

# Annual Report

## Credit Suisse Index Fund (CH) Umbrella

Investment Fund under Swiss Law (type: «other funds for traditional investments»)

February 29, 2024

This Report is an English translation of the original German Version. In case of discrepancies, the original version takes precedence.

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### Management Company

Credit Suisse Funds AG, Zurich

### Boards of Directors

- Andreas Binder, Chairman (from March 1, 2023)
- Patrick Tschumper, Vice-Chairman (from January 1, 2024, Member from 1 March 2023 to 31 December 2023)
- Luca Diener, Vice-Chairman (until December 31, 2023)
- Eugène Del Cioppo, Member (from January 1, 2024)
- Thomas Vonaesch, Board Member
- Jürg Roth, Board Member  
Managing Director, Credit Suisse (Switzerland) AG
- Hans Peter Bär, Member (from April 1, 2023)

### Executive Board

- Thomas Schärer, CEO
- Markus Hafner, Member, COO (from October 2, 2023)
- Hans Christoph Nickl, Member, COO (until October 1, 2023)
- David Dubach, Board Member, Oversight & ManCo Services
- Emil Stark, Member, Deputy CEO and Head of Fund Solutions AM
- Gilbert Eyb, Board Member, Legal
- Ralph Warth, Member, Fund Solutions PLF
- Christian Bieri, Board Member, Real Estate Fund Management
- Naftali Halonbrenner, Member, Fund Services
- Gabriele Wyss, Board Member, Compliance
- Marcus Eberlein, Member, Performance & Risk Management

### Custodian Bank

Credit Suisse (Switzerland) AG

### Audit Company

PricewaterhouseCoopers AG, Zurich

### Transfer of Investment Decisions

The investment decisions of all sub-funds have been delegated to Credit Suisse Asset Management (Switzerland) AG, Zurich, as asset manager.

### Transfer of Other Specific Tasks

The Fund Management Company has delegated various sub-tasks of fund administration to the following group companies belonging to UBS Group AG:

- Credit Suisse AG, Switzerland: sub-tasks in the areas of legal and compliance consulting, facility management and management information system (MIS).
- Credit Suisse (Switzerland) Ltd., Switzerland: sub-tasks in the areas of compliance consulting, human resources, collateral management, IT services and first line of defence support (FLDS).
- Credit Suisse Asset Management (Switzerland) AG, Switzerland: real estate administration (including fund and property accounting and property management).
- Credit Suisse Services AG, Switzerland: sub-tasks in the areas of compliance consulting, financial management of the fund management and tax consulting.
- Credit Suisse Fund Services (Luxembourg) S.A., Luxembourg: fund accounting sub-tasks as well as assisting in monitoring investment regulations.
- Credit Suisse (Poland) Sp.z.o.o., Poland: Sub-tasks in the areas of fund accounting, information management (including product master data, price publications, factsheet production, key investor documentation production and preparation of reports), legal reporting (preparation of the annual report) and other support tasks.

The exact execution of the assignment is governed by a contract concluded between the Fund Management Company and the above group companies. Sub-tasks may be assigned to these companies.

## Unaudited sustainability reporting

The sub-fund's ESG characteristics are fulfilled through the application of the Sustainable Investing Policy, as described in the sub-fund's prospectus.

Approach	Description
<input checked="" type="checkbox"/> Exclusions	<p>Companies that violate defined standards or values are excluded; in the case of direct investments, the current list of "exclusion recommendations" drawn up by the independent Swiss Association for Responsible Investment <b>SVVK-ASIR</b> (<a href="http://www.svkk-asir.ch">www.svkk-asir.ch</a>) is followed insofar as the exclusions apply to the respective investment universe. Based on this list, the SVVK-ASIR recommends that its members exclude companies whose business activities violate the normative criteria of the SVVK-ASIR on account of their products (e.g. controversial weapons) or business practices, and where dialogue aimed at resolving ESG issues was unsuccessful. Taking into account the risk of a deviation in the performance of the sub-fund versus the benchmark index (tracking error), the asset manager in the case of direct investments of the ESG sub-funds concerned applies <b>standards-based exclusions</b> in accordance with the Sustainable Investing Policy and excludes companies that generate more than 20% of their sales from business activities involving <b>thermal coal</b> (production of thermal coal and/or coal-fired power plants), even if there is no provision for exclusion in the methodology of the benchmark index. Additional exclusions are based on the investment universe of the relevant benchmark index.</p>
<input checked="" type="checkbox"/> Best-in-class / positive screening approach	<p>The details depend on the benchmark index; information is listed for each fund under the ESG results.</p>
<input checked="" type="checkbox"/> ESG integration	<p>In line with their investment policy, ESG sub-funds replicate a benchmark index whose methodology is subject to an assessment with respect to the integration of ESG criteria when selecting the index and which must meet the minimum requirements specified in the Sustainable Investing Policy. The methodology of the relevant benchmark index defines the ESG criteria required for the relevant ESG sub-fund also to qualify as having ESG characteristics. In principle, sustainability risks are also assumed by the provider of the benchmark index concerned. Based in particular on an assessment of the sustainability of the index components, the provider of the benchmark index defines the index universe using its own measurement systems and criteria for ESG factors; this ranking is created by the provider itself or by an ESG rating agency based on an analysis of publicly available information for the companies included ("<b>ESG rating</b>"). Taking into account the risk of deviation versus the parent index, the universe of the benchmark index can be determined not only by excluding companies with an inadequate ESG rating but also by including only those companies that show the best ESG rating within their industry or sector ("<b>best-in-class approach</b>") (see additional information on the sustainability approach of the relevant providers of the benchmark indices below and in the investment objective of the ESG sub-funds). In each case, additional ESG criteria can only be considered for those ESG sub-funds that only partially replicate the benchmark index or are permitted to deviate from it. ESG factors, which are determined exclusively by the benchmark index provider when defining the index methodology, may partly deviate from the understanding of ESG according to the Sustainable Investing Policy.</p>
<input type="checkbox"/> Thematic investment	
<input type="checkbox"/> Impact investing	
<input checked="" type="checkbox"/> Stewardship (active ownership)	<p><b>Engagement:</b> Monitoring of investee companies with reference to the scope for proactively establishing and pursuing constructive dialogue with them concerning ESG problems.  <b>Voting:</b> Representation at shareholder meetings and proxy voting to assert own views on ESG.</p>
<input type="checkbox"/> Climate focus	
<input type="checkbox"/> Other issues	

Credit Suisse Asset Management (Switzerland) Ltd., Zurich, as Asset Manager, has produced a **Sustainable Investing Policy** setting out its approach and the action it takes in relation to sustainable investing. This Sustainable Investing Policy is also applied to the management of the sub-funds with an explicit ESG investment strategy ("ESG sub-funds").

The Sustainable Investing Policy aims to incorporate ESG criteria into various stages of the investment process through the inclusion of guidelines for identifying sustainability-related opportunities and reducing specific sustainability risks. Further information on the Sustainable Investing Policy and ESG integration for ESG sub-funds is available online at <https://www.credit-suisse.com/esg>.

### Providers of benchmark indices for ESG sub-funds

- MSCI Inc.  
Through in-house analysis, MSCI Inc. and its subsidiaries have developed an objective, quantitative rating model that reflects as precisely as possible the sustainability profile of companies and countries based on a detailed analysis of publicly accessible information. The MSCI ESG rating measures a company's resilience to long-term ESG risks affecting the sector and determines how well these risks are controlled and managed versus its peers. The MSCI ESG Government ratings provide an assessment of the sustainability of a country's economy based on identification of the ESG risks of a country and the way in which it addresses these risks.  
MSCI ESG Leaders indices are constructed on the basis of this data as well as the MSCI ESG rating, while excluding companies with significant income from controversial business activities and employing a best-in-class approach that leaves sector weightings unchanged. By contrast, MSCI ESG Screened indices are constructed solely on the basis of excluding companies with significant income from controversial business activities. Due to the limited inclusion of ESG factors in the methodology of the MSCI ESG Screened Indices determined by the provider, the investment result may in some cases differ from the ESG concept specified in the asset manager's Sustainable Investing Policy.  
<https://www.msci.com/msci-esg-leaders-indices>
- Bloomberg  
Bloomberg MSCI ESG Fixed Income Indices are constructed based on the MSCI ESG and MSCI ESG Government ratings produced using in-house data analysis and exclude borrowers with significant income from controversial business activities.  
<https://www.msci.com/our-solutions/indices/bloomberg-msci-esg-fixed-income-indices>
- SIX Swiss Exchange AG  
ESG indices are compiled on the basis of an ESG rating produced by an independent Swiss sustainability rating agency (Inrate AG) based on publicly available data as well as sales data obtained for critical sectors, with the SBI serving as selection universe in the case of bond indices and the SPI in the case of equity indices. The same selection criteria are applied for inclusion in equity as well as bond indices (specifically minimum ESG rating, exclusions based on sales in critical sectors and in accordance with the "exclusion recommendations" list produced by the SVKK-ASIR).  
<https://www.six-group.com/de/products-services/the-swiss-stock-exchange/market-data/indices/esg-indices.html>
- JPMorgan Chase & Co.  
To construct ESG indices, JPMorgan Chase & Co. and its subsidiaries apply an in-house ESG scoring and screening methodology that is partly based on raw ESG data from specialised external research providers (specifically Sustainalytics and RepRisk AG).  
<https://www.jpmorgan.com/insights/global-research/index-research/composition-docs>

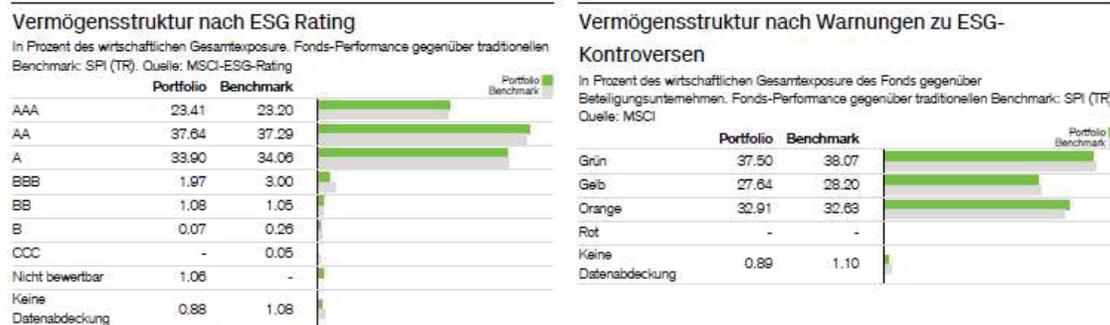
### ESG results (quantitative and qualitative descriptions)

- **Exclusions** are complied with by refraining from investing in any securities that have breached the exclusionary criteria or revenue thresholds indicated in the Prospectus and in the benchmark index.
- The following breakdown of ESG characteristics provides a snapshot of the investments contained in the sub-fund's portfolio as at 29 February 2024. The charts show the result of the sustainable investment approach and compare the portfolio with the parent index, which is part of the benchmark index. It is not an average for the reporting period and is not representative of the portfolio's rating for any other day of the financial year.  
For licensing reasons, the MSCI figures are also shown for benchmark indices that do not use MSCI.

## CSIF (CH) Equity Switzerland Total Market ESG Blue

Benchmark index: SPI® ESG

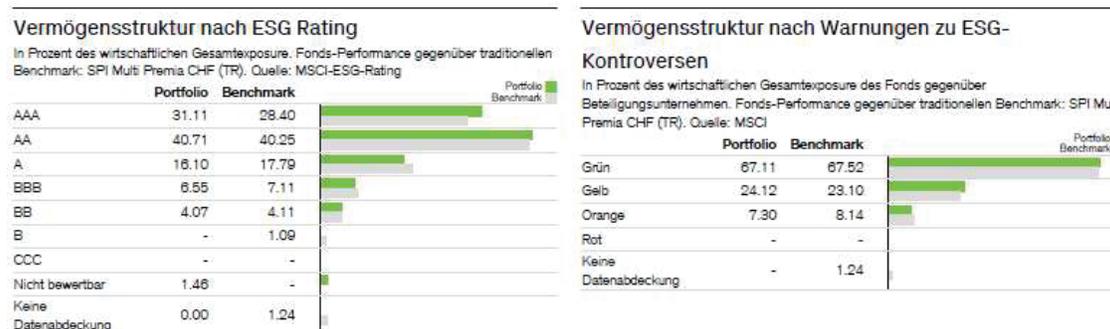
The benchmark only includes companies with a minimum Inrate ESG rating of C+ on an ESG rating scale of a maximum of A+ to D-, which do not generate more than 5% of their sales in a critical sector (specifically adult entertainment, alcohol, arms, gambling, genetic engineering, production of nuclear energy, coal, oil sand and tobacco).



## CSIF (CH) Equity SPI ESG Multi Premia Blue

Benchmark index: SPI ESG Multi Premia

The benchmark only includes companies with a minimum Inrate ESG rating of C+ on an ESG rating scale of a maximum of A+ to D-, which do not generate more than 5% of their sales in a critical sector (specifically adult entertainment, alcohol, arms, gambling, genetic engineering, production of nuclear energy, coal, oil sand and tobacco).



**CSIF (CH) Equity World ex CH Small Cap ESG Blue**

Benchmark index: MSCI World ex Switzerland Small Cap ESG Leaders Index

Companies with sales from controversial business areas of more than 0% to 15% depending on the business area (specifically controversial and conventional weapons, civil firearms, tobacco, alcohol, gambling, nuclear energy, production of fossil fuels and thermal coal power) are systematically excluded. Companies that are classified on the basis of their business activities and practices, products or services within a consistent valuation framework as companies with severe ESG controversies, or that do not have a minimum MSCI ESG rating of BB on an ESG rating scale from leading (AAA, AA) through average (A, BBB, BB) to lagging (B, CCC), are not included. Thus only half of the cumulative index weighting of the remaining companies with the best ESG ratings for each sector in the parent index is included in the benchmark index (best-in-class approach).



**CSIF (CH) Equity World ex CH ESG Blue**

Benchmark index: MSCI World ex Switzerland ESG Leaders Index

Companies with sales from controversial business areas of more than 0% to 15% depending on the business area (specifically controversial and conventional weapons, civil firearms, tobacco, alcohol, gambling, nuclear energy, production of fossil fuels and thermal coal power) are systematically excluded. Companies that are classified on the basis of their business activities and practices, products or services within a consistent valuation framework as companies with severe ESG controversies, or that do not have a minimum MSCI ESG rating of BB on an ESG rating scale from leading (AAA, AA) through average (A, BBB, BB) to lagging (B, CCC), are not included. Thus only half of the cumulative index weighting of the remaining companies with the best ESG ratings for each sector in the parent index is included in the benchmark index (best-in-class approach).



## CSIF (CH) Bond Switzerland AAA-BBB ESG Blue

Benchmark index: SBI® ESG AAA-BBB Total Return

The benchmark only includes borrowers with a minimum Inrate ESG rating of C+ on an ESG rating scale of a maximum of A+ to D-, which do not generate more than 5% of their sales in a critical sector (specifically adult entertainment, alcohol, arms, gambling, genetic engineering, production of nuclear energy, coal, oil sand and tobacco).

### Vermögensstruktur nach ESG Rating

In Prozent des wirtschaftlichen Gesamtexposure. Fonds-Performance gegenüber traditionellen Benchmark: SBI AAA-BBB (TR). Quelle: MSCI-ESG-Rating

	Portfolio	Benchmark	Portfolio Benchmark
AAA	6.25	6.00	
AA	37.87	37.38	
A	40.77	41.10	
BBB	4.77	4.85	
BB	0.73	0.95	
B	0.10	0.24	
CCC	0.14	0.08	
Nicht bewertbar	0.31	-	
Keine Datenabdeckung	9.06	9.40	

### Vermögensstruktur nach Warnungen zu ESG-

#### Kontroversen

In Prozent des wirtschaftlichen Gesamtexposure des Fonds gegenüber Beteiligungsunternehmen. Fonds-Performance gegenüber traditionellen Benchmark: SBI AAA-BBB (TR). Quelle: MSCI

	Portfolio	Benchmark	Portfolio Benchmark
Grün	55.76	54.42	
Gelb	6.01	6.45	
Orange	6.64	8.28	
Rot	-	0.15	
Keine Datenabdeckung	12.67	12.62	

## CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue

Benchmark index: SBI ESG AAA-BBB 1-5 Total Return

The benchmark only includes borrowers with a minimum Inrate ESG rating of C+ on an ESG rating scale of a maximum of A+ to D-, which do not generate more than 5% of their sales in a critical sector (specifically adult entertainment, alcohol, arms, gambling, genetic engineering, production of nuclear energy, coal, oil sand and tobacco).

### Vermögensstruktur nach ESG Rating

In Prozent des wirtschaftlichen Gesamtexposure. Fonds-Performance gegenüber traditionellen Benchmark: SBI AAA-BBB 1-5Y (TR). Quelle: MSCI-ESG-Rating

	Portfolio	Benchmark	Portfolio Benchmark
AAA	8.86	8.77	
AA	37.33	35.52	
A	37.50	38.04	
BBB	5.32	5.29	
BB	1.55	1.91	
B	0.29	0.40	
CCC	0.09	0.18	
Nicht bewertbar	0.46	-	
Keine Datenabdeckung	8.60	9.90	

### Vermögensstruktur nach Warnungen zu ESG-

#### Kontroversen

In Prozent des wirtschaftlichen Gesamtexposure des Fonds gegenüber Beteiligungsunternehmen. Fonds-Performance gegenüber traditionellen Benchmark: SBI AAA-BBB 1-5Y (TR). Quelle: MSCI

	Portfolio	Benchmark	Portfolio Benchmark
Grün	58.61	55.35	
Gelb	8.98	9.31	
Orange	10.20	12.78	
Rot	-	0.26	
Keine Datenabdeckung	10.80	11.63	

### CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Benchmark index: Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index

Borrowers that are classified on the basis of their business activities and practices, products or services within a consistent valuation framework as companies with severe ESG controversies, or that do not have a minimum MSCI ESG rating of BBB on an ESG rating scale from leading (AAA, AA) through average (A, BBB, BB) to lagging (B, CCC), are not included. Government bonds must have a minimum ESG Government rating of BBB in order to be admitted.



### CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Benchmark index: Bloomberg MSCI Global Corporate ex-CHF Sustainability Index

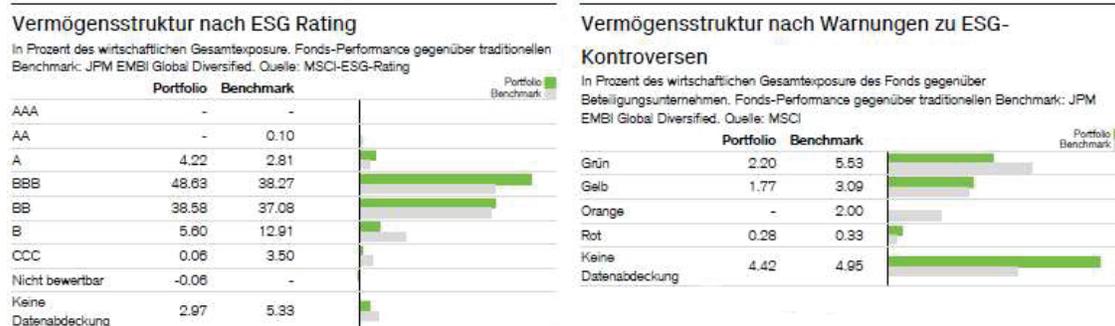
Borrowers that are classified on the basis of their business activities and practices, products or services within a consistent valuation framework as companies with severe ESG controversies, or that do not have a minimum MSCI ESG rating of BBB on an ESG rating scale from leading (AAA, AA) through average (A, BBB, BB) to lagging (B, CCC), are not included.



## CSIF (CH) Bond Government Emerging Markets USD ESG Blue

Benchmark index: J.P. Morgan ESG EMBI Global Diversified Index

All borrowers with sales from controversial business sectors (specifically weapons, tobacco and thermal coal power) and/or violate the principles of the United Nations Global Compact (UNGC), and/or that fail to achieve a minimum ESG score of 20 (level 5) according to an ESG rating produced by JPM on a scale of 0-100, subdivided into five levels, are systematically excluded. Debt instruments and rights that qualify as green bonds based on the Climate Bond Initiative taxonomy are rated one level higher on this scale. Of the remaining borrowers, those with a higher ESG score based on the provider's proprietary weighting methodology are overweighted while those with a lower ESG score are underweighted; to avoid cluster risks, the weightings of the individual countries are subject to a ceiling.



- Voting** rights are exercised for all eligible funds managed by the asset manager according to a proxy voting policy. A summary in the form of active ownership reports is available online (see link below).

**Engagement** is conducted holistically for all eligible funds managed by the asset manager. Companies in which engagement can generate a positive change are selected on the basis of analysis carried out by the asset manager. Specific funds do not have any direct impact effect, as companies are not selected at portfolio level. Engagement activities are presented in an annual report available online.

The most recent reports can be found at <https://am.credit-suisse.com/ch/en/asset-management/insights/sustainable-investing/active-ownership.html>

## ESG explanatory notes

The figures included in this section have not been reviewed. For information, statements and valuations relating to environmental, social and governance (ESG) in this report, Credit Suisse may rely in part or in full on publicly available information, internally developed data and/or external sources

that it believes to be reliable. Credit Suisse's ability to verify such targets may be limited by the reliability of available data on the underlying assets and the status of regulations regarding the tracking and provision of such data. Credit Suisse has not independently verified the information obtained from these publicly available sources or from third parties and cannot make any representations or warranties as to its accuracy, completeness or reliability. There is a possibility that data from ESG data providers may not be accurate, available or fully up-to-date. This is particularly true when Credit Suisse has limited access to data from external parties regarding underlying investments, for example, due to the lack of look-through data. Such a lack of data could lead to an incorrect assessment of a sustainability practice and/or associated sustainability risks and opportunities. Credit Suisse cannot provide any guarantees as to the content or completeness of such ESG disclosures, which are subject to change and cannot be relied upon as a reliable source. In particular, Credit Suisse shall not be liable for any errors or omissions in connection with any ESG data contained herein or for any direct, indirect, consequential, special, punitive or other damages (including loss of profit).

Sustainability-related practices also vary by region, industry, and ESG issues, and are constantly evolving. Consequently, sustainability-related practices may change over time. Similarly, new local sustainability requirements may result in additional compliance costs, disclosure requirements or other restrictions on the sub-fund. The CS assessment of the appropriate classification may also change over time, including in response to regulatory guidance or changes in the industry-specific approach to classification. A change to the governing classification may require further action, such as additional disclosures or new processes for collecting data, which may result in additional costs.

None of the ESG Parties shall be liable in any way for any errors or omissions in connection with any data contained herein or for any direct, indirect, consequential, special, punitive or other damages (including loss of profit), even if advised of the possibility of such damages.

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	9'297.09	9'385.10	11'143.20
<b>Unit class ZA</b>				
Total net assets in millions	CHF	129.11	171.59	184.92
Asset value per share	CHF	1'224.12	1'209.22	1'313.81
<b>Unit class ZB</b>				
Total net assets in millions	CHF	7'391.66	7'418.61	8'516.33
Asset value per share	CHF	1'518.20	1'474.83	1'577.21
<b>Unit class DB</b>				
Total net assets in millions	CHF	201.50	240.70	308.88
Asset value per share	CHF	3'697.68	3'594.07	3'845.59
<b>Unit class QA</b>				
Total net assets in millions	CHF	18.42	17.47	15.50
Asset value per share	CHF	1'050.81	1'040.29	1'128.41
<b>Unit class QB</b>				
Total net assets in millions	CHF	1'237.58	1'280.52	1'860.84
Asset value per share	CHF	1'474.01	1'435.83	1'535.77
<b>Unit class FB</b>				
Total net assets in millions	CHF	318.82	256.21	256.73
Asset value per share	CHF	2'172.57	2'117.16	2'265.39

## Appropriation of net income

### Distribution per unit

#### For unitholders domiciled in Switzerland and abroad

Distribution 2024		Unit class ZA		Unit class QA
Gross distribution out of earnings	CHF	34.300	CHF	6.920
Less 35% Swiss withholding tax	CHF	12.005	CHF	2.422
<b>Net distribution out of earnings</b>	<b>CHF</b>	<b>22.295</b>	<b>CHF</b>	<b>4.498</b>
<b>Coupon no. gain</b>		<b>5</b>		<b>17</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	41.916	CHF	99.101	CHF	4.739
Less 35% Swiss withholding tax	CHF	14.671	CHF	34.685	CHF	1.659
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>27.245</b>	<b>CHF</b>	<b>64.416</b>	<b>CHF</b>	<b>3.080</b>
<b>Coupon no. income</b>		<b>16</b>		<b>21</b>		<b>40</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class FB
For Accumulation available earnings	CHF	5.908
Less 35% Swiss withholding tax	CHF	2.068
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>3.840</b>
<b>Coupon no. income</b>		<b>46</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	7'124'802.57	8'468'184.51
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	9'196'338'197.83	9'345'166'187.09
Other assets	93'829'604.46	31'983'117.59
<b>Total fund assets, less</b>	<b>9'297'292'604.86</b>	<b>9'385'617'489.19</b>
Other liabilities	200'355.15	194'216.69
Due to bank	0.00	319'000.04
<b>Net assets</b>	<b>9'297'092'249.71</b>	<b>9'385'104'272.46</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	9'385'104'272.46	11'143'198'746.07
Distributions	-5'028'252.96	-4'605'351.10
Delivery withholding tax	-87'423'777.72	-84'879'747.76
Issue of units	1'290'653'441.09	1'569'111'615.04
Redemption of units	-1'655'191'676.56	-2'550'622'946.33
Other items from unit transactions	22'089'667.90	-121'101'824.22
Total income	346'888'575.50	-565'996'219.24
<b>Net assets at end of reporting period</b>	<b>9'297'092'249.71</b>	<b>9'385'104'272.46</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	6'268'674.204	6'959'414.869
Number of units issued	880'900.970	1'057'231.454
Number of units redeemed	-1'117'035.103	-1'747'972.119
<b>Number at the end of the reporting period</b>	<b>6'032'540.071</b>	<b>6'268'674.204</b>

Unit class currency

Net asset value per unit

Unit class ZA		Unit class ZB		Unit class DB		Unit class QA	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
171'591'202.00	184'923'893.46	7'418'612'064.17	8'516'329'796.00	240'704'136.50	308'882'774.15	17'467'601.63	15'495'314.13
-4'559'181.45	-4'248'190.45	0.00	0.00	0.00	0.00	-469'071.51	-357'160.65
0.00	0.00	-69'059'309.17	-66'832'624.46	-2'035'261.58	-2'311'823.77	0.00	0.00
6'293'572.40	17'672'328.46	648'657'929.11	817'659'261.13	13'615'300.56	11'689'594.79	71'273'327.95	3'558'629.08
-51'393'923.85	-15'777'411.41	-897'170'406.50	-1'345'245'351.65	-59'620'190.14	-57'520'117.82	-69'036'995.33	-230'708.22
2'202'018.68	-366'647.44	13'387'322.98	-50'465'156.28	1'451'331.24	-5'119'323.45	-1'476'493.88	121'280.17
4'973'964.08	-10'612'770.62	277'234'697.13	-452'833'860.57	7'387'994.73	-14'916'967.40	658'201.06	-1'119'752.88
<b>129'107'651.86</b>	<b>171'591'202.00</b>	<b>7'391'662'297.72</b>	<b>7'418'612'064.17</b>	<b>201'503'311.31</b>	<b>240'704'136.50</b>	<b>18'416'569.92</b>	<b>17'467'601.63</b>
141'902.392	140'753.392	5'030'158.399	5'399'615.745	66'972.609	80'321.318	16'791.064	13'731.954
5'405.000	14'683.556	440'225.300	553'961.731	3'925.071	3'258.943	67'980.989	3'277.449
-41'837.624	-13'534.556	-601'682.374	-923'419.077	-16'403.145	-16'607.652	-67'245.989	-218.339
<b>105'469.768</b>	<b>141'902.392</b>	<b>4'868'701.325</b>	<b>5'030'158.399</b>	<b>54'494.535</b>	<b>66'972.609</b>	<b>17'526.064</b>	<b>16'791.064</b>
(CHF)							
<b>1'224.12</b>	<b>1'209.22</b>	<b>1'518.20</b>	<b>1'474.83</b>	<b>3'697.68</b>	<b>3'594.07</b>	<b>1'050.81</b>	<b>1'040.29</b>

	Unit class QB	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'280'521'358.64	1'860'841'963.21
Distributions	0.00	0.00
Delivery withholding tax	-13'568'715.75	-13'846'925.69
Issue of units	463'629'126.27	639'326'836.39
Redemption of units	-545'429'811.09	-1'068'048'848.72
Other items from unit transactions	5'994'844.31	-67'289'833.09
Total income	46'431'150.99	-70'461'833.46
<b>Net assets at end of reporting period</b>	<b>1'237'577'953.37</b>	<b>1'280'521'358.64</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	891'834.901	1'211'667.625
Number of units issued	322'378.566	444'910.748
Number of units redeemed	-374'615.181	-764'743.472
<b>Number at the end of the reporting period</b>	<b>839'598.286</b>	<b>891'834.901</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'474.01</b>	<b>1'435.83</b>

Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
256'207'909.78	256'725'005.39
0.00	0.00
-2'760'491.22	-1'888'373.84
87'184'184.80	79'204'965.19
-32'540'349.65	-63'800'508.51
530'644.58	2'017'855.86
10'202'567.51	-16'051'034.31
<b>318'824'465.80</b>	<b>256'207'909.78</b>
121'014.839	113'324.835
40'986.044	37'139.027
-15'250.790	-29'449.023
<b>146'750.093</b>	<b>121'014.839</b>
(CHF)	(CHF)
<b>2'172.57</b>	<b>2'117.16</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	157'878.90	7'512.19
Negative interest	-39.31	-9'440.20
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	268'382'537.10	275'124'840.10
Current income paid in on issued units	16'286'275.33	22'198'158.40
<b>Total income</b>	<b>284'826'652.02</b>	<b>297'321'070.49</b>
<b>Expenses</b>		
Interest paid	2'051.41	165'680.74
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	1'819'631.87	2'230'216.72
Other expenses	226'491.66	228'469.36
Current net income paid out on redeemed units	27'660'996.35	40'323'475.42
<b>Total expenses</b>	<b>29'723'224.29</b>	<b>42'961'843.24</b>
<b>Net Income</b>	<b>255'103'427.73</b>	<b>254'359'227.25</b>
Realised capital gains and losses	197'537'085.04	327'583'072.85
<b>Realized income</b>	<b>452'640'512.77</b>	<b>581'942'300.10</b>
Unrealized capital gain/losses	-105'751'937.27	-1'147'938'519.34
<b>Total income</b>	<b>346'888'575.50</b>	<b>-565'996'219.24</b>
<b>Application of net income</b>		
Net income of financial year	255'103'427.73	254'359'227.25
Carried forward of the previous year	20'455.34	17'275.63
Interim accumulation	-36'691'563.95	-37'088'171.02
Interim distribution	-354'973.03	-290'990.98
<b>Net income available for distribution</b>	<b>218'077'346.09</b>	<b>216'997'340.88</b>
Net income earmarked for distribution to investors	3'738'893.40	4'709'650.33
Distribution/delivery withholding taxes (35%)	75'012'942.54	74'293'530.26
For investment of retained earnings (65%)	139'309'758.68	137'973'704.95
Carried forward to following year	15'751.47	20'455.34

Unit class ZA		Unit class ZB		Unit class DB		Unit class QA	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
2'298.61	132.59	126'230.61	5'883.22	3'812.08	195.58	358.51	13.12
-0.57	-169.12	-31.16	-7'378.65	-0.98	-245.66	-0.08	-16.86
4'781'339.09	4'567'806.29	213'464'566.47	210'277'951.85	6'608'961.20	7'619'813.66	492'793.18	417'460.76
174'881.71	453'167.51	13'744'057.56	17'722'207.74	378'828.07	253'020.69	408'254.98	8'754.04
<b>4'958'518.84</b>	<b>5'020'937.27</b>	<b>227'334'823.48</b>	<b>227'998'664.16</b>	<b>6'991'600.37</b>	<b>7'872'784.27</b>	<b>901'406.59</b>	<b>426'211.06</b>
35.74	2'705.56	1'638.38	125'718.81	49.47	4'586.54	3.81	257.05
213.96	237.75	11'239.10	10'804.88	338.56	373.55	32.59	23.07
0.00	0.00	0.00	0.00	187'395.74	227'139.50	21'516.41	16'661.55
2'901.76	3'481.89	152'118.58	157'822.66	4'593.76	5'461.06	1'120.98	1'818.45
1'342'620.94	416'673.39	23'093'705.64	31'702'892.38	1'398'736.89	1'478'389.59	402'316.68	1'468.60
<b>1'345'772.40</b>	<b>423'098.59</b>	<b>23'258'701.70</b>	<b>31'997'238.73</b>	<b>1'591'114.42</b>	<b>1'715'950.24</b>	<b>424'990.47</b>	<b>20'228.72</b>
<b>3'612'746.44</b>	<b>4'597'838.68</b>	<b>204'076'121.78</b>	<b>196'001'425.43</b>	<b>5'400'485.95</b>	<b>6'156'834.03</b>	<b>476'416.12</b>	<b>405'982.34</b>
2'757'204.68	6'007'481.60	157'052'583.71	258'907'921.39	4'284'581.94	8'395'886.30	391'856.21	609'403.08
<b>6'369'951.12</b>	<b>10'605'320.28</b>	<b>361'128'705.49</b>	<b>454'909'346.82</b>	<b>9'685'067.89</b>	<b>14'552'720.33</b>	<b>868'272.33</b>	<b>1'015'385.42</b>
-1'395'987.04	-21'218'090.90	-83'894'008.36	-907'743'207.39	-2'297'073.16	-29'469'687.73	-210'071.27	-2'135'138.30
<b>4'973'964.08</b>	<b>-10'612'770.62</b>	<b>277'234'697.13</b>	<b>-452'833'860.57</b>	<b>7'387'994.73</b>	<b>-14'916'967.40</b>	<b>658'201.06</b>	<b>-1'119'752.88</b>
3'612'746.44	4'597'838.68	204'076'121.78	196'001'425.43	5'400'485.95	6'156'834.03	476'416.12	405'982.34
19'956.40	16'917.17	0.00	0.00	0.00	0.00	498.94	358.46
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	-354'973.03	-290'990.98
<b>3'632'702.84</b>	<b>4'614'755.85</b>	<b>204'076'121.78</b>	<b>196'001'425.43</b>	<b>5'400'485.95</b>	<b>6'156'834.03</b>	<b>121'942.03</b>	<b>115'349.82</b>
3'617'613.04	4'594'799.45	0.00	0.00	0.00	0.00	121'280.36	114'850.88
0.00	0.00	71'426'640.15	68'600'496.93	1'890'170.07	2'154'891.90	0.00	0.00
0.00	0.00	132'649'481.63	127'400'928.50	3'510'315.88	4'001'942.13	0.00	0.00
15'089.80	19'956.40	0.00	0.00	0.00	0.00	661.67	498.94

	Unit class QB	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	20'178.96	1'087.32
Negative interest	-5.24	-1'377.40
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	35'575'385.03	45'763'751.41
Current income paid in on issued units	1'367'923.20	3'373'190.02
<b>Total income</b>	<b>36'963'481.95</b>	<b>49'136'651.35</b>
<b>Expenses</b>		
Interest paid	263.74	28'609.19
Audit expenses	1'795.85	2'209.93
Remunerations to the following in accordance with the fund regulations:		
- Management company	1'183'742.98	1'607'208.92
Other expenses	24'421.41	32'277.94
Current net income paid out on redeemed units	1'341'190.24	6'432'761.29
<b>Total expenses</b>	<b>2'551'414.22</b>	<b>8'103'067.27</b>
<b>Net Income</b>	<b>34'412'067.73</b>	<b>41'033'584.08</b>
Realised capital gains and losses	26'273'650.51	44'651'704.38
<b>Realized income</b>	<b>60'685'718.24</b>	<b>85'685'288.46</b>
Unrealized capital gain/losses	-14'254'567.25	-156'147'121.92
<b>Total income</b>	<b>46'431'150.99</b>	<b>-70'461'833.46</b>
<b>Application of net income</b>		
Net income of financial year	34'412'067.73	41'033'584.08
Carried forward of the previous year	0.00	0.00
Interim accumulation	-30'433'041.00	-32'493'536.92
Interim distribution	0.00	0.00
<b>Net income available for distribution</b>	<b>3'979'026.73</b>	<b>8'540'047.16</b>
Net income earmarked for distribution to investors	0.00	0.00
Distribution/delivery withholding taxes (35%)	1'392'659.06	2'989'016.42
For investment of retained earnings (65%)	2'586'367.67	5'551'030.74
Carried forward to following year	0.00	0.00

Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
5'000.13	200.36
-1.28	-252.51
7'459'492.13	6'478'056.13
212'329.81	387'818.40
<b>7'676'820.79</b>	<b>6'865'822.38</b>
60.27	3'803.59
432.94	351.82
426'976.74	379'206.75
41'335.17	27'607.36
82'425.96	291'290.17
<b>551'231.08</b>	<b>702'259.69</b>
<b>7'125'589.71</b>	<b>6'163'562.69</b>
6'777'207.99	9'010'676.10
<b>13'902'797.70</b>	<b>15'174'238.79</b>
-3'700'230.19	-31'225'273.10
<b>10'202'567.51</b>	<b>-16'051'034.31</b>
7'125'589.71	6'163'562.69
0.00	0.00
-6'258'522.95	-4'594'634.10
0.00	0.00
<b>867'066.76</b>	<b>1'568'928.59</b>
0.00	0.00
303'473.26	549'125.01
563'593.50	1'019'803.58
0.00	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Aeronautic and astronautic industry</b>							
AUTONEUM HOLDING (reg. shares)	CHF	17'628	4'616	385	21'859	2'819'811.00	0.03
						<b>2'819'811.00</b>	<b>0.03</b>
<b>Banks and other credit institutions</b>							
BANQUE CANTONALE DE GENEVE	CHF	12'731		293	12'438	3'209'004.00	0.03
BANQUE CANTONALE DU JURA SA	CHF	3'165	900	45	4'020	243'210.00	0.00
BANQUE CANTONALE VAUDOISE	CHF	174'578	14'420	14'748	174'250	18'453'075.00	0.20
BANQUE PROFIL DE GESTION SA	CHF	28'695			28'695	106'171.50	0.00
BASELLANDSCHAFTLICHE KANTONALBANK	CHF	3'564		46	3'518	3'004'372.00	0.03
BASLER KANTONALBANK	CHF	36'232	1'412	458	37'186	2'513'773.60	0.03
BERNER KANTONALBANK	CHF	27'645	666	481	27'830	6'679'200.00	0.07
CANTONAL BANK OF SAINT GALL	CHF	18'036	909	1'020	17'925	8'953'537.50	0.10
CEMBRA MONEY (reg. shares)	CHF	183'753	15'730	15'727	183'756	13'809'263.40	0.15
CS GROUP (reg. shares)	CHF	21'985'516	1'094'936	23'080'452			
EFG INTERNATIONAL	CHF	599'824	90'353	8'507	681'670	8'629'942.20	0.09
GLARNER KANTONALBANK (reg. shares)	CHF	29'074		2'882	26'192	586'700.80	0.01
GRAUBUENDNER KANTONALBANK	CHF	4'599	81	93	4'587	8'164'860.00	0.09
HYPOTHEKARBANK LENZBURG	CHF	457	20	5	472	2'048'480.00	0.02
JULIUS BAER GRUPPE	CHF	1'310'082	109'267	158'758	1'260'591	59'600'742.48	0.64
LIECHTENSTEINISCHE LANDESBANK	CHF	71'494	2'511	2'417	71'588	5'089'906.80	0.05
LUZERNER KANTONALBANK	CHF	20'131	605	20'736			
LUZERNER KANTONALBANK AG	CHF		148'796	23'758	125'038	8'852'690.40	0.10
LUZERNER KANTONALBANK AG (rights) 25.05.2023	CHF		103'680	103'680			
SWISS NATIONAL BANK (reg. shares)	CHF	526	10	9	527	1'960'440.00	0.02
THURGAUER KANTONALBANK	CHF	24'756		575	24'181	2'950'082.00	0.03
UBS GROUP	CHF	19'187'691	2'020'305	2'725'013	18'482'983	465'956'001.43	5.01
VALIANT HOLDING (reg. shares)	CHF	95'099	8'788	6'464	97'423	9'995'599.80	0.11
VERWALTUNGS- UND PRIVAT-BANK -A-	CHF	19'401	627	222	19'806	1'909'298.40	0.02
VONTOBEL HOLDING	CHF	171'458	8'908	9'687	170'679	9'216'666.00	0.10
WALLISER KANTONALBANK	CHF	29'588	260	303	29'545	3'309'040.00	0.04
ZUGER KANTONALBANK	CHF	900	11	22	889	7'076'440.00	0.08
						<b>652'318'497.31</b>	<b>7.02</b>
<b>Biotechnology</b>							
BB BIOTECH (reg. shares)	CHF	336'801	26'307	23'717	339'391	15'544'107.80	0.17
KUROS BIOSCIENCES (reg. shares)	CHF	173'865	4'181	1'595	176'451	935'190.30	0.01
MOLECULAR PARTNERS	CHF	187'322	4'564	1'874	190'012	741'996.86	0.01
RELIEF THERAPEUTICS HOLDING LTD.	CHF		40'404		40'404	61'414.08	0.00
						<b>17'282'709.04</b>	<b>0.19</b>
<b>Building materials and building industry</b>							
FORBO HOLDING (reg. shares)	CHF	6'586	206	613	6'179	6'277'864.00	0.07
GEBERIT	CHF	207'862	24'123	29'981	202'004	103'668'452.80	1.12
IMPLENIA	CHF	77'225	14'872	3'089	89'008	2'754'797.60	0.03
LAFARGEHOLCIM (reg. shares)	CHF	3'442'835	249'309	481'399	3'210'745	231'494'714.50	2.49
						<b>344'195'828.90</b>	<b>3.70</b>
<b>Chemicals</b>							
CLARIANT (reg. shares)	CHF	1'396'271	136'908	140'216	1'392'963	15'239'015.22	0.16
CPH CHEMIE & PAPIER HOLDING	CHF	24'619	808	398	25'029	2'127'465.00	0.02
DOTTIKON ES HOLDING AG	CHF	17'401	2'580	473	19'508	4'652'658.00	0.05
EMS-CHEMIE HOLDING	CHF	41'489	4'126	3'944	41'671	25'690'171.50	0.28
GURIT HOLDING AG	CHF	18'905	452	854	18'503	1'197'144.10	0.01
LONZA GROUP (reg. shares)	CHF	454'477	35'092	39'580	449'989	207'894'918.00	2.24
SIEGFRIED HOLDING (reg. shares)	CHF	25'821	2'165	3'370	24'616	21'809'776.00	0.23
SIKA LTD	CHF	938'237	112'193	80'710	969'720	247'763'460.00	2.66
						<b>526'374'607.82</b>	<b>5.66</b>
<b>Computer hardware and networking</b>							
LOGITECH INTERNATIONAL (reg. shares)	CHF	1'003'561	72'209	82'748	993'022	77'435'855.56	0.83
SHL TELEMEDICINE (reg. shares)	CHF	48'288	22'192	590	69'890	377'406.00	0.00
						<b>77'813'261.56</b>	<b>0.84</b>
<b>Electrical appliances and components</b>							
ABB (reg. shares)	CHF	9'919'348	1'171'728	1'322'285	9'768'791	397'785'169.52	4.28
BELIMO HOLDING LTD	CHF	60'795	5'392	5'634	60'553	25'408'038.80	0.27
COMET HOLDING AG	CHF	46'853	5'369	4'605	47'617	14'904'121.00	0.16
HUBER + SUHNER (reg. shares)	CHF	104'629	5'121	4'313	105'437	6'769'055.40	0.07
LANDIS+GYR GROUP AG	CHF	128'995	9'260	7'266	130'989	9'031'691.55	0.10
LECLANCHE (reg. shares)	CHF	1'465'735	539'473		2'005'208	1'183'072.72	0.01
METALL ZUG (reg. shares) -B-	CHF	1'115		15	1'100	1'567'500.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
MEYER BURGER TECHNOLOGY (reg. shares)	CHF	20'116'975	1'831'207	1'398'192	20'549'990	1'362'464.34	0.01
MOBILEZONE HOLDING (reg. shares)	CHF	242'741	8'201	8'762	242'180	3'308'178.80	0.04
PIERER MOBILITY AG	CHF	55'283	781	2'500	53'564	2'469'300.40	0.03
SCHAFFNER HOLDING (reg. shares)	CHF	3'333		3'333			
SONOVA HOLDING (reg. shares)	CHF	309'516	24'453	36'502	297'467	81'000'264.10	0.87
V-ZUG HOLDING LTD	CHF	15'435		1'668	13'767	828'773.40	0.01
						<b>545'617'630.03</b>	<b>5.87</b>
<b>Electronics and semiconductors</b>							
ALSO HOLDING	CHF	38'361	1'696	1'866	38'191	8'841'216.50	0.10
AMS	CHF	1'680'220	4'815'658	195'590	6'300'288	8'486'487.94	0.09
BURKHALTER HOLDING (reg. shares)	CHF	47'938	1'866	1'532	48'272	4'431'369.60	0.05
CARLO GAVAZZI HOLDING	CHF	2'793		2'793			
CARLO GAVAZZI HOLDING AG	CHF		2'488		2'488	781'232.00	0.01
CICOR TECHNOLOGIES (reg. shares)	CHF	11'987	286		12'273	630'832.20	0.01
DORMAKABA	CHF	18'549	843	697	18'695	8'581'005.00	0.09
ELMA ELECTRONIC (reg. shares)	CHF	219	71		290	290'000.00	0.00
KUDELSKI	CHF	253'157	6'617	8'121	251'653	366'155.12	0.00
LEM HOLDING	CHF	3'414	152	128	3'438	5'810'220.00	0.06
PHOENIX MECANO	CHF	4'204		4'204			
PHOENIX MECANO AG	CHF		4'167	4	4'163	1'931'632.00	0.02
SENSIRION HOLDING AG	CHF	64'948	2'194	2'345	64'797	4'328'439.60	0.05
U-BLOX HOLDING	CHF	44'022	1'799	1'179	44'642	3'763'320.60	0.04
						<b>48'241'910.56</b>	<b>0.52</b>
<b>Energy and water supply</b>							
BKW	CHF	121'402	9'735	9'968	121'169	15'024'956.00	0.16
ROMANDE ENERGIE HOLDING (reg. shares)	CHF	2'330		2'330			
ROMANDE ENERGIE HOLDING SA	CHF		57'950		57'950	3'059'760.00	0.03
						<b>18'084'716.00</b>	<b>0.19</b>
<b>Environmental services and recycling</b>							
EDISUN POWER EUROPE (reg. shares)	CHF	2'231	301	27	2'505	254'257.50	0.00
						<b>254'257.50</b>	<b>0.00</b>
<b>Financial, investment and other div. companies</b>							
ACCELERON INDUSTRIES AG	CHF	459'945	163'149	44'170	578'924	17'251'935.20	0.19
AIRENIS (reg. shares)	CHF	155'229			155'229	73'578.55	0.00
ARUNDEL	CHF	38'976			38'976	7'405.44	0.00
BACHEM HOLDING LTD	CHF	186'092	26'476	15'776	196'792	13'775'440.00	0.15
BELLEVUE GROUP (reg. shares)	CHF	50'310	1'566	529	51'347	1'129'634.00	0.01
COMPAGNIE FINANCIERE TRADITION	CHF	17'089	1'183	231	18'041	2'137'858.50	0.02
GAM HOLDING (reg. shares)	CHF	884'424	46'549	190'598	740'375	259'131.25	0.00
INFICON HOLDING (reg. shares)	CHF	10'480	856	676	10'660	14'604'200.00	0.16
LALIQUE GROUP SA	CHF	14'005			14'005	462'165.00	0.00
LEONTEQ	CHF	73'106	2'188	2'647	72'647	2'077'704.20	0.02
MONTANA AEROSPACE AG	CHF	181'527	6'131	188	187'470	2'913'283.80	0.03
ORASCOM DEVELOPMENT HOLDING LTD (rights) 26.04.2023	CHF		89'472	89'472			
PARTNERS GROUP	CHF	138'404	11'360	12'707	137'057	173'925'333.00	1.87
PERFECT HOLDING	CHF	4'917'917			4'917'917	23'606.00	0.00
PRIVATE EQUITY HOLDING (reg. shares)	CHF	15'306	900	272	15'934	1'083'512.00	0.01
SANTHERA PHARMACEUTICALS HOLDING LTD.	CHF		45'963		45'963	478'015.20	0.01
SKAN GROUP AG	CHF	72'092	7'085	1'561	77'616	6'310'180.80	0.07
VALARTIS GROUP AG	CHF	13'536		13'536			
VON ROLL HOLDING AG	CHF		600'806	600'806			
VZ HOLDING LTD	CHF	95'624	3'223	3'251	95'596	10'611'156.00	0.11
WISEKEY INTERNATIONAL HOLDING LTD	CHF		10'581		10'581	45'498.30	0.00
						<b>247'169'637.24</b>	<b>2.66</b>
<b>Food and soft drinks</b>							
ARYZTA	CHF	6'089'620	496'353	513'107	6'072'866	9'497'962.42	0.10
BARRY CALLEBAUT (reg. shares)	CHF	21'867	2'156	2'195	21'828	27'110'376.00	0.29
BELL FOOD GROUP LTD	CHF	12'866	154	839	12'181	3'209'693.50	0.03
EMMI (reg. shares)	CHF	12'961	747	727	12'981	11'682'900.00	0.13
GROUPE MINOTERIES (reg. shares)	CHF	1'871		15	1'856	504'832.00	0.01
HOCHDORF HOLDING (reg. shares)	CHF	8'940		1'288	7'652	129'318.80	0.00
LINDT & SPRUENGLI	CHF	6'392	707	904	6'195	67'029'900.00	0.72
LINDT & SPRUENGLI LISN SW	CHF	656	64	64	656	69'667'200.00	0.75
NESTLE (reg. shares)	CHF	16'808'988	1'302'183	1'920'988	16'190'183	1'485'611'192.08	15.98
ORIOR (reg. shares)	CHF	40'224	1'308	460	41'072	2'657'358.40	0.03
						<b>1'677'100'733.20</b>	<b>18.04</b>
<b>Graphics publishing and printing media</b>							
APG SGA (reg. shares)	CHF	8'186		78	8'108	1'710'788.00	0.02
ORELL FUESSLI HOLDING (reg. shares)	CHF	5'490		223	5'267	390'811.40	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
TX GROUP LTD	CHF	20'374	227	21	20'580	2'741'256.00	0.03
						<b>4'842'855.40</b>	<b>0.05</b>
<b>Healthcare and social services</b>							
AEVIS VICTORIA SA	CHF	154'939	1'735	4'138	152'536	2'440'576.00	0.03
ALCON INC	CHF	3'049'366	232'017	261'871	3'019'512	227'006'912.16	2.44
						<b>229'447'488.16</b>	<b>2.47</b>
<b>Insurance companies</b>							
BALOISE-HOLDING (reg. shares)	CHF	281'104	28'442	30'191	279'355	39'836'023.00	0.43
HELVETIA HOLDING LTD	CHF	214'615	20'482	20'973	214'124	26'744'087.60	0.29
SWISS LIFE HOLDING (reg. shares)	CHF	188'027	20'158	29'780	178'405	114'464'648.00	1.23
SWISS REINSURANCE	CHF	1'763'531	143'392	152'048	1'754'875	187'069'675.00	2.01
VAUDOISE VERSICHERUNGEN HOLDING (reg. shares)	CHF	5'828	145	75	5'898	2'654'100.00	0.03
ZURICH INSURANCE GROUP (reg. shares)	CHF	918'371	68'403	102'203	884'571	415'748'370.00	4.47
						<b>786'516'903.60</b>	<b>8.46</b>
<b>Internet, software and IT services</b>							
ASMALLWORLD AG	CHF	24'003	1'666		25'669	40'043.64	0.00
CREALOGIX HOLDING (reg. shares)	CHF	3'631	68	3'699			
CREALOGIX HOLDING AG	CHF		3'699	3'699			
SEALSQ CORP	USD		5'449	5'449			
SOFTWAREONE HOLDING AG	CHF	678'208	54'364	39'766	692'806	11'431'299.00	0.12
SWISSQUOTE GROUP HOLDING	CHF	67'616	6'779	5'818	68'577	16'115'595.00	0.17
TEMENOS GROUP	CHF	412'778	40'743	54'293	399'228	26'468'816.40	0.28
WISEKEY INTERNATIONAL HOLDING -B-	CHF	414'754	114'306	529'060			
						<b>54'055'754.04</b>	<b>0.58</b>
<b>Lodging and catering industry, leisure facilities</b>							
HIGHLIGHT EVENT AND ENTERTAINMENT	CHF	22'844	11'422		34'266	316'960.50	0.00
LASTMINUTE.COM BR	CHF	29'733	1'160	969	29'924	634'388.80	0.01
MCH GROUP (reg. shares)	CHF	41'507		550	40'957	186'763.92	0.00
ORASCOM DEVELOPMENT HOLDING	CHF	89'472	5'000	2'257	92'215	382'692.25	0.00
						<b>1'520'805.47</b>	<b>0.02</b>
<b>Mechanical engineering and industrial equipment</b>							
ADVAL TECH HOLDING (reg. shares)	CHF	1'726			1'726	172'600.00	0.00
ARBONIA	CHF	332'378	10'360	12'048	330'690	4'021'190.40	0.04
BOSSARD HOLDING (reg. shares)	CHF	33'680	3'924	1'461	36'143	7'246'671.50	0.08
BURCKHARDT COMPRESSION HOLDING	CHF	17'954	1'103	1'740	17'317	9'108'742.00	0.10
BYSTRONIC AG	CHF	9'000	349	115	9'234	4'002'939.00	0.04
DAETWYLER HOLDING	CHF	45'206	3'180	1'980	46'406	8'436'610.80	0.09
FEINTOOL INTERNATIONAL HOLDING (reg. shares)	CHF	36'362	436	611	36'187	687'553.00	0.01
GEORG FISCHER LTD	CHF	503'651	42'526	44'211	501'966	32'878'773.00	0.35
INTERROLL HOLDING (reg. shares)	CHF	4'157	939	293	4'803	13'352'340.00	0.14
KARDEX (reg. shares)	CHF	36'908	1'222	1'210	36'920	8'676'200.00	0.09
KLINGELNBERG AG	CHF	27'948			27'948	458'347.20	0.00
KOMAX HOLDING (reg. shares)	CHF	23'601	1'229	1'071	23'759	3'905'979.60	0.04
MIKRON HOLDING (reg. shares)	CHF	45'988	552	372	46'168	782'547.60	0.01
OC OERLIKON CORPORATION (reg. shares)	CHF	1'221'611	27'875	48'053	1'201'433	5'058'032.93	0.05
RIETER HOLDING (reg. shares)	CHF	13'859	1'731	130	15'460	1'450'148.00	0.02
SCHINDLER HOLDING	CHF	126'734	14'355	12'046	129'043	29'008'866.40	0.31
SCHINDLER HOLDING (part. cert.)	CHF	249'904	23'608	24'534	248'978	57'986'976.20	0.62
SCHLATTER INDUSTRIES	CHF	2'176			2'176	51'353.60	0.00
SCHWEITER TECHNOLOGIES	CHF	6'037	187	6'224			
SCHWEITER TECHNOLOGIES AG	CHF		6'271	76	6'195	2'731'995.00	0.03
STADLER RAIL AG	CHF	358'414	23'130	21'644	359'900	10'012'418.00	0.11
STARRAG GROUP HOLDING (reg. shares)	CHF	6'465	5'622	226	11'861	545'606.00	0.01
SULZER (reg. shares)	CHF	107'659	5'030	5'664	107'025	11'066'385.00	0.12
TECAN GROUP (reg. shares)	CHF	78'172	6'847	6'702	78'317	27'003'701.60	0.29
TORNOS HOLDING (reg. shares)	CHF	53'097		53'097			
VAT GROUP	CHF	165'090	15'527	15'846	164'771	72'960'598.80	0.78
VON ROLL HOLDING	CHF	588'944	22'260	611'204			
WALTER MEIER (reg. shares)	CHF	32'079	385	301	32'163	1'096'758.30	0.01
ZEHNDER GROUP (reg. shares) -A-	CHF	59'910	2'950	2'653	60'207	3'251'178.00	0.03
ZWAHLEN ET MAYR	CHF	94			94	10'810.00	0.00
						<b>315'965'321.93</b>	<b>3.40</b>
<b>Mining, coal and steel industry</b>							
SWISS STEEL HOLDING AG	CHF	4'278'911	167'087	39'903	4'406'095	400'514.04	0.00
						<b>400'514.04</b>	<b>0.00</b>
<b>Miscellaneous services</b>							
ADECCO (reg. shares)	CHF	1'033'741	97'135	102'789	1'028'087	36'425'122.41	0.39
DKSH HOLDING (reg. shares)	CHF	219'575	17'653	18'107	219'121	14'231'908.95	0.15

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
R&S GROUP HOLDING AG -A-	CHF		136'570	137	136'433	1'446'189.80	0.02
SGS LTD	CHF		1'021'212	92'740	928'472	78'734'425.60	0.85
SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	CHF	37'150	1'572	38'722			
						<b>130'837'646.76</b>	<b>1.41</b>
<b>Miscellaneous trading companies</b>							
SFS GROUP (reg. shares)	CHF	110'446	8'079	6'848	111'677	12'329'140.80	0.13
						<b>12'329'140.80</b>	<b>0.13</b>
<b>Packaging industries</b>							
ALUFLEXPACK AG	CHF	49'364		468	48'896	703'124.48	0.01
SIG COMBIBLOC SERVICES	CHF	2'130'607	203'985	213'654	2'120'938	37'116'415.00	0.40
VETROPACK HOLDING LTD. -A-	CHF	76'819	2'594	2'520	76'893	2'752'769.40	0.03
						<b>40'572'308.88</b>	<b>0.44</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
ADDEX THERAPEUTICS	CHF	288'803	139'982		428'785	26'841.94	0.00
BASILEA PHARMACEUTICA (reg. shares)	CHF	73'308	4'623	4'146	73'785	2'593'542.75	0.03
COLTENE HOLDING (reg. shares)	CHF	27'058		337	26'721	1'504'392.30	0.02
COSMO PHARMACEUTICALS	CHF	55'803	2'163	644	57'322	3'777'519.80	0.04
EVOLVA HOLDING LTD	CHF		28'726		28'726	18'097.38	0.00
EVOLVA HOLDINGS	CHF	7'132'610		7'132'610			
GALENICA AG	CHF	307'037	24'805	25'525	306'317	23'264'776.15	0.25
GIVAUDAN (reg. shares)	CHF	48'526	3'871	4'335	48'062	178'165'834.00	1.92
IDORSIA LTD	CHF	676'651	115'615	58'874	733'392	1'636'930.94	0.02
IVF HARTMANN HOLDING AG	CHF	4'238		38	4'200	550'200.00	0.01
MEDACTA GROUP SA	CHF	35'281	811	400	35'692	4'518'607.20	0.05
MEDARTIS HOLDING AG	CHF	24'530	7'397	660	31'267	2'269'984.20	0.02
MEDMIX AG	CHF	150'661	3'564	3'949	150'276	2'278'184.16	0.02
NEWRON PHARMACEUTICALS	CHF	109'585	4'297		113'882	933'832.40	0.01
NOVARTIS (reg. shares)	CHF	13'932'943	821'323	1'977'581	12'776'685	11'143'385'540.65	12.30
OBSEVA LTD	CHF		696'598		696'598	7'314.28	0.00
OBSEVA SA	CHF	606'734	89'864	696'598			
POLYPEPTIDE GROUP AG	CHF	91'646	1'246	3'020	89'872	1'446'939.20	0.02
POLYPHOR AG	CHF	161'002			161'002	26'565.33	0.00
RELIEF THERAPEUTICS	CHF	15'631'522	530'136	16'161'658			
ROCHE HOLDING	CHF	163'130	33'864	17'588	179'406	44'026'232.40	0.47
ROCHE HOLDINGS (cert. shares)	CHF	4'288'233	340'938	382'902	4'246'269	984'922'094.55	10.59
SANDOZ GROUP LTD	CHF		2'700'149	59'781	2'640'368	72'504'505.28	0.78
SANTHERA PHARMACEUTICALS HOLDING	CHF	307'244	152'392	459'636			
STRAUMANN HOLDING LTD	CHF	693'320	67'679	68'117	692'882	96'726'327.20	1.04
XLIFE SCIENCES AG	CHF	16'701			16'701	686'411.10	0.01
YPSOMED	CHF	31'037	1'468	1'169	31'336	11'421'972.00	0.12
ZUR ROSE GROUP AG	CHF	81'616	5'331	2'397	84'550	6'996'512.50	0.08
						<b>2'583'689'157.71</b>	<b>27.79</b>
<b>Real estate</b>							
ALLREAL HOLDING (reg. shares)	CHF	95'060	12'536	5'945	101'651	15'450'952.00	0.17
B ZUG ESTATES HOLDING AG	CHF	1'840	9	19	1'830	3'303'150.00	0.04
EPIC SUISSE AG	CHF	17'527	600	18	18'109	1'253'142.80	0.01
FUNDAMENTA REAL ESTATE (reg. shares)	CHF	184'609	3'280	3'508	184'381	3'106'819.85	0.03
HIAG IMMOBILIEN HOLDING (reg. shares)	CHF	29'657		1'059	28'598	2'030'458.00	0.02
INA INVEST HOLDING LTD.	CHF	41'583		287	41'296	722'680.00	0.01
INTERSHOP HOLDING (reg. shares)	CHF	6'786	81	109	6'758	4'156'170.00	0.04
INVESTIS HOLDING	CHF	18'531		204	18'327	1'722'738.00	0.02
MOBIMO HOLDING	CHF	43'762	3'058	2'454	44'366	11'490'794.00	0.12
NOVAVEST REAL ESTATE (reg. shares)	CHF	50'773		1'749	49'024	1'715'840.00	0.02
PEACH PROPERTY (reg. shares)	CHF	95'813	9'702	910	104'605	877'635.95	0.01
PLAZZA -A-	CHF	9'277	52	160	9'169	2'778'207.00	0.03
PSP SWISS PROPERTY (reg. shares)	CHF	281'720	27'879	30'129	279'470	31'440'375.00	0.34
SF URBAN PROPERTIES AG	CHF	16'783			16'783	1'544'036.00	0.02
SWISS PRIME SITE	CHF	470'871	45'704	48'378	468'197	39'562'646.50	0.43
VARIA US PROPERTIES	CHF	39'169	998	1'386	38'781	1'411'628.40	0.02
WARTECK INVEST (reg. shares)	CHF	1'090		11	1'079	2'012'335.00	0.02
ZUEBLIN REAL ESTATE HOLDING	CHF	10'815		98	10'717	278'642.00	0.00
						<b>124'858'250.50</b>	<b>1.34</b>
<b>Retailing, department stores</b>							
DUFREY	CHF	408'985	314'836	61'152	662'669	22'921'720.71	0.25
VILLARS HOLDING (reg. shares)	CHF	277			277	188'360.00	0.00
						<b>23'110'080.71</b>	<b>0.25</b>
<b>Telecommunication</b>							
ASCOM HOLDING (reg. shares)	CHF	221'068	8'630	9'143	220'555	1'627'695.90	0.02

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SWISSCOM (reg. shares)	CHF	154'960	12'791	14'263	153'488	77'572'835.20	0.83
						<b>79'200'531.10</b>	<b>0.85</b>
<b>Textiles, garments and leather goods</b>							
CALIDA HOLDING (reg. shares)	CHF	34'463	619	611	34'471	977'252.85	0.01
						<b>977'252.85</b>	<b>0.01</b>
<b>Traffic and transportation</b>							
BERGBAHNEN ENGELBERG-TRUEBSSEE-TITLIS AG BET	CHF	18'418	46		18'464	773'641.60	0.01
BVZ HOLDING (reg. shares)	CHF	871		7	864	803'520.00	0.01
FLUGHAFEN ZUERICH	CHF	116'176	9'884	10'159	115'901	21'615'536.50	0.23
JUNGFRAUBAHN HOLDING (reg. shares)	CHF	31'102		350	30'752	5'166'336.00	0.06
KUEHNE & NAGEL INTERNATIONAL	CHF	340'305	29'606	34'334	335'577	99'867'715.20	1.07
						<b>128'226'749.30</b>	<b>1.38</b>
<b>Vehicles</b>							
BUCHER INDUSTRIES	CHF	40'771	2'568	2'649	40'690	15'226'198.00	0.16
						<b>15'226'198.00</b>	<b>0.16</b>
<b>Watch and clock industry, jewellery</b>							
CIE FINANCIERE RICHEMONT (reg. shares)	CHF	3'186'244	335'109	272'933	3'248'420	456'727'852.00	4.91
THE SWATCH GROUP	CHF	177'228	16'920	17'635	176'513	36'820'611.80	0.40
THE SWATCH GROUP (reg. shares)	CHF	340'284	23'466	24'221	339'529	13'733'948.05	0.15
						<b>507'282'411.85</b>	<b>5.46</b>
<b>Total Shares (and equity-type securities)</b>						<b>9'196'332'971.26</b>	<b>98.91</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>9'196'332'971.26</b>	<b>98.91</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Electronics and semiconductors</b>							
SCHAFFNER HOLDING LTD.	CHF		3'302	3'302		0.00	0.00
<b>Financial, investment and other div. companies</b>							
TALENTHOUSE AG	CHF	1'359'834		314'521	1'045'313	5'226.57	0.00
						<b>5'226.57</b>	<b>0.00</b>
<b>Graphics publishing and printing media</b>							
ACHIKO AG	CHF	616'820	65'487	682'307		0.00	0.00
<b>Investment trusts/funds</b>							
AUTONEUM HOLDING LTD rts 27.09.2023	CHF		17'505	17'505		0.00	0.00
<b>Lodging and catering industry, leisure facilities</b>							
HIGHLIGHT EVENT AND ENTERTAINMENT LTD (rights) 01.11.2023	CHF		22'844	22'844		0.00	0.00
<b>Total Shares (and equity-type securities)</b>						<b>5'226.57</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>5'226.57</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Rights</b>							
<b>Electronics and semiconductors</b>							
AMS-OSRAM AG (rights) 06.12.2023	CHF		1'674'075	1'674'075		0.00	0.00
<b>Total Rights</b>						<b>0.00</b>	<b>0.00</b>
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
SMI Index -10- 03/23	CHF	290	304	594			
SMI Index -10- 06/23	CHF		1'534	1'534			
SMI Index -10- 09/23	CHF		1'627	1'627			
SMI Index -10- 12/23	CHF		2'234	2'234			
SMI Index -10- 03/24	CHF		1'632	799	833	0.00	0.00
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>9'196'338'197.83</b>	<b>98.91</b>
Cash at banks						7'124'802.57	0.08
Time deposit						0.00	0.00
Other assets						93'829'604.46	1.01
<b>Total fund assets</b>						<b>9'297'292'604.86</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						200'355.15	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>9'297'092'249.71</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	9'196'332'971.26	98.91
Securities valued based on parameters observable on the market	5'226.57	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	95'285'703.80	1.02%	32'185'215.00	0.34%
<b>Total commitment-increasing positions</b>	<b>95'285'703.80</b>	<b>1.02%</b>	<b>32'185'215.00</b>	<b>0.34%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	24.07.2023	5'343.863	CHF	1'506.57	x	
ZB	21.02.2024	11'511.664	CHF	1'523.95	x	

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	5'730.90	3'993.53	2'527.97
<b>Unit class ZB</b>				
Total net assets in millions	CHF	3'842.98	2'988.35	2'135.76
Asset value per share	CHF	1'102.58	1'064.93	1'127.36
<b>Unit class DB</b>				
Total net assets in millions	CHF	52.58	49.36	35.82
Asset value per share	CHF	1'006.33	972.46	1'023.70
<b>Unit class QA</b>				
Total net assets in millions	CHF	2.74	0.84	-
Asset value per share	CHF	997.32	976.35	-
<b>Unit class QB</b>				
Total net assets in millions	CHF	1'826.39	949.70	354.71
Asset value per share	CHF	1'092.01	1'056.32	1'120.55
<b>Unit class FB</b>				
Total net assets in millions	CHF	6.20	5.27	1.68
Asset value per share	CHF	1'090.59	1'055.21	1'119.77

## Appropriation of net income

### Distribution per unit

#### For unitholders domiciled in Switzerland and abroad

Distribution 2024		Unit class QA
Gross distribution out of earnings		CHF 6.480
Less 35% Swiss withholding tax		CHF 2.268
<b>Net distribution out of earnings</b>		<b>CHF 4.212</b>
<b>Coupon no. gain</b>		<b>9</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF 30.610	CHF 27.120	CHF 7.120
Less 35% Swiss withholding tax	CHF 10.714	CHF 9.492	CHF 2.492
<b>For Accumulation retained earnings</b>	<b>CHF 19.897</b>	<b>CHF 17.628</b>	<b>CHF 4.628</b>
<b>Coupon no. income</b>	<b>3</b>	<b>3</b>	<b>17</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class FB
For Accumulation available earnings	CHF 6.690
Less 35% Swiss withholding tax	CHF 2.342
<b>For Accumulation retained earnings</b>	<b>CHF 4.349</b>
<b>Coupon no. income</b>	<b>17</b>

## Exchange rates

Exchange rates as at	29.02.2024
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	9'078'749.92	11'376'905.79
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	5'680'677'026.02	3'974'482'604.62
Other assets	41'349'429.84	8'011'760.67
<b>Total fund assets, less</b>	<b>5'731'105'205.78</b>	<b>3'993'871'271.08</b>
Other liabilities	209'878.58	123'000.05
Due to bank	0.00	219'999.98
<b>Net assets</b>	<b>5'730'895'327.20</b>	<b>3'993'528'271.05</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	3'993'528'271.05	2'527'970'706.55
Distributions	-21'121.54	0.00
Delivery withholding tax	-38'941'487.94	-16'991'482.54
Issue of units	1'939'938'353.10	1'755'356'116.52
Redemption of units	-390'841'597.92	-177'621'609.37
Other items from unit transactions	-1'146'076.12	125'350'973.75
Total income	228'378'986.57	-220'536'433.86
<b>Net assets at end of reporting period</b>	<b>5'730'895'327.20</b>	<b>3'993'528'271.05</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	3'761'840.017	2'247'527.758
Number of units issued	1'820'903.358	1'678'595.404
Number of units redeemed	-364'116.411	-164'283.145
<b>Number at the end of the reporting period</b>	<b>5'218'626.964</b>	<b>3'761'840.017</b>

Unit class currency

Net asset value per unit

Unit class ZB		Unit class DB		Unit class QA		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
2'988'351'657.93	2'135'762'525.46	49'360'436.10	35'820'507.45	841'617.72	0.00	949'702'142.61	354'707'199.51
0.00	0.00	0.00	0.00	-21'121.54	0.00	0.00	0.00
-29'088'646.41	-14'268'186.07	-428'523.80	-4'580.14	0.00	0.00	-9'375'850.54	-2'704'105.17
887'647'705.08	1'059'376'377.64	17'981'946.87	22'214'146.29	2'059'212.50	894'999.24	1'029'795'031.21	668'805'817.86
-158'874'936.54	-102'059'242.26	-16'340'747.49	-6'765'768.94	-247'396.75	-51'371.25	-213'677'082.63	-68'382'816.91
-10'991'862.97	65'040'319.86	-215'663.64	695'139.01	23'539.85	18'442.17	10'048'966.43	59'344'259.98
165'936'926.97	-155'500'136.70	2'227'425.88	-2'599'007.57	79'808.32	-20'452.44	59'895'913.76	-62'068'212.66
<b>3'842'980'844.06</b>	<b>2'988'351'657.93</b>	<b>52'584'873.92</b>	<b>49'360'436.10</b>	<b>2'735'660.10</b>	<b>841'617.72</b>	<b>1'826'389'120.84</b>	<b>949'702'142.61</b>
2'806'159.448	1'894'488.987	50'758.078	34'991.300	862.000	0.000	899'063.932	316'546.736
824'267.318	1'005'215.853	18'230.337	22'998.012	2'131.000	914.000	973'971.661	645'625.880
-144'985.362	-93'545.392	-16'734.100	-7'231.234	-250.000	-52.000	-200'536.765	-63'108.684
<b>3'485'441.404</b>	<b>2'806'159.448</b>	<b>52'254.315</b>	<b>50'758.078</b>	<b>2'743.000</b>	<b>862.000</b>	<b>1'672'498.828</b>	<b>899'063.932</b>
(CHF)							
<b>1'102.58</b>	<b>1'064.93</b>	<b>1'006.33</b>	<b>972.46</b>	<b>997.32</b>	<b>976.35</b>	<b>1'092.01</b>	<b>1'056.32</b>

	Unit class FB	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	5'272'416.69	1'680'474.13
Distributions	0.00	0.00
Delivery withholding tax	-48'467.19	-14'611.16
Issue of units	2'454'457.44	4'064'775.49
Redemption of units	-1'701'434.51	-362'410.01
Other items from unit transactions	-11'055.79	252'812.73
Total income	238'911.64	-348'624.49
<b>Net assets at end of reporting period</b>	<b>6'204'828.28</b>	<b>5'272'416.69</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	4'996.559	1'500.735
Number of units issued	2'303.042	3'841.659
Number of units redeemed	-1'610.184	-345.835
<b>Number at the end of the reporting period</b>	<b>5'689.417</b>	<b>4'996.559</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'090.59</b>	<b>1'055.21</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	142'240.02	10'918.48
Negative interest	0.00	-17'910.14
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	118'105'743.09	67'138'110.23
Current income paid in on issued units	29'146'214.13	31'137'424.22
<b>Total income</b>	<b>147'394'197.24</b>	<b>98'268'542.79</b>
<b>Expenses</b>		
Interest paid	894.62	20'983.36
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	1'389'268.22	562'490.51
Other expenses	258'182.10	152'424.01
Current net income paid out on redeemed units	5'307'140.16	2'749'404.24
<b>Total expenses</b>	<b>6'969'538.10</b>	<b>3'499'303.12</b>
<b>Net Income</b>	<b>140'424'659.14</b>	<b>94'769'239.67</b>
Realised capital gains and losses	54'088'035.58	-28'816'381.61
<b>Realized income</b>	<b>194'512'694.72</b>	<b>65'952'858.06</b>
Unrealized capital gain/losses	33'866'291.85	-286'489'291.92
<b>Total income</b>	<b>228'378'986.57</b>	<b>-220'536'433.86</b>
<b>Application of net income</b>		
Net income of financial year	140'424'659.14	94'769'239.67
Carried forward of the previous year	5.75	0.00
Interim accumulation	-20'333'044.73	-6'466'841.83
Interim distribution	-20'270.38	0.00
<b>Net income available for distribution</b>	<b>120'071'349.78</b>	<b>88'302'397.84</b>
Net income earmarked for distribution to investors	17'774.64	706.84
Distribution/delivery withholding taxes (35%)	42'018'709.62	30'905'587.81
For investment of retained earnings (65%)	78'034'748.62	57'396'097.44
Carried forward to following year	116.90	5.75

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Unit class ZB		Unit class DB		Unit class QA		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
97'562.11	8'094.60	1'505.65	142.55	52.73	0.93	42'954.49	2'665.65
0.00	-15'060.48	0.00	-266.01	0.00	-0.66	0.00	-2'560.22
88'401'612.35	56'996'436.90	1'351'568.78	944'616.50	28'753.70	258.98	28'176'517.64	9'142'810.48
22'083'066.86	26'031'250.28	439'420.25	560'621.04	12'478.34	666.39	6'599'227.04	4'523'548.04
<b>110'582'241.32</b>	<b>83'020'721.30</b>	<b>1'792'494.68</b>	<b>1'505'114.08</b>	<b>41'284.77</b>	<b>925.64</b>	<b>34'818'699.17</b>	<b>13'666'463.95</b>
638.78	17'851.69	9.66	286.45	0.32	-0.38	244.79	2'831.07
9'906.46	11'383.54	153.01	199.32	4.75	0.38	3'971.95	2'400.78
0.00	0.00	42'492.23	34'552.17	1'577.30	157.95	1'336'888.59	522'392.79
181'133.79	122'309.13	2'794.13	2'109.92	87.70	8.28	74'159.22	27'517.71
3'700'815.88	2'199'698.53	329'927.78	183'803.06	1'458.53	46.82	1'268'623.49	363'694.82
<b>3'892'494.91</b>	<b>2'351'242.89</b>	<b>375'376.81</b>	<b>220'950.92</b>	<b>3'128.60</b>	<b>213.05</b>	<b>2'683'888.04</b>	<b>918'837.17</b>
<b>106'689'746.41</b>	<b>80'669'478.41</b>	<b>1'417'117.87</b>	<b>1'284'163.16</b>	<b>38'156.17</b>	<b>712.59</b>	<b>32'134'811.13</b>	<b>12'747'626.78</b>
36'280'308.39	-21'549'860.06	496'607.48	-357'066.81	25'808.82	-8'794.38	17'226'778.43	-6'862'558.86
<b>142'970'054.80</b>	<b>59'119'618.35</b>	<b>1'913'725.35</b>	<b>927'096.35</b>	<b>63'964.99</b>	<b>-8'081.79</b>	<b>49'361'589.56</b>	<b>5'885'067.92</b>
22'966'872.17	-214'619'755.05	313'700.53	-3'526'103.92	15'843.33	-12'370.65	10'534'324.20	-67'953'280.58
<b>165'936'926.97</b>	<b>-155'500'136.70</b>	<b>2'227'425.88</b>	<b>-2'599'007.57</b>	<b>79'808.32</b>	<b>-20'452.44</b>	<b>59'895'913.76</b>	<b>-62'068'212.66</b>
106'689'746.41	80'669'478.41	1'417'117.87	1'284'163.16	38'156.17	712.59	32'134'811.13	12'747'626.78
0.00	0.00	0.00	0.00	5.75	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	-20'226'281.15	-6'431'739.23
0.00	0.00	0.00	0.00	-20'270.38	0.00	0.00	0.00
<b>106'689'746.41</b>	<b>80'669'478.41</b>	<b>1'417'117.87</b>	<b>1'284'163.16</b>	<b>17'891.54</b>	<b>712.59</b>	<b>11'908'529.98</b>	<b>6'315'887.55</b>
0.00	0.00	0.00	0.00	17'774.64	706.84	0.00	0.00
37'341'410.67	28'234'315.84	495'991.23	449'457.10	0.00	0.00	4'167'985.33	2'210'560.23
69'348'335.74	52'435'162.57	921'126.64	834'706.06	0.00	0.00	7'740'544.65	4'105'327.32
0.00	0.00	0.00	0.00	116.90	5.75	0.00	0.00

	Unit class FB	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	165.04	14.75
Negative interest	0.00	-22.77
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	147'290.62	53'987.37
Current income paid in on issued units	12'021.64	21'338.47
<b>Total income</b>	<b>159'477.30</b>	<b>75'317.82</b>
<b>Expenses</b>		
Interest paid	1.07	14.53
Audit expenses	16.83	16.98
Remunerations to the following in accordance with the fund regulations:		
- Management company	8'310.10	5'387.60
Other expenses	7.26	478.97
Current net income paid out on redeemed units	6'314.48	2'161.01
<b>Total expenses</b>	<b>14'649.74</b>	<b>8'059.09</b>
<b>Net Income</b>	<b>144'827.56</b>	<b>67'258.73</b>
Realised capital gains and losses	58'532.46	-38'101.50
<b>Realized income</b>	<b>203'360.02</b>	<b>29'157.23</b>
Unrealized capital gain/losses	35'551.62	-377'781.72
<b>Total income</b>	<b>238'911.64</b>	<b>-348'624.49</b>
<b>Application of net income</b>		
Net income of financial year	144'827.56	67'258.73
Carried forward of the previous year	0.00	0.00
Interim accumulation	-106'763.58	-35'102.60
Interim distribution	0.00	0.00
<b>Net income available for distribution</b>	<b>38'063.98</b>	<b>32'156.13</b>
Net income earmarked for distribution to investors	0.00	0.00
Distribution/delivery withholding taxes (35%)	13'322.39	11'254.64
For investment of retained earnings (65%)	24'741.59	20'901.49
Carried forward to following year	0.00	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Aeronautic and astronautic industry</b>							
AUTONEUM HOLDING (reg. shares)	CHF	7'619	5'299	1'015	11'903	1'535'487.00	0.03
						<b>1'535'487.00</b>	<b>0.03</b>
<b>Banks and other credit institutions</b>							
BANQUE CANTONALE DE GENEVE	CHF	5'258	1'783		7'041	1'816'578.00	0.03
BANQUE CANTONALE DU JURA SA	CHF	2'160	297		2'457	148'648.50	0.00
BANQUE CANTONALE VAUDOISE	CHF	75'687	36'015	1'633	110'069	11'656'307.10	0.20
BASELLANDSCHAFTLICHE KANTONALBANK	CHF	1'516	445		1'961	1'674'694.00	0.03
BASLER KANTONALBANK	CHF	15'679	4'925		20'604	1'392'830.40	0.02
BERNER KANTONALBANK	CHF	12'055	4'946		17'001	4'080'240.00	0.07
CANTONAL BANK OF SAINT GALL	CHF	7'816	3'530	89	11'257	5'622'871.50	0.10
CEMBRA MONEY (reg. shares)	CHF	79'829	38'411	1'668	116'572	8'760'385.80	0.15
EFG INTERNATIONAL	CHF	260'954	167'522		428'476	5'424'506.16	0.09
GLARNER KANTONALBANK (reg. shares)	CHF	12'579	8'493	1'343	19'729	441'929.60	0.01
GRAUBUENDNER KANTONALBANK	CHF	1'999	812		2'811	5'003'580.00	0.09
HYPOTHEKARBANK LENZBURG	CHF	191	61		252	1'093'680.00	0.02
JULIUS BAER GRUPPE	CHF	569'953	266'232	40'289	795'896	37'629'962.88	0.66
LIECHTENSTEINISCHE LANDESBANK	CHF	30'285	13'277		43'562	3'097'258.20	0.05
LUZERNER KANTONALBANK	CHF	8'732	553	9'285			
LUZERNER KANTONALBANK AG	CHF		84'441	12'968	71'473	5'060'288.40	0.09
LUZERNER KANTONALBANK AG (rights) 25.05.2023	CHF		46'425	46'425			
SWISS NATIONAL BANK (reg. shares)	CHF	214	77		291	1'082'520.00	0.02
THURGAUER KANTONALBANK	CHF	10'667	4'281		14'948	1'823'656.00	0.03
UBS GROUP	CHF	8'319'695	4'190'729	851'658	11'658'766	293'917'490.86	5.13
VALIANT HOLDING (reg. shares)	CHF	42'119	20'047	793	61'373	6'296'869.80	0.11
VERWALTUNGS- UND PRIVAT-BANK -A-	CHF	8'401	2'256		10'657	1'027'334.80	0.02
VONTOBEL HOLDING	CHF	74'401	35'758	1'501	108'658	5'867'532.00	0.10
WALLISER KANTONALBANK	CHF	12'629	4'550		17'179	1'924'048.00	0.03
ZUGER KANTONALBANK	CHF	377	176		553	4'401'880.00	0.08
						<b>409'245'092.00</b>	<b>7.14</b>
<b>Biotechnology</b>							
BB BIOTECH (reg. shares)	CHF		216'505	1'345	215'160	9'854'328.00	0.17
KUROS BIOSCIENCES (reg. shares)	CHF	75'511	20'072		95'583	506'589.90	0.01
MOLECULAR PARTNERS	CHF	81'064	35'432		116'496	454'916.88	0.01
						<b>10'815'834.78</b>	<b>0.19</b>
<b>Building materials and building industry</b>							
FORBO HOLDING (reg. shares)	CHF	2'862	1'191	48	4'005	4'069'080.00	0.07
GEBERIT	CHF	90'186	45'442	8'237	127'391	65'377'061.20	1.14
IMPLENIA	CHF	33'419	19'461		52'880	1'636'636.00	0.03
LAFARGEHOLCIM (reg. shares)	CHF	1'493'149	644'353	112'659	2'024'843	145'991'180.30	2.55
						<b>217'073'957.50</b>	<b>3.79</b>
<b>Chemicals</b>							
CLARIANT (reg. shares)	CHF	606'887	287'909	13'043	881'753	9'646'377.82	0.17
CPH CHEMIE & PAPIER HOLDING	CHF	10'457	2'900		13'357	1'135'345.00	0.02
EMS-CHEMIE HOLDING	CHF	18'140	8'773	430	26'483	16'326'769.50	0.28
GURIT HOLDING AG	CHF	8'181	1'987		10'168	657'869.60	0.01
LONZA GROUP (reg. shares)	CHF	197'084	90'862	4'100	283'846	131'136'852.00	2.29
SIEGFRIED HOLDING (reg. shares)	CHF	11'192	4'776	489	15'479	13'714'394.00	0.24
SIKA LTD	CHF	406'864	213'321	8'501	611'684	156'285'262.00	2.73
						<b>328'902'869.92</b>	<b>5.74</b>
<b>Computer hardware and networking</b>							
LOGITECH INTERNATIONAL (reg. shares)	CHF	434'986	200'563	8'859	626'690	48'869'286.20	0.85
SHL TELEMEDICINE (reg. shares)	CHF	20'779	15'749		36'528	197'251.20	0.00
						<b>49'066'537.40</b>	<b>0.86</b>
<b>Electrical appliances and components</b>							
ABB (reg. shares)	CHF	4'301'241	2'173'421	312'667	6'161'995	250'916'436.40	4.38
BELIMO HOLDING LTD	CHF	26'404	12'513	568	38'349	16'091'240.40	0.28
COMET HOLDING AG	CHF	20'733	9'823	434	30'122	9'428'186.00	0.16
LANDIS+GYR GROUP AG	CHF	57'241	26'106	1'106	82'241	5'670'516.95	0.10
METALL ZUG (reg. shares) -B-	CHF	479	135		614	874'950.00	0.02
MEYER BURGER TECHNOLOGY (reg. shares)	CHF	8'860'857	3'822'788	101'288	12'582'357	834'210.27	0.01
MOBILEZONE HOLDING (reg. shares)	CHF	105'048	37'630	603	142'075	1'940'744.50	0.03
PIERER MOBILITY AG	CHF	23'823	7'140		30'963	1'427'394.30	0.02
SCHAFFNER HOLDING (reg. shares)	CHF	1'327	202	1'529			
SONOVA HOLDING (reg. shares)	CHF	134'398	61'838	8'534	187'702	51'111'254.60	0.89

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
V-ZUG HOLDING LTD	CHF	6'618	1'800	438	7'980	480'396.00	0.01
						<b>338'775'329.42</b>	<b>5.91</b>
<b>Electronics and semiconductors</b>							
ALSO HOLDING	CHF	16'688	7'278		23'966	5'548'129.00	0.10
AMS	CHF	731'567	3'277'918	14'382	3'995'103	5'381'403.74	0.09
BURKHALTER HOLDING (reg. shares)	CHF	20'651	9'055	237	29'469	2'705'254.20	0.05
DORMAKABA	CHF	8'034	3'776	45	11'765	5'400'135.00	0.09
LEM HOLDING	CHF	1'488	610	33	2'065	3'489'850.00	0.06
PHOENIX MECANO	CHF	1'655	169	1'824			
PHOENIX MECANO AG	CHF		2'136		2'136	991'104.00	0.02
SENSIRION HOLDING AG	CHF	28'208	11'117	321	39'004	2'605'467.20	0.05
U-BLOX HOLDING	CHF	19'118	7'568	109	26'577	2'240'441.10	0.04
						<b>28'361'784.24</b>	<b>0.49</b>
<b>Environmental services and recycling</b>							
EDISUN POWER EUROPE (reg. shares)	CHF	1'240	325		1'565	158'847.50	0.00
						<b>158'847.50</b>	<b>0.00</b>
<b>Financial, investment and other div. companies</b>							
BACHEM HOLDING LTD	CHF	81'620	44'404	1'748	124'276	8'699'320.00	0.15
BELLEVUE GROUP (reg. shares)	CHF	21'850	5'036		26'886	591'492.00	0.01
COMPAGNIE FINANCIERE TRADITION	CHF	7'079	2'485		9'564	1'133'334.00	0.02
GAM HOLDING (reg. shares)	CHF	385'169	75'439	89'309	371'299	129'954.65	0.00
INFICON HOLDING (reg. shares)	CHF	4'631	2'244	131	6'744	9'239'280.00	0.16
LEONTEQ	CHF	31'713	11'786		43'499	1'244'071.40	0.02
PARTNERS GROUP	CHF	60'042	27'667	1'255	86'454	109'710'126.00	1.91
SKAN GROUP AG	CHF	31'368	17'271	179	48'460	3'939'798.00	0.07
VZ HOLDING LTD	CHF	40'903	19'402	377	59'928	6'652'008.00	0.12
						<b>141'339'384.05</b>	<b>2.47</b>
<b>Food and soft drinks</b>							
ARYZTA	CHF	2'641'588	1'249'516	29'734	3'861'370	6'039'182.68	0.11
BARRY CALLEBAUT (reg. shares)	CHF	9'500	4'704	362	13'842	17'191'764.00	0.30
BELL FOOD GROUP LTD	CHF	5'567	1'907	119	7'355	1'938'042.50	0.03
EMMI (reg. shares)	CHF	5'633	2'720	115	8'238	7'414'200.00	0.13
GROUPE MINOTERIES (reg. shares)	CHF	610	163		773	210'256.00	0.00
LINDT & SPRUENGLI	CHF	2'782	1'347	227	3'902	42'219'640.00	0.74
LINDT & SPRUENGLI LISN SW	CHF	287	139	12	414	43'966'800.00	0.77
NESTLE (reg. shares)	CHF	7'295'147	3'268'291	354'694	10'208'744	936'754'349.44	16.35
ORIOR (reg. shares)	CHF	17'448	6'288		23'736	1'535'719.20	0.03
						<b>1'057'269'953.82</b>	<b>18.45</b>
<b>Graphics publishing and printing media</b>							
APG SGA (reg. shares)	CHF	3'554	951		4'505	950'555.00	0.02
ORELL FUSSLI HOLDING (reg. shares)	CHF	2'180	421		2'601	192'994.20	0.00
TX GROUP LTD	CHF		11'847		11'847	1'578'020.40	0.03
						<b>2'721'569.60</b>	<b>0.05</b>
<b>Healthcare and social services</b>							
AEVIS VICTORIA SA	CHF	66'417	26'638		93'055	1'488'880.00	0.03
ALCON INC	CHF	1'322'472	609'819	27'632	1'904'659	143'192'263.62	2.50
						<b>144'681'143.62</b>	<b>2.52</b>
<b>Insurance companies</b>							
BALOISE-HOLDING (reg. shares)	CHF	122'139	59'919	4'699	177'359	25'291'393.40	0.44
HELVETIA HOLDING LTD	CHF	93'265	45'488	2'684	136'069	16'995'018.10	0.30
SWISS LIFE HOLDING (reg. shares)	CHF	81'582	36'248	5'375	112'455	72'151'128.00	1.26
SWISS REINSURANCE	CHF	764'895	357'928	15'876	1'106'947	118'000'550.20	2.06
VAUDOISE VERSICHERUNGEN HOLDING (reg. shares)	CHF	2'515	1'073		3'588	1'614'600.00	0.03
ZURICH INSURANCE GROUP (reg. shares)	CHF	398'213	178'792	19'155	557'850	262'189'500.00	4.57
						<b>496'242'189.70</b>	<b>8.66</b>
<b>Internet, software and IT services</b>							
SOFTWAREONE HOLDING AG	CHF	299'605	143'256	5'803	437'058	7'211'457.00	0.13
SWISSQUOTE GROUP HOLDING	CHF	29'788	14'189	625	43'352	10'187'720.00	0.18
TEMENOS GROUP	CHF	179'283	91'347	15'779	264'851	16'896'621.30	0.29
						<b>34'295'798.30</b>	<b>0.60</b>
<b>Lodging and catering industry, leisure facilities</b>							
MCH GROUP (reg. shares)	CHF	26'869	1'153	25	27'997	127'666.32	0.00
						<b>127'666.32</b>	<b>0.00</b>
<b>Mechanical engineering and industrial equipment</b>							
ARBONIA	CHF	144'362	53'652		198'014	2'407'850.24	0.04
BOSSARD HOLDING (reg. shares)	CHF	14'657	7'165		21'822	4'375'311.00	0.08
BURCKHARDT COMPRESSION HOLDING	CHF	7'943	4'280	357	11'866	6'241'516.00	0.11

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
BYSTRONIC AG	CHF	3'894	1'438		5'332	2'311'422.00	0.04
DAETWYLER HOLDING	CHF	20'067	9'087	246	28'908	5'255'474.40	0.09
FEINTOOL INTERNATIONAL HOLDING (reg. shares)	CHF	15'716	5'402		21'118	401'242.00	0.01
GEORG FISCHER LTD	CHF	218'554	108'322	7'467	319'409	20'921'289.50	0.37
INTERROLL HOLDING (reg. shares)	CHF	1'834	1'247	41	3'040	8'451'200.00	0.15
KARDEX (reg. shares)	CHF	16'060	7'415	91	23'384	5'495'240.00	0.10
KOMAX HOLDING (reg. shares)	CHF	10'268	5'254	57	15'465	2'542'446.00	0.04
MIKRON HOLDING (reg. shares)	CHF	19'672	5'636	1'951	23'357	395'901.15	0.01
OC OERLIKON CORPORATION (reg. shares)	CHF	530'583	228'956	5'913	753'626	3'172'765.46	0.06
RIETER HOLDING (reg. shares)	CHF	6'018	2'911		8'929	837'540.20	0.01
SCHINDLER HOLDING	CHF	55'043	28'021	1'208	81'856	18'401'228.80	0.32
SCHINDLER HOLDING (part. cert.)	CHF	108'570	52'757	3'983	157'344	36'645'417.60	0.64
SCHWEITER TECHNOLOGIES	CHF	2'612	124	2'736			
SCHWEITER TECHNOLOGIES AG	CHF		3'661		3'661	1'614'501.00	0.03
STADLER RAIL AG	CHF	156'000	72'547	3'278	225'269	6'266'983.58	0.11
STARRAG GROUP HOLDING (reg. shares)	CHF	2'569	1'058		3'627	166'842.00	0.00
SULZER (reg. shares)	CHF	46'796	21'670	930	67'536	6'983'222.40	0.12
TECAN GROUP (reg. shares)	CHF	33'952	17'275	861	50'366	17'366'196.80	0.30
VAT GROUP	CHF	71'727	34'579	2'480	103'826	45'974'152.80	0.80
ZEHNDER GROUP (reg. shares) -A-	CHF	26'020	9'670		35'690	1'927'260.00	0.03
						<b>198'155'002.93</b>	<b>3.46</b>
<b>Mining, coal and steel industry</b>							
SWISS STEEL HOLDING AG	CHF	1'825'549	490'288		2'315'837	210'509.58	0.00
						<b>210'509.58</b>	<b>0.00</b>
<b>Miscellaneous services</b>							
ADECCO (reg. shares)	CHF	449'216	217'624	14'347	652'493	23'117'826.99	0.40
DKSH HOLDING (reg. shares)	CHF	95'412	44'909	2'002	138'319	8'983'819.05	0.16
SGS LTD	CHF		600'001	15'002	584'999	49'607'915.20	0.87
SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	CHF	16'162	791	16'953			
						<b>81'709'561.24</b>	<b>1.43</b>
<b>Miscellaneous trading companies</b>							
SFS GROUP (reg. shares)	CHF	48'752	23'360	1'046	71'066	7'845'686.40	0.14
						<b>7'845'686.40</b>	<b>0.14</b>
<b>Packaging industries</b>							
ALUFLEXPACK AG	CHF	21'279	6'930		28'209	405'645.42	0.01
SIG COMBIBLOC SERVICES	CHF	925'696	456'062	33'177	1'348'581	23'600'167.50	0.41
VETROPACK HOLDING LTD. -A-	CHF	33'364	10'839		44'203	1'582'467.40	0.03
						<b>25'588'280.32</b>	<b>0.45</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
ADDEX THERAPEUTICS	CHF	174'945	56'875	231'820			
BASILEA PHARMACEUTICA (reg. shares)	CHF	31'839	11'997		43'836	1'540'835.40	0.03
COLTENE HOLDING (reg. shares)	CHF	11'557	4'026		15'583	877'322.90	0.02
COSMO PHARMACEUTICALS	CHF	24'414	9'682		34'096	2'246'926.40	0.04
GALENICA AG	CHF	133'443	62'724	2'868	193'299	14'681'059.05	0.26
GIVAUDAN (reg. shares)	CHF	21'051	9'707	441	30'317	112'385'119.00	1.96
IDORSIA LTD	CHF	294'393	162'958		457'351	1'020'807.43	0.02
IVF HARTMANN HOLDING AG	CHF	1'807	239		2'046	268'026.00	0.00
MEDACTA GROUP SA	CHF	15'201	11'999	86	27'114	3'432'632.40	0.06
MEDARTIS HOLDING AG	CHF	10'653	7'625		18'278	1'326'982.80	0.02
MEDMIX AG	CHF	65'792	22'933		88'725	1'345'071.00	0.02
NOVARTIS (reg. shares)	CHF	6'042'888	2'509'076	494'402	8'057'562	721'071'223.38	12.58
OBSEVA LTD	CHF		316'339	316'339			
OBSEVA SA	CHF	277'123		277'123			
POLYPEPTIDE GROUP AG	CHF	39'341	16'517	523	55'335	890'893.50	0.02
ROCHE HOLDING	CHF	70'897	44'705	2'260	113'342	27'814'126.80	0.49
ROCHE HOLDINGS (cert. shares)	CHF	1'860'022	856'508	38'638	2'677'892	621'137'049.40	10.84
SANDOZ GROUP LTD	CHF		1'335'882	1'335'882			
STRAUMANN HOLDING LTD	CHF	301'591	145'606	10'527	436'670	60'959'132.00	1.06
YPSOMED	CHF	13'541	6'171		19'712	7'185'024.00	0.13
ZUR ROSE GROUP AG	CHF	35'981	18'803		54'784	4'533'376.00	0.08
						<b>1'582'715'607.46</b>	<b>27.62</b>
<b>Real estate</b>							
ALLREAL HOLDING (reg. shares)	CHF	41'278	24'052	871	64'459	9'797'768.00	0.17
B ZUG ESTATES HOLDING AG	CHF	781	348		1'129	2'037'845.00	0.04
EPIC SUISSE AG	CHF		7'614		7'614	526'888.80	0.01
FUNDAMENTA REAL ESTATE (reg. shares)	CHF	77'637	24'984		102'621	1'729'163.85	0.03
HIAG IMMOBILIEN HOLDING (reg. shares)	CHF	12'782	3'196		15'978	1'134'438.00	0.02
INA INVEST HOLDING LTD.	CHF	13'178	2'873		16'051	280'892.50	0.00
INTERSHOP HOLDING (reg. shares)	CHF	2'901	1'187		4'088	2'514'120.00	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
INVESTIS HOLDING	CHF	7'698	2'242		9'940	934'360.00	0.02
MOBIMO HOLDING	CHF	19'319	9'312	385	28'246	7'315'714.00	0.13
NOVAVEST REAL ESTATE (reg. shares)	CHF		26'137		26'137	914'795.00	0.02
PEACH PROPERTY (reg. shares)	CHF	41'614	17'005		58'619	491'813.41	0.01
PLAZZA -A-	CHF	3'900	1'117	100	4'917	1'489'851.00	0.03
PSP SWISS PROPERTY (reg. shares)	CHF	122'336	59'656	4'060	177'932	20'017'350.00	0.35
SF URBAN PROPERTIES AG	CHF		9'544		9'544	878'048.00	0.02
SWISS PRIME SITE	CHF	204'605	99'121	6'656	297'070	25'102'415.00	0.44
VARIA US PROPERTIES	CHF	16'750	3'594		20'344	740'521.60	0.01
WARTECK INVEST (reg. shares)	CHF	436	136		572	1'066'780.00	0.02
ZUEBLIN REAL ESTATE HOLDING	CHF	4'598	750		5'348	139'048.00	0.00
						<b>77'111'812.16</b>	<b>1.35</b>
<b>Telecommunication</b>							
ASCOM HOLDING (reg. shares)	CHF	95'669	25'657	599	120'727	890'965.26	0.02
SWISSCOM (reg. shares)	CHF	67'273	31'089	1'400	96'962	49'004'594.80	0.86
						<b>49'895'560.06</b>	<b>0.87</b>
<b>Textiles, garments and leather goods</b>							
CALIDA HOLDING (reg. shares)	CHF	14'914	5'107		20'021	567'595.35	0.01
						<b>567'595.35</b>	<b>0.01</b>
<b>Traffic and transportation</b>							
BVZ HOLDING (reg. shares)	CHF	321	114		435	404'550.00	0.01
JUNGFRAUBAHN HOLDING (reg. shares)	CHF	13'332	5'501	151	18'682	3'138'576.00	0.05
KUEHNE & NAGEL INTERNATIONAL	CHF	148'045	68'340	4'963	211'422	62'919'187.20	1.10
						<b>66'462'313.20</b>	<b>1.16</b>
<b>Vehicles</b>							
BUCHER INDUSTRIES	CHF	17'675	8'427	371	25'731	9'628'540.20	0.17
						<b>9'628'540.20</b>	<b>0.17</b>
<b>Watch and clock industry, jewellery</b>							
CIE FINANCIERE RICHEMONT (reg. shares)	CHF	1'381'565	696'169	28'683	2'049'051	288'096'570.60	5.03
THE SWATCH GROUP	CHF	77'155	37'383	2'435	112'103	23'384'685.80	0.41
THE SWATCH GROUP (reg. shares)	CHF	147'518	70'536	3'175	214'879	8'691'855.55	0.15
						<b>320'173'111.95</b>	<b>5.59</b>
<b>Total Shares (and equity-type securities)</b>						<b>5'680'677'026.02</b>	<b>99.12</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>5'680'677'026.02</b>	<b>99.12</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Electronics and semiconductors</b>							
SCHAFFNER HOLDING LTD.	CHF		1'529	1'529			
						<b>0.00</b>	<b>0.00</b>
<b>Graphics publishing and printing media</b>							
ACHIKO AG	CHF	289'841		289'841			
						<b>0.00</b>	<b>0.00</b>
<b>Investment trusts/funds</b>							
AUTONEUM HOLDING LTD rts 27.09.2023	CHF		8'604	8'604			
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Rights</b>							
<b>Electronics and semiconductors</b>							
AMS-OSRAM AG (rights) 06.12.2023	CHF		1'005'961	1'005'961			
						<b>0.00</b>	<b>0.00</b>
<b>Total Rights</b>						<b>0.00</b>	<b>0.00</b>
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
SMI Index -10- 03/23	CHF	200	113	313			
SMI Index -10- 06/23	CHF		862	862			
SMI Index -10- 09/23	CHF		706	706			
SMI Index -10- 12/23	CHF		1'158	1'158			
SMI Index -10- 03/24	CHF		1'003	502	501	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>5'680'677'026.02</b>	<b>99.12</b>
Cash at banks						9'078'749.92	0.16
Time deposit						0.00	0.00
Other assets						41'349'429.84	0.72
<b>Total fund assets</b>						<b>5'731'105'205.78</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						209'878.58	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>5'730'895'327.20</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	5'680'677'026.02	99.12
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	57'308'688.60	1.00%	22'196'700.00	0.56%
<b>Total commitment-increasing positions</b>	<b>57'308'688.60</b>	<b>1.00%</b>	<b>22'196'700.00</b>	<b>0.56%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	20.11.2023	79'097.855	CHF	1'047.05	x	
ZB	20.11.2023	22'972.980	CHF	1'047.05	x	
ZB	24.01.2024	45'679.316	CHF	1'082.01	x	

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	2'364.64	2'317.56	2'463.60
<b>Unit class ZB</b>				
Total net assets in millions	CHF	2'123.69	2'083.39	2'054.45
Asset value per share	CHF	1'611.44	1'530.00	1'620.57
<b>Unit class DB</b>				
Total net assets in millions	CHF	7.78	17.73	162.21
Asset value per share	CHF	204.08	193.87	205.45
<b>Unit class FB</b>				
Total net assets in millions	CHF	233.18	216.44	246.94
Asset value per share	CHF	1'674.91	1'593.82	1'689.46

## Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024		Unit class ZB		Unit class DB		Unit class FB
For Accumulation available earnings	CHF	45.221	CHF	5.563	CHF	6.888
Less 35% Swiss withholding tax	CHF	15.828	CHF	1.947	CHF	2.411
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>29.394</b>	<b>CHF</b>	<b>3.616</b>	<b>CHF</b>	<b>4.477</b>
<b>Coupon no. income</b>		<b>16</b>		<b>25</b>		<b>41</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	9'739'208.30	4'747'688.43
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	2'331'411'999.32	2'305'244'170.19
Other assets	23'546'971.60	7'787'366.69
<b>Total fund assets, less</b>	<b>2'364'698'179.22</b>	<b>2'317'779'225.31</b>
Other liabilities	54'289.33	50'905.61
Due to bank	0.00	167'579.99
<b>Net assets</b>	<b>2'364'643'889.89</b>	<b>2'317'560'739.71</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	2'317'560'739.71	2'463'598'356.22
Delivery withholding tax	-22'082'952.44	-20'448'957.00
Issue of units	228'528'229.16	273'738'245.19
Redemption of units	-307'148'008.84	-284'843'652.32
Other items from unit transactions	7'470'534.04	2'104'806.54
Total income	140'315'348.26	-116'588'058.92
<b>Net assets at end of reporting period</b>	<b>2'364'643'889.89</b>	<b>2'317'560'739.71</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'588'957.454	2'203'430.855
Number of units issued	147'153.583	191'926.085
Number of units redeemed	-240'890.269	-806'399.486
<b>Number at the end of the reporting period</b>	<b>1'495'220.768</b>	<b>1'588'957.454</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
2'083'392'232.63	2'054'450'663.85	17'733'032.57	162'212'059.77	216'435'474.53	246'935'632.62
-19'982'301.63	-17'157'247.76	-164'139.74	-1'339'291.68	-1'936'511.07	-1'952'417.56
168'704'515.36	230'902'626.76	350'843.00	3'457'669.80	59'472'870.80	39'377'948.63
-243'274'195.88	-91'881'131.80	-10'956'095.98	-137'881'872.57	-52'917'716.98	-55'080'647.95
7'828'863.02	11'928'347.03	356'699.61	-7'806'849.66	-715'028.59	-2'016'690.83
127'017'396.73	-104'851'025.45	459'018.32	-908'683.09	12'838'933.21	-10'828'350.38
<b>2'123'686'510.23</b>	<b>2'083'392'232.63</b>	<b>7'779'357.78</b>	<b>17'733'032.57</b>	<b>233'178'021.90</b>	<b>216'435'474.53</b>
1'361'693.694	1'267'731.980	91'466.946	789'536.247	135'796.814	146'162.628
109'371.132	151'192.922	1'800.000	16'310.000	35'982.451	24'423.163
-153'182.409	-57'231.208	-55'146.884	-714'379.301	-32'560.976	-34'788.977
<b>1'317'882.417</b>	<b>1'361'693.694</b>	<b>38'120.062</b>	<b>91'466.946</b>	<b>139'218.289</b>	<b>135'796.814</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>1'611.44</b>	<b>1'530.00</b>	<b>204.08</b>	<b>193.87</b>	<b>1'674.91</b>	<b>1'593.82</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	55'242.84	9'121.40
Negative interest	-9.50	-14'381.04
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	67'224'769.98	65'211'217.73
Current income paid in on issued units	4'746'926.06	5'990'359.46
<b>Total income</b>	<b>72'026'929.38</b>	<b>71'196'317.55</b>
<b>Expenses</b>		
Interest paid	386.75	28'652.32
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	301'765.15	411'646.13
Other expenses	72'183.02	67'737.07
Current net income paid out on redeemed units	6'321'616.96	5'663'236.47
<b>Total expenses</b>	<b>6'710'004.88</b>	<b>6'185'272.99</b>
<b>Net Income</b>	<b>65'316'924.50</b>	<b>65'011'044.56</b>
Realised capital gains and losses	70'257'314.28	57'967'081.16
<b>Realized income</b>	<b>135'574'238.78</b>	<b>122'978'125.72</b>
Unrealized capital gain/losses	4'741'109.48	-239'566'184.64
<b>Total income</b>	<b>140'315'348.26</b>	<b>-116'588'058.92</b>
<b>Application of net income</b>		
Net income of financial year	65'316'924.50	65'011'044.56
Interim accumulation	-4'549'431.19	-4'965'344.46
<b>Net income available for distribution</b>	<b>60'767'493.31</b>	<b>60'045'700.10</b>
Distribution/delivery withholding taxes (35%)	21'268'622.38	21'015'994.36
For investment of retained earnings (65%)	39'498'870.93	39'029'705.74

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Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
50'199.41	8'165.06	259.26	73.55	4'784.17	882.79
-8.66	-12'762.40	-0.04	-139.02	-0.80	-1'479.62
61'032'101.97	54'579'944.48	508'671.03	4'084'584.44	5'683'996.98	6'546'688.81
4'502'668.46	5'744'375.80	2'114.63	78'644.43	242'142.97	167'339.23
<b>65'584'961.18</b>	<b>60'319'722.94</b>	<b>511'044.88</b>	<b>4'163'163.40</b>	<b>5'930'923.32</b>	<b>6'713'431.21</b>
350.67	23'600.44	2.75	2'218.01	33.33	2'833.87
12'765.23	12'146.20	77.12	452.72	1'210.65	1'402.08
0.00	0.00	10'442.67	65'125.98	291'322.48	346'520.15
43'333.56	40'969.90	257.97	1'521.60	28'591.49	25'245.57
5'931'978.23	1'785'788.65	288'184.74	3'611'085.54	101'453.99	266'362.28
<b>5'988'427.69</b>	<b>1'862'505.19</b>	<b>298'965.25</b>	<b>3'680'403.85</b>	<b>422'611.94</b>	<b>642'363.95</b>
<b>59'596'533.49</b>	<b>58'457'217.75</b>	<b>212'079.63</b>	<b>482'759.55</b>	<b>5'508'311.38</b>	<b>6'071'067.26</b>
63'100'482.50	52'116'355.65	231'247.04	443'022.19	6'925'584.74	5'407'703.32
<b>122'697'015.99</b>	<b>110'573'573.40</b>	<b>443'326.67</b>	<b>925'781.74</b>	<b>12'433'896.12</b>	<b>11'478'770.58</b>
4'320'380.74	-215'424'598.85	15'691.65	-1'834'464.83	405'037.09	-22'307'120.96
<b>127'017'396.73</b>	<b>-104'851'025.45</b>	<b>459'018.32</b>	<b>-908'683.09</b>	<b>12'838'933.21</b>	<b>-10'828'350.38</b>
59'596'533.49	58'457'217.75	212'079.63	482'759.55	5'508'311.38	6'071'067.26
0.00	0.00	0.00	0.00	-4'549'431.19	-4'965'344.46
<b>59'596'533.49</b>	<b>58'457'217.75</b>	<b>212'079.63</b>	<b>482'759.55</b>	<b>958'880.19</b>	<b>1'105'722.80</b>
20'858'786.46	20'460'025.66	74'227.86	168'965.80	335'608.06	387'002.90
38'737'747.03	37'997'192.09	137'851.77	313'793.75	623'272.13	718'719.90

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Banks and other credit institutions</b>							
CS GROUP (reg. shares)	CHF	7'536'163	115'307	7'651'470			
UBS GROUP	CHF	6'568'531	835'763	1'243'041	6'161'253	155'325'188.13	6.57
						<b>155'325'188.13</b>	<b>6.57</b>
<b>Building materials and building industry</b>							
GEBERIT	CHF	71'202	8'181	12'046	67'337	34'557'348.40	1.46
LAFARGEHOLCIM (reg. shares)	CHF	1'178'856	91'020	199'817	1'070'059	77'151'253.90	3.26
						<b>111'708'602.30</b>	<b>4.72</b>
<b>Chemicals</b>							
LONZA GROUP (reg. shares)	CHF	155'601	14'075	19'674	150'002	69'300'924.00	2.93
SIKA LTD	CHF	321'226	38'111	36'083	323'254	82'591'397.00	3.49
						<b>151'892'321.00</b>	<b>6.42</b>
<b>Computer hardware and networking</b>							
LOGITECH INTERNATIONAL (reg. shares)	CHF	343'289	31'454	43'791	330'952	25'807'636.96	1.09
						<b>25'807'636.96</b>	<b>1.09</b>
<b>Electrical appliances and components</b>							
ABB (reg. shares)	CHF	3'395'897	481'384	620'881	3'256'400	132'600'608.00	5.61
SONOVA HOLDING (reg. shares)	CHF	106'067	9'524	16'431	99'160	27'001'268.00	1.14
						<b>159'601'876.00</b>	<b>6.75</b>
<b>Financial, investment and other div. companies</b>							
PARTNERS GROUP	CHF	47'426	4'277	6'015	45'688	57'978'072.00	2.45
						<b>57'978'072.00</b>	<b>2.45</b>
<b>Food and soft drinks</b>							
NESTLE (reg. shares)	CHF	3'759'126	779'807	460'321	4'078'612	374'253'437.12	15.83
						<b>374'253'437.12</b>	<b>15.83</b>
<b>Healthcare and social services</b>							
ALCON INC	CHF	1'044'105	94'061	131'620	1'006'546	75'672'128.28	3.20
						<b>75'672'128.28</b>	<b>3.20</b>
<b>Insurance companies</b>							
SWISS LIFE HOLDING (reg. shares)	CHF	64'408	6'051	11'001	59'458	38'148'252.80	1.61
SWISS REINSURANCE	CHF	603'892	57'117	76'026	584'983	62'359'187.80	2.64
ZURICH INSURANCE GROUP (reg. shares)	CHF	314'384	25'346	44'925	294'805	138'558'350.00	5.86
						<b>239'065'790.60</b>	<b>10.11</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
GIVAUDAN (reg. shares)	CHF	16'620	1'497	2'096	16'021	59'389'847.00	2.51
NOVARTIS (reg. shares)	CHF	4'771'397	399'772	913'027	4'258'142	381'061'127.58	16.11
ROCHE HOLDINGS (cert. shares)	CHF	1'357'726	240'981	183'534	1'415'173	328'249'377.35	13.88
SANDOZ GROUP LTD	CHF		820'567	820'567			
						<b>768'700'351.93</b>	<b>32.51</b>
<b>Telecommunication</b>							
SWISSCOM (reg. shares)	CHF	53'090	4'795	6'704	51'181	25'866'877.40	1.09
						<b>25'866'877.40</b>	<b>1.09</b>
<b>Traffic and transportation</b>							
KUEHNE & NAGEL INTERNATIONAL	CHF		117'863	5'999	111'864	33'290'726.40	1.41
						<b>33'290'726.40</b>	<b>1.41</b>
<b>Watch and clock industry, jewellery</b>							
CIE FINANCIERE RICHEMONT (reg. shares)	CHF	1'090'700	116'927	124'775	1'082'852	152'248'991.20	6.44
						<b>152'248'991.20</b>	<b>6.44</b>
<b>Total Shares (and equity-type securities)</b>						<b>2'331'411'999.32</b>	<b>98.59</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>2'331'411'999.32</b>	<b>98.59</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
SMI Index -10- 03/23	CHF	134	65	199			
SMI Index -10- 06/23	CHF		499	499			
SMI Index -10- 09/23	CHF		366	366			
SMI Index -10- 12/23	CHF		441	441			
SMI Index -10- 03/24	CHF		431	155	276	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>2'331'411'999.32</b>	<b>98.59</b>
Cash at banks						9'739'208.30	0.41
Time deposit						0.00	0.00
Other assets						23'546'971.60	1.00
<b>Total fund assets</b>						<b>2'364'698'179.22</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						54'289.33	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>2'364'643'889.89</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	2'331'411'999.32	98.59
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	31'571'253.60	1.34%	14'871'789.00	0.64%
<b>Total commitment-increasing positions</b>	<b>31'571'253.60</b>	<b>1.34%</b>	<b>14'871'789.00</b>	<b>0.64%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'090.98	819.49	1'015.82
<b>Unit class ZB</b>				
Total net assets in millions	CHF	1'018.91	750.05	869.13
Asset value per share	CHF	1'396.38	1'339.21	1'431.06
<b>Unit class FB</b>				
Total net assets in millions	CHF	72.07	69.45	146.69
Asset value per share	CHF	1'348.88	1'296.49	1'386.25

## Appropriation of net income

Accumulation per unit				
For unitholders domiciled in Switzerland and abroad				
Accumulation 2024		Unit class ZB		Unit class FB
For Accumulation available earnings	CHF	39.724	CHF	5.061
Less 35% Swiss withholding tax	CHF	13.903	CHF	1.771
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>25.821</b>	<b>CHF</b>	<b>3.290</b>
<b>Coupon no. income</b>		<b>6</b>		<b>34</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	4'411'672.94	1'725'256.89
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	1'078'125'307.10	814'770'726.19
Other assets	8'473'854.84	3'065'168.35
<b>Total fund assets, less</b>	<b>1'091'010'834.88</b>	<b>819'561'151.43</b>
Other liabilities	27'503.76	25'649.56
Due to bank	0.00	41'799.99
<b>Net assets</b>	<b>1'090'983'331.12</b>	<b>819'493'701.88</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	819'493'701.88	1'015'824'410.21
Delivery withholding tax	-7'951'330.32	-8'377'494.06
Issue of units	247'236'947.79	15'747'107.14
Redemption of units	-16'185'621.16	-150'852'848.44
Other items from unit transactions	-6'345'868.93	-5'492'561.71
Total income	54'735'501.86	-47'354'911.26
<b>Net assets at end of reporting period</b>	<b>1'090'983'331.12</b>	<b>819'493'701.88</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	613'633.309	713'156.389
Number of units issued	181'433.997	12'103.611
Number of units redeemed	-11'956.182	-111'626.691
<b>Number at the end of the reporting period</b>	<b>783'111.124</b>	<b>613'633.309</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
750'046'557.96	869'130'972.24	69'447'143.41	146'693'438.34
-7'265'008.33	-7'214'837.22	-686'321.99	-1'162'656.84
240'933'889.42	12'706'040.57	6'303'058.37	3'041'066.57
-9'536'871.40	-79'155'317.98	-6'648'749.76	-71'697'530.46
-6'515'167.00	-800'987.96	169'298.07	-4'691'574.63
51'248'684.35	-44'619'311.69	3'486'817.51	-2'735'599.57
<b>1'018'912'085.00</b>	<b>750'046'557.96</b>	<b>72'071'245.61</b>	<b>69'447'143.41</b>
560'067.618	607'335.724	53'565.691	105'820.665
176'627.434	9'763.045	4'806.563	2'340.566
-7'014.403	-57'031.151	-4'941.779	-54'595.540
<b>729'680.649</b>	<b>560'067.618</b>	<b>53'430.475</b>	<b>53'565.691</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>1'396.38</b>	<b>1'339.21</b>	<b>1'348.88</b>	<b>1'296.49</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	18'383.21	1'735.58
Negative interest	-0.51	-2'756.11
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	24'180'242.99	26'325'094.87
Current income paid in on issued units	7'040'105.30	374'621.87
<b>Total income</b>	<b>31'238'730.99</b>	<b>26'698'696.21</b>
<b>Expenses</b>		
Interest paid	210.38	22'880.90
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	103'692.94	147'916.27
Other expenses	27'909.45	27'645.03
Current net income paid out on redeemed units	172'322.15	2'205'383.42
<b>Total expenses</b>	<b>318'187.92</b>	<b>2'417'826.62</b>
<b>Net Income</b>	<b>30'920'543.07</b>	<b>24'280'869.59</b>
Realised capital gains and losses	14'426'310.45	11'477'491.35
<b>Realized income</b>	<b>45'346'853.52</b>	<b>35'758'360.94</b>
Unrealized capital gain/losses	9'388'648.34	-83'113'272.20
<b>Total income</b>	<b>54'735'501.86</b>	<b>-47'354'911.26</b>
<b>Application of net income</b>		
Net income of financial year	30'920'543.07	24'280'869.59
Interim accumulation	-1'664'232.09	-3'005'807.04
<b>Net income available for distribution</b>	<b>29'256'310.98</b>	<b>21'275'062.55</b>
Distribution/delivery withholding taxes (35%)	10'239'708.53	7'446'271.52
For investment of retained earnings (65%)	19'016'602.45	13'828'791.03

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Unit class ZB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
16'964.28	1'588.69	1'418.93	146.89
-0.47	-2'387.03	-0.04	-369.08
22'138'857.95	22'598'985.30	2'041'385.04	3'726'109.57
7'016'004.91	362'554.57	24'100.39	12'067.30
<b>29'171'826.67</b>	<b>22'960'741.53</b>	<b>2'066'904.32</b>	<b>3'737'954.68</b>
193.01	19'843.03	17.37	3'037.87
12'927.37	12'467.20	1'125.63	1'533.80
0.00	0.00	103'692.94	147'916.27
17'718.18	16'796.50	10'191.27	10'848.53
155'077.30	1'940'990.60	17'244.85	264'392.82
<b>185'915.86</b>	<b>1'990'097.33</b>	<b>132'272.06</b>	<b>427'729.29</b>
<b>28'985'910.81</b>	<b>20'970'644.20</b>	<b>1'934'632.26</b>	<b>3'310'225.39</b>
13'473'900.78	10'506'706.59	952'409.67	970'784.76
<b>42'459'811.59</b>	<b>31'477'350.79</b>	<b>2'887'041.93</b>	<b>4'281'010.15</b>
8'788'872.76	-76'096'662.48	599'775.58	-7'016'609.72
<b>51'248'684.35</b>	<b>-44'619'311.69</b>	<b>3'486'817.51</b>	<b>-2'735'599.57</b>
28'985'910.81	20'970'644.20	1'934'632.26	3'310'225.39
0.00	0.00	-1'664'232.09	-3'005'807.04
<b>28'985'910.81</b>	<b>20'970'644.20</b>	<b>270'400.17</b>	<b>304'418.35</b>
10'145'068.50	7'339'725.11	94'640.03	106'546.41
18'840'842.31	13'630'919.09	175'760.14	197'871.94

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Switzerland</b>							
ABB (reg. shares)	CHF	1'085'888	432'251	86'315	1'431'824	58'303'873.28	5.34
ALCON INC	CHF	334'012	119'542	10'980	442'574	33'272'713.32	3.05
CIE FINANCIERE RICHEMONT (reg. shares)	CHF	348'853	138'055	10'783	476'125	66'943'175.00	6.14
CS GROUP (reg. shares)	CHF	2'411'932	66'610	2'478'542			
GEBERIT	CHF	22'779	8'852	2'023	29'608	15'194'825.60	1.39
GIVAUDAN (reg. shares)	CHF	5'314	1'909	178	7'045	26'115'815.00	2.39
KUEHNE & NAGEL INTERNATIONAL	CHF		49'550	364	49'186	14'637'753.60	1.34
LAFARGEHOLCIM (reg. shares)	CHF	377'096	122'833	29'429	470'500	33'923'050.00	3.11
LOGITECH INTERNATIONAL (reg. shares)	CHF	109'850	39'014	3'372	145'492	11'345'466.16	1.04
LONZA GROUP (reg. shares)	CHF	49'769	17'807	1'621	65'955	30'471'210.00	2.79
NESTLE (reg. shares)	CHF	1'841'495	631'968	102'368	2'371'095	217'571'677.20	19.94
NOVARTIS (reg. shares)	CHF	1'525'896	480'595	134'205	1'872'286	167'550'874.14	15.36
PARTNERS GROUP	CHF	15'163	5'437	511	20'089	25'492'941.00	2.34
ROCHE HOLDINGS (cert. shares)	CHF	469'823	167'769	15'347	622'245	144'329'727.75	13.23
SANDOZ GROUP LTD	CHF		287'072	287'072			
SIKA LTD	CHF	102'743	42'550	3'160	142'133	36'314'981.50	3.33
SONOVA HOLDING (reg. shares)	CHF	33'947	11'839	2'186	43'600	11'872'280.00	1.09
SWISS LIFE HOLDING (reg. shares)	CHF	20'601	7'082	1'540	26'143	16'773'348.80	1.54
SWISS REINSURANCE	CHF	193'182	70'392	6'360	257'214	27'419'012.40	2.51
SWISSCOM (reg. shares)	CHF	16'982	6'076	554	22'504	11'373'521.60	1.04
UBS GROUP	CHF	2'100'628	783'517	175'070	2'709'075	68'295'780.75	6.26
ZURICH INSURANCE GROUP (reg. shares)	CHF	100'551	34'724	5'651	129'624	60'923'280.00	5.58
						<b>1'078'125'307.10</b>	<b>98.82</b>
<b>Total Shares (and equity-type securities)</b>						<b>1'078'125'307.10</b>	<b>98.82</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'078'125'307.10</b>	<b>98.82</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Switzerland</b>							
SMI Index -10- 03/23	CHF	38	20	58			
SMI Index -10- 06/23	CHF		148	148			
SMI Index -10- 09/23	CHF		110	110			
SMI Index -10- 12/23	CHF		133	133			
SMI Index -10- 03/24	CHF		109		109	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>							
						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>1'078'125'307.10</b>	<b>98.82</b>
Cash at banks						4'411'672.94	0.40
Time deposit						0.00	0.00
Other assets						8'473'854.84	0.78
<b>Total fund assets</b>						<b>1'091'010'834.88</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						27'503.76	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'090'983'331.12</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>1'078'125'307.10</b>	<b>98.82</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

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Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	12'468'357.40	1.14%	4'217'373.00	0.51%
<b>Total commitment-increasing positions</b>	<b>12'468'357.40</b>	<b>1.14%</b>	<b>4'217'373.00</b>	<b>0.51%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

**Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus**

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	20.03.2024	164'000.000	CHF	1'435.10		x

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'643.15	1'713.62	1'640.58
<b>Unit class ZB</b>				
Total net assets in millions	CHF	1'321.10	1'319.56	1'249.03
Asset value per share	CHF	2'320.79	2'374.20	2'554.00
<b>Unit class DB</b>				
Total net assets in millions	CHF	13.49	23.19	18.01
Asset value per share	CHF	2'381.37	2'437.55	2'623.45
<b>Unit class QB</b>				
Total net assets in millions	CHF	140.20	198.11	192.83
Asset value per share	CHF	1'118.42	1'145.32	1'233.15
<b>Unit class FB</b>				
Total net assets in millions	CHF	168.35	172.76	180.71
Asset value per share	CHF	1'982.60	2'030.75	2'186.84

## Appropriation of net income

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF	57.027	56.552	25.839
Less 35% Swiss withholding tax	CHF	19.960	19.793	9.044
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>37.068</b>	<b>36.759</b>	<b>16.796</b>
<b>Coupon no. income</b>		<b>14</b>	<b>14</b>	<b>6</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class FB
For Accumulation available earnings	CHF	45.176
Less 35% Swiss withholding tax	CHF	15.812
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>29.364</b>
<b>Coupon no. income</b>		<b>10</b>

**Exchange rates**

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	2'813'660.97	2'617'160.19
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	1'627'075'383.98	1'707'307'056.56
Other assets	13'447'801.98	3'783'857.02
<b>Total fund assets, less</b>	<b>1'643'336'846.93</b>	<b>1'713'708'073.77</b>
Other liabilities	64'009.90	67'821.21
Due to bank	126'208.06	24'908.06
<b>Net assets</b>	<b>1'643'146'628.97</b>	<b>1'713'615'344.50</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'713'615'344.50	1'640'582'683.59
Delivery withholding tax	-11'742'040.19	-8'797'437.80
Issue of units	350'955'436.00	370'007'645.30
Redemption of units	-388'749'580.68	-185'119'987.15
Other items from unit transactions	5'546'944.37	17'921'731.31
Total income	-26'479'475.03	-120'979'290.75
<b>Net assets at end of reporting period</b>	<b>1'643'146'628.97</b>	<b>1'713'615'344.50</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	823'347.896	734'922.312
Number of units issued	185'408.820	195'010.960
Number of units redeemed	-223'573.551	-106'585.376
<b>Number at the end of the reporting period</b>	<b>785'183.165</b>	<b>823'347.896</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
1'319'555'412.11	1'249'032'868.16	23'188'500.77	18'012'044.95	198'107'712.28	192'832'600.23	172'763'718.85	180'705'170.45
-9'336'664.98	-6'897'784.42	-161'451.77	-126'809.58	-1'107'263.26	-930'249.28	-1'136'660.18	-842'594.52
255'931'640.40	265'709'110.67	3'490'062.36	11'278'420.24	67'596'378.17	66'421'604.93	23'937'355.07	26'598'509.46
-230'741'637.69	-111'878'764.39	-12'766'170.40	-4'672'709.89	-120'946'494.76	-46'793'324.41	-24'295'277.83	-21'775'188.46
6'530'827.47	16'241'653.31	-32'823.75	345'904.23	-1'013'389.26	794'415.91	62'329.91	539'757.17
-20'842'019.37	-92'651'671.22	-224'689.17	-1'648'349.18	-2'433'045.94	-14'217'335.10	-2'979'720.55	-12'461'935.25
<b>1'321'097'557.94</b>	<b>1'319'555'412.11</b>	<b>13'493'428.04</b>	<b>23'188'500.77</b>	<b>140'203'897.23</b>	<b>198'107'712.28</b>	<b>168'351'745.27</b>	<b>172'763'718.85</b>
555'789.731	489'049.074	9'513.031	6'865.789	172'971.334	156'374.558	85'073.800	82'632.891
110'461.452	117'384.904	1'464.441	4'677.943	61'385.843	59'545.055	12'097.084	13'403.058
-97'007.248	-50'644.247	-5'311.228	-2'030.701	-108'998.702	-42'948.279	-12'256.373	-10'962.149
<b>569'243.935</b>	<b>555'789.731</b>	<b>5'666.244</b>	<b>9'513.031</b>	<b>125'358.475</b>	<b>172'971.334</b>	<b>84'914.511</b>	<b>85'073.800</b>
(CHF)							
<b>2'320.79</b>	<b>2'374.20</b>	<b>2'381.37</b>	<b>2'437.55</b>	<b>1'118.42</b>	<b>1'145.32</b>	<b>1'982.60</b>	<b>2'030.75</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	40'030.98	3'189.29
Negative interest	-6.03	-4'140.75
Income from securities lending	984'023.95	1'079'765.25
Substitute payments	614'314.40	1'292'757.17
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	38'141'112.87	30'379'973.49
Current income paid in on issued units	7'796'520.46	6'374'313.33
<b>Total income</b>	<b>47'575'996.63</b>	<b>39'125'857.78</b>
<b>Expenses</b>		
Interest paid	352.98	5'541.25
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	534'439.57	566'888.90
Other expenses	55'644.25	49'522.63
Current net income paid out on redeemed units	7'113'284.84	3'524'307.03
<b>Total expenses</b>	<b>7'717'774.64</b>	<b>4'160'260.81</b>
<b>Net Income</b>	<b>39'858'221.99</b>	<b>34'965'596.97</b>
Realised capital gains and losses	13'539'208.76	329'798.81
<b>Realized income</b>	<b>53'397'430.75</b>	<b>35'295'395.78</b>
Unrealized capital gain/losses	-79'876'905.78	-156'274'686.53
<b>Total income</b>	<b>-26'479'475.03</b>	<b>-120'979'290.75</b>
<b>Application of net income</b>		
Net income of financial year	39'858'221.99	34'965'596.97
<b>Net income available for distribution</b>	<b>39'858'221.99</b>	<b>34'965'596.97</b>
Distribution/delivery withholding taxes (35%)	13'950'377.37	12'237'958.51
For investment of retained earnings (65%)	25'907'844.62	22'727'638.46

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
31'588.65	2'460.47	425.02	43.90	3'848.64	353.99	4'168.67	330.93
-4.78	-3'177.83	-0.06	-57.89	-0.57	-465.05	-0.62	-439.98
773'870.11	828'162.66	11'051.95	14'939.54	96'893.53	121'944.01	102'208.36	114'719.04
480'392.05	987'030.26	8'904.28	16'244.83	61'551.03	149'702.75	63'467.04	139'779.33
29'825'719.86	23'203'523.90	540'841.21	375'618.10	3'840'876.36	3'513'016.31	3'933'675.44	3'287'815.18
5'858'731.67	4'620'819.72	54'680.78	170'483.93	1'402'362.75	1'191'644.39	480'745.26	391'365.29
<b>36'970'297.56</b>	<b>29'638'819.18</b>	<b>615'903.18</b>	<b>577'272.41</b>	<b>5'405'531.74</b>	<b>4'976'196.40</b>	<b>4'584'264.15</b>	<b>3'933'569.79</b>
277.87	4'245.33	3.93	79.57	33.90	621.42	37.28	594.93
11'036.47	10'740.09	161.15	192.80	1'384.40	1'579.61	1'470.98	1'488.50
0.00	0.00	15'386.36	18'080.49	235'655.47	265'424.86	283'397.74	283'383.55
27'388.22	26'618.57	394.22	470.10	3'409.34	3'916.88	24'452.47	18'517.08
4'469'064.28	2'211'696.80	279'517.75	95'822.36	1'925'881.69	877'246.78	438'821.12	339'541.09
<b>4'507'766.84</b>	<b>2'253'300.79</b>	<b>295'463.41</b>	<b>114'645.32</b>	<b>2'166'364.80</b>	<b>1'148'789.55</b>	<b>748'179.59</b>	<b>643'525.15</b>
<b>32'462'530.72</b>	<b>27'385'518.39</b>	<b>320'439.77</b>	<b>462'627.09</b>	<b>3'239'166.94</b>	<b>3'827'406.85</b>	<b>3'836'084.56</b>	<b>3'290'044.64</b>
10'882'623.70	253'685.62	111'231.09	4'470.51	1'156'396.54	38'277.48	1'388'957.43	33'365.20
<b>43'345'154.42</b>	<b>27'639'204.01</b>	<b>431'670.86</b>	<b>467'097.60</b>	<b>4'395'563.48</b>	<b>3'865'684.33</b>	<b>5'225'041.99</b>	<b>3'323'409.84</b>
-64'187'173.79	-120'290'875.23	-656'360.03	-2'115'446.78	-6'828'609.42	-18'083'019.43	-8'204'762.54	-15'785'345.09
<b>-20'842'019.37</b>	<b>-92'651'671.22</b>	<b>-224'689.17</b>	<b>-1'648'349.18</b>	<b>-2'433'045.94</b>	<b>-14'217'335.10</b>	<b>-2'979'720.55</b>	<b>-12'461'935.25</b>
32'462'530.72	27'385'518.39	320'439.77	462'627.09	3'239'166.94	3'827'406.85	3'836'084.56	3'290'044.64
<b>32'462'530.72</b>	<b>27'385'518.39</b>	<b>320'439.77</b>	<b>462'627.09</b>	<b>3'239'166.94</b>	<b>3'827'406.85</b>	<b>3'836'084.56</b>	<b>3'290'044.64</b>
11'361'885.51	9'584'931.11	112'153.92	161'919.48	1'133'708.35	1'339'592.31	1'342'629.59	1'151'515.61
21'100'645.21	17'800'587.28	208'285.85	300'707.61	2'105'458.59	2'487'814.54	2'493'454.97	2'138'529.03

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Aeronautic and astronautic industry</b>							
AUTONEUM HOLDING (reg. shares)	CHF	15'796	6'377	5'727	16'446	2'121'534.00	0.13
						<b>2'121'534.00</b>	<b>0.13</b>
<b>Banks and other credit institutions</b>							
BANQUE CANTONALE DE GENEVE	CHF	10'884	1'607	1'731	10'760	2'776'080.00	0.17
BANQUE CANTONALE DU JURA SA	CHF	4'487		106	4'381	265'050.50	0.02
BANQUE CANTONALE VAUDOISE	CHF	156'736	32'601	33'576	155'761	16'495'089.90	1.00
BANQUE PROFIL DE GESTION SA	CHF	24'178	300		24'478	90'568.60	0.01
BASELLANDSCHAFTLICHE KANTONALBANK	CHF	3'132	497	504	3'125	2'668'750.00	0.16
BASLER KANTONALBANK	CHF	32'450	5'030	5'190	32'290	2'182'804.00	0.13
BERNER KANTONALBANK	CHF	24'914	4'588	4'794	24'708	5'929'920.00	0.36
CANTONAL BANK OF SAINT GALL	CHF	16'185	3'314	3'350	16'149	8'066'425.50	0.49
CEMBRA MONEY (reg. shares)	CHF	165'313	34'458	35'389	164'382	12'353'307.30	0.75
EFG INTERNATIONAL	CHF	541'034	169'065	105'372	604'727	7'655'843.82	0.47
GLARNER KANTONALBANK (reg. shares)	CHF	26'297	9'838	5'926	30'209	676'681.60	0.04
GRAUBUENDNER KANTONALBANK	CHF	4'133	571	615	4'089	7'278'420.00	0.44
HYPOTHEKARBANK LENZBURG	CHF	396	46	50	392	1'701'280.00	0.10
JULIUS BAER GRUPPE	CHF	1'171'610	223'365	282'695	1'112'280	52'588'598.40	3.20
LIECHTENSTEINISCHE LANDESBANK	CHF	64'231	11'676	12'181	63'726	4'530'918.60	0.28
LUZERNER KANTONALBANK	CHF	18'043	266	18'309			
LUZERNER KANTONALBANK AG	CHF		145'627	40'649	104'978	7'432'442.40	0.45
LUZERNER KANTONALBANK AG (rights) 25.05.2023	CHF		87'287	87'287			
SWISS NATIONAL BANK (reg. shares)	CHF	456	61	65	452	1'681'440.00	0.10
THURGAUER KANTONALBANK	CHF	22'032	3'366	3'569	21'829	2'663'138.00	0.16
VALIANT HOLDING (reg. shares)	CHF	87'046	21'601	21'844	86'803	8'905'987.80	0.54
VERWALTUNGS- UND PRIVAT-BANK -A-	CHF	17'391	2'775	2'749	17'417	1'678'998.80	0.10
VONTOBEL HOLDING	CHF	154'018	29'946	31'250	152'714	8'246'556.00	0.50
WALLISER KANTONALBANK	CHF	26'022	3'438	3'700	25'760	2'885'120.00	0.18
ZUGER KANTONALBANK	CHF	792	129	135	786	6'256'560.00	0.38
						<b>165'009'981.22</b>	<b>10.04</b>
<b>Biotechnology</b>							
BB BIOTECH (reg. shares)	CHF	305'305	64'707	66'633	303'379	13'894'758.20	0.85
KUROSO BIOSCIENCES (reg. shares)	CHF	155'290	18'212	12'666	160'836	852'430.80	0.05
MOLECULAR PARTNERS	CHF	167'148	28'017	18'253	176'912	690'841.36	0.04
RELIEF THERAPEUTICS HOLDING LTD.	CHF		43'104	350	42'754	64'986.08	0.00
						<b>15'503'016.44</b>	<b>0.94</b>
<b>Building materials and building industry</b>							
FORBO HOLDING (reg. shares)	CHF	5'909	1'115	1'604	5'420	5'506'720.00	0.34
IMPLENIA	CHF	69'109	21'558	11'758	78'909	2'442'233.55	0.15
						<b>7'948'953.55</b>	<b>0.48</b>
<b>Chemicals</b>							
CLARIANT (reg. shares)	CHF	1'246'636	245'620	266'576	1'225'680	13'408'939.20	0.82
CPH CHEMIE & PAPIER HOLDING	CHF	21'918	2'647	2'791	21'774	1'850'790.00	0.11
DOTTIKON ES HOLDING AG	CHF	15'583	4'771	3'068	17'286	4'122'711.00	0.25
EMS-CHEMIE HOLDING	CHF	37'281	7'256	7'810	36'727	22'642'195.50	1.38
GURIT HOLDING AG	CHF	16'868	2'066	2'243	16'691	1'079'907.70	0.07
SIEGFRIED HOLDING (reg. shares)	CHF	23'179	4'543	5'713	22'009	19'499'974.00	1.19
						<b>62'604'517.40</b>	<b>3.81</b>
<b>Computer hardware and networking</b>							
SHL TELEMEDICINE (reg. shares)	CHF	43'139	13'960	800	56'299	304'014.60	0.02
						<b>304'014.60</b>	<b>0.02</b>
<b>Electrical appliances and components</b>							
BELIMO HOLDING LTD	CHF	54'266	10'730	11'536	53'460	22'431'816.00	1.37
COMET HOLDING AG	CHF	42'842	8'595	8'808	42'629	13'342'877.00	0.81
HUBER + SUHNER (reg. shares)	CHF	94'155	18'069	18'831	93'393	5'995'830.60	0.36
LANDIS+GYR GROUP AG	CHF	118'275	22'995	23'951	117'319	8'089'145.05	0.49
LECLANCHE (reg. shares)	CHF	1'459'233	960'119	21'002	2'398'350	1'415'026.50	0.09
METALL ZUG (reg. shares) -B-	CHF	992	174	166	1'000	1'425'000.00	0.09
MEYER BURGER TECHNOLOGY (reg. shares)	CHF	18'351'081	3'143'636	3'715'768	17'778'949	1'178'744.32	0.07
MOBILEZONE HOLDING (reg. shares)	CHF	217'796	35'427	39'910	213'313	2'913'855.58	0.18
PIERER MOBILITY AG	CHF	49'233	7'437	9'159	47'511	2'190'257.10	0.13
SCHAFFNER HOLDING (reg. shares)	CHF	2'901	169	3'070			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
V-ZUG HOLDING LTD	CHF	13'673	1'173	2'912	11'934	7'18'426.80	0.04
						<b>59'700'978.95</b>	<b>3.63</b>
<b>Electronics and semiconductors</b>							
ALSO HOLDING	CHF	34'495	6'750	6'851	34'394	7'962'211.00	0.48
AMS	CHF	1'502'177	4'441'896	396'301	5'547'772	7'472'848.88	0.45
BURKHALTER HOLDING (reg. shares)	CHF	42'678	9'028	7'967	43'739	4'015'240.20	0.24
CARLO GAVAZZI HOLDING	CHF	2'152	154	2'306			
CARLO GAVAZZI HOLDING AG	CHF		2'154	64	2'090	656'260.00	0.04
CICOR TECHNOLOGIES (reg. shares)	CHF	10'794	2'168	892	12'070	620'398.00	0.04
DORMAKABA	CHF	16'680	3'239	3'358	16'561	7'601'499.00	0.46
ELMA ELECTRONIC (reg. shares)	CHF	250	79	53	276	276'000.00	0.02
KUDELSKI	CHF	224'265	15'849	23'285	216'829	315'486.20	0.02
LEM HOLDING	CHF	3'071	596	622	3'045	5'146'050.00	0.31
PHOENIX MECANO	CHF	3'449	18	3'467			
PHOENIX MECANO AG	CHF		3'579	123	3'456	1'603'584.00	0.10
SENSIRION HOLDING AG	CHF	58'303	10'567	11'056	57'814	3'861'975.20	0.24
U-BLOX HOLDING	CHF	39'512	7'258	7'042	39'728	3'349'070.40	0.20
						<b>42'880'622.88</b>	<b>2.61</b>
<b>Energy and water supply</b>							
BKW	CHF	109'001	22'347	24'730	106'618	13'220'632.00	0.80
ROMANDE ENERGIE HOLDING (reg. shares)	CHF	1'984	63	2'047			
ROMANDE ENERGIE HOLDING SA	CHF		50'313	1'073	49'240	2'599'872.00	0.16
						<b>15'820'504.00</b>	<b>0.96</b>
<b>Environmental services and recycling</b>							
EDISUN POWER EUROPE (reg. shares)	CHF	2'673		138	2'535	257'302.50	0.02
						<b>257'302.50</b>	<b>0.02</b>
<b>Financial, investment and other div. companies</b>							
ACCELERON INDUSTRIES AG	CHF	420'949	193'413	96'864	517'498	15'421'440.40	0.94
AIREISIS (reg. shares)	CHF	132'533			132'533	62'820.64	0.00
ARUNDEL	CHF	28'542			28'542	5'422.98	0.00
BACHEM HOLDING LTD	CHF	168'169	42'532	34'972	175'729	12'301'030.00	0.75
BELLEVUE GROUP (reg. shares)	CHF	45'023	6'152	5'593	45'582	1'002'804.00	0.06
CI COM SA	CHF	998			998	1'357.28	0.00
COMPAGNIE FINANCIERE TRADITION	CHF	15'229	3'110	2'541	15'798	1'872'063.00	0.11
GAM HOLDING (reg. shares)	CHF	793'624	57'773	212'908	638'489	223'471.15	0.01
INFICON HOLDING (reg. shares)	CHF	9'592	1'944	2'000	9'536	13'064'320.00	0.79
LALIQUE GROUP SA	CHF	11'579		1'157	10'422	343'926.00	0.02
LEONTEO	CHF	65'514	9'736	10'292	64'958	1'857'798.80	0.11
MONTANA AEROSPACE AG	CHF	162'306	28'219	28'741	161'784	2'514'123.36	0.15
ORASCOM DEVELOPMENT HOLDING LTD (rights) 26.04.2023	CHF		73'083	73'083			
PERFECT HOLDING	CHF	4'292'944	684'251		4'977'195	23'890.54	0.00
PERRON DUVAL HOLDING SA	CHF	329			329	19'246.50	0.00
PRIVATE EQUITY HOLDING (reg. shares)	CHF	12'096	1'717	1'056	12'757	867'476.00	0.05
SANTHERA PHARMACEUTICALS HOLDING LTD.	CHF		50'796	1'465	49'331	513'042.40	0.03
SKAN GROUP AG	CHF	65'050	16'241	12'515	68'776	5'591'488.80	0.34
VALARTIS GROUP AG	CHF	4'993		4'993			
VON ROLL HOLDING AG	CHF		375'829	375'829			
VZ HOLDING LTD	CHF	85'846	17'186	17'497	85'535	9'494'385.00	0.58
WISEKEY INTERNATIONAL HOLDING LTD	CHF		11'157		11'157	47'975.10	0.00
						<b>65'228'081.95</b>	<b>3.97</b>
<b>Food and soft drinks</b>							
ARYZTA	CHF	5'462'349	1'133'922	1'152'111	5'444'160	8'514'666.24	0.52
BARRY CALLEBAUT (reg. shares)	CHF	19'531	3'927	4'220	19'238	23'893'596.00	1.45
BELL FOOD GROUP LTD	CHF	11'543	1'769	2'397	10'915	2'876'102.50	0.18
EMMI (reg. shares)	CHF	11'643	2'434	2'453	11'624	10'461'600.00	0.64
GROUPE MINOTERIES (reg. shares)	CHF	1'355	164	138	1'381	375'632.00	0.02
HOCHDORF HOLDING (reg. shares)	CHF	6'590		198	6'392	108'024.80	0.01
LINDT & SPRUENGLI	CHF	5'718	1'102	1'357	5'463	59'109'660.00	3.60
LINDT & SPRUENGLI LISN SW	CHF	587	114	122	579	61'489'800.00	3.74
ORIOR (reg. shares)	CHF	36'035	5'900	5'753	36'182	2'340'975.40	0.14
						<b>169'170'056.94</b>	<b>10.29</b>
<b>Graphics publishing and printing media</b>							
APG SGA (reg. shares)	CHF	7'346	859	821	7'384	1'558'024.00	0.09
ORELL FUSSLI HOLDING (reg. shares)	CHF	4'506	295	524	4'277	317'353.40	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
TX GROUP LTD	CHF	18'047	2'945	2'913	18'079	2'408'122.80	0.15
						<b>4'283'500.20</b>	<b>0.26</b>
<b>Healthcare and social services</b>							
AEVIS VICTORIA SA	CHF	137'205	15'892	17'246	135'851	2'173'616.00	0.13
						<b>2'173'616.00</b>	<b>0.13</b>
<b>Insurance companies</b>							
BALOISE-HOLDING (reg. shares)	CHF	251'031	49'206	52'970	247'267	35'260'274.20	2.15
HELVETIA HOLDING LTD	CHF	191'637	38'000	40'916	188'721	23'571'252.90	1.43
VAUDOISE VERSICHERUNGEN HOLDING (reg. shares)	CHF	5'198	849	844	5'203	2'341'350.00	0.14
						<b>61'172'877.10</b>	<b>3.72</b>
<b>Internet, software and IT services</b>							
ASMALLWORLD AG	CHF	22'958			22'958	35'814.48	0.00
CREALOGIX HOLDING (reg. shares)	CHF	3'156		3'156			
CREALOGIX HOLDING AG	CHF		3'156	3'156			
SEALSQ CORP	USD		5'134	5'134			
SOFTWAREONE HOLDING AG	CHF	620'491	129'809	131'995	618'305	10'202'032.50	0.62
SWISSQUOTE GROUP HOLDING	CHF	61'691	12'800	13'190	61'301	14'405'735.00	0.88
TEMENOS GROUP	CHF	368'461	73'712	88'842	353'331	23'425'845.30	1.43
WISEKEY INTERNATIONAL HOLDING -B-	CHF	475'260	23'154	498'414			
						<b>48'069'427.28</b>	<b>2.93</b>
<b>Lodging and catering industry, leisure facilities</b>							
HIGHLIGHT EVENT AND ENTERTAINMENT	CHF	26'711	13'878	515	40'074	370'684.50	0.02
LASTMINUTE.COM BR	CHF	26'630	2'257	3'145	25'742	545'730.40	0.03
MCH GROUP (reg. shares)	CHF	42'095	1'364	7'479	35'980	164'068.80	0.01
ORASCOM DEVELOPMENT HOLDING	CHF	72'724	6'195	1'100	77'819	322'948.85	0.02
						<b>1'403'432.55</b>	<b>0.09</b>
<b>Mechanical engineering and industrial equipment</b>							
ADVAL TECH HOLDING (reg. shares)	CHF	1'340			1'340	134'000.00	0.01
ARBONIA	CHF	298'335	49'914	52'375	295'874	3'597'827.84	0.22
BOSSARD HOLDING (reg. shares)	CHF	30'267	7'922	6'174	32'015	6'419'007.50	0.39
BURCKHARDT COMPRESSION HOLDING	CHF	16'414	3'721	4'601	15'534	8'170'884.00	0.50
BYSTRONIC AG	CHF	8'078	1'472	1'540	8'010	3'472'335.00	0.21
DAETWYLER HOLDING	CHF	41'440	8'519	8'512	41'447	7'535'064.60	0.46
FEINTOOL INTERNATIONAL HOLDING (reg. shares)	CHF	32'596	2'022	3'187	31'431	597'189.00	0.04
GEORG FISCHER LTD	CHF	449'543	90'259	96'917	442'885	29'008'967.50	1.77
INTERROLL HOLDING (reg. shares)	CHF	3'793	1'289	791	4'291	11'928'980.00	0.73
KARDEX (reg. shares)	CHF	33'197	6'363	6'663	32'897	7'730'795.00	0.47
KLINGELNBERG AG	CHF	24'636	1'931	2'400	24'167	396'338.80	0.02
KOMAX HOLDING (reg. shares)	CHF	21'223	4'027	4'205	21'045	3'459'798.00	0.21
MIKRON HOLDING (reg. shares)	CHF	40'740	9'327	8'165	41'902	710'238.90	0.04
OC OERLIKON CORPORATION (reg. shares)	CHF	1'098'532	202'778	237'116	1'064'194	4'480'256.74	0.27
RIETER HOLDING (reg. shares)	CHF	12'438	3'578	1'605	14'411	1'351'751.80	0.08
SCHINDLER HOLDING	CHF	113'100	22'832	22'198	113'734	25'567'403.20	1.56
SCHINDLER HOLDING (part. cert.)	CHF	223'193	43'488	46'810	219'871	51'207'955.90	3.12
SCHLATTER INDUSTRIES	CHF	3'174			3'174	74'906.40	0.00
SCHWEITER TECHNOLOGIES	CHF	5'402	34	5'436			
SCHWEITER TECHNOLOGIES AG	CHF		6'240	807	5'433	2'395'953.00	0.15
STADLER RAIL AG	CHF	322'334	67'096	67'950	321'480	8'943'573.60	0.54
STARRAG GROUP HOLDING (reg. shares)	CHF	5'557	5'580	171	10'966	504'436.00	0.03
SULZER (reg. shares)	CHF	96'637	19'228	19'468	96'397	9'967'449.80	0.61
TECAN GROUP (reg. shares)	CHF	69'778	13'661	14'414	69'025	23'799'820.00	1.45
TORNOS HOLDING (reg. shares)	CHF	40'945	2'373	43'318			
VAT GROUP	CHF	147'428	28'909	31'032	145'305	64'341'054.00	3.92
VON ROLL HOLDING	CHF	527'986	40'124	568'110			
WALTER MEIER (reg. shares)	CHF	28'758	2'913	5'330	26'341	898'228.10	0.05
ZEHNDER GROUP (reg. shares) -A-	CHF	53'772	9'551	12'341	50'982	2'753'028.00	0.17
ZWAHLEN ET MAYR	CHF	68			68	7'820.00	0.00
						<b>279'455'062.68</b>	<b>17.01</b>
<b>Mining, coal and steel industry</b>							
SWISS STEEL HOLDING AG	CHF	3'822'879	216'818	315'647	3'724'050	338'516.15	0.02
						<b>338'516.15</b>	<b>0.02</b>
<b>Miscellaneous services</b>							
ADECCO (reg. shares)	CHF	923'153	180'086	193'933	909'306	32'216'711.58	1.96
DKSH HOLDING (reg. shares)	CHF	197'149	39'416	40'569	195'996	12'729'940.20	0.77
R&S GROUP HOLDING AG -A-	CHF		120'078	15'000	105'078	11'113'826.80	0.07
SGS LTD	CHF		965'506	146'799	818'707	69'426'353.60	4.22

66 **CSIF (CH) Equity Switzerland Small & Mid Cap**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	CHF	33'223	214	33'437		115'486'832.18	7.03
<b>Miscellaneous trading companies</b>							
SFS GROUP (reg. shares)	CHF	100'734	20'020	20'591	100'163	11'057'995.20	0.67
						<b>11'057'995.20</b>	<b>0.67</b>
<b>Packaging industries</b>							
ALUFLEXPACK AG	CHF	44'161	3'031	4'521	42'671	613'608.98	0.04
SIG COMBIBLOC SERVICES	CHF	1'902'689	371'825	398'711	1'875'803	32'826'552.50	2.00
VETROPACK HOLDING LTD. -A-	CHF	68'924	11'836	11'732	69'028	2'471'202.40	0.15
						<b>35'911'363.88</b>	<b>2.19</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
ADDEX THERAPEUTICS	CHF	356'741	86'746		443'487	27'762.29	0.00
BASILEA PHARMACEUTICA (reg. shares)	CHF	65'773	9'703	10'117	65'359	2'297'368.85	0.14
COLTENE HOLDING (reg. shares)	CHF	23'920	3'957	3'619	24'258	1'365'725.40	0.08
COSMO PHARMACEUTICALS	CHF	50'456	7'951	8'044	50'363	3'318'921.70	0.20
EVOLVA HOLDING LTD	CHF		28'662	817	27'845	17'542.35	0.00
EVOLVA HOLDINGS	CHF	6'139'424		6'139'424			
GALENICA AG	CHF	274'123	53'299	57'264	270'158	20'518'500.10	1.25
IDORSIA LTD	CHF	608'288	171'519	100'167	679'640	1'516'956.48	0.09
IVF HARTMANN HOLDING AG	CHF	3'736		277	3'459	453'129.00	0.03
MEDACTA GROUP SA	CHF	31'416	5'438	5'696	31'158	3'944'602.80	0.24
MEDARTIS HOLDING AG	CHF	22'016	8'831	2'903	27'944	2'028'734.40	0.12
MEDMIX AG	CHF	134'602	24'280	23'149	135'733	2'057'712.28	0.13
NEWRON PHARMACEUTICALS	CHF	98'360	15'504	11'359	102'505	840'541.00	0.05
OBSEVA LTD	CHF		594'824		594'824	6'245.65	0.00
OBSEVA SA	CHF	583'784	11'040	594'824			
POLYPEPTIDE GROUP AG	CHF	81'217	14'853	14'191	81'879	1'318'251.90	0.08
POLYPHOR AG	CHF	209'278	34'901		244'179	40'289.54	0.00
RELIEF THERAPEUTICS	CHF	13'917'870		13'917'870			
ROCHE HOLDING	CHF	145'741	42'376	29'970	158'147	38'809'273.80	2.36
SANDOZ GROUP LTD	CHF		2'413'923	85'786	2'328'137	63'930'642.02	3.89
SANTHERA PHARMACEUTICALS HOLDING	CHF	286'571	98'611	385'182			
STRAUMANN HOLDING LTD	CHF	620'020	120'176	129'135	611'061	85'304'115.60	5.19
XLIFE SCIENCES AG	CHF	13'173	2'249	406	15'016	617'157.60	0.04
YPSOMED	CHF	27'986	5'359	5'567	27'778	10'125'081.00	0.62
ZUR ROSE GROUP AG	CHF	73'948	15'348	14'403	74'893	6'197'395.75	0.38
						<b>244'735'949.51</b>	<b>14.89</b>
<b>Real estate</b>							
ALLREAL HOLDING (reg. shares)	CHF	85'482	22'975	17'592	90'865	13'811'480.00	0.84
B ZUG ESTATES HOLDING AG	CHF	1'661	251	263	1'649	2'976'445.00	0.18
EPIC SUISSE AG	CHF	15'482	1'503	1'621	15'364	1'063'188.80	0.06
FUNDAMENTA REAL ESTATE (reg. shares)	CHF	163'566	25'627	25'410	163'783	2'759'743.55	0.17
HIAG IMMOBILIEN HOLDING (reg. shares)	CHF	26'460	3'695	5'229	24'926	1'769'746.00	0.11
INA INVEST HOLDING LTD.	CHF	27'281	1'763	2'736	26'308	460'390.00	0.03
INTERSHOP HOLDING (reg. shares)	CHF	5'997	1'019	1'044	5'972	3'672'780.00	0.22
INVESTIS HOLDING	CHF	15'872	1'796	1'842	15'826	1'487'644.00	0.09
MOBIMO HOLDING	CHF	40'019	7'903	8'198	39'724	10'288'516.00	0.63
NOVAVEST REAL ESTATE (reg. shares)	CHF	42'414	5'756	6'182	41'988	1'469'580.00	0.09
PEACH PROPERTY (reg. shares)	CHF	85'998	20'615	9'308	97'305	816'388.95	0.05
PLAZZA -A-	CHF	8'054	934	1'810	7'178	2'174'934.00	0.13
PSP SWISS PROPERTY (reg. shares)	CHF	251'419	50'412	54'152	247'679	27'863'887.50	1.70
SF URBAN PROPERTIES AG	CHF	14'974	1'782	1'834	14'922	1'372'824.00	0.08
SWISS PRIME SITE	CHF	420'498	82'766	88'992	414'272	35'005'984.00	2.13
VARIA US PROPERTIES	CHF	34'625	3'494	3'844	34'275	1'247'610.00	0.08
WARTECK INVEST (reg. shares)	CHF	922	144	149	917	1'710'205.00	0.10
ZUEBLIN REAL ESTATE HOLDING	CHF	9'458	474	968	8'964	233'064.00	0.01
						<b>110'184'410.80</b>	<b>6.70</b>
<b>Retailing, department stores</b>							
DUFY	CHF	364'927	320'684	98'496	587'115	20'308'307.85	1.24

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
VILLARS HOLDING (reg. shares)	CHF	223			223	151'640.00	0.01
						<b>20'459'947.85</b>	<b>1.25</b>
<b>Telecommunication</b>							
ASCOM HOLDING (reg. shares)	CHF	197'260	28'758	29'562	196'456	1'449'845.28	0.09
						<b>1'449'845.28</b>	<b>0.09</b>
<b>Textiles, garments and leather goods</b>							
CALIDA HOLDING (reg. shares)	CHF	30'751	3'437	3'840	30'348	860'365.80	0.05
						<b>860'365.80</b>	<b>0.05</b>
<b>Traffic and transportation</b>							
BERGBAHNEN ENGELBERG-TRUEBSEE-TITLIS AG BET	CHF	16'453	1'203	1'436	16'220	679'618.00	0.04
BVZ HOLDING (reg. shares)	CHF	722	67	82	707	657'510.00	0.04
FLUGHAFEN ZUERICH	CHF	103'735	20'867	22'382	102'220	19'064'030.00	1.16
JUNGFRAUBAHN HOLDING (reg. shares)	CHF	27'555	5'095	5'322	27'328	4'591'104.00	0.28
KUEHNE & NAGEL INTERNATIONAL	CHF	304'325	3'285	307'610			
						<b>24'992'262.00</b>	<b>1.52</b>
<b>Vehicles</b>							
BUCHER INDUSTRIES	CHF	36'605	7'439	7'672	36'372	13'610'402.40	0.83
						<b>13'610'402.40</b>	<b>0.83</b>
<b>Watch and clock industry, jewellery</b>							
THE SWATCH GROUP	CHF	158'615	31'238	33'625	156'228	32'589'160.80	1.98
THE SWATCH GROUP (reg. shares)	CHF	305'479	62'777	64'546	303'710	12'285'069.50	0.75
						<b>44'874'230.30</b>	<b>2.73</b>
<b>Total Shares (and equity-type securities)</b>						<b>1'627'069'601.59</b>	<b>99.01</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'627'069'601.59</b>	<b>99.01</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Electronics and semiconductors</b>							
SCHAFFNER HOLDING LTD.	CHF		2'880	2'880			
						<b>0.00</b>	<b>0.00</b>
<b>Financial, investment and other div. companies</b>							
TALENTHOUSE AG	CHF	1'156'478			1'156'478	5'782.39	0.00
						<b>5'782.39</b>	<b>0.00</b>
<b>Graphics publishing and printing media</b>							
ACHIKO AG	CHF	588'222		588'222			
						<b>0.00</b>	<b>0.00</b>
<b>Investment trusts/funds</b>							
AUTONEUM HOLDING LTD rts 27.09.2023	CHF		15'669	15'669			
						<b>0.00</b>	<b>0.00</b>
<b>Lodging and catering industry, leisure facilities</b>							
HIGHLIGHT EVENT AND ENTERTAINMENT LTD (rights) 01.11.2023	CHF		26'756	26'756			
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>5'782.39</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>5'782.39</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Rights</b>							
<b>Electronics and semiconductors</b>							
AMS-OSRAM AG (rights) 06.12.2023	CHF		1'456'961	1'456'961			
						<b>0.00</b>	<b>0.00</b>
<b>Total Rights</b>						<b>0.00</b>	<b>0.00</b>
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
SMI MID Index -10- 03/23	CHF	224	25	249			
SMI MID Index -10- 06/23	CHF		714	714			
SMI MID Index -10- 09/23	CHF		847	847			
SMI MID Index -10- 12/23	CHF		972	972			
SMI MID Index -10- 03/24	CHF		911	324	587	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>1'627'075'383.98</b>	<b>99.01</b>
Cash at banks						2'813'660.97	0.17
Time deposit						0.00	0.00
Other assets						13'447'801.98	0.82
<b>Total fund assets</b>						<b>1'643'336'846.93</b>	<b>100.00</b>
./. Due to bank						126'208.06	0.01
./. Other liabilities						64'009.90	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'643'146'628.97</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>1'627'069'601.59</b>	<b>99.01</b>
<b>Securities valued based on parameters observable on the market</b>	<b>5'782.39</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
ACCELLERON INDUSTRIES AG	Credit Suisse (Schweiz) AG	Lending	3'700
ADDEX THERAPEUTICS LTD	Credit Suisse (Schweiz) AG	Lending	95'700
ARBONIA AG	Credit Suisse (Schweiz) AG	Lending	38'735
AUTONEUM HOLDING AG	Credit Suisse (Schweiz) AG	Lending	804
BACHEM HOLDING AG	Credit Suisse (Schweiz) AG	Lending	97'455
BANQUE CANTONALE DU JURA-REG	Credit Suisse (Schweiz) AG	Lending	500
BANQUE CANTONALE VAUDOIS-REG	Credit Suisse (Schweiz) AG	Lending	29'431
BASILEA PHARMACEUTICA-REG	Credit Suisse (Schweiz) AG	Lending	52'768
BASLER KANTONALBK - PC	Credit Suisse (Schweiz) AG	Lending	94
BELL FOOD GROUP AG - REG	Credit Suisse (Schweiz) AG	Lending	9'811
BOSSARD HOLDING AG-REG A	Credit Suisse (Schweiz) AG	Lending	14'500
BUCHER INDUSTRIES AG-REG	Credit Suisse (Schweiz) AG	Lending	4'861
BURCKHARDT COMPRESSION HOLDI	Credit Suisse (Schweiz) AG	Lending	374
CHOCOLADEFABRIKEN LINDT-REG	Credit Suisse (Schweiz) AG	Lending	25
CICOR TECHNOLOGIES-REG	Credit Suisse (Schweiz) AG	Lending	4'792
CLARILANT AG-REG	Credit Suisse (Schweiz) AG	Lending	282'477
COLTENE HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending	1'800
COMET HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending	16'478
COSMO PHARMACEUTICALS NV	Credit Suisse (Schweiz) AG	Lending	24'744
DOCMORRIS AG	Credit Suisse (Schweiz) AG	Lending	43'180
DORMAKABA HOLDING AG	Credit Suisse (Schweiz) AG	Lending	23
DOTTIKON ES HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending	14'747
EDISUN POWER EUROPE AG	Credit Suisse (Schweiz) AG	Lending	189
EMMI AG-REG	Credit Suisse (Schweiz) AG	Lending	3'938
EMS-CHEMIE HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending	5'000
EPIC SUISSE AG	Credit Suisse (Schweiz) AG	Lending	195
EVOLVA HOLDING SA	Credit Suisse (Schweiz) AG	Lending	5'000
FEINTOOL INTL HOLDING-REG	Credit Suisse (Schweiz) AG	Lending	10'954
FISCHER (GEORG)-REG	Credit Suisse (Schweiz) AG	Lending	136'100
GLARNER KANTONALBANK	Credit Suisse (Schweiz) AG	Lending	2'456
GURIT HOLDING AG-BR	Credit Suisse (Schweiz) AG	Lending	187
HELVETIA HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending	30'000
HIGHLIGHT EVENT AND ENTERTAI	Credit Suisse (Schweiz) AG	Lending	2'000
HOCHDORF HOLDING AG	Credit Suisse (Schweiz) AG	Lending	20
IDORSIA LTD	Credit Suisse (Schweiz) AG	Lending	679'490
INTERROLL HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending	2'433
JULIUS BAER GROUP LTD	Credit Suisse (Schweiz) AG	Lending	560'092
KLINGELNBERG AG	Credit Suisse (Schweiz) AG	Lending	21'749
KOMAX HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending	16'746
KUDELSKI SA-BR	Credit Suisse (Schweiz) AG	Lending	157'375
KUROS BIOSCIENCES AG-REG	Credit Suisse (Schweiz) AG	Lending	68'802
LECLANCHE SA-REG	Credit Suisse (Schweiz) AG	Lending	16'900
LEM HOLDING SA-REG	Credit Suisse (Schweiz) AG	Lending	1'550

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024	
			Number/	nominal value
MCH GROUP AG	Credit Suisse (Schweiz) AG	Lending		7'000
MEDARTIS HOLDING AG	Credit Suisse (Schweiz) AG	Lending		25'143
MEYER BURGER TECHNOLOGY AG	Credit Suisse (Schweiz) AG	Lending		1'240'594
MOLECULAR PARTNERS AG	Credit Suisse (Schweiz) AG	Lending		58'148
MONTANA AEROSPACE AG	Credit Suisse (Schweiz) AG	Lending		6'394
NEWRON PHARMACEUTICALS SPA	Credit Suisse (Schweiz) AG	Lending		29'703
OBSEVA SA	Credit Suisse (Schweiz) AG	Lending		178'036
ONE SWISS BANK SA	Credit Suisse (Schweiz) AG	Lending		5
PEACH PROPERTY GROUP AG	Credit Suisse (Schweiz) AG	Lending		37'566
PHOENIX MECANO AG - REG	Credit Suisse (Schweiz) AG	Lending		12
PIERER MOBILITY AG	Credit Suisse (Schweiz) AG	Lending		2'183
POLYPEPTIDE GROUP AG	Credit Suisse (Schweiz) AG	Lending		44'124
RELIEF THERAPEUTICS HOLDING	Credit Suisse (Schweiz) AG	Lending		38'477
RIETER HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending		5'693
SANTHERA PHARMACEUTICALS-REG	Credit Suisse (Schweiz) AG	Lending		34'209
SCHINDLER HOLDING-PART CERT	Credit Suisse (Schweiz) AG	Lending		5'000
SCHLATTER INDUSTRIES AG	Credit Suisse (Schweiz) AG	Lending		4
SCHWEITER TECHNOLOGIES AG	Credit Suisse (Schweiz) AG	Lending		260
SCHWEIZERISCH NATIONALBA-REG	Credit Suisse (Schweiz) AG	Lending		277
SENSIRION HOLDING AG	Credit Suisse (Schweiz) AG	Lending		49'413
SF URBAN PROPERTIES AG	Credit Suisse (Schweiz) AG	Lending		219
SFS GROUP AG	Credit Suisse (Schweiz) AG	Lending		22'390
SIEGFRIED HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending		2'393
SPEXIS AG	Credit Suisse (Schweiz) AG	Lending		10'000
STADLER RAIL AG	Credit Suisse (Schweiz) AG	Lending		317'973
STARRAGTORNOS GROUP AG	Credit Suisse (Schweiz) AG	Lending		3'750
STRAUMANN HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending		13'000
SULZER AG-REG	Credit Suisse (Schweiz) AG	Lending		1'145
SWATCH GROUP AG/THE-BR	Credit Suisse (Schweiz) AG	Lending		53'559
SWATCH GROUP AG/THE-REG	Credit Suisse (Schweiz) AG	Lending		100'299
SWISSQUOTE GROUP HOLDING-REG	Credit Suisse (Schweiz) AG	Lending		18'401
TECAN GROUP AG-REG	Credit Suisse (Schweiz) AG	Lending		6'652
VARIA US PROPERTIES AG	Credit Suisse (Schweiz) AG	Lending		3'081
VAT GROUP AG	Credit Suisse (Schweiz) AG	Lending		4'000
VONTOBEL HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending		98'389
V-ZUG HOLDING AG	Credit Suisse (Schweiz) AG	Lending		819
WISEKEY INTERNATIONAL HOLDIN	Credit Suisse (Schweiz) AG	Lending		100
YPSOMED HOLDING AG-REG	Credit Suisse (Schweiz) AG	Lending		10'000
ZUEBLIN IMMOBILIEN HOLDI-REG	Credit Suisse (Schweiz) AG	Lending		162

**Off Balance sheet**

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	15'039'703.10	0.92%	6'073'251.52	0.35%
<b>Total commitment-increasing positions</b>	<b>15'039'703.10</b>	<b>0.92%</b>	<b>6'073'251.52</b>	<b>0.35%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

**Volume of securities lent and commission income from securities**

- Volume of securities lent	159'384'026.30	9.70%	144'567'218.85	8.44%
- Commission income	984'023.95	0.06%	1'079'765.25	0.06%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	295.23	345.00	364.26
<b>Unit class DB</b>				
Total net assets in millions	CHF	246.05	289.35	294.79
Asset value per share	CHF	1'503.23	1'478.90	1'557.60
<b>Unit class QB</b>				
Total net assets in millions	CHF	16.38	17.65	25.80
Asset value per share	CHF	1'490.52	1'468.15	1'547.96
<b>Unit class FB</b>				
Total net assets in millions	CHF	32.80	38.01	43.67
Asset value per share	CHF	1'482.38	1'461.13	1'541.51

## Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024		Unit class DB		Unit class QB		Unit class FB
For Accumulation available earnings	CHF	36.632	CHF	33.787	CHF	32.163
Less 35% Swiss withholding tax	CHF	12.821	CHF	11.825	CHF	11.257
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>23.811</b>	<b>CHF</b>	<b>21.962</b>	<b>CHF</b>	<b>20.906</b>
<b>Coupon no. income</b>		<b>7</b>		<b>7</b>		<b>7</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'409'167.63	106'483.23
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	290'867'216.66	344'049'785.35
Other assets	3'056'431.17	971'954.67
<b>Total fund assets, less</b>	<b>295'332'815.46</b>	<b>345'128'223.25</b>
Other liabilities	101'182.56	115'567.86
Due to bank	0.00	7'699.94
<b>Net assets</b>	<b>295'231'632.90</b>	<b>345'004'955.45</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	345'004'955.45	364'264'565.75
Delivery withholding tax	-2'511'116.92	-2'084'620.33
Issue of units	18'516'097.18	32'676'743.33
Redemption of units	-72'543'745.97	-33'308'713.32
Other items from unit transactions	-153'181.26	-105'162.13
Total income	6'918'624.42	-16'437'857.85
<b>Net assets at end of reporting period</b>	<b>295'231'632.90</b>	<b>345'004'955.45</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	233'684.724	234'258.065
Number of units issued	12'791.439	22'556.953
Number of units redeemed	-49'678.317	-23'130.294
<b>Number at the end of the reporting period</b>	<b>196'797.846</b>	<b>233'684.724</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
289'354'025.98	294'790'359.41	17'645'044.10	25'800'307.27	38'005'885.01	43'673'899.07
-2'128'456.47	-1'746'848.82	-126'125.09	-136'787.51	-256'535.36	-200'984.00
16'460'141.10	26'796'183.02	1'139'427.13	3'379'106.09	916'528.95	2'501'454.22
-63'391'694.96	-17'708'785.49	-2'612'813.37	-9'703'677.31	-6'539'237.64	-5'896'250.52
-108'529.27	892'737.74	-23'416.07	-828'176.26	-21'235.92	-169'723.97
5'865'282.71	-13'669'619.88	361'834.38	-865'728.18	691'507.33	-1'902'509.79
<b>246'050'769.09</b>	<b>289'354'025.98</b>	<b>16'383'951.08</b>	<b>17'645'044.10</b>	<b>32'796'912.37</b>	<b>38'005'885.01</b>
195'654.874	189'258.897	12'018.536	16'667.263	26'011.314	28'331.905
11'367.495	18'540.513	785.477	2'268.860	638.467	1'747.580
-43'341.060	-12'144.536	-1'811.932	-6'917.587	-4'525.325	-4'068.171
<b>163'681.309</b>	<b>195'654.874</b>	<b>10'992.081</b>	<b>12'018.536</b>	<b>22'124.456</b>	<b>26'011.314</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>1'503.23</b>	<b>1'478.90</b>	<b>1'490.52</b>	<b>1'468.15</b>	<b>1'482.38</b>	<b>1'461.13</b>

### Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	7'074.28	299.61
Negative interest	-1.01	-1'517.71
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	8'723'812.24	8'617'861.32
Current income paid in on issued units	382'293.12	493'251.82
<b>Total income</b>	<b>9'113'178.63</b>	<b>9'109'895.04</b>
<b>Expenses</b>		
Interest paid	36.16	2'780.40
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	284'262.95	321'978.82
Other expenses	429'500.31	475'132.25
Current net income paid out on redeemed units	1'306'336.79	645'234.19
<b>Total expenses</b>	<b>2'034'189.21</b>	<b>1'459'126.66</b>
<b>Net Income</b>	<b>7'078'989.42</b>	<b>7'650'768.38</b>
Realised capital gains and losses	2'185'588.12	-4'441'859.96
<b>Realized income</b>	<b>9'264'577.54</b>	<b>3'208'908.42</b>
Unrealized capital gain/losses	-2'345'953.12	-19'646'766.27
<b>Total income</b>	<b>6'918'624.42</b>	<b>-16'437'857.85</b>
<b>Application of net income</b>		
Net income of financial year	7'078'989.42	7'650'768.38
<b>Net income available for distribution</b>	<b>7'078'989.42</b>	<b>7'650'768.38</b>
Distribution/delivery withholding taxes (35%)	2'477'646.21	2'677'768.79
For investment of retained earnings (65%)	4'601'343.21	4'972'999.59

Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
5'882.91	249.98	388.47	16.96	802.90	32.67
-0.85	-1'237.73	-0.05	-105.78	-0.11	-174.20
7'270'085.45	6'990'850.77	462'677.94	623'773.34	991'048.85	1'003'237.21
336'419.97	417'675.49	26'255.05	41'199.41	19'618.10	34'376.92
<b>7'612'387.48</b>	<b>7'407'538.51</b>	<b>489'321.41</b>	<b>664'883.93</b>	<b>1'011'469.74</b>	<b>1'037'472.60</b>
30.07	2'250.04	1.96	205.13	4.13	325.23
11'690.78	11'508.46	767.11	928.92	1'595.11	1'563.62
138'673.29	152'550.10	37'012.91	50'262.24	108'576.75	119'166.48
349'545.67	381'618.13	24'722.45	33'319.88	55'232.19	60'194.24
1'116'440.37	332'895.87	55'426.48	212'103.21	134'469.94	100'235.11
<b>1'616'380.18</b>	<b>880'822.60</b>	<b>117'930.91</b>	<b>296'819.38</b>	<b>299'878.12</b>	<b>281'484.68</b>
<b>5'996'007.30</b>	<b>6'526'715.91</b>	<b>371'390.50</b>	<b>368'064.55</b>	<b>711'591.62</b>	<b>755'987.92</b>
1'821'297.63	-3'725'055.25	121'334.99	-227'236.41	242'955.50	-489'568.30
<b>7'817'304.93</b>	<b>2'801'660.66</b>	<b>492'725.49</b>	<b>140'828.14</b>	<b>954'547.12</b>	<b>266'419.62</b>
-1'952'022.22	-16'471'280.54	-130'891.11	-1'006'556.32	-263'039.79	-2'168'929.41
<b>5'865'282.71</b>	<b>-13'669'619.88</b>	<b>361'834.38</b>	<b>-865'728.18</b>	<b>691'507.33</b>	<b>-1'902'509.79</b>
5'996'007.30	6'526'715.91	371'390.50	368'064.55	711'591.62	755'987.92
<b>5'996'007.30</b>	<b>6'526'715.91</b>	<b>371'390.50</b>	<b>368'064.55</b>	<b>711'591.62</b>	<b>755'987.92</b>
2'098'602.49	2'284'350.44	129'986.67	128'822.59	249'057.05	264'595.76
3'897'404.81	4'242'365.47	241'403.83	239'241.96	462'534.57	491'392.16

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Banks and other credit institutions</b>							
BANQUE CANTONALE VAUDOISE	CHF	63'885	11'780	25'648	50'017	5'296'800.30	1.79
CEMBRA MONEY (reg. shares)	CHF	94'212	20'795	44'808	70'199	5'275'454.85	1.79
JULIUS BAER GRUPPE	CHF	79'740	52'943	34'463	98'220	4'643'841.60	1.57
UBS GROUP	CHF	387'517	24'369	251'177	160'709	4'051'473.89	1.37
VONTOBEL HOLDING	CHF	28'203	20'817	7'518	41'502	2'241'108.00	0.76
						<b>21'508'678.64</b>	<b>7.28</b>
<b>Building materials and building industry</b>							
FORBO HOLDING (reg. shares)	CHF	2'221	663	2'884			
GEBERIT	CHF	4'168	10'017	6'238	7'947	4'078'400.40	1.38
LAFARGEHOLCIM (reg. shares)	CHF	144'168	43'863	42'226	145'805	10'512'540.50	3.56
						<b>14'590'940.90</b>	<b>4.94</b>
<b>Chemicals</b>							
CLARIANT (reg. shares)	CHF	252'556	318'423	62'533	508'446	5'562'399.24	1.88
EMS-CHEMIE HOLDING	CHF	9'619	1'686	3'175	8'130	5'012'145.00	1.70
LONZA GROUP (reg. shares)	CHF		2'377	5	2'372	1'095'864.00	0.37
SIEGFRIED HOLDING (reg. shares)	CHF	6'926	1'540	5'107	3'359	2'976'074.00	1.01
SIKA LTD	CHF		12'199	8'420	3'779	965'534.50	0.33
						<b>15'612'016.74</b>	<b>5.29</b>
<b>Computer hardware and networking</b>							
LOGITECH INTERNATIONAL (reg. shares)	CHF	87'004	58'178	53'470	91'712	7'151'701.76	2.42
						<b>7'151'701.76</b>	<b>2.42</b>
<b>Electrical appliances and components</b>							
ABB (reg. shares)	CHF	215'819	32'262	96'111	151'970	6'188'218.40	2.10
BELIMO HOLDING LTD	CHF	12'266	1'914	9'718	4'462	1'872'255.20	0.63
LANDIS+GYR GROUP AG	CHF	57'909	14'803	42'736	29'976	2'066'845.20	0.70
MEYER BURGER TECHNOLOGY (reg. shares)	CHF	4'801'624	792'040	2'988'283	2'605'381	172'736.76	0.06
SONOVA HOLDING (reg. shares)	CHF	6'497	3'167	1'300	8'364	2'277'517.20	0.77
						<b>12'577'572.76</b>	<b>4.26</b>
<b>Electronics and semiconductors</b>							
AMS	CHF	448'346	727'354	174'157	1'001'543	1'349'078.42	0.46
DORMAKABA	CHF	8'845	133	8'978			
						<b>1'349'078.42</b>	<b>0.46</b>
<b>Financial, investment and other div. companies</b>							
BACHEM HOLDING LTD	CHF	59'913	8'425	38'443	29'895	2'092'650.00	0.71
PARTNERS GROUP	CHF		2'410	103	2'307	2'927'583.00	0.99
						<b>5'020'233.00</b>	<b>1.70</b>
<b>Food and soft drinks</b>							
ARYZTA	CHF	2'120'867	35'993	926'198	1'230'662	1'924'755.37	0.65
BARRY CALLEBAUT (reg. shares)	CHF	2'062	2'308	524	3'846	4'776'732.00	1.62
EMMI (reg. shares)	CHF	4'437	1'200	1'529	4'108	3'697'200.00	1.25
LINDT & SPRUENGLI	CHF	802	146	274	674	7'292'680.00	2.47
NESTLE (reg. shares)	CHF	95'670	21'176	50'430	66'416	6'094'332.16	2.06
						<b>23'785'699.53</b>	<b>8.05</b>
<b>Healthcare and social services</b>							
ALCON INC	CHF		35'374	17'867	17'507	1'316'176.26	0.45
						<b>1'316'176.26</b>	<b>0.45</b>
<b>Insurance companies</b>							
BALOISE-HOLDING (reg. shares)	CHF	36'827	17'699	15'106	39'420	5'621'292.00	1.90
HELVETIA HOLDING LTD	CHF	66'102	10'706	27'811	48'997	6'119'725.30	2.07
SWISS LIFE HOLDING (reg. shares)	CHF	9'673	6'079	5'056	10'696	6'862'553.60	2.32
SWISS REINSURANCE	CHF	81'264	33'235	47'225	67'274	7'171'408.40	2.43
ZURICH INSURANCE GROUP (reg. shares)	CHF	16'394	3'917	9'569	10'742	5'048'740.00	1.71
						<b>30'823'719.30</b>	<b>10.44</b>
<b>Internet, software and IT services</b>							
SWISSQUOTE GROUP HOLDING	CHF		14'031	812	13'219	3'106'465.00	1.05
TEMENOS GROUP	CHF	63'283	44'650	28'742	79'191	5'250'363.30	1.78
						<b>8'356'828.30</b>	<b>2.83</b>
<b>Mechanical engineering and industrial equipment</b>							
DAETWYLER HOLDING	CHF	12'107	2'756	14'863			
GEORG FISCHER LTD	CHF	105'477	21'643	86'554	40'566	2'657'073.00	0.90
OC OERLIKON CORPORATION (reg. shares)	CHF	425'007	201'015	91'584	534'438	2'249'983.98	0.76
SCHINDLER HOLDING (part. cert.)	CHF	27'143	18'178	7'759	37'562	8'748'189.80	2.96
STADLER RAIL AG	CHF		63'665	3'164	60'501	1'683'137.82	0.57

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
SULZER (reg. shares)	CHF	41'176	8'679	23'624	26'231	2'712'285.40	0.92
TECAN GROUP (reg. shares)	CHF	19'889	5'341	10'807	14'423	4'973'050.40	1.68
VAT GROUP	CHF	9'100	4'969	4'336	9'733	4'309'772.40	1.46
						<b>27'333'492.80</b>	<b>9.26</b>
<b>Miscellaneous services</b>							
ADECCO (reg. shares)	CHF	164'980	61'164	53'501	172'643	6'116'741.49	2.07
DKSH HOLDING (reg. shares)	CHF	94'690	10'288	45'023	59'955	3'894'077.25	1.32
SGS LTD	CHF		93'344	11'911	81'433	6'905'518.40	2.34
SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	CHF	4'260	40	4'300			
						<b>16'916'337.14</b>	<b>5.73</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
GALENICA AG	CHF	137'005	21'721	68'346	90'380	6'864'361.00	2.32
GIVAUDAN (reg. shares)	CHF	1'586	485	485	1'586	5'879'302.00	1.99
IDORSIA LTD	CHF	285'151	565'745	114'051	736'845	1'644'638.04	0.56
NOVARTIS (reg. shares)	CHF	192'815	62'124	50'536	204'403	18'292'024.47	6.19
ROCHE HOLDINGS (cert. shares)	CHF	17'603	13'035	5'404	25'234	5'853'026.30	1.98
SANDOZ GROUP LTD	CHF		39'257	39'257			
STRAUMANN HOLDING LTD	CHF	20'373	21'748	15'716	26'405	3'686'138.00	1.25
						<b>42'219'489.81</b>	<b>14.30</b>
<b>Real estate</b>							
ALLREAL HOLDING (reg. shares)	CHF	46'083	6'524	14'097	38'510	5'853'520.00	1.98
MOBIMO HOLDING	CHF	21'100	2'987	8'683	15'404	3'989'636.00	1.35
PSP SWISS PROPERTY (reg. shares)	CHF	134'300	4'208	43'166	95'342	10'725'975.00	3.63
SWISS PRIME SITE	CHF	180'853	20'106	63'500	137'459	11'615'285.50	3.93
						<b>32'184'416.50</b>	<b>10.90</b>
<b>Telecommunication</b>							
SWISSCOM (reg. shares)	CHF	34'358	3'129	15'349	22'138	11'188'545.20	3.79
						<b>11'188'545.20</b>	<b>3.79</b>
<b>Traffic and transportation</b>							
KUEHNE & NAGEL INTERNATIONAL	CHF	20'894	17'273	6'342	31'825	9'471'120.00	3.21
						<b>9'471'120.00</b>	<b>3.21</b>
<b>Vehicles</b>							
BUCHER INDUSTRIES	CHF	18'101	3'210	13'105	8'206	3'070'685.20	1.04
						<b>3'070'685.20</b>	<b>1.04</b>
<b>Watch and clock industry, jewellery</b>							
CIE FINANCIERE RICHEMONT (reg. shares)	CHF	21'983	3'901	18'341	7'543	1'060'545.80	0.36
THE SWATCH GROUP	CHF	35'604	10'777	20'830	25'551	5'329'938.60	1.80
						<b>6'390'484.40</b>	<b>2.16</b>
<b>Total Shares (and equity-type securities)</b>						<b>290'867'216.66</b>	<b>98.49</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>290'867'216.66</b>	<b>98.49</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Rights</b>							
<b>Electronics and semiconductors</b>							
AMS-OSRAM AG (rights) 06.12.2023	CHF		486'782	486'782			
						<b>0.00</b>	<b>0.00</b>
<b>Total Rights</b>						<b>0.00</b>	<b>0.00</b>
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
SMI Index -10- 03/23	CHF	7	8	15			
SMI Index -10- 06/23	CHF		66	66			
SMI Index -10- 09/23	CHF		54	54			
SMI Index -10- 12/23	CHF		67	67			
SMI Index -10- 03/24	CHF		54	16	38	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>290'867'216.66</b>	<b>98.49</b>
Cash at banks						1'409'167.63	0.48
Time deposit						0.00	0.00
Other assets						3'056'431.17	1.03
<b>Total fund assets</b>						<b>295'332'815.46</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						101'182.56	0.03
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>295'231'632.90</b>	<b>99.97</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	290'867'216.66	98.49
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	4'346'766.80	1.47%	776'884.50	0.23%
<b>Total commitment-increasing positions</b>	<b>4'346'766.80</b>	<b>1.47%</b>	<b>776'884.50</b>	<b>0.23%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	130.95	151.03	285.60
<b>Unit class DB</b>				
Total net assets in millions	CHF	113.62	119.66	121.90
Asset value per share	CHF	1'571.78	1'518.29	1'614.43
<b>Unit class QB</b>				
Total net assets in millions	CHF	7.57	20.72	152.36
Asset value per share	CHF	1'670.00	1'602.36	1'720.17
<b>Unit class FB</b>				
Total net assets in millions	CHF	9.75	10.65	11.33
Asset value per share	CHF	1'556.67	1'505.71	1'603.08

## Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024		Unit class DB		Unit class QB		Unit class FB
For Accumulation available earnings	CHF	45.743	CHF	45.898	CHF	42.320
Less 35% Swiss withholding tax	CHF	16.010	CHF	16.064	CHF	14.812
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>29.733</b>	<b>CHF</b>	<b>29.833</b>	<b>CHF</b>	<b>27.508</b>
<b>Coupon no. income</b>		<b>7</b>		<b>8</b>		<b>7</b>

**Exchange rates**

<b>Exchange rates as at</b>	<b>29.02.2024</b>
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	135'426.13	110'443.15
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	129'204'443.26	150'204'347.83
Other assets	1'638'897.05	755'333.37
<b>Total fund assets, less</b>	<b>130'978'766.44</b>	<b>151'070'124.35</b>
Other liabilities	30'538.59	32'174.16
Due to bank	0.00	7'699.84
<b>Net assets</b>	<b>130'948'227.85</b>	<b>151'030'250.35</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	151'030'250.35	285'596'719.09
Delivery withholding tax	-1'126'778.88	-3'178'461.42
Issue of units	7'211'619.48	63'358'996.21
Redemption of units	-31'963'404.60	-173'308'986.27
Other items from unit transactions	284'627.91	-15'468'944.70
Total income	5'511'913.59	-5'969'072.56
<b>Net assets at end of reporting period</b>	<b>130'948'227.85</b>	<b>151'030'250.35</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	98'816.429	171'150.783
Number of units issued	4'560.948	38'798.278
Number of units redeemed	-20'288.391	-111'132.632
<b>Number at the end of the reporting period</b>	<b>83'088.986</b>	<b>98'816.429</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
119'659'031.67	121'901'758.53	20'722'531.49	152'363'974.22	10'648'686.52	11'330'985.95
-1'040'563.07	-877'926.86	0.00	-2'225'506.34	-86'215.81	-75'028.22
2'849'987.46	9'501'242.85	3'414'013.97	52'785'049.66	947'618.05	1'072'703.70
-12'675'055.42	-4'611'062.73	-17'125'007.38	-167'629'115.21	-2'163'341.80	-1'068'808.33
13'932.37	446'077.32	256'579.92	-15'921'867.81	14'115.62	6'845.51
4'811'915.26	-6'701'057.44	305'918.49	1'349'996.97	394'079.84	-618'012.09
<b>113'619'248.27</b>	<b>119'659'031.67</b>	<b>7'574'036.49</b>	<b>20'722'531.49</b>	<b>9'754'942.42</b>	<b>10'648'686.52</b>
78'811.710	75'507.555	12'932.522	88'574.955	7'072.197	7'068.273
1'848.707	6'243.354	2'086.567	31'855.999	625.674	698.925
-8'373.357	-2'939.199	-10'483.728	-107'498.432	-1'431.306	-695.001
<b>72'287.060</b>	<b>78'811.710</b>	<b>4'535.361</b>	<b>12'932.522</b>	<b>6'266.565</b>	<b>7'072.197</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>1'571.78</b>	<b>1'518.29</b>	<b>1'670.00</b>	<b>1'602.36</b>	<b>1'556.67</b>	<b>1'505.71</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	2'810.75	386.32
Negative interest	-0.28	-1'539.17
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	4'678'925.28	6'985'123.73
Current income paid in on issued units	197'206.43	1'202'563.64
<b>Total income</b>	<b>4'878'942.18</b>	<b>8'186'534.52</b>
<b>Expenses</b>		
Interest paid	31.58	2'398.75
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	126'291.61	323'786.34
Other expenses	56'072.99	84'402.59
Current net income paid out on redeemed units	902'504.17	1'484'295.33
<b>Total expenses</b>	<b>1'098'953.35</b>	<b>1'908'884.01</b>
<b>Net Income</b>	<b>3'779'988.83</b>	<b>6'277'650.51</b>
Realised capital gains and losses	-1'076'624.47	-3'872'354.99
<b>Realized income</b>	<b>2'703'364.36</b>	<b>2'405'295.52</b>
Unrealized capital gain/losses	2'808'549.23	-8'374'368.08
<b>Total income</b>	<b>5'511'913.59</b>	<b>-5'969'072.56</b>
<b>Application of net income</b>		
Net income of financial year	3'779'988.83	6'277'650.51
Netting of loss against aggregate capital gains	0.00	3'246.50
Interim accumulation	0.00	-3'053'093.82
<b>Net income available for distribution</b>	<b>3'779'988.83</b>	<b>3'227'803.19</b>
Distribution/delivery withholding taxes (35%)	1'322'996.07	1'129'731.06
For investment of retained earnings (65%)	2'456'992.76	2'098'072.13

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Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
2'241.35	276.68	370.77	84.37	198.63	25.27
-0.22	-683.00	-0.04	-792.35	-0.02	-63.82
3'717'293.12	2'942'102.75	629'452.75	3'767'774.94	332'179.41	275'246.04
82'128.09	204'059.68	90'441.93	977'691.76	24'636.41	20'812.20
<b>3'801'662.34</b>	<b>3'145'756.11</b>	<b>720'265.41</b>	<b>4'744'758.72</b>	<b>357'014.43</b>	<b>296'019.69</b>
25.10	994.84	4.21	1'310.74	2.27	93.17
11'207.58	7'243.25	1'849.65	6'083.85	995.77	673.90
63'904.35	61'831.12	39'249.01	238'429.50	23'138.25	23'525.72
41'954.47	38'343.70	6'988.63	39'025.63	7'129.89	7'033.26
377'947.30	54'085.44	464'011.35	1'410'061.68	60'545.52	20'148.21
<b>495'038.80</b>	<b>162'498.35</b>	<b>512'102.85</b>	<b>1'694'911.40</b>	<b>91'811.70</b>	<b>51'474.26</b>
<b>3'306'623.54</b>	<b>2'983'257.76</b>	<b>208'162.56</b>	<b>3'049'847.32</b>	<b>265'202.73</b>	<b>244'545.43</b>
-933'784.51	-3'065'696.16	-62'525.28	-533'679.11	-80'314.68	-272'979.72
<b>2'372'839.03</b>	<b>-82'438.40</b>	<b>145'637.28</b>	<b>2'516'168.21</b>	<b>184'888.05</b>	<b>-28'434.29</b>
2'439'076.23	-6'618'619.04	160'281.21	-1'166'171.24	209'191.79	-589'577.80
<b>4'811'915.26</b>	<b>-6'701'057.44</b>	<b>305'918.49</b>	<b>1'349'996.97</b>	<b>394'079.84</b>	<b>-618'012.09</b>
3'306'623.54	2'983'257.76	208'162.56	3'049'847.32	265'202.73	244'545.43
0.00	0.00	0.00	3'246.50	0.00	0.00
0.00	0.00	0.00	-3'053'093.82	0.00	0.00
<b>3'306'623.54</b>	<b>2'983'257.76</b>	<b>208'162.56</b>	<b>0.00</b>	<b>265'202.73</b>	<b>244'545.43</b>
1'157'318.23	1'044'140.16	72'856.89	0.00	92'820.95	85'590.90
2'149'305.31	1'939'117.60	135'305.67	0.00	172'381.78	158'954.53

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Banks and other credit institutions</b>							
BANQUE CANTONALE VAUDOISE	CHF	34'914	3'149	6'891	31'172	3'301'114.80	2.52
CANTONAL BANK OF SAINT GALL	CHF	5'988	315	1'881	4'422	2'208'789.00	1.69
EFG INTERNATIONAL	CHF		7'593	1'116	6'477	81'998.82	0.06
UBS GROUP	CHF	114'958	14'138	57'346	71'750	1'808'817.50	1.38
VALIANT HOLDING (reg. shares)	CHF		2'161	261	1'900	194'940.00	0.15
						<b>7'595'660.12</b>	<b>5.80</b>
<b>Building materials and building industry</b>							
GEBERIT	CHF	7'045	197	5'464	1'778	912'469.60	0.70
LAFARGEHOLCIM (reg. shares)	CHF	66'712	20'850	17'988	69'574	5'016'285.40	3.83
						<b>5'928'755.00</b>	<b>4.53</b>
<b>Chemicals</b>							
EMS-CHEMIE HOLDING	CHF	3'854	254	1'466	2'642	1'628'793.00	1.24
LONZA GROUP (reg. shares)	CHF	4'733	119	3'500	1'352	624'624.00	0.48
SIKA LTD	CHF	4'293	1'197	2'552	2'938	750'659.00	0.57
						<b>3'004'076.00</b>	<b>2.29</b>
<b>Computer hardware and networking</b>							
LOGITECH INTERNATIONAL (reg. shares)	CHF		5'214	618	4'596	358'396.08	0.27
						<b>358'396.08</b>	<b>0.27</b>
<b>Electrical appliances and components</b>							
ABB (reg. shares)	CHF	263'655	25'491	96'507	192'639	7'844'260.08	5.99
SONOVA HOLDING (reg. shares)	CHF		2'896	395	2'501	681'022.30	0.52
						<b>8'525'282.38</b>	<b>6.51</b>
<b>Energy and water supply</b>							
BKW	CHF	14'660	5'443	6'711	13'392	1'660'608.00	1.27
						<b>1'660'608.00</b>	<b>1.27</b>
<b>Food and soft drinks</b>							
BARRY CALLEBAUT (reg. shares)	CHF	3'212	133	879	2'466	3'062'772.00	2.34
BELL FOOD GROUP LTD	CHF	1'964	1'675	518	3'121	822'383.50	0.63
EMMI (reg. shares)	CHF	3'024	122	1'106	2'040	1'836'000.00	1.40
LINDT & SPRUENGLI LISN SW	CHF	54	21	24	51	5'416'200.00	4.14
NESTLE (reg. shares)	CHF	131'798	18'966	26'575	124'189	11'395'582.64	8.70
						<b>22'532'938.14</b>	<b>17.20</b>
<b>Healthcare and social services</b>							
ALCON INC	CHF	56'848	9'890	17'244	49'494	3'720'958.92	2.84
						<b>3'720'958.92</b>	<b>2.84</b>
<b>Insurance companies</b>							
BALOISE-HOLDING (reg. shares)	CHF	5'693	2'831	1'289	7'235	1'031'711.00	0.79
HELVETIA HOLDING LTD	CHF		11'767	1'775	9'992	1'248'000.80	0.95
SWISS LIFE HOLDING (reg. shares)	CHF	1'565	3'907	816	4'656	2'987'289.60	2.28
SWISS REINSURANCE	CHF	34'507	8'504	7'216	35'795	3'815'747.00	2.91
ZURICH INSURANCE GROUP (reg. shares)	CHF	30'220	1'151	5'945	25'426	11'950'220.00	9.12
						<b>21'032'968.40</b>	<b>16.06</b>
<b>Mechanical engineering and industrial equipment</b>							
SCHINDLER HOLDING	CHF	10'329	2'809	2'196	10'942	2'459'761.60	1.88
SCHINDLER HOLDING (part. cert.)	CHF	6'025	116	6'141			
						<b>2'459'761.60</b>	<b>1.88</b>
<b>Miscellaneous services</b>							
DKSH HOLDING (reg. shares)	CHF	29'643	1'033	16'398	14'278	927'356.10	0.71
SGS LTD	CHF		56'070	16'209	39'861	3'380'212.80	2.58
SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	CHF	2'159	29	2'188			
						<b>4'307'568.90</b>	<b>3.29</b>
<b>Packaging industries</b>							
SIG COMBIBLOC SERVICES	CHF	4'917	8'051	1'946	11'022	192'885.00	0.15
						<b>192'885.00</b>	<b>0.15</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
GALENICA AG	CHF	33'568	14'320	11'311	36'577	2'778'023.15	2.12
GIVAUDAN (reg. shares)	CHF	1'080	32	469	643	2'383'601.00	1.82
NOVARTIS (reg. shares)	CHF	179'419	5'841	53'148	132'112	11'822'702.88	9.03
ROCHE HOLDING	CHF	20'332	1'996	16'619	5'709	1'400'988.60	1.07
ROCHE HOLDINGS (cert. shares)	CHF	20'822	16'309	6'987	30'144	6'991'900.80	5.34
SANDOZ GROUP LTD	CHF		32'716	12'597	20'119	552'467.74	0.42

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
YPSOMED	CHF		1'893	236	1'657	603'976.50	0.46
						<b>26'533'660.67</b>	<b>20.26</b>
<b>Real estate</b>							
INTERSHOP HOLDING (reg. shares)	CHF	289	675	120	844	519'060.00	0.40
PSP SWISS PROPERTY (reg. shares)	CHF	18'550	4'406	11'222	11'734	1'320'075.00	1.01
SWISS PRIME SITE	CHF	43'376	4'798	22'462	25'712	2'172'664.00	1.66
						<b>4'011'799.00</b>	<b>3.06</b>
<b>Telecommunication</b>							
SWISSCOM (reg. shares)	CHF	27'637	1'514	6'617	22'534	11'388'683.60	8.70
						<b>11'388'683.60</b>	<b>8.70</b>
<b>Traffic and transportation</b>							
FLUGHAFEN ZUERICH	CHF	2'635	3'990	998	5'627	1'049'435.50	0.80
KUEHNE & NAGEL INTERNATIONAL	CHF	9'132	2'885	2'051	9'966	2'965'881.60	2.26
						<b>4'015'317.10</b>	<b>3.07</b>
<b>Watch and clock industry, jewellery</b>							
CIE FINANCIERE RICHEMONT (reg. shares)	CHF	3'680	9'878	2'855	10'703	1'504'841.80	1.15
THE SWATCH GROUP	CHF		1'476	174	1'302	271'597.20	0.21
THE SWATCH GROUP (reg. shares)	CHF		16'802	12'879	3'923	158'685.35	0.12
						<b>1'935'124.35</b>	<b>1.48</b>
<b>Total Shares (and equity-type securities)</b>						<b>129'204'443.26</b>	<b>98.65</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>129'204'443.26</b>	<b>98.65</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
SMI Index -10- 03/23	CHF	7	3	10			
SMI Index -10- 06/23	CHF		27	27			
SMI Index -10- 09/23	CHF		29	29			
SMI Index -10- 12/23	CHF		29	29			
SMI Index -10- 03/24	CHF		21	5	16	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>129'204'443.26</b>	<b>98.65</b>
Cash at banks						135'426.13	0.10
Time deposit						0.00	0.00
Other assets						1'638'897.05	1.25
<b>Total fund assets</b>						<b>130'978'766.44</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						30'538.59	0.02
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>130'948'227.85</b>	<b>99.98</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>129'204'443.26</b>	<b>98.65</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	1'830'217.60	1.40%	776'884.50	0.51%
<b>Total commitment-increasing positions</b>	<b>1'830'217.60</b>	<b>1.40%</b>	<b>776'884.50</b>	<b>0.51%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	604.48	749.60	797.61
<b>Unit class ZB</b>				
Total net assets in millions	CHF	573.81	695.87	771.12
Asset value per share	CHF	1'620.84	1'566.00	1'679.14
<b>Unit class DB</b>				
Total net assets in millions	CHF	25.53	49.93	23.15
Asset value per share	CHF	1'343.17	1'298.46	1'393.02
<b>Unit class FB</b>				
Total net assets in millions	CHF	5.14	3.80	3.34
Asset value per share	CHF	1'532.80	1'484.47	1'603.91

## Appropriation of net income

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class ZB		Unit class DB		Unit class FB	
For Accumulation available earnings	CHF	45.282	CHF	36.434	CHF	7.718
Less 35% Swiss withholding tax	CHF	15.849	CHF	12.752	CHF	2.701
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>29.434</b>	<b>CHF</b>	<b>23.682</b>	<b>CHF</b>	<b>5.017</b>
<b>Coupon no. income</b>		<b>11</b>		<b>7</b>		<b>18</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	2'154'181.23	590'238.64
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	594'876'019.65	746'698'636.94
Other assets	7'467'748.05	2'357'363.61
<b>Total fund assets, less</b>	<b>604'497'948.93</b>	<b>749'646'239.19</b>
Other liabilities	19'484.79	21'169.75
Due to bank	0.00	26'399.99
<b>Net assets</b>	<b>604'478'464.14</b>	<b>749'598'669.45</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	749'598'669.45	797'610'810.14
Delivery withholding tax	-6'978'454.81	-6'460'229.12
Issue of units	43'496'752.68	41'136'847.19
Redemption of units	-212'319'903.73	-36'048'387.61
Other items from unit transactions	4'823'633.80	1'142'367.54
Total income	25'857'766.75	-47'782'738.69
<b>Net assets at end of reporting period</b>	<b>604'478'464.14</b>	<b>749'598'669.45</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	485'374.636	477'935.287
Number of units issued	30'547.229	31'965.708
Number of units redeemed	-139'542.925	-24'526.359
<b>Number at the end of the reporting period</b>	<b>376'378.940</b>	<b>485'374.636</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
695'867'954.36	771'123'881.51	49'934'987.69	23'151'390.76	3'795'726.65	3'335'537.87
-6'542'733.68	-6'187'728.27	-393'576.07	-221'975.63	-42'145.06	-50'525.22
21'234'524.29	2'326'186.49	20'174'031.34	37'532'824.58	2'088'197.05	1'277'836.12
-165'254'842.17	-25'332'280.95	-46'217'280.68	-10'143'121.46	-847'780.88	-572'985.20
3'913'042.88	-1'761'018.00	956'825.19	2'838'938.49	-46'234.27	64'446.30
24'591'983.47	-44'301'086.42	1'072'921.76	-3'223'069.05	192'861.52	-258'583.22
<b>573'809'929.15</b>	<b>695'867'954.36</b>	<b>25'527'909.23</b>	<b>49'934'987.69</b>	<b>5'140'625.01</b>	<b>3'795'726.65</b>
444'360.618	459'236.114	38'457.052	16'619.542	2'556.966	2'079.631
13'712.619	1'497.989	15'474.117	29'613.858	1'360.493	853.861
-104'053.747	-16'373.485	-34'925.462	-7'776.348	-563.716	-376.526
<b>354'019.490</b>	<b>444'360.618</b>	<b>19'005.707</b>	<b>38'457.052</b>	<b>3'353.743</b>	<b>2'556.966</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>1'620.84</b>	<b>1'566.00</b>	<b>1'343.17</b>	<b>1'298.46</b>	<b>1'532.80</b>	<b>1'484.47</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	12'629.14	1'626.64
Negative interest	0.00	-605.69
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	21'324'564.46	20'077'267.02
Current income paid in on issued units	1'154'976.48	995'385.58
<b>Total income</b>	<b>22'492'170.08</b>	<b>21'073'673.55</b>
<b>Expenses</b>		
Interest paid	167.58	11'668.13
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	37'976.78	36'443.16
Other expenses	29'453.80	23'656.09
Current net income paid out on redeemed units	5'569'636.19	891'886.45
<b>Total expenses</b>	<b>5'651'287.35</b>	<b>977'654.83</b>
<b>Net Income</b>	<b>16'840'882.73</b>	<b>20'096'018.72</b>
Realised capital gains and losses	21'952'983.55	10'199'927.84
<b>Realized income</b>	<b>38'793'866.28</b>	<b>30'295'946.56</b>
Unrealized capital gain/losses	-12'936'099.53	-78'078'685.25
<b>Total income</b>	<b>25'857'766.75</b>	<b>-47'782'738.69</b>
<b>Application of net income</b>		
Net income of financial year	16'840'882.73	20'096'018.72
Interim accumulation	-91'680.51	-65'277.40
<b>Net income available for distribution</b>	<b>16'749'202.22</b>	<b>20'030'741.32</b>
Distribution/delivery withholding taxes (35%)	5'862'220.71	7'010'759.14
For investment of retained earnings (65%)	10'886'981.51	13'019'982.18

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
11'802.29	1'510.21	723.20	107.56	103.65	8.87
0.00	-562.84	0.00	-39.50	0.00	-3.35
19'881'588.36	19'334'676.66	1'316'064.07	651'738.68	126'912.03	90'851.68
616'640.87	59'657.89	533'573.80	930'611.93	4'761.81	5'115.76
<b>20'510'031.52</b>	<b>19'395'281.92</b>	<b>1'850'361.07</b>	<b>1'582'418.67</b>	<b>131'777.49</b>	<b>95'972.96</b>
156.78	11'219.79	9.64	393.86	1.16	54.48
13'163.90	13'243.21	779.15	688.67	109.95	69.12
0.00	0.00	30'467.87	30'854.92	7'508.91	5'588.24
25'152.83	20'551.63	1'523.88	1'086.95	2'777.09	2'017.51
4'440'700.75	640'535.48	1'125'119.27	248'605.90	3'816.17	2'745.07
<b>4'479'174.26</b>	<b>685'550.11</b>	<b>1'157'899.81</b>	<b>281'630.30</b>	<b>14'213.28</b>	<b>10'474.42</b>
<b>16'030'857.26</b>	<b>18'709'731.81</b>	<b>692'461.26</b>	<b>1'300'788.37</b>	<b>117'564.21</b>	<b>85'498.54</b>
20'838'777.62	9'468'482.98	927'442.62	679'741.30	186'763.31	51'703.56
<b>36'869'634.88</b>	<b>28'178'214.79</b>	<b>1'619'903.88</b>	<b>1'980'529.67</b>	<b>304'327.52</b>	<b>137'202.10</b>
-12'277'651.41	-72'479'301.21	-546'982.12	-5'203'598.72	-111'466.00	-395'785.32
<b>24'591'983.47</b>	<b>-44'301'086.42</b>	<b>1'072'921.76</b>	<b>-3'223'069.05</b>	<b>192'861.52</b>	<b>-258'583.22</b>
16'030'857.26	18'709'731.81	692'461.26	1'300'788.37	117'564.21	85'498.54
0.00	0.00	0.00	0.00	-91'680.51	-65'277.40
<b>16'030'857.26</b>	<b>18'709'731.81</b>	<b>692'461.26</b>	<b>1'300'788.37</b>	<b>25'883.70</b>	<b>20'221.14</b>
5'610'799.99	6'548'405.83	242'361.43	455'275.91	9'059.29	7'077.40
10'420'057.27	12'161'325.98	450'099.83	845'512.46	16'824.41	13'143.74

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Banks and other credit institutions</b>							
BANQUE CANTONALE VAUDOISE	CHF	16'319	1'353	4'597	13'075	1'384'642.50	0.23
CS GROUP (reg. shares)	CHF	1'939'317	6'594	1'945'911			
JULIUS BAER GRUPPE	CHF	115'712	7'946	34'236	89'422	4'227'872.16	0.70
UBS GROUP	CHF	1'801'204	171'180	566'067	1'406'317	35'453'251.57	5.86
						<b>41'065'766.23</b>	<b>6.79</b>
<b>Building materials and building industry</b>							
GEBERIT	CHF	19'292	982	6'002	14'272	7'324'390.40	1.21
LAFARGEHOLCIM (reg. shares)	CHF	298'195	16'103	91'857	222'441	16'037'996.10	2.65
						<b>23'362'386.50</b>	<b>3.86</b>
<b>Chemicals</b>							
CLARIANT (reg. shares)	CHF	116'766	10'771	33'321	94'216	1'030'723.04	0.17
EMS-CHEMIE HOLDING	CHF	3'778	332	1'060	3'050	1'880'325.00	0.31
LONZA GROUP (reg. shares)	CHF	40'057	2'570	10'835	31'792	14'687'904.00	2.43
SIKA LTD	CHF	78'512	7'749	21'233	65'028	16'614'654.00	2.75
						<b>34'213'606.04</b>	<b>5.66</b>
<b>Computer hardware and networking</b>							
LOGITECH INTERNATIONAL (reg. shares)	CHF	93'161	5'000	27'953	70'208	5'474'819.84	0.91
						<b>5'474'819.84</b>	<b>0.91</b>
<b>Electrical appliances and components</b>							
ABB (reg. shares)	CHF	844'986	66'991	229'164	682'813	27'804'145.36	4.60
SONOVA HOLDING (reg. shares)	CHF	28'908	1'841	9'101	21'648	5'894'750.40	0.98
						<b>33'698'895.76</b>	<b>5.57</b>
<b>Energy and water supply</b>							
BKW	CHF	11'442	893	3'096	9'239	1'145'636.00	0.19
						<b>1'145'636.00</b>	<b>0.19</b>
<b>Financial, investment and other div. companies</b>							
BACHEM HOLDING LTD	CHF	17'961	2'242	5'296	14'907	1'043'490.00	0.17
PARTNERS GROUP	CHF	12'198	789	3'298	9'689	12'295'341.00	2.03
						<b>13'338'831.00</b>	<b>2.21</b>
<b>Food and soft drinks</b>							
BARRY CALLEBAUT (reg. shares)	CHF	1'921	160	530	1'551	1'926'342.00	0.32
LINDT & SPRUENGLI	CHF	563	35	180	418	4'522'760.00	0.75
LINDT & SPRUENGLI LISN SW	CHF	59	6	18	47	4'991'400.00	0.83
NESTLE (reg. shares)	CHF	1'481'378	90'471	426'923	1'144'926	105'058'409.76	17.38
						<b>116'498'911.76</b>	<b>19.27</b>
<b>Healthcare and social services</b>							
ALCON INC	CHF	268'735	16'982	72'388	213'329	16'038'074.22	2.65
						<b>16'038'074.22</b>	<b>2.65</b>
<b>Insurance companies</b>							
BALOISE-HOLDING (reg. shares)	CHF	24'787	1'879	6'785	19'881	2'835'030.60	0.47
HELVETIA HOLDING LTD	CHF		21'635	5'499	16'136	2'015'386.40	0.33
SWISS LIFE HOLDING (reg. shares)	CHF	16'578	949	4'925	12'602	8'085'443.20	1.34
SWISS REINSURANCE	CHF	162'100	10'583	43'836	128'847	13'735'090.20	2.27
ZURICH INSURANCE GROUP (reg. shares)	CHF	80'898	5'245	23'623	62'520	29'384'400.00	4.86
						<b>56'055'350.40</b>	<b>9.27</b>
<b>Internet, software and IT services</b>							
TEMENOS GROUP	CHF	34'417	2'870	9'480	27'807	1'843'604.10	0.30
						<b>1'843'604.10</b>	<b>0.30</b>
<b>Mechanical engineering and industrial equipment</b>							
SCHINDLER HOLDING	CHF	12'705	1'040	3'532	10'213	2'295'882.40	0.38
SCHINDLER HOLDING (part. cert.)	CHF	21'972	1'873	6'170	17'675	4'116'507.50	0.68
VAT GROUP	CHF	14'561	1'184	4'025	11'720	5'189'616.00	0.86
						<b>11'602'005.90</b>	<b>1.92</b>
<b>Miscellaneous services</b>							
ADECCO (reg. shares)	CHF	86'571	6'365	23'263	69'673	2'468'514.39	0.41
SGS LTD	CHF		91'516	26'446	65'070	5'517'936.00	0.91

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	CHF	3'448	22	3'470		7'986'450.39	1.32
<b>Packaging industries</b>							
SIG COMBIBLOC SERVICES	CHF	164'987	13'974	46'210	132'751	2'323'142.50	0.38
						2'323'142.50	0.38
<b>Pharmaceuticals, cosmetics and medical products</b>							
GIVAUDAN (reg. shares)	CHF	4'963	321	1'328	3'956	14'664'892.00	2.43
NOVARTIS (reg. shares)	CHF	1'163'212	67'756	355'978	874'990	78'302'855.10	12.95
ROCHE HOLDING	CHF	14'374	4'266	4'746	13'894	3'409'587.60	0.56
ROCHE HOLDINGS (cert. shares)	CHF	377'835	24'794	102'575	300'054	69'597'525.30	11.51
SANDOZ GROUP LTD	CHF		182'398	4'662	177'736	4'880'630.56	0.81
STRAUMANN HOLDING LTD	CHF	60'261	4'761	16'570	48'452	6'763'899.20	1.12
						177'619'389.76	29.38
<b>Real estate</b>							
SWISS PRIME SITE	CHF	41'284	3'563	11'440	33'407	2'822'891.50	0.47
						2'822'891.50	0.47
<b>Retailing, department stores</b>							
DUFRY	CHF		56'572	13'717	42'855	1'482'354.45	0.25
						1'482'354.45	0.25
<b>Telecommunication</b>							
SWISSCOM (reg. shares)	CHF	13'936	897	3'772	11'061	5'590'229.40	0.92
						5'590'229.40	0.92
<b>Traffic and transportation</b>							
KUEHNE & NAGEL INTERNATIONAL	CHF	29'305	2'400	8'515	23'190	6'901'344.00	1.14
						6'901'344.00	1.14
<b>Watch and clock industry, jewellery</b>							
CIE FINANCIERE RICHEMONT (reg. shares)	CHF	280'669	23'775	74'904	229'540	32'273'324.00	5.34
THE SWATCH GROUP	CHF	15'653	1'296	4'388	12'561	2'620'224.60	0.43
THE SWATCH GROUP (reg. shares)	CHF	28'474	2'383	8'143	22'714	918'781.30	0.15
						35'812'329.90	5.92
<b>Total Shares (and equity-type securities)</b>						594'876'019.65	98.41
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						594'876'019.65	98.41
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
SMI Index -10- 03/23	CHF	24	22	46			
SMI Index -10- 06/23	CHF		144	144			
SMI Index -10- 09/23	CHF		123	123			
SMI Index -10- 12/23	CHF		125	125			
SMI Index -10- 03/24	CHF		97	26	71	0.00	0.00
						0.00	0.00
<b>Total Financial Futures</b>						0.00	0.00
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						0.00	0.00
<b>Total Derivative Financial Instruments</b>						0.00	0.00
<b>Total investments</b>						594'876'019.65	98.41
Cash at banks						2'154'181.23	0.36
Time deposit						0.00	0.00
Other assets						7'467'748.05	1.24
<b>Total fund assets</b>						604'497'948.93	100.00
./. Due to bank						0.00	0.00
./. Other liabilities						19'484.79	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						604'478'464.14	100.00

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	594'876'019.65	98.41
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	8'121'590.60	1.34%	2'663'604.00	0.36%
<b>Total commitment-increasing positions</b>	<b>8'121'590.60</b>	<b>1.34%</b>	<b>2'663'604.00</b>	<b>0.36%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	14.11.2023	5'675.823	CHF	1'538.60	x	

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	EUR	440.21	617.85	752.22
<b>Unit class ZB</b>				
Total net assets in millions	EUR	201.28	202.04	239.85
Asset value per share	EUR	1'248.02	1'116.74	1'055.20
<b>Unit class DB</b>				
Total net assets in millions	EUR	44.27	68.88	83.35
Asset value per share	EUR	2'967.87	2'656.36	2'508.04
<b>Unit class QB</b>				
Total net assets in millions	EUR	147.76	306.98	385.83
Asset value per share	EUR	2'497.88	2'236.67	2'113.05
<b>Unit class FB</b>				
Total net assets in millions	EUR	15.57	16.52	16.81
Asset value per share	EUR	1'657.72	1'485.19	1'404.09
<b>Unit class ZBH</b>				
Total net assets in millions	EUR	4.18	2.99	4.48
Asset value per share	CHF	1'435.01	1'314.91	1'245.19
<b>Unit class DBH</b>				
Total net assets in millions	EUR	1.58	1.70	2.43
Asset value per share	CHF	1'431.30	1'311.56	1'243.50
<b>Unit class QBH</b>				
Total net assets in millions	EUR	20.12	13.02	13.56
Asset value per share	CHF	1'463.18	1'341.51	1'269.83
<b>Unit class FBH</b>				
Total net assets in millions	EUR	5.46	5.72	5.91
Asset value per share	CHF	1'580.70	1'450.78	1'375.74

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZB		Unit class DB		Unit class QB	
Gross distribution	EUR	1.100	EUR	2.720	EUR	2.140
Less 35% Swiss withholding tax	EUR	0.385	EUR	0.952	EUR	0.749
<b>Net distribution</b>	<b>EUR</b>	<b>0.715</b>	<b>EUR</b>	<b>1.768</b>	<b>EUR</b>	<b>1.391</b>
<b>Coupon no. income</b>		<b>22</b>		<b>27</b>		<b>18</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class FB		Unit class ZBH		Unit class DBH	
Gross distribution	EUR	1.440	EUR	1.140	EUR	1.480
Less 35% Swiss withholding tax	EUR	0.504	EUR	0.399	EUR	0.518
<b>Net distribution</b>	<b>EUR</b>	<b>0.936</b>	<b>EUR</b>	<b>0.741</b>	<b>EUR</b>	<b>0.962</b>
<b>Coupon no. income</b>		<b>13</b>		<b>15</b>		<b>14</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class QBH		Unit class FBH	
Gross distribution	EUR	1.340	EUR	1.480
Less 35% Swiss withholding tax	EUR	0.469	EUR	0.518
<b>Net distribution</b>	<b>EUR</b>	<b>0.871</b>	<b>EUR</b>	<b>0.962</b>
<b>Coupon no. income</b>		<b>15</b>		<b>13</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

Accumulation per unit

1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	31.940	EUR	73.612	EUR	60.544
Less 35% Swiss withholding tax	EUR	11.179	EUR	25.764	EUR	21.190
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>20.761</b>	<b>EUR</b>	<b>47.848</b>	<b>EUR</b>	<b>39.354</b>

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	31.940	EUR	73.612	EUR	60.544
Less 35% Swiss withholding tax 1)	EUR	11.179	EUR	25.764	EUR	21.190
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>20.761</b>	<b>EUR</b>	<b>47.848</b>	<b>EUR</b>	<b>39.354</b>
<b>Coupon no. income</b>		<b>21</b>		<b>26</b>		<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class FB		Unit class ZBH		Unit class DBH	
For Accumulation available earnings	EUR	39.431	EUR	38.942	EUR	37.411
Less 35% Swiss withholding tax	EUR	13.801	EUR	13.630	EUR	13.094
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>25.630</b>	<b>EUR</b>	<b>25.312</b>	<b>EUR</b>	<b>24.317</b>

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class FB		Unit class ZBH		Unit class DBH	
For Accumulation available earnings	EUR	39.431	EUR	38.942	EUR	37.411
Less 35% Swiss withholding tax 1)	EUR	13.801	EUR	13.630	EUR	13.094
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>25.630</b>	<b>EUR</b>	<b>25.312</b>	<b>EUR</b>	<b>24.317</b>
<b>Coupon no. income</b>		<b>12</b>		<b>14</b>		<b>13</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class QBH		Unit class FBH	
For Accumulation available earnings	EUR	37.077	EUR	38.194
Less 35% Swiss withholding tax	EUR	12.977	EUR	13.368
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>24.100</b>	<b>EUR</b>	<b>24.826</b>

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class QBH		Unit class FBH	
For Accumulation available earnings	EUR	37.077	EUR	38.194
Less 35% Swiss withholding tax 1)	EUR	12.977	EUR	13.368
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>24.100</b>	<b>EUR</b>	<b>24.826</b>
<b>Coupon no. income</b>		<b>14</b>		<b>12</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.000000
SWISS FRANC	1.049428
UNITED STATES DOLLAR	0.924086

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	EUR	EUR
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'376'809.63	852'911.02
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	289'969'946.57	406'360'440.56
- Units of other collective investment schemes	147'365'510.72	208'971'422.22
Derivatives financial instruments	6'657.18	304.47
Other assets	1'675'503.61	1'736'104.26
<b>Total fund assets, less</b>	<b>440'394'427.71</b>	<b>617'921'182.53</b>
Other liabilities	47'521.35	63'390.31
Due to bank	136'332.42	11'577.68
<b>Net assets</b>	<b>440'210'573.94</b>	<b>617'846'214.54</b>
<b>Change in net assets of the fund</b>		
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
Net assets at beginning of the reporting period	617'846'214.54	752'216'332.56
Distributions	-1'084'349.79	-3'758'711.58
Delivery withholding tax	-5'051'652.29	-4'706'737.93
Issue of units	144'818'697.04	263'111'677.95
Redemption of units	-377'653'850.85	-398'456'202.45
Other items from unit transactions	11'198'359.31	-30'605'280.23
Total income	50'137'155.98	40'045'136.22
<b>Net assets at end of reporting period</b>	<b>440'210'573.94</b>	<b>617'846'214.54</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	372'332.966	476'250.818
Number of units issued	76'732.431	130'726.920
Number of units redeemed	-184'105.474	-234'644.772
<b>Number at the end of the reporting period</b>	<b>264'959.923</b>	<b>372'332.966</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
EUR							
202'038'626.57	239'848'652.80	68'884'492.58	83'350'373.73	306'976'455.02	385'825'615.88	16'515'436.11	16'811'051.89
-426'503.99	-1'442'847.75	-109'463.22	-380'246.78	-475'472.41	-1'727'638.03	-28'552.53	-86'005.66
-1'715'132.95	-1'483'648.10	-564'301.28	-586'443.62	-2'457'468.67	-2'383'154.15	-120'473.34	-99'561.23
29'457'081.34	14'741'412.74	22'579'548.08	54'627'207.91	81'457'582.20	186'593'973.69	883'146.02	419'465.85
-51'159'507.95	-63'745'864.79	-52'484'678.19	-68'389'155.27	-264'433'551.45	-253'573'113.69	-3'468'761.81	-1'560'738.92
254'322.14	1'171'197.55	978'186.79	-4'169'048.45	10'129'287.64	-27'192'353.68	51'479.27	-3'389.36
22'833'966.09	12'949'724.12	4'988'316.91	4'431'805.06	16'558'745.47	19'433'125.00	1'738'693.65	1'034'613.54
<b>201'282'851.25</b>	<b>202'038'626.57</b>	<b>44'272'101.67</b>	<b>68'884'492.58</b>	<b>147'755'577.80</b>	<b>306'976'455.02</b>	<b>15'570'967.37</b>	<b>16'515'436.11</b>
180'919.027	227'300.677	25'931.891	33'233.285	137'247.082	182'591.858	11'120.070	11'972.888
25'072.688	15'451.623	8'397.265	21'652.034	35'334.565	87'956.335	588.835	318.282
-44'709.595	-61'833.273	-19'412.048	-28'953.428	-113'429.335	-133'301.111	-2'315.893	-1'171.100
<b>161'282.120</b>	<b>180'919.027</b>	<b>14'917.108</b>	<b>25'931.891</b>	<b>59'152.312</b>	<b>137'247.082</b>	<b>9'393.012</b>	<b>11'120.070</b>
(EUR)							
<b>1'248.02</b>	<b>1'116.74</b>	<b>2'967.87</b>	<b>2'656.36</b>	<b>2'497.88</b>	<b>2'236.67</b>	<b>1'657.72</b>	<b>1'485.19</b>

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	2'994'578.30	4'482'527.43
Distributions	-8'125.51	-31'002.06
Delivery withholding tax	-25'303.23	-29'337.88
Issue of units	786'467.81	658'145.82
Redemption of units	-14'470.51	-2'410'448.96
Other items from unit transactions	-95'199.46	42'411.79
Total income	543'280.32	282'282.16
<b>Net assets at end of reporting period</b>	<b>4'181'227.72</b>	<b>2'994'578.30</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'263.624	3'709.516
Number of units issued	523.577	582.154
Number of units redeemed	-10.707	-2'028.046
<b>Number at the end of the reporting period</b>	<b>2'776.494</b>	<b>2'263.624</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'435.01</b>	<b>1'314.91</b>

Unit class DBH		Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
EUR	EUR	EUR	EUR	EUR	EUR
1'696'929.47	2'425'559.66	13'018'794.08	13'564'899.84	5'720'900.90	5'907'650.14
-3'266.44	-9'726.60	-21'678.82	-51'567.74	-11'286.87	-29'676.96
-14'407.67	-9'065.13	-110'283.23	-85'790.09	-44'281.92	-29'737.73
339'170.00	0.00	9'074'568.28	5'772'397.62	241'133.31	299'074.32
-698'099.60	-816'468.80	-4'203'754.82	-7'020'492.97	-1'191'026.52	-939'919.05
53'372.43	-52'384.25	-219'645.64	-387'367.30	46'556.42	-14'346.85
203'459.07	159'014.59	2'577'132.81	1'226'714.72	693'561.66	527'857.03
<b>1'577'157.26</b>	<b>1'696'929.47</b>	<b>20'115'132.66</b>	<b>13'018'794.08</b>	<b>5'455'556.98</b>	<b>5'720'900.90</b>
1'286.000	2'010.000	9'645.802	11'007.699	3'919.470	4'424.895
250.000	0.000	6'405.995	4'543.701	159.506	222.791
-486.000	-724.000	-2'951.727	-5'905.598	-790.169	-728.216
<b>1'050.000</b>	<b>1'286.000</b>	<b>13'100.070</b>	<b>9'645.802</b>	<b>3'288.807</b>	<b>3'919.470</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>1'431.30</b>	<b>1'311.56</b>	<b>1'463.18</b>	<b>1'341.51</b>	<b>1'580.70</b>	<b>1'450.78</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Income</b>		
Income from bank assets	23'219.76	9'432.73
Negative interest	-3.28	-28'657.67
Income from securities lending	227'919.21	276'168.68
Substitute payments	3'002'658.19	4'417'516.57
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	7'539'276.48	7'324'430.19
- Units of other collective investment schemes	3'994'214.37	5'385'418.14
Income from other investments	0.00	72'271.05
Current income paid in on issued units	1'767'133.21	3'619'716.56
<b>Total income</b>	<b>16'554'417.94</b>	<b>21'076'296.25</b>
<b>Expenses</b>		
Interest paid	5'780.23	165.36
Audit expenses	14'808.18	14'253.20
Remunerations to the following in accordance with the fund regulations:		
- Management company	529'015.93	533'581.10
Other expenses	58'836.80	44'262.14
Current net income paid out on redeemed units	4'986'114.48	5'304'192.78
<b>Total expenses</b>	<b>5'594'555.62</b>	<b>5'896'454.58</b>
<b>Net Income</b>	<b>10'959'862.32</b>	<b>15'179'841.67</b>
Realised capital gains and losses	33'683'602.76	7'438'700.38
<b>Realized income</b>	<b>44'643'465.08</b>	<b>22'618'542.05</b>
Unrealized capital gain/losses	5'493'690.90	17'426'594.17
<b>Total income</b>	<b>50'137'155.98</b>	<b>40'045'136.22</b>
<b>Application of net income</b>		
Net income of financial year	10'959'862.32	15'179'841.67
Foreign withholding taxes reclaimed	381'493.31	1'137'998.84
Carry forward of reclaimed foreign withholding taxes	6'149.51	7'088.14
<b>Net income available for distribution</b>	<b>11'347'505.14</b>	<b>16'324'928.65</b>
Net income earmarked for distribution to investors	385'237.47	1'138'937.47
Distribution/delivery withholding taxes (35%)	3'835'951.74	5'312'944.49
For investment of retained earnings (65%)	7'123'910.58	9'866'897.18
Carry forward of reclaimed foreign withholding taxes	2'405.35	6'149.51

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
EUR							
8'232.71	3'675.36	2'335.16	974.38	10'860.21	4'130.12	624.48	278.70
-1.15	-11'472.33	-0.31	-2'866.85	-1.57	-12'365.52	-0.09	-847.74
77'245.31	93'921.97	23'923.77	31'720.10	110'725.54	134'453.96	5'816.93	6'712.91
990'829.57	1'470'677.06	318'864.01	510'503.65	1'490'186.70	2'176'803.55	75'035.71	104'855.24
2'510'751.00	2'446'266.70	808'304.25	836'964.32	3'711'687.68	3'606'890.60	190'855.57	175'404.87
1'823'256.77	1'761'015.15	401'025.69	600'414.47	1'338'402.46	2'675'688.42	141'045.44	143'953.14
0.00	23'471.03	0.00	7'968.36	0.00	36'214.60	0.00	1'914.46
421'196.67	133'908.58	207'234.26	699'377.88	995'913.49	2'697'434.67	10'980.51	5'587.78
<b>5'831'510.88</b>	<b>5'921'463.52</b>	<b>1'761'686.83</b>	<b>2'685'056.31</b>	<b>7'657'774.51</b>	<b>11'319'250.40</b>	<b>424'358.55</b>	<b>437'859.36</b>
1'949.15	106.74	574.94	8.97	2'855.40	50.94	139.80	1.21
5'075.18	5'155.99	1'513.19	1'585.62	7'142.85	6'624.24	385.02	374.59
0.00	0.00	48'940.53	55'942.19	415'179.10	421'375.67	21'867.65	22'960.60
16'367.82	12'344.11	5'027.55	3'783.02	23'554.51	15'312.00	8'764.92	8'736.03
656'734.80	831'839.32	607'557.21	912'590.88	3'627'733.91	3'417'489.35	22'824.89	17'024.85
<b>680'126.95</b>	<b>849'446.16</b>	<b>663'613.42</b>	<b>973'910.68</b>	<b>4'076'465.77</b>	<b>3'860'852.20</b>	<b>53'982.28</b>	<b>49'097.28</b>
<b>5'151'383.93</b>	<b>5'072'017.36</b>	<b>1'098'073.41</b>	<b>1'711'145.63</b>	<b>3'581'308.74</b>	<b>7'458'398.20</b>	<b>370'376.27</b>	<b>388'762.08</b>
15'165'429.37	2'214'405.65	3'336'372.67	755'110.78	11'134'646.59	3'364'759.13	1'173'734.26	181'167.85
<b>20'316'813.30</b>	<b>7'286'423.01</b>	<b>4'434'446.08</b>	<b>2'466'256.41</b>	<b>14'715'955.33</b>	<b>10'823'157.33</b>	<b>1'544'110.53</b>	<b>569'929.93</b>
2'517'152.79	5'663'301.11	553'870.83	1'965'548.65	1'842'790.14	8'609'967.67	194'583.12	464'683.61
<b>22'833'966.09</b>	<b>12'949'724.12</b>	<b>4'988'316.91</b>	<b>4'431'805.06</b>	<b>16'558'745.47</b>	<b>19'433'125.00</b>	<b>1'738'693.65</b>	<b>1'034'613.54</b>
5'151'383.93	5'072'017.36	1'098'073.41	1'711'145.63	3'581'308.74	7'458'398.20	370'376.27	388'762.08
175'874.80	440'568.17	40'318.31	116'173.09	124'794.90	505'025.54	13'494.73	32'210.83
2'684.77	3'559.03	515.74	517.52	2'627.98	2'671.70	148.77	186.14
<b>5'329'943.50</b>	<b>5'516'144.56</b>	<b>1'138'907.46</b>	<b>1'827'836.24</b>	<b>3'708'731.62</b>	<b>7'966'095.44</b>	<b>384'019.77</b>	<b>421'159.05</b>
177'410.33	441'442.43	40'574.53	116'174.87	126'585.95	505'069.26	13'525.94	32'248.20
1'802'984.34	1'775'206.01	384'325.68	598'900.96	1'253'458.05	2'610'439.35	129'631.69	136'066.73
3'348'399.59	3'296'811.35	713'747.73	1'112'244.67	2'327'850.69	4'847'958.85	240'744.58	252'695.35
1'149.24	2'684.77	259.52	515.74	836.93	2'627.98	117.56	148.77

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Income</b>		
Income from bank assets	137.88	58.06
Negative interest	-0.02	-201.80
Income from securities lending	1'245.07	1'873.71
Substitute payments	15'713.89	29'978.89
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	39'434.07	48'720.16
- Units of other collective investment schemes	38'650.35	26'115.81
Income from other investments	0.00	349.16
Current income paid in on issued units	13'422.65	204.27
<b>Total income</b>	<b>108'603.89</b>	<b>107'098.26</b>
<b>Expenses</b>		
Interest paid	32.10	0.55
Audit expenses	83.14	95.80
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	0.00
Other expenses	288.24	256.68
Current net income paid out on redeemed units	79.23	34'240.88
<b>Total expenses</b>	<b>482.71</b>	<b>34'593.91</b>
<b>Net Income</b>	<b>108'121.18</b>	<b>72'504.35</b>
Realised capital gains and losses	383'679.51	117'745.83
<b>Realized income</b>	<b>491'800.69</b>	<b>190'250.18</b>
Unrealized capital gain/losses	51'479.63	92'031.98
<b>Total income</b>	<b>543'280.32</b>	<b>282'282.16</b>
<b>Application of net income</b>		
Net income of financial year	108'121.18	72'504.35
Foreign withholding taxes reclaimed	3'164.62	8'166.66
Carry forward of reclaimed foreign withholding taxes	24.37	6.76
<b>Net income available for distribution</b>	<b>111'310.17</b>	<b>80'677.77</b>
Net income earmarked for distribution to investors	3'165.20	8'149.05
Distribution/delivery withholding taxes (35%)	37'842.41	25'376.52
For investment of retained earnings (65%)	70'278.77	47'127.83
Carry forward of reclaimed foreign withholding taxes	23.79	24.37

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Unit class DBH		Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
EUR	EUR	EUR	EUR	EUR	EUR
77.99	28.40	723.30	191.56	228.03	96.15
-0.01	-85.42	-0.10	-522.68	-0.03	-295.33
750.15	659.50	6'090.57	4'500.92	2'121.87	2'325.61
9'039.09	10'109.04	74'552.18	78'699.01	28'437.04	35'890.13
22'802.72	17'047.19	183'494.18	132'993.27	71'947.01	60'143.08
14'629.40	14'799.14	186'586.52	113'538.99	50'617.74	49'893.02
0.00	197.87	0.00	1'488.42	0.00	667.15
4'088.16	0.00	111'285.29	82'133.76	3'012.18	1'069.62
<b>51'387.50</b>	<b>42'755.72</b>	<b>562'731.94</b>	<b>413'023.25</b>	<b>156'363.84</b>	<b>149'789.43</b>
17.87	0.03	159.44	-3.28	51.53	0.20
47.68	37.70	420.49	247.85	140.63	131.41
1'516.74	1'291.11	28'178.00	18'600.08	13'333.91	13'411.45
164.94	99.24	1'423.16	635.70	3'245.66	3'095.36
10'358.91	162.86	46'845.14	85'105.59	13'980.39	5'739.05
<b>12'106.14</b>	<b>1'590.94</b>	<b>77'026.23</b>	<b>104'585.94</b>	<b>30'752.12</b>	<b>22'377.47</b>
<b>39'281.36</b>	<b>41'164.78</b>	<b>485'705.71</b>	<b>308'437.31</b>	<b>125'611.72</b>	<b>127'411.96</b>
144'575.76	67'450.25	1'844'672.67	512'548.40	500'491.93	225'512.49
<b>183'857.12</b>	<b>108'615.03</b>	<b>2'330'378.38</b>	<b>820'985.71</b>	<b>626'103.65</b>	<b>352'924.45</b>
19'601.95	50'399.56	246'754.43	405'729.01	67'458.01	174'932.58
<b>203'459.07</b>	<b>159'014.59</b>	<b>2'577'132.81</b>	<b>1'226'714.72</b>	<b>693'561.66</b>	<b>527'857.03</b>
39'281.36	41'164.78	485'705.71	308'437.31	125'611.72	127'411.96
1'534.51	3'282.77	17'462.20	21'241.35	4'849.24	11'330.43
20.34	4.01	105.55	84.96	21.99	58.02
<b>40'836.21</b>	<b>44'451.56</b>	<b>503'273.46</b>	<b>329'763.62</b>	<b>130'482.95</b>	<b>138'800.41</b>
1'554.00	3'266.44	17'554.09	21'220.76	4'867.43	11'366.46
13'748.48	14'407.67	169'996.99	107'953.06	43'964.10	44'594.19
25'532.88	26'757.11	315'708.72	200'484.25	81'647.62	82'817.77
0.85	20.34	13.66	105.55	3.80	21.99

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Austria</b>							
ERSTE GROUP BANK	EUR	29'511	2'529	12'662	19'378	715'048.20	0.16
OMV	EUR	12'526	1'151	5'300	8'377	341'278.98	0.08
VERBUND -A-	EUR	5'773	396	2'437	3'732	250'044.00	0.06
VOESTALPINE	EUR	9'707	1'417	4'370	6'754	170'470.96	0.04
						<b>1'476'842.14</b>	<b>0.34</b>
<b>Belgium</b>							
AGEAS	EUR	13'734	1'290	5'946	9'078	355'857.60	0.08
ANHEUSER-BUSH INBEV	EUR	74'076	9'202	34'004	49'274	2'745'547.28	0.62
D'ETEREN	EUR	2'106	296	1'146	1'256	223'568.00	0.05
ELIA SYSTEM OPERATOR	EUR	2'788	188	1'235	1'741	178'800.70	0.04
GROUPE BRUXELLES LAMBERT	EUR	8'478	1'086	4'546	5'018	347'948.12	0.08
KBC GROUP	EUR	21'516	2'143	9'390	14'269	926'058.10	0.21
LOTUS BAKERIES	EUR		35	12	23	200'100.00	0.05
SOFINA	EUR	1'294	193	591	896	188'697.60	0.04
SOLVAY	EUR	6'305	338	6'643			
SYENSCO SA	EUR		5'512	1'287	4'225	349'027.25	0.08
UCB	EUR	10'800	961	4'563	7'198	766'587.00	0.17
UMICORE SA	EUR	17'826	2'036	7'523	12'339	238'019.31	0.05
WAREHOUSES DE PAUW N.V.	EUR	13'696	1'647	5'048	10'295	254'080.60	0.06
						<b>6'774'291.56</b>	<b>1.54</b>
<b>Bermuda</b>							
AEEGON LTD	EUR		139'686	56'727	82'959	460'090.61	0.10
						<b>460'090.61</b>	<b>0.10</b>
<b>Finland</b>							
ELISA -A-	EUR	12'081	1'007	4'980	8'108	337'779.28	0.08
FORTUM	EUR	37'769	4'029	15'290	26'508	306'167.40	0.07
KESKO -B-	EUR	23'076	2'712	9'900	15'888	280'661.52	0.06
KONE -B-	EUR	29'181	3'012	12'817	19'376	876'182.72	0.20
MANDATUM HOLDING OY	EUR		38'231	38'231			
NESTE OYJ	EUR	36'000	3'543	15'426	24'117	611'848.29	0.14
NOKIA	EUR	461'187	49'854	206'111	304'930	993'919.34	0.23
NORDEA BANK ABP	EUR		242'383	62'048	180'335	2'026'965.40	0.46
ORION CORPORATION (new) -B-	EUR	9'008	1'091	3'790	6'309	229'647.60	0.05
OUTOTEC	EUR		61'813	24'008	37'805	373'210.96	0.08
SAMPO -A-	EUR	40'849	2'466	43'315			
SAMPO PLC -A-	EUR		39'665	13'931	25'734	1'064'615.58	0.24
STORA ENSO -R-	EUR	46'799	7'991	21'626	33'164	387'355.52	0.09
UPM-KYMMENE	EUR	45'933	4'378	19'885	30'426	941'076.18	0.21
WAERTSILAE -B-	EUR	41'389	4'636	19'040	26'985	385'750.58	0.09
						<b>8'815'180.37</b>	<b>2.00</b>
<b>France</b>							
ACCOR	EUR	14'489	3'749	7'422	10'816	433'613.44	0.10
AEROPORTS DE PARIS	EUR	2'505	602	1'064	2'043	256'805.10	0.06
AIR LIQUIDE	EUR	44'670	5'508	20'415	29'763	5'592'467.70	1.27
ALSTOM	EUR	27'271	2'625	12'917	16'979	209'520.86	0.05
AMUNDI	EUR	5'108	629	2'150	3'587	218'268.95	0.05
ARKEMA FRANCE	EUR	5'031	490	1'966	3'555	340'426.80	0.08
AXA	EUR	159'421	19'037	75'442	103'016	3'387'166.08	0.77
BIOMERIEUX	EUR	3'538	259	1'518	2'279	230'406.90	0.05
BNP PARIBAS -A-	EUR	94'820	11'053	47'302	58'571	3'243'661.98	0.74
BOLLORE SE	EUR	74'497	4'101	78'598			
BOUYGUES	EUR	19'533	1'800	10'404	10'929	399'673.53	0.09
BUREAU VERITAS SA	EUR	25'053	2'218	10'458	16'813	451'765.31	0.10
CAP GEMINI	EUR	13'985	1'540	6'619	8'906	2'001'178.20	0.45
CARREFOUR	EUR	50'884	4'860	22'910	32'834	509'912.02	0.12
CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	EUR	58'281	5'535	25'143	38'673	1'322'229.87	0.30
COVIVIO FONCIERE DES REGIONS	EUR	4'167	728	2'012	2'883	119'702.16	0.03
CREDIT AGRICOLE	EUR	103'944	8'500	51'536	60'908	762'568.16	0.17
DANONE	EUR	54'786	6'531	24'781	36'536	2'156'354.72	0.49
DASSAULT AVIATION SA	EUR	2'107	127	1'134	1'100	201'190.00	0.05
DASSAULT SYSTEMES SE	EUR	56'798	5'928	24'634	38'092	1'645'003.02	0.37
EDENRED	EUR	21'426	2'067	9'265	14'228	651'500.12	0.15
EIFFAGE	EUR	7'084	642	3'536	4'190	421'723.50	0.10
ENGIE	EUR	155'637	15'168	66'687	104'118	1'544'694.65	0.35
ESSILORLUXOTTICA	EUR	24'802	3'130	11'198	16'734	3'282'541.44	0.75

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
EURAZEO	EUR	3'616	530	1'601	2'545	198'764.50	0.05
GECINA	EUR	3'864	553	1'675	2'742	244'860.60	0.06
GETLINK SE	EUR	37'465	3'866	20'272	21'059	332'521.61	0.08
HERMES INTERNATIONAL	EUR	2'702	314	1'220	1'796	4'154'148.00	0.94
IPSEN	EUR	3'147	445	1'436	2'156	219'480.80	0.05
KERING	EUR	6'390	639	2'829	4'200	1'785'210.00	0.41
KLEPIERRE	EUR	18'228	2'143	7'640	12'731	298'923.88	0.07
LA FRANCAISE DES JEUX SAEM	EUR	8'853	1'093	3'774	6'172	238'979.84	0.05
LEGRAND	EUR	22'729	2'437	10'055	15'111	1'412'878.50	0.32
L'OREAL	EUR	20'610	2'296	9'253	13'653	6'030'530.10	1.37
LVMH MOET HENNESSY LOUIS VUITTON	EUR	23'620	2'843	10'787	15'676	13'211'732.80	3.00
ORANGE	EUR	169'599	15'478	78'931	106'146	1'125'784.48	0.26
PERNOD-RICARD	EUR	17'611	1'946	8'023	11'534	1'782'579.70	0.40
PUBLICIS GROUPE	EUR	19'652	2'189	8'794	13'047	1'275'735.66	0.29
REMY COINTREAU	EUR	1'937	279	1'008	1'208	118'384.00	0.03
RENAULT	EUR	16'334	1'337	6'680	10'991	423'483.23	0.10
REXEL	EUR		12'967		12'967	307'317.90	0.07
SAFRAN	EUR	29'169	3'399	13'190	19'378	3'753'518.60	0.85
SANOFI	EUR	97'347	10'928	43'688	64'587	5'676'551.43	1.29
SARTORIUS STEDIM BIOTECH	EUR	2'362	322	1'004	1'680	427'224.00	0.10
SCHNEIDER ELECTRIC	EUR	46'310	5'303	20'747	30'866	6'475'686.80	1.47
SEB	EUR	2'188	555	1'276	1'467	160'489.80	0.04
SOCIETE GENERALE PARIS -A-	EUR	68'755	8'261	35'698	41'318	926'762.74	0.21
SODEXO	EUR	7'540	803	3'121	5'222	384'861.40	0.09
ST GOBAIN	EUR	42'113	4'861	21'116	25'858	1'841'089.60	0.42
TELEPERFORMANCE	EUR	5'069	527	2'332	3'264	373'891.20	0.08
THALES	EUR	9'159	747	4'500	5'406	740'892.30	0.17
TOTAL ENERGIES	EUR	212'352	25'261	114'568	123'045	7'258'424.55	1.65
UBISOFT ENTERTAINMENT	EUR	8'371		8'371			
UNIBAIL-RODAMCO SE & WFD UNIBA	EUR	10'047	1'216	4'505	6'758	456'705.64	0.10
VALEO	EUR	17'323	998	18'321			
VEOLIA ENVIRONNEMENT	EUR	56'633	7'678	24'903	39'408	1'129'039.20	0.26
VINCI	EUR	45'881	5'294	22'809	28'366	3'358'534.40	0.76
VIVENDI	EUR	61'359	4'392	27'549	38'202	394'626.66	0.09
WENDEL	EUR	2'249	142	2'391			
WORLDLINE	EUR	20'484	1'684	7'955	14'213	151'013.13	0.03
						<b>96'053'001.56</b>	<b>21.81</b>
<b>Germany</b>							
ADIDAS (reg. shares)	EUR	13'809	1'614	6'220	9'203	1'722'065.36	0.39
ALLIANZ SE (reg. shares) ((restricted))	EUR	34'384	3'789	15'955	22'218	5'640'039.30	1.28
BASF (reg. shares)	EUR	78'334	8'981	36'672	50'643	2'384'019.23	0.54
BAYER (reg. shares)	EUR	83'813	9'627	38'042	55'398	1'556'129.82	0.35
BECHTLE	EUR	6'865	996	3'071	4'790	228'291.40	0.05
BEIERSDORF	EUR	8'646	986	3'886	5'746	761'632.30	0.17
BMW	EUR	28'254	4'558	14'694	18'118	1'978'847.96	0.45
BMW (pref. shares)	EUR	4'996	615	2'271	3'340	338'342.00	0.08
BRENTAG (reg. shares)	EUR	13'230	1'261	6'905	7'586	640'106.68	0.15
CARL ZEISS MEDITEC	EUR	3'413	433	1'490	2'356	267'995.00	0.06
COMMERZBANK	EUR	90'772	8'722	40'241	59'253	633'710.84	0.14
CONTINENTAL	EUR	9'347	980	4'056	6'271	464'555.68	0.11
COVESTRO	EUR	16'441	1'461	7'056	10'846	545'553.80	0.12
DAIMLER TRUCK HOLDING E.2021	EUR	38'881	10'773	19'161	30'493	1'152'025.54	0.26
DELIVERY HERO AG (reg. shares)	EUR	14'457	1'424	5'870	10'011	213'885.02	0.05
DEUTSCHE BANK (reg. shares)	EUR	176'098	15'954	81'563	110'489	1'365'865.02	0.31
DEUTSCHE BOERSE (reg. shares)	EUR	16'203	1'924	7'353	10'774	2'085'846.40	0.47
DEUTSCHE LUFTHANSA (reg. shares)	EUR	50'782	5'103	22'072	33'813	243'047.84	0.06
DEUTSCHE POST (reg. shares)	EUR	84'594	10'681	39'000	56'275	2'414'760.25	0.55
DEUTSCHE TELEKOM (reg. shares)	EUR	276'637	33'338	126'162	183'813	4'041'128.81	0.92
DR ING HC F PORSCHER AG (pref. shares)	EUR	9'777	1'263	4'548	6'492	560'519.28	0.13
E.ON (reg. shares)	EUR	191'097	19'694	82'807	127'984	1'511'491.04	0.34
EVONIK INDUSTRIES (reg. shares)	EUR	18'335	2'808	7'916	13'227	225'652.62	0.05
FRESENIUS	EUR	36'200	3'252	15'721	23'731	614'158.28	0.14
FRESENIUS MEDICAL CARE	EUR	17'447	1'938	7'681	11'704	414'087.52	0.09
GEA GROUP	EUR	12'840	1'548	5'055	9'333	347'840.91	0.08
HANNOVER RUECKVERSICHERUNG (reg. shares)	EUR	5'173	556	2'298	3'431	814'176.30	0.18
HEIDELBERGCEMENT	EUR	12'357	1'739	6'647	7'449	668'175.30	0.15
HELLOFRESH SE	EUR	14'448	1'130	15'578			
HENKEL	EUR	8'812	974	3'862	5'924	369'657.60	0.08
HENKEL (pref. shares)	EUR	15'286	1'512	7'277	9'521	662'280.76	0.15
INFINEON TECHNOLOGIES (reg. shares)	EUR	111'313	13'015	50'227	74'101	2'452'372.60	0.56

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
KNORR-BREMSE AG	EUR	6'083	472	2'288	4'267	275'989.56	0.06
LEG IMMOBILIEN (reg. shares)	EUR	6'284	784	2'798	4'270	290'445.40	0.07
MERCEDES-BENZ GROUP AG	EUR	68'488	12'476	35'434	45'530	3'352'829.20	0.76
MERCK	EUR	11'010	1'153	4'796	7'367	1'162'512.60	0.26
MTU AERO ENGINES	EUR	4'586	610	2'107	3'089	686'684.70	0.16
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT (reg. shares) (restricted))	EUR	11'956	1'462	5'670	7'748	3'334'739.20	0.76
NEMETSCHKEK	EUR	4'811	606	2'133	3'284	289'583.12	0.07
PORSCHE AUTOMOBIL HOLDING (pref. shares)	EUR	13'074	1'064	5'409	8'729	431'038.02	0.10
PUMA	EUR	8'988	596	3'394	6'190	262'889.30	0.06
RATIONAL	EUR	428	57	185	300	228'000.00	0.05
RHEINMETALL	EUR	3'722	419	1'658	2'483	1'052'792.00	0.24
RWE -A-	EUR	54'748	5'245	23'951	36'042	1'117'302.00	0.25
SAP SE	EUR	89'116	10'296	40'151	59'261	10'245'041.68	2.33
SARTORIUS (pref. shares)	EUR	2'077	477	1'060	1'494	522'601.20	0.12
SCOUT24 (reg. shares)	EUR	6'757	609	3'027	4'339	291'580.80	0.07
SIEMENS (reg. shares)	EUR	65'285	7'376	29'532	43'129	7'890'019.26	1.79
SIEMENS ENERGY AG	EUR	37'176	11'647	19'206	29'617	420'709.49	0.10
SIEMENS HEALTHINEERS AG	EUR	24'169	2'785	10'879	16'075	892'162.50	0.20
SYMRISE	EUR	11'401	1'246	5'171	7'476	706'930.56	0.16
TALANX	EUR		5'835	2'049	3'786	249'876.00	0.06
TELEFONICA DEUTSCHLAND HOLDING (reg. shares)	EUR	86'079		86'079			
UNITED INTERNET (reg. shares)	EUR	7'989		7'989			
VONOVIA (reg. shares)	EUR	61'476	6'271	25'952	41'795	1'078'311.00	0.24
VW	EUR	2'497	360	1'126	1'731	251'427.75	0.06
VW (pref. shares)	EUR	15'805	3'787	7'857	11'735	1'470'864.90	0.33
WACKER CHEMIE	EUR		1'608	1'608			
ZALANDO	EUR	19'099	2'251	8'145	13'205	257'761.60	0.06
						<b>74'080'352.30</b>	<b>16.82</b>
<b>Ireland</b>							
AIB GROUP PLC	EUR	90'155	35'373	35'958	89'570	383'897.02	0.09
BANK OF IRELAND GROUP PLC	EUR	91'626	9'337	40'801	60'162	484'544.75	0.11
CRH PLC	EUR	63'724	3'450	67'174			
FLUTTER ENTERTAINMENT PLC	EUR	14'252	1'791	16'043			
KERRY GROUP -A-	EUR	13'678	1'575	6'177	9'076	736'426.64	0.17
KINGSPAN GROUP	EUR	13'228	1'244	5'654	8'818	736'126.64	0.17
SMURFIT KAPPA GROUP PLC	EUR	21'174	3'522	9'854	14'842	585'220.06	0.13
						<b>2'926'215.11</b>	<b>0.66</b>
<b>Italy</b>							
AMPLIFON	EUR	10'453	1'370	4'706	7'117	219'844.13	0.05
ASSICURAZIONI GENERALI	EUR	94'390	9'085	45'698	57'777	1'266'471.84	0.29
BANCO BPM	EUR		90'393	21'294	69'099	371'338.03	0.08
DIASORIN	EUR	2'107	360	1'185	1'282	119'713.16	0.03
ENEL	EUR	694'178	81'212	313'728	461'662	2'715'957.55	0.62
ENI	EUR	213'347	22'781	111'707	124'421	1'772'750.41	0.40
FINECOBANK	EUR	52'230	4'978	22'399	34'809	444'859.02	0.10
INFRASTRUTTURE WIRELESS ITALIANE	EUR	28'214	3'852	12'349	19'717	201'803.50	0.05
INTESA SANPAOLO	EUR	1'375'942	152'507	699'472	828'977	2'435'534.43	0.55
LEONARDO	EUR		30'959	7'615	23'344	461'160.72	0.10
MEDIOBANCA	EUR	51'441	5'574	27'869	29'146	367'093.87	0.08
MONCLER	EUR	17'613	1'610	7'482	11'741	782'655.06	0.18
NEXI SPA	EUR	51'607	6'938	23'807	34'738	235'315.21	0.05
POSTE ITALIANE	EUR	44'332	6'315	24'528	26'119	283'129.96	0.06
PRYSMIAN	EUR	21'760	2'405	9'092	15'073	694'111.65	0.16
RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA	EUR	8'817	735	3'762	5'790	299'690.40	0.07
SNAM	EUR	172'794	18'352	76'194	114'952	496'707.59	0.11
TELECOM ITALIA	EUR	833'779	119'969	422'762	530'986	147'667.21	0.03
TERNA	EUR	120'463	12'839	51'805	81'497	590'364.27	0.13
UNICREDIT (reg. shares)	EUR	164'045	16'940	93'662	87'323	2'699'153.93	0.61
						<b>16'605'321.94</b>	<b>3.77</b>
<b>Luxembourg</b>							
ARCELORMITTAL	EUR	45'248	5'079	21'158	29'169	703'556.28	0.16
AROUNDTOWN PROPERTY HOLDINGS	EUR	83'290		83'290			
EUROFINS SCIENTIFIC SE	EUR	11'503	1'005	4'784	7'724	426'673.76	0.10
TENARIS	EUR	40'033	2'437	42'470			
TENARIS SA	EUR		38'454	11'535	26'919	443'490.53	0.10
						<b>1'573'720.57</b>	<b>0.36</b>
<b>Netherlands</b>							
ABN AMRO GROUP GDR	EUR	34'303	7'179	14'344	27'138	402'999.30	0.09
ADYEN NV	EUR	1'851	215	836	1'230	1'795'800.00	0.41

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
AEGON	EUR	152'391	5'404	157'795			
AERCAP HOLDINGS	USD	11'492	5'510	5'589	11'413	813'986.36	0.18
AIRBUS GROUP NV	EUR	50'455	6'226	23'039	33'642	5'145'207.48	1.17
AKZO NOBEL NV	EUR	15'591	1'285	7'036	9'840	662'625.60	0.15
ARGENX SE	EUR	4'730	755	2'117	3'368	1'155'897.60	0.26
ASM INTERNATIONAL	EUR	4'024	377	1'724	2'677	1'509'024.90	0.34
ASML HOLDING	EUR	34'412	4'223	15'760	22'875	19'912'687.50	4.52
ASR NEDERLAND	EUR		14'367	5'332	9'035	385'162.05	0.09
BE SEMICONDUCTOR INDUSTRIES NV BESI	EUR		6'798	2'403	4'395	734'624.25	0.17
CNH Industrial N.V. (reg. shares)	EUR	87'935	5'405	93'340			
DAVIDE CAMPARI-MILANO N.V.	EUR	44'313	13'749	22'142	35'920	336'642.24	0.08
EURONEXT NV	EUR	7'286	864	3'265	4'885	416'446.25	0.09
EXOR HOLDING	EUR	9'222	884	4'770	5'336	532'532.80	0.12
FERRARI N.V.	EUR	10'763	1'154	4'761	7'156	2'790'124.40	0.63
FERROVIAL INTERNATIONAL SE	EUR		46'559	16'911	29'648	1'027'303.20	0.23
HEINEKEN	EUR	22'088	4'766	10'436	16'418	1'402'425.56	0.32
HEINEKEN HOLDING	EUR	9'819	2'626	5'056	7'389	527'574.60	0.12
IMCD	EUR	4'853	473	2'077	3'249	457'784.10	0.10
ING GROUP	EUR	317'948	34'114	163'633	188'429	2'391'164.01	0.54
JDE PEET'S BV	EUR	8'394	4'142	6'698	5'838	123'415.32	0.03
KONINKLIJKE AHOLD DELHAIZE	EUR	89'124	8'707	43'655	54'176	1'490'923.52	0.34
KONINKLIJKE DSM	EUR	15'021		15'021			
KONINKLIJKE KPN	EUR	282'753	36'439	125'652	193'540	654'745.82	0.15
NN GROUP	EUR	23'930	5'264	13'577	15'617	644'357.42	0.15
OCI (reg. shares)	EUR	9'342	1'510	4'716	6'136	149'411.60	0.03
PLUXEE FRANCE SA	EUR		6'497	6'497			
PROSUS NV	EUR	68'412	79'246	64'701	82'957	2'239'009.43	0.51
QIAGEN (reg. shares)	EUR	19'493	1'512	21'005			
QIAGEN NV	EUR		16'545	4'010	12'535	496'824.73	0.11
RANDSTAD HOLDING	EUR	10'152	1'157	4'895	6'414	326'729.16	0.07
ROYAL PHILIPS	EUR	76'400	10'482	41'885	44'997	832'534.49	0.19
STELLANTIS NV	EUR	187'978	22'093	84'381	125'690	3'033'528.15	0.69
STMICROELECTRONICS	EUR	58'361	5'680	25'080	38'961	1'626'232.14	0.37
TAKEAWAY.COM NV	EUR	15'976	4'572	20'548			
UNIVERSAL MUSIC GROUP INC	EUR	62'393	13'691	29'355	46'729	1'302'337.23	0.30
WOLTERS KLUWER	EUR	21'971	2'294	10'159	14'106	2'057'360.10	0.47
						<b>57'377'421.31</b>	<b>13.03</b>
<b>Portugal</b>							
EDP-ENERGIAS DE PORTUGAL (reg. shares)	EUR	238'341	65'653	122'987	181'007	665'924.75	0.15
GALP ENERGIA -B-	EUR	42'468	4'345	20'247	26'566	387'066.62	0.09
JERONIMO MARTINS	EUR	23'963	2'020	9'890	16'093	355'977.16	0.08
						<b>1'408'968.53</b>	<b>0.32</b>
<b>Spain</b>							
ACCIONA	EUR	2'090	306	999	1'397	144'519.65	0.03
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	18'557	3'382	9'614	12'325	467'610.50	0.11
AENA	EUR	6'421	547	2'642	4'326	757'698.90	0.17
AMADEUS IT GROUP -A-	EUR	38'391	3'740	16'450	25'681	1'396'532.78	0.32
BANCO BILBAO VIZCAYA ARGENTARIA (reg. shares)	EUR	517'793	58'130	244'762	331'161	3'042'044.95	0.69
BANCO SANTANDER (reg. shares)	EUR	1'433'360	168'091	683'130	918'321	3'531'403.41	0.80
CAIXABANK	EUR	380'577	34'164	200'373	214'368	893'914.56	0.20
CELLNEX TELECOM	EUR	46'184	4'706	24'666	26'224	872'472.48	0.20
CORP ACCIONA ENERGIAS RENOVABL	EUR	5'480	763	6'243			
EDP RENOVAVEIS	EUR	24'461	3'112	9'974	17'599	221'659.41	0.05
EDP RENOVAVEIS SA	EUR		267	267			
EDP RENOVAVEIS SA (rights) 25.05.2023	EUR		20'063	20'063			
ENAGAS	EUR	20'989	1'061	8'057	13'993	186'736.59	0.04
ENDESA	EUR	26'966	3'330	11'548	18'748	311'966.72	0.07
GRIFOLS -A-	EUR	25'137	3'777	11'483	17'431	132'196.70	0.03
IBERDROLA	EUR	524'379	99'725	275'742	348'362	3'699'604.44	0.84
IBERDROLA SA (rights) 20.07.2023	EUR		496'890	496'890			
INDUSTRIA DE DISENO TEXTIL INDITEX	EUR	93'059	10'054	41'226	61'887	2'537'985.87	0.58
NATURGY ENERGY GROUP	EUR	12'234	874	13'108			
RED ELECTRICA CORPORACION	EUR	34'273	3'995	15'204	23'064	339'040.80	0.08
REPSOL	EUR	117'442	12'733	60'806	69'369	1'021'458.53	0.23

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
TELEFONICA	EUR	442'337	45'673	209'375	278'635	1'056'862.56	0.24
						<b>20'613'708.85</b>	<b>4.68</b>
<b>Switzerland</b>							
DSM-FIRMENICH AG	EUR		17'599	6'998	10'601	1'049'499.00	0.24
						<b>1'049'499.00</b>	<b>0.24</b>
<b>United Kingdom</b>							
COCA-COLA EUROPEAN PARTNERS PL	USD	17'599	1'745	7'434	11'910	755'332.72	0.17
						<b>755'332.72</b>	<b>0.17</b>
<b>Total Shares (and equity-type securities)</b>						<b>289'969'946.57</b>	<b>65.84</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>289'969'946.57</b>	<b>65.84</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Spain</b>							
ACS ACTIVIDADES DE CONSTRUCCIO (rights) 02.02.2024	EUR		15'022	15'022			
ACS ACTIVIDADES DE CONSTRUCCIO (rights) 17.07.2023	EUR		17'694	17'694			
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR		884	884			
ACS, ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR		174	174			
FERROVIAL	EUR	41'902	3'955	45'857			
IBERDROLA SA	EUR		7'418	7'418			
IBERDROLA SA	EUR		13'429	13'429			
IBERDROLA SA (rights) 23.01.2024	EUR		430'270	430'270			
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Collective Investment Scheme</b>							
<b>Luxembourg</b>							
CREDIT SUISSE INDEX FUND (LUX) SICAV - EQUITY EMU -DB- EUR	EUR	137'808	7'750	59'670	85'888	147'365'510.72	33.46
						<b>147'365'510.72</b>	<b>33.46</b>
<b>Total Collective Investment Scheme</b>						<b>147'365'510.72</b>	<b>33.46</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>147'365'510.72</b>	<b>33.46</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Shares (and equity-type securities)</b>							
<b>Ireland</b>							
IRISH BANK RESOLUTION CORPORATION LTD	EUR	331'592		331'592			
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Germany</b>							
EURO STOXX 50 Index -10- 12/23	EUR		14	14			
EURO STOXX 50 Index -10- 03/24	EUR		52	26	26	0.00	0.00
MSCI EMU Index -100- 03/23	EUR	59	45	104			
MSCI EMU Index -100- 06/23	EUR		315	315			
MSCI EMU Index -100- 09/23	EUR		217	217			
MSCI INC. Index -100- 12/23	EUR		252	252			
MSCI INC. Index -100- 03/24	EUR		512	480	32	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						6'657.18	0.00
<b>Total Forward exchange transactions</b>						<b>6'657.18</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>6'657.18</b>	<b>0.00</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>6'657.18</b>	<b>0.00</b>
<b>Total investments</b>						<b>437'342'114.47</b>	<b>99.31</b>
Cash at banks						1'376'809.63	0.31
Time deposit						0.00	0.00
Other assets						1'675'503.61	0.38
<b>Total fund assets</b>						<b>440'394'427.71</b>	<b>100.00</b>
./. Due to bank						136'332.42	0.03
./. Other liabilities						47'521.35	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>440'210'573.94</b>	<b>99.96</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value EUR	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	289'969'946.57	65.84
Securities valued based on parameters observable on the market	147'372'167.90	33.46
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	18'890	EUR	19'000	0.00	0.00
04.04.2023	Bought	CHF	13'551	EUR	13'586	0.00	0.00
04.04.2023	Bought	CHF	22'759'468	EUR	22'937'000	0.00	0.00
04.04.2023	Bought	CHF	524'906	EUR	529'000	0.00	0.00
04.04.2023	Bought	CHF	35'031	EUR	35'000	0.00	0.00
04.04.2023	Bought	CHF	94'462	EUR	95'000	0.00	0.00
04.04.2023	Bought	CHF	4'971	EUR	5'000	0.00	0.00
04.04.2023	Bought	CHF	38'576	EUR	39'000	0.00	0.00
04.04.2023	Bought	CHF	8'833	EUR	9'000	0.00	0.00
04.04.2023	Bought	CHF	21'511	EUR	22'000	0.00	0.00
04.04.2023	Bought	CHF	32'293	EUR	33'000	0.00	0.00
04.04.2023	Bought	CHF	26'667	EUR	27'000	0.00	0.00
04.04.2023	Bought	CHF	36'732	EUR	37'000	0.00	0.00
04.04.2023	Bought	CHF	5'924	EUR	6'000	0.00	0.00
04.04.2023	Bought	CHF	126'445	EUR	128'000	0.00	0.00
04.04.2023	Bought	CHF	47'790	EUR	48'000	0.00	0.00
04.04.2023	Bought	CHF	90'585	USD	97'000	0.00	0.00
04.04.2023	Bought	CHF	2'751	USD	3'000	0.00	0.00
04.04.2023	Bought	EUR	24'000	CHF	23'891	0.00	0.00
04.04.2023	Bought	EUR	231'000	CHF	224'668	0.00	0.00
04.04.2023	Bought	EUR	35'000	CHF	34'906	0.00	0.00
04.04.2023	Bought	EUR	5'000	CHF	4'985	0.00	0.00
04.04.2023	Bought	EUR	77'282	CHF	76'970	0.00	0.00
03.05.2023	Bought	CHF	23'425'963	EUR	23'640'000	0.00	0.00
03.05.2023	Bought	CHF	29'728	EUR	30'000	0.00	0.00
03.05.2023	Bought	CHF	105'367	EUR	106'000	0.00	0.00
03.05.2023	Bought	CHF	39'695	EUR	40'000	0.00	0.00
03.05.2023	Bought	CHF	9'860	EUR	10'000	0.00	0.00
03.05.2023	Bought	CHF	13'793	EUR	14'000	0.00	0.00
03.05.2023	Bought	CHF	4'920	EUR	5'000	0.00	0.00
03.05.2023	Bought	CHF	6'861	EUR	7'000	0.00	0.00
03.05.2023	Bought	CHF	16'728	EUR	17'000	0.00	0.00
03.05.2023	Bought	CHF	38'249	EUR	39'000	0.00	0.00
03.05.2023	Bought	CHF	24'504	EUR	25'000	0.00	0.00
03.05.2023	Bought	CHF	29'395	EUR	30'000	0.00	0.00
03.05.2023	Bought	CHF	67'567	EUR	69'000	0.00	0.00
03.05.2023	Bought	CHF	11'798	EUR	12'000	0.00	0.00
03.05.2023	Bought	CHF	91'064	USD	100'000	0.00	0.00
03.05.2023	Bought	CHF	3'643	USD	4'000	0.00	0.00
03.05.2023	Bought	EUR	61'000	CHF	59'997	0.00	0.00
03.05.2023	Bought	EUR	26'000	CHF	25'840	0.00	0.00
03.05.2023	Bought	EUR	128'000	CHF	126'841	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.05.2023	Bought	EUR	105'000	CHF	103'233	0.00	0.00
03.05.2023	Bought	EUR	5'000	CHF	4'905	0.00	0.00
03.05.2023	Bought	EUR	168'000	CHF	165'761	0.00	0.00
02.06.2023	Bought	CHF	23'102'000	EUR	23'551'000	0.00	0.00
02.06.2023	Bought	CHF	408'069	EUR	416'000	0.00	0.00
02.06.2023	Bought	CHF	131'465	EUR	134'000	0.00	0.00
02.06.2023	Bought	CHF	95'103	EUR	97'000	0.00	0.00
02.06.2023	Bought	CHF	26'305	EUR	27'000	0.00	0.00
02.06.2023	Bought	CHF	76'534	EUR	78'000	0.00	0.00
02.06.2023	Bought	CHF	27'410	EUR	28'000	0.00	0.00
02.06.2023	Bought	CHF	58'469	EUR	60'000	0.00	0.00
02.06.2023	Bought	CHF	39'862	EUR	41'000	0.00	0.00
02.06.2023	Bought	CHF	24'326	EUR	25'000	0.00	0.00
02.06.2023	Bought	CHF	287'804	EUR	296'000	0.00	0.00
02.06.2023	Bought	CHF	29'178	EUR	30'000	0.00	0.00
02.06.2023	Bought	CHF	71'807	EUR	74'000	0.00	0.00
02.06.2023	Bought	CHF	5'840	EUR	6'000	0.00	0.00
02.06.2023	Bought	CHF	33'016	EUR	34'000	0.00	0.00
02.06.2023	Bought	CHF	6'209	USD	7'000	0.00	0.00
02.06.2023	Bought	CHF	92'244	USD	104'000	0.00	0.00
02.06.2023	Bought	CHF	3'592	USD	4'000	0.00	0.00
02.06.2023	Bought	EUR	52'000	CHF	50'615	0.00	0.00
02.06.2023	Bought	EUR	33'000	CHF	32'039	0.00	0.00
02.06.2023	Bought	EUR	9'000	CHF	8'763	0.00	0.00
02.06.2023	Bought	EUR	7'000	CHF	6'788	0.00	0.00
02.06.2023	Bought	EUR	218'000	CHF	212'613	0.00	0.00
05.07.2023	Bought	CHF	13'570	EUR	14'000	0.00	0.00
05.07.2023	Bought	CHF	24'024'751	EUR	24'700'000	0.00	0.00
05.07.2023	Bought	CHF	27'138	EUR	28'000	0.00	0.00
05.07.2023	Bought	CHF	5'820	EUR	6'000	0.00	0.00
05.07.2023	Bought	CHF	5'824	EUR	6'000	0.00	0.00
05.07.2023	Bought	CHF	340'172	EUR	351'000	0.00	0.00
05.07.2023	Bought	CHF	50'760	EUR	52'000	0.00	0.00
05.07.2023	Bought	CHF	16'552	EUR	17'000	0.00	0.00
05.07.2023	Bought	CHF	17'551	EUR	18'000	0.00	0.00
05.07.2023	Bought	CHF	12'732	EUR	13'000	0.00	0.00
05.07.2023	Bought	CHF	19'599	EUR	20'000	0.00	0.00
05.07.2023	Bought	CHF	8'843	EUR	9'000	0.00	0.00
05.07.2023	Bought	CHF	31'229	EUR	32'000	0.00	0.00
05.07.2023	Bought	CHF	9'807	EUR	10'000	0.00	0.00
05.07.2023	Bought	CHF	22'493	EUR	23'000	0.00	0.00
05.07.2023	Bought	CHF	38'092	EUR	39'000	0.00	0.00
05.07.2023	Bought	CHF	104'718	USD	115'000	0.00	0.00
05.07.2023	Bought	EUR	114'000	CHF	110'734	0.00	0.00
05.07.2023	Bought	EUR	178'000	CHF	173'134	0.00	0.00
05.07.2023	Bought	EUR	9'000	CHF	8'762	0.00	0.00
05.07.2023	Bought	EUR	501'000	CHF	489'516	0.00	0.00
03.08.2023	Bought	CHF	23'912'638	EUR	24'536'000	0.00	0.00
03.08.2023	Bought	CHF	170'554	EUR	175'000	0.00	0.00
03.08.2023	Bought	CHF	19'526	EUR	20'000	0.00	0.00
03.08.2023	Bought	CHF	27'330	EUR	28'000	0.00	0.00
03.08.2023	Bought	CHF	7'802	EUR	8'000	0.00	0.00
03.08.2023	Bought	CHF	49'717	EUR	51'000	0.00	0.00
03.08.2023	Bought	CHF	22'387	EUR	23'000	0.00	0.00
03.08.2023	Bought	CHF	6'814	EUR	7'000	0.00	0.00
03.08.2023	Bought	CHF	27'273	EUR	28'000	0.00	0.00
03.08.2023	Bought	CHF	23'243	EUR	24'000	0.00	0.00
03.08.2023	Bought	CHF	9'610	EUR	10'000	0.00	0.00
03.08.2023	Bought	CHF	92'707	EUR	96'000	0.00	0.00
03.08.2023	Bought	CHF	15'409	EUR	16'000	0.00	0.00
03.08.2023	Bought	CHF	16'393	EUR	17'000	0.00	0.00
03.08.2023	Bought	CHF	5'772	EUR	6'000	0.00	0.00
03.08.2023	Bought	CHF	9'547	EUR	10'000	0.00	0.00
03.08.2023	Bought	CHF	21'963	EUR	23'000	0.00	0.00
03.08.2023	Bought	CHF	18'192	EUR	19'000	0.00	0.00
03.08.2023	Bought	CHF	6'244	USD	7'000	0.00	0.00
03.08.2023	Bought	CHF	102'579	USD	115'000	0.00	0.00
03.08.2023	Bought	EUR	234'000	CHF	224'426	0.00	0.00
05.09.2023	Bought	CHF	1'142'730	EUR	1'198'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.09.2023	Bought	CHF	23'715'946	EUR	24'863'000	0.00	0.00
05.09.2023	Bought	CHF	49'841	EUR	52'000	0.00	0.00
05.09.2023	Bought	CHF	53'596	EUR	56'000	0.00	0.00
05.09.2023	Bought	CHF	12'476	EUR	13'000	0.00	0.00
05.09.2023	Bought	CHF	26'805	EUR	28'000	0.00	0.00
05.09.2023	Bought	CHF	8'620	EUR	9'000	0.00	0.00
05.09.2023	Bought	CHF	53'628	EUR	56'000	0.00	0.00
05.09.2023	Bought	CHF	25'869	EUR	27'000	0.00	0.00
05.09.2023	Bought	CHF	15'269	EUR	16'000	0.00	0.00
05.09.2023	Bought	CHF	6'672	EUR	7'000	0.00	0.00
05.09.2023	Bought	CHF	28'673	EUR	30'000	0.00	0.00
05.09.2023	Bought	CHF	15'291	EUR	16'000	0.00	0.00
05.09.2023	Bought	CHF	58'218	EUR	61'000	0.00	0.00
05.09.2023	Bought	CHF	6'706	EUR	7'000	0.00	0.00
05.09.2023	Bought	CHF	5'183	USD	6'000	0.00	0.00
05.09.2023	Bought	CHF	105'380	USD	122'000	0.00	0.00
05.09.2023	Bought	EUR	64'000	CHF	61'163	0.00	0.00
05.09.2023	Bought	EUR	55'000	CHF	52'881	0.00	0.00
05.09.2023	Bought	EUR	46'000	CHF	44'043	0.00	0.00
05.09.2023	Bought	EUR	71'000	CHF	68'209	0.00	0.00
05.09.2023	Bought	EUR	5'000	CHF	4'807	0.00	0.00
05.09.2023	Bought	EUR	7'000	CHF	6'716	0.00	0.00
05.09.2023	Bought	EUR	159'000	CHF	151'946	0.00	0.00
03.10.2023	Bought	CHF	24'912'546	EUR	26'032'000	0.00	0.00
03.10.2023	Bought	CHF	16'201	EUR	17'000	0.00	0.00
03.10.2023	Bought	CHF	46'588	EUR	49'000	0.00	0.00
03.10.2023	Bought	CHF	26'736	EUR	28'000	0.00	0.00
03.10.2023	Bought	CHF	65'848	EUR	69'000	0.00	0.00
03.10.2023	Bought	CHF	67'932	EUR	71'000	0.00	0.00
03.10.2023	Bought	CHF	56'503	EUR	59'000	0.00	0.00
03.10.2023	Bought	CHF	7'625	EUR	8'000	0.00	0.00
03.10.2023	Bought	CHF	182'562	EUR	191'000	0.00	0.00
03.10.2023	Bought	CHF	8'624	EUR	9'000	0.00	0.00
03.10.2023	Bought	CHF	31'744	EUR	33'000	0.00	0.00
03.10.2023	Bought	CHF	14'476	EUR	15'000	0.00	0.00
03.10.2023	Bought	CHF	64'701	EUR	67'000	0.00	0.00
03.10.2023	Bought	CHF	55'106	EUR	57'000	0.00	0.00
03.10.2023	Bought	CHF	17'400	EUR	18'000	0.00	0.00
03.10.2023	Bought	CHF	112'714	USD	128'000	0.00	0.00
03.10.2023	Bought	EUR	12'000	CHF	11'476	0.00	0.00
03.10.2023	Bought	EUR	9'000	CHF	8'620	0.00	0.00
03.10.2023	Bought	EUR	28'000	CHF	26'849	0.00	0.00
03.10.2023	Bought	EUR	864'000	CHF	826'845	0.00	0.00
03.10.2023	Bought	USD	4'000	CHF	3'522	0.00	0.00
03.10.2023	Bought	USD	8'000	CHF	7'174	0.00	0.00
02.11.2023	Bought	CHF	24'957'589	EUR	25'818'000	0.00	0.00
02.11.2023	Bought	CHF	34'630	EUR	36'000	0.00	0.00
02.11.2023	Bought	CHF	57'781	EUR	60'000	0.00	0.00
02.11.2023	Bought	CHF	41'402	EUR	43'000	0.00	0.00
02.11.2023	Bought	CHF	54'812	EUR	57'000	0.00	0.00
02.11.2023	Bought	CHF	21'024	EUR	22'000	0.00	0.00
02.11.2023	Bought	CHF	118'856	EUR	124'000	0.00	0.00
02.11.2023	Bought	CHF	24'846	EUR	26'000	0.00	0.00
02.11.2023	Bought	CHF	36'101	EUR	38'000	0.00	0.00
02.11.2023	Bought	CHF	33'304	EUR	35'000	0.00	0.00
02.11.2023	Bought	CHF	46'402	EUR	49'000	0.00	0.00
02.11.2023	Bought	CHF	80'629	EUR	85'000	0.00	0.00
02.11.2023	Bought	CHF	17'035	EUR	18'000	0.00	0.00
02.11.2023	Bought	CHF	26'518	EUR	28'000	0.00	0.00
02.11.2023	Bought	CHF	6'383	USD	7'000	0.00	0.00
02.11.2023	Bought	CHF	105'782	USD	116'000	0.00	0.00
02.11.2023	Bought	EUR	66'000	CHF	62'269	0.00	0.00
02.11.2023	Bought	EUR	36'000	CHF	34'378	0.00	0.00
02.11.2023	Bought	EUR	44'000	CHF	42'387	0.00	0.00
02.11.2023	Bought	EUR	1'603'000	CHF	1'549'578	0.00	0.00
04.12.2023	Bought	CHF	23'760'234	EUR	24'752'000	0.00	0.00
04.12.2023	Bought	CHF	19'210	EUR	20'000	0.00	0.00
04.12.2023	Bought	CHF	31'762	EUR	33'000	0.00	0.00
04.12.2023	Bought	CHF	58'697	EUR	61'000	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.12.2023	Bought	CHF	15'368	EUR	16'000	0.00	0.00
04.12.2023	Bought	CHF	12'486	EUR	13'000	0.00	0.00
04.12.2023	Bought	CHF	25'983	EUR	27'000	0.00	0.00
04.12.2023	Bought	CHF	47'218	EUR	49'000	0.00	0.00
04.12.2023	Bought	CHF	55'784	EUR	58'000	0.00	0.00
04.12.2023	Bought	CHF	22'180	EUR	23'000	0.00	0.00
04.12.2023	Bought	CHF	26'039	EUR	27'000	0.00	0.00
04.12.2023	Bought	CHF	28'908	EUR	30'000	0.00	0.00
04.12.2023	Bought	CHF	38'574	EUR	40'000	0.00	0.00
04.12.2023	Bought	CHF	41'406	EUR	43'000	0.00	0.00
04.12.2023	Bought	CHF	35'681	EUR	37'000	0.00	0.00
04.12.2023	Bought	CHF	111'562	USD	123'000	0.00	0.00
04.12.2023	Bought	CHF	8'853	USD	10'000	0.00	0.00
04.12.2023	Bought	EUR	22'000	CHF	21'161	0.00	0.00
04.12.2023	Bought	EUR	96'000	CHF	92'033	0.00	0.00
04.12.2023	Bought	EUR	412'000	CHF	397'887	0.00	0.00
04.12.2023	Bought	EUR	7'000	CHF	6'766	0.00	0.00
04.12.2023	Bought	EUR	623'000	CHF	598'054	0.00	0.00
04.12.2023	Bought	USD	6'000	CHF	5'299	0.00	0.00
03.01.2024	Bought	CHF	1'933'353	EUR	2'042'000	0.00	0.00
03.01.2024	Bought	CHF	22'824'742	EUR	24'106'000	0.00	0.00
03.01.2024	Bought	CHF	278'514	EUR	293'000	0.00	0.00
03.01.2024	Bought	CHF	42'452	EUR	45'000	0.00	0.00
03.01.2024	Bought	CHF	107'550	EUR	114'000	0.00	0.00
03.01.2024	Bought	CHF	12'258	EUR	13'000	0.00	0.00
03.01.2024	Bought	CHF	131'753	EUR	140'000	0.00	0.00
03.01.2024	Bought	CHF	13'242	EUR	14'000	0.00	0.00
03.01.2024	Bought	CHF	47'173	EUR	50'000	0.00	0.00
03.01.2024	Bought	CHF	80'201	EUR	85'000	0.00	0.00
03.01.2024	Bought	CHF	74'614	EUR	79'000	0.00	0.00
03.01.2024	Bought	CHF	25'522	EUR	27'000	0.00	0.00
03.01.2024	Bought	CHF	100'323	EUR	106'000	0.00	0.00
03.01.2024	Bought	CHF	164'226	EUR	174'000	0.00	0.00
03.01.2024	Bought	CHF	97'254	EUR	103'000	0.00	0.00
03.01.2024	Bought	CHF	37'652	EUR	40'000	0.00	0.00
03.01.2024	Bought	CHF	64'049	EUR	68'000	0.00	0.00
03.01.2024	Bought	CHF	110'050	USD	127'000	0.00	0.00
03.01.2024	Bought	CHF	13'865	USD	16'000	0.00	0.00
03.01.2024	Bought	CHF	5'918	USD	7'000	0.00	0.00
03.01.2024	Bought	EUR	66'000	CHF	62'778	0.00	0.00
02.02.2024	Bought	CHF	89'632	EUR	95'000	0.00	0.00
02.02.2024	Bought	CHF	304'040	EUR	328'000	0.00	0.00
02.02.2024	Bought	CHF	25'430'336	EUR	27'433'000	0.00	0.00
02.02.2024	Bought	CHF	1'040'120	EUR	1'121'000	0.00	0.00
02.02.2024	Bought	CHF	10'182	EUR	11'000	0.00	0.00
02.02.2024	Bought	CHF	372'139	EUR	401'000	0.00	0.00
02.02.2024	Bought	CHF	6'506	EUR	7'000	0.00	0.00
02.02.2024	Bought	CHF	128'187	EUR	138'000	0.00	0.00
02.02.2024	Bought	CHF	89'014	EUR	96'000	0.00	0.00
02.02.2024	Bought	CHF	87'337	EUR	94'000	0.00	0.00
02.02.2024	Bought	CHF	147'342	EUR	158'000	0.00	0.00
02.02.2024	Bought	CHF	60'583	EUR	65'000	0.00	0.00
02.02.2024	Bought	CHF	24'317	EUR	26'000	0.00	0.00
02.02.2024	Bought	CHF	8'410	EUR	9'000	0.00	0.00
02.02.2024	Bought	CHF	161'867	EUR	172'000	0.00	0.00
02.02.2024	Bought	CHF	44'291	EUR	47'000	0.00	0.00
02.02.2024	Bought	CHF	65'205	EUR	69'000	0.00	0.00
02.02.2024	Bought	CHF	79'440	EUR	84'000	0.00	0.00
02.02.2024	Bought	CHF	203'213	EUR	216'000	0.00	0.00
02.02.2024	Bought	CHF	35'712	EUR	38'000	0.00	0.00
02.02.2024	Bought	CHF	71'811	EUR	77'000	0.00	0.00
02.02.2024	Bought	CHF	125'055	USD	150'000	0.00	0.00
02.02.2024	Bought	CHF	17'617	USD	21'000	0.00	0.00
02.02.2024	Bought	CHF	6'076	USD	7'000	0.00	0.00
04.03.2024	Bought	CHF	28'689'213	EUR	30'852'000	0.00	0.00
04.03.2024	Bought	CHF	293'914	EUR	316'000	0.00	0.00
04.03.2024	Bought	CHF	110'706	EUR	119'000	0.00	0.00
04.03.2024	Bought	CHF	45'633	EUR	49'000	0.00	0.00
04.03.2024	Bought	CHF	293'849	EUR	316'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.03.2024	Bought	CHF	20'530	EUR	22'000	0.00	0.00
04.03.2024	Bought	CHF	103'644	EUR	111'000	0.00	0.00
04.03.2024	Bought	CHF	25'282	EUR	27'000	0.00	0.00
04.03.2024	Bought	CHF	47'130	EUR	50'000	0.00	0.00
04.03.2024	Bought	CHF	3'581	EUR	3'800	0.00	0.00
04.03.2024	Bought	CHF	28'469	EUR	30'000	0.00	0.00
04.03.2024	Bought	CHF	79'731	EUR	84'000	0.00	0.00
04.03.2024	Bought	CHF	31'239	EUR	33'000	0.00	0.00
04.03.2024	Bought	CHF	15'184	EUR	16'000	0.00	0.00
04.03.2024	Bought	CHF	31'449	EUR	33'000	0.00	0.00
04.03.2024	Bought	CHF	21'920	EUR	23'000	0.00	0.00
04.03.2024	Bought	CHF	56'354	EUR	59'000	0.00	0.00
04.03.2024	Bought	CHF	148'757	EUR	156'000	0.00	0.00
04.03.2024	Bought	CHF	152'227	USD	178'000	0.00	0.00
04.03.2024	Bought	CHF	8'552	USD	10'000	0.00	0.00
04.03.2024	Bought	CHF	152'177	USD	178'000	0.00	0.00
04.03.2024	Bought	CHF	8'549	USD	10'000	0.00	0.00
04.03.2024	Bought	EUR	162'000	CHF	154'096	0.00	0.00
04.03.2024	Bought	EUR	1'385'000	CHF	1'301'836	0.00	0.00
04.03.2024	Bought	USD	7'000	CHF	6'153	0.00	0.00
03.04.2024	Bought	CHF	29'441'483	EUR	30'959'000	6'512.32	0.00
03.04.2024	Bought	CHF	378'494	EUR	398'000	86.23	0.00
03.04.2024	Bought	CHF	164'998	USD	188'000	60.23	0.00
03.04.2024	Bought	USD	5'000	CHF	4'388	-1.60	0.00
<b>Total Forward exchange transactions</b>						<b>6'657.18</b>	<b>0.00</b>

## Securities holdings loaned (Securities Lending and Borrowing)

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
ADP	Credit Suisse (Schweiz) AG	Lending	778
AIRBUS SE	Credit Suisse (Schweiz) AG	Lending	26'023
ALSTOM	Credit Suisse (Schweiz) AG	Lending	15'357
BAYERISCHE MOTOREN WERKE-PRF	Credit Suisse (Schweiz) AG	Lending	3'006
BE SEMICONDUCTOR INDUSTRIES	Credit Suisse (Schweiz) AG	Lending	4'300
CARL ZEISS MEDITEC AG	Credit Suisse (Schweiz) AG	Lending	12
CORP ACCIONA ENERGIAS RENOVA	Credit Suisse (Schweiz) AG	Lending	3'433
DELIVERY HERO SE	Credit Suisse (Schweiz) AG	Lending	9'009
DIASORIN SPA	Credit Suisse (Schweiz) AG	Lending	522
DR ING HC F PORSCHER AG	Credit Suisse (Schweiz) AG	Lending	4'758
EURAZEO SE	Credit Suisse (Schweiz) AG	Lending	236
EUROFINS SCIENTIFIC	Credit Suisse (Schweiz) AG	Lending	7'182
HELLOFRESH SE	Credit Suisse (Schweiz) AG	Lending	8'522
KONE OYJ-B	Credit Suisse (Schweiz) AG	Lending	18'500
LEG IMMOBILIEN SE	Credit Suisse (Schweiz) AG	Lending	1'981
METSO CORP	Credit Suisse (Schweiz) AG	Lending	15'000
NATURGY ENERGY GROUP SA	Credit Suisse (Schweiz) AG	Lending	7'284
PUBLICIS GROUPE	Credit Suisse (Schweiz) AG	Lending	3'627
REMY COINTREAU	Credit Suisse (Schweiz) AG	Lending	1'087
RHEINMETALL AG	Credit Suisse (Schweiz) AG	Lending	2'281
SARTORIUS AG-VORZUG	Credit Suisse (Schweiz) AG	Lending	1'214
SIEMENS ENERGY AG	Credit Suisse (Schweiz) AG	Lending	29'501
SOFINA	Credit Suisse (Schweiz) AG	Lending	826
TALANX AG	Credit Suisse (Schweiz) AG	Lending	373
TELECOM ITALIA SPA	Credit Suisse (Schweiz) AG	Lending	510'317
TENARIS SA	Credit Suisse (Schweiz) AG	Lending	9'400
UMICORE	Credit Suisse (Schweiz) AG	Lending	10'730
WACKER CHEMIE AG	Credit Suisse (Schweiz) AG	Lending	937
ZALANDO SE	Credit Suisse (Schweiz) AG	Lending	11'884

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	2'185'500.20	0.50%	1'479'720.00	0.24%
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>2'185'500.20</b>	<b>0.50%</b>	<b>1'479'720.00</b>	<b>0.24%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	31'458'422.55	7.15%	23'517'567.47	3.81%
<b>Total commitment-reducing positions</b>	<b>31'458'422.55</b>	<b>7.15%</b>	<b>23'517'567.47</b>	<b>3.81%</b>
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	11'143'250.17	2.53%	25'834'432.86	4.18%
- Commission income	227'919.21	0.05%	276'168.68	0.04%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	682.95	696.84	824.06
<b>Unit class ZB</b>				
Total net assets in millions	CHF	668.68	675.53	777.85
Asset value per share	CHF	695.40	678.85	671.66
<b>Unit class DB</b>				
Total net assets in millions	CHF	4.23	9.16	28.78
Asset value per share	CHF	1'561.16	1'526.57	1'511.30
<b>Unit class QB</b>				
Total net assets in millions	CHF	10.04	12.15	17.43
Asset value per share	CHF	1'418.39	1'386.41	1'373.10

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	26.105	CHF	57.403	CHF	51.276
Less 35% Swiss withholding tax	CHF	9.137	CHF	20.091	CHF	17.947
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>16.968</b>	<b>CHF</b>	<b>37.312</b>	<b>CHF</b>	<b>33.329</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	26.105	CHF	57.403	CHF	51.276
Less 35% Swiss withholding tax 1)	CHF	9.137	CHF	20.091	CHF	17.947
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>16.968</b>	<b>CHF</b>	<b>37.312</b>	<b>CHF</b>	<b>33.329</b>
<b>Coupon no. income</b>		<b>20</b>		<b>25</b>		<b>16</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	5'489'362.44	628'652.06
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	673'994'663.47	692'677'644.40
Other assets	3'483'937.48	3'759'452.27
<b>Total fund assets, less</b>	<b>682'967'963.39</b>	<b>697'065'748.73</b>
Other liabilities	18'358.15	18'815.13
Due to bank	0.00	211'066.18
<b>Net assets</b>	<b>682'949'605.24</b>	<b>696'835'867.42</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	696'835'867.42	824'062'131.98
Distributions	-1'024'723.59	-496'599.68
Delivery withholding tax	-7'682'597.15	-8'847'619.31
Issue of units	45'930'734.36	47'611'734.83
Redemption of units	-75'493'050.35	-173'459'768.78
Other items from unit transactions	-138'065.18	-6'326'854.96
Total income	24'521'439.73	14'292'843.34
<b>Net assets at end of reporting period</b>	<b>682'949'605.24</b>	<b>696'835'867.42</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'009'866.983	1'189'836.215
Number of units issued	69'417.394	75'825.192
Number of units redeemed	-107'927.742	-255'794.424
<b>Number at the end of the reporting period</b>	<b>971'356.635</b>	<b>1'009'866.983</b>

Unit class currency

Net asset value per unit

Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
675'527'007.54	777'854'142.05	9'163'635.10	28'775'137.91	12'145'224.57	17'432'851.90
-982'047.14	-466'139.90	-21'595.24	-19'163.43	-21'081.21	-11'296.35
-7'493'278.82	-8'349'473.06	-71'008.09	-309'657.47	-118'310.24	-188'488.78
45'242'635.66	46'473'155.56	359'556.29	318'284.42	328'542.41	820'294.85
-67'579'611.99	-149'370'752.23	-5'280'602.76	-18'275'289.09	-2'632'835.60	-5'813'727.46
-63'997.29	-4'514'912.63	-67'799.11	-1'491'001.93	-6'268.78	-320'940.49
24'026'715.44	13'900'987.75	148'518.85	165'324.69	346'205.44	226'530.90
<b>668'677'423.40</b>	<b>675'527'007.54</b>	<b>4'230'705.04</b>	<b>9'163'635.10</b>	<b>10'041'476.59</b>	<b>12'145'224.57</b>
995'104.047	1'158'100.298	6'002.742	19'039.941	8'760.194	12'695.976
68'920.339	74'987.727	248.000	217.000	249.055	620.465
-102'457.199	-237'983.978	-3'540.769	-13'254.199	-1'929.774	-4'556.247
<b>961'567.187</b>	<b>995'104.047</b>	<b>2'709.973</b>	<b>6'002.742</b>	<b>7'079.475</b>	<b>8'760.194</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>695.40</b>	<b>678.85</b>	<b>1'561.16</b>	<b>1'526.57</b>	<b>1'418.39</b>	<b>1'386.41</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	111'938.67	29'995.58
Negative interest	0.00	-10'530.79
Income from securities lending	125'459.95	92'565.75
Substitute payments	2'284'463.98	2'186'739.73
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	23'594'740.01	23'193'310.21
- Units of other collective investment schemes	0.00	43'748.76
Income from other investments	64'499.61	0.00
Current income paid in on issued units	1'209'167.24	1'076'401.26
<b>Total income</b>	<b>27'390'269.46</b>	<b>26'612'230.50</b>
<b>Expenses</b>		
Interest paid	515.37	41.57
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	20'933.59	38'988.73
Other expenses	27'536.49	23'600.58
Current net income paid out on redeemed units	1'714'463.55	4'201'739.37
<b>Total expenses</b>	<b>1'777'502.00</b>	<b>4'278'371.25</b>
<b>Net Income</b>	<b>25'612'767.46</b>	<b>22'333'859.25</b>
Realised capital gains and losses	-4'962'128.36	8'258'711.03
<b>Realized income</b>	<b>20'650'639.10</b>	<b>30'592'570.28</b>
Unrealized capital gain/losses	3'870'800.63	-16'299'726.94
<b>Total income</b>	<b>24'521'439.73</b>	<b>14'292'843.34</b>
<b>Application of net income</b>		
Net income of financial year	25'612'767.46	22'333'859.25
Foreign withholding taxes reclaimed	0.00	1'051'429.07
Carry forward of reclaimed foreign withholding taxes	7'131.04	2'690.96
<b>Net income available for distribution</b>	<b>25'619'898.50</b>	<b>23'387'979.28</b>
Net income earmarked for distribution to investors	0.00	1'046'988.99
Distribution/delivery withholding taxes (35%)	8'966'964.13	7'816'850.57
For investment of retained earnings (65%)	16'652'934.37	14'517'008.68
Carry forward of reclaimed foreign withholding taxes	0.00	7'131.04

Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
109'125.89	28'622.79	1'016.81	762.38	1'795.97	610.41
0.00	-10'047.23	0.00	-263.68	0.00	-219.88
122'141.78	87'788.51	1'244.38	2'831.42	2'073.79	1'945.82
2'223'523.16	2'065'655.22	23'149.30	74'648.56	37'791.52	46'435.95
22'978'248.23	22'021'344.37	237'539.19	686'589.50	378'952.59	485'376.34
0.00	41'621.12	0.00	1'215.92	0.00	911.72
63'076.14	0.00	451.67	0.00	971.80	0.00
1'190'490.37	1'064'197.66	8'975.14	648.80	9'701.73	11'554.80
<b>26'686'605.57</b>	<b>25'299'182.44</b>	<b>272'376.49</b>	<b>766'432.90</b>	<b>431'287.40</b>	<b>546'615.16</b>
502.40	39.59	4.70	1.11	8.27	0.87
13'696.83	13'345.22	131.48	371.55	224.69	284.23
0.00	0.00	5'170.23	16'660.20	15'763.36	22'328.53
26'847.69	22'534.75	248.61	593.47	440.19	472.36
1'551'186.47	3'569'243.87	111'315.86	476'988.37	51'961.22	155'507.13
<b>1'592'233.39</b>	<b>3'605'163.43</b>	<b>116'870.88</b>	<b>494'614.70</b>	<b>68'397.73</b>	<b>178'593.12</b>
<b>25'094'372.18</b>	<b>21'694'019.01</b>	<b>155'505.61</b>	<b>271'818.20</b>	<b>362'889.67</b>	<b>368'022.04</b>
-4'858'313.89	8'006'118.73	-30'759.85	108'614.60	-73'054.62	143'977.70
<b>20'236'058.29</b>	<b>29'700'137.74</b>	<b>124'745.76</b>	<b>380'432.80</b>	<b>289'835.05</b>	<b>511'999.74</b>
3'790'657.15	-15'799'149.99	23'773.09	-215'108.11	56'370.39	-285'468.84
<b>24'026'715.44</b>	<b>13'900'987.75</b>	<b>148'518.85</b>	<b>165'324.69</b>	<b>346'205.44</b>	<b>226'530.90</b>
25'094'372.18	21'694'019.01	155'505.61	271'818.20	362'889.67	368'022.04
0.00	999'739.42	0.00	28'642.49	0.00	23'047.16
6'959.42	2'324.05	54.22	344.95	117.40	21.95
<b>25'101'331.60</b>	<b>22'696'082.48</b>	<b>155'559.83</b>	<b>300'805.64</b>	<b>363'007.07</b>	<b>391'091.15</b>
0.00	995'104.05	0.00	28'933.22	0.00	22'951.71
8'785'465.72	7'592'906.49	54'445.94	95'136.37	127'052.47	128'807.71
16'315'865.88	14'101'112.52	101'113.89	176'681.83	235'954.60	239'214.33
0.00	6'959.42	0.00	54.22	0.00	117.40

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Denmark</b>							
A.P. MOELLER - MAERSK -A-	DKK	679	12	41	650	776'916.18	0.11
A.P. MOELLER - MAERSK -B-	DKK	1'113	46	274	885	1'102'602.26	0.16
CARLSBERG -B-	DKK	21'453	1'489	1'782	21'160	2'599'490.59	0.38
COLOPLAST -B-	DKK	26'182	5'504	4'500	27'186	3'182'000.88	0.47
DANSKE BANK	DKK	152'018	8'346	11'691	148'673	3'848'631.51	0.56
DEMANT A/S	DKK	20'578	3'229	2'078	21'729	958'592.22	0.14
DSV A/S	DKK	41'370	2'330	5'935	37'765	5'339'416.70	0.78
GENMAB	DKK	14'575	834	1'169	14'240	3'513'310.21	0.51
NOVO NORDISK -B-	DKK		745'952	42'515	703'437	73'710'497.46	10.79
NOVO-NORDISK -B-	DKK	365'695	1'116	366'811			
NOVOZYMES -B-	DKK	45'088	37'633	3'411	79'310	3'941'880.05	0.58
ORSTED	DKK	41'690	2'490	3'585	40'595	2'006'762.22	0.29
PANDORA	DKK	20'109	729	2'673	18'165	2'584'519.22	0.38
ROCKWOOL INTERNATIONAL -B-	DKK	2'038	35	97	1'976	556'986.58	0.08
TRYG A/S	DKK	79'554	3'281	7'628	75'207	1'408'461.85	0.21
VESTAS WIND SYSTEMS A/S	DKK	222'760	12'365	17'711	217'414	5'334'604.12	0.78
						<b>110'864'672.05</b>	<b>16.23</b>
<b>Finland</b>							
NORDEA BANK ABP	SEK	728'147	2'778	730'925			
						<b>0.00</b>	<b>0.00</b>
<b>Ireland</b>							
CRH	GBP		159'852	10'182	149'670	10'959'526.00	1.60
DCC	GBP	21'775	847	1'537	21'085	1'318'949.04	0.19
FLUTTER ENTERTAINMENT PLC	GBP		37'829		37'829	7'207'344.03	1.06
						<b>19'485'819.07</b>	<b>2.85</b>
<b>Isle of Man</b>							
ENTAIN PLC	GBP	128'850	17'970	10'355	136'465	1'387'775.99	0.20
						<b>1'387'775.99</b>	<b>0.20</b>
<b>Jersey</b>							
EXPERIAN PLC	GBP	202'323	9'786	15'208	196'901	7'423'930.68	1.09
GLENCORE	GBP	2'257'915	149'789	188'124	2'219'580	9'274'768.25	1.36
WPP 2012	GBP	235'680	13'143	18'577	230'246	1'813'684.15	0.27
						<b>18'512'383.08</b>	<b>2.71</b>
<b>Norway</b>							
ADEVINTA ASA -B-	NOK	63'541	15'049	3'221	75'369	710'051.28	0.10
AKER BP ASA	NOK	69'696	4'178	5'787	68'087	1'457'681.11	0.21
DNB BANK ASA	NOK	205'004	9'933	15'441	199'496	3'518'585.39	0.52
EQUINOR ASA	NOK	210'381	8'294	24'759	193'916	4'215'201.04	0.62
GJENSIDIGE FORSIKRING ASA	NOK	44'442	772	2'888	42'326	589'338.96	0.09
KONGSBERG GRUPPEN	NOK	19'530	337	835	19'032	1'069'636.31	0.16
MOWI ASA	NOK	91'171	16'313	7'210	100'274	1'706'924.09	0.25
NORSK HYDRO	NOK	296'766	12'663	23'646	285'783	1'294'897.62	0.19
ORKLA	NOK	164'926	2'746	16'636	151'036	954'378.63	0.14
SALMAR	NOK	14'454	1'785	1'918	14'321	801'180.49	0.12
TELENOR	NOK	154'208	5'411	23'973	135'646	1'309'474.45	0.19
YARA INTERNATIONAL	NOK	36'489	1'813	2'520	35'782	980'985.21	0.14
						<b>18'608'334.58</b>	<b>2.72</b>
<b>Sweden</b>							
ALFA LAVAL	SEK	63'619	3'477	4'970	62'126	2'060'298.06	0.30
ASSA ABLOY -B-	SEK	219'485	10'112	14'013	215'584	5'419'425.77	0.79
ATLAS COPCO AB -A-	SEK	587'842	17'743	31'121	574'464	8'787'350.97	1.29
ATLAS COPCO AB -B-	SEK	341'698	12'911	19'070	335'539	4'421'610.38	0.65
BEIJER REF AB -B-	SEK		86'279	4'363	81'916	1'014'977.39	0.15
BOLIDEN AB	SEK		58'668	58'668			
BOLIDEN AB	SEK		60'959	2'624	58'335	1'302'376.43	0.19
BOLIDEN AB	SEK	60'115		60'115			
ELECTROLUX AB -B-	SEK	49'048		49'048			
EMBRACER GROUP AB -B-	SEK	146'134		146'134			
EPIROC AB -A-	SEK	145'235	8'564	12'089	141'710	2'264'157.84	0.33
EPIROC AB -B-	SEK	86'480	4'124	6'240	84'364	1'226'228.16	0.18
EQT AB	SEK	78'300	4'556	6'235	76'621	1'975'680.44	0.29
ESSITY AB	SEK	133'568	5'102	7'978	130'692	2'688'140.17	0.39
EVOLUTION GAMING GROUP AB	SEK	40'024	2'017	2'668	39'373	4'494'517.39	0.66
FASTIGHETS AB BALDER -B-	SEK	140'772	10'190	12'195	138'767	759'317.53	0.11
GETINGE INDUSTRIER (fria) -B-	SEK	50'502	2'775	3'866	49'411	862'834.01	0.13

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
HENNES & MAURITZ STOCKHOLM -B-	SEK	159'390	2'426	24'617	137'199	1'639'947.20	0.24
HEXAGON AB -B-	SEK	425'664	50'329	30'557	445'436	4'599'931.35	0.67
HOLMEN AB -B-	SEK	20'854	298	4'763	16'389	579'913.47	0.08
HUSQVARNA -B-	SEK	93'440	1'332	19'430	75'342	512'026.82	0.07
INDUSTRIVAERDEN -A-	SEK	29'175	502	2'042	27'635	830'862.89	0.12
INDUSTRIVAERDEN -C-	SEK	34'148	572	3'237	31'483	943'876.14	0.14
INDUTRADE	SEK	60'617	2'983	4'745	58'855	1'372'335.14	0.20
INVESTOR AB -A-	SEK	110'084		110'084			
INVESTOR AB -B-	SEK	400'171	13'248	43'029	370'390	8'207'794.77	1.20
KINNEVIK AB -B-	SEK	52'429		52'429			
LATOUR INVESTMENT -B-	SEK	33'018	564	1'691	31'891	712'671.05	0.10
LIFCO AB -B-	SEK	51'786	2'822	4'217	50'391	1'182'697.00	0.17
LUNDBERGFOERETAGEN -B-	SEK	17'004	293	1'149	16'148	773'665.79	0.11
NIBE INDUSTRIER AB -B-	SEK	331'740	16'126	22'175	325'691	1'601'435.87	0.23
SAAB -B-	SEK		18'316	1'032	17'284	1'200'807.83	0.18
SAGAX AB -B-	SEK	42'397	4'734	4'498	42'633	888'507.17	0.13
SANDVIK	SEK	233'396	11'473	16'681	228'188	4'522'603.83	0.66
SECURITAS -B-	SEK	108'099	1'903	4'541	105'461	999'328.70	0.15
SKANDINAVISKA ENSKILDA BANKEN -A-	SEK	353'388	17'867	30'886	340'369	4'454'844.92	0.65
SKANSKA -B-	SEK	74'705	3'795	4'954	73'546	1'195'414.94	0.18
SVENSKA CELLULOSA -B-	SEK	133'172	6'895	10'723	129'344	1'614'189.84	0.24
SVENSKA HANDELSBANKEN -A-	SEK	320'372	16'084	23'103	313'353	3'301'267.81	0.48
SVENSKA KULLAGERFABRIKEN -B-	SEK	83'792	1'308	12'610	72'490	1'392'926.80	0.20
SWEDBANK -A-	SEK	198'641	4'599	21'308	181'932	3'520'673.98	0.52
SWEDISH ORPHAN BIOVITRUM	SEK	37'927	7'315	3'506	41'736	904'264.49	0.13
SWEDISH ORPHAN BIOVITRUM AB	SEK		5'221	5'221			
SWEDISH ORPHAN BIOVITRUM AB (rights) 14.09.2023	SEK		36'551	36'551			
TELE2 -B-	SEK	124'713	2'045	13'439	113'319	838'202.03	0.12
TELEFON LM ERICSSON -B-	SEK	638'859	23'980	34'076	628'763	3'008'716.84	0.44
TELIA COMPANY	SEK	583'576	8'993	94'118	498'451	1'046'448.54	0.15
VOLVO (fria) -B-	SEK	331'660	12'618	21'334	322'944	7'835'210.94	1.15
VOLVO -A-	SEK	44'410	2'494	3'657	43'247	1'062'868.24	0.16
VOLVO CAR AB -B-	SEK	133'136	2'287	6'091	129'332	415'589.18	0.06
						<b>98'435'938.11</b>	<b>14.41</b>
<b>Switzerland</b>							
COCA-COLA HBC AG	GBP	44'348	4'449	1'685	47'112	1'293'527.83	0.19
						<b>1'293'527.83</b>	<b>0.19</b>
<b>United Kingdom</b>							
3I GROUP	GBP	213'408	10'552	15'345	208'615	5'734'796.36	0.84
ABRDN PLC	GBP	448'047	7'518	58'136	397'429	696'773.46	0.10
ADMIRAL GROUP	GBP	39'612	18'878	2'948	55'542	1'649'335.37	0.24
ANGLO AMERICAN	GBP	279'070	12'290	18'853	272'507	5'163'085.17	0.76
ANTOFAGASTA	GBP	87'013	3'341	6'004	84'350	1'707'602.65	0.25
ASHTREAD GROUP	GBP	96'431	4'786	7'439	93'778	5'933'030.97	0.87
ASSOCIATED BRITISH FOODS	GBP	78'448	2'168	7'470	73'146	1'851'899.14	0.27
ASTRAZENECA	GBP	340'437	14'830	22'962	332'305	36'950'920.36	5.41
AUTO TRADER GROUP	GBP	206'361	6'686	18'421	194'626	1'605'072.22	0.24
AVIVA PLC	GBP	616'896	17'997	47'820	587'073	2'918'410.02	0.43
BAE SYSTEMS	GBP	678'083	26'218	54'437	649'864	8'990'242.12	1.32
BARCLAYS	GBP	3'480'522	122'911	359'734	3'243'699	5'941'938.42	0.87
BARRATT DEVELOPMENTS	GBP	224'453	8'226	24'819	207'860	1'080'064.98	0.16
BP	GBP	3'988'674	98'223	422'156	3'664'741	18'805'670.06	2.75
BRITISH AMERICAN TOBACCO	GBP	467'015	20'045	56'036	431'024	11'258'268.79	1.65
BRITISH LAND	GBP	194'477		194'477			
BT GROUP	GBP	1'520'883	60'742	193'348	1'388'277	1'615'146.38	0.24
BUNZL	GBP	73'869	3'591	5'064	72'396	2'542'528.65	0.37
BURBERRY GROUP	GBP	84'718	1'409	9'226	76'901	1'100'683.43	0.16
CENTRICA	GBP		1'250'887	93'007	1'157'880	1'623'095.54	0.24
COMPASS GROUP PLC	GBP	386'421	9'076	29'274	366'223	8'851'821.81	1.30
CRODA INTERNATIONAL PLC	GBP	30'565	1'138	3'262	28'441	1'509'823.61	0.22
DIAGEO	GBP	499'776	19'982	40'680	479'078	15'805'876.90	2.31
DOWLAIS GROUP PLC	GBP		230'065	230'065			
ENDEAVOUR MINING PLC	GBP		40'615	1'228	39'387	559'358.70	0.08
GSK PLC	GBP	894'014	46'368	61'054	879'328	16'303'772.47	2.39
HALCON PLC	GBP	1'113'219	253'946	80'112	1'287'053	4'751'620.72	0.70
HALMA	GBP	83'079	3'407	5'188	81'298	2'084'550.85	0.31
HERGREAVES LANSDOWN	GBP	77'195	1'371	1'919	76'647	621'859.70	0.09
HIKMA PHARMACEUTICALS	GBP	36'938	1'548	2'956	35'530	778'443.11	0.11
HSBC HOLDINGS	GBP	4'387'305	111'490	393'884	4'104'911	28'096'546.77	4.11
IMPERIAL BRANDS	GBP	197'483	3'313	21'427	179'369	3'405'428.03	0.50

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
INFORMA	GBP	316'914	9'790	31'955	294'749	2'659'940.32	0.39
INTERCONTINENTAL HOTELS GROUP PLC	GBP	38'536	646	3'755	35'427	3'306'783.10	0.48
INTERTEK GROUP	GBP	35'318	1'702	2'491	34'529	1'777'629.53	0.26
J. SAINSBURY	GBP	387'586	6'371	40'869	353'088	981'645.89	0.14
JD SPORTS FASHION PLC	GBP	565'187	9'953	23'477	551'663	724'460.94	0.11
JOHNSON MATTHEY	GBP	40'146		40'146			
KINGFISHER	GBP	433'422	14'495	45'383	402'534	1'051'411.51	0.15
LAND SECURITIES GROUP PLC	GBP	155'049	7'713	11'165	151'597	1'046'235.20	0.15
LEGAL & GENERAL GROUP	GBP	1'308'881	64'346	91'243	1'281'984	3'457'042.41	0.51
LLOYDS BANKING GROUP	GBP	14'768'885	311'276	1'457'352	13'622'809	7'066'432.56	1.03
LONDON STOCK EXCHANGE GROUP	GBP	71'961	23'753	6'517	89'197	8'818'502.75	1.29
M&G PLC	GBP	490'318	20'166	32'054	478'430	1'197'426.29	0.18
MELROSE INDUSTRIES PLC	GBP		531'246	245'713	285'533	2'019'562.73	0.30
MELROSE INDUSTRIES PLC	GBP	887'297		887'297			
MONDI	GBP	106'257	3'540	109'797			
MONDI PLC	GBP		95'198	418	94'780	1'486'965.42	0.22
NATIONAL GRID PLC	GBP	803'613	41'076	52'769	791'920	9'151'593.68	1.34
NATWEST GROUP PLC	GBP	1'170'230	159'586	106'988	1'222'828	3'256'658.83	0.48
NEXT	GBP	28'480	862	3'470	25'872	2'395'892.54	0.35
OCADO GROUP	GBP	126'509	5'214	7'346	124'377	708'480.85	0.10
PEARSON	GBP	144'631	2'480	13'009	134'102	1'434'845.53	0.21
PERSIMMON	GBP	70'239	3'789	5'575	68'453	1'039'620.76	0.15
PHOENIX GROUP HOLDINGS PLC	GBP	164'966	2'892	7'582	160'276	887'798.22	0.13
PRUDENTIAL	GBP	603'662	27'010	41'433	589'239	5'103'581.43	0.75
RECKITT BENCKISER GROUP	GBP	157'116	7'286	11'438	152'964	8'515'551.83	1.25
RELX	GBP	420'984	14'988	31'968	404'004	15'574'516.65	2.28
RENTOKIL INITIAL	GBP	554'347	24'692	38'466	540'573	2'639'083.52	0.39
RIO TINTO	GBP	247'084	11'195	16'889	241'390	13'656'040.64	2.00
ROLLS-ROYCE HOLDINGS	GBP	1'831'084	103'647	131'005	1'803'726	7'415'525.35	1.09
SAGE GROUP	GBP	222'944	13'069	17'455	218'558	3'029'625.32	0.44
SCHRODERS PLC	GBP	194'325	7'256	28'534	173'047	758'080.51	0.11
SEGRO PLC REAL ESTATE INVESTMENT TRUST	GBP	264'601	8'908	23'673	249'836	2'352'580.94	0.34
SEVERN TRENT	GBP	55'029	6'506	3'975	57'560	1'602'832.38	0.23
SHELL PLC	GBP	1'550'852	36'032	193'561	1'393'323	38'131'533.90	5.58
SMITH & NEPHEW	GBP	190'514	9'879	13'186	187'207	2'169'659.00	0.32
SMITHS GROUP	GBP	78'791	1'341	5'789	74'343	1'331'537.62	0.19
SPIRAX-SARCO ENGINEERING	GBP	16'109	586	909	15'786	1'815'471.65	0.27
SSE	GBP	237'873	13'036	16'607	234'302	4'242'191.63	0.62
ST JAMES'S PLACE CAPITAL	GBP	119'075	2'097	4'941	116'231	651'204.32	0.10
STANDARD CHARTERED	GBP	540'941	15'048	70'251	485'738	3'611'983.20	0.53
TAYLOR WIMPEY	GBP	774'316	13'601	34'094	753'823	1'157'453.28	0.17
TESCO PLC	GBP	1'635'079	41'179	164'251	1'512'007	4'695'413.94	0.69
THE BERKELEY GROUP HOLDINGS PLC	GBP	23'936	1'027	2'205	22'758	1'176'955.63	0.17
UNILEVER	GBP	557'011	18'274	39'467	535'818	23'076'111.39	3.38
UNITED UTILITIES GROUP	GBP	149'218	6'982	10'325	145'875	1'665'451.72	0.24
VODAFONE GROUP	GBP	5'722'627	240'085	1'026'628	4'936'084	3'800'262.39	0.56
WHITBREAD	GBP	44'633	760	5'411	39'982	1'470'958.44	0.22
WISE PLC -A-	GBP		141'100	8'456	132'644	1'356'010.26	0.20
<b>Total Shares (and equity-type securities)</b>						<b>405'406'212.76</b>	<b>59.36</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>673'994'663.47</b>	<b>98.69</b>
<b>Securities valued based on parameters observable on the market</b>						<b>673'994'663.47</b>	<b>98.69</b>
<b>Shares (and equity-type securities)</b>							
<b>Denmark</b>							
CHRISTIAN HANSEN HOLDING	DKK	23'413	1'320	24'733			
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Sweden</b>							
OMX 30 Index -100- 03/23	SEK	32	39	71			
OMX 30 Index -100- 04/23	SEK		110	110			
OMX 30 Index -100- 05/23	SEK		129	129			
OMX 30 Index -100- 06/23	SEK		48	48			
OMX 30 Index -100- 07/23	SEK		48	48			
OMX 30 Index -100- 08/23	SEK		67	67			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
OMX 30 Index -100- 09/23	SEK		99	99			
OMX 30 Index -100- 10/23	SEK		147	147			
OMX 30 Index -100- 11/23	SEK		91	91			
OMX 30 Index -100- 12/23	SEK		119	119			
OMX 30 Index -100- 01/24	SEK		132	132			
OMX 30 Index -100- 02/24	SEK		81	81			
OMX 30 Index -100- 03/24	SEK		39	6	33	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>United Kingdom</b>							
FTSE 100 Index -10- 03/23	GBP	31	28	59			
FTSE 100 Index -10- 06/23	GBP		125	125			
FTSE 100 Index -10- 09/23	GBP		78	78			
FTSE 100 Index -10- 12/23	GBP		145	145			
FTSE 100 Index -10- 03/24	GBP		121	88	33	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>673'994'663.47</b>	<b>98.69</b>
Cash at banks						5'489'362.44	0.80
Time deposit						0.00	0.00
Other assets						3'483'937.48	0.51
<b>Total fund assets</b>						<b>682'967'963.39</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						18'358.15	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>682'949'605.24</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>673'994'663.47</b>	<b>98.69</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
AKER BP ASA	Credit Suisse (Schweiz) AG	Lending	32'759
AP MOLLER-MAERSK A/S-A	Credit Suisse (Schweiz) AG	Lending	642
BEIJER REF AB	Credit Suisse (Schweiz) AG	Lending	80'150
BOLIDEN AB	Credit Suisse (Schweiz) AG	Lending	4'942
EPIROC AB-B	Credit Suisse (Schweiz) AG	Lending	81'596
ESSITY AKTIEBOLAG-B	Credit Suisse (Schweiz) AG	Lending	9'704
FASTIGHETS AB BALDER-B SHRS	Credit Suisse (Schweiz) AG	Lending	138'544
HENNES & MAURITZ AB-B SHS	Credit Suisse (Schweiz) AG	Lending	68'901
INDUSTRIVARDEN AB-C SHS	Credit Suisse (Schweiz) AG	Lending	25'108
INVESTMENT AB LATOUR-B SHS	Credit Suisse (Schweiz) AG	Lending	75
INVESTOR AB-B SHS	Credit Suisse (Schweiz) AG	Lending	381
LIFCO AB-B SHS	Credit Suisse (Schweiz) AG	Lending	41'953
NIBE INDUSTRIER AB-B SHS	Credit Suisse (Schweiz) AG	Lending	311'014
ORSTED A/S	Credit Suisse (Schweiz) AG	Lending	39'583
SAAB AB-B	Credit Suisse (Schweiz) AG	Lending	5'816
SECURITAS AB-B SHS	Credit Suisse (Schweiz) AG	Lending	69'476
SKANSKA AB-B SHS	Credit Suisse (Schweiz) AG	Lending	1'069
SVENSKA CELLULOSA AB SCA-B	Credit Suisse (Schweiz) AG	Lending	18'409
TELIA CO AB	Credit Suisse (Schweiz) AG	Lending	436'170
VOLVO CAR AB-B	Credit Suisse (Schweiz) AG	Lending	129'290

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Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	3'493'390.18	0.51%	3'410'963.30	0.49%
<b>Total commitment-increasing positions</b>	<b>3'493'390.18</b>	<b>0.51%</b>	<b>3'410'963.30</b>	<b>0.49%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	13'390'883.92	1.96%	15'131'425.37	2.17%
- Commission income	125'459.95	0.02%	92'565.75	0.01%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	296.47	354.21	445.00
<b>Unit class ZB</b>				
Total net assets in millions	CHF	233.15	296.04	380.45
Asset value per share	CHF	1'735.45	1'645.46	1'636.98
<b>Unit class DB</b>				
Total net assets in millions	CHF	6.13	4.51	7.93
Asset value per share	CHF	1'599.28	1'516.95	1'527.08
<b>Unit class QB</b>				
Total net assets in millions	CHF	53.24	48.48	50.35
Asset value per share	CHF	1'471.89	1'396.31	1'390.74
<b>Unit class FB</b>				
Total net assets in millions	CHF	3.95	5.18	6.27
Asset value per share	CHF	1'374.43	1'304.68	1'298.09

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZB		Unit class DB		Unit class QB	
Gross distribution	CHF	7.340	CHF	5.040	CHF	5.660
Less 35% Swiss withholding tax	CHF	2.569	CHF	1.764	CHF	1.981
<b>Net distribution</b>	<b>CHF</b>	<b>4.771</b>	<b>CHF</b>	<b>3.276</b>	<b>CHF</b>	<b>3.679</b>
<b>Coupon no. income</b>		<b>21</b>		<b>21</b>		<b>18</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class FB	
Gross distribution	CHF	6.500
Less 35% Swiss withholding tax	CHF	2.275
<b>Net distribution</b>	<b>CHF</b>	<b>4.225</b>
<b>Coupon no. income</b>		<b>14</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

Accumulation per unit

1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	50.468	CHF	46.974	CHF	41.311
Less 35% Swiss withholding tax	CHF	17.664	CHF	16.441	CHF	14.459
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>32.804</b>	<b>CHF</b>	<b>30.533</b>	<b>CHF</b>	<b>26.852</b>

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	50.468	CHF	46.974	CHF	41.311
Less 35% Swiss withholding tax 1)	CHF	17.664	CHF	16.441	CHF	14.459
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>32.804</b>	<b>CHF</b>	<b>30.533</b>	<b>CHF</b>	<b>26.852</b>
<b>Coupon no. income</b>		<b>20</b>		<b>20</b>		<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024				Unit class FB
For Accumulation available earnings			CHF	36.468
Less 35% Swiss withholding tax			CHF	12.764
<b>For Accumulation retained earnings</b>			<b>CHF</b>	<b>23.704</b>

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024				Unit class FB
For Accumulation available earnings			CHF	36.468
Less 35% Swiss withholding tax 1)			CHF	12.764
<b>For Accumulation retained earnings</b>			<b>CHF</b>	<b>23.704</b>
<b>Coupon no. income</b>				<b>13</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'441'647.49	2'645'478.25
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	166'838'905.71	191'169'390.18
- Units of other collective investment schemes	125'313'496.26	157'204'603.97
Other assets	2'899'605.49	3'462'171.63
<b>Total fund assets, less</b>	<b>296'493'654.95</b>	<b>354'481'644.03</b>
Other liabilities	22'730.05	22'433.08
Due to bank	0.00	254'125.40
<b>Net assets</b>	<b>296'470'924.90</b>	<b>354'205'085.55</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	354'205'085.55	444'999'478.51
Distributions	-962'529.28	-7'392'004.45
Delivery withholding tax	-3'405'305.67	-3'218'610.58
Issue of units	17'633'279.12	24'627'005.17
Redemption of units	-88'992'666.88	-108'993'976.81
Other items from unit transactions	406'139.64	-5'140'010.29
Total income	17'586'922.42	9'323'204.00
<b>Net assets at end of reporting period</b>	<b>296'470'924.90</b>	<b>354'205'085.55</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	221'573.902	278'636.480
Number of units issued	12'150.658	18'043.701
Number of units redeemed	-56'500.539	-75'106.279
<b>Number at the end of the reporting period</b>	<b>177'224.021</b>	<b>221'573.902</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
296'036'751.49	380'446'214.38	4'506'651.19	7'934'540.16	48'482'618.02	50'352'037.53	5'179'064.98	6'266'686.71
-835'527.07	-6'314'057.91	-11'586.38	-146'667.78	-102'832.13	-851'692.79	-12'583.70	-79'585.97
-2'849'864.89	-2'831'346.34	-43'922.21	-7'249.42	-462'056.26	-340'932.95	-49'462.31	-39'081.87
5'691'727.10	6'448'382.89	1'821'721.10	1'332'640.30	9'783'069.81	16'577'287.40	336'761.11	268'694.58
-78'896'758.23	-84'860'191.15	-506'499.90	-4'538'214.83	-7'858'956.26	-18'239'372.57	-1'730'452.49	-1'356'198.26
126'029.16	-4'681'900.86	-6'180.84	-183'366.76	287'939.54	-263'467.43	-1'648.22	-11'275.38
13'881'264.44	7'829'650.48	366'443.02	114'969.52	3'114'491.92	1'248'758.83	224'723.04	129'825.17
<b>233'153'622.00</b>	<b>296'036'751.49</b>	<b>6'126'625.98</b>	<b>4'506'651.19</b>	<b>53'244'274.64</b>	<b>48'482'618.02</b>	<b>3'946'402.41</b>	<b>5'179'064.98</b>
179'911.597	232'407.730	2'970.866	5'195.893	34'721.839	36'205.232	3'969.600	4'827.625
3'476.932	4'117.289	1'195.000	920.000	7'218.538	12'779.198	260.188	227.214
-49'040.702	-56'613.422	-335.000	-3'145.027	-5'766.343	-14'262.591	-1'358.494	-1'085.239
<b>134'347.827</b>	<b>179'911.597</b>	<b>3'830.866</b>	<b>2'970.866</b>	<b>36'174.034</b>	<b>34'721.839</b>	<b>2'871.294</b>	<b>3'969.600</b>
(CHF)							
<b>1'735.45</b>	<b>1'645.46</b>	<b>1'599.28</b>	<b>1'516.95</b>	<b>1'471.89</b>	<b>1'396.31</b>	<b>1'374.43</b>	<b>1'304.68</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	56'462.90	14'974.92
Negative interest	-8.30	-6'167.19
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	6'417'201.44	6'829'853.43
- Units of other collective investment schemes	3'246'136.18	4'391'919.83
Income from other investments	0.00	73'648.28
Current income paid in on issued units	252'306.87	231'312.29
<b>Total income</b>	<b>9'972'099.09</b>	<b>11'535'541.56</b>
<b>Expenses</b>		
Interest paid	26.18	164.03
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	87'027.40	77'545.15
Other expenses	37'438.71	63'534.91
Current net income paid out on redeemed units	1'274'185.73	1'433'644.44
<b>Total expenses</b>	<b>1'412'731.02</b>	<b>1'588'889.53</b>
<b>Net income</b>	<b>8'559'368.07</b>	<b>9'946'652.03</b>
Realised capital gains and losses	2'581'491.09	1'539'597.54
<b>Realized income</b>	<b>11'140'859.16</b>	<b>11'486'249.57</b>
Unrealized capital gain/losses	6'446'063.26	-2'163'045.57
<b>Total income</b>	<b>17'586'922.42</b>	<b>9'323'204.00</b>
<b>Application of net income</b>		
Net income of financial year	8'559'368.07	9'946'652.03
Foreign withholding taxes reclaimed	1'226'452.08	984'727.25
Carry forward of reclaimed foreign withholding taxes	3'553.08	3'262.73
<b>Net income available for distribution</b>	<b>9'789'373.23</b>	<b>10'934'642.01</b>
Net income earmarked for distribution to investors	1'228'829.05	984'436.86
Distribution/delivery withholding taxes (35%)	2'995'778.71	3'481'328.17
For investment of retained earnings (65%)	5'563'589.36	6'465'323.90
Carry forward of reclaimed foreign withholding taxes	0.00	3'553.08
Carried forward to following year	1'176.11	0.00

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
45'566.64	12'623.43	841.17	176.39	9'193.23	1'961.77	861.86	213.33
-6.57	-5'330.99	-0.13	-66.68	-1.49	-691.85	-0.11	-77.67
5'245'341.37	5'883'397.40	91'542.10	75'443.16	983'464.56	783'175.59	96'853.41	87'837.28
2'552'856.58	3'670'843.35	67'082.10	55'864.03	582'987.10	601'006.84	43'210.40	64'205.61
0.00	61'388.95	0.00	934.56	0.00	10'251.24	0.00	1'073.53
99'747.74	43'601.81	35'280.71	17'998.50	114'673.22	165'953.99	2'605.20	3'757.99
<b>7'943'505.76</b>	<b>9'666'523.95</b>	<b>194'745.95</b>	<b>150'349.96</b>	<b>1'690'316.62</b>	<b>1'561'657.58</b>	<b>143'530.76</b>	<b>157'010.07</b>
21.10	141.77	0.44	1.72	4.22	18.53	0.42	2.01
11'335.52	12'022.15	209.30	154.46	2'296.41	1'640.94	211.77	183.45
0.00	0.00	3'841.84	3'482.38	75'232.22	65'738.97	7'953.34	8'323.80
28'651.12	52'582.72	488.85	632.43	5'379.27	7'029.99	2'919.47	3'289.77
1'123'185.15	1'256'095.57	10'253.48	20'586.95	113'010.64	149'950.40	27'736.46	7'011.52
<b>1'163'192.89</b>	<b>1'320'842.21</b>	<b>14'793.91</b>	<b>24'857.94</b>	<b>195'922.76</b>	<b>224'378.83</b>	<b>38'821.46</b>	<b>18'810.55</b>
<b>6'780'312.87</b>	<b>8'345'681.74</b>	<b>179'952.04</b>	<b>125'492.02</b>	<b>1'494'393.86</b>	<b>1'337'278.75</b>	<b>104'709.30</b>	<b>138'199.52</b>
2'029'534.39	1'286'313.82	53'375.21	19'752.54	464'152.81	210'992.41	34'428.68	22'538.77
<b>8'809'847.26</b>	<b>9'631'995.56</b>	<b>233'327.25</b>	<b>145'244.56</b>	<b>1'958'546.67</b>	<b>1'548'271.16</b>	<b>139'137.98</b>	<b>160'738.29</b>
5'071'417.18	-1'802'345.08	133'115.77	-30'275.04	1'155'945.25	-299'512.33	85'585.06	-30'913.12
<b>13'881'264.44</b>	<b>7'829'650.48</b>	<b>366'443.02</b>	<b>114'969.52</b>	<b>3'114'491.92</b>	<b>1'248'758.83</b>	<b>224'723.04</b>	<b>129'825.17</b>
6'780'312.87	8'345'681.74	179'952.04	125'492.02	1'494'393.86	1'337'278.75	104'709.30	138'199.52
983'254.67	857'263.95	19'346.17	11'508.20	205'189.95	103'666.10	18'661.29	12'289.00
3'293.01	2'408.26	17.83	96.01	189.18	688.65	53.06	69.81
<b>7'766'860.55</b>	<b>9'205'353.95</b>	<b>199'316.04</b>	<b>137'096.23</b>	<b>1'699'772.99</b>	<b>1'441'633.50</b>	<b>123'423.65</b>	<b>150'558.33</b>
986'113.05	856'379.20	19'307.56	11'586.38	204'745.03	104'165.52	18'663.41	12'305.76
2'373'109.42	2'920'988.56	62'983.21	43'922.21	523'037.82	468'047.57	36'648.26	48'369.83
4'407'203.45	5'424'693.18	116'968.83	81'569.81	971'356.04	869'231.23	68'061.04	89'829.68
0.00	3'293.01	0.00	17.83	0.00	189.18	0.00	53.06
434.63	0.00	56.44	0.00	634.10	0.00	50.94	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Austria</b>							
ERSTE GROUP BANK	EUR	8'665	486	1'993	7'158	251'689.67	0.08
VOESTALPINE	EUR		2'676		2'676	64'361.00	0.02
						<b>316'050.67</b>	<b>0.11</b>
<b>Belgium</b>							
AGEAS	EUR	4'043		717	3'326	124'238.34	0.04
ANHEUSER-BUSH INBEV	EUR	19'766	1'016	3'410	17'372	922'376.55	0.31
D'IETEREN	EUR		501		501	84'977.72	0.03
ELIA SYSTEM OPERATOR	EUR	910		349	561	54'901.05	0.02
GROUPE BRUXELLES LAMBERT	EUR	2'527	157	814	1'870	123'558.54	0.04
LOTUS BAKERIES	EUR		9		9	74'612.07	0.03
SOFINA	EUR	376		26	350	70'238.26	0.02
SOLVAY	EUR		1'709	1'709			
SYENSCO SA	EUR		1'709		1'709	134'530.89	0.05
UCB	EUR	3'195	190	752	2'633	267'206.98	0.09
WAREHOUSES DE PAUW N.V.	EUR	3'978		278	3'700	87'015.02	0.03
						<b>1'943'655.42</b>	<b>0.66</b>
<b>Bermuda</b>							
AEEGON LTD	EUR		41'620	7'317	34'303	181'283.93	0.06
						<b>181'283.93</b>	<b>0.06</b>
<b>Denmark</b>							
A.P. MOELLER - MAERSK -A-	DKK	136		25	111	132'673.38	0.04
A.P. MOELLER - MAERSK -B-	DKK	219		42	177	220'520.45	0.07
CARLSBERG -B-	DKK	4'211	422	1'019	3'614	443'977.27	0.15
COLOPLAST -B-	DKK	5'316	309	980	4'645	543'676.68	0.18
DANSKE BANK	DKK	29'888	1'682	6'118	25'452	658'864.55	0.22
DEMANT A/S	DKK	3'769	927	997	3'699	163'184.34	0.06
DSV A/S	DKK	8'412	200	2'150	6'462	913'631.95	0.31
GENMAB	DKK	2'959	105	611	2'453	605'207.16	0.20
NOVO NORDISK -B-	DKK		137'203	16'614	120'589	12'636'064.32	4.26
NOVO-NORDISK -B-	DKK	73'620	1'140	74'760			
NOVOZYMES -B-	DKK	8'866	6'651	1'780	13'737	682'758.87	0.23
ORSTED	DKK	8'463	444	1'835	7'072	349'595.33	0.12
PANDORA	DKK	3'923	257	1'025	3'155	448'893.92	0.15
ROCKWOOL INTERNATIONAL -B-	DKK	358	62	85	335	94'428.39	0.03
TRYG A/S	DKK	15'578	1'182	3'609	13'151	246'289.33	0.08
VESTAS WIND SYSTEMS A/S	DKK	45'114	1'238	9'152	37'200	912'762.16	0.31
						<b>19'052'528.10</b>	<b>6.43</b>
<b>Finland</b>							
FORTUM	EUR	10'702		1'414	9'288	102'223.68	0.03
KESKO -B-	EUR	45			45	757.49	0.00
KONE -B-	EUR	8'190		1'155	7'035	303'139.12	0.10
MANDATUM HOLDING OY	EUR		10'604	10'604			
NOKIA	EUR	123'397		123'397			
NORDEA BANK ABP	EUR		68'604	4'750	63'854	683'914.40	0.23
NORDEA BANK ABP	SEK	150'572		150'572			
ORION CORPORATION (new) -B-	EUR		2'469		2'469	85'638.65	0.03
OUTOTEC	EUR		16'043	16'043			
SAMPO -A-	EUR		10'604	10'604			
SAMPO PLC -A-	EUR		10'604	1'367	9'237	364'136.15	0.12
						<b>1'539'809.49</b>	<b>0.52</b>
<b>France</b>							
ACCOR	EUR		4'245		4'245	162'166.48	0.05
AEROPORTS DE PARIS	EUR	696		696			
AIR LIQUIDE	EUR		12'006	1'377	10'629	1'903'121.49	0.64
ALSTOM	EUR		7'456	1'190	6'266	73'680.55	0.02
AMUNDI	EUR	1'360	271	431	1'200	69'580.76	0.02
ARKEMA FRANCE	EUR	1'474		103	1'371	125'103.34	0.04
BIOMERIEUX	EUR		955		955	92'002.97	0.03
BOLLORE SE	EUR	21'313		21'313			
BUREAU VERITAS SA	EUR		6'779	748	6'031	154'420.28	0.05
CAP GEMINI	EUR	3'946	113	778	3'281	702'516.66	0.24
COVIVIO FONCIERE DES REGIONS	EUR		1'093		1'093	43'243.90	0.01
CREDIT AGRICOLE	EUR	30'632		30'632			
DASSAULT AVIATION SA	EUR	574		133	441	76'859.87	0.03
DASSAULT SYSTEMES SE	EUR	16'060		16'060			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
EDENRED	EUR	6'309	246	1'405	5'150	224'711.45	0.08
ENGIE	EUR	44'009	2'014	7'661	38'362	542'332.20	0.18
ESSILORLUXOTTICA	EUR		6'573	688	5'885	1'100'029.28	0.37
EURAZEO	EUR	930	265	380	815	60'653.51	0.02
GETLINK SE	EUR	11'680		11'680			
HERMES INTERNATIONAL	EUR	714		714			
IPSEN	EUR	858	129	204	783	75'955.09	0.03
LA FRANCAISE DES JEUX SAEM	EUR	2'405		168	2'237	82'537.00	0.03
LEGRAND	EUR	6'373	194	1'117	5'450	485'574.02	0.16
PERNOD-RICARD	EUR	4'784	197	840	4'141	609'847.95	0.21
PUBLICIS GROUPE	EUR		5'277	477	4'800	447'237.90	0.15
REMY COINTREAU	EUR	653		115	538	50'240.70	0.02
RENAULT	EUR	4'730		798	3'932	144'364.31	0.05
REXEL	EUR		8'351		8'351	188'596.73	0.06
SAFRAN	EUR	7'677	535	1'319	6'893	1'272'287.40	0.43
SANOFI	EUR	26'179	1'866	5'168	22'877	1'915'957.47	0.65
SARTORIUS STEDIM BIOTECH	EUR	698	56	189	565	136'912.20	0.05
SEB	EUR		574		574	59'837.93	0.02
SODEXO	EUR	2'287	153	494	1'946	136'665.11	0.05
ST GOBAIN	EUR	11'801	402	3'172	9'031	612'721.56	0.21
THALES	EUR	2'689		895	1'794	234'287.33	0.08
UBISOFT ENTERTAINMENT	EUR	2'170		2'170			
UNIBAIL-RODAMCO SE & WFD UNIBA	EUR		2'720	289	2'431	156'549.06	0.05
VEOLIA ENVIRONNEMENT	EUR	16'036	661	2'723	13'974	381'498.37	0.13
VINCI	EUR	12'398	580	2'900	10'078	1'137'033.82	0.38
VIVENDI	EUR		16'529	2'049	14'480	142'533.26	0.05
WENDEL	EUR	530	160	690			
						<b>13'601'059.95</b>	<b>4.59</b>
<b>Germany</b>							
ALLIANZ SE (reg. shares) ((restricted))	EUR		9'137	1'368	7'769	1'879'271.88	0.63
BASF (reg. shares)	EUR	20'944	354	3'464	17'834	799'993.43	0.27
BAYER (reg. shares)	EUR	22'280	1'077	3'726	19'631	525'462.21	0.18
BECHTLE	EUR	2'212		338	1'874	85'108.11	0.03
CARL ZEISS MEDITEC	EUR		928		928	100'588.12	0.03
CONTINENTAL	EUR	2'788	219	609	2'398	169'276.82	0.06
COVESTRO	EUR	4'869		4'869			
DAIMLER TRUCK HOLDING E.2021	EUR	10'775	1'364	754	11'385	409'866.40	0.14
DELIVERY HERO AG (reg. shares)	EUR		3'998		3'998	81'394.12	0.03
DEUTSCHE BANK (reg. shares)	EUR	49'214		9'360	39'854	469'470.15	0.16
DEUTSCHE LUFTHANSA (reg. shares)	EUR	15'722		15'722			
DEUTSCHE POST (reg. shares)	EUR	22'587		22'587			
DEUTSCHE TELEKOM (reg. shares)	EUR	74'808	3'397	13'024	65'181	1'365'509.79	0.46
DR ING HC F PORSCHE AG (pref. shares)	EUR	2'836	159	512	2'483	204'284.82	0.07
E.ON (reg. shares)	EUR	53'455	2'543	8'986	47'012	529'061.25	0.18
FRESENIUS	EUR	10'576	462	2'193	8'845	218'127.00	0.07
FRESENIUS MEDICAL CARE	EUR	5'055	352	895	4'512	152'115.77	0.05
HANNOVER RUECKVERSICHERUNG (reg. shares)	EUR	1'520	84	341	1'263	285'593.56	0.10
INFINEON TECHNOLOGIES (reg. shares)	EUR	29'825	1'237	4'918	26'144	824'483.08	0.28
KNORR-BREMSE AG	EUR	1'991		1'991			
MERCEDES-BENZ GROUP AG	EUR	18'317	1'956	4'208	16'065	1'127'306.05	0.38
MTU AERO ENGINES	EUR		1'235	113	1'122	237'672.89	0.08
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT ((restricted))	EUR	3'194		3'194			
NEMETSCHKE	EUR	1'582		260	1'322	111'083.33	0.04
PORSCHE AUTOMOBIL HOLDING (pref. shares)	EUR	3'875	292	831	3'336	156'972.82	0.05
RATIONAL	EUR	133		30	103	74'593.01	0.03
RHEINMETALL	EUR	1'086	63	242	907	366'454.85	0.12
RWE -A-	EUR	15'479	410	2'861	13'028	384'845.82	0.13
SAP SE	EUR		23'808	2'645	21'163	3'486'336.58	1.18
SARTORIUS (pref. shares)	EUR	615	56	125	546	181'995.13	0.06
SCOUT24 (reg. shares)	EUR	2'130		380	1'750	112'061.04	0.04
SIEMENS (reg. shares)	EUR	17'809	1'128	3'617	15'320	2'670'636.42	0.90
SIEMENS ENERGY AG	EUR	11'132	1'257	867	11'522	155'961.15	0.05
SIEMENS HEALTHINEERS AG	EUR	6'736	313	1'240	5'809	307'214.48	0.10
TALANX	EUR		1'460		1'460	91'821.44	0.03
UNITED INTERNET (reg. shares)	EUR	2'395		2'395			
VONOVIA (reg. shares)	EUR	16'321		16'321			
VW	EUR	702		49	653	90'380.90	0.03
VW (pref. shares)	EUR	4'210	714	710	4'214	503'305.35	0.17

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
WACKER CHEMIE	EUR		421	421		18'158'247.77	6.12
<b>Ireland</b>							
AIB GROUP PLC	EUR	25'556	10'181	1'789	33'948	138'648.03	0.05
BANK OF IRELAND GROUP PLC	EUR	25'551		1'789	23'762	182'365.19	0.06
CRH	GBP		29'552	3'572	25'980	1'902'375.13	0.64
DCC	GBP	4'310		773	3'537	221'253.15	0.07
FLUTTER ENTERTAINMENT PLC	EUR	3'801	476	4'277		1'204'494.67	0.41
FLUTTER ENTERTAINMENT PLC	GBP		6'322		6'322		0.00
						3'649'136.17	1.23
<b>Isle of Man</b>							
ENTAIN PLC	GBP	25'284	2'308	4'714	22'878	232'657.01	0.08
						232'657.01	0.08
<b>Italy</b>							
AMPLIFON	EUR		2'871		2'871	84'508.12	0.03
ASSICURAZIONI GENERALI	EUR	26'531		26'531			0.00
BANCO BPM	EUR		26'649		26'649	136'466.46	0.05
DIASORIN	EUR	673		254	419	37'283.38	0.01
ENI	EUR	57'490		15'729	41'761	566'985.72	0.19
FINCOBANK	EUR	15'375		15'375			0.00
INFRASTRUTTURE WIRELESS ITALIANE	EUR	9'189		1'871	7'318	71'371.95	0.02
INTESA SANPAOLO	EUR		358'343	76'561	281'782	788'882.58	0.27
LEONARDO	EUR		8'897		8'897	167'481.93	0.06
MEDIOBANCA	EUR	15'493		15'493			0.00
MONCLER	EUR	5'186		5'186			0.00
POSTE ITALIANE	EUR	13'182		13'182			0.00
RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA	EUR	2'870		592	2'278	112'355.75	0.04
SNAM	EUR	50'928	3'235	10'412	43'751	180'143.91	0.06
TELECOM ITALIA	EUR	278'831		50'792	228'039	60'430.68	0.02
TERNA	EUR	35'520		35'520			0.00
UNICREDIT (reg. shares)	EUR	44'363		14'314	30'049	885'067.42	0.30
						3'090'977.90	1.04
<b>Jersey</b>							
EXPERIAN PLC	GBP	40'251	1'289	8'465	33'075	1'247'055.66	0.42
GLENCORE	GBP	446'339	27'135	98'710	374'764	1'565'994.13	0.53
WPP 2012	GBP	46'539	2'178	10'219	38'498	303'254.84	0.10
						3'116'304.63	1.05
<b>Luxembourg</b>							
ARCELORMITTAL	EUR	12'595		2'100	10'495	241'216.53	0.08
AROUNDTOWN PROPERTY HOLDINGS	EUR	29'125		29'125			0.00
EUROFINS SCIENTIFIC SE	EUR	3'400	260	715	2'945	155'019.49	0.05
						396'236.02	0.13
<b>Netherlands</b>							
ABN AMRO GROUP GDR	EUR	9'282	1'155	650	9'787	138'491.58	0.05
ADYEN NV	EUR	491	16	75	432	601'013.09	0.20
AEGON	EUR	45'638		45'638			0.00
AERCAP HOLDINGS	USD	3'437	996	280	4'153	282'245.20	0.10
AIRBUS GROUP NV	EUR	13'654	1'034	2'763	11'925	1'737'908.07	0.59
ARGENX SE	EUR	1'315	73	137	1'251	409'121.14	0.14
ASM INTERNATIONAL	EUR	1'180	40	245	975	523'720.99	0.18
ASR NEDERLAND	EUR		3'662	384	3'278	133'159.33	0.04
BE SEMICONDUCTOR INDUSTRIES NV BESI	EUR		1'766	159	1'607	255'958.52	0.09
DAVIDE CAMPARI-MILANO N.V.	EUR	13'114	1'930	918	14'126	126'153.35	0.04
EURONEXT NV	EUR	2'159		402	1'757	142'729.41	0.05
EXOR HOLDING	EUR	2'689	191	953	1'927	183'256.58	0.06
FERRARI N.V.	EUR	3'037	119	627	2'529	939'613.81	0.32
FERROVIAL INTERNATIONAL SE	EUR		12'036	1'447	10'589	349'627.44	0.12
HEINEKEN	EUR	6'202	889	1'157	5'934	483'008.12	0.16
HEINEKEN HOLDING	EUR	2'547	627	459	2'715	184'720.62	0.06
IMCD	EUR		1'314	137	1'177	158'028.27	0.05
OCI (reg. shares)	EUR	2'135	732	857	2'010	46'638.26	0.02
PLUXEE FRANCE SA	EUR		1'946	1'946			0.00
QIAGEN (reg. shares)	EUR	5'697	371	6'068			0.00
QIAGEN NV	EUR		4'786		4'786	180'758.56	0.06
RANDSTAD HOLDING	EUR		2'545		2'545	123'536.15	0.04
ROYAL PHILIPS	EUR	22'401	1'760	7'858	16'303	287'430.96	0.10
STELLANTIS NV	EUR	50'020	3'577	8'694	44'903	1'032'690.04	0.35
STMICROELECTRONICS	EUR	16'468		16'468			0.00
TAKEAWAY.COM NV	EUR	3'599		3'599			0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
UNIVERSAL MUSIC GROUP INC	EUR	17'478		17'478		<b>8'319'809.49</b>	<b>2.81</b>
<b>Norway</b>							
ADEVINTA ASA -B-	NOK	12'083	3'315	2'591	12'807	120'654.74	0.04
AKER BP ASA	NOK	13'664	900	2'836	11'728	251'085.88	0.08
DNB BANK ASA	NOK	41'612	677	8'130	34'159	602'475.03	0.20
EQUINOR ASA	NOK	42'757	1'254	10'813	33'198	721'633.31	0.24
GJENSIDIGE FORSIKRING ASA	NOK	7'891	1'305	1'644	7'552	105'152.57	0.04
KONGSBERG GRUPPEN	NOK	3'704	360	866	3'198	179'733.97	0.06
MOWI ASA	NOK	18'262	1'853	3'012	17'103	291'137.51	0.10
NORSK HYDRO	NOK	59'356	1'422	12'533	48'245	218'600.60	0.07
ORKLA	NOK	33'157	1'062	8'641	25'578	161'624.36	0.05
SALMAR	NOK	2'325	1'036	592	2'769	154'910.19	0.05
TELENOR	NOK	31'119	561	8'702	22'978	221'820.80	0.07
YARA INTERNATIONAL	NOK	7'196	315	1'188	6'323	173'348.88	0.06
						<b>3'202'177.84</b>	<b>1.08</b>
<b>Portugal</b>							
EDP-ENERGIAS DE PORTUGAL (reg. shares)	EUR	70'164	7'277	12'260	65'181	228'506.28	0.08
						<b>228'506.28</b>	<b>0.08</b>
<b>Spain</b>							
ACCIONA	EUR	663		85	578	56'977.80	0.02
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	5'306		5'306			
AENA	EUR	1'700		130	1'570	262'033.68	0.09
AMADEUS IT GROUP -A-	EUR	10'777		10'777			
BANCO BILBAO VIZCAYA ARGENTARIA (reg. shares)	EUR		133'918	14'491	119'427	1'045'385.06	0.35
BANCO SANTANDER (reg. shares)	EUR	386'031	18'448	80'477	324'002	1'187'265.46	0.40
CAIXABANK	EUR	105'890		33'595	72'295	287'270.91	0.10
CELLNEX TELECOM	EUR	13'472	437	6'007	7'902	250'516.97	0.08
CORP ACCIONA ENERGIAS RENOVABL	EUR		1'518	1'518			
EDP RENOVAVEIS	EUR	7'262	1'378	1'540	7'100	85'212.61	0.03
EDP RENOVAVEIS SA	EUR		82	82			
EDP RENOVAVEIS SA (rights) 25.05.2023	EUR		6'153	6'153			
ENAGAS	EUR	6'643		807	5'836	74'213.21	0.03
ENDESA	EUR	7'653		983	6'670	105'761.23	0.04
GRIFOLS -A-	EUR	7'982		1'900	6'082	43'953.36	0.01
INDUSTRIA DE DISENO TEXTIL INDITEX	EUR		24'183	2'358	21'825	852'886.71	0.29
TELEFONICA	EUR	124'327	4'457	28'174	100'610	363'639.72	0.12
						<b>4'615'116.72</b>	<b>1.56</b>
<b>Sweden</b>							
ALFA LAVAL	SEK	12'962	570	2'975	10'557	350'104.09	0.12
ASSA ABLOY -B-	SEK	44'817	1'451	9'337	36'931	928'384.36	0.31
ATLAS COPCO AB -A-	SEK	120'654	3'082	25'076	98'660	1'509'163.41	0.51
ATLAS COPCO AB -B-	SEK	69'827	3'587	15'856	57'558	758'478.30	0.26
BEIJER REF AB -B-	SEK		16'231	2'232	13'999	173'454.13	0.06
BOLIDEN AB	SEK		12'061	12'061			
BOLIDEN AB	SEK		12'692	2'732	9'960	222'365.12	0.07
BOLIDEN AB	SEK	11'857	509	12'366			
ELECTROLUX AB -B-	SEK	9'305		9'305			
EMBRACER GROUP AB -B-	SEK	28'143		28'143			
EPIROC AB -A-	SEK	28'561	2'457	6'972	24'046	384'192.64	0.13
EPIROC AB -B-	SEK	17'205		3'004	14'201	206'411.10	0.07
EQT AB	SEK	13'118	3'600	2'970	13'748	354'493.61	0.12
ESSITY AB	SEK	26'966	804	5'545	22'225	457'135.21	0.15
EVOLUTION GAMING GROUP AB	SEK	8'178	275	1'696	6'757	771'326.90	0.26
FASTIGHETS AB BALDER -B-	SEK	25'772		2'030	23'742	129'913.57	0.04
GETINGE INDUSTRIER (fria) -B-	SEK	10'094		1'775	8'319	145'269.60	0.05
HENNES & MAURITZ STOCKHOLM -B-	SEK	31'879	1'146	9'459	23'566	281'685.70	0.10
HEXAGON AB -B-	SEK	87'065	10'097	20'620	76'542	790'434.42	0.27
HOLMEN AB -B-	SEK	3'892	448	1'559	2'781	98'403.77	0.03
HUSQVARNA -B-	SEK	17'347	1'915	6'528	12'734	86'540.70	0.03
INDUSTRIVAERDEN -A-	SEK	5'833		1'108	4'725	142'059.97	0.05
INDUSTRIVAERDEN -C-	SEK	6'886		1'563	5'323	159'586.21	0.05
INDUTRADE	SEK	12'057		2'107	9'950	232'006.36	0.08
INVESTOR AB -A-	SEK	22'013		22'013			
INVESTOR AB -B-	SEK	81'662	1'517	19'597	63'582	1'408'968.94	0.48
KINNEVIK AB -B-	SEK	9'915	1'223	11'138			
LATOIR INVESTMENT -B-	SEK	6'067	877	1'562	5'382	120'272.04	0.04
LIFCO AB -B-	SEK	10'425	946	2'882	8'489	199'240.24	0.07
LUNDBERGFOERETAGEN -B-	SEK	3'121	807	1'165	2'763	132'377.91	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
NIBE INDUSTRIER AB -B-	SEK	67'283	2'223	14'209	55'297	271'897.59	0.09
SAAB -B-	SEK		3'276	365	2'911	202'242.05	0.07
SAGAX AB -B-	SEK	8'400		1'210	7'190	149'845.58	0.05
SANDVIK	SEK	47'632	1'767	10'083	39'316	779'228.94	0.26
SECURITAS -B-	SEK	22'004		4'117	17'887	169'493.87	0.06
SKANDINAVISKA ENSKILDA BANKEN -A-	SEK	70'391	5'396	17'275	58'512	765'821.46	0.26
SKANSKA -B-	SEK	15'010		2'636	12'374	201'126.70	0.07
SVENSKA CELLULOZA -B-	SEK	26'762	1'394	6'049	22'107	275'891.38	0.09
SVENSKA HANDELSBANKEN -A-	SEK	64'757	3'130	14'011	53'876	567'599.81	0.19
SVENSKA KULLAGERFABRIKEN -B-	SEK	17'004		4'594	12'410	238'463.53	0.08
SWEDBANK -A-	SEK	40'095	365	9'117	31'343	606'536.97	0.20
SWEDISH ORPHAN BIOVITRUM	SEK	7'001	2'520	2'445	7'076	153'310.70	0.05
SWEDISH ORPHAN BIOVITRUM AB	SEK		938	938			
SWEDISH ORPHAN BIOVITRUM AB (rights) 14.09.2023	SEK		6'568	6'568			
TELE2 -B-	SEK	25'049		5'594	19'455	143'905.44	0.05
TELEFON LM ERICSSON -B-	SEK	130'535	4'767	27'155	108'147	517'498.17	0.17
TELIA COMPANY	SEK	115'504		29'697	85'807	180'143.30	0.06
VOLVO (fria) -B-	SEK	67'414	1'732	13'697	55'449	1'345'293.96	0.45
VOLVO -A-	SEK	8'954		1'671	7'283	178'992.06	0.06
VOLVO CAR AB -B-	SEK	23'539	10'006	6'120	27'425	88'126.17	0.03
						<b>16'877'685.98</b>	<b>5.69</b>
<b>Switzerland</b>							
COCA-COLA HBC AG	GBP	8'506	820	1'420	7'906	217'070.62	0.07
						<b>217'070.62</b>	<b>0.07</b>
<b>United Kingdom</b>							
3i GROUP	GBP	42'627	1'756	9'337	35'046	963'409.50	0.32
ABRDN PLC	GBP	96'036		27'305	68'731	120'499.35	0.04
ADMIRAL GROUP	GBP	7'765	3'732	2'231	9'266	275'156.49	0.09
ANGLO AMERICAN	GBP	55'500	1'773	11'496	45'777	867'319.19	0.29
ANTOFAGASTA	GBP	16'760		2'625	14'135	286'152.51	0.10
ASHTREAD GROUP	GBP	19'389	670	4'300	15'759	997'021.00	0.34
ASSOCIATED BRITISH FOODS	GBP	15'457	727	3'856	12'328	312'118.40	0.11
ASTRAZENECA	GBP	67'644	2'973	14'850	55'767	6'201'056.19	2.09
AUTO TRADER GROUP	GBP	40'905		8'172	32'733	269'947.64	0.09
AVIVA PLC	GBP	122'747		24'979	97'768	486'016.40	0.16
BAE SYSTEMS	GBP	134'865	2'238	27'820	109'283	1'511'824.98	0.51
BARCLAYS	GBP	692'328	13'563	162'133	543'758	996'077.80	0.34
BARRATT DEVELOPMENTS	GBP	44'781		9'930	34'851	181'089.90	0.06
BP	GBP	821'695	8'639	216'851	613'483	3'148'096.65	1.06
BRITISH AMERICAN TOBACCO	GBP	92'721	2'460	22'784	72'397	1'890'996.52	0.64
BRITISH LAND	GBP	38'525		38'525			
BT GROUP	GBP	294'562		63'095	231'467	269'292.86	0.09
BUNZL	GBP	14'652	546	3'100	12'098	424'878.61	0.14
BURBERRY GROUP	GBP	16'699		3'684	13'015	186'283.60	0.06
CENTRICA	GBP		226'101	29'930	196'171	274'989.01	0.09
COMPASS GROUP PLC	GBP	76'706	1'157	16'259	61'604	1'489'004.32	0.50
CRODA INTERNATIONAL PLC	GBP	5'927	245	1'178	4'994	265'112.31	0.09
DIAGEO	GBP	99'283	2'915	21'308	80'890	2'668'745.76	0.90
DOWLAIS GROUP PLC	GBP		57'576	57'576			
ENDEAVOUR MINING PLC	GBP		7'391	799	6'592	93'617.00	0.03
GSK PLC	GBP	178'439	6'200	37'279	147'360	2'732'227.24	0.92
HALEON PLC	GBP	222'329	43'086	49'316	216'099	797'807.47	0.27
HALMA	GBP	16'050	557	3'017	13'590	348'459.32	0.12
HERGREAVES LANSDOWN	GBP	15'545		2'509	13'036	105'764.91	0.04
HIKMA PHARMACEUTICALS	GBP	6'943	653	1'663	5'933	129'988.83	0.04
HSBC HOLDINGS	GBP	872'946	20'746	203'433	690'259	4'724'559.02	1.59
IMPERIAL BRANDS	GBP	39'444		9'070	30'374	576'668.60	0.19
INFORMA	GBP	61'185		11'792	49'393	445'743.44	0.15
INTERCONTINENTAL HOTELS GROUP PLC	GBP	7'993		2'074	5'919	552'483.96	0.19
INTERTEK GROUP	GBP	6'902		1'130	5'772	297'155.37	0.10
J. SAINSBURY	GBP	76'811		17'583	59'228	164'664.12	0.06
JD SPORTS FASHION PLC	GBP	103'378	10'860	21'471	92'767	121'824.49	0.04
JOHNSON MATTHEY	GBP	7'934		7'934			
KINGFISHER	GBP	85'913		18'257	67'656	176'716.25	0.06
LAND SECURITIES GROUP PLC	GBP	29'467	2'067	6'249	25'285	174'502.51	0.06
LEGAL & GENERAL GROUP	GBP	262'131	6'586	55'252	213'465	575'637.11	0.19
LLOYDS BANKING GROUP	GBP	2'995'775	17'090	727'127	2'285'738	1'185'659.54	0.40
LONDON STOCK EXCHANGE GROUP	GBP	14'351	4'485	3'885	14'951	1'478'137.54	0.50
M&G PLC	GBP	97'472		17'206	80'266	200'891.70	0.07
MELROSE INDUSTRIES PLC	GBP		112'020	63'828	48'192	340'859.96	0.11

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
MELROSE INDUSTRIES PLC	GBP	172'730		172'730			
MONDI	GBP	20'799		20'799			
MONDI PLC	GBP		15'786		15'786	247'660.22	0.08
NATIONAL GRID PLC	GBP	160'524	5'884	33'741	132'667	1'533'127.69	0.52
NATWEST GROUP PLC	GBP	226'590	24'781	45'543	205'828	548'165.05	0.18
NEXT	GBP	5'581		1'270	4'311	399'222.82	0.13
OCADO GROUP	GBP	24'238	1'609	5'183	20'664	117'707.04	0.04
PEARSON	GBP	28'627		5'815	22'812	244'080.60	0.08
PERSIMMON	GBP	13'946		2'305	11'641	176'796.13	0.06
PHOENIX GROUP HOLDINGS PLC	GBP	31'804		4'905	26'899	148'998.51	0.05
PRUDENTIAL	GBP	120'047	3'906	24'863	99'090	858'249.17	0.29
RECKITT BENCKISER GROUP	GBP	31'210	1'108	6'509	25'809	1'436'794.78	0.48
RELX	GBP	83'620	1'940	17'600	67'960	2'619'885.33	0.88
RENTOKIL INITIAL	GBP	109'773	2'995	22'713	90'055	439'649.54	0.15
RIO TINTO	GBP	49'347	1'921	10'730	40'538	2'293'336.82	0.77
ROLLS-ROYCE HOLDINGS	GBP	358'442	9'706	65'315	302'833	1'245'014.92	0.42
SAGE GROUP	GBP	43'644	1'456	8'439	36'661	508'190.48	0.17
SCHRODERS PLC	GBP	29'386	9'395	10'030	28'751	125'951.75	0.04
SEGRO PLC REAL ESTATE INVESTMENT TRUST	GBP	51'290		9'583	41'707	392'734.01	0.13
SEVERN TRENT	GBP	11'013	574	1'854	9'733	271'027.93	0.09
SHELL PLC	GBP	316'743	4'176	86'635	234'284	6'411'728.14	2.16
SMITH & NEPHEW	GBP	37'080	1'091	6'907	31'264	362'338.05	0.12
SMITHS GROUP	GBP	15'434	825	3'852	12'407	222'218.46	0.07
SPIRAX-SARCO ENGINEERING	GBP	3'204	144	707	2'641	303'728.66	0.10
SSE	GBP	46'701	2'031	9'394	39'338	712'240.33	0.24
ST JAMES'S PLACE CAPITAL	GBP	23'692	1'456	5'558	19'590	109'756.37	0.04
STANDARD CHARTERED	GBP	107'442		25'564	81'878	608'850.78	0.21
TAYLOR WIMPEY	GBP	154'266		27'918	126'348	194'000.33	0.07
TESCO PLC	GBP	326'591	2'170	72'870	255'891	794'648.55	0.27
THE BERKELEY GROUP HOLDINGS PLC	GBP	4'787		981	3'806	196'831.58	0.07
UNILEVER	GBP	110'593	2'897	23'680	89'810	3'867'853.57	1.30
UNITED UTILITIES GROUP	GBP	29'638	3'018	8'283	24'373	278'266.01	0.09
VODAFONE GROUP	GBP	1'161'722	27'902	358'992	830'632	639'498.75	0.22
WHITBREAD	GBP	8'823	360	2'265	6'918	254'516.79	0.09
WISE PLC -A-	GBP		25'155	2'748	22'407	229'065.19	0.08
						<b>68'100'591.72</b>	<b>22.97</b>
<b>Total Shares (and equity-type securities)</b>						<b>166'838'905.71</b>	<b>56.27</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>166'838'905.71</b>	<b>56.27</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Denmark</b>							
CHRISTIAN HANSEN HOLDING	DKK	4'635		4'635			
						<b>0.00</b>	<b>0.00</b>
<b>Spain</b>							
FERROVIAL	EUR	11'237		11'237			
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Collective Investment Scheme</b>							
<b>Luxembourg</b>							
CREDIT SUISSE INDEX FUND (LUX) SICAV - CSIF (LUX) EQUITY EMU BLUE - DB- EUR	EUR	74'191	1'975	21'450	54'716	78'351'163.51	26.43
CREDIT SUISSE INDEX FUND (LUX) SICAV - EQUITY EMU ESG BLUE -DB- EUR	EUR	44'137	1'085	12'435	32'787	46'962'332.75	15.84
						<b>125'313'496.26</b>	<b>42.27</b>
<b>Total Collective Investment Scheme</b>						<b>125'313'496.26</b>	<b>42.27</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>125'313'496.26</b>	<b>42.27</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Germany</b>							
EURO STOXX 50 Index -10- 03/23	EUR	73		73			
EURO STOXX 50 Index -10- 06/23	EUR		205	205			
EURO STOXX 50 Index -10- 09/23	EUR		136	136			
EURO STOXX 50 Index -10- 12/23	EUR		115	115			
EURO STOXX 50 Index -10- 03/24	EUR		95	37	58	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>United Kingdom</b>							
FTSE 100 Index -10- 03/23	GBP	30	3	33			

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FTSE 100 Index -10- 06/23	GBP		50	50			
FTSE 100 Index -10- 09/23	GBP		45	45			
FTSE 100 Index -10- 12/23	GBP		43	43			
FTSE 100 Index -10- 03/24	GBP		37	13	24	0.00	0.00
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>292'152'401.97</b>	<b>98.54</b>
Cash at banks						1'441'647.49	0.49
Time deposit						0.00	0.00
Other assets						2'899'605.49	0.98
<b>Total fund assets</b>						<b>296'493'654.95</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						22'730.05	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>296'470'924.90</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	166'838'905.71	56.27
Securities valued based on parameters observable on the market	125'313'496.26	42.27
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	4'735'545.98	1.60%	5'756'488.80	1.63%
<b>Total commitment-increasing positions</b>	<b>4'735'545.98</b>	<b>1.60%</b>	<b>5'756'488.80</b>	<b>1.63%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	USD	851.92	808.11	1'006.90
<b>Unit class ZB</b>				
Total net assets in millions	USD	529.45	453.82	536.55
Asset value per share	USD	3'457.26	2'663.27	2'935.35
<b>Unit class DB</b>				
Total net assets in millions	USD	115.59	111.52	189.86
Asset value per share	USD	6'466.60	4'984.25	5'496.22
<b>Unit class QB</b>				
Total net assets in millions	USD	183.49	220.24	258.76
Asset value per share	USD	3'723.27	2'871.04	3'167.20
<b>Unit class FB</b>				
Total net assets in millions	USD	8.95	9.64	12.52
Asset value per share	USD	2'508.63	1'935.08	2'135.35
<b>Unit class QBH</b>				
Total net assets in millions	USD	14.44	12.90	9.21
Asset value per share	CHF	1'740.19	1'410.72	1'615.31

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	USD	36.158	62.953	34.131
Less 35% Swiss withholding tax	USD	12.655	22.033	11.946
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>23.502</b>	<b>40.919</b>	<b>22.185</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	USD	36.158	62.953	34.131
Less 35% Swiss withholding tax 1)	USD	12.655	22.033	11.946
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>23.502</b>	<b>40.919</b>	<b>22.185</b>
<b>Coupon no. income</b>		<b>17</b>	<b>22</b>	<b>12</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class FB	Unit class QBH
For Accumulation available earnings	USD	21.885	17.917
Less 35% Swiss withholding tax	USD	7.660	6.271
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>14.225</b>	<b>11.646</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class FB	Unit class QBH
For Accumulation available earnings	USD	21.885	17.917
Less 35% Swiss withholding tax 1)	USD	7.660	6.271
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>14.225</b>	<b>11.646</b>
<b>Coupon no. income</b>		<b>8</b>	<b>7</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.082150
SWISS FRANC	1.135639
UNITED STATES DOLLAR	1.000000

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	USD	USD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	3'344'573.04	2'483'642.12
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	685'902'934.42	654'769'206.18
- Units of other collective investment schemes	160'827'910.60	148'993'774.54
Derivatives financial instruments	6'054.81	2'925.84
Other assets	1'891'405.03	1'919'862.72
<b>Total fund assets, less</b>	<b>851'972'877.90</b>	<b>808'169'411.40</b>
Other liabilities	53'244.85	56'122.66
Due to bank	0.00	6'876.76
<b>Net assets</b>	<b>851'919'633.05</b>	<b>808'106'411.98</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	808'106'411.98	1'006'904'595.79
Delivery withholding tax	-2'726'357.94	-3'101'547.74
Issue of units	154'867'382.02	228'220'594.18
Redemption of units	-315'576'780.98	-329'670'809.78
Other items from unit transactions	9'244'499.61	-13'066'565.70
Total income	198'004'478.36	-81'179'854.77
<b>Net assets at end of reporting period</b>	<b>851'919'633.05</b>	<b>808'106'411.98</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	283'031.459	310'129.785
Number of units issued	48'643.794	75'693.706
Number of units redeemed	-100'503.055	-102'792.032
<b>Number at the end of the reporting period</b>	<b>231'172.198</b>	<b>283'031.459</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
453'817'644.28	536'552'009.12	111'516'717.88	189'857'039.45	220'238'943.64	258'759'154.26	9'635'971.53	12'524'855.19
-1'801'516.31	-1'747'227.96	-357'011.33	-578'478.15	-499'730.70	-724'236.30	-26'092.24	-29'257.92
78'642'969.02	51'130'005.09	16'087'625.50	35'942'533.70	56'559'125.26	133'912'534.07	1'086'077.09	348'454.56
-132'196'865.92	-83'653'168.58	-40'641'401.76	-94'620'396.87	-134'047'470.91	-147'304'373.09	-4'020'683.15	-2'142'106.40
7'816'066.65	-3'636'063.30	2'167'340.03	-7'959'561.09	-1'227'509.90	-2'301'909.34	203'964.18	-93'773.02
123'175'692.47	-44'827'910.09	26'813'705.70	-11'124'419.16	42'471'083.20	-22'102'225.96	2'067'191.03	-972'200.88
<b>529'453'990.19</b>	<b>453'817'644.28</b>	<b>115'586'976.02</b>	<b>111'516'717.88</b>	<b>183'494'440.59</b>	<b>220'238'943.64</b>	<b>8'946'428.44</b>	<b>9'635'971.53</b>
170'398.954	182'789.750	22'373.807	34'543.171	76'710.585	81'699.629	4'979.626	5'865.484
26'657.444	18'975.710	2'949.292	7'116.796	17'133.404	44'875.916	493.923	176.825
-43'913.747	-31'366.506	-7'448.630	-19'286.160	-44'560.903	-49'864.960	-1'907.291	-1'062.683
<b>153'142.651</b>	<b>170'398.954</b>	<b>17'874.469</b>	<b>22'373.807</b>	<b>49'283.086</b>	<b>76'710.585</b>	<b>3'566.258</b>	<b>4'979.626</b>
(USD)							
<b>3'457.26</b>	<b>2'663.27</b>	<b>6'466.60</b>	<b>4'984.25</b>	<b>3'723.27</b>	<b>2'871.04</b>	<b>2'508.63</b>	<b>1'935.08</b>

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	12'897'134.20	9'211'537.72
Delivery withholding tax	-42'007.36	-22'347.41
Issue of units	2'491'585.15	6'887'066.76
Redemption of units	-4'670'359.24	-1'950'764.84
Other items from unit transactions	284'638.65	924'740.65
Total income	3'476'805.96	-2'153'098.68
<b>Net assets at end of reporting period</b>	<b>14'437'797.36</b>	<b>12'897'134.20</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	8'568.487	5'231.751
Number of units issued	1'409.731	4'548.459
Number of units redeemed	-2'672.484	-1'211.723
<b>Number at the end of the reporting period</b>	<b>7'305.734</b>	<b>8'568.487</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'740.19</b>	<b>1'410.72</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	160'408.19	86'169.65
Negative interest	-7.14	-8'062.24
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	7'425'975.31	8'250'899.52
- Units of other collective investment schemes	1'668'072.85	1'815'057.91
Income from other investments	180'203.97	568.17
Current income paid in on issued units	797'642.44	716'274.29
<b>Total income</b>	<b>10'232'295.62</b>	<b>10'860'907.30</b>
<b>Expenses</b>		
Interest paid	4'786.55	165.92
Audit expenses	16'317.43	14'183.70
Remunerations to the following in accordance with the fund regulations:		
- Management company	363'764.21	501'756.30
Other expenses	39'562.11	30'952.92
Current net income paid out on redeemed units	1'254'302.15	1'404'645.72
<b>Total expenses</b>	<b>1'678'732.45</b>	<b>1'951'704.56</b>
<b>Net Income</b>	<b>8'553'563.17</b>	<b>8'909'202.74</b>
Realised capital gains and losses	68'340'891.63	58'357'380.40
<b>Realized income</b>	<b>76'894'454.80</b>	<b>67'266'583.14</b>
Unrealized capital gain/losses	121'110'023.56	-148'446'437.91
<b>Total income</b>	<b>198'004'478.36</b>	<b>-81'179'854.77</b>
<b>Application of net income</b>		
Net income of financial year	8'553'563.17	8'909'202.74
<b>Net income available for distribution</b>	<b>8'553'563.17</b>	<b>8'909'202.74</b>
Distribution/delivery withholding taxes (35%)	2'993'747.03	3'118'220.89
For investment of retained earnings (65%)	5'559'816.14	5'790'981.85

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
101'604.77	47'834.88	22'480.63	15'158.46	31'797.76	21'086.27	1'730.72	988.93
-4.47	-4'546.71	-1.04	-1'184.31	-1.43	-2'124.72	-0.08	-94.46
4'669'345.02	4'486'734.30	1'037'914.19	1'582'704.93	1'508'719.10	2'002'565.71	81'356.47	94'286.77
1'036'157.65	1'018'924.93	226'207.76	250'381.24	359'105.70	494'489.09	17'508.53	21'635.09
113'843.79	319.04	24'308.40	78.40	36'587.49	154.68	2'254.71	6.77
408'045.91	194'925.64	68'887.11	137'621.88	304'760.10	348'813.36	4'755.36	1'466.49
<b>6'328'992.67</b>	<b>5'744'192.08</b>	<b>1'379'797.05</b>	<b>1'984'760.60</b>	<b>2'240'968.72</b>	<b>2'864'984.39</b>	<b>107'605.71</b>	<b>118'289.59</b>
3'100.67	89.22	664.07	34.07	892.56	39.39	48.64	1.84
10'302.39	7'726.09	2'275.14	2'653.58	3'277.87	3'490.08	178.39	162.13
0.00	0.00	91'503.23	142'670.94	235'114.28	327'148.55	12'787.56	15'309.26
22'053.70	13'944.78	4'889.00	4'898.10	7'130.52	6'262.39	4'758.27	5'525.46
756'252.79	456'154.35	155'221.00	634'397.73	312'462.18	303'991.45	11'786.63	4'946.81
<b>791'709.55</b>	<b>477'914.44</b>	<b>254'552.44</b>	<b>784'654.42</b>	<b>558'877.41</b>	<b>640'931.86</b>	<b>29'559.49</b>	<b>25'945.50</b>
<b>5'537'283.12</b>	<b>5'266'277.64</b>	<b>1'125'244.61</b>	<b>1'200'106.18</b>	<b>1'682'091.31</b>	<b>2'224'052.53</b>	<b>78'046.22</b>	<b>92'344.09</b>
42'375'693.07	33'192'634.40	9'254'458.43	8'160'432.58	14'696'541.85	16'119'585.94	716'648.68	705'435.99
<b>47'912'976.19</b>	<b>38'458'912.04</b>	<b>10'379'703.04</b>	<b>9'360'538.76</b>	<b>16'378'633.16</b>	<b>18'343'638.47</b>	<b>794'694.90</b>	<b>797'780.08</b>
75'262'716.28	-83'286'822.13	16'434'002.66	-20'484'957.92	26'092'450.04	-40'445'864.43	1'272'496.13	-1'769'980.96
<b>123'175'692.47</b>	<b>-44'827'910.09</b>	<b>26'813'705.70</b>	<b>-11'124'419.16</b>	<b>42'471'083.20</b>	<b>-22'102'225.96</b>	<b>2'067'191.03</b>	<b>-972'200.88</b>
5'537'283.12	5'266'277.64	1'125'244.61	1'200'106.18	1'682'091.31	2'224'052.53	78'046.22	92'344.09
<b>5'537'283.12</b>	<b>5'266'277.64</b>	<b>1'125'244.61</b>	<b>1'200'106.18</b>	<b>1'682'091.31</b>	<b>2'224'052.53</b>	<b>78'046.22</b>	<b>92'344.09</b>
1'938'049.04	1'843'197.12	393'835.60	420'037.16	588'731.94	778'418.38	27'316.18	32'320.43
3'599'234.08	3'423'080.52	731'409.01	780'069.02	1'093'359.37	1'445'634.15	50'730.04	60'023.66

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	2'794.31	1'101.11
Negative interest	-0.12	-112.04
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	128'640.53	84'607.81
- Units of other collective investment schemes	29'093.21	29'627.56
Income from other investments	3'209.58	9.28
Current income paid in on issued units	11'193.96	33'446.92
<b>Total income</b>	<b>174'931.47</b>	<b>148'680.64</b>
<b>Expenses</b>		
Interest paid	80.61	1.40
Audit expenses	283.64	151.82
Remunerations to the following in accordance with the fund regulations:		
- Management company	24'359.14	16'627.55
Other expenses	730.62	322.19
Current net income paid out on redeemed units	18'579.55	5'155.38
<b>Total expenses</b>	<b>44'033.56</b>	<b>22'258.34</b>
<b>Net Income</b>	<b>130'897.91</b>	<b>126'422.30</b>
Realised capital gains and losses	1'297'549.60	179'291.49
<b>Realized income</b>	<b>1'428'447.51</b>	<b>305'713.79</b>
Unrealized capital gain/losses	2'048'358.45	-2'458'812.47
<b>Total income</b>	<b>3'476'805.96</b>	<b>-2'153'098.68</b>
<b>Application of net income</b>		
Net income of financial year	130'897.91	126'422.30
<b>Net income available for distribution</b>	<b>130'897.91</b>	<b>126'422.30</b>
Distribution/delivery withholding taxes (35%)	45'814.27	44'247.80
For investment of retained earnings (65%)	85'083.64	82'174.50

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Bermuda</b>							
ARCH CAPITAL GROUP	USD	6'920	622	2'096	5'446	477'015.14	0.06
BUNGE	USD	2'845		2'845			
EVEREST REINSURANCE GROUP	USD	740	69	126	683	251'945.04	0.03
INVESCO	USD	6'329	1'544	7'873			
LIBERTY GLOBAL LTD	USD		4'160	1'478	2'682	49'751.10	0.01
						<b>778'711.28</b>	<b>0.09</b>
<b>Canada</b>							
WASTE CONNECTIONS	USD	4'868	588	1'451	4'005	666'592.20	0.08
						<b>666'592.20</b>	<b>0.08</b>
<b>Ireland</b>							
ACCENTURE -A-	USD	11'685	696	2'793	9'588	3'593'390.64	0.42
ALLEGION	USD	1'645		212	1'433	183'237.71	0.02
AON PLC/IRELAND	USD	3'811	246	993	3'064	968'193.36	0.11
EATON	USD	7'435	526	1'898	6'063	1'752'207.00	0.21
HORIZON PHARMA	USD	4'106		4'106			
JAZZ PHARMACEUTICALS	USD	1'170		160	1'010	120'089.00	0.01
JOHNSON CONTROLS INTERNATIONAL	USD	12'949	401	2'820	10'530	624'113.10	0.07
LINDE PLC	USD	9'180		9'180			
MEDTRONIC	USD	24'845	1'173	5'791	20'227	1'686'122.72	0.20
NEW LINDE PLC	USD		9'680	2'235	7'445	3'341'464.90	0.39
PENTAIR	USD	3'063		424	2'639	205'287.81	0.02
SEAGATE TECHNOLOGY HOLDINGS PL	USD	3'727	181	766	3'142	292'363.10	0.03
STERIS PLC	USD	1'878		352	1'526	355'420.66	0.04
TRANE TECHNOLOGIES PLC	USD	4'356	204	1'011	3'549	1'000'711.53	0.12
WILLIS TOWERS WATSON	USD	2'066	224	676	1'614	439'992.54	0.05
						<b>14'562'594.07</b>	<b>1.71</b>
<b>Jersey</b>							
AMCOR PLC	USD	27'822		4'149	23'673	214'477.38	0.03
APTIV PLC	USD	5'106	398	1'005	4'499	357'625.51	0.04
CLARIVATE PLC	USD	5'585		5'585			
FERGUSON PLC	USD	3'909	461	1'199	3'171	670'507.95	0.08
NOVOCURE LTD	USD	1'755		1'755			
						<b>1'242'610.84</b>	<b>0.15</b>
<b>Liberia</b>							
ROYAL CARIBBEAN CRUISES	USD	4'248	618	1'133	3'733	460'465.55	0.05
						<b>460'465.55</b>	<b>0.05</b>
<b>Netherlands</b>							
CNH INDUSTRIAL NV	USD		19'421	3'786	15'635	186'838.25	0.02
LYONDELLBASELL INDUSTRIES -A-	USD	4'924		932	3'992	400'317.76	0.05
NXP SEMICONDUCTORS	USD	4'906	54	967	3'993	997'171.89	0.12
						<b>1'584'327.90</b>	<b>0.19</b>
<b>Netherlands Antilles</b>							
SCHLUMBERGER	USD	26'492	2'754	7'111	22'135	1'069'784.55	0.13
						<b>1'069'784.55</b>	<b>0.13</b>
<b>Panama</b>							
CARNIVAL (paired)	USD	18'446		2'521	15'925	252'570.50	0.03
						<b>252'570.50</b>	<b>0.03</b>
<b>Switzerland</b>							
BUNGE GLOBAL SA	USD		2'583	220	2'363	222'996.31	0.03
CHUBB N	USD	7'804	654	2'228	6'230	1'567'904.10	0.18
GARMIN (reg. shares)	USD	2'897		551	2'346	322'223.10	0.04
TE CONNECTIVITY (reg. shares)	USD	6'001	65	1'235	4'831	693'538.36	0.08
						<b>2'806'661.87</b>	<b>0.33</b>
<b>United Kingdom</b>							
LIBERTY GLOBAL -A-	USD	3'089		3'089			
LIBERTY GLOBAL -C-	USD	5'263		5'263			
ROYALTY PHARMA PLC -A-	USD	6'568	991	1'446	6'113	185'468.42	0.02
SENSATA TECHNOLOGIES HOLDING P	USD	2'890		2'890			
						<b>185'468.42</b>	<b>0.02</b>
<b>United States</b>							
3M	USD	10'372	709	2'540	8'541	786'796.92	0.09
A O SMITH	USD	2'264		324	1'940	160'826.00	0.02
ABBOTT LABORATORIES	USD	32'722	1'844	8'108	26'458	3'138'977.12	0.37

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
ABBVIE	USD	33'037	1'878	7'867	27'048	4'761'800.40	0.56
ACTIVISION BLIZZARD	USD	14'665	839	15'504			
ADOBE INC	USD	8'627	473	2'139	6'961	3'900'109.08	0.46
ADVANCE AUTO PARTS	USD	1'120		1'120			
ADVANCED MICRO DEVICES	USD	30'164	1'857	7'287	24'734	4'762'037.02	0.56
AECOM	USD	2'469		296	2'173	193'027.59	0.02
AES	USD	12'622		2'041	10'581	160'831.20	0.02
AFLAC	USD	11'207	921	3'473	8'655	698'804.70	0.08
AGILENT TECHNOLOGIES	USD	5'563	429	1'472	4'520	620'867.20	0.07
AIR PRODUCTS & CHEMICALS	USD	4'146	346	1'047	3'445	806'267.80	0.09
AIRBNB INC -A-	USD	7'114	1'330	1'817	6'627	1'043'553.69	0.12
AKAMAI TECHNOLOGIES	USD	3'028	230	811	2'447	271'421.24	0.03
ALBEMARBLE CORPORATION	USD	2'194		302	1'892	260'812.20	0.03
ALBERTSONS COS INC -A-	USD		7'338	1'836	5'502	111'580.56	0.01
ALCOA (reg shares)	USD	3'380		3'380			
ALEXANDRIA REAL ESTATE EQUITIES	USD	2'909	198	561	2'546	317'562.58	0.04
ALIGN TECHNOLOGY	USD	1'392	67	354	1'105	334'174.10	0.04
ALLIANT ENERGY	USD	4'800	475	1'326	3'949	188'564.75	0.02
ALLSTATE	USD	5'057	663	1'679	4'041	644'620.32	0.08
ALLY FINANCIAL	USD	5'786	896	2'437	4'245	157'022.55	0.02
ALNYLAM PHARMACEUTICALS	USD	2'245	172	415	2'002	302'482.18	0.04
ALPHABET -A-	USD	111'612	6'436	27'184	90'864	12'581'029.44	1.48
ALPHABET -C-	USD	101'992	5'997	29'140	78'849	11'021'513.22	1.29
ALTRIA GROUP	USD	33'101	3'348	9'650	26'799	1'096'347.09	0.13
AMAZON.COM	USD	171'379	12'577	41'138	142'818	25'244'509.68	2.96
AMERCO	USD	1'658	399	349	1'708	108'577.56	0.01
AMEREN	USD	4'882	659	1'421	4'120	293'302.80	0.03
AMERICAN ELECTRIC POWER	USD	9'625	452	2'178	7'899	672'915.81	0.08
AMERICAN EXPRESS	USD	11'909	494	3'608	8'795	1'929'798.90	0.23
AMERICAN FINANCIAL GROUP	USD	1'358		186	1'172	149'629.24	0.02
AMERICAN HOMES 4 RENT -A-	USD	5'848	669	1'383	5'134	190'009.34	0.02
AMERICAN INTERNATIONAL GROUP	USD	13'600	469	3'080	10'989	800'988.21	0.09
AMERICAN TOWER	USD	8'700	574	2'238	7'036	1'399'178.96	0.16
AMERICAN WATER WORKS	USD	3'433	156	468	3'121	369'963.34	0.04
AMERIPRISE FINANCIAL	USD	2'020		450	1'570	639'555.20	0.08
AMERISOURCEBERGEN	USD	2'942	521	825	2'638	621'512.80	0.07
AMETEK	USD	4'316	525	1'285	3'556	640'720.08	0.08
AMGEN	USD	9'995	570	2'381	8'184	2'241'024.72	0.26
AMPHENOL -A-	USD	11'190	671	2'595	9'266	1'012'217.84	0.12
ANALOG DEVICES	USD	9'417	446	2'324	7'539	1'446'130.98	0.17
ANNALY CAPITAL MANAGEMENT INC	USD	9'050	1'368	2'614	7'804	148'978.36	0.02
ANSYS	USD	1'641	22	332	1'331	444'780.27	0.05
APA CORP	USD	6'095	557	1'887	4'765	141'949.35	0.02
APOLLO GLB MGM	USD	7'498	783	2'112	6'169	689'694.20	0.08
APPLE	USD	296'392	16'593	90'906	222'079	40'140'779.25	4.71
APPLIED MATERIALS	USD	16'075	817	4'073	12'819	2'584'566.78	0.30
APPLOVIN CORP -A-	USD		3'013		3'013	179'936.36	0.02
ARAMARK HOLDINGS	USD	4'342	719	5'061			
ARCHER-DANIELS MIDLAND	USD	10'478	528	3'103	7'903	419'728.33	0.05
ARES MANAGEMENT CORP -A-	USD	3'088	526	1'017	2'597	344'440.11	0.04
ARISTA NETWORKS	USD	4'567	684	1'277	3'974	1'102'943.96	0.13
ARROW ELECTRONICS	USD	1'183		1'183			
ARTHUR J.GALLAGHER	USD	3'940	293	905	3'328	811'799.04	0.10
ASPEN TECHNOLOGY INC	USD	537	122	193	466	90'352.74	0.01
ASSURANT	USD	997	143	313	827	150'059.15	0.02
AT&T	USD	133'467	6'680	31'266	108'881	1'843'355.33	0.22
ATLANTA BRAVES HOLDINGS INC	USD		90	90			
ATLISSIAN CORP -A-	USD	2'799	448	814	2'433	504'652.86	0.06
ATMOS ENERGY	USD	2'597	268	498	2'367	267'257.97	0.03
AUTODESK	USD	4'083	197	970	3'310	854'542.70	0.10
AUTOMATIC DATA PROCESSING	USD	7'764	395	1'908	6'251	1'569'813.63	0.18
AUTOZONE	USD	345	27	96	276	829'661.52	0.10
AVALONBAY COMMUNITIES	USD	2'631	330	696	2'265	400'972.95	0.05
AVANTOR INC	USD	12'625	1'071	2'786	10'910	268'822.40	0.03
AVERY DENNISON	USD	1'514	257	520	1'251	270'879.03	0.03
AXON ENTERPRISE INC	USD	1'267	227	344	1'150	353'475.50	0.04
BAKER HUGHES A GE CO	USD	18'931		3'551	15'380	455'094.20	0.05
BALL	USD	5'867		879	4'988	319'331.76	0.04
BANK OF AMERICA	USD	134'095	7'437	32'195	109'337	3'774'313.24	0.44
BANK OF NEW YORK MELLON	USD	14'326	2'146	4'502	11'970	671'397.30	0.08
BATH & BODY WORKS INC	USD	4'421		1'255	3'166	144'686.20	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
BAXTER INTERNATIONAL	USD	9'379	1'603	2'907	8'075	330'429.00	0.04
BECTON DICKINSON	USD	5'220	491	1'262	4'449	1'047'961.95	0.12
BENTLEY SYSTEMS INC -B-	USD	3'787	954	1'354	3'387	173'990.19	0.02
BERKSHIRE HATHAWAY -B-	USD	24'265	1'495	5'694	20'066	8'215'020.40	0.96
BEST BUY	USD	3'791		872	2'919	236'088.72	0.03
BILL.COM HOLDINGS INC	USD	1'765	223	453	1'535	97'211.55	0.01
BIOGEN	USD	2'712	90	581	2'221	481'934.79	0.06
BIOMARIN PHARMACEUTICAL	USD	3'533		515	3'018	260'393.04	0.03
BIO-RAD LABORATORIES -A-	USD	413		47	366	119'272.08	0.01
BIO-TECHNE	USD	2'927		359	2'568	188'927.76	0.02
BLACK KNIGHT INC	USD	2'921		2'921			
BLACKROCK	USD	2'817	178	721	2'274	1'844'987.16	0.22
BLACKSTONE GROUP INC/THE -A-	USD	12'949	1'385	3'607	10'727	1'371'125.14	0.16
BLOCK INC	USD	9'921	907	2'333	8'495	675'097.65	0.08
BOEING	USD	10'541	626	2'447	8'720	1'776'438.40	0.21
BOOKING HOLDINGS INC	USD	725	41	234	532	1'845'417.56	0.22
BOOZ ALLEN HAMILTON HOLDINGS	USD	2'498	560	1'001	2'057	303'839.47	0.04
BORG WARNER	USD	4'305		472	3'833	119'321.29	0.01
BOSTON PROPERTIES	USD	2'779		422	2'357	152'545.04	0.02
BOSTON SCIENTIFIC	USD	26'724	3'190	7'744	22'170	1'467'875.70	0.17
BRISTOL MYERS SQUIBB	USD	39'898	2'182	11'043	31'037	1'575'127.75	0.18
BROADCOM INC	USD	7'793	974	1'951	6'816	8'864'139.84	1.04
BROADRIDGE FINANCIAL SOLUTIONS	USD	2'191		376	1'815	369'497.70	0.04
BROWN & BROWN	USD	4'545		697	3'848	324'040.08	0.04
BROWN-FORMAN (non voting) -B-	USD	5'805	1'333	2'296	4'842	291'633.66	0.03
BUILDERS FIRSTSOURCE	USD		2'213	281	1'932	377'087.76	0.04
BURLINGTON STORES	USD	1'223		200	1'023	209'817.30	0.02
C. H. ROBINSON WORLDWIDE	USD	2'320		466	1'854	137'344.32	0.02
CABOT OIL & GAS	USD	14'664	1'010	3'634	12'040	310'391.20	0.04
CADENCE DESIGN SYSTEMS	USD	5'154	370	1'350	4'174	1'270'482.12	0.15
CAESARS ENTERTAINMENT INC	USD	3'981		499	3'482	151'362.54	0.02
CAMDEN PROPERTY TRUST	USD	1'828	501	654	1'675	158'254.00	0.02
CAMPBELL SOUP	USD	3'933	1'128	1'827	3'234	137'897.76	0.02
CAPITAL ONE FINANCIAL	USD	7'157	533	1'805	5'885	809'834.85	0.10
CARDINAL HEALTH	USD	5'097	497	1'841	3'753	420'260.94	0.05
CARLISLE COS	USD	970		196	774	270'900.00	0.03
CARLYLE GROUP INC/THE	USD	3'727	790	1'328	3'189	146'215.65	0.02
CARMAX	USD	2'875		384	2'491	196'789.00	0.02
CARRIER GLOBAL CORP	USD	15'782	1'155	4'635	12'302	683'745.16	0.08
CATALENT	USD	3'110		322	2'788	159'863.92	0.02
CATERPILLAR	USD	9'626	488	2'279	7'835	2'616'576.60	0.31
CBOE HOLDINGS	USD	1'985		317	1'668	320'256.00	0.04
CBRE GROUP	USD	6'018	325	1'420	4'923	452'374.47	0.05
CDW	USD	2'542	23	513	2'052	505'222.92	0.06
CELANESE -A-	USD	1'965	170	530	1'605	243'911.85	0.03
CELSIUS HOLDINGS INC	USD		2'910	568	2'342	191'154.04	0.02
CENTENE	USD	10'713	695	3'043	8'365	656'066.95	0.08
CENTERPOINT ENERGY	USD	11'773	862	2'737	9'898	272'195.00	0.03
CERIDIAN HCM HOLDING INC	USD	2'572	355	620	2'307	160'936.32	0.02
CF INDUSTRIES HOLDINGS	USD	3'676	288	908	3'056	246'680.32	0.03
CHARLES RIVER LABORATORIES INTERNATIONAL	USD	953		119	834	211'994.46	0.02
CHARLES SCHWAB	USD	27'171	2'721	7'104	22'788	1'521'782.64	0.18
CHARTER COMMUNICATIONS -A-	USD	1'993	73	575	1'491	438'249.63	0.05
CHENIERE ENERGY	USD	4'219	803	1'293	3'729	578'740.80	0.07
CHESAPEAKE ENERGY CORP	USD	1'988	564	829	1'723	142'629.94	0.02
CHEVRON	USD	34'408	2'110	9'168	27'350	4'157'473.50	0.49
CHEWY INC -A-	USD	1'712		1'712			
CHIPOTLE MEXICAN GRILL -A-	USD	520	34	138	416	1'118'528.32	0.13
CHURCH & DWIGHT	USD	4'611		700	3'911	391'569.32	0.05
CIGNA CORP	USD	5'701	330	1'543	4'488	1'508'596.32	0.18
CINCINNATI FINANCIAL	USD	2'850	471	912	2'409	274'626.00	0.03
CINTAS	USD	1'705	67	351	1'421	893'254.81	0.10
CISCO SYSTEMS	USD	76'409	4'613	18'604	62'418	3'019'158.66	0.35
CITIGROUP	USD	36'188	1'925	8'882	29'231	1'622'028.19	0.19
CITIZENS FINANCIAL GROUP	USD	9'213		1'443	7'770	243'900.30	0.03
CLEVELAND-CLIFFS INC	USD	9'733		1'256	8'477	176'321.60	0.02
CLOROX	USD	2'321	551	943	1'929	295'734.99	0.03
CLOUDFLARE INC -A-	USD	4'793	337	708	4'422	435'743.88	0.05
CME GROUP -A-	USD	6'737	508	1'720	5'525	1'217'433.75	0.14
CMS ENERGY	USD	5'423		763	4'660	267'344.20	0.03
COCA-COLA	USD	76'771	4'737	18'699	62'809	3'769'796.18	0.44

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COGNEX	USD	3'242		3'242			
COGNIZANT TECHNOLOGY SOLUTIONS	USD	9'698	1'113	3'078	7'733	611'061.66	0.07
COINBASE GLOBAL INC -A-	USD	2'311	1'137	773	2'675	544'523.00	0.06
COLGATE-PALMOLIVE	USD	14'900	844	3'516	12'228	1'057'966.56	0.12
COMCAST -A-	USD	80'797	4'857	24'376	61'278	2'625'762.30	0.31
CONAGRA BRANDS	USD	8'999		1'354	7'645	214'671.60	0.03
CONFLUENT INC -A-	USD		2'665		2'665	90'263.55	0.01
CONOCOPHILLIPS	USD	23'338	1'005	6'070	18'273	2'056'443.42	0.24
CONSOLIDATED EDISON	USD	6'664	557	1'924	5'297	461'951.37	0.05
CONSTELLATION BRANDS -A-	USD	2'979	236	679	2'536	630'246.72	0.07
CONSTELLATION ENERGY CORP	USD	6'116	430	1'578	4'968	836'859.60	0.10
COOPER COMPANIES	USD	923		923			
COOPER COMPANIES INC	USD		3'152		3'152	295'027.20	0.03
COPART	USD	8'042	8'082	2'895	13'229	703'121.35	0.08
COREBRIDGE FINANCIAL INC	USD		4'730		4'730	117'445.90	0.01
CORNING	USD	15'003		2'512	12'491	402'709.84	0.05
CORTEVA INC	USD	13'463		2'485	10'978	587'542.56	0.07
COSTAR GROUP	USD	7'399	1'110	2'529	5'980	520'439.40	0.06
COSTCO WHOLESALE	USD	8'277	544	2'035	6'786	5'048'037.54	0.59
CROWDSTRIKE HOLDINGS INC -A-	USD	3'803	646	938	3'511	1'138'090.65	0.13
CROWN CASTLE REIT	USD	8'150	99	1'574	6'675	733'849.50	0.09
CROWN HOLDINGS	USD	2'257		282	1'975	151'324.50	0.02
CSX	USD	38'495	2'137	9'818	30'814	1'169'083.16	0.14
CUMMINS	USD	2'621	353	879	2'095	562'737.95	0.07
CVS HEALTH	USD	24'559	1'339	6'436	19'462	1'447'388.94	0.17
DANAHER	USD	12'914	906	3'046	10'774	2'727'330.36	0.32
DARDEN RESTAURANTS	USD	2'275		337	1'938	330'835.98	0.04
DARLING INGREDIENTS	USD	2'989		408	2'581	109'202.11	0.01
DATADOG INC -A-	USD	4'672	826	1'226	4'272	561'597.12	0.07
DAVITA	USD	1'016	232	409	839	106'527.83	0.01
DECKERS OUTDOOR	USD		423	18	405	362'713.95	0.04
DEERE & CO	USD	5'319	235	1'499	4'055	1'480'277.75	0.17
DELL TECHNOLOGIES INC	USD	4'999	458	1'815	3'642	344'751.72	0.04
DELTA AIR LINES	USD	2'969	1'159	1'720	2'408	101'786.16	0.01
DENTSPLY SIRONA	USD	4'007		4'007			
DEVON ENERGY	USD	11'650	885	2'346	10'189	448'927.34	0.05
DEXCOM	USD	7'372	513	1'904	5'981	688'233.67	0.08
DIAMONDBACK ENERGY	USD	3'196	314	892	2'618	477'837.36	0.06
DICK'S SPORTING GOODS	USD		995		995	177'000.55	0.02
DIGITAL REALTY	USD	5'357	423	1'137	4'643	681'638.83	0.08
DISCOVER FINANCIAL SERVICES	USD	5'128		1'246	3'882	468'557.40	0.05
DISH NETWORK -A-	USD	5'053		5'053			
DOCUSIGN INC	USD	3'734		423	3'311	176'376.97	0.02
DOLLAR GENERAL	USD	4'226	447	1'478	3'195	464'265.45	0.05
DOLLAR TREE	USD	4'197	174	1'142	3'229	473'629.72	0.06
DOMINION RESOURCES	USD	15'597		2'739	12'858	614'998.14	0.07
DOMINO'S PIZZA	USD	682	62	190	554	248'385.90	0.03
DOORDASH INC -A-	USD	4'431	366	855	3'942	491'054.94	0.06
DOVER	USD	2'740		504	2'236	369'789.68	0.04
DOW INC	USD	13'437	1'061	3'636	10'862	606'968.56	0.07
DOWDUPONT INC	USD	9'362	748	3'418	6'692	463'019.48	0.05
DR HORTON	USD	6'151	232	1'698	4'685	700'126.40	0.08
DROPBOX INC -A-	USD	5'061		857	4'204	100'685.80	0.01
DTE ENERGY	USD	3'629	209	522	3'316	359'288.60	0.04
DUKE ENERGY	USD	14'513	1'152	3'660	12'005	1'102'419.15	0.13
DYNATRACE INC	USD	3'751	980	790	3'941	195'276.55	0.02
EASTMAN CHEMICAL	USD	2'362		631	1'731	151'877.94	0.02
EBAY	USD	10'329	542	2'945	7'926	374'741.28	0.04
ECOLAB	USD	4'812	198	1'045	3'965	891'490.60	0.10
EDISON INTERNATIONAL	USD	7'147		1'206	5'941	404'106.82	0.05
EDWARDS LIFESCIENCES	USD	11'626	844	3'114	9'356	794'043.72	0.09
ELANCO ANIMAL HEALTH INC	USD	7'970		7'970			
ELECTRONIC ARTS	USD	5'208	573	1'970	3'811	531'558.28	0.06
ELEVANCE HEALTH INC	USD	4'484	251	1'146	3'589	1'798'986.25	0.21
ELI LILLY & CO	USD	15'092	918	3'616	12'394	9'341'109.92	1.10
EMERSON ELECTRIC	USD	11'078	847	3'079	8'846	945'195.10	0.11
ENPHASE ENERGY	USD	2'550		345	2'205	280'057.05	0.03
ENTEGRIS	USD	2'794		463	2'331	313'193.16	0.04
ENTERGY	USD	3'826	493	1'069	3'250	330'102.50	0.04
EOG RESOURCES	USD	10'951	985	2'875	9'061	1'037'122.06	0.12
EPAM SYSTEMS	USD	1'081		155	926	281'874.40	0.03

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EQT CORP	USD	6'430	1'388	1'603	6'215	230'887.25	0.03
EQUIFAX	USD	2'297		421	1'876	513'254.84	0.06
EQUINIX	USD	1'707	155	427	1'435	1'275'456.70	0.15
EQUITABLE HOLDINGS INC	USD	7'177		1'866	5'311	181'848.64	0.02
EQUITY LIFESTYLE PROPERTIES	USD	3'314		414	2'900	195'228.00	0.02
EQUITY RESIDENTIAL	USD	6'717		968	5'749	346'147.29	0.04
ERIE INDEMNITY -A-	USD	474	84	154	404	164'379.52	0.02
ESSENTIAL UTILITIES INC	USD	4'768		527	4'241	147'501.98	0.02
ESSEX PROPERTY TRUST	USD	1'220		208	1'012	234'176.80	0.03
ESTEE LAUDER COMPANIES -A-	USD	4'333		787	3'546	526'864.68	0.06
ETSY	USD	2'367		400	1'967	141'014.23	0.02
EVERGY INC	USD	4'348	468	1'213	3'603	178'492.62	0.02
EVERSOURCE ENERGY	USD	6'494		1'545	4'949	290'506.30	0.03
EXACT SCIENCES	USD	3'307		371	2'936	168'908.08	0.02
EXELON	USD	18'589		3'378	15'211	545'162.24	0.06
EXPEDIA	USD	2'833		597	2'236	305'929.52	0.04
EXPEDITORS INTERNATIONAL OF WASHINGTON	USD	3'089	205	1'050	2'244	268'382.40	0.03
EXTRA SPACE STORAGE	USD	2'511	1'486	771	3'226	454'769.22	0.05
EXXON MOBIL	USD	76'669	3'719	18'865	61'523	6'430'383.96	0.75
F5 INC	USD	1'114		154	960	179'731.20	0.02
FACTSET RESEARCH SYSTEMS	USD	718		105	613	283'561.54	0.03
FAIR ISAAC	USD	473	28	121	380	482'565.80	0.06
FASTENAL	USD	10'802	1'390	3'698	8'494	620'146.94	0.07
FEDEX	USD	4'646	309	1'250	3'705	922'433.85	0.11
FIDELITY NATIONAL	USD	10'824	1'486	3'545	8'765	606'450.35	0.07
FIDELITY NATIONAL FINANCIAL FNF GROUP -A-	USD	4'904		672	4'232	214'054.56	0.03
FIFTH THIRD BANCORP	USD	12'829		2'435	10'394	356'929.96	0.04
FIRST CITIZENS BANCSHARES NORTH CAROLINA -A-	USD	224		57	167	262'826.27	0.03
FIRST HORIZON NATIONAL	USD	10'005		10'005			
FIRST REPUBLIC BANK	USD	3'428		3'428			
FIRST SOLAR	USD	1'788	110	257	1'641	252'533.49	0.03
FIRSTENERGY	USD	10'151		1'415	8'736	319'824.96	0.04
FISERV	USD	11'116	1'200	3'103	9'213	1'375'224.51	0.16
FLEETCOR TECHNOLOGIES	USD	1'328	90	292	1'126	314'458.02	0.04
FMC	USD	2'392		398	1'994	112'441.66	0.01
FORD MOTOR	USD	74'024	5'420	18'824	60'620	754'112.80	0.09
FORTINET	USD	12'534	1'039	3'327	10'246	708'101.06	0.08
FORTIVE	USD	6'307	331	1'219	5'419	461'319.47	0.05
FORTREA HOLDINGS INC	USD		1'410	1'410			
FORTUNE BRANDS HOME & SECURITY	USD	2'414		379	2'035	165'526.90	0.02
FOX CORP -A-	USD	5'912	688	2'273	4'327	128'901.33	0.02
FOX CORP -B-	USD	2'691	833	1'320	2'204	60'345.52	0.01
FRANKLIN RESOURCES	USD	5'737		866	4'871	133'708.95	0.02
FREEPORT MCMORAN COPPER & GOLD -B-	USD	26'743	2'159	6'665	22'237	840'780.97	0.10
GAMING AND LEISURE PROPERTIES	USD	4'785		525	4'260	193'744.80	0.02
GARDNER DENVER HOLDINGS INC	USD	7'590		1'396	6'194	565'698.02	0.07
GARTNER	USD	1'483	62	338	1'207	561'930.92	0.07
GE HEALTHCARE INC	USD	6'733	889	1'312	6'310	575'976.80	0.07
GENERAC HOLDINGS	USD	1'186		1'186			
GENERAL DYNAMICS	USD	4'388	176	956	3'608	985'886.00	0.12
GENERAL ELECTRIC CO	USD	20'489	1'303	5'077	16'715	2'622'416.35	0.31
GENERAL MILLS	USD	11'157	1'140	3'287	9'010	578'261.80	0.07
GENERAL MOTORS	USD	26'057	1'715	6'475	21'297	872'751.06	0.10
GENUINE PARTS	USD	2'664		496	2'168	323'595.68	0.04
GILEAD SCIENCES	USD	23'419	1'608	6'205	18'822	1'357'066.20	0.16
GLOBAL PAYMENTS	USD	5'204	467	1'641	4'030	522'691.00	0.06
GLOBE LIFE INC	USD	1'699		206	1'493	189'506.49	0.02
GODADDY -A-	USD	2'937	599	1'381	2'155	245'993.25	0.03
GOLDMAN SACHS GROUP	USD	6'282	271	1'528	5'025	1'954'976.25	0.23
GRACO	USD	3'159		567	2'592	236'545.92	0.03
HALLIBURTON	USD	16'968	1'958	5'126	13'800	483'966.00	0.06
HARTFORD FINANCIAL SERVICES GROUP	USD	6'124	652	2'039	4'737	453'994.08	0.05
HASBRO	USD	2'436	355	749	2'042	102'692.18	0.01
HCA HOLDINGS	USD	3'971	269	1'170	3'070	956'919.00	0.11
HEALTHCARE REALTY TRUST INC -A-	USD	7'115		7'115			
HEALTHPEAK PROPERTIES INC	USD	10'066	2'624	1'270	11'420	191'285.00	0.02
HEICO	USD	813		132	681	131'705.40	0.02
HEICO -A-	USD	1'370		167	1'203	187'174.77	0.02
HENRY JACK & ASSOCIATES	USD	1'393		309	1'084	188'366.68	0.02
HENRY SCHEIN	USD	2'614	371	933	2'052	156'916.44	0.02
HESS	USD	5'214	463	1'416	4'261	621'040.75	0.07

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
HEWLETT-PACKARD	USD	24'294	1'399	4'943	20'750	316'022.50	0.04
HILTON WORLDWIDE HOLDINGS (reg. shares)	USD	5'153	388	1'623	3'918	800'525.76	0.09
HIPPO PARENT CORP	USD	3'027		541	2'486	137'973.00	0.02
HOLOGIC	USD	4'636		738	3'898	287'672.40	0.03
HOME DEPOT	USD	18'984	1'180	4'905	15'259	5'807'727.99	0.68
HONEYWELL INTERNATIONAL	USD	12'588	698	3'157	10'129	2'012'936.17	0.24
HORMEL FOODS	USD	5'597		684	4'913	173'527.16	0.02
HOST HOTELS AND RESORTS	USD	13'237		1'518	11'719	243'052.06	0.03
HOWMET AEROSPACE INC	USD	7'099	512	1'627	5'984	398'235.20	0.05
HP	USD	18'232		4'101	14'131	400'331.23	0.05
HUBBELL	USD	1'000	156	322	834	317'478.78	0.04
HUBSPOT	USD	854	107	225	736	455'444.16	0.05
HUMANA	USD	2'368	135	594	1'909	668'760.88	0.08
HUNTINGTON	USD	748		109	639	186'345.18	0.02
HUNTINGTON BANCSHARES	USD	27'349		4'482	22'867	298'185.68	0.03
HYATT HOTELS	USD		761		761	116'881.99	0.01
IBM	USD	16'876	1'278	4'163	13'991	2'588'754.73	0.30
IDEX	USD	1'384		168	1'216	286'854.40	0.03
IDEXX LABORATORIES	USD	1'560	123	407	1'276	733'993.48	0.09
ILLINOIS TOOL WORKS	USD	5'800	387	1'542	4'645	1'217'686.75	0.14
ILLUMINA	USD	2'936	683	1'095	2'524	352'930.92	0.04
INCYTE	USD	3'484		376	3'108	181'382.88	0.02
INSULET	USD	1'301		185	1'116	183'024.00	0.02
INTEL	USD	76'721	7'053	18'962	64'812	2'790'156.60	0.33
INTERCONTINENTAL EXCHANGE	USD	10'467	802	2'481	8'788	1'216'434.96	0.14
INTERNATIONAL FLAVORS & FRAGRANCES	USD	4'763		681	4'082	308'191.00	0.04
INTERNATIONAL PAPER	USD	6'638		1'325	5'313	187'867.68	0.02
INTERPUBLIC GROUP	USD	7'282		1'185	6'097	191'445.80	0.02
INTUIT	USD	5'007	556	1'295	4'268	2'829'214.52	0.33
INTUITIVE SURGICAL	USD	6'673	343	1'654	5'362	2'067'587.20	0.24
INVITATION HOMES (reg. shares)	USD	11'597	1'696	3'531	9'762	332'591.34	0.04
IOVIA HOLDINGS INC	USD	3'490	348	992	2'846	703'417.36	0.08
IRON MOUNTAIN REIT	USD	5'477	474	1'297	4'654	365'990.56	0.04
J.B HUNT TRANSPORT SERVICES	USD	1'589	260	563	1'286	265'314.66	0.03
JABIL CIRCUIT	USD		2'118		2'118	305'182.62	0.04
JACOBS SOLUTIONS INC	USD	2'412	175	598	1'989	291'686.85	0.03
JM SMUCKER	USD	1'996		303	1'693	203'447.81	0.02
JOHNSON & JOHNSON	USD	48'870	2'494	14'408	36'956	5'963'959.28	0.70
JP MORGAN CHASE	USD	54'812	3'411	13'903	44'320	8'246'179.20	0.97
JUNIPER NETWORKS	USD	6'019		717	5'302	196'333.06	0.02
KELLOGG	USD	4'851	338	775	4'414	243'432.10	0.03
KENVUE INC	USD		28'517	2'104	26'413	501'847.00	0.06
KEURIG DR PEPPER INC	USD	14'633	4'204	2'748	16'089	481'221.99	0.06
KEYCORP	USD	17'269		2'012	15'257	217'717.39	0.03
KEYSIGHT TECHNOLOGIES.	USD	3'369	206	752	2'823	435'588.90	0.05
KIMBERLY-CLARK	USD	6'354	280	1'455	5'179	627'539.43	0.07
KIMCO REALTY	USD	11'314	619	1'221	10'712	211'669.12	0.02
KINDER MORGAN	USD	38'391	1'356	8'909	30'838	536'272.82	0.06
KKR & CO INC -A-	USD	10'484	915	2'489	8'910	875'496.60	0.10
KLA-TENCOR	USD	2'669	191	801	2'059	1'404'855.70	0.16
KNIGHT-SWIFT TRANSPORTATION HO	USD	2'862	423	739	2'546	143'441.64	0.02
KROGER	USD	12'733	177	2'917	9'993	495'752.73	0.06
L3HARRIS TECHNOLOGIES INC	USD	3'584	132	790	2'926	619'317.16	0.07
LABORATORY CORP OF AMERICA HOLDINGS	USD	1'666		375	1'291	278'636.53	0.03
LAM RESEARCH	USD	2'567	97	650	2'014	1'889'635.50	0.22
LAMB WESTON HOLDINGS	USD	2'697	245	614	2'328	237'944.88	0.03
LAS VEGAS SANDS	USD	6'526	573	1'066	6'033	328'919.16	0.04
LATTICE SEMICONDUCTOR	USD		2'206		2'206	169'001.66	0.02
LEAR	USD	1'107		161	946	129'933.10	0.02
LEIDOS HOLDINGS	USD	2'475	64	463	2'076	265'437.36	0.03
LENNAR -A-	USD	4'817	170	1'091	3'896	617'554.96	0.07
LENNOX INTERNATIONAL	USD	595	60	150	505	237'961.05	0.03
LIBERTY BROADB C -C-	USD	2'356		298	2'058	123'850.44	0.01
LIBERTY MEDIA CORP	USD		729	729			
LIBERTY MEDIA CORP	USD		3'469	344	3'125	227'375.00	0.03
LIBERTY MEDIA CORP-LIBERTY SIR	USD		2'385		2'385	69'117.30	0.01
LIBERTY MEDIA GROUP -C-	USD	3'674		3'674			
LIBERTY MEDIA SIRIUS -A-	USD	1'351		1'351			
LIBERTY MEDIA SIRIUS -C-	USD	3'047		3'047			
LIVE NATION ENTERTAINMENT	USD	3'232	548	1'138	2'642	256'221.16	0.03
LKQ	USD	4'880	421	877	4'424	231'330.96	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
LOEWS	USD	3'948	731	1'838	2'841	213'444.33	0.03
LOWE'S COMPANIES	USD	11'325	521	3'042	8'804	2'118'858.68	0.25
LPL FINANCIAL HOLDINGS	USD	1'491		328	1'163	311'556.07	0.04
LUCID GROUP INC	USD	7'757	6'682	14'439			
LULULEMON ATHLETICA	USD	2'187	95	498	1'784	833'288.56	0.10
M&T BANK	USD	3'292	197	978	2'511	350'887.14	0.04
MAGALLANES INC	USD	43'438	4'768	11'346	36'860	323'999.40	0.04
MANHATTAN ASSOCIATES	USD		1'002		1'002	253'836.66	0.03
MARATHON OIL	USD	11'236		2'122	9'114	221'014.50	0.03
MARATHON PETROLEUM	USD	8'778	539	3'561	5'756	974'087.88	0.11
MARKEL	USD	254	34	97	191	285'063.68	0.03
MARKETAXESS HOLDING	USD	701		107	594	126'765.54	0.01
MARRIOTT INTERNATIONAL -A-	USD	4'931	315	1'435	3'811	952'254.57	0.11
MARSH & MCLENNAN	USD	9'158	763	2'437	7'484	1'513'788.68	0.18
MARTIN MARIETTA MATERIALS	USD	1'156	110	317	949	548'246.79	0.06
MARVELL TECHNOLOGY INC	USD	15'989	1'681	4'193	13'477	965'761.82	0.11
MASCO	USD	4'061		437	3'624	278'178.24	0.03
MASIMO	USD	927		927			
MASTERCARD	USD	15'991	968	4'120	12'839	6'095'443.64	0.72
MATCH GROUP INC	USD	5'296		698	4'598	165'711.92	0.02
MC CORMICK (non voting)	USD	4'675		692	3'983	274'269.38	0.03
MCDONALD'S	USD	13'609	763	3'250	11'122	3'250'738.16	0.38
MCKESSON	USD	2'692	168	791	2'069	1'078'797.29	0.13
MEDICAL PROPERTIES TRUST	USD	11'143		11'143			
MERCADOLIBRE	USD	852	90	241	701	1'118'305.30	0.13
MERCK & CO	USD	47'335	3'096	11'534	38'897	4'945'753.55	0.58
META PLATFORMS INC	USD	41'860	2'440	10'240	34'060	16'693'827.80	1.96
METLIFE	USD	12'686	389	3'246	9'829	685'474.46	0.08
METTLER TOLEDO INTERNATIONAL	USD	422	69	144	347	432'785.34	0.05
MGM RESORTS INTERNATIONAL	USD	6'062		1'502	4'560	197'356.80	0.02
MICROCHIP TECHNOLOGY	USD	10'317	730	2'660	8'387	705'682.18	0.08
MICRON TECHNOLOGY	USD	20'029	1'895	4'959	16'965	1'537'198.65	0.18
MICROSOFT	USD	131'860	7'729	31'221	108'368	44'825'339.52	5.26
MID-AMERICA APARTMENT COMMUNITIES	USD	2'190	193	553	1'830	229'994.40	0.03
MODERNA INC	USD	6'222		1'232	4'990	460'277.60	0.05
MOHAWK INDUSTRIES	USD	941	234	1'175			
MOLINA HEALTHCARE	USD	1'077	138	311	904	356'094.64	0.04
MOLSON COORS -B-	USD	3'537		432	3'105	193'814.10	0.02
MONDELEZ INTERNATIONAL	USD	25'609	1'534	6'536	20'607	1'505'753.49	0.18
MONGODDB INC -A-	USD	1'282	130	306	1'106	495'023.48	0.06
MONOLITHIC POWER	USD	821	108	264	665	478'826.60	0.06
MONSTER BEVERAGE	USD	7'405	7'489	2'809	12'085	714'223.50	0.08
MOODY'S	USD	3'110	229	768	2'571	975'488.82	0.11
MORGAN STANLEY	USD	23'440	1'015	5'586	18'869	1'623'488.76	0.19
MOSAIC	USD	6'586	605	2'064	5'127	159'757.32	0.02
MOTOROLA SOLUTIONS	USD	3'141	39	593	2'587	854'718.93	0.10
MSCI -A-	USD	1'508	84	373	1'219	683'822.43	0.08
NASDAQ OMX GROUP	USD	6'503	1'015	2'050	5'468	307'301.60	0.04
NET LEASE OFFICE PROPERTIES	USD		207	207			
NETAPP	USD	4'214		1'013	3'201	285'273.12	0.03
NETFLIX	USD	8'309	443	2'056	6'696	4'037'152.32	0.47
NEUROCRINE BIOSCIENCES	USD	1'784		229	1'555	202'772.00	0.02
NEW DUKE HOLDCO INC -A-	USD		6'724		6'724	291'283.68	0.03
NEWELL BRANDS	USD	7'335		7'335			
NEWMONT MINING	USD	14'883	7'764	4'844	17'803	556'343.75	0.07
NEWS NEWS CORP -A-	USD	7'158	1'132	2'205	6'085	163'564.80	0.02
NEXTERA ENERGY	USD	36'712	3'076	8'577	31'211	1'722'535.09	0.20
NIKE -B-	USD	23'612	1'128	6'080	18'660	1'939'333.80	0.23
NISOURCE	USD	7'616		961	6'655	173'429.30	0.02
NORDSON	USD	972		127	845	224'474.25	0.03
NORFOLK SOUTHERN	USD	4'395	290	1'163	3'522	892'404.36	0.10
NORTHERN TRUST	USD	3'657	335	725	3'267	268'318.71	0.03
NORTHROP GRUMMAN	USD	2'692	220	677	2'235	1'030'379.70	0.12
NORTONLIFELOCK INC	USD	11'520	2'328	4'683	9'165	196'955.85	0.02
NRG ENERGY	USD	4'404		685	3'719	205'735.08	0.02
NUCOR	USD	4'883	443	1'452	3'874	744'970.20	0.09
NVIDIA	USD	45'803	2'871	10'764	37'910	29'991'359.20	3.52
NVR	USD	59	10	21	48	366'027.36	0.04
O REILLY AUTOMOTIVE	USD	1'182	72	350	904	983'027.68	0.12
OCCIDENTAL PETROLEUM	USD	13'619	1'016	4'385	10'250	621'252.50	0.07
OKTA INC	USD	2'877	739	1'100	2'516	269'966.80	0.03

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OLD DOMINION FREIGH LINES	USD	1'785	154	473	1'466	648'675.68	0.08
OMNICOM GROUP	USD	3'848		863	2'985	263'844.15	0.03
ON SEMICONDUCTOR	USD	8'096	265	1'776	6'585	519'688.20	0.06
ONEOK (new)	USD	8'329	2'578	1'925	8'982	674'727.84	0.08
ORACLE	USD	29'949	2'254	6'864	25'339	2'829'859.52	0.33
OTIS WORLDWIDE CORP	USD	7'862	359	1'934	6'287	599'151.10	0.07
OVINTIV INC	USD	4'741	525	1'142	4'124	203'766.84	0.02
OWENS CORNING	USD	1'789	181	540	1'430	214'185.40	0.03
PACCAR	USD	9'765	420	2'093	8'092	897'321.88	0.11
PACKAGING CORP OF AMERICA	USD	1'774		324	1'450	262'725.50	0.03
PALANTIR TECHNOLOGIES INC -A-	USD	30'658	1'814	3'779	28'693	719'620.44	0.08
PALO ALTO NET	USD	5'615	698	1'449	4'864	1'510'515.20	0.18
PARAMOUNT GLOBAL	USD	11'384		3'599	7'785	85'946.40	0.01
PARKER-HANNIFIN	USD	2'417	39	459	1'997	1'069'293.65	0.13
PAYCHEX	USD	6'093	194	1'290	4'997	612'732.14	0.07
PAYCOM SOFTWARE	USD	979	389	505	863	157'402.57	0.02
PAYLOCITY HOLDING	USD	772	314	375	711	119'881.71	0.01
PAYPAL HOLDINGS	USD	19'904	1'323	5'576	15'651	944'381.34	0.11
PEPSICO	USD	25'582	1'484	6'066	21'000	3'472'140.00	0.41
PERKINELMER	USD	2'324		318	2'006	219'837.54	0.03
PFIZER	USD	104'868	6'810	25'255	86'423	2'295'394.88	0.27
PG&E	USD	27'995	9'131	6'043	31'083	518'775.27	0.06
PHILIP MORRIS INTERNATIONAL	USD	28'965	1'613	6'867	23'711	2'133'041.56	0.25
PHILLIPS 66	USD	8'665	572	2'503	6'734	959'662.34	0.11
PHINIA INC	USD		766	766			
PINTEREST INC -A-	USD	10'931	874	2'897	8'908	326'923.60	0.04
PIONEER NATURAL RESOURCES	USD	4'261	449	1'100	3'610	849'035.90	0.10
PLUG POWER	USD	9'735		9'735			
PNC FINANCIAL SERVICES	USD	7'431	509	1'763	6'177	909'254.40	0.11
POOL	USD	747	67	190	624	248'426.88	0.03
PPG INDUSTRIES	USD	4'403	54	1'007	3'450	488'520.00	0.06
PPL	USD	13'877		2'164	11'713	308'871.81	0.04
PRINCIPAL FINANCIAL	USD	4'644		996	3'648	294'977.28	0.03
PROCTER & GAMBLE	USD	44'295	2'599	10'727	36'167	5'748'382.98	0.67
PROGRESSIVE	USD	11'023	723	2'851	8'895	1'686'136.20	0.20
PROLOGIS	USD	17'246	998	4'169	14'075	1'875'775.25	0.22
PRUDENTIAL FINANCIAL	USD	6'968	865	2'225	5'608	611'215.92	0.07
PTC	USD	2'083	381	573	1'891	346'071.91	0.04
PUBLIC SERVICE ENTERPRISE	USD	9'322	114	1'783	7'653	477'547.20	0.06
PUBLIC STORAGE	USD	2'960	135	660	2'435	691'223.45	0.08
PULTE GROUP	USD	4'442		1'064	3'378	366'107.64	0.04
QORVO	USD	1'933		423	1'510	172'970.50	0.02
QUALCOMM	USD	21'009	1'353	5'223	17'139	2'704'362.81	0.32
QUANTA SERVICES	USD	2'656	116	535	2'237	540'257.87	0.06
QUEST DIAGNOSTICS	USD	2'183		371	1'812	226'300.68	0.03
RAYMOND JAMES FINANCIAL	USD	3'594	470	1'037	3'027	364'208.64	0.04
RAYTHEON TECHNOLOGIES CORPORATION	USD	27'232	1'208	6'228	22'212	1'991'760.04	0.23
REALTY INCOME	USD	11'550	4'095	2'716	12'929	673'730.19	0.08
REGENCY CENTERS	USD	2'777	381	373	2'785	172'530.75	0.02
REGENERON PHARMACEUTICALS	USD	2'011	177	544	1'644	1'588'251.96	0.19
REGIONS FINANCIAL	USD	17'510		2'526	14'984	279'151.92	0.03
RELIANCE STEEL AND ALUMINIUM	USD	1'100	88	258	930	298'734.60	0.04
REPLIGEN	USD	982		127	855	165'861.45	0.02
REPUBLIC SERVICES	USD	4'154	443	1'305	3'292	604'411.20	0.07
RESMED	USD	2'741	181	582	2'340	406'504.80	0.05
RIVIAN AUTOMOTIVE INC -A-	USD	5'882	5'938	1'491	10'329	116'924.28	0.01
ROBERT HALF INTERNATIONAL	USD	1'949	303	559	1'693	136'117.20	0.02
ROBINHOOD MARKETS INC -A-	USD		6'945		6'945	113'272.95	0.01
ROBLOX CORP -A-	USD	6'671	957	890	6'738	268'846.20	0.03
ROCKWELL AUTOMATION	USD	2'164	281	768	1'677	478'079.16	0.06
ROKU INC -A-	USD	2'347		354	1'993	125'917.74	0.01
ROLLINS	USD	4'110	1'173	598	4'685	206'467.95	0.02
ROPER TECHNOLOGIES	USD	1'995	102	441	1'656	902'072.88	0.11
ROSS STORES	USD	6'583	345	1'703	5'225	778'316.00	0.09
RPM INTERNATIONAL	USD	2'406		411	1'995	230'123.25	0.03
S&P GLOBAL	USD	6'237	314	1'581	4'970	2'129'048.60	0.25
SALESFORCE.COM	USD	18'730	1'076	4'910	14'896	4'600'182.72	0.54
SAMSARA INC -A-	USD		3'264		3'264	112'771.20	0.01
SBA COMMUNICATIONS -A- (reg. shares)	USD	2'019		373	1'646	344'392.58	0.04
SEALED AIR	USD	2'551		2'551			
SEATTLE GENETICS INC	USD	2'580		2'580			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
SEI INVESTMENTS	USD	2'135	413	760	1'788	120'243.00	0.01
SEMPRA ENERGY	USD	5'899	5'524	1'734	9'689	684'043.40	0.08
SERVICENOW	USD	3'790	297	952	3'135	2'418'150.90	0.28
SHERWIN-WILLIAMS	USD	4'601	359	1'213	3'747	1'244'116.41	0.15
SIGNATURE BANK	USD	1'174		1'174			
SIMON PROPERTY GROUP	USD	6'131	820	1'914	5'037	746'181.18	0.09
SIRIUS XM HOLDINGS	USD	15'669	1'185	4'543	12'311	54'414.62	0.01
SKYWORKS SOLUTIONS	USD	3'068		530	2'538	266'286.96	0.03
SNAP INC -A-	USD	20'929	2'966	7'416	16'479	181'598.58	0.02
SNAP-ON	USD	993		206	787	216'944.42	0.03
SNOWFLAKE INC -A-	USD	4'201	1'490	1'457	4'234	797'177.52	0.09
SOLAREDGE TECHNOLOGIES	USD	1'024		1'024			
SOUTHERN	USD	20'383	2'177	6'092	16'468	1'107'473.00	0.13
SOUTHWEST AIRLINES	USD	2'931		718	2'213	75'839.51	0.01
SPLUNK	USD	3'062	210	724	2'548	398'048.56	0.05
SS&C TECHNOLOGIES HOLDINGS	USD	4'257	866	1'664	3'459	220'545.84	0.03
STANLEY BLACK & DECKER	USD	2'773		349	2'424	216'438.96	0.03
STARBUCKS	USD	21'439	916	4'964	17'391	1'650'405.90	0.19
STATE STREET	USD	6'899		1'938	4'961	365'774.53	0.04
STEEL DYNAMICS	USD	3'410	227	1'264	2'373	317'554.86	0.04
STRYKER	USD	6'362	355	1'514	5'203	1'816'211.21	0.21
SUN COMMUNITIES	USD	2'306		299	2'007	268'456.32	0.03
SUPER MICRO COMPUTER	USD		810	27	783	678'171.96	0.08
SVB FINANCIAL GROUP	USD	1'098		1'098			
SYNCHRONY FINANCIAL	USD	7'953	1'401	2'713	6'641	274'273.30	0.03
SYNOPSIS	USD	2'869	195	771	2'293	1'315'562.89	0.15
SYSCO	USD	9'511	768	2'542	7'737	626'464.89	0.07
T ROWE PRICE GROUP	USD	4'261		972	3'289	372'808.15	0.04
TAKE-TWO INTERACTIVE SOFTWARE	USD	3'178	388	857	2'709	398'033.37	0.05
TARGA RESOURCES	USD	4'020	851	1'571	3'300	324'192.00	0.04
TARGET	USD	8'621	578	2'012	7'187	1'099'036.04	0.13
TELEDYNE TECHNOLOGIES	USD	880		160	720	307'634.40	0.04
TELEFLEX	USD	877		107	770	171'548.30	0.02
TERADYNE	USD	2'863		348	2'515	260'528.85	0.03
TESLA MOTORS	USD	50'152	6'017	12'289	43'880	8'858'494.40	1.04
TEXAS INSTRUMENTS	USD	16'844	947	3'911	13'880	2'322'540.40	0.27
TEXAS PACIFIC LAND CORP	USD	115		14	101	159'117.42	0.02
TEXTRON	USD	3'942		931	3'011	268'189.77	0.03
THE HERSHEY COMPANY	USD	2'731	326	756	2'301	432'403.92	0.05
THE KRAFT HEINZ COMPANY	USD	13'788	2'915	3'511	13'192	465'413.76	0.05
THERMO FISHER SCIENTIFIC	USD	7'321	421	1'853	5'889	3'357'790.02	0.39
TJX COS	USD	21'695	928	5'231	17'392	1'724'242.88	0.20
T-MOBILE US	USD	11'717	518	4'248	7'987	1'304'277.10	0.15
TOAST INC -A-	USD	4'916	1'281	1'291	4'906	112'838.00	0.01
TORO	USD	1'949		233	1'716	158'403.96	0.02
TRACTOR SUPPLY	USD	2'098		420	1'678	426'748.96	0.05
TRADE DESK INC/THE	USD	8'376	670	2'188	6'858	585'878.94	0.07
TRADEWEB MARKETS INC -A-	USD	2'001	273	513	1'761	186'349.02	0.02
TRANSDIGM GROUP	USD	967	151	261	857	1'009'323.18	0.12
TRANSUNION	USD	3'623		448	3'175	246'475.25	0.03
TRAVELERS COMPANIES	USD	4'453	496	1'417	3'532	780'430.72	0.09
TRIMBLE NAVIGATION	USD	4'581		517	4'064	248'676.16	0.03
TRUIST FINANCIAL CORP	USD	24'962	1'636	6'042	20'556	719'048.88	0.08
TWILIO -A-	USD	3'256		377	2'879	171'559.61	0.02
TYLER TECHNOLOGIES	USD	799	63	191	671	293'320.94	0.03
TYSON FOODS -A-	USD	5'512		908	4'604	249'720.96	0.03
UBER TECHNOLOGIES INC	USD	27'913	7'225	6'673	28'465	2'262'967.50	0.27
UDR	USD	6'180		1'090	5'090	180'695.00	0.02
UGI	USD	3'910		3'910			
UIPATH INC -A-	USD		6'171		6'171	146'561.25	0.02
ULTA SALON COSMETICS & FRAGRANCE	USD	960	53	232	781	428'425.36	0.05
UNION PACIFIC	USD	11'378	767	2'822	9'323	2'365'151.87	0.28
UNITED PARCEL SERVICE -B-	USD	13'675	645	3'337	10'983	1'628'339.58	0.19
UNITED RENTALS	USD	1'316	161	427	1'050	727'933.50	0.09
UNITED THERAPEUTICS	USD	854		102	752	169'681.28	0.02
UNITEDHEALTH GROUP	USD	17'405	1'037	4'215	14'227	7'022'447.20	0.82
UNITY SOFTWARE INC	USD	4'625		762	3'863	113'263.16	0.01
UNIVERSAL HEALTH SERVICES	USD	1'283		354	929	155'198.74	0.02
US BANCORP	USD	26'491	2'787	5'448	23'830	999'906.80	0.12
VAIL RESORTS	USD	733	107	203	637	146'707.47	0.02
VALERO ENERGY	USD	7'076	475	2'371	5'180	732'762.80	0.09

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
VEEVA SYSTEMS -A-	USD	2'622	421	685	2'358	531'752.58	0.06
VENTAS	USD	7'430		983	6'447	272'643.63	0.03
VERALTO CORP	USD		3'723		3'723	321'741.66	0.04
VERISIGN	USD	1'806		370	1'436	280'436.44	0.03
VERISK ANALYTICS -A-	USD	2'961	235	952	2'244	542'823.60	0.06
VERIZON COMMUNICATIONS	USD	78'472	4'397	18'305	64'564	2'583'851.28	0.30
VERTEX PHARMACEUTICALS	USD	4'804	370	1'254	3'920	1'649'300.80	0.19
VERTIV HOLDINGS CO -A-	USD		6'646	1'283	5'963	362'646.06	0.04
VESTIS CORPORATION	USD		2'210	2'210			
VF	USD	6'139		6'139			
VIATRIS INC	USD	22'520		3'996	18'524	229'141.88	0.03
VICI PROPERTIES INC	USD	17'995	2'797	4'837	15'955	477'533.15	0.06
VISA -A-	USD	30'341	1'822	7'960	24'203	6'840'735.92	0.80
VISTRA ENERGY CORP	USD	7'265		2'151	5'114	278'917.56	0.03
VMWARE	USD	3'964	462	4'426			
VULCAN MATERIALS	USD	2'480		519	1'961	521'331.85	0.06
W.P. CAREY	USD	3'634	787	877	3'544	199'633.52	0.02
WABTEC	USD	3'193	501	981	2'713	383'319.77	0.04
WALGREENS BOOTS ALLIANCE	USD	13'757		1'914	11'843	251'782.18	0.03
WAL-MART STORES	USD	27'738	46'899	6'717	67'920	3'980'791.20	0.47
WALT DISNEY	USD	34'064	2'230	8'137	28'157	3'141'758.06	0.37
WASTE MANAGEMENT	USD	7'748	549	2'190	6'107	1'255'904.55	0.15
WATERS	USD	1'119		215	904	305'027.68	0.04
WATSCO	USD		534		534	210'460.08	0.02
WEBSTER FINANCIAL	USD	3'272		3'272			
WEC ENERGY GROUP	USD	5'904	91	975	5'020	394'019.80	0.05
WELLS FARGO	USD	70'873	4'248	19'369	55'752	3'099'253.68	0.36
WELLTOWER	USD	8'628	2'282	2'290	8'620	794'419.20	0.09
WEST PHARMACEUTICAL SERVICES	USD	1'394		263	1'131	405'305.16	0.05
WESTERN DIGITAL	USD	6'057	174	1'071	5'160	306'865.20	0.04
WESTLAKE CHEMICAL	USD	761	375	455	681	94'461.51	0.01
WESTROCK	USD	4'941		812	4'129	187'002.41	0.02
WEYERHAEUSER	USD	13'852		2'762	11'090	381'274.20	0.04
WHIRLPOOL	USD	1'021		1'021			
WILLIAMS COMPANIES	USD	22'800	2'586	6'745	18'641	669'957.54	0.08
WILLIAMS-SONOMA	USD		1'156		1'156	272'272.68	0.03
WK KELLOGG CO	USD		1'103	1'103			
WOLFSPEED INC	USD	2'333		2'333			
WORKDAY -A-	USD	3'782	421	979	3'224	949'983.84	0.11
WR BERKLEY	USD	4'018		834	3'184	266'182.40	0.03
WW GRAINGER	USD	856	104	270	690	671'687.40	0.08
WYNN RESORTS	USD	2'024	500	820	1'704	179'260.80	0.02
XCEL ENERGY	USD	10'249	1'327	3'509	8'067	425'050.23	0.05
XYLEM	USD	3'424	893	503	3'814	484'568.70	0.06
YUM BRANDS	USD	5'353		1'058	4'295	594'513.90	0.07
ZEBRA TECHNOLOGIES -A-	USD	968		148	820	229'173.60	0.03
ZILLOW GROUP -C-	USD	2'975		531	2'444	137'230.60	0.02
ZIMMER BIOMET HOLDINGS	USD	3'953	261	889	3'325	413'497.00	0.05
ZOETIS -A-	USD	8'783	471	2'307	6'947	1'377'798.51	0.16
ZOOM VIDEO COMMUNICATIONS INC -A-	USD	4'227	783	1'238	3'772	266'793.56	0.03
ZOOMINFO TECHNOLOGIES INC -A-	USD	4'900	899	5'799			
ZSCALER INC	USD	1'597	294	493	1'398	338'274.06	0.04
<b>Total Shares (and equity-type securities)</b>						<b>662'293'147.24</b>	<b>77.74</b>
<b>Collective Investment Scheme</b>						<b>685'902'934.42</b>	<b>80.51</b>
<b>Ireland</b>							
CREDIT SUISSE INDEX FUND (IE) ETF ICAV - CSIF (IE) MSCI USA BLUE UCITS ETF -B- USD	USD	981'643	20'057	188'799	812'901	160'827'910.60	18.88
						<b>160'827'910.60</b>	<b>18.88</b>
<b>Total Collective Investment Scheme</b>						<b>160'827'910.60</b>	<b>18.88</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>846'730'845.02</b>	<b>99.38</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>United States</b>							
S&P E-MINI 500 Index -50- 03/23	USD	11	2	13			
S&P E-MINI 500 Index -50- 06/23	USD		101	101			
S&P E-MINI 500 Index -50- 09/23	USD		75	75			
S&P E-MINI 500 Index -50- 12/23	USD		156	156			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
S&P E-MINI 500 Index -50- 03/24	USD		118	101	17	0.00	0.00
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						6'054.81	0.00
<b>Total Forward exchange transactions</b>						<b>6'054.81</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>6'054.81</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>6'054.81</b>	<b>0.00</b>
<b>Total investments</b>						<b>846'736'899.83</b>	<b>99.39</b>
Cash at banks						3'344'573.04	0.39
Time deposit						0.00	0.00
Other assets						1'891'405.03	0.22
<b>Total fund assets</b>						<b>851'972'877.90</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						53'244.85	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>851'919'633.05</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value USD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>846'730'845.02</b>	<b>99.38</b>
<b>Securities valued based on parameters observable on the market</b>	<b>6'054.81</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	12'461'561	USD	13'344'000	0.00	0.00
04.04.2023	Bought	CHF	43'063	USD	46'000	0.00	0.00
04.04.2023	Bought	CHF	19'384	USD	20'656	0.00	0.00
04.04.2023	Bought	CHF	26'957	USD	29'000	0.00	0.00
04.04.2023	Bought	CHF	24'382	USD	26'000	0.00	0.00
04.04.2023	Bought	CHF	108'256	USD	119'000	0.00	0.00
04.04.2023	Bought	CHF	2'784	USD	3'000	0.00	0.00
04.04.2023	Bought	CHF	14'832	USD	16'000	0.00	0.00
04.04.2023	Bought	CHF	69'608	USD	76'000	0.00	0.00
04.04.2023	Bought	USD	18'000	CHF	16'881	0.00	0.00
04.04.2023	Bought	USD	4'000	CHF	3'646	0.00	0.00
04.04.2023	Bought	USD	4'000	CHF	3'701	0.00	0.00
04.04.2023	Bought	USD	249'000	CHF	229'166	0.00	0.00
04.04.2023	Bought	USD	53'000	CHF	48'424	0.00	0.00
04.04.2023	Bought	USD	185'000	CHF	169'656	0.00	0.00
04.04.2023	Bought	USD	5'000	CHF	4'611	0.00	0.00
04.04.2023	Bought	USD	221'000	CHF	203'793	0.00	0.00
04.04.2023	Bought	USD	407'000	CHF	380'085	0.00	0.00
04.04.2023	Bought	USD	3'000	CHF	2'804	0.00	0.00
03.05.2023	Bought	CHF	1'821	USD	2'000	0.00	0.00
03.05.2023	Bought	CHF	446'216	USD	490'000	0.00	0.00
03.05.2023	Bought	CHF	11'443'152	USD	12'566'000	0.00	0.00
03.05.2023	Bought	CHF	24'569	USD	27'000	0.00	0.00
03.05.2023	Bought	CHF	3'549	USD	4'000	0.00	0.00
03.05.2023	Bought	CHF	25'894	USD	29'000	0.00	0.00
03.05.2023	Bought	CHF	6'250	USD	7'000	0.00	0.00
03.05.2023	Bought	CHF	24'866	USD	28'000	0.00	0.00
03.05.2023	Bought	CHF	2'690	USD	3'000	0.00	0.00
03.05.2023	Bought	USD	97'000	CHF	86'564	0.00	0.00
03.05.2023	Bought	USD	117'000	CHF	104'895	0.00	0.00
03.05.2023	Bought	USD	172'000	CHF	155'175	0.00	0.00
03.05.2023	Bought	USD	7'000	CHF	6'410	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.05.2023	Bought	USD	6'000	CHF	5'383	0.00	0.00
03.05.2023	Bought	USD	11'000	CHF	9'951	0.00	0.00
02.06.2023	Bought	CHF	11'305'154	USD	12'746'000	0.00	0.00
02.06.2023	Bought	CHF	386'713	USD	436'000	0.00	0.00
02.06.2023	Bought	CHF	82'743	USD	93'000	0.00	0.00
02.06.2023	Bought	CHF	6'240	USD	7'000	0.00	0.00
02.06.2023	Bought	CHF	4'422	USD	5'000	0.00	0.00
02.06.2023	Bought	CHF	19'586	USD	22'000	0.00	0.00
02.06.2023	Bought	CHF	159'860	USD	178'000	0.00	0.00
02.06.2023	Bought	USD	42'000	CHF	37'344	0.00	0.00
02.06.2023	Bought	USD	25'000	CHF	22'530	0.00	0.00
02.06.2023	Bought	USD	5'000	CHF	4'423	0.00	0.00
02.06.2023	Bought	USD	5'000	CHF	4'535	0.00	0.00
02.06.2023	Bought	USD	11'000	CHF	9'952	0.00	0.00
02.06.2023	Bought	USD	3'000	CHF	2'686	0.00	0.00
05.07.2023	Bought	CHF	12'189'559	USD	13'386'000	0.00	0.00
05.07.2023	Bought	CHF	2'732	USD	3'000	0.00	0.00
05.07.2023	Bought	CHF	47'880	USD	53'000	0.00	0.00
05.07.2023	Bought	CHF	20'697	USD	23'000	0.00	0.00
05.07.2023	Bought	CHF	13'551	USD	15'000	0.00	0.00
05.07.2023	Bought	CHF	4'480	USD	5'000	0.00	0.00
05.07.2023	Bought	CHF	4'470	USD	5'000	0.00	0.00
05.07.2023	Bought	USD	14'000	CHF	12'701	0.00	0.00
05.07.2023	Bought	USD	140'000	CHF	126'955	0.00	0.00
05.07.2023	Bought	USD	28'000	CHF	25'360	0.00	0.00
05.07.2023	Bought	USD	3'000	CHF	2'713	0.00	0.00
05.07.2023	Bought	USD	902'000	CHF	809'750	0.00	0.00
03.08.2023	Bought	CHF	11'063'687	USD	12'403'000	0.00	0.00
03.08.2023	Bought	CHF	659'179	USD	739'000	0.00	0.00
03.08.2023	Bought	CHF	28'674	USD	32'000	0.00	0.00
03.08.2023	Bought	CHF	8'043	USD	9'000	0.00	0.00
03.08.2023	Bought	CHF	2'664	USD	3'000	0.00	0.00
03.08.2023	Bought	CHF	2'576	USD	3'000	0.00	0.00
03.08.2023	Bought	USD	13'000	CHF	11'443	0.00	0.00
03.08.2023	Bought	USD	122'000	CHF	109'229	0.00	0.00
03.08.2023	Bought	USD	11'000	CHF	9'442	0.00	0.00
05.09.2023	Bought	CHF	11'266'504	USD	13'043'000	0.00	0.00
05.09.2023	Bought	CHF	817'988	USD	947'000	0.00	0.00
05.09.2023	Bought	CHF	11'332	USD	13'000	0.00	0.00
05.09.2023	Bought	CHF	4'371	USD	5'000	0.00	0.00
05.09.2023	Bought	CHF	3'508	USD	4'000	0.00	0.00
05.09.2023	Bought	USD	23'000	CHF	20'049	0.00	0.00
05.09.2023	Bought	USD	9'000	CHF	7'825	0.00	0.00
05.09.2023	Bought	USD	6'000	CHF	5'238	0.00	0.00
05.09.2023	Bought	USD	3'000	CHF	2'643	0.00	0.00
03.10.2023	Bought	CHF	12'302'569	USD	13'971'000	0.00	0.00
03.10.2023	Bought	CHF	3'520	USD	4'000	0.00	0.00
03.10.2023	Bought	CHF	9'696	USD	11'000	0.00	0.00
03.10.2023	Bought	CHF	11'527	USD	13'000	0.00	0.00
03.10.2023	Bought	CHF	2'669	USD	3'000	0.00	0.00
03.10.2023	Bought	USD	103'000	CHF	90'696	0.00	0.00
03.10.2023	Bought	USD	3'000	CHF	2'740	0.00	0.00
03.10.2023	Bought	USD	423'000	CHF	372'485	0.00	0.00
02.11.2023	Bought	CHF	12'289'555	USD	13'477'000	0.00	0.00
02.11.2023	Bought	CHF	14'661	USD	16'000	0.00	0.00
02.11.2023	Bought	CHF	25'467	USD	28'000	0.00	0.00
02.11.2023	Bought	CHF	10'939	USD	12'000	0.00	0.00
02.11.2023	Bought	CHF	21'578	USD	24'000	0.00	0.00
02.11.2023	Bought	CHF	25'045	USD	28'000	0.00	0.00
02.11.2023	Bought	USD	4'000	CHF	3'610	0.00	0.00
02.11.2023	Bought	USD	40'000	CHF	36'739	0.00	0.00
02.11.2023	Bought	USD	30'000	CHF	26'721	0.00	0.00
02.11.2023	Bought	USD	9'000	CHF	8'084	0.00	0.00
02.11.2023	Bought	USD	3'000	CHF	2'711	0.00	0.00
02.11.2023	Bought	USD	1'159'000	CHF	1'056'913	0.00	0.00
04.12.2023	Bought	CHF	11'192'257	USD	12'340'000	0.00	0.00
04.12.2023	Bought	CHF	9'939	USD	11'000	0.00	0.00
04.12.2023	Bought	CHF	25'052	USD	28'000	0.00	0.00
04.12.2023	Bought	CHF	3'605	USD	4'000	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.12.2023	Bought	CHF	3'545	USD	4'000	0.00	0.00
04.12.2023	Bought	CHF	6'164	USD	7'000	0.00	0.00
04.12.2023	Bought	USD	15'000	CHF	13'273	0.00	0.00
04.12.2023	Bought	USD	295'000	CHF	267'567	0.00	0.00
04.12.2023	Bought	USD	113'000	CHF	99'626	0.00	0.00
04.12.2023	Bought	USD	5'000	CHF	4'490	0.00	0.00
04.12.2023	Bought	USD	5'000	CHF	4'406	0.00	0.00
04.12.2023	Bought	USD	108'000	CHF	97'947	0.00	0.00
04.12.2023	Bought	USD	3'000	CHF	2'687	0.00	0.00
03.01.2024	Bought	CHF	10'268'475	USD	11'850'000	0.00	0.00
03.01.2024	Bought	CHF	1'348'333	USD	1'556'000	0.00	0.00
03.01.2024	Bought	CHF	70'580	USD	81'000	0.00	0.00
03.01.2024	Bought	CHF	14'781	USD	17'000	0.00	0.00
03.01.2024	Bought	CHF	2'614	USD	3'000	0.00	0.00
03.01.2024	Bought	CHF	16'550	USD	19'000	0.00	0.00
03.01.2024	Bought	CHF	6'120	USD	7'000	0.00	0.00
03.01.2024	Bought	CHF	93'555	USD	107'000	0.00	0.00
03.01.2024	Bought	CHF	12'967	USD	15'000	0.00	0.00
03.01.2024	Bought	CHF	20'768	USD	24'000	0.00	0.00
03.01.2024	Bought	CHF	5'199	USD	6'000	0.00	0.00
03.01.2024	Bought	CHF	11'986	USD	14'000	0.00	0.00
03.01.2024	Bought	USD	35'000	CHF	29'589	0.00	0.00
03.01.2024	Bought	USD	117'000	CHF	100'017	0.00	0.00
02.02.2024	Bought	CHF	11'294'594	USD	13'547'000	0.00	0.00
02.02.2024	Bought	CHF	621'106	USD	745'000	0.00	0.00
02.02.2024	Bought	CHF	684'556	USD	816'000	0.00	0.00
02.02.2024	Bought	CHF	41'855	USD	50'000	0.00	0.00
02.02.2024	Bought	CHF	40'803	USD	48'000	0.00	0.00
02.02.2024	Bought	CHF	3'401	USD	4'000	0.00	0.00
02.02.2024	Bought	CHF	2'561	USD	3'000	0.00	0.00
02.02.2024	Bought	CHF	139'962	USD	163'000	0.00	0.00
02.02.2024	Bought	CHF	102'296	USD	118'000	0.00	0.00
02.02.2024	Bought	CHF	100'691	USD	116'000	0.00	0.00
02.02.2024	Bought	CHF	59'928	USD	69'000	0.00	0.00
02.02.2024	Bought	CHF	3'455	USD	4'000	0.00	0.00
02.02.2024	Bought	USD	17'000	CHF	14'667	0.00	0.00
02.02.2024	Bought	USD	31'000	CHF	26'273	0.00	0.00
02.02.2024	Bought	USD	36'000	CHF	31'234	0.00	0.00
02.02.2024	Bought	USD	6'000	CHF	5'178	0.00	0.00
04.03.2024	Bought	CHF	13'339'295	USD	15'601'000	0.00	0.00
04.03.2024	Bought	CHF	83'460	USD	97'000	0.00	0.00
04.03.2024	Bought	CHF	20'617	USD	24'000	0.00	0.00
04.03.2024	Bought	CHF	4'346	USD	5'000	0.00	0.00
04.03.2024	Bought	CHF	123'866	USD	140'000	0.00	0.00
04.03.2024	Bought	CHF	7'078	USD	8'000	0.00	0.00
04.03.2024	Bought	CHF	3'518	USD	4'000	0.00	0.00
04.03.2024	Bought	CHF	3'525	USD	4'000	0.00	0.00
04.03.2024	Bought	CHF	3'522	USD	4'000	0.00	0.00
04.03.2024	Bought	CHF	53'683	USD	61'000	0.00	0.00
04.03.2024	Bought	USD	86'000	CHF	75'580	0.00	0.00
04.03.2024	Bought	USD	78'000	CHF	66'706	0.00	0.00
04.03.2024	Bought	USD	78'000	CHF	66'684	0.00	0.00
04.03.2024	Bought	USD	34'000	CHF	29'346	0.00	0.00
04.03.2024	Bought	USD	153'000	CHF	132'826	0.00	0.00
04.03.2024	Bought	USD	7'000	CHF	6'153	0.00	0.00
04.03.2024	Bought	USD	45'000	CHF	39'352	0.00	0.00
04.03.2024	Bought	USD	1'173'000	CHF	1'020'033	0.00	0.00
03.04.2024	Bought	CHF	12'611'877	USD	14'369'000	6'067.60	0.00
03.04.2024	Bought	USD	37'000	CHF	32'473	-12.79	0.00
<b>Total Forward exchange transactions</b>						<b>6'054.81</b>	<b>0.00</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	4'331'829.50	0.51%	2'183'582.50	0.27%
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>4'331'829.50</b>	<b>0.51%</b>	<b>2'183'582.50</b>	<b>0.27%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	14'285'656.27	1.68%	12'890'392.39	1.60%
<b>Total commitment-reducing positions</b>	<b>14'285'656.27</b>	<b>1.68%</b>	<b>12'890'392.39</b>	<b>1.60%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CAD	240.84	211.18	227.75
<b>Unit class ZB</b>				
Total net assets in millions	CAD	224.52	195.25	204.56
Asset value per share	CAD	1'687.20	1'541.49	1'579.22
<b>Unit class DB</b>				
Total net assets in millions	CAD	4.13	4.64	11.06
Asset value per share	CAD	3'866.02	3'534.37	3'622.87
<b>Unit class QB</b>				
Total net assets in millions	CAD	9.22	7.55	8.47
Asset value per share	CAD	1'581.53	1'446.39	1'483.30
<b>Unit class FB</b>				
Total net assets in millions	CAD	2.97	3.75	3.65
Asset value per share	CAD	1'655.25	1'514.61	1'553.95

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZB		Unit class DB		Unit class QB	
Gross distribution	CAD	0.480	CAD	1.140	CAD	0.460
Less 35% Swiss withholding tax	CAD	0.168	CAD	0.399	CAD	0.161
<b>Net distribution</b>	<b>CAD</b>	<b>0.312</b>	<b>CAD</b>	<b>0.741</b>	<b>CAD</b>	<b>0.299</b>
<b>Coupon no. income</b>		<b>23</b>		<b>27</b>		<b>16</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class FB	
Gross distribution	CAD	0.560
Less 35% Swiss withholding tax	CAD	0.196
<b>Net distribution</b>	<b>CAD</b>	<b>0.364</b>
<b>Coupon no. income</b>		<b>14</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

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**Accumulation per unit**

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**1. For unitholders domiciled in Switzerland**  
**For unitholders domiciled outside Switzerland (without affidavit)**

<b>Accumulation 2024</b>	<b>Unit class ZB</b>		<b>Unit class DB</b>		<b>Unit class QB</b>	
For Accumulation available earnings	CAD	54.083	CAD	120.952	CAD	48.523
Less 35% Swiss withholding tax	CAD	18.929	CAD	42.333	CAD	16.983
<b>For Accumulation retained earnings</b>	<b>CAD</b>	<b>35.154</b>	<b>CAD</b>	<b>78.619</b>	<b>CAD</b>	<b>31.540</b>

**2. For unitholders domiciled outside Switzerland (with affidavit)**

<b>Accumulation 2024</b>	<b>Unit class ZB</b>		<b>Unit class DB</b>		<b>Unit class QB</b>	
For Accumulation available earnings	CAD	54.083	CAD	120.952	CAD	48.523
Less 35% Swiss withholding tax 1)	CAD	18.929	CAD	42.333	CAD	16.983
<b>For Accumulation retained earnings</b>	<b>CAD</b>	<b>35.154</b>	<b>CAD</b>	<b>78.619</b>	<b>CAD</b>	<b>31.540</b>
<b>Coupon no. income</b>		<b>22</b>		<b>26</b>		<b>15</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

**1. For unitholders domiciled in Switzerland**  
**For unitholders domiciled outside Switzerland (without affidavit)**

<b>Accumulation 2024</b>	<b>Unit class FB</b>	
For Accumulation available earnings	CAD	49.638
Less 35% Swiss withholding tax	CAD	17.373
<b>For Accumulation retained earnings</b>	<b>CAD</b>	<b>32.265</b>

**2. For unitholders domiciled outside Switzerland (with affidavit)**

<b>Accumulation 2024</b>	<b>Unit class FB</b>	
For Accumulation available earnings	CAD	49.638
Less 35% Swiss withholding tax 1)	CAD	17.373
<b>For Accumulation retained earnings</b>	<b>CAD</b>	<b>32.265</b>
<b>Coupon no. income</b>		<b>13</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
CANADIAN DOLLAR	1.000000
SWISS FRANC	1.540298
UNITED STATES DOLLAR	1.356328

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CAD	CAD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	926'917.44	973'694.52
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	239'570'805.21	209'949'208.66
Other assets	426'576.86	366'535.50
<b>Total fund assets, less</b>	<b>240'924'299.51</b>	<b>211'289'438.68</b>
Other liabilities	86'353.17	108'108.88
Due to bank	0.00	1'980.00
<b>Net assets</b>	<b>240'837'946.34</b>	<b>211'179'349.80</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CAD	CAD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	211'179'349.80	227'749'307.74
Distributions	-56'548.75	-260'559.02
Delivery withholding tax	-2'134'462.94	-1'710'277.63
Issue of units	20'647'511.53	18'746'027.33
Redemption of units	-11'397'931.59	-29'042'011.59
Other items from unit transactions	-421'939.75	-869'586.48
Total income	23'021'968.04	-3'433'550.55
<b>Net assets at end of reporting period</b>	<b>240'837'946.34</b>	<b>211'179'349.80</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	135'664.875	140'649.132
Number of units issued	12'984.474	12'313.311
Number of units redeemed	-6'884.890	-17'297.568
<b>Number at the end of the reporting period</b>	<b>141'764.459</b>	<b>135'664.875</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CAD							
195'247'054.10	204'558'791.80	4'638'687.73	11'062'269.50	7'546'623.39	8'473'926.03	3'746'983.67	3'654'319.50
-52'780.57	-234'650.00	-993.34	-12'082.97	-1'946.64	-9'577.16	-828.20	-4'248.89
-1'995'331.91	-1'549'567.45	-36'621.59	-76'887.82	-72'556.74	-58'960.13	-29'952.70	-24'862.23
18'589'852.18	17'224'373.96	403'304.82	162'901.35	1'626'172.94	839'096.36	28'181.59	519'655.66
-8'242'928.03	-21'109'636.25	-1'297'474.59	-6'089'755.97	-751'591.03	-1'507'086.03	-1'105'937.94	-335'533.34
-508'270.25	-486'491.15	29'161.29	-330'728.17	7'820.21	-58'383.81	49'349.00	6'016.65
21'482'647.82	-3'155'766.81	391'795.27	-77'028.19	869'928.42	-132'391.87	277'596.53	-68'363.68
<b>224'520'243.34</b>	<b>195'247'054.10</b>	<b>4'127'859.59</b>	<b>4'638'687.73</b>	<b>9'224'450.55</b>	<b>7'546'623.39</b>	<b>2'965'391.95</b>	<b>3'746'983.67</b>
126'660.968	129'531.143	1'312.452	3'053.453	5'217.561	5'712.900	2'473.894	2'351.636
11'726.332	11'323.312	118.000	50.000	1'121.142	586.598	19.000	353.401
-5'314.699	-14'193.487	-362.724	-1'791.001	-506.078	-1'081.937	-701.389	-231.143
<b>133'072.601</b>	<b>126'660.968</b>	<b>1'067.728</b>	<b>1'312.452</b>	<b>5'832.625</b>	<b>5'217.561</b>	<b>1'791.505</b>	<b>2'473.894</b>
(CAD)							
<b>1'687.20</b>	<b>1'541.49</b>	<b>3'866.02</b>	<b>3'534.37</b>	<b>1'581.53</b>	<b>1'446.39</b>	<b>1'655.25</b>	<b>1'514.61</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CAD	CAD
<b>Income</b>		
Income from bank assets	63'763.68	29'849.43
Negative interest	-2.90	-2'252.38
Income from securities lending	81'845.72	45'670.96
Substitute payments	3'742'989.55	2'674'194.56
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	3'539'166.83	3'692'002.16
- Units of other collective investment schemes	19'009.42	18'725.18
Current income paid in on issued units	470'020.39	290'919.88
<b>Total income</b>	<b>7'916'792.69</b>	<b>6'749'109.79</b>
<b>Expenses</b>		
Interest paid	1'517.14	16.87
Audit expenses	22'266.41	19'476.36
Remunerations to the following in accordance with the fund regulations:		
- Management company	21'289.85	25'304.79
Other expenses	14'128.63	10'034.93
Current net income paid out on redeemed units	159'585.20	502'171.20
<b>Total expenses</b>	<b>218'787.23</b>	<b>557'004.15</b>
<b>Net Income</b>	<b>7'698'005.46</b>	<b>6'192'105.64</b>
Realised capital gains and losses	799'446.99	2'505'410.22
<b>Realized income</b>	<b>8'497'452.45</b>	<b>8'697'515.86</b>
Unrealized capital gain/losses	14'524'515.59	-12'131'066.41
<b>Total income</b>	<b>23'021'968.04</b>	<b>-3'433'550.55</b>
<b>Application of net income</b>		
Net income of financial year	7'698'005.46	6'192'105.64
Foreign withholding taxes reclaimed	70'503.08	55'744.27
Carry forward of reclaimed foreign withholding taxes	598.80	2'284.32
<b>Net income available for distribution</b>	<b>7'769'107.34</b>	<b>6'250'134.23</b>
Net income earmarked for distribution to investors	68'778.31	57'429.79
Distribution/delivery withholding taxes (35%)	2'694'301.85	2'167'236.88
For investment of retained earnings (65%)	5'003'703.61	4'024'868.76
Carry forward of reclaimed foreign withholding taxes	0.00	598.80
Carried forward to following year	2'323.57	0.00

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CAD							
59'171.86	27'288.54	1'158.47	948.11	2'472.95	1'091.87	960.40	520.91
-2.68	-2'075.41	-0.06	-54.10	-0.12	-83.40	-0.04	-39.47
75'913.58	41'339.11	1'493.74	1'854.30	3'203.75	1'692.88	1'234.65	784.67
3'471'968.69	2'416'550.02	68'874.34	112'909.13	146'045.49	99'052.50	56'101.03	45'682.91
<b>3'286'834.39</b>	<b>3'343'450.82</b>	<b>63'862.80</b>	<b>149'913.23</b>	<b>134'598.41</b>	<b>136'406.60</b>	<b>53'871.23</b>	<b>62'231.51</b>
17'648.97	16'937.86	342.44	778.36	729.03	691.54	288.98	317.42
435'441.30	271'754.83	9'602.37	2'248.38	24'430.75	11'153.28	545.97	5'763.39
<b>7'346'976.11</b>	<b>6'115'245.77</b>	<b>145'334.10</b>	<b>268'597.41</b>	<b>311'480.26</b>	<b>250'005.27</b>	<b>113'002.22</b>	<b>115'261.34</b>
1'403.88	14.91	27.49	0.79	62.91	0.81	22.86	0.36
20'665.95	17'659.65	405.62	764.31	859.40	719.14	335.44	333.26
0.00	0.00	3'295.54	7'315.57	12'480.63	11'818.86	5'513.68	6'170.36
11'562.19	7'404.46	230.53	327.35	484.54	302.31	1'851.37	2'000.81
116'429.03	344'172.71	12'231.00	127'472.46	14'573.54	26'021.70	16'351.63	4'504.33
<b>150'061.05</b>	<b>369'251.73</b>	<b>16'190.18</b>	<b>135'880.48</b>	<b>28'461.02</b>	<b>38'862.82</b>	<b>24'074.98</b>	<b>13'009.12</b>
<b>7'196'915.06</b>	<b>5'745'994.04</b>	<b>129'143.92</b>	<b>132'716.93</b>	<b>283'019.24</b>	<b>211'142.45</b>	<b>88'927.24</b>	<b>102'252.22</b>
745'231.23	2'316'257.34	13'710.24	55'062.41	30'647.58	89'593.06	9'857.94	44'497.41
<b>7'942'146.29</b>	<b>8'062'251.38</b>	<b>142'854.16</b>	<b>187'779.34</b>	<b>313'666.82</b>	<b>300'735.51</b>	<b>98'785.18</b>	<b>146'749.63</b>
13'540'501.53	-11'218'018.19	248'941.11	-264'807.53	556'261.60	-433'127.38	178'811.35	-215'113.31
<b>21'482'647.82</b>	<b>-3'155'766.81</b>	<b>391'795.27</b>	<b>-77'028.19</b>	<b>869'928.42</b>	<b>-132'391.87</b>	<b>277'596.53</b>	<b>-68'363.68</b>
7'196'915.06	5'745'994.04	129'143.92	132'716.93	283'019.24	211'142.45	88'927.24	102'252.22
65'552.84	51'538.61	1'215.61	1'224.47	2'737.54	1'992.09	997.09	989.10
555.85	2'214.85	6.78	42.26	10.65	1.23	25.52	25.98
<b>7'263'023.75</b>	<b>5'799'747.50</b>	<b>130'366.31</b>	<b>133'983.66</b>	<b>285'767.43</b>	<b>213'135.77</b>	<b>89'949.85</b>	<b>103'267.30</b>
63'874.85	53'197.61	1'217.21	1'259.95	2'683.01	1'982.67	1'003.24	989.56
2'518'920.22	2'011'097.83	45'200.37	46'450.92	99'056.73	73'899.85	31'124.53	35'788.28
4'677'994.84	3'734'896.21	83'943.55	86'266.01	183'962.51	137'242.60	57'802.71	66'463.94
0.00	555.85	0.00	6.78	0.00	10.65	0.00	25.52
2'233.84	0.00	5.18	0.00	65.18	0.00	19.37	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CAD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Aeronautic and astronautic industry</b>							
AIR CANADA	CAD	15'294	1'175	274	16'195	293'453.40	0.12
						<b>293'453.40</b>	<b>0.12</b>
<b>Banks and other credit institutions</b>							
BANK OF MONTREAL	CAD	58'717	8'789	1'076	66'430	8'160'261.20	3.39
BANK OF NOVA SCOTIA	CAD	103'257	10'442	1'799	111'900	7'364'139.00	3.06
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	78'566	8'698	1'589	85'675	5'502'048.50	2.28
NATIONAL BANK OF CANADA	CAD	29'200	2'674	726	31'148	3'299'507.64	1.37
ROYAL BANK OF CANADA	CAD	119'802	12'096	2'284	129'614	17'083'125.20	7.09
TORONTO DOMINION BANK	CAD	157'077	14'484	8'135	163'426	13'317'584.74	5.53
						<b>54'726'666.28</b>	<b>22.72</b>
<b>Building materials and building industry</b>							
RB Global Rg	CAD		16'892	60	16'832	1'723'428.48	0.72
STANTEC	CAD		10'591	37	10'554	1'195'979.28	0.50
						<b>2'919'407.76</b>	<b>1.21</b>
<b>Chemicals</b>							
NUTRIEN LTD	CAD	45'100	3'514	3'078	45'536	3'225'770.24	1.34
						<b>3'225'770.24</b>	<b>1.34</b>
<b>Electrical appliances and components</b>							
CAE	CAD	27'471	2'315	402	29'384	744'590.56	0.31
ROGERS COMMUNICATIONS (nv) -B-	CAD	30'635	2'662	603	32'694	1'963'601.64	0.82
						<b>2'708'192.20</b>	<b>1.12</b>
<b>Electronics and semiconductors</b>							
ONEX (subord. voting)	CAD	6'123	376	286	6'213	627'947.91	0.26
						<b>627'947.91</b>	<b>0.26</b>
<b>Energy and water supply</b>							
ALGONQUIN POWER & UTILITIES	CAD	58'591	4'112	62'703			
BROOKFIELD RENEWABLE CORP -A-	CAD	11'108	1'649	280	12'477	402'008.94	0.17
CANADIAN UTILITIES (nv)	CAD	11'180	1'057	147	12'090	369'470.40	0.15
EMERA	CAD	23'232	3'303	391	26'144	1'244'454.40	0.52
FORTIS	CAD	41'630	4'077	728	44'979	2'353'751.07	0.98
HYDRO ONE	CAD	28'469	2'323	423	30'369	1'228'426.05	0.51
NORTHLAND POWER	CAD	21'192	2'386	244	23'334	536'682.00	0.22
						<b>6'134'792.86</b>	<b>2.55</b>
<b>Environmental services and recycling</b>							
GFL ENVIRONMENTAL INC	CAD	15'833	6'005	287	21'551	1'054'490.43	0.44
						<b>1'054'490.43</b>	<b>0.44</b>
<b>Financial, investment and other div. companies</b>							
BROOKFIELD ASSET MANAGEMENT LT -A-	CAD	30'581	2'314	763	32'132	1'777'220.92	0.74
BROOKFIELD CORP	CAD	122'841	9'347	4'213	127'975	7'166'600.00	2.97
ELEMENT FINANCIAL	CAD	34'309	2'326	712	35'923	813'655.95	0.34
IGM FINANCIAL	CAD	7'352	487	215	7'624	271'795.60	0.11
TMX GROUP	CAD	4'796	21'099	224	25'671	913'887.60	0.38
						<b>10'943'160.07</b>	<b>4.54</b>
<b>Food and soft drinks</b>							
GEORGE WESTON	CAD	6'138	474	1'015	5'597	994'922.72	0.41
SAPUTO	CAD	21'676	2'354	777	23'253	642'015.33	0.27
						<b>1'636'938.05</b>	<b>0.68</b>
<b>Forestry, paper and forest products</b>							
WEST FRASER TIMBER	CAD	5'027	273	55	5'245	572'858.90	0.24
						<b>572'858.90</b>	<b>0.24</b>
<b>Graphics publishing and printing media</b>							
LUMINE GROUP INC	CAD	5'221		5'221			
THOMSON REUTERS CORP	CAD		14'908	301	14'607	3'129'403.68	1.30
THOMSON REUTERS CORP	CAD	14'629		14'629			
						<b>3'129'403.68</b>	<b>1.30</b>
<b>Insurance companies</b>							
EMPIRE (nv) -A-	CAD	13'902	874	1'470	13'306	457'593.34	0.19
FAIRFAX FINANCIAL (v)	CAD	1'973	192	193	1'972	2'856'619.48	1.19
GREAT WEST LIFECO	CAD	24'185	2'553	878	25'860	1'080'948.00	0.45
IA FINANCIAL CORP INC	CAD	9'149	709	493	9'365	788'158.40	0.33
INTACT FINANCIAL	CAD	15'172	1'457	247	16'382	3'697'089.76	1.53
MANULIFE FINANCIAL	CAD	163'332	11'813	8'505	166'640	5'367'474.40	2.23
POWER CORP OF CANADA	CAD	47'766	6'228	1'230	52'764	2'068'876.44	0.86

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CAD	in % of total fund assets
SUN LIFE FINANCIAL	CAD	50'835	3'841	902	53'774	3'876'029.92	1.61
						<b>20'192'789.74</b>	<b>8.38</b>
<b>Internet, software and IT services</b>							
CGI INC -A-	CAD	18'350	1'364	660	19'054	2'968'994.28	1.23
CONSTELLATION SOFTWARE	CAD	1'746	166	53	1'859	7'024'027.01	2.92
CONSTELLATION SOFTWARE INC/CAN (rights)	CAD		1'751	1'751			
NUVEI CORP	CAD	5'473	350	5'823			
OPEN TEXT	CAD	23'322	2'145	491	24'976	1'303'497.44	0.54
SHOPIFY -A-	CAD	103'208	9'861	1'988	111'081	11'517'988.89	4.78
						<b>22'814'507.62</b>	<b>9.47</b>
<b>Investment trusts/funds</b>							
ARC RESOURCES	CAD	56'984	4'654	5'520	56'118	1'298'009.34	0.54
CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	7'272	378	169	7'481	356'170.41	0.15
RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	13'153	655	396	13'412	239'806.56	0.10
						<b>1'893'986.31</b>	<b>0.79</b>
<b>Lodging and catering industry, leisure facilities</b>							
RESTAURANT BRANDS INTERNATIONAL	CAD	25'250	3'197	1'143	27'304	2'877'295.52	1.19
						<b>2'877'295.52</b>	<b>1.19</b>
<b>Mechanical engineering and industrial equipment</b>							
TOROMONT INDUSTRIES	CAD	7'088	664	175	7'577	944'473.05	0.39
						<b>944'473.05</b>	<b>0.39</b>
<b>Mining, coal and steel industry</b>							
CAMECO CORP	CAD	37'384	3'117	552	39'949	2'197'195.00	0.91
FRANCO-NEVADA	CAD	16'618	1'367	295	17'690	2'513'572.10	1.04
PAN AMERICAN SILVER	CAD	18'307	15'743	121	33'929	571'364.36	0.24
TECK RESOURCES -B-	CAD	39'353	3'761	686	42'428	2'212'620.20	0.92
						<b>7'494'751.66</b>	<b>3.11</b>
<b>Miscellaneous services</b>							
RITCHIE BROTHERS AUCTIONEERS	CAD	9'572	6'283	15'855			
THE DESCARTES SYSTEMS GROUP	CAD	7'321	710	185	7'846	922'924.98	0.38
WSP GLOBAL	CAD	10'823	867	273	11'417	2'459'450.14	1.02
						<b>3'382'375.12</b>	<b>1.40</b>
<b>Non-ferrous metals</b>							
KINROSS GOLD CORP	CAD	108'365	8'788	3'825	113'328	752'497.92	0.31
						<b>752'497.92</b>	<b>0.31</b>
<b>Packaging industries</b>							
CCL INDUSTRIES -B-	CAD	12'848	1'130	183	13'795	954'338.10	0.40
						<b>954'338.10</b>	<b>0.40</b>
<b>Petroleum</b>							
ALTAGAS	CAD	24'439	3'168	378	27'229	792'091.61	0.33
CANADIAN NATURAL RESOURCES	CAD	96'011	7'185	3'208	99'988	9'452'865.52	3.92
CENOVUS ENERGY	CAD	124'786	9'865	4'269	130'382	3'083'534.30	1.28
ENBRIDGE	CAD	175'464	24'153	3'770	195'847	9'136'262.55	3.79
IMPERIAL OIL	CAD	18'334	1'391	2'376	17'349	1'473'277.08	0.61
KEYERA	CAD	19'219	2'448	330	21'337	712'442.43	0.30
MEG ENERGY	CAD		26'308	780	25'528	741'588.40	0.31
PARKLAND CORP/CANADA	CAD	12'158	980	160	12'978	563'374.98	0.23
PEMBINA PIPELINE	CAD	47'971	3'612	999	50'584	2'389'082.32	0.99
SUNCOR ENERGY	CAD	117'401	8'726	6'902	119'225	5'559'461.75	2.31
TC ENERGY CORP	CAD	87'752	9'420	1'767	95'405	5'121'340.40	2.13
TOURMALINE OIL	CAD	27'803	3'673	801	30'675	1'884'058.50	0.78
						<b>40'909'379.84</b>	<b>16.98</b>
<b>Precious metals and precious stones</b>							
AGNICO EAGLE MINES	CAD	39'457	6'534	316	45'675	2'972'985.75	1.23
BARRICK GOLD	CAD	152'668	12'143	3'125	161'686	3'199'765.94	1.33
FIRST QUANTUM MINERALS	CAD	50'841	4'244	1'048	54'037	694'375.45	0.29
IVANHOE MINES -A-	CAD	52'713	6'848	833	58'728	847'445.04	0.35
LUNDIN MINING	CAD	57'468	5'243	1'482	61'229	656'987.17	0.27
WHEATON PRECIOUS METALS CORP	CAD	39'043	3'437	770	41'710	2'332'840.30	0.97
						<b>10'704'399.65</b>	<b>4.44</b>
<b>Real estate</b>							
FIRSTSERVICE CORP	CAD	3'439	323	51	3'711	828'814.74	0.34
						<b>828'814.74</b>	<b>0.34</b>
<b>Retailing, department stores</b>							
ALIMENTATION COUCHE-TARD INC	CAD	70'307	5'109	4'576	70'840	5'962'602.80	2.47
DOLLARAMA	CAD	23'632	2'830	565	25'897	2'718'667.06	1.13
GILDAN ACTIVEWEAR	CAD	15'508	1'247	2'598	14'157	669'059.82	0.28

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CAD	in % of total fund assets
LOBLAW COMPANIES	CAD	14'059	1'001	656	14'404	2'083'394.56	0.86
METRO	CAD	20'413	1'602	941	21'074	1'548'517.52	0.64
						<b>12'982'241.76</b>	<b>5.39</b>
<b>Telecommunication</b>							
BCE	CAD	6'036	3'230	2'890	6'376	321'095.36	0.13
QUEBECOR (v) -B-	CAD	13'383	971	159	14'195	450'549.30	0.19
SHAW COMMUNICATIONS (nv) -B-	CAD	41'248	229	41'477			
TELUS NON-CANADIAN	CAD	40'014	5'625	1'920	43'719	1'033'079.97	0.43
						<b>1'804'724.63</b>	<b>0.75</b>
<b>Traffic and transportation</b>							
CANADIAN NATIONAL RAILWAY	CAD	49'819	3'760	3'276	50'303	8'851'818.91	3.67
CANADIAN PACIFIC RAILWAY	CAD	80'606	69	80'675			
CANADIAN PACIFIC RAILWAY LTD	CAD		86'346	492	85'854	9'892'956.42	4.11
TFI INTERNATIONAL (reg. shares)	CAD	6'805	984	333	7'456	1'495'077.12	0.62
						<b>20'239'852.45</b>	<b>8.40</b>
<b>Vehicles</b>							
BRP	CAD	3'165	310	204	3'271	293'016.18	0.12
CANADIAN TIRE (nv) -A-	CAD	4'785	342	315	4'812	664'537.20	0.28
MAGNA INTERNATIONAL (v) -A-	CAD	23'518	1'798	393	24'923	1'863'741.94	0.77
						<b>2'821'295.32</b>	<b>1.17</b>
<b>Total Shares (and equity-type securities)</b>						<b>239'570'805.21</b>	<b>99.44</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>239'570'805.21</b>	<b>99.44</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
S&P / TSX 60 Index -200- 03/23	CAD	3	2	5			
S&P / TSX 60 Index -200- 06/23	CAD		22	22			
S&P / TSX 60 Index -200- 09/23	CAD		20	20			
S&P / TSX 60 Index -200- 12/23	CAD		20	20			
S&P / TSX 60 Index -200- 03/24	CAD		27	22	5	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Warrants</b>							
<b>Internet, software and IT services</b>							
CONSTELLATION SOFTWARE INC (wts)-31.03.2040	CAD		1'751		1'751	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Warrants</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						0.00	0.00
<b>Total Forward exchange transactions</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>239'570'805.21</b>	<b>99.44</b>
Cash at banks						926'917.44	0.38
Time deposit						0.00	0.00
Other assets						426'576.86	0.18
<b>Total fund assets</b>						<b>240'924'299.51</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						86'353.17	0.04
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>240'837'946.34</b>	<b>99.96</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CAD	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	239'570'805.21	99.44
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
27.12.2023	Bought	CHF	36'055	CAD	56'000	0.00	0.00
04.01.2024	Bought	CAD	1'530'000	CHF	976'561	0.00	0.00
04.01.2024	Bought	CAD	20'000	USD	15'168	0.00	0.00
<b>Total Forward exchange transactions</b>						<b>0.00</b>	<b>0.00</b>

Securities holdings loaned (Securities Lending and Borrowing)

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
ALGONQUIN POWER & UTILITIES	Credit Suisse (Schweiz) AG	Lending	55'000
BROOKFIELD RENEWABLE COR-A	Credit Suisse (Schweiz) AG	Lending	9'744
GREAT-WEST LIFECO INC	Credit Suisse (Schweiz) AG	Lending	24'470
IMPERIAL OIL LTD	Credit Suisse (Schweiz) AG	Lending	14'199
IVANHOE MINES LTD-CL A	Credit Suisse (Schweiz) AG	Lending	51'803
MANULIFE FINANCIAL CORP	Credit Suisse (Schweiz) AG	Lending	37'241
NATIONAL BANK OF CANADA	Credit Suisse (Schweiz) AG	Lending	400
POWER CORP OF CANADA	Credit Suisse (Schweiz) AG	Lending	5'000
ROGERS COMMUNICATIONS INC-B	Credit Suisse (Schweiz) AG	Lending	100
SUN LIFE FINANCIAL INC	Credit Suisse (Schweiz) AG	Lending	48'875
SUNCOR ENERGY INC	Credit Suisse (Schweiz) AG	Lending	100'000
TECK RESOURCES LTD-CLS B	Credit Suisse (Schweiz) AG	Lending	822

Off Balance sheet

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	1'290'600.00	0.54%	713'664.00	0.34%
<b>Total commitment-increasing positions</b>	<b>1'290'600.00</b>	<b>0.54%</b>	<b>713'664.00</b>	<b>0.34%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	13'360'564.43	5.55%	61'144'008.18	28.95%
- Commission income	81'845.72	0.03%	45'670.96	0.02%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CAD	729.13	744.28	796.44
<b>Unit class ZB</b>				
Total net assets in millions	CAD	698.08	638.03	706.12
Asset value per share	CAD	1'974.63	1'804.32	1'847.03
<b>Unit class DB</b>				
Total net assets in millions	CAD	24.17	25.92	14.90
Asset value per share	CAD	1'968.27	1'799.56	1'843.60
<b>Unit class QB</b>				
Total net assets in millions	CAD	6.88	80.32	75.42
Asset value per share	CAD	1'962.14	1'794.75	1'839.03

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZB	Unit class DB	Unit class QB
Gross distribution	CAD 1.280	CAD 1.320	CAD 1.340
Less 35% Swiss withholding tax	CAD 0.448	CAD 0.462	CAD 0.469
<b>Net distribution</b>	<b>CAD 0.832</b>	<b>CAD 0.858</b>	<b>CAD 0.871</b>
<b>Coupon no. income</b>	<b>17</b>	<b>17</b>	<b>17</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CAD 61.649	CAD 59.907	CAD 58.505
Less 35% Swiss withholding tax	CAD 21.577	CAD 20.968	CAD 20.477
<b>For Accumulation retained earnings</b>	<b>CAD 40.072</b>	<b>CAD 38.940</b>	<b>CAD 38.029</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CAD 61.649	CAD 59.907	CAD 58.505
Less 35% Swiss withholding tax 1)	CAD 21.577	CAD 20.968	CAD 20.477
<b>For Accumulation retained earnings</b>	<b>CAD 40.072</b>	<b>CAD 38.940</b>	<b>CAD 38.029</b>
<b>Coupon no. income</b>	<b>16</b>	<b>16</b>	<b>16</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
CANADIAN DOLLAR	1.000000
SWISS FRANC	1.540298
UNITED STATES DOLLAR	1.356328

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CAD	CAD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	8'062'436.10	4'919'488.28
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	720'308'856.81	738'648'285.45
Other assets	1'304'831.51	1'272'692.81
<b>Total fund assets, less</b>	<b>729'676'124.42</b>	<b>744'840'466.54</b>
Other liabilities	534'002.13	539'771.96
Due to bank	16'945.58	20'579.61
<b>Net assets</b>	<b>729'125'176.71</b>	<b>744'280'114.97</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CAD	CAD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	744'280'114.97	796'437'498.90
Distributions	-431'882.52	-493'538.93
Delivery withholding tax	-7'350'928.83	-5'513'095.09
Issue of units	97'795'561.21	115'151'479.67
Redemption of units	-172'363'825.74	-147'462'952.32
Other items from unit transactions	-2'077'644.04	-1'892'938.15
Total income	69'273'781.66	-11'946'339.11
<b>Net assets at end of reporting period</b>	<b>729'125'176.71</b>	<b>744'280'114.97</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	412'774.994	431'391.406
Number of units issued	53'387.472	65'231.191
Number of units redeemed	-96'853.814	-83'847.603
<b>Number at the end of the reporting period</b>	<b>369'308.652</b>	<b>412'774.994</b>

Unit class currency

Net asset value per unit

Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CAD	CAD	CAD	CAD	CAD	CAD
638'030'800.12	706'119'477.79	25'924'469.40	14'896'409.14	80'324'845.00	75'421'611.52
-369'937.73	-436'679.62	-14'629.63	-12'411.37	-47'315.16	-44'447.94
-6'342'770.09	-4'950'799.84	-242'922.32	-86'577.01	-765'236.42	-475'718.24
90'643'687.84	47'010'336.14	3'981'755.07	55'876'814.14	3'170'118.30	12'264'329.39
-90'393'674.74	-97'378'610.89	-7'761'721.38	-43'885'330.29	-74'208'429.62	-6'199'011.14
157'797.29	-2'245'135.55	6'898.71	-423'787.08	-2'242'340.04	775'984.48
66'351'179.75	-10'087'787.91	2'278'738.04	-440'648.13	643'863.87	-1'417'903.07
<b>698'077'082.44</b>	<b>638'030'800.12</b>	<b>24'172'587.89</b>	<b>25'924'469.40</b>	<b>6'875'505.93</b>	<b>80'324'845.00</b>
353'613.617	382'299.679	14'406.033	8'080.051	44'755.344	41'011.676
49'410.926	26'402.930	2'201.546	31'531.281	1'775.000	7'296.980
-49'501.088	-55'088.992	-4'326.459	-25'205.299	-43'026.267	-3'553.312
<b>353'523.455</b>	<b>353'613.617</b>	<b>12'281.120</b>	<b>14'406.033</b>	<b>3'504.077</b>	<b>44'755.344</b>
(CAD)	(CAD)	(CAD)	(CAD)	(CAD)	(CAD)
<b>1'974.63</b>	<b>1'804.32</b>	<b>1'968.27</b>	<b>1'799.56</b>	<b>1'962.14</b>	<b>1'794.75</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CAD	CAD
<b>Income</b>		
Income from bank assets	216'706.17	63'234.94
Negative interest	0.00	-1'980.70
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	24'360'999.70	20'832'932.02
- Units of other collective investment schemes	81'843.19	64'384.12
Income from other investments	-197.78	0.00
Current income paid in on issued units	1'854'209.68	1'626'369.70
<b>Total income</b>	<b>26'513'560.96</b>	<b>22'584'940.08</b>
<b>Expenses</b>		
Interest paid	498.12	19.79
Audit expenses	22'266.41	19'476.36
Remunerations to the following in accordance with the fund regulations:		
- Management company	98'322.59	128'681.50
Other expenses	31'001.91	21'918.53
Current net income paid out on redeemed units	3'626'427.50	1'537'792.99
<b>Total expenses</b>	<b>3'778'516.53</b>	<b>1'707'889.17</b>
<b>Net Income</b>	<b>22'735'044.43</b>	<b>20'877'050.91</b>
Realised capital gains and losses	25'989'451.99	12'072'796.15
<b>Realized income</b>	<b>48'724'496.42</b>	<b>32'949'847.06</b>
Unrealized capital gain/losses	20'549'285.24	-44'896'186.17
<b>Total income</b>	<b>69'273'781.66</b>	<b>-11'946'339.11</b>
<b>Application of net income</b>		
Net income of financial year	22'735'044.43	20'877'050.91
Foreign withholding taxes reclaimed	475'792.77	427'279.56
Carry forward of reclaimed foreign withholding taxes	4'795.42	6'801.85
<b>Net income available for distribution</b>	<b>23'215'632.62</b>	<b>21'311'132.32</b>
Net income earmarked for distribution to investors	473'416.56	429'285.99
Distribution/delivery withholding taxes (35%)	7'957'265.38	7'306'967.72
For investment of retained earnings (65%)	14'777'779.05	13'570'083.19
Carry forward of reclaimed foreign withholding taxes	0.00	4'795.42
Carried forward to following year	7'171.63	0.00

Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CAD	CAD	CAD	CAD	CAD	CAD
194'330.25	54'433.97	7'379.52	2'075.75	14'996.40	6'725.22
0.00	-1'691.69	0.00	-72.70	0.00	-216.31
21'515'118.29	18'129'909.01	818'501.79	581'341.45	2'027'379.62	2'121'681.56
73'278.94	55'943.79	2'804.49	1'868.79	5'759.76	6'571.54
-120.61	0.00	-4.83	0.00	-72.34	0.00
1'817'597.04	898'935.45	19'645.37	561'379.28	16'967.27	166'054.97
<b>23'600'203.91</b>	<b>19'137'530.53</b>	<b>848'326.34</b>	<b>1'146'592.57</b>	<b>2'065'030.71</b>	<b>2'300'816.98</b>
432.94	21.26	16.22	0.93	48.96	-2.40
19'961.01	16'913.02	756.16	554.47	1'549.24	2'008.87
0.00	0.00	20'581.38	17'216.81	77'741.21	111'464.69
28'041.11	19'030.72	1'056.52	630.96	1'904.28	2'256.85
1'757'461.00	1'086'136.08	90'187.09	417'395.21	1'778'779.41	34'261.70
<b>1'805'896.06</b>	<b>1'122'101.08</b>	<b>112'597.37</b>	<b>435'798.38</b>	<b>1'860'023.10</b>	<b>149'989.71</b>
<b>21'794'307.85</b>	<b>18'015'429.45</b>	<b>735'728.97</b>	<b>710'794.19</b>	<b>205'007.61</b>	<b>2'150'827.27</b>
24'882'387.69	10'351'658.79	861'861.63	419'913.03	245'202.67	1'301'224.33
<b>46'676'695.54</b>	<b>28'367'088.24</b>	<b>1'597'590.60</b>	<b>1'130'707.22</b>	<b>450'210.28</b>	<b>3'452'051.60</b>
19'674'484.21	-38'454'876.15	681'147.44	-1'571'355.35	193'653.59	-4'869'954.67
<b>66'351'179.75</b>	<b>-10'087'787.91</b>	<b>2'278'738.04</b>	<b>-440'648.13</b>	<b>643'863.87</b>	<b>-1'417'903.07</b>
21'794'307.85	18'015'429.45	735'728.97	710'794.19	205'007.61	2'150'827.27
455'150.43	366'232.37	16'171.20	14'949.05	4'471.14	46'098.14
4'401.94	5'927.73	122.21	155.43	271.27	718.69
<b>22'253'860.22</b>	<b>18'387'589.55</b>	<b>752'022.38</b>	<b>725'898.67</b>	<b>209'750.02</b>	<b>2'197'644.10</b>
452'510.02	367'758.16	16'211.08	14'982.27	4'695.46	46'545.56
7'628'007.58	6'305'400.21	257'505.14	248'777.97	71'752.66	752'789.54
14'166'300.27	11'710'029.24	478'223.83	462'016.22	133'254.95	1'398'037.73
0.00	4'401.94	0.00	122.21	0.00	271.27
7'042.35	0.00	82.33	0.00	46.95	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CAD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Canada</b>							
AGNICO EAGLE MINES	CAD	138'953	25'766	27'042	137'677	8'961'395.93	1.23
AIR CANADA	CAD	53'123	5'687	9'801	49'009	888'043.08	0.12
ALGONQUIN POWER & UTILITIES	CAD	204'722	19'063	223'785			
ALIMENTATION COUCHE-TARD INC	CAD	247'224	19'742	54'133	212'833	17'914'153.61	2.46
ALTAGAS	CAD	85'642	12'805	16'779	81'668	2'375'722.12	0.33
ARC RESOURCES	CAD	199'985	18'512	49'412	169'085	3'910'936.05	0.54
BANK OF MONTREAL	CAD	206'349	33'477	40'202	199'624	24'521'812.16	3.36
BANK OF NOVA SCOTIA	CAD	362'949	39'621	66'423	336'147	22'121'834.07	3.03
BARRICK GOLD	CAD	537'259	49'475	101'084	485'650	9'611'013.50	1.32
BCE	CAD	21'644	4'545	6'505	19'684	991'286.24	0.14
BROOKFIELD ASSET MANAGEMENT LT -A-	CAD	107'912	9'864	20'223	97'553	5'395'656.43	0.74
BROOKFIELD CORP	CAD	431'793	37'278	84'560	384'511	21'532'616.00	2.95
BROOKFIELD RENEWABLE CORP -A-	CAD	39'187	6'009	7'767	37'429	1'205'962.38	0.17
BRP	CAD	11'013	1'134	2'378	9'769	875'107.02	0.12
CAE	CAD	96'439	7'831	16'065	88'205	2'235'114.70	0.31
CAMECO CORP	CAD	131'910	12'760	24'118	120'552	6'630'360.00	0.91
CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	25'449	2'356	5'393	22'412	1'067'035.32	0.15
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	276'195	32'562	50'927	257'830	16'557'842.60	2.27
CANADIAN NATIONAL RAILWAY	CAD	175'099	14'359	38'261	151'197	26'606'136.09	3.65
CANADIAN NATURAL RESOURCES	CAD	337'408	29'273	63'257	303'424	28'685'704.96	3.93
CANADIAN PACIFIC RAILWAY	CAD	283'478	3'090	286'568			
CANADIAN PACIFIC RAILWAY LTD	CAD		308'321	50'329	257'992	29'728'418.16	4.07
CANADIAN TIRE (nv) -A-	CAD	16'719	1'318	3'456	14'581	2'013'636.10	0.28
CANADIAN UTILITIES (nv)	CAD	38'982	4'539	6'933	36'588	1'118'129.28	0.15
CCL INDUSTRIES -B-	CAD	45'404	3'707	7'709	41'402	2'864'190.36	0.39
CENOVUS ENERGY	CAD	438'651	38'689	88'966	388'374	9'185'045.10	1.26
CGI INC -A-	CAD	64'401	5'416	12'804	57'013	8'883'765.66	1.22
CONSTELLATION SOFTWARE	CAD	6'135	664	1'225	5'574	21'060'745.86	2.89
CONSTELLATION SOFTWARE INC/CAN (rights)	CAD		6'158	6'158			
DOLLARAMA	CAD	83'509	11'023	16'750	77'782	8'165'554.36	1.12
ELEMENT FINANCIAL	CAD	120'229	12'494	23'960	108'763	2'463'481.95	0.34
EMERA	CAD	81'824	11'094	14'332	78'586	3'740'693.60	0.51
EMPIRE (nv) -A-	CAD	49'611	4'426	14'943	39'094	1'344'442.66	0.18
ENBRIDGE	CAD	617'095	92'091	120'662	588'524	27'454'644.60	3.76
FAIRFAX FINANCIAL (v)	CAD	6'935	681	1'719	5'897	8'542'335.23	1.17
FIRST QUANTUM MINERALS	CAD	179'536	16'723	31'654	164'605	2'115'174.25	0.29
FIRSTSERVICE CORP	CAD	12'029	1'084	1'978	11'135	2'486'890.90	0.34
FORTIS	CAD	146'525	15'362	26'538	135'349	7'082'813.17	0.97
FRANCO-NEVADA	CAD	58'412	5'593	10'871	53'134	7'549'810.06	1.03
GEORGE WESTON	CAD	21'620	1'659	6'533	16'746	2'976'768.96	0.41
GFL ENVIRONMENTAL INC	CAD	55'484	22'033	12'708	64'809	3'171'104.37	0.43
GILDAN ACTIVEWEAR	CAD	55'167	4'446	17'243	42'370	2'002'406.20	0.27
GREAT WEST LIFE CO	CAD	85'567	9'377	17'068	77'876	3'255'216.80	0.45
HYDRO ONE	CAD	99'915	8'757	16'635	92'037	3'722'896.65	0.51
IA FINANCIAL CORP INC	CAD	32'145	3'000	7'494	27'651	2'327'108.16	0.32
IGM FINANCIAL	CAD	25'235	2'703	4'654	23'284	830'074.60	0.11
IMPERIAL OIL	CAD	64'608	4'813	17'528	51'893	4'406'753.56	0.60
INTACT FINANCIAL	CAD	53'412	5'758	9'963	49'207	11'105'035.76	1.52
IVANHOE MINES -A-	CAD	184'723	24'426	33'147	176'002	2'539'708.86	0.35
KEYERA	CAD	67'065	9'542	12'543	64'054	2'138'763.06	0.29
KINROSS GOLD CORP	CAD	383'993	33'176	76'815	340'354	2'259'950.56	0.31
LOBLAW COMPANIES	CAD	49'722	3'897	10'327	43'292	6'261'754.88	0.86
LUMINE GROUP INC	CAD	18'326		18'326			
LUNDIN MINING	CAD	201'319	22'765	40'330	183'754	1'971'680.42	0.27
MAGNA INTERNATIONAL (v) -A-	CAD	82'740	7'956	15'018	75'678	5'659'200.84	0.78
MANULIFE FINANCIAL	CAD	574'271	46'494	120'584	500'181	16'110'830.01	2.21
MEG ENERGY	CAD	81'062	81'062	4'850	76'212	2'213'958.60	0.30
METRO	CAD	71'869	6'284	15'323	62'830	4'616'748.40	0.63
NATIONAL BANK OF CANADA	CAD	102'579	9'861	18'882	93'558	9'910'598.94	1.36
NORTHLAND POWER	CAD	74'777	9'728	13'378	71'127	1'635'921.00	0.22
NUTRIEN LTD	CAD	158'581	13'565	35'371	136'775	9'689'141.00	1.33
NUVEI CORP	CAD	19'788	1'567	21'355			
ONEX (subord. voting)	CAD	21'929	2'197	5'873	18'253	1'844'830.71	0.25
OPEN TEXT	CAD	82'458	7'327	14'450	75'335	3'931'733.65	0.54
PAN AMERICAN SILVER	CAD	63'590	56'862	18'710	101'742	1'713'335.28	0.23
PARKLAND CORP/CANADA	CAD	43'223	5'363	9'022	39'564	1'717'473.24	0.24

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CAD	in % of total fund assets
PEMBINA PIPELINE	CAD	168'358	15'705	32'126	151'937	7'175'984.51	0.98
POWER CORP OF CANADA	CAD	167'963	23'702	34'696	156'969	6'154'754.49	0.84
QUEBECOR (v) -B-	CAD	47'683	4'533	9'630	42'586	1'351'679.64	0.19
RB Global Rg	CAD		60'774	9'916	50'858	5'207'350.62	0.71
RESTAURANT BRANDS INTERNATIONAL	CAD	88'880	10'858	17'651	82'087	8'650'328.06	1.19
RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	45'103	6'162	10'217	41'048	733'938.24	0.10
RITCHIE BROTHERS AUCTIONEERS	CAD	33'960	22'473	56'433			
ROGERS COMMUNICATIONS (nv) -B-	CAD	107'987	9'909	19'204	98'692	5'927'441.52	0.81
ROYAL BANK OF CANADA	CAD	421'380	44'481	76'134	389'727	51'366'018.60	7.04
SAPUTO	CAD	76'763	7'571	13'502	70'832	1'955'671.52	0.27
SHAW COMMUNICATIONS (nv) -B-	CAD	146'083		146'083			
SHOPIFY -A-	CAD	362'775	37'888	66'863	333'900	34'611'722.00	4.74
STANTEC	CAD		37'241	5'587	31'654	3'587'031.28	0.49
SUN LIFE FINANCIAL	CAD	178'676	16'522	33'420	161'778	11'660'958.24	1.60
SUNCOR ENERGY	CAD	412'742	33'302	88'905	357'139	16'653'391.57	2.28
TC ENERGY CORP	CAD	308'497	34'843	56'218	287'122	15'412'708.96	2.11
TECK RESOURCES -B-	CAD	138'528	14'320	24'647	128'201	6'685'682.15	0.92
TELUS NON-CANADIAN	CAD	142'891	15'678	25'840	132'729	3'136'386.27	0.43
TFI INTERNATIONAL (reg. shares)	CAD	23'958	3'784	5'483	22'259	4'463'374.68	0.61
THE DESCARTES SYSTEMS GROUP	CAD	25'838	2'814	4'909	23'743	2'792'889.09	0.38
THOMSON REUTERS CORP	CAD		53'424	9'522	43'902	9'405'564.48	1.29
THOMSON REUTERS CORP	CAD	51'338	826	52'164			
TMX GROUP	CAD	16'943	75'655	14'913	77'685	2'765'586.00	0.38
TOROMONT INDUSTRIES	CAD	25'181	2'762	5'013	22'930	2'858'224.50	0.39
TORONTO DOMINION BANK	CAD	552'504	54'112	115'611	491'005	40'011'997.45	5.48
TOURMALINE OIL	CAD	97'756	12'007	17'560	92'203	5'663'108.26	0.78
WEST FRASER TIMBER	CAD	17'963	1'801	4'195	15'569	1'700'446.18	0.23
WHEATON PRECIOUS METALS CORP	CAD	137'883	13'197	25'797	125'283	7'007'078.19	0.96
WSP GLOBAL	CAD	38'081	3'678	7'087	34'672	7'469'042.24	1.02
						<b>720'308'856.81</b>	<b>98.72</b>
<b>Total Shares (and equity-type securities)</b>						<b>720'308'856.81</b>	<b>98.72</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>720'308'856.81</b>	<b>98.72</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Canada</b>							
S&P / TSX 60 Index -200- 03/23	CAD	8	13	21			
S&P / TSX 60 Index -200- 06/23	CAD		116	116			
S&P / TSX 60 Index -200- 09/23	CAD		63	63			
S&P / TSX 60 Index -200- 12/23	CAD		78	78			
S&P / TSX 60 Index -200- 03/24	CAD		69	66	3	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Warrants</b>							
<b>Canada</b>							
CONSTELLATION SOFTWARE INC (wts)-31.03.2040	CAD		6'158		6'158	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Warrants</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>720'308'856.81</b>	<b>98.72</b>
Cash at banks						8'062'436.10	1.10
Time deposit						0.00	0.00
Other assets						1'304'831.51	0.18
<b>Total fund assets</b>						<b>729'676'124.42</b>	<b>100.00</b>
./. Due to bank						16'945.58	0.00
./. Other liabilities						534'002.13	0.07
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>729'125'176.71</b>	<b>99.92</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CAD	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	720'308'856.81	98.72
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	774'360.00	0.11%	1'903'104.00	0.26%
<b>Total commitment-increasing positions</b>	<b>774'360.00</b>	<b>0.11%</b>	<b>1'903'104.00</b>	<b>0.26%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	JPY	98'805.07	67'214.80	66'839.23
<b>Unit class ZB</b>				
Total net assets in millions	JPY	45'586.97	33'084.52	35'887.55
Asset value per share	JPY	161'809	116'703	109'430
<b>Unit class DB</b>				
Total net assets in millions	JPY	2'096.96	4'785.30	5'197.49
Asset value per share	JPY	384'905	277'768	260'595
<b>Unit class QB</b>				
Total net assets in millions	JPY	33'315.00	21'273.79	18'015.88
Asset value per share	JPY	414'007	298'946	280'618
<b>Unit class FB</b>				
Total net assets in millions	JPY	890.12	648.13	567.33
Asset value per share	JPY	225'330	162'763	152'834
<b>Unit class ZBH</b>				
Total net assets in millions	JPY	2'524.35	1'540.82	973.92
Asset value per share	CHF	2'063.09	1'472.73	1'378.74
<b>Unit class QBH</b>				
Total net assets in millions	JPY	14'089.71	5'615.59	5'976.62
Asset value per share	CHF	1'659.87	1'187.22	1'113.24
<b>Unit class FBH</b>				
Total net assets in millions	JPY	301.96	266.65	220.44
Asset value per share	CHF	2'139.21	1'531.33	1'436.91

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	JPY	2'728.892	JPY	6'241.642	JPY	6'395.996
Less 35% Swiss withholding tax	JPY	955.112	JPY	2'184.575	JPY	2'238.599
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>1'773.780</b>	<b>JPY</b>	<b>4'057.068</b>	<b>JPY</b>	<b>4'157.397</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	JPY	2'728.892	JPY	6'241.642	JPY	6'395.996
Less 35% Swiss withholding tax 1)	JPY	955.112	JPY	2'184.575	JPY	2'238.599
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>1'773.780</b>	<b>JPY</b>	<b>4'057.068</b>	<b>JPY</b>	<b>4'157.397</b>
<b>Coupon no. income</b>		<b>17</b>		<b>22</b>		<b>11</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class FB		Unit class ZBH		Unit class QBH	
For Accumulation available earnings	JPY	3'386.989	JPY	5'387.720	JPY	3'893.164
Less 35% Swiss withholding tax	JPY	1'185.446	JPY	1'885.702	JPY	1'362.607
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>2'201.543</b>	<b>JPY</b>	<b>3'502.018</b>	<b>JPY</b>	<b>2'530.556</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class FB		Unit class ZBH		Unit class QBH	
For Accumulation available earnings	JPY	3'386.989	JPY	5'387.720	JPY	3'893.164
Less 35% Swiss withholding tax 1)	JPY	1'185.446	JPY	1'885.702	JPY	1'362.607
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>2'201.543</b>	<b>JPY</b>	<b>3'502.018</b>	<b>JPY</b>	<b>2'530.556</b>
<b>Coupon no. income</b>		<b>8</b>		<b>11</b>		<b>9</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class FBH	
For Accumulation available earnings	JPY	4'666.502
Less 35% Swiss withholding tax	JPY	1'633.276
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>3'033.227</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class FBH	
For Accumulation available earnings	JPY	4'666.502
Less 35% Swiss withholding tax 1)	JPY	1'633.276
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>3'033.227</b>
<b>Coupon no. income</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
JAPANESE YEN	1.000000
SWISS FRANC	169.971036
UNITED STATES DOLLAR	149.670009

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024 JPY	28.02.2023 JPY
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	624'763'108	536'080'414
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	98'182'814'483	66'569'428'761
Derivatives financial instruments	-3'432'561	-542'582
Other assets	141'165'894	116'397'687
<b>Total fund assets, less</b>	<b>98'945'310'924</b>	<b>67'221'364'280</b>
Other liabilities	9'920'771	6'561'961
Due to bank	130'322'710	0
<b>Net assets</b>	<b>98'805'067'443</b>	<b>67'214'802'319</b>
	Consolidated	
	01.03.2023 - 29.02.2024 JPY	01.03.2022 - 28.02.2023 JPY
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	67'214'802'319	66'839'228'076
Delivery withholding tax	-494'053'870	-388'116'452
Issue of units	23'972'413'756	20'108'891'953
Redemption of units	-21'390'741'598	-25'455'470'313
Other items from unit transactions	-361'616'520	617'698'252
Total income	29'864'263'356	5'492'570'803
<b>Net assets at end of reporting period</b>	<b>98'805'067'443</b>	<b>67'214'802'319</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	416'808.271	465'420.777
Number of units issued	93'106.414	91'101.796
Number of units redeemed	-80'344.677	-139'714.302
<b>Number at the end of the reporting period</b>	<b>429'570.008</b>	<b>416'808.271</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
JPY							
33'084'522'373	35'887'553'310	4'785'302'178	5'197'489'306	21'273'788'624	18'015'877'241	648'128'448	567'328'757
-255'752'563	-236'158'239	-28'373'010	-39'581'722	-156'893'100	-68'295'134	-4'159'818	-3'510'266
2'509'988'978	2'232'220'285	3'620'499'308	3'205'179'115	9'431'577'473	11'943'990'573	178'336'044	128'281'745
-2'767'491'930	-7'273'593'476	-7'548'942'818	-4'013'462'071	-6'314'851'611	-10'048'391'263	-176'081'228	-85'117'405
62'865'442	213'426'116	673'779'596	112'434'478	-343'033'651	10'781'868	-7'604'131	-1'804'135
12'952'836'415	2'261'074'377	594'695'418	323'243'072	9'424'407'812	1'419'825'339	251'497'893	42'949'752
<b>45'586'968'715</b>	<b>33'084'522'373</b>	<b>2'096'960'672</b>	<b>4'785'302'178</b>	<b>33'314'995'547</b>	<b>21'273'788'624</b>	<b>890'117'208</b>	<b>648'128'448</b>
283'493.390	327'950.478	17'227.684	19'944.664	71'162.563	64'200.763	3'982.031	3'712.058
18'774.265	20'354.183	11'200.706	12'061.749	27'066.071	42'126.864	918.914	815.813
-20'535.162	-64'811.271	-22'980.396	-14'778.729	-17'759.047	-35'165.064	-950.654	-545.840
<b>281'732.493</b>	<b>283'493.390</b>	<b>5'447.994</b>	<b>17'227.684</b>	<b>80'469.587</b>	<b>71'162.563</b>	<b>3'950.291</b>	<b>3'982.031</b>
(JPY)							
<b>161'809</b>	<b>116'703</b>	<b>384'905</b>	<b>277'768</b>	<b>414'007</b>	<b>298'946</b>	<b>225'330</b>	<b>162'763</b>

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'540'817'675	973'916'774
Delivery withholding tax	-11'116'275	-7'864'641
Issue of units	792'739'200	494'766'315
Redemption of units	-926'358'400	-176'399'344
Other items from unit transactions	133'946'242	-45'965'887
Total income	994'322'519	302'364'458
<b>Net assets at end of reporting period</b>	<b>2'524'350'961</b>	<b>1'540'817'675</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	7'198.735	5'626.659
Number of units issued	3'200.000	2'627.333
Number of units redeemed	-3'200.000	-1'055.257
<b>Number at the end of the reporting period</b>	<b>7'198.735</b>	<b>7'198.735</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>2'063.09</b>	<b>1'472.73</b>

Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY
5'615'594'766	5'976'620'170	266'648'258	220'442'524
-36'115'224	-31'448'260	-1'643'880	-1'258'190
7'432'071'413	2'038'763'510	7'201'340	65'690'410
-3'546'451'449	-3'784'081'535	-110'564'162	-74'425'219
-903'651'869	324'214'523	22'081'854	4'611'286
5'528'266'069	1'091'526'358	118'237'230	51'587'447
<b>14'089'713'706</b>	<b>5'615'594'766</b>	<b>301'960'640</b>	<b>266'648'258</b>
32'545.753	42'764.137	1'198.115	1'222.018
31'921.487	12'793.487	24.971	322.367
-14'526.799	-23'011.871	-392.619	-346.270
<b>49'940.441</b>	<b>32'545.753</b>	<b>830.467</b>	<b>1'198.115</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>1'659.87</b>	<b>1'187.22</b>	<b>2'139.21</b>	<b>1'531.33</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Income</b>		
Income from bank assets	236'284	54'952
Negative interest	-2'131'989	-3'732'277
Income from securities lending	31'496'960	32'894'872
Substitute payments	764'148'037	1'002'037'737
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	818'052'260	544'395'932
Current income paid in on issued units	283'185'944	229'105'800
<b>Total income</b>	<b>1'894'987'496</b>	<b>1'804'757'016</b>
<b>Expenses</b>		
Interest paid	841'876	63'658
Audit expenses	2'379'561	2'198'117
Remunerations to the following in accordance with the fund regulations:		
- Management company	70'119'088	48'798'293
Other expenses	4'326'299	2'517'680
Current net income paid out on redeemed units	249'349'528	343'859'206
<b>Total expenses</b>	<b>327'016'352</b>	<b>397'436'954</b>
<b>Net income</b>	<b>1'567'971'144</b>	<b>1'407'320'062</b>
Realised capital gains and losses	5'524'349'517	4'168'608'464
<b>Realized income</b>	<b>7'092'320'661</b>	<b>5'575'928'526</b>
Unrealized capital gain/losses	22'771'942'695	-83'357'723
<b>Total income</b>	<b>29'864'263'356</b>	<b>5'492'570'803</b>
<b>Application of net income</b>		
Net income of financial year	1'567'971'144	1'407'320'062
<b>Net income available for distribution</b>	<b>1'567'971'144</b>	<b>1'407'320'062</b>
Distribution/delivery withholding taxes (35%)	548'789'900	492'562'022
For investment of retained earnings (65%)	1'019'181'244	914'758'040

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
JPY							
108'877	26'729	12'437	5'207	76'840	15'947	2'065	498
-990'000	-1'858'972	-119'726	-362'773	-692'467	-1'030'023	-18'583	-34'197
14'998'253	16'702'884	1'563'786	3'184'970	10'264'614	8'774'016	282'351	293'738
353'970'135	522'449'434	44'766'148	103'188'486	247'412'508	241'372'301	6'624'808	9'218'682
406'776'851	260'704'318	36'370'153	42'335'460	272'067'660	180'277'446	7'669'044	4'072'985
29'040'142	24'803'431	33'748'301	33'640'039	110'788'008	140'246'900	1'928'085	1'667'926
<b>803'904'258</b>	<b>822'827'824</b>	<b>116'341'099</b>	<b>181'991'389</b>	<b>639'917'163</b>	<b>569'656'587</b>	<b>16'487'770</b>	<b>15'219'632</b>
401'611	31'567	33'309	5'339	277'893	18'220	7'824	559
1'108'763	1'146'767	121'078	216'099	775'618	547'794	20'984	20'118
0	0	3'629'313	5'473'044	45'581'603	28'734'722	1'233'476	1'032'008
1'725'179	1'036'307	176'552	197'241	1'200'708	526'171	405'041	329'649
31'851'170	98'438'311	78'376'416	75'479'478	77'398'205	109'967'289	1'440'854	1'058'578
<b>35'086'723</b>	<b>100'652'952</b>	<b>82'336'668</b>	<b>81'371'201</b>	<b>125'234'027</b>	<b>139'794'196</b>	<b>3'108'179</b>	<b>2'440'912</b>
<b>768'817'535</b>	<b>722'174'872</b>	<b>34'004'431</b>	<b>100'620'188</b>	<b>514'683'136</b>	<b>429'862'391</b>	<b>13'379'591</b>	<b>12'778'720</b>
1'639'756'337	1'568'033'311	75'686'061	226'881'440	1'199'017'126	1'008'930'001	32'062'497	30'743'499
<b>2'408'573'872</b>	<b>2'290'208'183</b>	<b>109'690'492</b>	<b>327'501'628</b>	<b>1'713'700'262</b>	<b>1'438'792'392</b>	<b>45'442'088</b>	<b>43'522'219</b>
10'544'262'543	-29'133'806	485'004'926	-4'258'556	7'710'707'550	-18'967'053	206'055'805	-572'467
<b>12'952'836'415</b>	<b>2'261'074'377</b>	<b>594'695'418</b>	<b>323'243'072</b>	<b>9'424'407'812</b>	<b>1'419'825'339</b>	<b>251'497'893</b>	<b>42'949'752</b>
768'817'535	722'174'872	34'004'431	100'620'188	514'683'136	429'862'391	13'379'591	12'778'720
<b>768'817'535</b>	<b>722'174'872</b>	<b>34'004'431</b>	<b>100'620'188</b>	<b>514'683'136</b>	<b>429'862'391</b>	<b>13'379'591</b>	<b>12'778'720</b>
269'086'137	252'761'205	11'901'551	35'217'066	180'139'097	150'451'837	4'682'857	4'472'551
499'731'398	469'413'667	22'102'880	65'403'122	334'544'039	279'410'554	8'696'734	8'306'169

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Income</b>		
Income from bank assets	7'132	1'197
Negative interest	-67'409	-81'579
Income from securities lending	933'708	685'539
Substitute payments	25'418'558	21'831'147
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	21'201'891	9'404'126
Current income paid in on issued units	7'178'664	20'419
<b>Total income</b>	<b>54'672'544</b>	<b>31'860'849</b>
<b>Expenses</b>		
Interest paid	30'762	1'391
Audit expenses	71'466	46'889
Remunerations to the following in accordance with the fund regulations:		
- Management company	0	0
Other expenses	127'578	51'792
Current net income paid out on redeemed units	15'657'969	-7
<b>Total expenses</b>	<b>15'887'775</b>	<b>100'065</b>
<b>Net income</b>	<b>38'784'769</b>	<b>31'760'784</b>
Realised capital gains and losses	384'118'440	276'827'970
<b>Realized income</b>	<b>422'903'209</b>	<b>308'588'754</b>
Unrealized capital gain/losses	571'419'310	-6'224'296
<b>Total income</b>	<b>994'322'519</b>	<b>302'364'458</b>
<b>Application of net income</b>		
Net income of financial year	38'784'769	31'760'784
<b>Net income available for distribution</b>	<b>38'784'769</b>	<b>31'760'784</b>
Distribution/delivery withholding taxes (35%)	13'574'669	11'116'274
For investment of retained earnings (65%)	25'210'100	20'644'510

Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY
28'185	5'171	748	203
-236'813	-350'716	-6'991	-14'017
3'345'028	3'130'761	109'220	122'964
83'474'073	100'147'243	2'481'807	3'830'444
70'886'490	45'832'562	3'080'171	1'769'035
100'438'296	28'019'852	64'448	707'233
<b>257'935'259</b>	<b>176'784'873</b>	<b>5'729'403</b>	<b>6'415'862</b>
87'776	6'356	2'701	226
273'801	212'041	7'851	8'409
18'936'651	12'873'140	738'045	685'379
536'459	237'082	154'782	139'438
43'674'266	58'040'236	950'648	875'321
<b>63'508'953</b>	<b>71'368'855</b>	<b>1'854'027</b>	<b>1'708'773</b>
<b>194'426'306</b>	<b>105'416'018</b>	<b>3'875'376</b>	<b>4'707'089</b>
2'147'672'087	1'009'241'092	46'036'969	47'951'151
<b>2'342'098'393</b>	<b>1'114'657'110</b>	<b>49'912'345</b>	<b>52'658'240</b>
3'186'167'676	-23'130'752	68'324'885	-1'070'793
<b>5'528'266'069</b>	<b>1'091'526'358</b>	<b>118'237'230</b>	<b>51'587'447</b>
194'426'306	105'416'018	3'875'376	4'707'089
<b>194'426'306</b>	<b>105'416'018</b>	<b>3'875'376</b>	<b>4'707'089</b>
68'049'207	36'895'607	1'356'382	1'647'482
126'377'099	68'520'411	2'518'994	3'059'607

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Banks and other credit institutions</b>							
CHIBA BANK	JPY	80'573	15'700	7'100	89'173	108'612'714	0.11
CONCORDIA FINANCIAL GROUP	JPY	167'577	31'600	19'900	179'277	135'891'966	0.14
DAIWA SECURITIES GROUP	JPY	204'409	41'500	20'400	225'509	248'510'918	0.25
JAPAN POST BANK	JPY	64'009	207'700	27'400	244'309	390'283'628	0.39
MITSUBISHI UFJ FINANCIAL GROUP	JPY	1'832'347	365'000	329'300	1'868'047	2'880'528'474	2.91
MITSUBISHI UFJ LEASE & FINANCE	JPY	102'372	57'400	23'400	136'372	140'872'276	0.14
MIZUHO FINANCIAL GROUP	JPY	369'424	83'500	47'400	405'524	1'135'872'724	1.15
ORIX	JPY	183'050	35'400	22'000	196'450	616'263'650	0.62
RESONA HOLDINGS	JPY	332'526	67'700	40'700	359'526	293'373'216	0.30
SUMITOMO MITSUI FINANCIAL GROUP	JPY	200'151	40'800	27'500	213'451	1'781'035'144	1.80
SUMITOMO MITSUI TRUST BANK	JPY	50'661	66'861	6'700	110'822	336'788'058	0.34
						<b>8'068'032'768</b>	<b>8.15</b>
<b>Building materials and building industry</b>							
AGC INC	JPY	29'669	7'400	4'400	32'669	174'877'157	0.18
DAITO TRUST CONSTRUCTION	JPY	9'406	2'200	1'100	10'506	186'639'090	0.19
DAIWA HOUSE INDUSTRY	JPY	92'340	19'100	12'200	99'240	429'709'200	0.43
KAJIMA	JPY	65'053	12'900	6'400	71'553	198'738'458	0.20
KURITA WATER INDUSTRIES	JPY	15'939	2'600	18'539			
LIXIL GROUP CORPORATION	JPY	43'580	7'300	50'880			
MONOTARO	JPY	37'986	10'700	5'800	42'886	61'434'195	0.06
OBAYASHI	JPY	99'971	20'100	10'300	109'771	159'113'065	0.16
SEKISUI CHEMICAL	JPY	55'825	15'200	6'000	65'025	137'137'725	0.14
SEKISUI HOUSE	JPY	94'805	18'900	12'800	100'905	337'022'700	0.34
SHIMIZU	JPY	85'111	16'300	13'500	87'911	76'377'077	0.08
TAISEI	JPY	27'642	3'800	2'700	28'742	135'288'594	0.14
TOTO	JPY	21'581	2'300	1'100	22'781	92'240'269	0.09
						<b>1'988'577'530</b>	<b>2.01</b>
<b>Chemicals</b>							
ASAHI KASEI	JPY	193'121	41'200	22'200	212'121	220'924'022	0.22
KYOWA HAKKO KIRIN	JPY	41'194	8'800	4'700	45'294	134'591'121	0.14
MITSUBISHI CHEMICAL HOLDINGS	JPY	195'496	40'500	19'500	216'496	185'861'816	0.19
MITSUI CHEMICALS	JPY	28'365	3'800	3'400	28'765	119'317'220	0.12
NIPPON PAINT HOLDINGS CO	JPY	127'695	47'000	14'400	160'295	178'007'598	0.18
NISSAN CHEMICAL INDUSTRIES	JPY	19'425	4'000	2'100	21'325	133'345'225	0.13
SHIN-ETSU CHEMICAL	JPY	56'723	281'392	35'000	303'115	1'935'995'505	1.96
SUMITOMO CHEMICAL	JPY	229'371	23'700	253'071			
TAIYO NIPPON SANSO	JPY	26'650	6'000	3'400	29'250	126'886'500	0.13
TOSOH	JPY	40'270	7'000	47'270			
						<b>3'034'929'007</b>	<b>3.07</b>
<b>Computer hardware and networking</b>							
FUJITSU	JPY	30'161	6'100	6'600	29'661	693'622'485	0.70
ITOCHU TECHNO-SOLUTIONS	JPY	14'378	2'000	16'378			
NEC	JPY	37'781	8'800	5'100	41'481	418'543'290	0.42
RICOH	JPY	84'102	15'600	6'900	92'802	115'538'490	0.12
TOSHIBA	JPY	60'029	12'200	72'229			
						<b>1'227'704'265</b>	<b>1.24</b>
<b>Electrical appliances and components</b>							
BROTHER INDUSTRIES	JPY	35'364	7'900	4'200	39'064	98'031'108	0.10
FANUC	JPY	29'399	148'196	18'000	159'595	697'749'340	0.71
FUJI ELECTRIC HOLDINGS	JPY	19'578	4'000	2'100	21'478	195'449'800	0.20
HAMAMATSU PHOTONICS	JPY	21'558	4'400	2'300	23'658	127'090'776	0.13
HIROSE ELECTRIC	JPY	4'569	1'100	500	5'169	82'264'635	0.08
KEYENCE	JPY	29'855	6'600	3'700	32'755	2'294'160'200	2.32
KYOCERA	JPY	49'150	176'550	8'500	217'200	478'817'400	0.48
MAKITA	JPY	34'118	7'300	3'500	37'918	148'145'626	0.15
MITSUBISHI ELECTRIC	JPY	295'986	64'400	36'800	323'586	770'620'059	0.78
MURATA MANUFACTURING	JPY	87'992	222'684	20'300	290'376	877'806'648	0.89
NEC ELECTRONICS	JPY	180'441	91'000	23'300	248'141	609'062'085	0.62
NGK INSULATORS	JPY	36'778	5'300	42'078			
NITTO DENKO	JPY	21'703	5'800	3'300	24'203	332'791'250	0.34
OBIC	JPY	10'660	2'400	1'300	11'760	275'478'000	0.28
OMRON	JPY	28'589	6'500	5'400	29'689	164'833'328	0.17
PANASONIC HOLDINGS CORPORATION	JPY	338'153	75'000	39'700	373'453	530'489'987	0.54
ROHM	JPY	13'431	48'093	5'800	55'724	141'678'270	0.14
SHARP	JPY	33'970	14'900	5'000	43'870	35'775'985	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
SHIMADZU	JPY	36'350	8'100	4'400	40'050	163'524'150	0.17
SUMITOMO ELECTRIC INDUSTRIES	JPY	109'987	25'200	14'400	120'787	268'207'534	0.27
TDK	JPY	59'841	13'000	7'900	64'941	505'630'626	0.51
YOKOGAWA ELECTRIC	JPY	34'684	7'800	3'900	38'584	122'079'776	0.12
						<b>8'919'686'583</b>	<b>9.01</b>
<b>Electronics and semiconductors</b>							
AZBIL CORP	JPY	17'700	3'000	1'000	19'700	86'502'700	0.09
CANON	JPY	153'267	34'400	20'100	167'567	733'440'759	0.74
HITACHI	JPY	148'492	29'300	21'600	156'192	1'978'171'680	2.00
IBIDEN	JPY	17'200	4'100	2'200	19'100	131'809'100	0.13
NIDEC	JPY	68'514	14'000	12'800	69'714	396'045'234	0.40
SEIKO EPSON	JPY	43'058	9'400	3'700	48'758	118'043'118	0.12
SONY	JPY	193'221	43'100	24'000	212'321	2'748'495'345	2.78
SUMCO	JPY	53'893	12'200	6'900	59'193	138'748'392	0.14
TOKYO ELECTRON	JPY	22'843	64'886	8'300	79'429	2'928'547'230	2.96
YASKAWA ELECTRIC	JPY	36'955	8'500	4'800	40'655	248'767'945	0.25
						<b>9'508'571'503</b>	<b>9.61</b>
<b>Energy and water supply</b>							
CHUBU ELECTRIC POWER	JPY	98'767	21'700	11'500	108'967	203'386'906	0.21
KANSAI ELECTRIC POWER	JPY	107'329	24'500	12'800	119'029	228'595'195	0.23
OSAKA GAS	JPY	57'237	12'000	5'800	63'437	189'930'378	0.19
TOKYO ELECTRIC POWER	JPY	232'664	48'600	23'200	258'064	209'031'840	0.21
TOKYO GAS	JPY	59'977	11'200	8'700	62'477	204'862'083	0.21
						<b>1'035'806'402</b>	<b>1.05</b>
<b>Financial, investment and other div. companies</b>							
NIPPON EXPRESS HOLDINGS CO LTD	JPY	11'841	1'200	800	12'241	96'936'479	0.10
NOMURA HOLDINGS	JPY	447'821	113'700	53'400	508'121	432'309'347	0.44
OSAKA SECURITIES EXCHANGE	JPY	76'600	17'400	9'100	84'900	332'298'600	0.34
SHIZUOKA FINANCIAL GROUP INC	JPY	67'460	16'800	5'200	79'060	115'822'900	0.12
						<b>977'367'326</b>	<b>0.99</b>
<b>Food and soft drinks</b>							
AJINOMOTO	JPY	70'222	18'000	9'200	79'022	434'858'066	0.44
KIKKOMAN	JPY	22'345	3'200	2'600	22'945	224'883'945	0.23
MEIJI HOLDINGS	JPY	16'955	26'455	3'700	39'710	134'100'670	0.14
NISSHIN SEIFUN GROUP	JPY	30'858	1'800	32'658			
NISSIN FOOD HOLDINGS	JPY	9'470	25'740	1'300	33'910	148'424'070	0.15
SUNTORY BEVERAGE & FOOD	JPY	21'412	5'100	3'000	23'512	115'726'064	0.12
YAKULT HONSHA	JPY	19'727	26'927	3'300	43'354	139'946'712	0.14
						<b>1'197'939'527</b>	<b>1.21</b>
<b>Forestry, paper and forest products</b>							
OJI HOLDINGS	JPY	125'864	30'800	156'664			
						<b>0</b>	<b>0.00</b>
<b>Graphics publishing and printing media</b>							
DAI NIPPON PRINTING	JPY	33'893	5'900	5'200	34'593	151'067'631	0.15
DENTSU	JPY	31'045	6'500	3'300	34'245	142'048'260	0.14
HAKUHODO DY	JPY	35'195	7'100	42'295			
TOPPAN PRINTING	JPY	40'343	5'100	3'700	41'743	148'730'309	0.15
						<b>441'846'200</b>	<b>0.45</b>
<b>Insurance companies</b>							
DAI-ICHI LIFE INSURANCE	JPY	150'035	31'000	23'800	157'235	535'856'880	0.54
JAPAN POST INSURANCE	JPY	31'069	6'000	4'200	32'869	90'784'178	0.09
MS&AD INSURANCE GROUP HOLDINGS	JPY	65'624	14'300	8'300	71'624	530'733'840	0.54
SOMPO HOLDINGS	JPY	48'140	9'800	7'900	50'040	439'451'280	0.44
T&D HOLDINGS	JPY	81'601	10'700	7'600	84'701	220'476'703	0.22
TOKIO MARINE HOLDINGS	JPY	281'299	56'400	34'700	302'999	1'325'923'624	1.34
						<b>3'143'226'505</b>	<b>3.18</b>
<b>Internet, software and IT services</b>							
IT HOLDINGS	JPY	34'477	5'400	2'700	37'177	125'472'375	0.13
KONAMI GROUP CORPORATION	JPY	14'339	4'700	2'100	16'939	170'745'120	0.17
M3	JPY	67'950	15'500	8'800	74'650	160'236'225	0.16
ORACLE CORP JAPAN	JPY	6'004	1'500	1'000	6'504	74'600'880	0.08
RAKUTEN	JPY	134'360	141'900	23'100	253'160	207'591'200	0.21
SBI HOLDINGS	JPY	37'728	8'000	4'000	41'728	167'955'200	0.17
SOFTBANK	JPY	184'868	33'300	45'200	172'968	1'520'388'720	1.54
SQUARE ENIX HOLDING	JPY	13'164	2'200	700	14'664	93'028'416	0.09
SUMISHO COMPUTER SYSTEMS	JPY	23'696	5'500	2'300	26'896	74'232'960	0.08
TREND MICRO	JPY	20'346	4'600	2'300	22'646	168'169'196	0.17

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
Z HOLDINGS CORPORATION	JPY	411'012	81'700	40'800	451'912	186'594'465	0.19
						<b>2'949'014'757</b>	<b>2.98</b>
<b>Investment trusts/funds</b>							
JAPAN RETAIL FUND INVESTMENT	JPY	1'068	222	110	1'180	104'194'000	0.11
KENEDIX OFFICE INVESTMENT	JPY		737	36	701	105'079'900	0.11
						<b>209'273'900</b>	<b>0.21</b>
<b>Lodging and catering industry, leisure facilities</b>							
KOEI TECMO HOLDINGS	JPY	18'240	3'100	21'340			
MCDONALD'S HOLDINGS JAPAN	JPY	13'358	2'300	1'200	14'458	100'772'260	0.10
ORIENTAL LAND	JPY	30'626	173'304	20'400	183'530	984'271'390	0.99
TOHO	JPY	17'121	3'400	1'600	18'921	91'993'902	0.09
ZENSHO	JPY		17'300	1'700	15'600	102'226'800	0.10
						<b>1'279'264'352</b>	<b>1.29</b>
<b>Mechanical engineering and industrial equipment</b>							
DAIFUKU	JPY	15'448	40'696	4'800	51'344	182'065'824	0.18
DAIKIN INDUSTRIES	JPY	38'191	11'300	5'100	44'391	939'979'425	0.95
DISCO	JPY	4'371	13'042	1'900	15'513	748'657'380	0.76
DON QUIJOTE	JPY	58'049	13'200	6'900	64'349	226'830'225	0.23
HITACHI CONSTRUCTION MACHINERY	JPY	16'216	3'200	1'300	18'116	78'333'584	0.08
HOSHIZAKI ELECTRIC	JPY	16'524	3'000	1'200	18'324	93'562'344	0.09
KOMATSU	JPY	141'690	32'100	18'900	154'890	673'151'940	0.68
KUBOTA	JPY	155'231	32'700	18'200	169'731	372'389'814	0.38
MINEBEA	JPY	55'698	11'200	5'500	61'398	190'026'810	0.19
mitsubishi heavy industries	JPY	49'322	10'700	6'400	53'622	634'080'150	0.64
SMC	JPY	8'726	1'900	1'000	9'626	867'783'900	0.88
						<b>5'006'861'396</b>	<b>5.06</b>
<b>Mining, coal and steel industry</b>							
NIPPON STEEL AND SUMITO METAL CORPORATION	JPY	123'640	35'700	15'000	144'340	536'223'100	0.54
						<b>536'223'100</b>	<b>0.54</b>
<b>Miscellaneous consumer goods</b>							
CAPCOM	JPY	26'500	5'600	2'800	29'300	176'649'700	0.18
NINTENDO	JPY	169'110	34'000	28'400	174'710	1'467'564'000	1.48
						<b>1'644'213'700</b>	<b>1.66</b>
<b>Miscellaneous services</b>							
BAYCURRENT CONSULTING INC	JPY	20'200	4'900	25'100			
CYBERAGENT	JPY	65'312	11'300	76'612			
GMO PAYMENT GATEWAY	JPY	6'507	900	7'407			
NEXON	JPY	73'296	10'600	26'100	57'796	140'213'096	0.14
NIHON M&A CENTER	JPY	45'732	1'900	47'632			
NOMURA RESEARCH INSTITUTE	JPY	61'136	11'800	7'600	65'336	274'672'544	0.28
RECRUIT HOLDINGS	JPY	221'007	48'400	27'200	242'207	1'463'899'108	1.48
SECOM	JPY	32'280	7'300	4'600	34'980	381'981'600	0.39
TEMP HOLDINGS	JPY	26'899	289'591	316'490			
						<b>2'260'766'348</b>	<b>2.28</b>
<b>Miscellaneous trading companies</b>							
ITOCHU	JPY	182'037	41'300	23'500	199'837	1'302'137'892	1.32
MARUBENI	JPY	236'811	42'800	37'600	242'011	598'251'192	0.60
MISUMI	JPY	43'553	9'300	4'900	47'953	109'620'558	0.11
mitsubishi	JPY	192'052	431'904	44'500	579'456	1'857'156'480	1.88
MITSUI & CO	JPY	219'711	39'900	42'000	217'611	1'426'004'883	1.44
SUMITOMO	JPY	172'402	33'700	30'400	175'702	616'186'914	0.62
TOYOTA TSUSHO	JPY	32'713	7'500	4'900	35'313	341'617'962	0.35
						<b>6'250'975'881</b>	<b>6.32</b>
<b>Non-ferrous metals</b>							
SUMITOMO METAL MINING	JPY	38'020	8'900	5'100	41'820	163'265'280	0.17
ZOZO	JPY	19'188	6'100	1'200	24'088	81'754'672	0.08
						<b>245'019'952</b>	<b>0.25</b>
<b>Petroleum</b>							
ENEOS HOLDINGS INC	JPY	472'275	94'100	79'200	487'175	314'861'203	0.32
IDEMITSU KOSAN	JPY	31'784	140'636	8'800	163'620	155'111'760	0.16
INPEX	JPY	160'086	31'200	27'100	164'186	330'178'046	0.33
						<b>800'151'009</b>	<b>0.81</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
ASAHI INTECC	JPY	33'005	6'400	2'800	36'605	113'878'155	0.12
ASTELLAS PHARMA	JPY	281'483	57'700	33'100	306'083	505'496'075	0.51
CHUGAI PHARMACEUTICAL	JPY	103'411	22'500	12'500	113'411	680'466'000	0.69
DAIICHI SANKYO	JPY	268'600	77'500	35'200	310'900	1'546'416'600	1.56

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
EISAI	JPY	38'787	8'000	4'100	42'687	266'964'498	0.27
KAO	JPY	71'450	15'500	8'300	78'650	447'990'400	0.45
KOBAYASHI PHARMACEUTICAL	JPY	7'719	1'600	9'319			
KOSE	JPY	5'134	900	6'034			
MATSUKIYOCOCOKARA & CO.	JPY	17'500	44'000	3'500	58'000	143'898'000	0.15
NIPPON SHINYAKU	JPY	7'677	1'000	8'677			
ONO PHARMACEUTICAL	JPY	55'536	16'000	5'900	65'636	163'302'368	0.17
OTSUKA	JPY	17'674	3'600	2'000	19'274	126'822'920	0.13
OTSUKA HOLDINGS	JPY	60'139	18'000	7'400	70'739	430'234'598	0.43
SHIONOGI & CO	JPY	40'745	8'300	7'700	41'345	309'425'980	0.31
SHISEIDO	JPY	61'552	13'900	7'800	67'652	273'787'644	0.28
SYSTEMEX	JPY	25'851	5'600	3'100	28'351	238'715'420	0.24
TAKEDA PHARMACEUTICAL	JPY	230'316	67'200	31'400	266'116	1'167'450'892	1.18
TERUMO	JPY	98'899	26'600	12'800	112'699	657'711'364	0.66
UNI-CHARM	JPY	61'753	13'900	8'400	67'253	334'650'928	0.34
WELCIA HOLDINGS	JPY	14'604	1'900	16'504			
						<b>7'407'211'842</b>	<b>7.49</b>
<b>Photographic and optics</b>							
FUJIFILM HOLDINGS	JPY	55'423	14'900	7'200	63'123	601'120'329	0.61
HOYA	JPY	54'653	11'900	7'300	59'253	1'154'544'705	1.17
LASERTEC	JPY	11'554	2'800	1'700	12'654	505'527'300	0.51
OLYMPUS	JPY	187'103	45'700	29'400	203'403	433'655'196	0.44
SCREEN HOLDINGS	JPY		13'600		13'600	254'796'000	0.26
						<b>2'949'643'530</b>	<b>2.98</b>
<b>Precious metals and precious stones</b>							
JFE HOLDINGS	JPY	75'299	31'500	9'500	97'299	238'869'045	0.24
						<b>238'869'045</b>	<b>0.24</b>
<b>Real estate</b>							
DAWAHSE RESIDENTIAL INVESTMENT	JPY	336	85	421			
GLP J-REIT	JPY	665	185	62	788	93'693'200	0.09
IIDA GROUP HOLDINGS	JPY	22'428	6'600	2'400	26'628	51'431'982	0.05
JAPAN REAL ESTATE INVESTMENT	JPY	190	47	21	216	116'640'000	0.12
MITSUBISHI ESTATE	JPY	172'267	36'600	18'600	190'267	437'709'234	0.44
MTSUI FUDOSAN	JPY	139'490	26'500	15'800	150'190	609'921'590	0.62
NIPPON BUILDING FUND	JPY	234	54	28	260	150'020'000	0.15
NOMURA REAL ESTATE HOLDINGS	JPY	18'161	2'600	2'200	18'561	69'102'603	0.07
NOMURA REAL ESTATE MASTER FUND	JPY	660	129	73	716	106'612'400	0.11
OPEN HOUSE	JPY	11'900	3'100	15'000			
SUMITOMO REALTY & DEVELOPMENT	JPY	47'596	8'400	7'700	48'296	214'337'648	0.22
						<b>1'849'468'657</b>	<b>1.87</b>
<b>Retailing, department stores</b>							
AEON	JPY	100'596	21'900	11'900	110'596	395'380'700	0.40
BANDAI NAMCO HOLDINGS	JPY	30'756	82'112	11'500	101'368	293'257'624	0.30
FAST RETAILING	JPY	26'836	6'100	3'400	29'536	1'277'727'360	1.29
KOBE BUSSAN CO LTD	JPY	23'130	5'000	2'700	25'430	102'482'900	0.10
NITORI HOLDINGS	JPY	12'305	2'500	1'300	13'505	296'839'900	0.30
SEVEN & I HOLDINGS	JPY	115'518	277'236	14'100	378'654	844'398'420	0.85
USS CO	JPY	31'630	5'700	2'900	34'430	89'707'365	0.09
						<b>3'299'794'269</b>	<b>3.33</b>
<b>Rubber and tires</b>							
BRIDGESTONE	JPY	87'500	18'600	9'700	96'400	621'394'400	0.63
JSR	JPY	26'911	5'200	2'300	29'811	119'899'842	0.12
						<b>741'294'242</b>	<b>0.75</b>
<b>Telecommunication</b>							
HIKARI TSUSHIN	JPY	3'122	700	500	3'322	89'926'540	0.09
KDDI	JPY	247'022	49'100	44'500	251'622	1'145'886'588	1.16
NTT	JPY	182'314	5'362'336	543'500	5'001'150	911'709'645	0.92
NTT DATA	JPY	97'145	21'600	11'900	106'845	260'114'153	0.26
SOFTBANK CORP	JPY	440'271	100'600	56'300	484'571	955'816'298	0.97
						<b>3'363'453'224</b>	<b>3.40</b>
<b>Textiles, garments and leather goods</b>							
HULIC	JPY	59'278	10'400	5'100	64'578	96'414'954	0.10
TORAY INDUSTRIES	JPY	213'472	47'300	26'200	234'572	161'971'966	0.16
						<b>258'386'920</b>	<b>0.26</b>
<b>Tobacco and alcoholic beverages</b>							
ASAHI GROUP HOLDINGS	JPY	70'227	20'200	10'100	80'327	412'318'491	0.42
JAPAN TOBACCO	JPY	183'957	41'700	23'400	202'257	787'184'244	0.80

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
KIRIN HOLDINGS	JPY	126'642	25'400	20'700	131'342	273'782'399	0.28
						<b>1'473'285'134</b>	<b>1.49</b>
<b>Traffic and transportation</b>							
ANA HOLDINGS	JPY	24'348	5'700	2'700	27'348	89'263'872	0.09
CENTRAL JAPAN RAILWAY	JPY	22'156	114'624	6'800	129'980	489'894'620	0.50
EAST JAPAN RAILWAY	JPY	46'511	10'200	6'200	50'511	447'780'015	0.45
HANKYU HANSHIN HOLDINGS	JPY	35'039	7'100	3'500	38'639	166'804'563	0.17
JAPAN AIRLINES	JPY	21'829	7'600	4'700	24'729	69'142'284	0.07
JAPAN POST HOLDINGS	JPY	364'227	76'700	89'900	351'027	507'760'556	0.51
KAWASAKI KISEN KAISHA	JPY		25'500	2'200	23'300	166'664'900	0.17
KEIO CORP	JPY	15'613	2'600	18'213			
KEISEI ELECTRIC RAILWAY	JPY	19'691	5'500	2'000	23'191	162'221'045	0.16
KINTETSU GROUP HOLDINGS	JPY	26'159	8'100	3'600	30'659	141'215'354	0.14
mitsui O.S.K. LINES	JPY	52'900	12'000	7'800	57'100	293'037'200	0.30
NIPPON YUSEN	JPY	74'580	16'100	13'500	77'180	368'302'960	0.37
ODAKYU ELECTRIC RAILWAY	JPY	44'702	13'400	5'300	52'802	111'148'210	0.11
SG HOLDINGS CO LTD	JPY	44'356	13'800	4'300	53'856	101'141'568	0.10
TOBU RAILWAY	JPY	29'010	6'000	3'100	31'910	122'119'570	0.12
TOKYU	JPY	81'414	15'100	12'000	84'514	157'491'839	0.16
WEST JAPAN RAILWAY	JPY	33'774	8'200	4'800	37'174	231'631'194	0.23
YAMATO HOLDINGS	JPY	43'350	8'500	7'000	44'850	102'033'750	0.10
						<b>3'727'653'500</b>	<b>3.77</b>
<b>Vehicles</b>							
AISIN SEIKI	JPY	22'708	5'200	3'000	24'908	140'655'476	0.14
DENSO	JPY	66'382	274'146	21'600	318'928	878'327'712	0.89
FUJI HEAVY INDUSTRIES	JPY	94'698	21'400	12'000	104'098	354'349'592	0.36
HONDA MOTOR	JPY	249'972	593'644	67'000	776'616	1'383'929'712	1.40
ISUZU MOTORS	JPY	89'456	18'100	8'900	98'656	210'334'592	0.21
KOITO MANUFACTURING	JPY	32'174	4'800	3'900	33'074	62'658'693	0.06
MAZDA MOTOR	JPY	87'497	17'500	8'900	96'097	168'938'526	0.17
NISSAN MOTOR	JPY	357'226	96'000	48'200	405'026	238'479'309	0.24
SHIMANO	JPY	11'181	3'200	1'400	12'981	270'783'660	0.27
SUZUKI MOTOR	JPY	56'674	16'700	7'300	66'074	434'568'698	0.44
TOYOTA INDUSTRIES	JPY	22'480	4'900	3'000	24'380	363'018'200	0.37
TOYOTA MOTOR	JPY	1'625'210	362'200	199'200	1'788'210	6'475'108'410	6.54
YAMAHA	JPY	21'456	4'000	2'900	22'556	73'780'676	0.07
YAMAHA MOTOR	JPY	45'785	111'470	6'200	151'055	202'338'173	0.20
						<b>11'257'271'429</b>	<b>11.38</b>
<b>Watch and clock industry, jewellery</b>							
ADVANTEST	JPY	27'887	109'661	8'600	128'948	891'030'680	0.90
						<b>891'030'680</b>	<b>0.90</b>
<b>Total Shares (and equity-type securities)</b>						<b>98'182'814'483</b>	<b>99.23</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>98'182'814'483</b>	<b>99.23</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Equity Index Futures</b>							
TOPIX SEC 1 Index -10000- 03/23	JPY	17	1	18			
TOPIX SEC 1 Index -10000- 06/23	JPY		135	135			
TOPIX SEC 1 Index -10000- 09/23	JPY		138	138			
TOPIX SEC 1 Index -10000- 12/23	JPY		152	152			
TOPIX SEC 1 Index -10000- 03/24	JPY		124	105	19		0.00
						<b>0</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						-3'432'561	0.00
<b>Total Forward exchange transactions</b>						<b>-3'432'561</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>-3'432'561</b>	<b>0.00</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						-3'432'561	0.00
<b>Total investments</b>						98'179'381'922	99.23
Cash at banks						624'763'108	0.63
Time deposit						0	0.00
Other assets						141'165'894	0.14
<b>Total fund assets</b>						98'945'310'924	100.00
./. Due to bank						130'322'710	0.13
./. Other liabilities						9'920'771	0.01
./. Other loans						0	0.00
<b>Net assets</b>						98'805'067'443	99.86

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value JPY	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	98'182'814'483.00	99.23
<b>Securities valued based on parameters observable on the market</b>	-3'432'561.00	0.00
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	0.00	0.00

**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	1'535'152	JPY	222'888'000	0	0.00
04.04.2023	Bought	CHF	49'546'239	JPY	7'193'673'000	0	0.00
04.04.2023	Bought	CHF	40'107	JPY	5'805'000	0	0.00
04.04.2023	Bought	CHF	30'656	JPY	4'466'000	0	0.00
04.04.2023	Bought	CHF	148'224	JPY	21'542'000	0	0.00
04.04.2023	Bought	CHF	28'522	JPY	4'162'000	0	0.00
04.04.2023	Bought	CHF	17'267	JPY	2'537'000	0	0.00
04.04.2023	Bought	CHF	12'799	JPY	1'819'000	0	0.00
04.04.2023	Bought	CHF	75'441	JPY	10'710'000	0	0.00
04.04.2023	Bought	CHF	8'502	JPY	1'220'882	0	0.00
04.04.2023	Bought	CHF	23'981	JPY	3'412'000	0	0.00
04.04.2023	Bought	CHF	51'497	JPY	7'322'000	0	0.00
04.04.2023	Bought	CHF	491'260	JPY	70'788'000	0	0.00
04.04.2023	Bought	JPY	37'726'000	CHF	260'056	0	0.00
04.04.2023	Bought	JPY	22'258'000	CHF	153'517	0	0.00
04.04.2023	Bought	JPY	169'515'000	CHF	1'185'724	0	0.00
04.04.2023	Bought	JPY	15'596'000	CHF	109'499	0	0.00
04.04.2023	Bought	JPY	1'892'000	CHF	13'213	0	0.00
08.05.2023	Bought	CHF	50'336'479	JPY	7'324'305'000	0	0.00
08.05.2023	Bought	CHF	31'977	JPY	4'647'000	0	0.00
08.05.2023	Bought	CHF	49'742	JPY	7'218'000	0	0.00
08.05.2023	Bought	CHF	33'899	JPY	4'899'000	0	0.00
08.05.2023	Bought	CHF	23'192	JPY	3'453'000	0	0.00
08.05.2023	Bought	CHF	117'241	JPY	17'544'000	0	0.00
08.05.2023	Bought	CHF	31'935	JPY	4'762'000	0	0.00
08.05.2023	Bought	CHF	54'291	JPY	8'129'000	0	0.00
08.05.2023	Bought	CHF	14'269	JPY	2'139'000	0	0.00
08.05.2023	Bought	CHF	202'133	JPY	30'314'000	0	0.00
08.05.2023	Bought	CHF	12'948	JPY	1'936'000	0	0.00
08.05.2023	Bought	JPY	73'922'000	CHF	508'039	0	0.00
08.05.2023	Bought	JPY	73'922'000	CHF	508'018	0	0.00
08.05.2023	Bought	JPY	4'365'000	CHF	29'979	0	0.00
08.05.2023	Bought	JPY	12'716'000	CHF	86'147	0	0.00
08.05.2023	Bought	JPY	201'000'000	CHF	1'313'815	0	0.00
08.05.2023	Bought	JPY	7'318'343'000	CHF	47'836'278	0	0.00
02.06.2023	Bought	CHF	2'577'292	JPY	393'959'000	0	0.00
02.06.2023	Bought	CHF	47'878'684	JPY	7'318'343'000	0	0.00
02.06.2023	Bought	CHF	1'089'259	JPY	166'807'000	0	0.00
02.06.2023	Bought	CHF	24'720	JPY	3'732'000	0	0.00
02.06.2023	Bought	CHF	307'122	JPY	46'505'000	0	0.00
02.06.2023	Bought	CHF	15'660	JPY	2'352'000	0	0.00
02.06.2023	Bought	CHF	47'476	JPY	7'228'000	0	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.06.2023	Bought	CHF	4'813'001	JPY	738'660'000	0	0.00
02.06.2023	Bought	CHF	21'529	JPY	3'313'000	0	0.00
02.06.2023	Bought	JPY	2'046'000	CHF	13'247	0	0.00
02.06.2023	Bought	JPY	2'921'000	CHF	19'160	0	0.00
02.06.2023	Bought	JPY	45'891'000	CHF	303'122	0	0.00
02.06.2023	Bought	JPY	8'987'000	CHF	59'614	0	0.00
02.06.2023	Bought	JPY	1'099'000	CHF	7'194	0	0.00
02.06.2023	Bought	JPY	45'156'000	CHF	293'965	0	0.00
02.06.2023	Bought	JPY	9'144'000	CHF	59'047	0	0.00
05.07.2023	Bought	CHF	4'625'754	JPY	706'107'000	0	0.00
05.07.2023	Bought	CHF	56'180'534	JPY	8'575'408'000	0	0.00
05.07.2023	Bought	CHF	29'726	JPY	4'568'000	0	0.00
05.07.2023	Bought	CHF	15'100	JPY	2'322'000	0	0.00
05.07.2023	Bought	CHF	66'234	JPY	10'396'000	0	0.00
05.07.2023	Bought	CHF	12'283	JPY	1'943'000	0	0.00
05.07.2023	Bought	CHF	261'432	JPY	41'086'000	0	0.00
05.07.2023	Bought	CHF	102'623	JPY	16'544'000	0	0.00
05.07.2023	Bought	JPY	4'087'000	CHF	26'478	0	0.00
05.07.2023	Bought	JPY	104'446'000	CHF	680'402	0	0.00
05.07.2023	Bought	JPY	3'618'000	CHF	23'529	0	0.00
05.07.2023	Bought	JPY	2'176'000	CHF	14'137	0	0.00
05.07.2023	Bought	JPY	4'789'000	CHF	31'075	0	0.00
05.07.2023	Bought	JPY	73'824'000	CHF	478'507	0	0.00
05.07.2023	Bought	JPY	5'391'000	CHF	34'082	0	0.00
05.07.2023	Bought	JPY	25'616'000	CHF	161'532	0	0.00
05.07.2023	Bought	JPY	20'489'000	CHF	127'782	0	0.00
03.08.2023	Bought	CHF	6'897'477	JPY	1'112'783'000	0	0.00
03.08.2023	Bought	CHF	56'493'114	JPY	9'113'938'000	0	0.00
03.08.2023	Bought	CHF	165'480	JPY	26'622'000	0	0.00
03.08.2023	Bought	CHF	13'023	JPY	2'096'000	0	0.00
03.08.2023	Bought	CHF	76'019	JPY	12'217'000	0	0.00
03.08.2023	Bought	CHF	89'261	JPY	14'214'000	0	0.00
03.08.2023	Bought	CHF	439'991	JPY	71'066'000	0	0.00
03.08.2023	Bought	CHF	33'523	JPY	5'441'000	0	0.00
03.08.2023	Bought	CHF	224'837	JPY	36'435'000	0	0.00
03.08.2023	Bought	CHF	317'192	JPY	51'902'000	0	0.00
03.08.2023	Bought	CHF	171'331	JPY	27'914'000	0	0.00
03.08.2023	Bought	CHF	111'649	JPY	18'185'000	0	0.00
03.08.2023	Bought	CHF	93'277	JPY	15'166'000	0	0.00
03.08.2023	Bought	CHF	131'649	JPY	21'398'000	0	0.00
03.08.2023	Bought	JPY	6'786'000	CHF	42'595	0	0.00
03.08.2023	Bought	JPY	21'372'000	CHF	133'080	0	0.00
03.08.2023	Bought	JPY	2'343'000	CHF	14'561	0	0.00
05.09.2023	Bought	CHF	64'154'726	JPY	10'498'876'000	0	0.00
05.09.2023	Bought	CHF	858'977	JPY	140'293'000	0	0.00
05.09.2023	Bought	CHF	23'366	JPY	3'792'000	0	0.00
05.09.2023	Bought	CHF	21'669	JPY	3'537'000	0	0.00
05.09.2023	Bought	CHF	37'420	JPY	6'195'000	0	0.00
05.09.2023	Bought	CHF	19'442	JPY	3'220'000	0	0.00
05.09.2023	Bought	CHF	55'876	JPY	9'193'000	0	0.00
05.09.2023	Bought	CHF	26'270	JPY	4'359'000	0	0.00
05.09.2023	Bought	CHF	38'146	JPY	6'344'000	0	0.00
05.09.2023	Bought	JPY	18'746'000	CHF	114'553	0	0.00
05.09.2023	Bought	JPY	25'177'000	CHF	154'330	0	0.00
05.09.2023	Bought	JPY	15'871'000	CHF	97'730	0	0.00
05.09.2023	Bought	JPY	9'448'000	CHF	57'702	0	0.00
05.09.2023	Bought	JPY	5'552'000	CHF	33'633	0	0.00
05.09.2023	Bought	JPY	5'883'000	CHF	35'605	0	0.00
05.09.2023	Bought	JPY	25'756'000	CHF	156'388	0	0.00
05.09.2023	Bought	JPY	15'363'000	CHF	93'007	0	0.00
03.10.2023	Bought	CHF	1'381'538	JPY	227'389'000	0	0.00
03.10.2023	Bought	CHF	64'122'950	JPY	10'554'013'000	0	0.00
03.10.2023	Bought	CHF	5'036'541	JPY	835'330'000	0	0.00
03.10.2023	Bought	CHF	44'145	JPY	7'288'000	0	0.00
03.10.2023	Bought	CHF	46'823	JPY	7'713'000	0	0.00
03.10.2023	Bought	CHF	67'481	JPY	11'094'000	0	0.00
03.10.2023	Bought	CHF	46'259	JPY	7'552'000	0	0.00
03.10.2023	Bought	CHF	199'379	JPY	32'499'000	0	0.00
03.10.2023	Bought	CHF	47'111	JPY	7'672'000	0	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.10.2023	Bought	CHF	503'001	JPY	81'712'000	0	0.00
03.10.2023	Bought	JPY	102'336'000	CHF	621'798	0	0.00
03.10.2023	Bought	JPY	48'412'000	CHF	294'215	0	0.00
03.10.2023	Bought	JPY	9'739'000	CHF	58'879	0	0.00
03.10.2023	Bought	JPY	8'205'000	CHF	49'814	0	0.00
03.10.2023	Bought	JPY	3'622'000	CHF	22'167	0	0.00
02.11.2023	Bought	CHF	29'570	JPY	4'828'000	0	0.00
02.11.2023	Bought	CHF	71'312'472	JPY	11'614'320'000	0	0.00
02.11.2023	Bought	CHF	33'048	JPY	5'419'000	0	0.00
02.11.2023	Bought	CHF	71'493	JPY	11'552'000	0	0.00
02.11.2023	Bought	CHF	21'402	JPY	3'513'000	0	0.00
02.11.2023	Bought	CHF	27'619	JPY	4'560'000	0	0.00
02.11.2023	Bought	CHF	29'741	JPY	4'941'000	0	0.00
02.11.2023	Bought	CHF	28'259'637	JPY	4'710'381'000	0	0.00
02.11.2023	Bought	CHF	174'643	JPY	29'186'000	0	0.00
02.11.2023	Bought	CHF	22'270	JPY	3'735'000	0	0.00
02.11.2023	Bought	JPY	20'672'000	CHF	126'925	0	0.00
02.11.2023	Bought	JPY	2'785'000	CHF	17'035	0	0.00
02.11.2023	Bought	JPY	5'775'000	CHF	34'422	0	0.00
02.11.2023	Bought	JPY	12'294'000	CHF	73'416	0	0.00
02.11.2023	Bought	JPY	22'531'000	CHF	135'972	0	0.00
04.12.2023	Bought	CHF	98'247'160	JPY	16'322'567'000	0	0.00
04.12.2023	Bought	CHF	665'758	JPY	110'532'000	0	0.00
04.12.2023	Bought	CHF	173'731	JPY	29'110'000	0	0.00
04.12.2023	Bought	CHF	62'412	JPY	10'539'000	0	0.00
04.12.2023	Bought	CHF	307'295	JPY	52'046'000	0	0.00
04.12.2023	Bought	CHF	24'400	JPY	4'091'000	0	0.00
04.12.2023	Bought	CHF	34'175	JPY	5'720'000	0	0.00
04.12.2023	Bought	CHF	45'201	JPY	7'661'000	0	0.00
04.12.2023	Bought	CHF	23'845	JPY	4'030'000	0	0.00
04.12.2023	Bought	CHF	49'492	JPY	8'331'000	0	0.00
04.12.2023	Bought	JPY	4'454'000	CHF	26'859	0	0.00
04.12.2023	Bought	JPY	602'531'000	CHF	3'626'764	0	0.00
04.12.2023	Bought	JPY	7'873'000	CHF	47'235	0	0.00
04.12.2023	Bought	JPY	8'114'000	CHF	47'690	0	0.00
04.12.2023	Bought	JPY	17'220'000	CHF	102'132	0	0.00
04.12.2023	Bought	JPY	9'791'000	CHF	57'960	0	0.00
04.01.2024	Bought	CHF	7'308'131	JPY	1'240'591'000	0	0.00
04.01.2024	Bought	CHF	93'694'460	JPY	15'904'644'000	0	0.00
04.01.2024	Bought	CHF	959'787	JPY	162'144'000	0	0.00
04.01.2024	Bought	CHF	26'462	JPY	4'453'000	0	0.00
04.01.2024	Bought	CHF	21'429	JPY	3'557'000	0	0.00
04.01.2024	Bought	CHF	41'119	JPY	6'805'000	0	0.00
04.01.2024	Bought	CHF	48'045	JPY	8'010'000	0	0.00
04.01.2024	Bought	CHF	23'506	JPY	3'951'000	0	0.00
04.01.2024	Bought	JPY	936'851'000	CHF	5'710'149	0	0.00
04.01.2024	Bought	JPY	7'721'000	CHF	46'430	0	0.00
04.01.2024	Bought	JPY	94'760'000	CHF	580'101	0	0.00
04.01.2024	Bought	JPY	63'435'000	CHF	385'124	0	0.00
04.01.2024	Bought	JPY	17'276'000	CHF	103'374	0	0.00
04.01.2024	Bought	JPY	7'594'000	CHF	45'799	0	0.00
02.02.2024	Bought	CHF	96'349'822	JPY	16'206'518'000	0	0.00
02.02.2024	Bought	CHF	59'680	JPY	10'040'000	0	0.00
02.02.2024	Bought	CHF	262'520	JPY	44'626'000	0	0.00
02.02.2024	Bought	CHF	71'485	JPY	12'145'000	0	0.00
02.02.2024	Bought	CHF	308'233	JPY	52'141'000	0	0.00
02.02.2024	Bought	CHF	106'651	JPY	18'221'000	0	0.00
02.02.2024	Bought	CHF	51'611	JPY	8'803'000	0	0.00
02.02.2024	Bought	CHF	43'499	JPY	7'411'000	0	0.00
02.02.2024	Bought	CHF	309'717	JPY	52'879'000	0	0.00
02.02.2024	Bought	CHF	61'810	JPY	10'562'000	0	0.00
02.02.2024	Bought	CHF	310'454	JPY	52'913'000	0	0.00
02.02.2024	Bought	CHF	122'162	JPY	20'813'000	0	0.00
02.02.2024	Bought	CHF	72'197	JPY	12'297'000	0	0.00
02.02.2024	Bought	CHF	33'578	JPY	5'740'000	0	0.00
02.02.2024	Bought	JPY	175'723'000	CHF	1'044'617	0	0.00
02.02.2024	Bought	JPY	4'655'000	CHF	27'410	0	0.00
04.03.2024	Bought	CHF	96'100'756	JPY	16'350'477'000	0	0.00
04.03.2024	Bought	CHF	8'968'907	JPY	1'526'038'000	0	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.03.2024	Bought	CHF	8'967'558	JPY	1'526'038'000	0	0.00
04.03.2024	Bought	CHF	44'098	JPY	7'544'000	0	0.00
04.03.2024	Bought	CHF	91'098	JPY	15'542'000	0	0.00
04.03.2024	Bought	CHF	37'426	JPY	6'359'000	0	0.00
04.03.2024	Bought	CHF	45'269	JPY	7'726'000	0	0.00
04.03.2024	Bought	CHF	53'022	JPY	9'000'000	0	0.00
04.03.2024	Bought	CHF	59'547	JPY	10'132'000	0	0.00
04.03.2024	Bought	CHF	68'904	JPY	11'749'000	0	0.00
04.03.2024	Bought	CHF	113'398	JPY	19'409'000	0	0.00
04.03.2024	Bought	CHF	68'019	JPY	11'635'000	0	0.00
04.03.2024	Bought	JPY	78'873'000	CHF	464'798	0	0.00
04.03.2024	Bought	JPY	41'389'000	CHF	243'758	0	0.00
04.03.2024	Bought	JPY	1'873'349'000	CHF	10'997'501	0	0.00
04.03.2024	Bought	JPY	79'781'000	CHF	468'032	0	0.00
04.03.2024	Bought	JPY	5'645'000	CHF	33'092	0	0.00
03.04.2024	Bought	CHF	93'663'633	JPY	15'896'574'000	-3'141'478	0.00
03.04.2024	Bought	CHF	6'717'821	JPY	1'140'213'000	-291'083	0.00
<b>Total Forward exchange transactions</b>						<b>-3'432'561</b>	<b>0.00</b>

Securities holdings loaned (Securities Lending and Borrowing)

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
AEON CO LTD	Credit Suisse (Schweiz) AG	Lending	95'195
ANA HOLDINGS INC	Credit Suisse (Schweiz) AG	Lending	25'802
CAPCOM CO LTD	Credit Suisse (Schweiz) AG	Lending	5'400
DAIICHI SANKYO CO LTD	Credit Suisse (Schweiz) AG	Lending	13'600
DAIWA HOUSE REIT INVESTMENT	Credit Suisse (Schweiz) AG	Lending	354
DAIWA SECURITIES GROUP INC	Credit Suisse (Schweiz) AG	Lending	193'539
GLP J-REIT	Credit Suisse (Schweiz) AG	Lending	600
IIDA GROUP HOLDINGS CO LTD	Credit Suisse (Schweiz) AG	Lending	434
ITOCHU CORP	Credit Suisse (Schweiz) AG	Lending	163'215
JAPAN AIRLINES CO LTD	Credit Suisse (Schweiz) AG	Lending	21'000
MARUBENI CORP	Credit Suisse (Schweiz) AG	Lending	230'000
mitsui & CO LTD	Credit Suisse (Schweiz) AG	Lending	216'000
MS&AD INSURANCE GROUP HOLDIN	Credit Suisse (Schweiz) AG	Lending	71'000
NIPPON TELEGRAPH & TELEPHONE	Credit Suisse (Schweiz) AG	Lending	4'850'000
NOMURA REAL ESTATE MASTER FU	Credit Suisse (Schweiz) AG	Lending	646
OPEN HOUSE GROUP CO LTD	Credit Suisse (Schweiz) AG	Lending	13'410
RAKUTEN GROUP INC	Credit Suisse (Schweiz) AG	Lending	10'660
SEIKO EPSON CORP	Credit Suisse (Schweiz) AG	Lending	13'195
SEVEN & I HOLDINGS CO LTD	Credit Suisse (Schweiz) AG	Lending	122'846
SUMITOMO CORP	Credit Suisse (Schweiz) AG	Lending	175'000
TIS INC	Credit Suisse (Schweiz) AG	Lending	7'200
TOKIO MARINE HOLDINGS INC	Credit Suisse (Schweiz) AG	Lending	295'000

Off Balance sheet

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	508'388'700	0.51%	338'857'600	0.50%
- Currency risk	0	0.00%	0	0.00%
<b>Total commitment-increasing positions</b>	<b>508'388'700</b>	<b>0.51%</b>	<b>338'857'600</b>	<b>0.50%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0	0.00%	0	0.00%
- Currency risk	17'061'939'643	17.27%	7'423'928'291	11.05%
<b>Total commitment-reducing positions</b>	<b>17'061'939'643</b>	<b>17.27%</b>	<b>7'423'928'291</b>	<b>11.05%</b>
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	7'823'406'570	7.92%	1'894'072'135	2.82%
- Commission income	31'496'960	0.03%	32'894'872	0.05%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	JPY	73'910.37	59'347.46	58'322.37
<b>Unit class ZB</b>				
Total net assets in millions	JPY	64'193.11	51'594.89	48'455.58
Asset value per share	JPY	354'601	255'885	240'050
<b>Unit class DB</b>				
Total net assets in millions	JPY	4'997.57	4'403.49	4'296.44
Asset value per share	JPY	347'531	250'928	235'526
<b>Unit class QB</b>				
Total net assets in millions	JPY	4'719.68	3'349.08	5'570.35
Asset value per share	JPY	320'366	231'451	217'363

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	JPY	5'889.000	JPY 5'528.460	JPY 4'866.760
Less 35% Swiss withholding tax	JPY	2'061.150	JPY 1'934.961	JPY 1'703.366
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>3'827.850</b>	<b>JPY 3'593.499</b>	<b>JPY 3'163.394</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	JPY	5'889.000	JPY 5'528.460	JPY 4'866.760
Less 35% Swiss withholding tax 1)	JPY	2'061.150	JPY 1'934.961	JPY 1'703.366
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>3'827.850</b>	<b>JPY 3'593.499</b>	<b>JPY 3'163.394</b>
<b>Coupon no. income</b>		<b>15</b>	<b>15</b>	<b>11</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

**Exchange rates**

<b>Exchange rates as at</b>	<b>29.02.2024</b>
JAPANESE YEN	1.000000
SWISS FRANC	169.971036
UNITED STATES DOLLAR	149.670009

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	JPY	JPY
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	760'909'516	443'276'999
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	73'047'894'579	58'806'151'378
Other assets	105'208'514	101'071'175
<b>Total fund assets, less</b>	<b>73'914'012'609</b>	<b>59'350'499'552</b>
Other liabilities	3'646'751	3'037'195
<b>Net assets</b>	<b>73'910'365'858</b>	<b>59'347'462'357</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	59'347'462'357	58'322'372'530
Delivery withholding tax	-436'988'509	-363'410'490
Issue of units	8'312'582'020	14'817'365'561
Redemption of units	-15'608'381'110	-17'414'227'613
Other items from unit transactions	1'336'046'681	-28'372'309
Total income	20'959'644'419	4'013'734'678
<b>Net assets at end of reporting period</b>	<b>73'910'365'858</b>	<b>59'347'462'357</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	233'651.890	245'724.869
Number of units issued	30'396.343	60'910.300
Number of units redeemed	-53'906.873	-72'983.279
<b>Number at the end of the reporting period</b>	<b>210'141.360</b>	<b>233'651.890</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY	JPY	JPY
51'594'890'891	48'455'577'834	4'403'490'596	4'296'443'384	3'349'080'869	5'570'351'312
-385'864'796	-311'874'933	-27'219'403	-18'002'252	-23'904'310	-33'533'305
3'551'220'548	3'683'938'834	992'448'490	9'858'650'462	3'768'912'982	1'274'776'265
-9'985'404'269	-3'768'532'344	-1'802'804'810	-9'784'844'850	-3'820'172'031	-3'860'850'419
1'206'478'807	34'906'993	16'930'804	-239'714'212	112'637'069	176'434'909
18'211'788'835	3'500'874'507	1'414'728'984	290'958'064	1'333'126'600	221'902'107
<b>64'193'110'016</b>	<b>51'594'890'891</b>	<b>4'997'574'661</b>	<b>4'403'490'596</b>	<b>4'719'681'179</b>	<b>3'349'080'869</b>
201'633.122	201'855.969	17'548.814	18'241.938	14'469.954	25'626.962
12'608.720	14'846.703	3'734.136	40'351.746	14'053.487	5'711.851
-33'212.839	-15'069.550	-6'902.727	-41'044.870	-13'791.307	-16'868.859
<b>181'029.003</b>	<b>201'633.122</b>	<b>14'380.223</b>	<b>17'548.814</b>	<b>14'732.134</b>	<b>14'469.954</b>
(JPY)	(JPY)	(JPY)	(JPY)	(JPY)	(JPY)
<b>354'601</b>	<b>255'885</b>	<b>347'531</b>	<b>250'928</b>	<b>320'366</b>	<b>231'451</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Income</b>		
Income from bank assets	55'504	11'303
Negative interest	-1'419'095	-1'360'966
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	1'345'531'822	1'309'153'514
Current income paid in on issued units	87'691'973	192'223'407
<b>Total income</b>	<b>1'431'860'204</b>	<b>1'500'027'258</b>
<b>Expenses</b>		
Interest paid	103'040	9'612
Audit expenses	2'379'562	2'198'118
Remunerations to the following in accordance with the fund regulations:		
- Management company	11'596'264	13'184'026
Other expenses	2'915'154	1'810'620
Current net income paid out on redeemed units	197'588'207	220'154'436
<b>Total expenses</b>	<b>214'582'227</b>	<b>237'356'812</b>
<b>Net Income</b>	<b>1'217'277'977</b>	<b>1'262'670'446</b>
Realised capital gains and losses	4'354'422'908	3'241'576'799
<b>Realized income</b>	<b>5'571'700'885</b>	<b>4'504'247'245</b>
Unrealized capital gain/losses	15'387'943'534	-490'512'567
<b>Total income</b>	<b>20'959'644'419</b>	<b>4'013'734'678</b>
<b>Application of net income</b>		
Net income of financial year	1'217'277'977	1'262'670'446
<b>Net income available for distribution</b>	<b>1'217'277'977</b>	<b>1'262'670'446</b>
Distribution/delivery withholding taxes (35%)	426'047'291	441'934'656
For investment of retained earnings (65%)	791'230'686	820'735'790

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Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY	JPY	JPY
47'728	9'395	3'536	811	4'240	1'097
-1'221'347	-1'120'878	-90'704	-106'540	-107'044	-133'548
1'177'611'179	1'091'261'306	83'609'057	90'249'813	84'311'586	127'642'395
38'995'250	63'200'791	10'867'237	107'801'159	37'829'486	21'221'457
<b>1'215'432'810</b>	<b>1'153'350'614</b>	<b>94'389'126</b>	<b>197'945'243</b>	<b>122'038'268</b>	<b>148'731'401</b>
89'844	7'833	6'560	838	6'636	891
2'060'931	1'827'431	154'021	162'051	164'610	208'636
0	0	3'630'871	3'601'171	7'965'393	9'582'855
2'531'913	1'508'776	190'517	126'062	192'724	175'782
144'670'389	44'491'830	10'906'675	103'224'964	42'011'143	72'437'642
<b>149'353'077</b>	<b>47'835'920</b>	<b>14'888'644</b>	<b>107'115'086</b>	<b>50'340'506</b>	<b>82'405'806</b>
<b>1'066'079'733</b>	<b>1'105'514'694</b>	<b>79'500'482</b>	<b>90'830'157</b>	<b>71'697'762</b>	<b>66'325'595</b>
3'781'695'604	2'817'983'171	294'506'561	240'566'491	278'220'743	183'027'137
<b>4'847'775'337</b>	<b>3'923'497'865</b>	<b>374'007'043</b>	<b>331'396'648</b>	<b>349'918'505</b>	<b>249'352'732</b>
13'364'013'498	-422'623'358	1'040'721'941	-40'438'584	983'208'095	-27'450'625
<b>18'211'788'835</b>	<b>3'500'874'507</b>	<b>1'414'728'984</b>	<b>290'958'064</b>	<b>1'333'126'600</b>	<b>221'902'107</b>
1'066'079'733	1'105'514'694	79'500'482	90'830'157	71'697'762	66'325'595
<b>1'066'079'733</b>	<b>1'105'514'694</b>	<b>79'500'482</b>	<b>90'830'157</b>	<b>71'697'762</b>	<b>66'325'595</b>
373'127'906	386'930'143	27'825'169	31'790'555	25'094'216	23'213'958
692'951'827	718'584'551	51'675'313	59'039'602	46'603'546	43'111'637

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Japan</b>							
ADVANTEST	JPY	24'624	85'172	13'800	95'996	663'332'360	0.90
AEON	JPY	88'835	9'600	16'400	82'035	293'275'125	0.40
AGC INC	JPY	26'327	3'900	5'900	24'327	130'222'431	0.18
AISIN SEIKI	JPY	19'788	2'000	3'400	18'388	103'837'036	0.14
AJINOMOTO	JPY	61'956	6'600	11'000	57'556	316'730'668	0.43
ANA HOLDINGS	JPY	21'423	1'800	3'100	20'123	65'681'472	0.09
ASAHI GROUP HOLDINGS	JPY	61'949	10'500	12'000	60'449	310'284'717	0.42
ASAHI INTECC	JPY	29'173	2'500	3'900	27'773	86'401'803	0.12
ASAHI KASEI	JPY	169'997	19'500	32'000	157'497	164'033'126	0.22
ASTELLAS PHARMA	JPY	248'471	23'100	45'200	226'371	373'851'707	0.51
AZBIL CORP	JPY	15'600	2'400	3'600	14'400	63'230'400	0.09
BANDAI NAMCO HOLDINGS	JPY	27'115	61'630	13'500	75'245	217'683'785	0.29
BAYCURRENT CONSULTING INC	JPY	17'900	1'600	19'500			
BRIDGESTONE	JPY	77'477	7'500	13'500	71'477	460'740'742	0.62
BROTHER INDUSTRIES	JPY	31'577	3'400	5'400	29'577	74'223'482	0.10
CANON	JPY	135'219	13'000	22'900	125'319	548'521'263	0.74
CAPCOM	JPY	23'600	2'300	4'000	21'900	132'035'100	0.18
CENTRAL JAPAN RAILWAY	JPY	19'501	88'804	11'500	96'805	364'858'045	0.49
CHIBA BANK	JPY	71'441	4'400	9'500	66'341	80'803'338	0.11
CHUBU ELECTRIC POWER	JPY	87'808	8'600	15'600	80'808	150'828'132	0.20
CHUGAI PHARMACEUTICAL	JPY	91'168	9'300	16'400	84'068	504'408'000	0.68
CONCORDIA FINANCIAL GROUP	JPY	146'955	14'900	26'500	135'355	102'599'090	0.14
CYBERAGENT	JPY	57'660	5'500	63'160			
DAI NIPPON PRINTING	JPY	30'161	1'300	5'400	26'061	113'808'387	0.15
DAIFUKU	JPY	13'722	30'844	6'400	38'166	135'336'636	0.18
DAI-ICHI LIFE INSURANCE	JPY	133'002	11'600	27'000	117'602	400'787'616	0.54
DAICHI SANKYO	JPY	237'339	38'000	43'300	232'039	1'154'161'986	1.56
DAIKIN INDUSTRIES	JPY	33'735	5'600	6'200	33'135	701'633'625	0.95
DAITO TRUST CONSTRUCTION	JPY	8'347	900	1'900	7'347	130'519'455	0.18
DAIWA HOUSE INDUSTRY	JPY	81'430	6'900	13'800	74'530	322'714'900	0.44
DAIWA SECURITIES GROUP	JPY	181'738	17'700	32'100	167'338	184'406'476	0.25
DAIWAHSE RESIDENTIAL INVESTMENT	JPY	299	29	328			
DENSO	JPY	58'819	208'257	30'000	237'076	652'907'304	0.88
DENTSU	JPY	27'441	2'500	4'300	25'641	106'358'868	0.14
DISCO	JPY	3'884	9'568	2'000	11'452	552'673'520	0.75
DON QUIJOTE	JPY	51'455	4'700	8'300	47'855	168'688'875	0.23
EAST JAPAN RAILWAY	JPY	41'053	4'600	7'700	37'953	336'453'345	0.46
EISAI	JPY	34'223	4'000	6'600	31'623	197'770'242	0.27
ENEOS HOLDINGS INC	JPY	415'352	37'900	91'500	361'752	233'800'318	0.32
FANUC	JPY	25'965	114'360	21'000	119'325	521'688'900	0.71
FAST RETAILING	JPY	23'829	2'500	4'400	21'929	948'648'540	1.28
FUJI ELECTRIC HOLDINGS	JPY	17'290	1'600	3'000	15'890	144'599'000	0.20
FUJI HEAVY INDUSTRIES	JPY	83'524	8'700	16'600	75'624	257'424'096	0.35
FUJIFILM HOLDINGS	JPY	48'955	6'900	9'000	46'855	446'200'165	0.60
FUJITSU	JPY	26'635	2'500	7'100	22'035	515'288'475	0.70
GLP J-REIT	JPY	580	81	67	594	70'626'600	0.10
GMO PAYMENT GATEWAY	JPY	5'667	600	6'267			
HAKUHODO DY	JPY	31'159	1'700	32'859			
HAMAMATSU PHOTONICS	JPY	18'981	1'400	2'800	17'581	94'445'132	0.13
HANKYU HANSHIN HOLDINGS	JPY	31'176	3'000	5'200	28'976	125'089'392	0.17
HIKARI TSUSHIN	JPY	2'751	300	500	2'551	69'055'570	0.09
HIROSE ELECTRIC	JPY	4'012	600	800	3'812	60'667'980	0.08
HITACHI	JPY	131'146	10'900	26'100	115'946	1'468'456'090	1.99
HITACHI CONSTRUCTION MACHINERY	JPY	14'476	1'700	2'500	13'676	59'135'024	0.08
HONDA MOTOR	JPY	220'752	453'404	94'800	579'356	1'032'412'392	1.40
HOSHIZAKI ELECTRIC	JPY	14'606	1'400	2'200	13'806	70'493'436	0.10
HOYA	JPY	48'252	4'700	9'000	43'952	856'404'720	1.16
HULIC	JPY	52'099	6'100	9'200	48'999	73'155'507	0.10
IBIDEN	JPY	15'200	1'900	3'000	14'100	97'304'100	0.13
IDEMITSU KOSAN	JPY	28'120	102'880	9'500	121'500	115'182'000	0.16
IIDA GROUP HOLDINGS	JPY	19'299	3'000	2'800	19'499	37'662'319	0.05
INPEX	JPY	140'868	8'500	27'500	121'868	245'076'548	0.33
ISUZU MOTORS	JPY	79'470	8'000	14'300	73'170	155'998'440	0.21
IT HOLDINGS	JPY	30'900	3'900	6'700	28'100	94'837'500	0.13
ITOCHU	JPY	160'853	15'800	27'500	149'153	971'880'948	1.31
ITOCHU TECHNO-SOLUTIONS	JPY	12'845	700	13'545			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
JAPAN AIRLINES	JPY	19'188	1'700	2'800	18'088	50'574'048	0.07
JAPAN POST BANK	JPY	55'288	165'600	39'400	181'488	289'927'080	0.39
JAPAN POST HOLDINGS	JPY	321'388	26'000	87'700	259'688	375'638'692	0.51
JAPAN POST INSURANCE	JPY	26'847	2'600	5'200	24'247	66'970'214	0.09
JAPAN REAL ESTATE INVESTMENT	JPY	171	30	38	163	88'020'000	0.12
JAPAN RETAIL FUND INVESTMENT	JPY	954	87	157	884	78'057'200	0.11
JAPAN TOBACCO	JPY	162'310	15'500	27'600	150'210	584'617'320	0.79
JFE HOLDINGS	JPY	67'062	17'300	12'100	72'262	177'403'210	0.24
JSR	JPY	23'893	2'500	3'800	22'593	90'869'046	0.12
KAJIMA	JPY	57'029	5'000	8'900	53'129	147'565'798	0.20
KANSAI ELECTRIC POWER	JPY	95'807	9'600	17'000	88'407	169'785'644	0.23
KAO	JPY	62'951	6'200	10'700	58'451	332'936'896	0.45
KAWASAKI KISEN KAISHA	JPY		19'700	3'200	16'500	118'024'500	0.16
KDDI	JPY	218'335	20'700	51'400	187'635	854'489'790	1.16
KEIO CORP	JPY	13'948	1'000	14'948			
KEISEI ELECTRIC RAILWAY	JPY	17'541	1'800	3'000	16'341	114'305'295	0.15
KENEDIX OFFICE INVESTMENT	JPY		570	44	526	78'847'400	0.11
KEYENCE	JPY	26'351	2'800	4'900	24'251	1'698'540'040	2.30
KIKKOMAN	JPY	19'812	2'800	5'400	17'212	168'694'812	0.23
KINTETSU GROUP HOLDINGS	JPY	23'393	3'700	4'400	22'693	104'523'958	0.14
KIRIN HOLDINGS	JPY	111'289	6'900	20'700	97'489	203'215'821	0.27
KOBAYASHI PHARMACEUTICAL	JPY	6'827	700	7'527			
KOBE BUSSAN CO LTD	JPY	20'384	1'500	2'800	19'084	76'908'520	0.10
KOEI TECMO HOLDINGS	JPY	15'700	800	16'500			
KOITO MANUFACTURING	JPY	28'364	3'300	7'100	24'564	46'536'498	0.06
KOMATSU	JPY	125'541	12'600	22'200	115'941	503'879'586	0.68
KONAMI GROUP CORPORATION	JPY	12'545	2'400	2'400	12'545	126'453'600	0.17
KOSE	JPY	4'561	400	4'961			
KUBOTA	JPY	137'021	13'400	24'300	126'121	276'709'474	0.37
KURITA WATER INDUSTRIES	JPY	14'093	1'000	15'093			
KYOCERA	JPY	43'569	127'307	9'600	161'276	355'532'942	0.48
KYOWA HAKKO KIRIN	JPY	36'811	4'300	7'200	33'911	100'766'537	0.14
LASERTEC	JPY	10'193	1'300	2'100	9'393	375'250'350	0.51
LIXIL GROUP CORPORATION	JPY	38'627	2'800	41'427			
M3	JPY	59'903	4'300	8'800	55'403	118'922'540	0.16
MAKITA	JPY	30'486	2'400	4'800	28'086	109'732'002	0.15
MARUBENI	JPY	209'923	15'700	46'300	179'323	443'286'456	0.60
MATSUKIYOCOKOKARA & CO.	JPY	15'500	33'600	6'100	43'000	106'683'000	0.14
MAZDA MOTOR	JPY	76'787	6'500	12'000	71'287	125'322'546	0.17
MCDONALD'S HOLDINGS JAPAN	JPY	11'599	1'000	1'500	11'099	77'360'030	0.10
MEIJI HOLDINGS	JPY	15'161	19'461	4'900	29'722	100'371'194	0.14
MINEBEA	JPY	49'563	4'200	8'200	45'563	141'017'485	0.19
MISUMI	JPY	38'340	4'100	6'100	36'340	83'073'240	0.11
MITSUBISHI	JPY	169'618	309'636	47'700	431'554	1'383'130'570	1.87
MITSUBISHI CHEMICAL HOLDINGS	JPY	173'161	16'100	28'600	160'661	137'927'469	0.19
MITSUBISHI ELECTRIC	JPY	261'414	25'000	44'300	242'114	576'594'491	0.78
MITSUBISHI ESTATE	JPY	152'049	16'500	27'200	141'349	325'173'375	0.44
MITSUBISHI HEAVY INDUSTRIES	JPY	43'550	5'400	8'800	40'150	474'773'750	0.64
MITSUBISHI UFJ FINANCIAL GROUP	JPY	1'616'460	142'300	367'800	1'390'960	2'144'860'320	2.90
MITSUBISHI UFJ LEASE & FINANCE	JPY	89'593	40'000	28'300	101'293	104'635'669	0.14
mitsui & co	JPY	194'010	14'800	46'500	162'310	1'063'617'430	1.44
mitsui chemicals	JPY	24'891	1'300	4'600	21'591	89'559'468	0.12
mitsui fudosan	JPY	123'026	11'200	22'700	111'526	452'907'086	0.61
mitsui o.s.k. lines	JPY	46'600	4'200	7'500	43'300	222'215'600	0.30
MIZUHO FINANCIAL GROUP	JPY	326'472	32'500	56'500	302'472	847'224'072	1.15
MONOTARO	JPY	33'750	3'100	4'900	31'950	45'768'375	0.06
MS&AD INSURANCE GROUP HOLDINGS	JPY	58'117	6'700	11'200	53'617	397'301'970	0.54
MURATA MANUFACTURING	JPY	77'757	169'114	31'000	215'871	652'578'033	0.88
NEC	JPY	33'266	2'900	5'300	30'866	311'437'940	0.42
NEC ELECTRONICS	JPY	159'198	57'200	32'500	183'898	451'377'641	0.61
NEXON	JPY	64'662	5'100	26'200	43'562	105'681'412	0.14
NGK INSULATORS	JPY	32'318	3'800	36'118			
NIDEC	JPY	60'521	5'600	13'700	52'421	297'803'701	0.40
NIHON M&A CENTER	JPY	40'674		40'674			
NINTENDO	JPY	149'400	14'600	33'700	130'300	1'094'520'000	1.48
NIPPON BUILDING FUND	JPY	207	23	38	192	110'784'000	0.15
NIPPON EXPRESS HOLDINGS CO LTD	JPY	10'391	700	1'900	9'191	72'783'529	0.10
NIPPON PAINT HOLDINGS CO	JPY	113'040	25'800	19'800	119'040	132'193'920	0.18
NIPPON SHINYAKU	JPY	6'714	1'100	7'814			
NIPPON STEEL AND SUMITO METAL CORPORATION	JPY	109'209	17'700	19'900	107'009	397'538'435	0.54
NIPPON YUSEN	JPY	65'776	7'000	15'200	57'576	274'752'672	0.37

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
NISSAN CHEMICAL INDUSTRIES	JPY	17'386	1'700	3'000	16'086	100'585'758	0.14
NISSAN MOTOR	JPY	315'893	28'300	50'100	294'093	173'161'958	0.23
NISSHIN SEIFUN GROUP	JPY	26'309	1'500	27'809			
NISSIN FOOD HOLDINGS	JPY	8'301	18'202	1'300	25'203	110'313'531	0.15
NITORI HOLDINGS	JPY	10'890	1'000	1'900	9'990	219'580'200	0.30
NITTO DENKO	JPY	19'288	2'900	4'100	18'088	248'710'000	0.34
NOMURA HOLDINGS	JPY	393'966	49'200	66'000	377'166	320'892'833	0.43
NOMURA REAL ESTATE HOLDINGS	JPY	15'976	1'000	2'900	14'076	52'404'948	0.07
NOMURA REAL ESTATE MASTER FUND	JPY	581	51	129	503	74'896'700	0.10
NOMURA RESEARCH INSTITUTE	JPY	53'807	3'900	9'200	48'507	203'923'428	0.28
NTT	JPY	161'691	4'148'884	567'800	3'742'775	682'307'883	0.92
NTT DATA	JPY	85'578	9'900	16'200	79'278	193'002'291	0.26
OBAYASHI	JPY	87'576	7'700	13'800	81'476	118'099'462	0.16
OBIC	JPY	9'480	900	1'700	8'680	203'329'000	0.28
ODAKYU ELECTRIC RAILWAY	JPY	39'991	7'000	7'000	39'991	84'181'055	0.11
OJI HOLDINGS	JPY	110'190	15'500	125'690			
OLYMPUS	JPY	165'189	18'200	32'400	150'989	321'908'548	0.44
OMRON	JPY	25'184	3'300	6'500	21'984	122'055'168	0.17
ONO PHARMACEUTICAL	JPY	49'383	7'900	11'800	45'483	113'161'704	0.15
OPEN HOUSE	JPY	10'500	500	11'000			
ORACLE CORP JAPAN	JPY	5'154	300	600	4'854	55'675'380	0.08
ORIENTAL LAND	JPY	27'068	132'472	22'700	136'840	733'872'920	0.99
ORIX	JPY	161'613	13'500	28'200	146'913	460'866'081	0.62
OSAKA GAS	JPY	51'089	7'500	11'500	47'089	140'984'466	0.19
OSAKA SECURITIES EXCHANGE	JPY	68'430	6'600	12'000	63'030	246'699'420	0.33
OTSUKA	JPY	15'440	1'600	2'500	14'540	95'673'200	0.13
OTSUKA HOLDINGS	JPY	53'014	10'100	10'600	52'514	319'390'148	0.43
PANASONIC HOLDINGS CORPORATION	JPY	299'841	29'000	52'500	276'341	392'542'391	0.53
RAKUTEN	JPY	117'845	99'800	30'300	187'345	153'622'900	0.21
RECRUIT HOLDINGS	JPY	195'145	18'700	33'000	180'845	1'093'027'180	1.48
RESONA HOLDINGS	JPY	292'698	26'700	52'500	266'898	217'788'768	0.29
RICOH	JPY	74'328	8'000	12'200	70'128	87'309'360	0.12
ROHM	JPY	11'937	36'211	6'200	41'948	106'652'790	0.14
SBI HOLDINGS	JPY	33'382	2'800	5'400	30'782	123'897'550	0.17
SCREEN HOLDINGS	JPY		10'200	10'200		191'097'000	0.26
SECOM	JPY	28'464	3'400	5'500	26'364	287'894'880	0.39
SEIKO EPSON	JPY	37'723	5'500	6'300	36'923	89'390'583	0.12
SEKISUI CHEMICAL	JPY	49'273	7'800	8'000	49'073	103'494'957	0.14
SEKISUI HOUSE	JPY	83'696	7'100	15'900	74'896	250'152'640	0.34
SEVEN & I HOLDINGS	JPY	101'981	200'962	16'200	286'743	639'436'890	0.87
SG HOLDINGS CO LTD	JPY	38'822	9'000	6'900	40'922	76'851'516	0.10
SHARP	JPY	31'492	7'500	6'500	32'492	26'497'226	0.04
SHIMADZU	JPY	32'249	2'500	5'000	29'749	121'465'167	0.16
SHIMANO	JPY	9'825	1'900	2'100	9'625	200'777'500	0.27
SHIMIZU	JPY	74'963	8'000	17'000	65'963	57'308'654	0.08
SHIN-ETSU CHEMICAL	JPY	50'093	221'372	46'000	225'465	1'440'044'955	1.95
SHIONOGI & CO	JPY	35'946	3'600	8'600	30'946	231'599'864	0.31
SHISEIDO	JPY	54'032	6'000	9'800	50'232	203'288'904	0.28
SHIZUOKA FINANCIAL GROUP INC	JPY	60'071	8'100	8'400	59'771	87'564'515	0.12
SMC	JPY	7'736	1'000	1'600	7'136	643'310'400	0.87
SOFTBANK	JPY	163'320	14'100	48'300	129'120	1'134'964'800	1.54
SOFTBANK CORP	JPY	388'711	38'700	67'100	360'311	710'713'448	0.96
SOMPO HOLDINGS	JPY	42'527	4'800	9'900	37'427	328'683'914	0.44
SONY	JPY	170'649	17'400	30'300	157'749	2'042'060'805	2.76
SQUARE ENIX HOLDING	JPY	11'549	900	1'600	10'849	68'826'056	0.09
SUMCO	JPY	47'217	4'900	7'400	44'717	104'816'648	0.14
SUMISHO COMPUTER SYSTEMS	JPY	20'753	1'200	2'000	19'953	55'070'280	0.07
SUMITOMO	JPY	152'888	13'300	36'000	130'188	456'569'316	0.62
SUMITOMO CHEMICAL	JPY	202'990	13'700	216'690			
SUMITOMO ELECTRIC INDUSTRIES	JPY	96'805	10'400	17'500	89'705	199'189'953	0.27
SUMITOMO METAL MINING	JPY	33'542	3'100	5'600	31'042	121'187'968	0.16
SUMITOMO MITSUI FINANCIAL GROUP	JPY	176'791	18'000	35'900	158'891	1'325'786'504	1.79
SUMITOMO MITSUI TRUST BANK	JPY	44'805	46'505	9'100	82'210	249'836'190	0.34
SUMITOMO REALTY & DEVELOPMENT	JPY	42'079	4'700	10'900	35'879	159'231'002	0.22
SUNTORY BEVERAGE & FOOD	JPY	18'808	1'600	3'000	17'408	85'682'176	0.12
SUZUKI MOTOR	JPY	50'063	7'500	9'300	48'263	317'425'751	0.43
SYSTEMEX	JPY	22'750	2'800	4'500	21'050	177'241'000	0.24
T&D HOLDINGS	JPY	71'623	5'900	16'100	61'423	159'884'069	0.22
TAISEI	JPY	24'369	3'400	6'400	21'369	100'583'883	0.14
TAIYO NIPPON SANJO	JPY	23'563	2'600	4'100	22'063	95'709'294	0.13
TAKEDA PHARMACEUTICAL	JPY	203'441	32'200	37'200	198'441	870'560'667	1.18

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
TDK	JPY	52'829	4'500	8'500	48'829	380'182'594	0.51
TEMP HOLDINGS	JPY	23'889	238'001	261'890			
TERUMO	JPY	87'669	12'300	15'800	84'169	491'210'284	0.66
TOBU RAILWAY	JPY	25'441	2'300	4'100	23'641	90'474'107	0.12
TOHO	JPY	15'206	1'400	2'600	14'006	68'097'172	0.09
TOKIO MARINE HOLDINGS	JPY	248'584	22'900	45'500	225'984	988'905'984	1.34
TOKYO ELECTRIC POWER	JPY	207'805	16'500	32'800	191'505	155'119'050	0.21
TOKYO ELECTRON	JPY	20'189	49'278	10'500	58'967	2'174'113'290	2.94
TOKYO GAS	JPY	52'859	3'200	9'400	46'659	152'994'861	0.21
TOKYU	JPY	72'286	6'000	15'600	62'686	116'815'361	0.16
TOPPAN PRINTING	JPY	35'313	3'100	9'500	28'913	103'017'019	0.14
TORAY INDUSTRIES	JPY	187'695	17'600	31'100	174'195	120'281'648	0.16
TOSHIBA	JPY	52'946	6'400	59'346			
TOSOH	JPY	35'293	2'600	37'893			
TOTO	JPY	19'388	1'800	4'200	16'988	68'784'412	0.09
TOYOTA INDUSTRIES	JPY	19'837	1'800	3'200	18'437	274'526'930	0.37
TOYOTA MOTOR	JPY	1'434'100	147'300	253'900	1'327'500	4'806'877'500	6.50
TOYOTA TSUSHO	JPY	28'930	2'700	4'900	26'730	258'586'020	0.35
TREND MICRO	JPY	18'067	2'500	3'700	16'867	125'254'342	0.17
UNI-CHARM	JPY	54'834	6'200	10'400	50'634	251'954'784	0.34
USS CO	JPY	27'942	2'100	4'000	26'042	67'852'431	0.09
WELCIA HOLDINGS	JPY	12'612	600	13'212			
WEST JAPAN RAILWAY	JPY	29'664	2'800	4'800	27'664	172'374'384	0.23
YAKULT HONSHA	JPY	17'367	19'767	5'000	32'134	103'728'552	0.14
YAMAHA	JPY	18'969	1'300	3'600	16'669	54'524'299	0.07
YAMAHA MOTOR	JPY	40'628	79'756	8'500	111'884	149'868'618	0.20
YAMATO HOLDINGS	JPY	38'444	4'000	8'500	33'944	77'222'600	0.10
YASKAWA ELECTRIC	JPY	32'490	3'100	5'400	30'190	184'732'610	0.25
YOKOGAWA ELECTRIC	JPY	30'574	2'000	4'000	28'574	90'408'136	0.12
Z HOLDINGS CORPORATION	JPY	364'007	36'000	64'400	335'607	138'572'130	0.19
ZENSHO	JPY	13'400	13'400	1'700	11'700	76'670'100	0.10
ZOZO	JPY	16'896	3'500	2'500	17'896	60'739'024	0.08
						<b>73'047'894'579</b>	<b>98.83</b>
<b>Total Shares (and equity-type securities)</b>						<b>73'047'894'579</b>	<b>98.83</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>73'047'894'579</b>	<b>98.83</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Japan</b>							
TOPIX SEC 1 Index -10000- 03/23	JPY	15		15			
TOPIX SEC 1 Index -10000- 06/23	JPY		105	105			
TOPIX SEC 1 Index -10000- 09/23	JPY		50	50			
TOPIX SEC 1 Index -10000- 12/23	JPY		77	77			
TOPIX SEC 1 Index -10000- 03/24	JPY		56	51	5		0.00
						<b>0</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>							
						<b>0</b>	<b>0.00</b>
<b>Total investments</b>							
						<b>73'047'894'579</b>	<b>98.83</b>
Cash at banks						760'909'516	1.03
Time deposit						0	0.00
Other assets						105'208'514	0.14
<b>Total fund assets</b>						<b>73'914'012'609</b>	<b>100.00</b>
./. Due to bank						0	0.00
./. Other liabilities						3'646'751	0.00
./. Other loans						0	0.00
<b>Net assets</b>						<b>73'910'365'858</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value JPY	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	73'047'894'579.00	98.83
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	133'786'500	0.18%	298'992'000	0.50%
<b>Total commitment-increasing positions</b>	<b>133'786'500</b>	<b>0.18%</b>	<b>298'992'000</b>	<b>0.50%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0	0.00%	0	0.00%
<b>Total commitment-reducing positions</b>	<b>0</b>	<b>0.00%</b>	<b>0</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'035.92	1'096.62	1'203.80
<b>Unit class ZB</b>				
Total net assets in millions	CHF	942.23	983.77	1'156.47
Asset value per share	CHF	761.33	808.69	814.95
<b>Unit class DB</b>				
Total net assets in millions	CHF	16.78	25.55	25.42
Asset value per share	CHF	2'177.29	2'314.27	2'333.72
<b>Unit class QB</b>				
Total net assets in millions	CHF	25.99	20.62	19.82
Asset value per share	CHF	1'112.68	1'183.12	1'193.72
<b>Unit class FB</b>				
Total net assets in millions	CHF	2.02	2.13	2.09
Asset value per share	CHF	1'162.22	1'236.54	1'248.27
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	48.90	64.56	-
Asset value per share	CHF	1'063.09	1'065.13	-

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF	43.556	122.834	61.841
Less 35% Swiss withholding tax	CHF	15.245	42.992	21.644
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>28.312</b>	<b>79.842</b>	<b>40.197</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF	43.556	122.834	61.841
Less 35% Swiss withholding tax 1)	CHF	15.245	42.992	21.644
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>28.312</b>	<b>79.842</b>	<b>40.197</b>
<b>Coupon no. income</b>		<b>20</b>	<b>26</b>	<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class FB	Unit class ZBH
For Accumulation available earnings	CHF	63.777	60.342
Less 35% Swiss withholding tax	CHF	22.322	21.120
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>41.455</b>	<b>39.222</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class FB	Unit class ZBH
For Accumulation available earnings	CHF	63.777	60.342
Less 35% Swiss withholding tax 1)	CHF	22.322	21.120
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>41.455</b>	<b>39.222</b>
<b>Coupon no. income</b>		<b>13</b>	<b>3</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
EURO	0.952900
HONG KONG DOLLAR	0.112478
NEW ZEALAND DOLLAR	0.536482
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	7'333'739.49	14'685'692.43
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	1'024'250'511.35	1'077'965'267.53
Derivatives financial instruments	15'814.10	10'957.05
Other assets	4'343'043.14	4'071'754.06
<b>Total fund assets, less</b>	<b>1'035'943'108.08</b>	<b>1'096'733'671.07</b>
Other liabilities	23'404.97	23'638.93
Due to bank	0.00	90'169.60
<b>Net assets</b>	<b>1'035'919'703.11</b>	<b>1'096'619'862.54</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'096'619'862.54	1'203'796'980.15
Distributions	-380'936.84	-6'798.94
Delivery withholding tax	-14'514'983.59	-17'135'474.22
Issue of units	116'842'654.67	163'068'248.28
Redemption of units	-119'290'047.62	-258'700'899.15
Other items from unit transactions	3'411'133.26	-4'961'323.29
Total income	-46'767'979.31	10'559'129.71
<b>Net assets at end of reporting period</b>	<b>1'035'919'703.11</b>	<b>1'096'619'862.54</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'307'299.379	1'448'243.507
Number of units issued	149'048.597	150'812.322
Number of units redeemed	-139'937.471	-291'756.450
<b>Number at the end of the reporting period</b>	<b>1'316'410.505</b>	<b>1'307'299.379</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
983'766'966.82	1'156'467'787.09	25'548'689.62	25'418'591.81	20'617'582.89	19'820'498.50	2'130'038.38	2'090'102.63
-339'849.80	0.00	-7'389.72	-3'203.54	-9'928.45	-3'259.39	-737.49	-336.01
-13'316'958.31	-16'551'011.53	-263'947.41	-282'449.73	-346'641.62	-273'183.86	-26'333.33	-28'829.10
99'691'535.02	55'110'678.04	5'789'925.77	43'704'660.94	10'989'187.92	3'192'073.54	372'005.96	473'578.03
-86'338'164.07	-212'923'770.98	-13'255'348.52	-43'038'382.27	-4'322'675.26	-2'317'385.25	-363'343.84	-421'360.65
3'645'339.05	-4'712'128.12	-183'155.16	-386'485.99	340'554.48	100'491.74	5'984.70	8'439.91
-44'880'127.09	6'375'412.32	-844'798.18	135'958.40	-1'282'165.40	98'347.61	-101'193.15	8'443.57
<b>942'228'741.62</b>	<b>983'766'966.82</b>	<b>16'783'976.40</b>	<b>25'548'689.62</b>	<b>25'985'914.56</b>	<b>20'617'582.89</b>	<b>2'016'421.23</b>	<b>2'130'038.38</b>
1'216'501.779	1'419'073.283	11'039.629	10'891.889	17'426.497	16'603.929	1'722.584	1'674.406
136'127.376	68'351.016	2'663.454	18'756.868	9'931.226	2'711.643	326.541	383.905
-115'019.085	-270'922.520	-5'994.420	-18'609.128	-4'003.456	-1'889.075	-314.152	-335.727
<b>1'237'610.070</b>	<b>1'216'501.779</b>	<b>7'708.663</b>	<b>11'039.629</b>	<b>23'354.267</b>	<b>17'426.497</b>	<b>1'734.973</b>	<b>1'722.584</b>
(CHF)							
<b>761.33</b>	<b>808.69</b>	<b>2'177.29</b>	<b>2'314.27</b>	<b>1'112.68</b>	<b>1'183.12</b>	<b>1'162.22</b>	<b>1'236.54</b>

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	64'556'584.73	0.00
Distributions	-23'031.38	0.00
Delivery withholding tax	-561'102.92	0.00
Issue of units	0.00	60'587'257.73
Redemption of units	-15'010'515.93	0.00
Other items from unit transactions	-397'589.81	28'359.19
Total income	340'304.51	3'940'967.81
<b>Net assets at end of reporting period</b>	<b>48'904'649.20</b>	<b>64'556'584.73</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	60'608.890	0.000
Number of units issued	0.000	60'608.890
Number of units redeemed	-14'606.358	0.000
<b>Number at the end of the reporting period</b>	<b>46'002.532</b>	<b>60'608.890</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'063.09</b>	<b>1'065.13</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	228'877.78	73'396.69
Negative interest	-1'490.40	-4'387.22
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	57'726'665.05	43'474'054.03
- Units of other collective investment schemes	1'078'509.11	954'366.58
Income from other investments	1'201.74	23'612.72
Current income paid in on issued units	4'111'199.01	1'989'962.81
<b>Total income</b>	<b>63'144'962.29</b>	<b>46'511'005.61</b>
<b>Expenses</b>		
Interest paid	7'683.85	343.04
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	60'748.99	59'555.08
Other expenses	43'141.59	32'977.29
Current net income paid out on redeemed units	3'859'304.81	4'831'531.87
<b>Total expenses</b>	<b>3'984'932.24</b>	<b>4'938'408.28</b>
<b>Net income</b>	<b>59'160'030.05</b>	<b>41'572'597.33</b>
Realised capital gains and losses	-14'615'647.24	468'620.80
<b>Realized income</b>	<b>44'544'382.81</b>	<b>42'041'218.13</b>
Unrealized capital gain/losses	-91'312'362.12	-31'482'088.42
<b>Total income</b>	<b>-46'767'979.31</b>	<b>10'559'129.71</b>
<b>Application of net income</b>		
Net income of financial year	59'160'030.05	41'572'597.33
Foreign withholding taxes reclaimed	0.00	381'143.83
Carry forward of reclaimed foreign withholding taxes	23'483.93	298.86
<b>Net income available for distribution</b>	<b>59'183'513.98</b>	<b>41'954'040.02</b>
Net income earmarked for distribution to investors	0.00	381'571.56
Distribution/delivery withholding taxes (35%)	20'714'229.44	14'542'144.09
For investment of retained earnings (65%)	38'469'284.54	27'006'840.44
Carry forward of reclaimed foreign withholding taxes	0.00	23'483.93

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
206'876.53	66'187.29	4'110.15	1'755.93	5'603.41	1'346.41	434.08	144.97
-1'352.60	-3'919.27	-28.11	-115.69	-36.79	-84.16	-2.81	-9.01
52'007'410.55	40'146'328.66	1'045'510.54	994'280.62	1'380'646.64	753'376.58	109'577.92	82'001.55
975'608.32	874'713.75	19'627.32	22'924.30	25'401.22	17'003.78	2'056.24	1'825.64
1'091.04	0.00	20.84	0.00	30.03	0.00	2.33	0.00
3'749'635.80	1'176'656.08	139'605.91	670'170.25	209'806.39	68'291.17	12'150.91	9'682.95
<b>56'939'269.64</b>	<b>42'259'966.51</b>	<b>1'208'846.65</b>	<b>1'689'015.41</b>	<b>1'621'450.90</b>	<b>839'933.78</b>	<b>124'218.67</b>	<b>93'646.10</b>
6'984.33	313.03	134.96	8.38	186.46	6.10	14.35	0.65
12'694.87	12'902.50	251.99	313.74	341.34	246.68	26.26	26.69
0.00	0.00	15'224.55	21'314.59	41'684.39	33'934.51	3'840.05	4'305.98
37'061.89	29'376.84	735.61	720.29	998.32	562.46	1'063.83	1'164.16
2'999'363.28	4'082'635.52	245'664.38	697'768.69	134'141.45	40'302.87	8'652.27	10'824.79
<b>3'056'104.37</b>	<b>4'125'227.89</b>	<b>262'011.49</b>	<b>720'125.69</b>	<b>177'351.96</b>	<b>75'052.62</b>	<b>13'596.76</b>	<b>16'322.27</b>
<b>53'883'165.27</b>	<b>38'134'738.62</b>	<b>946'835.16</b>	<b>968'889.72</b>	<b>1'444'098.94</b>	<b>764'881.16</b>	<b>110'621.91</b>	<b>77'323.83</b>
-15'803'605.04	-134'306.75	-281'762.91	-3'422.72	-435'972.91	-2'834.39	-33'835.55	-294.82
<b>38'079'560.23</b>	<b>38'000'431.87</b>	<b>665'072.25</b>	<b>965'467.00</b>	<b>1'008'126.03</b>	<b>762'046.77</b>	<b>76'786.36</b>	<b>77'029.01</b>
-82'959'687.32	-31'625'019.55	-1'509'870.43	-829'508.60	-2'290'291.43	-663'699.16	-177'979.51	-68'585.44
<b>-44'880'127.09</b>	<b>6'375'412.32</b>	<b>-844'798.18</b>	<b>135'958.40</b>	<b>-1'282'165.40</b>	<b>98'347.61</b>	<b>-101'193.15</b>	<b>8'443.57</b>
53'883'165.27	38'134'738.62	946'835.16	968'889.72	1'444'098.94	764'881.16	110'621.91	77'323.83
0.00	363'298.12	0.00	9'444.79	0.00	7'615.74	0.00	785.18
22'677.62	0.00	46.94	96.23	147.88	199.80	30.07	2.83
<b>53'905'842.89</b>	<b>38'498'036.74</b>	<b>946'882.10</b>	<b>978'430.74</b>	<b>1'444'246.82</b>	<b>772'696.70</b>	<b>110'651.98</b>	<b>78'111.84</b>
0.00	340'620.50	0.00	9'494.08	0.00	7'667.66	0.00	757.94
18'867'044.60	13'347'158.02	331'408.73	339'111.40	505'486.38	267'708.41	38'728.19	27'063.34
35'038'798.29	24'787'580.60	615'473.37	629'778.32	938'760.44	497'172.75	71'923.79	50'260.49
0.00	22'677.62	0.00	46.94	0.00	147.88	0.00	30.07

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	11'853.61	3'962.09
Negative interest	-70.09	-259.09
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	3'183'519.40	1'498'066.62
- Units of other collective investment schemes	55'816.01	37'899.11
Income from other investments	57.50	23'612.72
Current income paid in on issued units	0.00	65'162.36
<b>Total income</b>	<b>3'251'176.43</b>	<b>1'628'443.81</b>
<b>Expenses</b>		
Interest paid	363.75	14.88
Audit expenses	738.54	511.39
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	0.00
Other expenses	3'281.94	1'153.54
Current net income paid out on redeemed units	471'483.43	0.00
<b>Total expenses</b>	<b>475'867.66</b>	<b>1'679.81</b>
<b>Net Income</b>	<b>2'775'308.77</b>	<b>1'626'764.00</b>
Realised capital gains and losses	1'939'529.17	609'479.48
<b>Realized income</b>	<b>4'714'837.94</b>	<b>2'236'243.48</b>
Unrealized capital gain/losses	-4'374'533.43	1'704'724.33
<b>Total income</b>	<b>340'304.51</b>	<b>3'940'967.81</b>
<b>Application of net income</b>		
Net income of financial year	2'775'308.77	1'626'764.00
Foreign withholding taxes reclaimed	0.00	0.00
Carry forward of reclaimed foreign withholding taxes	581.42	0.00
<b>Net income available for distribution</b>	<b>2'775'890.19</b>	<b>1'626'764.00</b>
Net income earmarked for distribution to investors	0.00	23'031.38
Distribution/delivery withholding taxes (35%)	971'561.54	561'102.92
For investment of retained earnings (65%)	1'804'328.65	1'042'048.28
Carry forward of reclaimed foreign withholding taxes	0.00	581.42

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
AMPOL LTD	AUD	150'208	11'300	5'164	156'344	3'531'993.37	0.34
APA GROUP (stapled security)	AUD	742'343	123'907	23'539	842'711	3'793'069.14	0.37
ARISTOCRAT LEISURE	AUD	373'361	34'183	27'875	379'669	10'151'097.36	0.98
ASX	AUD	121'803	12'123	7'405	126'521	4'771'257.95	0.46
AURIZON HOLDINGS	AUD	1'160'243	71'397	26'418	1'205'222	2'632'900.61	0.25
AUSTRALIA & NEW ZEALAND BANKING GROUP	AUD	1'881'972	177'139	80'800	1'978'311	32'271'509.18	3.12
BHP BILLITON	AUD	3'195'732	300'920	163'713	3'332'939	83'951'992.41	8.10
BLUESCOPE STEEL	AUD	291'924	24'190	25'201	290'913	3'809'795.53	0.37
BRAMBLES	AUD	876'130	77'413	38'190	915'353	7'909'413.86	0.76
CARSALES.COM	AUD		235'591		235'591	4'965'656.08	0.48
COCHLEAR	AUD	41'387	3'636	2'099	42'924	8'618'299.08	0.83
COLES GROUP LTD	AUD	839'466	79'252	38'340	880'378	8'530'968.24	0.82
COMMONWEALTH BANK OF AUSTRALIA	AUD	1'069'428	97'554	65'876	1'101'106	73'495'687.62	7.09
COMPUTERSHARE	AUD	339'720	48'251	36'048	351'923	5'230'281.79	0.50
CSL	AUD	304'390	27'961	14'766	317'585	52'123'400.88	5.03
DEXUS PROPERTY TRUST stapled	AUD	677'957	60'433	32'598	705'792	2'978'495.75	0.29
ENDEAVOUR GROUP LTD	AUD	901'716	66'638	27'671	940'683	2'966'527.81	0.29
FORTESCUE METALS GROUP	AUD	1'065'441	99'980	53'533	1'111'888	16'531'261.62	1.60
GOODMAN GROUP (stapled security)	AUD	1'064'737	106'151	48'467	1'122'421	19'242'850.73	1.86
GFT GROUP (stapled security)	AUD	1'207'438	87'319	38'035	1'256'722	3'134'519.05	0.30
IDP EDUCATION LTD	AUD	131'582	46'347	4'131	173'798	1'902'361.91	0.18
INDEPENDENCE GROUP NL	AUD	426'364	23'952	450'316			
INSURANCE AUSTRALIA GROUP	AUD	1'550'945	116'951	97'048	1'570'848	5'584'294.22	0.54
LENDLEASE GROUP (stapled security)	AUD	434'236	26'230	460'466			
LOTTERY CORP/THE	AUD	1'402'961	135'331	76'160	1'462'132	4'258'853.82	0.41
MACQUARIE GROUP	AUD	231'013	21'938	12'578	240'373	26'849'695.78	2.59
MEDIBANK PRIVATE	AUD	1'735'920	174'093	101'177	1'808'836	3'723'369.02	0.36
MINERAL RESOURCES	AUD	107'580	11'934	4'127	115'387	4'412'249.26	0.43
MIRVAC GROUP (stapled security)	AUD	2'461'651	180'340	52'625	2'589'366	3'236'624.92	0.31
NATIONAL AUSTRALIA BANK	AUD	1'983'512	187'059	120'218	2'050'353	39'783'357.41	3.84
NEWCREST MINING	AUD	562'287	28'687	590'974			
NORTHERN STAR RESOURCES	AUD	729'385	66'942	44'578	751'749	5'560'386.86	0.54
ORICA	AUD	283'301	35'117	765	317'653	3'116'344.13	0.30
ORIGIN ENERGY	AUD	1'077'620	92'452	36'869	1'133'203	5'841'304.51	0.56
PILBARA MINERAL	AUD	1'586'774	349'884	58'848	1'877'810	4'522'133.48	0.44
QANTAS AIRWAYS	AUD	578'594	11'304	40'319	549'579	1'616'552.95	0.16
QBE INSURANCE GROUP	AUD	934'120	86'587	38'027	982'680	9'742'031.95	0.94
RAMSAY HEALTH CARE LIMITED	AUD	115'194	9'880	4'561	120'513	3'794'266.06	0.37
REA GROUP	AUD	33'317	3'534	2'145	34'706	3'862'734.97	0.37
REECE LTD	AUD	137'303	14'200	3'443	148'060	2'281'118.52	0.22
RIO TINTO	AUD	233'555	22'000	11'809	243'746	17'299'375.08	1.67
SANTOS	AUD	1'984'870	272'827	121'350	2'136'347	8'672'563.57	0.84
SCENTRE GROUP (stapled security)	AUD	3'265'585	309'270	160'684	3'414'171	6'088'188.60	0.59
SEEK	AUD	210'010	30'544	6'681	233'873	3'517'392.36	0.34
SEVEN GROUP HOLDINGS	AUD		108'312		108'312	2'391'621.96	0.23
SONIC HEALTHCARE	AUD	287'241	27'021	16'911	297'351	5'089'278.04	0.49
SOUTH32	AUD	2'886'007	238'396	143'038	2'981'365	5'042'891.26	0.49
STOCKLAND TRUST (stapled security)	AUD	1'504'697	148'716	85'426	1'567'987	4'036'744.27	0.39
SUNCORP GROUP LTD	AUD	795'307	75'866	35'609	835'564	7'330'162.29	0.71
TELSTRA GROUP LIMITED	AUD	2'508'502	241'692	122'600	2'627'594	5'755'248.28	0.56
TRANSURBAN GROUP (stapled security)	AUD	1'934'634	182'252	89'405	2'027'481	15'740'477.27	1.52
TREASURY WINE ESTATES	AUD	455'000	94'417	14'735	534'682	3'786'212.29	0.37
VICINITY CENTRES (stapled security)	AUD	2'439'004	188'150	88'056	2'539'098	2'824'383.28	0.27
WASHINGTON H SOUL PATTINSON &	AUD	136'360	24'089	6'247	154'202	3'053'899.77	0.29
WESFARMERS	AUD	713'795	66'693	34'847	745'641	28'490'968.18	2.75
WESTPAC BANKING	AUD	2'202'774	206'025	107'577	2'301'222	34'768'149.46	3.36
WISETECH GLOBAL	AUD	92'461	20'770	3'622	109'609	5'937'840.66	0.57
WOODSIDE ENERGY GROUP LTD	AUD	1'194'620	111'733	59'151	1'247'202	21'711'058.87	2.10
WOOLWORTHS	AUD	765'360	72'267	35'723	801'904	14'998'532.75	1.45
						<b>677'263'646.07</b>	<b>65.38</b>
<b>Bermuda</b>							
CK INFRASTRUCTURE HOLDINGS LTD	HKD	389'922	45'500	20'500	414'922	2'149'129.59	0.21
HONGKONG LAND HOLDINGS	USD	705'519	54'200	35'300	724'419	2'156'087.57	0.21

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
JARDINE MATHESON HOLDINGS	USD	100'312	10'200	5'400	105'112	3'879'089.71	0.37
						<b>8'184'306.87</b>	<b>0.79</b>
<b>Cayman Islands</b>							
BUDWEISER BREWING CO APAC LTD	HKD	1'075'541	101'700	1'177'241			
CK ASSET HOLDINGS LTD	HKD	1'254'635	131'000	104'500	1'281'135	5'209'184.07	0.50
CK HUTCHINSON HOLDINGS	HKD	1'698'418	165'000	93'500	1'769'918	7'913'284.60	0.76
ESR CAYMAN LTD	HKD	1'244'600	228'000	371'600	1'101'000	1'295'345.17	0.13
FUTU HOLDINGS LTD ADR -A-	USD	36'614	4'526	4'945	36'195	1'705'786.01	0.16
GRAB HOLDINGS LTD -A-	USD	813'948	489'790	61'845	1'241'893	3'357'240.22	0.32
SEA LTD ADR -A-	USD	226'312	24'900	10'057	241'155	10'303'313.78	0.99
SITC INTERNATIONAL HOLDINGS	HKD	827'000	71'000	16'000	882'000	1'277'764.90	0.12
WH GROUP	HKD	5'238'444	429'500	185'500	5'482'444	2'910'601.23	0.28
WHARF REAL ESTATE INVESTMENT C	HKD	1'050'697	107'000	58'000	1'099'697	3'234'530.42	0.31
XINIY GLASS HOLDINGS	HKD	1'154'000	84'000	1'238'000			
						<b>37'207'050.40</b>	<b>3.59</b>
<b>Hong Kong</b>							
AIA GROUP	HKD	7'504'385	707'400	714'800	7'496'985	53'630'304.61	5.18
BOC HONG KONG	HKD	2'341'776	246'000	149'000	2'438'776	5'664'459.48	0.55
CLP HOLDINGS	HKD	1'039'184	98'000	53'000	1'084'184	7'957'012.05	0.77
GALAXY ENTERTAINMENT GROUP LTD	HKD	1'381'217	135'000	72'000	1'444'217	6'944'405.59	0.67
HANG LUNG PROPERTIES	HKD	1'258'602	116'000	190'000	1'184'602	1'127'221.67	0.11
HANG SENG BANK	HKD	483'968	44'900	25'000	503'868	5'066'648.81	0.49
HENDERSON LAND DEVELOPMENT	HKD	908'186	102'000	50'000	960'186	2'440'789.43	0.24
HKEX	HKD	762'218	73'300	40'300	795'218	21'717'077.96	2.10
HKT (stapled security)	HKD	2'362'903	255'000	122'000	2'495'903	2'681'004.73	0.26
HONG KONG & CHINA GAS	HKD	7'085'161	734'000	473'000	7'346'161	5'007'253.43	0.48
LINK REAL ESTATE INVESTMENT TRUST (rights) 21.03.2023	HKD	270'109		270'109			
MTR	HKD	972'797	101'500	50'500	1'023'797	2'994'013.17	0.29
NEW WORLD DEVELOPMENT CO LTD	HKD	940'596	108'000	1'048'596			
POWER ASSETS HOLDINGS	HKD	870'555	99'500	61'500	908'555	4'813'252.40	0.46
SANDS CHINA	HKD	1'526'607	147'600	74'000	1'600'207	4'013'724.27	0.39
SINO LAND	HKD	2'169'428	528'000	160'000	2'537'428	2'411'664.79	0.23
SUN HUNG KAI PROPERTIES	HKD	917'152	87'500	48'000	966'652	8'495'180.76	0.82
SWIRE PACIFIC -A-	HKD	304'477	14'500	36'500	282'477	2'062'026.75	0.20
SWIRE PROPERTIES	HKD	722'048	68'400	22'400	768'048	1'396'034.74	0.13
TECHTRONIC INDUSTRIES	HKD	870'843	81'500	44'500	907'843	8'654'001.42	0.84
THE LINK REAL ESTATE INVESTMENT TRUST	HKD	1'350'549	437'009	85'600	1'701'958	7'456'290.27	0.72
THE WHARF HOLDINGS	HKD		704'000		704'000	2'292'385.93	0.22
						<b>156'824'752.26</b>	<b>15.14</b>
<b>Ireland</b>							
JAMES HARDIES INDUSTRIES	AUD	280'389	26'844	17'720	289'513	10'084'556.21	0.97
						<b>10'084'556.21</b>	<b>0.97</b>
<b>New Zealand</b>							
AUCKLAND INTERNATIONAL AIRPORT	NZD	791'389	113'981	36'242	869'128	3'776'802.04	0.36
EBOS GROUP LTD	NZD	102'550	3'630	5'706	100'474	1'991'698.50	0.19
FISHER & PAYKEL HEALTHCARE	NZD	364'958	35'533	17'628	382'863	5'032'281.69	0.49
MERCURY NZ	NZD	438'328	18'598		456'926	1'637'486.75	0.16
MERIDIAN ENERGY	NZD	817'618	56'520	24'184	849'954	2'726'792.35	0.26
SPARK NEW ZEALAND	NZD	1'173'765	115'605	78'130	1'211'240	3'294'531.20	0.32
XERO LTD	AUD	85'198	12'959	3'398	94'759	6'917'121.85	0.67
						<b>25'376'714.38</b>	<b>2.45</b>
<b>Singapore</b>							
ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	2'088'645	431'400	73'300	2'446'745	4'390'446.43	0.42
ASCOTT RESIDENCE TRUST/ASCOTT BUSINESS TRUST	SGD		92'389	92'389			
CAPITALAND INVESTMENT LTD/SING	SGD	1'629'393	168'500	93'700	1'704'193	3'102'651.40	0.30
CAPITAMALL TRUST	SGD	3'298'124	325'200	133'200	3'490'124	4'479'879.56	0.43
CITY DEVELOPMENTS	SGD	246'544	81'000	2'800	324'744	1'205'850.88	0.12
DBS GROUP HOLDINGS	SGD	1'134'408	113'300	64'700	1'183'008	25'822'150.31	2.49
GENTING SINGAPORE LTD	SGD	3'791'116	253'500	98'900	3'945'716	2'351'454.74	0.23
JARDINE CYCLE & CARRIAGE	SGD	59'500	6'100	900	64'700	1'078'354.31	0.10
KEPPEL	SGD	900'655	61'400	9'700	952'355	4'515'510.35	0.44
KEPPEL REIT	SGD		183'751	183'751			
MAPLETREE COMMERCIAL TRUST REIT (reg. shares)	SGD	1'476'100	68'000	12'000	1'532'100	1'354'535.19	0.13
MAPLETREE LOGISTICS TRUST	SGD	2'111'845	231'900	77'800	2'265'945	2'196'243.50	0.21
OVERSEA-CHINESE BANKING (reg. shares)	SGD	2'120'750	214'900	125'000	2'210'650	18'791'614.33	1.81
SEMBCORP INDUSTRIES	SGD		605'900	22'100	583'800	1'949'861.11	0.19
SEMBCORP MARINE LTD	SGD	17'636'080	16'063'181	4'740'900	28'958'361	1'706'812.82	0.16
SINGAPORE AIRLINES	SGD	839'953	152'800	19'100	973'653	4'125'512.40	0.40
SINGAPORE EXCHANGE	SGD	537'486	56'000	31'800	561'686	3'476'120.46	0.34

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
SINGAPORE TECHNOLOGIES ENGINEERING	SGD	978'802	73'300	33'400	1'018'702	2'655'214.68	0.26
SINGAPORE TELECOMMUNICATIONS	SGD	5'171'542	525'100	317'400	5'379'242	8'278'627.74	0.80
UNITED OVERSEAS BANK	SGD	739'090	128'200	42'100	825'190	15'104'459.13	1.46
UOL GROUP	SGD	291'131	26'200	317'331			
VENTURE CORPORATION	SGD	173'768		173'768			
WILMAR INTERNATIONAL	SGD	1'204'437	98'800	50'300	1'252'937	2'724'185.82	0.26
						<b>109'309'485.16</b>	<b>10.55</b>
<b>Total Shares (and equity-type securities)</b>						<b>1'024'250'511.35</b>	<b>98.87</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'024'250'511.35</b>	<b>98.87</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
TREASURY WINE ESTATES LTD (rights) 23.11.2023	AUD		48'985	48'985			
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Australia</b>							
S&P / ASX 200 Index -25- 03/23	AUD	49	77	126			
S&P / ASX 200 Index -25- 06/23	AUD		304	304			
S&P / ASX 200 Index -25- 09/23	AUD		210	210			
S&P / ASX 200 Index -25- 12/23	AUD		269	269			
S&P / ASX 200 Index -25- 03/24	AUD		134	104	30	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Singapore</b>							
MSCI SINGAPORE FREE Index -100- 03/23	SGD	81	171	252			
MSCI SINGAPORE FREE Index -100- 04/23	SGD		218	218			
MSCI SINGAPORE FREE Index -100- 05/23	SGD		229	229			
MSCI SINGAPORE FREE Index -100- 06/23	SGD		95	95			
MSCI SINGAPORE FREE Index -100- 07/23	SGD		88	88			
MSCI SINGAPORE FREE Index -100- 08/23	SGD		164	164			
MSCI SINGAPORE FREE Index -100- 09/23	SGD		214	214			
MSCI SINGAPORE FREE Index -100- 10/23	SGD		198	198			
MSCI SINGAPORE FREE Index -100- 11/23	SGD		278	278			
MSCI SINGAPORE FREE Index -100- 12/23	SGD		167	167			
MSCI SINGAPORE FREE Index -100- 01/24	SGD		189	189			
MSCI SINGAPORE FREE Index -100- 02/24	SGD		186	186			
MSCI SINGAPORE FREE Index -100- 03/24	SGD		82		82	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						15'814.10	0.00
<b>Total Forward exchange transactions</b>						<b>15'814.10</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>15'814.10</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>15'814.10</b>	<b>0.00</b>
<b>Total investments</b>						<b>1'024'266'325.45</b>	<b>98.87</b>
Cash at banks						7'333'739.49	0.71
Time deposit						0.00	0.00
Other assets						4'343'043.14	0.42
<b>Total fund assets</b>						<b>1'035'943'108.08</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						23'404.97	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'035'919'703.11</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	1'024'250'511.35	98.87
Securities valued based on parameters observable on the market	15'814.10	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	AUD	23'000	CHF	14'410	0.00	0.00
04.04.2023	Bought	AUD	75'000	CHF	45'641	0.00	0.00
04.04.2023	Bought	AUD	31'000	CHF	18'863	0.00	0.00
04.04.2023	Bought	AUD	41'000	CHF	24'990	0.00	0.00
04.04.2023	Bought	AUD	153'000	CHF	94'847	0.00	0.00
04.04.2023	Bought	AUD	153'000	CHF	93'988	0.00	0.00
04.04.2023	Bought	AUD	1'362'000	CHF	858'749	0.00	0.00
04.04.2023	Bought	CHF	41'771'022	AUD	66'250'000	0.00	0.00
04.04.2023	Bought	CHF	40'822	AUD	64'587	0.00	0.00
04.04.2023	Bought	CHF	14'543	AUD	23'000	0.00	0.00
04.04.2023	Bought	CHF	86'868	AUD	140'000	0.00	0.00
04.04.2023	Bought	CHF	209'152	AUD	338'000	0.00	0.00
04.04.2023	Bought	CHF	23'703	AUD	39'000	0.00	0.00
04.04.2023	Bought	CHF	9'265	AUD	15'000	0.00	0.00
04.04.2023	Bought	CHF	20'254	AUD	33'000	0.00	0.00
04.04.2023	Bought	CHF	15'251'832	HKD	127'996'000	0.00	0.00
04.04.2023	Bought	CHF	30'116	HKD	254'000	0.00	0.00
04.04.2023	Bought	CHF	22'526	HKD	188'000	0.00	0.00
04.04.2023	Bought	CHF	66'196	HKD	566'000	0.00	0.00
04.04.2023	Bought	CHF	35'818	HKD	303'000	0.00	0.00
04.04.2023	Bought	CHF	10'008	HKD	85'105	0.00	0.00
04.04.2023	Bought	CHF	18'906	HKD	162'000	0.00	0.00
04.04.2023	Bought	CHF	69'902	HKD	597'000	0.00	0.00
04.04.2023	Bought	CHF	179'363	NZD	310'000	0.00	0.00
04.04.2023	Bought	CHF	994'594	NZD	1'719'000	0.00	0.00
04.04.2023	Bought	CHF	8'591	NZD	15'000	0.00	0.00
04.04.2023	Bought	CHF	6'982'846	SGD	10'058'000	0.00	0.00
04.04.2023	Bought	CHF	14'522	SGD	21'000	0.00	0.00
04.04.2023	Bought	CHF	28'352	SGD	41'000	0.00	0.00
04.04.2023	Bought	CHF	1'568'902	USD	1'680'000	0.00	0.00
04.04.2023	Bought	CHF	13'082	USD	14'000	0.00	0.00
04.04.2023	Bought	CHF	14'673	USD	16'000	0.00	0.00
04.04.2023	Bought	CHF	14'849	USD	16'000	0.00	0.00
04.04.2023	Bought	HKD	9'743'000	CHF	1'160'963	0.00	0.00
04.04.2023	Bought	HKD	541'000	CHF	64'516	0.00	0.00
04.04.2023	Bought	HKD	261'977	CHF	31'367	0.00	0.00
04.04.2023	Bought	SGD	21'000	CHF	14'359	0.00	0.00
04.04.2023	Bought	SGD	26'000	CHF	17'959	0.00	0.00
04.04.2023	Bought	SGD	138'000	CHF	96'244	0.00	0.00
04.04.2023	Bought	SGD	238'000	CHF	165'233	0.00	0.00
04.04.2023	Bought	USD	16'000	CHF	14'754	0.00	0.00
04.04.2023	Bought	USD	125'000	CHF	116'734	0.00	0.00
04.04.2023	Bought	USD	13'164	CHF	12'354	0.00	0.00
03.05.2023	Bought	AUD	23'000	CHF	14'059	0.00	0.00
03.05.2023	Bought	AUD	37'000	CHF	22'095	0.00	0.00
03.05.2023	Bought	AUD	36'000	CHF	22'096	0.00	0.00
03.05.2023	Bought	AUD	11'000	CHF	6'622	0.00	0.00
03.05.2023	Bought	CHF	410'886	AUD	673'000	0.00	0.00
03.05.2023	Bought	CHF	39'724'069	AUD	65'065'000	0.00	0.00
03.05.2023	Bought	CHF	21'020	AUD	35'000	0.00	0.00
03.05.2023	Bought	CHF	73'765	AUD	123'000	0.00	0.00
03.05.2023	Bought	CHF	21'724	AUD	36'000	0.00	0.00
03.05.2023	Bought	CHF	34'738	AUD	59'000	0.00	0.00
03.05.2023	Bought	CHF	13'895'650	HKD	119'605'000	0.00	0.00
03.05.2023	Bought	CHF	525'480	HKD	4'523'000	0.00	0.00
03.05.2023	Bought	CHF	20'097	HKD	172'000	0.00	0.00
03.05.2023	Bought	CHF	27'057	HKD	235'000	0.00	0.00
03.05.2023	Bought	CHF	17'388	HKD	152'000	0.00	0.00
03.05.2023	Bought	CHF	1'164'577	NZD	2'044'000	0.00	0.00
03.05.2023	Bought	CHF	51'848	NZD	91'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.05.2023	Bought	CHF	213'194	SGD	311'000	0.00	0.00
03.05.2023	Bought	CHF	6'647'417	SGD	9'697'000	0.00	0.00
03.05.2023	Bought	CHF	17'198	SGD	25'000	0.00	0.00
03.05.2023	Bought	CHF	37'925	SGD	56'000	0.00	0.00
03.05.2023	Bought	CHF	1'431'532	USD	1'572'000	0.00	0.00
03.05.2023	Bought	CHF	366'079	USD	402'000	0.00	0.00
03.05.2023	Bought	HKD	732'000	CHF	83'298	0.00	0.00
03.05.2023	Bought	SGD	27'000	CHF	18'169	0.00	0.00
02.06.2023	Bought	AUD	21'000	CHF	12'530	0.00	0.00
02.06.2023	Bought	AUD	579'000	CHF	348'119	0.00	0.00
02.06.2023	Bought	CHF	69'626	AUD	116'000	0.00	0.00
02.06.2023	Bought	CHF	38'667'122	AUD	65'884'000	0.00	0.00
02.06.2023	Bought	CHF	1'844'617	AUD	3'143'000	0.00	0.00
02.06.2023	Bought	CHF	313'525	AUD	530'000	0.00	0.00
02.06.2023	Bought	CHF	63'459	AUD	106'000	0.00	0.00
02.06.2023	Bought	CHF	102'294	AUD	171'000	0.00	0.00
02.06.2023	Bought	CHF	38'770	AUD	65'000	0.00	0.00
02.06.2023	Bought	CHF	19'203	AUD	32'000	0.00	0.00
02.06.2023	Bought	CHF	13'082	HKD	114'000	0.00	0.00
02.06.2023	Bought	CHF	381'036	HKD	3'368'000	0.00	0.00
02.06.2023	Bought	CHF	14'023'547	HKD	123'955'000	0.00	0.00
02.06.2023	Bought	CHF	100'138	HKD	882'000	0.00	0.00
02.06.2023	Bought	CHF	14'265	HKD	126'000	0.00	0.00
02.06.2023	Bought	CHF	23'286	HKD	203'000	0.00	0.00
02.06.2023	Bought	CHF	102'285	HKD	891'000	0.00	0.00
02.06.2023	Bought	CHF	1'169'497	NZD	2'135'000	0.00	0.00
02.06.2023	Bought	CHF	23'554	NZD	43'000	0.00	0.00
02.06.2023	Bought	CHF	1'750'853	USD	1'974'000	0.00	0.00
02.06.2023	Bought	CHF	23'885	USD	27'000	0.00	0.00
02.06.2023	Bought	HKD	1'092'000	CHF	123'918	0.00	0.00
02.06.2023	Bought	USD	39'000	CHF	34'677	0.00	0.00
02.06.2023	Bought	USD	140'000	CHF	124'174	0.00	0.00
05.06.2023	Bought	CHF	6'694'468	SGD	10'062'000	0.00	0.00
05.06.2023	Bought	CHF	200'262	SGD	301'000	0.00	0.00
05.06.2023	Bought	CHF	82'180	SGD	123'000	0.00	0.00
05.06.2023	Bought	CHF	19'292	SGD	29'000	0.00	0.00
05.06.2023	Bought	CHF	38'882	SGD	58'000	0.00	0.00
05.06.2023	Bought	SGD	32'000	CHF	21'406	0.00	0.00
05.06.2023	Bought	SGD	79'000	CHF	52'946	0.00	0.00
05.06.2023	Bought	SGD	37'000	CHF	24'724	0.00	0.00
05.06.2023	Bought	SGD	29'000	CHF	19'393	0.00	0.00
05.07.2023	Bought	AUD	24'000	CHF	14'577	0.00	0.00
05.07.2023	Bought	AUD	1'494'000	CHF	881'514	0.00	0.00
05.07.2023	Bought	AUD	452'000	CHF	266'825	0.00	0.00
05.07.2023	Bought	CHF	40'976'230	AUD	69'447'000	0.00	0.00
05.07.2023	Bought	CHF	86'958	AUD	144'000	0.00	0.00
05.07.2023	Bought	CHF	12'865	AUD	21'000	0.00	0.00
05.07.2023	Bought	CHF	16'955	AUD	28'000	0.00	0.00
05.07.2023	Bought	CHF	23'789	AUD	40'000	0.00	0.00
05.07.2023	Bought	CHF	14'954'166	HKD	128'447'000	0.00	0.00
05.07.2023	Bought	CHF	16'194	HKD	141'000	0.00	0.00
05.07.2023	Bought	CHF	14'268	HKD	125'000	0.00	0.00
05.07.2023	Bought	CHF	24'261	HKD	212'000	0.00	0.00
05.07.2023	Bought	CHF	1'188'491	NZD	2'178'000	0.00	0.00
05.07.2023	Bought	CHF	6'997'168	SGD	10'396'000	0.00	0.00
05.07.2023	Bought	CHF	14'114	SGD	21'000	0.00	0.00
05.07.2023	Bought	CHF	1'659'091	USD	1'822'000	0.00	0.00
05.07.2023	Bought	HKD	788'000	CHF	91'245	0.00	0.00
05.07.2023	Bought	HKD	644'000	CHF	74'404	0.00	0.00
05.07.2023	Bought	HKD	171'000	CHF	19'569	0.00	0.00
05.07.2023	Bought	HKD	12'274'000	CHF	1'428'974	0.00	0.00
05.07.2023	Bought	NZD	13'000	CHF	7'077	0.00	0.00
05.07.2023	Bought	NZD	86'000	CHF	46'928	0.00	0.00
05.07.2023	Bought	SGD	66'000	CHF	44'260	0.00	0.00
05.07.2023	Bought	SGD	312'000	CHF	209'996	0.00	0.00
05.07.2023	Bought	USD	12'000	CHF	10'877	0.00	0.00
05.07.2023	Bought	USD	179'000	CHF	162'995	0.00	0.00
03.08.2023	Bought	AUD	23'000	CHF	13'591	0.00	0.00
03.08.2023	Bought	AUD	17'000	CHF	9'836	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.08.2023	Bought	AUD	62'000	CHF	36'844	0.00	0.00
03.08.2023	Bought	AUD	16'717'000	CHF	9'835'547	0.00	0.00
03.08.2023	Bought	CHF	40'237'615	AUD	67'710'000	0.00	0.00
03.08.2023	Bought	CHF	19'687	AUD	33'000	0.00	0.00
03.08.2023	Bought	CHF	21'918	AUD	37'000	0.00	0.00
03.08.2023	Bought	CHF	129'097	AUD	219'000	0.00	0.00
03.08.2023	Bought	CHF	272'062	HKD	2'389'000	0.00	0.00
03.08.2023	Bought	CHF	13'101'786	HKD	115'048'000	0.00	0.00
03.08.2023	Bought	CHF	49'979	HKD	455'000	0.00	0.00
03.08.2023	Bought	CHF	1'136'009	NZD	2'079'000	0.00	0.00
03.08.2023	Bought	CHF	6'623'854	SGD	10'039'000	0.00	0.00
03.08.2023	Bought	CHF	52'785	SGD	80'000	0.00	0.00
03.08.2023	Bought	CHF	26'015	SGD	40'000	0.00	0.00
03.08.2023	Bought	CHF	38'355	USD	43'000	0.00	0.00
03.08.2023	Bought	CHF	1'454'832	USD	1'631'000	0.00	0.00
03.08.2023	Bought	HKD	122'000	CHF	13'388	0.00	0.00
03.08.2023	Bought	HKD	152'000	CHF	17'398	0.00	0.00
03.08.2023	Bought	HKD	29'307'000	CHF	3'242'485	0.00	0.00
03.08.2023	Bought	NZD	26'000	CHF	14'207	0.00	0.00
03.08.2023	Bought	NZD	494'000	CHF	269'228	0.00	0.00
03.08.2023	Bought	SGD	8'000	CHF	5'193	0.00	0.00
03.08.2023	Bought	SGD	2'498'000	CHF	1'626'996	0.00	0.00
03.08.2023	Bought	USD	16'000	CHF	14'315	0.00	0.00
03.08.2023	Bought	USD	414'000	CHF	358'348	0.00	0.00
05.09.2023	Bought	AUD	20'000	CHF	11'359	0.00	0.00
05.09.2023	Bought	AUD	314'000	CHF	183'227	0.00	0.00
05.09.2023	Bought	CHF	1'721'316	AUD	2'954'000	0.00	0.00
05.09.2023	Bought	CHF	29'822'944	AUD	51'180'000	0.00	0.00
05.09.2023	Bought	CHF	13'139	AUD	23'000	0.00	0.00
05.09.2023	Bought	CHF	11'962	AUD	21'000	0.00	0.00
05.09.2023	Bought	CHF	89'537	AUD	158'000	0.00	0.00
05.09.2023	Bought	CHF	14'085	AUD	25'000	0.00	0.00
05.09.2023	Bought	CHF	19'214	AUD	34'000	0.00	0.00
05.09.2023	Bought	CHF	13'620	AUD	24'000	0.00	0.00
05.09.2023	Bought	CHF	48'694	AUD	86'000	0.00	0.00
05.09.2023	Bought	CHF	18'733	AUD	33'000	0.00	0.00
05.09.2023	Bought	CHF	19'357	AUD	34'000	0.00	0.00
05.09.2023	Bought	CHF	9'783'053	HKD	88'311'000	0.00	0.00
05.09.2023	Bought	CHF	506'263	HKD	4'570'000	0.00	0.00
05.09.2023	Bought	CHF	14'321	HKD	128'000	0.00	0.00
05.09.2023	Bought	CHF	30'873	HKD	275'000	0.00	0.00
05.09.2023	Bought	CHF	18'171	HKD	162'000	0.00	0.00
05.09.2023	Bought	CHF	36'276	HKD	323'000	0.00	0.00
05.09.2023	Bought	CHF	838'143	NZD	1'559'000	0.00	0.00
05.09.2023	Bought	CHF	20'967	NZD	39'000	0.00	0.00
05.09.2023	Bought	CHF	4'986'035	SGD	7'653'000	0.00	0.00
05.09.2023	Bought	CHF	468'438	SGD	719'000	0.00	0.00
05.09.2023	Bought	CHF	18'263	SGD	28'000	0.00	0.00
05.09.2023	Bought	CHF	18'204	SGD	28'000	0.00	0.00
05.09.2023	Bought	CHF	24'595	SGD	38'000	0.00	0.00
05.09.2023	Bought	CHF	18'772	SGD	29'000	0.00	0.00
05.09.2023	Bought	CHF	127'838	USD	148'000	0.00	0.00
05.09.2023	Bought	CHF	1'074'527	USD	1'244'000	0.00	0.00
05.09.2023	Bought	CHF	11'400	USD	13'000	0.00	0.00
05.09.2023	Bought	HKD	105'000	CHF	11'746	0.00	0.00
05.09.2023	Bought	HKD	540'000	CHF	59'992	0.00	0.00
05.09.2023	Bought	SGD	30'000	CHF	19'470	0.00	0.00
05.09.2023	Bought	SGD	19'000	CHF	12'371	0.00	0.00
05.09.2023	Bought	SGD	45'000	CHF	29'100	0.00	0.00
05.09.2023	Bought	SGD	45'000	CHF	29'374	0.00	0.00
05.09.2023	Bought	SGD	48'000	CHF	31'344	0.00	0.00
05.09.2023	Bought	USD	7'000	CHF	6'063	0.00	0.00
03.10.2023	Bought	CHF	837'934	NZD	1'598'000	0.00	0.00
03.10.2023	Bought	CHF	9'514	NZD	18'000	0.00	0.00
03.10.2023	Bought	CHF	5'424'003	SGD	8'308'000	0.00	0.00
03.10.2023	Bought	CHF	10'471	SGD	16'000	0.00	0.00
03.10.2023	Bought	CHF	7'890	SGD	12'000	0.00	0.00
03.10.2023	Bought	CHF	40'065	SGD	60'000	0.00	0.00
03.10.2023	Bought	CHF	1'231'049	USD	1'398'000	0.00	0.00

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03.10.2023	Bought	CHF	15'142	USD	17'000	0.00	0.00
03.10.2023	Bought	CHF	17'790	USD	20'000	0.00	0.00
03.10.2023	Bought	NZD	10'000	CHF	5'247	0.00	0.00
03.10.2023	Bought	NZD	63'000	CHF	33'035	0.00	0.00
03.10.2023	Bought	SGD	16'000	CHF	10'622	0.00	0.00
03.10.2023	Bought	SGD	32'000	CHF	20'876	0.00	0.00
03.10.2023	Bought	SGD	273'000	CHF	178'232	0.00	0.00
03.10.2023	Bought	USD	16'000	CHF	14'288	0.00	0.00
03.10.2023	Bought	USD	17'000	CHF	14'955	0.00	0.00
03.10.2023	Bought	USD	17'000	CHF	15'143	0.00	0.00
03.10.2023	Bought	USD	281'000	CHF	247'443	0.00	0.00
04.10.2023	Bought	AUD	19'000	CHF	11'005	0.00	0.00
04.10.2023	Bought	AUD	182'000	CHF	106'654	0.00	0.00
04.10.2023	Bought	AUD	188'000	CHF	107'182	0.00	0.00
04.10.2023	Bought	CHF	30'961'708	AUD	54'238'000	0.00	0.00
04.10.2023	Bought	CHF	25'688	AUD	45'000	0.00	0.00
04.10.2023	Bought	CHF	31'367	AUD	55'000	0.00	0.00
04.10.2023	Bought	CHF	28'854	AUD	51'000	0.00	0.00
04.10.2023	Bought	CHF	120'503	AUD	212'000	0.00	0.00
04.10.2023	Bought	CHF	28'642	AUD	50'000	0.00	0.00
04.10.2023	Bought	CHF	21'756	AUD	38'000	0.00	0.00
04.10.2023	Bought	CHF	19'007	AUD	33'000	0.00	0.00
04.10.2023	Bought	CHF	11'538	AUD	20'000	0.00	0.00
04.10.2023	Bought	CHF	10'471'084	HKD	93'124'000	0.00	0.00
04.10.2023	Bought	CHF	16'006	HKD	142'000	0.00	0.00
04.10.2023	Bought	CHF	17'373	HKD	153'000	0.00	0.00
04.10.2023	Bought	CHF	21'509	HKD	189'000	0.00	0.00
04.10.2023	Bought	CHF	65'833	HKD	564'000	0.00	0.00
04.10.2023	Bought	HKD	89'000	CHF	10'181	0.00	0.00
04.10.2023	Bought	HKD	336'000	CHF	37'733	0.00	0.00
04.10.2023	Bought	HKD	7'234'000	CHF	813'408	0.00	0.00
04.10.2023	Bought	HKD	390'000	CHF	44'310	0.00	0.00
02.11.2023	Bought	AUD	90'000	CHF	52'494	0.00	0.00
02.11.2023	Bought	AUD	18'000	CHF	10'201	0.00	0.00
02.11.2023	Bought	AUD	25'000	CHF	14'473	0.00	0.00
02.11.2023	Bought	AUD	3'559'000	CHF	2'096'966	0.00	0.00
02.11.2023	Bought	CHF	32'024'842	AUD	54'353'000	0.00	0.00
02.11.2023	Bought	CHF	13'909	AUD	24'000	0.00	0.00
02.11.2023	Bought	CHF	19'350	AUD	34'000	0.00	0.00
02.11.2023	Bought	CHF	9'574	AUD	17'000	0.00	0.00
02.11.2023	Bought	CHF	235'625	AUD	415'000	0.00	0.00
02.11.2023	Bought	CHF	10'035'076	HKD	86'123'000	0.00	0.00
02.11.2023	Bought	CHF	9'721	HKD	85'000	0.00	0.00
02.11.2023	Bought	CHF	79'470	HKD	692'000	0.00	0.00
02.11.2023	Bought	CHF	845'437	NZD	1'543'000	0.00	0.00
02.11.2023	Bought	CHF	5'402'266	SGD	8'075'000	0.00	0.00
02.11.2023	Bought	CHF	16'327	SGD	25'000	0.00	0.00
02.11.2023	Bought	CHF	36'721	SGD	56'000	0.00	0.00
02.11.2023	Bought	CHF	1'006'757	USD	1'104'000	0.00	0.00
02.11.2023	Bought	CHF	10'031	USD	11'000	0.00	0.00
02.11.2023	Bought	HKD	452'000	CHF	52'491	0.00	0.00
02.11.2023	Bought	HKD	10'284'000	CHF	1'198'295	0.00	0.00
02.11.2023	Bought	NZD	111'000	CHF	60'819	0.00	0.00
02.11.2023	Bought	SGD	20'000	CHF	13'297	0.00	0.00
02.11.2023	Bought	SGD	271'000	CHF	181'302	0.00	0.00
04.12.2023	Bought	AUD	31'000	CHF	18'005	0.00	0.00
04.12.2023	Bought	AUD	1'344'000	CHF	772'609	0.00	0.00
04.12.2023	Bought	AUD	200'000	CHF	115'112	0.00	0.00
04.12.2023	Bought	CHF	29'404'562	AUD	51'151'000	0.00	0.00
04.12.2023	Bought	CHF	10'933	AUD	19'000	0.00	0.00
04.12.2023	Bought	CHF	38'651	AUD	67'000	0.00	0.00
04.12.2023	Bought	CHF	16'670	AUD	29'000	0.00	0.00
04.12.2023	Bought	CHF	64'643	AUD	112'000	0.00	0.00
04.12.2023	Bought	CHF	47'704	AUD	83'000	0.00	0.00
04.12.2023	Bought	CHF	13'882	AUD	24'000	0.00	0.00
04.12.2023	Bought	CHF	8'826'582	HKD	76'164'000	0.00	0.00
04.12.2023	Bought	CHF	365'137	HKD	3'148'000	0.00	0.00
04.12.2023	Bought	CHF	17'398	HKD	152'000	0.00	0.00
04.12.2023	Bought	CHF	10'290	HKD	91'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.12.2023	Bought	CHF	755'482	NZD	1'432'000	0.00	0.00
04.12.2023	Bought	CHF	15'179	SGD	23'000	0.00	0.00
04.12.2023	Bought	CHF	5'214'141	SGD	7'865'000	0.00	0.00
04.12.2023	Bought	CHF	15'160	SGD	23'000	0.00	0.00
04.12.2023	Bought	CHF	1'011'314	USD	1'115'000	0.00	0.00
04.12.2023	Bought	HKD	306'000	CHF	35'494	0.00	0.00
04.12.2023	Bought	HKD	226'000	CHF	25'616	0.00	0.00
04.12.2023	Bought	SGD	27'000	CHF	17'895	0.00	0.00
04.12.2023	Bought	SGD	46'000	CHF	30'496	0.00	0.00
04.12.2023	Bought	USD	62'000	CHF	56'234	0.00	0.00
03.01.2024	Bought	AUD	26'000	CHF	14'977	0.00	0.00
03.01.2024	Bought	AUD	26'000	CHF	15'127	0.00	0.00
03.01.2024	Bought	AUD	34'000	CHF	19'787	0.00	0.00
03.01.2024	Bought	AUD	28'000	CHF	16'066	0.00	0.00
03.01.2024	Bought	CHF	28'704'788	AUD	49'910'000	0.00	0.00
03.01.2024	Bought	CHF	1'165'215	AUD	2'026'000	0.00	0.00
03.01.2024	Bought	CHF	175'495	AUD	304'000	0.00	0.00
03.01.2024	Bought	CHF	9'732	AUD	17'000	0.00	0.00
03.01.2024	Bought	CHF	10'372	AUD	18'000	0.00	0.00
03.01.2024	Bought	CHF	27'516	HKD	248'000	0.00	0.00
03.01.2024	Bought	CHF	8'767'817	HKD	79'023'000	0.00	0.00
03.01.2024	Bought	CHF	56'070	HKD	503'000	0.00	0.00
03.01.2024	Bought	CHF	14'508	HKD	131'000	0.00	0.00
03.01.2024	Bought	CHF	58'336	NZD	109'000	0.00	0.00
03.01.2024	Bought	CHF	766'396	NZD	1'432'000	0.00	0.00
03.01.2024	Bought	CHF	9'636	NZD	18'000	0.00	0.00
03.01.2024	Bought	CHF	5'096'136	SGD	7'838'000	0.00	0.00
03.01.2024	Bought	CHF	28'043	SGD	43'000	0.00	0.00
03.01.2024	Bought	CHF	16'262	SGD	25'000	0.00	0.00
03.01.2024	Bought	CHF	912'465	USD	1'053'000	0.00	0.00
03.01.2024	Bought	CHF	19'163	USD	22'000	0.00	0.00
03.01.2024	Bought	USD	13'000	CHF	11'404	0.00	0.00
03.01.2024	Bought	USD	69'000	CHF	59'791	0.00	0.00
02.02.2024	Bought	AUD	18'000	CHF	10'247	0.00	0.00
02.02.2024	Bought	AUD	26'000	CHF	14'745	0.00	0.00
02.02.2024	Bought	AUD	27'000	CHF	15'371	0.00	0.00
02.02.2024	Bought	AUD	50'000	CHF	28'462	0.00	0.00
02.02.2024	Bought	CHF	29'862'329	AUD	52'161'000	0.00	0.00
02.02.2024	Bought	CHF	256'481	AUD	448'000	0.00	0.00
02.02.2024	Bought	CHF	2'699'345	AUD	4'726'000	0.00	0.00
02.02.2024	Bought	CHF	21'612	AUD	38'000	0.00	0.00
02.02.2024	Bought	CHF	9'637	AUD	17'000	0.00	0.00
02.02.2024	Bought	CHF	14'235	AUD	25'000	0.00	0.00
02.02.2024	Bought	CHF	45'593	HKD	427'000	0.00	0.00
02.02.2024	Bought	CHF	8'531'836	HKD	79'905'000	0.00	0.00
02.02.2024	Bought	CHF	387'839	HKD	3'613'000	0.00	0.00
02.02.2024	Bought	CHF	826'431	NZD	1'559'000	0.00	0.00
02.02.2024	Bought	CHF	45'038	NZD	85'000	0.00	0.00
02.02.2024	Bought	CHF	19'012	SGD	30'000	0.00	0.00
02.02.2024	Bought	CHF	5'010'298	SGD	7'906'000	0.00	0.00
02.02.2024	Bought	CHF	241'736	SGD	380'000	0.00	0.00
02.02.2024	Bought	CHF	10'213	SGD	16'000	0.00	0.00
02.02.2024	Bought	CHF	19'024	SGD	30'000	0.00	0.00
02.02.2024	Bought	CHF	5'013'507	SGD	7'906'000	0.00	0.00
02.02.2024	Bought	CHF	827'863	USD	993'000	0.00	0.00
02.02.2024	Bought	CHF	70'384	USD	84'000	0.00	0.00
02.02.2024	Bought	CHF	10'403	USD	12'000	0.00	0.00
02.02.2024	Bought	HKD	61'000	CHF	6'601	0.00	0.00
04.03.2024	Bought	AUD	23'000	CHF	13'208	0.00	0.00
04.03.2024	Bought	AUD	14'000	CHF	7'885	0.00	0.00
04.03.2024	Bought	AUD	498'000	CHF	280'294	0.00	0.00
04.03.2024	Bought	CHF	32'407'606	AUD	57'294'000	0.00	0.00
04.03.2024	Bought	CHF	356'431	AUD	630'000	0.00	0.00
04.03.2024	Bought	CHF	18'917	AUD	33'000	0.00	0.00
04.03.2024	Bought	CHF	30'035	AUD	52'000	0.00	0.00
04.03.2024	Bought	CHF	68'536	AUD	119'000	0.00	0.00
04.03.2024	Bought	CHF	23'599	AUD	41'000	0.00	0.00
04.03.2024	Bought	CHF	9'169'944	HKD	83'794'000	0.00	0.00
04.03.2024	Bought	CHF	14'736	NZD	28'000	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.03.2024	Bought	CHF	865'229	NZD	1'644'000	0.00	0.00
04.03.2024	Bought	CHF	5'334'279	SGD	8'332'000	0.00	0.00
04.03.2024	Bought	CHF	13'727	SGD	21'000	0.00	0.00
04.03.2024	Bought	CHF	931'322	USD	1'089'000	0.00	0.00
04.03.2024	Bought	CHF	931'018	USD	1'089'000	0.00	0.00
04.03.2024	Bought	HKD	1'282'000	CHF	140'971	0.00	0.00
04.03.2024	Bought	HKD	5'989'000	CHF	655'647	0.00	0.00
04.03.2024	Bought	NZD	14'000	CHF	7'360	0.00	0.00
04.03.2024	Bought	SGD	68'000	CHF	43'690	0.00	0.00
04.03.2024	Bought	SGD	91'000	CHF	58'304	0.00	0.00
04.03.2024	Bought	USD	46'000	CHF	39'340	0.00	0.00
04.03.2024	Bought	USD	46'000	CHF	39'327	0.00	0.00
04.03.2024	Bought	USD	9'000	CHF	7'731	0.00	0.00
03.04.2024	Bought	CHF	21'166	AUD	37'000	7.03	0.00
03.04.2024	Bought	CHF	33'005'453	AUD	57'697'000	10'956.36	0.00
03.04.2024	Bought	CHF	24'124	HKD	215'000	6.85	0.00
03.04.2024	Bought	CHF	8'586'159	HKD	76'523'000	2'440.46	0.00
03.04.2024	Bought	CHF	886'609	NZD	1'658'000	420.14	0.00
03.04.2024	Bought	CHF	5'355'993	SGD	8'194'000	1'680.14	0.00
03.04.2024	Bought	CHF	95'664	USD	109'000	33.28	0.00
03.04.2024	Bought	CHF	907'488	USD	1'034'000	315.67	0.00
03.04.2024	Bought	SGD	224'000	CHF	146'417	-45.83	0.00
<b>Total Forward exchange transactions</b>						<b>15'814.10</b>	<b>0.00</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	4'815'575.89	0.46%	7'285'861.35	0.66%
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>4'815'575.89</b>	<b>0.46%</b>	<b>7'285'861.35</b>	<b>0.66%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	48'850'284.55	4.72%	64'604'262.41	5.89%
<b>Total commitment-reducing positions</b>	<b>48'850'284.55</b>	<b>4.72%</b>	<b>64'604'262.41</b>	<b>5.89%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	3'761.83	4'004.27	4'689.50
<b>Unit class ZB</b>				
Total net assets in millions	CHF	590.97	695.95	748.88
Asset value per share	CHF	826.44	818.79	954.39
<b>Unit class DB</b>				
Total net assets in millions	CHF	2'844.03	3'017.88	3'611.50
Asset value per share	CHF	1'756.86	1'741.53	2'030.95
<b>Unit class QB</b>				
Total net assets in millions	CHF	291.11	261.20	292.90
Asset value per share	CHF	1'145.95	1'137.14	1'327.41
<b>Unit class FB</b>				
Total net assets in millions	CHF	35.72	29.24	36.22
Asset value per share	CHF	1'139.22	1'130.83	1'320.44

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class DB		Unit class QB		Unit class FB
Gross distribution	CHF	0.400	CHF	0.240	CHF 0.240
Less 35% Swiss withholding tax	CHF	0.140	CHF	0.084	CHF 0.084
<b>Net distribution</b>	<b>CHF</b>	<b>0.260</b>	<b>CHF</b>	<b>0.156</b>	<b>CHF 0.156</b>
<b>Coupon no. income</b>		<b>21</b>		<b>13</b>	<b>9</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	26.841	CHF	55.261	CHF 34.243
Less 35% Swiss withholding tax	CHF	9.394	CHF	19.341	CHF 11.985
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>17.447</b>	<b>CHF</b>	<b>35.920</b>	<b>CHF 22.258</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	26.841	CHF	55.261	CHF 34.243
Less 35% Swiss withholding tax 1)	CHF	9.394	CHF	19.341	CHF 11.985
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>17.447</b>	<b>CHF</b>	<b>35.920</b>	<b>CHF 22.258</b>
<b>Coupon no. income</b>		<b>17</b>		<b>20</b>	<b>12</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings					CHF 33.504
Less 35% Swiss withholding tax					CHF 11.726
<b>For Accumulation retained earnings</b>					<b>CHF 21.778</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings					CHF 33.504
Less 35% Swiss withholding tax 1)					CHF 11.726
<b>For Accumulation retained earnings</b>					<b>CHF 21.778</b>
<b>Coupon no. income</b>					<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

Exchange rates as at	29.02.2024
ARGENTINIAN PESO	0.001045
BRAZILIAN REAL	0.177223
CHILEAN PESO	0.000911
CHINESE RENMINBI YUAN	0.122211
CHINESE YUAN REN-MIN-BI	0.122415
UNITED ARAB EMIRATES DIRHAM	0.239744
EGYPTIAN POUND	0.028497
GREAT BRITAIN POUND	1.113852
EURO	0.952900
HONG KONG DOLLAR	0.112478
INDIAN RUPIAH	0.010620
INDONESIAN RUPIAH	0.000056
QATARI RIYAL	0.241847
COLOMBIAN PESO	0.000224
KUWAITI DINAR	2.862421
MALAYSIAN RINGGIT	0.185559
MEXICAN PESO	0.051596
POLISH ZŁOTY	0.220809
NEW TAIWAN DOLLAR	0.027858
PAKISTANI RUPEE	0.003144
PHILIPPINE PESO	0.015664
RUSSIAN RUBLE	0.009666
SAUDI RIYAL	0.234797
SWISS FRANC	1.000000
SOUTH AFRICAN RAND	0.045901
KOREAN WON	0.000661
THAI BAHT	0.024580
CZECH KORUNA	0.037654
TURKISH LIRA	0.028205
HUNGARIAN FORINT	0.002423
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	18'072'264.65	20'851'397.73
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	3'736'847'047.43	3'978'580'819.85
Other assets	7'219'390.64	7'417'050.16
<b>Total fund assets, less</b>	<b>3'762'138'702.72</b>	<b>4'006'849'267.74</b>
Other liabilities	282'195.79	291'518.59
Due to bank	26'523.47	2'288'532.67
<b>Net assets</b>	<b>3'761'829'983.46</b>	<b>4'004'269'216.48</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	4'004'269'216.48	4'689'501'649.02
Delivery withholding tax	-45'125'376.71	-37'585'477.71
Issue of units	381'020'790.49	621'861'630.51
Redemption of units	-649'187'064.75	-630'629'327.56
Other items from unit transactions	2'892'189.10	-4'718'726.22
Total income	67'960'228.85	-634'160'531.56
<b>Net assets at end of reporting period</b>	<b>3'761'829'983.46</b>	<b>4'004'269'216.48</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'838'416.566	2'810'987.164
Number of units issued	317'625.574	428'799.249
Number of units redeemed	-536'758.665	-401'369.847
<b>Number at the end of the reporting period</b>	<b>2'619'283.475</b>	<b>2'838'416.566</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
695'949'890.11	748'884'486.49	3'017'878'533.14	3'611'502'346.19	261'204'126.36	292'895'999.93	29'236'667.06	36'218'816.60
-7'956'601.94	-6'426'002.79	-33'460'974.88	-28'858'038.54	-3'408'559.50	-2'025'681.02	-299'240.39	-275'755.36
50'575'554.47	78'099'323.60	146'161'281.61	396'878'814.77	173'838'122.08	132'034'727.70	10'445'832.33	14'848'764.44
-158'112'424.44	-19'028'040.89	-340'218'531.24	-476'663'878.66	-146'466'642.09	-118'201'337.71	-4'389'466.98	-16'736'070.30
-800'203.51	3'988'899.56	2'369'596.01	-6'947'586.46	1'166'234.74	-1'644'427.20	156'561.86	-115'612.12
11'315'810.04	-109'568'775.86	51'299'894.63	-478'033'124.16	4'777'975.39	-41'855'155.34	566'548.79	-4'703'476.20
<b>590'972'024.73</b>	<b>695'949'890.11</b>	<b>2'844'029'799.27</b>	<b>3'017'878'533.14</b>	<b>291'111'256.98</b>	<b>261'204'126.36</b>	<b>35'716'902.67</b>	<b>29'236'667.06</b>
849'970.410	784'669.432	1'732'890.166	1'778'235.995	229'701.826	220'652.344	25'854.164	27'429.393
63'815.436	87'237.108	86'784.517	218'978.778	157'537.532	110'136.708	9'488.089	12'446.655
-198'702.878	-21'936.130	-200'859.918	-264'324.607	-133'205.580	-101'087.226	-3'990.289	-14'021.884
<b>715'082.968</b>	<b>849'970.410</b>	<b>1'618'814.765</b>	<b>1'732'890.166</b>	<b>254'033.778</b>	<b>229'701.826</b>	<b>31'351.964</b>	<b>25'854.164</b>
(CHF)							
<b>826.44</b>	<b>818.79</b>	<b>1'756.86</b>	<b>1'741.53</b>	<b>1'145.95</b>	<b>1'137.14</b>	<b>1'139.22</b>	<b>1'130.83</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	768'109.56	341'373.69
Negative interest	-149.27	-29'870.97
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	129'168'778.38	128'966'378.96
Income from other investments	133'177.75	486'653.47
Current income paid in on issued units	6'224'411.91	11'930'685.77
<b>Total income</b>	<b>136'294'328.33</b>	<b>141'695'220.92</b>
<b>Expenses</b>		
Interest paid	22'118.76	22'920.84
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	3'242'620.22	3'363'878.73
Other expenses	225'452.15	189'991.74
Current net income paid out on redeemed units	14'389'960.36	11'864'493.65
<b>Total expenses</b>	<b>17'894'204.49</b>	<b>15'455'285.96</b>
<b>Net Income</b>	<b>118'400'123.84</b>	<b>126'239'934.96</b>
Realised capital gains and losses	-91'551'995.32	-55'078'472.66
<b>Realized income</b>	<b>26'848'128.52</b>	<b>71'161'462.30</b>
Unrealized capital gain/losses	41'112'100.33	-705'321'993.86
<b>Total income</b>	<b>67'960'228.85</b>	<b>-634'160'531.56</b>
<b>Application of net income</b>		
Net income of financial year	118'400'123.84	126'239'934.96
Foreign withholding taxes reclaimed	721'075.73	0.00
<b>Net income available for distribution</b>	<b>119'121'199.57</b>	<b>126'239'934.96</b>
Net income earmarked for distribution to investors	716'018.49	0.00
Distribution/delivery withholding taxes (35%)	41'440'042.54	44'183'976.76
For investment of retained earnings (65%)	76'960'081.30	82'055'958.20
Carried forward to following year	5'057.24	0.00

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
127'276.57	59'933.11	573'668.42	259'066.44	61'047.65	19'175.61	6'116.92	3'198.53
-23.01	-5'185.18	-113.06	-22'766.96	-11.99	-1'640.57	-1.21	-278.26
21'754'204.00	21'850'008.30	96'045'135.28	98'317'388.46	10'367'643.83	7'685'119.14	1'001'795.27	1'113'863.06
133'177.75	80'429.50	0.00	373'009.54	0.00	29'146.66	0.00	4'067.77
973'441.06	903'564.30	2'851'543.38	7'794'178.39	2'207'805.73	2'979'746.65	191'621.74	253'196.43
<b>22'988'076.37</b>	<b>22'888'750.03</b>	<b>99'470'234.02</b>	<b>106'720'875.87</b>	<b>12'636'485.22</b>	<b>10'711'547.49</b>	<b>1'199'532.72</b>	<b>1'374'047.53</b>
3'439.68	3'975.03	16'724.05	17'370.84	1'772.13	1'368.66	182.90	206.31
2'314.72	2'402.44	10'521.94	10'660.09	1'102.82	815.04	113.52	123.43
0.00	0.00	2'412'152.28	2'664'167.30	753'429.29	608'471.49	77'038.65	91'239.94
34'300.37	29'123.27	157'266.28	130'596.63	16'343.27	10'089.77	17'542.23	20'182.07
3'754'424.37	327'309.03	7'416'294.47	8'822'780.77	3'164'998.19	2'307'803.04	54'243.33	406'600.81
<b>3'794'479.14</b>	<b>362'809.77</b>	<b>10'012'959.02</b>	<b>11'645'575.63</b>	<b>3'937'645.70</b>	<b>2'928'548.00</b>	<b>149'120.63</b>	<b>518'352.56</b>
<b>19'193'597.23</b>	<b>22'525'940.26</b>	<b>89'457'275.00</b>	<b>95'075'300.24</b>	<b>8'698'839.52</b>	<b>7'782'999.49</b>	<b>1'050'412.09</b>	<b>855'694.97</b>
-14'378'328.38	-9'570'199.92	-69'215'612.60	-41'511'081.69	-7'088'063.16	-3'594'755.29	-869'991.18	-402'435.76
<b>4'815'268.85</b>	<b>12'955'740.34</b>	<b>20'241'662.40</b>	<b>53'564'218.55</b>	<b>1'610'776.36</b>	<b>4'188'244.20</b>	<b>180'420.91</b>	<b>453'259.21</b>
6'500'541.19	-122'524'516.20	31'058'232.23	-531'597'342.71	3'167'199.03	-46'043'399.54	386'127.88	-5'156'735.41
<b>11'315'810.04</b>	<b>-109'568'775.86</b>	<b>51'299'894.63</b>	<b>-478'033'124.16</b>	<b>4'777'975.39</b>	<b>-41'855'155.34</b>	<b>566'548.79</b>	<b>-4'703'476.20</b>
19'193'597.23	22'525'940.26	89'457'275.00	95'075'300.24	8'698'839.52	7'782'999.49	1'050'412.09	855'694.97
0.00	0.00	648'790.23	0.00	64'496.09	0.00	7'789.41	0.00
<b>19'193'597.23</b>	<b>22'525'940.26</b>	<b>90'106'065.23</b>	<b>95'075'300.24</b>	<b>8'763'335.61</b>	<b>7'782'999.49</b>	<b>1'058'201.50</b>	<b>855'694.97</b>
0.00	0.00	647'525.91	0.00	60'968.11	0.00	7'524.47	0.00
6'717'758.70	7'884'078.86	31'310'045.96	33'276'354.89	3'044'593.66	2'724'049.78	367'644.22	299'493.23
12'475'838.53	14'641'861.40	58'147'229.04	61'798'945.35	5'654'245.86	5'058'949.71	682'767.87	556'201.74
0.00	0.00	1'264.32	0.00	3'527.98	0.00	264.94	0.00

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Bermuda</b>							
ALIBABA HEALTH INFORMATION TECHNOLOGY	HKD	3'146'000	608'000	342'000	3'412'000	1'320'182.50	0.04
BEIJING ENTERPRISES WATER GROUP	HKD	2'766'000			2'766'000	572'448.61	0.02
BRILLIANCE CHINA AUTOMOTIVE HOLDINGS	HKD		1'886'000		1'886'000	965'205.06	0.03
CHINA GAS HOLDINGS	HKD	1'989'600	104'000	379'200	1'714'400	1'382'604.03	0.04
CHINA RESOURCES GAS GROUP	HKD	610'000	39'900	130'700	519'200	1'384'042.85	0.04
COSCO SHIPPING	HKD	1'244'000		336'000	908'000	476'946.03	0.01
CREDICORP	USD	48'290	1'001	8'232	41'059	6'178'164.48	0.16
HENGTEN NETWORKS GROUP LTD	HKD	3'632'000	632'000	592'000	3'672'000	636'048.01	0.02
KUNLUN ENERGY COMPANY	HKD	2'612'000		250'000	2'362'000	1'777'348.19	0.05
NINE DRAGONS PAPER	HKD	1'121'000		1'121'000			
ORIENT OVERSEAS INTERNATIONAL	HKD	87'500	6'500	14'500	79'500	1'088'238.82	0.03
SHENZHEN INTERNATIONAL HOLDINGS	HKD	984'235	37'674	1'021'909			
						<b>15'781'228.58</b>	<b>0.42</b>
<b>Brazil</b>							
AMBEV	BRL	3'171'429	84'572	386'309	2'869'692	6'397'868.86	0.17
ATACADAO DISTRIBUICAO COMERCIO (reg. shares)	BRL	426'883		43'897	382'986	820'594.51	0.02
B3 SA-BRASIL BOLSA BALCAO	BRL	4'081'519	114'359	793'392	3'402'486	7'736'462.22	0.21
BANCO BRADESCO	BRL	1'104'534		133'575	970'959	2'116'534.78	0.06
BANCO BRADESCO (pref. shares)	BRL	3'571'824	98'243	444'732	3'225'335	7'859'536.47	0.21
BANCO BTG PACTUAL SA	BRL	803'440		87'347	716'093	4'618'180.36	0.12
BANCO DO BRASIL	BRL	579'251	33'913	91'204	521'960	5'352'233.57	0.14
BANCO SANTANDER BRASIL (units)	BRL	252'711		25'627	227'084	1'150'991.12	0.03
BB SEGURIDADE PARTICIPACOES	BRL	476'194		51'158	425'036	2'511'370.09	0.07
CAIXA SEGURIDADE PARTICIPACOES	BRL		363'497		363'497	925'714.37	0.02
CENTRAIS ELECTROBRAS BRASILEIRAS (pref. shares) -B-	BRL	169'665		17'067	152'598	1'295'670.05	0.03
CIA DE CONCESSOES RODOVIARIAS	BRL	794'759	51'776	209'966	636'569	1'554'583.70	0.04
CIA ENERGETICA DE MINAS GERAIS (pref. shares)	BRL	910'559	125'181	231'706	804'034	1'705'642.35	0.05
CIA PARANAENSE DE ENERGIA (pref. shares) -B-	BRL		658'335		658'335	1'192'387.04	0.03
CIA SANEAMENTO BASICO DO ESTADO DE SAO PAULO	BRL	225'138	22'124	41'408	205'854	2'887'915.63	0.08
CIA SIDERURGICA NACIONAL	BRL	448'105		47'858	400'247	1'193'090.76	0.03
COSAN	BRL	838'313		98'661	739'652	2'228'413.41	0.06
CPFL ENERGIA	BRL	153'198		13'620	139'578	875'420.96	0.02
ELECTROBRAS	BRL	817'997	19'938	101'600	736'335	5'676'545.29	0.15
ENERGISA	BRL	130'757	40'221	15'993	154'985	1'396'415.35	0.04
ENEVA SA	BRL	581'429		249'213	332'216	755'381.96	0.02
ENGIE BRASIL ENERGIA SA	BRL	133'830	19'221	29'504	123'547	920'042.01	0.02
EQUATORIAL ENERGIA	BRL	689'286		63'342	625'944	3'791'638.68	0.10
EQUATORIAL ENERGIA SA (rights) 01.06.2023	BRL		9'650	9'650			
GERDAU (pref. shares)	BRL	734'194	89'958	121'907	702'245	2'675'756.08	0.07
HAPVIDA PARTICIPACOES E INVEST	BRL	3'171'207	417'631	710'615	2'878'223	1'872'017.52	0.05
HYPERMARCAS	BRL	284'259		50'201	234'058	1'363'875.43	0.04
INVESTIMENTOS ITAU (pref. shares)	BRL	3'450'645	156'803	314'585	3'292'863	6'010'772.53	0.16
ITAU UNIBANCO HOLDING (pref. shares)	BRL	3'228'346	97'807	397'175	2'928'978	17'617'624.68	0.47
ITAUSA SA (rights) 22.09.2023	BRL		46'426	46'426			
JBS	BRL	507'657	39'248	76'695	470'210	1'921'633.54	0.05
KLABIN dac (pref. shares)	BRL	498'547	36'227	72'876	461'898	1'847'553.60	0.05
LOCALIZA RENT A CAR	BRL	503'664	128'324	80'728	551'260	5'177'877.32	0.14
LOCALIZA RENT A CAR SA (rights) 05.02.2024	BRL		1'977	1'977			
LOCALIZA RENT A CAR SA (rights) 10.11.2023	BRL		4'165	4'165			
LOCALIZA RENT A CAR SA (rights) 11.05.2023	BRL		2'253	2'253			
LOJAS RENNEN	BRL	679'650	33'677	156'716	556'611	1'558'577.05	0.04
MAGAZINE LUIZA	BRL	1'990'510	203'966	364'232	1'830'244	690'888.56	0.02
NATURA & CO HOLDING SA	BRL	606'191		53'816	552'375	1'596'641.38	0.04
PETRO RIO SA	BRL	478'300	45'298	38'749	484'849	3'755'836.83	0.10
PETROLEO BRASILEIRO	BRL	2'481'128	87'944	336'038	2'233'034	16'312'582.80	0.43
PETROLEO BRASILEIRO (pref. shares)	BRL	3'172'312	96'109	390'281	2'878'140	20'474'282.41	0.54
RAIA DROGASIL	BRL	730'222	127'252	75'101	782'373	3'693'749.85	0.10
REDE D'OR SAO LUIZ SA	BRL	380'799	47'576	80'124	348'251	1'562'699.52	0.04
RUMO	BRL	887'570		99'182	788'388	3'174'444.50	0.08
SENDAS DISTRIBUIDORA SA	BRL	619'609	277'429	74'325	822'713	2'070'408.83	0.06
SUZANO PAPEL E CELULOSE SA	BRL	504'620	23'844	46'066	482'398	4'817'467.85	0.13
TELEFONICA BRASIL	BRL	346'595		92'392	254'203	2'454'353.85	0.07
TIM SA/BRAZIL	BRL	561'329	49'456	105'846	504'939	1'625'972.70	0.04
TOTVS	BRL	350'759		33'847	316'912	1'723'673.40	0.05
ULTRAPAR PARTICIPACOES	BRL	475'078	78'347	118'379	435'046	2'263'657.08	0.06
VALE	BRL	2'546'992	76'165	567'130	2'056'027	24'409'461.43	0.65

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
VIBRA ENERGIA SA	BRL	804'169		96'787	707'382	3'241'917.29	0.09
WEG (pref. shares)	BRL	1'126'980	38'559	146'104	1'019'435	6'628'673.95	0.18
						<b>205'505'033.52</b>	<b>5.46</b>
<b>Cayman Islands</b>							
360 FINANCE INC ADR	USD	79'507	20'719	26'677	73'549	1'000'610.65	0.03
3SBIO (reg. shares)	HKD	995'000	223'000	1'218'000			
AAC TECHNOLOGIES HOLDINGS	HKD	491'500		61'500	430'000	941'191.07	0.03
AIRTAC INTERNATIONAL GROUP	TWD	94'000	4'000	13'000	85'000	2'865'146.23	0.08
AKESO INC	HKD	308'000	29'000	32'000	305'000	1'615'798.69	0.04
ALCHIP TECHNOLOGIES LTD	TWD	46'000	46'000	1'000	45'000	5'189'856.52	0.14
ALIBABA GROUP HOLDING LTD	HKD	9'855'332	1'366'200	1'393'900	9'827'632	80'582'905.11	2.14
AUTOHOME ADR -A-	USD	50'556		12'408	38'148	873'047.59	0.02
BAIDU INC	HKD	1'469'078	58'200	164'050	1'363'228	15'264'278.04	0.41
BEIGENE LTD	HKD	413'337	41'500	35'300	419'537	5'001'987.93	0.13
BILIBILI INC	HKD	122'368	6'640	10'440	118'568	1'022'224.20	0.03
BOSIDENG INTERNATIONAL HOLDINGS	HKD	2'168'000	372'000	228'000	2'312'000	1'027'191.53	0.03
C&D INTL GROUP	HKD	419'000	155'000	193'000	381'000	545'960.11	0.01
CHAILEASE HOLDING	TWD	959'959	78'999	108'000	930'958	4'525'515.07	0.12
CHINA CONCH VENTURE HOLDINGS	HKD	1'081'300	81'000	1'162'300			
CHINA EVERGRANDE	HKD	3'744'000		3'744'000			
CHINA FEIHE LTD	HKD	2'379'000	529'000	706'000	2'202'000	965'936.17	0.03
CHINA HONGQIAO GROUP	HKD	1'545'500	129'000	181'500	1'493'000	1'022'689.05	0.03
CHINA LESSO GROUP HOLDINGS	HKD	715'000		715'000			
CHINA LITERATURE LTD	HKD	278'600		31'600	247'000	670'935.23	0.02
CHINA MEDICAL SYSTEM HOLDINGS	HKD	912'000		95'000	817'000	1'181'760.67	0.03
CHINA MEIDONG AUTO HOLDINGS	HKD	444'000		444'000			
CHINA MENGNIU DAIRY	HKD	2'119'000	81'000	290'000	1'910'000	4'227'902.54	0.11
CHINA OVERSEAS PROPERTY HOLDINGS	HKD	865'000		865'000		644'081.17	0.02
CHINA RESOURCES CEMENT HOLDINGS	HKD	1'610'000		1'610'000			
CHINA RESOURCES MICROELECTRONI -A-	CNH	44'968	6'938		51'906	271'819.01	0.01
CHINA RESOURCES MIXC LIFESTYLE	HKD	452'000	25'200	45'600	431'600	1'150'525.60	0.03
CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS	HKD	1'358'000		166'000	1'192'000	1'170'461.16	0.03
CHINASOFT INTERNATIONAL (reg. shares)	HKD	1'862'000		1'862'000			
CHOW TAI FOOK	HKD	1'329'000	67'000	192'400	1'203'600	1'586'632.32	0.04
COUNTRY GARDEN HOLDINGS	HKD	8'272'000	1'547'000	1'669'000	8'150'000	586'683.79	0.02
COUNTRY GARDEN SERVICES HOLDIN	HKD	1'449'000	79'000	216'000	1'312'000	883'948.91	0.02
DALI FOODS GROUP	HKD	1'402'000		1'402'000			
DAQO NEW ENERGY CORP ADR	USD	40'248		40'248			
DONGYUE GROUP	HKD	998'000	36'000	1'034'000			
ENN ENERGY HOLDINGS	HKD	531'700	26'000	76'900	480'800	3'480'002.18	0.09
GALAXYCORE INC -A-	CNH		66'865		66'865	161'390.28	0.00
GCL-POLY ENERGY HOLDINGS	HKD	13'456'000	2'077'000	2'100'000	13'433'000	1'646'895.41	0.04
GDS HOLDINGS LTD	HKD	587'448	36'600	624'048			
GEELY AUTOMOBILE HOLDINGS LTD	HKD	4'070'000	109'000	513'000	3'666'000	3'529'658.85	0.09
GENSCRIPT BIOTECH CORP	HKD	776'000	52'000	130'000	698'000	1'242'019.48	0.03
GIANT BIOGENE HOLDING CO LTD	HKD	180'800		180'800		728'027.79	0.02
GREENTOWN CHINA	HKD	579'000	102'500	681'500			
GREENTOWN SERVICE GROUP CO LTD	HKD	996'000		996'000			
HAIDILAO INTERNATIONAL HOLDING	HKD	747'000	367'000	148'000	966'000	1'558'090.87	0.04
HAITIAN INTERNATIONAL HOLDINGS	HKD	433'000	85'000	162'000	356'000	794'434.64	0.02
HANSOH PHARMACEUTICAL GROUP CO	HKD	798'000		82'000	716'000	1'111'369.86	0.03
HENGAN INTERNATIONAL GROUP	HKD	427'500		41'500	386'000	1'050'676.88	0.03
HORIZON CONSTRUCTION DEVELOPME	HKD		45'037	45'037			
HUAZHU GROUP LTD ADR	USD	128'461	10'703	13'351	125'813	4'050'340.82	0.11
HYGEIA HEALTHCARE HOLDINGS CO	HKD	228'000		17'000	211'000	698'930.93	0.02
INNOVENT BIOLOGICS INC	HKD	715'000	83'000	66'000	732'000	3'486'831.83	0.09
IQIYI INC ADR	USD	287'332	20'221	36'879	270'674	879'493.78	0.02
JD HEALTH INTERNATIONAL INC	HKD	751'250	18'900	94'300	675'850	2'265'338.41	0.06
JD LOGISTICS INC	HKD		1'325'100	138'300	1'186'800	1'037'206.10	0.03
JD.COM INC -A-	HKD	1'436'664	149'250	167'200	1'418'714	14'210'039.47	0.38
JIJIAOJIU INTERNATIONAL HOLDIN	HKD	490'000	140'000	630'000			
KANZHUN LTD ADR -A-	USD	125'085	18'639	5'748	137'976	1'901'418.68	0.05
KE HOLDINGS INC ADR -A-	USD	447'602	7'619	53'763	401'458	4'804'181.83	0.13
KINGBOARD HOLDINGS	HKD	439'500	43'500	80'000	403'000	697'152.66	0.02
KINGBOARD LAMINATES HOLDINGS	HKD	639'000		639'000			
KINGDEE INTERNATIONAL SOFTWARE	HKD	1'767'000	88'000	171'000	1'684'000	1'602'429.59	0.04
KINGSOFT CORPORATION	HKD	637'800	59'600	119'600	577'800	1'420'023.35	0.04
KOOLEARN TECHNOLOGY HOLDING LT	HKD	268'000		268'000		729'485.50	0.02
KUAIYOU TECHNOLOGY -B-	HKD	1'180'600	380'200	143'700	1'417'100	7'092'951.91	0.19
LEGEND BIOTECH CORP ADR	USD	39'069	11'638	6'544	44'163	2'533'958.55	0.07

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
LI AUTO INC -A-	HKD	753'502	26'700	87'100	693'102	13'822'047.90	0.37
LI NING	HKD	1'570'000	100'500	230'000	1'440'500	3'162'711.53	0.08
LONGFOR PROPERTIES	HKD	1'245'500	46'500	93'000	1'199'000	1'332'424.57	0.04
LUFAX HOLDING LIMITED	USD		114'782	114'782			
LUFAX HOLDING LTD ADR	USD	459'131		459'131			
MEITUAN DIANPING -B-	HKD	3'352'720	86'300	372'000	3'067'020	27'528'719.17	0.73
MICROPORT SCIENTIFIC	HKD	431'900	116'200	548'100			
MINISO GROUP HOLDING LTD -A-	HKD		230'000		230'000	942'956.97	0.03
MINISO GROUP HOLDING LTD ADR -A-	USD	63'361		63'361			
MINTH GROUP	HKD	510'000		510'000			
NETEASE INC	HKD	1'312'690	39'800	183'000	1'169'490	23'177'624.51	0.62
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	HKD	1'008'790	70'700	175'000	904'490	7'553'821.77	0.20
NIO INC ADR -A-	USD	915'968	35'791	290'928	660'831	3'345'939.74	0.09
PARADE TECHNOLOGIES	TWD	51'000	7'000	10'000	48'000	1'357'218.52	0.04
PINDUODUO INC ADR -A-	USD	336'938	67'415	44'444	359'909	39'469'482.43	1.05
PING AN HEALTHCARE AND TECHNOL	HKD	335'500	41'000	376'500			
POP MART INTERNATIONAL GROUP L	HKD	365'600	74'600	154'600	285'600	628'980.81	0.02
SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS	HKD	753'000		51'000	702'000	480'072.91	0.01
SHENZHOU INTERNATIONAL GROUP	HKD	557'000	13'600	68'600	502'000	3'644'739.30	0.10
SHIMAO PROPERTY HOLDINGS	HKD	1'353'500		1'353'500			
SILERGY CORP	TWD	217'000	9'000	29'000	197'000	2'288'467.65	0.06
SINO BIOPHARMACEUTICAL	HKD	6'842'000	657'000	1'220'000	6'279'000	2'210'555.01	0.06
SMOORE INTERNATIONAL HOLDINGS	HKD	1'205'000	303'000	397'000	1'111'000	683'546.23	0.02
SUNAC CHINA	HKD	2'455'000		2'455'000			
SUNNY OPTICAL TECHNOLOGY	HKD	481'000	12'100	60'200	432'900	2'473'533.54	0.07
TAL EDUCATION GROUP -A- ADR	USD	297'644	21'527	51'682	267'489	3'469'513.14	0.09
TENCENT MUSIC ENTERTAINMENT GR ADR -A-	USD	482'794	20'598	47'351	456'041	4'204'462.02	0.11
TINGYI (CAYMAN ISLANDS) HOLDING	HKD	1'300'000	204'000	262'000	1'242'000	1'219'557.68	0.03
TONGCHENG-ELONG HOLDINGS LTD	HKD	818'000		38'400	779'600	1'732'707.59	0.05
TOPSPORTS INTERNATIONAL HOLDIN	HKD	1'257'000		137'000	1'120'000	670'187.25	0.02
TRIP.COM GROUP LTD	HKD		370'940	39'450	331'490	13'303'373.47	0.35
TRIP.COM GROUP LTD ADR	USD	363'963	6'977	370'940			
UNI-PRESIDENT CHINA	HKD	884'000		884'000			
VINDA INTERNATIONAL HOLDINGS	HKD	246'000		58'000	188'000	491'640.12	0.01
VIPSHOP HOLDINGS ADR	USD	282'419		68'329	214'090	3'629'000.09	0.10
WANT WANT CHINA HOLDINGS	HKD	3'183'000		298'000	2'885'000	1'401'832.33	0.04
WEIBO ADR -A-	USD	47'194	6'023	53'217			
WUXI BIOLOGICS (CAYMAN) INC.	HKD	2'391'000	192'500	260'000	2'323'500	4'975'951.37	0.13
XIAOMI CORP -B-	HKD	10'179'600	306'000	1'214'600	9'271'000	13'785'564.11	0.37
XINYI SOLAR HOLDINGS	HKD	3'233'000	124'000	374'000	2'983'000	1'597'080.15	0.04
XPENG INC -A-	HKD	566'696	228'400	100'300	694'796	2'805'551.62	0.07
XTEP INTERNATIONAL HOLDINGS	HKD	897'500	53'000	950'500			
YADEA GROUP HOLDINGS LTD	HKD	825'000		98'000	727'000	1'004'151.60	0.03
YIHAI INTL	HKD	319'000	21'000	340'000			
YY INCORPORATION -A-	USD	31'010		31'010			
ZAI LAB LTD	HKD		612'560	38'900	573'660	1'099'488.43	0.03
ZAI LAB LTD ADR	USD	58'802	3'702	62'504			
ZHONGSHENG GROUP HOLDINGS	HKD	398'000	152'000	36'500	513'500	829'394.96	0.02
ZTO EXPRESS CAYMAN ADR -A-	USD	283'847	18'214	43'214	258'847	4'373'991.89	0.12
						<b>392'227'728.39</b>	<b>10.43</b>
<b>Chile</b>							
BANCO DE CHILE	CLP	30'982'871		3'381'215	27'601'656	2'815'008.99	0.07
BANCO DE CREDITO E INVERSIONES	CLP	40'253	9'576	2'248	47'581	1'161'167.80	0.03
BANCO DE CREDITO E INVERSIONES (rights) 21.10.2023	CLP		6'360	6'360			
BANCO SANTANDER CHILE	CLP	43'602'400	5'310'389	10'694'024	38'218'765	1'634'994.46	0.04
CENCOSUD	CLP	940'044	56'056	184'060	812'040	1'282'931.67	0.03
CIA SUD AMERICANA DE VAPORES S	CLP	10'117'030			10'117'030	621'386.22	0.02
CIE CERVECERIAS UNIDAS	CLP	87'535		87'535			
EMPRESAS CMPC	CLP	739'338	96'246	152'490	683'094	1'066'771.05	0.03
EMPRESAS COPEC	CLP	257'523	22'434	40'564	239'393	1'351'542.67	0.04
ENEL AMERICAS SA	CLP	14'174'612	986'114	2'344'827	12'815'899	1'149'507.82	0.03
ENERSIS CHILE	CLP	18'979'769		3'387'743	15'592'026	823'913.74	0.02
FALABELLA SOCIEDAD ANONIMA COMERCIAL E INDUSTRIAL	CLP	493'311	128'459	90'671	531'099	1'184'863.15	0.03
LATAM AIR GROUP	CLP		112'923'933		112'923'933	1'249'363.74	0.03
SOCIEDAD QUIMICA Y MINERA DE C (pref. shares)	CLP	95'729	4'400	13'410	86'719	3'790'374.51	0.10
						<b>18'131'825.82</b>	<b>0.48</b>
<b>China</b>							
360 SECURITY TECHNOLOGY INC -A-	CNH	291'700			291'700	312'642.10	0.01
3PEAK INC -A-	CNH	5'178		5'178			
ACCELINK TECHNOLOGIES CO LTD -A-	CNH		31'900	11'400	20'500	75'210.07	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
ACM RESEARCH SHANGHAI INC -A-	CNH		10'853		10'853	130'288.29	0.00
ADVANCED MICRO-FABRICATION EOU -A-	CNH	25'080			25'080	449'920.15	0.01
AECC AEC -A-	CNH	53'400			53'400	115'446.44	0.00
AECC AVIATION POWER CO LTD -A-	CNH	108'409			108'409	455'891.45	0.01
AGRICULTURAL BANK OF CHINA -A-	CNH	3'454'918		422'000	3'032'918	1'553'052.47	0.04
AGRICULTURAL BANK OF CHINA -H-	HKD	19'666'000	346'000	3'218'000	16'794'000	6'082'421.70	0.16
AIER EYE HOSPITAL GROUP CO LTD -A-	CNH	278'293	125'751	102'500	301'544	539'883.13	0.01
AIMA TECHNOLOGY GROUP CO LTD -A-	CNH		34'000	11'300	22'700	91'493.02	0.00
AIR CHINA	HKD	1'244'000		152'000	1'092'000	515'867.82	0.01
AIR CHINA LTD -A-	CNH	314'900	144'300		459'200	419'773.40	0.01
ALUMINUM CORPORATION OF CHINA -H-	HKD	2'626'000		140'000	2'486'000	1'096'108.88	0.03
ALUMINUM CORPORATION OF CHINA LTD -A-	CNH	539'900			539'900	399'190.45	0.01
AMLOGIC SHANGHAI CO LTD -A-	CNH	16'895			16'895	115'523.34	0.00
ANGEL YEAST CO LTD -A-	CNH	37'200			37'200	153'118.08	0.00
ANHUI CONCH CEMENT CO LTD -A-	CNH	162'620			162'620	475'783.68	0.01
ANHUI CONCH CEMENT -H-	HKD	825'000	80'000	159'500	745'500	1'435'548.65	0.04
ANHUI GUJING DISTILLERY CO LTD	HKD	71'367		6'000	65'367	814'785.34	0.02
ANHUI GUJING DISTILLERY CO LTD -A-	CNH	16'826			16'826	450'603.09	0.01
ANHUI KOUZI DISTILLERY CO LTD -A-	CNH	25'841			25'841	134'565.05	0.00
ANHUI YINGJIA -A-	CNH	28'000			28'000	218'831.59	0.01
ANKER INNOVATIONS TECHNOLOGY C -A-	CNH		13'500		13'500	134'792.98	0.00
APELOA PHARMACEUTICAL CO LTD -A-	CNH	48'000		48'000			
ASIA - POTASH INTERNATIONAL LTD -A-	CNH	37'100			37'100	102'287.94	0.00
ASR MICROELECTRONICS CO LTD -A-	CNH		16'789		16'789	105'134.53	0.00
ASYMCHAM LABORATORIES (TIANJIN) CO LTD -A-	CNH	14'000			14'000	173'833.38	0.00
AUTOBIO DIAGNOSTICS CO LTD -A-	CNH	23'428			23'428	189'999.75	0.01
AVARY HOLDING (SHENZHEN) CO. LIMITED -A-	CNH	76'100			76'100	196'049.93	0.01
AVIC CAPITAL CO LTD -A-	CNH	374'200			374'200	151'828.50	0.00
AVICEM -A-	CNH	158'700		158'700			
AVICOPTER PLC -A-	CNH	23'900			23'900	106'318.96	0.00
BAIYUN AIRPORT -A-	CNH		95'000		95'000	117'610.06	0.00
BAIYUNSHAN PH -A-	CNH	57'935			57'935	209'435.65	0.01
BANK OF BEIJING CO LTD -A-	CNH	883'275			883'275	559'161.34	0.01
BANK OF CHANGSHA CO LTD -A-	CNH	162'300			162'300	154'513.85	0.00
BANK OF CHENGDU CO LTD -A-	CNH	152'100			152'100	245'923.76	0.01
BANK OF CHINA -H-	HKD	52'924'000	1'604'000	6'511'000	48'017'000	16'634'595.53	0.44
BANK OF CHINA LTD -A-	CNH	1'414'825		291'100	1'123'725	613'873.67	0.02
BANK OF COMMUNICATIONS CO LTD -A-	CNH	1'559'412			1'430'712	1'096'304.50	0.03
BANK OF COMMUNICATIONS -H-	HKD	5'797'000	206'000	688'000	5'315'000	3'072'790.09	0.08
BANK OF HANGZHOU CO LTD -A-	CNH	249'940			249'940	338'444.11	0.01
BANK OF JIANGSU CO LTD -A-	CNH	606'765			606'765	568'757.74	0.02
BANK OF NANJING CO LTD -A-	CNH	417'875			417'875	446'854.24	0.01
BANK OF NINGBO CO LTD -A-	CNH	262'057			262'057	713'546.68	0.02
BANK OF SHANGHAI CO LTD -A-	CNH	582'908			582'908	465'183.86	0.01
BANK OF SUZHOU CO LTD -A-	CNH	161'400			161'400	139'849.59	0.00
BAOSHAN IRON & STEEL CO LTD	CNH	911'779		121'800	789'979	643'950.99	0.02
BAOSIGHT	USD	344'350	68'870	52'700	360'520	714'285.35	0.02
BAOSIGHT -A-	CNH	59'801	11'960		71'761	410'436.31	0.01
BBMG CORP -A-	CNH	357'400		357'400			
BEIJING CAPITAL INTERNATIONAL AIRPORT -H-	HKD	1'236'000		1'236'000			
BEIJING ENLIGHT MEDIA CO LTD -A-	CNH	119'700			119'700	132'828.55	0.00
BEIJING KINGSOFT OFFICE SOFTWARE -A-	CNH	18'820		2'283	16'537	547'592.28	0.01
BEIJING ROBOROCK TECHNOLOGY CO -A-	CNH		6'569	2'638	3'931	156'504.05	0.00
BEIJING TONGRENTANG -A-	CNH	54'500			54'500	296'393.01	0.01
BEIJING UNITED INFORMATION TEC -A-	CNH	20'880	9'396	30'276			
BEIJING WANTAI BIOLOGICAL PHAR -A-	CNH	24'015	9'606		33'621	302'207.15	0.01
BEIJING YANJING BREWERY CO LTD -A-	CNH	123'600			123'600	132'322.60	0.00
BEIJING YUANLIU HONGYUAN ELECT -A-	CNH	9'900		9'900			
BEIJING-SHANGHAI HIGH SPEED RA -A-	CNH		1'841'000		1'841'000	1'136'204.76	0.03
BEIQI FOTON MOTOR CO LTD -A-	CNH		318'100	91'500	226'600	78'925.29	0.00
BETHEL AUTOMOTIVE SAFETY SYSTE -A-	CNH	17'900			17'900	138'036.46	0.00
BETTA PHARMACEUTICALS CO LTD -A-	CNH	17'400		17'400			
BGI GENOMICS CO LTD -A-	CNH	18'300		18'300			
BINJIANG GROUP -A-	CNH	120'500		29'800	90'700	83'799.33	0.00
BLOOMAGE BIOTECHNOLOGY CORP LT -A-	CNH	13'180	9'131		22'311	174'315.17	0.00
BNBMPLC -A-	CNH	72'000			72'000	247'169.95	0.01
BOC INTERNATIONAL CHINA CO LTD -A-	CNH	109'200		26'500	82'700	110'367.09	0.00
BOE TECHNOLOGY GROUP CO LTD -A-	CNH	1'525'448		167'000	1'358'448	662'410.72	0.02
BRGF -A-	CNH	44'632			44'632	109'690.71	0.00
BTBP -A-	CNH		66'100		66'100	228'612.16	0.01
BTG HOTELS GROUP CO LTD -A-	CNH	46'065		46'065			

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BYD CO LTD -A-	CNH	72'198	11'800	18'900	65'098	1'521'132.24	0.04
BYD COMPANY LTD -H-	HKD	548'500	149'000	67'000	630'500	13'708'295.29	0.36
BY-HEALTH CO LTD -A-	CNH	69'300			69'300	143'130.23	0.00
CAITONG SECURITIES CO. LTD. -A-	CNH	195'130			195'130	190'299.82	0.01
CAMBRICON TECHNOLOGIES CORP LT -A-	CNH		16'665		16'665	343'501.67	0.01
CAPCHEM -A-	CNH	30'060			30'060	149'444.99	0.00
CATHAY BIOTECH INC -A-	CNH		21'798		21'798	128'642.74	0.00
CATL -A-	CNH	97'098	87'098	23'900	160'296	3'203'158.59	0.09
CCHN -A-	CNH	16'600			16'600	260'688.97	0.01
CCTC -A-	CNH	78'212			78'212	242'400.82	0.01
CCTECH -A-	CNH	26'900			26'900	95'304.18	0.00
CECEP SOLAR ENERGY CO LTD -A-	CNH	162'100			162'100	107'768.88	0.00
CECEP WIND-POWER CORP -A-	CNH	263'250		263'250			
CGN POWER	HKD	7'148'000		779'000	6'369'000	1'704'962.03	0.05
CGN POWER CO LTD -A-	CNH		587'900		587'900	277'333.42	0.01
CH ENERGY ENG -A-	CNH	1'325'600		1'325'600			
CH ZN&GE -A-	CNH		202'300	57'200	145'100	91'324.24	0.00
CHANGAN AUTOMOBILE-B -A-	CNH	339'716		39'600	300'116	546'495.83	0.01
CHANGHONG -A-	CNH		172'500		172'500	108'358.67	0.00
CHANGJIANG SECURITIES CO LTD -A-	CNH	231'600			231'600	155'672.78	0.00
CHENGTON MINING GROUP CO LTD -A-	CNH	141'200		141'200			
CHENGXIN LITHIUM GROUP CO LTD -A-	CNH	39'000			39'000	104'428.35	0.00
CHIFENG GOLD -A-	CNH		66'800		66'800	105'475.21	0.00
CHINA AVIONICS SYSTEMS CO LTD -A-	CNH		105'487	105'487			
CHINA BAOAN GROUP CO LTD -A-	CNH	105'800			105'800	153'866.50	0.00
CHINA CINDA ASSET MANAGEMENT -H-	HKD	6'019'000		423'000	5'596'000	472'068.99	0.01
CHINA CITIC BANK -H-	HKD	5'964'000	486'000	1'042'000	5'408'000	2'536'525.57	0.07
CHINA COAL ENERGY -H-	HKD	1'390'000		154'000	1'236'000	1'174'739.81	0.03
CHINA COMMUNICATIONS SERVICES -H-	HKD	1'632'000		396'000	1'236'000	462'944.80	0.01
CHINA CONSTRUCTION BANK CORP -A-	CNH	395'300			395'300	338'170.95	0.01
CHINA CONSTRUCTION BANK -H-	HKD	64'067'000	2'110'000	8'072'000	58'105'000	31'893'327.58	0.85
CHINA COSCO -H-	HKD	2'129'750	110'000	417'000	1'822'750	1'730'358.38	0.05
CHINA CRSC -A-	CNH	303'952			303'952	181'274.31	0.00
CHINA CSSC HOLDINGS LTD -A-	CNH	182'100		42'000	140'100	607'824.11	0.02
CHINA EAST AIR -A-	CNH	466'500	208'900		675'400	314'483.21	0.01
CHINA EVERBRIGHT BANK CO LTD -A-	CNH	1'689'236	135'500		1'824'736	718'070.94	0.02
CHINA EVERBRIGHT BANK -H-	HKD	2'163'000		249'000	1'914'000	527'441.77	0.01
CHINA FILM CO LTD -A-	CNH		74'200	22'200	52'000	77'086.01	0.00
CHINA GALAXY SECURITIES CO LTD -A-	CNH	194'200			194'200	288'361.28	0.01
CHINA GREAT WALL SECURITIES CO -A-	CNH	141'808		36'700	105'108	101'735.47	0.00
CHINA INTERNATIONAL CAPITAL CORPORATION -H-	HKD	1'016'500	64'400	144'000	936'900	1'035'889.10	0.03
CHINA JUSHI CO LTD -A-	CNH	162'253			162'253	198'688.12	0.01
CHINA LIFE INSURANCE CO LTD -A-	CNH	117'000		20'700	96'300	356'952.26	0.01
CHINA LIFE INSURANCE -H-	HKD	4'989'000	182'000	653'000	4'518'000	4'903'882.39	0.13
CHINA LONGYUAN POWER GROUP	HKD	2'227'000	229'000	444'000	2'012'000	1'253'730.66	0.03
CHINA MEHECO CO LTD -A-	CNH	61'320			61'320		
CHINA MERCHANT BANK -H-	HKD	2'599'500	96'000	326'000	2'369'500	8'142'062.54	0.22
CHINA MERCHANTS BANK CO LTD -A-	CNH	820'796	47'600	116'400	751'996	2'944'553.68	0.08
CHINA MERCHANTS EXPRESSWAY NET -A-	CNH		113'600		113'600	146'467.82	0.00
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE -A-	CNH	308'700			308'700	355'384.90	0.01
CHINA MINSHENG BANKING CORP LT -A-	CNH	1'410'134			1'410'134	696'230.73	0.02
CHINA MINSHENG BANKING -H-	HKD	4'110'900	528'500	598'000	4'041'400	1'254'606.19	0.03
CHINA MOLYBDENUM CO LTD -A-	CNH	719'100			719'100	540'475.29	0.01
CHINA MOLYBDENUM -H-	HKD	2'339'000	198'000	246'000	2'291'000	1'247'202.45	0.03
CHINA NATIONAL BUILDING MATERIAL -H-	HKD	2'555'000	508'000	898'000	2'165'000	718'367.08	0.02
CHINA NATIONAL CHEMICAL ENGINEERING CO LTD	CNH	259'958			259'958	221'753.28	0.01
CHINA OILFIELD SERVICES -H-	HKD	1'198'000	118'000	208'000	1'108'000	859'914.67	0.02
CHINA PACIFIC INSURANCE -H-	HKD	1'754'000	95'000	248'200	1'600'800	2'690'011.76	0.07
CHINA PETROLEUM & CHEMICAL -H-	HKD	17'105'000	412'000	2'490'000	15'027'000	7'318'577.71	0.19
CHINA RAILWAY GROUP -H-	HKD	2'840'000		352'000	2'488'000	1'069'006.25	0.03
CHINA RAILWAY GROUP LTD -A-	CNH	828'700			828'700	643'105.91	0.02
CHINA SECURITIES CO LTD (DOING BUSINESS AS CSC FINANCIAL CO LTD) -A-	CNH	176'300			176'300	502'018.44	0.01
CHINA SHENHUA ENERGY CO LTD -A-	CNH	262'170		23'000	239'170	1'128'250.27	0.03
CHINA SHENHUA ENERGY COMPANY -H-	HKD	2'275'000	41'000	265'000	2'051'000	6'978'427.09	0.19
CHINA SHIPPING ENERGY TRANSPORTATION -H-	HKD		865'000	172'000	693'000	577'587.72	0.02
CHINA SOUTH LOCOMOTIVE & ROLLING STOCK -H-	HKD	2'959'000		317'000	2'642'000	1'200'551.20	0.03
CHINA SOUTHERN AIRLINES CO LTD	CNH	451'900			451'900	326'945.59	0.01
CHINA SOUTHERN AIRLINES -H-	HKD	1'230'000		1'230'000			
CHINA SPACESAT CO LTD -A-	CNH	41'039			41'039	275'748.36	0.01
CHINA THREE GORGES NEW ENERGY -A-	CNH	1'183'000		167'200	1'015'800	573'537.24	0.02
CHINA TOURISM GROUP DUTY FREE	CNH	78'049		7'300	70'749	753'095.23	0.02

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CHINA TOURISM GROUP DUTY FREE -H-	HKD	47'300	21'500		68'800	595'088.13	0.02
CHINA TOWER CORP LTD -H-	HKD	29'412'000	1'068'000	3'562'000	26'918'000	2'876'291.52	0.08
CHINA UNICOM -A-	CNH	1'271'800			1'271'800	746'056.12	0.02
CHINA VANKE CO LTD	CNH	386'000			386'000	473'622.64	0.01
CHINA VANKE -H-	HKD	1'128'900	303'700	101'800	1'330'800	907'093.22	0.02
CHINA XD ELECTRIC CO LTD -A-	CNH		203'700	63'800	139'900	91'812.84	0.00
CHINA YANGTZE POWER CO LTD	CNH	905'344	57'100	75'300	887'144	2'715'896.95	0.07
CHINA ZHESHANG BANK CO LTD -A-	CNH	694'100	208'230		902'330	306'564.34	0.01
CHINA ZHESHANG BANK CO LTD RIGHTS rts	CNH		208'230	208'230			
CHINASOFT -A-	CNH	28'300	8'490		36'790	144'866.10	0.00
CHINT ELECTRICS -A-	CNH	87'556			87'556	220'212.88	0.01
CHONGQING BREWERY CO LTD	CNH	20'000			20'000	160'096.83	0.00
CICC -A-	CNH	47'700	51'700	22'800	76'600	326'712.41	0.01
CITIC SECURITIES CO LTD -A-	CNH	498'309		51'900	446'409	1'162'047.77	0.03
CITIC SECURITIES -H-	HKD	1'394'475	63'500	344'000	1'113'975	1'819'317.79	0.05
CMES -A-	CNH	322'400			322'400	283'686.69	0.01
CMSC -A-	CNH	302'390			302'390	521'072.29	0.01
CN GALAXY SECURITIES -H-	HKD	2'375'500		414'500	1'961'000	908'743.50	0.02
CNGR ADVANCED MATERIAL CO LTD -A-	CNH	23'800		11'600	12'200	70'687.27	0.00
CNNCTD -A-	CNH	120'205	32'000	152'205			
CNNP -A-	CNH	759'507	117'000	197'300	679'207	720'498.89	0.02
CNPC CAPITAL CO LTD -A-	CNH		251'200		251'200	190'336.80	0.01
COSCO SHIP DEV -A-	CNH	416'300			416'300	125'156.37	0.00
COSCO SHIP ENGY -A-	CNH	147'500			147'500	248'400.62	0.01
COSCO SHIPPING HOLDINGS CO LTD	CNH	512'730			512'730	657'944.81	0.02
CPIC -A-	CNH	278'448		20'200	258'248	808'588.44	0.02
CORC BANK -A-	CNH	372'967			372'967	204'201.94	0.01
CRRC CORP LTD -A-	CNH	997'600		132'400	865'200	674'603.56	0.02
CRRC TIMES ELEC -A-	CNH	28'363		7'284	21'079	100'081.19	0.00
CSCEC -A-	CNH	1'660'537	144'200	222'800	1'581'937	1'034'318.76	0.03
CSPC INNOVATION PHARMACEUTICAL -A-	CNH		43'700	43'700		182'809.93	0.00
CSSC-SSE -A-	CNH		56'300		56'300	120'408.70	0.00
CTYC -A-	CNH		30'500		30'500	126'733.14	0.00
DAHUA INC -A-	CNH	123'100	36'800	27'400	132'500	299'732.43	0.01
DAJIN HEAVY INDUSTRY CO LTD -A-	CNH	28'600		28'600			
DAJY -A-	CNH	57'296		57'296			
DALIAN PORT PDA CO LTD -A-	CNH	751'900			751'900	135'998.22	0.00
DAQIN RAILWAY CO LTD -A-	CNH	607'700			607'700	554'037.93	0.01
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. -A-	CNH	42'710	8'542		51'252	149'010.44	0.00
DATANG POWER -A-	CNH	375'600		220'300	155'300	48'777.10	0.00
DBN -A-	CNH	168'900			168'900	108'574.25	0.00
DFD -A-	CNH	31'000	12'400	43'400			
DHC SOFTWARE CO LTD	CNH	162'600		162'600			
DMEGC -A-	CNH	71'100			71'100	124'690.38	0.00
DONG-E-E-JIAO CO LTD -A-	CNH	27'600			27'600	195'939.46	0.01
DONGFANG ELECTRIC CORP LTD -A-	CNH	113'400			113'400	226'590.79	0.01
DONGFENG MOTOR -H-	HKD	1'948'000		404'000	1'544'000	581'779.76	0.02
DONGXING SECURITIES CO LTD -A-	CNH	136'100			136'100	141'213.84	0.00
DSBJ -A-	CNH	70'700			70'700	129'345.90	0.00
EASPRING -A-	CNH	19'900		19'900			
EAST MONEY INFORMATION CO LTD -A-	CNH	531'852	106'370	40'000	598'222	1'026'457.39	0.03
EASTERN SHENGHONG -A-	CNH	173'300	74'900	53'000	195'200	250'484.32	0.01
EASTROC BEVERAGE GROUP CO LTD -A-	CNH		10'600		10'600	231'857.85	0.01
ECOVACS ROBOTICS CO LTD -A-	CNH	23'400			23'400	106'754.28	0.00
EMPYREAN TECHNOLOGY CO LTD -A-	CNH		13'600		13'600	151'248.73	0.00
ENERGY TECHNOLOGY -A-	CNH	36'500	1'900		38'400	215'357.86	0.01
ENN NATURAL GAS CO LTD -A-	CNH	108'600			108'600	248'587.36	0.01
EOPTOLINK TECHNOLOGY INC LTD -A-	CNH		28'200		28'200	206'953.87	0.01
ERDOS -A-	CNH	48'300		48'300			
EVE ENERGY CO LTD -A-	CNH	83'809			83'809	392'386.67	0.01
EVERBRIGHT SECURITIES CO LTD -A-	CNH	161'100			161'100	332'534.44	0.01
EVERDISPLAY OPTRONICS SHANGHAI -A-	CNH		460'009		460'009	134'361.75	0.00
FANGDA CARBON NEW MATERIAL CO LTD	CNH	159'128		53'300	105'828	63'761.56	0.00
FARASIS ENERGY GAN ZHOU CO LTD -A-	CNH		48'417	48'417			
FAW JIEFANG GROUP CO LTD -A-	CNH	126'220			126'220	135'127.49	0.00
FEILIHUA -A-	CNH	22'400		22'400			
FIRST CAPITAL SECURITIES CO LTD	CNH	177'000			177'000	123'947.94	0.00
FLAT GLASS GROUP CO LTD	HKD	283'000			283'000	460'915.70	0.01
FLAT GLASS GROUP CO LTD -A-	CNH	66'700			66'700	177'539.56	0.00
FOCUS MEDIA	CNH	598'619			598'619	460'895.52	0.01
FOSUN PHARMA -A-	CNH	83'312			83'312	250'265.44	0.01

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FOUNDER SECURITIES CO LTD -A-	CNH		330'400		330'400	307'685.09	0.01
FOXCONN INDUSTRIAL INTERNET CO -A-	CNH	405'500	111'100	20'300	496'300	1'133'613.51	0.03
FU JIAN ANJOY FOODS CO LTD -A-	CNH	12'278			12'278	130'994.58	0.00
FULING ZHACAI -A-	CNH	37'500	11'250	48'750			
FUYAO GLASS -A-	CNH	84'388			84'388	446'457.08	0.01
FUYAO GLASS INDUSTRY GROUP -H-	HKD	399'600	32'800	66'000	366'400	1'617'564.59	0.04
GAONA AERO MATERIAL CO LTD -A-	CNH	22'200		22'200			
G-BITS NETWORK TECHNOLOGY (XIAMEN) CO LTD -A-	CNH	2'900		2'900			
GD POWER DEVELOPMENT CO LTD -A-	CNH	744'800			744'800	425'987.60	0.01
GDHEC CO. LTD -A-	CNH	134'000			134'000	122'658.61	0.00
GEM CO LTD -A-	CNH	193'900		49'700	144'200	94'458.60	0.00
GEMDALE CORP -A-	CNH	204'100		204'100			
GF SECURITIES	HKD	751'400	136'000	271'000	616'400	585'155.89	0.02
GF SECURITIES CO LTD -A-	CNH	242'100			242'100	419'548.78	0.01
GIGANT NETWORK GROUP CO. LTD.	CNH		80'500		80'500	111'366.29	0.00
GIGADEVICE SEMICONDUCTOR BEIJI -A-	CNH	27'312			27'312	244'563.21	0.01
GINLONG TECHNOLOGIES CO LTD -A-	CNH	15'600		4'300	11'300	89'943.74	0.00
GLGF -A-	CNH	39'600			39'600	134'975.56	0.00
GOERTEK INC -A-	CNH	138'900			138'900	282'466.54	0.01
GOLDWIND -A-	CNH	142'809			142'809	133'339.98	0.00
GONGNIU GROUP CO LTD -A-	CNH		17'700		17'700	220'640.32	0.01
GREAT POWER -A-	CNH	19'900		19'900			
GREAT WALL MOTOR CO LTD -A-	CNH	104'800			104'800	299'701.27	0.01
GREAT WALL MOTOR -H-	HKD	1'989'000	113'500	764'000	1'338'500	1'333'885.66	0.04
GREATSTAR -A-	CNH		47'800	15'800	32'000	85'137.29	0.00
GREATWALL COMPUTER -A-	CNH	132'300			132'300	167'829.63	0.00
GREE	CNH	114'300			114'300	545'479.84	0.01
GREENLAND HOLDINGS CORP LTD	CNH		470'100		470'100	126'393.39	0.00
GRG BANKING EQUIPMENT -A-	CNH	105'200			105'200	148'236.95	0.00
GUANGDONG HAIID GROUP CO LTD -A-	CNH	66'515			66'515	350'517.56	0.01
GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD -A-	CNH	13'192		13'192			
GUANGHUI ENERGY CO LTD -A-	CNH	273'800			273'800	250'626.33	0.01
GUANGZHOU AUTOMOBILE GROUP CO -A-	CNH	201'700			201'700	219'631.71	0.01
GUANGZHOU AUTOMOBILE GROUP -H-	HKD	1'996'400		224'000	1'772'400	675'815.18	0.02
GUANGZHOU HAIGE COMMUNICATIONS GROUP INC COMPANY	CNH	120'300			120'300	169'955.37	0.00
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO., LTD. -A-	CNH	19'700			19'700	145'176.05	0.00
GUANGZHOU SHIYUAN ELECTRONIC T -A-	CNH	27'653			27'653	132'611.96	0.00
GUANGZHOU YUEXIU FINANCIAL HOL -A-	CNH	187'717			187'717	141'317.44	0.00
GUOLIAN SECURITIES CO LTD -A-	CNH	103'900			103'900	139'294.39	0.00
GUOSEN SECURITIES CO LTD -A-	CNH	262'700			262'700	276'744.36	0.01
GUOTAI JUNAN SECURITIES CO LTD -A-	CNH	307'300			307'300	566'713.08	0.02
GUOXIN MICRO -A-	CNH	34'719			34'719	303'760.30	0.01
GUOXUAN HIGH-TECH CO LTD -A-	CNH	67'500		13'000	54'500	131'811.63	0.00
GUOYUAN SECURITIES CO LTD -A-	CNH	183'740			183'740	156'736.65	0.00
HACL -A-	CNH	75'900			75'900	115'298.68	0.00
HAI TIAN -A-	CNH	155'240	31'048	18'300	167'988	834'751.24	0.02
HAIER SMART HOME CO LTD	HKD	1'553'000	68'000	145'600	1'475'400	3'966'196.13	0.11
HAINAN AIRLINES HOLDING CO LTD -A-	CNH		1'719'700		1'719'700	300'538.54	0.01
HAINAN HNA INFRASTRUCTURE -A-	CNH		458'600		458'600	210'172.92	0.01
HAITONG SECURITIES CO LTD -A-	CNH	396'100			396'100	442'448.24	0.01
HANGYANG LIMITED -A-	CNH	41'400			41'400	141'667.36	0.00
HANGZHOU FIRST APPLIED MATERIAL CO LTD -A-	CNH	54'492	21'796		76'288	259'373.02	0.01
HANGZHOU LION ELECTRONICS CO L -A-	CNH	27'733		27'733			
HASCO -A-	CNH	128'691			128'691	274'759.37	0.01
HBC -A-	CNH	356'800			356'800	107'268.30	0.00
HEBEI YANGYUAN ZHIHUI BEVERAGE CO., LTD. -A-	CNH		50'800		50'800	155'705.04	0.00
HEILAN HOME CO LTD	CNH		161'400		161'400	170'225.95	0.00
HENGLI PETROCHEMICAL CO LTD -A-	CNH	238'460	89'500	51'200	276'760	430'569.40	0.01
HENGTONG OPTIC-ELECTRIC CO LTD	CNH	95'300		22'000	73'300	109'647.02	0.00
HENGYI PETROCHEMICAL CO LTD -A-	CNH	157'060			157'060	132'826.01	0.00
HESTEEL CO LTD -A-	CNH	532'100			532'100	141'762.44	0.00
HIMILE -A-	CNH		31'800		31'800	127'821.06	0.00
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD -A-	CNH	21'800			21'800	365'182.83	0.01
HONGFA TECHNOLOGY CO LTD -A-	CNH	24'276			24'276	73'873.37	0.00
HONGLU -A-	CNH	29'239		29'239			
HOSHINE SILICON INDUSTRY CO LT -A-	CNH	31'400			31'400	203'384.08	0.01
HOYMILES POWER ELECTRONICS INC -A-	CNH		3'349	1'232	2'117	60'178.59	0.00
HUADIAN POWER -A-	CNH	329'300		56'900	272'400	206'067.35	0.01
HUADONG MEDICINE CO LTD -A-	CNH	71'640			71'640	294'875.78	0.01
HUAFON CHEMICAL CO. LTD. -A-	CNH	206'100			206'100	171'780.48	0.00
HUAGONG TECH CO LTD -A-	CNH		40'400		40'400	156'661.71	0.00

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HUAHAIPHARM -A-	CNH	61'600			61'600	104'868.07	0.00
HUAIBEI MINING HOLDINGS CO LTD -A-	CNH	102'000			102'000	236'222.26	0.01
HUALAN BIO. -A-	CNH	82'445			82'445	198'793.80	0.01
HUALU-HENGSHENG -A-	CNH	85'710			85'710	288'055.14	0.01
HUANENG POWER -A-	CNH	360'400			360'400	388'476.55	0.01
HUANENG POWER INTERNATIONAL	HKD	2'714'000	58'000	204'000	2'568'000	1'270'908.26	0.03
HUATAI SECURITIES CO LTD -A-	CNH	299'204			299'204	531'671.33	0.01
HUATAI SECURITIES -H-	HKD	1'049'000		266'200	782'800	815'320.40	0.02
HUATIAN TECH -A-	CNH	134'600			134'600	134'558.09	0.00
HUAXI SECURITIES CO LTD -A-	CNH	112'200		112'200			
HUAXIA BANK CO LTD -A-	CNH	527'701			527'701	408'873.17	0.01
HUAXIN CEMENT CO LTD -A-	CNH	57'900		57'900			
HUIZHOU DESAY SV AUTOMOTIVE CO., LTD. -A-	CNH	23'800			23'800	298'425.38	0.01
HUMANWELL HEALTHCARE -A-	CNH	76'000			76'000	204'337.33	0.01
HUNAN CHANGYUAN LICO CO LTD -A-	CNH	77'252		77'252			
HUNAN VALIN STEEL CO LTD -A-	CNH	290'100			290'100	201'730.44	0.01
HUNDSUN TECHNOLOGIES INC -A-	CNH	80'130			80'130	239'140.01	0.01
HWATSING TECHNOLOGY CO LTD -A-	CNH		5'939		5'939	146'614.23	0.00
HXDQ -A-	CNH		52'000		52'000	164'594.21	0.00
HYGON INFORMATION TECHNOLOGY C -A-	CNH		72'977		72'977	759'152.56	0.02
ICBC -A-	CNH	2'541'801		303'900	2'237'901	1'457'738.14	0.04
IFLYTEK CO LTD -A-	CNH	93'900			93'900	566'782.01	0.02
IMEIK TECHNOLOGY DEVELOPMENT C -A-	CNH	8'600			8'600	343'682.68	0.01
INDUSTRIAL AND COMMERCIAL BANK OF CHINA -H-	HKD	37'585'000	6'463'000	4'702'000	39'346'000	17'879'215.49	0.48
INDUSTRIAL BANK CO LTD -A-	CNH	832'446		84'100	748'346	1'522'748.28	0.04
INDUSTRIAL SECURITIES CO LTD -A-	CNH	356'200			356'200	252'919.02	0.01
INGENIC SEMICONDUCTOR CO LTD -A-	CNH	19'500			19'500	156'213.57	0.00
INNER MONGOLIA YILI INDUS-A	CNH	253'540		43'800	209'740	726'684.28	0.02
INNER MONGOLIA YITAI COAL -B-	USD	707'100		63'600	643'500	1'142'349.36	0.03
INOVANCE -A-	CNH	106'550		54'000	52'550	405'947.57	0.01
IRAY TECHNOLOGY CO LTD -A-	CNH	3'139	1'255		4'394	132'944.23	0.00
ISOFTSTONE INFORMATION TECHNOL -A-	CNH		38'250		38'250	212'553.29	0.01
JA SOLAR TECHNOLOGY CO LTD -A-	CNH	93'880	37'552		131'432	301'171.47	0.01
JAC -A-	CNH		86'800		86'800	164'210.95	0.00
JAFRON BIOMEDICAL CO LTD -A-	CNH	36'489		36'489			
JASON FURNITURE (HANGZHOU) CO LTD -A-	CNH	35'490			35'490	162'864.86	0.00
JCET -A-	CNH	72'600			72'600	232'105.70	0.01
JEREH GROUP -A-	CNH	45'400			45'400	167'561.50	0.00
JIANGNAN RED ARROW -A-	CNH	56'200		56'200			
JIANGSU EXPRESSWAY S. -H-	HKD	834'000		184'000	650'000	588'539.67	0.02
JIANGSU GOODWE POWER SUPPLY TE -A-	CNH	5'255	2'102		7'357	97'535.31	0.00
JIANGSU HENGRUI MEDICINE -A-	CNH	257'557		26'300	231'257	1'205'101.21	0.03
JIANGSU PACIFIC QUARTZ CO LTD -A-	CNH	14'500			14'500	141'641.09	0.00
JIANGSU YOKE TECHNOLOGY CO LTD -A-	CNH	19'900			19'900	122'694.67	0.00
JIANGTE MOTOR -A-	CNH	70'000		33'500	36'500	46'569.85	0.00
JIANGXI COPPER CO LTD -A-	CNH	86'191			86'191	206'351.58	0.01
JIANGXI COPPER -H-	HKD	753'000		53'000	700'000	918'043.15	0.02
JIANGXI GANFENG LITHIUM CO LTD -H-	HKD	240'160	24'400	21'000	243'560	712'271.91	0.02
JIANGXI GANFENG LITHIUM CO. LTD.	CNH	65'450			65'450	320'349.17	0.01
JINDUICHENG MOLYBDENUM CO LTD -A-	CNH		129'500		129'500	159'846.30	0.00
JINGSHENG -A-	CNH	52'100			52'100	235'586.76	0.01
JINJIANG SHARES -A-	CNH	38'823			38'823	137'878.37	0.00
JINKO SOLAR CO LTD -A-	CNH		267'578		267'578	288'760.37	0.01
JIUGUI LIQUOR CO LTD -A-	CNH	13'500			13'500	100'888.50	0.00
JIUZHOU PHARMACEUTICAL -A-	CNH	35'700		35'700			
JOINCARE -A-	CNH	83'700			83'700	123'567.38	0.00
JOINN LABORATORIES CHINA CO LT -A-	CNH	19'208	7'683	26'891			
JOINTOWN -A-	CNH	79'500	86'337		165'837	164'974.67	0.00
JONJEE HI-TECH -A-	CNH	38'400			38'400	118'777.67	0.00
JPMF -A-	CNH	295'000			295'000	197'927.34	0.01
JSHL -A-	CNH	53'324			53'324	370'219.21	0.01
JUEWEI FOOD CO LTD -A-	CNH	25'200		25'200			
JUMPCAN PHARMACEUTICAL CO. LT -A-	CNH	40'200			40'200	181'777.12	0.00
JUNEYAO AIRLINES CO LTD -A-	CNH	80'900		40'600	40'300	65'651.80	0.00
JUNZHENG -A-	CNH	350'994			350'994	166'863.26	0.00
JZEG -A-	CNH	145'200			145'200	144'267.53	0.00
KANGTAI BIOLOGICAL -A-	CNH	44'960			44'960	133'354.45	0.00
KEDA INDUSTRIAL GROUP CO LTD -A-	CNH	77'500		30'700	46'800	68'748.27	0.00
KEDALI -A-	CNH	9'400		6'200	3'200	28'517.28	0.00
KINGNET NETWORK CO LTD -A-	CNH		85'500		85'500	130'613.35	0.00
KINGS LUCK -A-	CNH	51'318			51'318	336'787.10	0.01

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KSTAR -A-	CNH	25'300		25'300			
KUANG-CHI TECHNOLOGIES CO. LTD. -A-	CNH	87'900			87'900	159'309.42	0.00
KUNLUN TECH CO LTD -A-	CNH		47'961		47'961	236'623.80	0.01
KWEICHOW MOUTAI -A-	CNH	50'007	2'200	7'300	44'907	9'302'403.71	0.25
LAO BAI GAN JIU -A-	CNH		36'700	36'700			
LB GROUP CO LTD -A-	CNH	98'300			98'300	225'611.14	0.01
LCXX -A-	CNH	60'312			60'312	275'594.56	0.01
LENS TECHNOLOGY CO LTD	CNH	204'000			204'000	301'666.42	0.01
LEPU MEDICAL TECHNOLOGY (BEIJING) CO LTD -A-	CNH	80'500			80'500	148'455.59	0.00
LIVZON GROUP -A-	CNH	26'600			26'600	125'124.11	0.00
LONGI GREEN ENERGY TECHNOLOGY CO LTD	CNH	303'601		29'400	274'201	711'762.31	0.02
LPHT -A-	CNH	55'500		55'500			
LU'AN EED -A-	CNH	121'300			121'300	383'058.19	0.01
LUOYANG XINQIANGLIAN SLEWING B -A-	CNH	16'150		16'150			
LUXI CHEMICAL GROUP CO LTD -A-	CNH	81'800		81'800			
LUZHOU LAOJIAO CO LTD -A-	CNH	58'900		5'700	53'200	1'142'663.63	0.03
LXJM -A-	CNH	288'725		19'700	269'025	906'772.50	0.02
MANGO EXCELLENT MEDIA CO. LTD. -A-	CNH	76'390			76'390	231'339.21	0.01
MAXSCEND MICROELECTRONICS CO L -A-	CNH	21'696			21'696	285'035.91	0.01
MCC -A-	CNH	728'082			728'082	296'302.94	0.01
MEIHUA HOLDINGS GROUP CO LTD -A-	CNH	121'700			121'700	160'629.67	0.00
MEINIAN ONEHEALTH HEALTHCARE HOLDINGS CO LTD	CNH	176'932			176'932	120'656.86	0.00
MGI TECH CO LTD -A-	CNH		15'108		15'108	132'052.28	0.00
MIDEA GROUP CO LTD -A-	CNH		127'600		127'600	976'662.52	0.03
MING YANG SMART ENERGY GROUP L -A-	CNH	85'900		19'900	66'000	82'272.66	0.00
MONTAGE TECHNOLOGY CO LTD -A-	CNH	48'896			48'896	311'928.66	0.01
MUYUAN FOODS CO LTD	CNH	209'328	19'300	30'500	198'128	931'977.02	0.02
NANJING KING-FRIEND BIOCHEMICAL PHARMACEUTICAL CO., LTD. -A-	CNH	64'548		27'200	37'348	65'544.04	0.00
NANJING SECURITIES CO. LTD. -A-	CNH		148'000		148'000	150'847.88	0.00
NANSHAN ALUMINIUM -A-	CNH	499'600			499'600	189'276.01	0.01
NARI TECHNOLOGY CO LTD -A-	CNH	275'632	55'126	19'200	311'558	882'599.70	0.02
NATIONAL SILICON INDUSTRY GROU -A-	CNH		109'640		109'640	206'482.43	0.01
NAURA TECHNOLOGY GROUP CO LTD -A-	CNH	21'400			21'400	742'908.44	0.02
NAVINFO CO LTD -A-	CNH	95'200		95'200			
NCI -A-	CNH	84'939			84'939	340'480.64	0.01
NEW CHINA LIFE INSURANCE -H-	HKD	591'900	21'300	155'100	458'100	777'012.74	0.02
NEW HOPE LIUHE CO LTD -A-	CNH	184'200			184'200	199'450.34	0.01
NHWA -A-	CNH		40'000	11'500	28'500	87'772.17	0.00
NINESTAR CORPORATION	CNH	55'700			55'700	159'492.01	0.00
NINGBO DEYE TECHNOLOGY CO LTD -A-	CNH	7'860	9'088		16'948	173'362.58	0.00
NINGBO JOYSON ELECTRONIC CORP -A-	CNH	58'300			58'300	118'772.42	0.00
NINGBO ORIENT WIRES & CABLES -A-	CNH	28'300			28'300	134'123.75	0.00
NINGBO RONBAY NEW ENERGY TECHN -A-	CNH	18'315		18'315			
NINGBO SHANSHAN CO LTD -A-	CNH	87'600		21'300	66'300	92'693.86	0.00
NINGBO TUOPU GROUP CO LTD -A-	CNH	45'556			45'556	326'921.19	0.01
NINGXIA BAOFENG ENERGY GROUP C -A-	CNH	250'800	71'000	33'500	288'300	538'015.91	0.01
NONGFU SPRING CO LTD -H-	HKD	1'188'000	207'400	171'800	1'223'600	6'110'671.60	0.16
OCT HOLDING -A-	CNH	336'749			336'749	126'344.44	0.00
OFFCN EDU	CNH	246'700			246'700	105'221.87	0.00
OFFSHORE OIL ENGINEERING-A	CNH	191'820			191'820	145'109.54	0.00
OLY DEVELOPMENTS AND HOLDING GROUP -A	CNH	474'073			474'073	566'045.34	0.02
OPENCUT COAL -A-	CNH	78'900		45'100	33'800	68'529.02	0.00
OPPEIN HOME GROUP INC -A-	CNH	20'720			20'720	175'938.55	0.00
ORIENT SECURITIES CO LTD/CHINA -A-	CNH	326'670		36'300	290'370	312'636.08	0.01
ORIENTAL YUHONG -A-	CNH		50'000		50'000	105'529.48	0.00
OVCTEK CHINA INC -A-	CNH	43'149		43'149			
PEOPLE.CN -A-	CNH		43'900		43'900	142'389.14	0.00
PEOPLE'S INSURANCE CO GROUP OF -A-	CNH	393'800			393'800	252'665.80	0.01
PEOPLE'S INSURANCE COMPANY OF CHINA	HKD	5'564'000	310'000	606'000	5'268'000	1'546'510.17	0.04
PERFECT WORLD CO LTD	CNH	81'551			81'551	116'806.86	0.00
PETROCHINA CO LTD -A-	CNH	862'174		162'900	699'274	755'459.32	0.02
PETROCHINA -H-	HKD	14'192'000	436'000	1'816'000	12'812'000	8'891'368.30	0.24
PGVT -A-	CNH	346'700		164'700	182'000	70'953.45	0.00
PHARMARON BEIJING CO LTD -H-	HKD	137'250	68'625	205'875			
PHARMARON BEIJING CO. LTD. -A-	CNH	40'950	20'475		61'425	175'284.49	0.00
PHOENIX MEDIA -A-	CNH		101'065	32'000	69'065	87'865.86	0.00
PING AN	CNH	431'004	37'800	91'800	377'004	1'976'581.33	0.05
PING AN BANK CO LTD -A-	CNH	781'486		49'400	732'086	947'478.80	0.03
PING AN INSURANCE COMPANY OF CHINA -H-	HKD	4'217'500	327'000	493'000	4'051'500	15'995'192.30	0.43
PINGMEI COAL -A-	CNH	95'100		95'100			
PIOTECH INC -A-	CNH		7'439		7'439	194'099.26	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
PORTON PHARMA SOLUTIONS LTD -A-	CNH	24'700		24'700			
POSTAL SAVINGS BANK OF CHINA -A-	CNH	1'081'400	172'300	110'300	1'143'400	677'721.66	0.02
POSTAL SAVINGS BANK OF CHINA S. -H- -144A- (reg. -S-)	HKD	5'260'000	208'000	631'000	4'837'000	2'246'946.05	0.06
POWERCHINA LTD. -A-	CNH	685'400			685'400	428'032.20	0.01
PROPERTY AND CASUALTY COMPANY -H-	HKD	4'559'000	222'000	592'000	4'189'000	5'050'933.51	0.13
PROYA COSMETICS CO LTD -A-	CNH	6'833		6'833			
PYLON TECHNOLOGIES CO LTD -A-	CNH	6'512		6'512			
QFEC -A-	CNH		221'500		221'500	161'065.36	0.00
QHSLI -A-	CNH	216'000			216'000	426'321.97	0.01
QI AN XIN TECHNOLOGY GROUP INC -A-	CNH		27'498		27'498	117'586.24	0.00
QINGDAO HAIER -A-	CNH	256'534		31'400	225'134	662'810.42	0.02
QIXIANG TENGDA -A-	CNH	116'009		116'009			
RANGE TECHNOLOGY -A-	CNH		53'500		53'500	169'538.27	0.00
RAYTRON TECHNOLOGY CO LTD -A-	CNH	20'848		20'848			
RISEN ENERGY CO LTD -A-	CNH	45'600		15'700	29'900	59'123.64	0.00
RIYUE HEAVY INDUSTRY CO LTD -A-	CNH	41'500		41'500			
ROBAM APPLIANCES -A-	CNH	40'000			40'000	122'211.32	0.00
ROCKCHIP ELECTRONICS CO LTD -A-	CNH		14'000		14'000	92'118.01	0.00
RONGSHENG PETRO CHEMICAL CO LTD	CNH	412'525			412'525	517'260.21	0.01
SAIC MOTOR CORPORATION LTD	CNH	316'732			316'732	579'075.21	0.02
SAILUN GROUP CO LTD -A-	CNH	131'500			131'500	231'419.36	0.01
SALUBRIS -A-	CNH	47'250			47'250	168'614.96	0.00
SANAN OPTOELECTRONICS CO LTD -A-	CNH		200'200		200'200	304'365.83	0.01
SANGFOR TECHNOLOGIES INC -A-	CNH	16'815			16'815	130'285.95	0.00
SANHUA -A-	CNH		72'100		72'100	219'580.99	0.01
SANXING MEDICAL -A-	CNH		51'200		51'200	169'195.22	0.00
SANY HEAVY INDUSTRY CO LTD -A-	CNH	345'300			345'300	588'261.99	0.02
SATLPEC -A-	CNH	138'609			138'609	281'027.78	0.01
SCC -A-	CNH	63'800		63'800			
SCG -A-	CNH	441'337			441'337	132'144.13	0.00
SCIE -A-	CNH		79'600		79'600	178'898.31	0.00
SDIC ESSENCE HOLDINGS CO LTD -A-	CNH	257'100			257'100	216'801.66	0.01
SDIC POWER HOLDINGS CO LTD -A-	CNH		299'200		299'200	526'910.69	0.01
SEALAND SECURITIES CO LTD -A-	CNH	245'400		245'400			
SEAZEN HOLDINGS CO LTD	CNH	96'502			96'502	122'771.76	0.00
SEES -A-	CNH		75'100	75'100			
SENIOR -A-	CNH	54'949		54'949			
SERES GROUP CO LTD -A-	CNH		60'100		60'100	675'216.69	0.02
SF HOLDING CO LTD -A-	CNH	194'302	45'200	75'400	164'102	769'113.94	0.02
SG MICRO CORP -A-	CNH	14'437	4'331		18'768	162'253.65	0.00
SH PHARMA -A-	CNH	115'400			115'400	255'690.77	0.01
SHAANXI COAL INDUSTRY COMPANY LIMITED	CNH	385'560		34'000	351'560	1'108'486.99	0.03
SHANDONG BUCHANG PHARMACEUTICALS CO LTD -A-	CNH	48'919		48'919			
SHANDONG GOLD MINING CO LTD -A-	CNH	147'364			147'364	390'627.12	0.01
SHANDONG GOLD MINING CO LTD -H-	HKD	493'500		54'750	438'750	613'909.02	0.02
SHANDONG LINGLONG TYRE CO LTD -A-	CNH	62'700			62'700	169'804.32	0.00
SHANDONG WEIFANG RAINBOW CHEMI -A-	CNH	12'500		12'500			
SHANDONG WEIGAO GROUP MEDICAL POLYMER COMPANY -H-	HKD	1'660'000	154'400	341'600	1'472'800	843'195.08	0.02
SHANGAI PUDONG DEVELOPMENT BANK -A-	CNH	1'162'653		98'400	1'064'253	929'955.92	0.02
SHANGHAI ELECTRIC GROUP CO LTD	CNH	530'600			530'600	274'944.19	0.01
SHANGHAI ELECTRIC POWER CO LTD -A-	CNH	124'500			124'500	127'047.83	0.00
SHANGHAI FOSUN PHARMACEUTICAL -H-	HKD	339'000		76'000	263'000	418'876.03	0.01
SHANGHAI FRIENDESS ELECTRONIC -A-	CNH	6'311			6'311	216'944.41	0.01
SHANGHAI FUDAN MICROELECTRONIC	HKD	190'000		190'000			
SHANGHAI FUDAN MICROELECTRONIC -A-	CNH	22'659		22'659			
SHANGHAI JUNSHI BIOSCIENCES CO -A-	CNH	30'381		8'605	21'776	83'563.99	0.00
SHANGHAI LUJIAZUI FINANCE & TRADE ZONE DEVELOPMENT	USD	721'418		721'418			
SHANGHAI M&G STATIONERY INC -A-	CNH	37'600			37'600	163'679.09	0.00
SHANGHAI MEDICILON INC -A-	CNH	3'507		3'507			
SHANGHAI MOONS' ELECTRICS CO L -A-	CNH		16'700		16'700	117'986.11	0.00
SHANGHAI ORIENTAL -A-	CNH		135'700	42'400	93'300	84'377.14	0.00
SHANGHAI PEICHEM -A-	CNH	322'120		322'120			
SHANGHAI PHARMACEUTICALS HOLDING -H-	HKD	512'300	117'400	185'800	443'900	629'103.64	0.02
SHANGHAI PUTAILAI NEW ENERGY T -A-	CNH	56'560	25'452		82'012	188'027.63	0.00
SHANGHAI RAAS	CNH	299'000			299'000	263'096.53	0.01
SHANGHAI RURAL COMMERCIAL BANK	CNH	399'200			399'200	314'674.60	0.01
SHANGHAI UNITED IMAGING HEALTH -A-	CNH		30'945		30'945	538'154.31	0.01
SHANXI FEN WINE	CNH	49'001		5'300	43'701	1'244'716.81	0.03
SHANXI MEIJIN ENERGY CO LTD	CNH	173'300			173'300	145'289.46	0.00
SHANXI SECURITIES CO LTD -A-	CNH	165'090		165'090			
SHEDE SPIRITS CO LTD -A-	CNH		13'400		13'400	133'139.46	0.00

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SHENERGY CO LTD -A-	CNH		197'000		197'000	182'252.52	0.00
SHENGYI TECHNOLOGY CO LTD -A-	CNH	94'300			94'300	197'645.65	0.01
SHENHUO CO.LTD -A-	CNH	92'400			92'400	208'682.19	0.01
SHENNAN CIRCUITS CO LTD -A-	CNH	22'020			22'020	188'914.75	0.01
SHENWAN HONGYUAN GROUP CO LTD	CNH	927'034			927'034	518'886.75	0.01
SHENZHEN DYNANONIC CO LTD -A-	CNH	7'300	4'380	11'680			
SHENZHEN ENERGY GROUP CO LTD -A-	CNH	193'560			193'560	155'887.92	0.00
SHENZHEN GOODIX TECHNOLOGY CO., LTD. -A-	CNH		17'100		17'100	132'285.20	0.00
SHENZHEN KAIFA TECHNOLOGY CO LTD -A-	CNH	62'600			62'600	109'248.12	0.00
SHENZHEN MINDRAY BIO-MEDICAL E -A-	CNH	48'500	3'100	8'200	43'400	1'533'802.43	0.04
SHENZHEN NEW INDUSTRIES BIOMED -A-	CNH	31'300			31'300	309'804.11	0.01
SHENZHEN S.C NEW ENERGY TECHNOLOGY CORPORATION -A-	CNH	14'690			14'690	116'244.66	0.00
SHENZHEN SED INDUSTRY CO LTD -A-	CNH		44'800	11'900	32'900	79'490.28	0.00
SHENZHEN TRANSSION HOLDINGS CO -A-	CNH	33'169			33'169	643'310.65	0.02
SHENZHEN YUTO PACKAGING TECHNOLOGY CO LTD -A-	CNH	40'700			40'700	134'248.28	0.00
SHUI INFORMATION -A-	CNH	77'690	23'307	100'997			
SHUIJIAZHUIANG YILING PHARMACEUTICAL CO LTD	CNH	67'480			67'480	176'976.76	0.00
SHRC-A-	CNH	75'300		75'300			
SHUANGHUI -A-	CNH	140'824			140'824	502'884.59	0.01
SHXM -A-	CNH	52'100	20'840		72'940	134'870.24	0.00
SIA -A-	CNH	50'445			50'445	216'882.94	0.01
SICHUAN CHUANTOU ENERGY CO LTD -A-	CNH	149'675	25'700		175'375	335'637.81	0.01
SICHUAN KELUN PHARMACEUTICAL CO LTD	CNH	60'600			60'600	203'294.87	0.01
SICHUAN ROAD & BRIDGE CO LTD -A-	CNH	211'200	84'480		295'680	294'865.22	0.01
SICHUAN SWELLFUN CO LTD -A-	CNH	20'700			20'700	127'045.27	0.00
SIEYUAN ELECTRIC CO LTD -A-	CNH	30'800			30'800	215'532.86	0.01
SILAN -A-	CNH	57'800			57'800	147'633.72	0.00
SINOLINK SECURITIES CO LTD -A-	CNH		149'500		149'500	166'262.39	0.00
SINOMA-INT -A-	CNH		106'100		106'100	145'615.16	0.00
SINOMATECH -A-	CNH	68'000			68'000	130'057.29	0.00
SINOMINE RESOURCE GROUP CO LTD -A-	CNH	18'760	7'504	16'100	10'164	46'605.69	0.00
SINOPEC CORP -A-	CNH	1'295'300		65'700	1'229'600	939'194.00	0.02
SINOPHARM CNMC -A-	CNH		30'300		30'300	116'644.60	0.00
SINOPHARM GROUP -H-	HKD	886'000	98'400	206'400	778'000	1'920'793.28	0.05
SIPG -A-	CNH	387'300		109'100	278'200	184'615.60	0.00
SKSHU PAINT CO LTD -A-	CNH	15'820	6'328		22'148	104'750.70	0.00
SLHC -A-	CNH	97'199			97'199	126'984.57	0.00
SONGCHENG-A-	CNH	109'080			109'080	143'972.76	0.00
SOOCHOW SECURITIES CO LTD -A-	CNH	209'755			209'755	187'131.38	0.00
SOUTHWEST SECURITIES CO LTD -A-	CNH	269'400			269'400	142'230.51	0.00
SPRING AIRLINES CO LTD -A-	CNH		39'300		39'300	275'542.65	0.01
ST KMY - RTS OF TRUST INT (rights)	CNY	9'464		680	8'784	0.00	0.00
STARPOWER SEMICONDUCTOR LTD -A-	CNH	6'700		1'600	5'100	94'457.74	0.00
STSS -A-	CNH	232'200			232'200	107'550.61	0.00
SUN PAPER -A-	CNH	111'200			111'200	193'384.26	0.01
SUNGROW POWER SUPPLY CO LTD -A-	CNH	59'200			59'200	630'956.52	0.02
SUNLORD -A-	CNH	34'600		34'600			
SUNNER -A-	CNH	60'100			60'100	119'648.43	0.00
SUNRESIN NEW MATERIALS CO LTD -A-	CNH		20'100		20'100	123'559.31	0.00
SUNWODA ELECTRONIC CO LTD	CNH	70'600		19'300	51'300	89'151.45	0.00
SUZHOU MAXWELL TECHNOLOGIES CO -A-	CNH	7'080	4'248		11'328	168'275.02	0.00
TAIJI GROUP -A-	CNH		22'100	8'200	13'900	64'450.10	0.00
TANGSHAN JIDONG CEMENT CO LTD -A-	CNH	109'200		109'200			
TBEA CO LTD -A-	CNH	154'700	46'410		201'110	365'965.21	0.01
TCL CORP -A-	CNH	706'000	70'600		776'600	429'939.18	0.01
TFC -A-	CNH	15'700			15'700	260'945.61	0.01
THCJ -A-	CNH	27'200	8'160		35'360	98'873.46	0.00
THUNDERSOFT -A-	CNH	18'744			18'744	138'955.62	0.00
TIANFENG SECURITIES CO LTD -A-	CNH		323'800		323'800	123'464.72	0.00
TIANJIN 712 COMMUNICATION & BR -A-	CNH	31'300			31'300	110'166.17	0.00
TIANMA MICROELECTRONICS CO LTD	CNH	103'728			103'728	116'118.90	0.00
TIANQI LITHIUM CORP -A-	CNH	61'500			61'500	403'082.88	0.01
TIANSHAN ALUMINUM GROUP CO LTD -A-	CNH	188'000			188'000	130'272.38	0.00
TIBET SUMMIT RESOURCES CO LTD -A-	CNH	36'900		36'900			
TIGERMED -A-	CNH	15'600			15'600	85'887.67	0.00
TIGERMED -H-	HKD	84'000		84'000			
TINCI -A-	CNH	78'240			78'240	197'355.84	0.01
TITAN -A-	CNH	72'700		72'700			
TJSEMI -A-	CNH	131'800	32'950		164'750	272'215.94	0.01
TLYS -A-	CNH	426'700			426'700	171'044.03	0.00
TOLY BREAD CO LTD	CNH	62'720	12'544	75'264			

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TONGFU MICROELECTRONICS CO LTD -A-	CNH	63'400			63'400	172'009.99	0.00
TONGKUN GROUP CO LTD -A-	CNH	107'600			107'600	178'839.16	0.00
TONGWEI CO LTD	CNH	184'500		24'700	159'800	517'528.28	0.01
TOPCHOICE MEDICAL CORPORATION	CNH	13'200			13'200	106'083.34	0.00
TRAVELSKY TECHNOLOGY -H-	HKD	629'000		64'000	565'000	596'098.18	0.02
TRINA SOLAR CO LTD -A-	CNH	88'557			88'557	271'107.83	0.01
TSINGHUA TONGFANG CO LTD -A-	CNH		125'200		125'200	103'280.79	0.00
TSINGTAO BREWERY CO LTD -A-	CNH	29'100			29'100	285'361.48	0.01
TSINGTAO -H-	HKD	414'000	28'000	66'000	376'000	2'125'154.05	0.06
UNISPLENDOUR CORP LTD -A-	CNH	115'978			115'978	313'241.52	0.01
USISH -A-	CNH		73'800		73'800	130'146.99	0.00
VERISILICON MICROELECTRONICS S -A-	CNH		20'118		20'118	99'821.08	0.00
WALVAX BIOTECHNOLOGY CO LTD -A-	CNH	63'900			63'900	143'691.18	0.00
WANDA FILM HOLDING CO. LTD.	CNH	87'200			87'200	127'349.08	0.00
WANHUA CHEMICAL GROUP CO LTD -A-	CNH	127'700		12'600	115'100	1'118'991.91	0.03
WEICHAI POWER CO LTD -A-	CNH	276'900			276'900	571'224.51	0.02
WEICHAI POWER -H-	HKD	1'284'000	91'000	210'000	1'165'000	2'017'962.78	0.05
WEIHAI GUANGWEI COMPOSITES CO., LTD. -A-	CNH	21'000	12'600		33'600	112'266.25	0.00
WEIMING -A-	CNH	74'240			74'240	162'406.14	0.00
WEIXING NBM -A-	CNH	66'500			66'500	128'001.08	0.00
WENS FOODSTUFFS GROUP CO LTD -A-	CNH	261'080			261'080	611'974.95	0.02
WESTERN MINING CO LTD -A-	CNH	97'800			97'800	199'005.25	0.01
WESTERN SECURITIES CO LTD -A-	CNH	203'500			203'500	198'213.93	0.01
WESTERN SUPERCONDUCTING TECHNO -A-	CNH	18'945	7'578		26'523	129'721.26	0.00
WESTONE -A-	CNH	34'200		34'200			
WILL SEMICONDUCTOR LTD -A-	CNH	49'410		8'100	41'310	484'660.77	0.01
WINGTECH TECHNOLOGY CO LTD	CNH	51'100			51'100	238'246.69	0.01
WINTIME ENERGY CO LTD -A-	CNH		891'700		891'700	150'386.65	0.00
WOLWO PHARMA -A-	CNH	22'300		22'300			
WUCHAN ZHONGDA GROUP CO LTD -A-	CNH	213'500			213'500	120'023.74	0.00
WUHAN DR LASER TECHNOLOGY CORP -A-	CNH	7'900		7'900			
WUHAN GUIDE INFRARED CO LTD -A-	CNH	135'517	40'655		176'172	135'855.64	0.00
WUHU SHUNRONG SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY CO LTD	CNH	91'400			91'400	217'593.83	0.01
WULIANGYE YIBIN CO LTD -A-	CNH	154'400	9'400	22'300	141'500	2'459'915.29	0.07
WUS PRINTED CIRCUIT (KUNSHAN) CO LTD -A-	CNH	80'440			80'440	259'529.92	0.01
WUXI APPTTEC CO LTD -A-	CNH	101'880		8'800	93'080	619'733.41	0.02
WUXI APPTTEC CO LTD -H-	HKD	234'678	13'300	28'500	219'478	1'202'226.96	0.03
WUXI AUTOWELL TECHNOLOGY CO LT -A-	CNH	6'725	3'026	9'751			
WUXI SHANGJI AUTOMATION CO LTD -A-	CNH	15'680	6'231	21'911			
XCMG -A-	CNH	485'120			485'120	351'572.83	0.01
XIAMEN C & D INC -A-	CNH	121'622			121'622	154'729.92	0.00
XIAMEN FARATRONIC CO LTD -A-	CNH	9'100			9'100	115'961.07	0.00
XIAMEN TUNGSTEN CO LTD -A-	CNH	57'500			57'500	117'915.59	0.00
XINGFA GROUP -A-	CNH	45'200		45'200			
XINGYU CO. LTD -A-	CNH	11'800			11'800	202'542.04	0.01
XINJIANG DAOQO NEW ENERGY CO LT -A-	CNH		71'490		71'490	255'204.48	0.01
XSCE -A-	CNH	166'063	151'000	93'800	223'263	317'873.35	0.01
YAHUA GROUP -A-	CNH	46'600		46'600			
YANGHE -A-	CNH	61'500		3'100	58'400	720'851.25	0.02
YANGJIE TECHNOLOGY -A-	CNH	21'000			21'000	102'015.90	0.00
YANGNONG CHEMICAL -A-	CNH	12'600	3'780		16'380	109'539.67	0.00
YANKUANG ENERGY GROUP CO LTD	CNH	102'300	51'150		153'450	485'336.11	0.01
YANZHOU COAL MINING -H-	HKD	1'009'000	539'500	168'000	1'380'500	2'807'380.92	0.07
YEALINK NETWORK -A-	CNH	36'887	14'754		51'641	185'168.11	0.00
YHL -A-	CNH		26'700	26'700			
YIFENG PHARMACY CHAIN CO LTD	CNH	30'002	12'000		42'002	202'142.26	0.01
YIHAI KERRY ARAWANA HOLDINGS C -A-	CNH	59'300			59'300	234'372.23	0.01
YINTAI RESOURCES CO LTD -A-	CNH	119'100			119'100	218'039.42	0.01
YIWU CCC -A-	CNH	223'600			223'600	224'623.43	0.01
YONGHUI SUPERSTORES CO LTD -A-	CNH		364'200		364'200	117'504.72	0.00
YONGTAI TECHNOLOGY -A-	CNH	37'100		37'100			
YONGXING MATERIALS -A-	CNH	17'000	5'100		22'100	149'061.03	0.00
YONYOU -A-	CNH	140'299			140'299	217'241.42	0.01
YOUNGOR GROUP CO LTD -A-	CNH	209'200			209'200	187'914.57	0.00
YOUNGY CO LTD -A-	CNH	10'500		10'500			
YOMY -A-	CNH	98'700	49'350		148'050	183'105.07	0.00
YTO EXPRESS GROUP CO LTD	CNH	135'084			135'084	210'487.12	0.01
YUAN XING ENERGY -A-	CNH	148'400			148'400	109'723.77	0.00
YUNDA HOLDING CO LTD	CNH	119'270			119'270	105'094.00	0.00
YUNNAN ALUMINIUM CO LTD -A-	CNH	141'200			141'200	200'172.37	0.01

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YUNNAN BAIYAO GROUP CO LTD	CNH	75'320			75'320	458'682.99	0.01
YUNNAN BOTANEE BIO-TECHNOLOGY -A-	CNH	11'600	5'100		16'700	133'803.31	0.00
YUNNAN TIN CO LTD -A-	CNH	67'400			67'400	113'341.71	0.00
YUNNAN YUNTIANHUA CO LTD -A-	CNH	73'000			73'000	162'726.82	0.00
YUYUE MEDICAL -A-	CNH	40'600			40'600	177'681.33	0.00
YYTM -A-	CNH	158'800			158'800	128'281.31	0.00
ZANGGE MINING CO LTD -A-	CNH	62'800			62'800	224'796.97	0.01
ZHANGZHOU PIENZHEHUANG PHARMACEUTICAL CO LTD	CNH	24'000			24'000	654'074.99	0.02
ZHAOJIN MINING INDUSTRY -H-	HKD	771'000	81'500	123'500	729'000	668'269.50	0.02
ZHEFU HOLDING GROUP CO LTD -A-	CNH	230'500		230'500			
ZHEJIANG CENTURY HUATONG GROUP CO LTD	CNH	336'880			336'880	201'323.99	0.01
ZHEJIANG DINGLI -A-	CNH	20'374			20'374	146'980.77	0.00
ZHEJIANG ENERGY ELECTRIC POWER -A-	CNH	65'010	448'500		448'500	294'887.36	0.01
ZHEJIANG EXPRESSWAY CO LTD (rights) 05.12.2023	HKD		303'240	303'240			
ZHEJIANG HANGKE TECHNOLOGY INC -A-	CNH	17'215		17'215			
ZHEJIANG HUAYOU COBALT CO LTD	CNH	65'010			65'010	220'075.34	0.01
ZHEJIANG JUHUA CO LTD -A-	CNH	109'400			109'400	272'880.04	0.01
ZHEJIANG LEAPMOTOR TECHNOLOGIE -H-	HKD		315'800		315'800	973'260.72	0.03
ZHEJIANG LONGSHENG -A-	CNH		130'600		130'600	136'624.44	0.00
ZHEJIANG NHU CO LTD -A-	CNH	126'277			126'277	277'784.62	0.01
ZHEJIANG SUPCON TECHNOLOGY CO -A-	CNH	20'886	9'398		30'284	170'174.17	0.00
ZHEJIANG SUPOR CO LTD -A-	CNH	26'400			26'400	178'354.22	0.00
ZHENGZHOU YUTONG BUS CO LTD -A-	CNH		88'000		88'000	200'788.31	0.01
ZHENHUA -A-	CNH	21'800			21'800	152'818.90	0.00
ZHESHANG SECURITIES CO LTD -A-	CNH	161'700			161'700	202'358.48	0.01
ZHIFEI-BIOL -A-	CNH	65'900	32'950	11'800	87'050	569'053.12	0.02
ZHONGAN ONLINE P&C INSURANCE C -H-	HKD	469'500	104'800	175'200	399'100	556'634.24	0.01
ZHONGJI INNOLIGHT CO. LTD.	CNH	34'600		7'200	27'400	519'567.25	0.01
ZHONGJIN GOLD CORP LTD -A-	CNH		194'600		194'600	247'811.81	0.01
ZHONGTAI CHEMICAL -A-	CNH	104'100		104'100			
ZHONGTAI SECURITIES CO LTD -A-	CNH	238'200	35'800		274'000	232'727.02	0.01
ZHUZHOU CRRC -H-	HKD	367'000		50'400	316'600	819'040.26	0.02
ZHUZHOU HONGDA ELECTRONICS COR -A-	CNH	17'000		17'000			
ZHUZHOU KIBING GROUP CO LTD -A-	CNH	119'800		119'800			
ZUJIN MINING GROUP CO LTD -A-	CNH	836'100		89'500	746'600	1'196'195.36	0.03
ZUJIN MINING GROUP -H-	HKD	3'873'000	78'000	642'000	3'309'000	4'711'909.92	0.13
ZJHTC -A-	CNH		57'900		57'900	140'813.11	0.00
ZOOMLION CO. LTD. -A-	CNH	323'000			323'000	315'794.05	0.01
ZTE	HKD	512'520		58'400	454'120	902'044.23	0.02
ZTE CORP -A-	CNH	158'900			158'900	579'862.65	0.02
ZTT -A-	CNH	137'800			137'800	220'445.02	0.01
						<b>396'495'434.84</b>	<b>10.54</b>
<b>Colombia</b>							
BANCOLOMBIA	COP	168'278	23'382	37'302	154'358	1'140'239.00	0.03
BANCOLOMBIA (pref. shares)	COP	298'577	19'238	56'256	261'559	1'881'686.12	0.05
INTERCONEXION ELECTRICA	COP	295'146		26'789	268'357	1'006'218.63	0.03
						<b>4'028'143.75</b>	<b>0.11</b>
<b>Czech Republic</b>							
CESKE ENERGETICKE ZAVODY	CZK	106'646	6'001	14'648	97'999	2'955'761.60	0.08
KOMERCNI BANKA	CZK	51'095		6'103	44'992	1'382'422.20	0.04
MONETA MONEY BANK	CZK	217'696			217'696	844'311.91	0.02
						<b>5'182'495.71</b>	<b>0.14</b>
<b>Egypt</b>							
COMMERCIAL INTERNATIONAL BANK	EGP	1'665'556		126'235	1'539'321	3'206'621.94	0.09
EASTERN TOBACCO	EGP	706'624	128'575	211'773	623'426	642'590.96	0.02
EFG-HERMES (reg. shares)	EGP	519'853	129'963		649'816	348'321.58	0.01
						<b>4'197'534.48</b>	<b>0.11</b>
<b>Greece</b>							
ALPHA BANK	EUR	1'461'604	100'521	201'677	1'360'448	2'251'796.26	0.06
EUROBANK ERGASIAS	EUR	1'714'266	89'057	227'638	1'575'685	2'870'060.36	0.08
GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	EUR	130'859	15'256	34'662	111'453	1'791'654.12	0.05
HELLENIC TELECOMMUNICATIONS ORGANIZATIONS	EUR	130'721	16'473	29'199	117'995	1'569'626.60	0.04
JUMBO	EUR	76'787	10'211	20'275	66'723	1'719'212.57	0.05
MOTOR OIL HELLAS	EUR	40'628	4'112	4'527	40'213	1'011'620.75	0.03
MYTILINEOS HOLDINGS (reg. shares)	EUR	66'032	4'391	11'973	58'450	2'005'092.18	0.05
NATIONAL BANK OF GREECE S.A.	EUR	359'711	162'844	49'155	473'400	3'267'789.12	0.09
PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME	EUR		455'518	22'083	433'435	1'680'992.26	0.04
PUBLIC POWER CORP OF GREECE (reg. shares)	EUR	137'703	14'927	24'301	128'329	1'474'753.53	0.04

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TERNA ENERGY	EUR	38'395		38'395			
						<b>19'642'597.75</b>	<b>0.52</b>
<b>Hong Kong</b>							
ANTA SPORTS PRODUCTS	HKD	815'600	64'200	105'800	774'000	6'681'682.75	0.18
BEIJING ENTERPRISES HOLDINGS	HKD	344'000		17'500	326'500	1'083'357.28	0.03
BYD ELECTRONIC INTERNATIONAL	HKD	454'500	70'500	37'000	488'000	1'624'718.18	0.04
CHINA EVERBRIGHT INTERNATIONAL	HKD	2'511'000		2'511'000			
CHINA JINMAO HOLDINGS	HKD	3'898'000		3'898'000			
CHINA MERCHANTS PORT HOLDINGS	HKD	912'780	234'000	228'000	918'780	1'003'453.54	0.03
CHINA OVERSEAS LAND & INVESTMENT	HKD	2'581'000	52'000	307'000	2'326'000	3'045'293.79	0.08
CHINA PHARMACEUTICAL	HKD	6'032'800	134'000	746'000	5'420'800	3'731'481.67	0.10
CHINA POWER INTERNATIONAL DEVELOPMENT	HKD	3'638'000		519'000	3'119'000	1'112'093.09	0.03
CHINA RESOURCES BEER	HKD	1'092'000	18'000	126'000	984'000	3'757'520.71	0.10
CHINA RESOURCES LAND	HKD	2'149'555	72'000	274'000	1'947'555	5'279'262.78	0.14
CHINA RESOURCES POWER HOLDINGS	HKD	1'268'050	64'000	142'000	1'190'050	2'262'134.48	0.06
CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS	HKD	1'826'000	208'000	2'034'000			
CHINARES PHARMA	HKD	1'040'500			1'040'500	620'275.26	0.02
CITIC PACIFIC	HKD	3'844'000	112'000	423'000	3'533'000	3'143'305.75	0.08
CN TAIPING INSURANCE	HKD	973'600		106'200	867'400	666'356.48	0.02
FAR EAST HORIZON	HKD	1'030'000	622'000	436'000	1'216'000	860'301.59	0.02
FOSUN INTERNATIONAL	HKD	1'685'500		92'000	1'593'500	810'134.28	0.02
GUANGDONG INVESTMENT	HKD	1'942'000	196'000	376'000	1'762'000	923'545.56	0.02
GZI REAL ESTATE INVESTMENT TRUST	HKD		74'660	74'660			
HAITONG SECURITIES -H-	HKD	1'929'000		418'400	1'510'600	660'945.41	0.02
HUA HONG SEMICONDUCTOR	HKD	395'000		41'000	354'000	668'927.50	0.02
LENOVO GROUP	HKD	4'816'000	566'000	530'000	4'852'000	4'731'582.27	0.13
SINOTRUK HONG KONG	HKD		457'000	82'500	374'500	871'944.16	0.02
TENCENT HOLDINGS	HKD	4'140'200	427'700	579'800	3'988'100	124'344'268.44	3.31
YUEXIU PROPERTY CO LTD	HKD	923'200	281'000	150'000	1'054'200	620'142.09	0.02
YUEXIU PROPERTY CO LTD (rights) 25.05.2023	HKD		276'960	276'960			
ZHEJIANG EXPRESSWAY -H-	HKD	930'000	791'240	702'000	1'019'240	685'557.92	0.02
						<b>169'188'284.98</b>	<b>4.50</b>
<b>Hungary</b>							
MOL HUNGARIAN OIL & GAS PLC	HUF	270'391	32'959	39'974	263'376	1'844'506.74	0.05
OTP BANK	HUF	147'927	10'386	23'382	134'931	5'694'314.16	0.15
RICHTER GEDEON	HUF	92'310	5'707	11'531	86'486	2'026'648.78	0.05
						<b>9'565'469.68</b>	<b>0.25</b>
<b>India</b>							
ABB INDIA LTD	INR	34'864	5'732	8'645	31'951	1'847'560.46	0.05
ADANI ENTERPRISE	INR	113'661	10'128	19'959	103'830	3'622'692.02	0.10
ADANI GAS LTD	INR	144'594	43'462	188'056			
ADANI GREEN ENERGY LTD	INR	209'216	4'811	22'145	191'882	3'861'670.52	0.10
ADANI PORTS AND SPECIAL ECONOMIC ZONE	INR	363'641		42'986	320'655	4'496'729.15	0.12
ADANI POWER	INR	509'427		42'217	467'210	2'728'699.07	0.07
ADANI TRANSMISSION	INR	148'743	36'203	184'946			
AMBUJA CEMENTS	INR	389'530	29'169	72'128	346'571	2'230'044.24	0.06
APL APOLLO TUBES LTD	INR		103'624		103'624	1'703'317.08	0.05
APOLLO HOSPITALS	INR	66'708	4'112	9'706	61'114	3'960'087.21	0.11
ASHOK LEYLAND	INR		972'411	85'068	887'343	1'601'522.35	0.04
ASIAN PAINTS	INR	257'400	6'920	31'352	232'968	6'981'652.01	0.19
ASSOCIATED CEMENT (demat. shares)	INR	43'698		43'698			
ASTRAL POLYTECHNIK LTD	INR		80'067	3'881	76'186	1'674'082.90	0.04
AU SMALL FINANCE BANK LTD	INR	110'696		18'179	92'517	560'135.23	0.01
AUROBINDO PHARMA	INR	175'465		22'423	153'042	1'670'960.94	0.04
AVENUE SUPERMARTS LTD	INR	109'101	6'448	16'769	98'780	4'112'001.25	0.11
AXIS BANK	INR	1'514'270	47'144	182'899	1'378'515	15'747'911.74	0.42
BAJAJ AUTO (demat. shares)	INR	17'548	1'987	3'498	16'037	1'558'280.17	0.04
BAJAJ AUTO LTD	INR	45'807		4'573	41'234	3'463'510.97	0.09
BAJAJ FINANCE	INR	181'826	7'527	21'923	167'430	11'549'312.76	0.31
BAJAJ FINSERV LTD	INR	252'614	8'302	28'407	232'509	3'936'309.69	0.10
BALKRISHNA INDUSTRIES LTD	INR	50'681	5'375	7'320	48'736	1'153'640.56	0.03
BANDHAN BANK LTD	INR	424'374	49'619		473'993	984'602.84	0.03
BANK OF BARODA	INR	689'850		37'983	651'867	1'839'723.59	0.05
BERGER PAINTS INDIA LTD	INR	159'160	53'907	36'557	176'510	1'140'550.50	0.03
BHARAT ELECTRONICS LTD	INR	2'508'143		288'914	2'219'229	4'833'793.43	0.13
BHARAT FORGE (demat. shares)	INR	167'902	13'978	32'326	149'554	1'828'073.55	0.05
BHARAT HEAVY ELECTRICALS	INR		632'859		632'859	1'529'340.21	0.04
BHARAT PETROLEUM (demat. shares)	INR	571'512	31'603	140'468	462'647	2'966'874.18	0.08
BHARTI AIRTEL (demat. shares)	INR	1'484'126	47'235	166'993	1'364'368	16'276'721.10	0.43
BHARTI INFRADEL	INR	443'857		443'857			

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BRITANNIA INDUSTRIES LTD	INR	73'477	3'005	10'668	65'814	3'470'366.49	0.09
CG POWER AND INDUSTRIAL SOLUTI	INR	407'300		34'772	372'528	1'753'589.65	0.05
CHOLAMANDALAM INVESTMENT AND F	INR	269'982	13'067	23'940	259'109	2'996'613.18	0.08
CIPLA (demat. shares)	INR	327'645	21'380	30'396	318'629	5'009'218.96	0.13
COLGATE-PALMOLIVE	INR	82'196	11'005	11'003	82'198	2'205'686.74	0.06
CONTAINER CORPN OF INDIA LTD	INR	179'705	17'990	24'887	172'808	1'796'296.87	0.05
CUMMINS INDIA (demat. shares)	INR		91'805	11'463	80'342	2'340'222.16	0.06
DABUR INDIA	INR	425'619	26'370	76'342	375'647	2'146'859.27	0.06
DIVI'S LABORATORIES	INR	87'925	3'386	18'775	72'536	2'687'509.35	0.07
DLF	INR	408'667	98'956	59'863	447'760	4'285'354.80	0.11
DR REDDY'S LABORATORIES (demat. shares)	INR	77'083	6'755	13'508	70'330	4'798'255.37	0.13
EICHER MOTORS LTD	INR	90'580	6'523	13'993	83'110	3'347'246.74	0.09
GAIL INDIA	INR	1'539'876		116'779	1'423'097	2'754'370.43	0.07
GMR INFRASTRUCTURE LTD	INR		1'462'698		1'462'698	1'304'830.98	0.03
GODREJ CONSUMER (demat. shares)	INR	279'768	2'157	33'520	248'405	3'317'857.29	0.09
GODREJ PROPERTIES LTD	INR	82'316	10'094	15'621	76'789	1'955'588.85	0.05
GRASIM INDUSTRIES (reg. shares)	INR	174'555	6'584	21'216	159'923	3'721'798.81	0.10
GRASIM INDUSTRIES LTD (rights) 29.01.2024	INR		5'360	5'360			
HAVELLS INDIA	INR	166'723	16'621	31'520	151'824	2'469'080.22	0.07
HCL TECHNOLOGIES (demat. shares)	INR	632'795	25'713	83'121	575'387	10'167'039.80	0.27
HDFC ASSET MANAGEMENT CO LTD	INR		62'837	4'944	57'893	2'317'616.81	0.06
HDFC BANK LTD	INR		1'937'908	243'029	1'694'879	25'260'414.83	0.67
HDFC LIFE INSURANCE CO LTD	INR	651'780		64'301	587'479	3'631'078.51	0.10
HERO MOTOCORP	INR	75'927	4'142	7'816	72'253	3'396'539.42	0.09
HINDALCO INDUSTRIES (demat. shares)	INR	914'362	64'553	166'628	812'287	4'346'413.82	0.12
HINDUSTAN AERONAUTICS LTD	INR		55'922	55'922			
HINDUSTAN AERONAUTICS LTD	INR		125'521	4'003	121'518	3'973'798.77	0.11
HINDUSTAN LEVER (demat. shares)	INR	547'862	16'598	65'129	499'331	12'792'050.15	0.34
HINDUSTAN PETROLEUM (demat. shares)	INR	418'611	45'248	119'670	344'189	1'861'985.24	0.05
HOUSING DEVELOPMENT FINANCE	INR	1'149'240	40'210	1'189'450			
ICICI BANK	INR	3'432'283	119'171	418'556	3'132'898	35'007'803.31	0.93
ICICI LOMBARD GENERAL INSURANC	INR	160'661	18'741	33'568	145'834	2'652'607.98	0.07
ICICI PRUDENTIAL LIFE INSURANC	INR	238'589		11'868	226'721	1'280'924.96	0.03
IDFC BANK	INR		2'254'054	104'290	2'149'764	1'850'393.58	0.05
INDIAN HOTELS CO LTD/THE	INR	557'288	32'490	73'598	516'180	3'216'159.43	0.09
INDIAN OIL CORP LTD	INR	1'851'057	139'821	280'302	1'710'576	3'007'404.65	0.08
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LTD	INR	157'300	18'145	29'003	146'442	1'441'513.92	0.04
INDRAPRASTHA GAS LTD	INR	206'442	22'480	54'277	174'645	791'034.64	0.02
INDUSIND BANK LTD	INR		176'006		176'006	2'757'766.93	0.07
INFO EDGE INDIA LTD	INR	47'416		3'475	43'941	2'458'189.73	0.07
INFOSYS TECHNOLOGIES (demat. shares)	INR	2'242'576	67'957	303'817	2'006'716	35'672'679.35	0.95
INTERGLOBE AVIATION	INR	63'501	35'791	6'249	93'043	3'117'823.68	0.08
ITC (demat. shares)	INR	1'996'036	65'549	244'218	1'817'367	7'841'691.77	0.21
JINDAL STEEL & POWER (demat. shares)	INR	237'873		12'849	225'024	1'855'029.25	0.05
JSW STEEL (reg. shares)	INR	489'856		119'568	370'288	3'146'329.60	0.08
JUBILANT FOODWORKS LTD	INR	258'435	24'723	33'631	249'527	1'229'312.29	0.03
KOTAK MAHINDRA BANK	INR	373'646	361'775	71'683	663'738	11'908'644.56	0.32
LUPIN	INR	135'374	13'362	11'556	137'180	2'361'606.40	0.06
MACROTECH DEVELOPERS LTD	INR		150'140		150'140	1'857'957.74	0.05
MAHINDRA & MAHINDRA	INR	582'833	44'921	61'456	566'298	11'621'504.75	0.31
MARICO (demat. shares)	INR	340'328	23'119	62'993	300'454	1'667'507.14	0.04
MARUTI UDYOK (demat. shares)	INR	81'058	13'089	8'957	85'190	10'212'672.19	0.27
MAX HEALTHCARE INSTITUTE LTD	INR		519'595	47'644	471'951	3'976'326.56	0.11
MOTHERSON SUMI SYSTEMS	INR	1'333'422	262'975	166'008	1'430'389	1'810'717.61	0.05
MPHASIS BFL (demat. shares)	INR	55'503	6'217	14'184	47'536	1'321'310.07	0.04
MRF (demat. shares)	INR	1'294	268	155	1'407	2'182'779.03	0.06
MUTHOOT FINANCE LTD	INR	78'914	10'571	16'303	73'182	1'013'255.34	0.03
NESTLE INDIA (demat. shares)	INR	22'450	1'803	24'253			
NESTLE INDIA LTD	INR		204'900		204'900	5'654'706.34	0.15
NMDC LTD	INR		621'405		621'405	1'491'102.15	0.04
NTPC	INR	2'626'990	276'445	253'942	2'649'493	9'442'892.29	0.25
OIL & NATURAL GAS CORPORATION	INR	1'722'712	371'107	184'150	1'909'669	5'366'217.18	0.14
ONE 97 COMMUNICATIONS LTD	INR		138'275		138'275	595'022.53	0.02
PAGE INDUSTRIES LTD	INR	4'051	274	543	3'782	1'378'024.23	0.04
PERSISTENT SYSTEMS LTD	INR		31'138		31'138	2'857'442.76	0.08
PETRONET LNG LTD	INR	496'475	46'817	70'593	472'699	1'372'723.03	0.04
PI INDUSTRIES LTD	INR	49'701	7'883	7'058	50'526	1'970'271.48	0.05
PIDILITE INDUSTRIES LTD	INR	104'638		11'995	92'643	2'691'838.56	0.07
POLYCAB INDIA LTD	INR		28'029		28'029	1'415'114.74	0.04
POWER FINANCE CORPORATION	INR		962'749	63'294	899'455	3'827'534.29	0.10
POWER GRID INDIA	INR	2'124'723	948'563	249'648	2'823'638	8'481'750.80	0.23

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
PUNJAB NATIONAL BANK	INR		1'334'156		1'334'156	1'727'860.70	0.05
RELIANCE INDUSTRIES LTD	INR	2'023'776	71'270	254'822	1'840'224	57'096'798.00	1.52
RELIANCE STRATEGIC INVESTMENTS LIMITED	INR		2'075'084	353'830	1'721'254	5'670'313.40	0.15
RURAL ELECTRIFICATI	INR		861'497	64'058	797'439	3'743'597.72	0.10
SBI CARDS & PAYMENT SERVICES L	INR	154'982	33'934	9'978	178'938	1'370'213.58	0.04
SBI LIFE INSURANCE CO LTD	INR	303'648		30'112	273'536	4'517'011.83	0.12
SHREE CEMENT (demat. shares)	INR	7'148	459	2'155	5'452	1'476'696.57	0.04
SHRIRAM TRANSPORT FINANCE	INR	149'405	45'670	24'143	170'932	4'426'742.41	0.12
SIEMENS DEMATERIALISED	INR	46'915	12'356	5'348	53'923	2'679'603.91	0.07
SONA BLW PRECISION FORGINGS LT	INR		274'122	26'491	247'631	1'813'126.46	0.05
SRF LTD	INR	98'603	8'452	17'286	89'769	2'278'143.05	0.06
STATE BANK OF INDIA	INR	1'199'015	34'676	149'896	1'083'795	8'610'474.90	0.23
SUN PHARMACEUTICAL	INR	644'629	26'423	88'320	582'732	9'765'228.56	0.26
SUPREME INDUSTRIES LTD	INR		42'070	4'947	37'123	1'636'342.67	0.04
SUZLON ENERGY LTD	INR		5'494'426		5'494'426	2'640'348.29	0.07
TATA COMMUNICATIONS LTD	INR		70'993		70'993	1'449'559.57	0.04
TATA CONSULTANCY SERVICES (demat. shares)	INR	609'423	18'464	82'723	545'164	23'708'931.84	0.63
TATA ELXSI LTD	INR	22'935		2'180	20'755	1'721'680.11	0.05
TATA GLOBAL BEVERAGES LTD	INR	376'949		38'495	338'454	4'277'452.22	0.11
TATA MOTORS	INR	1'121'453	23'220	136'026	1'008'647	10'178'283.30	0.27
TATA MOTORS -A-	INR		285'003		285'003	1'913'632.67	0.05
TATA POWER	INR	992'963	13'851	133'727	873'087	3'446'900.97	0.09
TATA STEEL LTD	INR	4'932'446	360'865	840'801	4'452'510	6'662'484.38	0.18
TECH MAHINDRA	INR	388'595	10'955	73'772	325'778	4'407'175.57	0.12
TITAN COMPANY	INR	236'249	10'102	30'727	215'624	8'299'530.54	0.22
TORRENT PHARMACEUTICALS LTD	INR	68'965		8'021	60'944	1'724'482.68	0.05
TRENT LTD	INR	119'728	7'910	17'554	110'084	4'542'638.61	0.12
TUBE INVESTMENTS OF INDIA LTD	INR	73'718		9'319	64'399	2'382'026.95	0.06
TVS MOTOR CO LTD	INR	142'848	15'201	13'814	144'235	3'280'725.40	0.09
ULTRA TECH CEMENT	INR	68'306	8'536	6'726	70'116	7'366'125.41	0.20
UNION BANK OF INDIA	INR		898'134		898'134	1'395'422.66	0.04
UNITED SPIRITS LIMITED	INR	191'946	14'397	26'289	180'054	2'229'285.84	0.06
UPL	INR	333'858		73'679	260'179	1'297'815.95	0.03
VARUN BEVERAGES LTD	INR		312'984	36'894	276'090	4'129'788.74	0.11
VARUN BEVERAGES LTD	INR	148'661	7'831	156'492			
VEDANTA	INR	487'276	167'168	72'960	581'484	1'655'289.23	0.04
WIPRO (demat. shares)	INR	924'747	36'470	168'542	792'675	4'365'640.61	0.12
YES BANK LTD	INR	7'594'827	885'181	515'003	7'965'005	2'068'165.19	0.05
ZOMATO LTD	INR	2'011'483	1'902'668	238'013	3'676'138	6'459'202.28	0.17
						<b>652'187'812.84</b>	<b>17.34</b>
<b>Indonesia</b>							
ADARO ENERGY	IDR	9'641'400		991'500	8'649'900	1'172'929.51	0.03
AMMAN MINERAL INTERNASIONAL PT	IDR		4'058'600		4'058'600	1'933'039.09	0.05
BANK CENTRAL ASIA TBK PT	IDR	36'957'100	675'700	4'102'700	33'530'100	18'553'139.57	0.49
BANK RAKYAT INDONESIA (PERSERO)	IDR	45'487'826	417'900	5'073'300	40'832'426	14'013'826.47	0.37
BARITO PACIFIC TBK PT	IDR	18'495'090		1'418'600	17'076'490	932'929.19	0.02
BNI TBK PT	IDR	5'102'200	5'013'900	1'057'400	9'058'700	3'045'527.93	0.08
CHAROEN POKPHAND INDONESIA	IDR	4'933'900		283'100	4'650'800	1'261'300.26	0.03
GOTO GOJEK TOKOPEDIA TBK PT	IDR		554'591'400	57'469'600	497'121'800	1'977'728.24	0.05
KALBE FARMA	IDR	13'930'100		1'011'200	12'918'900	1'078'592.17	0.03
MERDEKA COPPER GOLD TBK PT	IDR	7'961'261		1'930'200	6'031'061	763'743.66	0.02
PT ANEKA TAMBANG (PERSERO)	IDR	5'708'900			5'708'900	467'036.42	0.01
PT ASTRA INTERNATIONAL	IDR	13'709'700		1'419'000	12'290'700	3'598'391.16	0.10
PT BANK MANDIRI (PERSERO)	IDR	12'533'700	12'533'700	2'398'800	22'668'600	8'891'360.07	0.24
PT INDAH KIAT PULP & PAPER	IDR	1'874'200		333'600	1'540'600	753'183.48	0.02
PT INDOFOOD CBP SUKSES MAKMUR	IDR	1'597'800		87'600	1'510'200	977'376.54	0.03
PT INDOFOOD SUKSES MAKMUR	IDR	2'910'300		236'600	2'673'700	992'530.86	0.03
PT SEMEN INDONESIA (PERSERO) TBK	IDR	2'315'310		129'600	2'185'710	747'081.24	0.02
PT SUMBER ALFARIA TRIJAYA	IDR	10'886'300	1'218'800	417'700	11'687'400	1'800'926.80	0.05
PT TELEKOMUNIKASI INDONESIA -B-	IDR	33'243'100		3'168'100	30'075'000	6'740'794.48	0.18
PT UNITED TRACTORS	IDR	1'108'500	65'200	278'500	895'200	1'180'035.75	0.03
PT VALE INDONESIA	IDR	1'635'700		1'635'700			
SARANA MENARA NUSANTARA	IDR	13'571'600		3'254'200	10'317'400	531'867.62	0.01
UNILEVER INDONESIA TBK PT	IDR	5'121'900		492'100	4'629'800	708'223.51	0.02
						<b>72'121'564.02</b>	<b>1.92</b>
<b>Kuwait</b>							
AGILITY PUBLIC WAREHOUSING COMPANY	KWD	962'471	105'754	96'240	971'985	1'672'120.50	0.04
BOUBAYAN BANK	KWD	870'550	52'233	48'572	874'211	1'609'017.51	0.04
GULF BANK KSCP	KWD	1'048'841	281'606	131'419	1'199'028	1'012'476.32	0.03
GULF BANK KSCP (rights) 12.11.2023	KWD		86'371	86'371			

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KUWAIT FINANCE HOUSE	KWD	4'925'150	809'067	535'093	5'199'124	12'054'486.81	0.32
MABANEE CO SAK	KWD	406'910	24'414	61'798	369'526	865'230.54	0.02
MOBILE TELECOMMUNICATIONS COMPANY KSC	KWD	1'490'216		306'784	1'183'432	1'703'902.85	0.05
NATIONAL BANK OF KUWAIT	KWD	4'779'859	360'957	637'571	4'503'245	12'632'380.05	0.34
						<b>31'549'614.58</b>	<b>0.84</b>
<b>Luxembourg</b>							
ALLEGRO.EU SA	PLN	242'535	107'504	41'922	308'117	2'193'785.94	0.06
REINET INVESTMENTS	ZAR	91'784		8'923	82'861	1'841'016.48	0.05
						<b>4'034'802.42</b>	<b>0.11</b>
<b>Malaysia</b>							
AMMB HOLDINGS	MYR	1'242'800		144'400	1'098'400	884'569.09	0.02
AXIATA GROUP	MYR	1'869'103		214'000	1'655'103	853'790.52	0.02
CIMB GROUP HOLDINGS	MYR	4'597'778	116'300	828'600	3'885'478	4'657'560.23	0.12
DIALOG GROUP	MYR	2'473'800	377'800	2'851'600			
DIGI.COM	MYR	2'049'200	292'700	198'600	2'143'300	1'730'030.37	0.05
GAMUDA	MYR	1'221'900		80'600	1'141'300	1'120'306.86	0.03
GENTING	MYR	1'434'000		90'100	1'343'900	1'189'506.56	0.03
GENTING MALAYSIA	MYR	1'953'700	553'200	845'800	1'661'100	884'624.95	0.02
HAP SENG CONSOLIDATED	MYR	426'400		426'400			
HONG LEONG BANK	MYR	429'200	41'000	80'200	390'000	1'427'095.46	0.04
HONG LEONG FINANCIAL GROUP BHD	MYR	156'500		156'500			
IHH HEALTHCARE	MYR	1'180'600	285'200	78'100	1'387'700	1'583'624.50	0.04
INARI AMERTRON BHD	MYR	1'851'400	229'300	387'900	1'692'800	995'741.07	0.03
IOI CORPORATION	MYR	1'664'100	181'300	318'900	1'526'500	1'127'356.80	0.03
KUALA LUMPUR KEPONG	MYR	291'000	32'700	17'100	306'600	1'274'388.01	0.03
MALAYAN BANKING	MYR	3'228'800	380'500	314'000	3'295'300	5'827'326.69	0.15
MALAYSIA AIRPORTS HOLDINGS	MYR	451'900	95'400		547'300	861'197.59	0.02
MALAYSIA INTERNATIONAL SHIPPING	MYR	884'700	80'800	149'500	816'000	1'150'761.33	0.03
MAXIS BHD	MYR	1'586'900		259'400	1'327'500	916'344.92	0.02
MR DIY GROUP M BHD	MYR	1'613'850	585'300	347'700	1'851'450	535'942.37	0.01
NESTLE	MYR	47'600		2'100	45'500	1'054'521.27	0.03
PETRONAS CHEMICALS GROUP	MYR	1'592'500	271'000	167'600	1'695'900	2'202'823.94	0.06
PETRONAS DAGANGAN	MYR	204'200		11'200	193'000	817'965.37	0.02
PETRONAS GAS	MYR	529'100		51'400	477'700	1'590'227.24	0.04
PPB GROUP	MYR	422'680	36'600	68'300	390'980	1'130'325.44	0.03
PRESS METAL ALUMINIUM HOLDINGS	MYR	2'461'600	113'800	278'800	2'296'600	1'994'402.09	0.05
PUBLIC BANK Bhd	MYR	9'751'800	368'100	1'280'400	8'839'500	7'217'086.06	0.19
QL RESOURCES BHD	MYR	744'650		90'300	654'350	705'452.45	0.02
RHB BANK BERHAD	MYR	994'900		86'300	908'600	944'152.76	0.03
SIME DARBY BERHAD	MYR	1'790'500			1'790'500	900'378.52	0.02
SIME DARBY PLANTATION BHD	MYR	1'404'900		231'700	1'173'200	942'630.43	0.03
TELEKOM MALAYSIA	MYR	760'100	108'000	174'600	693'500	778'544.33	0.02
TENAGA NASIONAL	MYR	1'713'500	66'500	198'700	1'581'300	3'303'955.34	0.09
TOP GLOVE CORPORATION BHD	MYR	3'516'400		3'516'400			
YTL	MYR		2'003'400		2'003'400	992'568.38	0.03
YTL POWER INTERNATIONAL	MYR		1'482'700		1'482'700	1'086'755.61	0.03
						<b>52'681'956.55</b>	<b>1.40</b>
<b>Mexico</b>							
ALFA -A-	MXN	1'935'994	172'279	134'132	1'974'141	1'294'611.39	0.03
AMERICA MOVIL -L-	MXN	18'343'467		18'343'467			
AMERICA MOVIL SAB DE CV	MXN		21'384'923	9'945'497	11'439'426	9'420'041.66	0.25
ARCA CONTINENTAL	MXN	290'100	58'210	34'871	313'439	2'969'375.13	0.08
BANCO DEL BAJIO SA	MXN	512'183	39'774	92'359	459'598	1'504'140.98	0.04
CEMEX SAB DE CV -CPO-	MXN	10'264'594		1'062'611	9'201'983	6'186'450.55	0.16
COCA-COLA FEMSA S. -B- SAB DE CV	MXN	359'230	22'108	63'233	318'105	2'730'455.55	0.07
CONTROLADORA AXTEL SAB DE CV	MXN		1'935'994	1'935'994			
FIBRA UNO ADMINISTRACION	MXN	2'092'763		334'891	1'757'872	2'793'532.11	0.07
FOMENTO ECONOMICO MEXICANO (units)	MXN	1'300'108	43'671	179'256	1'164'523	12'787'823.07	0.34
GRUMA SA De CV GRUMA	MXN	135'064	9'149	32'178	112'035	1'754'571.39	0.05
GRUPO AEROPORTUARIO DE PACIFICO -B-	MXN	242'492	14'015	19'137	237'370	3'082'286.34	0.08
GRUPO AEROPORTUARIO DEL CENTRO -B-	MXN		178'071		178'071	1'357'305.47	0.04
GRUPO AEROPORTUARIO DEL SURESTE	MXN	128'957	9'343	20'838	117'462	3'030'827.82	0.08
GRUPO BIMBO -A-	MXN	898'372		95'440	802'932	2'953'819.82	0.08
GRUPO CARSO -A1-	MXN	302'185	71'968	32'399	341'754	2'600'180.75	0.07
GRUPO FINANCIERO BANORTE	MXN	1'730'269	61'363	237'454	1'554'178	14'130'959.68	0.38
GRUPO FINANCIERO INBURSA -O-	MXN	1'469'216		355'457	1'113'759	2'971'539.23	0.08
GRUPO MEXICO SAB DE CV	MXN	2'087'200	69'012	265'408	1'890'804	8'071'936.41	0.21
GRUPO TELEvisa -A+L+D-	MXN	1'592'235	136'194	1'728'429			
INDUSTRIAS PENOLES	MXN	90'392	41'996	7'130	125'258	1'380'326.29	0.04
KIMBERLY CLARK DE MEXICO -A-	MXN	1'002'230	59'587	135'090	926'727	1'811'246.21	0.05

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OPERADORA DE SITIOS MEXICANOS S	MXN	843'162		70'240	772'922	790'015.93	0.02
ORBIA ADVANCE CORP SAB DE CV	MXN	653'005	139'090	183'392	608'703	989'936.54	0.03
PROMOTORA OPERADORA DE INFRAESTRUCTURA	MXN	148'193	12'802	45'694	115'301	1'053'817.53	0.03
WAL-MART DE MEXICO SAB	MXN	3'494'305	122'217	486'329	3'130'193	11'022'737.75	0.29
						<b>96'687'937.60</b>	<b>2.57</b>
<b>Netherlands</b>							
NEPI ROCKCASTLE N.V	ZAR	301'215	67'195	30'324	338'086	2'123'724.82	0.06
PEPCO GROUP NV	PLN	113'917			113'917	503'580.40	0.01
						<b>2'627'305.22</b>	<b>0.07</b>
<b>Peru</b>							
CIA DE MINAS BUENAVENTURA ADR	USD	141'346	17'650	28'050	130'946	1'741'121.37	0.05
						<b>1'741'121.37</b>	<b>0.05</b>
<b>Philippines</b>							
ABOITIZ EQUITY VENTURES	PHP	1'118'650		189'800	928'850	771'132.83	0.02
AC ENERGY CORP	PHP	507'270		507'270			
AYALA CORP	PHP	165'960	51'650	49'530	168'080	1'785'062.67	0.05
AYALA LAND	PHP	5'083'000		973'300	4'109'700	2'253'128.19	0.06
BANK OF PHILIPPINE ISLAND	PHP	1'184'552	239'166	225'650	1'198'068	2'347'721.16	0.06
BDO UNIBANK	PHP	1'609'894	72'350	242'800	1'439'444	3'449'800.18	0.09
INTL CONTAINER TERMINAL SERV	PHP	677'460	34'940	97'040	615'360	2'785'703.19	0.07
JG SUMMIT HOLDINGS	PHP	2'012'185		414'220	1'597'965	1'026'263.43	0.03
JOLLIBEE FOODS	PHP	291'500	34'360	54'570	271'290	1'163'522.98	0.03
MANILA ELECTRIC	PHP	187'920		17'170	170'750	1'043'117.08	0.03
METROPOLITAN BANK & TRUST	PHP	1'179'069	127'570	217'050	1'089'589	1'058'186.30	0.03
MONDE NISSIN CORP	PHP	4'142'500		4'142'500			
PLDT	PHP	58'320	4'630	17'280	45'670	939'298.16	0.02
SM INVESTMENTS CORP	PHP	160'205	19'170	31'350	148'025	2'179'569.18	0.06
SM PRIME HOLDINGS	PHP	7'685'200	222'800	1'770'600	6'137'400	3'037'940.39	0.08
UNIVERSAL ROBINA	PHP	575'000	51'470	158'370	468'100	857'891.25	0.02
						<b>24'698'336.99</b>	<b>0.66</b>
<b>Poland</b>							
BANK POLSKA KASA OPIEKI GRUPA PEKAO	PLN	122'308	11'052	21'801	111'559	4'261'543.46	0.11
BANK ZACHODNI WBK	PLN	24'147		2'484	21'663	2'628'466.84	0.07
BUDIMEX	PLN		8'455	724	7'731	1'246'162.68	0.03
CD PROJEKT S.A.	PLN	44'185		5'157	39'028	945'364.15	0.03
CYFROWY POLSAT	PLN	169'454		169'454			
DINO POLSKA SA	PLN	32'588	2'691	5'514	29'765	3'054'180.96	0.08
KGHM POLSKA MIEDZ	PLN	92'890	4'561	10'859	86'592	2'061'164.90	0.05
LPP	PLN	735	55	116	674	2'669'921.80	0.07
MBANK	PLN	10'067		1'155	8'912	1'367'653.84	0.04
PGE POLSKA GRUPA ENERGETYCZNA	PLN	587'550		43'966	543'584	956'863.88	0.03
POLSKI KONCERN NAFTOWY	PLN	430'827	9'126	87'494	352'459	4'823'656.60	0.13
POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI	PLN	590'655	18'369	77'729	531'295	6'517'997.23	0.17
POWSZECHNY ZAKLAD UBEZPIECZEN	PLN	411'456	18'909	63'337	367'028	3'980'020.76	0.11
						<b>34'512'997.10</b>	<b>0.92</b>
<b>Qatar</b>							
BARWA REAL ESTATE	QAR	1'249'689	240'765	307'950	1'182'504	875'112.98	0.02
DUKHAN BANK	QAR		1'225'462	70'856	1'154'606	1'161'628.41	0.03
INDUSTRIES OF QATAR	QAR	1'024'538		106'156	918'382	2'865'188.21	0.08
MASRAF AL RAYAN	QAR	3'831'514	273'099	724'947	3'379'666	2'067'923.11	0.05
MESAIIED PETROCHEMICAL HOLDING	QAR	2'902'032	721'657	212'790	3'410'899	1'559'088.42	0.04
QATAR ELECTRICITY AND WATER	QAR	290'729		22'028	268'701	1'124'880.62	0.03
QATAR FUEL QSC	QAR	398'309		40'609	357'700	1'294'167.88	0.03
QATAR GAS TRANSPORT COMPANY	QAR	1'634'781		104'705	1'530'076	1'480'175.04	0.04
QATAR INTERNATIONAL ISLAMIC BANK	QAR	649'755		29'638	620'117	1'711'194.46	0.05
QATAR ISLAMIC BANK	QAR	1'117'675	99'769	150'035	1'067'409	5'201'708.29	0.14
QATAR NATIONAL BANK	QAR	3'077'528	30'941	304'315	2'804'154	10'328'609.23	0.27
QATAR TELECOM	QAR	524'857		42'525	482'332	1'326'314.82	0.04
THE COMMERCIAL BANK	QAR	2'200'359		234'383	1'965'976	2'403'949.61	0.06
						<b>33'399'941.08</b>	<b>0.89</b>
<b>Saudi Arabia</b>							
ACWA POWER CO	SAR	53'702	11'385	7'377	57'710	3'577'235.06	0.10
ADES HOLDING CO	SAR		205'205		205'205	963'630.22	0.03
ADVANCED PETROCHEMICAL CO	SAR	83'500	22'785	29'546	76'739	689'191.72	0.02
AL RAJHI BANK	SAR	1'305'974	39'356	160'646	1'184'684	24'756'258.41	0.66
ALINMA BANK	SAR	647'181	19'229	71'359	595'051	6'140'525.60	0.16
ALMARAI CO JSC	SAR	164'814	8'738	22'133	151'419	2'090'500.03	0.06
ARAB NATIONAL BANK	SAR	392'346	56'793	40'308	408'831	2'673'384.93	0.07
ARABIAN INTERNET & COMMUNICATI	SAR	15'827		1'170	14'657	1'262'312.53	0.03

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BANK ALBILAD	SAR	320'416	12'789	35'680	297'525	3'450'983.56	0.09
BANK AL-JAZIRA	SAR	266'155		22'795	243'360	1'111'948.08	0.03
BANQUE SAUDI FRANSI	SAR	386'216	15'415	43'114	358'517	3'207'208.59	0.09
BUPA ARABIA FOR COOPERATIVE IN CO FOR COOPERATIVE INSURANCE/T	SAR	50'469	4'326	6'251	48'544	2'616'977.09	0.07
DALLAH HEALTHCARE CO	SAR	23'788	48'685	2'360	46'325	1'762'069.04	0.05
DAR AL ARKAN REAL ESTATE DEVEL	SAR	346'846	4'914	18'874	333'537	831'360.26	0.02
DR SULAIMAN AL HABIB MEDICAL S	SAR	57'217	31'472	44'781	6'371	1'093'256.11	0.03
ELM CO	SAR	15'730	2'284	6'371	53'130	4'109'186.84	0.11
EMAAR ECONOMIC CITY	SAR	270'455	1'145	2'302	14'573	3'616'732.84	0.10
ETIHAD ETISALAT CO	SAR	246'720		270'455			
JARIR MARKETING CO	SAR	294'297	26'149	43'775	229'094	2'974'618.84	0.08
MOBILE TELECOMMUNICATIONS CO S	SAR	39'460	355'140	46'066	348'534	1'274'985.02	0.03
MOUWASAT MEDICAL SERVICES CO	SAR	294'297	27'572	266'725	933'130.68	933'130.68	0.02
NAHDI MEDICAL CO	SAR	32'297	34'519	7'582	59'234	1'716'242.68	0.05
NATIONAL COMMERCIAL BANK	SAR	25'660	2'796	7'132	21'324	710'967.09	0.02
NATIONAL INDUSTRIALIZATION CO	SAR	1'462'038	555'981	252'613	1'765'406	17'554'581.91	0.47
POWER & WATER UTILITY CO FOR J	SAR	216'807		216'807			
RABIGH REFINING & PETROCHEMICA	SAR		49'678		49'678	885'316.09	0.02
RIYAD BANK	SAR	273'800		273'800			
SABIC AGRI-NUTRIENTS COMPANY	SAR	891'525	97'916	96'865	892'576	6'517'755.61	0.17
SAUDI ARABIAN MINING CO	SAR	141'466	13'714	13'547	141'633	4'163'525.81	0.11
SAUDI ARABIAN OIL CO	SAR	568'868	317'988	102'287	784'569	9'164'667.37	0.24
SAUDI ARAMCO BASE OIL CO	SAR	1'598'142	233'719	239'617	1'592'244	11'851'173.63	0.32
SAUDI BASIC INDUSTRIES CORP	SAR	33'865	33'865	1'958	31'907	1'258'600.01	0.03
SAUDI BRITISH BANK/THE	SAR	594'350	26'946	74'821	546'475	10'110'880.88	0.27
SAUDI ELECTRICITY CO	SAR	610'634	59'196	58'477	611'353	5'921'182.93	0.16
SAUDI INDUSTRIAL INVESTMENT GR	SAR	544'916	21'749	61'945	504'720	2'370'134.48	0.06
SAUDI INVESTMENT BANK/THE	SAR	243'209	19'334	29'438	233'105	1'132'959.57	0.03
SAUDI KAYAN PETROCHEMICAL CO	SAR	321'154	29'784	51'911	299'027	1'136'008.02	0.03
SAUDI RESEARCH & MARKETING GRO	SAR	484'494	38'742	59'991	463'245	1'049'616.22	0.03
SAUDI TADAWUL GROUP HOLDING CO	SAR	23'848		3'898	19'950	1'156'997.26	0.03
SAUDI TELECOM CO	SAR	32'225		3'629	28'596	1'624'849.47	0.04
SAVOLA GROUP/THE	SAR	990'584	366'360	162'012	1'194'932	11'910'043.94	0.32
SIPCHEM	SAR	171'889	18'457	32'669	157'677	1'962'170.29	0.05
YANBU NATIONAL PETROCHEMICAL C	SAR	234'972	31'539	58'863	207'648	1'494'344.43	0.04
		169'696	13'670	16'171	167'195	1'470'170.10	0.04
						<b>164'297'683.24</b>	<b>4.37</b>
<b>Singapore</b>							
BOC AVIATION	HKD	141'100		15'500	125'600	815'139.54	0.02
						<b>815'139.54</b>	<b>0.02</b>
<b>South Africa</b>							
ABSA GROUP LIMITED	ZAR	571'848	13'708	69'643	515'913	3'873'288.33	0.10
AFRICAN RAINBOW MINERALS	ZAR	76'304		76'304			
ANGLO AMERICAN PLATINUM	ZAR	36'553	7'601	3'702	40'452	1'368'298.03	0.04
ANGLOGOLD ASHANTI (reg. shares)	ZAR	283'128	5'031	288'159			
ASPEN PHARMACARE	ZAR	250'428	13'117	32'592	230'953	2'077'704.47	0.06
BID CORPORATION	ZAR	221'497	6'581	24'422	203'656	4'194'493.57	0.11
BIDVEST GROUP	ZAR	192'422	9'696	26'497	175'621	1'883'593.02	0.05
CAPITEC BANK HOLDINGS	ZAR	58'836	1'973	7'938	52'871	4'896'834.65	0.13
CLICKS GROUP	ZAR	168'528	12'875	35'858	145'545	2'004'818.53	0.05
DISCOVERY	ZAR	343'960	15'337	33'131	326'166	2'034'625.10	0.05
EXXARO RESOURCES	ZAR	161'209	32'575	45'317	148'467	1'211'134.82	0.03
FIRSTRAND	ZAR	3'371'035	103'127	408'717	3'065'445	9'115'085.06	0.24
GOLD FIELDS	ZAR	600'753	8'641	66'841	542'553	6'270'817.31	0.17
GROWTHPOINT PROPERTIES (units)	ZAR	2'260'946	194'082	2'455'028			
HARMONY GOLD MINING	ZAR	364'183	29'952	70'118	324'017	1'673'641.24	0.04
IMPALA PLATINUM HOLDINGS	ZAR	573'649	39'520	50'715	562'454	1'672'454.10	0.04
KUMBA IRON ORE	ZAR	42'780		3'666	39'114	964'033.96	0.03
MR. PRICE GROUP	ZAR	168'907	16'161	185'068			
MTN GROUP	ZAR	1'136'168	68'837	175'299	1'029'706	3'946'626.00	0.10
MULTICHOICE GROUP LTD	ZAR	247'695	21'053	268'748			
NASPERS LTD	ZAR		126'892	16'492	110'400	15'988'729.74	0.42
NASPERS -N-	ZAR	145'071	4'343	149'414			
NEDBANK GROUP	ZAR	311'628		44'892	266'736	2'683'666.99	0.07
NORTHAM PLATINUM HOLDINGS LIMITED	ZAR	234'433		17'692	216'741	1'091'175.91	0.03
OLD MUTUAL LTD	ZAR	3'085'467	274'396	444'860	2'915'003	1'597'605.65	0.04
OUTSURANCE GROUP LIMITED	ZAR	561'766		50'715	511'051	976'790.03	0.03
PEPKOR HOLDINGS LTD	ZAR	1'349'040		130'151	1'218'889	1'044'563.22	0.03
REMGRO	ZAR	363'109	21'220	90'748	293'581	1'960'188.25	0.05
SANLAM	ZAR	1'207'388		137'309	1'070'079	3'612'640.71	0.10

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SASOL	ZAR	381'684	18'844	51'518	349'010	2'318'583.21	0.06
SHOPRITE HOLDINGS LTD	ZAR	334'397	10'976	40'174	305'199	3'617'422.51	0.10
SIBANYE STILLWATER LTD	ZAR	1'921'690		168'794	1'752'896	1'598'748.94	0.04
STANDARD BANK GROUP	ZAR	900'372	51'485	137'829	814'028	7'541'014.90	0.20
THE FOSCHINI GROUP	ZAR	216'961	25'414	242'375			
VODACOM GROUP	ZAR	439'736	20'278	98'614	361'400	1'559'676.93	0.04
WOOLWORTHS HOLDINGS	ZAR	642'823	71'480	167'605	546'698	1'610'296.24	0.04
						<b>94'388'551.42</b>	<b>2.51</b>
<b>South Korea</b>							
AMOREPACIFIC (new)	KRW	19'600		1'958	17'642	1'395'291.89	0.04
BGF RETAIL CO LTD	KRW	5'317	352	5'669			
BIG HIT ENTERTAINMENT CO LTD	KRW	12'511	1'568	2'204	11'875	1'563'475.04	0.04
CELLTRION	KRW	68'732	34'299	11'065	91'966	10'928'522.44	0.29
CELLTRION HEALTHCARE CO LTD	KRW	60'151	11'050	71'201			
CELLTRION PHARM INC	KRW	12'072	468	2'703	9'837	721'406.90	0.02
CHEIL WORLDWIDE	KRW	45'459		45'459			
CJ	KRW	9'683		9'683			
CJ CHEILJEDANG	KRW	5'548		519	5'029	996'011.92	0.03
COSMO AM&T CO LTD (rights) 07.11.2023	KRW		779	779			
COSMOAM&T CO LTD	KRW		16'157	1'468	14'689	1'720'270.99	0.05
COWAY	KRW	37'104		3'558	33'546	1'202'336.70	0.03
DAEWOO INTERNATIONAL	KRW		35'305	3'238	32'067	1'189'617.29	0.03
DAEWOO SECURITIES	KRW	185'251		38'601	146'650	874'731.32	0.02
DAEWOO SHIPBUILDING & MARINE ENGINEERING	KRW		46'252	46'252		721'819.47	0.02
DONGBU INSURANCE	KRW	30'546	2'146	3'687	29'005	1'895'029.12	0.05
DOOSAN BOBCAT (reg. shares)	KRW	32'852	6'181	5'638	33'395	1'036'819.41	0.03
DOOSAN HEAVY INDUSTRIES AND CONSTRUCTION	KRW	281'409	15'827	24'974	272'262	2'923'877.20	0.08
ECOPRO BM CO LTD	KRW	32'313	2'313	4'934	29'692	5'232'662.68	0.14
ECOPRO CO LTD	KRW		13'219	1'093	12'126	4'955'552.86	0.13
ECOPRO MATERIALS CO LTD	KRW		8'359		8'359	1'067'388.88	0.03
E-MART	KRW	13'906		13'906			
F&F CO LTD / NEW	KRW	11'688		11'688			
GS HOLDINGS	KRW	31'679		3'815	27'864	885'366.18	0.02
HANA FINANCIAL GROUP	KRW	198'872	10'195	31'560	177'507	6'643'822.01	0.18
HANJIN KAL	KRW		16'179		16'179	676'168.33	0.02
HANKOOK TIRE	KRW	50'395		5'265	45'130	1'617'523.85	0.04
HANMI PHARM CO LTD	KRW	4'741	76	911	3'906	862'709.90	0.02
HANMI SEMICONDUCTOR CO LTD	KRW		29'014	2'417	26'597	1'491'470.20	0.04
HANON SYSTEMS	KRW	122'451			122'451	499'612.82	0.01
HANWHA AEROSPACE CO LTD	KRW		23'708	2'196	21'512	2'667'277.09	0.07
HANWHA CHEMICAL CORP	KRW	75'303	7'718	13'513	69'508	1'275'509.96	0.03
HANWHA GALLERIA CORPORATION CORP.	KRW		76'319	76'319			
HANWHA OCEAN CO., LTD. (rights) 09.11.2023	KRW		9'484	9'484			
HLB	KRW	75'790	3'789	8'412	71'167	3'835'503.13	0.10
HOTEL SHILLA	KRW	21'270		21'270			
HYUNDAI ENGINEERING CONSTRUCTION	KRW	52'436		3'307	49'129	1'127'336.25	0.03
HYUNDAI GLOVIS CO LTD	KRW	12'395	1'073	1'651	11'817	1'488'635.22	0.04
HYUNDAI HEAVY INDUSTRIES	KRW	28'596		2'877	25'719	1'903'137.81	0.05
HYUNDAI HEAVY INDUSTRIES CO LT	KRW	12'163	2'612	787	13'988	1'090'574.91	0.03
HYUNDAI HEAVY INDUSTRIES HOLDI	KRW	31'888	611	6'185	26'314	1'230'247.12	0.03
HYUNDAI MERCHANT MARINE	KRW	184'210		35'907	148'303	1'791'738.22	0.05
HYUNDAI MIPO DOCKYARD	KRW	15'794		15'794			
HYUNDAI MOBIS	KRW	40'772	1'923	5'483	37'212	5'967'340.63	0.16
HYUNDAI MOTOR	KRW	92'729	2'839	12'082	83'486	13'829'531.17	0.37
HYUNDAI MOTOR CO (pref. shares)	KRW	15'166	1'835	4'161	12'840	1'354'290.35	0.04
HYUNDAI MOTOR E. 1999	KRW	24'188	1'771	3'749	22'210	2'360'209.25	0.06
HYUNDAI STEEL	KRW	57'081	11'681	15'537	53'225	1'265'320.77	0.03
ILJIN MATERIALS CO LTD	KRW	15'111		15'111			
INDUSTRIAL BANK OF KOREA	KRW	173'092	14'766	22'568	165'290	1'530'244.01	0.04
JYP ENTERTAINMENT CORP	KRW		18'810	18'810			
KAKAO CORP	KRW	208'528	12'030	31'635	188'923	6'658'832.89	0.18
KAKAO GAMES CORP	KRW	23'874	4'398	28'272			
KAKAOBANK CORP	KRW	94'429	16'625	9'760	101'294	1'905'689.17	0.05
KAKAOPAY CORP	KRW	17'737		17'737		516'668.70	0.01
KANGWON LAND	KRW	63'676		63'676		731'832.38	0.02
KB FINANCIAL GROUP	KRW	259'548	9'495	36'284	232'759	9'773'863.77	0.26
KIA MOTORS	KRW	176'529	4'790	22'642	158'677	13'063'796.48	0.35
KOREA AEROSPACE INDUSTRIES	KRW	48'032	4'173	7'247	44'958	1'525'142.49	0.04
KOREA ELECTRIC POWER	KRW	176'419	11'573	32'463	155'529	2'550'639.81	0.07
KOREA INVESTMENT HOLDINGS	KRW	27'770		2'393	25'377	1'191'474.36	0.03

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KOREA ZINC	KRW	5'945	325	1'262	5'008	1'481'983.72	0.04
KOREAN AIR	KRW	122'725	14'278	30'449	106'554	1'620'629.23	0.04
KRAFTON INC	KRW	19'565	913	2'788	17'690	2'655'460.00	0.07
KT CORPORATION	KRW		43'667	4'263	39'404	1'018'833.32	0.03
KT& G CORP	KRW	74'357		11'835	62'522	3'845'049.05	0.10
KUM YANG CO LTD	KRW		19'883		19'883	1'268'806.22	0.03
KUMHO PETRO CHEMICALS	KRW	12'084		1'994	10'090	986'836.98	0.03
L&F CO LTD	KRW	15'546	1'276	1'119	15'703	1'762'181.13	0.05
LG	KRW	63'754		6'447	57'307	3'550'858.27	0.09
LG CHEM (pref. shares)	KRW	5'225	562	1'156	4'631	918'717.75	0.02
LG CHEMICAL	KRW	32'920	998	3'914	30'004	8'988'007.63	0.24
LG DISPLAY	KRW	156'182	46'756	18'456	184'482	1'388'296.84	0.04
LG DISPLAY CO LTD (rights) 07.03.2024	KRW		43'782	43'782			
LG ELECTRONICS	KRW	70'767	2'930	9'109	64'588	4'053'256.83	0.11
LG ENERGY SOLUTION	KRW	23'504	8'289	3'376	28'417	7'544'836.81	0.20
LG HOUSEHOLD & HEALTHCARE	KRW	6'207	801	1'102	5'906	1'245'862.75	0.03
LG INNOTEK	KRW	9'378	670	1'503	8'545	1'141'430.60	0.03
LG UPLUS	KRW	142'297		12'719	129'578	884'294.74	0.02
LOTTE CHEMICAL	KRW	13'711		2'023	11'688	946'036.07	0.03
LOTTE SHOPPING	KRW	7'661		7'661			
MERITZ FINANCIAL HOLDINGS	KRW	49'049	28'232	14'225	63'056	3'465'081.99	0.09
MERITZ SECURITIES CO LTD	KRW	175'649		175'649			
NCSOFT	KRW	10'888	483	2'377	8'994	1'153'826.97	0.03
NETMARBLE GAMES CORP	KRW	15'005			15'005	612'219.61	0.02
NHN	KRW	87'503	3'128	12'157	78'474	10'119'206.89	0.27
ORION CORP/REPUBLIC OF KOREA	KRW	15'692	1'228	2'425	14'495	890'471.47	0.02
PAN OCEAN CO LTD	KRW	176'207		176'207			
PEARLABYSS CORP	KRW	18'939	2'681	21'620			
POSCO	KRW	47'905	1'759	6'581	43'083	12'293'422.58	0.33
POSCO CHEMTECH CO LTD	KRW	18'002	2'617	1'805	18'814	3'943'905.28	0.10
POSCO ICT	KRW		33'138		33'138	1'185'522.04	0.03
S-1 CORPORATION	KRW	11'728		11'728			
SAMSUNG BIOLOGICS	KRW	11'964	226	1'386	10'804	5'529'827.83	0.15
SAMSUNG C&T CORP	KRW	56'962	2'275	8'526	50'711	5'254'812.75	0.14
SAMSUNG ELECTRO-MECHANICS	KRW	37'019	1'250	4'254	34'015	3'149'086.46	0.08
SAMSUNG ELECTRONICS	KRW	3'174'780	119'860	417'150	2'877'490	139'667'692.03	3.71
SAMSUNG ELECTRONICS (pref. shares)	KRW	548'215	16'608	67'445	497'378	20'918'462.51	0.56
SAMSUNG ENGINEERING	KRW	103'311	5'940	12'127	97'124	1'579'966.00	0.04
SAMSUNG FIRE & MARINE INSURANCE	KRW	20'413	818	2'533	18'698	3'684'660.62	0.10
SAMSUNG HEAVY INDUSTRIES	KRW	403'736	55'510	59'501	399'745	2'088'315.95	0.06
SAMSUNG LIFE INSURANCE	KRW	53'311	5'088	9'945	48'454	3'104'841.86	0.08
SAMSUNG SDI	KRW	36'649	1'110	4'356	33'403	8'327'466.56	0.22
SAMSUNG SDS	KRW	23'216	3'767	3'550	23'433	2'479'327.79	0.07
SAMSUNG SECURITIES	KRW	40'970	5'072	8'086	37'956	1'042'887.69	0.03
SD BIOSENSOR INC	KRW	24'021		24'021			
SHINHAN FINANCIAL GROUP	KRW	304'627	17'331	55'905	266'053	7'662'004.34	0.20
SK	KRW	25'096		2'873	22'223	2'818'625.41	0.07
SK BIOPHARMACEUTICALS CO LTD	KRW	21'191		3'393	17'798	1'140'462.61	0.03
SK BIOSCIENCE CO LTD	KRW	15'842	2'089	3'115	14'816	601'568.95	0.02
SK HYNIX	KRW	363'751	11'021	44'878	329'894	34'075'443.74	0.91
SK IE TECHNOLOGY CO LTD	KRW	16'692			16'692	809'092.96	0.02
SK INNOVATION	KRW	37'679	6'218	7'318	36'579	2'832'531.82	0.08
SK INNOVATION CO LTD (rights) 12.09.2023	KRW		2'729	2'729			
SK SQUARE CO LTD	KRW	66'282		6'197	60'085	2'777'341.70	0.07
SK TELECOM	KRW		34'070		34'070	1'187'322.84	0.03
SKC CO LTD	KRW	14'238		3'948	10'290	563'419.39	0.01
S-OIL	KRW	29'739	5'652	7'729	27'662	1'397'536.02	0.04
WOORI FINANCIAL GROUP INC	KRW	370'256	36'774	37'596	369'434	3'640'065.55	0.10
WOORI INVESTMENT & SECURITIES	KRW	100'808		20'810	79'998	621'059.63	0.02
YUHAN	KRW	36'257	1'690	2'445	35'502	1'582'336.30	0.04
						<b>469'237'517.42</b>	<b>12.47</b>
<b>Taiwan</b>							
ACCTON TECHNOLOGY	TWD	336'000	24'000	54'000	306'000	4'424'164.64	0.12
ACER	TWD	1'955'994		280'000	1'675'994	2'108'010.21	0.06
ACER (rights) 16.06.2023	TWD		872	872			
ADVANTECH	TWD	281'825	41'344	36'998	286'171	3'109'085.92	0.08
ASE INDUSTRIAL HOLDING CO LTD	TWD	2'201'194	115'000	456'000	1'860'194	7'203'035.18	0.19
ASIA CEMENT	TWD	1'522'000	94'000	223'000	1'393'000	1'569'683.66	0.04
ASUSTEK COMPUTER	TWD	468'000	26'000	66'000	428'000	5'424'974.01	0.14
AU OPTRONICS	TWD	4'369'000	224'000	774'000	3'819'000	1'861'787.90	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
CATCHER TECHNOLOGY	TWD	431'000	23'000	116'000	338'000	1'854'921.02	0.05
CATHAY FINANCIAL HOLDING	TWD	5'740'834	677'000	628'000	5'789'834	7'266'134.02	0.19
CHANG HWA COMMERCIAL BANK	TWD	3'137'419	517'135	522'000	3'132'554	1'553'320.47	0.04
CHENG SHIN RUBBER INDUSTRY	TWD	1'209'000	100'000	148'000	1'161'000	1'518'484.32	0.04
CHINA AIRLINES LTD	TWD	1'961'000		210'000	1'751'000	975'570.45	0.03
CHINA DEVELOPMENT FINANCIAL HOLDING	TWD	10'226'976	418'000	931'000	9'713'976	3'396'121.73	0.09
CHINA STEEL	TWD	7'923'000	325'000	1'082'000	7'166'000	4'910'824.42	0.13
CHUNGHWA TELECOM	TWD	2'547'000	69'000	308'000	2'308'000	7'747'567.13	0.21
COMPAL ELECTRONICS	TWD	2'800'000	168'000	432'000	2'536'000	2'578'603.75	0.07
CTBC FINANCIAL HOLDINGS	TWD	11'768'379	412'000	1'479'000	10'701'379	8'764'548.97	0.23
DELTA ELECTRONICS	TWD	1'302'000	45'000	164'000	1'183'000	9'705'379.91	0.26
E INK HOLDINGS	TWD	571'000	24'000	76'000	519'000	3'556'681.38	0.09
E.SUN FINANCIAL (rights) 24.04.2023	TWD		363'661	363'661			
E.SUN FINANCIAL HOLDING	TWD	8'652'173	864'768	957'000	8'559'941	6'021'083.50	0.16
ECLAT TEXTILE	TWD	127'532	9'000	30'000	106'532	1'602'567.52	0.04
EMEMORY TECHNOLOGY	TWD	43'000	3'000	7'000	39'000	2'944'261.60	0.08
EVA AIRWAYS	TWD	1'737'000		159'000	1'578'000	1'382'515.93	0.04
EVERGREEN MARINE	TWD	677'166	25'000	87'000	615'166	2'836'173.65	0.08
FAR EASTERN NEW CENTURY	TWD	2'121'048	255'000	603'000	1'773'048	1'610'202.84	0.04
FAR EASTONE TELECOM	TWD	1'070'000	111'000	117'000	1'064'000	2'332'699.82	0.06
FENG TAY ENTERPRISE	TWD	296'182	76'541	33'000	339'723	1'566'265.73	0.04
FIRST FINANCIAL HOLDING	TWD	7'143'708	569'891	1'098'000	6'615'599	4'994'372.84	0.13
FORMOSA CHEMICAL AND FIBER	TWD	2'379'000	90'000	334'000	2'135'000	3'402'016.41	0.09
FORMOSA PETROCHEMICAL	TWD	764'850		75'000	689'850	1'427'861.15	0.04
FORMOSA PLASTICS	TWD	2'780'000	148'000	609'000	2'319'000	4'631'934.41	0.12
FUBON FINANCIAL HOLDING	TWD	4'980'371	410'768	650'000	4'741'139	8'981'194.40	0.24
GIANT MANUFACTURE	TWD	211'143		211'143			
GIGA-BYTE TECHNOLOGY	TWD		337'000	29'000	308'000	2'960'140.38	0.08
GLOBAL UNICHIP CORP	TWD		62'000	5'000	57'000	2'524'727.30	0.07
GLOBALWAFERS CO LTD	TWD	146'000		14'000	132'000	2'051'873.71	0.05
HON HAI PRECISION INDUSTRY	TWD	8'311'964	252'000	1'023'000	7'540'964	21'637'475.47	0.58
HOTAI MOTOR	TWD	200'000	16'980	31'000	185'980	3'476'412.16	0.09
HUA NAN FINANCIAL HOLDINGS	TWD	5'860'980	179'000	656'000	5'383'980	3'299'655.62	0.09
INNOLUX	TWD	6'060'085	285'000	1'299'705	5'045'380	2'129'359.60	0.06
INVENTEC	TWD	1'701'000	94'000	223'000	1'572'000	2'408'561.43	0.06
LARGAN PRECISION	TWD	67'000	3'000	9'000	61'000	4'401'210.04	0.12
LITE-ON TECHNOLOGY	TWD	1'320'470	56'000	154'000	1'222'470	3'729'020.97	0.10
MEDIATEK	TWD	1'012'000	31'000	126'000	917'000	29'121'697.29	0.77
MEGA FINANCIAL HOLDING	TWD	7'493'804	411'279	937'000	6'968'083	7'512'193.68	0.20
MICRO-STAR INTERNATIONAL	TWD	454'000	17'000	36'000	435'000	2'314'542.29	0.06
MOMO.COM	TWD	44'400	12'140	56'540			
NAN YA PCB	TWD	154'000		8'000	146'000	860'212.45	0.02
NAN YA PLASTICS	TWD	3'197'000	127'000	435'000	2'889'000	4'804'678.91	0.13
NANYA TECHNOLOGY	TWD	837'000		76'000	761'000	1'426'731.39	0.04
NIEN MADE ENTERPRISE CO	TWD	119'000		8'000	111'000	1'142'562.37	0.03
NOVATEK MICROELECTRONICS	TWD	382'909	10'000	42'000	350'909	5'875'048.76	0.16
PEGATRON	TWD	1'338'000	59'000	184'000	1'213'000	2'889'145.49	0.08
PHARMAESSENTIA CORP	TWD	130'000	28'000	8'000	150'000	1'372'679.44	0.04
POU CHEN	TWD	1'490'000		151'000	1'339'000	1'137'687.31	0.03
POWERCHIP SEMICONDUCTOR MANUFA	TWD	1'979'000		147'000	1'832'000	1'408'565.50	0.04
PRESIDENT CHAIN STORE	TWD	380'000	30'000	63'000	347'000	2'605'138.04	0.07
QUANTA COMPUTER	TWD	1'788'000	95'000	241'000	1'642'000	10'612'156.21	0.28
REALTEK SEMICONDUCTOR	TWD	305'337	24'000	33'000	296'337	4'697'217.20	0.12
RUENTEX DEVELOPMENT	TWD	1'169'759		183'576	986'183	998'629.57	0.03
SHANGHAI COMMERCIAL & SAVINGS	TWD	2'540'911	109'000	313'000	2'336'911	2'929'524.83	0.08
SHIN KONG FINANCIAL HOLDING	TWD	8'738'368	487'000	1'277'000	7'948'368	1'835'587.08	0.05
SINOPAC HOLDINGS	TWD	7'185'855	494'047	1'292'000	6'387'902	3'576'817.64	0.10
SINOPAC HOLDINGS rts 07.03.2023	TWD	356'977		356'977			
SYNNEX TECHNOLOGY INTERNATIONAL	TWD	898'500	54'000	208'000	744'500	1'613'566.23	0.04
TAISHIN FINANCIAL HOLDINGS	TWD	7'135'730	538'036	855'000	6'818'766	3'305'198.38	0.09
TAIWAN BUSINESS BANK	TWD	4'044'000	93'576	448'000	3'689'576	1'438'954.27	0.04
TAIWAN CEMENT	TWD	4'046'916	599'000	555'000	4'090'916	3'658'205.44	0.10
TAIWAN COOPERATIVE FINANCIAL HOLDING	TWD	6'632'355	325'017	705'000	6'252'372	4'519'856.72	0.12
TAIWAN HIGH SPEED RAIL CORP	TWD	1'304'000		111'000	1'193'000	1'003'667.55	0.03
TAIWAN MOBILE	TWD	1'143'000	92'000	136'000	1'099'000	3'030'926.35	0.08
TAIWAN SEMICONDUCTOR MANUFACTURING	TWD	16'377'000	568'000	2'107'000	14'838'000	285'211'448.16	7.58
UNIMICRON TECHNOLOGY	TWD	836'000	76'000	79'000	833'000	4'165'354.33	0.11
UNI-PRESIDENT ENTERPRISES	TWD	3'251'160	56'000	375'000	2'932'160	6'265'064.19	0.17
UNITED MICROELECTRONICS	TWD	7'916'000	241'000	1'324'000	6'833'000	9'298'619.68	0.25
VANGUARD INTERNATIONAL SEMICONDUCTOR	TWD	596'000	46'000	94'000	548'000	1'102'199.61	0.03
VOLTRONIC POWER TECHNOLOGY	TWD	44'000	3'000	6'000	41'000	1'833'164.29	0.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
WALSIN LIHWA	TWD	1'695'482	289'000	341'000	1'643'482	1'693'983.49	0.05
WAN HAI LINES	TWD	479'400		54'000	425'400	597'269.75	0.02
WIN SEMICONDUCTORS	TWD	223'000	25'000	248'000			
WINBOND ELECTRONICS	TWD	2'023'000	73'567	193'000	1'903'567	1'482'151.08	0.04
WISTRON	TWD		1'746'000	161'000	1'585'000	5'099'807.07	0.14
WIWYNN CORP	TWD	58'000	9'000	9'000	58'000	3'764'665.65	0.10
WPG HOLDINGS	TWD	1'077'960		97'000	980'960	2'535'956.33	0.07
YAGEO	TWD	230'696	21'000	46'000	205'696	3'197'441.02	0.08
YANG MING MARINE TRANSPORT	TWD	1'165'000	63'000	184'000	1'044'000	1'449'800.21	0.04
YUANTA FINANCIAL	TWD	6'653'334	481'440	971'000	6'163'774	4'713'370.20	0.13
ZHEN DING TECHNOLOGY HOLDING	TWD	448'695		47'000	401'695	1'124'617.88	0.03
						<b>611'106'588.90</b>	<b>16.24</b>
<b>Thailand</b>							
ADVANCED INFO SERVICE PUBLIC (for. (reg. shares). shares)	THB	808'900		86'500	722'400	3'569'005.07	0.09
AIRPORTS OF THAILAND PUBLIC	THB	2'891'100	63'500	352'300	2'602'300	4'061'668.33	0.11
ASSET WORLD CORP PCL	THB	5'198'200	856'500	751'500	5'303'200	503'151.39	0.01
B GRIMM POWER PCL	THB	604'700		604'700			
BANGKOK DUSIT MEDICAL SERVICES PUBLIC	THB	6'973'700	514'000	733'000	6'754'700	4'731'777.29	0.13
BANGKOK EXPRESS AND METRO PUBLIC (nvd)	THB	5'116'921		474'300	4'642'621	918'612.78	0.02
BANPU PUBLIC (for. (reg. shares). shares)	THB	5'355'300	571'700	5'927'000			
BERLJ JUCKER PUBLIC (nvd)	THB	821'600	185'300	1'006'900			
BTS GROUP for (for. (reg. shares). shares)	THB	5'235'900		450'700	4'785'200	605'732.25	0.02
BUMRUNGRAD HOSPITAL PUBLIC	THB	396'900	19'100	46'200	369'800	2'036'049.33	0.05
C.P.ALL PUBLIC (for. (reg. shares).)	THB	3'924'000	96'700	475'300	3'545'400	5'010'792.92	0.13
CARABAO GROUP PUBLIC (for. (reg. shares). shares)	THB	205'500		205'500			
CENTRAL PATTANA (for. (reg. shares).)	THB	1'340'500	92'700	182'600	1'250'600	1'990'359.69	0.05
CENTRAL RETAIL CORP PCL	THB	1'210'400		70'100	1'140'300	973'973.86	0.03
CHAROEN POKPHAND FOODS PUBLIC (for. (reg. shares).)	THB	2'556'300	333'000	517'700	2'371'600	1'101'733.65	0.03
CP AXTRA PUBLIC COMPANY LIMITED	THB		1'424'300	54'200	1'370'100	1'119'740.24	0.03
DELTA ELECTRONICS (THAILAND) PUBLIC (for. (reg. shares). shares)	THB	211'000		211'000			
DELTA ELECTRONICS (THAILAND) PUBLIC CO LTD	THB		2'110'000	216'500	1'893'500	3'316'068.92	0.09
ELECTRICITY GENERATING PUBLIC (for. (reg. shares). shares)	THB	175'500		175'500			
ENERGY ABSOLUTE (for. (reg. shares). shares)	THB	1'108'457	64'600	115'200	1'057'857	916'556.95	0.02
GLOBAL POWER SYNERGY PCL	THB	480'500	87'700	143'600	424'600	532'259.64	0.01
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LTD	THB	1'937'100	89'500	209'800	1'816'800	1'920'210.97	0.05
HOME PRODUCT CENTER (for. (reg. shares). shares)	THB	3'948'856		218'900	3'729'956	1'026'821.85	0.03
INDORAMA VENTURES (nvd)	THB	1'116'300			1'116'300	639'308.11	0.02
INTOUCH HOLDINGS PCL	THB	743'800	62'400	220'500	585'700	1'011'334.73	0.03
JMT NETWORK SERVICES PCL	THB	441'900		441'900			
KASIKORN BANK PUBLIC (for. (reg. shares). shares)	THB	395'300		22'000	373'300	1'128'590.71	0.03
KRUNG THAI BANK PUBLIC COMPANY (for. (reg. shares). shares)	THB	2'354'800		152'600	2'202'200	871'477.15	0.02
KRUNGTHAI CARD (for. (reg. shares).)	THB	598'100	90'000	121'600	566'500	595'263.71	0.02
LAND AND HOUSE PUBLIC (for. (reg. shares). shares)	THB	5'543'600	575'500	1'025'500	5'093'600	951'506.59	0.03
MINOR INTERNATIONAL PUBLIC (for. (reg. shares).)	THB	2'100'990	262'400	295'000	2'068'390	1'614'170.96	0.04
MUANGTHAI CAPITAL PCL	THB	507'500			507'500	570'690.33	0.02
OSOTSPA PCL	THB	1'025'700	220'800	1'246'500			
PTT EXPLORATION AND PRODUCTION PUBLIC (for. (reg. shares). shares)	THB	944'000		100'300	843'700	3'131'398.70	0.08
PTT GLOBAL CHEMICAL PUBLIC (for. (reg. shares). shares)	THB	1'495'200	160'700	276'600	1'379'300	1'288'296.13	0.03
PTT OIL & RETAIL BUSINESS PCL	THB	1'988'200		171'200	1'817'000	808'363.83	0.02
PTT PUBLIC COMPANY LIMITED	THB	6'737'900	149'100	816'800	6'070'200	5'072'888.16	0.13
RATCH GROUP PCL	THB	718'600		718'600			
SCB X PCL	THB	561'000		54'700	506'300	1'400'018.65	0.04
SCG PACKAGING PCL	THB	850'100			850'100	585'061.36	0.02
SIAM CEMENT PUBLIC (for. (reg. shares). shares)	THB	528'600		55'000	473'600	3'131'391.32	0.08
SRISAWAD CORP PCL	THB	461'300		461'300			
THAI OIL (for. (reg. shares). shares)	THB	817'100		73'000	744'100	1'024'218.70	0.03
THAI UNION GROUP PUBLIC COMPANY (for. (reg. shares).)	THB	1'860'300		1'860'300			
TMB BANK PUBLIC (for. (reg. shares). shares)	THB		16'040'400		16'040'400	725'448.17	0.02
TRUE CORPORATION (for. (reg. shares). shares)	THB	7'744'001		7'744'001			
TRUE CORPORATION PUBLIC COMPANY LIMITED	THB		8'307'795	1'933'900	6'373'895	1'104'504.25	0.03
						<b>59'988'446.69</b>	<b>1.59</b>
<b>Turkey</b>							
AKBANK	TRY	2'044'898	358'340	513'532	1'889'706	2'216'201.28	0.06
ASELSAN ELEKTRONIK SANAYI VE T	TRY	460'136	460'136	58'068	862'204	1'459'122.51	0.04
BIM BIRLESIK MAGAZALAR	TRY	297'791	16'311	37'586	276'516	3'028'044.16	0.08
COCA-COLA ICECEK SANAYI	TRY		46'231		46'231	843'661.13	0.02
EREGLI DEMIR VE CELIK FABRIKALARI TURK ANONIM SIRKETI	TRY	924'545	111'712	177'728	858'529	1'102'269.26	0.03
FORD OTOMOTIV SANAYI	TRY	47'327		5'629	41'698	1'196'097.69	0.03
HACI OMER SABANCI HOLDING	TRY	672'238	63'802	93'041	642'999	1'441'809.56	0.04
HEKTAS TICARET TAS	TRY	734'872	90'839	825'711			

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KOC HOLDING	TRY	498'620	32'601	70'442	460'779	2'185'994.89	0.06
KOZA ALTIN IZLETMELERI	TRY	258'972	423'408	682'380			
PEGASUS HAVA	TRY	15'348	17'177	2'357	30'168	729'644.18	0.02
SASA POLYESTER SANAYI AS	TRY	291'104	565'378	31'941	824'541	920'023.69	0.02
TOFAS TURK OTOMOBIL FABRIKASI AS	TRY		83'618		83'618	630'890.57	0.02
TUPRAS	TRY	91'741	585'430	92'201	584'970	2'669'577.82	0.07
TURK HAVA YOLLARI	TRY	380'513		45'342	335'171	2'663'549.88	0.07
TURKCELL ILETISIM HIZMET	TRY	810'938		85'013	725'925	1'370'795.94	0.04
TURKIYE IS BANKASI -C-	TRY	2'305'980	3'616'346	407'571	5'514'755	1'726'552.05	0.05
TURKIYE SISE VE CAM FABRIKALAR	TRY	905'277	163'532	221'033	847'776	1'223'086.66	0.03
YAPI VE KREDI BANKASI	TRY	1'942'100	272'143	167'776	2'046'467	1'333'359.32	0.04
						<b>26'740'680.59</b>	<b>0.71</b>
<b>United Arab Emirates</b>							
ABU DHABI COMMERCIAL BANK	AED	1'879'616	97'952	199'715	1'777'853	3'652'793.37	0.10
ABU DHABI ISLAMIC BANK PJSC	AED	966'525	44'976	131'576	879'925	2'371'157.51	0.06
ABU DHABI NATIONAL OIL CO FOR	AED	2'157'797	169'463	517'373	1'809'887	1'518'685.83	0.04
ALDAR PROPERTIES PJSC	AED	2'634'689		295'358	2'339'331	3'101'453.28	0.08
AMERICANA RESTAURANTS INTERNAT	AED		1'690'482	160'404	1'530'078	1'258'218.67	0.03
DUBAI ISLAMIC BANK	AED	1'986'888	120'361	353'034	1'754'215	2'708'426.93	0.07
EMAAR PROPERTIES	AED	4'422'262	181'398	578'512	4'025'148	7'835'853.69	0.21
EMIRATES NBD BANK PJSC	AED	1'277'992	78'610	205'981	1'150'621	5'048'145.00	0.13
EMIRATES TELECOMMUNICATIONS	AED	2'317'543	84'214	289'509	2'112'248	9'165'832.53	0.24
MULTIPLY GROUP	AED	2'321'654	287'177	315'731	2'293'100	1'247'950.29	0.03
NATIONAL BANK OF ABU DHABI	AED	2'955'279	85'696	357'755	2'683'220	8'774'433.53	0.23
O HOLDING PJSC	AED	1'347'027		1'347'027			
						<b>46'682'950.63</b>	<b>1.24</b>
<b>United Kingdom</b>							
ANGLOGOLD ASHANTI LIMITED	ZAR		264'475	9'644	254'831	4'222'773.08	0.11
						<b>4'222'773.08</b>	<b>0.11</b>
<b>United States</b>							
SOUTHERN COPPER	USD	57'430		5'793	51'637	3'676'669.59	0.10
YUM CHINA HOLDINGS	USD	279'523	8'418	36'378	251'563	9'500'854.66	0.25
						<b>13'177'524.25</b>	<b>0.35</b>
<b>Total Shares (and equity-type securities)</b>						<b>3'736'847'023.03</b>	<b>99.33</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>3'736'847'023.03</b>	<b>99.33</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Brazil</b>							
MAGAZINE LUIZA SA (rights) 01.03.2024	BRL		175'319	175'319		<b>0.00</b>	<b>0.00</b>
<b>Hong Kong</b>							
WUXI BIOLOGICS (CAYMAN) INC RTS 301123	HKD		5'052	5'052		<b>0.00</b>	<b>0.00</b>
<b>Taiwan</b>							
MEGA FINANCIAL HLDG RTS	TWD		142'165	142'165			
WINBOND ELECTRONICS RTS (rights)	TWD		73'567	73'567			
WISTRON RTS (rights) 151223	TWD		1'272	1'272			
						<b>0.00</b>	<b>0.00</b>
<b>Thailand</b>							
SIAM CEMENT RTS (rights) 06.12.2023	THB		62'959	62'959		<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Shares (and equity-type securities)</b>							
<b>Cayman Islands</b>							
CN HUIZHAN DAIRY HOLDINGS	HKD	4'111'000			4'111'000	0.46	0.00
						<b>0.46</b>	<b>0.00</b>
<b>Cyprus</b>							
OZON HOLDINGS PLC ADR	RUB	36'079			36'079	0.00	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
TCS GROUP HOLDING GDR -A-	USD	81'169			81'169	0.07	0.00
						<b>0.07</b>	<b>0.00</b>
<b>Jersey</b>							
POLYMETAL INTERNATIONAL PLC	RUB	248'635			248'635	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Netherlands</b>							
X5 RETAIL GROUP NV	RUB	82'950			82'950	0.00	0.00
YANDEX NV --A--	RUB	208'111			208'111	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Russia</b>							
ALROSA PJSC	RUB	1'749'669			1'749'669	0.02	0.00
GAZPROM PJSC	RUB	8'034'335			8'034'335	0.08	0.00
INTER RAO UES PJSC	RUB	24'867'019			24'867'019	0.24	0.00
LUKOIL PJSC	RUB	282'174			282'174	0.00	0.00
MAGNIT	USD	50'353			50'353	0.04	0.00
MAGNIT GDR	USD	2		2			
MMC NORILSK NICKEL PJSC	RUB	41'688			41'688	0.00	0.00
MOBILE TELESYSTEMS	USD	610'392			610'392	0.54	0.00
MOSCOW EXCHANGE MICEX-RTS PJSC	RUB	1'004'337			1'004'337	0.01	0.00
NOVATEK GDR	USD	61'828			61'828	0.05	0.00
NOVOLIPETSK STEEL OJSC NLMK	RUB	1'018'886			1'018'886	0.01	0.00
PHOSAGRO PJSC	RUB	593			593	0.00	0.00
PHOSAGRO PJSC	RUB	92'099			92'099	0.00	0.00
POLYUS GOLD	RUB	23'090			23'090	0.00	0.00
ROSNEFT OIL CO PJSC	RUB	791'300			791'300	0.01	0.00
RUSAL	RUB	2'062'487			2'062'487	0.02	0.00
SBERBANK OF RUSSIA PAO	RUB	7'326'195			7'326'195	0.07	0.00
SEVERSTAL CHEREPOVETS METAL FACTORY	RUB	142'325			142'325	0.00	0.00
SURGUTNEFTGAS PJSC	RUB	4'854'782			4'854'782	0.05	0.00
SURGUTNEFTGAS PJSC (pref. shares)	RUB	4'705'038			4'705'038	0.05	0.00
TATNEFT PJSC	RUB	961'228			961'228	0.01	0.00
VK IPJSC	RUB		72'007		72'007	0.00	0.00
VTB BANK PJSC	RUB	2'199'279'325			2'199'279'325	21.26	0.00
						<b>22.46</b>	<b>0.00</b>
<b>Virgin Islands (UK)</b>							
CHINA COMMON RICH RENEWABLE ENERGY INVESTMENTS LTD	HKD	12'548'000			12'548'000	1.41	0.00
VK COMPANY LIMITED	RUB	78'767		72'007	6'760	0.00	0.00
						<b>1.41</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>24.40</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>24.40</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>United States</b>							
MSCI EMERGING MARKETS Index -50- 03/23	USD	538	282	820			
MSCI EMERGING MARKETS Index -50- 06/23	USD		2'318	2'318			
MSCI EMERGING MARKETS Index -50- 09/23	USD		2'171	2'171			
MSCI EMERGING MARKETS Index -50- 12/23	USD		1'791	1'791			
MSCI EMERGING MARKETS Index -50- 03/24	USD		1'146	644	502	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>3'736'847'047.43</b>	<b>99.33</b>
Cash at banks						18'072'264.65	0.48
Time deposit						0.00	0.00
Other assets						7'219'390.64	0.19
<b>Total fund assets</b>						<b>3'762'138'702.72</b>	<b>100.00</b>
./. Due to bank						26'523.47	0.00
./. Other liabilities						282'195.79	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>3'761'829'983.46</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	3'736'847'023.03	99.33
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	24.40	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	22'564'920.20	0.60%	24'304'444.60	0.61%
<b>Total commitment-increasing positions</b>	<b>22'564'920.20</b>	<b>0.60%</b>	<b>24'304'444.60</b>	<b>0.61%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'408.23	1'415.38	1'370.97
<b>Unit class DB</b>				
Total net assets in millions	CHF	387.25	346.56	341.14
Asset value per share	CHF	1'783.26	1'755.98	1'839.35
<b>Unit class QB</b>				
Total net assets in millions	CHF	547.16	522.96	467.08
Asset value per share	CHF	1'561.02	1'538.75	1'613.45
<b>Unit class FB</b>				
Total net assets in millions	CHF	3.49	3.40	3.27
Asset value per share	CHF	1'503.61	1'483.07	1'556.01
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	419.77	414.18	434.37
Asset value per share	CHF	1'654.17	1'574.47	1'655.86
<b>Unit class DBH</b>				
Total net assets in millions	CHF	27.96	108.20	107.62
Asset value per share	CHF	1'481.10	1'409.95	1'483.58
<b>Unit class QBH</b>				
Total net assets in millions	CHF	19.51	17.21	16.07
Asset value per share	CHF	1'586.90	1'513.18	1'594.07
<b>Unit class FBH</b>				
Total net assets in millions	CHF	3.09	2.87	1.40
Asset value per share	CHF	1'500.73	1'432.49	1'510.57

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class DB		Unit class QB		Unit class FB	
Gross distribution	CHF	0.400	CHF	0.340	CHF	0.340
Less 35% Swiss withholding tax	CHF	0.140	CHF	0.119	CHF	0.119
<b>Net distribution</b>	<b>CHF</b>	<b>0.260</b>	<b>CHF</b>	<b>0.221</b>	<b>CHF</b>	<b>0.221</b>
<b>Coupon no. income</b>		<b>15</b>		<b>13</b>		<b>12</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZBH		Unit class DBH		Unit class QBH	
Gross distribution	CHF	0.380	CHF	0.580	CHF	0.340
Less 35% Swiss withholding tax	CHF	0.133	CHF	0.203	CHF	0.119
<b>Net distribution</b>	<b>CHF</b>	<b>0.247</b>	<b>CHF</b>	<b>0.377</b>	<b>CHF</b>	<b>0.221</b>
<b>Coupon no. income</b>		<b>14</b>		<b>13</b>		<b>14</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class FBH	
Gross distribution	CHF	0.360
Less 35% Swiss withholding tax	CHF	0.126
<b>Net distribution</b>	<b>CHF</b>	<b>0.234</b>
<b>Coupon no. income</b>		<b>10</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

**Accumulation per unit****1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)**

<b>Accumulation 2024</b>	<b>Unit class DB</b>		<b>Unit class QB</b>		<b>Unit class FB</b>	
For Accumulation available earnings	CHF	29.686	CHF	23.603	CHF	21.329
Less 35% Swiss withholding tax	CHF	10.390	CHF	8.261	CHF	7.465
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>19.296</b>	<b>CHF</b>	<b>15.342</b>	<b>CHF</b>	<b>13.864</b>

**2. For unitholders domiciled outside Switzerland (with affidavit)**

<b>Accumulation 2024</b>	<b>Unit class DB</b>		<b>Unit class QB</b>		<b>Unit class FB</b>	
For Accumulation available earnings	CHF	29.686	CHF	23.603	CHF	21.329
Less 35% Swiss withholding tax 1)	CHF	10.390	CHF	8.261	CHF	7.465
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>19.296</b>	<b>CHF</b>	<b>15.342</b>	<b>CHF</b>	<b>13.864</b>
<b>Coupon no. income</b>		<b>14</b>		<b>12</b>		<b>11</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

**1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)**

<b>Accumulation 2024</b>	<b>Unit class ZBH</b>		<b>Unit class DBH</b>		<b>Unit class QBH</b>	
For Accumulation available earnings	CHF	28.854	CHF	24.443	CHF	23.605
Less 35% Swiss withholding tax	CHF	10.099	CHF	8.555	CHF	8.262
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>18.755</b>	<b>CHF</b>	<b>15.888</b>	<b>CHF</b>	<b>15.343</b>

**2. For unitholders domiciled outside Switzerland (with affidavit)**

<b>Accumulation 2024</b>	<b>Unit class ZBH</b>		<b>Unit class DBH</b>		<b>Unit class QBH</b>	
For Accumulation available earnings	CHF	28.854	CHF	24.443	CHF	23.605
Less 35% Swiss withholding tax 1)	CHF	10.099	CHF	8.555	CHF	8.262
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>18.755</b>	<b>CHF</b>	<b>15.888</b>	<b>CHF</b>	<b>15.343</b>
<b>Coupon no. income</b>		<b>13</b>		<b>12</b>		<b>13</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

**1. For unitholders domiciled in Switzerland  
For unitholders domiciled outside Switzerland (without affidavit)**

<b>Accumulation 2024</b>	<b>Unit class FBH</b>	
For Accumulation available earnings	CHF	19.904
Less 35% Swiss withholding tax	CHF	6.967
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.938</b>

**2. For unitholders domiciled outside Switzerland (with affidavit)**

<b>Accumulation 2024</b>	<b>Unit class FBH</b>	
For Accumulation available earnings	CHF	19.904
Less 35% Swiss withholding tax 1)	CHF	6.967
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.938</b>
<b>Coupon no. income</b>		<b>9</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
HONG KONG DOLLAR	0.112478
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
THAI BAHT	0.024580
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	11'040'033.20	7'629'658.86
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	1'225'426'538.57	1'234'698'741.00
- Units of other collective investment schemes	170'210'337.29	171'919'219.65
Derivatives financial instruments	173'061.88	84'442.78
Other assets	1'903'414.65	1'946'644.71
<b>Total fund assets, less</b>	<b>1'408'753'385.59</b>	<b>1'416'278'707.00</b>
Other liabilities	288'059.75	405'917.17
Due to bank	234'358.85	495'070.24
<b>Net assets</b>	<b>1'408'230'966.99</b>	<b>1'415'377'719.59</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'415'377'719.59	1'370'968'222.53
Distributions	-299'653.94	-254'835.64
Delivery withholding tax	-7'604'723.27	-5'920'800.57
Issue of units	213'906'567.43	309'648'317.04
Redemption of units	-255'146'015.07	-201'330'442.12
Other items from unit transactions	-1'588'481.64	6'910'646.36
Total income	43'585'553.89	-64'643'388.01
<b>Net assets at end of reporting period</b>	<b>1'408'230'966.99</b>	<b>1'415'377'719.59</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	892'687.159	822'942.665
Number of units issued	143'471.339	199'467.597
Number of units redeemed	-179'168.916	-129'723.103
<b>Number at the end of the reporting period</b>	<b>856'989.582</b>	<b>892'687.159</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class DB		Unit class QB		Unit class FB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
346'559'769.04	341'144'496.70	522'961'788.72	467'083'965.96	3'395'318.91	3'274'932.89	414'175'005.35	434'373'526.95
-87'794.37	-59'810.42	-93'405.00	-98'257.86	-724.44	-588.96	-89'630.97	-73'437.32
-2'092'462.14	-1'462'752.56	-2'309'276.39	-1'922'032.88	-16'094.84	-10'680.80	-2'450'029.47	-1'964'234.14
50'645'775.76	76'563'064.33	146'825'191.70	213'911'205.58	894'894.54	1'349'881.39	2'256'401.55	1'281'586.64
-17'870'446.22	-55'065'041.39	-129'706'502.15	-137'589'814.19	-836'880.43	-1'056'824.63	-16'766'929.83	-227'442.17
2'093'499.40	485'484.18	-964'488.24	5'199'246.96	-5'130.39	-4'775.53	191'845.87	379'016.44
7'999'928.96	-15'045'671.80	10'444'181.74	-23'622'524.85	63'496.75	-156'625.45	22'453'526.97	-19'594'011.05
<b>387'248'270.43</b>	<b>346'559'769.04</b>	<b>547'157'490.38</b>	<b>522'961'788.72</b>	<b>3'494'880.10</b>	<b>3'395'318.91</b>	<b>419'770'189.47</b>	<b>414'175'005.35</b>
197'359.677	185'469.848	339'860.833	289'493.892	2'289.384	2'104.694	263'055.974	262'324.899
30'417.020	44'784.385	101'347.861	141'126.529	637.234	932.572	1'492.457	879.270
-10'619.471	-32'894.556	-90'696.149	-90'759.588	-602.288	-747.882	-10'784.057	-148.195
<b>217'157.226</b>	<b>197'359.677</b>	<b>350'512.545</b>	<b>339'860.833</b>	<b>2'324.330</b>	<b>2'289.384</b>	<b>253'764.374</b>	<b>263'055.974</b>
(CHF)							
<b>1'783.26</b>	<b>1'755.98</b>	<b>1'561.02</b>	<b>1'538.75</b>	<b>1'503.61</b>	<b>1'483.07</b>	<b>1'654.17</b>	<b>1'574.47</b>

	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	108'200'297.89	107'621'808.60
Distributions	-24'121.25	-19'063.43
Delivery withholding tax	-636'635.27	-497'070.22
Issue of units	8'019'841.92	11'294'809.64
Redemption of units	-86'162'240.02	-5'623'473.47
Other items from unit transactions	-2'921'316.06	636'413.70
Total income	1'479'406.21	-5'213'126.93
<b>Net assets at end of reporting period</b>	<b>27'955'233.42</b>	<b>108'200'297.89</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	76'740.655	72'541.806
Number of units issued	6'090.406	8'184.057
Number of units redeemed	-63'956.450	-3'985.208
<b>Number at the end of the reporting period</b>	<b>18'874.611</b>	<b>76'740.655</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'481.10</b>	<b>1'409.95</b>

Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
17'213'152.23	16'072'254.06	2'872'387.44	1'397'237.35
-3'495.95	-3'294.69	-481.96	-382.96
-87'582.40	-57'135.97	-12'642.76	-6'894.00
5'161'149.78	3'636'975.89	103'312.18	1'610'793.57
-3'776'500.22	-1'715'281.57	-26'516.20	-52'564.70
14'733.93	142'042.32	2'373.85	73'218.30
992'725.24	-862'407.81	152'288.02	-149'020.12
<b>19'514'182.61</b>	<b>17'213'152.23</b>	<b>3'090'720.57</b>	<b>2'872'387.44</b>
11'375.470	10'082.550	2'005.166	924.976
3'413.052	2'441.306	73.309	1'119.478
-2'491.501	-1'148.386	-19.000	-39.288
<b>12'297.021</b>	<b>11'375.470</b>	<b>2'059.475</b>	<b>2'005.166</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>1'586.90</b>	<b>1'513.18</b>	<b>1'500.73</b>	<b>1'432.49</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	480'255.06	155'557.01
Negative interest	-6'434.52	-14'778.53
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	21'051'916.97	21'015'228.19
- Units of other collective investment schemes	3'192'729.18	2'486'959.09
Income from other investments	2'105.20	8'876.23
Current income paid in on issued units	2'063'838.67	2'324'563.41
<b>Total income</b>	<b>26'784'410.56</b>	<b>25'976'405.40</b>
<b>Expenses</b>		
Interest paid	28'289.64	3'719.85
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	1'566'048.27	1'650'289.26
Other expenses	62'167.32	91'041.63
Current net income paid out on redeemed units	2'229'960.87	1'842'512.08
<b>Total expenses</b>	<b>3'900'519.10</b>	<b>3'601'563.82</b>
<b>Net income</b>	<b>22'883'891.46</b>	<b>22'374'841.58</b>
Realised capital gains and losses	1'745'964.82	32'965'110.33
<b>Realized income</b>	<b>24'629'856.28</b>	<b>55'339'951.91</b>
Unrealized capital gain/losses	18'955'697.61	-119'983'339.92
<b>Total income</b>	<b>43'585'553.89</b>	<b>-64'643'388.01</b>
<b>Application of net income</b>		
Net income of financial year	22'883'891.46	22'374'841.58
Foreign withholding taxes reclaimed	321'530.26	309'535.74
Carry forward of reclaimed foreign withholding taxes	8'990.69	8'189.19
<b>Net income available for distribution</b>	<b>23'214'412.41</b>	<b>22'692'566.51</b>
Net income earmarked for distribution to investors	319'127.56	308'734.24
Distribution/delivery withholding taxes (35%)	8'009'361.73	7'831'194.10
For investment of retained earnings (65%)	14'874'529.73	14'543'647.48
Carry forward of reclaimed foreign withholding taxes	0.00	8'990.69
Carried forward to following year	11'393.39	0.00

Unit class DB		Unit class QB		Unit class FB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
128'303.66	39'162.70	167'303.68	55'150.40	1'173.04	380.78	145'787.12	46'135.42
-1'719.18	-3'674.24	-2'246.90	-5'351.71	-15.72	-35.22	-1'954.41	-4'339.82
5'535'210.62	5'229'351.14	7'279'124.76	7'569'530.83	51'521.81	50'723.86	6'355'289.27	6'231'528.54
868'781.79	606'451.40	1'220'270.61	914'938.53	7'854.46	5'942.26	966'465.99	732'914.68
534.89	2'178.15	721.95	3'241.69	5.22	21.09	633.94	2'596.55
447'248.29	736'110.06	1'529'075.86	1'479'084.03	6'603.68	9'323.25	16'386.11	11'890.83
<b>6'978'360.07</b>	<b>6'609'579.21</b>	<b>10'194'249.96</b>	<b>10'016'593.77</b>	<b>67'142.49</b>	<b>66'356.02</b>	<b>7'482'608.02</b>	<b>7'020'726.20</b>
7'538.61	923.77	9'289.16	1'350.17	69.14	9.01	8'626.62	1'094.81
3'744.75	3'482.72	4'879.15	5'032.44	34.11	33.85	4'261.06	4'151.38
292'124.26	282'294.80	1'134'038.31	1'215'312.53	9'591.17	9'815.81	0.00	0.00
14'615.78	20'949.94	19'345.75	30'432.55	1'774.82	1'883.40	20'034.48	27'874.53
213'857.75	657'361.29	753'680.90	1'082'208.54	6'097.98	8'110.49	127'474.98	2'511.35
<b>531'881.15</b>	<b>965'012.52</b>	<b>1'921'233.27</b>	<b>2'334'336.23</b>	<b>17'567.22</b>	<b>19'852.56</b>	<b>160'397.14</b>	<b>35'632.07</b>
<b>6'446'478.92</b>	<b>5'644'566.69</b>	<b>8'273'016.69</b>	<b>7'682'257.54</b>	<b>49'575.27</b>	<b>46'503.46</b>	<b>7'322'210.88</b>	<b>6'985'094.13</b>
-3'477'900.28	9'256'797.77	-4'918'956.91	13'972'387.11	-31'388.26	90'820.35	9'077'693.22	7'362'362.76
<b>2'968'578.64</b>	<b>14'901'364.46</b>	<b>3'354'059.78</b>	<b>21'654'644.65</b>	<b>18'187.01</b>	<b>137'323.81</b>	<b>16'399'904.10</b>	<b>14'347'456.89</b>
5'031'350.32	-29'947'036.26	7'090'121.96	-45'277'169.50	45'309.74	-293'949.26	6'053'622.87	-33'941'467.94
<b>7'999'928.96</b>	<b>-15'045'671.80</b>	<b>10'444'181.74</b>	<b>-23'622'524.85</b>	<b>63'496.75</b>	<b>-156'625.45</b>	<b>22'453'526.97</b>	<b>-19'594'011.05</b>
6'446'478.92	5'644'566.69	8'273'016.69	7'682'257.54	49'575.27	46'503.46	7'322'210.88	6'985'094.13
87'240.81	81'062.46	121'167.66	110'637.17	794.30	740.96	97'668.77	88'854.36
527.24	2'355.84	4'104.91	2'223.21	14.92	6.56	2'800.77	3'385.44
<b>6'534'246.97</b>	<b>5'727'984.99</b>	<b>8'398'289.26</b>	<b>7'795'117.92</b>	<b>50'384.49</b>	<b>47'250.98</b>	<b>7'422'680.42</b>	<b>7'077'333.93</b>
86'862.89	82'891.06	119'174.27	108'755.47	790.27	732.60	96'430.46	89'439.03
2'256'267.51	1'975'598.27	2'895'555.78	2'688'789.98	17'351.34	16'276.21	2'562'773.72	2'444'782.77
4'190'211.41	3'668'968.42	5'377'460.91	4'993'467.56	32'223.93	30'227.25	4'759'437.16	4'540'311.36
0.00	527.24	0.00	4'104.91	0.00	14.92	0.00	2'800.77
905.16	0.00	6'098.30	0.00	18.95	0.00	4'039.08	0.00

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	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	30'581.62	12'664.00
Negative interest	-402.78	-1'187.19
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	1'520'018.79	1'663'915.75
- Units of other collective investment schemes	77'858.85	191'269.55
Income from other investments	178.00	713.46
Current income paid in on issued units	13'697.91	48'246.72
<b>Total income</b>	<b>1'641'932.39</b>	<b>1'915'622.29</b>
<b>Expenses</b>		
Interest paid	2'337.73	291.16
Audit expenses	925.82	1'118.55
Remunerations to the following in accordance with the fund regulations:		
- Management company	72'628.01	90'728.63
Other expenses	3'953.35	7'466.23
Current net income paid out on redeemed units	1'100'743.98	79'938.17
<b>Total expenses</b>	<b>1'180'588.89</b>	<b>179'542.74</b>
<b>Net Income</b>	<b>461'343.50</b>	<b>1'736'079.55</b>
Realised capital gains and losses	605'333.49	1'924'194.91
<b>Realized income</b>	<b>1'066'676.99</b>	<b>3'660'274.46</b>
Unrealized capital gain/losses	412'729.22	-8'873'401.39
<b>Total income</b>	<b>1'479'406.21</b>	<b>-5'213'126.93</b>
<b>Application of net income</b>		
Net income of financial year	461'343.50	1'736'079.55
Foreign withholding taxes reclaimed	9'841.85	24'392.70
Carry forward of reclaimed foreign withholding taxes	1'417.62	47.12
<b>Net income available for distribution</b>	<b>472'602.97</b>	<b>1'760'519.37</b>
Net income earmarked for distribution to investors	10'947.27	23'022.20
Distribution/delivery withholding taxes (35%)	161'470.22	607'627.80
For investment of retained earnings (65%)	299'873.28	1'128'451.75
Carry forward of reclaimed foreign withholding taxes	0.00	1'417.62
Carried forward to following year	312.20	0.00

Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
6'054.51	1'768.25	1'051.43	295.46
-81.41	-164.15	-14.12	-26.20
265'443.05	234'936.58	45'308.67	35'241.49
44'396.29	30'391.36	7'101.19	5'051.31
26.81	107.28	4.39	18.01
49'978.59	33'243.32	848.23	6'665.20
<b>365'817.84</b>	<b>300'282.64</b>	<b>54'299.79</b>	<b>47'245.27</b>
367.78	43.78	60.60	7.15
177.62	157.71	30.49	24.35
46'283.22	42'679.59	11'383.30	9'457.90
838.76	1'050.14	1'604.38	1'384.84
27'876.78	12'079.42	228.50	302.82
<b>75'544.16</b>	<b>56'010.64</b>	<b>13'307.27</b>	<b>11'177.06</b>
<b>290'273.68</b>	<b>244'272.00</b>	<b>40'992.52</b>	<b>36'068.21</b>
424'069.87	307'316.37	67'113.69	51'231.06
<b>714'343.55</b>	<b>551'588.37</b>	<b>108'106.21</b>	<b>87'299.27</b>
278'381.69	-1'413'996.18	44'181.81	-236'319.39
<b>992'725.24</b>	<b>-862'407.81</b>	<b>152'288.02</b>	<b>-149'020.12</b>
290'273.68	244'272.00	40'992.52	36'068.21
4'099.95	3'351.66	716.92	496.43
99.32	160.30	25.91	10.72
<b>294'472.95</b>	<b>247'783.96</b>	<b>41'735.35</b>	<b>36'575.36</b>
4'180.99	3'412.64	741.41	481.24
101'595.78	85'495.20	14'347.38	12'623.87
188'677.90	158'776.80	26'645.14	23'444.34
0.00	99.32	0.00	25.91
18.28	0.00	1.42	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
29METALS LTD	AUD	49'409		49'409			
ABACUS GROUP	AUD		92'826		92'826	59'611.51	0.00
ABACUS GROUP SECURITIES	AUD		92'826	92'826			
ABACUS PROPERTY GROUP (rights) 27.07.2023	AUD		16'576	16'576			
ABACUS PROPERTY GROUP (stapled security)	AUD	92'826	92'826	185'652			
ABACUS STORAGE KING	AUD		135'432		135'432	96'679.21	0.01
ACCENT GROUP LTD	AUD	93'119			93'119	107'852.97	0.01
ADELAIDE BRIGHTON	AUD	67'115	19'523		86'638	155'487.40	0.01
AGL ENERGY LTD	AUD	141'538	21'360	29'482	133'416	650'233.41	0.05
ALLKEM LIMITED	AUD	127'554	23'443	150'997			
ALPHA HPA LTD	AUD		121'594		121'594	60'656.01	0.00
ALS	AUD	102'231	6'899	8'494	100'636	688'392.69	0.05
ALTIUM	AUD	25'620	4'688	4'059	26'249	974'679.97	0.07
ALUMINA	AUD	562'323		38'000	524'323	317'171.25	0.02
AMP	AUD	706'903	60'281	178'901	588'283	376'100.24	0.03
ANSELL	AUD	29'275	3'957	6'500	26'732	365'256.48	0.03
AP EAGERS LTD	AUD	37'467		4'785	32'682	277'527.56	0.02
APM HUMAN SERVICES INTERNATION	AUD	54'509			54'509	51'257.16	0.00
ARAFURA RARE EARTHS LTD	AUD	382'223		382'223			
ARB CORPORATION	AUD	17'250			17'250	409'874.86	0.03
ARENA REIT	AUD	70'200	9'048		79'248	155'856.48	0.01
ARGOSY MINERALS LTD	AUD	248'469		248'469			
ATLAS ARTERIA LTD (stapled security)	AUD	322'462	34'260	102'776	253'946	786'280.63	0.06
AUB GROUP LTD	AUD	19'567	3'333		22'900	396'800.66	0.03
AUDINATE GROUP LTD	AUD		15'604		15'604	207'391.91	0.01
AUSSIE BROADBAND LTD	AUD	40'204	14'148		54'352	141'797.76	0.01
AUSTAL LIMITED	AUD	60'506			60'506	71'120.49	0.01
AUSTRALIAN AGRICULTURAL COMPANY	AUD	56'352			56'352	43'943.10	0.00
AUSTRALIAN CLINICAL LABS LTD	AUD	28'785			28'785	39'446.33	0.00
AUSTRALIAN ETHICAL INVESTMENT	AUD	15'358		15'358			
AVZ MINERALS LTD	AUD	490'267			490'267	2.81	0.00
BANK OF QUEENSLAND	AUD	139'830	13'711	10'083	143'458	482'842.30	0.03
BAPCOR LTD	AUD	75'215			75'215	256'604.26	0.02
BEACH ENERGY	AUD	350'171			350'171	321'249.60	0.02
BEGA CHEESE	AUD	61'544			61'544	148'562.86	0.01
BELLEVUE GOLD LTD	AUD	210'284	39'544		249'828	219'166.91	0.02
BENDIGO AND ADELAIDE BANK	AUD	124'679	18'641	19'101	124'219	689'454.84	0.05
BLACKMORES	AUD	3'109	1'247	4'356			
BORAL	AUD	88'718	10'952	39'333	60'337	207'230.17	0.01
BOSS ENERGY LTD	AUD	63'909	24'857		88'766	255'501.12	0.02
BRAINCHIP HOLDINGS LTD	AUD	295'179		295'179			
BREVILLE GROUP	AUD	20'997	4'639	4'297	21'339	334'392.20	0.02
BRICKSWORKS	AUD	18'215	1'878	2'462	17'631	294'786.03	0.02
BUNNINGS WAREHOUSE PROPERTY TRUST	AUD	114'379		14'782	99'597	199'303.13	0.01
CALIX LTD	AUD	25'588	7'092	32'680			
CAPRICORN METALS LTD	AUD	56'414	7'173		63'587	173'182.65	0.01
CARSALES.COM	AUD	73'563	16'900	90'463			
CARSALES.COM LTD (rights) 30.03.2023	AUD		5'250	5'250			
CENTURIA CAPITAL GROUP	AUD	95'946	60'194		156'140	145'034.60	0.01
CENTURIA INDUSTRIAL REIT	AUD	127'701	20'378	33'369	114'710	220'995.28	0.02
CENTURIA OFFICE REIT	AUD	83'427			83'427	55'728.20	0.00
CETTIRE LTD	AUD		74'456	29'870	44'586	122'454.98	0.01
CHALICE GOLD MINES LTD	AUD	75'678		75'678			
CHALLENGER FINANCIAL SERVICES GROUP	AUD	125'725	17'228	44'700	98'253	379'143.25	0.03
CHAMPION IRON LTD	AUD	74'944	10'879		85'823	380'386.96	0.03
CHARTER HALL (stapled security)	AUD	105'129	8'686	9'327	104'488	750'089.67	0.05
CHARTER HALL EDUCATION TRUST	AUD	66'571			66'571	101'151.75	0.01
CHARTER HALL LONG WALE REIT (stapled security)	AUD	143'069	14'824	13'932	143'961	307'890.38	0.02
CHARTER HALL RETAIL	AUD	124'191		15'678	108'513	219'633.67	0.02
CLEANAWAY WASTE MANAGEMENT	AUD	491'085	40'130	68'027	463'188	711'761.57	0.05
CLINUVEL PHARMACEUTICALS LTD	AUD	9'396			9'396	73'700.69	0.01
CODAN LTD/AUSTRALIA	AUD	19'138			19'138	112'257.31	0.01
COLLINS FOODS LTD	AUD	25'671			25'671	161'911.58	0.01
CORE EXPLORATION LTD	AUD	328'480		328'480			
CORPORATE TRAVEL MANAGEMENT	AUD	26'336	1'865		28'201	256'454.39	0.02
COSTA GROUP HOLDINGS	AUD	93'702	12'962	106'664			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
CREDIT CORP GROUP	AUD	13'778	1'979		15'757	173'376.79	0.01
CROMWELL PROPERTY GROUP (stapled security)	AUD	290'532			290'532	66'634.08	0.00
CSR	AUD	107'049			107'049	541'983.12	0.04
DATA#3 LTD	AUD	34'153			34'153	164'690.02	0.01
DE GREY MINING LTD	AUD	270'390	173'126	128'602	314'914	228'415.16	0.02
DEEP YELLOW LTD	AUD		150'302		150'302	117'204.99	0.01
DETERRA ROYALTIES LTD	AUD	96'805			96'805	275'309.95	0.02
DEXUS INDUST	AUD	42'659			42'659	70'688.86	0.01
DICKER DATA LTD	AUD	11'307	13'033	9'016	15'324	110'621.70	0.01
DOMAIN HOLDINGS AUSTRALIA LTD	AUD	51'320			51'320	97'988.10	0.01
DOMINO'S PIZZA ENTERPRISES	AUD	13'749	1'035		14'784	381'882.00	0.03
DOWNER EDI	AUD	137'305	38'932	30'160	146'077	417'112.90	0.03
ECLIPX GROUP	AUD	56'515		56'515			
ELDERS LTD	AUD	37'354			37'354	194'904.09	0.01
EMERALD RESOURCES NL	AUD		116'934		116'934	185'721.86	0.01
EVENT HOSPITALITY AND ENTERTAI	AUD	27'679	3'525	11'849	19'355	128'401.17	0.01
EVOLUTION MINING	AUD	408'462	22'051	28'549	401'964	679'910.29	0.05
FLEETPARTNERS GROUP LIMITED	AUD		56'515		56'515	113'091.93	0.01
FLIGHT CENTRE TRAVEL GROUP	AUD	35'230	3'355		38'585	473'671.89	0.03
G.U.D. HOLDINGS	AUD	28'432	3'514		31'946	214'311.16	0.02
G8 EDUCATION	AUD	158'123			158'123	114'690.65	0.01
GENESIS MINERALS LTD	AUD		198'528		198'528	174'162.90	0.01
GOLD ROAD RESOURCES	AUD	228'054			228'054	193'527.13	0.01
GRAINCORP LIMITED -A-	AUD	46'486	12'172	12'029	46'629	208'007.09	0.01
GRANGE RESOURCES LTD	AUD	103'172		103'172			
GROWTHPOINT PROPERTIES AUSTRALIA (stapled security)	AUD	58'967			58'967	75'059.29	0.01
GWA GROUP	AUD	41'403		41'403			
HANSEN TECHNOLOGIES	AUD	38'342			38'342	105'525.75	0.01
HARVEY NORMAN HOLDINGS	AUD	118'827	9'099		127'926	363'083.45	0.03
HEALIUS LTD	AUD	130'406			130'406	82'997.11	0.01
HEALIUS LTD (rights) 07.12.2023	AUD		35'727	35'727			
HEALTHCO REIT	AUD		94'832		94'832	75'309.04	0.01
HELIA GROUP LIMITED	AUD	79'522	13'041	26'353	66'210	156'789.18	0.01
HOME CONSORTIUM LTD stapled	AUD	26'274	27'794		54'068	217'320.53	0.02
HOMECO DAILY NEEDS REIT	AUD	325'124	38'419		363'543	259'518.06	0.02
HUB24 LTD	AUD	16'947	1'939	2'867	16'019	358'581.31	0.03
ILUKA RESOURCES	AUD	91'853	8'382	5'871	94'364	370'628.96	0.03
IMDEX LTD	AUD	100'870			100'870	122'614.07	0.01
IMUGENE LTD	AUD	984'440	261'305	1'245'745			
INCITEC PIVOT	AUD	433'639	25'681	34'374	424'946	657'869.80	0.05
INDEPENDENCE GROUP NL	AUD		150'062		150'062	683'177.68	0.05
INGENIA COMMUNITIES GROUP (stapled security)	AUD	88'742	35'697	37'808	86'631	240'414.76	0.02
INGHAMS GROUP LTD	AUD	75'344	10'888	12'374	73'858	154'149.23	0.01
INTEGRAL DIAGNOSTICS LTD	AUD	48'811		48'811			
INVOCARE	AUD	29'262		29'262			
IONEER LTD	AUD	293'652		293'652			
IOOF HOLDINGS	AUD	138'375	24'264	45'956	116'683	158'561.73	0.01
IPH	AUD	44'381	4'414		48'795	177'101.19	0.01
IRESS	AUD	37'831			37'831	170'278.54	0.01
JB HI-FI	AUD	23'625	4'099	3'634	24'090	850'311.10	0.06
JERVOIS GLOBAL LTD	AUD	350'511		350'511			
JOHNS LYNG GROUP LTD	AUD	36'611	14'452	7'715	43'348	156'337.14	0.01
JUDO CAPITAL HOLDINGS LTD	AUD	109'502	37'258		146'760	104'765.79	0.01
JUMBO INTERACTIVE LTD	AUD	12'899			12'899	133'868.09	0.01
KAROOON GAS AUSTRALIA	AUD	118'171	70'322		188'493	209'131.11	0.01
KELSIAN GROUP LIMITED	AUD	26'543	13'273		39'816	137'891.34	0.01
KELSIAN GROUP LIMITED (rights) 05.04.2023	AUD		3'122	3'122			
LAKE RESOURCES NL	AUD	264'886		264'886			
LATIN RESOURCES LTD	AUD		517'284		517'284	65'252.05	0.00
LENDFLEASE GROUP (stapled security)	AUD		143'343		143'343	527'659.74	0.04
LEO LITHIUM LTD	AUD	158'373	66'854		225'227	65'216.02	0.00
LIFESTYLE COMMUNITIES LTD	AUD	21'165	8'711	5'752	24'124	212'324.51	0.02
LINK ADMINISTRATION HOLDINGS	AUD	114'553			114'553	144'501.24	0.01
LIONTOWN RESOURCES LTD	AUD	329'418	42'132	118'820	252'730	178'964.21	0.01
LOVISA HOLDINGS LTD	AUD	14'488	1'626	2'584	13'530	251'663.99	0.02
LYNAS CORP LTD	AUD	201'215	19'838	16'740	204'313	684'149.93	0.05
MA FINANCIAL GRP LIMITED	AUD	19'201			19'201	52'625.25	0.00
MAAS GROUP HOLDINGS LTD	AUD	16'516	11'720		28'236	78'035.58	0.01
MADER GROUP LTD	AUD		10'978		10'978	43'936.06	0.00
MAGELLAN	AUD	28'935	10'761		39'696	184'590.80	0.01
MAYNE PHARMA GROUP	AUD	14'565		14'565			

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MCMILLAN SHAKESPEARE	AUD	16'293	6'016	10'119	12'190	153'070.06	0.01
MEGAPORT LTD	AUD	38'413	5'066	9'779	33'700	279'602.38	0.02
MESOBLAST	AUD	166'459		166'459			
METCASH	AUD	221'312	33'549	43'343	211'518	449'949.40	0.03
MINCOR RESOURCES NL	AUD	71'963		71'963			
MONADELPHOUS GROUP	AUD	20'796			20'796	168'486.23	0.01
MOUNT GIBSON IRON	AUD	119'908			119'908	34'032.65	0.00
NANOSONICS	AUD	52'309	6'559		58'868	92'147.67	0.01
NATIONAL STORAGE (stapled security)	AUD	238'421	30'443		268'864	348'404.32	0.02
NEOMETALS LTD	AUD	91'830		91'830			
NETWEALTH GROUP LTD	AUD	29'669	3'304	4'488	28'485	312'771.69	0.02
NEW HOPE CORP LTD	AUD	109'665	41'209	30'654	120'220	323'979.12	0.02
NEXTDC	AUD	99'062	27'717	13'806	112'973	1'143'304.23	0.08
NEXTDC LTD (rights) 31.05.2023	AUD		12'719	12'719			
NIB HOLDINGS LTD/AUSTRALIA	AUD	103'069	12'531	9'080	106'520	447'079.42	0.03
NICK SCALI LTD	AUD	12'873	4'093		16'966	142'514.66	0.01
NICKEL MINES LTD	AUD	253'441	142'307		395'748	159'974.32	0.01
NINE ENTERTAINMENT COMPANY HOLDINGS	AUD	320'634	33'895	52'084	302'445	298'275.30	0.02
NOVONIX LTD	AUD	53'911		53'911			
NRW HOLDINGS	AUD	99'794			99'794	170'515.21	0.01
NUFARM LIMITED	AUD	84'276			84'276	278'335.65	0.02
OBJECTIVE CORP LTD	AUD	4'155			4'155	33'019.97	0.00
OMNI BRIDGEWAY LTD	AUD	49'545		49'545			
OOH MEDIA	AUD	111'933			111'933	118'412.34	0.01
ORORA	AUD	196'510	165'119	56'371	305'258	469'077.16	0.03
OZ MINERALS	AUD	74'002	3'114	77'116			
PALADIN ENERGY	AUD	596'306	46'103		642'409	456'747.04	0.03
PEPPER MONEY LTD/AUSTRALIA	AUD	32'871			32'871	28'271.35	0.00
PERENTI GLOBAL LTD	AUD	153'600			153'600	80'144.74	0.01
PERPETUAL	AUD	24'585			24'585	338'598.99	0.02
PERSEUS MINING	AUD	284'258	75'559	59'408	300'409	302'296.07	0.02
PEXA GROUP LTD	AUD	40'137	3'207	14'338	29'006	212'716.33	0.02
PINNACLE INVESTMENT MANAGEMENT	AUD	24'245	6'911		31'156	200'436.58	0.01
PLATINUM ASSET MANAGEMENT	AUD	106'924			106'924	63'147.31	0.00
POINTS BET HOLDINGS LTD	AUD	37'675		37'675			
POLYNOVO LTD	AUD	136'897			136'897	178'966.28	0.01
PREMIER INVESTMENTS	AUD	19'405			19'405	335'907.11	0.02
PRO MEDICUS LTD	AUD	10'310	2'449	1'172	11'587	689'754.39	0.05
PWR HOLDINGS LTD	AUD	14'902			14'902	105'610.10	0.01
QUBE HOLDINGS	AUD	363'041	65'227	57'287	370'981	691'317.37	0.05
RAMELIUS RESOURCES LTD	AUD	207'338	86'470	66'955	226'853	187'955.41	0.01
RED 5 LTD	AUD		541'683		541'683	102'494.74	0.01
REDOX LTD/AUSTRALIA	AUD		38'517		38'517	57'641.52	0.00
REGION GROUP	AUD	259'819			259'819	329'234.71	0.02
REGIS RESSOURCES	AUD	156'800	16'373		173'173	180'218.45	0.01
RELIANCE WORLDWIDE	AUD	184'953	37'749	43'095	179'607	564'347.05	0.04
RESOLUTE MINING	AUD		464'330		464'330	89'189.55	0.01
RURAL FUNDS GROUP (stapled security)	AUD	77'155			77'155	91'574.99	0.01
SANDFIRE RESOURCES	AUD	100'750	10'784	11'928	99'606	433'480.65	0.03
SAYONA MINING LTD	AUD	1'621'327	266'689	1'888'016			
SELECT HARVESTS	AUD	23'363		23'363			
SEVEN GROUP HOLDINGS	AUD	35'638	5'951	41'589			
SEVEN WEST MEDIA	AUD	189'004		189'004			
SIGMA HEALTHCARE LTD (rights) 19.01.2024	AUD		118'949	118'949			
SIGMA PHARMACEUTICALS	AUD	220'057	65'453		285'510	187'443.01	0.01
SILEX SYSTEMS LTD	AUD	33'930			33'930	97'273.89	0.01
SILVER LAKE RESOURCES LIMITED	AUD	215'156			215'156	133'235.41	0.01
SIMS METAL MANAGMENT	AUD	35'187	2'156		37'343	262'079.51	0.02
SITEMINDER LTD	AUD	43'074	9'737		52'811	163'213.32	0.01
SMARTGROUP CORP LTD	AUD	23'867	5'193		29'060	182'786.74	0.01
STANMORE RESOURCES LTD	AUD		58'977		58'977	112'608.03	0.01
STAR ENTERTAINMENT GROUP	AUD	199'266	319'004		518'270	154'526.10	0.01
STEADFAST GROUP	AUD	230'825	59'539	57'292	233'072	773'768.61	0.05
STRIKE ENERGY LTD	AUD	426'697	103'640		530'337	65'378.18	0.00
SUPER RETAIL GROUP	AUD	37'832	3'250	4'981	36'101	337'610.26	0.02
SYRAH RESOURCES	AUD	144'776		144'776			
TABCORP HOLDINGS	AUD	493'020			493'020	212'015.81	0.02
TECHNOLOGY ONE	AUD	63'186	13'430	10'802	65'814	639'255.00	0.05
TELIX PHARMACEUTICALS LTD	AUD	49'707	5'314		55'021	392'456.29	0.03
TEMPLE & WEBSTER GROUP LTD	AUD	23'722			23'722	172'877.83	0.01
TERRACOM LTD	AUD	118'505		118'505			

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THE STAR ENTERTAINMENT GROUP LTD (rights) 08.03.2023	AUD	119'559		119'559			
THE STAR ENTERTAINMENT GROUP LTD (rights) 18.10.2023	AUD		197'806	197'806			
TIETTO MINERALS LTD	AUD	143'651		143'651			
TYRO PAYMENTS LTD	AUD	95'657			95'657	61'429.53	0.00
UNITED MALT GRP LTD	AUD	54'790		54'790			
VENTIA SERVICES GROUP PTY LTD	AUD	50'842	126'974		177'816	386'413.67	0.03
VIVA ENERGY GROUP LTD	AUD	189'877	89'423	34'374	244'926	515'398.79	0.04
VULCAN ENERGY RESOURCES LTD	AUD	22'710		22'710			
WAYPOINT REIT LTD	AUD	149'603			149'603	201'581.47	0.01
WEBJET	AUD	84'309			84'309	336'453.94	0.02
WEEBIT NANO LTD	AUD	36'315			36'315	90'368.74	0.01
WEST AFRICAN RESOURCES LTD	AUD	201'489			201'489	101'666.17	0.01
WESTGOLD RESOURCES	AUD		93'862		93'862	105'484.42	0.01
WHITEHAVEN COAL	AUD	190'104	29'526	44'775	174'855	693'787.69	0.05
WORLEYPARSONS	AUD	70'789	16'219	5'959	81'049	777'474.30	0.06
YANCOAL AUSTRALIA LTD	AUD		77'620		77'620	264'809.18	0.02
ZIP CO LTD	AUD	121'931		121'931			
						<b>46'415'201.10</b>	<b>3.29</b>
<b>Austria</b>							
AGRANA BETEILIGUNGS AG	EUR	1'689		1'689			
ANDRITZ	EUR	5'192	2'534	1'398	6'328	350'340.16	0.02
AT & S AUSTRIA TECHNOLOGIE & SYSTEM TECHNIK	EUR	1'820	2'862	2'358	2'324	41'589.05	0.00
BAWAG GROUP AG	EUR	6'922	2'896	2'672	7'146	355'792.37	0.03
CA-IMMOBILIEN ANLAGEN	EUR	3'070	2'240	1'937	3'373	95'459.71	0.01
DO & CO	EUR	417	188		605	82'901.35	0.01
EVN	EUR	2'202	992		3'194	73'045.50	0.01
IMMOFINANZ AG	EUR	1'584	1'672		3'256	65'155.49	0.00
LENZING	EUR	841	2'542	1'577	1'906	49'821.14	0.00
OESTERREICH POST	EUR	3'073			3'073	87'701.44	0.01
PALFINGER	EUR	920			920	20'996.20	0.00
PORR	EUR	1'208			1'208	15'608.96	0.00
RAIFFEISEN BANK INTERNATIONAL	EUR	11'674	5'091	4'045	12'720	233'205.89	0.02
S IMMO AG (rights)	EUR	2'703		2'703			
S&T	EUR	2'863	1'070		3'933	79'902.15	0.01
SCHOELLER-BLECKMANN OILFIELD EQUIPMENT	EUR	670	1'591	1'319	942	37'386.36	0.00
SEMPERIT	EUR	1'384		1'384			
STRABAG SE rts 02.02.2023	EUR	1'065		1'065			
UNIQA VERSICHERUNGEN	EUR	11'412			11'412	87'974.66	0.01
WIENER STAEDTISCHE VERSICHERUNG AG VIENNA INSURANCE GROUP	EUR	3'508			3'508	89'753.46	0.01
WIENERBERGER	EUR	9'408	4'411	4'141	9'678	297'875.97	0.02
						<b>2'064'509.86</b>	<b>0.15</b>
<b>Bahamas</b>							
ONESP WORLD HOLDINGS LTD	USD	15'188	5'056		20'244	232'452.27	0.02
						<b>232'452.27</b>	<b>0.02</b>
<b>Belgium</b>							
ACKERMANS V HAAREN	EUR	1'942	742	492	2'192	324'383.93	0.02
AEDIFICA	EUR	3'405	3'426	2'418	4'413	221'401.03	0.02
AEDIFICA SA (rights) 29.06.2023	EUR		4'382	4'382			
AGFA-GEVAERT	EUR	8'622		8'622			
BARCO NV	EUR	6'611			6'611	103'439.79	0.01
BEKAERT	EUR	2'614	639		3'253	141'846.10	0.01
BPOST	EUR	6'120			6'120	20'236.17	0.00
COFINIMMO SICAFI	EUR	2'623	1'457	952	3'128	171'984.73	0.01
COLRUYT	EUR	5'182	2'146	3'009	4'319	182'649.22	0.01
COMPAGNIE IMMOBILIERE DE BELGIQUE SA IMMOBEL	EUR	521		521			
DREDGING ENVIRONMENTAL & MARIN	EUR	801			801	97'851.59	0.01
ECONOCOM GROUP SA/NV	EUR	8'924		8'924			
EURONAV	EUR	13'531	7'992	12'372	9'151	142'528.21	0.01
EXMAR	EUR	2'378		2'378			
FAGRON	EUR	7'291	4'942	5'668	6'565	112'416.52	0.01
GALAPAGOS	EUR	3'538	753		4'291	134'483.72	0.01
INTERVEST OFFICES	EUR	1'288	4'138	2'989	2'437	48'302.12	0.00
ION BEAM APPLICATIONS	EUR	1'474		1'474			
KBC ANCORA	EUR	3'429			3'429	141'547.84	0.01
KINEPOLIS GROUP	EUR	837	431		1'268	52'318.40	0.00
MELEXIS	EUR	1'880			1'880	139'016.68	0.01
MONTEA SCA	EUR	760	1'542	1'043	1'259	88'777.88	0.01
ONTEX GROUP	EUR	4'032			4'032	28'431.49	0.00
PROXIMUS	EUR	11'054	2'245		13'299	97'984.68	0.01
RECTICEL	EUR	2'566	1'171		3'737	41'022.57	0.00

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RETAIL ESTATES	EUR	707	1'317	962	1'062	60'010.40	0.00
SOLVAY	EUR		7'500		7'500	167'948.63	0.01
TELENET GROUP HOLDING	EUR	3'280	2'581	5'861			
TESSENDERLO CHEMIE	EUR	2'314			2'314	54'353.51	0.00
VGP NV	EUR	970	432	298	1'104	106'672.96	0.01
X-FAB SILICON FOUNDRIES SE	EUR	3'602	2'666		6'268	43'063.72	0.00
XIOR STUDENT HOUSING NV	EUR	2'332			2'332	56'554.04	0.00
						<b>2'779'225.93</b>	<b>0.20</b>
<b>Bermuda</b>							
AFRICAN MINERALS	GBP	20'098			20'098	0.00	0.00
ALPHA & OMEGA SEMICONDUCTOR	USD	5'169			5'169	99'680.57	0.01
ARGO GROUP INTERNATIONAL HOLDINGS	USD	7'830		7'830			
ASSURED GUARANTY	USD	13'231	781	1'830	12'182	982'593.60	0.07
AVANCE GAS HOLDING	NOK		4'057		4'057	38'962.49	0.00
AXALTA COATING SYSTEMS	USD	37'843	3'702	5'634	35'911	1'034'983.36	0.07
AXIS CAPITAL HOLDINGS	USD	18'082	1'220	6'133	13'169	725'569.16	0.05
BORR DRILLING LTD	NOK	42'668	3'418		46'086	244'654.82	0.02
BRIGHTOIL PETROLEUM LIMITED	HKD	490'000			490'000	82'671.12	0.01
BROOKFIELD REINSURANCE LTD	CAD	2'704	927	1'446	2'185	78'417.81	0.01
BW ENERGY LTD	NOK	24'865	31'813	54'637	2'041	4'764.67	0.00
BW LPG	NOK	17'264	2'646		19'910	202'789.58	0.01
BW OFFSHORE LTD	NOK	17'291			17'291	36'630.61	0.00
CAFE DE CORAL HOLDINGS	HKD	80'000			80'000	74'685.21	0.01
CHINESE ESTATES HOLDINGS	HKD	89'409		89'409			
CHOW SANG SANG HOLDINGS	HKD	86'000			86'000	93'345.26	0.01
COOL CO LTD	NOK	3'986	2'602		6'588	66'225.14	0.00
ENSTAR GROUP	USD	2'416	202	244	2'374	643'734.35	0.05
ESSTAR GROUP	USD	17'411	2'536	3'321	16'626	784'276.65	0.06
FIRST PACIFIC	HKD	479'428	76'000		555'428	197'415.55	0.01
FLEX LNG LTD	NOK	6'045	775		6'820	150'939.36	0.01
GIORDANO INTERNATIONAL	HKD		246'000		246'000	55'892.43	0.00
GOLDEN OCEAN	NOK	28'613			28'613	322'334.65	0.02
GULF KEYSTONE PETROLEUM LTD	GBP	42'341		42'341			
HAFNIA LTD	NOK	29'110	36'655	10'321	55'444	359'740.64	0.03
HAITONG INTERNATIONAL SECURITIES GROUP	HKD	497'028		497'028			
HAITONG INT'L (rights) 12.06.2023	HKD		149'108	149'108			
HAMILTON INSURANCE GROUP LTD -B-	USD		3'701		3'701	44'028.54	0.00
HELEN OF TROY	USD	4'092	797	1'200	3'689	406'049.08	0.03
HISCOX	GBP	76'728	10'608	11'392	75'944	958'408.58	0.07
INVESCO	USD		76'534		76'534	1'038'524.90	0.07
JAMES RIVER HOLDINGS	USD	8'333			8'333	73'303.84	0.01
JOHNSON ELECTRIC HOLDINGS	HKD	83'625			83'625	100'455.54	0.01
K. WAH INTERNATIONAL HOLDINGS	HKD	257'154		257'154			
KERRY LOGISTICS NETWORK	HKD	73'500			73'500	72'750.59	0.01
KERRY PROPERTIES	HKD	128'000			128'000	185'723.21	0.01
KINIKSA PHARMACEUTICALS LTD -A-	USD	5'879			5'879	109'438.04	0.01
LANCASHIRE HOLDINGS	GBP	53'499			53'499	387'930.54	0.03
LIBERTY LATIN AMERICA LTD	USD	8'522			8'522	48'251.67	0.00
LIBERTY LATIN AMERICA LTD	USD	30'441			30'441	174'769.79	0.01
LUK FOOK HOLDINGS	HKD	87'000		13'000	74'000	174'374.21	0.01
MAN WAH HOLDINGS	HKD	382'400	54'400	94'800	342'000	195'798.97	0.01
MYOVANT SCIENCES LTD	USD	6'782		6'782			
NABORS INDUSTRIES LTD	USD	2'074			2'074	143'125.98	0.01
NORWEGIAN CRUISE LINE HOLDINGS	USD	92'961	10'533	8'373	95'121	1'624'104.91	0.12
NWS HOLDINGS LIMITED	HKD	343'000		139'000	204'000	211'098.19	0.01
ODFJELL DRILLING	NOK	18'763			18'763	69'755.62	0.00
PACIFIC BASIN SHIPPING	HKD	1'158'000			1'158'000	298'270.67	0.02
PAX GLOBAL TECHNOLOGY	HKD	141'000			141'000	96'107.71	0.01
REALORD GROUP HOLDINGS LTD	HKD	88'000			88'000	52'657.57	0.00
RENAISSANCERE HOLDINGS	USD	9'667	2'795	1'094	11'368	2'250'499.24	0.16
ROIVANT SCIENCES LTD	USD	64'284	19'786	23'299	60'771	612'184.42	0.04
SEADRILL LTD	NOK		8'287	2'521	5'766	208'376.05	0.01
SHANGRI-LA ASIA	HKD	262'000	84'000	46'000	300'000	171'753.48	0.01
SIGNET JEWELERS LTD	USD	7'559	579	1'527	6'611	592'385.09	0.04
SIRIUSPOINT LTD	USD	22'921	3'089	5'233	20'777	224'484.97	0.02
SMARTONE TELECOMMUNICATIONS	HKD	66'000			66'000	30'065.29	0.00
STOLT NIELSEN	NOK	3'529	1'650		5'179	171'243.03	0.01
THEME INT'L	HKD	930'000			930'000	41'841.71	0.00
TRITON INTERNATIONAL -A-	USD	10'251		10'251			
UNITED ENERGY GROUP LTD	HKD	1'758'000			1'758'000	94'913.20	0.01

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VALARIS LTD	USD	5'441	10'701	1'973	14'169	786'654.72	0.06
VTECH HOLDINGS LTD	HKD	36'309			36'309	184'798.90	0.01
WHITE MOUNTAINS INSURANCE GROUP	USD	586	53	79	560	870'564.30	0.06
YUE YUEN INDUSTRIAL (HOLDINGS)	HKD	177'500			177'500	163'910.97	0.01
						<b>19'148'910.55</b>	<b>1.36</b>
<b>Canada</b>							
ABSOLUTE SOFTWARE CORP	CAD	10'286		10'286			
ADENTRA INC	CAD	3'777			3'777	90'777.59	0.01
ADVANTAGE ENERGY LTD	CAD	39'670	6'346	9'279	36'737	239'459.81	0.02
AECOM GROUP	CAD	12'748	2'333		15'081	139'325.39	0.01
AFRICA OIL	CAD	86'680			86'680	117'614.38	0.01
AG GROWTH INTERNATIONAL	CAD	4'449			4'449	163'396.90	0.01
AGNICO EAGLE MINES	CAD		8'193	8'193			
ALAMOS GOLD -A-	CAD	88'582	9'970	11'892	86'660	900'752.04	0.06
ALGOMA STEEL GROUP INC	CAD	14'494	5'416		19'910	142'186.77	0.01
ALGONQUIN POWER & UTILITIES	CAD		144'148		144'148	742'124.97	0.05
ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	13'079	1'228		14'307	157'810.97	0.01
ALTIUS MINERALS (reg. shares)	CAD	9'492			9'492	109'691.50	0.01
ALTUS GROUP	CAD	9'948			9'948	323'505.78	0.02
ANDLAUER HEALTHCARE GROUP INC	CAD	3'673	1'009		4'682	122'498.76	0.01
ARITZIA INC	CAD	19'022	4'293	5'518	17'797	414'682.30	0.03
ARTIS REAL ESTATE INVESTMENT TRUST	CAD	12'145			12'145	44'233.94	0.00
ATCO (nv)	CAD	17'480	3'395	3'704	17'171	414'365.31	0.03
ATHABASCA OIL	CAD	130'906			130'906	418'138.25	0.03
ATS AUTOMATION TOOLING SYSTEMS INC	CAD	16'625	4'836	2'861	18'600	617'545.42	0.04
AURINIA PHARMACEUTICALS INC	USD	27'398	3'051	3'272	27'177	136'885.49	0.01
AURORA CANNABIS INC	CAD	58'454		58'454			
AUTOCANADA	CAD	4'621	1'483		6'104	84'845.03	0.01
AYA GOLD & SILVER INC	CAD	21'209	4'189		25'398	160'932.80	0.01
B2GOLD	CAD	242'191	86'002	42'414	285'779	606'699.03	0.04
BADGER DAYLIGHTING LTD	CAD	7'275	797		8'072	243'999.74	0.02
BALLARD POWER SYSTEMS INC	CAD	57'094	6'601	9'797	53'898	150'465.30	0.01
BAUSCH HEALTH COS INC	CAD	62'224	3'256	6'029	59'451	492'884.66	0.03
BAYTEX ENERGY	CAD	122'847	64'685	17'578	169'954	477'765.21	0.03
BELLUS HEALTH INC	CAD	16'787	2'004	18'791			
BIRCHCLIFF ENERGY	CAD	57'899			57'899	202'983.18	0.01
BIRD CONSTRUCTION INC	CAD		11'840		11'840	130'983.48	0.01
BITFARMS LTD/CANADA	CAD		70'926		70'926	179'122.57	0.01
BLACKBERRY	CAD	123'704			123'704	305'184.57	0.02
BOARDWALK REAL ESTATE INVESTMENT TRUST	CAD	4'636	543		5'179	255'638.43	0.02
BOMBARDIER INC -B-	CAD	18'589	1'748	835	19'502	622'423.91	0.04
BORALEX -A-	CAD	20'184	1'833	1'373	20'644	399'799.59	0.03
BOYD GROUP SERVICES INC	CAD	4'652	677	631	4'698	971'474.31	0.07
BROOKFIELD BUSINESS CORP -A-	CAD		5'569		5'569	112'479.26	0.01
BROOKFIELD INFRASTRUCTURE CORP -A-	CAD	22'156	7'567	3'043	26'680	779'979.18	0.06
BSR REAL ESTATE INVESTMENT TRU	USD	6'285			6'285	62'150.54	0.00
CALIAN GROUP LTD	CAD	2'241	456		2'697	103'551.76	0.01
CALIBRE MINING CORP	CAD	62'638	102'962	60'219	105'381	106'044.77	0.01
CANACCORD CAPITAL	CAD	18'113	4'407		22'520	117'695.40	0.01
CANADA GOOSE HOLDINGS INC	CAD	13'189	1'647	2'708	12'128	145'586.58	0.01
CANADIAN WESTERN BANK	CAD	20'427	1'435		21'862	411'465.42	0.03
CANFOR (new)	CAD	12'935			12'935	138'814.40	0.01
CANOPY GROWTH	CAD	66'061		66'061			
CAPITAL POWER	CAD	25'362	4'695	4'115	25'942	645'898.18	0.05
CARDINAL ENERGY	CAD	30'867			30'867	132'662.34	0.01
CARGOJET INC	CAD	1'779			1'779	127'889.97	0.01
CASCADES	CAD	16'257	2'912		19'169	130'921.34	0.01
CELESTICA (sub v)	CAD	22'050	6'820	2'421	26'449	990'443.59	0.07
CENTERRA GOLD	CAD	46'774	3'327		50'101	221'507.66	0.02
CES ENERGY SOLUTIONS CORP	CAD	54'265			54'265	150'432.93	0.01
CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	34'264	2'150		36'414	316'551.37	0.02
CHORUS AVIATION INC	CAD	26'984		26'984			
CI FINANCIAL	CAD	41'515	8'944	22'038	28'421	312'201.48	0.02
CINEPLEX	CAD	12'095	4'373		16'468	84'569.27	0.01
COGECO	CAD	1'040			1'040	38'776.39	0.00
COGECO COMMUNICATIONS	CAD	3'204			3'204	124'224.58	0.01
COLLIERS INTERNATIONAL (when issued) (subord. voting)	CAD	7'306	2'830	1'107	9'029	925'762.38	0.07
COMPUTER MODELLING GROUP	CAD		16'858		16'858	110'540.81	0.01
CONVERGE TECHNOLOGY SOLUTIONS	CAD	47'813			47'813	157'690.29	0.01
CORBY SPIRIT AND WINE LTD -A-	CAD	2'545		2'545			

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CORUS ENTERTAINMENT -B- (nv)	CAD	39'510		39'510			
COVEO SOLUTIONS INC	CAD		5'384		5'384	39'708.06	0.00
CRESCENT POINT ENERGY CORP	CAD	128'345	18'750	15'510	131'585	844'885.61	0.06
CREW ENERGY	CAD	27'925			27'925	81'220.64	0.01
CROMBIE	CAD	10'311	2'630		12'941	116'362.45	0.01
CRONOS GROUP INC	CAD	43'224			43'224	79'696.37	0.01
CT REIT	CAD	10'927	2'114		13'041	117'261.62	0.01
DEFINITY FINANCIAL CORP	CAD	17'737			17'737	528'437.30	0.04
DENISON MINES CORP	CAD	169'221	33'777		202'998	321'570.96	0.02
DENTALCORP HOLDINGS LTD	CAD	13'991	9'651		23'642	101'917.21	0.01
DOCEBO INC	CAD	3'661	487	639	3'509	168'763.91	0.01
DREAM INDUSTRIAL REAL ESTATE I	CAD	30'163	11'609	11'457	30'315	250'148.76	0.02
DREAM OFFICE REAL ESTATE INVESTMENT	CAD	4'643		4'643			
DREAM UNLIMITED CORP -A-	CAD	5'160			5'160	68'943.02	0.00
DUNDEE PRECIOUS METALS	CAD	43'416	9'019	17'345	35'090	209'132.38	0.01
DYE & DURHAM LTD	CAD	11'759	2'648	3'521	10'886	93'078.49	0.01
ECN CAPITAL (when issued)	CAD	46'776	12'817		59'593	107'943.05	0.01
ELDORADO GOLD CORP	CAD	43'892	11'407	10'917	44'382	406'564.19	0.03
ENDEAVOUR SILVER	CAD	44'295		44'295			
ENERFLEX	CAD	27'054			27'054	138'756.65	0.01
ENERGY FUELS INC/CANADA	CAD	34'549			34'549	193'347.24	0.01
ENERPLUS	CAD	51'423	2'270	12'100	41'593	649'427.34	0.05
ENGHOUSE SYSTEMS	CAD	9'992			9'992	230'160.76	0.02
ENSGN ENERGY SERVICES	CAD	30'330		30'330			
EOB INC	CAD	4'956	1'500		6'456	361'214.56	0.03
EQUINOX GOLD CORP	CAD	65'633			65'633	235'210.43	0.02
ERO COPPER CORP	CAD	17'445	1'973		19'418	291'465.77	0.02
EVERTZ TECHNOLOGIES (reg. shares)	CAD	4'759	2'584		7'343	66'503.27	0.00
EXCHANGE INCOME CORP	CAD	3'979	2'442	1'087	5'334	167'815.34	0.01
EXTENDICARE	CAD	15'072			15'072	66'147.41	0.00
FIERA CAPITAL CORP -A- (subordinated)	CAD	17'384	4'661		22'045	118'504.73	0.01
FILO CORP	CAD		20'963		20'963	298'460.80	0.02
FILO MINING CORP	CAD	19'152		19'152			
FINNING INTERNATIONAL	CAD	34'354	1'380	3'881	31'853	735'786.01	0.05
FIRST CAPITAL REAL ESTATE INVE	CAD	25'093	2'652	4'392	23'353	235'607.40	0.02
FIRST MAJECTIC SILVER	CAD	50'075	15'695		65'770	260'894.12	0.02
FIRST NATIONAL FINANCIAL	CAD	4'355			4'355	113'688.74	0.01
FISSION URANIUM CORP	CAD		149'395		149'395	98'930.79	0.01
FORAN MINING CORP	CAD		48'474		48'474	123'049.78	0.01
FORTUNA SILVER MINES	CAD	61'126	5'733		66'859	160'170.11	0.01
FREEHOLD ROYALTIES	CAD	28'234			28'234	252'223.81	0.02
FRONTERA ENERGY CORP	CAD	12'168			12'168	62'250.19	0.00
FUSION PHARMACEUTICALS INC	USD		9'565		9'565	100'733.99	0.01
GDI INTEGRATED FACILITY SERVIC	CAD	2'700			2'700	64'682.29	0.00
GIBSON ENERGY	CAD	33'523	9'216	7'257	35'482	517'153.75	0.04
GLOBAL ATOMIC CORP	CAD	33'855	41'278	33'855	41'278	87'095.81	0.01
GOEASY LTD	CAD	2'743	292		3'035	328'051.54	0.02
GOGOLD RESOURCES INC	CAD	68'264		68'264			
H&R REAL ESTATE INVESTMENT TRUST UNITS	CAD	28'708			28'708	165'691.39	0.01
HAMMOND POWER SOLUTIONS INC	CAD		1'809		1'809	136'529.58	0.01
HEADWATER EXPLORATION INC	CAD	43'813	24'162	12'720	55'255	245'012.10	0.02
HOME CAPITAL GROUP	CAD	8'835		8'835			
HUDBAY MINERALS	CAD	49'710	29'102		78'812	408'822.10	0.03
HUT 8 CORP	CAD		9'651		9'651	72'305.84	0.01
HUT 8 MINING CORP	CAD		48'259	48'259			
I-80 GOLD CORP	CAD	30'920	19'700		50'620	56'197.05	0.00
IAMGOLD	CAD	94'935	8'233		103'168	237'106.53	0.02
IMAX	USD	7'563			7'563	114'080.48	0.01
INNERGEX RENEWABLE ENERGY	CAD	31'398	4'187		35'585	195'217.58	0.01
INTERFOR	CAD	11'587			11'587	152'632.95	0.01
INTERNATIONAL PETROLEUM CORP	CAD		21'105		21'105	195'800.06	0.01
INTERNATIONAL PETROLEUM CORP/S	SEK	21'105		21'105			
INTERRENT REAL ESTATE INVESTME	CAD	16'251			16'251	143'276.54	0.01
JAMIESON WELLNESS INC	CAD	9'360			9'360	187'710.69	0.01
K92 MINING	CAD	45'190	9'255		54'445	198'296.98	0.01
KARORA RESOURCES INC	CAD	40'525			40'525	107'607.26	0.01
KELT EXPLORATION	CAD	32'652	7'059		39'711	150'821.04	0.01
KILLAM APARTMENT REAL ESTATE	CAD	11'425	1'732		13'157	162'551.47	0.01
KINAXIS	CAD	5'966	1'359	945	6'380	582'704.37	0.04
KNIGHT THERAPEUTICS	CAD	21'000		13'157	7'843	27'699.78	0.00
LABRADOR IRON ORE ROYALTY	CAD	13'818	1'289	1'813	13'294	261'081.62	0.02

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LARGO INC	CAD	6'651		6'651			
LASSONDE INDUSTRIES -A-	CAD	613			613	61'598.56	0.00
LAURENTIAN BANK OF CANADA	CAD	9'136	1'219		10'355	177'345.48	0.01
LEON'S FURNITURE LTD	CAD	4'486			4'486	64'976.17	0.00
LIGHTSPEED POS INC	CAD	30'389	4'657	4'164	30'882	381'940.43	0.03
LINAMAR	CAD	9'797	1'531	1'539	9'789	422'116.61	0.03
LION ELECTRIC CO/THE	CAD	27'743			27'743	35'842.78	0.00
LIONS GATE ENTERTAINMENT -A-	USD	9'021			9'021	77'131.86	0.01
LIONS GATE ENTERTAINMENT -B-	USD	23'918		4'068	19'850	158'710.71	0.01
LITHIUM AMERICAS CORP	CAD		23'881		23'881	103'722.71	0.01
LITHIUM AMERICAS CORP	CAD		23'881		23'881	115'660.90	0.01
LITHIUM AMERICAS CORP	CAD	24'984	2'232	27'216			
LOGAN ENERGY CORP	CAD		28'823	28'823			
LUNDIN GOLD INC	CAD	19'637	8'024	3'686	23'975	246'085.33	0.02
MAG SILVER	CAD	18'782	9'563	6'269	22'076	161'954.89	0.01
MAGNET FORENSICS INC	CAD	1'844		1'844			
MAJOR DRILLING GROUP INTERNATIONAL	CAD	14'691	3'961		18'652	94'816.17	0.01
MANTOS COPPER (BERMUDA) LIMITED	CAD	77'236	36'205	18'725	94'716	437'823.01	0.03
MAPLE LEAF FOODS	CAD	17'320			17'320	259'637.28	0.02
MARTINREA INTERNATIONAL	CAD	15'205			15'205	137'213.38	0.01
MASONITE INTERNATIONAL	USD	4'532			4'532	519'749.59	0.04
MDA LTD	CAD	10'070	11'270		21'340	203'106.41	0.01
MEG ENERGY	CAD	61'168	7'572	68'740			
METHANEX	CAD	12'914	3'986	2'502	14'398	567'395.78	0.04
MINTO APARTMENT REAL ESTATE IN	CAD	3'749			3'749	40'744.23	0.00
MORGUARD CORP	CAD	1'116		793	323	23'536.69	0.00
MORGUARD NORTH AMERICAN RESIDENTIAL REAL ESTATE INVESTMENT TRUST	CAD	3'729			3'729	38'130.12	0.00
MTY FOOD GROUP	CAD	5'133	683	966	4'850	159'011.43	0.01
MULLEN GROUP	CAD	18'565			18'565	180'792.93	0.01
NANOXPLORE INC	CAD	25'915		25'915			
NEIGHBOURLY PHARMACY INC	CAD	5'401			5'401	64'799.46	0.00
NEW GOLD INC	CAD	131'382	19'499		150'881	162'606.49	0.01
NEW PACIFIC METALS CORP	CAD	16'337	13'859	30'196			
NEXGEN ENERGY LTD	CAD	95'092	38'295	23'355	110'032	683'637.98	0.05
NEXUS INDUSTRIAL REIT	CAD	5'624	4'242		9'866	48'359.67	0.00
NFI GROUP INC	CAD	14'067	11'555	6'660	18'962	149'204.53	0.01
NORTH AMERICAN CONSTRUCTION GR	CAD		5'462	5'462	5'462	120'495.36	0.01
NORTH AMERICAN ENERGY PARTNERS	USD		5'462	5'462			
NORTH WEST CO INC/THE	CAD	10'777			10'777	282'036.89	0.02
NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	24'610			24'610	63'590.16	0.00
NOVAGOLD RESOURCES	CAD	48'442	9'196		57'638	125'357.10	0.01
NOVANTA	USD	5'892	559	905	5'546	844'569.09	0.06
NUVEI CORP	CAD		14'481		14'481	337'793.28	0.02
NUVISTA ENERGY	CAD	39'736	7'450	14'369	32'817	247'997.38	0.02
OBSIDIAN ENERGY LTD	CAD	13'636	12'668	9'041	17'263	107'816.84	0.01
OCEANAGOLD	CAD	157'166			157'166	229'581.22	0.02
ORGANIGRAM HOLDINGS INC	CAD	47'464		47'464			
ORLA MINING LTD	CAD	41'309	11'541		52'850	153'372.59	0.01
OSISKO GOLD ROYALTIES	CAD	38'339	6'238	8'124	36'453	469'064.07	0.03
OSISKO MINING INC	CAD	61'877	19'418		81'295	130'891.29	0.01
PAN AMERICAN SILVER	CAD		34'821	34'821			
PARAMOUNT RESOURCES -A-	CAD	17'173			17'173	331'909.93	0.02
PAREX RESOURCES	CAD	24'968	3'867	5'684	23'151	329'161.56	0.02
PARK LAWN CORP	CAD	7'115			7'115	87'950.25	0.01
PASON SYSTEMS	CAD	18'557			18'557	166'739.73	0.01
PET VALU HOLDINGS LTD	CAD	5'879	3'003		8'882	172'415.85	0.01
PETROLAL CORP	CAD		133'972		133'972	64'363.70	0.00
PEYTO EXPLORATION & DEVELOPMENT	CAD	37'806	4'205		42'011	384'299.00	0.03
PIPESTONE ENERGY CORP	CAD	24'652		24'652			
POLLARD BANKNOTE LTD	CAD	1'762	1'232		2'994	68'887.55	0.00
PRAIRIESKY ROYALTY	CAD	46'487	7'519	6'554	47'452	746'454.21	0.05
PRECISION DRILLING CORP	CAD	3'054			3'054	159'847.95	0.01
PREMIUM BRANDS HOLDINGS	CAD	9'715	1'576	1'574	9'717	566'063.44	0.04
PRIMARIS REIT	CAD	9'752	2'171		11'923	104'422.17	0.01
PRIMO WATER CORP	USD	505			505	7'208.32	0.00
PRIMO WATER CORP	CAD	34'646	3'679	2'470	35'855	513'046.29	0.04
REPARE THERAPEUTICS INC	USD	3'075		3'075			
RICHELIEU HARDWARE LTD	CAD	11'376	2'852	2'122	12'106	342'989.36	0.02
ROGERS SUGAR	CAD	18'184	6'288		24'472	82'457.86	0.01
RUSSEL METALS	CAD	14'100	2'218	2'368	13'950	402'750.95	0.03

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SABINA GOLD & SILVER	CAD	73'414	15'334	88'748			
SANDSTORM GOLD	CAD	47'352	22'057	14'332	55'077	204'174.56	0.01
SAVARIA CORP	CAD	12'300	2'326		14'626	157'816.29	0.01
SEABRIDGE GOLD	CAD	13'509	3'294		16'803	167'779.31	0.01
SECURE ENERGY SERVICES	CAD	68'133		12'478	55'655	411'550.51	0.03
SHAWCOR	CAD	14'930		14'930			
SHAWCOR LTD	CAD		14'930		14'930	146'460.16	0.01
SIENNA SENIOR LIVING	CAD	17'270			17'270	149'121.14	0.01
SILVER STANDARD RESOURCES	CAD	46'751	6'353	8'498	44'606	168'543.30	0.01
SILVERCORP METALS	CAD	42'205			42'205	89'325.76	0.01
SILVERCREST METALS	CAD	33'458			33'458	149'228.56	0.01
SKEENA RESOURCES LIMITED	CAD	11'567	9'431	20'998			
SLATE RETAIL REIT -U-	CAD	5'340	2'723		8'063	58'314.57	0.00
SLEEP COUNTRY CANADA HOLDINGS	CAD	7'671			7'671	142'682.87	0.01
SMART REAL ESTATE INVESTMENT TRUST	CAD	15'997			15'997	241'050.99	0.02
SNC-LAVALIN GROUP	CAD	40'018	5'526	7'857	37'687	1'122'317.01	0.08
SOFTCHOICE CORP	CAD	6'029			6'029	68'654.67	0.00
SOLARIS RESOURCES INC	CAD	10'114	9'690		19'804	47'443.26	0.00
SPARTAN DELTA CORP	CAD		38'706		38'706	80'663.78	0.01
SPARTAN DELTA CORP	CAD	28'823		28'823			
SPIN MASTER CORP - SUBORD VOTING	CAD	7'472			7'472	156'736.11	0.01
SPROTT INC	CAD	4'962			4'962	161'620.37	0.01
STANTEC	CAD	24'611	1'604	26'215			
STELCO HOLDINGS INC	CAD	8'030	1'165		7'237	189'582.11	0.01
STELLA JONES	CAD	12'833		1'508	11'325	560'993.70	0.04
STORAGEVAULT CANADA INC	CAD	50'914	6'637		57'551	201'389.52	0.01
SUNOPTA INC	CAD	15'585	5'905		21'490	133'030.62	0.01
SUPERIOR PLUS	CAD	38'227	22'622	9'442	51'407	318'728.48	0.02
SURGE ENERGY INC	CAD	14'036	10'320		24'356	107'525.16	0.01
TAMARACK VALLEY ENERGY LTD	CAD	93'796	30'219		124'015	270'525.83	0.02
TASEKO MINES	CAD	56'714	17'410		74'124	102'502.32	0.01
TELUS INTERNATIONAL CDA INC	CAD		16'129		16'129	146'389.47	0.01
TIMBERCREEK FINANCIAL	CAD	20'532			20'532	102'106.94	0.01
TMC THE METALS CO INC	USD		24'648	24'648			
TOPAZ ENERGY CORP	CAD	20'690			20'690	269'186.61	0.02
TOREX GOLD RESOURCES	CAD	19'472			19'472	179'512.27	0.01
TRANSALTA	CAD	54'371	11'273	8'013	57'631	348'338.18	0.02
TRANSALTA RENEWABLES	CAD	21'683	2'520	24'203			
TRANSCONTINENTAL (subord. voting) -A-	CAD	16'776			16'776	156'182.66	0.01
TRICAN WELL SERVICE	CAD	51'162			51'162	138'177.10	0.01
TRICON CAPITAL GROUP	CAD	57'251			57'251	560'876.90	0.04
TRIPLE FLAG PRECIOUS METALS CORP	CAD	11'175			11'175	124'860.09	0.01
TRISURA GROUP LTD	CAD	10'157			10'157	288'495.30	0.02
UNI-SELECT INC	CAD	8'855		8'855			
VERMILION ENERGY INC	CAD	35'716			35'716	349'670.82	0.02
VICTORIA GOLD CORPORATION	CAD	12'212	3'851	16'063			
WELL HEALTH TECHNOLOGIES CORP	CAD	52'698	8'339	12'474	48'563	128'950.80	0.01
WESDOME GOLD MINES LTD	CAD	32'437			32'437	190'583.15	0.01
WESTSHORE TERMINALS INVESTMENT	CAD	8'352	2'884	3'713	7'523	124'154.32	0.01
WHITECAP RESOURCES	CAD	136'796	15'695	19'923	132'568	810'746.06	0.06
WINPAK	CAD	7'392			7'392	193'354.58	0.01
XENON PHARMACEUTICALS INC	USD	8'078	3'375	948	10'505	436'614.26	0.03
YAMANA GOLD INC	CAD	213'664	4'245	217'909			
						<b>53'899'294.77</b>	<b>3.83</b>
<b>Cayman Islands</b>							
AMBARELLA	USD	7'969			7'969	391'910.47	0.03
AVISTA PUBLIC ACQUISITION CORP	USD	17'439			17'439	89'679.73	0.01
BIOSTIME INTERNATIONAL	HKD	51'714			51'714	68'055.07	0.00
BITDEER TECHNOLOGIES GROUP	USD		6'214	6'214			
CAMBIUM NETWORKS CORP	USD	3'206		3'206			
CITYCHAMP	HKD	244'000			244'000	29'091.24	0.00
CK LIFE SCIENCES INTERNATIONAL HOLDINGS	HKD	540'000			540'000	28'850.54	0.00
C-MER EYE CARE HOLDINGS LTD	HKD	112'374			112'374	38'550.69	0.00
COMBA	HKD	362'000		362'000			
COWELL E HOLDINGS INC	HKD	61'000			61'000	125'696.10	0.01
CREDO TECHNOLOGY GROUP HOLDING	USD	17'955	6'186		24'141	457'889.64	0.03
DIVERSEY HOLDINGS LTD	USD	16'056		16'056			
EC HEALTHCARE	HKD	95'000		95'000			
FABRINET	USD	7'948	1'079	1'417	7'610	1'444'550.88	0.10
FAR EAST CONSORTIUM	HKD	238'779		238'779			

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FOSUN TOURISM GROUP	HKD	58'800			58'800	28'637.28	0.00
FRESH DEL MONTE PRODUCE	USD	6'666	1'323	1'403	6'586	138'779.17	0.01
FTAI AVIATION LTD	USD	23'035	1'297	3'174	21'158	1'048'734.91	0.07
HERBALIFE	USD	20'211	3'389	2'632	20'968	163'033.77	0.01
HKBN	HKD	198'500			198'500	72'115.65	0.01
HUTCHISON TELECOMMUNICATIONS HONG KONG HOLDINGS	HKD	271'234			271'234	32'338.25	0.00
ICHOR HOLDINGS LTD	USD	5'937			5'937	223'753.93	0.02
IGG	HKD	159'000			159'000	65'634.12	0.00
JS GLOBAL LIFESTYLE CO LTD	HKD		305'000		305'000	49'057.16	0.00
MECOM POWER AND CONSTRUCTION L	HKD	189'000	94'500	283'500			
MELCO PBL ENTERTAINMENT (MACAU) ADR	USD	44'513	7'370	2'850	49'033	333'755.03	0.02
MGM CHINA HOLDINGS	HKD	202'400		202'400			
MOONLAKE IMMUNOTHERAPEUTICS	USD		3'970		3'970	168'638.86	0.01
PACIFIC TEXTILES HOLDINGS	HKD	172'000		172'000			
PERFECT SHAPE PRC HOLDINGS	HKD	64'000			64'000	23'755.29	0.00
PROKIDNEY CORP	USD	6'515		6'515			
SA SA INTERNATIONAL	HKD	214'000		214'000			
SAPIENS INTERNATIONAL CORP NV	ILS	6'407	2'757	2'142	7'022	190'783.25	0.01
SHARKNINJA GLOBAL SPV LIMITED	USD		12'200	12'200			
SMART GLOBAL HOLDINGS INC	USD	10'646	2'084	4'953	7'777	145'659.71	0.01
STELLA INTERNATIONAL HOLDINGS	HKD	104'500	25'500		130'000	156'748.95	0.01
SUNEVISION HOLDINGS	HKD	130'647			130'647	38'941.42	0.00
SUPER HI INTERNATIONAL HOLDING LTD	HKD		33'000		33'000	37'191.88	0.00
TDCX INC ADR -A-	USD	4'410		4'410			
TEXHONG TEXTILE GROUP LTD	HKD	51'500			51'500	22'127.74	0.00
THE UNITED LABORATORIES INTERNATIONAL HOLDINGS	HKD	226'000			226'000	216'069.70	0.02
THERAVANCE BIO	USD	8'388			8'388	69'946.87	0.00
UKF	HKD	710'000	160'000		870'000	27'888.85	0.00
VALUE PARTNERS GROUP	HKD	191'000	289'000	229'000	251'000	48'276.56	0.00
VESYNC CO LTD	HKD	87'000		87'000			
VIVA CHINA HOLDINGS LTD	HKD	776'000	120'000		896'000	70'546.03	0.01
VOBILE GROUP LIMITED	HKD	300'000			300'000	60'737.97	0.00
VSTCS HOLDINGS LTD	HKD	121'913			121'913	56'221.24	0.00
WYNN MACAU	HKD		346'000		346'000	257'243.30	0.02
XINIY GLASS HOLDINGS	HKD		372'000		372'000	334'733.70	0.02
						<b>6'755'624.95</b>	<b>0.48</b>
<b>Cyprus</b>							
ATALAYA MINING PLC	GBP	22'727			22'727	83'031.57	0.01
FRONTLINE PLC	NOK	30'952	4'328	6'055	29'225	581'492.27	0.04
						<b>664'523.84</b>	<b>0.05</b>
<b>Denmark</b>							
ALK-ABELLO A/S -B-	DKK	29'639	5'425	4'965	30'099	494'429.52	0.04
ALM BRAND	DKK	188'764			188'764	313'697.98	0.02
AMBU A/S	DKK	36'700	8'270	2'477	42'493	655'109.50	0.05
BAKKAFROST	NOK	10'908	936	715	11'129	612'990.27	0.04
BAVARIAN NORDIC	DKK	15'866	1'998		17'864	356'704.79	0.03
BETTER COLLECTIVE A/S	SEK	8'297	1'276	2'220	7'353	185'217.72	0.01
CADELER A/S	NOK	17'442	30'998	10'966	37'474	143'707.61	0.01
CBRAIN A/S	DKK	3'120			3'120	137'003.14	0.01
CHEMOMETEC A/S	DKK	3'633			3'633	227'660.61	0.02
DAMPSKIBSSELSKABET NORDEN	DKK	4'983	1'751	1'543	5'191	205'580.37	0.01
DFDS A/S	DKK	8'013			8'013	213'267.69	0.02
FLSMIDTH & CO	DKK	11'347	521	2'247	9'621	403'898.80	0.03
GN GREAT NORDIC	DKK	29'091	7'723	6'714	30'100	620'077.55	0.04
H LUNDBECK A/S -A-	DKK	13'309			13'309	50'836.45	0.00
H. LUNDBECK A/S -B-	DKK	61'215	3'395		64'610	275'699.05	0.02
ISS	DKK	34'128	7'354	5'938	35'544	563'426.39	0.04
JYSKE BANK	DKK	11'219	1'072	1'605	10'686	761'159.16	0.05
MATAS A/S	DKK	7'160	1'302		8'462	127'861.47	0.01
NETCOMPANY GROUP AS	DKK	9'105	851		9'956	375'708.00	0.03
NILFISK HOLDING A/S	DKK	2'309	1'259		3'568	58'656.35	0.00
NKT	DKK	9'137	6'012	3'263	11'886	787'072.40	0.06
NKT A/S (rights) 27.06.2023	DKK		9'137	9'137			
NTG NORDIC TRANSPORT GROUP A/S	DKK	2'307		745	1'562	55'909.84	0.00
PER AARSLEFF -B-	DKK	4'544	2'041	2'487	4'098	172'090.35	0.01
RINGKJOEBING LANDBOBANK A/S	DKK	5'846	1'146	807	6'185	934'558.26	0.07
ROYAL UNIBREW A/S	DKK	10'866	1'989	1'518	11'337	648'690.33	0.05
SCANDINAVIAN TOBACCO GROUP	DKK	12'873			12'873	208'335.21	0.01
SCHOUW & CO	DKK	3'157	342	516	2'983	225'366.80	0.02
SIMCORP	DKK	8'791	392	9'183			

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SOLAR A/S -B-	DKK	1'027	377		1'404	67'574.26	0.00
SPAR NORD BANK	DKK	20'398	3'389	6'876	16'911	262'444.32	0.02
SYDBANK	DKK	13'098	1'283	1'544	12'837	606'519.41	0.04
TOPDANMARK	DKK	10'262	740	710	10'292	407'859.58	0.03
ZEALAND PHARMA A/S	DKK	9'271	3'444	1'496	11'219	952'294.83	0.07
						<b>12'111'408.01</b>	<b>0.86</b>
<b>Finland</b>							
AKTIA BANK OYJ	EUR	3'407		3'407			
ALTIA OYJ	EUR	4'233		4'233			
CARGOTEC -B-	EUR	2'784	2'170	1'424	3'530	210'233.56	0.01
CAVERION	EUR	5'951	2'342	8'293			
CITYCON OYJ	EUR	5'658			5'658	21'231.76	0.00
FINNAIR	EUR	42'785	577'584		620'369	18'207.41	0.00
FINNAIR OYJ (rights) 17.11.2023	EUR		42'785	42'785			
F-SECURE CORP	EUR	7'779		7'779			
HUHTAMAKI OY	EUR	7'422	3'154	2'193	8'383	290'050.12	0.02
INCAP OYJ	EUR	3'549		3'549			
KEMIRA OYJ	EUR	7'838	5'135	3'927	9'046	143'521.89	0.01
KEMPOWER OYJ	EUR	2'108	1'269	2'029	1'348	29'903.37	0.00
KOJAMO OYJ	EUR	12'160			12'160	118'769.46	0.01
KONECRANES	EUR	4'885	3'016	1'761	6'140	278'498.37	0.02
MANDATUM HOLDING OY	EUR		55'823	18'738	37'085	143'455.82	0.01
MARIMEKKO OYJ	EUR	2'854			2'854	32'145.40	0.00
M-REAL -B-	EUR	12'794	4'127	3'863	13'058	86'416.41	0.01
MUSTI GROUP OYJ -A3-	EUR	2'080	1'077		3'157	78'456.60	0.01
NOKIAN TYRES	EUR	10'712			10'712	86'110.17	0.01
ORIOLA-KD -B-	EUR	8'176		8'176			
OUTOKUMPU	EUR	32'883			32'883	128'250.93	0.01
PUJULO OYJ	EUR	6'133	8'322	9'137	5'318	48'090.79	0.00
QT GROUP OYJ	EUR	1'271	1'341	989	1'623	120'600.49	0.01
REVENIO GROUP OYJ	EUR	1'731	651		2'382	58'878.81	0.00
ROVIO ENTERTAINMENT OYJ	EUR	4'418		4'418			
SANOMA OYJ	EUR	4'406	3'352	7'758			
TALENOM OYJ	EUR	3'404		3'404			
TIETO OYS	EUR	7'523	3'777	1'336	9'964	204'705.64	0.01
TOKMANNI GROUP (reg. shares)	EUR	2'882	1'581		4'463	66'556.21	0.00
UPONOR OYJ -A-	EUR	3'957	1'054	5'011			
VALMET CORPORATION	EUR	14'104	4'690	4'493	14'301	329'919.91	0.02
YIT	EUR	8'451			8'451	12'933.05	0.00
						<b>2'506'936.17</b>	<b>0.18</b>
<b>France</b>							
AB SCIENCE	EUR	3'109		3'109			
ABC ARBITRAGE	EUR	4'340		4'340			
ABIVAX SA	EUR		1'838		1'838	22'173.11	0.00
AIR FRANCE - KLM	EUR		15'561	4'915	10'646	105'767.33	0.01
AIR FRANCE - KLM	EUR	85'793	48'069	133'862			
ALD SA	EUR	10'194	2'499	12'693			
ALTAREA	EUR	247			247	15'887.23	0.00
ALTEN	EUR	2'407	917	563	2'761	357'020.85	0.03
ANTIN INFRASTRUCTURE PARTNERS	EUR	2'233			2'233	32'640.85	0.00
ATOS	EUR	7'685	4'453		12'138	26'602.49	0.00
AUBAY	EUR	757			757	29'683.36	0.00
BELIEVE SAS	EUR	2'722			2'722	38'491.90	0.00
BENETEAU	EUR	2'280			2'280	26'896.94	0.00
BOIRON	EUR	268		268			
BONDUELLE	EUR	799			799	7'537.53	0.00
CARMILA SA	EUR	5'187			5'187	73'250.70	0.01
CASINO GUICHARD PERRACHON	EUR	2'285		2'285			
CGG	EUR	43'552		43'552			
CHARGEURS	EUR	1'040		1'040			
COFACE	EUR	7'577	1'906		9'483	119'822.01	0.01
COMPAGNIE DES ALPES	EUR	1'548			1'548	19'500.68	0.00
DERICHEBOURG	EUR	5'783	4'873		10'656	42'647.23	0.00
ELIOR PARTICIPATIONS	EUR	6'746			6'746	14'772.15	0.00
ELIS	EUR	15'190	8'243	6'417	17'016	342'126.93	0.02
EQUASENS	EUR	477			477	21'340.34	0.00
ERAMET	EUR	675	207		882	52'486.59	0.00
ESKER SA	EUR	593			593	90'693.69	0.01
ETABLISSEMENTS MAUREL & PROM	EUR	7'118			7'118	34'049.37	0.00
EUROAPI	EUR	3'308	2'450		5'758	21'124.17	0.00

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EUTELSAT COMMUNICATIONS	EUR	14'278			14'278	46'748.52	0.00
EXCLUSIVE NETWORKS SA	EUR		1'112		1'112	18'797.74	0.00
FAURECIA	EUR	13'037	7'360	5'619	14'778	185'388.95	0.01
FFP	EUR	328			328	32'255.28	0.00
GAZTRANSPORT ET TECHNIGAZ	EUR	2'202	1'546	536	3'212	437'682.22	0.03
GL EVENTS	EUR		724		724	15'039.81	0.00
GROUPE FNAC	EUR	1'065			1'065	27'867.47	0.00
ICADE	EUR	3'143			3'143	82'780.82	0.01
ID LOGISTICS	EUR	156	100		256	80'257.05	0.01
IMERYS	EUR	2'449	729		3'178	88'547.97	0.01
INTER PARFUMS	EUR	1'853	185		2'038	100'207.73	0.01
IPSOS	EUR	3'406	1'631	1'260	3'777	231'962.21	0.02
JC DECAUX	EUR	4'604	1'336		5'940	108'110.32	0.01
KAUFMAN ET BROAD	EUR	864			864	22'805.57	0.00
KORIAN-MEDICA SA	EUR	5'328		5'328			
LISI	EUR	1'159	1'343	755	1'747	39'453.78	0.00
M6 METROPOLE TELEVISION	EUR	2'598			2'598	31'192.99	0.00
MAISON DU MONDE	EUR	1'815		1'815			
MANITOU BF	EUR	607			607	12'782.87	0.00
MCPHY ENERGY SA	EUR	1'277		1'277			
MERCIALYS	EUR	6'935			6'935	66'414.03	0.00
MERSEN	EUR	1'223	2'621	1'813	2'031	67'930.43	0.00
MERSEN SA (rights) 02.05.2023	EUR		1'223	1'223			
MGI COUTIER	EUR	491		491			
NEOEN SA	EUR	3'655	5'078	2'288	6'445	142'235.76	0.01
NEOEN SA (rights) 22.03.2023	EUR		3'655	3'655			
NEOPOST	EUR	2'115	1'498		3'613	67'066.28	0.00
NEXANS	EUR	1'918	1'552	874	2'596	235'004.20	0.02
NEXITY -A-	EUR	2'832	1'544		4'376	44'242.54	0.00
ORPEA	EUR	3'515	7'051'453	3'515	7'051'453	86'679.35	0.01
OVH GROUPE SAS	EUR		3'677		3'677	33'286.23	0.00
PIERRE ET VACANCES	EUR	30'037		26'022	4'015	4'606.38	0.00
PLASTIC OMNIUM	EUR	5'268			5'268	55'369.25	0.00
REXEL	EUR	20'068	7'324	27'392			
RUBIS SCA	EUR	7'877	3'888	2'803	8'962	207'690.12	0.01
SCOR REGPT	EUR	12'462	5'735	4'297	13'900	373'252.84	0.03
SECHE ENVIRONNEMENT SA	EUR	242			242	27'672.22	0.00
SMCP SA	EUR	4'985		4'985			
SOCIETE BIC	EUR	1'800	463		2'263	144'048.37	0.01
SOCIETE POUR L'INFORMATIQUE IN	EUR		728		728	48'629.16	0.00
SOITEC	EUR	2'182	1'113	989	2'306	296'976.91	0.02
SOPRA GROUP	EUR	1'224	728	547	1'405	317'033.64	0.02
SPIE	EUR	9'852	5'224	2'321	12'755	374'107.49	0.03
STE VIRBAC	EUR	305	87		392	124'014.22	0.01
STORE ELECTRONIC SYSTEMS	EUR	492	163		655	89'627.87	0.01
TF1	EUR	2'576			2'576	20'778.78	0.00
TRIGANO	EUR	627	661	455	833	118'747.35	0.01
UBISOFT ENTERTAINMENT	EUR	20'934	4'005	16'200	8'739	176'540.73	0.01
VALEO	EUR		18'871		18'871	192'589.10	0.01
VALLLOUREC SA	EUR	11'283	5'644	1'966	14'961	200'016.41	0.01
VALNEVA	EUR	10'139			10'139	29'631.67	0.00
VERALLIA SASU	EUR	6'168	3'037	2'956	6'249	203'649.79	0.01
VICAT-CIMENTS	EUR	1'237			1'237	41'727.30	0.00
VILMORIN ET CIE	EUR	701		701			
VOLTALIA SA	EUR	2'720			2'720	18'454.24	0.00
WAGA ENERGY SA	EUR	731		731			
WAVESTONE	EUR	812			812	43'330.27	0.00
WENDEL	EUR		2'496		2'496	215'129.75	0.02
						<b>7'122'879.43</b>	<b>0.51</b>
<b>Germany</b>							
AAREAL BANK AG	EUR	5'075		5'075			
ABOUT YOU GMBH	EUR	2'278			2'278	9'060.53	0.00
ADESSO SE	EUR	228			228	24'898.13	0.00
ADVA OPTICAL NETWORKING	EUR	1'974			1'974	37'620.49	0.00
AIXTRON SE	EUR	8'691	5'464	3'731	10'424	255'080.20	0.02
AMADEUS FIRE	EUR	350	146		496	51'423.06	0.00
ATOSS SOFTWARE	EUR	243	124		367	83'581.72	0.01
AURELIUS	EUR	1'822		1'822			
AURUBI	EUR	2'494	1'832	1'384	2'942	164'225.03	0.01
AUTO1 GROUP SE	EUR	5'513	4'605		10'118	33'436.52	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
BASLER	EUR	675		675			
BAYWA (reg. shares)	EUR	837	497		1'334	36'355.42	0.00
BERTRANDT	EUR	396		396			
BILFINGER	EUR	2'837		556	2'281	92'463.45	0.01
BORUSSIA DORTMUND	EUR	5'217			5'217	16'877.50	0.00
BREMER ENERGIEKONTOR	EUR	445	380		825	52'514.32	0.00
CANCOM IT SYSTEME	EUR	2'664	2'772	2'228	3'208	83'453.46	0.01
CAPITALSTAGE	EUR	9'558	4'410	2'874	11'094	116'761.91	0.01
CECONOMY AG	EUR	9'824			9'824	18'713.22	0.00
CEWE STIFTUNG	EUR	341	280	200	421	40'919.43	0.00
COMPUGROUP MEDICAL SE	EUR	1'911	424		2'335	65'326.63	0.00
CROPENERGIES	EUR	3'153		3'153			
CTS EVENTIM	EUR	4'399	2'379	1'032	5'746	398'058.92	0.03
DATAGROUP SE	EUR	463			463	20'228.69	0.00
DERMAPHARM HOLDING SE	EUR	1'358	596		1'954	68'669.33	0.00
DEUTSCHE BETEILIGUNGS (reg. shares)	EUR	806		806			
DEUTSCHE EUROSHOP (reg. shares)	EUR	1'101		1'101			
DEUTSCHE PFANDBRIEFBANK	EUR	9'693	3'243		12'936	47'433.20	0.00
DEUTZ	EUR	7'397	5'153		12'550	68'703.85	0.00
DIC ASSET (pref. shares)	EUR	2'755		2'755			
DRAEGERWERK	EUR	506		506			
DRAEGERWERK (pref. shares)	EUR	526			526	24'134.00	0.00
DRILLISCH	EUR	2'727			2'727	44'383.38	0.00
DUERR	EUR	4'192	1'925	1'575	4'542	88'465.79	0.01
ECKERT & ZIEGLER STRAHLEN- UND MEDIZINTECHNIK	EUR	1'672			1'672	67'458.15	0.00
ELMOS SEMICONDUCTOR	EUR	554			554	38'642.76	0.00
ELRINGKLINGER	EUR	3'680			3'680	18'199.63	0.00
EVOTEC OAI	EUR	11'564	6'507	5'833	12'238	159'064.09	0.01
FIELMANN	EUR	1'816	609		2'425	101'166.06	0.01
FLATEXDEGIRO AG	EUR	6'433			6'433	59'264.89	0.00
FORMYCON	EUR		879		879	40'372.28	0.00
FRAPORT	EUR	3'090	2'097	2'000	3'187	156'096.26	0.01
FREENET (reg. shares)	EUR	8'287	5'319	2'449	11'157	265'149.74	0.02
FUCHS PETROLUB SE	EUR	5'505	4'122	3'636	5'991	224'813.49	0.02
GERRESHEIMER	EUR	2'505	1'842	1'201	3'146	324'964.06	0.02
GFT TECHNOLOGIES	EUR	1'047	762		1'809	55'575.19	0.00
GRENKE	EUR	1'707	798		2'505	54'065.88	0.00
HAMBORNER REIT AG	EUR	4'231	4'502		8'733	52'093.69	0.00
HAMBURGER HAFEN UND LOGISTIK (reg. shares)	EUR	1'826			1'826	29'579.92	0.00
HANS EINHELL (pref. shares)	EUR	192			192	28'285.12	0.00
HEIDELBERGER DRUCKMASCHINEN	EUR	15'839			15'839	15'440.12	0.00
HELLOFRESH SE	EUR		13'809		13'809	168'561.62	0.01
HENSOLDT AG	EUR	2'570	5'072	2'349	5'293	169'972.68	0.01
HOCHTIEF	EUR	1'977	1'008	2'985			
HORNBAACH HOLDING	EUR	595			595	39'092.96	0.00
HUGO BOSS (reg. shares)	EUR	4'355	2'660	1'791	5'224	313'013.47	0.02
HYPOPORT (reg. shares)	EUR	504	213	249	468	85'846.76	0.01
INDUS HOLDING	EUR	1'152	991	2'143			
INSTONE REAL ESTATE GROUP AG	EUR	2'900		2'900			
IONOS SE	EUR		2'284		2'284	46'466.64	0.00
JENOPTIK AG	EUR	3'713	928		4'641	129'222.79	0.01
JOST WERKE AG	EUR	866	510		1'376	63'396.06	0.00
JUNGHEINRICH (pref. shares)	EUR	3'976	1'760	1'400	4'336	119'243.01	0.01
K & S	EUR	15'930	8'050	6'547	17'433	214'293.58	0.02
KION GROUP	EUR	6'376	3'767	3'923	6'220	276'318.51	0.02
KLOECKNER & CO	EUR	4'578	2'017		6'595	40'754.18	0.00
KNAUS TABBERT AG	EUR		469		469	18'569.11	0.00
KRONES	EUR	1'025	817	609	1'233	134'294.01	0.01
KWS SAAT	EUR	696	334	1'030			
LANXEES	EUR	6'316	2'769	1'664	7'421	165'118.85	0.01
MBB SE	EUR	258			258	23'306.41	0.00
MEDIOS AG	EUR	1'492			1'492	20'757.21	0.00
METRO AG	EUR	12'469		3'732	8'737	43'001.15	0.00
MORPHOSYS	EUR	2'095	1'385		3'480	215'545.98	0.02
MUTARES AG	EUR		1'084		1'084	36'153.03	0.00
NAGARRO SE	EUR	852			852	66'816.97	0.00
NORDEX	EUR	11'734			11'734	117'683.48	0.01
NORMA GROUP (reg. shares)	EUR	1'906	909		2'815	37'553.79	0.00
NORTHERN DATA AG	EUR		1'337		1'337	39'431.14	0.00
OHB TECHNOLOGY	EUR	752		752			
PATRIZIA IMMOBILIEN	EUR	2'780			2'780	19'576.57	0.00

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PFEIFFER VACUUM TECHNOLOGY	EUR	241			241	35'963.02	0.00
PNE WIND (reg. shares)	EUR	3'406			3'406	43'620.56	0.00
PROSIEBEN SAT.1 MEDIA	EUR	14'386			14'386	83'155.28	0.01
PVA TEPLA	EUR	1'198	1'397		2'595	55'736.36	0.00
SAF-HOLLAND SE	EUR		4'539		4'539	75'820.99	0.01
SALZGITTER	EUR	2'599			2'599	58'695.11	0.00
SCHAEFFLER	EUR	14'118		5'225	8'893	56'988.59	0.00
SCHOTT PHARMA AG & CO KGAA	EUR		3'336		3'336	129'062.30	0.01
SECUNET SECURITY NETWORKS	EUR	80			80	11'511.03	0.00
SGL CARBON	EUR	3'744	3'111		6'855	39'584.70	0.00
SILTRONIC	EUR	1'520	1'329	1'209	1'640	135'022.12	0.01
SIXT	EUR	1'284	934	966	1'252	103'376.12	0.01
SIXT (pref. shares)	EUR	1'195	271		1'466	87'030.07	0.01
SMA SOLAR TECHNOLOGY	EUR	991	653	381	1'263	66'253.37	0.00
SOFTWARE AG	EUR		5'292	5'292			
SOFTWARE AG	EUR	3'468	1'824	5'292			
STABILUS SE	EUR	2'012	1'392	1'023	2'381	138'400.15	0.01
STEICO SE	EUR	345			345	8'859.83	0.00
STO (pref. shares)	EUR	155			155	22'125.39	0.00
STRATEC BIOMEDICAL	EUR	482			482	19'267.54	0.00
STROER OUT-OF-HOME MEDIA	EUR	2'726	1'275	1'303	2'698	133'045.33	0.01
SUEDZUCKER	EUR	6'560		1'606	4'954	61'746.32	0.00
SUESS MICROTEC	EUR		1'832		1'832	67'035.37	0.00
SYNLAB AG	EUR	5'853			5'853	69'326.13	0.00
TAG IMMOBILIEN	EUR	12'852	6'821	5'065	14'608	157'156.38	0.01
TAKKT	EUR	2'008			2'008	26'022.56	0.00
TEAMVIEWER AG	EUR	10'345	8'484	7'190	11'639	161'814.82	0.01
THYSSEN KRUPP	EUR	36'883	19'061	9'251	46'693	210'144.03	0.01
THYSSENKRUPP NUCERA AG & CO KG	EUR		2'042		2'042	29'459.74	0.00
TUI AG	GBP	26'689	106'319	31'950	101'058	620'788.31	0.04
TUI AG (rights) 17.04.2023	EUR		20'897	20'897			
TUI AG (rights) 17.04.2023	GBP		15'445	15'445			
UNITED INTERNET (reg. shares)	EUR		8'610		8'610	183'780.11	0.01
VARTA AG	EUR	1'254			1'254	18'001.72	0.00
VERBIO VEREINIGTE BIOENERGIE	EUR	1'594			1'594	28'682.07	0.00
VIB VERMOEGEN AG	EUR	1'832		1'803	29	375.82	0.00
VITESCO TECHNOLOGIES GROUP AG	EUR	1'981		1'660	321	22'788.13	0.00
VOSSLOH	EUR	537			537	20'928.83	0.00
WACKER CHEMIE	EUR		1'617		1'617	155'701.81	0.01
WACKER CONSTRUCTION EQUIPMENT (reg. shares)	EUR	1'932			1'932	30'634.29	0.00
WUESTENROT & WUERTEMBERGISCHE	EUR	2'417			2'417	30'908.40	0.00
						<b>9'435'802.17</b>	<b>0.67</b>
<b>Gibraltar</b>							
888 HOLDINGS	GBP	76'490			76'490	73'696.71	0.01
						<b>73'696.71</b>	<b>0.01</b>
<b>Guernsey</b>							
BURFORD CAPITAL LIMITED	GBP	40'912			40'912	539'091.85	0.04
F&C COMMERCIAL PROPERTY TRUST	GBP	146'891			146'891	127'619.52	0.01
PICTON PROPERTY INCOME	GBP	129'815			129'815	91'094.62	0.01
SHURGARD SELF STORAGE LIMITED	EUR		2'508		2'508	94'818.22	0.01
SIRIUS REAL ESTATE LTD	GBP	281'151	69'113	38'736	311'528	300'151.49	0.02
UK COMMERCIAL PROPERTY TRUST	GBP	148'868	34'086		182'954	129'810.15	0.01
						<b>1'282'585.85</b>	<b>0.09</b>
<b>Hong Kong</b>							
ASM PACIFIC TECHNOLOGY	HKD	67'500	7'600	7'400	67'700	730'634.46	0.05
BANK OF EAST ASIA	HKD	280'800	34'400	82'200	233'000	256'569.55	0.02
CHAMPION REAL ESTATE INVESTMENT TRUST	HKD	593'168	119'000	712'168			
CITIC TELECOM INTERNATIONAL HOLDINGS	HKD	322'000	55'000		377'000	126'364.22	0.01
DAH SING BANKING GROUP	HKD	80'000			80'000	44'631.16	0.00
DAH SING FINANCIAL HOLDINGS	HKD	30'400	12'000		42'400	77'926.36	0.01
FORTUNE REAL ESTATE INVESTMENT TRUST	HKD	328'000			328'000	166'386.04	0.01
GUOTAI JUNAN	HKD	525'000			525'000	32'477.94	0.00
HANG LUNG GROUP	HKD	182'000		182'000			
HONG KONG TECHNOLOGY VENTURE COMPANY	HKD	105'000		105'000			
HYSAN DEVELOPMENT	HKD	136'000			136'000	196'107.16	0.01
MELCO INTERNATIONAL DEVELOPMENT	HKD	153'000			153'000	88'282.64	0.01
NEW WORLD DEVELOPMENT CO LTD	HKD		305'000		305'000	338'597.31	0.02
NISSIN FOODS CO LTD	HKD	60'000			60'000	32'528.56	0.00
PCCW	HKD	988'000	162'000	219'000	931'000	408'395.36	0.03
PROSPERITY REIT (units)	HKD	249'327		249'327			

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SHUN TAK HOLDINGS	HKD	266'000		266'000			
SJM HOLDINGS	HKD	545'000			545'000	146'507.85	0.01
SUN HUNG KAI	HKD	161'143		161'143			
SUNLIGHT REAL ESTATE INVESTMENT TRUST	HKD	235'000		235'000			
VITASOY INT'L	HKD	186'000			186'000	149'374.91	0.01
						<b>2'794'783.52</b>	<b>0.20</b>
<b>Ireland</b>							
ADIANT (reg. shares)	USD	20'969	2'314	3'368	19'915	595'185.05	0.04
ALKERMES	USD	36'158	5'163	7'801	33'520	876'342.90	0.06
C&C GROUP PLC	GBP	79'805	14'321		94'126	150'343.98	0.01
CAIRN HOMES	EUR	43'600	23'807		67'407	92'199.95	0.01
CIMPRESS PLC	USD	3'184	576		3'760	324'502.54	0.02
DALATA HOTEL	EUR	12'275	4'734		17'009	73'097.52	0.01
GLANBIA	EUR	17'213	5'488	3'981	18'720	298'612.94	0.02
GLENVEAGH PROPERTIES PLC	EUR	42'745			42'745	46'189.76	0.00
GRAFTON GROUP UNITS	GBP	45'205	8'829	10'824	43'210	470'369.85	0.03
GREENCORE GROUP PLC	GBP	98'452	21'276		119'728	136'293.13	0.01
IRISH RESIDENT	EUR	27'469			27'469	25'389.95	0.00
MURAL ONCOLOGY PLC	USD		3'341	3'341			
NVENT ELECTRIC PLC	USD	27'916	4'667	6'023	26'560	1'574'461.48	0.11
ORIGIN ENTERPRISES	EUR	7'686			7'686	23'180.43	0.00
PERRIGO CO PLC	USD	22'072	4'737	4'878	21'931	507'122.66	0.04
PROTHENA CORPORATION	USD	5'791	1'328	941	6'178	150'092.66	0.01
TRINSEO PLC	USD	4'887		4'887			
UNIPHAR PLC	EUR	26'624			26'624	69'006.43	0.00
WEATHERFORD INTERNATIONAL PLC	USD	9'747	2'739	1'863	10'623	959'835.33	0.07
						<b>6'372'226.56</b>	<b>0.45</b>
<b>Isle of Man</b>							
CROSSRIDER	GBP	40'969		40'969			
PLAYTECH	GBP	50'767			50'767	250'728.96	0.02
						<b>250'728.96</b>	<b>0.02</b>
<b>Israel</b>							
AFRICA ISRAEL PROPERTIES LTD	ILS	1'625		1'625			
AFRICA ISRAEL RESIDENCES LTD	ILS	1'252			1'252	72'847.42	0.01
AIRPORT CITY	ILS	16'632	5'145	7'254	14'523	215'587.11	0.02
ALONY HETZ PROPERTIES & INVESTMENTS	ILS	31'345	3'292		34'637	223'737.81	0.02
ALTSHULER SHAHAM FINANCIAL LTD	ILS	10'757		10'757			
AMOT INVESTMENTS	ILS	51'413			51'413	231'330.90	0.02
ARAD INVESTMENT & INDUSTRIAL D	ILS	606	377	983			
ASHTROM GROUP LTD	ILS	8'206	6'230	4'498	9'938	143'335.14	0.01
AUDICODES LTD	ILS	4'794		4'794			
AURA INVESTMENTS LTD	ILS		28'143		28'143	94'502.94	0.01
AZORIM-INVESTMENT DEVELOPMENT	ILS	16'096			16'096	72'740.83	0.01
BEZEO THE ISRAEL TELECOMMUNICATION	ILS		506'830	68'171	438'659	521'605.47	0.04
BIG SHOPPING CENTERS LTD	ILS	2'670	459		3'129	304'719.67	0.02
BLUE SQUARE REAL ESTATE LTD	ILS	975			975	60'696.52	0.00
CAMTEK LTD/ISRAEL	ILS	5'788	1'466	1'076	6'178	437'147.13	0.03
CARASSO MOTORS LTD	ILS	8'976		8'976			
CELLCOM ISRAEL	ILS	17'138	11'366		28'504	110'683.83	0.01
CELLEBRITE DI LTD	USD	6'999	12'127	8'330	10'796	113'793.35	0.01
CLAL INSURANCE ENTERPRISES HOLDINGS	ILS	14'178			14'178	238'919.35	0.02
DANEL ADIR YEOSHUA LTD	ILS	1'308			1'308	115'029.35	0.01
DANYA CEBUS LTD	ILS	2'120			2'120	48'169.95	0.00
DELEK AUTOMOTIVE SYSTEMS	ILS	10'432			10'432	59'155.24	0.00
DELEK GROUP	ILS	2'265	699	997	1'967	233'506.23	0.02
DELTA-GALIL INDUSTRIES LTD	ILS	2'333			2'333	96'919.79	0.01
DORAL GROUP RENEWABLE ENERGY R	ILS	18'816		18'816			
ELCO LTD	ILS	1'789			1'789	57'206.86	0.00
ELECTRA	ILS	515		88	427	163'176.42	0.01
ELECTRA CONSUMER PRODUCTS 1970	ILS	3'062			3'062	67'739.30	0.00
ELECTRA REAL ESTATE LTD	ILS	6'702			6'702	63'450.27	0.00
ENERGIX RENEWABLE ENERGIES	ILS	54'906	9'772		64'678	213'518.24	0.02
ENLIGHT RENEWABLE ENERGY LTD	ILS	22'151	3'918		26'069	396'687.14	0.03
EQUITAL LTD	ILS	4'384	1'337		5'721	162'770.46	0.01
FATTAL HOLDINGS 1998 LTD	ILS	1'498			1'498	180'230.99	0.01
FIBI HOLDINGS LTD	ILS	3'601			3'601	143'381.62	0.01
FIRST INTERNATIONAL BANK OF ISRAEL	ILS		12'035		12'035	457'242.47	0.03
FIVERR INTERNATIONAL LTD	USD	7'087			7'087	147'276.79	0.01
FORMULA SYSTEMS	ILS	2'293			2'293	156'031.03	0.01
FOX WIZEL LTD	ILS	1'878			1'878	138'255.76	0.01

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GAZIT-GLOBE	ILS	16'661			16'661	46'047.34	0.00
GILAT SATELLITE NETWORKS LTD	ILS	13'036		13'036			
HAREL HAMISHMAR INVESTMENT	ILS	28'709		5'346	23'363	204'481.86	0.01
HILAN LTD	ILS	2'976	1'788	1'352	3'412	172'449.01	0.01
IDI INSURANCE CO LTD	ILS	1'543		1'543			
INDUSTRIAL BUILDINGS CORP LTD	ILS	136'586	40'572	38'644	138'514	327'294.20	0.02
INMODE LTD	USD	15'330	2'230	1'018	16'542	320'457.59	0.02
INNOVIZ TECHNOLOGIES LTD	USD	23'005		23'005			
ISRACARD LTD	ILS	40'625	5'243		45'868	158'093.79	0.01
ISRAEL CANADA T.R LTD	ILS	33'790			33'790	116'214.48	0.01
ISRAEL LAND DEVELOPMENT - URBA	ILS	3'198		3'198			
ISRAS INVESTMENT CO LTD	ILS	526	222	355	393	69'762.63	0.00
ITURAN LOCATION AND CONTROL	USD	3'492			3'492	80'316.96	0.01
JFROG LTD	USD	11'166	10'491	2'466	19'191	756'900.05	0.05
KORNIT-DIGITAL	USD	10'463			10'463	165'747.60	0.01
KVUTZAT ACRO LTD	ILS		5'054		5'054	56'321.15	0.00
M YOCHANANOF & SONS LTD	ILS	924			924	40'390.44	0.00
MAGIC SOFTWARE ENTERPRISES LTD	ILS	5'043			5'043	49'546.74	0.00
MALAM - TEAM LTD	ILS	1'433		1'433			
MATRIX IT LTD	ILS	6'993			6'993	129'341.66	0.01
MAYTRONICS LTD	ILS	11'947			11'947	115'462.98	0.01
MEGA OR HOLDINGS LTD	ILS	5'712			5'712	131'025.47	0.01
MELISRON	ILS	5'215	1'418	1'200	5'433	369'563.64	0.03
MENORA MIVTACHIM HOLDINGS LTD	ILS	4'939			4'939	121'610.73	0.01
MIGDAL INSURANCE & FINANCIAL HOLDINGS	ILS	85'394			85'394	99'393.77	0.01
NANO DIMENSION LTD ADR	USD	60'323	13'701	26'130	47'894	120'194.84	0.01
NANO-X IMAGING LTD	USD	9'191		9'191			
NAPHTHA ISRAEL PETROLEUM CORP	ILS	6'354			6'354	29'968.16	0.00
NAYAX LTD	ILS	1'528			1'528	37'227.69	0.00
NETO MALINDA TRADING LTD	ILS	2'275		2'275			
NEXT VISION STABILIZED SYSTEMS	ILS		12'170		12'170	127'429.70	0.01
NOVA MEASURING INSTRUMENTS LTD	ILS	6'583	878	1'005	6'456	967'753.90	0.07
ODDITY TECH LTD -A-	USD		3'300		3'300	122'568.93	0.01
OIL REFINERIES	ILS	422'087	145'475		567'562	205'697.24	0.01
ONE SOFTWARE TECHNOLOGIES LTD	ILS	7'511	4'009		11'520	139'283.85	0.01
OPC ENERGY LTD	ILS	21'354	6'015		27'369	168'895.32	0.01
OY NOFAR ENERGY LTD	ILS	3'000	1'534		4'534	97'598.54	0.01
PAGAYA TECHNOLOGIES LTD	USD		50'468		50'468	65'771.49	0.00
PARTNER COMMUNICATIONS COMPANY	ILS	35'081		7'567	27'514	118'100.12	0.01
PAZ ASHDOD REFINERY LTD	ILS		2'246	2'246			
PAZ OIL COMPANY	ILS	2'428		375	2'053	174'017.39	0.01
PERION NETWORK LTD	ILS	9'336	958		10'294	206'207.93	0.01
PHOENIX HOLDINGS LTD/THE	ILS	34'034	5'222		39'256	372'909.02	0.03
PLUS500	GBP	22'187	1'379	5'466	18'100	342'732.12	0.02
PRASHKOVSKY INVESTMENTS AND CO	ILS	1'405			1'405	31'868.53	0.00
PROPERTY & BUILDING CORP LTD	ILS	552		552			
RADWARE	USD	8'409			8'409	131'506.49	0.01
RAMI LEVI CHAIN STORES HASHIKMA MARKETING 2006	ILS	2'241			2'241	121'331.07	0.01
REIT 1	ILS	40'974			40'974	164'258.08	0.01
RETAILORS LTD	ILS	2'264	2'023		4'287	86'531.87	0.01
RISKIFIED LTD -A-	USD	10'814	24'161	16'618	18'357	74'033.29	0.01
SATIXFY COMMUNICATIONS LTD	USD	5'333		5'333			
SCOPE METALS GROUP LTD	ILS	1'557		1'557			
SELLA CAPITAL REAL ESTATE LTD	ILS	40'855			40'855	80'278.89	0.01
SHAPIR ENGINEERING AND INDUSTR	ILS	34'883		5'693	29'190	156'167.86	0.01
SHIKUN & BINUI	ILS	53'926	25'021		78'947	186'076.42	0.01
SIMILARWEB LTD	USD		5'991		5'991	46'793.21	0.00
SISRAM MEDICAL LTD	HKD	26'000		26'000			
STRAUSS GROUP	ILS	11'898			11'898	207'714.30	0.01
SUMMIT REAL ESTATE HOLDINGS LT	ILS	7'499	2'508		10'007	117'857.43	0.01
SUPER-SOL -B-	ILS	58'427			58'427	366'461.64	0.03
TABOOLA.COM LTD	USD	35'773	10'557	17'536	28'794	110'547.35	0.01
TADIRAN HOLDINGS LTD	ILS	895			895	65'601.80	0.00
TARO PHARMACEUTICAL INDUSTRIES	USD	1'739			1'739	64'421.67	0.00
TEL AVIV STOCK EXCHANGE LTD	ILS	21'344			21'344	132'609.36	0.01
THE ISRAEL CORPORATION	ILS	853			853	197'033.51	0.01
TOWER SEMICONDUCTOR	ILS		27'228	2'474	24'754	717'102.24	0.05
TREMOR INTERNATIONAL LTD	GBP	20'648		20'648			
TURPAZ INDUSTRIES LTD	ILS	10'366		10'366			
WALKME LTD	USD		4'733		4'733	38'801.28	0.00
YH DIMRI CONSTRUCTION & DEVELO	ILS	1'429			1'429	99'317.35	0.01

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ZIM INTEGRATED SHIPPING SERVIC	USD	18'589	1'718		20'307	212'969.49	0.02
						<b>15'977'456.84</b>	<b>1.13</b>
<b>Italy</b>							
A2A	EUR	120'221	52'928	38'423	134'726	215'679.08	0.02
ACEA	EUR	2'562	2'010		4'572	59'860.49	0.00
ANIMA HOLDING	EUR	18'600			18'600	73'873.38	0.01
ANTARES VISION SPA	EUR	3'166		3'166			
ARNOLDO MONDADORI EDITORE	EUR	8'000			8'000	16'313.65	0.00
ASCOPIAVE	EUR	8'201			8'201	17'973.89	0.00
AUTOGRILL	EUR	13'877	3'984	17'861			
AZIMUT HOLDING	EUR	9'045	3'036	2'845	9'236	233'402.11	0.02
BANCA FARMAFACTORING SPA	EUR	15'209	6'976	6'226	15'959	164'087.10	0.01
BANCA GENERALI	EUR	5'223			5'223	170'014.21	0.01
BANCA IFIS	EUR	1'415	1'733		3'148	50'425.45	0.00
BANCA MEDIOLANUM	EUR	20'819	3'273	2'769	21'323	202'252.21	0.01
BANCA MPS	EUR	39'745	54'670	20'072	74'343	267'780.66	0.02
BANCO BPM	EUR	120'157	40'903	161'060			
BANCO POPOLARE DI SONDRIO	EUR	42'488		11'346	31'142	205'204.09	0.01
BIESSE	EUR	1'788		1'788			
BPER BANCA	EUR	80'690	47'879	38'205	90'364	319'115.71	0.02
BREMO (reg. shares)	EUR	14'143	2'809	1'988	14'964	162'982.61	0.01
BRUNELLO CUCINELLI	EUR	2'534	1'192	802	2'924	309'277.04	0.02
BUZZI UNICEM	EUR	8'968	2'670	2'089	9'549	284'260.32	0.02
CAREL INDUSTRIES SPA	EUR	3'473	434		3'907	79'671.78	0.01
CAREL INDUSTRIES SPA (rights) 04.12.2023	EUR		3'473	3'473			
CIA FINANZIARIA DE BENEDETTI	EUR	42'990			42'990	22'244.09	0.00
CREDITO EMILIANO	EUR	5'222	3'689		8'911	75'063.02	0.01
DANIELI & C.OFFICINE MECCANICHE	EUR	625			625	18'402.88	0.00
DANIELI & C.OFFICINE MECCANICHE (sav. shares)	EUR	2'350	1'461		3'811	82'979.82	0.01
DATALOGIC	EUR	894			894	4'932.46	0.00
DE LONGHI	EUR	5'658	2'294	864	7'088	192'223.26	0.01
DIGITAL BROS SPA	EUR	898		898			
DIGITAL VALUE SPA	EUR	433			433	23'972.39	0.00
DOBANK SPA	EUR	2'853	4'226	7'079			
EL.EN. SPA	EUR	2'683			2'683	21'693.02	0.00
ENAV	EUR	19'524	6'294		25'818	79'759.60	0.01
ERG	EUR	5'493			5'493	131'903.85	0.01
ESPRINET SPA	EUR	3'829		3'829			
EUROGROUP LAMINATIONS SPA	EUR		7'465		7'465	23'474.22	0.00
FERRETTI SPA	EUR		12'313		12'313	41'136.10	0.00
FILA - FABBRICA ITALIANA LAPIS ED AFFINII	EUR	1'315			1'315	10'701.16	0.00
FINCANTIERI	EUR	35'991			35'991	16'684.92	0.00
GRUPPO MUTUIONLINE SPA	EUR	1'591	952	2'543			
GVS SPA	EUR	4'284			4'284	26'105.82	0.00
HERA	EUR	62'258	28'719	21'616	69'361	211'236.74	0.01
ILLIMITY BANK SPA	EUR	4'209			4'209	18'449.48	0.00
INDUSTRIE DE NORA SPA	EUR	2'790			2'790	41'367.68	0.00
INTERCOS SPA	EUR		4'264		4'264	57'859.48	0.00
INTERPUMP GROUP	EUR	6'189	2'180	1'420	6'949	290'427.85	0.02
IREN SPA	EUR	72'536	29'755	47'294	54'997	95'484.90	0.01
ITALGAS	EUR	43'627	9'755	12'386	40'996	197'083.37	0.01
JUVENTUS FOOTBALL CLUB SPA	EUR	118'588		118'588			
LEONARDO	EUR	31'582	11'383	42'965			
LOTTOMATICA GROUP SPA	EUR		7'247		7'247	76'652.90	0.01
LU-VE	EUR	1'960		1'592	368	7'188.68	0.00
MAIRE TECNIMONT	EUR	9'050	6'849		15'899	80'295.83	0.01
MARR	EUR	2'036			2'036	21'961.98	0.00
OVS	EUR	13'403	18'349	14'102	17'650	37'034.74	0.00
PHARMANUTRA SPA	EUR	453			453	25'727.16	0.00
PIAGGIO & C.	EUR	9'863	25'340	20'075	15'128	44'630.30	0.00
PIRELLI & C SPA	EUR	28'677	11'885	16'294	24'268	126'031.13	0.01
RAI WAY	EUR	5'826			5'826	26'647.66	0.00
REPLY (reg. shares)	EUR	1'911	583	591	1'903	232'473.87	0.02
SAES GETTERS	EUR		1'041		1'041	33'726.94	0.00
SAFILO GROUP	EUR	24'919			24'919	27'330.86	0.00
SALCEF SPA	EUR	2'425	1'187	2'172	1'440	31'148.40	0.00
SALVATORE FERRAGAMO	EUR	5'542			5'542	63'635.71	0.00
SANLORENZO SPA/AMEGLIA	EUR	1'231			1'231	48'445.72	0.00
SARAS RAFFINERIE SARDE	EUR	40'425			40'425	67'334.68	0.00
SECO SPA	EUR	4'547			4'547	15'234.25	0.00

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SESA SPA	EUR	558	247		805	87'831.18	0.01
SOL	EUR	2'220	846		3'066	85'310.47	0.01
TAMBURI INVESTMENT PARTNERS	EUR	9'896		2'438	7'458	63'392.02	0.00
TECHNOGYM	EUR	12'124			12'124	101'550.51	0.01
TECHNOPROBE SPA	EUR	7'996	14'063	8'152	13'907	123'177.16	0.01
TECNOINVESTIMENTI -AZ-	EUR	1'377			1'377	24'182.80	0.00
TOD'S GROUP	EUR	1'080			1'080	44'314.42	0.00
UNIPOL GRUPPO FINANZIARIO	EUR	31'542	13'110	11'554	33'098	234'398.48	0.02
WEBUILD SPA	EUR	24'478	9'922		34'400	64'248.33	0.00
WIIT SPA	EUR	1'400			1'400	24'466.66	0.00
ZIGNAGO VETRO	EUR	3'208			3'208	39'984.29	0.00
						<b>6'373'717.02</b>	<b>0.45</b>
<b>Japan</b>							
ABALANCE CORP	JPY		2'600		2'600	30'807.60	0.00
ABC-MART	JPY	7'300	14'600		21'900	330'553.08	0.02
ACOM	JPY		103'300		103'300	226'265.55	0.02
ACTIVIA PROPERTIES	JPY	151			151	346'026.60	0.02
ADASTRIA COMPANY	JPY	4'378	1'300		5'678	113'913.41	0.01
ADEKA	JPY	17'457			17'457	316'744.48	0.02
ADVANCE RESIDENCE INVESTMENT	JPY	284	71	49	306	550'893.86	0.04
ADVENTURE INC	JPY	700		700			
AEON DELIGHT	JPY	4'000			4'000	80'484.30	0.01
AEON FINANCIAL SERVICE	JPY	26'500	3'200	4'700	25'000	192'165.09	0.01
AEON HOKKAIDO	JPY	3'900	14'300	7'500	10'700	55'964.24	0.00
AEON MALL	JPY	22'900	2'800	5'800	19'900	204'770.77	0.01
AEON REAL ESTATE INVESTMENT TRUST	JPY	359			359	277'744.38	0.02
AI HOLDINGS	JPY	7'000			7'000	97'522.50	0.01
AICA KOGYO	JPY	12'286	1'300	2'000	11'586	242'393.16	0.02
AICHI	JPY	5'100			5'100	32'585.55	0.00
AICHI FINANCIAL GROUP INC	JPY	7'300	2'500		9'800	156'134.84	0.01
AIDA ENGINEERING	JPY	8'644			8'644	43'735.92	0.00
AIFUL	JPY	63'779	8'100		71'879	175'499.22	0.01
AIN PHARMACIEZ	JPY	5'082	600		5'682	158'387.67	0.01
AIR WATER	JPY	42'300	6'600	8'600	40'300	512'252.86	0.04
AIRTRIP CORP	JPY	2'400			2'400	21'504.84	0.00
AKSUL	JPY	7'900			7'900	97'790.78	0.01
ALFRESA HOLDINGS	JPY	35'400	9'800	4'200	41'000	539'483.09	0.04
ALPEN	JPY	2'600			2'600	30'287.51	0.00
ALPHA SYSTEMS INC	JPY	1'300		1'300			
ALPS ELECTRIC	JPY	46'300	7'400	13'000	40'700	263'397.82	0.02
AMADA HOLDINGS	JPY	74'100	14'500	13'300	75'300	736'515.19	0.05
AMANO	JPY	13'300	1'500	2'400	12'400	267'156.11	0.02
AMVIS HOLDINGS INC	JPY	4'800	4'000		8'800	129'278.50	0.01
ANICOM HOLDINGS INC	JPY	13'716			13'716	47'126.52	0.00
ANRITSU	JPY	32'600	3'200	4'900	30'900	233'971.04	0.02
ANYCOLOR INC	JPY		5'500		5'500	105'164.98	0.01
AOKI INTERNATIONAL	JPY	6'500			6'500	42'716.10	0.00
AOYAMA TRADING	JPY		9'400		9'400	90'034.16	0.01
AOZORA BANK	JPY	27'100	3'800	5'500	25'400	410'728.21	0.03
APPIER GROUP INC	JPY	14'100	3'200	3'300	14'000	154'355.71	0.01
ARATA CORP	JPY	2'761	4'261		7'022	138'604.85	0.01
ARC LAND SAKAMOTO	JPY	5'060	5'149		10'209	101'026.26	0.01
ARCLAND SERVICE HOLDINGS CO LT	JPY	2'754		2'754			
ARCS	JPY	8'101	1'300		9'401	171'182.67	0.01
ARGO GRAPHICS	JPY	2'900	800		3'700	93'495.34	0.01
ARIAKE JAPAN	JPY	3'800			3'800	118'043.64	0.01
ARTERIA NETWORKS CORP	JPY	4'700		4'700			
AS ONE	JPY	6'400			6'400	196'475.83	0.01
ASAHI HOLDINGS	JPY	17'016		2'000	15'016	171'123.23	0.01
ASAHI YUKIZAI CORP	JPY		2'800		2'800	70'917.97	0.01
ASICS CORP	JPY	36'222	2'600	3'600	35'222	1'319'599.51	0.09
ATOM	JPY	26'176			26'176	141'066.48	0.01
AUTOBACS SEVEN	JPY	13'161	2'100		15'261	150'391.36	0.01
AVEX GROUP HOLDINGS	JPY	6'600			6'600	50'595.68	0.00
AWA BANK	JPY	7'801			7'801	124'240.62	0.01
BANK OF KYOTO	JPY	12'900		12'900			
BANK OF NAGOYA	JPY		2'100		2'100	81'790.41	0.01
BASE CO LTD	JPY		1'400		1'400	27'881.22	0.00
BAYCURRENT CONSULTING INC	JPY		29'000		29'000	572'250.44	0.04
BELC	JPY	1'921	600		2'521	94'182.81	0.01

**300 CSIF (CH) Equity World ex CH Small Cap Blue**

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BELL SYSTEM24 HOLDINGS INC	JPY	6'474			6'474	64'827.21	0.00
BELLUNA	JPY	9'100			9'100	33'193.89	0.00
BENEFIT ONE	JPY	19'300	2'300	3'000	18'600	237'299.84	0.02
BENESSE HOLDING	JPY	17'600	4'000	7'000	14'600	222'687.94	0.02
BENGO4.COM INC	JPY	1'500			1'500	36'800.39	0.00
BIC CAMERA	JPY	19'700			19'700	149'166.00	0.01
BML	JPY	4'121			4'121	68'177.80	0.00
BUNKA SHUTTER	JPY	9'454			9'454	87'436.59	0.01
BUSHIROAD INC	JPY	5'000		5'000			
C UYEMURA	JPY	2'200			2'200	153'249.64	0.01
CALBEE	JPY	19'100	2'200	3'800	17'500	330'085.65	0.02
CANON ELECTRONICS	JPY	3'589			3'589	47'636.26	0.00
CANON MARKETING JAPAN	JPY	11'271	1'300	2'000	10'571	277'007.40	0.02
CASIO COMPUTER	JPY	41'000	3'900	3'200	41'700	295'997.78	0.02
CAWACHI	JPY	2'300			2'300	37'482.86	0.00
CELLSOURCE CO LTD	JPY	2'200		2'200			
CENTRAL GLASS	JPY	6'000	1'400	2'100	5'300	89'335.81	0.01
CENTURY LEASING SYSTEM	JPY	8'900	26'000	2'400	32'500	298'859.74	0.02
CHANGE INC	JPY	8'800			8'800	75'744.67	0.01
CHIYODA	JPY	29'200	7'600		36'800	85'953.47	0.01
CHOFU SEISAKUSHO	JPY	3'400			3'400	41'407.05	0.00
CHUDENKO	JPY	5'400			5'400	92'768.75	0.01
CHUGIN FINANCIAL GROUP INC	JPY	29'653	4'600		34'253	237'897.40	0.02
CHUGOKU ELECTRIC POWER	JPY	60'100	13'700	10'400	63'400	376'921.28	0.03
CHUGOKU MARINE PAINTS	JPY	6'400	2'700		9'100	115'643.23	0.01
CITIZEN WATCH	JPY	53'793		12'900	40'893	250'692.75	0.02
CKD CORP	JPY	12'700	1'900	2'500	12'100	218'549.00	0.02
COCA-COLA WEST	JPY	29'800			29'800	347'579.81	0.02
COLOPL	JPY	11'000			11'000	36'823.92	0.00
COLOWIDE	JPY	18'300	4'700	7'300	15'700	206'905.84	0.01
COMFORIA RESIDENTIAL REIT	JPY	143			143	241'206.39	0.02
COMSYS HOLDINGS	JPY	26'161	4'100	5'500	24'761	481'610.68	0.03
COMTURE CORP	JPY	4'220			4'220	45'112.04	0.00
COSMO ENERGY HOLDINGS	JPY	16'666	700	3'900	13'466	528'194.83	0.04
COSMOS PHARMACEUTICAL	JPY	4'700	1'000	1'200	4'500	387'330.70	0.03
COVER CORP	JPY		5'200		5'200	77'676.76	0.01
CRE LOGISTICS REIT INC	JPY	109	23		132	110'665.91	0.01
CREATE RESTAURANTS HOLDINGS	JPY	29'800	4'000	5'800	28'000	172'805.91	0.01
CREATE SD HOLDINGS	JPY	6'000			6'000	116'137.43	0.01
CREDIT SAISON	JPY	34'300	5'300	7'200	32'400	555'087.52	0.04
CURVES HOLDINGS CO LTD	JPY	10'300			10'300	43'509.77	0.00
CYBERAGENT	JPY		94'300		94'300	582'817.83	0.04
CYBERDYNE	JPY	21'000			21'000	25'574.95	0.00
CYBOZU	JPY	4'400	3'200	2'300	5'300	57'655.12	0.00
DAICEL CORP	JPY	60'100	3'800	14'900	49'000	407'922.44	0.03
DAIDO STEEL	JPY	5'329	24'316		29'645	308'622.16	0.02
DAIEI KANKYO CO LTD	JPY		8'700		8'700	143'420.91	0.01
DAIHEN	JPY	5'100	900	1'400	4'600	213'259.86	0.02
DAIHO	JPY	1'858			1'858	34'433.51	0.00
DAICHIKOSHO	JPY	8'800	8'800		17'600	200'467.10	0.01
DAIKEN CORP	JPY	1'798		1'798			
DAIKI ALUMINIUM INDUSTRY	JPY	4'900			4'900	34'248.19	0.00
DAIKOKUTENBUSSAN CO LTD	JPY	900			900	49'667.29	0.00
DAINIPPON INK & CHEMICALS	JPY	17'000			17'000	288'749.20	0.02
DAIO PAPER	JPY	17'000			17'000	111'018.92	0.01
DAISEKI	JPY	9'543	1'200	1'500	9'243	215'616.12	0.02
DAISHI HOKUETSU FINANCIAL GROU	JPY	7'374	1'100		8'474	214'877.43	0.02
DAISO	JPY	2'800	1'600	1'200	3'200	217'260.55	0.02
DAIWA INDUSTRIES	JPY	5'274			5'274	44'185.03	0.00
DAIWA OFFICE INVESTMENT	JPY	66	12	15	63	216'089.76	0.02
DAIWABO	JPY	17'485			17'485	269'777.81	0.02
DAIWAHSE RESIDENTIAL INVESTMENT	JPY		511		511	734'762.83	0.05
DCM HOLDINGS	JPY	23'400			23'400	198'520.88	0.01
DENA	JPY	20'500	5'400	9'900	16'000	137'905.85	0.01
DENKA	JPY	16'500	1'900		18'400	265'871.18	0.02
DESCENTE	JPY	6'100	1'500		7'600	150'684.50	0.01
DEXERIALS	JPY	13'400	2'900	4'600	11'700	414'801.26	0.03
DIGITAL ARTS INC	JPY	2'116	800		2'916	76'000.48	0.01
DIGITAL GARAGE	JPY	8'151	900	1'300	7'751	158'466.56	0.01
DIP	JPY	8'900	1'200	1'800	8'300	127'890.61	0.01
DIRECT MARKETING MIX INC	JPY	3'600		3'600			

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DOSHISHA	JPY	3'884			3'884	48'078.40	0.00
DOUTOR NICHIRETS HOLDINGS	JPY	5'700			5'700	69'082.36	0.00
DOWA HOLDINGS	JPY	12'226	1'000	1'200	12'026	369'968.65	0.03
DTS	JPY	7'700	1'300		9'000	213'124.55	0.02
DUSKIN	JPY	8'400	1'000		9'400	185'930.50	0.01
DYDO DRINCO	JPY	1'700	1'700		3'400	62'610.67	0.00
EAGLE INDUSTRY	JPY		4'900		4'900	50'882.20	0.00
EARTH CHEMICAL	JPY	3'600			3'600	89'591.74	0.01
EARTH INFINITY CO LTD	JPY		9'500	9'500			
EBARA	JPY	20'800	1'800	2'400	20'200	1'499'214.26	0.11
EBARA-UDYLITE	JPY	3'648	900		4'548	114'655.89	0.01
EDION	JPY	15'800	5'800	6'900	14'700	132'927.94	0.01
EGUARANTEE INC	JPY	7'200			7'200	83'661.31	0.01
EIKEN CHEMICAL	JPY	8'004			8'004	88'906.63	0.01
EIZO NANA0	JPY	2'900			2'900	88'038.53	0.01
ELAN CORPORATION	JPY	6'200			6'200	34'762.39	0.00
ELECOM	JPY	10'260			10'260	96'641.52	0.01
ELECTRIC POWER DEVELOPMENT	JPY	33'600	5'500	6'900	32'200	466'411.23	0.03
EM SYSTEMS	JPY	5'900			5'900	24'923.07	0.00
EN-JAPAN	JPY	6'800			6'800	100'857.18	0.01
ENPLAS	JPY		1'200		1'200	58'668.82	0.00
EREX CO LTD	JPY	6'000			6'000	25'486.70	0.00
ES-CON JAPAN LTD	JPY	6'700			6'700	39'615.57	0.00
EUGLENA CO LTD	JPY	19'900			19'900	72'120.52	0.01
EXEDY	JPY	5'456	4'900	4'000	6'356	112'557.77	0.01
EXEO Group, Inc.	JPY	23'500		2'800	20'700	383'380.61	0.03
EZAKI GLICO	JPY	10'900			10'900	286'526.46	0.02
FANCL	JPY	16'800			16'800	204'846.67	0.01
FCC CO LTD	JPY	6'400	2'400		8'800	109'604.56	0.01
FERROTEC	JPY	9'765			9'765	171'720.93	0.01
FIELDS	JPY	3'800	3'800		7'600	68'277.52	0.00
FINANCIAL PRODUCTS GROUP	JPY	16'920	3'200	5'200	14'920	167'395.81	0.01
FP	JPY	10'400			10'400	168'111.00	0.01
FP PARTNER INC	JPY		1'500		1'500	62'304.73	0.00
FREEE KK	JPY	9'900	1'100	1'800	9'200	187'278.97	0.01
FRONTIER REAL ESTATE INVESTMENT	JPY	113		11	102	257'743.91	0.02
FUJI CO	JPY	5'000	2'300		7'300	81'172.65	0.01
FUJI KYUKO	JPY	4'400	700		5'100	119'570.37	0.01
FUJI MACHINE MFG	JPY	17'675	1'800	2'700	16'775	254'233.90	0.02
FUJI MEDIA HOLDINGS	JPY	9'100			9'100	95'967.82	0.01
FUJI OIL	JPY	9'200			9'200	135'506.62	0.01
FUJI SEAL	JPY	8'000	5'500	3'600	9'900	118'063.06	0.01
FUJI SOFT	JPY	5'600	6'400		12'000	450'429.68	0.03
FUJICCO	JPY	3'600			3'600	41'407.05	0.00
FUJICCO	JPY	1'600	500		2'100	100'322.98	0.01
FUJIKURA	JPY	51'800			51'800	557'097.27	0.04
FUJIMI	JPY	3'300	8'100		11'400	251'848.79	0.02
FUJIMORI KOGYO	JPY	2'700			2'700	61'634.03	0.00
FUJIO FOOD SYSTEM CO LTD	JPY	2'900			2'900	23'630.50	0.00
FUJITEC	JPY	12'909	4'300	5'100	12'109	274'279.97	0.02
FUJITSU GENERAL	JPY	13'373			13'373	152'124.13	0.01
FUJIYA CO LTD	JPY	1'900			1'900	27'565.87	0.00
FUKUDA DENSHI	JPY		3'300		3'300	139'400.22	0.01
FUKUI COMPUTER	JPY	2'300			2'300	35'723.73	0.00
FUKUOKA FINANCIAL	JPY	37'200	6'800	7'800	36'200	827'204.47	0.06
FUKUOKA REIT	JPY	129	18		147	143'306.18	0.01
FUKUSIMA INDUSTRIES	JPY	2'391			2'391	80'182.48	0.01
FUKUYAMA TRANSPORTING	JPY	5'342		1'400	3'942	94'508.16	0.01
FULLCAST	JPY	3'484			3'484	31'463.83	0.00
FUNAI CONSULTING	JPY	7'450	1'100		8'550	126'561.56	0.01
FURUKAWA	JPY	5'200			5'200	54'150.40	0.00
FURUKAWA ELECTRIC	JPY	15'100			15'100	263'362.22	0.02
FUSO CHEMICAL	JPY	3'300	800		4'100	116'749.30	0.01
FUTURE ARCHITECT	JPY	10'200			10'200	100'937.20	0.01
FUYO GENERAL LEASE	JPY	4'057	1'100	1'600	3'557	286'178.02	0.02
G-7 HOLDINGS	JPY	4'000			4'000	32'758.52	0.00
GENKY DRUGSTORES CO LTD	JPY	1'348			1'348	53'056.80	0.00
GEO	JPY	5'155			5'155	58'746.69	0.00
GIKEN LTD	JPY	3'183			3'183	37'790.52	0.00
GLOBAL ONE REAL ESTATE INVESTMENT	JPY	192		28	220	137'847.02	0.01
GLOBERIDE	JPY	2'900	1'600		4'500	52'817.82	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
GLORY	JPY	10'934		2'500	8'434	144'866.23	0.01
GMO CLOUD KK	JPY	900		900			
GMO FINANCIAL GATE INC	JPY	600			600	36'394.44	0.00
GMO FINANCIAL HOLDINGS INC	JPY	6'300			6'300	26'835.16	0.00
GMO INTERNET	JPY	16'018	1'500	2'300	15'218	242'052.20	0.02
GMO PAYMENT GATEWAY	JPY		9'200		9'200	545'869.47	0.04
GNI GROUP	JPY	7'900	2'600		10'500	223'317.46	0.02
GODO STEEL	JPY		1'900		1'900	66'623.12	0.00
GOLDCREST	JPY	3'000			3'000	40'330.40	0.00
GOLDWIN	JPY	5'240	500	1'000	4'740	242'004.29	0.02
GREE	JPY	12'400			12'400	36'257.94	0.00
GS YUASA	JPY	15'758	4'700	2'700	17'758	294'101.70	0.02
G-TEKT CORP	JPY	4'100			4'100	49'256.63	0.00
GUNGHU ONLINE ENTERTAINMENT	JPY	9'542			9'542	121'990.00	0.01
GUNMA BANK	JPY	81'200	18'700	26'400	73'500	349'314.22	0.02
GUNZE	JPY	2'800	900		3'700	122'338.49	0.01
H.I.S. HOLDINGS INC.	JPY	10'500	1'500		12'000	120'867.65	0.01
H2O RETAILING	JPY	16'600	10'000	6'100	20'500	210'944.76	0.01
HACHIJUNI BANK	JPY	72'311	5'500		77'811	419'930.55	0.03
HAKUHODO DY	JPY		49'100		49'100	401'966.43	0.03
HAKUTO	JPY	2'200			2'200	76'495.39	0.01
HALOWS CO LTD	JPY	1'700			1'700	46'207.87	0.00
HAMAKYOREX	JPY	2'854			2'854	63'386.39	0.00
HANKYU REIT	JPY	126			126	100'817.18	0.01
HANWA	JPY	8'400	2'200	3'900	6'700	224'291.16	0.02
HARASHIN	JPY	3'000	900		3'900	91'550.89	0.01
HARMONIC DRIVE SYSTEMS	JPY	10'100	3'200	1'600	11'700	269'490.03	0.02
HASEKO	JPY	52'325	9'000	8'700	52'625	574'174.67	0.04
HAZAMA	JPY	33'200	19'000	17'700	34'500	250'675.06	0.02
HEIWA	JPY	13'600	1'500	2'300	12'800	155'659.46	0.01
HEIWA REAL ESTATE	JPY	6'241	800		7'041	162'384.84	0.01
HEIWA REAL ESTATE REIT	JPY	213			213	169'927.78	0.01
HEIWADO	JPY	5'500			5'500	66'561.34	0.00
HIDAY HIDAKA CORP	JPY	4'909			4'909	76'333.52	0.01
HINO MOTORS	JPY	60'200	5'400		65'600	192'202.16	0.01
HIOKI E.E.	JPY	1'700	1'100	800	2'000	79'425.30	0.01
HIROGIN HOLDINGS INC	JPY	55'976			55'976	351'885.58	0.02
HISAMITSU PHARMACEUTICAL	JPY	10'300	2'800	2'300	10'800	246'154.88	0.02
HITACHI MAXELL	JPY	8'500	5'600	6'200	7'900	72'320.56	0.01
HITACHI ZOSEN	JPY	39'600	4'600	6'900	37'300	269'922.46	0.02
HOGY MEDICAL	JPY	5'300			5'300	112'566.24	0.01
HOKKAIDO ELECTRIC POWER	JPY	34'747			34'747	140'238.26	0.01
HOKKOKU FINANCIAL HOLDINGS INC	JPY	4'820	1'100	1'300	4'620	131'420.63	0.01
HOKUETSU PAPER	JPY	24'662	7'100	7'800	23'962	209'350.79	0.01
HOKUHOKU FINANCIAL GROUP	JPY	24'100			24'100	244'585.79	0.02
HOKURIKU ELECTRIC POWER	JPY	33'800	4'900		38'700	164'912.86	0.01
HOKUTO	JPY	3'700			3'700	39'204.91	0.00
HORIBA	JPY	7'473	1'000	600	7'873	676'498.58	0.05
HOSHINO RESORTS REIT	JPY	54			54	174'735.65	0.01
HOSIDEN	JPY	9'059			9'059	103'556.68	0.01
HOUSE FOODS	JPY	12'600	1'100		13'700	253'331.99	0.02
HULIC REIT	JPY	271	65	48	288	248'061.09	0.02
HYAKUGO BANK (105TH BANK)	JPY	46'100			46'100	179'278.19	0.01
IBJ LEASING	JPY	6'300			6'300	203'858.26	0.01
ICHIBANYA	JPY	2'700	13'800		16'500	119'693.92	0.01
ICHIGO INC	JPY	48'200	10'700		58'900	135'146.56	0.01
ICHIGO REAL ESTATE INVESTMENT	JPY	245	84	120	209	96'402.31	0.01
IDEC	JPY	6'549			6'549	109'541.06	0.01
IDOM	JPY	11'000			11'000	58'633.52	0.00
IHI	JPY	31'700	4'400	5'500	30'600	593'381.10	0.04
IINO KAIUN KAISHA	JPY	18'169	4'600	8'900	13'869	104'606.40	0.01
I'LL INC	JPY		1'800		1'800	40'877.55	0.00
INABA DENKISANGYO	JPY	12'000	1'300	2'100	11'200	232'933.80	0.02
INABATA & CO	JPY	8'600	3'800	4'000	8'400	157'897.49	0.01
INAGEYA CO LTD	JPY	3'800			3'800	28'683.71	0.00
INDUSTRIAL & INFRASTRUCTURE FUND INVESTMENT	JPY	429	115	105	439	325'431.92	0.02
INFOCOM	JPY	4'300	1'700		6'000	80'907.90	0.01
INFOMART	JPY	38'700			38'700	96'766.49	0.01
INFORMATION SERVICES INTERNATIONAL-DENTSU	JPY	5'300	1'900	1'400	5'800	182'901.75	0.01
INFRENEER HOLDINGS INC	JPY	54'132		15'300	38'832	350'804.10	0.02
INSOURCE CO LTD	JPY	9'800			9'800	50'795.71	0.00

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INTERNET INITIATIVE JAPAN	JPY	22'616	5'500	4'100	24'016	392'445.92	0.03
INVINCIBLE INVESTMENT	JPY	1'334	444	257	1'521	550'337.88	0.04
IRISO ELECTRONICS	JPY	5'200	900	1'300	4'800	85'567.52	0.01
ISETAN MITSUKOSHI HOLDINGS	JPY	72'400	11'200	9'900	73'700	916'637.35	0.07
ISPACE INC/JAPAN	JPY		4'500		4'500	28'143.03	0.00
ITO EN	JPY	13'500	1'600	3'800	11'300	277'562.00	0.02
ITOCHU ADVANCE LOGISTICS INVES	JPY	148			148	102'398.62	0.01
ITOCHU ENEX	JPY	9'800	3'100		12'900	116'043.89	0.01
ITOCHU-SHOKUJIN	JPY	1'000			1'000	44'478.17	0.00
ITOHAM YONEKYU	JPY	32'600	1'600	28'680	5'520	133'476.86	0.01
IWATANI	JPY	9'355	1'500	1'500	9'355	409'763.79	0.03
IYOGIN HOLDINGS INC	JPY	50'993	7'800		58'793	388'445.82	0.03
IZUMI	JPY	6'769			6'769	138'071.31	0.01
J FRONT RETAILING	JPY	52'600	11'600	10'500	53'700	469'323.20	0.03
J TRUST	JPY	15'500			15'500	38'118.26	0.00
JAC RECRUITMENT CO LTD	JPY	5'100	14'100	2'400	16'800	75'810.56	0.01
JACCS	JPY	5'400	900	1'400	4'900	157'403.29	0.01
JAFCO	JPY	10'500			10'500	111'071.87	0.01
JAPAN AIRPORT TERMINAL	JPY	13'200	2'600	2'400	13'400	464'665.05	0.03
JAPAN AVIATION ELECTRONICS INDUSTRY	JPY	9'300	1'300		10'600	165'014.00	0.01
JAPAN DISPLAY	JPY	222'600		222'600			
JAPAN ELEVATOR SERVICE HOLDING	JPY	13'000	1'400		14'400	203'752.36	0.01
JAPAN EXCELLENT	JPY	247	26		273	189'687.02	0.01
JAPAN HOTEL REIT INVESTMENT	JPY	1'008	191	143	1'056	451'050.97	0.03
JAPAN LIFELINE	JPY	11'592			11'592	89'205.41	0.01
JAPAN LOGISTICS	JPY	185	44	35	194	292'076.82	0.02
JAPAN MATERIAL CO LTD	JPY	16'386		2'400	13'986	209'249.76	0.01
JAPAN PETROLEUM EXPLORATION	JPY	6'450	2'600	1'900	7'150	256'181.88	0.02
JAPAN PRIME REALTY INVESTMENT	JPY	185	9	14	180	347'882.80	0.02
JAPAN PULP & PAPER CO	JPY	2'006			2'006	60'662.34	0.00
JAPAN RENTAL HOUSING INVESTMENTS	JPY	444	82	92	434	257'380.32	0.02
JAPAN SECURITIES FINANCE	JPY	18'400			18'400	176'128.83	0.01
JAPAN WOOL TEXTILE	JPY	8'895			8'895	71'852.45	0.01
JCR PHARMACEUTICALS	JPY	13'116	1'900		15'016	79'510.02	0.01
JDC CORP	JPY	7'600			7'600	23'385.16	0.00
JEOL	JPY	9'100	2'300	1'700	9'700	378'763.94	0.03
JGC	JPY	47'700	9'800	9'300	48'200	386'374.65	0.03
JIN	JPY	2'500			2'500	60'525.02	0.00
JMDC INC	JPY	6'500	1'100	3'000	4'600	100'242.96	0.01
J-OIL MILLS	JPY	3'400			3'400	39'086.66	0.00
JOSHIN DENKI	JPY	3'200			3'200	44'092.22	0.00
JOYFUL HONDA	JPY	10'300			10'300	126'469.19	0.01
JTEKT	JPY	45'900			45'900	376'444.14	0.03
JTOWER INC	JPY	1'600	700		2'300	65'290.54	0.00
JUROKU FINANCIAL GROUP INC	JPY	6'500	2'600	2'700	6'400	167'369.69	0.01
JUSTSYSTEM	JPY	7'100	2'700	2'000	7'800	122'847.99	0.01
JVC KENWOOD	JPY		32'500		32'500	158'703.51	0.01
KADOKAWA DWANGO	JPY	19'570	5'900	6'900	18'570	312'029.16	0.02
KAGA ELECTRONICS	JPY	3'026	600		3'626	141'651.43	0.01
KAGOME	JPY	16'600			16'600	336'158.45	0.02
KAKAKU.COM	JPY	30'900		2'900	28'000	282'930.56	0.02
KAKEN PHARMACEUTICAL	JPY	6'000	800		6'800	142'064.20	0.01
KAMEDA SEIKA	JPY	2'500	700		3'200	82'555.24	0.01
KAMIGUMI	JPY	22'800	2'900	5'400	20'300	418'728.99	0.03
KANAMOTO	JPY	5'900	1'400		7'300	123'176.28	0.01
KANDENKO	JPY	24'000			24'000	241'311.70	0.02
KANEKA	JPY	10'700			10'700	226'563.90	0.02
KANEMATSU	JPY	15'325	1'900		17'225	241'900.48	0.02
KANEMATSU ELECTRONICS	JPY	2'228		2'228			
KANSAI PAINT	JPY	41'100	9'900	11'900	39'100	499'185.05	0.04
KANTO DENKA KOGYO	JPY	7'500			7'500	40'065.65	0.00
KAPPA CREATE	JPY	4'600			4'600	44'979.43	0.00
KASUMIGASEKI CAPITAL CO LTD	JPY		1'500		1'500	121'344.20	0.01
KATAKURA INDUSTRIES CO LTD	JPY	4'100			4'100	43'370.92	0.00
KATITAS CO LTD	JPY	12'372		2'000	10'372	122'776.59	0.01
KATO SANGYO	JPY	5'200			5'200	148'225.25	0.01
KAWASAKI HEAVY INDUSTRIES	JPY	33'900	2'100	3'000	33'000	802'424.95	0.06
KAWASAKI KISEN KAISHA	JPY	33'927	2'500	36'427			
KEEPER TECHNICAL LABORATORY CO	JPY	2'500	700		3'200	120'867.65	0.01
KEIHAN ELECTRIC RAILWAY	JPY	22'100	5'300	4'400	23'000	468'738.69	0.03
KEIHANSHIN REAL ESTATE	JPY	5'400			5'400	47'655.18	0.00

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KEIKYU CORP	JPY	48'300			48'300	378'082.95	0.03
KEIO CORP	JPY		22'500		22'500	556'374.21	0.04
KEIYO	JPY	6'700		6'700			
KEIYO BANK	JPY	18'200			18'200	80'307.80	0.01
KENEDIX OFFICE INVESTMENT	JPY	199		199			
KENEDIX RESIDENTIAL INVESTMENT CORPORATION	JPY	217		217			
KENEDIYX RETAIL REIT	JPY	142		142			
KENTUCKY FRIED CHICKEN JAPAN	JPY	2'800			2'800	69'764.83	0.00
KEWPIE	JPY	19'613	1'400		21'013	344'980.99	0.02
KH NEOCHEM CO LTD	JPY	7'033			7'033	93'182.44	0.01
KINDEN	JPY	27'483	2'100	2'700	26'883	403'709.12	0.03
KINTETSU DEPARTMENT STORE CO L	JPY	1'500			1'500	20'985.93	0.00
KISOJI	JPY	6'700	1'700	2'600	5'800	92'781.69	0.01
KISSEI PHARMACEUTICAL	JPY	5'735			5'735	114'550.84	0.01
KI-STAR REAL ESTATE CO LTD	JPY	1'600			1'600	33'888.13	0.00
KITZ	JPY	17'417	4'300	6'600	15'117	111'795.92	0.01
KIYO BANK	JPY	14'710	2'500	3'900	13'310	145'886.80	0.01
KOA	JPY	7'800			7'800	69'798.95	0.00
KOBAYASHI PHARMACEUTICAL	JPY		11'200		11'200	394'043.61	0.03
KOBE STEEL	JPY	72'200	17'400	11'700	77'900	940'000.74	0.07
KOEI TECMO HOLDINGS	JPY		25'800		25'800	284'227.84	0.02
KOHNAN SHOUJI	JPY	5'456			5'456	134'978.76	0.01
KOKUYO	JPY	18'375	2'000	2'800	17'575	244'851.13	0.02
KOMEDA HOLDINGS	JPY	9'300	1'300		10'600	170'190.17	0.01
KOMERI	JPY	7'100			7'100	145'783.66	0.01
KONICA MINOLTA	JPY	106'200	7'100	10'800	102'500	297'843.39	0.02
KONISHI	JPY	5'366	5'366		10'732	91'932.09	0.01
KONOIKE TRANSPORT CO LTD	JPY	4'774			4'774	52'129.73	0.00
KOSAIIDO	JPY		20'200		20'200	81'645.68	0.01
KOSE	JPY		7'300		7'300	359'092.36	0.03
KOSHIDAKA HOLDINGS CO LTD	JPY	13'400	3'400	6'000	10'800	59'346.58	0.00
KOTOBUKI SPIRITS	JPY	4'508	20'232	4'900	19'840	233'451.54	0.02
KROSAKI HARIMA CORP	JPY		1'000		1'000	85'426.32	0.01
K'S HOLDINGS	JPY	33'600	2'600	5'700	30'500	232'826.43	0.02
KUMAGAI GUMI	JPY	6'700	2'700	2'900	6'500	151'246.36	0.01
KUMIAI CHEMICAL INDUSTRY	JPY	14'900			14'900	72'321.15	0.01
KURA	JPY	3'900	900		4'800	112'254.42	0.01
KURARAY	JPY	68'900	6'400	13'500	61'800	550'113.73	0.04
KUREHA CHEMICAL INDUSTRY	JPY	3'200	7'000	1'200	9'000	141'853.58	0.01
KURITA WATER INDUSTRIES	JPY		22'800		22'800	816'781.51	0.06
KUSURI AOKI HOLDINGS	JPY	3'820	9'340	3'100	10'060	185'727.41	0.01
KYB	JPY	3'284			3'284	99'309.63	0.01
KYOEI STEEL	JPY	3'700			3'700	52'875.48	0.00
KYOKUTO KAIHATSU KOGYO	JPY	5'828			5'828	85'411.89	0.01
KYORIN HOLDINGS	JPY	7'294			7'294	76'428.40	0.01
KYORITSU MAINTENANCE	JPY	6'400	900		7'300	271'606.28	0.02
KYOTO FINANCIAL GROUP INC	JPY		50'900	1'200	49'700	764'779.42	0.05
KYUDENKO	JPY	10'474	2'100	3'200	9'374	321'086.64	0.02
KYUSHU ELECTRIC POWER	JPY	87'200	10'800	10'000	88'000	633'449.10	0.04
KYUSHU FINANCIAL GROUP	JPY	79'700	6'700	12'400	74'000	490'660.07	0.03
KYUSHU RAILWAY COMPANY	JPY	29'000	5'400	5'200	29'200	591'486.66	0.04
LASALLE LOGIPOINT	JPY	411	98	100	409	339'046.59	0.02
LAWSON	JPY	9'900			9'900	597'304.71	0.04
LEOPALACE21	JPY	32'995	12'300		45'295	122'317.34	0.01
LIFE	JPY	3'640	3'000		6'640	150'402.10	0.01
LIFENET INSURANCE CO	JPY	10'800	4'400		15'200	123'319.83	0.01
LINK AND MOTIVATION	JPY	12'300			12'300	44'649.37	0.00
LINTEC	JPY	8'000			8'000	142'847.87	0.01
LION	JPY	50'400	10'000	8'100	52'300	406'471.02	0.03
LITALICO INC	JPY	3'600			3'600	46'765.61	0.00
LIXIL GROUP CORPORATION	JPY		62'700		62'700	708'261.85	0.05
M&A CAPITAL PARTNERS CO LTD	JPY	2'688			2'688	42'113.90	0.00
M&A RESEARCH INSTITUTE INC	JPY	1'000	4'700		5'700	231'392.37	0.02
MABUCHI MOTOR	JPY	11'400	12'500	3'900	20'000	321'701.87	0.02
MACNICA FUJI ELECTRONICS HOLDINGS	JPY	10'700	800	1'500	10'000	485'847.48	0.03
MAEDA KOSEN CO LTD	JPY	3'274	1'000		4'274	87'254.75	0.01
MAKINO MILLING MACHINE	JPY	4'800	1'600	1'800	4'600	158'050.46	0.01
MANAGEMENT SOLUTIONS CO LTD	JPY	2'000			2'000	35'476.63	0.00
MANDOM	JPY	7'100			7'100	55'890.70	0.00
MANI	JPY	15'600	1'700		17'300	207'584.49	0.01
MARUHA NICHIRO SEAFOODS	JPY	8'500			8'500	147'900.20	0.01

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MARUI	JPY	38'300	9'900	13'400	34'800	499'260.36	0.04
MARUICHI STEEL TUBE	JPY	14'100	1'300	3'100	12'300	283'671.86	0.02
MARUKA FURUSATO CORP	JPY	3'800			3'800	50'414.47	0.00
MARUWA	JPY	1'764	500	400	1'864	373'960.19	0.03
MARUWA UNYU KIKAN CO LTD	JPY	7'608	2'000		9'608	83'660.37	0.01
MARUZEN SHOWA UNYU	JPY	2'300			2'300	60'216.14	0.00
MATSUDA SANGYO CO LTD	JPY	2'200			2'200	30'313.40	0.00
MATSUI SECURITIES	JPY	26'200			26'200	131'176.47	0.01
MATSUYA FOODS CO LTD	JPY	1'600			1'600	55'068.21	0.00
MAX	JPY	5'300			5'300	99'313.98	0.01
MAXVALU TOKAI	JPY	1'700			1'700	29'705.06	0.00
MCJ	JPY	13'200			13'200	105'850.98	0.01
MEBUKI FINANCIAL GROUP	JPY	202'600	41'100	48'900	194'800	536'135.11	0.04
MEDIPAL HOLDINGS	JPY	40'100	10'000	7'100	43'000	573'135.88	0.04
MEDLEY INC	JPY	4'100			4'100	121'814.87	0.01
MEGACHIPS	JPY	3'100			3'100	76'145.33	0.01
MEGMILK SNOW BRAND	JPY	10'800			10'800	142'901.99	0.01
MEIDENSHA	JPY	6'400			6'400	99'819.36	0.01
MEIKO ELECTRONICS CO LTD	JPY	3'800			3'800	109'548.08	0.01
MEITEC	JPY	16'100	1'600	2'200	15'500	275'947.02	0.02
MELCO	JPY	1'100			1'100	21'130.07	0.00
MENICON	JPY	13'400			13'400	139'896.19	0.01
MERCARI INC	JPY	22'800	2'200		25'000	300'271.75	0.02
METAWATER CO LTD	JPY	4'200	2'100		6'300	85'620.47	0.01
MICRONICS JAPAN	JPY	5'500			5'500	243'335.58	0.02
MIDAC HOLDINGS CO LTD	JPY	1'500		1'500			
MIE KOTSU GROUP HOLDINGS INC	JPY	9'400			9'400	33'348.03	0.00
MILBON	JPY	5'500	600		6'100	115'740.31	0.01
MIMASU SEMICONDUCTOR INDUSTRY	JPY	3'084			3'084	57'698.77	0.00
MIRACA HOLDINGS	JPY	12'583	1'500	2'200	11'883	179'673.61	0.01
MIRAI CORP	JPY	419			419	108'958.56	0.01
MIRAI INDUSTRY	JPY		1'900		1'900	58'015.77	0.00
MIRAIT HOLDINGS CORPORATION	JPY	22'500	2'400	3'600	21'300	233'901.32	0.02
MITANI SEKISAN CO LTD	JPY	1'900			1'900	61'928.20	0.00
MITSUBISHI ESTATE LOGISTICS RE	JPY	105			105	215'904.43	0.02
MITSUBISHI GAS CHEMICAL	JPY	35'700	6'000	7'200	34'500	495'260.85	0.04
MITSUBISHI LOGISNEXT CO LTD	JPY	5'000	3'600		8'600	83'788.39	0.01
MITSUBISHI LOGISTICS	JPY	10'400	1'400		11'800	319'001.41	0.02
MITSUBISHI MATERIALS	JPY	25'900	1'700		27'600	425'193.62	0.03
MITSUBISHI MOTORS	JPY	154'200	25'400	31'900	147'700	401'291.08	0.03
MITSUBISHI PENCIL	JPY	6'576	5'100	5'600	6'076	84'899.76	0.01
MITSUBISHI RESEARCH INSTITUTE	JPY	1'500	1'000		2'500	74'130.28	0.01
MITSUBISHI SHOKUJIN	JPY	2'800	1'200		4'000	126'609.81	0.01
MITSUBOSHI BELTING	JPY	5'362			5'362	156'628.63	0.01
mitsui high-tec inc	JPY	4'911		700	4'211	207'835.88	0.01
mitsui mining & smelting	JPY	11'400	2'400	2'300	11'500	298'509.68	0.02
mitsui sugar	JPY	3'084			3'084	58'605.99	0.00
mitsui-soko	JPY	5'100	1'000	1'600	4'500	124'565.34	0.01
mitsuuroko group holdings co l	JPY	5'600			5'600	46'652.65	0.00
MITUI FUDOSAN LOGISTICS PARK	JPY	128	29	34	123	307'190.57	0.02
MIURA	JPY	19'100	900	1'400	18'600	349'083.01	0.02
MIXI	JPY	8'600			8'600	124'923.64	0.01
MIZUNO	JPY	3'200	1'200		4'400	136'164.38	0.01
MOCHIDA PHARMACEUTICAL	JPY	4'600			4'600	88'497.43	0.01
MODEC	JPY	4'100			4'100	73'571.36	0.01
MONEX GROUP	JPY	36'300			36'300	197'334.80	0.01
MONEY FORWARD INC	JPY	9'518			9'518	370'145.30	0.03
MONOGATARI CORP/THE	JPY	5'466	3'600	2'600	6'466	177'655.09	0.01
MORI HILLS REIT INVESTMENT CORP	JPY	360	26	39	347	267'643.84	0.02
MORI SEIKI	JPY	24'675			24'675	502'149.23	0.04
MORI TRUST SOGO REIT	JPY	594		77	517	212'006.12	0.02
MORINAGA & CO	JPY	8'600	9'900	3'500	15'000	237'349.26	0.02
MORINAGA MILK INDUSTRY	JPY	8'100	8'100		16'200	296'224.59	0.02
MORITA	JPY	5'900			5'900	55'018.20	0.00
MOS FOOD SERVICES	JPY	4'542	1'000		5'542	116'564.86	0.01
MUSASHI SEIMITSU INDUSTRY	JPY	10'978			10'978	107'796.50	0.01
MUSASHINO BANK	JPY	5'019	1'400		6'419	109'481.48	0.01
NABTESCO	JPY	23'700	2'600	1'600	24'700	360'972.09	0.03
NACHI-FUJIKOSHI	JPY	2'800			2'800	56'503.74	0.00
NAFCO	JPY	2'500			2'500	37'065.14	0.00
NAGAILEBEN	JPY	3'943			3'943	51'754.89	0.00

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NAGASE & CO	JPY	23'207	1'900	6'400	18'707	274'269.34	0.02
NAGAWA CO LTD	JPY	1'400	600		2'000	86'838.32	0.01
NAGOYA RAILROAD	JPY	42'300	5'900	7'400	40'800	513'327.46	0.04
NAKANISHI	JPY	15'891	2'200	3'700	14'391	202'863.01	0.01
NAMURA SHIPBUILDING	JPY		10'700		10'700	130'939.96	0.01
NANKAI ELECTRIC RAILWAY	JPY	23'771	3'400	5'500	21'671	372'932.22	0.03
NANTO BANK	JPY	6'600			6'600	111'170.71	0.01
NEC NETWORKS & SYSTEM INTEGRATION	JPY	14'053			14'053	202'480.36	0.01
NET ONE SYSTEMS	JPY	17'300			17'300	264'633.32	0.02
NEXTAGE CO LTD	JPY	9'200	1'100		10'300	148'042.28	0.01
NGK INSULATORS	JPY		51'300		51'300	589'748.72	0.04
NGK SPARK PLUG	JPY	33'100	6'000	5'200	33'900	905'683.13	0.06
NH FOODS	JPY	18'100	1'300	1'400	18'000	555'553.48	0.04
NHK SPRING	JPY	46'534	7'800	11'600	42'734	361'540.96	0.03
NICHIAS	JPY	11'630			11'630	268'904.05	0.02
NICHICON	JPY	8'900			8'900	64'143.28	0.00
NICHIDEN CORP	JPY	2'800			2'800	42'863.77	0.00
NICHIHA	JPY	4'600	1'100		5'700	116'534.56	0.01
NICHIREI	JPY	23'400	4'900	4'900	23'400	517'228.12	0.04
NIFCO	JPY	17'624	3'000	4'000	16'624	352'782.27	0.03
NIHON KOHDEN	JPY	17'010	2'700	2'100	17'610	429'342.80	0.03
NIHON M&A CENTER	JPY		66'000		66'000	389'466.36	0.03
NIHON PARKERIZING	JPY	17'400			17'400	128'167.72	0.01
NIHON UNISYS	JPY	15'700	1'200		16'900	460'752.62	0.03
NIKKISO	JPY	8'786			8'786	64'769.02	0.00
NIKKON HOLDINGS	JPY	11'099			11'099	200'860.83	0.01
NIKON	JPY	68'800		4'300	64'500	561'814.84	0.04
NIPPON ACCOMMODATIONS FUND	JPY	115		8	107	357'566.80	0.03
NIPPON CARBON	JPY	1'909			1'909	58'627.52	0.00
NIPPON CERAMIC CO LTD	JPY	3'600	1'600		5'200	82'908.24	0.01
NIPPON DENSETSU KOGYO	JPY	7'500			7'500	89'265.21	0.01
NIPPON ELECTRIC GLASS	JPY	17'100	3'100	3'300	16'900	359'534.20	0.03
NIPPON FLOUR MILLS	JPY	10'700			10'700	149'699.62	0.01
NIPPON GAS	JPY	24'620		2'800	21'820	301'038.94	0.02
NIPPON KANZAI	JPY	3'500		3'500			
NIPPON KANZAI HOLDINGS CO. LTD.	JPY		5'300		5'300	80'199.55	0.01
NIPPON KAYAKU	JPY	26'901	2'500		29'401	222'880.26	0.02
NIPPON LIGHT METAL HOLDINGS	JPY	11'250			11'250	114'372.43	0.01
NIPPON PAPER INDUSTRIES	JPY	19'871	2'900		22'771	152'859.64	0.01
NIPPON PILLAR PACKING CO LTD	JPY	3'900			3'900	126'197.97	0.01
NIPPON REIT INVESTMENT	JPY	102			102	196'833.54	0.01
NIPPON ROAD	JPY	1'181	4'724		5'905	70'246.73	0.00
NIPPON SEIKI	JPY	8'569			8'569	77'890.36	0.01
NIPPON SHINYAKU	JPY		11'500		11'500	322'731.46	0.02
NIPPON SHOKUBAI	JPY	6'000	600		6'600	217'875.94	0.02
NIPPON SIGNAL COMPANY	JPY	7'500			7'500	44'919.42	0.00
NIPPON SODA	JPY	4'500			4'500	162'557.11	0.01
NIPPON STEEL TRADING	JPY	3'200		3'200			
NIPPON SUISAN KAISHA	JPY	68'100	12'500	18'800	61'800	346'357.13	0.02
NIPPON SYSTEM DEVELOPMENT	JPY	15'400	3'300	2'500	16'200	272'111.07	0.02
NIPPON TELEVISION NETWORK	JPY	10'000	3'300		13'300	165'887.09	0.01
NIPRO	JPY	35'200	4'100	5'300	34'000	247'842.23	0.02
NISHIMATSU CONSTRUCTION	JPY	7'000			7'000	187'014.22	0.01
NISHIMATSUYA CHAIN	JPY	7'179	1'800		8'979	118'490.17	0.01
NISHI-NIPPON FINANCIAL HOLDINGS	JPY	29'500		4'800	24'700	274'798.00	0.02
NISHI-NIPPON RAILROAD	JPY	12'480	1'300		13'780	195'222.91	0.01
NISHIO RENT ALL	JPY	4'200			4'200	95'998.71	0.01
NISSAN SHATAI	JPY	12'200			12'200	69'049.41	0.00
NISSHA PRINTING	JPY	9'500			9'500	83'614.25	0.01
NISSHIN OILIO GROUP	JPY	5'600			5'600	171'982.24	0.01
NISSHIN SEIFUN GROUP	JPY		46'200	3'000	43'200	527'383.97	0.04
NISSHINBO HOLDINGS INC	JPY	31'982	3'800	5'900	29'882	220'109.64	0.02
NISSIN ELECTRIC	JPY	9'200		9'200			
NITTA	JPY	3'774			3'774	83'153.17	0.01
NITTETSU MINING	JPY	3'700	2'000	3'400	2'300	67'658.59	0.00
NITTO BOSEKI	JPY	5'200			5'200	170'405.50	0.01
NITTO KOGYO	JPY	6'400	1'700	3'000	5'100	137'723.47	0.01
NITTYU	JPY	38'100			38'100	41'917.14	0.00
NOEVIR HOLDINGS	JPY	3'600			3'600	110'560.01	0.01
NOF	JPY	14'392	2'700	2'500	14'592	577'684.12	0.04
NOHMI BOSAI	JPY	4'023			4'023	52'402.59	0.00

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NOJIMA CORP	JPY	12'800			12'800	126'892.21	0.01
NOK	JPY	17'400	4'900	5'300	17'000	212'086.13	0.02
NOMURA	JPY	14'900	3'300		18'200	91'229.66	0.01
NOMURA MICRO SCIENCE	JPY		1'300		1'300	146'083.71	0.01
NORITAKE	JPY	1'718	700		2'418	118'786.71	0.01
NORITSU KOKI	JPY	3'300			3'300	62'322.38	0.00
NORTIZ	JPY	4'900	1'700		6'600	65'312.30	0.00
NORTH PACIFIC BANK	JPY	58'400			58'400	137'091.59	0.01
NS SOLUTIONS	JPY	6'500	900		7'400	218'119.52	0.02
NSK	JPY	89'100	15'500	28'200	76'400	368'535.50	0.03
NTN	JPY	83'468			83'468	155'866.22	0.01
OBARA	JPY	1'900			1'900	42'310.15	0.00
OBIC BUSINESS CONSULTANTS	JPY	7'400	1'900	2'900	6'400	269'222.34	0.02
OGAKI KYORITSU BANK	JPY	6'200	1'700		7'900	98'999.22	0.01
OHSHO FOOD SERVICE CORP	JPY	2'700			2'700	124'538.87	0.01
OILES CORP	JPY	3'820			3'820	46'297.30	0.00
OISIX RA DAICHI INC	JPY	6'200			6'200	50'374.47	0.00
OJI HOLDINGS	JPY		189'400		189'400	653'318.49	0.05
OKAMOTO INDUSTRIES	JPY	2'000			2'000	57'009.71	0.00
OKAMURA	JPY	13'100			13'100	168'710.51	0.01
OKASAN HOLDINGS	JPY	27'200	32'800	27'200	32'800	150'519.76	0.01
OKI ELECTRIC INDUSTRY	JPY	15'487	4'100		19'587	123'419.13	0.01
OKINAWA CELLULAR TELEPHONE	JPY	4'600	1'000		5'600	118'773.18	0.01
OKINAWA ELECTRIC POWER	JPY	8'505			8'505	55'392.00	0.00
OKINAWA FINANCIAL GROUP INC	JPY	4'064			4'064	62'070.25	0.00
OKUMA	JPY	5'959	700	1'100	5'559	230'639.70	0.02
OKUMURA	JPY	6'300			6'300	188'661.56	0.01
ONE REIT INC	JPY	45	17		62	92'869.94	0.01
ONWARD HOLDINGS	JPY		22'500		22'500	67'908.63	0.00
OPEN DOOR INC	JPY	2'000		2'000			
OPEN HOUSE	JPY		17'200		17'200	477'836.71	0.03
OPTEX	JPY	6'000	1'500		7'500	82'293.43	0.01
OPTORUN CO LTD	JPY	6'303			6'303	75'315.14	0.01
ORGANO	JPY	6'300	1'100	1'800	5'600	252'701.88	0.02
ORIENT	JPY	9'630	3'500		13'130	82'501.35	0.01
ORIX JREIT	JPY	566	117	93	590	548'793.50	0.04
OSAKA ORGANIC CHEMICAL INDUSTR	JPY	2'700			2'700	52'261.85	0.00
OSAKA STEEL	JPY		3'300		3'300	43'916.89	0.00
OSAKA TITANIUM TECHNOLOGIES	JPY	5'800			5'800	90'870.78	0.01
OSG	JPY	18'987	3'500	5'700	16'787	207'354.78	0.01
OUTSOURCING	JPY	22'755	6'100	4'600	24'255	249'512.32	0.02
PACIFIC INDUSTRIAL	JPY	7'400			7'400	65'740.61	0.00
PACIFIC METALS	JPY	3'300		3'300			
PAL GROUP	JPY	3'872	5'872		9'744	130'190.56	0.01
PALTAC CORPORATION	JPY	7'363	1'100	2'200	6'263	154'317.14	0.01
PARAMOUNT BED HOLDINGS	JPY	8'100	3'600	3'800	7'900	115'963.88	0.01
PARK24	JPY	28'100			28'100	293'943.02	0.02
PASONA GROUP	JPY	3'800			3'800	64'119.16	0.00
PENTA-OCEAN CONSTRUCTION	JPY	61'000			61'000	278'315.07	0.02
PEPTIDREAM	JPY	21'300			21'300	197'559.84	0.01
PHARMA FOODS INTERNATIONAL CO	JPY	4'200		4'200			
PHC HOLDINGS CORP	JPY	4'900			4'900	35'113.04	0.00
PIGEON	JPY	24'700	1'500		26'200	235'223.61	0.02
PILOT	JPY	7'200	900	1'400	6'700	157'043.23	0.01
PIOLAX	JPY	5'000	1'900		6'900	113'544.64	0.01
PKSHA TECHNOLOGY INC	JPY	2'892	1'400		4'292	159'841.12	0.01
PLUS ALPHA CONSULTING CO LTD	JPY	2'200	7'100	3'800	5'500	81'672.74	0.01
POLA ORBIS HOLDINGS	JPY	20'500			20'500	180'430.74	0.01
PREMIER INVESTMENT	JPY	307			307	214'394.76	0.02
PRESSANCE	JPY	7'500	2'100	3'300	6'300	62'899.54	0.00
PRESTIGE INTERNATIONAL	JPY	18'218			18'218	68'811.47	0.00
PRIMA MEAT PACKERS	JPY	4'800			4'800	64'020.32	0.00
RAITO KOGYO	JPY	8'300			8'300	93'073.50	0.01
RAIZNEXT Corporation	JPY	5'034			5'034	67'674.41	0.00
RAKSUL INC	JPY	10'600			10'600	70'408.47	0.00
RAKUS CO LTD	JPY	19'832	2'300	4'300	17'832	247'330.02	0.02
RAKUTEN BANK LTD	JPY		20'400		20'400	357'540.92	0.03
RAYSUM CO LTD	JPY		2'200		2'200	46'855.04	0.00
RELIA INC	JPY	6'900		6'900			
RELO HOLDINGS	JPY	22'800	1'500		24'300	172'273.47	0.01
RENGO	JPY	42'353			42'353	248'903.65	0.02

**308 CSIF (CH) Equity World ex CH Small Cap Blue**

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
RENOVA INC	JPY	7'200			7'200	47'401.02	0.00
RESORTTRUST	JPY	18'117	2'600	4'600	16'117	244'688.27	0.02
RESTAR HOLDINGS	JPY	3'100			3'100	55'444.74	0.00
RETAIL PARTNERS CO LTD	JPY	3'803	2'600		6'403	65'849.13	0.00
RICOH LEASING	JPY	2'600	1'100		3'700	112'325.02	0.01
RIKEN KEIKI	JPY	3'082			3'082	139'076.28	0.01
RIKEN VITAMIN	JPY	3'800			3'800	56'629.65	0.00
RINGER HUT	JPY	3'900			3'900	53'026.09	0.00
RINNAI CORP	JPY	8'600	20'500	9'300	19'800	406'435.13	0.03
RISO KAGAKU	JPY	3'747			3'747	72'527.83	0.01
RISO KYOIKU CO LTD	JPY	20'400		20'400			
ROHTO PHARMACEUTICAL	JPY	40'914	5'700	5'300	41'314	739'160.49	0.05
ROLAND CORP	JPY	2'900			2'900	77'545.57	0.01
RORZE	JPY	2'700	700	1'000	2'400	297'085.91	0.02
ROUND ONE	JPY	40'500	13'600	10'700	43'400	178'225.66	0.01
ROYAL HOLDINGS	JPY	7'500		1'700	5'800	83'124.75	0.01
RS TECHNOLOGIES CO LTD	JPY	4'524	1'300	1'900	3'924	62'910.13	0.00
RYOBI	JPY		4'400		4'400	65'131.10	0.00
RYOHIN KEIKAKU	JPY	54'700	8'900	8'400	55'200	767'735.51	0.05
RYOSAN	JPY	3'530	1'300	2'200	2'630	83'245.95	0.01
RYOYO ELECTRO	JPY	2'474	3'800	2'900	3'374	82'280.08	0.01
SAGAMI RAILWAY	JPY	17'544			17'544	280'235.75	0.02
SAIBU GAS	JPY	3'700	2'300		6'000	66'964.35	0.00
SAIZERIYA	JPY	6'493			6'493	186'801.06	0.01
SAKAI MOVING SERVICE	JPY	2'000	2'000		4'000	61'210.43	0.00
SAKATA INX	JPY	7'600			7'600	64'566.29	0.00
SAKATA SEED	JPY	5'800	800		6'600	140'953.43	0.01
SAKURA INTERNET INC	JPY		4'100		4'100	155'585.33	0.01
SAMTY CO LTD	JPY	4'700			4'700	68'272.22	0.00
SAMTY RESIDENTIAL INVESTMENT C	JPY	65	26		91	54'555.77	0.00
SAN-A	JPY	3'866	2'800	2'300	4'366	118'287.39	0.01
SAN-AI OIL	JPY	10'900			10'900	125'820.26	0.01
SANBIO CO LTD	JPY	7'054			7'054	33'366.96	0.00
SANGETSU	JPY	8'501	4'600	3'700	9'401	194'965.72	0.01
SAN-IN GODO BANK	JPY	28'480	10'500	10'700	28'280	191'005.72	0.01
SANKEN ELECTRIC	JPY	4'800	300		5'100	226'178.54	0.02
SANKI ENGINEERING	JPY	7'266			7'266	85'240.43	0.01
SANKYO	JPY	8'800	35'200		44'000	442'663.66	0.03
SANKYU	JPY	12'300	1'900	3'400	10'800	336'191.40	0.02
SANRIO	JPY	11'734			11'734	579'137.06	0.04
SANSAN INC	JPY	14'400	2'800		17'200	180'226.00	0.01
SANTEN PHARMACEUTICAL	JPY	77'900	3'600	7'600	73'900	646'300.41	0.05
SANWA SHUTTER	JPY	41'000	5'400	4'800	41'600	649'560.08	0.05
SANYO CHEMICAL INDUSTRIES	JPY	2'158			2'158	53'959.19	0.00
SANYO DENKI	JPY	1'672			1'672	65'809.33	0.00
SANYO SPECIAL STEEL	JPY	3'500			3'500	46'475.57	0.00
SAPPORO HOLDINGS	JPY	13'927	900	1'100	13'727	532'375.32	0.04
SATO HOLDINGS	JPY	4'900	1'800		6'700	88'376.23	0.01
SAWAI GROUP HOLDINGS CO LTD	JPY	7'884	2'800	2'100	8'584	290'087.64	0.02
SB TECHNOLOGY CORP	JPY	1'800			1'800	22'609.73	0.00
SBI SUMISHIN NET BANK LTD	JPY		11'600		11'600	133'013.25	0.01
SBS HOLDINGS INC	JPY	3'300	900		4'200	59'106.54	0.00
SCREEN HOLDINGS	JPY	8'376	11'676	20'052			
SEGA SAMMY HOLDINGS	JPY	36'200	7'200	9'100	34'300	378'776.89	0.03
SEIBU HOLDINGS	JPY	51'500	12'100	15'700	47'900	609'842.73	0.04
SEIKO HOLDINGS	JPY	5'441			5'441	111'559.51	0.01
SEINO HOLDINGS	JPY	30'200	5'500	9'100	26'600	331'461.18	0.02
SEIREN	JPY	8'500	1'300		9'800	147'716.93	0.01
SEKISUI HOUSE REIT	JPY	926	148	127	947	412'850.93	0.03
SEKISUI JUSHI	JPY	4'424	2'000		6'424	96'754.37	0.01
SENKO	JPY	20'300	3'100		23'400	146'894.44	0.01
SENSHU IKEDA HOLDINGS	JPY		46'800		46'800	105'455.61	0.01
SEPTENI HOLDINGS	JPY	14'000			14'000	38'547.74	0.00
SERIA	JPY	9'500			9'500	169'072.92	0.01
SEVEN BANK	JPY	140'700		19'100	121'600	214'052.47	0.02
SEVENTY-SEVEN (77) BANK	JPY	11'242			11'242	260'263.58	0.02
SHIBaura MECHATRONICS	JPY		2'400		2'400	92'627.55	0.01
SHIBUYA KOGYO	JPY	2'700			2'700	49'561.39	0.00
SHIFT INC	JPY	2'900	600	700	2'800	454'336.23	0.03
SHIGA BANK	JPY	7'539	2'700	2'700	7'539	183'184.56	0.01
SHIKOKU CHEMICALS	JPY	6'184			6'184	69'127.07	0.00

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SHIKOKU ELECTRIC POWER	JPY	32'651			32'651	209'194.11	0.01
SHIMA SEIKI	JPY	4'796			4'796	38'684.92	0.00
SHIMAMURA	JPY	4'800	6'100	1'100	9'800	459'583.01	0.03
SHIN NIPPON BIOMEDICAL LABORATORIES	JPY	4'400			4'400	42'454.29	0.00
SHINAGAWA REFRACTORIES	JPY		5'700		5'700	68'679.94	0.00
SHIN-ETSU POLYMER	JPY	7'715	2'000		9'715	90'422.05	0.01
SHINKO ELECTRIC INDUSTRIES	JPY	15'800	2'400	3'400	14'800	471'765.08	0.03
SHINMAYWA INDUSTRIES	JPY	9'755	2'500		12'255	87'746.33	0.01
SHINSEI BANK	JPY	15'600		15'600			
SHINWA KAIJUN KAISHA	JPY	1'900			1'900	59'357.17	0.00
SHIP HEALTHCARE HOLDINGS	JPY	16'866			16'866	215'822.36	0.02
SHIZUOKAGAS	JPY	9'053			9'053	49'267.36	0.00
SHO-BOND HOLDINGS	JPY	9'500	1'500	2'200	8'800	331'920.08	0.02
SHOCHIKU	JPY	2'388		500	1'888	111'910.83	0.01
SHOEI CO LTD	JPY	4'900	6'000		10'900	135'439.55	0.01
SHOEI FOODS CORP	JPY	1'912			1'912	52'645.20	0.00
SHOWA DENKO	JPY	38'000	8'200	7'400	38'800	825'211.19	0.06
SHOWA SANGYO	JPY	5'400	1'500	2'400	4'500	91'868.59	0.01
SIIIX	JPY	5'400			5'400	51'975.91	0.00
SIMPLEX HOLDINGS INC	JPY	4'900	5'900	4'100	6'700	100'635.38	0.01
SKY PERFECT JSAT	JPY	33'000			33'000	172'600.00	0.01
SKYLARK	JPY	49'309	8'100	7'600	49'809	639'422.11	0.05
SMS	JPY	15'023	1'000		16'023	249'954.26	0.02
SNOW PEAK INC	JPY	5'100		5'100			
SOCIONEXT INC	JPY	4'800	35'300	800	39'300	888'562.57	0.06
SOHGO SECURITY SERVICES	JPY	16'900	67'600		84'500	412'778.27	0.03
SOJITZ	JPY	53'512	5'800	10'200	49'112	1'097'695.78	0.08
SOLASTO CORP	JPY	9'877			9'877	31'146.91	0.00
SOSEI	JPY	16'700			16'700	143'054.96	0.01
SOSILA LOGISTICS REIT INC	JPY	136			136	90'895.49	0.01
SPARX GROUP	JPY	3'460			3'460	38'616.11	0.00
S-POOL INC	JPY	14'000		14'000			
SRE HOLDINGS CORP	JPY	1'900			1'900	40'465.72	0.00
STAMINA FOODS	JPY	3'392			3'392	62'363.57	0.00
STANLEY ELECTRIC	JPY	29'700		2'100	27'600	416'019.12	0.03
STAR ASIA INVESTMENT CORP	JPY	366	139		505	164'895.74	0.01
STAR MICRONICS	JPY	9'941	2'300	3'400	8'841	93'886.61	0.01
STARTS CORPORATION	JPY	7'500			7'500	133'478.62	0.01
STARTS PROCEED INVESTMENT CORP	JPY	59			59	66'716.07	0.00
STEMRIM INC	JPY		5'200	5'200			
STRIKE CO LTD	JPY	1'435			1'435	46'518.81	0.00
SUGI PHARMACY	JPY	7'500	15'000		22'500	311'016.23	0.02
SUMISEKI HOLDINGS INC	JPY		3'900		3'900	63'856.17	0.00
SUMITOMO BAKELITE	JPY	8'500	1'600	2'700	7'400	374'416.73	0.03
SUMITOMO CHEMICAL	JPY		327'500		327'500	585'361.50	0.04
SUMITOMO DENSETSU	JPY	2'895			2'895	52'374.36	0.00
SUMITOMO FORESTRY	JPY	32'073	6'700	4'900	33'873	852'748.62	0.06
SUMITOMO HEAVY INDUSTRIES	JPY	25'300	3'700	4'800	24'200	634'575.18	0.05
SUMITOMO MITSUI CONSTRUCTION	JPY	27'360			27'360	69'699.40	0.00
SUMITOMO OSAKA CEMENT	JPY	6'500			6'500	136'140.84	0.01
SUMITOMO PHARMA CO. LTD	JPY	37'400	3'600		41'000	89'732.94	0.01
SUMITOMO RUBBER INDUSTRIES	JPY	37'300			37'300	382'719.32	0.03
SUMITOMO WAREHOUSE	JPY	10'893	3'600	4'300	10'193	154'660.16	0.01
SUN FRONTIER FUDOUSAN	JPY	5'000			5'000	48'831.85	0.00
SUNDRUG	JPY	16'600	3'000	3'900	15'700	431'638.84	0.03
SUNWELS CO LTD	JPY		2'300		2'300	39'715.59	0.00
SURUGA BANK	JPY	38'800			38'800	184'445.54	0.01
SUSHIRO GLOBAL HOLDINGS LTD	JPY	24'200	2'600	1'700	25'100	438'069.64	0.03
SUZUKEN	JPY	14'300	1'200	1'800	13'700	359'323.57	0.03
SWCC SHOWA HOLDINGS	JPY		6'400		6'400	126'703.94	0.01
SYSTEMPRO	JPY	56'600			56'600	95'903.40	0.01
T HASEGAWA CO LTD	JPY	7'802			7'802	143'214.05	0.01
TADANO	JPY	21'812			21'812	162'462.93	0.01
TAIHEI DENGYO KAISHA	JPY	2'108			2'108	55'251.41	0.00
TAIHEIYO CEMENT	JPY	25'400			25'400	469'681.20	0.03
TAIKISHA	JPY	6'263	1'100	1'700	5'663	157'924.67	0.01
TAISHO PHARMACEUTICAL HOLDINGS	JPY	9'200	3'400	8'800	3'800	191'820.92	0.01
TAIYO HOLDINGS	JPY	7'100	5'000	3'400	8'700	165'840.02	0.01
TAIYO YUDEN	JPY	26'595	3'600	4'400	25'795	496'258.96	0.04
TAKAMATSU	JPY	2'885			2'885	48'238.63	0.00
TAKARA BIO	JPY	11'761			11'761	70'301.25	0.00

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TAKARA HOLDINGS	JPY	34'100	3'800	5'700	32'200	237'657.55	0.02
TAKARA LEBEN REAL ESTATE INVES	JPY	155			155	87'088.37	0.01
TAKARA STANDARD	JPY	5'522	3'000		8'522	92'404.25	0.01
TAKASAGO INTERNATIONAL	JPY	2'400			2'400	46'384.37	0.00
TAKASAGO THERMAL ENGINEERING	JPY	10'700	1'700	3'500	8'900	228'559.53	0.02
TAKASHIMAYA	JPY	31'200			31'200	413'745.79	0.03
TAKEUCHI MFG	JPY	7'900			7'900	244'476.95	0.02
TAKIRON	JPY	7'300			7'300	27'916.52	0.00
TAKUMA	JPY	11'927	2'300		14'227	162'801.36	0.01
TAMA HOME CO LTD	JPY	2'600	800		3'400	83'914.30	0.01
TAMRON	JPY	2'935	1'000		3'935	150'250.01	0.01
TECHMATRIX CORP	JPY	7'900			7'900	92'864.06	0.01
TECHNOPRO HOLDINGS	JPY	23'522	1'000	1'400	23'122	407'628.70	0.03
TEIJIIN	JPY	39'200			39'200	292'896.96	0.02
TEMP HOLDINGS	JPY		407'400		407'400	518'444.92	0.04
TENMA	JPY	2'800			2'800	38'910.16	0.00
T-GAIA	JPY	3'646			3'646	45'604.22	0.00
THE JAPAN STEEL WORKS	JPY	13'400			13'400	215'027.81	0.02
THK	JPY	27'000	5'000	5'500	26'500	513'563.97	0.04
TKC	JPY	5'906			5'906	128'737.99	0.01
TKP CORP	JPY	4'800		1'800	3'000	28'910.81	0.00
TOA	JPY	2'469			2'469	74'227.88	0.01
TOAGOSEI	JPY	21'675			21'675	196'638.50	0.01
TOC	JPY	6'400		6'400			
TOCALO CO LTD	JPY	10'600	2'300		12'900	130'843.47	0.01
TODA	JPY	47'392			47'392	258'246.76	0.02
TOEI	JPY	1'205	300	300	1'205	145'617.16	0.01
TOEI ANIMATION CO LTD	JPY	1'700	300		2'000	217'684.15	0.02
TOENEC	JPY	1'500			1'500	45'978.42	0.00
TOHO BANK	JPY	32'975	17'200		50'175	100'367.10	0.01
TOHO GAS	JPY	15'400	1'300		16'700	295'050.86	0.02
TOHO HOLDINGS	JPY	13'886		2'400	11'486	213'743.58	0.02
TOHO TITANIUM	JPY	7'500			7'500	72'541.77	0.01
TOHOKU ELECTRIC POWER	JPY	99'100	6'500	6'800	98'800	589'994.64	0.04
TOKAI	JPY	3'900			3'900	50'387.41	0.00
TOKAI CARBON	JPY	44'800			44'800	260'068.78	0.02
TOKAI HOLDINGS	JPY	24'600		5'500	19'100	114'507.16	0.01
TOKAI RIKA	JPY	9'996	1'900		11'896	171'611.54	0.01
TOKAI RUBBER INDUSTRIES	JPY	7'100			7'100	52'674.27	0.00
TOKAI TOKYO FINANCIAL HOLDINGS	JPY	37'300	8'000	7'200	38'100	132'924.41	0.01
TOKEN	JPY	1'300			1'300	72'735.92	0.01
TOKUSHU TOKAI PAPER CO LTD	JPY	1'500			1'500	34'461.75	0.00
TOKUYAMA	JPY	15'400	3'800	5'300	13'900	198'558.54	0.01
TOKYO BROADCASTING SYSTEM HOLDINGS	JPY	6'612	2'000		8'612	199'275.11	0.01
TOKYO ELECTRON DEVICE	JPY	1'400	2'800		4'200	178'159.77	0.01
TOKYO OHKA KOGYO	JPY	7'200	14'300	1'100	20'400	552'934.21	0.04
TOKYO SEIMITSU	JPY	8'500	500		9'000	541'415.77	0.04
TOKYO STEEL MANUFACTURING	JPY	12'252	2'200		14'452	141'823.79	0.01
TOKYO TATEMONO	JPY	41'227	2'800	2'900	41'127	525'184.50	0.04
TOKYO TY FINANCIAL GROUP	JPY	5'700			5'700	151'411.09	0.01
TOKYOTOKEIBA	JPY	3'000			3'000	75'012.78	0.01
TOKYU CONSTRUCTION	JPY	15'456			15'456	75'565.44	0.01
TOKYU FUDOSAN HOLDINGS -H-	JPY	132'000	21'200	19'600	133'600	772'339.59	0.05
TOKYU REIT	JPY	193			193	184'289.63	0.01
TOMONY HOLDINGS	JPY	26'000	11'700		37'700	91'160.83	0.01
TOMY	JPY	18'000			18'000	282'489.31	0.02
TOPCON	JPY	24'700	5'900	9'900	20'700	216'351.86	0.02
TOPRE	JPY	6'100	3'000		9'100	131'490.64	0.01
TORIDOLL	JPY	11'100	2'700	4'500	9'300	235'056.52	0.02
TORII PHARMACEUTICAL	JPY	2'400			2'400	60'151.42	0.00
TOSEI CORP	JPY	5'500			5'500	66'108.32	0.00
TOSHIBA MACHINE	JPY	4'272	1'400		5'672	122'469.34	0.01
TOSHIBA TEC	JPY	6'000	1'700		7'700	141'794.75	0.01
TOSOH	JPY		57'100		57'100	684'980.82	0.05
TOTETSU KOGYO	JPY	4'571			4'571	82'023.09	0.01
TOWA	JPY		4'200		4'200	231'039.36	0.02
TOWA PHARMACEUTICAL	JPY	5'000			5'000	82'043.39	0.01
TOYO CONSTRUCTION CO LTD	JPY	13'268	4'900	8'200	9'968	83'745.47	0.01
TOYO GOSEI CO LTD	JPY	1'000			1'000	58'480.55	0.00
TOYO INK SC HOLDINGS	JPY	6'800	1'800		8'600	143'948.06	0.01
TOYO SEIKAN GROUP HOLDINGS	JPY	28'300	4'000	4'300	28'000	414'800.08	0.03

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TOYO SUISAN KAISHA	JPY	20'200	2'800	3'600	19'400	993'677.54	0.07
TOYO TANSO	JPY	4'137	1'000	1'500	3'637	146'360.70	0.01
TOYO TIRE & RUBBER	JPY	24'600			24'600	392'219.77	0.03
TOYOBO	JPY	18'900			18'900	123'538.11	0.01
TOYODA GOSEI	JPY	16'100	4'100	6'000	14'200	257'397.97	0.02
TOYOTA BOSHOKU	JPY	17'000	5'100	3'700	18'400	256'615.49	0.02
TRANCOM	JPY	1'400			1'400	51'726.46	0.00
TRANS COSMOS	JPY	5'800			5'800	103'735.32	0.01
TRE HOLDINGS CORP	JPY	8'500	2'100		10'600	75'771.73	0.01
TRI CHEMICAL LABORATORIES INC	JPY	4'900	1'400		6'300	178'653.97	0.01
TRUSCO NAKAYAMA	JPY	10'699			10'699	146'286.55	0.01
TRUST TECH INC	JPY	12'009	4'500	4'900	11'609	148'825.42	0.01
TS TECH	JPY	18'500	1'800		20'300	231'340.00	0.02
TSUBAKIMOTO CHAIN	JPY	6'414	1'100	1'600	5'914	169'795.52	0.01
TSUGAMI	JPY	7'700			7'700	53'637.37	0.00
TSUMURA	JPY	12'900			12'900	209'470.98	0.01
TSURUHA HOLDINGS	JPY	8'600	1'700	1'500	8'800	585'040.85	0.04
TSURUMI MANUFACTURING	JPY		3'200		3'200	65'893.58	0.00
TV ASAHI	JPY	4'200			4'200	47'962.29	0.00
UACJ CORPORATION	JPY	8'400	1'500	2'200	7'700	186'190.55	0.01
UBE INDUSTRIES	JPY	20'405	3'600	4'300	19'705	291'046.08	0.02
ULVAC	JPY	10'200	1'300	900	10'600	574'368.45	0.04
UNION TOOL	JPY	1'684			1'684	37'896.46	0.00
UNITED ARROWS	JPY	4'134			4'134	42'927.96	0.00
UNITED SUPER MARKETS HOLDINGS	JPY	9'830	2'700		12'530	73'644.72	0.01
UNITED URBAN INVESTMENT	JPY	641	72	103	610	507'821.82	0.04
UNIVERSAL ENTERTAINMENT	JPY	4'400	1'200		5'600	60'687.99	0.00
USEN-NEXT HOLDINGS CO LTD	JPY	2'700	1'900		4'600	123'003.31	0.01
USHIO	JPY	22'761		3'200	19'561	228'097.11	0.02
UT GROUP CO LTD	JPY	5'933			5'933	122'519.87	0.01
VALOR	JPY	6'700	1'600		8'300	118'173.08	0.01
VALUECOMMERCE CO LTD	JPY	2'900			2'900	19'382.13	0.00
VECTOR INC	JPY	5'272			5'272	37'964.87	0.00
VISION INC/TOKYO JAPAN	JPY	7'700			7'700	54'769.92	0.00
VISIONAL INC	JPY	3'700	1'000		4'700	236'975.67	0.02
VT HOLDINGS	JPY	13'900			13'900	42'606.67	0.00
WACOAL HOLDINGS	JPY	8'600			8'600	184'678.52	0.01
WACOM	JPY	30'369			30'369	112'205.78	0.01
WAKITA & CO (reg. shares)	JPY	6'323			6'323	57'102.70	0.00
WDB HOLDINGS CO LTD	JPY	1'700			1'700	22'523.84	0.00
WEALTHNAVI INC	JPY	5'700	2'400		8'100	106'128.08	0.01
WELCIA HOLDINGS	JPY		21'700		21'700	360'792.06	0.03
WEST HOLDINGS	JPY	4'720			4'720	82'142.00	0.01
WHEATHERNEWS	JPY	1'500			1'500	44'654.67	0.00
WINGARC1ST INC	JPY	4'000			4'000	70'341.40	0.00
WORKMAN CO LTD	JPY	4'100	600		4'700	111'989.67	0.01
W-SCOPE CORP	JPY	11'100			11'100	47'803.44	0.00
YAMABIKO	JPY	6'200			6'200	67'372.66	0.00
YAMADA DENKI	JPY	165'000		38'900	126'100	319'606.69	0.02
YAMAGUCHI FINANCIAL GROUP	JPY	44'500		7'400	37'100	331'555.90	0.02
YA-MAN LTD	JPY	5'963			5'963	35'012.28	0.00
YAMATO KOGYO	JPY	8'200	1'500	1'400	8'300	407'745.94	0.03
YAMAZAKI BAKING	JPY	26'400	1'400	3'300	24'500	508'101.28	0.04
YAMAZEN	JPY	10'700			10'700	79'823.01	0.01
YAOKO CO	JPY	3'700	500		4'200	212'803.32	0.02
YELLOW HAT	JPY	6'200			6'200	71'275.67	0.01
YODOGAWA STEEL WORK	JPY	3'647	1'200		4'847	127'326.72	0.01
YOKOGAWA BRIDGE	JPY	6'167	4'600	3'900	6'867	115'062.05	0.01
YOKOHAMA REITO	JPY	8'300			8'300	51'712.93	0.00
YOKOHAMA RUBBER	JPY	26'000	5'400	5'100	26'300	615'679.60	0.04
YOKOWO	JPY	3'300		3'300			
YONEX	JPY	12'316			12'316	81'444.37	0.01
YOSHINOYA D&C	JPY	15'800	3'100	5'400	13'500	252'890.15	0.02
YUASA TRADING	JPY	3'000	800		3'800	112'230.89	0.01
YUME NO MACHI SOUZOU IINKAI CO	JPY	9'251			9'251	21'117.65	0.00
YURTEC	JPY	6'900			6'900	54'235.12	0.00
ZENKOKU HOSHO	JPY	11'300			11'300	365'318.12	0.03
ZENRIN	JPY	5'925			5'925	29'664.91	0.00
ZENSHO	JPY	21'500	1'600	23'100			
ZEON	JPY	26'400	2'200		28'600	213'695.23	0.02
ZERIA PHARMACEUTICAL	JPY	4'600			4'600	57'374.48	0.00

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ZIGEXN CO LTD	JPY		11'000		11'000	36'241.47	0.00
ZOJIRUSHI CORPORATION	JPY	6'100	2'300		8'400	69'138.84	0.00
ZUKEN INC	JPY	2'700	900		3'600	97'957.87	0.01
						<b>174'472'545.01</b>	<b>12.38</b>
<b>Jersey</b>							
ARCADIUM LITHIUM PLC	USD		198'985	32'142	166'843	806'566.53	0.06
BOOHOO.COM	GBP	205'956		139'047	66'909	25'398.70	0.00
BREEDON GROUP PLC	GBP	342'918		342'918			
CENTAMIN PLC	GBP	255'913			255'913	257'399.33	0.02
CLARIVATE PLC	USD		66'768		66'768	422'136.28	0.03
GENEL ENERGY	GBP	30'323		30'323			
IWG	GBP	168'258			168'258	348'216.01	0.02
JANUS HENDERSON GROUP PLC	USD	23'526	3'144	4'968	21'702	595'466.14	0.04
JTC PLC	GBP	29'999	13'497	7'358	36'138	313'968.46	0.02
MAN GROUP PLC/JERSEY	GBP	284'948	27'261	46'673	265'536	720'194.31	0.05
NOVOCURE LTD	USD		22'154		22'154	298'666.98	0.02
PETROFAC	GBP	89'030		89'030			
TP ICAP GROUP PLC	GBP	174'239			174'239	347'396.72	0.02
YELLOW CAKE PLC	GBP	39'821	19'188	9'565	49'444	338'700.65	0.02
						<b>4'474'110.11</b>	<b>0.32</b>
<b>Liechtenstein</b>							
IMPLANTICA AG -A-	SEK	3'931		3'931			
						<b>0.00</b>	<b>0.00</b>
<b>Luxembourg</b>							
468 SPAC I SE -A-	EUR	5'244		5'244			
APERAM (reg. shares)	EUR	3'821	2'753	2'285	4'289	115'416.54	0.01
AROUNDTOWN PROPERTY HOLDINGS	EUR		84'243		84'243	130'768.23	0.01
B&M EUROPEAN VALUE RETAIL (reg. shares)	GBP	210'395	26'484	24'208	212'671	1'245'535.67	0.09
B&S GROUP S.A.	EUR	4'472		4'472			
BEFESA SA	EUR	3'367	1'378	1'942	2'803	78'793.87	0.01
D'AMICO INTERNATIONAL SHIPPING	EUR	95'715		95'715			
FREYR BATTERY SA	USD	21'831		21'831			
GLOBAL FASHION GROUP SA	EUR	4'749		4'749			
GRAND CITY PROPERTIES	EUR	7'071			7'071	58'047.49	0.00
INPOST SA	EUR	18'419	9'908	11'313	17'014	233'948.40	0.02
MILLICOM INTERNATIONAL CELLULAR SDR	SEK	38'442	1'725	9'644	30'523	501'704.72	0.04
NEOGAMES SA	USD	4'182	1'219	2'458	2'943	73'391.10	0.01
ORION ENGINEERED CARBONS SA	USD	13'666	1'621	2'860	12'427	246'649.41	0.02
PERIMETER SOLUTIONS SA	USD	34'157		5'999	28'158	150'752.75	0.01
SES	EUR	32'072	15'594	11'408	36'258	206'783.24	0.01
SUBSEA 7 SA	NOK	52'124	6'177	8'368	49'933	642'781.17	0.05
SUSE SA	EUR	3'076		3'076			
						<b>3'684'572.59</b>	<b>0.26</b>
<b>Malta</b>							
KAMBI GROUP -B-	SEK	4'754			4'754	43'611.82	0.00
KINDRED GROUP SDR	SEK	51'575	8'485	7'490	52'570	549'367.04	0.04
						<b>592'978.86</b>	<b>0.04</b>
<b>Marshall Islands</b>							
ATLAS CORP	USD	20'844		20'844			
DORIAN LPG LTD	USD	8'007	2'481	3'646	6'842	217'796.67	0.02
EAGLE BULK SHIPPING INC	USD	1'881			1'881	101'483.76	0.01
GENCO SHIPPING & TRADING LTD	USD	7'440	1'826		9'266	166'449.44	0.01
INTERNATIONAL SEAWAYS INC	USD	7'603	1'169	1'447	7'325	341'404.61	0.02
						<b>827'134.48</b>	<b>0.06</b>
<b>Mauritius</b>							
GOLDEN AGRI-RESOURCES	SGD	1'478'800			1'478'800	256'640.22	0.02
						<b>256'640.22</b>	<b>0.02</b>
<b>Netherlands</b>							
AALBERTS INDUSTRIES	EUR	7'984	3'427	2'092	9'319	368'523.12	0.03
ALFEN BEHEER BV	EUR	2'044			2'044	96'938.40	0.01
AMG ADVANCED METALLURGICAL GROUP	EUR	2'226	945		3'171	63'786.94	0.00
ARCADIS	EUR	5'534	3'343	1'756	7'121	365'743.89	0.03
ARISTON HOLDING NV	EUR	5'395	2'061		7'456	38'969.95	0.00
ASR NEDERLAND	EUR	14'011	3'030	17'041			
ATAI LIFE SCIENCES NV	USD	23'878		23'878			
BASIC FIT	EUR	4'039	702		4'741	112'490.70	0.01
BE SEMICONDUCTOR INDUSTRIES NV BESI	EUR	5'954	1'944	7'898			
BRUNEL INTERNATIONAL	EUR	1'586			1'586	15'505.93	0.00

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CEMENTIR HOLDING NV	EUR	3'402			3'402	30'213.26	0.00
CM.COM NV	EUR	1'788		1'788			
CORBION	EUR	4'845	4'000	3'481	5'364	89'550.95	0.01
CORE LABORATORIES	USD	8'443		8'443			
CUREVAC NV	EUR	3'586	7'742		11'328	34'002.52	0.00
EBUSCO HOLDING NV	EUR	1'591		1'591			
ELASTIC NV	USD	12'704	3'290	2'434	13'560	1'597'747.41	0.11
EUROCOMMERCIAL PROPERTIES NV	EUR	3'076	1'598		4'674	88'230.86	0.01
FASTNED BV	EUR	756			756	18'874.28	0.00
FRANK'S INTERNATIONAL	USD	12'431	4'574	2'464	14'541	229'068.03	0.02
FUGRO NV	EUR	7'639	5'549	3'740	9'448	183'661.18	0.01
IVECO GROUP NV	EUR	14'752	8'839	6'070	17'521	189'997.76	0.01
KONINKLIJKE BAM GROEP	EUR	16'244	12'758		29'002	91'254.09	0.01
KONINKLIJKE VOPAK	EUR	6'169	2'147	2'011	6'305	206'556.23	0.01
MELTWATER HOLDING BV	NOK	26'087		26'087			
MERUS NV	USD	5'186	3'723	2'800	6'109	260'791.00	0.02
MFE-MEDIAFOREUROPE N.V. -B-	EUR	18'072		18'072			
MFE-MEDIAFOREUROPE NV -A-	EUR	18'072	114'349	132'421			
NSI NV	EUR	1'275	51		1'326	23'628.30	0.00
ORDINA	EUR		7'863	7'863			
PHARMING GROUP NV	EUR	39'048	16'411		55'459	54'432.29	0.00
PHILIPS LIGHT	EUR	10'275	4'619	2'885	12'009	283'566.86	0.02
PLAYA HOTELS & RESORTS NV	USD	30'035		12'020	18'015	145'783.93	0.01
PLUXEE FRANCE SA	EUR		8'047		8'047	202'703.22	0.01
POSTNL	EUR	24'465	1'014		25'479	31'841.83	0.00
RHI MAGNESITA NV	GBP	5'330	912	2'047	4'195	172'606.11	0.01
SBM OFFSHORE	EUR	10'765	7'547	5'093	13'219	165'516.50	0.01
SHOP APOTHEKE EUROPE NV	EUR	1'380			1'380	183'903.03	0.01
SLIGRO FOOD GROUP	EUR	1'490			1'490	18'713.24	0.00
TAKEAWAY.COM NV	EUR		20'118	4'212	15'906	230'686.91	0.02
TECHNIP ENERGIES NV	EUR	11'667	4'655	3'006	13'316	255'425.87	0.02
TKH GROUP	EUR	3'788			3'788	139'257.80	0.01
TOMTOM N.V.	EUR	4'658			4'658	32'956.67	0.00
UNIQUE NV	USD	7'078		7'078			
VAN LANSCHOT NV	EUR	1'906	706		2'612	78'278.26	0.01
VASTNED RETAIL N.V	EUR	1'278			1'278	25'513.04	0.00
WERELDHAVE	EUR	2'411			2'411	30'693.82	0.00
						<b>6'157'414.18</b>	<b>0.44</b>
<b>New Zealand</b>							
AIR NEW ZEALAND	NZD	342'105	44'596		386'701	127'586.84	0.01
AMP NZ OFFICE TRUST	NZD	300'376		300'376			
CHORUS	NZD	103'868	5'418	109'286			
CONTACT ENERGY	NZD	174'504	17'213	14'304	177'413	768'094.11	0.05
FLETCHER BUILDING	NZD	170'308	31'946	24'374	177'880	391'260.89	0.03
GENESIS ENERGY	NZD	118'244		118'244			
GOODMAN PROPERTY TRUST	NZD	232'580	25'825		258'405	310'530.59	0.02
INFRAIL	NZD	161'544	37'634	12'577	186'601	1'032'115.01	0.07
KIWI PROPERTY	NZD	352'726			352'726	159'900.43	0.01
NEUREN PHARMACEUTICALS LTD	AUD	23'212	1'865		25'077	278'370.60	0.02
OCEANIA HEALTHCARE LTD	NZD	172'664		172'664			
PUSHPAY HOLDINGS LTD	NZD	219'489	26'313	245'802			
RYMAN HEALTHCARE	NZD	124'954	28'219	19'499	133'674	332'751.78	0.02
RYMAN HEALTHCARE LTD (rights) 06.03.2023	NZD	33'211		33'211			
SKY CITY ENTERTAINMENT	NZD	168'960		168'960			
SUMMERSET GROUP HOLDINGS	NZD	51'156		51'156			
THE a2 MILK COMPANY	NZD	170'707	7'562	178'269			
VULCAN STEEL LTD	AUD	10'413	5'578		15'991	71'609.25	0.01
WAREHOUSE GROUP	NZD	24'049	18'300	42'349			
						<b>3'472'219.50</b>	<b>0.25</b>
<b>Norway</b>							
AKER -A-	NOK	4'951			4'951	235'684.74	0.02
AKER CARBON CAPTURE AS	NOK	67'319	26'135		93'454	62'887.86	0.00
AKER HORIZONS HOLDING ASA	NOK	48'928		48'928			
AKER SOLUTIONS HOLDING	NOK	50'514	5'948		56'462	167'365.14	0.01
ATEA	NOK	21'021	5'525	9'334	17'212	177'883.48	0.01
AUSTEVOLL SEAFOOD	NOK	18'530	2'497		21'027	140'623.24	0.01
BELSHIPS ASA	NOK		19'008		19'008	32'925.05	0.00
BEWI ASA	NOK	9'333		9'333			
BONHEUR ASA	NOK	4'996		4'996			
BORREGAARD	NOK	20'012	1'966		21'978	335'961.80	0.02

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CRAYON GROUP HOLDING ASA	NOK	14'312	10'567	9'648	15'231	97'432.32	0.01
DNO ASA	NOK	105'427			105'427	79'134.15	0.01
DOF GROUP ASA	NOK		36'050		36'050	199'762.98	0.01
ELKEM ASA	NOK	72'108			72'108	126'161.18	0.01
ELOPAK ASA	NOK	22'652		22'652			
ENTRA ASA	NOK	12'948	3'171		16'119	139'804.94	0.01
EUROPRIS	NOK	38'697	4'326	6'067	36'956	224'586.27	0.02
GRAM CAR CARRIERS ASA	NOK		2'449		2'449	44'658.82	0.00
GRIEG SEAFOOD ASA	NOK	10'370			10'370	55'567.69	0.00
HEXAGON PURUS HOLDING AS	NOK	12'329	9'719	22'048			
HEXAGONE COMPOSITE ASA	NOK	21'640	6'680		28'320	51'619.50	0.00
HOEGH AUTOLINERS ASA	NOK	10'099	10'771		20'870	179'624.72	0.01
KAHOOTI AS	NOK	62'561	16'803	79'364			
KITRON ASA	NOK		36'648		36'648	110'519.98	0.01
LEROY SEAFOOD GROUP	NOK	58'943			58'943	229'661.92	0.02
MPC CONTAINER SHIPS AS	NOK	54'119	30'987		85'106	96'475.63	0.01
NEL ASA	NOK	357'564	39'335	27'112	369'787	151'270.27	0.01
NORCONSULT AS	NOK		23'928		23'928	52'907.44	0.00
NORDIC SEMICONDUCTOR	NOK	35'488	4'295		39'783	299'439.88	0.02
NORECO NORWEGIAN ENERGY COMPANY	NOK		5'143		5'143	232'433.83	0.02
NORSKE SKOG ASA	NOK	12'974	4'125	17'099			
NORWEGIAN AIR SHUTTLE	NOK	156'570			156'570	227'370.38	0.02
NYKODE THERAPEUTICS AS	NOK	23'909	17'297		41'206	56'860.94	0.00
ODFJELL SE	NOK		3'994		3'994	44'130.98	0.00
PETROLEUM GEO-SERVICES ASA	NOK	190'400	43'257		233'657	132'581.65	0.01
PROTECTOR FORSIKRING ASA	NOK	14'516	2'112	3'993	12'635	226'207.20	0.02
REC SILICON	NOK	54'812			54'812	43'806.10	0.00
SCATEC SOLAR ASA	NOK	25'614			25'614	139'699.88	0.01
SCHIBSTED -A-	NOK	17'309	1'098	2'174	16'233	426'966.31	0.03
SCHIBSTED -B-	NOK	21'567	1'171	1'204	21'534	528'110.71	0.04
SPAREBANK 1 NORD-NORGE	NOK	21'836			21'836	184'310.77	0.01
SPAREBANK 1 OESTLANDET	NOK	7'741			7'741	80'387.96	0.01
SPAREBANK 1 SMN	NOK	27'662	6'265	5'665	28'262	339'042.38	0.02
SPAREBANK 1 SR-BANK ASA	NOK	39'420			39'420	420'499.57	0.03
STOREBRAND	NOK	105'181	9'443	15'148	99'476	783'118.12	0.06
TGS NOPEC GEOPHYSIC	NOK	26'348	7'656	5'281	28'723	249'361.84	0.02
TOMRA SYSTEMS ASA	NOK	52'568	4'337	3'134	53'771	631'210.46	0.04
VEIDEKKE ASA	NOK	26'290	2'651	28'941			
VOLUE ASA	NOK	9'280		9'280			
WALLENIUS WILHELMSSEN LOGISTICS	NOK	22'397			22'397	189'418.13	0.01
						<b>8'227'476.21</b>	<b>0.58</b>
<b>Portugal</b>							
ALTRI SGPS	EUR	7'243			7'243	31'127.36	0.00
BANCO COMERCIAL PORTUGUES	EUR	599'179	375'740	217'001	757'918	192'832.76	0.01
CORTICEIRA AMORIM	EUR	2'442			2'442	21'966.71	0.00
CTT-CORREIOS DE PORTUGAL	EUR	6'728			6'728	23'304.39	0.00
GREENVOLT-ENERGIAS RENOVAVEIS	EUR	5'980	613		6'593	50'950.83	0.00
MOTA-ENGIL SGPS	EUR		9'821		9'821	53'155.89	0.00
REDES ENERGETICAS NACIONAIS	EUR	28'855	12'508		41'363	86'318.42	0.01
SOCIEDADE DE INVESTIMENTO E GESTAO SGPS	EUR	1'102			1'102	14'512.32	0.00
SONAE INVESTIMENTOS SGPS	EUR	58'715	19'951		78'666	63'754.18	0.00
THE NAVIGATOR COMPANY	EUR	13'057	6'064		19'121	68'472.27	0.00
ZON OPTIMUS SGPS (reg. shares)	EUR	12'611	4'829		17'440	53'445.34	0.00
						<b>659'840.47</b>	<b>0.05</b>
<b>Puerto Rico</b>							
EVERTEC	USD	12'663	760	3'242	10'181	323'905.46	0.02
FIRST BANCORP	USD	39'891		11'682	28'209	421'779.28	0.03
OFG BANCORP	USD	11'143		4'077	7'066	225'362.65	0.02
POPULAR	USD	12'499	961	1'777	11'683	860'866.71	0.06
						<b>1'831'914.10</b>	<b>0.13</b>
<b>Singapore</b>							
AEM HOLDINGS LTD	SGD	53'500			53'500	74'978.54	0.01
AIMS AMP CAPITAL INDUSTRIAL REIT	SGD	136'300			136'300	112'469.77	0.01
AIMS APAC REIT (rights) 22.06.2023	SGD		4'770	4'770			
ASCENDAS INDIA TRUST	SGD	215'800			215'800	142'738.86	0.01
ASCOTT RESIDENCE TRUST/ASCOTT BUSINESS TRUST	SGD	437'254	260'800	97'600	600'454	351'942.88	0.02
BEST WORLD INTERNATIONAL LTD	SGD	29'800			29'800	31'810.70	0.00
BUMITAMA AGRI	SGD	95'900		95'900			
CAPITARETAIL CHINA REAL ESTATE INVESTMENT TRUST	SGD	273'652			273'652	132'617.17	0.01
CDL HOSPITALITY TRUST (stapled security)	SGD	206'311			206'311	130'382.44	0.01

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CITYSPRING INFRASTRUCTURE TRUST	SGD	796'552	252'100	187'000	861'652	276'501.44	0.02
COMFORTDELGRO CORPORATION	SGD	507'200	101'800	116'100	492'900	435'774.68	0.03
CROMWELL EUROPEAN REAL ESTATE	EUR	68'220			68'220	92'959.78	0.01
EAGLE HOSPITALITY TRUST	USD	104'500			104'500	0.09	0.00
ESR-LOGOS REIT (rights) 20.04.2023	SGD		73'166	73'166			
ESR-REIT RG	SGD	1'143'226	689'800	309'400	1'523'626	309'321.05	0.02
FAR EAST HOSPITALITY TRUST	SGD	199'260			199'260	79'601.16	0.01
FIRST RESOURCES	SGD	136'100			136'100	126'565.66	0.01
FLEXTRONICS INTERNATIONAL	USD	77'381	11'937	18'574	70'744	1'753'589.25	0.12
FRASERS CENTREPOINT TRUST	SGD	231'329			231'329	331'774.96	0.02
FRASERS HOSPITALITY TRUST	SGD	148'500			148'500	44'735.64	0.00
FRASERS LOGISTICS & INDUSTRIAL TRUST	SGD	655'904			655'904	442'432.39	0.03
FRENCKEN GROUP LTD	SGD	55'900		55'900			
GOLDEN ENERGY & RESOURCES LTD	SGD		143'800	143'800			
HONG FOK CORP LTD	SGD		65'400		65'400	36'833.72	0.00
HOUR GLASS LTD/THE	SGD	48'900		48'900			
HUTCHISON PORT HOLDINGS TRUST	USD	1'217'500	252'600	421'800	1'048'300	121'848.27	0.01
IFAST CORP LTD	SGD	34'700	6'100	11'700	29'100	138'165.75	0.01
KENON HOLDINGS	ILS	3'736	1'580		5'316	119'595.73	0.01
KEPPEL DC REIT TRUST (reg.-S-)	SGD	322'100	46'600	76'100	292'600	325'756.17	0.02
KEPPEL REIT	SGD	428'249	52'500		480'749	272'335.28	0.02
LENLEASE GLOBAL COMMERCIAL RE	SGD	385'700			385'700	145'240.22	0.01
MACQUARIE MEAG PRIME REIT	SGD	356'200			356'200	111'970.74	0.01
MAPLETREE INDUSTRIAL TRUST	SGD	453'700	52'700	41'400	465'000	697'361.30	0.05
MAXEON SOLAR TECHNOLOGIES LTD	USD	6'414	2'467	8'881			
NANOFILM TECHNOLOGIES INTERNAT	SGD	49'600		49'600		22'900.25	0.00
NETLINK NBN TRUST	SGD	614'807	54'200		669'007	368'026.73	0.03
NORELCO UMS HOLDINGS	SGD	125'600			125'600	118'446.31	0.01
OLAM GROUP LTD	SGD	223'100			223'100	143'184.19	0.01
OUE COMMERCIAL REAL ESTATE INVESTMENT TRUST	SGD	537'825		537'825			
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	SGD	91'100			91'100	210'005.39	0.01
RAFFLES MEDICAL GROUP	SGD	186'187			186'187	124'370.95	0.01
RIVERSTONE HOLDINGS	SGD	95'600			95'600	42'260.15	0.00
SASSEUR REAL ESTATE INVESTMENT	SGD	102'700			102'700	45'735.01	0.00
SATS LTD (rights)	SGD		47'384	47'384			
SEMBCORP INDUSTRIES	SGD	225'900	16'600	242'500			
SEMBCORP MARINE LTD	SGD	3'885'930		3'885'930			
SHENG SIONG GROUP	SGD	160'574			160'574	162'995.77	0.01
SIA ENGINEERING	SGD	71'200			71'200	106'778.76	0.01
SILVERLAKE AXIS LTD.	SGD	151'300		151'300			
SINGAPORE AIRPORT TERMINAL SERVICES	SGD	146'700	123'500	79'900	190'300	326'519.78	0.02
SINGAPORE POST	SGD	366'800			366'800	94'884.62	0.01
SPH REAL ESTATE INVESTMENT TRUST	SGD	234'028			234'028	126'441.95	0.01
STARHUB	SGD	154'600			154'600	115'420.71	0.01
STRAITS TRADING	SGD	30'326		30'326			
SUNTEC REAL ESTATE INVESTMENT TRUST	SGD	531'000	34'900	122'800	443'100	336'611.65	0.02
UOL GROUP	SGD		102'300		102'300	394'602.96	0.03
VENTURE CORPORATION	SGD		60'900		60'900	558'360.56	0.04
WAVE LIFE SCIENCES LTD	USD		13'130		13'130	55'612.15	0.00
XP POWER LTD	GBP	4'131		4'131			
YANGZUJIANG FINANCIAL HOLDING LTD.	SGD	499'300			499'300	112'810.64	0.01
YANGZUJIANG SHIPBUILDING HOLDINGS	SGD	560'700	66'400	61'900	565'200	647'753.27	0.05
YANLORD LAND	SGD	148'000			148'000	45'554.26	0.00
						<b>10'998'579.70</b>	<b>0.78</b>
<b>Spain</b>							
ACERINOX (reg. shares)	EUR	14'036	12'236	10'469	15'803	152'619.71	0.01
AEDAS HOMES SAU	EUR		1'123		1'123	20'267.82	0.00
ALMIRALL SA (rights) 29.05.2023	EUR		7'374	7'374			
APPLUS SERVICES	EUR	15'357	6'498	9'597	12'258	133'159.39	0.01
ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION	EUR	5'526			5'526	19'914.97	0.00
AUDAX RENOVABLES SA	EUR	29'106	14'273	29'106	14'273	17'000.93	0.00
BANCO DE SABADELL (reg. shares)	EUR	450'470	215'178	152'604	513'044	585'188.92	0.04
BANKINTER (reg. shares)	EUR	56'092	23'151	17'777	61'466	343'694.34	0.02
CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS	EUR	4'784	3'001	1'855	5'930	140'363.31	0.01
CIE AUTOMOTIVE	EUR	4'752	1'248	2'479	3'521	82'604.06	0.01
CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES	EUR	1'154			1'154	36'013.43	0.00
DSTRIBUIDORA INTERNACIONAL DE ALIMENTACION	EUR	1'992'592			1'992'592	24'303.89	0.00
EBRO FOODS	EUR	4'991	1'547	6'538			
EDREAMS ODIGEO (reg. shares)	EUR	6'396			6'396	41'444.29	0.00
FAES FARMA	EUR	22'566	9'104		31'670	90'535.03	0.01

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FAES FARMA SA (rights) 26.04.2023	EUR		22'566	22'566			
FLUIDRA	EUR	7'396	3'893	1'408	9'881	203'000.44	0.01
GESTAMP AUTOMOCION SA	EUR	10'566	4'765		15'331	42'804.11	0.00
GLOBAL DOMINION ACCESS	EUR	5'705			5'705	18'836.77	0.00
GOWEX	EUR	2'117			2'117	0.00	0.00
GREENERGY RENOVABLES SA	EUR	1'114			1'114	26'389.65	0.00
GRUPO EMPRESARIAL ENCE	EUR	10'684			10'684	29'035.60	0.00
INDRA SISTEMAS	EUR	13'413			13'413	225'844.65	0.02
INMOBILIARIA COLONIAL SA	EUR	26'490		4'656	21'834	104'444.21	0.01
LABORATORIOS ALMIRALL	EUR	4'529	2'998		7'527	56'806.03	0.00
LABORATORIOS FARMACEUTICOS ROVI	EUR	1'415	821	488	1'748	123'342.80	0.01
LAR ESPANA	EUR	3'486			3'486	21'359.23	0.00
LINEA DIRECTA ASEGURADORA SA COMPANIA DE SEGUROS Y REASEGUROS	EUR	39'966			39'966	34'884.58	0.00
MAPFRE (reg. shares)	EUR	66'976	39'569	20'775	85'770	160'109.53	0.01
MEDIASET ESPANA COMUNICACION	EUR	9'583		9'583			
MERLIN PROPERTIES	EUR	25'398	17'524	12'197	30'725	256'327.60	0.02
MIQUEL Y COSTAS Y MIQUEL	EUR	2'069		2'069			
NEINOR HOMES SA	EUR	2'725			2'725	26'589.72	0.00
OPDENERGY HOLDINGS SA	EUR	4'935			4'935	27'509.98	0.00
PHARMA MAR SA	EUR	1'585			1'585	45'914.53	0.00
PROSEGUR	EUR	13'429			13'429	22'675.39	0.00
PROSEGUR CASH SA	EUR	27'960			27'960	12'948.54	0.00
SACYR	EUR	31'586	28'683	20'724	39'545	114'253.13	0.01
SACYR SA (rights) 04.07.2023	EUR		49'337	49'337			
SACYR SA (rights) 26.01.2024	EUR		38'770	38'770			
SOL MELIA	EUR	7'968	4'515		12'483	78'388.38	0.01
SOLARIA ENERGIA Y MEDIO AMBIENTE	EUR	5'404	1'814		7'218	75'795.91	0.01
SOLTEC POWER HOLDINGS SA	EUR	5'765		5'765			
TALGO	EUR	4'236	121		4'357	17'645.09	0.00
TALGO SA (rights) 20.07.2023	EUR		4'236	4'236			
TECNICAS REUNIDAS	EUR	2'549	1'155		3'704	27'618.66	0.00
TECNICAS REUNIDAS SA	EUR		1'155	1'155			
TECNICAS REUNIDAS SA (rights) 26.04.2023	EUR		2'549	2'549			
UNICAJA BANCO	EUR	129'664			129'664	116'699.42	0.01
VIDRALA	EUR	1'464	1'250	781	1'933	174'801.60	0.01
VIDRALA SA rts 021123	EUR		2'291	2'291			
VISCOFAN INDUSTRIA NAVARRA DE ENVOLTURAS	EUR	3'128	1'272	1'100	3'300	163'832.10	0.01
						<b>3'894'967.74</b>	<b>0.28</b>
<b>Sweden</b>							
AAK AB	SEK	39'151	6'454	5'586	40'019	777'836.98	0.06
ACADEMEDIA	SEK	15'793	5'702		21'495	86'594.83	0.01
ACADEMEDIA AB (rights) 12.03.2024	SEK		21'495		21'495	1'265.81	0.00
ADDLIFE AB -B-	SEK	25'551			25'551	217'654.79	0.02
ADDNODE GROUP AB -B-	SEK		27'313		27'313	252'188.57	0.02
ADDTECH AB -B-	SEK	57'932	7'114	9'214	55'832	1'088'040.15	0.08
AF -AB-	SEK	20'458			20'458	283'602.80	0.02
ALIMAK GROUP	SEK	6'935	10'338		17'273	138'025.59	0.01
AMBEA AB	SEK	13'269		13'269			
ARJO AB	SEK	55'174	7'386	21'765	40'795	170'109.78	0.01
ATRIUM LJUNGBERG AB	SEK	10'428	1'658		12'086	197'268.37	0.01
ATTENDO	SEK	19'655	7'775		27'430	86'601.61	0.01
AVANZA BANK HOLDING AB	SEK	27'374	2'708	1'737	28'345	549'003.33	0.04
AXFOOD	SEK	23'560	4'559	4'289	23'830	586'879.35	0.04
BEIJER ALMA AB -B-	SEK	9'278	1'093		10'371		
BEIJER REF AB (rights) 16.03.2023	SEK	55'317		55'317			
BEIJER REF AB -B-	SEK		18'439	18'439			
BEIJER REF AB -B-	SEK	73'032	18'439	91'471			
BETSSON AB -B-	SEK		26'049		26'049	226'995.51	0.02
BETSSON AB -B-	SEK		26'049	26'049			
BETSSON AB -B-	SEK		26'049	26'049			
BICO AB -B-	SEK	9'882			9'882		
BILIA AB	SEK	14'617			14'617	165'313.94	0.01
BILLERUD KORSNAS AB	SEK	50'807	7'666	7'153	51'320	385'283.10	0.03
BIOARCTIC AB -B-	SEK	7'019	1'130		8'149	148'680.96	0.01
BIOGAIA AB	SEK	20'361	4'117	6'903	17'575	189'495.20	0.01
BIOTAGE AB	SEK	16'092			16'092	237'868.04	0.02
BONESUPPORT HOLDING AB	SEK	12'087			12'087	210'039.28	0.01
BOOZT AB	SEK	12'600			12'600	142'931.17	0.01
BRAVIDA HOLDING	SEK	46'854	3'835	3'570	47'119	353'062.57	0.03
BUFAB HOLDING	SEK	5'419	890		6'309	212'716.54	0.02

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BURE EQUITY	SEK	12'389			12'389	349'815.37	0.02
CALLIDITAS THERAPEUTICS AB	SEK	9'108			9'108	85'336.85	0.01
CAMURUS AB	SEK	6'991			6'991	271'525.86	0.02
CASTELLUM	SEK	59'317	36'474	9'569	86'222	910'575.85	0.06
CASTELLUM AB	SEK		27'711	27'711			
CATENA AB	SEK	7'596	1'039	1'743	6'892	248'912.61	0.02
CELLAVISION AB	SEK	3'865		3'865			
CIBUS NORDIC REAL ESTATE AB	SEK	8'848	8'285	5'860	11'273	111'617.46	0.01
CINT GROUP AB	SEK	29'134		29'134			
CLAS OHLSON	SEK	7'590	2'013		9'603	144'237.40	0.01
CLOETTA AB -B-	SEK	38'973			38'973	59'300.40	0.00
COLLECTOR BANK AB	SEK	10'843			10'843	40'415.67	0.00
COOR SERVICE MANAGEMENT HOLDIN	SEK	22'901			22'901	87'153.03	0.01
COREM PROPERTY GROUP AB	SEK	7'481			7'481	5'755.12	0.00
COREM PROPERTY GROUP AB	SEK	117'255			117'255	90'204.05	0.01
CREADES AB -A-	SEK	14'417			14'417	82'630.19	0.01
DIOS FASTIGHETER	SEK	16'695	14'694	10'294	21'095	134'907.09	0.01
DOMETIC GROUP AB	SEK	70'867	3'668	4'036	70'499	496'751.91	0.04
DUNI AB	SEK	5'994		5'994			
DUSTIN GROUP AB	SEK	12'959		12'959			
ELECTROLUX AB -B-	SEK		47'961		47'961	361'616.47	0.03
ELECTROLUX PROFESSIONAL AB -B-	SEK	52'148			52'148	292'448.45	0.02
ELEKTA (fria) -B-	SEK	80'789	8'866	13'043	76'612	488'581.19	0.03
EMBRACER GROUP AB -B-	SEK		167'631		167'631	261'910.72	0.02
ENGCON AB -B-	SEK	8'630			8'630	57'761.14	0.00
FABEGE AB	SEK	57'873		6'889	50'984	367'228.02	0.03
FORTNOX AB	SEK	108'466	15'956	21'391	103'031	632'514.24	0.04
GARO AB	SEK	6'588		6'588			
GRANGES AB (reg. shares)	SEK	21'594	2'510		24'104	206'764.47	0.01
HEMNET GROUP AB	SEK	18'151	4'692	3'064	19'779	532'558.18	0.04
HEXATRONIC GROUP AB	SEK	33'187	3'337		36'524	98'280.30	0.01
HEXPOL -B-	SEK	57'900	4'997	3'421	59'476	607'870.43	0.04
HMS NETWORKS AB	SEK	6'812	665	1'095	6'382	244'614.07	0.02
HUFVUDSTADEN -A-	SEK	24'650			24'650	258'016.98	0.02
INSTALCO AB	SEK	42'285	8'000		50'285	161'326.63	0.01
INTRUM JUSTITIA	SEK	18'345	2'802	3'886	17'261	50'397.96	0.00
INVESTMENT AB OERESUND	SEK	5'100			5'100	49'910.77	0.00
INVISIO COMMUNICATIONS	SEK	8'143	1'061		9'204	170'749.47	0.01
INWIDO	SEK	11'751			11'751	133'200.33	0.01
J.M. AB	SEK	11'100	3'172		14'272	195'662.07	0.01
K-FAST HOLDING AB	SEK	10'817		10'817			
KINNEVIK AB -B-	SEK		53'402		53'402	498'301.75	0.04
KNOW IT AB	SEK	5'273		5'273			
LINDAB INTERNATIONAL	SEK	18'253	1'927	3'050	17'130	316'623.71	0.02
LOOMIS AB	SEK	15'642	2'542	2'445	15'739	374'758.16	0.03
MEDICOVER AB -B-	SEK	13'636	1'846		15'482	188'798.92	0.01
MEKONOMEN AB	SEK	7'384	1'893		9'277	91'736.03	0.01
MICRONIC LASER SYSTEMS	SEK	16'581			16'581	481'162.04	0.03
MIPS AB	SEK	5'579		5'579		150'406.91	0.01
MODERN TIMES GROUP MTG AB -B-	SEK	21'255	5'472	8'159	18'568	117'956.31	0.01
MOMENTUM GROUP AB	SEK		4'988		4'988	59'596.37	0.00
MUNTERS GROUP AB	SEK	29'265	5'077	7'771	26'571	428'040.41	0.03
NCAB GROUP AB	SEK		41'653		41'653	267'443.34	0.02
NCC -B-	SEK	16'492			16'492	196'764.88	0.01
NEW WAVE GROUP -B-	SEK	10'398		10'398			
NOBIA	SEK	24'387		24'387			
NOLATO AB -B-	SEK	44'252			44'252	162'080.74	0.01
NORDIC ENTERTAINMENT GROUP AB -B-	SEK	15'753	984	16'737			
NORDNET AB PUBL	SEK	30'903	4'396	3'956	31'343	504'113.84	0.04
NOTE AB	SEK	3'445			3'445	45'734.09	0.00
NP3 FASTIGHETER AB	SEK	5'781			5'781	92'242.38	0.01
NYFOSA AB	SEK	34'560	3'533	4'592	33'501	249'740.01	0.02
ORRON ENERGY AB	SEK	42'380		42'380			
OX2 AB	SEK	16'782	29'738	14'662	31'858	140'976.95	0.01
PANDOX -B-	SEK	21'481			21'481	285'170.99	0.02
PARADOX INTERACTIVE AB	SEK	7'057	1'122		8'179	133'289.29	0.01
PEAB -B-	SEK	42'098	8'815	14'754	36'159	175'548.98	0.01
PLATZER FASTIGHETER HOLDING -B-	SEK	16'418	3'553	5'469	14'502	94'286.07	0.01
POWERCELL SWEDEN AB	SEK	9'532		9'532			
RATOS	SEK	43'784			43'784	128'919.26	0.01
RESURS HOLDINGS AB	SEK	23'797		23'797			

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RUSTA AB	SEK		11'698		11'698	64'368.53	0.00
RVRC HOLDING AB	SEK	7'390	5'544		12'934	68'517.02	0.00
SAAB -B-	SEK	15'925	631	16'556			
SAMHALLSBYGGNADSBOLAGET I NORD	SEK	27'234		27'234			
SAMHALLSBYGGNADSBOLAGET I NORD -B-	SEK	232'204			232'204	72'421.90	0.01
SANDVIK MATERIALS TECHNOLOGY HOLDING AB	SEK	44'816	9'059	10'273	43'602	252'685.18	0.02
SCANDIC HOTELS GROUP AB	SEK	31'079			31'079	138'111.60	0.01
SDIPTECH AB -B-	SEK	6'042	3'146	3'083	6'105	129'675.07	0.01
SECTRA AB -B-	SEK		30'543		30'543	535'822.92	0.04
SECTRA AB -B-	SEK		30'543	30'543			
SECTRA AB -B-	SEK	27'742	2'801	30'543			
SINCH AB	SEK	122'822	25'613		148'435	328'045.83	0.02
SKISTAR AB -B-	SEK	7'685	1'838		9'523	104'946.95	0.01
SSAB SWEDISH STEEL -A-	SEK	52'287	9'816	15'819	46'284	319'037.81	0.02
SSAB SWEDISH STEEL -B-	SEK	145'156	13'655	15'862	142'949	986'327.44	0.07
STILLFRONT GROUP AB	SEK	96'832			96'832	79'173.19	0.01
STORSKOGEN GROUP AB -B-	SEK	305'828			305'828	134'761.41	0.01
SURGICAL SCIENCE SWEDEN AB	SEK	8'133			8'133	103'332.48	0.01
SVOLDER AB -B-	SEK	22'916		9'090	13'826	70'183.21	0.00
SWECO AB -B-	SEK	47'850	5'883	5'003	48'730	457'816.82	0.03
SWEDENCARE AB	SEK	17'596		9'377	8'219	38'007.11	0.00
SYNSAM AB	SEK	8'915			8'915	43'926.46	0.00
THULE GROUP	SEK	24'053	3'663	4'309	23'407	560'725.63	0.04
TRELLEBORG -B-	SEK	53'792	8'502	13'243	49'051	1'569'919.76	0.11
TROAX GROUP AB -A-	SEK	7'922	1'078		9'000	168'496.72	0.01
TRUECALLER AB	SEK	41'566	16'294	18'494	39'366	95'542.60	0.01
VESTUM AB	SEK	28'296		28'296			
VIMIAN GROUP AB	SEK	39'656			39'656	100'701.05	0.01
VITEC SOFTWARE GROUP AB	SEK	6'599	431		7'030	339'805.12	0.02
VITROLIFE AB	SEK	13'533	3'465		16'998	261'241.29	0.02
VOLATI AB	SEK	3'712	2'873	6'585			
WALLENSTAM AB -B-	SEK	77'282			77'282	302'131.22	0.02
WIHLBORGS FASTIGHETER AB	SEK	61'335			61'335	435'312.04	0.03
XANO INDUSTRI AB -B-	SEK	3'044		3'044			
XVIVO PERFUSION AB	SEK	4'506	1'007		5'513	126'671.24	0.01
YUBICO AB	SEK		7'584		7'584	146'181.63	0.01
						<b>28'215'589.68</b>	<b>2.00</b>
<b>Switzerland</b>							
CRISPR THERAPEUTICS	USD	16'865	1'183	5'808	12'240	907'729.64	0.06
TRANSOCEAN (reg. shares)	USD	116'296	17'479	19'697	114'078	471'123.32	0.03
TRIFORK HOLDING AG	DKK	3'293		3'293			
						<b>1'378'852.96</b>	<b>0.10</b>
<b>Thailand</b>							
KERRY EXPRESS THAILAND PCL	THB		36'889		36'889	4'986.93	0.00
						<b>4'986.93</b>	<b>0.00</b>
<b>United Kingdom</b>							
4IMPRINT GROUP PLC	GBP		6'125		6'125	388'873.42	0.03
AB DYNAMICS PLC	GBP		3'746		3'746	77'608.28	0.01
ADVANCED MEDICAL SOLUTIONS GROUP	GBP	43'692	9'988		53'680	125'562.26	0.01
AG BARR PLC	GBP	22'492			22'492	130'524.82	0.01
AIRTEL AFRICA PLC	GBP	209'333			209'333	221'157.84	0.02
AJ BELL PLC	GBP	68'716			68'716	232'526.77	0.02
ALFA FINANCIAL SOFTWARE HOLDIN	GBP		26'001		26'001	49'523.74	0.00
ALLFUNDS GROUP LTD	EUR	18'296	21'663	10'508	29'451	184'098.91	0.01
ALLIANCE PHARMA PLC	GBP	103'469		103'469			
ALPHA FINANCIAL MARKETS CONSUL	GBP	24'130			24'130	95'414.19	0.01
ALPHA FX GROUP PLC	GBP	8'067	1'088	1'725	7'430	140'690.59	0.01
ALPHAWAVE IP GROUP PLC	GBP	49'733	15'711		65'444	125'379.23	0.01
AO WORLD	GBP	86'419		43'665	42'754	44'216.67	0.00
ASCENTIAL (reg. shares)	GBP	88'886	27'818	14'733	101'971	338'924.38	0.02
ASHMORE GROUP	GBP	107'860			107'860	248'930.14	0.02
ASHTeAD TECHNOLOGY HOLDINGS PL	GBP		17'603		17'603	137'249.90	0.01
ASOS	GBP	13'926	2'194	12'412	3'708	15'570.71	0.00
ASSURA	GBP	636'271	162'947	119'868	679'350	314'633.80	0.02
ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	GBP	102'685	11'852	83'164	31'373	60'384.72	0.00
AUCTION TECHNOLOGY GROUP PLC	GBP	18'286	3'418		21'704	146'258.96	0.01
AVON RUBBER PLC	GBP	5'981		5'981			
BABCOCK INTERNATIONAL GROUP	GBP	51'350	5'969		57'319	312'712.11	0.02
BALFOUR BEATTY	GBP	133'520	11'366	24'108	120'778	456'590.62	0.03
BANK OF GEORGIA GROUP PLC	GBP	8'853		1'273	7'580	397'665.05	0.03

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BEAZLEY	GBP	148'386	18'108	19'364	147'130	1'068'503.98	0.08
BELLWAY	GBP	26'729	3'263	3'868	26'124	785'071.00	0.06
BIG YELLOW GROUP	GBP	38'221	6'310	2'505	42'026	469'511.57	0.03
BODYCOTE	GBP	42'477			42'477	292'631.36	0.02
BOVIS HOMES GROUP	GBP	75'304	7'719	11'159	71'864	841'281.65	0.06
BREEDON GROUP PLC	GBP		77'411	14'247	63'164	259'611.13	0.02
BRIDGEPOINT GROUP LTD	GBP	57'918		14'853	43'065	124'141.23	0.01
BRITISH LAND	GBP		208'614	15'247	193'367	749'314.44	0.05
BRITVIC	GBP	60'100	5'564	16'362	49'302	466'778.43	0.03
BYTES TECHNOLOGY GROUP PLC	GBP	53'116	6'393	9'172	50'337	312'578.80	0.02
CAB PAYMENTS HOLDINGS PLC	GBP		18'590	18'590			
CAPITA	GBP	315'129	126'445	98'490	343'084	77'575.36	0.01
CAPITAL & COUNTIES PROPERTIES	GBP	144'042	180'068		324'110	447'291.92	0.03
CAPRICORN ENERGY PLC	GBP	65'761		65'761			
CARNIVAL	GBP	34'990	3'551	8'235	30'306	377'902.73	0.03
CENTRAL ASIA METALS PLC	GBP	33'748	7'480		41'228	71'454.43	0.01
CENTRICA	GBP	1'303'253	45'593	1'348'846			
CERES POWER HOLDINGS PLC	GBP	24'560			24'560	45'548.06	0.00
CHEMRING GROUP	GBP	64'386		11'366	53'020	204'925.74	0.01
CLARKSON	GBP	5'873	758		6'631	265'155.59	0.02
CLOSE BROTHERS GROUP	GBP	35'179	3'368	3'606	34'941	134'971.40	0.01
CLS HOLDINGS	GBP	35'005			35'005	35'481.24	0.00
CMC MARKETS	GBP	24'520		24'520			
COATS GROUP PLC	GBP	356'016			356'016	269'653.30	0.02
COMPUTACENTER	GBP	17'669	5'070	3'949	18'790	607'367.43	0.04
CONVATEC GROUP PLC	GBP	354'705	54'884	58'198	351'391	963'620.42	0.07
CRANEWARE PLC	GBP	5'314	4'359	3'287	6'386	149'374.18	0.01
CRANSWICK	GBP	12'219	1'940	2'367	11'792	505'154.31	0.04
CREST NICHOLSON HOLDINGS	GBP	59'519			59'519	140'546.10	0.01
CUSHMAN & WAKEFIELD PLC	USD	24'402			24'402	214'659.83	0.02
CUSTODIAN REIT	GBP	79'968	26'053		106'021	85'025.99	0.01
CVS GROUP	GBP	15'712			15'712	257'437.29	0.02
D S SMITH PLC	GBP	308'492	30'358	43'090	295'760	1'061'102.84	0.08
DARKTRACE PLC	GBP	68'432	42'054	29'976	80'510	320'054.32	0.02
DART GROUP	GBP	33'599	9'062	4'610	38'051	591'245.16	0.04
DECHRA PHARMACEUTICALS	GBP	25'285	1'053	26'338			
DELIVEROO PLC -A-	GBP	177'620	21'390		199'010	243'391.02	0.02
DERWENT LONDON	GBP	21'866	3'136	3'968	21'034	450'769.22	0.03
DIPLOMA	GBP	27'757	7'321	6'247	28'831	1'109'840.97	0.08
DIRECT LINE INSURANCE GROUP	GBP	282'983	55'861	50'028	288'816	649'830.26	0.05
DISCOVERIE GROUP PLC	GBP	20'212			20'212	151'063.35	0.01
DIVERSIFIED ENERGY COMPANY PLC	GBP		10'746		10'746	111'974.19	0.01
DIVERSIFIED GAS & OIL PLC	GBP	208'824	41'676	250'500			
DIXONS CARPHONE	GBP	225'090			225'090	165'473.12	0.01
DOMINO'S PIZZA GROUP	GBP	82'106		10'887	71'219	267'333.32	0.02
DOWLAI GROUP PLC	GBP		320'464		320'464	323'967.21	0.02
DR. MARTENS PLC	GBP	132'757			132'757	140'625.89	0.01
DRAX GROUP	GBP	87'122	8'779	10'482	85'419	443'086.00	0.03
DUNELM GROUP	GBP	24'675	2'096		26'771	342'619.39	0.02
EASYJET	GBP	70'251	5'226	6'397	69'080	418'426.18	0.03
ELECTROCOMPONENTS	GBP	105'234	13'743	15'367	103'610	869'700.81	0.06
ELEMENTIS	GBP	134'414			134'414	211'700.18	0.02
EMIS GROUP	GBP	13'072		13'072			
EMPIRIC STUDENT	GBP	140'789			140'789	142'390.78	0.01
ENERGEAN PLC	GBP	27'214	6'086		33'300	378'330.82	0.03
ENQUEST	GBP	298'885	161'559	460'444			
ERGOMED PLC	GBP	7'962	3'238	11'200			
ESSENTIA	GBP	61'280			61'280	113'715.87	0.01
FD TECH PLC	GBP	4'640	1'296		5'936	87'540.53	0.01
FDM GROUP HOLDINGS PLC	GBP		20'444		20'444	90'858.61	0.01
FERREXPO	GBP	69'488			69'488	55'804.91	0.00
FEVERTREE DRINK	GBP	23'214			23'214	298'647.77	0.02
FINABLR PLC	GBP	42'148			42'148	0.47	0.00
FIRSTGROUP	GBP	151'783	18'325	22'947	147'161	259'314.33	0.02
FORTERRA PLC	GBP	44'584			44'584	85'315.80	0.01
FRASERS GROUP PLC	GBP	36'815		11'632	25'183	226'925.50	0.02
FUTURE PLC	GBP	26'115	3'093	5'757	23'451	159'990.72	0.01
GAMES WORKSHOP GROUP PLC	GBP	7'351	357	507	7'201	754'360.47	0.05
GAMMA COMMUNICATIONS PLC	GBP	18'533	7'976	8'107	18'402	252'934.17	0.02
GATES INDUSTRIAL CORP PLC	USD	23'786	19'283	13'269	29'800	386'263.74	0.03
GB GROUP PLC	GBP	58'511	9'056	9'658	57'909	183'066.76	0.01

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GENUS	GBP	14'468			14'468	288'784.46	0.02
GRAINGER	GBP	167'041	8'158	29'570	145'629	404'225.05	0.03
GREAT PORTLAND ESTATES PLC	GBP	48'382	7'787	11'450	44'719	179'616.04	0.01
GREATLAND GOLD PLC	GBP	1'110'399			1'110'399	77'919.64	0.01
GREGGS	GBP	22'123	3'920	3'376	22'667	680'677.27	0.05
HALDFORDS GROUP	GBP	44'000			44'000	74'494.39	0.01
HAMMERSON PLC R.E.I.T.	GBP	827'523	193'565	201'503	819'585	231'875.59	0.02
HARBOUR ENERGY PLC	GBP	105'138	55'097	25'394	134'841	379'086.77	0.03
HAYS	GBP	376'675		31'752	344'923	361'525.63	0.03
HELICAL	GBP	20'585		20'585			
HELIOS TOWERS PLC	GBP	147'438	18'896		166'334	139'787.26	0.01
HILL & SMITH HOLDINGS	GBP	19'199	4'615	5'527	18'287	369'493.72	0.03
HILTON FOOD GROUP	GBP		17'706		17'706	157'380.41	0.01
HOCHSCHILD MINING	GBP	62'454	24'383		86'837	89'662.71	0.01
HOLLYWOOD BOWL GROUP PLC	GBP		37'808		37'808	137'286.75	0.01
HOWDEN JOINERY GROUP	GBP	122'415	22'843	27'543	117'715	1'084'337.88	0.08
HUNTING	GBP	27'511	9'226		36'737	136'875.95	0.01
IBSTOCK	GBP	85'880			85'880	154'486.98	0.01
IG GROUP HOLDINGS	GBP	90'534	8'458	13'167	85'825	668'218.20	0.05
IMI	GBP	57'802	9'217	10'812	56'207	1'084'966.38	0.08
IMPACT HEALTHCARE REIT PLC	GBP	61'132	25'280		86'412	78'155.11	0.01
IMPAX ASSET MANAGEMENT GROUP P	GBP	17'507	6'649		24'156	121'750.55	0.01
INCHCAPE	GBP	83'236	6'294	8'203	81'327	617'797.92	0.04
INDIVIOR PLC	GBP	29'999	3'073	9'040	24'032	459'072.58	0.03
INTEGRAFIN HOLDINGS PLC	GBP	72'300	8'879	28'504	52'675	160'174.92	0.01
INTERMEDIATE CAPITAL GROUP	GBP	64'448	10'130	11'854	62'724	1'345'254.90	0.10
INVESTEC	GBP	154'318	20'111	33'272	141'157	775'290.99	0.06
INVESTEC ASSET MANAGEMENT LTD	GBP	87'493		26'377	61'116	111'641.61	0.01
IP GROUP	GBP	259'853	42'183	71'104	230'932	123'081.67	0.01
ITM POWER PLC	GBP	90'657			90'657	54'588.94	0.00
ITV	GBP	824'886	136'093	142'312	818'667	510'102.04	0.04
J D WETHERSPOON	GBP	19'614	7'231	7'689	19'156	161'734.01	0.01
JOHN WOOD GROUP	GBP	153'688			153'688	252'327.60	0.02
JOHNSON MATTHEY	GBP		40'138		40'138	689'170.33	0.05
JOHNSON SERVICE GROUP	GBP	109'485	22'216	39'794	91'907	146'185.44	0.01
JUDGES SCIENTIFIC PLC	GBP	1'297			1'297	154'579.20	0.01
JUPITER	GBP	103'267			103'267	93'169.53	0.01
JUST GROUP PLC	GBP	236'380			236'380	220'902.18	0.02
KAINOS GROUP PLC	GBP	17'850	2'597		20'447	251'207.40	0.02
KELLER GROUP	GBP	16'998			16'998	163'772.60	0.01
KEYWORDS STUDIOS PLC	GBP	15'951	2'448	1'051	17'348	277'093.21	0.02
KIER GROUP	GBP	83'425	20'356	29'266	74'515	112'878.16	0.01
LEARNING TECHNOLOGIES GROUP PL	GBP	134'389			134'389	123'793.13	0.01
LIONTRUST ASSET MANAGEMENT PLC	GBP	16'136			16'136	115'027.90	0.01
LIVANOVA	USD	8'720	1'867	2'234	8'353	403'145.81	0.03
LONDONMETRIC PROPERTY	GBP	204'424	63'779	29'807	238'396	479'030.10	0.03
LOOKERS	GBP		67'058	67'058			
LUXFER HOLDINGS	USD	5'108		5'108			
LXI REIT PLC	GBP	354'630	43'107	28'184	369'553	407'716.73	0.03
MARKS & SPENCER	GBP	424'945	57'809	58'284	424'470	1'119'582.27	0.08
MARLOWE PLC	GBP	16'137			16'137	89'871.11	0.01
MARSHALLS	GBP	52'186			52'186	174'033.60	0.01
MEDICLINIC INTERNATIONAL	GBP	85'859	9'521	95'380			
MELROSE INDUSTRIES PLC	GBP		298'797	298'797			
MICHAEL PAGE INTERNATIONAL	GBP	71'980			71'980	362'711.86	0.03
MITCHELLS & BUTLERS	GBP	51'266	10'814		62'080	162'497.57	0.01
MITIE GROUP	GBP	275'426	110'867	94'234	292'059	347'431.47	0.02
MOLTEN VENTURES PLC	GBP	29'157	8'455	14'690	22'922	67'812.21	0.00
MONEYSUPER	GBP	126'525	18'323	33'259	111'589	304'270.68	0.02
MOONPIG GROUP PLC	GBP	44'053	17'965		62'018	115'914.30	0.01
MORGAN CURCIBLE	GBP	64'605			64'605	189'975.40	0.01
MORGAN SINDALL	GBP	10'647	1'318	2'039	9'926	259'265.32	0.02
NATIONAL EXPRESS GROUP	GBP	110'020			110'020	95'585.84	0.01
NCC GROUP	GBP	62'269			62'269	87'669.05	0.01
NETWORK INTERNATIONAL HOLDINGS	GBP	111'688	6'813	13'595	104'906	447'534.39	0.03
NEXT FIFTEEN COMMUNICATIONS GR	GBP	18'808			18'808	188'753.37	0.01
NOBLE CORP PLC -A-	USD	16'429	4'017	2'912	17'534	645'536.84	0.05
NORTHGATE	GBP	46'539	7'429		53'968	207'988.70	0.01
OSB GROUP PLC	GBP	99'474	12'949	22'764	89'659	415'445.95	0.03
OXFORD BIOMEDICA PLC	GBP	18'381		18'381			
OXFORD INSTRUMENTS	GBP	10'020	2'341		12'361	300'837.77	0.02

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OXFORD NANOPORE TECHNOLOGIES P	GBP	74'614	55'164		129'778	192'256.06	0.01
PAN AFRICAN RESOURCES	GBP	398'141			398'141	85'501.00	0.01
PANTHEON RESOURCES	GBP	168'792		168'792			
PARAGON GROUP OF COMPANIES	GBP	50'863	5'743	11'164	45'442	325'964.74	0.02
PENNON GROUP PLC	GBP	56'450	13'800	11'160	59'090	435'382.68	0.03
PETS AT HOME GROUP	GBP	104'228	21'590	26'791	99'027	304'652.40	0.02
PHOTO-ME INTERNATIONAL	GBP		41'524		41'524	74'372.53	0.01
POLAR CAPITAL HOLDINGS PLC	GBP	14'039	6'031		20'070	94'114.55	0.01
POLYPIPE GROUP	GBP	49'403	7'093		56'496	254'229.75	0.02
PREMIER FOODS	GBP	147'962			147'962	227'105.02	0.02
PRIMARY HEALTH PROPERTIES	GBP	279'001	26'925		305'926	304'465.62	0.02
PROVIDENT FINANCIAL	GBP	47'420	7'612		55'032	74'292.54	0.01
PRS REIT PLC/THE	GBP	103'368	31'942	53'619	81'691	67'970.76	0.00
PZ CUSSENS	GBP	47'718			47'718	53'150.77	0.00
QINETIQ	GBP	125'943	13'221	24'874	114'290	471'781.56	0.03
QUILTER PLC	GBP	298'024	22'888		320'912	344'758.91	0.02
RANK GROUP	GBP	49'194			49'194	38'685.13	0.00
RATHBONE BROTHERS	GBP	11'984	1'594		13'578	235'327.52	0.02
REDROW PLC	GBP	68'601		14'123	54'478	388'657.99	0.03
RENEW HOLDINGS PLC	GBP		17'375		17'375	169'340.24	0.01
RENEWI PLC	GBP	19'505	4'994	8'696	15'803	96'636.06	0.01
RENISHAW	GBP	7'998			7'998	383'781.83	0.03
RESTORE	GBP	22'999	6'208	29'207			
RIGHTMOVE PLC	GBP	185'481	18'499	31'849	172'131	1'086'333.01	0.08
ROTORK	GBP	186'257	32'956	28'492	190'721	655'149.17	0.05
ROYAL MAIL	GBP	169'252		13'120	156'132	421'204.86	0.03
RWS HOLDINGS PLC	GBP	69'682	16'429	21'422	64'689	148'863.44	0.01
S4 CAPITAL PLC	GBP	65'757	18'443	84'200			
SAFESTORE HOLDINGS	GBP	46'085	5'117	2'968	48'234	410'731.57	0.03
SAVILLS	GBP	34'008	5'900	9'896	30'012	308'381.72	0.02
SENSATA TECHNOLOGIES HOLDING P	USD		33'349		33'349	1'010'772.80	0.07
SERCO GROUP	GBP	258'964	18'193	35'709	241'448	503'719.43	0.04
SERICA ENERGY PLC	GBP	40'783	14'032		54'815	105'931.77	0.01
SIG	GBP	130'427			130'427	45'035.66	0.00
SMART METERING SYSTEMS PLC	GBP	30'055	3'307	9'534	23'828	251'341.89	0.02
SOFTCAT	GBP	28'350			28'350	463'560.51	0.03
SOLGOLD PLC	GBP	323'409		323'409			
SPECTRIS	GBP	22'966	2'079	2'619	22'426	875'522.18	0.06
SPIRE HEALTHCARE GROUP	GBP	64'973			64'973	163'194.98	0.01
SPIRENT COMMUNICATIONS	GBP	142'810		21'772	121'038	140'885.19	0.01
SSP GROUP PLC	GBP	178'367	28'645	26'357	180'655	440'678.04	0.03
STHREE	GBP	29'783			29'783	138'666.65	0.01
SUPERMARKET INCOME REIT PLC	GBP	274'051			274'051	231'075.87	0.02
SYNTHOMER	GBP	75'942		75'942			
SYNTHOMER PLC	GBP		26'579	26'579			
SYNTHOMER PLC (rights)	GBP		22'782	22'782			
SYNTHOMER PLC (rights) 12.10.2023	GBP		22'782	22'782			
TARGET HEALTHCARE REIT PLC	GBP	125'985	25'319		151'304	131'116.49	0.01
TATE & LYLE PLC	GBP	90'642	9'988	12'748	87'882	587'814.45	0.04
TBC BANK GROUP PLC	GBP	9'393	909	1'990	8'312	274'046.69	0.02
TEAM17 GROUP PLC	GBP	25'683			25'683	68'942.99	0.00
TECHNIPFMC (reg. shares)	USD	71'630	10'110	11'012	70'728	1'350'861.40	0.10
TELECOM PLUS	GBP	13'906	3'490	2'555	14'841	241'678.41	0.02
THE RESTAURANT GROUP	GBP		159'599	159'599			
THG HOLDINGS PLC	GBP	145'135	49'253	64'414	129'974	90'945.61	0.01
TI FLUID SYSTEMS PLC	GBP	66'993	15'719	25'427	57'285	96'986.62	0.01
TORM -A-	DKK	5'754	4'359	2'130	7'983	240'839.29	0.02
TRAINLINE PLC	GBP	105'317	12'306	18'344	99'279	342'362.08	0.02
TRAVIS PERKINS PLC	GBP	48'652	3'112	3'490	48'274	396'392.96	0.03
TRINITY MIRROR	GBP	55'552		55'552			
TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	GBP	403'604	75'367	59'704	419'267	684'623.75	0.05
TRONOX HOLDINGS PLC	USD	18'659			18'659	241'526.93	0.02
TRUSTPILOT GROUP PLC	GBP	41'071	21'191		62'262	132'667.75	0.01
TULLOW OIL	GBP	247'138			247'138	77'462.39	0.01
TYMAN PLC	GBP	46'884			46'884	155'621.01	0.01
UNITE GROUP	GBP	76'314	15'485	12'702	79'097	845'782.23	0.06
URBAN LOGISTICS REIT PLC	GBP	95'437	14'153		109'590	141'597.71	0.01
VESUVIUS	GBP	53'146	5'898	8'818	50'226	271'106.12	0.02
VICTORIA PLC	GBP	11'947			11'947	32'203.39	0.00
VICTREX	GBP	17'778	1'843		19'621	268'815.04	0.02
VIRGIN MONEY UK PLC	GBP	280'345		27'026	253'319	436'924.39	0.03

**322 CSIF (CH) Equity World ex CH Small Cap Blue**

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VOLEX PLC	GBP	21'670	23'327	25'662	19'335	61'378.51	0.00
VOLUTION GROUP PLC	GBP	45'238			45'238	204'073.09	0.01
WAREHOUSE REIT PLC	GBP	75'558	17'833		93'391	78'641.93	0.01
WATCHES OF SWITZERLAND GROUP P	GBP	54'478	3'747	3'550	54'675	246'157.13	0.02
WEIR GROUP	GBP	57'698	7'318	9'134	55'882	1'140'937.14	0.08
WH SMITH	GBP	30'051	1'927	2'214	29'764	409'767.09	0.03
WICKES GROUP PLC	GBP	49'446	15'749	25'449	39'746	70'346.84	0.00
WINCANTON	GBP	24'672	6'986	9'202	22'456	156'078.94	0.01
WORKSPACE GROUP	GBP	34'260	5'534	9'204	30'590	166'138.58	0.01
YOUGOV PLC	GBP	24'099	5'162	5'028	24'233	307'708.40	0.02
YOUNG & CO'S BREWERY PLC -A-	GBP	4'270			4'270	46'990.72	0.00
						<b>68'528'796.51</b>	<b>4.86</b>
<b>United States</b>							
10X GENOMICS INC -A-	USD	16'536	5'190	2'502	19'224	789'518.23	0.06
1-800-FLOWERS.COM -A-	USD	4'140			4'140	37'986.38	0.00
1ST INTERSTATE BANCSYSTEM -A-	USD	15'684		1'482	14'202	329'151.06	0.02
1ST SOURCE	USD	4'104			4'104	179'896.25	0.01
23ANDME HOLDING CO -A-	USD	55'023			55'023	27'617.16	0.00
2SEVENTY BIO INC	USD	7'013	5'849	12'862			
2U	USD	11'186		11'186			
3-D SYSTEMS	USD	28'321			28'321	103'244.94	0.01
4D MOLECULAR THERAPEUTICS INC	USD	3'865	2'158		6'023	148'607.54	0.01
89BIO INC	USD		14'902		14'902	150'510.86	0.01
8X8	USD	16'508		16'508			
A10 NETWORKS	USD	13'753			13'753	161'188.99	0.01
AAON	USD	6'904	5'450	1'594	10'760	795'697.52	0.06
AAR	USD	7'555	556	1'003	7'108	417'978.26	0.03
AARON'S CO INC/THE	USD	4'889		4'889			
ABERCROMBIE & FITCH -A-	USD	11'420	1'994	2'720	10'694	1'203'081.22	0.09
ABM INDUSTRIES	USD	10'899	1'906	2'657	10'148	369'143.75	0.03
ACADEMY SPORTS & OUTDOORS INC	USD	17'762	1'768	3'399	16'131	1'061'348.52	0.08
ACADIA HEALTHCARE	USD	15'030	2'194	2'294	14'930	1'097'099.49	0.08
ACADIA PHARMACEUTICALS	USD	21'233	6'687	5'439	22'481	460'056.97	0.03
ACADIA REALTY TRUST	USD	15'877			15'877	229'143.35	0.02
ACCEL ENTERTAINMENT INC -A-1-	USD	14'142			14'142	141'091.42	0.01
ACCO BRANDS	USD	14'732			14'732	72'386.20	0.01
ACCOLADE INC	USD	12'205	2'604	3'101	11'708	105'673.59	0.01
ACELYRIN INC	USD		6'403	6'403			
ACI WORLDWIDE	USD	17'439	4'039	4'404	17'074	494'792.40	0.04
ACLARIS THERAPEUTICS	USD	6'636		6'636			
ACM RESEARCH INC -A-	USD	8'521	1'551		10'072	274'230.06	0.02
ACUIITY BRANDS	USD	5'466	299	713	5'052	1'117'665.87	0.08
ACUSHNET HOLDINGS CORP	USD	7'496	766	1'185	7'077	401'448.44	0.03
ACV AUCTIONS INC	USD	23'617	6'303		29'920	467'648.78	0.03
ADAPTHEALTH CORP -A-	USD	10'571	8'089		18'660	168'092.04	0.01
ADAPTIVE BIOTECHNOLOGIES CORP	USD	15'182			15'182	54'945.32	0.00
ADDUS HOMECARE	USD	2'531			2'531	205'664.62	0.01
ADEIA INC	USD	21'227	3'703		24'930	248'940.29	0.02
ADICET BIO INC	USD	3'687		3'687			
ADMA BIOLOGICS	USD	40'968	7'600		48'568	229'231.80	0.02
ADT INC	USD	29'247	6'742		35'989	230'073.32	0.02
ADTALEM GLOBAL EDUCATION INC	USD	9'907		1'207	8'700	379'213.96	0.03
ADTRAN HOLDINGS INC	USD	12'072			12'072	60'485.51	0.00
ADVANCE AUTO PARTS	USD		14'390	1'248	13'142	781'596.10	0.06
ADVANCED DRAINAGE SYSTEMS	USD	11'479	2'549	2'717	11'311	1'625'876.12	0.12
ADVANCED ENERGY	USD	8'185	876	3'209	5'852	521'488.45	0.04
ADVANSIX (when issued)	USD	4'477			4'477	110'304.87	0.01
ADVANTAGE SOLUTIONS INC -A-	USD	11'922	20'740	11'922	20'740	69'581.47	0.00
AEHR TEST SYSTEMS	USD	5'531			5'531	79'241.21	0.01
AEROJET ROCKETDYNE HOLDINGS	USD	15'614	391	16'005			
AEROVATE THERAPEUTICS INC	USD	2'517		2'517			
AEROVIRONMENT	USD	5'326	1'938	940	6'324	706'052.06	0.05
AERSALE CORP	USD	3'071	2'965		6'036	46'985.23	0.00
AEVA TECHNOLOGIES INC	USD	17'626		17'626			
AFFILIATED MANAGERS GROUP	USD	6'360	238	921	5'677	781'385.81	0.06
AFFIRM HOLDINGS INC -A-	USD	45'293	9'455	6'716	48'032	1'586'913.90	0.11
AGCO	USD	10'501	1'399	1'601	10'299	994'859.04	0.07
AGENUS	USD	55'438		55'438			
AGILITI INC	USD	6'026			6'026	52'372.84	0.00
AGILON HEALTH INC	USD	45'809	28'725	7'996	66'538	359'161.75	0.03

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AGILYSYS INC	USD	5'140	521	801	4'860	332'947.48	0.02
AGIOS PHARMACEUTICALS	USD	7'930	3'772		11'702	333'036.10	0.02
AGNC INVESTMENT	USD	126'379	37'282	14'832	148'829	1'252'868.01	0.09
AGREE REALTY	USD	19'405	5'660	2'364	22'701	1'098'430.41	0.08
AIR LEASE -A-	USD	23'727	2'323	2'854	23'196	819'063.05	0.06
AIR TRANSPORT	USD	3'295			3'295	35'020.52	0.00
AKERO THERAPEUTICS INC	USD	5'936	4'672	1'182	9'426	224'021.75	0.02
ALAMO GROUP	USD	1'759	488	565	1'682	299'612.74	0.02
ALARM.COM HOLDINGS INC	USD	10'601	1'496	2'042	10'055	670'163.00	0.05
ALASKA AIR GROUP	USD	5'121			5'121	168'604.87	0.01
ALBANY INTERNATIONAL	USD	6'839	1'102	1'328	6'613	546'619.60	0.04
ALBIREO PHARMA INC	USD	4'116		4'116			
ALCOA (reg shares)	USD		41'607	2'563	39'044	935'497.67	0.07
ALDEYRA THERAPEUTICS INC	USD		10'220	10'220			
ALECTOR INC	USD	9'657			9'657	59'269.99	0.00
ALEXANDER & BALDWIN	USD	11'708	3'860		15'568	222'901.62	0.02
ALEXANDER'S INC	USD	535			535	104'136.78	0.01
ALIGHT INC -A-	USD	57'131	30'804	13'917	74'018	587'248.61	0.04
ALIGNMENT HEALTHCARE INC	USD	16'591			16'591	87'656.41	0.01
ALKAMI TECHNOLOGY INC	USD	3'239	5'639		8'878	195'049.82	0.01
ALLAKOS INC	USD	13'455		13'455			
ALLBIRDS INC -A-	USD	15'953		15'953			
ALLEGHENY TECHNOLOGIES	USD	27'828	3'290	3'838	27'280	1'181'388.54	0.08
ALLEGIAN TAVEL	USD	796			796	51'013.48	0.00
ALLEGRO MICROSYSTEMS INC	USD	14'635	2'321		16'956	470'171.10	0.03
ALLETE	USD	12'746		667	12'079	602'440.40	0.04
ALLIANCE DATA SYSTEMS	USD	10'562		2'579	7'983	269'090.22	0.02
ALLIED MOTION TECHNOLOGIES INC	USD	2'804			2'804	70'171.69	0.00
ALLISON TRANSMISSION HOLDINGS	USD	15'871	1'297	2'665	14'503	962'023.49	0.07
ALLOGENE THERAPEUTICS INC	USD	14'421	9'191		23'612	102'087.87	0.01
ALLOVIR INC	USD	11'476		11'476			
ALLSCRIPTS HEALTHCARE SOLUTIONS	USD	18'753	6'647	8'424	16'976	89'541.02	0.01
ALPHA METALLURGICAL RESOURCES	USD	3'644	210	1'443	2'411	800'914.81	0.06
ALPHATEC HOLDINGS INC	USD	13'063	5'526	2'771	15'818	187'062.81	0.01
ALPINE IMMUNE SCIENCES INC	USD		5'905		5'905	183'134.06	0.01
ALTA EQUIPMENT GROUP INC	USD	4'215			4'215	42'608.80	0.00
ALTAIR ENGINEERING INC -A-	USD	8'992	451	1'217	8'226	616'277.13	0.04
ALTERYX INC -A-	USD	13'277	1'670	5'174	9'773	413'419.31	0.03
ALTI GLOBAL INC -A-	USD		4'355		4'355	22'472.20	0.00
ALTICE USA INC	USD	48'856			48'856	127'771.57	0.01
ALTIMUNE INC	USD	10'381	11'461	10'381	11'461	122'114.64	0.01
ALTRA HOLDINGS	USD	14'432		14'432			
ALTUS POWER INC	USD	9'131			9'131	54'755.19	0.00
ALX ONCOLOGY HOLDINGS INC	USD	5'034	4'706	5'034	4'706	60'791.37	0.00
AMALGAMATED FINANCIAL CORP	USD	2'095			2'095	42'577.45	0.00
A-MARK PRECIOUS METALS INC	USD	3'602	1'754	2'555	2'801	63'363.20	0.00
AMBAC FINANCIAL GROUP	USD	8'691	1'460		10'151	146'235.22	0.01
AMC ENTERTAINMENT HOLDINGS	USD	118'453	19'541	137'994			
AMC ENTERTAINMENT HOLDINGS INC	USD		41'380	1	41'379	157'406.84	0.01
AMC ENTERTAINMENT HOLDINGS INC	USD	109'539	66'372	175'911			
AMC NETWORKS -A-	USD	6'510			6'510	74'178.00	0.01
AMEDISYS	USD	5'333	1'021	1'339	5'015	410'777.96	0.03
AMERANT BANCORP INC -A-	USD	4'434	4'692	3'259	5'867	109'472.97	0.01
AMERESCO INC -A-	USD	6'659	469		7'128	131'558.48	0.01
AMERICAN AIRLINES GROUP	USD	36'503			36'503	504'004.58	0.04
AMERICAN ASSETS TRUST	USD	8'315			8'315	157'932.77	0.01
AMERICAN AXLE & MANUFACTURING HOLDINGS	USD	17'086			17'086	104'113.34	0.01
AMERICAN EAGLE OUTFITTERS	USD	26'940	9'069	6'801	29'208	610'836.95	0.04
AMERICAN EQUITY INVESTMENT LIFE HOLDING	USD	16'164	1'132	4'068	13'228	646'933.92	0.05
AMERICAN FINANCE TRUST INC	USD	28'770		28'770			
AMERICAN SOFTWARE INC/GA	USD	7'517			7'517	74'267.24	0.01
AMERICAN STATES WATER	USD	5'945	1'207	1'410	5'742	361'062.25	0.03
AMERICAN VANGUARD	USD	5'203		5'203			
AMERICAN WELL CORP -A-	USD	50'077		50'077			
AMERICAN WOODMARK	USD	3'303	438		3'741	330'208.79	0.02
AMERICA'S CAR-MART	USD	984			984	58'348.28	0.00
AMERICOLD REALTY TRUST	USD	59'647	10'388	6'342	63'693	1'418'966.33	0.10
AMERIS BANCORP	USD	10'715	2'135	2'611	10'239	417'714.65	0.03
AMERISAFE	USD	4'220			4'220	196'054.63	0.01
AMICUS THERAPEUTICS	USD	44'205	11'307	9'748	45'764	516'620.77	0.04
AMKOR TECHNOLOGY	USD	24'318	3'348	4'182	23'484	641'466.13	0.05

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AMN HEALTHCARE SERVICES	USD	6'952	672	1'610	6'014	297'988.98	0.02
AMNEAL PHARMACEUTICALS INC -A-	USD	17'852	21'779	17'852	21'779	105'861.22	0.01
AMPHASTAR PHARMACEUTICALS	USD	5'828	2'332		8'160	334'623.36	0.02
AMPLITUDE INC -A-	USD	10'895	2'545		13'440	140'360.15	0.01
AMYLYX PHARMACEUTICALS INC	USD		8'506		8'506	141'187.61	0.01
AMYRIS INC	USD	60'372		60'372			
AN2 THERAPEUTICS INC	USD		2'292		2'292	6'014.38	0.00
ANAPTYSBIO INC	USD	2'740			2'740	61'597.24	0.00
ANAVEX LIFE SCIENCE	USD	13'258			13'258	60'006.87	0.00
ANDERSONS	USD	5'015			5'015	244'117.46	0.02
ANGI HOMESERVICES INC	USD	13'067			13'067	33'023.09	0.00
ANGIODYNAMICS	USD	5'762		5'762			
ANI PHARMACEUTICALS	USD	2'695	831		3'526	210'105.95	0.01
ANIKA THERAPEUTICS	USD	2'593	785	3'378			
ANTERIX INC	USD	2'534			2'534	88'584.35	0.01
ANTERO MIDSTREAM CORP	USD	50'989	18'939	11'655	58'273	687'593.94	0.05
ANTERO RESOURCES CORPORATION	USD	60'778	9'677	5'797	64'658	1'463'238.95	0.10
APARTMENT INCOME REIT CORP	USD	34'292	2'143	3'786	32'649	871'683.74	0.06
APARTMENT INVESTMENT AND MANAG -A-	USD	30'809	7'593	10'268	28'134	182'830.10	0.01
APELLIS PHARMACEUTICALS INC	USD	19'506	3'482	7'168	15'820	863'272.36	0.06
API GROUP CORP	USD	35'594	7'394	4'196	38'792	1'197'264.37	0.08
APOGEE ENTERPRISES	USD	5'384	640	1'032	4'992	251'481.70	0.02
APOGEE THERAPEUTICS INC	USD		3'392		3'392	104'002.67	0.01
APOLLO COMMERCIAL REAL ESTATE FINANCE	USD	27'369	2'415		29'784	294'000.79	0.02
APOLLO MEDICAL HOLDINGS INC	USD	6'575			6'575	260'767.82	0.02
APPFOLIO INC -A-	USD	4'070	394	1'537	2'927	623'963.86	0.04
APPIAN CORP -A-	USD	5'591	1'074	1'819	4'846	148'712.01	0.01
APPLE HOSPITALITY REIT	USD	48'348	6'166	7'885	46'629	660'650.87	0.05
APPLIED DIGITAL CORP	USD		17'871		17'871	65'306.56	0.00
APPLIED INDUSTRIAL TECHNOLOGIES	USD	8'402	1'204	958	8'648	1'446'031.12	0.10
APPLIED OPTOELECTRONICS INC	USD		9'033		9'033	127'106.76	0.01
APPLOVIN CORP -A-	USD	27'632	12'666	40'298			
APTARGROUP	USD	11'062	1'347	1'787	10'622	1'313'768.44	0.09
ARAMARK HOLDINGS	USD		55'449		55'449	1'480'900.88	0.11
ARBOR REALTY TRUST	USD	32'482	7'694		40'176	474'057.87	0.03
ARCBEST	USD	3'978	842	1'026	3'794	477'274.07	0.03
ARCELLX INC	USD	3'076	2'595	1'278	4'393	254'612.04	0.02
ARCH RESOURCES INC -A-	USD	3'973	552	774	3'751	545'950.80	0.04
ARCHER AVIATION INC -A-	USD		38'099		38'099	162'039.38	0.01
ARCHROCK	USD	25'058	9'645	9'902	24'801	398'995.14	0.03
ARCONIC ROLLED PRODUCTS CORP	USD	23'355		23'355			
ARCOSA INC	USD	10'652	317		10'298	752'646.15	0.05
ARCTURUS THERAPEUTICS HOLDINGS	USD	5'799	976	3'005	3'770	128'672.28	0.01
ARCUS BIOSCIENCES INC	USD	8'486	1'255		9'741	164'088.59	0.01
ARCUTIS BIOTHERAPEUTICS INC	USD	9'041		9'041			
ARDELYX	USD	37'176	8'511		45'687	374'945.73	0.03
ARES COMMERCIAL REAL ESTATE CO	USD	11'442			11'442	75'968.43	0.01
ARGAN	USD	2'364			2'364	97'546.03	0.01
ARHAUS INC -A-	USD	4'667	10'485	7'840	7'312	85'119.19	0.01
ARKO CORP	USD	8'951	6'926		15'877	91'293.84	0.01
ARLO TECHNOLOGIES INC	USD	16'707	4'142		20'849	191'115.46	0.01
ARMADA HOFFLER PROPERTIES	USD	12'294		3'232	9'062	81'232.85	0.01
ARMOUR RESIDENTIAL REIT	USD	22'824	27'519	50'343			
ARMOUR RESIDENTIAL REIT INC	USD		10'028		10'028	174'839.43	0.01
ARMSTRONG WORLD INDUSTRIES	USD	7'685	941	1'382	7'244	769'345.86	0.05
ARRAY TECHNOLOGIES INC	USD	30'088	2'975	9'449	23'614	283'624.53	0.02
ARROW ELECTRONICS	USD		12'882	831	12'051	1'246'868.97	0.09
ARROW FINANCIAL	USD	3'123	93	3'216			
ARROWHEAD PHARMACEUTICALS	USD	22'445	7'870	3'696	26'619	752'413.59	0.05
ARTESIAN RESOURCES CORP	USD	1'776			1'776	53'906.87	0.00
ARTISAN PARTNERS ASSET MANAGMENT -A-	USD	11'024	1'580	1'757	10'847	411'381.14	0.03
ARTIUS ACQUISITION INC -A-	USD	19'808		19'808			
ARTIVION INC	USD	5'891			5'891	100'116.62	0.01
ARVINAS INC	USD	7'366	2'356		9'722	393'626.61	0.03
ASANA INC -A-	USD	13'928	4'712	6'109	12'531	217'376.11	0.02
ASBURY AUTOMOTIVE GROUP	USD	3'514		665	2'849	523'896.14	0.04
ASGN INCORPORATED	USD	8'413	423	1'311	7'525	658'116.95	0.05
ASHLAND GLOBAL HOLDING	USD	11'425	616	1'298	10'743	885'822.78	0.06
ASPEN AEROGELS INC	USD	12'463			12'463	188'540.92	0.01
ASSETMARK FINANCIAL HOLDINGS I	USD	5'161			5'161	160'650.89	0.01
ASSOCIATED BANC-CORP	USD	24'934	5'064	6'370	23'628	433'595.27	0.03

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ASTEC INDUSTRIES	USD	3'943			3'943	140'965.45	0.01
ASTRONICS	USD		5'264		5'264	88'858.27	0.01
ATARA BIOTHER	USD	11'493		11'493			
ATEA PHARMACEUTICALS INC	USD	12'099		12'099			
ATKORE INTERNATIONAL (reg. shares)	USD	6'703	435	1'231	5'907	881'130.51	0.06
ATLANTA BRAVES HOLDINGS INC	USD		1'513		1'513	55'889.57	0.00
ATLANTA BRAVES HOLDINGS INC	USD		11'008	4'385	6'623	228'146.32	0.02
ATLANTIC INTERNATIONAL	USD	2'114			2'114	62'434.97	0.00
ATLANTIC UNION BANKSHARES CORP	USD	12'227	2'985	3'382	11'830	346'470.97	0.02
ATLANTICUS HOLDINGS CORP	USD	1'376			1'376	40'166.30	0.00
ATLAS AIR WORLDWIDE HOLDINGS	USD	1'509		1'509			
ATLAS ENERGY SOLUTIONS INC -A-	USD		3'652	3'652			
ATMUS FILTRATION TECHNOLOGIES	USD		3'658		3'658	76'887.54	0.01
ATRICURE	USD	7'336	1'059	935	7'460	229'717.63	0.02
ATRION CORPORATION	USD	219			219	70'964.31	0.01
AURORA INNOVATION INC -A-	USD	45'993	87'610		133'603	298'820.09	0.02
AUTOLIV	USD	18'242	2'580	3'651	17'171	1'754'388.39	0.12
AUTONATION	USD	7'138	677	3'177	4'638	611'790.07	0.04
AVANOS MEDICAL INC	USD	7'698			7'698	125'877.95	0.01
AVEPOINT INC	USD	15'168	15'366	8'137	22'397	157'775.55	0.01
AVID BIOSERVICES INC	USD	13'781			13'781	93'196.97	0.01
AVID TECHNOLOGY	USD	7'767		7'767			
AVIDITY BIOSCIENCES INC	USD	11'115	3'285	5'567	8'833	142'337.45	0.01
AVIDXCHANGE HOLDINGS INC	USD	9'720	18'591		28'311	331'314.20	0.02
AVIENT CORP	USD	15'626	776	2'077	14'325	510'616.68	0.04
AVIS BUDGET GROUP	USD	3'393	748	1'490	2'651	252'205.28	0.02
AVISTA	USD	11'801	1'400	1'321	11'880	347'307.68	0.02
AVNET	USD	15'531	1'898	2'638	14'791	606'806.34	0.04
AXCELIS TECHNOLOGIES INC	USD	7'262	607	876	6'993	693'795.83	0.05
AXOGEN INC	USD	8'273		8'273			
AXONICS MODULATION TECHNOLOGIE	USD	6'333	4'246		10'579	632'892.61	0.04
AXOS FINANCIAL INC	USD	12'085	2'824	2'847	12'062	553'584.08	0.04
AXSOME THERAPEUTICS INC	USD	5'038	1'491	1'744	4'785	342'893.69	0.02
AZZ	USD	5'363		1'361	4'002	256'547.82	0.02
B&G FOODS -A-	USD	14'890		3'467	11'423	116'177.50	0.01
B. RILEY FINANCIAL INC	USD	3'037	976		4'013	64'772.62	0.00
BABCOCK & WILCOX ENTERPRISES I	USD	11'820		11'820			
BADGER METER	USD	4'749	639	832	4'556	636'638.85	0.05
BALCHEM	USD	5'186	920	1'094	5'012	693'738.57	0.05
BALLY'S CORPORATION	USD	7'613			7'613	75'349.78	0.01
BANC OF CALIFORNIA	USD	12'706	20'807	11'176	22'337	287'759.08	0.02
BANCFIRST	USD	3'878	819	4'697	4'697	362'892.55	0.03
BANCORP	USD	7'896	2'298	1'722	8'472	333'019.75	0.02
BANDWIDTH INC -A-	USD	3'290		3'290			
BANK FIRST CORP	USD	1'270	514		1'784	135'884.78	0.01
BANK OF HAWAII	USD	7'098		1'010	6'088	323'152.67	0.02
BANK OF MARIN BANCORP	USD	3'722		3'722			
BANK OZK	USD	19'721	1'167	3'180	17'708	682'972.92	0.05
BANKUNITED	USD	12'653	1'522	2'583	11'592	273'764.42	0.02
BANNER	USD	5'578			5'578	215'332.17	0.02
BAR HARBOR BANKSHARES	USD	2'848		2'848		63'247.73	0.00
BARNES GROUP	USD	10'228	2'688	5'913	7'003	215'460.12	0.02
BARRETT BUSINESS SERVICES	USD	1'391			1'391	149'420.86	0.01
BEACON ROOFING SUPPLY	USD	8'518	2'403	1'667	9'254	699'893.50	0.05
BEAM THERAPEUTICS INC	USD	8'950	4'106	2'688	10'368	360'530.48	0.03
BEAUTY HEALTH CO/THE -A-	USD	18'332	4'599	22'931			
BEAZER HOMES USA	USD		5'960		5'960	164'424.50	0.01
BED BATH & BEYOND	USD	18'336		18'336			
BEL FUSE -B-	USD		2'263		2'263	103'561.21	0.01
BELDEN	USD	9'567	408	3'402	6'573	493'016.13	0.03
BELLRING DISTRIBUTION LLC	USD	29'783	3'686	5'992	27'477	1'377'916.51	0.10
BENCHMARK ELECTRONICS	USD	5'326			5'326	144'025.98	0.01
BENEFIT STREET PARTNERS REALTY	USD	18'359			18'359	208'706.09	0.01
BENSON HILL INC	USD	22'344		22'344			
BERKSHIRE HILLS BANCORP	USD	7'353			7'353	139'142.83	0.01
BERRY PETROLEUM CORP	USD	8'797			8'797	54'611.43	0.00
BERRY PLASTICS GROUP	USD	27'598	1'869	3'100	26'367	1'351'506.63	0.10
BEYOND MEAT INC	USD	11'616			11'616	109'343.80	0.01
BGC GROUP INC	USD		77'983		77'983	477'248.54	0.03
BGC PARTNERS -A-	USD	72'580		72'580			
BIG LOTS	USD	4'924		4'924			

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BIGCOMMERCE HOLDINGS INC	USD	11'415	4'024		15'439	105'361.21	0.01
BIOCRYST PHARMACEUTICALS	USD	29'822	10'069		39'891	197'762.15	0.01
BIOLIFE SOLUTIONS	USD	7'037	1'741		8'778	130'629.76	0.01
BIOMEA FUSION INC	USD		5'013		5'013	77'249.49	0.01
BIONANO GENOMICS INC	USD	54'404		54'404			
BIOXCEL THERAPEUTICS INC	USD	5'067		5'067			
BJ'S RESTAURANTS	USD	5'273			5'273	162'604.96	0.01
BJ'S WHOLESALE CLUB HOLDINGS I	USD	22'812	2'905	3'419	22'298	1'434'123.46	0.10
BLACK HILLS	USD	14'677	1'649	1'985	14'341	657'041.99	0.05
BLACKBAUD	USD	9'941	736	1'541	9'136	556'540.16	0.04
BLACKLINE INC	USD	9'365	755	2'102	8'018	400'533.36	0.03
BLACKSTONE MORTGAGE TRUST -A-	USD	35'954	4'256	5'557	34'653	621'572.41	0.04
BLINK CHARGING CO	USD	11'304	5'289	16'593			
BLOOM ENERGY CORP -A-	USD	38'291	7'091	2'579	42'803	330'547.34	0.02
BLOOMIN' BRANDS	USD	19'305	1'963	4'543	16'725	400'290.65	0.03
BLUCORA	USD	9'144		9'144			
BLUE BIRD CORP	USD	3'846	4'083		7'929	236'270.03	0.02
BLUE OWL CAPITAL INC -A-	USD	58'209	39'885	7'131	90'963	1'438'569.91	0.10
BLUEBIRD BIO	USD	23'586		23'586			
BLUEGREEN VACATIONS HOLDING CO -A-	USD	2'641		2'641			
BLUELINX HOLDINGS INC	USD	1'918			1'918	214'239.20	0.02
BLUEPRINT MEDICINES	USD	13'239	1'842	2'875	12'206	1'005'165.85	0.07
BMB MUNAI	USD	4'328	441	627	4'142	279'126.89	0.02
BODY GAMING	USD	17'986	498	2'070	16'414	955'812.74	0.07
BOISE CASCADE	USD	6'307	445	602	6'150	736'014.54	0.05
BOK FINANCIAL	USD	4'995	261	573	4'683	350'553.28	0.02
BOOT BARN HOLDINGS INC	USD	4'718	1'500	1'576	4'642	378'100.05	0.03
BOSTON BEER -A-	USD	2'185	125	197	2'113	573'333.66	0.04
BOSTON OMAHA CORP -A-	USD	4'480			4'480	64'736.09	0.00
BOWLERO CORP -A-	USD	7'424	1'315		8'739	95'805.61	0.01
BOX -A-	USD	23'441	3'745	4'780	22'406	508'833.31	0.04
BRADY -A-	USD	10'579	1'635	2'090	10'124	519'555.02	0.04
BRANDYWINE REALTY TRUST	USD	29'339			29'339	111'089.66	0.01
BRAZE INC -A-	USD	5'992	6'123		12'115	607'009.58	0.04
BRC INC -A-	USD	4'871		4'871			
BRIDGE BANCORP INC	USD	7'338			7'338	121'089.69	0.01
BRIDGEBIO PHARMA INC	USD	11'071	11'136		22'207	667'790.85	0.05
BRIDGEWATER BANCSHARES INC	USD	4'255		4'255			
BRIGHT HORIZONS FAMILY SOLUTIONS	USD	9'525	1'854	2'037	9'342	944'862.34	0.07
BRIGHTHOUSE FINANCIAL INC	USD	16'035	678	2'382	14'331	587'429.90	0.04
BRIGHTSPHERE INVESTMENT GROUP	USD	5'248			5'248	104'716.13	0.01
BRIGHTSPIRE CAPITAL INC	USD	20'697	6'438		27'135	165'107.86	0.01
BRIGHTVIEW HOLDINGS INC	USD	7'610			7'610	58'366.37	0.00
BRINKER	USD	7'208			7'208	294'124.14	0.02
BRINKS	USD	9'972	1'632	1'672	9'932	724'409.66	0.05
BRISTOW GROUP INC	USD	1'251			1'251	29'687.66	0.00
BRIXMOR PROPERTY GROUP	USD	49'780	7'701	8'792	48'689	969'373.81	0.07
BROADMARK REALTY CAPITAL INC	USD	29'594		29'594			
BROADSTONE NET LEASE INC	USD	38'305	7'971	6'568	39'708	521'333.36	0.04
BROOKDALE SENIOR LIVING	USD	27'759			27'759	139'816.91	0.01
BROOKLINE BANCORP	USD	15'032	3'932		18'964	163'148.98	0.01
BROOKS-PRI AUTOMATION	USD	16'648	579	6'069	11'158	640'118.89	0.05
BRP GROUP INC -A-	USD	13'866		4'879	8'987	220'156.61	0.02
BRUKER	USD	22'876	2'666	5'523	20'019	1'525'524.31	0.11
BRUNSWICK	USD	12'391	575	1'654	11'312	870'584.02	0.06
BUCKLE	USD	6'991	1'043	1'062	6'972	251'342.01	0.02
BUILDERS FIRSTSOURCE	USD	32'359	1'050	33'409			
BUMBLE INC -A-	USD	16'306	4'793		21'099	212'729.26	0.02
BUSINESS FIRST BANCSHARES INC	USD	4'937			4'937	97'597.64	0.01
BUTTERFLY NETWORK INC -A-	USD	20'842		20'842			
BWX TECHNOLOGIES	USD	20'123	2'678	2'355	20'446	1'815'340.04	0.13
BYLINE BANCORP INC	USD	3'665	1'326		4'991	91'589.39	0.01
C3.AI INC -A-	USD	17'455	5'632	2'296	20'791	676'837.94	0.05
C4 THERAPEUTICS INC	USD	6'549		6'549			
CABALETTA BIO INC	USD		5'923		5'923	119'332.19	0.01
CABLE ONE	USD	817	112	201	728	292'318.35	0.02
CABOT	USD	12'197	1'133	1'459	11'871	887'995.06	0.06
CACI INTERNATIONAL	USD	5'221	378	540	5'059	1'669'867.67	0.12
CACTUS INC -A-	USD	9'811	1'198	885	10'124	409'189.69	0.03
CADENCE BANK	USD	30'683	14'506	6'133	39'056	951'949.06	0.07
CADRE HOLDINGS INC	USD	2'378	1'919		4'297	135'951.01	0.01

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CALERES	USD	7'967		2'432	5'535	188'181.66	0.01
CALIFORNIA RESOURCES CORP	USD	11'199	968	1'321	10'846	498'253.43	0.04
CALIFORNIA WATER SERVICE GROUP	USD	12'201	2'220	2'025	12'396	500'909.75	0.04
CALIX	USD	12'580	2'768	2'681	12'667	388'942.66	0.03
CALLAWAY GOLF	USD	22'571	2'786	2'006	23'351	292'802.87	0.02
CALLON PETROLEUM CO	USD	11'080	3'662	3'220	11'522	316'144.17	0.02
CAL-MAINE FOODS	USD	8'491	1'450	876	9'065	458'902.03	0.03
CAMBRIDGE BANCORP	USD	1'444	805	1'111	1'138	63'391.54	0.00
CAMDEN NATIONAL	USD	2'239			2'239	62'656.75	0.00
CAMPING WORLD HOLDINGS INC	USD	6'738			6'738	158'357.79	0.01
CANNAE HOLDINGS INC	USD	15'609			15'609	299'909.13	0.02
CANO HEALTH INC -A-	USD	29'213		29'213			
CANOO INC -A-	USD	68'403		68'403			
CANTALOUPE INC	USD		12'346		12'346	70'664.21	0.01
CAPITAL CITY BANK GROUP	USD	2'421			2'421	60'437.67	0.00
CAPITOL FEDERAL FINANCIAL	USD	21'343	6'193		27'536	140'391.00	0.01
CARA THERAPEUTICS	USD	6'191		6'191			
CARDIOVASCULAR SYSTEMS	USD	6'049	1'103	7'152			
CAREDX INC	USD	11'552		11'552			
CAREMAX INC -A-	USD	9'519		9'519			
CARETRUST REIT	USD	20'399	5'167		25'566	507'880.74	0.04
CARGO THERAPEUTICS INC	USD		3'175		3'175	67'602.05	0.00
CARGURUS INC -A-	USD	18'077	2'719	3'316	17'480	340'783.77	0.02
CARIBOU BIOSCIENCES INC	USD	8'970		8'970			
CARPARTS.COM INC	USD	7'404		7'404			
CARPENTER TECHNOLOGY	USD	10'964	1'354	1'955	10'363	589'948.21	0.04
CARRIAGE SERVICES	USD	3'118			3'118	68'145.59	0.00
CARS.COM INC	USD	12'984	1'158	4'326	9'816	158'523.53	0.01
CARTER'S	USD	6'353	640	958	6'035	430'183.74	0.03
CARVANA CO -A-	USD	19'430	3'421	2'060	20'791	1'390'108.32	0.10
CASA SYSTEMS INC	USD	6'309		6'309			
CASELLA WASTE SYSTEMS -A-	USD	11'242	2'451	1'599	12'094	959'521.30	0.07
CASEY'S GENERAL STORES	USD	6'313	937	1'266	5'984	1'604'443.70	0.11
CASS INFORMATION SYSTEMS	USD	2'499			2'499	106'329.32	0.01
CASTLE BIOSCIENCES INC	USD	3'702			3'702	58'872.71	0.00
CATALYST PHARMACEUTICAL PARTNERS	USD	20'974			20'974	296'056.53	0.02
CATHAY GENERAL BANCORP	USD	15'071	644	1'242	14'473	497'667.71	0.04
CAVA GROUP INC	USD		4'739		4'739	243'743.91	0.02
CAVCO INDUSTRIES (wi)	USD	1'776	286	389	1'673	548'862.66	0.04
CBIZ	USD	9'903	762	1'168	9'497	631'634.42	0.04
CBL & ASSOCIATES PROPERTIES IN	USD	2'520			2'520	51'170.51	0.00
CCC INTELLIGENT SOLUTIONS HOLD	USD	27'684	28'142		55'826	575'643.06	0.04
CECO ENVIRONMENTAL CORP	USD		5'982		5'982	119'309.35	0.01
CELLDEX THERAPEUTICS	USD	8'618	3'417	1'175	10'860	459'593.05	0.03
CELSIUS HOLDINGS INC	USD	9'036	24'594	33'630			
CENTRAL GARDEN & PET	USD	1'827			1'827	70'577.46	0.01
CENTRAL GARDEN & PET -A-	USD	8'823	2'661		11'484	381'135.31	0.03
CENTRAL PACIFIC FINANCIAL	USD	5'208			5'208	85'574.13	0.01
CENTRUS ENERGY CORP -A-	USD	1'956			1'956	70'255.84	0.00
CENTURY ALUMINUM	USD	8'605			8'605	79'333.65	0.01
CENTURY COMMUNITIES	USD	4'934	1'237	1'699	4'472	339'799.02	0.02
CERENCE INC	USD	7'238		1'649	5'589	73'329.76	0.01
CEREVEL THERAPEUTICS HOLDINGS	USD	13'380	4'796	3'035	15'141	546'636.06	0.04
CERTARA INC	USD	22'459	7'481	6'168	23'772	353'344.25	0.03
CERUS CORPORATION	USD	25'721		25'721			
CEVA	USD	5'383			5'383	107'315.06	0.01
CHAMPIONX CORP	USD	33'565	2'851	5'871	30'545	835'413.41	0.06
CHARGE ENTERPRISES INC	USD	23'287		23'287			
CHARGEPOINT HOLDINGS INC -A-	USD	49'378	11'775		61'153	111'467.43	0.01
CHART INDUSTRIES	USD	7'072	882	1'314	6'640	835'292.51	0.06
CHASE	USD	1'727		1'727			
CHATHAM LODGING TRUST	USD	9'157			9'157	82'245.71	0.01
CHEESECAKE FACTORY	USD	9'727	2'681	2'072	10'336	322'010.62	0.02
CHEGG	USD	27'905		9'843	18'062	142'188.09	0.01
CHEMED	USD	2'475	371	528	2'318	1'278'020.46	0.09
CHESAPEAKE UTILITIES	USD	2'900	616	334	3'182	285'882.73	0.02
CHEWY INC -A-	USD		26'242		26'242	407'619.90	0.03
CHICO'S FAS	USD	24'139	4'056	28'195			
CHILDREN'S PLACE	USD	2'121		2'121			
CHIMERA INVESTMENT	USD	48'190			48'190	185'013.44	0.01
CHINOOK THERAPEUTICS INC	USD	8'874	856	9'730			

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CHOICE HOTELS INTERNATIONAL	USD	8'058	272	1'096	7'234	713'056.05	0.05
CHURCHILL CAPITAL CORP III -A-	USD	37'605	31'983		69'588	68'629.72	0.00
CHURCHILL DOWNS	USD	7'541	8'582	1'090	15'033	1'613'252.44	0.11
CHUYI'S HOLDINGS	USD	3'680			3'680	109'625.02	0.01
CIENA	USD	25'347	2'207	3'607	23'947	1'201'526.69	0.09
CINEMARK HOLDINGS	USD	18'434	5'700	7'365	16'769	257'078.52	0.02
CIPHER MINING INC	USD		10'670		10'670	27'810.96	0.00
CIRCOR INTERNATIONAL	USD	3'732	796	4'528			
CIRRUS LOGIC	USD	9'408	974	1'472	8'910	720'401.91	0.05
CITY HOLDING	USD	3'055	242		3'297	291'714.78	0.02
CITY OFFICE REIT INC	USD	8'018		8'018			
CIVITAS RESOURCES INC	USD	12'229	3'170	1'580	13'819	835'731.49	0.06
CLAROS MORTGAGE TRUST INC	USD	15'716	8'002		23'718	202'168.41	0.01
CLARUS CORP	USD	4'514		4'514			
CLEAN ENERGY FUELS CORP	USD	28'661			28'661	74'451.46	0.01
CLEAN HARBORS	USD	11'375	1'358	1'272	11'461	1'837'774.92	0.13
CLEANSARK INC	USD		41'490		41'490	610'857.02	0.04
CLEAR CHANNEL OUTDOOR HOLDINGS	USD	49'118			49'118	74'392.47	0.01
CLEAR SECURE INC -A-	USD	7'078	8'240		15'318	259'652.59	0.02
CLEARFIELD INC	USD	2'522			2'522	67'000.84	0.00
CLEARWATER ANALYTICS HOLDINGS -A-	USD	6'106	21'246		27'352	414'745.90	0.03
CLEARWATER PAPER (when issued)	USD	2'577			2'577	89'157.18	0.01
CLEARWAY ENERGY INC -A-	USD	5'916		1'236	4'680	83'492.06	0.01
CLOVER HEALTH INVESTMENTS CORP -A-	USD	60'416	33'156		93'572	71'181.85	0.01
CNO FINANCIAL GROUP	USD	19'143	3'302	4'912	17'533	412'064.00	0.03
CNX RESOURCES CORP	USD	40'760		6'640	34'120	629'437.93	0.04
COASTAL FINANCIAL CORP/WA	USD	2'272			2'272	76'804.44	0.01
COCA COLA BOTTLING	USD	1'123	232	186	1'169	865'500.01	0.06
CODEXIS	USD	10'976		10'976			
COEUR MINING	USD	47'402	11'947		59'349	135'354.60	0.01
COGENT BIOSCIENCES INC	USD	6'592	4'827		11'419	70'385.95	0.00
COGENT COMMUNICATIONS HOLDINGS	USD	6'919	466	550	6'835	486'968.18	0.03
COGNEX	USD		39'856	2'425	37'431	1'300'284.25	0.09
COHEN & STEERS	USD	4'291	1'433		5'724	370'716.71	0.03
COHERENT CORP	USD	29'206	8'520	4'608	33'118	1'734'582.36	0.12
COHERUS BIOSCIENCES	USD	12'200	9'170	21'370			
COHU	USD	10'341			10'341	292'572.25	0.02
COLFAX CORP	USD	10'572	2'389	4'764	8'197	431'706.51	0.03
COLLEGIUM PHARMACEUTICAL INC	USD	4'955	3'128		8'083	261'286.41	0.02
COLUMBIA BANKING SYSTEM	USD	17'618	33'313	17'147	33'784	538'455.11	0.04
COLUMBIA FINANCIAL INC	USD	9'754		2'468	7'286	107'335.89	0.01
COLUMBIA SPORTSWEAR	USD	5'957	1'866		6'170	449'260.28	0.03
COLUMBUS MCKINNON	USD	4'302			4'302	158'232.16	0.01
COMERICA	USD	22'120	2'718	3'493	21'345	928'126.36	0.07
COMFORT SYSTEMS USA	USD	5'782	783	1'004	5'561	1'497'100.01	0.11
COMMERCE BANCSHARES	USD	18'744	14'122		5'920	1'234'785.32	0.09
COMMERCIAL METALS	USD	19'798	2'006	3'642	18'162	863'609.27	0.06
COMMSCOPE HOLDING	USD	33'033			33'033	33'887.06	0.00
COMMUNITY BANK SYSTEM	USD	8'593	1'456	1'484	8'565	341'653.15	0.02
COMMUNITY HEALTH SYSTEMS	USD	31'076		7'894	23'182	56'952.79	0.00
COMMUNITY HEALTHCARE TRUST INC	USD	4'771	605		5'376	128'478.06	0.01
COMMUNITY TRUST BANCORP	USD	2'404	824		3'228	113'015.96	0.01
COMMVAULT SYSTEMS	USD	6'572	1'558	1'712	6'418	540'899.89	0.04
COMPASS DIVERSIFIED HOLDINGS	USD	14'060			14'060	284'756.09	0.02
COMPASS INC -A-	USD	57'269	42'816	28'235	71'850	249'910.06	0.02
COMPASS MINERALS INTERNATIONAL	USD	5'532			5'532	111'064.91	0.01
COMPASS THERAPEUTICS INC	USD	16'684		16'684			
COMPUTER PROGRAMS & SYSTEMS	USD	2'084	1'673	3'757			
COMSTOCK RESOURCES INC	USD	19'977	9'691	8'699	20'969	157'871.49	0.01
COMTECH TELECOMMUNICATIONS	USD	4'797			4'797		
CONCENTRIX CORP	USD	7'354	983	1'273	7'064	450'659.93	0.03
CONCRETE PUMPING HOLDINGS INC	USD		4'996		4'996	36'030.16	0.00
CONDUENT (reg. shares)	USD	34'068			34'068	103'196.49	0.01
CONMED	USD	5'248	553	1'024	4'777	337'861.58	0.02
CONNECTONE BANCORP	USD	7'138			7'138	124'389.06	0.01
SENSUS CLOUD SOLUTIONS INC	USD	3'962			3'962	55'541.47	0.00
CONSOL ENERGY INC	USD	7'076	1'189	1'470	6'795	513'496.91	0.04
CONSOLIDATED COMMUNICATIONS HOLDINGS	USD	11'064			11'064	41'990.33	0.00
CONSTRUCTION PARTNERS INC -A-	USD	8'369	821		9'190	389'080.83	0.03
CONTEXTLOGIC INC -A-	USD		3'048	3'048			
CONTEXTLOGIC INC -A-	USD	91'444		91'444			

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CORCEPT THERAPEUTICS	USD	15'420	2'939		18'359	379'906.52	0.03
CORE & MAIN INC -A-	USD	15'891	28'045	1'397	42'539	1'787'880.86	0.13
CORE LABORATORIES INC	USD		8'443	1'692	6'751	88'991.76	0.01
CORECIVIC	USD	26'450	2'549	4'900	24'099	323'190.65	0.02
CORONADO GLOBAL RESOURCES INC	AUD	171'145			171'145	133'458.29	0.01
CORPORATE OFFICE PROPERTIES TRUST	USD	18'223	3'672	4'453	17'442	372'142.75	0.03
CORSAIR GAMING INC	USD	8'316	2'500		10'816	123'337.83	0.01
CORVEL	USD	1'517			1'517	325'938.21	0.02
COTY -A-	USD	56'924	18'582	10'562	64'944	718'271.34	0.05
COUCHBASE INC	USD	4'382	2'421		6'803	168'212.18	0.01
COUPA SOFTWARE INC	USD	16'751		16'751			
COURSERA INC	USD	11'636	8'901		20'537	290'611.46	0.02
COUSINS PROPERTIES INC	USD	25'502	4'677	5'250	24'929	500'714.31	0.04
COVENANT TRANSPORT -A-	USD	1'988			1'988	85'217.11	0.01
CPG NEWCO LLC -A-	USD	26'185	8'228	5'536	28'877	1'223'340.33	0.09
CRA INTERNATIONAL	USD	1'584			1'584	184'868.11	0.01
CRACKER BARREL OLD COUNTRY STORE	USD	4'589	514	896	4'207	244'980.15	0.02
CRANE CO	USD		12'201	1'260	10'941	1'171'136.65	0.08
CRANE HOLDINGS CO	USD	10'653	1'559	1'293	10'919	561'699.82	0.04
CRAWFORD & CO	USD		3'382		3'382	34'873.08	0.00
CREDIT ACCEPTANCE	USD	1'481	317	255	1'543	752'180.15	0.05
CRESCENT ENERGY INC -A-	USD	8'909	9'643		18'552	182'638.53	0.01
CRICUT INC -A-	USD	6'657			6'657	28'312.98	0.00
CRINETICS PHARMACEUTICALS INC	USD	7'159	4'327		11'486	414'072.62	0.03
CROCS	USD	10'369	1'441	1'854	9'956	1'071'750.31	0.08
CROSS COUNTRY HEALTHCARE	USD	5'725			5'725	92'103.03	0.01
CROSSFIRST BANKSHARES INC	USD	9'482	9'482		9'482	107'457.90	0.01
CRYOPORT INC	USD	8'040			8'040	125'098.60	0.01
CS DISCO INC	USD	2'866			2'866	16'807.78	0.00
CSG SYSTEMS INTERNATIONAL	USD	5'287		731	4'556	218'885.98	0.02
CSW INDUSTRIALS	USD	3'064	631	386	3'309	671'305.58	0.05
CTI BIOPHARMA CORP/WA	USD	18'808	7'787	26'595			
CTS	USD	5'199	852	1'695	4'356	170'920.01	0.01
CUBESMART	USD	37'246	5'873	5'724	37'395	1'436'016.69	0.10
CULLEN FROST BANKERS	USD	13'440	2'112	2'324	13'228	1'263'932.30	0.09
CULLINAN ONCOLOGY INC	USD	2'773			2'773	45'100.01	0.00
CURTISS-WRIGHT	USD	6'417	9'385	9'560	6'242	1'298'650.27	0.09
CUSTOM TRUCK ONE SOURCE INC -A-	USD		13'043		13'043	73'734.78	0.01
CUSTOMERS BANCORP	USD	6'949	663	1'525	6'087	291'100.51	0.02
CUTERA	USD	3'549		3'549			
CVB FINANCIAL	USD	30'668	2'718	3'642	29'744	445'778.16	0.03
CVR ENERGY	USD	6'564	2'245	4'312	4'497	131'389.04	0.01
CYMABAY THERAPEUTICS INC	USD	18'660		6'808	11'852	335'948.33	0.02
CYTEK BIOSCIENCES INC	USD	13'194	10'317		23'511	159'412.25	0.01
CYTOKINETICS	USD	19'173	5'323	5'206	19'290	1'227'071.38	0.09
CYXTERA TECHNOLOGIES INC -A-	USD	8'844		8'844			
DAILY JOURNAL CORP	USD		251		251	74'826.67	0.01
DANA HOLDING	USD	20'965			20'965	230'762.24	0.02
DAVE & BUSTER'S ENTERTAINMENT	USD	8'409	2'118	3'230	7'297	396'707.89	0.03
DAY ONE BIOPHARMACEUTICALS INC	USD		11'026		11'026	162'432.82	0.01
DECIPHERA PHARMACEUTICALS INC	USD	12'365		5'440	6'925	101'773.80	0.01
DECKERS OUTDOOR	USD	4'497	61	4'558			
DEFINITIVE HEALTHCARE CORP -A-	USD	6'765	3'902		10'667	89'420.91	0.01
DELEK US HOLDINGS INC	USD	9'834			9'834	220'902.45	0.02
DELUXE	USD	8'563			8'563	146'356.27	0.01
DENALI THERAPEUTICS INC	USD	14'038	4'960	1'875	17'123	298'240.08	0.02
DENBURY INC	USD	8'225	765	8'990			
DENNY'S	USD	11'819			11'819	96'059.94	0.01
DENTSPLY SIRONA	USD		47'266		47'266	1'360'162.39	0.10
DESIGNER BRANDS INC -A-	USD	12'541	3'551	6'352	9'740	90'569.66	0.01
DESKTOP METAL INC -A-	USD	49'380		49'380			
DIAMOND HILL INVESTMENT GROUP	USD	456			456	58'094.26	0.00
DIAMOND OFFSHORE DRILLING INC	USD	20'868	1'850		22'718	221'851.06	0.02
DIAMONDROCK HOSPITALITY	USD	47'865	10'029	13'443	44'451	367'933.43	0.03
DICE THERAPEUTICS INC	USD	6'228		6'228			
DICK'S SPORTING GOODS	USD	10'276		10'276			
DIEBOLD NIXDORF INC	USD		2'481		2'481	72'006.85	0.01
DIGI INTERNATIONAL INC	USD	8'441	981	4'168	5'254	136'758.51	0.01
DIGIMARC CORP	USD		3'031		3'031	93'574.54	0.01
DIGITAL TURBINE INC	USD	20'166			20'166	56'290.99	0.00
DIGITALBRIDGE GROUP INC -A-	USD	26'874	5'968	7'641	25'201	407'649.39	0.03

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DIGITALOCEAN HOLDINGS INC	USD	9'649	6'586	3'551	12'684	423'530.24	0.03
DILLARDS -A-	USD	1'142		316	826	301'651.41	0.02
DINEQUITY	USD	3'223			3'223	137'673.85	0.01
DIODES	USD	10'030	266	600	9'696	580'408.32	0.04
DISC MEDICINE INC	USD		3'097		3'097	187'269.96	0.01
DISH NETWORK -A-	USD		54'265	54'265			
DIVERSIFIED HEALTHCARE TRUST	USD		35'198		35'198	101'660.37	0.01
DMC GLOBAL INC	USD	2'805			2'805	41'199.20	0.00
DOCGO INC	USD	15'876	2'550		18'426	66'036.70	0.00
DOLBY LABORATORIES -A-	USD	10'245	817	1'415	9'647	688'077.19	0.05
DOMO INC -B-	USD	6'723			6'723	68'139.40	0.00
DONALDSON	USD	21'122	1'574	3'164	19'532	1'231'801.97	0.09
DONEGAL GROUP -A-	USD	2'596			2'596	32'003.14	0.00
DONNELLEY FINANCIAL SOLUTIONS	USD	4'531		876	3'655	207'783.36	0.01
DORMAN PRODUCTS	USD	4'287			4'287	355'677.54	0.03
DOUBLEVERIFY HOLDINGS INC	USD	9'246	16'442	2'142	23'546	640'464.28	0.05
DOUGLAS DYNAMICS	USD	3'443			3'443	76'097.54	0.01
DOUGLAS ELLIMAN INC	USD	12'024		12'024			
DOUGLAS EMMETT	USD	28'982	3'185	5'696	26'471	308'149.64	0.02
DOXIMITY INC -A-	USD	21'626	3'416		25'042	622'500.57	0.04
DREAM FINDERS HOMES INC -A-	USD	3'321	1'572		4'893	168'595.09	0.01
DRILL-OUIP	USD	5'308			5'308	105'632.90	0.01
DRIVEN BRANDS HOLDINGS INC	USD	11'815	4'100	1'308	14'607	177'372.04	0.01
DT MIDSTREAM INC	USD	16'571	1'585	2'462	15'694	796'419.95	0.06
DUCK CREEK TECHNOLOGIES INC	USD	18'096		18'096			
DUCKHORN PORTFOLIO INC/THE	USD	7'938	3'151		11'089	92'860.87	0.01
DUCOMMUN	USD	2'580			2'580	108'412.66	0.01
DUN & BRADSTREET HOLDINGS INC	USD	44'686	9'812		54'498	505'802.58	0.04
DUOLINGO INC -A-	USD	3'754	3'244	613	6'385	1'343'750.58	0.10
DUTCH BROS INC -A-	USD	8'055	4'114		12'169	312'144.18	0.02
DXC TECHNOLOGY CO	USD	39'044	1'361	7'047	33'358	642'110.87	0.05
DXP ENTERPRISES	USD	3'359			3'359	105'061.31	0.01
DYCOM INDUSTRIES	USD	6'512	910	1'195	6'227	693'577.38	0.05
DYNAVAX TECHNOLOGIES	USD	18'460	6'261	4'925	19'796	220'858.40	0.02
DYNE THERAPEUTICS INC	USD	4'180	6'733		10'913	258'497.47	0.02
DYNEX CAPITAL INC	USD	10'271			10'271	111'606.05	0.01
E.W. SCRIPPS -A-	USD	7'911			7'911	28'073.48	0.00
E2OPEN PARENT HOLDINGS INC -A-	USD	42'751		18'560	24'191	90'106.07	0.01
EAGLE BANCORP	USD	6'926			6'926	145'272.73	0.01
EAGLE MATERIALS	USD	8'402	462	942	7'922	1'768'716.86	0.13
EAGLE PHARM	USD	1'666		1'666			
EARTHSTONE ENERGY INC -A-	USD	10'691		10'691			
EASTERLY GOVERNMENT PROPERTIES	USD	13'536			13'536	140'647.56	0.01
EASTERN BANKSHARES INC	USD	35'723		10'852	24'871	282'953.86	0.02
EASTGROUP PROPERTIES	USD	9'611	1'726	1'207	10'130	1'567'170.87	0.11
EAST-WEST BANCORP	USD	31'087	3'728	11'302	23'513	1'508'540.85	0.11
EBIX	USD	4'839		4'839			
ECHOSTAR	USD	7'206	18'568		25'774	297'539.33	0.02
ECOVYST INC	USD	17'959	4'385		22'344	189'866.39	0.01
EDGEWELL PERSONAL CARE	USD	7'755			7'755	260'790.23	0.02
EDGEWISE THERAPEUTICS INC	USD		9'251		9'251	133'025.45	0.01
EDITAS MEDICINE	USD	13'698	3'232	5'538	11'392	100'915.49	0.01
EL POLLO LOCO HOLDINGS INC	USD	3'628		3'628			
ELANCO ANIMAL HEALTH INC	USD		119'818	9'817	110'001	1'539'148.04	0.11
ELEMENT SOLUTIONS INC	USD	52'614	4'061	6'480	50'195	1'038'695.34	0.07
ELF BEAUTY INC	USD	11'134	2'129	1'211	12'052	2'213'031.16	0.16
ELLINGTON FINANCIAL INC	USD	11'820	3'272		15'092	150'569.35	0.01
EMBECTA CORPORATION	USD	11'980	784	3'811	8'953	112'578.81	0.01
EMCOR GROUP	USD	8'211	1'287	1'902	7'596	2'097'056.20	0.15
EMERGENT BIOSOLUTIONS	USD	8'978		8'978			
EMPIRE STATE REALTY TRUST -A-	USD	23'469	4'294	7'686	20'077	176'260.03	0.01
EMPLOYERS HOLDINGS	USD	4'244			4'244	170'823.05	0.01
ENACT HOLDINGS INC	USD	6'436			6'436	157'097.45	0.01
ENANTA PHARMACEUTICALS	USD	4'296		4'296			
ENCOMPASS HEALTH CORP	USD	16'612	2'109	2'529	16'192	1'060'799.47	0.08
ENCORE CAPITAL GROUP	USD	3'947			3'947	166'827.72	0.01
ENCORE WIRE	USD	4'304	312	1'371	3'245	688'638.99	0.05
ENDEAVOR GROUP HOLDINGS INC -A-	USD	18'248	28'051	5'306	40'993	868'129.76	0.06
ENERGIZER HOLDINGS - WHEN ISSUED	USD	15'026		4'425	10'601	266'509.57	0.02
ENERGY RECOVERY	USD	8'274			8'274	113'876.56	0.01
ENERGY VAULT HOLDINGS INC	USD	17'022		17'022			

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ENERPAC TOOL GROUP CORP -A-	USD	9'717	3'034	4'021	8'730	259'139.05	0.02
ENERSYS	USD	8'935	1'002	1'232	8'705	704'286.92	0.05
ENFUSION INC -A-	USD	4'516			4'516	34'477.27	0.00
ENGAGESMART INC	USD		10'667	10'667			
ENHABIT INC	USD	10'470	3'146	6'877	6'739	53'406.96	0.00
ENLINK MIDSTREAM	USD	44'547	7'099	14'339	37'307	405'054.32	0.03
ENLIVEN THERAPEUTICS INC	USD		4'919		4'919	69'173.79	0.00
ENNIS	USD	4'788	1'051		5'839	104'477.32	0.01
ENOVA INTERNATIONAL	USD	6'825			6'825	380'122.04	0.03
ENOVIX CORP	USD	14'121	13'696		27'817	238'822.24	0.02
ENPRO INDUSTRIES (w)	USD	3'235	251	380	3'106	426'171.61	0.03
ENSIGN GROUP	USD	8'785	1'824	1'889	8'720	959'198.13	0.07
ENTERPRISE FINANCIAL SERVICES	USD	7'550		1'697	5'853	205'744.82	0.01
ENTRADA THERAPEUTICS INC	USD	3'291			3'291	38'339.60	0.00
ENTRAVISION COMMUNICATIONS -A-	USD		13'062		13'062	44'282.31	0.00
ENVESTNET	USD	7'524	1'768	2'433	6'859	311'229.54	0.02
ENVISTA HOLDINGS CORP	USD	27'144	4'820	5'428	26'536	482'520.07	0.03
ENVIVA INC	USD	5'414		5'414			
EPLUS	USD	4'309			4'309	312'615.75	0.02
EPR PROPERTIES	USD	16'820	1'129	1'469	16'480	596'138.96	0.04
EORX INC	USD	28'980	17'897	46'877			
EQUITRANS MIDSTREAM CORP	USD	69'861	14'605	17'163	67'303	633'537.01	0.04
EQUITY BANCSHARES INC -A-	USD	2'987			2'987	83'720.48	0.01
EQUITY COMMONWEALTH	USD	24'002	2'500	3'155	23'347	387'116.13	0.03
ERASCA INC	USD	10'766		10'766			
ESAB CORP	USD	10'477	3'558	1'500	12'535	1'094'070.97	0.08
ESCO TECHNOLOGIES	USD	5'828	941	2'684	4'085	366'508.02	0.03
ESPERION THERAPEUTICS	USD	11'599		11'599			
ESS TECH INC	USD	10'578		10'578			
ESSENTIAL PROPERTIES REALTY TR	USD	30'959	3'553	1'424	33'088	696'059.76	0.05
ETHAN ALLEN INTERIORS	USD	3'205			3'205	94'346.17	0.01
EURONET WORLDWIDE	USD	11'041	1'041	2'639	9'443	910'009.52	0.06
EUROPEAN WAX CENTER INC -A-	USD	4'212	2'190		6'402	79'937.72	0.01
EVENTBRITE INC -A-	USD	17'102	4'237	9'166	12'173	60'026.84	0.00
EVERBRIDGE INC	USD	9'425	1'666	4'767	6'324	157'426.39	0.01
EVERCOMMERCE INC	USD	5'779		5'779			
EVERCORE PARTNERS -A-	USD	6'127	837	1'134	5'830	960'408.02	0.07
EVERI HOLDINGS	USD	14'710			14'710	153'623.35	0.01
EVERQUOTE INC -A-	USD	4'254		4'254			
EVGO INC	USD	15'038	10'712	25'750			
EVO PAYMENTS INC -A-	USD	10'301		10'301			
EVOLENT HEALTH	USD	17'516	8'733	3'440	22'809	681'073.37	0.05
EVOLUS INC	USD	7'135	3'016		10'151	132'559.19	0.01
EVOLV TECHNOLOGIES HOLDINGS IN -A-	USD	12'129	5'116		17'245	72'433.83	0.01
EVOQUA WATER TECHNOLOGIES CORP	USD	20'317		20'317			
EXCELERATE ENERGY INC -A-	USD	3'786			3'786	52'340.77	0.00
EXELIXIS	USD	70'998	13'841	24'108	60'731	1'171'155.09	0.08
EXLSERVICE HOLDINGS	USD	5'585	23'228	3'035	25'778	706'396.71	0.05
EXP WORLD HOLDINGS INC	USD	15'254			15'254	175'960.38	0.01
EXPENSIFY INC -A-	USD	2'695	4'858	7'553			
EXPONENT	USD	11'056	1'103	1'372	10'787	768'343.42	0.05
EXTREME NETWORKS	USD	28'043	6'909	6'330	28'622	318'571.50	0.02
EYEPOINT PHARMACEUTICALS INC	USD		9'467		9'467	226'830.15	0.02
EZCORP -A- (nv)	USD	11'059			11'059	102'153.02	0.01
F&G ANNUITIES & LIFE INC	USD		4'135		4'135	137'561.64	0.01
FARMERS NATIONAL BANC CORP	USD	9'431			9'431	111'945.72	0.01
FARMLAND PARTNERS INC	USD	10'637			10'637	110'525.13	0.01
FARO TECHNOLOGIES	USD	3'604		3'604			
FASTLY INC -A-	USD	22'232	2'153		24'385	305'338.96	0.02
FATE THERAPEUTICS INC	USD	15'625		15'625			
FB FINANCIAL CORP	USD	8'711	916	1'260	8'367	262'583.44	0.02
FEDERAL AGRICULTURAL MORTGAGE -C-	USD	1'621	534	713	1'442	227'123.79	0.02
FEDERAL SIGNAL	USD	10'427	887	1'827	9'487	684'267.15	0.05
FEDERATED INVESTORS -B-	USD	13'927	3'031	3'373	13'585	421'436.50	0.03
FIBROGEN	USD	19'438		19'438			
FIGS INC -A-	USD	15'403	11'576		26'979	124'247.43	0.01
FIRST ADVANTAGE CORP	USD	13'458	4'701	7'398	10'761	148'389.87	0.01
FIRST AMERICAN FINANCIAL	USD	17'753	1'628	2'683	16'698	858'838.54	0.06
FIRST BANCORP	USD	7'349	1'969		9'318	279'957.17	0.02
FIRST BANCSHARES INC/THE	USD	4'712	1'244		5'956	130'224.07	0.01
FIRST BUSEY	USD	8'460	2'657		11'117	225'739.09	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
FIRST COMMONWEALTH FINANCIAL	USD	21'758			21'758	249'645.22	0.02
FIRST COMMUNITY BANCSHARES	USD	2'788	2'611	1'949	3'450	100'677.28	0.01
FIRST FINANCIAL	USD	2'350			2'350	77'040.80	0.01
FIRST FINANCIAL BANCORP	USD	14'936			14'936	285'399.96	0.02
FIRST FINANCIAL BANKSHARES	USD	29'604	3'077	3'900	28'781	784'126.36	0.06
FIRST FOUNDATION INC	USD	11'121		11'121			
FIRST HAWAIIAN	USD	22'514	5'163	6'305	21'372	394'453.95	0.03
FIRST HORIZON NATIONAL	USD		124'746		124'746	1'548'836.61	0.11
FIRST INDUSTRIAL REALTY TRUST	USD	29'136	3'637	3'199	29'574	1'380'212.01	0.10
FIRST MERCHANTS	USD	12'637			12'637	369'438.31	0.03
FIRST MID-ILLINOIS BANCSHARES	USD	3'997	1'041		5'038	134'419.00	0.01
FIRST OF LONG ISLAND	USD	3'552		3'552			
FIRST WATCH RESTAURANT GROUP I	USD	3'697	3'153		6'850	151'097.81	0.01
FIRSTCASH HOLDINGS INC	USD	6'831	2'838	1'537	8'132	819'903.46	0.06
FISKER INC -A-	USD	33'376	6'226	39'602			
FIVE BELOW	USD	9'208	1'551	1'750	9'009	1'591'990.76	0.11
FIVE STAR BANCORP	USD	2'126			2'126	44'424.33	0.00
FIVE9	USD	11'731	1'874	1'908	11'697	628'295.85	0.04
FLOOR & DECOR HOLDINGS INC	USD	23'392	2'597	3'532	22'457	2'395'121.03	0.17
FLOW TRADERS LTD	EUR	2'103	754		2'857	45'274.10	0.00
FLOWERS FOODS	USD	34'633	3'588	5'703	32'518	641'976.75	0.05
FLOWSERVE	USD	22'636	2'168	3'551	21'253	792'001.06	0.06
FLUENCE ENERGY INC -A-	USD	8'265	4'615		12'880	173'413.62	0.01
FLUOR (new)	USD	30'688	9'395	3'484	36'599	1'185'978.73	0.08
FLUSHING FINANCIAL	USD	6'713			6'713	75'899.96	0.01
FLYWIRE CORP	USD	5'943	17'191		23'134	578'330.35	0.04
FNB	USD	60'162	8'938	10'979	58'121	682'729.66	0.05
FOCUS FINANCIAL PARTNERS INC -A-	USD	13'249		13'249			
FOOT LOCKER	USD	14'434	1'540	1'901	14'073	426'661.62	0.03
FORESTAR GROUP INC	USD	3'260	1'590		4'850	144'008.85	0.01
FORGE GLOBAL HOLDINGS INC	USD		22'965		22'965	42'061.97	0.00
FORGEROCK INC -A-	USD	7'871		7'871			
FORMFACTOR	USD	17'507	2'407	3'228	16'686	632'242.15	0.04
FORRESTER RESEARCH	USD	2'161			2'161	38'381.37	0.00
FORTREA HOLDINGS INC	USD		20'512	2'055	18'457	610'119.97	0.04
FORWARD AIR	USD	5'964		402	5'562	181'851.04	0.01
FOUR CORNERS PROPERTY TRUST	USD	13'315			13'315	283'502.79	0.02
FOX FACTORY HOLDING	USD	9'257	198	453	9'002	401'017.71	0.03
FRANCHISE GROUP INC -A-	USD	4'674		4'674			
FRANKLIN COVEY CO	USD	2'544			2'544	85'528.90	0.01
FRANKLIN ELECTRIC	USD	6'340	1'070	1'324	6'086	557'131.97	0.04
FRESHPET INC	USD	8'470	899	1'863	7'506	747'071.47	0.05
FRESHWORKS INC -A-	USD	30'671	12'474	6'788	36'357	654'378.16	0.05
FREYR BATTERY INC	USD		21'831	21'831			
FRONTDOOR INC	USD	13'375	2'548	3'406	12'517	345'649.69	0.02
FRONTIER COMMUNICATIONS PARENT	USD	43'687	3'577	6'838	40'426	842'951.01	0.06
FRONTIER GROUP HOLDINGS INC	USD	7'952			7'952	48'595.46	0.00
FRP HOLDINGS INC	USD	1'123	496		1'619	85'822.90	0.01
FRT HOLDCO REIT	USD	12'361	1'526	2'029	11'858	1'053'045.68	0.07
FTI CONSULTING	USD	5'747	877	1'112	5'512	1'004'124.54	0.07
FUBOTV INC	USD	40'154	62'722	40'154	62'722	114'327.34	0.01
FUELCCELL ENERGY INC	USD	90'226			90'226	94'544.99	0.01
FULCRUM THERAPEUTICS INC	USD	8'030		8'030			
FULGENT GENETICS INC	USD	3'382			3'382	67'185.04	0.00
FULTON FINANCIAL	USD	27'072	3'278	4'716	25'634	347'613.76	0.02
FUNKO INC -A-	USD	6'091			6'091	37'759.06	0.00
FUTUREFUEL	USD	4'830		4'830			
G1 THERAPEUTICS INC	USD	9'080		9'080			
GALAVO GROWERS	USD	3'908			3'908	99'314.06	0.01
GAMESTOP -A-	USD	42'993	10'999	9'494	44'498	559'144.85	0.04
GAP	USD	33'086	7'827	4'875	36'038	601'036.05	0.04
GARRETT MOTION INC	USD		20'610		20'610	174'587.41	0.01
GATX	USD	5'780	603	1'166	5'217	582'689.15	0.04
GENERAC HOLDINGS	USD		13'897		13'897	1'376'803.77	0.10
GENESCO	USD	2'126			2'126	59'756.62	0.00
GENIE ENERGY LTD -B-	USD		3'927		3'927	63'073.31	0.00
GENTEX	USD	51'871	6'458	6'200	52'129	1'676'829.59	0.12
GENTHERM	USD	5'443	1'728	2'047	5'124	256'552.26	0.02
GENWORTH FINANCIAL -A-	USD	79'889	40'484	20'487	99'886	540'928.17	0.04
GEO GROUP REIT	USD	26'882			26'882	290'446.40	0.02
GERMAN AMERICAN BANCORP	USD	6'189			6'189	171'450.62	0.01

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GERON	USD	80'581	39'445	37'531	82'495	145'283.90	0.01
GETTY REALTY	USD	8'293	2'211		10'504	243'814.75	0.02
GEVO INC	USD	53'008		53'008			
GIBRALTAR INDUSTRIES	USD	6'636			6'636	452'571.98	0.03
G-III APPAREL GROUP	USD	8'773			8'773	257'016.37	0.02
GINKGO BIOWORKS HOLDINGS INC -A-	USD	173'729	93'097	45'641	221'185	296'045.95	0.02
GITLAB INC -A-	USD	12'859	6'771	1'373	18'257	1'159'431.24	0.08
GLACIER BANCORP	USD	18'279	2'834	3'906	17'207	566'981.39	0.04
GLADSTONE COMMERCIAL	USD	8'158			8'158	88'933.26	0.01
GLADSTONE LAND CORP	USD	6'110	1'362		7'472	85'600.05	0.01
GLAIUKOS	USD	7'703	502	1'030	7'175	559'714.39	0.04
GLOBAL INDUSTRIAL COMPANY	USD	4'109			4'109	158'659.32	0.01
GLOBAL MEDICAL REIT INC	USD	14'279			14'279	112'533.21	0.01
GLOBAL NET LEASE	USD	22'314	19'567		41'881	265'896.22	0.02
GLOBALSTAR	USD	107'743	89'004	47'259	149'488	205'348.15	0.01
GLOBUS MEDICAL	USD	13'150	8'451	2'593	19'008	903'669.48	0.06
GMS (reg. shares)	USD	6'339	1'400	1'804	5'935	466'746.08	0.03
GOGO INC	USD	10'146			10'146	72'902.91	0.01
GOLDEN ENTERTAINMENT INC	USD	3'552	1'499		5'051	164'832.42	0.01
GOODRX HOLDINGS INC -A-	USD	14'518			14'518	99'587.34	0.01
GOODYEAR TIRE & RUBBER	USD	61'772	6'370	7'988	60'154	629'275.49	0.04
GOOSEHEAD INSURANCE INC -A-	USD	4'844	464	825	4'483	298'632.82	0.02
GOPRO -A-	USD	20'745			20'745	42'745.38	0.00
GORMAN-RUPP	USD	3'841	902		4'743	155'908.93	0.01
GRAFTECH INTERNATIONAL LTD	USD	41'508	4'535		46'043	71'356.93	0.01
GRAHAM HOLDINGS	USD	636	278	173	741	458'267.75	0.03
GRAN TIERRA ENERGY	USD	59'815		59'815			
GRAN TIERRA ENERGY INC	USD		5'981	5'981			
GRAND CANYON EDUCATION	USD	5'296	2'275	947	6'624	786'267.06	0.06
GRANITE CONSTRUCTION	USD	7'295	1'985	2'505	6'775	307'418.01	0.02
GRANITE POINT MORTGAGE TRUST I	USD	10'087		10'087			
GRANITE RIDGE RESOURCES INC	USD		18'139		18'139	98'230.94	0.01
GRAPHIC PACKAGING HOLDING	USD	52'110	5'649	7'998	49'761	1'137'067.70	0.08
GRAY TELEVISION	USD	12'818	4'331		17'149	88'188.41	0.01
GREAT LAKES DREDGE & DOCK	USD	10'132			10'132	79'761.36	0.01
GREAT SOUTHERN BANCORP	USD	2'000			2'000	91'824.99	0.01
GREEN BRICK PARTNERS INC	USD	4'950	1'150	1'422	4'678	240'977.20	0.02
GREEN DOT -A-	USD	8'231			8'231	59'505.30	0.00
GREEN PLAINS RENEWABLE ENERGY	USD	9'855		1'068	8'787	164'808.68	0.01
GREENBRIER COMPANIES	USD	6'711			6'711	305'814.07	0.02
GREENE COUNTY BANCORP INC	USD		1'447		1'447	36'390.38	0.00
GREIF	USD	4'463	1'441	1'764	4'140	234'990.61	0.02
GREIF INC	USD	1'049	574	989	634	35'740.84	0.00
GRID DYNAMICS HOLDINGS INC -A-	USD	9'014	8'845	5'503	12'356	146'774.20	0.01
GRIFFON	USD	9'039	1'262	1'339	8'962	563'459.90	0.04
GROCERY OUTLET HOLDING CORP	USD	19'966	1'759	1'261	20'464	464'731.10	0.03
GROUP 1 AUTOMOTIVE	USD	2'580	366	771	2'175	518'354.84	0.04
GROUPON INC	USD		3'920		3'920	63'892.86	0.00
GUARDANT HEALTH INC	USD	21'405	2'510		23'915	400'114.09	0.03
GUESS	USD	7'766	1'524	2'910	6'380	142'584.45	0.01
GUIDEWIRE SOFTWARE	USD	17'622	736	5'826	12'532	1'316'940.89	0.09
GULFPORT ENERGY OPERATING CORP	USD	2'509			2'509	313'702.72	0.02
GXO LOGISTICS INC	USD	17'832	3'954	2'521	19'265	878'057.88	0.06
H & E EQUIPMENT SERVICES	USD	7'522	1'660	2'484	6'698	333'178.20	0.02
H & R BLOCK	USD	27'803	2'606	6'729	23'680	1'020'690.93	0.07
HACKETT GROUP	USD	4'865			4'865	105'898.83	0.01
HAEMONETICS	USD	8'561	1'077	1'752	7'886	506'781.20	0.04
HAGERTY INC -A-	USD	4'900			4'900	37'063.73	0.00
HAIN CELESTIAL GROUP	USD	14'891		2'057	12'834	113'011.31	0.01
HALLADOR ENERGY CO	USD		4'715	4'715			
HALOZYME THERAPEUTICS	USD	29'755	1'589	3'339	28'005	981'719.95	0.07
HAMILTON LANE INC -A-	USD	7'851	364	865	7'350	743'324.08	0.05
HANCOCK HOLDING	USD	13'895	2'294	2'814	13'375	513'499.64	0.04
HANMI FINANCIAL	USD	6'005			6'005	79'898.26	0.01
HANNESBRANDS	USD	57'673			57'673	274'237.07	0.02
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL	USD	14'064	4'187	1'720	16'531	366'388.81	0.03
HANOVER INSURANCE	USD	5'940	1'046	1'161	5'825	674'345.49	0.05
HARBORONE BANCORP INC	USD	7'432			7'432	66'621.34	0.00
HARLEY-DAVIDSON	USD	23'089	2'702	3'926	21'865	698'323.89	0.05
HARMONIC	USD	16'631			16'631	192'283.91	0.01
HARMONY BIOSCIENCES HOLDINGS I	USD	5'124	1'982		7'106	200'858.45	0.01

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HARSCO	USD	14'906	3'274		18'180	125'827.71	0.01
HASHICORP INC -A-	USD	15'662	9'237		24'899	571'587.60	0.04
HAVERTY FURNITURE	USD	2'419			2'419	73'061.71	0.01
HAWAIIAN ELECTRIC INDUSTRIES	USD	18'772	8'233	1'599	25'406	272'485.53	0.02
HAWAIIAN HOLDINGS	USD	2'481		2'481			
HAWKINS	USD	3'513	595	1'002	3'106	192'135.51	0.01
HAYNES INTERNATIONAL	USD	2'568			2'568	134'388.04	0.01
HAYWARD HOLDINGS INC	USD	18'851	18'061	3'882	33'030	430'166.52	0.03
HB FULLER	USD	8'594	1'354	1'554	8'394	587'840.91	0.04
HBT FINANCIAL INC	USD	2'481			2'481	41'639.89	0.00
HCI GROUP	USD	1'547			1'547	132'980.81	0.01
HEALTH CATALYST INC	USD	6'741	3'419		10'160	74'434.95	0.01
HEALTHCARE REALTY TRUST INC -A-	USD		86'362		86'362	1'047'928.79	0.07
HEALTHCARE SERVICES GROUP	USD	11'180			11'180	125'618.13	0.01
HEALTHEQUITY	USD	18'450	2'566	3'039	17'977	1'307'704.76	0.09
HEALTHSTREAM	USD	4'645	837		5'482	131'687.11	0.01
HEARTLAND EXPRESS	USD	13'300	2'253	5'099	10'454	117'644.93	0.01
HEARTLAND FINANCIAL USA	USD	8'881	1'556	2'169	8'268	247'536.50	0.02
HECLA MINING	USD	131'251	16'572	23'569	124'254	387'323.19	0.03
HEIDRCK & STRUGGLES INTERNATIONAL	USD	4'711		1'547	3'164	94'727.32	0.01
HELIOS TECHNOLOGIES INC	USD	7'369	669	727	7'311	284'228.32	0.02
HELIX ENERGY SOLUTIONS GROUP	USD	21'460	2'849		24'309	192'650.20	0.01
HELMERICH & PAYNE	USD	23'641	888	9'085	15'444	522'080.86	0.04
HERC RENTALS	USD	3'839	1'502	946	4'395	614'102.60	0.04
HERITAGE COMMERCE	USD	13'479			13'479	98'394.78	0.01
HERITAGE FINANCIAL	USD	5'400	2'075		7'475	120'783.37	0.01
HERITAGE-CRYSTAL CLEAN INC	USD	3'041	857	3'898			
HERMAN MILLER	USD	11'995	1'710	2'332	11'373	305'946.94	0.02
HERON THERAPEUTICS	USD	27'635		27'635			
HERTZ GLOBAL HOLDINGS INC	USD	33'290		10'166	23'124	159'842.58	0.01
HESKA (reg. shares)	USD	1'551			1'551		
HEXCEL	USD	14'396	1'394	2'108	13'682	897'082.70	0.06
HIBBETT SPORTS	USD	2'211			2'211	159'550.28	0.01
HIGHPEAK ENERGY INC	USD		5'278		5'278	77'010.82	0.01
HIGHWOODS PROPERTIES	USD	18'735		1'861	16'874	363'292.78	0.03
HILLENBRAND INC	USD	15'549	690	5'352	10'887	455'846.48	0.03
HILLEVAX INC	USD	2'407	2'035		4'442	70'992.92	0.01
HILLMAN SOLUTIONS CORP	USD	19'696	22'108		41'804	358'539.21	0.03
HILLTOP HOLDINGS	USD	11'125	1'032	2'182	9'975	271'237.70	0.02
HILTON GRAND VACATIONS	USD	14'302	1'006	3'370	11'938	471'785.17	0.03
HIMS & HERS HEALTH INC	USD	26'862	3'382		30'244	347'277.53	0.02
HINGHAM INSTITUTION FOR SAVING	USD	276			276	40'825.03	0.00
HIPPO HOLDINGS INC	USD	2'093		2'093			
HIRERIGHT HOLDINGS CORP	USD	4'698		4'698			
HNI	USD	8'583	2'341	3'660	7'264	286'622.74	0.02
HOLLEY INC	USD	7'722	10'036	7'722	10'036	37'912.10	0.00
HOME BANCSHARES	USD	41'642	4'618	5'438	40'822	843'300.10	0.06
HOMESTREET	USD	3'123		3'123			
HOPE BANCORP	USD	25'710			25'710	248'352.52	0.02
HORACE MANN EDUCATORS	USD	6'390			6'390	203'633.54	0.01
HORIZON BANCORP	USD	10'217			10'217	108'320.27	0.01
HOSTESS BRANDS INC	USD	22'364	2'802	25'166			
HOULIHAN LOKEY -A-	USD	10'836	2'134	1'108	11'862	1'343'882.60	0.10
HOVNANIAN ENTERPRISES INC -A-	USD		1'012		1'012	139'604.20	0.01
HOWARDS HUGHES	USD	6'162	282	6'444			
HUB GROUP -A-	USD	5'559	5'500	1'331	9'728	364'316.47	0.03
HUDSON PACIFIC	USD	23'261			23'261	129'860.63	0.01
HUDSON TECHNOLOGIES INC	USD		8'244		8'244	106'349.50	0.01
HUNTSMAN	USD	37'208	1'575	11'409	27'374	617'075.20	0.04
HURON CONSULTING GROUP	USD	4'251	417	631	4'037	348'835.29	0.02
HYATT HOTELS	USD	10'903		10'903			
HYLIION HOLDINGS CORP -A-	USD	28'045		28'045			
HYSTER-YALE MATERIALS HANDLING -A-	USD	1'084	449		1'533	79'482.19	0.01
HYZON MOTORS INC -A-	USD	13'867		13'867			
I3 VERTICALS INC -A-	USD	5'691			5'691	106'790.32	0.01
IAA SPINCO INC	USD	22'319		22'319			
IAC/INTERACTIVECORP	USD	17'652	1'194	2'206	16'640	832'264.79	0.06
ICF INTERNATIONAL	USD	3'048	222	324	2'946	401'701.83	0.03
ICU MEDICAL	USD	4'503	274	1'442	3'335	320'772.87	0.02
IDACORP	USD	11'261	880	1'067	11'074	859'190.73	0.06
IDEAYA BIOSCIENCES INC	USD	7'767	3'479	4'728	6'518	256'555.74	0.02

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IDT -B-	USD	4'011			4'011	131'423.25	0.01
IES HOLDINGS INC	USD	1'729			1'729	167'352.26	0.01
IGM BIOSCIENCES INC	USD	1'319		1'319			
IHEARTMEDIA INC -A-	USD	18'247			18'247	44'507.29	0.00
IMMUNITYBIO	USD	24'089	6'478		30'567	127'313.31	0.01
IMMUNOGEN	USD	41'004	9'151	50'155			
IMMUNOME INC	USD		7'967		7'967	169'773.56	0.01
IMMUNOVANT INC	USD	7'672	8'778	5'352	11'098	345'652.45	0.02
IMPINJ	USD	4'621	438	322	4'737	455'580.81	0.03
IMPRIMIS PHARMACEUTICALS	USD		6'209		6'209	59'184.70	0.00
INARI MEDICAL INC	USD	6'951	2'836	1'779	8'008	325'216.99	0.02
INDEPENDENCE REALTY TRUST	USD	50'505		2'681	47'824	616'519.53	0.04
INDEPENDENT BANK	USD	7'543	1'352	2'000	6'895	316'748.79	0.02
INDEPENDENT BANK	USD	7'790	480		8'270	318'452.64	0.02
INDEPENDENT BANK CORP/MI	USD	3'060			3'060	65'881.00	0.00
INDIE SEMICONDUCTOR INC -A-	USD	13'347	17'105	5'135	25'317	137'994.81	0.01
INDUS REALTY TRUST INC	USD	802		802			
INFINERA	USD	34'464	8'962	6'591	36'835	162'826.19	0.01
INFORMATICA INC -A-	USD	7'005	3'962		10'967	314'629.03	0.02
INGEVITY	USD	6'094		570	5'524	222'197.74	0.02
INGLES MARKETS -A-	USD	3'014			3'014	204'385.57	0.01
INGREDION	USD	11'201	1'092	1'592	10'701	1'108'414.82	0.08
INHIBRX INC	USD	4'862			4'862	156'823.71	0.01
INNOSPEC	USD	4'034	302	418	3'918	428'736.63	0.03
INNOVATIVE INDUSTRIAL PROPERTI	USD	6'161		6'161			
INNOVIVA	USD	14'054			14'054	189'096.36	0.01
INOGEN	USD	3'317		3'317			
INOVO PHARMACEUTICALS	USD	38'231		38'231			
INSIGHT ENTERPRISES	USD	5'952	1'026	2'702	4'276	707'873.10	0.05
INSMED	USD	29'991	4'303	5'110	29'184	712'357.34	0.05
INSPERITY	USD	7'993	820	1'069	7'744	694'113.23	0.05
INSPIRE MEDICAL SYSTEMS INC	USD	6'290	930	799	6'421	1'012'307.84	0.07
INSTALLED BUILDING PRODUCTS	USD	5'176	780	831	5'125	1'078'262.29	0.08
INSTEEL INDUSTRIES	USD	3'645	792		4'437	142'255.80	0.01
INTAPP INC	USD	2'246	5'176	1'706	5'716	197'456.03	0.01
INTEGER HOLDINGS	USD	5'462	1'010	1'299	5'173	502'387.10	0.04
INTEGRA LIFESCIENCES HOLDINGS	USD	12'318	1'053	1'591	11'780	382'868.11	0.03
INTEGRAL AD SCIENCE HOLDING CO	USD		12'886		12'886	117'554.09	0.01
INTELLIA THERAPEUTICS	USD	10'787	4'475	1'239	14'023	396'621.57	0.03
INTER PARFUMS	USD	4'023	409	384	4'048	522'985.54	0.04
INTERACTIVE BROKERS GROUP	USD	21'720	3'766	2'864	22'622	2'165'710.02	0.15
INTERCEPT PHARMACEUTICALS	USD	7'869		7'869			
INTERDIGITAL	USD	6'395		880	5'515	519'721.07	0.04
INTERFACE	USD	13'905			13'905	192'479.02	0.01
INTERNATIONAL BANCSHARES	USD	9'161	1'965	2'326	8'800	402'092.72	0.03
INTERNATIONAL MONEY EXPRESS IN	USD	7'131			7'131	123'701.94	0.01
INTRA-CELLULAR THERAPIES	USD	13'681	2'095	2'384	13'392	819'813.50	0.06
INTREPID POTASH INC	USD	2'148		2'148			
INVENTRUST PROPERTIES CORP	USD	14'541			14'541	323'307.31	0.02
INVESCO MORTGAGE CAPITAL INC	USD	5'847	2'036		7'883	62'681.47	0.00
INVESTORS REAL ESTATE TRUST	USD	3'180			3'180	155'662.38	0.01
INVITAE	USD	45'032		45'032			
IONIS PHARMACEUTICALS	USD	28'539	3'673	4'188	28'024	1'115'641.07	0.08
IONQ INC	USD	29'635	16'133	5'462	40'306	367'696.35	0.03
IOVANCE BIOTHERAPEUTICS INC	USD	18'828	31'781	9'741	40'868	572'550.01	0.04
IPG PHOTONICS	USD	7'979		1'273	6'706	509'900.87	0.04
IRADIMED CORP	USD		1'614		1'614	59'648.89	0.00
IRHYTHM TECHNOLOGIES INC	USD	4'786	1'178	1'221	4'743	495'542.30	0.04
IRIDIUM COMMUNICATIONS	USD	18'492	2'853	3'115	18'230	464'724.00	0.03
IROBOT	USD	4'202			4'202	42'218.38	0.00
IRONWOOD PHARMACEUTICALS -A-	USD	29'160			29'160	242'135.84	0.02
ISTAR FINANCIAL	USD	16'521		16'521			
ITEOS THERAPEUTICS INC	USD	3'451			3'451	32'545.75	0.00
ITRON	USD	7'407	487	771	7'123	581'311.39	0.04
ITT	USD	18'244	2'086	2'064	18'266	2'028'878.98	0.14
IVANHOE ELECTRIC INC / US	USD	10'207	3'051		13'258	86'391.22	0.01
IVERIC BIO INC	USD	23'725	2'404	26'129			
J&J SNACK FOODS	USD	3'634	306	663	3'277	418'643.02	0.03
JABIL CIRCUIT	USD	23'225	505	23'730			
JACK IN THE BOX	USD	3'325			3'325	213'734.37	0.02
JACKSON FINANCIAL INC -A-	USD	11'415	6'390	6'292	11'513	558'091.86	0.04

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JAMF HOLDING CORP	USD	5'607	2'535		8'142	128'979.93	0.01
JANUS INTERNATIONAL GROUP INC	USD	18'283	14'159		32'442	409'939.14	0.03
JANUX THERAPEUTICS INC	USD	2'720			2'720	115'876.30	0.01
JBG SMITH PROPERTIES	USD	17'578	2'051	5'183	14'446	210'907.49	0.01
JEFFERIES FINANCIAL GROUP INC	USD	41'024	5'209	9'593	36'640	1'349'271.53	0.10
JELD-WEN HOLDING INC	USD	14'532	2'376	4'364	12'544	201'032.97	0.01
JETBLUE AIRWAYS	USD	18'929			18'929	108'009.65	0.01
JOBY AVIATION INCORPORATION	USD	30'863	16'067	10'837	36'093	178'615.51	0.01
JOHN B SAN FILIPPO	USD	2'005			2'005	180'736.95	0.01
JOHN BEAN TECHNOLOGIES	USD	5'199	913	1'076	5'036	450'014.02	0.03
JOHN WILEY & SONS -A-	USD	7'465		1'038	6'427	188'740.02	0.01
JOHNSON OUTDOORS INC	USD	914			914	36'990.15	0.00
JONES LANG LASALLE	USD	8'115	753	1'159	7'709	1'291'396.92	0.09
KADANT	USD	2'635	329	480	2'484	737'781.56	0.05
KAISER ALUMINIUM	USD	3'443			3'443	219'864.28	0.02
KAMAN -A-	USD	6'537	1'469	1'947	6'059	244'411.20	0.02
KAR AUCTION SERVICES	USD	19'822	5'842	8'888	16'776	225'573.11	0.02
KARUNA THERAPEUTICS INC	USD	5'803	1'947	637	7'113	1'966'531.13	0.14
KARYOPHARM THERAPEUTICS	USD	22'548		22'548			
KB HOME	USD	12'543	2'175		12'430	727'101.84	0.05
KBR	USD	30'953	1'626	2'445	30'134	1'592'887.08	0.11
KEARNY FINANCIAL	USD	12'742			12'742	71'359.96	0.01
KELLY SERVICES -A-	USD	5'320			5'320	114'912.97	0.01
KEMPER	USD	14'486	2'333	2'434	14'385	726'192.35	0.05
KENNAMETAL	USD	16'414			16'414	364'807.40	0.03
KENNEDY-WILSON HOLDINGS	USD	20'599		2'450	18'149	140'315.96	0.01
KEROS THERAPEUTICS INC	USD	2'347	1'772		4'119	244'824.81	0.02
KEZAR LIFE SCIENCES INC	USD	12'470		12'470			
KFORCE	USD	4'815		680	4'135	253'567.82	0.02
KILROY REALTY	USD	17'584	3'932	3'372	18'144	605'365.28	0.04
KIMBALL INTERNATIONAL	USD	3'741			3'741	74'152.03	0.01
KIMBELL ROYALTY PARTNERS LP	USD	11'080	2'780		13'860	191'489.97	0.01
KINETIK HOLDINGS INC -A-	USD	2'952	994		3'946	122'726.30	0.01
KINSLER CAPITAL GROUP	USD	4'685	621	397	4'909	2'231'279.98	0.16
KIRBY	USD	3'698		632	3'066	236'826.69	0.02
KITE REALTY GROUP TRUST	USD	36'873	17'218	7'259	46'832	882'915.69	0.06
KKR REAL ESTATE FINANCE TRUST	USD	11'282	2'647	5'453	8'476	72'770.51	0.01
KLAVIYO INC	USD		7'778		7'778	181'498.77	0.01
KNIFE RIVER CORP	USD		13'174	1'176	11'998	782'759.44	0.06
KNOWLES	USD	15'443	5'442	6'730	14'155	203'667.53	0.01
KODIAK GAS SERVICES INC	USD		4'750		4'750	106'658.05	0.01
KODIAK SCIENCES INC	USD	5'673		5'673			
KOHL'S	USD	21'133	1'382	4'606	17'909	439'509.40	0.03
KONTOOR BRANDS INC	USD	8'387	1'825	2'415	7'797	405'833.93	0.03
KOPPERS HOLDINGS	USD	5'355	700	1'287	4'768	237'720.14	0.02
KORN FERRY INTERNATIONAL	USD	8'894	1'638	2'360	8'172	458'094.27	0.03
KOSMOS ENERGY LTD	USD	76'531	13'744	18'815	71'460	386'359.19	0.03
KRATOS DEFENSE & SECURITY SOLUTIONS	USD	26'344	25'040	28'686	22'698	364'562.75	0.03
KRISPY KREME INC	USD	13'996	7'072	5'083	15'985	182'140.61	0.01
KRONOS WORLDWIDE	USD	4'255			4'255	34'058.33	0.00
KRYSTAL BIOTECH INC	USD	2'685	1'208	1'096	2'797	392'763.68	0.03
KULICKE & SOFFA INDUSTRIES	USD	10'007	1'002	2'235	8'774	367'914.48	0.03
KURA ONCOLOGY INC	USD	8'733			8'733	162'104.07	0.01
KURA SUSHI USA INC -A-	USD	899	464		1'363	114'055.56	0.01
KYMERA THERAPEUTICS INC	USD	7'795			7'795	293'091.93	0.02
KYNDRYL HOLDINGS INC	USD	41'471	15'303	6'545	50'229	971'727.41	0.07
LADDER CAPITAL -A-	USD	26'519	3'144	3'990	25'673	244'378.04	0.02
LAKELAND BANCORP	USD	14'522		2'518	12'004	123'460.69	0.01
LAKELAND FINANCIAL	USD	5'761	1'526	1'870	5'417	303'849.22	0.02
LAMAR ADVERTISING -A-	USD	19'255	1'944		17'117	1'896'496.95	0.13
LANCASTER COLONY	USD	4'303		217	4'086	744'493.13	0.05
LANDSTAR SYSTEMS	USD	6'083	780	1'055	5'808	972'740.47	0.07
LANTHEUS HOLDINGS INC	USD	14'757	1'864	2'100	14'521	835'990.43	0.06
LANZATECH GLOBAL INC	USD		6'292	6'292			
LAREDO PETROLEUM INC	USD	3'049	2'717	1'483	4'283	189'816.90	0.01
LATHAM GROUP INC	USD	9'059		9'059			
LATTICE SEMICONDUCTOR	USD	30'293	1'232	31'525			
LAUREATE EDUCATION INC	USD	29'090	4'431	5'022	28'499	336'525.72	0.02
LAWSON PRODUCTS	USD	1'059	1'281		2'340	64'720.77	0.00
LA-Z-BOY INCORPORATED	USD	8'648	850		9'498	317'732.27	0.02
LCI INDUSTRIES (reg. shares)	USD	4'141	776	984	3'933	436'300.20	0.03

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LEGACY HOUSING CORP	USD		2'302		2'302	52'135.81	0.00
LEGALZOOM.COM INC	USD		29'071		29'071	317'425.29	0.02
LEGGETT & PLATT	USD	23'062		1'828	21'234	381'810.10	0.03
LEMAITRE VASCULAR INC	USD	2'959	1'261		4'220	260'117.97	0.02
LEMONADE INC	USD	9'668	5'287	4'266	10'689	152'856.17	0.01
LENDINGCLUB CORP	USD	17'402	5'770		23'172	165'479.51	0.01
LENDINGTREE	USD	2'256		2'256			
LEONARDO DRS INC	USD	8'354	8'573		16'927	338'498.69	0.02
LESLIE'S INC	USD	25'552	3'111		28'663	199'392.40	0.01
LEVI STRAUSS & CO -A-	USD	15'296			15'296	244'733.07	0.02
LEXICON GENETICS	USD	10'436	12'346	22'782			
LEXINGTON REALTY TRUST	USD	46'111	21'265	5'338	62'038	473'081.04	0.03
LGI HOMES	USD	3'537	1'389	444	4'482	450'276.51	0.03
LIBERTY MEDIA BRAVES -A-	USD	1'513		1'513			
LIBERTY MEDIA BRAVES -C-	USD	8'576		8'576			
LIBERTY MEDIA CORP	USD		11'335		11'335	397'450.13	0.03
LIBERTY MEDIA CORP-LIBERTY LIV	USD		4'265		4'265	144'928.46	0.01
LIBERTY OILFIELD SERVICES INC -A-	USD	20'814	7'798	3'509	25'103	472'599.43	0.03
LIFE STORAGE	USD	14'423	729	15'152			
LIFE TIME GROUP HOLDINGS INC	USD	5'696	11'494	4'618	12'572	152'107.62	0.01
LIFESTANCE HEALTH GROUP INC	USD		15'949		15'949	117'268.08	0.01
LIGAND PHARMACEUTICALS	USD	3'559			3'559	248'676.52	0.02
LIGHTWAVE LOGIC INC	USD	21'985			21'985	81'502.03	0.01
LINCOLN ELECTRIC HOLDINGS	USD	12'169	2'147	1'591	12'725	2'875'241.35	0.20
LINCOLN NATIONAL	USD	37'202	5'165	14'764	27'603	669'391.33	0.05
LINDBLAD EXPEDITIONS HOLDINGS	USD	5'734	2'343		8'077	65'931.00	0.00
LINDSAY	USD	2'536		746	1'790	188'057.10	0.01
LIQUIDIA CORP	USD		9'621		9'621	119'961.90	0.01
LIQUIDITY SERVICES	USD	5'223	1'754	3'220	3'757	59'317.30	0.00
LITHIA MOTORS -A-	USD	4'570	594	708	4'456	1'173'446.72	0.08
LITTELFUSE	USD	4'116	696	780	4'032	845'853.34	0.06
LIVE OAK BANCSHARES	USD	5'295	1'720		7'015	245'356.05	0.02
LIVENT CORP	USD	30'388	54'347	84'735			
LIVEPERSON	USD	15'820		15'820			
LIVERAMP HOLDINGS INC	USD	14'006		3'867	10'139	312'302.02	0.02
LONGBOARD PHARMACEUTICALS INC	USD		4'586		4'586	89'568.53	0.01
LOUISIANA-PACIFIC	USD	12'629	1'140	3'215	10'554	687'436.47	0.05
LOVESAC CO/THE	USD	1'922		1'922			
LSB INDUSTRIES	USD	11'564			11'564	74'945.53	0.01
LSI INDUSTRIES INC	USD		4'970		4'970	63'151.34	0.00
LTC PROPERTIES	USD	9'481	2'351	3'375	8'457	234'279.84	0.02
LUCID GROUP INC	USD		201'651		201'651	585'968.38	0.04
LUMEN TECHNOLOGIES INC	USD	208'254		44'403	163'851	233'735.12	0.02
LUMENTUM HOLDINGS (when issued)	USD	11'856	2'216	3'027	11'045	471'409.80	0.03
LUMINAR TECHNOLOGIES INC -A-	USD	42'764	14'212		56'976	119'908.43	0.01
LUTHER BURBANK CORP	USD	2'854		2'854			
LYELL IMMUNOPHARMA INC	USD		26'087		26'087	67'075.95	0.00
LYFT INC -A-	USD	68'733	16'113	10'484	74'362	1'039'827.80	0.07
M/I HOMES	USD	6'489	887	1'397	5'979	668'587.02	0.05
MACERICH	USD	34'675	5'078	5'950	33'803	488'454.02	0.03
MACOM TECHNOLOGY SOLUTIONS HOLDINGS	USD	10'530	3'307	1'771	12'066	938'493.81	0.07
MACROGENICS	USD		9'743		9'743	153'912.89	0.01
MACY'S	USD	59'967	6'547	22'192	44'322	680'652.89	0.05
MADISON SQUARE GARDEN -A-	USD	3'345			3'345	554'309.76	0.04
MADISON SQUARE GARDEN SPINCO -A-	USD		8'881		8'881	301'002.18	0.02
MADRIGAL PHARMACEUTICALS INC	USD	2'614	777	719	2'672	555'745.83	0.04
MAGNACHIP SEMICONDUCTOR	USD	10'448			10'448	52'440.63	0.00
MAGNITE INC	USD	28'158	3'424	13'070	18'512	195'937.55	0.01
MAGNOLIA OIL & GAS CORP	USD	38'601	4'652	5'384	37'869	756'287.20	0.05
MALIBU BOATS INC -A-	USD	3'330			3'330	127'964.30	0.01
MANHATTAN ASSOCIATES	USD	10'621	468	11'089			
MANITOWOC CO INC/THE	USD	6'420			6'420	78'805.71	0.01
MANNKIND	USD	54'174			54'174	196'061.62	0.01
MANPOWER	USD	8'967	1'072	2'008	8'031	510'300.52	0.04
MARATHON DIGITAL HOLDINGS INC	USD	27'028	25'617	5'003	47'642	1'086'549.74	0.08
MARAVAI LIFESCIENCES HOLDINGS -A-	USD	26'245		2'899	23'346	158'910.22	0.01
MARCUS	USD	4'101			4'101	52'976.07	0.00
MARCUS & MILLICHAP	USD	4'121			4'121	133'140.50	0.01
MARINE PRODUCTS CORP	USD		2'215	2'215			
MARINEMAX	USD	3'478			3'478	101'678.12	0.01
MARQETA INC -A-	USD	88'541	5'582	11'352	82'771	475'938.95	0.03

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MARRIOTT VACATIONS WORLDWIDE (when issued)	USD	6'231	812	1'245	5'798	475'781.32	0.03
MARTEN TRANSPORT	USD	13'811			13'811	229'243.14	0.02
MASIMO	USD		10'540	7'17	9'823	1'111'840.02	0.08
MAST THERAPEUTICS	USD		15'647		15'647	69'579.66	0.00
MASTEC	USD	10'374	2'288	2'392	10'270	682'412.71	0.05
MASTERBRAND INC	USD	27'710			27'710	422'370.38	0.03
MASTERCRAFT BOAT HOLDINGS INC	USD		3'569		3'569	68'919.96	0.00
MATADOR RESOURCES	USD	25'504	2'783	3'430	24'857	1'382'235.14	0.10
MATERION ENGINEERED MATERIALS	USD	3'390	991	1'186	3'195	377'895.23	0.03
MATSON	USD	1'904			1'904	186'185.29	0.01
MATTEL	USD	77'930	12'525	13'577	76'878	1'333'607.92	0.09
MATTERPORT INC -A-	USD	41'723	10'955		52'678	98'338.82	0.01
MATTHEWS INTERNATIONAL -A-	USD	4'736	2'442	1'069	6'109	155'678.46	0.01
MAXAR TECHNOLOGIES INC	USD	12'189		12'189			
MAXCYTE INC	USD	16'920			16'920	68'535.89	0.00
MAXIMUS	USD	13'148	1'403	1'609	12'942	953'408.72	0.07
MAXLINEAR -A-	USD	16'475			16'475	282'021.06	0.02
MBIA	USD	9'011		9'011			
MC GRATH RENT	USD	3'873			3'873	424'528.59	0.03
MDC HOLDINGS	USD	12'902	1'629	1'142	13'389	739'223.13	0.05
MDU RESOURCES GROUP	USD	33'802	4'749	7'218	31'333	598'165.17	0.04
MEDIAALPHA INC -A-	USD	6'173		3'161	3'012	55'034.23	0.00
MEDICAL PROPERTIES TRUST	USD		130'487		130'487	483'736.89	0.03
MEDIFAST	USD	2'401			2'401	84'759.44	0.01
MEDNAX	USD	13'453			13'453	108'392.72	0.01
MEDPACE HOLDINGS INC	USD	5'553	682	858	5'377	1'882'170.16	0.13
MEMBERSHIP COLLECTIVE GROUP IN -A-	USD	5'841			5'841	29'934.37	0.00
MERCANTILE BANK	USD	2'775	783		3'558	115'421.16	0.01
MERCER INTERNATIONAL	USD	6'556			6'556	52'995.80	0.00
MERCHANTS BANCORP/IN	USD	3'355			3'355	126'620.65	0.01
MERCURY COMPUTER SYSTEMS	USD	8'674	10'418	6'853	12'239	321'914.86	0.02
MERCURY GENERAL	USD	5'622			5'622	241'040.76	0.02
MERIDIANLINK INC	USD	3'723	1'362		5'085	84'896.38	0.01
MERIT MEDICAL SYSTEMS	USD	9'154	1'503	1'694	8'963	601'406.66	0.04
MERITAGE HOMES	USD	5'906	879	1'086	5'699	791'188.64	0.06
MERSANA THERAPEUTICS INC	USD	17'830		17'830			
MESA LABORATORIES	USD	935			935	89'898.89	0.01
META FINANCIAL GROUP	USD	6'029	803	1'249	5'583	249'938.43	0.02
META MATERIALS INC	USD	63'030		63'030			
METHODE ELECTRONICS	USD	6'162		891	5'271	98'862.70	0.01
METROCIY BANKSHARES INC	USD	3'930			3'930	84'092.78	0.01
METROPOLITAN BANK HOLDING CORP	USD	2'231			2'231	77'029.36	0.01
MFA FINANCIAL INC	USD	19'294	8'688	6'402	21'580	213'208.33	0.02
MGE ENERGY	USD	8'025	1'121	1'471	7'675	427'057.75	0.03
MGIC INVESTMENT	USD	52'474	2'195	8'940	45'729	800'914.86	0.06
MGP INGREDIENTS	USD	2'739	298		3'037	227'794.01	0.02
MICROSTRATEGY -A-	USD	2'128	884	330	2'682	2'415'607.34	0.17
MICROVAST HOLDINGS INC	USD	26'934		26'934			
MICROVISION INC	USD	30'170	7'194		37'364	77'647.10	0.01
MID PENN BANCORP INC	USD	2'777			2'777	51'425.08	0.00
MIDDLEBY	USD	11'379	1'533	941	11'971	1'603'949.88	0.11
MIDDLESEX WATER	USD	2'825			2'825	126'593.31	0.01
MIDLAND STATES BANCORP INC	USD	3'914			3'914	83'922.74	0.01
MIDWESTONE FINANCIAL GROUP INC	USD	2'925			2'925	59'033.75	0.00
MIMEDX GROUP	USD	12'798	14'212		27'010	194'077.24	0.01
MINERALS TECHNOLOGIES	USD	5'187			5'187	330'502.44	0.02
MINK THERAPEUTICS INC	USD		809	809			
MIRATI THERAPEUTICS	USD	6'525	2'830	9'355			
MIRION TECHNOLOGIES INC -A-	USD	25'692	12'838		38'530	331'816.31	0.02
MIRUM PHARMACEUTICALS INC	USD	4'142	2'280		6'422	162'354.14	0.01
MISSION PRODUCE INC	USD	8'356		3'182	5'174	48'066.08	0.00
MISTER CAR WASH INC	USD	15'691	4'757		20'448	149'267.49	0.01
MISTER COOPER GROUP ( WMIH CORP )	USD	11'336	1'586	2'530	10'392	652'268.93	0.05
MITEK SYSTEMS INC	USD	8'154			8'154	83'360.98	0.01
MKS INSTRUMENTS	USD	13'301	1'630	4'672	10'259	1'108'975.04	0.08
MODEL N INC	USD	5'625			5'625	121'649.62	0.01
MODINE MANUFACTURING	USD	7'408	1'074	1'006	7'476	590'568.14	0.04
MOELIS & COMPANY -A-	USD	13'495	3'256	2'511	14'240	677'618.40	0.05
MOHAWK INDUSTRIES	USD		12'522	769	11'753	1'227'627.25	0.09
MONARCH CASINO AND RESORT	USD	2'923			2'923	181'072.62	0.01
MONEYGRAM INTERNATIONAL	USD	18'271		18'271			

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MONRO MUFFLER BRAKE	USD	5'341		832	4'509	133'288.12	0.01
MONTAUK RENEWABLES INC	USD	12'802		7'299	5'503	27'523.76	0.00
MONTE ROSA THERAPEUTICS INC	USD	2'182	4'318	6'500			
MONTROSE ENVIRONMENTAL GROUP I	USD	3'909			3'909	142'434.77	0.01
MOOG	USD	6'529	5'199	7'207	4'521	596'953.96	0.04
MORNINGSTAR	USD	4'238	564	661	4'141	1'088'780.55	0.08
MORPHIC HOLDING INC	USD	5'318	1'637	1'231	5'724	186'240.42	0.01
MOVADO GROUP	USD	2'855			2'855	72'177.06	0.01
MP MATERIALS CORP -A-	USD	18'367	12'912		31'279	418'930.46	0.03
MRC GLOBAL	USD	14'919		3'704	11'215	113'864.53	0.01
MSA SAFETY	USD	8'310	1'283	1'468	8'125	1'317'513.14	0.09
MSC INDUSTRIAL DIRECT -A-	USD	10'590	621	1'120	10'091	896'927.56	0.06
MSG ENTERTAINMENT SPINCO INC -A-	USD	5'780		749	5'031	191'823.62	0.01
MUELLER INDUSTRIES	USD	11'167	13'898	2'215	22'850	1'033'808.66	0.07
MUELLER WATER PRODUCTS -A-	USD	24'795			24'795	339'511.41	0.02
MURPHY	USD	3'718	356	773	3'301	1'212'137.42	0.09
MURPHY OIL	USD	31'803	4'231	4'579	31'455	1'098'782.55	0.08
MYERS INDUSTRIES	USD	4'589			4'589	77'706.47	0.01
MYR GROUP	USD	2'700	813	1'118	2'395	342'619.31	0.02
MYRIAD GENETICS	USD	16'691	2'502	1'903	17'290	318'657.46	0.02
N-ABLE INC	USD	8'355	5'130		13'485	159'947.85	0.01
NANOSTRING TECHNOLOGIES	USD	8'587		8'587			
NAPCO SECURITY TECHNOLOGIES IN	USD	6'661	1'036		7'697	305'199.13	0.02
NATERA INC	USD	22'895	5'060	2'181	25'774	1'962'942.53	0.14
NATIONAL BANK HOLDINGS CORPORATION	USD	4'675	1'165		5'840	174'021.56	0.01
NATIONAL BEVERAGE	USD	5'102			5'102	236'491.86	0.02
NATIONAL FUEL GAS	USD	19'357	2'180	2'452	19'085	819'101.18	0.06
NATIONAL HEALTH INVESTORS	USD	9'575	895	1'255	9'215	466'333.27	0.03
NATIONAL HEALTHCARE	USD	3'179			3'179	276'179.54	0.02
NATIONAL INSTRUMENTS	USD	22'149	921	23'070			
NATIONAL PRESTO INDUSTRIES	USD	1'032			1'032	70'272.85	0.00
NATIONAL RESEARCH CORP	USD	2'097			2'097	74'452.42	0.01
NATIONAL RETAIL PROPERTIES	USD	39'199	2'874	12'556	29'517	1'057'595.92	0.08
NATIONAL STORAGE AFFILIATES TRUST	USD	18'846	3'259	5'466	16'639	524'676.25	0.04
NATIONAL VISION HOLDINGS INC	USD	12'729			12'729	262'282.92	0.02
NATIONAL WESTERN LIFE GROUP -A-	USD	610	105	300	415	177'447.04	0.01
NAVIENT	USD	30'255		10'167	20'088	287'618.69	0.02
NAVITAS SEMICONDUCTOR CORP	USD	14'348	12'387		26'735	144'546.78	0.01
NBT BANCORP	USD	6'905			6'905	209'100.81	0.01
nCino INC	USD	12'207	1'164	2'254	11'117	292'109.91	0.02
NCR	USD	23'058		1'739	21'319	274'269.12	0.02
NCR ATLEOS CORP	USD		14'933		14'933	286'131.60	0.02
NEKTAR THERAPEUTICS	USD	36'758		36'758			
NELNET -A-	USD	3'102		810	2'292	173'306.93	0.01
NEOGEN	USD	47'207	3'537	7'225	43'519	658'740.93	0.05
NEOGENOMICS	USD	20'216	2'734	2'890	20'060	275'559.50	0.02
NERDWALLET INC -A-	USD		7'074		7'074	105'084.82	0.01
NET POWER INC -A-	USD		2'888	2'888			
NETGEAR	USD	4'572			4'572	60'348.67	0.00
NETSCOUT SYSTEMS	USD	11'955	4'645	1'564	15'036	286'648.77	0.02
NETSTREIT CORP	USD	10'083	4'127		14'210	210'339.90	0.01
NEVRO CORP	USD	5'204			5'204	66'720.38	0.00
NEW ATLAS HOLDCO INC	USD		3'652	3'652			
NEW DUKE HOLDCO INC -A-	USD	84'109	5'494	89'603			
NEW FORTRESS ENERGY INC -A-	USD	6'958	3'054		10'012	309'888.91	0.02
NEW JERSEY RESOURCES	USD	16'241	2'237	3'318	15'160	555'465.10	0.04
NEW RELIC	USD	10'050	1'123	11'173			
NEW RESIDENTIAL INVESTMENT	USD	104'005	16'730	14'988	105'747	1'009'385.82	0.07
NEW WHALE INC -A-	USD		11'571	937	10'634	784'038.90	0.06
NEW YORK COMMUNITY BANCORP	USD	150'072	29'396	17'951	161'517	681'261.14	0.05
NEW YORK MORTGAGE TRUST	USD	78'991		78'991			
NEW YORK MORTGAGE TRUST INC	USD		19'747		19'747	125'370.76	0.01
NEW YORK TIMES -A-	USD	27'660	3'352	5'844	25'168	981'332.50	0.07
NEWELL BRANDS	USD		85'804		85'804	566'667.96	0.04
NEWMARK GROUP INC -A-	USD	33'907	4'375	8'654	29'628	281'503.40	0.02
NEWMARKET	USD	1'712	123	250	1'585	895'572.74	0.06
NEWPARK RESOURCES	USD		16'740		16'740	94'782.09	0.01
NEXPOINT RESIDENTIAL TRUST (reg. shares)	USD	5'081	113		5'194	133'595.97	0.01
NEXSTAR BROADCASTING GROUP -A-	USD	8'636	718	1'395	7'959	1'164'584.45	0.08
NEXTDECADE CORP	USD	7'331	6'742		14'073	56'879.95	0.00
NEXTDOOR HOLDINGS INC -A-	USD	13'597	10'784		24'381	47'017.06	0.00

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NEXTERA ENERGY PARTNERS LP	USD	13'938	2'382	924	15'396	372'414.37	0.03
NEXTGEN HEALTHCARE (reg. shares)	USD	8'868		8'868			
NEXTIER OILFIELD SOLUTIONS INC	USD	31'768		31'768			
NEXTNAV INC	USD		7'639		7'639	28'789.90	0.00
NEXTRACKER INC	USD		27'107		27'107	1'342'414.49	0.10
NGM BIOPHARMACEUTICALS INC	USD	5'549		5'549			
NICOLET BANKSHARES INC	USD	2'811			2'811	195'372.22	0.01
NIKOLA CORP	USD	65'676	150'728		216'404	141'812.60	0.01
NLIGHT INC	USD	10'351			10'351	120'587.42	0.01
NMI HOLDINGS -A-	USD	18'298		5'898	12'400	328'442.52	0.02
NORDSTROM	USD	18'315	2'507	4'612	16'210	299'323.84	0.02
NORTHERN OIL & GAS INC	USD	14'370	6'497	1'849	19'018	598'353.34	0.04
NORTHFIELD BANCORP	USD	8'418			8'418	74'866.95	0.01
NORTHWEST BANCSHARES	USD	28'014		9'694	18'320	184'871.49	0.01
NORTHWEST NATURAL HOLDING CO	USD	5'788	2'375	2'617	5'546	179'423.32	0.01
NORTHWESTERN	USD	12'265	2'846	2'127	12'984	547'879.66	0.04
NOV INC	USD	67'020	6'268	9'505	63'783	949'186.41	0.07
NOVAVAX INC	USD	16'562			16'562	72'044.29	0.01
NOW	USD	24'081			24'081	300'048.06	0.02
NRG YIELD INC -C-	USD	13'409	4'059	4'226	13'242	254'196.72	0.02
NU SKIN ENTERPRISES -A-	USD	11'348		3'531	7'817	86'041.90	0.01
NURIX THERAPEUTICS INC	USD	7'919		7'919			
NUSCALE POWER CORP	USD	4'684		4'684			
NUTANIX INC	USD	49'481	10'573	20'843	39'211	2'180'770.19	0.15
NUTEX HEALTH INC	USD	68'579		68'579			
NUVALENT INC -A-	USD	3'541	3'039	1'149	5'431	402'289.72	0.03
NUVASIVE	USD	8'367		8'367			
NUVATION BIO INC -A-	USD	20'069		20'069			
NV5 GLOBAL INC	USD	2'985			2'985	267'342.41	0.02
OAK STREET HEALTH INC	USD	23'985	800	24'785			
OASIS PETROLEUM INC	USD	8'534	1'229	957	8'806	1'259'674.27	0.09
OCEANEERING INTERNATIONAL	USD	15'911			15'911	276'849.84	0.02
OCEANFIRST BANK	USD	9'191	3'329		12'520	167'574.44	0.01
OFFICE PROPERTIES INCOME TRUST	USD	9'705		9'705			
OGE ENERGY	USD	44'370	6'758	4'888	46'240	1'340'002.38	0.10
O-I GLASS INC	USD	34'019	5'187	6'359	32'847	489'390.95	0.03
OIL STATES INTERNATIONAL	USD	13'953	5'520	9'644	9'829	46'650.68	0.00
OLAPLEX HOLDINGS INC	USD		28'435		28'435	46'572.12	0.00
OLD NATIONAL BANCORP	USD	48'374	6'156	9'109	45'421	657'134.27	0.05
OLD REPUBLIC INTERNATIONAL	USD	65'340	6'738	11'728	60'350	1'538'989.64	0.11
OLD SECOND BANCORP	USD	7'015	2'455		9'470	111'991.70	0.01
OLEMA PHARMACEUTICALS INC	USD		6'672		6'672	72'851.35	0.01
OLIN	USD	30'419	1'250	5'423	26'246	1'243'383.97	0.09
OLLIE'S OUTLET HOLDINGS	USD	12'997	2'191	1'688	13'500	953'027.68	0.07
OLO INC -A-	USD	20'971			20'971	107'473.65	0.01
OLYMPIC STEEL	USD		2'123		2'123	127'158.82	0.01
OMEGA FLEX INC	USD	913			913	55'995.32	0.00
OMEGA HEALTHCARE INVESTORS	USD	51'646	9'016	20'998	39'664	1'086'915.95	0.08
OMNICELL	USD	7'724		725	6'999	161'718.49	0.01
ON24 INC	USD	5'293		5'293			
ONE GAS	USD	8'773	1'739	1'838	8'674	455'224.41	0.03
ONE LIBERTY PROPERTIES	USD	3'150			3'150	56'141.10	0.00
ONEMAIN HOLDINGS	USD	25'920	2'292	9'682	18'530	770'642.98	0.05
ONESPAN INC	USD	4'809	1'907		6'716	56'832.13	0.00
ONTO INNOVATION INC	USD	10'570	1'144	4'088	7'626	1'236'664.72	0.09
OPEN LENDING CORP -A-	USD	17'337	5'285	11'314	11'308	72'290.68	0.01
OPENDOOR TECHNOLOGIES INC	USD	85'662	29'861		115'523	313'313.45	0.02
OPKO HEALTH	USD	70'909	36'698	41'746	65'861	57'994.68	0.00
OPTION CARE HEALTH INC	USD	23'576	8'862	4'405	28'033	796'578.18	0.06
ORASURE TECHNOLOGIES	USD	10'785			10'785	68'329.91	0.00
ORCHESTRA BIOMED HOLDINGS INC	USD		2'713	2'713			
ORGANOGENESIS HOLDINGS INC -A-	USD	11'995	15'380	27'375			
ORGANON & CO	USD	56'107	10'354	24'677	41'784	640'573.03	0.05
ORIGIN BANCORP INC	USD	5'235	2'373	1'255	6'353	166'931.21	0.01
ORION OFFICE REIT INC	USD	10'812		10'812			
ORMAT TECHNOLOGIES	USD	7'290	1'799	667	8'422	483'158.38	0.03
ORTHOFIX MEDICAL INC	USD	5'405			5'405	62'158.24	0.00
ORTHOPEDIATRICS CORP	USD	2'740	1'366	896	3'210	77'618.53	0.01
OSCAR HEALTH INC -A-	USD	8'066	20'278		28'344	405'827.57	0.03
OSHKOSH	USD	14'477	2'233	2'463	14'247	1'390'779.12	0.10
OSI SYSTEMS	USD	2'728	725	994	2'459	284'044.26	0.02

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OTTER TAIL	USD	7'942	586	558	7'970	634'855.33	0.05
OUTFRONT MEDIA	USD	23'921	2'066	2'691	23'296	294'779.98	0.02
OUTSET MEDICAL INC	USD	6'404	3'292	9'696			
OVERSTOCK.COM	USD	6'966			6'966	205'672.81	0.01
OWENS & MINOR	USD	11'912			11'912	255'203.52	0.02
OXFORD INDUSTRIES	USD	3'185			3'185	284'357.33	0.02
P10 INC -A-	USD		9'235		9'235	75'383.53	0.01
PACIFIC BIOSCIENCES OF CALIFORNIA	USD	47'659	6'452	3'960	50'151	244'210.65	0.02
PACIFIC PREMIER BANCORP	USD	20'256			20'256	407'746.06	0.03
PACIRA PHARMACEUTICALS	USD	10'613		1'232	9'381	245'503.57	0.02
PACTIV EVERGREEN INC	USD	8'153	2'461		10'614	137'857.68	0.01
PACWEST BANCORP	USD	26'808		26'808			
PAGERDUTY INC	USD	12'595	2'585	1'544	13'636	290'097.37	0.02
PAIN THERAPEUTICS	USD	5'968			5'968	120'764.34	0.01
PALOMAR HOLDINGS INC	USD	5'212	1'171	1'138	5'245	351'656.16	0.02
PAM TRANSPORTATION SERVICES IN	USD	1'862			1'862	30'365.51	0.00
PAPA JOHNS INTERNATIONAL	USD	7'498	1'187	1'741	6'944	439'580.14	0.03
PAR PACIFIC HOLDINGS	USD	7'585	1'529		9'114	289'878.92	0.02
PAR TECHNOLOGY CORP	USD	4'682			4'682	180'660.68	0.01
PARAGON 28 INC	USD	5'292			5'292	58'155.97	0.00
PARAMOUNT GROUP	USD	39'307			39'307	153'332.24	0.01
PARK HOTELS & RESORTS	USD	38'551		3'722	34'829	509'106.87	0.04
PARK NATIONAL	USD	2'668	786		3'454	390'858.10	0.03
PARSONS CORP	USD	7'767	1'193		8'960	635'999.53	0.05
PATRICK INDUSTRIES	USD	4'674	520	726	4'468	471'885.98	0.03
PATTERSON	USD	14'158	2'577	3'399	13'336	318'122.55	0.02
PATTERSON-UTI ENERGY	USD	34'408	31'068	10'166	55'310	563'503.84	0.04
PAYCOR HCM INC	USD	7'980	9'151		17'131	318'593.19	0.02
PAYMENTUS HOLDINGS INC -A-	USD	2'206	1'815		4'021	55'093.90	0.00
PAYONEER GLOBAL INC	USD	41'573	37'707	21'758	57'522	246'167.16	0.02
PBF ENERGY -A-	USD	15'817	4'421	2'896	17'342	713'141.85	0.05
PC CONNECTION INC	USD	2'206	498		2'704	158'053.38	0.01
PDC ENERGY	USD	21'267	518	21'785			
PDF SOLUTIONS	USD	5'955	1'400	1'065	6'290	188'261.57	0.01
PEABODY ENERGY CORP	USD	25'914	5'014	6'894	24'034	524'218.00	0.04
PEAKSTONE REALTY TRUST -E-	USD		7'704		7'704	93'413.59	0.01
PEAPACK GLADSTONE FINANCIAL CO	USD	3'464			3'464	73'907.95	0.01
PEBBLEBROOK HOTEL TRUST	USD	29'951		3'047	26'904	375'259.67	0.03
PEGASYSYSTEMS	USD	9'653	727	3'326	7'054	403'994.87	0.03
PELTON INTERACTIVE INC -A-	USD	65'268	10'517	4'142	71'643	285'149.14	0.02
PENN NATIONAL GAMING	USD	34'792	2'246	8'567	28'471	458'789.72	0.03
PENNANT GROUP INC/THE	USD	4'167			4'167	68'432.47	0.00
PENNYMAC FINANCIAL SERVICES IN	USD	7'627	620	1'593	6'654	497'626.83	0.04
PENNYMAC MORTGAGE INVESTMENT TRUST	USD	18'548			18'548	230'780.50	0.02
PENSKE AUTOMOTIVE GROUP	USD	6'735	508	2'696	4'547	614'600.91	0.04
PENUMBRA	USD	6'095	1'012	1'269	5'838	1'207'657.95	0.09
PEOPLES BANCORP	USD	6'428	2'664	2'242	6'850	169'313.99	0.01
PERDOCEO EDUCATION CORP	USD	15'003			15'003	235'289.15	0.02
PERELLA WEINBERG PARTNERS -A-	USD	9'590			9'590	115'353.07	0.01
PERFICIENT	USD	5'478	2'578	712	7'344	419'504.31	0.03
PERFORMANCE FOOD GROUP	USD	34'254	4'422	3'998	34'678	2'344'258.21	0.17
PERMIAN RESOURCES CORPORATION	USD	43'474	49'063		92'537	1'267'899.62	0.09
PETCO HEALTH & WELLNESS CO INC -A-	USD	22'449		4'010	18'439	42'215.37	0.00
PETIQ INC -A-	USD		5'615		5'615	90'036.70	0.01
PETMED EXPRESS	USD	3'938		3'938			
PGT	USD	14'157		1'742	12'415	456'636.96	0.03
PHATHOM PHARMACEUTICALS INC	USD	2'456	2'620		5'076	47'826.13	0.00
PHIBRO ANIMAL HEALTH CORP -A-	USD	3'000			3'000	34'156.99	0.00
PHILLIPS EDISON & CO INC	USD	25'018	3'377	3'496	24'899	783'164.91	0.06
PHINIA INC	USD		10'850		10'850	326'941.17	0.02
PHOTRONICS	USD	13'591			13'591	344'550.54	0.02
PHREESIA INC	USD	10'721			10'721	233'652.46	0.02
PHYSICIANS REALTY TRUST	USD	36'525	5'145	41'670			
PIEDMONT LITHIUM INC	USD	3'944			3'944	50'565.95	0.00
PIEDMONT OFFICE REALTY TRUST -A-	USD	20'702			20'702	114'298.28	0.01
PILGRIMS PRIDE	USD	9'896	966		10'862	304'538.86	0.02
PINNACLE FINANCIAL PARTNERS	USD	12'701	2'001	2'269	12'433	905'620.66	0.06
PINNACLE WEST CAPITAL	USD	24'938	2'617	2'267	25'288	1'521'548.38	0.11
PIPER JAFFRAY (when issued)	USD	3'706	821	716	3'811	631'800.46	0.04
PITNEY BOWES	USD	26'382			26'382	93'620.86	0.01
PJT PARTNERS -A-	USD	5'300	525	2'254	3'571	331'428.86	0.02

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PLAINS GP HOLDINGS -A-	USD	31'583	8'502	7'633	32'452	491'507.08	0.03
PLANET FITNESS -A-	USD	14'362	1'600	2'265	13'697	748'388.50	0.05
PLANET LABS PBC -A-	USD	31'772	14'140		45'912	88'538.10	0.01
PLAYSTUDIOS INC -A-	USD	16'384		16'384			
PLEXUS	USD	4'691	836	1'252	4'275	355'359.54	0.03
PLJANT THERAPEUTICS INC	USD	9'504	2'130	4'936	6'698	93'601.31	0.01
PLUG POWER	USD		87'081		87'081	270'681.13	0.02
PLYMOUTH INDUSTRIAL REIT INC	USD	8'434	2'842	3'159	8'117	154'172.02	0.01
PMV PHARMACEUTICALS INC	USD	3'840		3'840			
PNM RESOURCES	USD	18'084	2'193	2'522	17'755	570'811.05	0.04
POINT BIOPHARMA GLOBAL INC	USD	13'601		13'601			
POLARIS INDUSTRIES	USD	12'481	435	1'133	11'783	961'927.46	0.07
PORTILLO'S INC -A-	USD	8'506	1'721		10'227	130'850.00	0.01
PORTLAND GENERAL ELECTRIC	USD	20'230	4'470	3'269	21'431	758'060.96	0.05
POSEIDA THERAPEUTICS INC	USD	10'416		10'416			
POST HOLDINGS (when issued)	USD	12'027	1'463	2'091	11'399	1'045'508.55	0.07
POTLATCH	USD	13'603		2'300	12'419	494'402.89	0.04
POWELL INDUSTRIES	USD		2'022		2'022	329'819.09	0.02
POWER INTEGRATIONS	USD	12'524	1'146	4'744	8'926	561'668.10	0.04
POWERSCHOOL HOLDINGS INC -A-	USD	10'487	1'690		12'177	223'995.15	0.02
PRA GROUP	USD	6'501			6'501	146'319.05	0.01
PRECIGEN INC	USD	44'221		44'221			
PREFERRED BANK	USD	3'246			3'246	205'369.12	0.01
PREFORMED LINE PRODUCTS CO	USD		523		523	63'314.19	0.00
PREMIER	USD	19'434	1'815	2'226	19'023	349'424.36	0.02
PREMIER FINANCIAL CORP	USD	8'824	1'312	2'190	7'946	135'600.78	0.01
PRESTIGE BRANDS	USD	10'600	1'880	1'856	10'624	650'927.10	0.05
PRICESMART	USD	3'884	1'173	989	4'068	301'400.05	0.02
PRIME MEDICINE INC	USD	4'263		4'263			
PRIMERICA	USD	6'199	572	978	5'793	1'251'094.50	0.09
PRIMORIS SERVICES	USD	8'680			8'680	301'985.87	0.02
PRIVIA HEALTH GROUP INC	USD	12'295	8'337	5'710	14'922	293'279.08	0.02
PROASSURANCE	USD	8'580			8'580	93'155.87	0.01
PROCEPT BIROBOTICS CORP	USD	2'171	7'991		10'162	432'559.35	0.03
PROCORE TECHNOLOGIES INC	USD	6'091	14'769	5'705	15'155	1'041'303.70	0.07
PROFRAC HOLDING CORP -A-	USD	3'339		3'339			
PROG HOLDINGS INC	USD	9'036		1'814	7'222	196'315.22	0.01
PROGRESS SOFTWARE	USD	7'232	1'743		6'821	320'496.83	0.02
PROGYNY INC	USD	11'700	5'299	3'558	13'441	432'237.27	0.03
PROMETHEUS BIOSCIENCES INC	USD	4'987	1'794	6'781			
PROPETRO HOLDING CORP	USD	17'360			17'360	113'120.50	0.01
PROS HOLDINGS	USD	6'755			6'755	212'647.98	0.02
PROSPERITY BANCSHARES	USD	20'182	3'159	2'090	21'251	1'167'867.08	0.08
PROTAGONIST THERAPEUTICS INC	USD	8'060	1'519		9'579	256'252.32	0.02
PROTERRA INC -A-	USD	35'475		35'475			
PROTO LABS	USD	4'667	1'006	1'853	3'820	122'541.28	0.01
PROVENTION BIO INC	USD	12'358	1'486	13'844			
PROVIDENCE SERVICE CORP	USD	2'000			2'000	49'381.91	0.00
PROVIDENT FINANCIAL SERVICES	USD	15'151		4'594	10'557	140'185.06	0.01
PTC THERAPEUTICS	USD	14'087	693	734	14'046	348'664.40	0.02
PUBMATIC INC -A-	USD	7'134	1'978		9'112	168'015.85	0.01
PULMONX CORP	USD	3'697	3'191		6'888	55'922.16	0.00
PURE STORAGE -A-	USD	62'039	8'822	5'052	65'809	3'051'009.29	0.22
PURECYCLE TECHNOLOGIES INC	USD	21'076	4'731	6'857	18'950	96'615.69	0.01
PURPLE INNOVATION INC	USD	11'000		11'000			
PVH	USD	11'206	272	1'690	9'788	1'177'950.44	0.08
Q2 HOLDINGS	USD	11'930	2'790	1'906	12'814	521'637.11	0.04
OCR HOLDINGS	USD	2'657	913		3'570	179'185.53	0.01
QUAKER CHEMICAL	USD	2'686			2'686	474'220.42	0.03
QUALYS	USD	7'620	1'251	1'086	7'785	1'178'130.20	0.08
QUANEX BUILDING PRODUCTS	USD	8'173	2'708	4'139	6'742	205'292.74	0.01
QUANTERIX CORP	USD	8'571	1'477	2'477	7'571	159'734.94	0.01
QUANTUMSCAPE CORP -A-	USD	61'035	21'911	11'333	71'613	395'384.16	0.03
QUIDELORTHO CORP	USD	8'267	1'575	1'616	8'226	330'303.68	0.02
QUINSTREET INC	USD	12'362			12'362	159'254.95	0.01
QURATE RETAIL GROUP INC QVC GR	USD	72'264		72'264			
R1 RCM INC	USD	22'701	6'387	2'792	26'296	325'331.32	0.02
RACKSPACE TECHNOLOGY INC	USD	7'676		7'676			
RADIAN GROUP	USD	26'849	3'938	6'077	24'710	634'048.03	0.05
RADIUS GLOBAL INFRASTRUCTURE I -A-	USD	12'671		12'671			
RADNET INC	USD	8'630	2'365	1'264	9'731	324'412.77	0.02

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RALPH LAUREN -A-	USD	7'150	781	1'389	6'542	1'071'017.37	0.08
RAMACO RESOURCES INC	USD	4'385		4'385			
RAMACO RESOURCES INC -A-	USD		6'076		6'076	94'058.16	0.01
RAMACO RESOURCES INC -B-	USD		877	877			
RAMBUS	USD	23'668	1'590	8'299	16'959	884'657.48	0.06
RANGE RESOURCES	USD	53'528	6'000	5'627	53'901	1'500'785.25	0.11
RANGER OIL CORP	USD	4'160		4'160			
RANPAK HOLDINGS CORP -A-	USD	7'225			7'225	30'219.78	0.00
RAPID7	USD	12'909			12'909	665'888.99	0.05
RAPT THERAPEUTICS INC	USD	5'333			5'333	40'245.03	0.00
RAYONIER	USD	25'318	1'546	4'049	22'815	691'699.34	0.05
RBC BEARINGS	USD	6'224	814	552	6'486	1'558'220.56	0.11
RCI HOSPITALITY HOLDINGS INC	USD	1'590	289		1'879	93'251.89	0.01
RE/MAX HOLDINGS -A-	USD	3'664		3'664			
READY CAPITAL CORP	USD	21'382	13'986		35'368	274'998.97	0.02
REALOGY HOLDINGS	USD	20'350		6'044	14'306	78'985.18	0.01
REATA PHARMACEUTICALS INC	USD	4'004	470	4'474			
RECURSION PHARMACEUTICALS INC -A-	USD	9'102	14'204		23'306	276'231.16	0.02
RED ROCK RESORT -A-	USD	11'250	799	1'510	10'539	538'161.19	0.04
REDFIN CORP	USD	24'094	4'065	4'797	23'362	146'161.83	0.01
REDWOOD TRUST	USD	28'544	4'813	6'729	26'628	143'733.79	0.01
REGAL-BELOIT	USD	11'049	1'794	2'143	10'700	1'615'780.79	0.11
REGENXBIO	USD	8'064			8'064	123'838.84	0.01
REINSURANCE GROUP AMERICA	USD	11'314	1'563	2'246	10'631	1'655'537.59	0.12
RELAY THERAPEUTICS INC	USD	17'923			17'923	158'138.75	0.01
REMITLY GLOBAL INC	USD	20'279	15'231	6'291	29'219	530'534.80	0.04
RENASANT	USD	11'695	729	3'638	8'786	244'554.44	0.02
RENT-A-CENTER	USD	8'820	1'197		10'017	297'783.05	0.02
REPAY HOLDINGS CORP -A-	USD	16'161			16'161	123'665.30	0.01
REPLIMUNE GROUP INC	USD	7'418			7'418	56'044.63	0.00
REPUBLIC BANCORP -A-	USD	1'880			1'880	81'547.78	0.01
RESIDEO TECHNOLOGIES INC	USD	25'252		2'935	22'317	438'817.97	0.03
RESOLUTE FOREST	USD	10'323		10'323			
RESOURCES CONNECTION	USD	7'279			7'279	88'644.90	0.01
RESTORATION HARDWARE HOLDINGS	USD	4'380	940	2'099	3'221	778'277.89	0.06
RETAIL OPPORTUNITY INVESTMENT	USD	28'714	2'447	3'253	27'908	317'751.13	0.02
RETROPHIN INC	USD	11'423	2'984		14'407	95'908.08	0.01
REV GROUP INC	USD	7'820			7'820	142'126.91	0.01
REVANCE THERAPEUTICS	USD	14'146		1'394	12'752	80'174.52	0.01
REVOLUTION MEDICINES INC	USD	13'823	7'642		21'465	557'209.14	0.04
REVOLVE GROUP INC -A-	USD	8'125	862		8'987	173'545.45	0.01
REX STORES	USD	3'024			3'024	117'110.78	0.01
REXFORD INDUSTRIAL REALTY	USD	31'500	8'143	4'834	34'809	1'559'547.16	0.11
REYNOLDS CONSUMER PRODUCTS INC	USD	14'447	1'648	2'310	13'785	358'087.08	0.03
RHYTHM PHARMACEUTICALS INC	USD	7'228	5'603	2'053	10'778	412'086.00	0.03
RIBBON COMMUNICATIONS INC	USD	14'789			14'789	38'937.66	0.00
RILEY EXPLORATION PERMIAN INC	USD		1'227		1'227	25'552.63	0.00
RIMINI STREET INC -A-	USD	12'631		12'631			
RINGCENTRAL -A-	USD	18'485	1'395		12'353	363'528.74	0.03
RIOT BLOCKCHAIN INC	USD	35'149	13'943	6'559	42'533	528'835.47	0.04
RLI	USD	8'879	1'280	843	9'316	1'201'375.36	0.09
RLJ LODGING TRUST	USD	34'449			34'449	360'070.22	0.03
ROCKET COS INC -A-	USD	26'914		8'858	18'056	199'696.77	0.01
ROCKET LAB USA INC -A-	USD	28'559	28'119		56'678	228'830.40	0.02
ROCKET PHARMACEUTICALS INC	USD	8'592	4'442	3'122	9'912	255'734.18	0.02
ROGERS	USD	3'236		779	2'457	242'467.98	0.02
ROVER GROUP INC -A-	USD	16'751	11'959	28'710			
ROYAL GOLD	USD	11'116	1'191	1'677	10'630	960'655.02	0.07
RPC	USD	11'696	4'210		15'906	103'505.94	0.01
RPT REALTY	USD	16'973		16'973			
RUSH ENTERPRISES -A-	USD	9'797	4'491	817	13'471	577'681.77	0.04
RUSH ENTERPRISES INC	USD	1'034	517		1'551	68'874.84	0.00
RUTH'S HOSPITALITY GROUP	USD	6'342		6'342			
RXO INC	USD	23'968	4'052	9'836	18'184	344'581.18	0.02
RXSIGHT INC	USD		5'152		5'152	247'565.24	0.02
RYAN SPECIALTY GROUP HOLDINGS -A-	USD	18'137	5'161	7'265	16'033	739'503.36	0.05
RYDER SYSTEM	USD	8'544	554	1'750	7'348	738'269.04	0.05
RYERSON HOLDING CORP	USD	3'189	2'903	1'069	5'023	139'680.30	0.01
RYMAN HOSPITALITY PROPERTIES	USD	8'744	1'741	1'683	8'802	918'303.57	0.07
S & T BANCORP	USD	6'333			6'333	173'934.10	0.01
SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	USD	36'554	8'489	9'129	35'914	438'948.03	0.03

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SABRE	USD	70'316	37'351	17'961	89'706	209'327.95	0.01
SAFEHOLD INC	USD		9'802		9'802	173'661.10	0.01
SAFEHOLD INC	USD	5'035		5'035			
SAFETY INSURANCE	USD	3'468	446	545	3'369	243'736.91	0.02
SAGE THERAPEUTICS	USD	11'402			11'402	215'662.77	0.02
SAIA	USD	4'331	853	913	4'271	2'164'010.14	0.15
SALLY BEAUTY	USD	16'964			16'964	188'665.06	0.01
SAMSARA INC -A-	USD	16'185	8'080	24'265			
SANA BIOTECHNOLOGY INC	USD	15'325			15'325	135'485.89	0.01
SANDRIDGE ENERGY	USD	6'179			6'179	70'950.53	0.01
SANDY SPRING BANCORP	USD	7'363			7'363	142'509.02	0.01
SANGAMO THERAPEUTICS	USD	27'981		27'981			
SANMINA	USD	12'789	1'600	2'246	12'143	675'776.27	0.05
SAREPTA THERAPEUTICS	USD	13'157	2'520	1'997	13'680	1'540'694.40	0.11
SAUL CENTERS	USD	3'315			3'315	105'640.87	0.01
SCANSOURCE	USD	5'046	1'067	2'261	3'852	146'632.88	0.01
SCHNEIDER NATIONAL INC -B-	USD	9'467	1'812	2'919	8'360	173'363.25	0.01
SCHNITZER STEEL INDUSTRIES -A-	USD	4'122			4'122	71'722.40	0.01
SCHOLAR ROCK HOLDING CORP	USD	9'143	3'777	5'667	7'253	98'994.08	0.01
SCHOLASTIC	USD	5'093	1'919	5'971	5'971	207'369.00	0.01
SCHRODINGER INC/UNITED STATES	USD	13'546	1'186	1'564	13'168	295'214.77	0.02
SCHWEITZER-MAUDUIT INTERNATIONAL	USD	12'741		1'879	10'862	166'138.19	0.01
SCIENCE APPLICATIONS INTERNATIONAL	USD	12'284	1'129	1'829	11'584	1'427'651.96	0.10
SCIENTIFIC GAMES -A-	USD	19'472	2'915	3'110	19'277	1'706'116.11	0.12
SCILEX HOLDING COMPANY	USD	12'338			12'338	24'662.12	0.00
SEA WORLD ENTERTAINMENT	USD	7'308	738	2'127	5'919	267'638.54	0.02
SEABOARD	USD	71	10	12	69	199'749.92	0.01
SEACOAST BANKING CORPORATION OF FLORIDA	USD	12'123	5'864		17'987	382'345.39	0.03
SEALED AIR	USD		31'596		31'596	970'161.23	0.07
SEER INC -A-	USD	7'201		7'201			
SELECT ENERGY SERVICES INC	USD	9'935	5'206		15'141	113'860.29	0.01
SELECT MEDICAL HOLDINGS	USD	17'217	1'890	2'097	17'010	407'860.66	0.03
SELECTIVE INSURANCE	USD	9'977	937	1'537	9'377	862'694.33	0.06
SEMRUSH HOLDINGS INC -A-	USD	7'655			7'655	84'123.95	0.01
SEMTECH	USD	13'285			13'285	248'003.20	0.02
SENECA FOODS -A-	USD	1'220			1'220	54'423.30	0.00
SENSEONICS HOLDINGS INC	USD	91'017		91'017			
SENSIENT TECHNOLOGIES	USD	6'747	692	2'209	5'230	308'005.04	0.02
SENTINELONE INC -A-	USD	43'085	13'894	3'960	53'019	1'315'158.94	0.09
SERES THERAPEUTICS INC	USD	23'171		23'171			
SERITAGE GROWTH PROPERTIES -A-	USD	7'233			7'233	60'060.65	0.00
SERVICE INTERNATIONAL	USD	34'784	3'102	13'956	23'930	1'542'248.33	0.11
SERVICE PROPERTIES TRUST	USD	38'864		5'587	33'277	199'256.70	0.01
SERVISFIRST BANCSHARES	USD	8'385	3'392	832	10'945	609'009.38	0.04
SES AI CORP -A-	USD	22'558			22'558	35'158.77	0.00
SHAKE SHACK -A-	USD	6'036	1'866		7'902	739'795.79	0.05
SHARECARE INC	USD		60'222		60'222	49'847.44	0.00
SHENANDOAH TELECOMMUNICATIONS	USD	7'103			7'103	116'711.41	0.01
SHIFT4 PAYMENTS INC -A-	USD	10'498	2'259	1'521	11'236	813'484.10	0.06
SHOALS TECHNOLOGIES GROUP INC -A-	USD	30'531	7'712	2'206	36'037	407'131.92	0.03
SHOCKWAVE MEDICAL INC	USD	5'969	872	888	5'953	1'367'476.54	0.10
SHOE CARNIVAL	USD	3'391			3'391	97'850.74	0.01
SHOTSPOTTER INC	USD	1'612		1'612			
SHUTTERSTOCK	USD	5'737		614	5'123	219'962.13	0.02
SI-BONE INC	USD	3'970	1'514		5'484	83'783.17	0.01
SIGA TECHNOLOGIES INC	USD	6'734			6'734	30'893.76	0.00
SIGHT SCIENCES INC	USD	6'855		6'855			
SIGNIFY HEALTH INC -A-	USD	11'964		11'964			
SILGAN HOLDINGS	USD	19'536	2'332	2'624	19'244	744'078.32	0.05
SILICON LABORATORIES	USD	5'687	637	1'363	4'961	600'838.99	0.04
SILK ROAD MEDICAL INC	USD	5'861	3'216	9'077			
SILVERBACK THERAPEUTICS INC	USD		8'101		8'101	59'706.82	0.00
SILVERBOW RESOURCES INC	USD	3'167			3'167	79'172.31	0.01
SILVERGATE CAPITAL CORP -A-	USD	6'444		6'444			
SIMMONS FIRST NATIONAL -A-	USD	28'821	4'781	6'632	26'970	455'976.06	0.03
SIMPLY GOOD FOODS CO/THE	USD	19'170	3'869	2'947	20'092	627'720.98	0.04
SIMPSON MANUFACTURING	USD	9'363	1'121	1'437	9'047	1'662'437.33	0.12
SIMULATIONS PLUS INC	USD	2'490			2'490	90'992.86	0.01
SINCLAIR BROADCAST GROUP -A-	USD	7'481		7'481			
SINCLAIR INC	USD		7'481		7'481	97'824.12	0.01
SITE CENTERS CORP	USD	30'741	3'459	5'083	29'117	348'181.96	0.02

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SITEONE LANDSCAPE SUPPLY	USD	7'501	1'104	1'324	7'281	1'080'187.75	0.08
SITIME CORP	USD	3'675	797	916	3'556	289'643.21	0.02
SITIO ROYALTIES CORP -A-	USD	15'649	4'032	2'983	16'698	335'536.65	0.02
SIX FLAGS ENTERTAINMENT	USD	16'649	1'307	2'883	15'073	336'861.35	0.02
SJW	USD	3'862	926		4'788	232'140.12	0.02
SKECHERS USA -A-	USD	29'889	3'458	3'373	29'974	1'631'410.71	0.12
SKYLINE	USD	12'050	1'340	1'779	11'611	856'686.02	0.06
SKYWARD SPECIALTY INSURANCE GR	USD		2'871		2'871	92'502.92	0.01
SKYWEST	USD	2'205			2'205	124'692.05	0.01
SL GREEN REALTY CORPORATION	USD	11'514	2'431	3'839	10'106	431'421.48	0.03
SLEEP NUMBER CORP	USD	3'540		3'540			
SLM	USD	42'710	4'248	13'603	33'355	611'800.85	0.04
SM ENERGY	USD	26'969	2'207	3'470	25'706	990'765.59	0.07
SMARTFINANCIAL INC	USD	2'962			2'962	56'128.98	0.00
SMARTRENT INC -A-	USD	26'517	11'981		38'498	98'309.62	0.01
SMARTSHEET INC -A-	USD	20'661	11'081	3'654	28'088	1'043'989.26	0.07
SMITH & WESSON BRANDS INC	USD	8'840			8'840	106'876.61	0.01
SNAP ONE HOLDINGS CORP	USD	2'799			2'799	20'407.65	0.00
SOFI TECHNOLOGIES INC	USD	130'570	90'776	19'530	201'816	1'595'848.99	0.11
SOLAREEDGE TECHNOLOGIES	USD		12'376		12'376	732'007.47	0.05
SOLARWINDS CORPORATION	USD	7'594	2'826		10'420	109'554.93	0.01
SOLENO THERAPEUTICS INC	USD		3'967		3'967	168'790.88	0.01
SOLID POWER INC	USD	20'521		20'521			
SOMALOGIC INC -A-	USD	27'057		27'057			
SONIC AUTOMOTIVE -A-	USD	4'904	570	2'231	3'243	149'922.26	0.01
SONOCO PRODUCTS	USD	16'223	2'555	2'912	15'866	791'875.95	0.06
SONOS INC	USD	21'236		2'502	18'734	312'772.61	0.02
SOTERA HEALTH CO	USD	22'750			22'750	300'692.06	0.02
SOUNDHOUND AI INC -A-	USD		46'894		46'894	306'394.56	0.02
SOUTH PLAINS FINANCIAL INC	USD	2'328			2'328	54'692.61	0.00
SOUTH STATE	USD	16'307	1'587	6'127	11'767	870'786.45	0.06
SOUTHERN MISSOURI BANCORP INC	USD	1'617	600		2'217	83'710.58	0.01
SOUTHSIDE BANCSHARES	USD	4'941			4'941	124'695.54	0.01
SOUTHWEST GAS	USD	10'858	2'097	4'134	8'821	529'350.77	0.04
SOUTHWESTERN ENERGY	USD	198'392	73'328	37'823	233'897	1'435'546.59	0.10
SOVOS BRANDS INC	USD	5'970	5'034	2'316	8'688	174'350.82	0.01
SP PLUS	USD	5'254		1'303	3'951	178'860.52	0.01
SPARTANNASH	USD	5'581			5'581	103'546.74	0.01
SPECTRUM BRANDS HOLDINGS INC	USD	6'687	3'368	2'213	7'842	555'329.53	0.04
SPIRE	USD	8'996	1'768	2'588	8'176	427'072.78	0.03
SPIRIT AEROSYSTEMS HOLDINGS -A-	USD	23'343	4'632	4'236	23'739	597'844.61	0.04
SPIRIT AIRLINES	USD	4'774			4'774	27'114.52	0.00
SPIRIT REALTY CAPITAL INC	USD	30'078	3'888	33'966			
SPORTSMAN'S WAREHOUSE HOLDINGS	USD	8'319		8'319			
SPRINGWORKS THERAPEUTICS INC	USD	5'773	4'465		10'238	444'088.37	0.03
SPRINKLR INC -A-	USD	10'711	22'450	4'473	28'688	329'158.10	0.02
SPROUT SOCIAL INC -A-	USD	7'431	2'269	2'171	7'529	409'851.15	0.03
SPROUTS FARMERS MARKET	USD	18'404	2'346	4'871	15'879	873'063.65	0.06
SPS COMMERCE	USD	6'014	728	1'054	5'688	927'399.00	0.07
SPX TECHNOLOGIES INC	USD	10'076	1'236	4'217	7'095	732'154.64	0.05
SPYRE THERAPEUTICS INC	USD		4'362		4'362	105'397.34	0.01
SQUARESPACE INC -A-	USD	6'349	4'428		10'777	315'821.04	0.02
STAAR SURGICAL	USD	6'660	1'896	2'545	6'011	165'355.11	0.01
STAG INDUSTRIAL	USD	38'652	7'917	5'137	41'432	1'354'994.90	0.10
STAGWELL INC -A-	USD	14'932	5'321		20'253	95'233.66	0.01
STANDARD BIO TOOLS INC	USD		58'060		58'060	115'032.20	0.01
STANDARD MOTOR PRODUCTS	USD	4'153			4'153	116'145.47	0.01
STANDEX INTERNATIONAL	USD	2'655	314	459	2'510	382'366.37	0.03
STAR GROUP LP	USD	6'665			6'665	64'147.57	0.00
STARWOOD PROPERTY TRUST	USD	53'727	5'314	8'378	50'663	909'636.74	0.06
STEELCASE -A-	USD	12'761	5'130		17'891	216'461.77	0.02
STELLAR BANCORP INC	USD	10'676	1'139	1'877	9'938	207'399.26	0.01
STEM INC	USD	12'090	14'295		26'385	62'266.11	0.00
STEPAN	USD	3'624	1'035	1'215	3'444	270'512.83	0.02
STEPSTONE GROUP INC -A-	USD	10'185	4'574	4'738	10'021	306'461.35	0.02
STERICYCLE INCORPORATED	USD	20'660	1'982	2'338	20'304	972'434.88	0.07
STERLING CHECK CORP	USD	18'392		14'620	3'772	52'047.58	0.00
STERLING CONSTRUCTION	USD	5'683	597	1'469	4'811	451'767.89	0.03
STEVEN MADDEN	USD	13'113	1'095	3'125	11'083	417'891.81	0.03
STEWART INFORMATION SERVICES	USD	5'677		1'266	4'411	244'624.29	0.02
STIFEL FINANCIAL	USD	23'416	2'436	8'862	16'990	1'134'922.17	0.08

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STITCH FIX INC -A-	USD	14'822	4'573		19'395	55'163.55	0.00
STOCK YARDS BANCORP	USD	6'758		842	5'916	238'642.79	0.02
STOKE THERAPEUTICS INC	USD	2'311		2'311			
STONERIDGE	USD	6'219			6'219	96'217.08	0.01
STONEX GROUP INC	USD	2'773	1'386		4'159	253'647.90	0.02
STRATEGIC EDUCATION INC	USD	4'916	249	418	4'747	463'105.20	0.03
STRIDE INC	USD	8'770			8'770	461'421.01	0.03
STURM RUGER & CO	USD	4'291		743	3'548	135'341.79	0.01
SUMMIT HOTEL PROPERTIES	USD	21'268	5'151	9'775	16'644	94'091.98	0.01
SUMMIT MATERIALS -A-	USD	19'541	2'834	3'901	18'474	694'784.90	0.05
SUMMIT THERAPEUTICS INC	USD		29'936		29'936	119'676.67	0.01
SUMO LOGIC INC	USD	20'788		20'788			
SUN COUNTRY AIRLINES HOLDINGS	USD	2'911			2'911	38'449.73	0.00
SUNCOKE ENERGY	USD	12'432			12'432	117'243.92	0.01
SUNNOVA ENERGY INTERNATIONAL I	USD	16'508			16'508	105'824.37	0.01
SUNPOWER	USD	18'552			18'552	50'805.53	0.00
SUNRUN (reg. shares)	USD	31'755	6'198	2'991	34'962	370'665.89	0.03
SUNSTONE HOTEL INVESTORS	USD	33'268	3'742	6'759	30'251	298'077.84	0.02
SUPER MICRO COMPUTER	USD	10'097	667	10'764			
SUPERIUS PHARMACEUTICALS	USD	11'449	1'803	991	12'261	320'658.09	0.02
SURGERY PARTNERS	USD	10'829			10'829	295'889.80	0.02
SURMODICS	USD	2'079		2'079			
SVMK INC	USD	20'099		20'099			
SWEETGREEN INC -A-	USD	9'730	9'983		19'713	221'147.49	0.02
SYLVAMO CORP	USD	8'661	728	1'383	8'006	425'877.10	0.03
SYMBOTIC INC -A-	USD	3'270			3'270	113'449.83	0.01
SYNAPTICS	USD	6'566	3'365	1'457	8'474	746'934.30	0.05
SYNDAX PHARMACEUTICALS INC	USD	11'220	4'144		15'364	317'118.64	0.02
SYNEOS HEALTH INC	USD	23'433		23'433			
SYNNEX	USD	7'459	6'788	1'275	12'972	1'186'813.15	0.08
SYNOVUS FINANCIAL	USD	24'171	3'439	3'934	23'676	790'980.03	0.06
TACTILE SYSTEMS TECHNOLOGY INC	USD		4'950	4'950			
TALOS ENERGY INC	USD	9'285	20'926	11'162	19'049	221'246.72	0.02
TANDEM DIABETES CARE INC	USD	10'437	631	1'167	9'901	232'172.13	0.02
TANGER FACTORY OUTLET CENTERS	USD	23'634	3'998	4'984	22'648	574'556.81	0.04
TANGO THERAPEUTICS INC	USD	7'360			7'360	72'132.81	0.01
TAPESTRY INC	USD	41'016	4'013	8'078	36'951	1'546'514.06	0.11
TARGET HOSPITALITY CORP	USD	7'018			7'018	59'820.30	0.00
TARSUS PHARMACEUTICALS INC	USD	3'571			3'571	120'182.27	0.01
TASKUS INC -A-	USD	5'537			5'537	64'992.69	0.00
TAYLOR MORRISON HOME -A-	USD	18'196	2'198	4'236	16'158	805'453.78	0.06
TECHTARGET	USD	5'866			5'866	163'794.07	0.01
TEGNA	USD	34'194	7'096	11'658	29'632	365'560.25	0.03
TEJON RANCH	USD	3'163			3'163	46'318.16	0.00
TELADOC HEALTH INC	USD	35'926	4'878	14'086	26'718	354'784.92	0.03
TELEPHONE AND DATA SYSTEMS	USD	17'231	1'688	3'448	15'471	208'434.54	0.01
TELLURIAN INC	USD	104'174			104'174	72'825.76	0.01
TELOS CORP	USD	4'800		4'800			
TEMPUR-PEDIC INTERNATIONAL	USD	36'088	6'224	3'959	38'353	1'839'571.10	0.13
TENABLE HOLDINGS INC	USD	24'487	3'407	9'916	17'978	762'408.48	0.05
TENET HEALTHCARE	USD	22'895	1'649	4'135	20'409	1'671'338.96	0.12
TENNANT	USD	2'798			2'798	278'878.88	0.02
TERADATA (when issued)	USD	17'016	2'088	2'922	16'182	536'056.85	0.04
TERAWULF INC	USD		22'942	22'942			
TEREX	USD	11'148	1'863	2'504	10'507	530'605.83	0.04
TERNS PHARMACEUTICALS INC	USD	6'798	6'798		6'798	43'817.95	0.00
TERRENO REALTY GROUP	USD	16'542	3'414	2'146	17'810	1'008'404.45	0.07
TETRA TECH	USD	11'821	1'230	1'197	11'854	1'850'898.10	0.13
TETRA TECHNOLOGIES	USD	23'744			23'744	81'541.44	0.01
TEXAS CAPITAL BANCSHARES	USD	9'163			9'163	473'222.70	0.03
TEXAS ROADHOUSE	USD	13'710	2'969	1'778	14'901	1'959'921.42	0.14
TFS FINANCIAL	USD	8'755	3'650		12'405	139'272.96	0.01
TG THERAPEUTICS	USD	29'905			29'905	453'457.74	0.03
THE CHEFS' WAREHOUSE	USD	5'184			5'184	173'509.29	0.01
THE CHEMOURS COMPANY	USD	34'643		34'643			
THE HOWARD HUGHES HOLDING CORPORATION	USD		6'772	1'887	4'885	328'638.01	0.02
THE ODP CORPORATION	USD	9'330		3'697	5'633	280'152.37	0.02
THE RMR GROUP -A-	USD	2'403			2'403	51'778.28	0.00
THE SCOTT'S MIRACLE-GRO -A-	USD	9'026	753	567	9'212	532'941.04	0.04
THE SHYFT GROUP INC	USD	6'650		1'962	4'688	42'560.44	0.00
THE ST JOE COMPANY	USD	5'602	952	1'053	5'501	260'944.70	0.02

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THE WENDY'S	USD	30'300	5'058	6'039	29'319	467'549.36	0.03
THERMON GROUP HOLDINGS	USD	8'337	973	1'882	7'428	178'498.80	0.01
THOR INDUSTRIES	USD	9'315	498	1'634	8'179	923'167.14	0.07
THOUGHTWORKS HOLDING INC	USD		20'735		20'735	56'966.36	0.00
THRYV HOLDINGS INC	USD	3'777	3'257		7'034	129'699.68	0.01
TIDEWATER INC	USD	1'976			1'976	121'851.51	0.01
TILRAY INC -2-	USD	91'666	82'318	60'280	113'704	173'213.49	0.01
TIMKEN	USD	14'583	884	1'478	13'989	1'034'603.91	0.07
TIMKENSTEEL (when issued)	USD	7'761			7'761	148'640.38	0.01
TIPTREE INC	USD	4'745			4'745	73'161.44	0.01
TITAN INTERNATIONAL	USD	9'837	2'098		11'935	134'101.29	0.01
TITAN MACHINERY	USD	4'007			4'007	89'021.82	0.01
TOLL BROTHERS	USD	24'157	2'906	4'097	22'966	2'318'362.81	0.16
TOMPKINS FINANCIAL	USD	2'713			2'713	115'052.52	0.01
TOOTSIE ROLL INDUSTRIES	USD	3'654	109		3'763	107'766.78	0.01
TOPBUILD - WHEN ISSUED	USD	7'226	503	2'627	5'102	1'807'743.06	0.13
TOURMALINE BIO INC	USD		3'571		3'571	122'068.96	0.01
TOWNE BANK	USD	15'524	3'524	3'992	15'056	359'417.31	0.03
TPG INC -A-	USD	8'674	8'756		17'430	680'692.36	0.05
TPG RE FINANCE TRUST INC	USD	13'395			13'395	88'227.54	0.01
TPI COMPOSITES INC	USD	7'018	4'832	11'850			
TRAEGER INC	USD	5'428		5'428			
TRANSCAT INC	USD	1'478	374		1'852	171'494.98	0.01
TRANSMEDICS GROUP INC	USD	6'370	1'030	477	6'923	497'444.18	0.04
TRAVELCENTERS OF AMERICAPROPERTIES	USD	2'280		2'280			
TREACE MEDICAL CONCEPTS INC	USD	2'928	3'326		6'254	74'014.53	0.01
TREDEGAR	USD	4'969		4'969			
TREEHOUSE FOODS	USD	8'231	556	861	7'926	249'790.33	0.02
TREX	USD	18'877	1'499	2'823	17'553	1'418'288.63	0.10
TRI POINTE HOMES	USD	16'794	2'722	4'106	15'410	480'087.42	0.03
TRICO BANCSHARES	USD	4'807			4'807	141'419.88	0.01
TRIMAS	USD	9'171		2'440	6'731	139'285.95	0.01
TRINET GROUP	USD	6'962	365	2'250	5'077	572'283.10	0.04
TRINITY INDUSTRIES	USD	16'256		3'797	12'459	278'441.95	0.02
TRIPADVISOR	USD	23'200			23'200	547'906.71	0.04
TRIUMPH	USD	10'237	1'984		12'221	149'582.71	0.01
TRIUMPH BANCORP INC	USD	4'956		1'493	3'463	228'703.93	0.02
TRUEBLUE	USD	5'318			5'318	55'023.23	0.00
TRUPANION INC	USD	5'453			5'453	128'445.58	0.01
TRUSTCO BANK CORP N Y	USD	4'314			4'314	103'667.72	0.01
TRUSTMARK	USD	9'313			9'313	220'270.06	0.02
TTEC HOLDINGS INC	USD	2'994			2'994	46'005.22	0.00
TTM TECHNOLOGIES	USD	22'167			22'167	289'863.30	0.02
TUCOWS INC	USD	2'534		2'534			
TURNING POINT BRANDS INC	USD	2'611	1'854		4'465	99'472.23	0.01
TUSIMPLE HOLDINGS INC -A-	USD	11'203	17'612	28'815			
TUTOR PERINI	USD	8'471		8'471			
TWIST BIOSCIENCE CORP	USD	12'692			12'692	439'108.61	0.03
TWO HARBORS INVESTMENT CORP	USD	21'414			21'414	238'909.97	0.02
UDEMY INC	USD		13'789		13'789	137'205.36	0.01
UFP INDUSTRIES INC	USD	13'480	1'841	2'363	12'958	1'307'965.03	0.09
UFP TECHNOLOGIES INC	USD	1'483			1'483	272'026.45	0.02
UGI	USD		37'005	3'074	33'931	731'421.86	0.05
ULTRA CLEAN HOLDINGS	USD	10'601		1'406	9'195	349'780.30	0.02
ULTRAGENYX PHARMACEUTICAL	USD	11'358	3'170	2'725	11'803	537'540.00	0.04
UMB FINANCIAL	USD	10'142	893	3'844	7'191	516'764.33	0.04
UMH PROPERTIES INC	USD	11'389	2'066		13'455	182'458.58	0.01
UNDER ARMOUR (when issued)	USD	43'454	5'367	9'931	38'890	292'452.73	0.02
UNDER ARMOUR -A-	USD	42'790			42'790	337'606.00	0.02
UNIFIRST	USD	3'411		260	3'151	468'139.01	0.03
UNISYS	USD	12'612		12'612			
UNITED BANKSHARES	USD	22'795	2'961	4'752	21'004	641'602.68	0.05
UNITED COMMUNITY BANKS	USD	17'202	12'397	4'238	25'361	580'853.47	0.04
UNITED FIRE GROUP	USD	4'066	1'326		5'392	110'580.67	0.01
UNITED NATURAL FOODS	USD	9'532			9'532	131'022.78	0.01
UNITED STATES CELLULAR	USD	2'068	817		2'885	88'635.29	0.01
UNITED STATES LIME & MINERALS	USD	340	145		485	108'894.94	0.01
UNITED STATES STEEL	USD	52'393	4'495	7'369	49'519	2'064'239.02	0.15
UNITI GROUP	USD	39'448			39'448	203'555.33	0.01
UNITIL	USD	2'422			2'422	108'683.45	0.01
UNIVAR	USD	37'146		37'146			

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UNIVERSAL	USD	5'361			5'361	226'640.43	0.02
UNIVERSAL DISPLAY	USD	7'488	3'954	1'403	10'039	1'541'865.89	0.11
UNIVERSAL HEALTH REALTY INCOME TRUST	USD	2'607			2'607	89'024.33	0.01
UNIVERSAL INSURANCE HOLDINGS	USD	5'181			5'181	92'110.63	0.01
UNIVERSAL TRUCKLOAD SERVICES	USD	1'626			1'626	48'437.58	0.00
UNIVEST	USD	5'814			5'814	102'494.12	0.01
UNUM GROUP	USD	44'121	4'617	5'186	43'552	1'896'418.85	0.13
UPSTART HOLDINGS INC	USD	16'034	2'357	2'746	15'645	354'742.04	0.03
UPWORK INC	USD	18'648			18'648	215'111.40	0.02
URANIUM ENERGY CORP	USD	72'753	15'300	10'354	77'699	443'353.66	0.03
URBAN EDGE PROPERTIES (when issued)	USD	25'135			25'135	376'481.00	0.03
URBAN OUTFITTERS	USD	12'623			12'623	461'842.05	0.03
URSTADT BIDDLE PROPERTIES	USD	5'548	1'270	6'818			
US FOODS HOLDING	USD	34'216	11'268	7'794	37'690	1'685'637.61	0.12
US PHYSICAL THERAPY	USD	2'276	1'282	429	3'129	292'803.39	0.02
US SILICA HOLDINGS	USD	11'857			11'857	120'069.45	0.01
USANA HEALTH SCIENCES	USD	2'208	351		2'559	108'747.05	0.01
UTZ BRANDS INC -A-	USD	14'223			14'223	221'553.65	0.02
UWM HOLDINGS CORP -A-	USD	17'924			17'924	100'696.76	0.01
VAALCO ENERGY	USD	21'347			21'347	83'836.20	0.01
VALLEY NATIONAL BANCORP	USD	71'843	9'786	14'647	66'982	483'060.89	0.03
VALMONT INDUSTRIES	USD	3'535	555	700	3'390	632'633.23	0.04
VALVOLINE	USD	29'465	4'516	14'608	19'373	727'401.07	0.05
VANDA PHARMACEUTICALS	USD	13'066		13'066			
VARIAN IMAGING (when issued)	USD	5'915			5'915	89'586.60	0.01
VARONIS SYSTEMS	USD	17'435	9'836	3'953	23'318	1'043'073.41	0.07
VAXCYTE INC	USD	11'691	7'639	5'287	14'043	912'838.19	0.06
VECTOR GROUP	USD	28'348	6'613	6'317	28'644	281'486.60	0.02
VECTRUS (when issued)	USD	1'757			1'757	59'565.17	0.00
VEECO INSTRUMENTS	USD	8'145	1'377		9'522	303'610.34	0.02
VELO3D INC	USD	10'221		10'221			
VENTYX BIOSCIENCES INC	USD	3'463	4'627	8'090			
VERA THERAPEUTICS INC -A-	USD		6'402		6'402	265'406.76	0.02
VERACYTE	USD	15'288			15'288	317'030.79	0.02
VERICEL CORP	USD	8'962	2'499	1'873	9'588	385'668.34	0.03
VERINT SYSTEMS	USD	14'707		4'513	10'194	283'745.50	0.02
VERIS RESIDENTIAL INC	USD	15'585	1'523	5'777	11'331	145'673.64	0.01
VERITEX HOLDINGS INC	USD	11'158		3'448	7'710	133'270.66	0.01
VERITIV	USD	2'256	312	2'568			
VERRA MOBILITY CORP -A-	USD	28'805	9'619	4'084	34'340	653'756.23	0.05
VERTEX ENERGY INC	USD	12'497	12'216	24'713			
VERTEX INC -A-	USD	10'255			10'255	303'232.83	0.02
VERTIV HOLDINGS CO -A-	USD	70'909	3'801	74'710			
VERU INC	USD	11'341		11'341			
VERVE THERAPEUTICS INC	USD	5'310	2'785		8'095	121'534.93	0.01
VESTIS CORPORATION	USD		28'850		28'850	476'582.96	0.03
VF	USD		72'781		72'781	1'047'200.72	0.07
VIAD	USD	3'856	1'065		4'921	161'326.71	0.01
VIASAT	USD	12'413	4'593	3'435	13'571	233'863.55	0.02
VIAMI SOLUTIONS (when issued)	USD	49'010			49'010	412'143.01	0.03
VICOR CORP	USD	5'263	631	817	5'077	166'485.61	0.01
VICTORIA'S SECRET & CO	USD	19'024	1'519	4'564	15'979	401'853.41	0.03
VICTORY CAPITAL HOLDINGS INC -A-	USD	3'121	3'801	2'095	4'827	163'345.64	0.01
VIEWRAY INC	USD	20'450		20'450			
VIKING THERAPEUTICS	USD	15'209	10'676	6'087	19'798	1'343'240.65	0.10
VIMEO INC	USD	26'489			26'489	111'727.72	0.01
VIPER ENERGY INC	USD		15'660		15'660	498'356.09	0.04
VIPER ENERGY PARTNERS LP	USD	14'304	1'605	15'909			
VIR BIOTECHNOLOGY INC	USD	11'820	6'694		18'514	183'242.60	0.01
VIRGIN GALACTIC HOLDINGS INC	USD	33'213	20'981		54'194	83'034.83	0.01
VRIDIAN THERAPEUTICS INC	USD	6'535			6'535	107'666.16	0.01
VIRTUAL FINANCIAL -A-	USD	14'154			14'154	224'965.68	0.02
VIRTUS INVESTMENT PARTNERS	USD	1'225	168	337	1'056	216'028.17	0.02
VISHAY INTERTECHNOLOGY	USD	27'872	2'034	2'985	26'921	515'596.92	0.04
VISHAY PRECISION GROUP INC	USD	1'988			1'988	60'481.74	0.00
VISTA OUTDOOR	USD	12'168			12'168	334'297.91	0.02
VISTEON	USD	4'549	821	984	4'386	436'885.76	0.03
VITA COCO CO INC/THE	USD	3'995	6'906	4'298	6'603	151'754.53	0.01
VITAL FARMS INC	USD	2'457	2'060		4'517	71'475.64	0.01
VITESSE ENERGY INC	USD	4'671			4'671	93'490.86	0.01
VIVID SEATS INC -A-	USD	4'679	5'329		10'008	53'052.23	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
VIVINT SMART HOME INC -A-	USD	11'434		11'434			
VIZIO HOLDING CORP -A-	USD		15'070		15'070	146'103.44	0.01
VONTIER CORP	USD	26'334	3'171	4'441	25'064	949'027.29	0.07
VORNADO REALTY TRUST	USD	36'474	1'948	2'986	35'436	820'654.40	0.06
VOYA FINANCIAL	USD	16'166	3'718	2'767	17'117	1'030'361.37	0.07
VSE CORPORATION (reg. shares)	USD	2'242	887		3'129	204'166.10	0.01
VUZIX CORP	USD	11'120		11'120			
W&T OFFSHORE	USD	19'729			19'729	52'465.27	0.00
WABASH NATIONAL	USD	7'489			7'489	179'898.71	0.01
WALKER DUNLOP	USD	6'956	299	1'995	5'260	441'776.82	0.03
WARBY PARKER INC	USD	13'213	7'693	6'075	14'831	165'987.68	0.01
WARRIOR MET COAL INC	USD	11'041			11'041	553'878.48	0.04
WASHINGTON FEDERAL	USD	14'535		4'207	10'328	247'732.62	0.02
WASHINGTON REAL ESTAT INVESTMENT TRUST	USD	14'276			14'276	161'913.20	0.01
WASHINGTON TRUST BANCORP	USD	2'593			2'593	58'772.06	0.00
WATERSTONE FINANCIAL INC	USD	3'929		3'929			
WATSCO	USD	7'326	322	7'648			
WATTS WATER TECHNOLOGIES	USD	4'412	627	798	4'241	761'643.68	0.05
WAYFAIR -A-	USD	16'425	2'795	1'446	17'774	932'805.93	0.07
WD-40	USD	2'238	410	542	2'106	497'719.39	0.04
WEAVE COMMUNICATIONS INC	USD		4'926		4'926	54'350.73	0.00
WEBSTER FINANCIAL	USD		38'597		38'597	1'619'142.85	0.11
WEIS MARKETS	USD	3'286	274		3'560	203'573.92	0.01
WERNER ENTERPRISES	USD	9'041	2'006	1'731	9'316	329'281.03	0.02
WESBANCO	USD	12'699			12'699	324'061.75	0.02
WESCO INTERNATIONAL	USD	7'627	1'203	1'353	7'477	984'236.32	0.07
WESTAMERICA	USD	6'283	640	948	5'975	240'496.63	0.02
WESTERN ALLIANCE BANCORP	USD	18'336	1'179	2'665	16'850	856'566.97	0.06
WESTERN UNION	USD	85'547	9'719	34'600	60'666	716'364.41	0.05
WESTROCK COFFEE HOLDINGS LLC	USD	7'004			7'004	62'414.65	0.00
WEWORK INC -A-	USD	34'908		34'908			
WEX	USD	7'480	600	1'129	6'951	1'344'920.17	0.10
WHIRLPOOL	USD		12'420		12'420	1'174'479.12	0.08
WHITESTONE REIT	USD	9'200			9'200	99'806.40	0.01
WIDEPENWEST INC	USD	8'068		8'068			
WILLIAMS-SONOMA	USD	11'102	2'028	13'130			
WILLSCOT MOBILE MINI HOLDINGS -A-	USD	36'260	3'329	8'309	31'280	1'315'224.78	0.09
WINGSTOP	USD	5'074	730	948	4'856	1'501'092.72	0.11
WINMARK CORP	USD	466			466	155'745.24	0.01
WINNEBAGO INDUSTRIES	USD	4'898	623	727	4'794	302'801.99	0.02
WINTRUST FINANCIAL	USD	10'481	4'874	1'962	13'393	1'136'290.70	0.08
WISDOMTREE INVESTMENT	USD	25'326		10'066	15'260	108'305.23	0.01
WK KELLOGG CO	USD		15'140		15'140	195'176.18	0.01
WOLFSPEED INC	USD		20'289		20'289	464'866.02	0.03
WOLVERINE WORLDWIDE	USD	13'121			13'121	117'502.67	0.01
WOODWARD	USD	12'671	2'163	1'356	13'478	1'679'233.39	0.12
WORKHORSE GROUP INC	USD	25'394		25'394			
WORKIVA INC	USD	7'460	1'296	1'350	7'406	561'626.50	0.04
WORLD ACCEPTANCE	USD	748			748	78'881.15	0.01
WORLD FUEL SERVICES	USD	10'070			10'070	216'006.40	0.02
WORLD WRESTLING ENTERTAINMENT	USD	7'135	604	7'739			
WORTHINGTON INDUSTRIES	USD	5'387	2'205	743	6'849	374'643.74	0.03
WORTHINGTON STEEL INC	USD		6'849		6'849	190'940.45	0.01
WSFS FINANCIAL	USD	10'382	2'288	3'063	9'607	358'600.65	0.03
WW INTERNATIONAL INC	USD		18'608		18'608	51'122.74	0.00
WYNDHAM DESTINATIONS INC	USD	14'040	1'146	3'229	11'957	470'535.56	0.03
WYNDHAM HOTELS & RESORTS INC	USD	19'940	2'651	4'382	18'209	1'227'414.23	0.09
XENCOR	USD	11'840	800		12'640	255'440.42	0.02
XENIA HOTELS & RESORTS	USD	17'970			17'970	242'735.50	0.02
XEROX HOLDINGS CORP	USD	19'077	6'303	7'280	18'100	297'246.86	0.02
XOMETRY INC -A-	USD	2'429	5'705		8'134	140'098.31	0.01
XPEL INC	USD	3'037			3'037	140'612.92	0.01
XPERI INC	USD	8'490			8'490	81'936.63	0.01
XPO LOGISTICS	USD	23'144	5'120	2'499	25'765	2'729'781.17	0.19
XPONENTIAL FITNESS INC	USD	3'354	1'562		4'916	43'634.73	0.00
XYLEM	USD		8'827	8'827			
YELP -A-	USD	10'962	731	1'515	10'178	344'513.06	0.02
YETI HOLDINGS INC	USD	14'481	2'266	2'600	14'147	511'247.94	0.04
YEXT INC	USD	19'176	2'533		21'709	113'167.41	0.01
YORK WATER	USD	2'410			2'410	75'124.25	0.01
ZENTALIS PHARMACEUTICALS INC	USD	8'989	3'044		12'033	157'983.39	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
ZETA GLOBAL HOLDINGS CORP -A-	USD	24'706	15'037	7'905	31'838	294'370.94	0.02
ZIFF DAVIS	USD	9'943	771	3'540	7'174	434'367.28	0.03
ZIONS BANCORP	USD	25'478	2'641	4'123	23'996	833'154.40	0.06
ZIPRECRUITER INC -A-	USD	7'702	8'435		16'137	180'746.45	0.01
ZOOMINFO TECHNOLOGIES INC -A-	USD		61'548	17'011	44'537	657'286.69	0.05
ZUMIEZ	USD	3'256			3'256	50'518.47	0.00
ZUORA INC -A-	USD	21'719	3'883	4'705	20'897	148'680.90	0.01
ZURN WATER SOLUTIONS CORPORATION	USD	30'471	5'843	5'130	31'184	871'837.24	0.06
ZYMEWORKS INC	USD	13'189		8'170	5'019	53'078.67	0.00
ZYNEX INC	USD	4'908		4'908			
						<b>709'267'176.58</b>	<b>50.35</b>
<b>Virgin Islands (UK)</b>							
BIOHAVEN LTD	USD	13'389	3'764	6'280	10'873	460'909.16	0.03
CAPRI HOLDINGS LTD	USD	30'451	1'762	7'302	24'911	1'011'892.74	0.07
E-COMMODITIES HOLDINGS LTD	HKD	256'000			256'000	48'374.42	0.00
ESTABLISHMENT LABS HOLDINGS IN	USD	3'124			3'124	125'659.98	0.01
						<b>1'646'836.30</b>	<b>0.12</b>
<b>Total Shares (and equity-type securities)</b>						<b>1'224'854'596.64</b>	<b>86.95</b>
<b>Collective Investment Scheme</b>							
<b>Ireland</b>							
CSIF IE MSCI USA SMALL CAP ESG -B USD- EUR	USD	697'090	87'930	15'800	769'220	112'074'445.90	7.96
						<b>112'074'445.90</b>	<b>7.96</b>
<b>Total Collective Investment Scheme</b>						<b>112'074'445.90</b>	<b>7.96</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'336'929'042.54</b>	<b>94.90</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
KAROON ENERGY LTD (rights) 06.12.2023	AUD		31'512	31'512		0.00	0.00
<b>Austria</b>							
LENZING AG (rights) 05.07.2023	EUR		1'135	1'135		0.00	0.00
<b>Denmark</b>							
NKT A/S	DKK		2'284	2'284		0.00	0.00
<b>Finland</b>							
FINNAIR OYJ	EUR		577'584	577'584		0.00	0.00
<b>Israel</b>							
ISRAS HOLDINGS LTD	ILS		983		983	74'063.58	0.01
						<b>74'063.58</b>	<b>0.01</b>
<b>Italy</b>							
AMCO b	EUR	245			245	0.00	0.00
JUVENTUS FOOTBALL CLUB SPA	EUR		11'858		11'858	29'373.02	0.00
MFE-MEDIAFOREUROPE N.V.	EUR		3'614		3'614	10'072.37	0.00
MFE-MEDIAFOREUROPE N.V.	EUR		39'977	24'117	15'860	31'873.30	0.00
SAIPEM SPA	EUR	106'409			106'409	170'448.59	0.01
						<b>241'767.28</b>	<b>0.02</b>
<b>Luxembourg</b>							
D'AMICO INTERNATIONAL SHIPPING SA	EUR		5'363		5'363	32'502.16	0.00
SHURGARD SELF STORAGE EUROPE S	EUR	1'927		1'927			
						<b>32'502.16</b>	<b>0.00</b>
<b>Singapore</b>							
CAPITALAND INDIA TRUST (rights) 10.07.2023	SGD		25'680	25'680			
EZION HOLDINGS LTD	SGD	172'890		172'890			
KEPPEL INFRASTRUCTURE TRUST (rights) 10.05.2023	SGD		39'827	39'827			
						<b>0.00</b>	<b>0.00</b>
<b>Spain</b>							
ALMIRALL SA	EUR		153	153			
FAES FARMA SA	EUR		867	867			
SACYR SA	EUR		775	775			
SACYR SA	EUR		1'298	1'298			
TALGO S.A.	EUR		121	121			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
VIDRALA SA	EUR		114	114		0.00	0.00
<b>Sweden</b>							
ALIMAK GROUP AB	SEK		6'935	6'935			
ALIMAK GROUP AB (rights) 21.03.2023	SEK		6'935	6'935			
BETSSON AB -B-	SEK		26'049	26'049			
BETSSON AB -B-	SEK	22'162	3'887	26'049			
CASTELLUM AB (rights) 29.05.2023	SEK		55'422	55'422			
NEW WAVE GROUP AB -B-	SEK		20'159		20'159	217'115.94	0.02
						<b>217'115.94</b>	<b>0.02</b>
<b>United Kingdom</b>							
CAPRICORN ENERGY PLC	GBP		31'001	31'001			
CIVITAS SOCIAL HOUSING PLC	GBP	116'386		116'386			
PATISSERIE HOLDINGS PLC	GBP	1'586					
SHAFTESBURY	GBP	47'574		47'574			
						<b>0.00</b>	<b>0.00</b>
<b>United States</b>							
ALBIREO PHARMA INC cvr	USD		4'116	4'116			
ASTRAZENECA FINANCE & HOLDINGS CVR	USD		3'927	3'927			
ASTRAZENECA FINANCE & HOLDINGS INC CVR	USD		3'927		3'927	0.00	0.00
CANO HEALTH INC -A-	USD		292	292			
DISTRIBUTION SOLUTIONS GROUP INC (rights) 30.05.2023	USD		1'059	1'059			
DOMTAR CORP	USD		10'323	10'323			
FRESH MARKET INC (THE)	USD	4'752		4'752			
GINGER ACQUISITION INC - CONTINGENT VALUE RIGHTS 2022	USD	7'372			7'372	6'491.50	0.00
LANTHEUS HOLDINGS INC CVR	USD	15'936		15'936			
OMNIAB INC. CEDE EARN OUT /34SG0Y	USD	1'349		1'349			
OMNIAB INC. CEDE EARN OUT 15 34SG0W	USD	1'349		1'349			
RESOLUTE FOREST PRODUCTS INC	USD		10'323	10'323			
TRIUMPH GROUP INC (rights) 13.03.2023	USD	12'138		12'138			
						<b>6'491.50</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>571'940.46</b>	<b>0.04</b>
<b>Collective Investment Scheme</b>							
<b>Luxembourg</b>							
CREDIT SUISSE INDEX FUND (LUX) SICAV - EQUITY EMU SMALL CAP BLUE - DB- EUR	EUR	42'802	1'456	8'183	36'075	58'135'891.39	4.13
						<b>58'135'891.39</b>	<b>4.13</b>
<b>Total Collective Investment Scheme</b>						<b>58'135'891.39</b>	<b>4.13</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>58'707'831.85</b>	<b>4.17</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
29METALS LIMITED (rights) 25.09.2023	AUD		22'458	22'458			
FIREFINCH LTD	AUD	221'722			221'722	1.27	0.00
LIFESTYLE COMMUNITIES LTD (rights) 14.03.2024	AUD		3'289		3'289	0.00	0.00
ORORA LTD (rights) 25.09.2023	AUD		70'762	70'762			
						<b>1.27</b>	<b>0.00</b>
<b>Italy</b>							
BREMBO (rights) 03.10.2023	EUR		14'143	14'143			
						<b>0.00</b>	<b>0.00</b>
<b>United Kingdom</b>							
ASTRAZENECA CVR	USD	22'711			22'711	0.02	0.00
HOME REIT PLC	GBP	159'864			159'864	0.18	0.00
						<b>0.20</b>	<b>0.00</b>
<b>United States</b>							
CONTRA AKOUOS INC CVR	USD		4'692		4'692	0.00	0.00
IPSEN BIOPHARMACEUTICALS INC	USD		8'232	4'116	4'116	0.00	0.00
RESOLUTE FOREST PRODUCTS INC CVR	USD		10'323		10'323	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Shares (and equity-type securities)</b>						<b>1.47</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>1.47</b>	<b>0.00</b>

## 352 CSIF (CH) Equity World ex CH Small Cap Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Germany</b>							
MINI MDAX Index -1- 03/24	EUR		10	10		0.00	0.00
<b>Japan</b>							
TOPIX SEC 1 Index -10000- 03/23	JPY	10	2	12			
TOPIX SEC 1 Index -10000- 06/23	JPY		67	67			
TOPIX SEC 1 Index -10000- 09/23	JPY		38	38			
TOPIX SEC 1 Index -10000- 12/23	JPY		39	39			
TOPIX SEC 1 Index -10000- 03/24	JPY		54	46	8	0.00	0.00
						0.00	0.00
<b>United States</b>							
RUSSELL INDICES Index -50- 03/23	USD	75	33	108			
RUSSELL INDICES Index -50- 06/23	USD		571	571			
RUSSELL INDICES Index -50- 09/23	USD		491	491			
RUSSELL INDICES Index -50- 12/23	USD		514	514			
RUSSELL INDICES Index -50- 03/24	USD		582	459	123	0.00	0.00
						0.00	0.00
<b>Total Financial Futures</b>							
						0.00	0.00
<b>Warrants</b>							
<b>Australia</b>							
POINTSBET HOLDINGS LTD (wts) 22-08.07.2024	AUD	1'865			1'865	0.00	0.00
						0.00	0.00
<b>Cayman Islands</b>							
MECOM POWER AND CONSTRUCTION LIMITED (wts)-24.05.2024	HKD		18'900		18'900	21.26	0.00
						21.26	0.00
<b>Spain</b>							
ABENGOA SA- B SHARES (wts) 17-31.03.2025	EUR	118'147			118'147	0.11	0.00
						0.11	0.00
<b>United States</b>							
CASSAVA SCIENCES INC (wts) 23-22.12.2028	USD		2'387	2'387			
						0.00	0.00
<b>Total Warrants</b>							
						21.37	0.00
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
						21.37	0.00
<b>Securities valued based on parameters observable on the market</b>							
<b>Warrants</b>							
<b>Canada</b>							
LOGAN ENERGY CORP (wts)	CAD		28'823	28'823			
						0.00	0.00
<b>Total Warrants</b>							
						0.00	0.00
<b>Total Securities valued based on parameters observable on the market</b>							
						0.00	0.00
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						173'040.51	0.01
<b>Total Forward exchange transactions</b>							
						173'040.51	0.01
<b>Total Securities valued based on parameters observable on the market</b>							
						173'040.51	0.01
<b>Total Derivative Financial Instruments</b>							
						173'061.88	0.01
<b>Total investments</b>							
						1'395'809'937.74	99.08
Cash at banks						11'040'033.20	0.78
Time deposit						0.00	0.00
Other assets						1'903'414.65	0.14
<b>Total fund assets</b>							
						1'408'753'385.59	100.00
./. Due to bank						234'358.85	0.02
./. Other liabilities						288'059.75	0.02
./. Other loans						0.00	0.00
<b>Net assets</b>							
						1'408'230'966.99	99.96

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	1'336'929'063.91	94.90
Securities valued based on parameters observable on the market	58'880'872.36	4.18
Securities valued based on appropriate valuation models taking into account current market conditions	1.47	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	AUD	1'835'000	CHF	1'156'979	0.00	0.00
04.04.2023	Bought	CAD	871'000	CHF	597'622	0.00	0.00
04.04.2023	Bought	CHF	20'886'566	AUD	33'126'000	0.00	0.00
04.04.2023	Bought	CHF	104'669	AUD	172'000	0.00	0.00
04.04.2023	Bought	CHF	232'407	AUD	376'754	0.00	0.00
04.04.2023	Bought	CHF	22'104'461	CAD	32'216'000	0.00	0.00
04.04.2023	Bought	CHF	88'662	CAD	133'000	0.00	0.00
04.04.2023	Bought	CHF	328'006	CAD	487'952	0.00	0.00
04.04.2023	Bought	CHF	4'302'865	DKK	32'230'000	0.00	0.00
04.04.2023	Bought	CHF	84'817	DKK	636'000	0.00	0.00
04.04.2023	Bought	CHF	1'003'175	EUR	1'011'000	0.00	0.00
04.04.2023	Bought	CHF	42'020'571	EUR	42'346'000	0.00	0.00
04.04.2023	Bought	CHF	128'521	EUR	129'000	0.00	0.00
04.04.2023	Bought	CHF	741'921	EUR	744'927	0.00	0.00
04.04.2023	Bought	CHF	105'203	GBP	93'000	0.00	0.00
04.04.2023	Bought	CHF	30'390'902	GBP	26'865'000	0.00	0.00
04.04.2023	Bought	CHF	599'142	GBP	531'000	0.00	0.00
04.04.2023	Bought	CHF	4'118'958	HKD	34'567'000	0.00	0.00
04.04.2023	Bought	CHF	4'411'736	ILS	17'275'000	0.00	0.00
04.04.2023	Bought	CHF	712'565	JPY	103'457'000	0.00	0.00
04.04.2023	Bought	CHF	60'219'855	JPY	8'743'387'000	0.00	0.00
04.04.2023	Bought	CHF	146'649	JPY	21'226'000	0.00	0.00
04.04.2023	Bought	CHF	122'715	JPY	17'441'000	0.00	0.00
04.04.2023	Bought	CHF	901'545	JPY	129'468'846	0.00	0.00
04.04.2023	Bought	CHF	523'912	JPY	75'493'000	0.00	0.00
04.04.2023	Bought	CHF	4'653'406	NOK	51'524'000	0.00	0.00
04.04.2023	Bought	CHF	238'226	NOK	2'635'000	0.00	0.00
04.04.2023	Bought	CHF	2'572'985	NZD	4'447'000	0.00	0.00
04.04.2023	Bought	CHF	11'846'310	SEK	132'120'000	0.00	0.00
04.04.2023	Bought	CHF	157'698	SEK	1'758'000	0.00	0.00
04.04.2023	Bought	CHF	109'517	SEK	1'239'000	0.00	0.00
04.04.2023	Bought	CHF	228'731	SEK	2'564'843	0.00	0.00
04.04.2023	Bought	CHF	4'175'267	SGD	6'014'000	0.00	0.00
04.04.2023	Bought	CHF	333'867'762	USD	357'503'000	0.00	0.00
04.04.2023	Bought	CHF	792'130	USD	843'000	0.00	0.00
04.04.2023	Bought	CHF	129'259	USD	138'000	0.00	0.00
04.04.2023	Bought	CHF	281'639	USD	309'000	0.00	0.00
04.04.2023	Bought	CHF	115'078	USD	124'000	0.00	0.00
04.04.2023	Bought	CHF	565'402	USD	610'000	0.00	0.00
04.04.2023	Bought	CHF	4'886'890	USD	5'298'803	0.00	0.00
04.04.2023	Bought	CHF	266'900	USD	290'000	0.00	0.00
04.04.2023	Bought	EUR	66'000	CHF	65'108	0.00	0.00
04.04.2023	Bought	GBP	105'000	CHF	119'142	0.00	0.00
04.04.2023	Bought	HKD	3'080'000	CHF	367'009	0.00	0.00
04.04.2023	Bought	ILS	2'024'000	CHF	517'886	0.00	0.00
04.04.2023	Bought	JPY	12'351'000	CHF	84'588	0.00	0.00
04.04.2023	Bought	NZD	848'000	CHF	490'643	0.00	0.00
04.04.2023	Bought	SGD	257'000	CHF	178'424	0.00	0.00
04.04.2023	Bought	USD	135'000	CHF	124'489	0.00	0.00
04.04.2023	Bought	USD	215'000	CHF	196'917	0.00	0.00
04.04.2023	Bought	USD	406'000	CHF	379'571	0.00	0.00
04.04.2023	Bought	USD	3'830'000	CHF	3'576'722	0.00	0.00
03.05.2023	Bought	AUD	1'084'000	CHF	643'094	0.00	0.00
03.05.2023	Bought	CAD	401'000	CHF	266'057	0.00	0.00
03.05.2023	Bought	CAD	683'000	CHF	456'222	0.00	0.00
03.05.2023	Bought	CHF	306'486	AUD	502'000	0.00	0.00
03.05.2023	Bought	CHF	19'439'243	AUD	31'840'000	0.00	0.00
03.05.2023	Bought	CHF	505'696	AUD	838'000	0.00	0.00
03.05.2023	Bought	CHF	243'003	CAD	361'000	0.00	0.00
03.05.2023	Bought	CHF	21'517'529	CAD	31'966'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.05.2023	Bought	CHF	276'957	CAD	408'000	0.00	0.00
03.05.2023	Bought	CHF	4'374'353	DKK	32'866'000	0.00	0.00
03.05.2023	Bought	CHF	43'766'853	EUR	44'165'000	0.00	0.00
03.05.2023	Bought	CHF	119'263	EUR	120'000	0.00	0.00
03.05.2023	Bought	CHF	202'710	EUR	206'000	0.00	0.00
03.05.2023	Bought	CHF	165'896	EUR	168'000	0.00	0.00
03.05.2023	Bought	CHF	31'004'885	GBP	27'520'000	0.00	0.00
03.05.2023	Bought	CHF	122'276	GBP	109'000	0.00	0.00
03.05.2023	Bought	CHF	135'696	GBP	122'000	0.00	0.00
03.05.2023	Bought	CHF	3'658'144	HKD	31'487'000	0.00	0.00
03.05.2023	Bought	CHF	64'247	HKD	553'000	0.00	0.00
03.05.2023	Bought	CHF	3'855'042	ILS	15'251'000	0.00	0.00
03.05.2023	Bought	CHF	142'468	ILS	563'000	0.00	0.00
03.05.2023	Bought	CHF	4'824'067	NOK	55'369'000	0.00	0.00
03.05.2023	Bought	CHF	2'050'545	NZD	3'599'000	0.00	0.00
03.05.2023	Bought	CHF	79'196	NZD	139'000	0.00	0.00
03.05.2023	Bought	CHF	12'133'568	SEK	137'682'000	0.00	0.00
03.05.2023	Bought	CHF	137'887	SEK	1'597'000	0.00	0.00
03.05.2023	Bought	CHF	3'946'497	SGD	5'757'000	0.00	0.00
03.05.2023	Bought	CHF	329'026'946	USD	361'285'000	0.00	0.00
03.05.2023	Bought	CHF	393'531	USD	435'000	0.00	0.00
03.05.2023	Bought	CHF	173'702	USD	194'000	0.00	0.00
03.05.2023	Bought	CHF	646'738	USD	729'000	0.00	0.00
03.05.2023	Bought	CHF	228'458	USD	256'000	0.00	0.00
03.05.2023	Bought	CHF	116'639	USD	130'000	0.00	0.00
03.05.2023	Bought	CHF	601'806	USD	674'000	0.00	0.00
03.05.2023	Bought	CHF	261'651	USD	294'000	0.00	0.00
03.05.2023	Bought	EUR	206'000	CHF	201'843	0.00	0.00
03.05.2023	Bought	EUR	1'323'000	CHF	1'311'022	0.00	0.00
03.05.2023	Bought	EUR	238'000	CHF	233'456	0.00	0.00
03.05.2023	Bought	GBP	175'000	CHF	193'715	0.00	0.00
03.05.2023	Bought	GBP	815'000	CHF	918'204	0.00	0.00
03.05.2023	Bought	NOK	2'359'000	CHF	205'402	0.00	0.00
03.05.2023	Bought	SEK	694'000	CHF	61'050	0.00	0.00
03.05.2023	Bought	USD	19'307'000	CHF	17'581'804	0.00	0.00
03.05.2023	Bought	USD	1'053'000	CHF	964'313	0.00	0.00
03.05.2023	Bought	USD	207'000	CHF	186'826	0.00	0.00
03.05.2023	Bought	USD	741'000	CHF	661'623	0.00	0.00
03.05.2023	Bought	USD	1'851'000	CHF	1'643'801	0.00	0.00
03.05.2023	Bought	USD	266'000	CHF	238'543	0.00	0.00
08.05.2023	Bought	CHF	773'446	JPY	112'540'000	0.00	0.00
08.05.2023	Bought	CHF	62'568'057	JPY	9'104'084'000	0.00	0.00
08.05.2023	Bought	CHF	498'548	JPY	72'450'000	0.00	0.00
08.05.2023	Bought	CHF	773'414	JPY	112'540'000	0.00	0.00
08.05.2023	Bought	CHF	165'868	JPY	24'865'000	0.00	0.00
08.05.2023	Bought	CHF	535'222	JPY	80'024'000	0.00	0.00
08.05.2023	Bought	JPY	84'266'000	CHF	565'968	0.00	0.00
08.05.2023	Bought	JPY	50'731'000	CHF	335'529	0.00	0.00
08.05.2023	Bought	JPY	159'721'142	CHF	1'044'000	0.00	0.00
08.05.2023	Bought	JPY	9'258'966'000	CHF	60'521'141	0.00	0.00
08.05.2023	Bought	USD	688'010	CHF	612'000	0.00	0.00
02.06.2023	Bought	AUD	114'000	CHF	68'021	0.00	0.00
02.06.2023	Bought	AUD	305'000	CHF	183'379	0.00	0.00
02.06.2023	Bought	CAD	295'000	CHF	195'900	0.00	0.00
02.06.2023	Bought	CHF	407'893	AUD	695'000	0.00	0.00
02.06.2023	Bought	CHF	18'838'108	AUD	32'096'000	0.00	0.00
02.06.2023	Bought	CHF	152'593	AUD	258'000	0.00	0.00
02.06.2023	Bought	CHF	365'621	AUD	615'000	0.00	0.00
02.06.2023	Bought	CHF	395'220	CAD	604'000	0.00	0.00
02.06.2023	Bought	CHF	20'711'810	CAD	31'651'000	0.00	0.00
02.06.2023	Bought	CHF	180'391	CAD	275'000	0.00	0.00
02.06.2023	Bought	CHF	451'715	CAD	690'000	0.00	0.00
02.06.2023	Bought	CHF	4'324'164	DKK	32'866'000	0.00	0.00
02.06.2023	Bought	CHF	183'632	DKK	1'395'000	0.00	0.00
02.06.2023	Bought	CHF	139'449	DKK	1'060'000	0.00	0.00
02.06.2023	Bought	CHF	837'718	EUR	854'000	0.00	0.00
02.06.2023	Bought	CHF	42'076'494	EUR	42'892'000	0.00	0.00
02.06.2023	Bought	CHF	357'113	EUR	364'000	0.00	0.00
02.06.2023	Bought	CHF	156'530	EUR	161'000	0.00	0.00

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02.06.2023	Bought	CHF	189'221	EUR	195'000	0.00	0.00
02.06.2023	Bought	CHF	29'853'260	GBP	26'761'000	0.00	0.00
02.06.2023	Bought	CHF	1'727'988	GBP	1'549'000	0.00	0.00
02.06.2023	Bought	CHF	265'540	GBP	238'000	0.00	0.00
02.06.2023	Bought	CHF	457'950	GBP	412'000	0.00	0.00
02.06.2023	Bought	CHF	121'076	GBP	108'000	0.00	0.00
02.06.2023	Bought	CHF	224'310	GBP	201'000	0.00	0.00
02.06.2023	Bought	CHF	3'624'819	HKD	32'040'000	0.00	0.00
02.06.2023	Bought	CHF	133'816	HKD	1'177'000	0.00	0.00
02.06.2023	Bought	CHF	3'872'233	ILS	15'814'000	0.00	0.00
02.06.2023	Bought	CHF	107'675	ILS	440'000	0.00	0.00
02.06.2023	Bought	CHF	2'201'956	JPY	336'586'000	0.00	0.00
02.06.2023	Bought	CHF	60'574'792	JPY	9'258'966'000	0.00	0.00
02.06.2023	Bought	CHF	447'015	JPY	68'455'000	0.00	0.00
02.06.2023	Bought	CHF	692'786	JPY	105'616'000	0.00	0.00
02.06.2023	Bought	CHF	65'993	JPY	10'082'000	0.00	0.00
02.06.2023	Bought	CHF	4'410'625	NOK	53'010'000	0.00	0.00
02.06.2023	Bought	CHF	54'672	NOK	658'000	0.00	0.00
02.06.2023	Bought	CHF	177'891	NOK	2'157'000	0.00	0.00
02.06.2023	Bought	CHF	2'047'579	NZD	3'738'000	0.00	0.00
02.06.2023	Bought	CHF	97'518	NZD	173'000	0.00	0.00
02.06.2023	Bought	CHF	11'997'651	SEK	138'585'000	0.00	0.00
02.06.2023	Bought	CHF	119'511	SEK	1'380'000	0.00	0.00
02.06.2023	Bought	CHF	147'509	SEK	1'702'000	0.00	0.00
02.06.2023	Bought	CHF	241'422	SEK	2'792'000	0.00	0.00
02.06.2023	Bought	CHF	3'278'193	USD	3'696'000	0.00	0.00
02.06.2023	Bought	CHF	302'082'255	USD	340'572'000	0.00	0.00
02.06.2023	Bought	CHF	2'460'051	USD	2'765'000	0.00	0.00
02.06.2023	Bought	CHF	412'102	USD	466'000	0.00	0.00
02.06.2023	Bought	CHF	311'599	USD	350'000	0.00	0.00
02.06.2023	Bought	CHF	114'513	USD	129'000	0.00	0.00
02.06.2023	Bought	CHF	288'271	USD	322'000	0.00	0.00
02.06.2023	Bought	CHF	323'313	USD	360'000	0.00	0.00
02.06.2023	Bought	CHF	470'717	USD	519'000	0.00	0.00
02.06.2023	Bought	DKK	550'000	CHF	71'824	0.00	0.00
02.06.2023	Bought	EUR	271'000	CHF	264'303	0.00	0.00
02.06.2023	Bought	EUR	415'000	CHF	406'883	0.00	0.00
02.06.2023	Bought	GBP	65'000	CHF	72'789	0.00	0.00
02.06.2023	Bought	GBP	261'000	CHF	292'909	0.00	0.00
02.06.2023	Bought	JPY	26'558'000	CHF	175'391	0.00	0.00
02.06.2023	Bought	JPY	44'274'000	CHF	292'441	0.00	0.00
02.06.2023	Bought	SEK	1'268'000	CHF	110'653	0.00	0.00
02.06.2023	Bought	SEK	875'000	CHF	75'086	0.00	0.00
02.06.2023	Bought	USD	134'000	CHF	118'541	0.00	0.00
02.06.2023	Bought	USD	145'000	CHF	128'630	0.00	0.00
02.06.2023	Bought	USD	208'000	CHF	187'447	0.00	0.00
02.06.2023	Bought	USD	1'711'000	CHF	1'525'345	0.00	0.00
02.06.2023	Bought	USD	2'192'000	CHF	1'949'008	0.00	0.00
05.06.2023	Bought	CHF	3'830'258	SGD	5'757'000	0.00	0.00
05.06.2023	Bought	CHF	58'548	SGD	88'000	0.00	0.00
05.06.2023	Bought	CHF	134'948	SGD	202'000	0.00	0.00
05.06.2023	Bought	CHF	59'515	SGD	89'000	0.00	0.00
05.07.2023	Bought	AUD	324'000	CHF	191'244	0.00	0.00
05.07.2023	Bought	CAD	721'000	CHF	483'438	0.00	0.00
05.07.2023	Bought	CAD	357'000	CHF	238'546	0.00	0.00
05.07.2023	Bought	CHF	19'615'747	AUD	33'245'000	0.00	0.00
05.07.2023	Bought	CHF	121'974	AUD	206'000	0.00	0.00
05.07.2023	Bought	CHF	22'076'575	CAD	32'925'000	0.00	0.00
05.07.2023	Bought	CHF	4'543'172	DKK	34'771'000	0.00	0.00
05.07.2023	Bought	CHF	127'089	DKK	965'000	0.00	0.00
05.07.2023	Bought	CHF	42'885'676	EUR	44'088'000	0.00	0.00
05.07.2023	Bought	CHF	250'041	EUR	258'000	0.00	0.00
05.07.2023	Bought	CHF	32'690'742	GBP	28'943'000	0.00	0.00
05.07.2023	Bought	CHF	193'524	GBP	170'000	0.00	0.00
05.07.2023	Bought	CHF	3'867'218	HKD	33'217'000	0.00	0.00
05.07.2023	Bought	CHF	3'967'036	ILS	16'254'000	0.00	0.00
05.07.2023	Bought	CHF	445'365	ILS	1'824'000	0.00	0.00
05.07.2023	Bought	CHF	1'640'800	JPY	250'463'000	0.00	0.00
05.07.2023	Bought	CHF	63'808'322	JPY	9'739'715'000	0.00	0.00

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05.07.2023	Bought	CHF	154'866	JPY	23'867'000	0.00	0.00
05.07.2023	Bought	CHF	4'558'920	NOK	55'825'000	0.00	0.00
05.07.2023	Bought	CHF	95'036	NOK	1'161'000	0.00	0.00
05.07.2023	Bought	CHF	2'134'154	NZD	3'911'000	0.00	0.00
05.07.2023	Bought	CHF	11'897'560	SEK	142'316'000	0.00	0.00
05.07.2023	Bought	CHF	4'129'917	SGD	6'136'000	0.00	0.00
05.07.2023	Bought	CHF	314'193'181	USD	345'017'000	0.00	0.00
05.07.2023	Bought	CHF	165'769	USD	183'000	0.00	0.00
05.07.2023	Bought	CHF	198'203	USD	219'000	0.00	0.00
05.07.2023	Bought	CHF	268'809	USD	300'000	0.00	0.00
05.07.2023	Bought	CHF	427'502	USD	479'000	0.00	0.00
05.07.2023	Bought	CHF	174'383	USD	195'000	0.00	0.00
05.07.2023	Bought	CHF	466'494	USD	521'000	0.00	0.00
05.07.2023	Bought	CHF	127'363	USD	142'000	0.00	0.00
05.07.2023	Bought	CHF	197'308	USD	220'000	0.00	0.00
05.07.2023	Bought	DKK	943'000	CHF	123'599	0.00	0.00
05.07.2023	Bought	EUR	122'000	CHF	119'554	0.00	0.00
05.07.2023	Bought	EUR	1'456'000	CHF	1'416'196	0.00	0.00
05.07.2023	Bought	EUR	409'000	CHF	397'097	0.00	0.00
05.07.2023	Bought	GBP	163'000	CHF	183'935	0.00	0.00
05.07.2023	Bought	GBP	1'608'000	CHF	1'816'215	0.00	0.00
05.07.2023	Bought	GBP	302'000	CHF	340'430	0.00	0.00
05.07.2023	Bought	GBP	103'000	CHF	116'070	0.00	0.00
05.07.2023	Bought	HKD	2'502'000	CHF	291'290	0.00	0.00
05.07.2023	Bought	JPY	124'051'000	CHF	807'978	0.00	0.00
05.07.2023	Bought	JPY	100'979'000	CHF	629'769	0.00	0.00
05.07.2023	Bought	NZD	722'000	CHF	393'981	0.00	0.00
05.07.2023	Bought	SEK	1'675'000	CHF	139'811	0.00	0.00
05.07.2023	Bought	SEK	9'002'000	CHF	754'568	0.00	0.00
05.07.2023	Bought	SGD	133'000	CHF	89'517	0.00	0.00
05.07.2023	Bought	USD	3'542'000	CHF	3'225'303	0.00	0.00
05.07.2023	Bought	USD	3'282'000	CHF	2'974'893	0.00	0.00
05.07.2023	Bought	USD	253'000	CHF	228'756	0.00	0.00
05.07.2023	Bought	USD	293'000	CHF	261'929	0.00	0.00
03.08.2023	Bought	AUD	968'000	CHF	578'434	0.00	0.00
03.08.2023	Bought	AUD	251'000	CHF	147'388	0.00	0.00
03.08.2023	Bought	CAD	153'000	CHF	100'367	0.00	0.00
03.08.2023	Bought	CAD	808'000	CHF	545'431	0.00	0.00
03.08.2023	Bought	CHF	19'686'184	AUD	33'127'000	0.00	0.00
03.08.2023	Bought	CHF	101'025	AUD	170'000	0.00	0.00
03.08.2023	Bought	CHF	163'541	AUD	280'000	0.00	0.00
03.08.2023	Bought	CHF	58'669	CAD	87'000	0.00	0.00
03.08.2023	Bought	CHF	21'476'184	CAD	31'847'000	0.00	0.00
03.08.2023	Bought	CHF	74'324	CAD	110'000	0.00	0.00
03.08.2023	Bought	CHF	4'556'753	DKK	34'793'000	0.00	0.00
03.08.2023	Bought	CHF	68'866	DKK	526'000	0.00	0.00
03.08.2023	Bought	CHF	818'659	EUR	840'000	0.00	0.00
03.08.2023	Bought	CHF	41'283'039	EUR	42'359'000	0.00	0.00
03.08.2023	Bought	CHF	111'105	EUR	115'000	0.00	0.00
03.08.2023	Bought	CHF	109'660	EUR	114'000	0.00	0.00
03.08.2023	Bought	CHF	30'555'420	GBP	26'937'000	0.00	0.00
03.08.2023	Bought	CHF	117'272	GBP	106'000	0.00	0.00
03.08.2023	Bought	CHF	3'497'856	HKD	30'715'000	0.00	0.00
03.08.2023	Bought	CHF	4'344'413	ILS	18'078'000	0.00	0.00
03.08.2023	Bought	CHF	93'321	ILS	388'000	0.00	0.00
03.08.2023	Bought	CHF	3'822'115	JPY	616'629'000	0.00	0.00
03.08.2023	Bought	CHF	60'677'606	JPY	9'789'015'000	0.00	0.00
03.08.2023	Bought	CHF	123'740	JPY	20'084'000	0.00	0.00
03.08.2023	Bought	CHF	4'754'184	NOK	56'986'000	0.00	0.00
03.08.2023	Bought	CHF	1'742'537	NZD	3'189'000	0.00	0.00
03.08.2023	Bought	CHF	10'884'050	SEK	131'639'000	0.00	0.00
03.08.2023	Bought	CHF	54'929	SEK	664'000	0.00	0.00
03.08.2023	Bought	CHF	3'960'852	SGD	6'003'000	0.00	0.00
03.08.2023	Bought	CHF	87'095	SGD	132'000	0.00	0.00
03.08.2023	Bought	CHF	24'477'935	USD	27'442'000	0.00	0.00
03.08.2023	Bought	CHF	303'206'349	USD	339'906'000	0.00	0.00
03.08.2023	Bought	CHF	732'985	USD	818'000	0.00	0.00
03.08.2023	Bought	CHF	405'794	USD	457'000	0.00	0.00
03.08.2023	Bought	CHF	292'038	USD	341'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.08.2023	Bought	CHF	436'071	USD	508'000	0.00	0.00
03.08.2023	Bought	CHF	118'852	USD	137'000	0.00	0.00
03.08.2023	Bought	DKK	728'000	CHF	93'417	0.00	0.00
03.08.2023	Bought	EUR	66'000	CHF	63'101	0.00	0.00
03.08.2023	Bought	EUR	1'505'000	CHF	1'467'145	0.00	0.00
03.08.2023	Bought	GBP	94'000	CHF	104'586	0.00	0.00
03.08.2023	Bought	GBP	943'000	CHF	1'073'925	0.00	0.00
03.08.2023	Bought	GBP	326'000	CHF	369'791	0.00	0.00
03.08.2023	Bought	HKD	595'000	CHF	68'093	0.00	0.00
03.08.2023	Bought	HKD	1'312'000	CHF	148'882	0.00	0.00
03.08.2023	Bought	ILS	404'000	CHF	94'075	0.00	0.00
03.08.2023	Bought	JPY	290'150'000	CHF	1'805'312	0.00	0.00
03.08.2023	Bought	JPY	41'428'000	CHF	254'353	0.00	0.00
03.08.2023	Bought	NOK	1'864'000	CHF	155'363	0.00	0.00
03.08.2023	Bought	NOK	1'313'000	CHF	109'763	0.00	0.00
03.08.2023	Bought	SEK	4'157'000	CHF	342'256	0.00	0.00
03.08.2023	Bought	SGD	207'000	CHF	136'840	0.00	0.00
03.08.2023	Bought	USD	120'000	CHF	107'360	0.00	0.00
03.08.2023	Bought	USD	309'000	CHF	276'060	0.00	0.00
03.08.2023	Bought	USD	10'992'000	CHF	9'841'335	0.00	0.00
03.08.2023	Bought	USD	1'464'000	CHF	1'266'859	0.00	0.00
05.09.2023	Bought	CHF	846'091	AUD	1'452'000	0.00	0.00
05.09.2023	Bought	CHF	18'855'233	AUD	32'358'000	0.00	0.00
05.09.2023	Bought	CHF	118'785	AUD	205'000	0.00	0.00
05.09.2023	Bought	CHF	1'322'219	CAD	2'014'000	0.00	0.00
05.09.2023	Bought	CHF	20'406'425	CAD	31'083'000	0.00	0.00
05.09.2023	Bought	CHF	141'906	CAD	218'000	0.00	0.00
05.09.2023	Bought	CHF	4'438'238	DKK	34'591'000	0.00	0.00
05.09.2023	Bought	CHF	1'953'516	EUR	2'048'000	0.00	0.00
05.09.2023	Bought	CHF	39'928'439	EUR	41'857'000	0.00	0.00
05.09.2023	Bought	CHF	107'455	EUR	112'000	0.00	0.00
05.09.2023	Bought	CHF	124'239	EUR	130'000	0.00	0.00
05.09.2023	Bought	CHF	1'856'228	GBP	1'670'000	0.00	0.00
05.09.2023	Bought	CHF	28'543'680	GBP	25'680'000	0.00	0.00
05.09.2023	Bought	CHF	152'156	GBP	136'000	0.00	0.00
05.09.2023	Bought	CHF	3'191'337	HKD	28'808'000	0.00	0.00
05.09.2023	Bought	CHF	187'328	HKD	1'691'000	0.00	0.00
05.09.2023	Bought	CHF	109'216	HKD	977'000	0.00	0.00
05.09.2023	Bought	CHF	4'266'277	ILS	18'062'000	0.00	0.00
05.09.2023	Bought	CHF	209'590	ILS	888'000	0.00	0.00
05.09.2023	Bought	CHF	1'582'752	JPY	259'009'000	0.00	0.00
05.09.2023	Bought	CHF	61'681'596	JPY	10'094'150'000	0.00	0.00
05.09.2023	Bought	CHF	241'096	JPY	39'153'000	0.00	0.00
05.09.2023	Bought	CHF	4'603'800	NOK	53'809'000	0.00	0.00
05.09.2023	Bought	CHF	208'752	NOK	2'442'000	0.00	0.00
05.09.2023	Bought	CHF	1'714'457	NZD	3'189'000	0.00	0.00
05.09.2023	Bought	CHF	10'568'697	SEK	128'146'000	0.00	0.00
05.09.2023	Bought	CHF	278'394	SEK	3'381'000	0.00	0.00
05.09.2023	Bought	CHF	3'862'174	SGD	5'928'000	0.00	0.00
05.09.2023	Bought	CHF	110'757	SGD	170'000	0.00	0.00
05.09.2023	Bought	CHF	22'198'838	USD	25'700'000	0.00	0.00
05.09.2023	Bought	CHF	308'134'267	USD	356'724'000	0.00	0.00
05.09.2023	Bought	CHF	575'049	USD	660'000	0.00	0.00
05.09.2023	Bought	CHF	139'059	USD	159'000	0.00	0.00
05.09.2023	Bought	CHF	444'363	USD	509'000	0.00	0.00
05.09.2023	Bought	CHF	321'756	USD	369'000	0.00	0.00
05.09.2023	Bought	CHF	243'070	USD	277'000	0.00	0.00
05.09.2023	Bought	CHF	107'864	USD	123'000	0.00	0.00
05.09.2023	Bought	CHF	286'705	USD	326'000	0.00	0.00
05.09.2023	Bought	CHF	172'695	USD	196'000	0.00	0.00
05.09.2023	Bought	USD	359'000	CHF	312'135	0.00	0.00
05.09.2023	Bought	USD	259'000	CHF	229'000	0.00	0.00
03.10.2023	Bought	CAD	893'000	CHF	581'431	0.00	0.00
03.10.2023	Bought	CAD	113'000	CHF	73'672	0.00	0.00
03.10.2023	Bought	CHF	21'691'330	CAD	33'315'000	0.00	0.00
03.10.2023	Bought	CHF	4'440'171	DKK	34'591'000	0.00	0.00
03.10.2023	Bought	CHF	42'247'399	EUR	44'147'000	0.00	0.00
03.10.2023	Bought	CHF	128'436	EUR	133'000	0.00	0.00
03.10.2023	Bought	CHF	30'672'947	GBP	27'486'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.10.2023	Bought	CHF	181'485	GBP	163'000	0.00	0.00
03.10.2023	Bought	CHF	4'389'936	ILS	18'950'000	0.00	0.00
03.10.2023	Bought	CHF	486'386	ILS	2'096'000	0.00	0.00
03.10.2023	Bought	CHF	1'380'347	JPY	227'193'000	0.00	0.00
03.10.2023	Bought	CHF	63'140'504	JPY	10'392'312'000	0.00	0.00
03.10.2023	Bought	CHF	142'808	JPY	23'314'000	0.00	0.00
03.10.2023	Bought	CHF	411'446	JPY	66'839'000	0.00	0.00
03.10.2023	Bought	CHF	4'651'798	NOK	56'251'000	0.00	0.00
03.10.2023	Bought	CHF	1'672'197	NZD	3'189'000	0.00	0.00
03.10.2023	Bought	CHF	10'606'556	SEK	131'527'000	0.00	0.00
03.10.2023	Bought	CHF	3'981'171	SGD	6'098'000	0.00	0.00
03.10.2023	Bought	CHF	338'521'580	USD	384'425'000	0.00	0.00
03.10.2023	Bought	CHF	133'006	USD	150'000	0.00	0.00
03.10.2023	Bought	CHF	107'773	USD	121'000	0.00	0.00
03.10.2023	Bought	CHF	148'237	USD	166'000	0.00	0.00
03.10.2023	Bought	CHF	105'430	USD	118'000	0.00	0.00
03.10.2023	Bought	CHF	207'291	USD	229'000	0.00	0.00
03.10.2023	Bought	CHF	338'631	USD	371'000	0.00	0.00
03.10.2023	Bought	DKK	800'000	CHF	102'749	0.00	0.00
03.10.2023	Bought	EUR	1'779'000	CHF	1'702'498	0.00	0.00
03.10.2023	Bought	EUR	276'000	CHF	263'937	0.00	0.00
03.10.2023	Bought	GBP	837'000	CHF	934'048	0.00	0.00
03.10.2023	Bought	GBP	436'000	CHF	486'646	0.00	0.00
03.10.2023	Bought	JPY	47'551'000	CHF	289'007	0.00	0.00
03.10.2023	Bought	JPY	17'480'000	CHF	106'125	0.00	0.00
03.10.2023	Bought	NOK	761'000	CHF	63'052	0.00	0.00
03.10.2023	Bought	SEK	6'361'000	CHF	512'253	0.00	0.00
03.10.2023	Bought	SGD	102'000	CHF	66'592	0.00	0.00
03.10.2023	Bought	USD	201'000	CHF	184'810	0.00	0.00
03.10.2023	Bought	USD	16'533'000	CHF	14'558'613	0.00	0.00
03.10.2023	Bought	USD	2'398'000	CHF	2'110'082	0.00	0.00
04.10.2023	Bought	AUD	196'000	CHF	113'701	0.00	0.00
04.10.2023	Bought	AUD	329'000	CHF	187'809	0.00	0.00
04.10.2023	Bought	CHF	19'417'429	AUD	34'015'000	0.00	0.00
04.10.2023	Bought	CHF	3'539'236	HKD	31'476'000	0.00	0.00
04.10.2023	Bought	HKD	2'467'000	CHF	277'395	0.00	0.00
02.11.2023	Bought	AUD	192'000	CHF	111'155	0.00	0.00
02.11.2023	Bought	AUD	2'561'000	CHF	1'508'944	0.00	0.00
02.11.2023	Bought	CAD	2'542'000	CHF	1'715'227	0.00	0.00
02.11.2023	Bought	CHF	19'732'341	AUD	33'490'000	0.00	0.00
02.11.2023	Bought	CHF	108'133	AUD	190'000	0.00	0.00
02.11.2023	Bought	CHF	21'800'659	CAD	32'309'000	0.00	0.00
02.11.2023	Bought	CHF	4'379'137	DKK	33'791'000	0.00	0.00
02.11.2023	Bought	CHF	40'818'274	EUR	42'225'000	0.00	0.00
02.11.2023	Bought	CHF	124'134	EUR	129'000	0.00	0.00
02.11.2023	Bought	CHF	145'587	EUR	153'000	0.00	0.00
02.11.2023	Bought	CHF	29'360'998	GBP	26'376'000	0.00	0.00
02.11.2023	Bought	CHF	108'647	GBP	98'000	0.00	0.00
02.11.2023	Bought	CHF	153'461	GBP	140'000	0.00	0.00
02.11.2023	Bought	CHF	3'380'137	HKD	29'009'000	0.00	0.00
02.11.2023	Bought	CHF	5'041'326	ILS	21'046'000	0.00	0.00
02.11.2023	Bought	CHF	65'499'149	JPY	10'667'532'000	0.00	0.00
02.11.2023	Bought	CHF	109'165	JPY	18'019'000	0.00	0.00
02.11.2023	Bought	CHF	144'231	JPY	24'198'000	0.00	0.00
02.11.2023	Bought	CHF	4'742'191	NOK	55'490'000	0.00	0.00
02.11.2023	Bought	CHF	1'747'310	NZD	3'189'000	0.00	0.00
02.11.2023	Bought	CHF	10'514'305	SEK	125'166'000	0.00	0.00
02.11.2023	Bought	CHF	4'011'392	SGD	5'996'000	0.00	0.00
02.11.2023	Bought	CHF	335'019'156	USD	367'379'000	0.00	0.00
02.11.2023	Bought	CHF	114'072	USD	126'000	0.00	0.00
02.11.2023	Bought	CHF	728'461	USD	809'000	0.00	0.00
02.11.2023	Bought	CHF	552'380	USD	612'000	0.00	0.00
02.11.2023	Bought	DKK	4'316'000	CHF	559'666	0.00	0.00
02.11.2023	Bought	EUR	3'853'000	CHF	3'724'595	0.00	0.00
02.11.2023	Bought	EUR	288'000	CHF	277'442	0.00	0.00
02.11.2023	Bought	GBP	134'000	CHF	148'684	0.00	0.00
02.11.2023	Bought	GBP	1'517'000	CHF	1'688'680	0.00	0.00
02.11.2023	Bought	HKD	2'504'000	CHF	291'767	0.00	0.00
02.11.2023	Bought	ILS	715'000	CHF	171'489	0.00	0.00

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02.11.2023	Bought	JPY	302'880'000	CHF	1'859'673	0.00	0.00
02.11.2023	Bought	JPY	48'856'000	CHF	302'359	0.00	0.00
02.11.2023	Bought	JPY	68'112'000	CHF	411'047	0.00	0.00
02.11.2023	Bought	NOK	2'375'000	CHF	203'690	0.00	0.00
02.11.2023	Bought	NZD	305'000	CHF	167'115	0.00	0.00
02.11.2023	Bought	SEK	10'554'000	CHF	886'938	0.00	0.00
02.11.2023	Bought	SGD	697'000	CHF	466'301	0.00	0.00
02.11.2023	Bought	USD	270'000	CHF	240'875	0.00	0.00
02.11.2023	Bought	USD	32'300'000	CHF	29'454'951	0.00	0.00
02.11.2023	Bought	USD	1'233'000	CHF	1'132'472	0.00	0.00
04.12.2023	Bought	AUD	112'000	CHF	64'465	0.00	0.00
04.12.2023	Bought	AUD	1'278'000	CHF	734'669	0.00	0.00
04.12.2023	Bought	AUD	4'546'000	CHF	2'629'425	0.00	0.00
04.12.2023	Bought	CAD	112'000	CHF	73'182	0.00	0.00
04.12.2023	Bought	CAD	1'017'000	CHF	664'733	0.00	0.00
04.12.2023	Bought	CAD	4'370'000	CHF	2'811'343	0.00	0.00
04.12.2023	Bought	CHF	17'778'606	AUD	30'927'000	0.00	0.00
04.12.2023	Bought	CHF	19'456'435	CAD	29'767'000	0.00	0.00
04.12.2023	Bought	CHF	3'790'476	DKK	29'475'000	0.00	0.00
04.12.2023	Bought	CHF	36'829'212	EUR	38'366'000	0.00	0.00
04.12.2023	Bought	CHF	159'443	EUR	166'000	0.00	0.00
04.12.2023	Bought	CHF	27'478'799	GBP	24'963'000	0.00	0.00
04.12.2023	Bought	CHF	127'916	GBP	116'000	0.00	0.00
04.12.2023	Bought	CHF	3'074'319	HKD	26'505'000	0.00	0.00
04.12.2023	Bought	CHF	4'562'092	ILS	20'331'000	0.00	0.00
04.12.2023	Bought	CHF	62'299'477	JPY	10'350'298'000	0.00	0.00
04.12.2023	Bought	CHF	4'316'232	NOK	53'115'000	0.00	0.00
04.12.2023	Bought	CHF	1'521'515	NZD	2'884'000	0.00	0.00
04.12.2023	Bought	CHF	9'315'724	SEK	114'612'000	0.00	0.00
04.12.2023	Bought	CHF	3'512'999	SGD	5'299'000	0.00	0.00
04.12.2023	Bought	CHF	303'955'221	USD	335'123'000	0.00	0.00
04.12.2023	Bought	CHF	398'471	USD	441'000	0.00	0.00
04.12.2023	Bought	CHF	101'226	USD	113'000	0.00	0.00
04.12.2023	Bought	CHF	232'587	USD	259'000	0.00	0.00
04.12.2023	Bought	CHF	213'303	USD	238'000	0.00	0.00
04.12.2023	Bought	CHF	152'552	USD	170'000	0.00	0.00
04.12.2023	Bought	CHF	98'839	USD	111'000	0.00	0.00
04.12.2023	Bought	CHF	386'161	USD	438'000	0.00	0.00
04.12.2023	Bought	CHF	96'576	USD	110'000	0.00	0.00
04.12.2023	Bought	DKK	1'932'000	CHF	248'546	0.00	0.00
04.12.2023	Bought	DKK	4'881'000	CHF	632'874	0.00	0.00
04.12.2023	Bought	EUR	208'000	CHF	199'416	0.00	0.00
04.12.2023	Bought	EUR	1'415'000	CHF	1'358'341	0.00	0.00
04.12.2023	Bought	EUR	5'971'000	CHF	5'771'270	0.00	0.00
04.12.2023	Bought	GBP	146'000	CHF	160'814	0.00	0.00
04.12.2023	Bought	GBP	1'383'000	CHF	1'522'408	0.00	0.00
04.12.2023	Bought	GBP	3'801'000	CHF	4'194'928	0.00	0.00
04.12.2023	Bought	HKD	2'841'000	CHF	322'007	0.00	0.00
04.12.2023	Bought	ILS	2'467'000	CHF	584'750	0.00	0.00
04.12.2023	Bought	ILS	2'634'000	CHF	590'955	0.00	0.00
04.12.2023	Bought	JPY	340'178'000	CHF	2'047'605	0.00	0.00
04.12.2023	Bought	JPY	66'029'000	CHF	397'729	0.00	0.00
04.12.2023	Bought	JPY	1'581'531'000	CHF	9'432'684	0.00	0.00
04.12.2023	Bought	NOK	790'000	CHF	63'977	0.00	0.00
04.12.2023	Bought	NOK	8'581'000	CHF	708'129	0.00	0.00
04.12.2023	Bought	NZD	161'000	CHF	85'935	0.00	0.00
04.12.2023	Bought	NZD	301'000	CHF	160'018	0.00	0.00
04.12.2023	Bought	NZD	104'000	CHF	54'867	0.00	0.00
04.12.2023	Bought	SEK	3'432'000	CHF	278'960	0.00	0.00
04.12.2023	Bought	SEK	17'124'000	CHF	1'446'330	0.00	0.00
04.12.2023	Bought	SGD	140'000	CHF	92'814	0.00	0.00
04.12.2023	Bought	SGD	857'000	CHF	565'585	0.00	0.00
04.12.2023	Bought	USD	180'000	CHF	159'273	0.00	0.00
04.12.2023	Bought	USD	277'000	CHF	245'235	0.00	0.00
04.12.2023	Bought	USD	216'000	CHF	193'255	0.00	0.00
04.12.2023	Bought	USD	21'232'000	CHF	19'257'594	0.00	0.00
04.12.2023	Bought	USD	2'206'000	CHF	2'000'837	0.00	0.00
04.12.2023	Bought	USD	50'406'000	CHF	44'515'202	0.00	0.00
03.01.2024	Bought	AUD	491'000	CHF	285'342	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.01.2024	Bought	CAD	240'000	CHF	155'078	0.00	0.00
03.01.2024	Bought	CHF	414'094	AUD	720'000	0.00	0.00
03.01.2024	Bought	CHF	14'374'148	AUD	24'991'000	0.00	0.00
03.01.2024	Bought	CHF	160'216	AUD	277'000	0.00	0.00
03.01.2024	Bought	CHF	134'644	AUD	232'000	0.00	0.00
03.01.2024	Bought	CHF	270'541	AUD	465'000	0.00	0.00
03.01.2024	Bought	CHF	829'975	CAD	1'298'000	0.00	0.00
03.01.2024	Bought	CHF	15'518'876	CAD	24'268'000	0.00	0.00
03.01.2024	Bought	CHF	92'713	CAD	144'000	0.00	0.00
03.01.2024	Bought	CHF	2'891'522	DKK	22'662'000	0.00	0.00
03.01.2024	Bought	CHF	279'831	DKK	2'203'000	0.00	0.00
03.01.2024	Bought	CHF	94'219	DKK	744'000	0.00	0.00
03.01.2024	Bought	CHF	2'309'231	EUR	2'439'000	0.00	0.00
03.01.2024	Bought	CHF	29'292'934	EUR	30'938'000	0.00	0.00
03.01.2024	Bought	CHF	285'933	EUR	301'000	0.00	0.00
03.01.2024	Bought	CHF	2'158'393	GBP	1'967'000	0.00	0.00
03.01.2024	Bought	CHF	21'671'763	GBP	19'749'000	0.00	0.00
03.01.2024	Bought	CHF	424'505	GBP	385'000	0.00	0.00
03.01.2024	Bought	CHF	102'996	GBP	94'000	0.00	0.00
03.01.2024	Bought	CHF	99'447	GBP	92'000	0.00	0.00
03.01.2024	Bought	CHF	2'625'585	HKD	23'664'000	0.00	0.00
03.01.2024	Bought	CHF	3'567'913	ILS	15'230'000	0.00	0.00
03.01.2024	Bought	CHF	518'651	ILS	2'227'000	0.00	0.00
03.01.2024	Bought	CHF	3'548'344	NOK	43'744'000	0.00	0.00
03.01.2024	Bought	CHF	291'362	NOK	3'621'000	0.00	0.00
03.01.2024	Bought	CHF	1'240'577	NZD	2'318'000	0.00	0.00
03.01.2024	Bought	CHF	7'823'633	SEK	94'056'000	0.00	0.00
03.01.2024	Bought	CHF	1'273'968	SEK	15'381'000	0.00	0.00
03.01.2024	Bought	CHF	200'508	SEK	2'360'000	0.00	0.00
03.01.2024	Bought	CHF	2'797'088	SGD	4'302'000	0.00	0.00
03.01.2024	Bought	CHF	202'207	SGD	311'000	0.00	0.00
03.01.2024	Bought	CHF	27'258'686	USD	31'457'000	0.00	0.00
03.01.2024	Bought	CHF	227'693'420	USD	262'754'000	0.00	0.00
03.01.2024	Bought	CHF	2'044'702	USD	2'348'000	0.00	0.00
03.01.2024	Bought	CHF	178'657	USD	205'000	0.00	0.00
03.01.2024	Bought	CHF	163'491	USD	187'000	0.00	0.00
03.01.2024	Bought	CHF	507'447	USD	587'000	0.00	0.00
03.01.2024	Bought	CHF	356'149	USD	416'000	0.00	0.00
03.01.2024	Bought	HKD	1'687'000	CHF	189'556	0.00	0.00
03.01.2024	Bought	ILS	490'000	CHF	115'767	0.00	0.00
03.01.2024	Bought	NZD	405'000	CHF	216'753	0.00	0.00
03.01.2024	Bought	USD	180'000	CHF	156'815	0.00	0.00
03.01.2024	Bought	USD	451'000	CHF	385'537	0.00	0.00
03.01.2024	Bought	USD	192'000	CHF	167'839	0.00	0.00
03.01.2024	Bought	USD	1'232'000	CHF	1'067'551	0.00	0.00
04.01.2024	Bought	CHF	4'713'054	JPY	800'064'000	0.00	0.00
04.01.2024	Bought	CHF	49'263'947	JPY	8'362'560'000	0.00	0.00
04.01.2024	Bought	CHF	214'612	JPY	36'256'000	0.00	0.00
04.01.2024	Bought	CHF	131'289	JPY	21'541'000	0.00	0.00
04.01.2024	Bought	CHF	134'649	JPY	21'995'000	0.00	0.00
04.01.2024	Bought	CHF	367'566	JPY	60'543'000	0.00	0.00
04.01.2024	Bought	JPY	14'645'000	CHF	88'227	0.00	0.00
02.02.2024	Bought	AUD	225'000	CHF	127'543	0.00	0.00
02.02.2024	Bought	CAD	217'000	CHF	137'038	0.00	0.00
02.02.2024	Bought	CHF	14'996'144	AUD	26'194'000	0.00	0.00
02.02.2024	Bought	CHF	392'737	AUD	686'000	0.00	0.00
02.02.2024	Bought	CHF	978'488	AUD	1'712'000	0.00	0.00
02.02.2024	Bought	CHF	16'110'565	CAD	25'470'000	0.00	0.00
02.02.2024	Bought	CHF	327'025	CAD	517'000	0.00	0.00
02.02.2024	Bought	CHF	647'330	CAD	1'022'000	0.00	0.00
02.02.2024	Bought	CHF	225'517	CAD	354'000	0.00	0.00
02.02.2024	Bought	CHF	3'185'666	DKK	25'609'000	0.00	0.00
02.02.2024	Bought	CHF	220'068	DKK	1'767'000	0.00	0.00
02.02.2024	Bought	CHF	718'386	EUR	775'000	0.00	0.00
02.02.2024	Bought	CHF	31'219'472	EUR	33'678'000	0.00	0.00
02.02.2024	Bought	CHF	1'631'544	EUR	1'758'000	0.00	0.00
02.02.2024	Bought	CHF	165'392	EUR	177'000	0.00	0.00
02.02.2024	Bought	CHF	300'268	GBP	282'000	0.00	0.00
02.02.2024	Bought	CHF	23'730'752	GBP	22'287'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.02.2024	Bought	CHF	1'790'889	GBP	1'679'000	0.00	0.00
02.02.2024	Bought	CHF	533'544	GBP	491'000	0.00	0.00
02.02.2024	Bought	CHF	2'346'588	HKD	21'977'000	0.00	0.00
02.02.2024	Bought	CHF	3'900'925	ILS	16'967'000	0.00	0.00
02.02.2024	Bought	CHF	211'293	ILS	912'000	0.00	0.00
02.02.2024	Bought	CHF	161'475	ILS	709'000	0.00	0.00
02.02.2024	Bought	CHF	879'343	JPY	147'921'000	0.00	0.00
02.02.2024	Bought	CHF	55'220'215	JPY	9'288'314'000	0.00	0.00
02.02.2024	Bought	CHF	832'853	JPY	140'194'000	0.00	0.00
02.02.2024	Bought	CHF	93'313	JPY	15'898'000	0.00	0.00
02.02.2024	Bought	CHF	3'898'969	NOK	47'365'000	0.00	0.00
02.02.2024	Bought	CHF	189'934	NOK	2'302'000	0.00	0.00
02.02.2024	Bought	CHF	102'462	NOK	1'248'000	0.00	0.00
02.02.2024	Bought	CHF	1'014'087	NZD	1'913'000	0.00	0.00
02.02.2024	Bought	CHF	93'784	NZD	177'000	0.00	0.00
02.02.2024	Bought	CHF	9'374'474	SEK	111'797'000	0.00	0.00
02.02.2024	Bought	CHF	974'039	SEK	11'635'000	0.00	0.00
02.02.2024	Bought	CHF	2'923'413	SGD	4'613'000	0.00	0.00
02.02.2024	Bought	CHF	213'745	SGD	336'000	0.00	0.00
02.02.2024	Bought	CHF	2'925'286	SGD	4'613'000	0.00	0.00
02.02.2024	Bought	CHF	4'997'192	USD	5'994'000	0.00	0.00
02.02.2024	Bought	CHF	246'703'128	USD	295'899'000	0.00	0.00
02.02.2024	Bought	CHF	34'214'807	USD	40'795'000	0.00	0.00
02.02.2024	Bought	CHF	112'209	USD	132'000	0.00	0.00
02.02.2024	Bought	CHF	1'153'724	USD	1'365'000	0.00	0.00
02.02.2024	Bought	CHF	203'219	USD	239'000	0.00	0.00
02.02.2024	Bought	CHF	233'631	USD	269'000	0.00	0.00
02.02.2024	Bought	CHF	464'953	USD	534'000	0.00	0.00
02.02.2024	Bought	EUR	219'000	CHF	203'427	0.00	0.00
02.02.2024	Bought	ILS	573'000	CHF	130'555	0.00	0.00
02.02.2024	Bought	JPY	91'910'000	CHF	540'977	0.00	0.00
02.02.2024	Bought	JPY	26'816'000	CHF	157'064	0.00	0.00
02.02.2024	Bought	USD	654'000	CHF	561'567	0.00	0.00
02.02.2024	Bought	USD	128'000	CHF	111'107	0.00	0.00
02.02.2024	Bought	USD	113'000	CHF	98'040	0.00	0.00
02.02.2024	Bought	USD	287'000	CHF	243'236	0.00	0.00
02.02.2024	Bought	USD	353'000	CHF	299'906	0.00	0.00
04.03.2024	Bought	AUD	918'000	CHF	519'371	0.00	0.00
04.03.2024	Bought	CAD	462'000	CHF	295'766	0.00	0.00
04.03.2024	Bought	CHF	16'049'566	AUD	28'367'000	0.00	0.00
04.03.2024	Bought	CHF	17'379'276	CAD	27'146'000	0.00	0.00
04.03.2024	Bought	CHF	3'412'679	DKK	27'376'000	0.00	0.00
04.03.2024	Bought	CHF	227'405	DKK	1'822'000	0.00	0.00
04.03.2024	Bought	CHF	227'365	DKK	1'822'000	0.00	0.00
04.03.2024	Bought	CHF	33'634'313	EUR	36'169'000	0.00	0.00
04.03.2024	Bought	CHF	166'519	EUR	179'000	0.00	0.00
04.03.2024	Bought	CHF	151'758	EUR	161'000	0.00	0.00
04.03.2024	Bought	CHF	66'427	EUR	70'000	0.00	0.00
04.03.2024	Bought	CHF	26'941'587	GBP	24'739'000	0.00	0.00
04.03.2024	Bought	CHF	238'480	GBP	219'000	0.00	0.00
04.03.2024	Bought	CHF	2'405'490	HKD	21'977'000	0.00	0.00
04.03.2024	Bought	CHF	4'241'973	ILS	18'015'000	0.00	0.00
04.03.2024	Bought	CHF	55'788'500	JPY	9'491'794'000	0.00	0.00
04.03.2024	Bought	CHF	817'678	JPY	139'126'000	0.00	0.00
04.03.2024	Bought	CHF	280'044	JPY	47'522'000	0.00	0.00
04.03.2024	Bought	CHF	117'827	JPY	20'000'000	0.00	0.00
04.03.2024	Bought	CHF	4'166'429	NOK	50'915'000	0.00	0.00
04.03.2024	Bought	CHF	55'261	NZD	105'000	0.00	0.00
04.03.2024	Bought	CHF	1'099'957	NZD	2'090'000	0.00	0.00
04.03.2024	Bought	CHF	10'226'906	SEK	123'432'000	0.00	0.00
04.03.2024	Bought	CHF	3'167'876	SGD	4'949'000	0.00	0.00
04.03.2024	Bought	CHF	293'875'563	USD	343'692'000	0.00	0.00
04.03.2024	Bought	CHF	1'074'623	USD	1'248'000	0.00	0.00
04.03.2024	Bought	CHF	120'672	USD	139'000	0.00	0.00
04.03.2024	Bought	CHF	2'623	USD	3'000	0.00	0.00
04.03.2024	Bought	CHF	530'854	USD	600'000	0.00	0.00
04.03.2024	Bought	CHF	784'777	USD	887'000	0.00	0.00
04.03.2024	Bought	CHF	141'604	USD	161'000	0.00	0.00
04.03.2024	Bought	CHF	157'758	USD	179'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.03.2024	Bought	CHF	104'777	USD	119'000	0.00	0.00
04.03.2024	Bought	CHF	640'673	USD	729'000	0.00	0.00
04.03.2024	Bought	EUR	1'093'000	CHF	1'016'384	0.00	0.00
04.03.2024	Bought	EUR	198'000	CHF	184'808	0.00	0.00
04.03.2024	Bought	GBP	93'000	CHF	103'817	0.00	0.00
04.03.2024	Bought	GBP	1'743'000	CHF	1'898'186	0.00	0.00
04.03.2024	Bought	HKD	2'289'000	CHF	250'589	0.00	0.00
04.03.2024	Bought	ILS	299'000	CHF	70'338	0.00	0.00
04.03.2024	Bought	JPY	26'852'000	CHF	158'143	0.00	0.00
04.03.2024	Bought	JPY	47'893'000	CHF	279'987	0.00	0.00
04.03.2024	Bought	NOK	569'000	CHF	46'539	0.00	0.00
04.03.2024	Bought	SEK	5'823'000	CHF	482'447	0.00	0.00
04.03.2024	Bought	SGD	248'000	CHF	158'894	0.00	0.00
04.03.2024	Bought	USD	274'000	CHF	241'094	0.00	0.00
04.03.2024	Bought	USD	16'487'000	CHF	14'095'214	0.00	0.00
03.04.2024	Bought	AUD	374'000	CHF	213'946	-70.83	0.00
03.04.2024	Bought	CAD	105'000	CHF	67'973	-23.53	0.00
03.04.2024	Bought	CHF	15'833'117	AUD	27'678'000	5'228.16	0.00
03.04.2024	Bought	CHF	17'275'008	CAD	26'684'000	6'828.07	0.00
03.04.2024	Bought	CHF	3'727'090	DKK	29'198'000	1'703.31	0.00
03.04.2024	Bought	CHF	143'559	DKK	1'125'000	20.07	0.00
03.04.2024	Bought	CHF	33'558'959	EUR	35'288'000	7'745.29	0.00
03.04.2024	Bought	CHF	25'675'917	GBP	23'122'000	10'255.28	0.00
03.04.2024	Bought	CHF	2'209'065	HKD	19'688'000	627.88	0.00
03.04.2024	Bought	CHF	241'911	HKD	2'156'000	68.76	0.00
03.04.2024	Bought	CHF	4'354'100	ILS	17'716'000	-2'291.89	0.00
03.04.2024	Bought	CHF	138'729	ILS	564'000	40.80	0.00
03.04.2024	Bought	CHF	56'896'528	JPY	9'656'468'000	-11'227.27	0.00
03.04.2024	Bought	CHF	2'059'818	JPY	349'612'000	-525.10	0.00
03.04.2024	Bought	CHF	4'181'502	NOK	50'346'000	10'682.57	0.00
03.04.2024	Bought	CHF	1'173'767	NZD	2'195'000	556.21	0.00
03.04.2024	Bought	CHF	10'003'846	SEK	117'609'000	17'899.70	0.00
03.04.2024	Bought	CHF	49'677	SGD	76'000	15.58	0.00
03.04.2024	Bought	CHF	3'072'800	SGD	4'701'000	963.92	0.00
03.04.2024	Bought	CHF	291'316'810	USD	331'901'000	125'977.37	0.01
03.04.2024	Bought	EUR	376'000	CHF	357'572	-77.45	0.00
03.04.2024	Bought	GBP	1'388'000	CHF	1'541'325	-628.76	0.00
03.04.2024	Bought	NOK	746'000	CHF	61'822	-20.83	0.00
03.04.2024	Bought	NZD	161'000	CHF	86'094	-40.65	0.00
03.04.2024	Bought	USD	2'190'000	CHF	1'922'049	-666.15	0.00
<b>Total Forward exchange transactions</b>						<b>173'040.51</b>	<b>0.01</b>

## Off Balance sheet

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	12'387'276.83	0.88%	8'038'806.92	0.57%
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>12'387'276.83</b>	<b>0.88%</b>	<b>8'038'806.92</b>	<b>0.57%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	468'776'583.74	33.29%	542'488'830.94	38.33%
<b>Total commitment-reducing positions</b>	<b>468'776'583.74</b>	<b>33.29%</b>	<b>542'488'830.94</b>	<b>38.33%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	194.09	171.27	158.49
<b>Unit class DB</b>				
Total net assets in millions	CHF	133.06	80.29	81.13
Asset value per share	CHF	940.99	938.65	973.41
<b>Unit class QB</b>				
Total net assets in millions	CHF	61.03	90.98	77.36
Asset value per share	CHF	917.56	916.29	951.14

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	16.521	CHF	14.617
Less 35% Swiss withholding tax	CHF	5.782	CHF	5.116
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.739</b>	<b>CHF</b>	<b>9.501</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	16.521	CHF	14.617
Less 35% Swiss withholding tax 1)	CHF	5.782	CHF	5.116
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.739</b>	<b>CHF</b>	<b>9.501</b>
<b>Coupon no. income</b>		<b>3</b>		<b>3</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
HONG KONG DOLLAR	0.112478
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
THAI BAHT	0.024580
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'042'664.54	1'347'310.34
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	157'284'504.51	147'036'490.99
- Units of other collective investment schemes	35'622'195.77	22'824'187.33
Other assets	195'503.65	150'272.21
<b>Total fund assets, less</b>	<b>194'144'868.47</b>	<b>171'358'260.87</b>
Other liabilities	50'827.89	55'670.14
Due to bank	0.00	34'030.05
<b>Net assets</b>	<b>194'094'040.58</b>	<b>171'268'560.68</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	171'268'560.68	158'494'046.09
Delivery withholding tax	-675'115.26	-554'667.96
Issue of units	69'744'276.69	22'202'802.49
Redemption of units	-50'346'417.16	-4'655'056.18
Other items from unit transactions	2'788'887.78	1'636'253.28
Total income	1'313'847.85	-5'854'817.04
<b>Net assets at end of reporting period</b>	<b>194'094'040.58</b>	<b>171'268'560.68</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	184'828.025	164'684.196
Number of units issued	81'528.612	25'304.306
Number of units redeemed	-58'434.180	-5'160.477
<b>Number at the end of the reporting period</b>	<b>207'922.457</b>	<b>184'828.025</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
80'285'667.67	81'131'947.43	90'982'892.79	77'362'098.66
-423'945.49	-310'655.74	-251'169.77	-244'012.22
56'543'355.23	4'757'671.70	13'200'921.46	17'445'130.79
-9'076'041.66	-3'166'019.30	-41'270'375.50	-1'489'036.88
4'759'166.99	541'043.70	-1'970'279.21	1'095'209.36
971'728.00	-2'668'320.12	342'119.85	-3'186'496.92
<b>133'059'930.74</b>	<b>80'285'667.67</b>	<b>61'034'109.62</b>	<b>90'982'892.79</b>
85'533.042	83'348.182	99'294.983	81'336.014
66'049.762	5'665.014	15'478.850	19'639.292
-10'178.358	-3'480.154	-48'255.822	-1'680.323
<b>141'404.446</b>	<b>85'533.042</b>	<b>66'518.011</b>	<b>99'294.983</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>940.99</b>	<b>938.65</b>	<b>917.56</b>	<b>916.29</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	27'381.44	11'819.16
Negative interest	-301.65	-912.01
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	2'312'696.06	2'395'249.57
- Units of other collective investment schemes	373'624.62	235'553.25
Income from other investments	21'457.33	12'539.31
Current income paid in on issued units	955'885.20	186'888.00
<b>Total income</b>	<b>3'690'743.00</b>	<b>2'841'137.28</b>
<b>Expenses</b>		
Interest paid	20.63	59.93
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	197'781.40	258'438.30
Other expenses	11'084.27	21'129.20
Current net income paid out on redeemed units	159'382.58	42'874.54
<b>Total expenses</b>	<b>382'321.88</b>	<b>336'502.97</b>
<b>Net Income</b>	<b>3'308'421.12</b>	<b>2'504'634.31</b>
Realised capital gains and losses	-12'907'168.91	-436'952.79
<b>Realized income</b>	<b>-9'598'747.79</b>	<b>2'067'681.52</b>
Unrealized capital gain/losses	10'912'595.64	-7'922'498.56
<b>Total income</b>	<b>1'313'847.85</b>	<b>-5'854'817.04</b>
<b>Application of net income</b>		
Net income of financial year	3'308'421.12	2'504'634.31
<b>Net income available for distribution</b>	<b>3'308'421.12</b>	<b>2'504'634.31</b>
Distribution/delivery withholding taxes (35%)	1'157'947.37	876'621.92
For investment of retained earnings (65%)	2'150'473.75	1'628'012.39

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Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
16'993.67	5'637.87	10'387.77	6'181.29
-186.29	-450.63	-115.36	-461.38
1'397'658.44	1'177'052.72	915'037.62	1'218'196.85
253'375.45	110'829.01	120'249.17	124'724.24
14'759.61	5'878.88	6'697.72	6'660.43
811'288.56	52'659.83	144'596.64	134'228.17
<b>2'493'889.44</b>	<b>1'351'607.68</b>	<b>1'196'853.56</b>	<b>1'489'529.60</b>
12.97	29.43	7.66	30.50
8'552.72	6'829.05	5'500.28	7'171.95
63'731.41	56'270.03	134'049.99	202'168.27
6'935.54	10'102.92	4'148.73	11'026.28
78'533.98	30'991.53	80'848.60	11'883.01
<b>157'766.62</b>	<b>104'222.96</b>	<b>224'555.26</b>	<b>232'280.01</b>
<b>2'336'122.82</b>	<b>1'247'384.72</b>	<b>972'298.30</b>	<b>1'257'249.59</b>
-8'845'452.88	-204'349.47	-4'061'716.03	-232'603.32
<b>-6'509'330.06</b>	<b>1'043'035.25</b>	<b>-3'089'417.73</b>	<b>1'024'646.27</b>
7'481'058.06	-3'711'355.37	3'431'537.58	-4'211'143.19
<b>971'728.00</b>	<b>-2'668'320.12</b>	<b>342'119.85</b>	<b>-3'186'496.92</b>
2'336'122.82	1'247'384.72	972'298.30	1'257'249.59
<b>2'336'122.82</b>	<b>1'247'384.72</b>	<b>972'298.30</b>	<b>1'257'249.59</b>
817'642.97	436'584.62	340'304.40	440'037.30
1'518'479.85	810'800.10	631'993.90	817'212.29

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
ABACUS GROUP	AUD		35'385	7'681	27'704	17'791.11	0.01
ABACUS GROUP SECURITIES	AUD		16'789	16'789			
ABACUS PROPERTY GROUP (rights) 27.07.2023	AUD		2'998	2'998			
ABACUS PROPERTY GROUP (stapled security)	AUD	21'851	16'789	38'640			
ABACUS STORAGE KING	AUD		16'789	16'789			
ACCENT GROUP LTD	AUD	20'519	6'120	4'374	22'265	25'787.93	0.01
ALLKEM LIMITED	AUD	31'260	13'600	44'860			
ALS	AUD	24'797	11'396	7'225	28'968	198'153.34	0.10
ALTIUM	AUD	6'460	3'267	2'171	7'556	280'570.00	0.14
ALUMINA	AUD	140'621	53'829	41'525	152'925	92'506.75	0.05
ANSELL	AUD	6'954	4'030	2'286	8'698	118'846.36	0.06
AP EAGERS LTD	AUD	8'169	3'154	1'766	9'557	81'155.71	0.04
ARENA REIT	AUD	17'694	7'186	3'135	21'745	42'765.74	0.02
ATLAS ARTERIA LTD (stapled security)	AUD	81'849	27'199	36'179	72'869	225'620.73	0.12
AUB GROUP LTD	AUD	5'546	2'482	1'643	6'385	110'636.34	0.06
AUSSIE BROADBAND LTD	AUD	11'367	10'407	3'925	17'849	46'565.87	0.02
AUSTRALIAN AGRICULTURAL COMPANY	AUD		6'279	6'279		4'896.34	0.00
AUSTRALIAN ETHICAL INVESTMENT	AUD	3'781	2'046	5'827			
BAPCOR LTD	AUD	17'986	6'874	3'816	21'044	71'793.93	0.04
BEACH ENERGY	AUD	84'623	40'874	26'483	99'014	90'836.21	0.05
BEGA CHEESE	AUD	14'817	5'976	3'815	16'978	40'983.69	0.02
BENDIGO AND ADELAIDE BANK	AUD	32'645	14'611	11'484	35'772	198'545.94	0.10
BLACKMORES	AUD	863		863			
BORAL	AUD	22'372	6'523	11'841	17'054	58'572.74	0.03
BREVILLE GROUP	AUD	5'284	3'016	1'555	6'745	105'697.33	0.05
BRICKSWORKS	AUD	4'289	1'976	1'545	4'720	78'917.25	0.04
CARSALES.COM	AUD	18'263	9'424	27'687			
CARSALES.COM LTD (rights) 30.03.2023	AUD		1'303	1'303			
CHALLENGER FINANCIAL SERVICES GROUP	AUD	31'643	11'890	14'918	28'615	110'420.89	0.06
CHAMPION IRON LTD	AUD	18'574	10'015	4'539	24'050	106'595.04	0.05
CHARTER HALL (stapled security)	AUD	25'834	12'492	8'192	30'134	216'323.43	0.11
CHARTER HALL EDUCATION TRUST	AUD	16'971	6'763	3'177	20'557	31'235.47	0.02
CHARTER HALL LONG WALE REIT (stapled security)	AUD	32'564	14'688	6'909	40'343	86'281.85	0.04
CHARTER HALL RETAIL	AUD	27'720	10'595	5'881	32'434	65'647.42	0.03
CLEANAWAY WASTE MANAGEMENT	AUD	121'601	59'150	45'632	135'119	207'631.70	0.11
CODAN LTD/AUSTRALIA	AUD	6'428	2'018	2'268	6'178	36'238.15	0.02
CORPORATE TRAVEL MANAGEMENT	AUD	6'961	2'715	1'964	7'712	70'131.42	0.04
COSTA GROUP HOLDINGS	AUD	26'890	8'508	35'398			
CREDIT CORP GROUP	AUD	3'873	1'378	1'031	4'220	46'433.33	0.02
CROMWELL PROPERTY GROUP (stapled security)	AUD	76'327	37'291	32'327	81'291	18'644.25	0.01
CSR	AUD	25'619	11'233	7'253	29'599	149'858.09	0.08
DATA#3 LTD	AUD	7'770	3'037	2'180	8'627	41'600.47	0.02
DETERRA ROYALTIES LTD	AUD	24'020	8'565	6'368	26'217	74'560.21	0.04
DICKER DATA LTD	AUD	2'907	713	3'620			
DOMAIN HOLDINGS AUSTRALIA LTD	AUD	12'671	5'118	2'123	15'666	29'911.95	0.02
DOWNER EDI	AUD	36'967	16'574	9'985	43'556	124'371.18	0.06
ECLIPX GROUP	AUD	14'813		14'813			
ELDERS LTD	AUD	8'292	3'169	1'759	9'702	50'622.68	0.03
EVOLUTION MINING	AUD		130'180	4'515	125'665	212'558.65	0.11
FLEETPARTNERS GROUP LIMITED	AUD		16'378		16'378	32'773.95	0.02
G.U.D. HOLDINGS	AUD	7'418	2'854	1'536	8'736	58'605.84	0.03
G8 EDUCATION	AUD	41'301	13'332	9'461	45'172	32'764.40	0.02
GOLD ROAD RESOURCES	AUD	54'096	24'192	11'423	66'865	56'741.79	0.03
GRAINCORP LIMITED -A-	AUD	11'851	5'372	4'555	12'668	56'510.62	0.03
GROWTHPOINT PROPERTIES AUSTRALIA (stapled security)	AUD	14'471	5'167	3'279	16'359	20'823.43	0.01
GWA GROUP	AUD	10'839	4'040	14'879			
HANSEN TECHNOLOGIES	AUD	8'573	3'925	1'812	10'686	29'410.26	0.02
HARVEY NORMAN HOLDINGS	AUD	29'712	11'356	6'303	34'765	98'671.08	0.05
HEALIUS LTD	AUD	30'297	26'558	7'415	49'440	31'466.17	0.02
HEALIUS LTD (rights) 07.12.2023	AUD		6'269	6'269			
HELIA GROUP LIMITED	AUD	19'212	5'904	5'526	19'590	46'390.27	0.02
HOME CONSORTIUM LTD stapled	AUD	5'569	9'940	1'500	14'009	56'307.67	0.03
HUB24 LTD	AUD	4'475	1'885	1'689	4'671	104'559.17	0.05
ILUKA RESOURCES	AUD	23'216	10'109	6'911	26'414	103'745.00	0.05
IMDEX LTD	AUD		31'448		31'448	38'227.10	0.02
IMUGENE LTD	AUD		358'420	358'420			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
INCITEC PIVOT	AUD	106'276	51'270	35'050	122'496	189'639.20	0.10
INGENIA COMMUNITIES GROUP (stapled security)	AUD	18'930	11'352	5'011	25'271	70'131.03	0.04
INGHAMS GROUP LTD	AUD	19'696	7'528	6'356	20'868	43'553.66	0.02
INTEGRAL DIAGNOSTICS LTD	AUD	12'251	4'585	16'836			
INVOCARE	AUD	7'252		7'252			
IOOF HOLDINGS	AUD	32'916	14'185	15'712	31'389	42'654.83	0.02
IPH	AUD	11'831	8'040	3'936	15'935	57'836.00	0.03
IRESS	AUD	9'443	4'260	2'122	11'581	52'126.45	0.03
JB HI-FI	AUD	5'923	2'962	1'941	6'944	245'104.21	0.13
JOHNS LYNG GROUP LTD	AUD	8'475	10'335	2'852	15'958	57'553.47	0.03
JUDO CAPITAL HOLDINGS LTD	AUD		41'127		41'127	29'358.84	0.02
JUMBO INTERACTIVE LTD	AUD	2'841	1'082	608	3'315	34'403.65	0.02
KAROON GAS AUSTRALIA	AUD	29'573	25'103	6'081	48'595	53'915.67	0.03
LENDFLEASE GROUP (stapled security)	AUD		41'104		41'104	151'307.88	0.08
LIFESTYLE COMMUNITIES LTD	AUD	4'862	3'997	1'292	7'567	66'600.05	0.03
LINK ADMINISTRATION HOLDINGS	AUD	29'154	10'389	7'737	31'806	40'121.22	0.02
LYNAS CORP LTD	AUD	49'442	22'901	13'815	58'528	195'983.26	0.10
MAGELLAN	AUD		11'097		11'097	51'602.28	0.03
MCMILLAN SHAKESPEARE	AUD	3'690	1'216	1'452	3'454	43'371.94	0.02
MEGAPORT LTD	AUD		9'347		9'347	77'550.25	0.04
METCASH	AUD	52'668	25'207	15'559	62'316	132'561.04	0.07
MONADELPHOUS GROUP	AUD	4'740	1'890	946	5'684	46'050.96	0.02
NANOSONICS	AUD	15'583	5'215	4'865	15'933	24'940.36	0.01
NATIONAL STORAGE (stapled security)	AUD	57'468	6'128	63'596			
NEXTDC	AUD	24'989	13'763	6'410	32'342	327'306.04	0.17
NEXTDC LTD (rights) 31.05.2023	AUD		2'456		2'456		
NICK SCALI LTD	AUD	3'434	1'564	729	4'269	35'859.66	0.02
NINE ENTERTAINMENT COMPANY HOLDINGS	AUD	76'471	38'255	24'677	90'049	88'807.53	0.05
NRW HOLDINGS	AUD	22'261	15'680	6'018	31'923	54'545.94	0.03
NUFARM LIMITED	AUD	21'174	7'892	6'652	22'414	74'026.00	0.04
OMNI BRIDGEWAY LTD	AUD	13'524	5'647	19'171			
OOH MEDIA	AUD	25'378	13'871	5'843	33'406	35'339.73	0.02
ORORA	AUD	45'276	50'805	12'781	83'300	128'003.61	0.07
OZ MINERALS	AUD	18'286	192	18'478			
PALADIN ENERGY	AUD	150'759	63'628	38'792	175'595	124'846.47	0.06
PEPPER MONEY LTD/AUSTRALIA	AUD	7'886	4'555	4'595	7'846	6'748.11	0.00
PERENTI GLOBAL LTD	AUD	38'044	33'841	21'227	50'658	26'432.11	0.01
PERPETUAL	AUD	5'972	2'455	1'451	6'976	96'077.55	0.05
PLATINUM ASSET MANAGEMENT	AUD		27'282		27'282	16'112.24	0.01
POLYNOVO LTD	AUD	31'551	14'808	6'095	40'264	52'637.37	0.03
PREMIER INVESTMENTS	AUD	4'634	1'774	978	5'430	93'995.14	0.05
PWR HOLDINGS LTD	AUD	3'873	1'836	730	4'979	35'286.05	0.02
QUBE HOLDINGS	AUD	96'722	45'898	35'564	107'056	199'497.20	0.10
REGION GROUP	AUD	61'974	29'727	20'467	71'234	90'265.55	0.05
RELIANCE WORLDWIDE	AUD	41'868	17'244	10'124	48'988	153'926.26	0.08
SANDFIRE RESOURCES	AUD	27'519	9'844	9'035	28'328	123'282.13	0.06
SELECT HARVESTS	AUD	5'562	4'107	9'669			
SEVEN GROUP HOLDINGS	AUD	9'312	4'176	13'488			
SEVEN WEST MEDIA	AUD		36'066	36'066			
SIGMA HEALTHCARE LTD (rights) 19.01.2024	AUD		28'401	28'401			
SIGMA PHARMACEUTICALS	AUD	57'484	46'086	23'436	80'134	52'609.57	0.03
SIMS METAL MANAGEMENT	AUD	8'725	4'386	2'930	10'181	71'451.98	0.04
SITEMINDER LTD	AUD		13'644		13'644	42'167.02	0.02
SMARTGROUP CORP LTD	AUD	6'732	2'516	1'430	7'818	49'175.04	0.03
STEADFAST GROUP	AUD	59'312	34'022	26'480	66'854	221'946.55	0.11
STRIKE ENERGY LTD	AUD		172'625	24'374	148'251	18'275.89	0.01
SUPER RETAIL GROUP	AUD	8'967	3'201	2'367	9'801	91'657.24	0.05
TECHNOLOGY ONE	AUD	15'818	8'121	4'594	19'345	187'899.05	0.10
TYRO PAYMENTS LTD	AUD	20'511	11'024	4'276	27'259	17'505.33	0.01
UNITED MALT GRP LTD	AUD	15'293		15'293			
WEBJET	AUD	20'182	10'577	4'805	25'954	103'575.25	0.05
WORLEYPARSONS	AUD	17'130	12'063	5'668	23'525	225'666.98	0.12
						<b>8'887'997.08</b>	<b>4.58</b>
<b>Austria</b>							
ANDRITZ	EUR	3'652	1'657	1'063	4'246	235'073.38	0.12
AT & S AUSTRIA TECHNOLOGIE & SYSTEM TECHNIK	EUR		1'566		1'566	28'024.29	0.01
BAWAG GROUP AG	EUR	4'634	1'937	1'641	4'930	245'459.89	0.13
CA-IMMOBILIEN ANLAGEN	EUR	2'279	863	837	2'305	65'234.10	0.03
EVN	EUR	1'925	729	423	2'231	51'022.08	0.03
LENZING	EUR	710	643	156	1'197	33'020.99	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
OESTERREICH POST	EUR	1'807	684	397	2'094	59'761.41	0.03
PORR	EUR	946	545	273	1'218	15'738.17	0.01
RAIFFEISEN BANK INTERNATIONAL	EUR	7'919	3'231	1'972	9'178	168'267.58	0.09
S IMMO AG (rights)	EUR	1'878		1'878			
WIENERBERGER	EUR	6'237	2'455	2'174	6'518	200'615.37	0.10
						<b>1'102'217.26</b>	<b>0.57</b>
<b>Belgium</b>							
BARCO NV	EUR	3'676	1'648	1'045	4'279	66'951.88	0.03
BEKAERT	EUR	1'905		1'905			
BPOST	EUR	5'364		5'364			
COFINIMMO SICAFI	EUR	1'738	995	459	2'274	125'029.82	0.06
DREDGING ENVIRONMENTAL & MARIN	EUR	388	154	71	471	57'538.20	0.03
EXMAR	EUR		1'978	1'978			
FAGRON	EUR	4'463	1'418	1'568	4'313	73'854.14	0.04
GALAPAGOS	EUR	2'433		2'433			
ION BEAM APPLICATIONS	EUR	1'706		1'706			
KBC ANCORA	EUR	1'928	769	512	2'185	90'195.99	0.05
ONTEX GROUP	EUR	3'481	1'335	731	4'085	28'805.21	0.01
RECTICEL	EUR	2'266	855	506	2'615	28'705.92	0.01
						<b>471'081.16</b>	<b>0.24</b>
<b>Bermuda</b>							
ARGO GROUP INTERNATIONAL HOLDINGS	USD		942	942			
AXALTA COATING SYSTEMS	USD	9'351	4'268	3'970	9'649	278'091.79	0.14
AXIS CAPITAL HOLDINGS	USD		3'606		3'606	198'678.90	0.10
CAFE DE CORAL HOLDINGS	HKD	20'000	8'000	6'000	22'000	20'538.43	0.01
CHINESE ESTATES HOLDINGS	HKD	28'500		28'500			
CHOW SANG SANG HOLDINGS	HKD	18'000	8'000	3'000	23'000	24'964.43	0.01
ESSENT GROUP	USD	4'620	2'085	2'045	4'660	219'820.11	0.11
HAITONG INTERNATIONAL SECURITIES GROUP	HKD	115'500	41'000	156'500			
HAITONG INT'L (rights) 12.06.2023	HKD		34'650	34'650			
HELEN OF TROY	USD	1'013	323	320	1'016	111'831.35	0.06
HISCOX	GBP	18'752	8'855	5'820	21'787	274'950.59	0.14
JOHNSON ELECTRIC HOLDINGS	HKD	23'000	10'000	10'000	23'000	27'629.03	0.01
KERRY LOGISTICS NETWORK	HKD	18'500	7'500	3'500	22'500	22'270.59	0.01
KERRY PROPERTIES	HKD	31'500	12'000	7'500	36'000	52'234.65	0.03
MYOVANT SCIENCES LTD	USD	2'061		2'061			
PACIFIC BASIN SHIPPING	HKD	295'000	115'000	84'000	326'000	83'969.12	0.04
SHANGRI-LA ASIA	HKD	66'000	34'000	22'000	78'000	44'655.90	0.02
SIGNET JEWELERS LTD	USD	1'908	1'018	905	2'021	181'093.67	0.09
THEME INT'L	HKD		400'000	110'000	290'000	13'047.42	0.01
TRITON INTERNATIONAL -A-	USD	2'541	249	2'790			
UNITED ENERGY GROUP LTD	HKD		490'000		490'000	26'454.76	0.01
VTECH HOLDINGS LTD	HKD	9'500	5'800	5'100	10'200	51'914.09	0.03
YUE YUEN INDUSTRIAL (HOLDINGS)	HKD	44'000	16'500	10'500	50'000	46'172.10	0.02
						<b>1'678'316.93</b>	<b>0.86</b>
<b>Canada</b>							
ABSOLUTE SOFTWARE CORP	CAD	2'768		2'768			
AENTRA INC	CAD		1'122		1'122	26'966.50	0.01
ADVANTAGE ENERGY LTD	CAD	9'987	3'738	3'307	10'418	67'906.81	0.03
AECON GROUP	CAD	4'024	1'278	1'477	3'825	35'337.15	0.02
AFRICA OIL	CAD	21'208	7'942	4'785	24'365	33'060.39	0.02
AGNICO EAGLE MINES	CAD		1'931	1'931			
ALAMOS GOLD -A-	CAD	21'215	9'561	5'984	24'792	257'690.34	0.13
ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	3'352	2'916	734	5'534	61'041.86	0.03
ALTIUS MINERALS (reg. shares)	CAD	2'114	817	424	2'507	28'971.41	0.01
ALTUS GROUP	CAD	2'450	1'726	705	3'471	112'875.81	0.06
ANDLAUER HEALTHCARE GROUP INC	CAD	987	600	405	1'182	30'925.57	0.02
ARITZIA INC	CAD	4'757	2'518	1'664	5'611	130'740.15	0.07
ARTIS REAL ESTATE INVESTMENT TRUST	CAD	3'072	896	703	3'265	11'891.63	0.01
ATCO (nv)	CAD	4'170	1'846	1'322	4'694	113'274.17	0.06
ATS AUTOMATION TOOLING SYSTEMS INC	CAD		5'538	182	5'356	177'826.52	0.09
AURORA CANNABIS INC	CAD	15'941	5'539	21'480			
B2GOLD	CAD	58'008	44'553	19'831	82'730	175'632.96	0.09
BADGER DAYLIGHTING LTD	CAD	1'825	698	386	2'137	64'597.06	0.03
BALLARD POWER SYSTEMS INC	CAD	12'847	4'851	2'883	14'815	41'358.55	0.02
BAUSCH HEALTH COS INC	CAD		16'914		16'914	140'227.26	0.07
BELLUS HEALTH INC	CAD	4'340		4'340			
BLACKBERRY	CAD		34'354		34'354	84'753.21	0.04
BOARDWALK REAL ESTATE INVESTMENT TRUST	CAD	1'214		1'214			
BORALEX -A-	CAD	5'064	2'019	1'348	5'735	111'066.20	0.06

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
BROOKFIELD BUSINESS CORP -A-	CAD		1'592		1'592	32'154.24	0.02
BROOKFIELD INFRASTRUCTURE CORP -A-	CAD	5'681	3'865	2'032	7'514	219'668.80	0.11
CANACCORD CAPITAL	CAD	5'649	1'831	1'922	5'558	29'047.56	0.01
CANADA GOOSE HOLDINGS INC	CAD	2'905	1'014	637	3'282	39'397.69	0.02
CANADIAN WESTERN BANK	CAD	5'186	2'061	1'276	5'971	112'380.39	0.06
CANFOR (new)	CAD	3'317	1'292	885	3'724	39'964.81	0.02
CARDINAL ENERGY	CAD		8'744	826	7'918	34'030.53	0.02
CASCADES	CAD	3'886		3'886			
CELESTICA (sub v)	CAD	5'841		5'841			
CI FINANCIAL	CAD	9'719		9'719			
COGECO	CAD	281	101	382			
COGECO COMMUNICATIONS	CAD	804	290	184	910	35'282.26	0.02
COLLIERS INTERNATIONAL (when issued) (subord. voting)	CAD	1'817	1'261	497	2'581	264'635.36	0.14
CROMBIE	CAD	2'779	3'197	629	5'347	48'078.97	0.02
DENISON MINES CORP	CAD	44'316	28'958	10'143	63'131	100'006.39	0.05
DOCEBO INC	CAD	960	554	385	1'129	54'298.79	0.03
DREAM OFFICE REAL ESTATE INVESTMENT	CAD		1'877	1'877			
DREAM UNLIMITED CORP -A-	CAD	1'445	1'690	503	2'632	35'166.29	0.02
DUNDEE PRECIOUS METALS	CAD	10'204	3'700	2'272	11'632	69'325.39	0.04
DYE & DURHAM LTD	CAD		3'361	3'361		28'737.54	0.01
ECN CAPITAL (when issued)	CAD	12'594	4'987	2'860	14'721	26'664.70	0.01
ENDEAVOUR SILVER	CAD	11'728	3'943	15'671			
ENERFLEX	CAD	7'083	2'386	2'177	7'292	37'399.78	0.02
ENERGY FUELS INC/CANADA	CAD	8'380	3'300	1'924	9'756	54'597.69	0.03
ENGHOUSE SYSTEMS	CAD	2'549	2'773	2'549	2'773	63'874.68	0.03
EOB INC	CAD	1'431	844	337	1'938	108'431.51	0.06
ERO COPPER CORP	CAD		5'954	5'954		89'370.03	0.05
EXTENDICARE	CAD	5'295	1'202	2'045	4'452	19'538.76	0.01
FIERA CAPITAL CORP -A- (subordinated)	CAD	3'533	4'145	2'588	5'090	27'361.72	0.01
FINNING INTERNATIONAL	CAD	8'320	3'749	2'892	9'177	211'983.43	0.11
FIRST CAPITAL REAL ESTATE INVE	CAD	5'613	2'079	1'245	6'447	65'043.50	0.03
FREEHOLD ROYALTIES	CAD	7'259		7'259			
FRONTERA ENERGY CORP	CAD	3'314	561	1'256	2'619	13'398.52	0.01
GIBSON ENERGY	CAD	8'046	4'269	2'294	10'021	146'057.09	0.08
H&R REAL ESTATE INVESTMENT TRUST UNITS	CAD	7'074		7'074			
HEADWATER EXPLORATION INC	CAD	11'064	7'045	3'636	14'473	64'176.27	0.03
HOME CAPITAL GROUP	CAD		1'563	1'563			
HUT 8 MINING CORP	CAD	15'555		15'555			
IAMGOLD	CAD	24'238	10'514	5'242	29'510	67'821.55	0.03
IMAX	USD	1'695	681	424	1'952	29'444.02	0.02
INNERGEX RENEWABLE ENERGY	CAD	8'014	3'530	2'048	9'496	52'094.59	0.03
INTERFOR	CAD	2'959	1'043	812	3'190	42'021.15	0.02
INTERNATIONAL PETROLEUM CORP	CAD		5'674		5'674	52'640.11	0.03
JAMIESON WELLNESS INC	CAD	2'222	866	482	2'606	52'262.18	0.03
KELT EXPLORATION	CAD	8'824	3'337	2'011	10'150	38'549.36	0.02
KINAXIS	CAD	1'510	760	455	1'815	165'769.35	0.09
KNIGHT THERAPEUTICS	CAD	5'210		5'210			
LABRADOR IRON ORE ROYALTY	CAD	3'119	1'365	714	3'770	74'039.24	0.04
LARGO INC	CAD	2'061	885	2'946			
LAURENTIAN BANK OF CANADA	CAD	2'511	889	704	2'696	46'173.19	0.02
LIGHTSPEED POS INC	CAD		8'463	8'463		104'668.15	0.05
LION ELECTRIC CO/THE	CAD		7'805	7'805		10'083.73	0.01
LIONS GATE ENTERTAINMENT -A-	USD	2'158	951	1'026	2'083	17'810.18	0.01
LIONS GATE ENTERTAINMENT -B-	USD	5'831	1'625	2'261	5'195	41'536.63	0.02
LITHIUM AMERICAS CORP	CAD	5'816		5'816			
LUNDIN GOLD INC	CAD		6'617		6'617	67'918.52	0.03
MAPLE LEAF FOODS	CAD	4'399	1'732	1'209	4'922	73'783.76	0.04
METHANEX	CAD		4'191	158	4'033	158'932.29	0.08
MORGUARD CORP	CAD	300	89	116	273	19'893.24	0.01
MORGUARD NORTH AMERICAN RESIDENTIAL REAL ESTATE INVESTMENT TRUST	CAD	1'024	287	1'311			
MULLEN GROUP	CAD		5'282		5'282	51'438.10	0.03
NEW GOLD INC	CAD	34'341	15'275	7'281	42'335	45'625.00	0.02
NEXGEN ENERGY LTD	CAD	22'068	15'170	5'677	31'561	196'091.12	0.10
NFI GROUP INC	CAD	4'471	2'632	1'572	5'531	43'521.27	0.02
NORTH AMERICAN CONSTRUCTION GR	CAD		1'571		1'571	34'657.31	0.02
NOVAGOLD RESOURCES	CAD	12'552	578	13'130			
NOVANTA	USD	1'514	686	623	1'577	240'152.44	0.12
NUVEI CORP	CAD		4'510		4'510	105'203.21	0.05
NUVISTA ENERGY	CAD	9'724	3'712	13'436			
OCEANAGOLD	CAD	37'817	14'517	8'417	43'917	64'152.03	0.03

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ORGANIGRAM HOLDINGS INC	CAD	20'065		20'065			
OSISKO GOLD ROYALTIES	CAD	9'519	3'283	2'494	10'308	132'639.63	0.07
OSISKO MINING INC	CAD	15'987	10'399	3'661	22'725	36'589.02	0.02
PAN AMERICAN SILVER	CAD		8'208	8'208			
PAREX RESOURCES	CAD	6'357	2'276	2'023	6'610	93'981.16	0.05
PARK LAWN CORP	CAD		2'614	512	2'102	25'983.34	0.01
PASON SYSTEMS	CAD	4'800	1'573	1'387	4'986	44'800.58	0.02
PET VALU HOLDINGS LTD	CAD	1'509	1'256	330	2'435	47'267.80	0.02
PRECISION DRILLING CORP	CAD	727	529	163	1'093	57'208.19	0.03
PREMIUM BRANDS HOLDINGS	CAD	2'454	1'065	734	2'785	162'240.06	0.08
REPARE THERAPEUTICS INC	USD	714	371	1'085			
ROGERS SUGAR	CAD	6'182		6'182			
RUSSEL METALS	CAD	3'418		3'418			
SANDSTORM GOLD	CAD	12'237	6'410	2'900	15'747	58'375.31	0.03
SECURE ENERGY SERVICES	CAD	16'711	4'983	6'022	15'672	115'889.31	0.06
SHAWCOR	CAD		4'314	4'314			
SHAWCOR LTD	CAD		4'314		4'314	42'319.43	0.02
SIENNA SENIOR LIVING	CAD	3'964		3'964			
SILVER STANDARD RESOURCES	CAD	11'243	4'347	2'936	12'654	47'813.01	0.02
SLEEP COUNTRY CANADA HOLDINGS	CAD	1'960	659	465	2'154	40'065.04	0.02
SNC-LAVALIN GROUP	CAD	9'507	4'789	2'923	11'373	338'687.38	0.17
SOFTCHOICE CORP	CAD	1'955		1'955			
SPIN MASTER CORP - SUBORD VOTING	CAD	1'726	829	376	2'179	45'707.71	0.02
SPROTT INC	CAD	1'179	446	259	1'366	44'492.83	0.02
STANTEC	CAD	6'246	64	6'310			
SUPERIOR PLUS	CAD	9'285	6'809	2'218	13'876	86'032.57	0.04
SURGE ENERGY INC	CAD	6'838	741	6'097	26'916.61		0.01
TAMARACK VALLEY ENERGY LTD	CAD	27'355	12'156	6'449	33'062	72'121.32	0.04
TOPAZ ENERGY CORP	CAD	5'062		5'062			
TOREX GOLD RESOURCES	CAD	4'590	1'741	1'006	5'325	49'091.15	0.03
TRANSALTA RENEWABLES	CAD	5'721		5'721			
TRANSCONTINENTAL (subord. voting) -A-	CAD	3'888		3'888			
TRICAN WELL SERVICE	CAD	11'287	4'719	2'547	13'459	36'349.74	0.02
TRICON CAPITAL GROUP	CAD	14'288	8'322	4'611	17'999	176'332.70	0.09
VERMILION ENERGY INC	CAD	8'996	4'751	2'484	11'263	110'268.30	0.06
WELL HEALTH TECHNOLOGIES CORP	CAD	11'477	4'775	2'394	13'858	36'797.57	0.02
WESDOME GOLD MINES LTD	CAD	7'619	3'198	1'670	9'147	53'743.07	0.03
WHITECAP RESOURCES	CAD	33'067	13'466	46'533			
XENON PHARMACEUTICALS INC	USD	2'154	1'837	1'102	2'889	120'074.12	0.06
YAMANA GOLD INC	CAD	51'366		51'366			
						<b>7'774'284.91</b>	<b>4.00</b>
<b>Cayman Islands</b>							
BIOSTIME INTERNATIONAL	HKD	12'000	8'500	6'500	14'000	18'423.85	0.01
CITYCHAMP	HKD	58'000	50'000	28'000	80'000	9'538.11	0.00
C-MER EYE CARE HOLDINGS LTD	HKD	26'000	16'000	8'000	34'000	11'663.94	0.01
COWELL E HOLDINGS INC	HKD	15'000	6'000	5'000	16'000	32'969.47	0.02
DIVERSEY HOLDINGS LTD	USD		2'293	2'293			
EC HEALTHCARE	HKD	31'000	5'000	36'000			
FAR EAST CONSORTIUM	HKD	67'542	33'000	100'542			
FOSUN TOURISM GROUP	HKD	11'200	4'000		15'200	7'402.83	0.00
FRESH DEL MONTE PRODUCE	USD	1'587	501	479	1'609	33'904.60	0.02
HKBN	HKD	43'500	17'500	8'000	53'000	19'255.06	0.01
HUTCHISON TELECOMMUNICATIONS HONG KONG HOLDINGS	HKD	64'000	24'000		88'000	10'491.92	0.01
PERFECT SHAPE PRC HOLDINGS	HKD	17'000			17'000	6'310.00	0.00
SA SA INTERNATIONAL	HKD	48'000		48'000			
SMART GLOBAL HOLDINGS INC	USD		2'093		2'093	39'200.95	0.02
THE UNITED LABORATORIES INTERNATIONAL HOLDINGS	HKD	56'000	40'000	34'000	62'000	59'275.76	0.03
THERAVANCE BIO	USD	2'420		2'420			
						<b>248'436.49</b>	<b>0.13</b>
<b>Denmark</b>							
ALM BRAND	DKK	47'769		47'769			
AMBU A/S	DKK	8'979	4'660	1'984	11'655	179'683.74	0.09
CBRAIN A/S	DKK	534	201	735			
FLSMIDTH & CO	DKK	2'781	1'132	696	3'217	135'052.74	0.07
GN GREAT NORDIC	DKK		9'056	295	8'761	180'481.71	0.09
ISS	DKK	8'621	3'444	2'280	9'785	155'107.11	0.08
JYSKE BANK	DKK	2'756	1'284	969	3'071	218'746.00	0.11
MATAS A/S	DKK	2'876	618	1'357	2'137	32'290.23	0.02
NETCOMPANY GROUP AS	DKK	2'130	1'120	460	2'790	105'285.79	0.05
NKT	DKK	2'188	1'833	599	3'422	226'599.51	0.12

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NKT A/S (rights) 27.06.2023	DKK		1'705	1'705			
SCHOUW & CO	DKK	671	259	139	791	59'760.35	0.03
SIMCORP	DKK	2'362	50	2'412			
SOLAR A/S -B-	DKK	316	111	87	340	16'364.14	0.01
SPAR NORD BANK	DKK	5'055		5'055			
TOPDANMARK	DKK	2'412	982	604	2'790	110'564.34	0.06
						<b>1'419'935.66</b>	<b>0.73</b>
<b>Finland</b>							
AKTIA BANK OYJ	EUR	2'639		2'639			
CARGOTEC -B-	EUR	2'070	843	518	2'395	142'637.22	0.07
CITYCON OYJ	EUR	4'395	1'701	888	5'208	19'543.12	0.01
FINNAIR	EUR	30'083	543'737	11'624	562'196	16'500.07	0.01
FINNAIR OYJ (rights) 17.11.2023	EUR		25'470	25'470			
F-SECURE CORP	EUR		4'606	4'606			
KEMIRA OYJ	EUR	5'940	2'373	1'571	6'742	106'967.12	0.06
KOJAMO OYJ	EUR	7'182	2'663	2'183	7'662	74'836.48	0.04
KONECRANES	EUR	3'184	1'887	896	4'175	189'369.82	0.10
MARIMEKKO OYJ	EUR		1'890		1'890	21'287.60	0.01
M-REAL -B-	EUR	9'378	3'476	2'850	10'004	66'205.38	0.03
MUSTI GROUP OYJ -A3-	EUR		1'975		1'975	49'081.97	0.03
NOKIAN TYRES	EUR	6'794	2'673	2'451	7'016	56'399.27	0.03
ORIOLA-KD -B-	EUR	4'523	2'502	7'025			
OUTOKUMPU	EUR	21'790	7'977	7'105	22'662	88'386.78	0.05
QT GROUP OYJ	EUR		1'184		1'184	87'979.66	0.05
ROVIO ENTERTAINMENT OYJ	EUR	2'310		2'310			
SANOMA OYJ	EUR	3'760		3'760			
TIETO OYS	EUR	4'860	2'900	1'152	6'608	135'758.21	0.07
UPONOR OYJ -A-	EUR	2'832		2'832			
VALMET CORPORATION	EUR	9'072	3'822	3'037	9'857	227'398.12	0.12
YIT	EUR	7'256	2'048	1'527	7'777	11'901.59	0.01
						<b>1'294'252.41</b>	<b>0.67</b>
<b>France</b>							
AB SCIENCE	EUR	1'156	601	1'757			
ALTEN	EUR	1'650	25	1'675			
ATOS	EUR	5'338	2'710	1'169	6'879	15'076.50	0.01
BELIEVE SAS	EUR	1'028	1'072	614	1'486	21'013.58	0.01
CASINO GUICHARD PERRACHON	EUR	2'319		2'319			
CGG	EUR	36'026	14'510	50'536			
COFACE	EUR	5'555	2'723	1'760	6'518	82'357.89	0.04
ERAMET	EUR	538		538			
ESKER SA	EUR		336		336	51'387.99	0.03
EUTELSAT COMMUNICATIONS	EUR	9'244		9'244			
GAZTRANSPORT ET TECHNIGAZ	EUR	1'388	1'285	379	2'294	312'591.22	0.16
GROUPE FNAC	EUR	884	254	449	689	18'028.81	0.01
ICADE	EUR	1'834	920	627	2'127	56'021.26	0.03
IMERYS	EUR	1'795	689	377	2'107	58'706.91	0.03
IPSOS	EUR	2'353	869	753	2'469	151'632.17	0.08
JC DECAUX	EUR	3'377	1'298	710	3'965	72'164.55	0.04
M6 METROPOLE TELEVISION	EUR	1'336		1'336			
MERCIALYS	EUR	4'015		4'015			
MERSEN	EUR		1'363		1'363	45'587.97	0.02
NEOEN SA	EUR	2'819	2'403	978	4'244	93'661.53	0.05
NEOEN SA (rights) 22.03.2023	EUR		2'819	2'819			
NEOPOST	EUR	1'874	694	431	2'137	39'668.05	0.02
NEXITY -A-	EUR	2'106	1'144	466	2'784	28'146.99	0.01
REXEL	EUR	13'434	5'819	19'253			
RUBIS SCA	EUR	5'294	2'348	1'564	6'078	140'854.78	0.07
SCOR REGPT	EUR		9'727	157	9'570	256'980.55	0.13
SOCIETE BIC	EUR	1'314	528	343	1'499	95'416.93	0.05
SOPRA GROUP	EUR	878	429	309	998	225'195.43	0.12
STE VIRBAC	EUR	226	105	69	262	82'887.05	0.04
TF1	EUR	2'185	895	465	2'615	21'093.38	0.01
TRIGANO	EUR	456		456			
UBISOFT ENTERTAINMENT	EUR		6'407		6'407	129'430.88	0.07
VALLLOUREC SA	EUR	7'263	4'214	1'528	9'949	133'010.04	0.07
VILMORIN ET CIE	EUR	306		306			
						<b>2'130'914.46</b>	<b>1.10</b>
<b>Germany</b>							
AAREAL BANK AG	EUR	3'312		3'312			
ADVA OPTICAL NETWORKING	EUR		1'129		1'129	21'516.48	0.01

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AIXTRON SE	EUR	6'061	3'006	1'948	7'119	174'205.29	0.09
AURUBI	EUR	1'683	721	453	1'951	108'906.54	0.06
AUTO1 GROUP SE	EUR		6'637		6'637	21'933.01	0.01
BASLER	EUR		511	511			
BAYWA (reg. shares)	EUR	727	290	128	889	24'227.86	0.01
BORUSSIA DORTMUND	EUR		4'791		4'791	15'499.35	0.01
CANCOM IT SYSTEME	EUR		2'290	217	2'073	53'927.37	0.03
CAPITALSTAGE	EUR	6'460		6'460			
CECONOMY AG	EUR	7'708	2'948	1'631	9'025	17'191.25	0.01
CEWE STIFTUNG	EUR	299	114	90	323	31'394.24	0.02
DEUTSCHE BETEILIGUNGS (reg. shares)	EUR	769		769			
DEUTSCHE PFANDBRIEFBANK	EUR	7'105	2'724	1'491	8'338	30'573.43	0.02
DEUTZ	EUR	6'180	2'636	1'386	7'430	40'674.87	0.02
DIC ASSET (pref. shares)	EUR		1'732	1'732			
DRAEGERWERK	EUR	149	100	249			
DRAEGERWERK (pref. shares)	EUR	460	174	101	533	24'455.18	0.01
DUERR	EUR	2'776	1'133	691	3'218	62'677.87	0.03
ELRINGKLINGER	EUR	1'525	874	454	1'945	9'619.10	0.00
EVOTEC OAI	EUR	8'041	3'488	2'825	8'704	113'130.73	0.06
FIELMANN	EUR	1'348	510	296	1'562	65'163.46	0.03
FREENET (reg. shares)	EUR	6'036	3'442	1'676	7'802	185'417.07	0.10
GERRESHEIMER	EUR	1'726	1'130	623	2'233	230'656.31	0.12
GRENKE	EUR	1'475		1'475			
HENSOLDT AG	EUR	1'966	3'136	859	4'243	136'254.31	0.07
HOCHTIEF	EUR	1'455	548	2'003			
HUGO BOSS (reg. shares)	EUR	3'172	1'387	1'018	3'541	212'170.88	0.11
HYPOPORT (reg. shares)	EUR	208		208			
INSTONE REAL ESTATE GROUP AG	EUR		1'273	1'273			
JENOPTIK AG	EUR	2'755	1'124	685	3'194	88'932.90	0.05
JOST WERKE AG	EUR	706	276	197	785	36'167.08	0.02
K & S	EUR		11'867		11'867	145'874.03	0.08
KION GROUP	EUR		4'760		4'760	211'459.18	0.11
KLOECKNER & CO	EUR		4'329		4'329	26'751.30	0.01
LANXESS	EUR	4'617	2'375	1'400	5'592	124'423.20	0.06
MEDIOS AG	EUR	764	310	187	887	12'340.25	0.01
METRO AG	EUR	6'665	3'669	3'653	6'681	32'882.07	0.02
NORMA GROUP (reg. shares)	EUR		1'877		1'877	25'040.31	0.01
PROSIEBEN SAT.1 MEDIA	EUR	9'752	2'756	3'840	8'668	50'103.57	0.03
SAF-HOLLAND SE	EUR		2'815		2'815	47'022.71	0.02
SALZGITTER	EUR	1'607	517	634	1'490	33'649.76	0.02
SGL CARBON	EUR	3'286	1'239	732	3'793	21'902.96	0.01
SMA SOLAR TECHNOLOGY	EUR	546	533	111	968	50'778.52	0.03
SOFTWARE AG	EUR		2'081	2'081			
SOFTWARE AG	EUR	2'771		2'771			
SUEDZUCKER	EUR	3'822	1'320	1'344	3'798	47'338.01	0.02
TAG IMMOBILIEN	EUR	9'403	5'084	2'705	11'782	126'753.60	0.07
TEAMVIEWER AG	EUR	7'986	3'578	2'366	9'198	127'878.06	0.07
VOSSLOH	EUR		545		545	21'240.62	0.01
WUESTENROT & WUERTEMBERGISCHE	EUR	1'254		1'254			
						<b>2'810'132.73</b>	<b>1.45</b>
<b>Guernsey</b>							
BURFORD CAPITAL LIMITED	GBP		11'540		11'540	152'061.01	0.08
PICTON PROPERTY INCOME	GBP	29'635		29'635			
SHURGARD SELF STORAGE LIMITED	EUR		2'574	407	2'167	81'926.27	0.04
SIRIUS REAL ESTATE LTD	GBP	63'036	34'278	13'945	83'369	80'324.50	0.04
UK COMMERCIAL PROPERTY TRUST	GBP		48'340		48'340	34'298.36	0.02
						<b>348'610.14</b>	<b>0.18</b>
<b>Hong Kong</b>							
ASM PACIFIC TECHNOLOGY	HKD	17'200	6'800	4'800	19'200	207'210.96	0.11
DAH SING BANKING GROUP	HKD	21'600	9'600	5'200	26'000	14'505.13	0.01
DAH SING FINANCIAL HOLDINGS	HKD	12'400	6'400	6'800	12'000	22'054.63	0.01
GUOTAI JUNAN	HKD		176'000		176'000	10'887.84	0.01
HANG LUNG GROUP	HKD	44'000	17'000	61'000			
HONG KONG TECHNOLOGY VENTURE COMPANY	HKD	28'000		28'000			
HYSAN DEVELOPMENT	HKD	34'000	19'000	15'000	38'000	54'794.65	0.03
NISSIN FOODS CO LTD	HKD		7'000		7'000	3'795.00	0.00
PCCW	HKD	235'000	93'000	64'000	264'000	115'807.06	0.06
SHUN TAK HOLDINGS	HKD	56'000		56'000			
SUN HUNG KAI	HKD	28'000	11'000	39'000			

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VITASOY INT'L	HKD	46'000	24'000	22'000	48'000	38'548.36	0.02
						<b>467'603.63</b>	<b>0.24</b>
<b>Ireland</b>							
DALATA HOTEL	EUR	12'196	4'787	3'822	13'161	56'560.44	0.03
GLANBIA	EUR	10'132	4'829	2'521	12'440	198'437.23	0.10
GLENVEAGH PROPERTIES PLC	EUR	29'583	10'155	5'619	34'119	36'868.61	0.02
GRAFTON GROUP UNITS	GBP	11'774	5'212	4'496	12'490	135'962.03	0.07
GREENCORE GROUP PLC	GBP	27'920	8'838	6'412	30'346	34'544.56	0.02
NVENT ELECTRIC PLC	USD	7'172	3'174	2'997	7'349	435'644.48	0.22
PERRIGO CO PLC	USD	5'827	2'301	2'183	5'945	137'469.53	0.07
PROTHENA CORPORATION	USD	1'552	707	576	1'683	40'887.98	0.02
TRINSEO PLC	USD	1'112		1'112			
UNIPHAR PLC	EUR	11'885	7'227	4'880	14'232	36'887.75	0.02
WEATHERFORD INTERNATIONAL PLC	USD	2'512	1'314	823	3'003	271'334.42	0.14
						<b>1'384'597.03</b>	<b>0.71</b>
<b>Israel</b>							
KORNIT-DIGITAL	USD		3'100		3'100	49'108.05	0.03
PAZ ASHDOD REFINERY LTD	ILS		422	422			
PAZ OIL COMPANY	ILS	569	204	147	626	53'061.32	0.03
						<b>102'169.37</b>	<b>0.05</b>
<b>Italy</b>							
ASCOPIAVE	EUR		3'594		3'594	7'876.86	0.00
BANCA FARMAFACTORING SPA	EUR		10'991		10'991	113'007.16	0.06
BANCA IFIS	EUR	1'471	545	649	1'367	21'896.95	0.01
BANCA MEDIOLANUM	EUR	11'944	4'879	2'989	13'834	131'217.80	0.07
BPER BANCA	EUR	58'105	21'234	16'688	62'651	221'248.71	0.11
CAREL INDUSTRIES SPA	EUR		3'238		3'238	66'029.49	0.03
CAREL INDUSTRIES SPA (rights) 04.12.2023	EUR		1'634	1'634			
CREDITO EMILIANO	EUR	4'486		4'486			
DOBANK SPA	EUR	3'257		3'257			
ERG	EUR	3'177	1'312	761	3'728	89'520.76	0.05
ESPRINET SPA	EUR	1'748		1'748			
GRUPPO MUTUIONLINE SPA	EUR	1'374		1'374			
GVS SPA	EUR	3'717	1'445	822	4'340	26'447.07	0.01
INDUSTRIE DE NORA SPA	EUR		2'064		2'064	30'603.18	0.02
JUVENTUS FOOTBALL CLUB SPA	EUR	45'353	11'033	56'386			
MAIRE TECNIMONT	EUR	7'814	2'995	1'640	9'169	46'306.84	0.02
MARR	EUR		2'062		2'062	22'242.44	0.01
PIAGGIO & C.	EUR	8'522	3'166	1'793	9'895	29'192.02	0.02
PIRELLI & C SPA	EUR	19'152	6'464	7'015	18'601	96'600.67	0.05
RAI WAY	EUR	5'031		5'031			
REPLY (reg. shares)	EUR		1'392		1'392	170'049.20	0.09
SALVATORE FERRAGAMO	EUR		4'645		4'645	53'335.96	0.03
UNIPOL GRUPPO FINANZIARIO	EUR	21'148		21'148			
						<b>1'125'575.11</b>	<b>0.58</b>
<b>Japan</b>							
ADASTRIA COMPANY	JPY	1'100	1'000	600	1'500	30'093.36	0.02
ADEKA	JPY	4'100	1'600	900	4'800	87'092.49	0.04
ADVANCE RESIDENCE INVESTMENT	JPY	75	35	24	86	154'826.38	0.08
ADVENTURE INC	JPY		100	100			
AEON HOKKAIDO	JPY	2'300	1'000	700	2'600	13'598.79	0.01
AICHI	JPY	1'200			1'200	7'667.19	0.00
AIFUL	JPY		19'500		19'500	47'611.05	0.02
AIN PHARMACIEZ	JPY	1'300	600	300	1'600	44'600.54	0.02
AKSUL	JPY	2'000	800	400	2'400	29'708.59	0.02
ALPHA SYSTEMS INC	JPY	300	200	500			
ALPS ELECTRIC	JPY	11'000	4'100	3'500	11'600	75'071.61	0.04
AMADA HOLDINGS	JPY	18'600	8'000	5'200	21'400	209'315.07	0.11
AMANO	JPY	2'900	1'100	700	3'300	71'098.00	0.04
ANICOM HOLDINGS INC	JPY	3'900	1'700	1'100	4'500	15'461.46	0.01
ANRITSU	JPY	7'300	3'400	2'300	8'400	63'603.78	0.03
AOKI INTERNATIONAL	JPY	1'400	800		2'200	14'457.76	0.01
AOZORA BANK	JPY	6'300	2'200	1'500	7'000	113'192.81	0.06
ARATA CORP	JPY	700	1'700	400	2'000	39'477.31	0.02
AS ONE	JPY	1'500	800	600	1'700	52'188.89	0.03
ASICS CORP	JPY	8'800	4'200	2'900	10'100	378'398.59	0.19
AUTOBACS SEVEN	JPY	3'400	1'400	700	4'100	40'403.94	0.02
BELLUNA	JPY	2'400	1'000	400	3'000	10'943.04	0.01
BENESSE HOLDING	JPY	3'800	1'400	1'100	4'100	62'535.65	0.03

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BIC CAMERA	JPY	4'800	1'900	900	5'800	43'916.89	0.02
BML	JPY	1'100	500	300	1'300	21'507.19	0.01
BUSHIROAD INC	JPY		1'300	1'300			
CALBEE	JPY	4'700	1'800	1'500	5'000	94'310.19	0.05
CANON ELECTRONICS	JPY	1'000	500	300	1'200	15'927.42	0.01
CANON MARKETING JAPAN	JPY	2'500	900	600	2'800	73'372.50	0.04
CAWACHI	JPY	600	300	300	600	9'778.14	0.01
CENTURY LEASING SYSTEM	JPY	1'900	7'700	400	9'200	84'600.30	0.04
CHIYODA	JPY	10'400		10'400			
CHUGIN FINANCIAL GROUP INC	JPY	7'200		7'200			
CITIZEN WATCH	JPY	13'200	6'300	5'400	14'100	86'439.43	0.04
COCA-COLA WEST	JPY	7'200	2'900	1'800	8'300	96'809.14	0.05
COLOPL	JPY	2'800	1'600		4'400	14'729.57	0.01
COMSYS HOLDINGS	JPY	6'000		6'000			
COSMO ENERGY HOLDINGS	JPY	4'100	1'700	2'000	3'800	149'052.45	0.08
CREDIT SAISON	JPY	8'200	3'600	2'400	9'400	161'043.91	0.08
CURVES HOLDINGS CO LTD	JPY	2'300	2'400		4'700	19'853.97	0.01
CYBERAGENT	JPY		27'600		27'600	170'580.83	0.09
DAIHEN	JPY	1'000	900	700	1'200	55'633.01	0.03
DAIKOKUTENBUSSAN CO LTD	JPY	200		200			
DAINIPPON INK & CHEMICALS	JPY	4'100	1'900	1'300	4'700	79'830.66	0.04
DAISEKI	JPY	2'260		2'260			
DCM HOLDINGS	JPY	5'600	1'900	1'000	6'500	55'144.69	0.03
DENKA	JPY	4'100	2'100	1'000	5'200	75'137.51	0.04
DEXERIALS	JPY	3'000	1'100	700	3'400	120'540.54	0.06
DIP	JPY	1'900	700	400	2'200	33'898.72	0.02
DIRECT MARKETING MIX INC	JPY		900	900			
DOWA HOLDINGS	JPY	2'800	1'500	800	3'500	107'674.23	0.06
DUSKIN	JPY	2'200	800	500	2'500	49'449.60	0.03
EBARA	JPY	5'000	2'300	1'500	5'800	430'467.46	0.22
EDION	JPY	4'100	1'900	1'800	4'200	37'979.41	0.02
EIKEN CHEMICAL	JPY		2'200		2'200	24'437.10	0.01
ELAN CORPORATION	JPY	1'400			1'400	7'849.57	0.00
EREX CO LTD	JPY	1'500	1'600	400	2'700	11'469.01	0.01
EXEO Group, Inc.	JPY	5'200	2'300	1'700	5'800	107'420.66	0.06
EZAKI GLICO	JPY	2'500		2'500			
FANCL	JPY		4'800		4'800	58'527.62	0.03
FREEE KK	JPY		2'900		2'900	59'033.59	0.03
FRONTIER REAL ESTATE INVESTMENT	JPY	26	11	7	30	75'807.03	0.04
FUJI KYUKO	JPY	1'200	500	300	1'400	32'823.24	0.02
FUJI OIL	JPY	2'300	1'100	700	2'700	39'768.25	0.02
FUJI SOFT	JPY	1'400	100	1'500			
FUJITEC	JPY	3'300	200	3'500			
FUKUOKA FINANCIAL	JPY	9'300	4'000	2'700	10'600	242'220.09	0.12
FUKUYAMA TRANSPORTING	JPY	1'300	500	500	1'300	31'167.07	0.02
FULLCAST	JPY	1'100	300	1'400			
FUYO GENERAL LEASE	JPY	1'000	500	400	1'100	88'500.37	0.05
GENKY DRUGSTORES CO LTD	JPY	400	400	300	500	19'679.82	0.01
GEO	JPY	1'200	1'000	400	1'800	20'512.91	0.01
GLORY	JPY	2'600	900	900	2'600	44'658.79	0.02
GREE	JPY	2'800	1'100		3'900	11'403.71	0.01
GS YUASA	JPY	3'400		3'400			
GUNMA BANK	JPY	18'000		18'000			
GUNZE	JPY	800	300	200	900	29'758.01	0.02
H.I.S. HOLDINGS INC.	JPY	2'700	1'400	900	3'200	32'231.37	0.02
HALOWS CO LTD	JPY	400	200		600	16'308.66	0.01
HANKYU REIT	JPY	36	17	14	39	31'205.32	0.02
HASEKO	JPY	13'100	5'700	4'000	14'800	161'478.10	0.08
HAZAMA	JPY	8'700	4'100	2'800	10'000	72'659.44	0.04
HEIWA	JPY		3'400		3'400	41'347.04	0.02
HEIWA REAL ESTATE	JPY	1'600	600	400	1'800	41'512.96	0.02
HEIWADO	JPY	1'400	700	300	1'800	21'783.71	0.01
HIROGIN HOLDINGS INC	JPY	13'100	7'000	2'700	17'400	109'382.75	0.06
HITACHI ZOSEN	JPY	8'500	3'300	1'800	10'000	72'365.27	0.04
HOKKOKU FINANCIAL HOLDINGS INC	JPY	1'200	200	1'400			
HOKUHOKU FINANCIAL GROUP	JPY	6'200	4'200	2'800	7'600	77'130.79	0.04
HORIBA	JPY	1'800	900	400	2'300	197'630.73	0.10
HOSHINO RESORTS REIT	JPY	13	5	3	15	48'537.68	0.03
HOUSE FOODS	JPY	3'200	1'900	700	4'400	81'362.10	0.04
HULIC REIT	JPY	68	26	14	80	68'905.86	0.04
HYAKUGO BANK (105TH BANK)	JPY	10'900	4'100	2'400	12'600	49'000.11	0.03

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IINO KAIUN KAISHA	JPY	4'500	1'400	1'900	4'000	30'169.85	0.02
INFRONEER HOLDINGS INC	JPY	13'300	5'200	6'100	12'400	112'020.26	0.06
INSOURCE CO LTD	JPY	2'400	1'500	700	3'200	16'586.36	0.01
INTERNET INITIATIVE JAPAN	JPY		6'700		6'700	109'484.83	0.06
ISETAN MITSUKOSHI HOLDINGS	JPY	18'300	8'500	5'400	21'400	266'160.64	0.14
ITO EN	JPY		3'300		3'300	81'057.93	0.04
ITOCUJ-SHOKUJIN	JPY	200	100		300	13'343.45	0.01
IWATANI	JPY	2'400	1'000	700	2'700	118'264.27	0.06
IZUMI	JPY	1'600	700	300	2'000	40'795.19	0.02
J FRONT RETAILING	JPY	13'500	6'700	4'500	15'700	137'213.67	0.07
JAPAN AVIATION ELECTRONICS INDUSTRY	JPY	2'300		2'300			
JAPAN EXCELLENT	JPY	69	25	19	75	52'111.82	0.03
JAPAN LIFELINE	JPY	3'200	1'200	800	3'600	27'703.54	0.01
JAPAN LOGISTICS	JPY	51	20	16	55	82'805.28	0.04
JAPAN PRIME REALTY INVESTMENT	JPY	45	24	15	54	104'364.84	0.05
JAPAN SECURITIES FINANCE	JPY	5'600	1'900	2'300	5'200	49'775.54	0.03
JIN	JPY		800		800	19'368.01	0.01
JOSHIN DENKI	JPY	700	300		1'000	13'778.82	0.01
JOYFUL HONDA	JPY	2'600	1'200	600	3'200	39'291.40	0.02
JUROKU FINANCIAL GROUP INC	JPY	1'900	1'900		1'900	49'687.88	0.03
JUSTSYSTEM	JPY	1'800	800	600	2'000	31'499.48	0.02
KAGOME	JPY	4'000	1'600	900	4'700	95'177.39	0.05
KAKEN PHARMACEUTICAL	JPY	1'600	700	400	1'900	39'694.41	0.02
KANEKA	JPY	2'500	1'200	800	2'900	61'405.17	0.03
KANEMATSU ELECTRONICS	JPY	600		600			
KANSAI PAINT	JPY		11'500	200	11'300	144'265.76	0.07
KATAKURA INDUSTRIES CO LTD	JPY	700	400		1'100	11'636.10	0.01
KAWASAKI HEAVY INDUSTRIES	JPY		9'700	200	9'500	231'001.12	0.12
KEIHAN ELECTRIC RAILWAY	JPY	5'700	2'900	2'000	6'600	134'507.62	0.07
KENEDIX OFFICE INVESTMENT	JPY	46	5	51			
KEWPIE	JPY	4'900	2'300	1'100	6'100	100'146.77	0.05
KISSEI PHARMACEUTICAL	JPY	1'500	900	700	1'700	33'955.79	0.02
KIYO BANK	JPY	3'600		3'600			
KOBE STEEL	JPY	18'000	9'100	4'700	22'400	270'295.46	0.14
KOKUJO	JPY	4'400	2'100	1'400	5'100	71'052.11	0.04
KOMERI	JPY	1'600	700	400	1'900	39'012.53	0.02
KONICA MINOLTA	JPY	23'900	9'800	5'700	28'000	81'362.10	0.04
KOSHIDAKA HOLDINGS CO LTD	JPY	2'500	1'200	600	3'100	17'034.67	0.01
K'S HOLDINGS	JPY	8'900	3'000	3'200	8'700	66'412.79	0.03
KUMAGAI GUMI	JPY	2'100	700	900	1'900	44'210.47	0.02
KURARAY	JPY		18'300	300	18'000	160'227.30	0.08
KYB	JPY	800	200	1'000			
KYORIN HOLDINGS	JPY	1'800	1'500	900	2'400	25'147.81	0.01
KYORITSU MAINTENANCE	JPY	1'600	700	400	1'900	70'692.04	0.04
KYUSHU FINANCIAL GROUP	JPY	18'800	7'100	5'800	20'100	133'273.88	0.07
KYUSHU RAILWAY COMPANY	JPY	7'200	3'100	2'000	8'300	168'128.06	0.09
LAWSON	JPY	2'400	1'300	800	2'900	174'968.05	0.09
LIFE	JPY	800	1'200	300	1'700	38'506.56	0.02
LINTEC	JPY	2'000	800	400	2'400	42'854.36	0.02
LION	JPY	12'600	7'000	3'600	16'000	124'350.60	0.06
LITALICO INC	JPY	900	400		1'300	16'887.58	0.01
MARUHA NICHIRO SEAFOODS	JPY	2'100	900	600	2'400	41'760.06	0.02
MARUI	JPY	9'700	4'300	2'800	11'200	160'681.49	0.08
MARUZEN SHOWA UNYU	JPY	800	300	300	800	20'944.75	0.01
MAXVALU TOKAI	JPY	400	400		800	13'978.85	0.01
MEDIPAL HOLDINGS	JPY		12'300	500	11'800	157'279.15	0.08
MEGMILK SNOW BRAND	JPY		2'800		2'800	37'048.67	0.02
MEIDENSHA	JPY	1'500	700	200	2'000	31'193.55	0.02
MEITEC	JPY	4'100	1'500	1'300	4'300	76'553.04	0.04
MENICON	JPY	3'300	1'500	1'000	3'800	39'672.05	0.02
MERCARI INC	JPY	5'600	2'800	1'400	7'000	84'076.09	0.04
MIRACA HOLDINGS	JPY	3'000	1'400	1'000	3'400	51'408.76	0.03
mitsubishi ESTATE LOGISTICS RE	JPY	28	11	9	30	61'686.98	0.03
MITSUBISHI MATERIALS	JPY	6'300	2'800	1'400	7'700	118'622.86	0.06
MITSUBISHI SHOKUJIN	JPY		1'300	200	1'100	34'817.70	0.02
MITSUI MINING & SMELTING	JPY	2'900	1'400	1'000	3'300	85'659.30	0.04
MITSUI-SOKO	JPY	900	700	400	1'200	33'217.42	0.02
MITSUUROKO GROUP HOLDINGS CO L	JPY	1'500	900	500	1'900	15'828.58	0.01
MIURA	JPY	4'900	2'000	1'500	5'400	101'346.68	0.05
MIXI	JPY		2'300		2'300	33'409.81	0.02
MIZUNO	JPY	800	600	300	1'100	34'041.09	0.02

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MOCHIDA PHARMACEUTICAL	JPY	1'300	400	400	1'300	25'010.14	0.01
MODEC	JPY	1'100	600	400	1'300	23'327.50	0.01
MONEX GROUP	JPY	10'900	4'500	4'200	11'200	60'885.67	0.03
MONEY FORWARD INC	JPY		2'800	100	2'700	105'000.24	0.05
MORI HILLS REIT INVESTMENT CORP	JPY	83	37	25	95	73'274.25	0.04
MORINAGA & CO	JPY		4'700		4'700	74'369.44	0.04
MORINAGA MILK INDUSTRY	JPY	1'900	2'900	400	4'400	80'456.06	0.04
MOS FOOD SERVICES	JPY	1'300	500	300	1'500	31'549.49	0.02
MUSASHINO BANK	JPY	1'300	300	1'600			
NABTESCO	JPY	6'400	2'700	2'400	6'700	97'915.51	0.05
NAGOYA RAILROAD	JPY	10'200	4'500	3'200	11'500	144'687.89	0.07
NAKANISHI	JPY		4'000		4'000	56'386.08	0.03
NANKAI ELECTRIC RAILWAY	JPY	5'600	2'500	1'800	6'300	108'415.53	0.06
NANTO BANK	JPY	1'400	400	300	1'500	25'266.07	0.01
NEC NETWORKS & SYSTEM INTEGRATION	JPY	3'600	1'400	800	4'200	60'515.02	0.03
NET ONE SYSTEMS	JPY	4'200	1'900	900	5'200	79'542.96	0.04
NGK SPARK PLUG	JPY	8'200	3'700	2'200	9'700	259'148.27	0.13
NICHIAS	JPY	3'200	1'300	1'400	3'100	71'676.92	0.04
NICHIREI	JPY	5'800	2'200	1'400	6'600	145'884.86	0.08
NIFCO	JPY	4'300	2'300	1'700	4'900	103'984.19	0.05
NIHON KOHDEN	JPY	4'200	1'700	1'000	4'900	119'465.06	0.06
NIHON UNISYS	JPY	3'800	2'300	1'100	5'000	136'317.34	0.07
NIKON	JPY	16'500	7'100	4'700	18'900	164'624.81	0.08
NIPPON ACCOMMODATIONS FUND	JPY	27		27			
NIPPON GAS	JPY	5'500	2'900	2'000	6'400	88'297.40	0.05
NIPPON LIGHT METAL HOLDINGS	JPY	2'900	1'200	600	3'500	35'582.53	0.02
NIPPON SEIKI	JPY	2'000	1'500	700	2'800	25'451.40	0.01
NIPPON SIGNAL COMPANY	JPY		2'500		2'500	14'973.14	0.01
NIPPON SODA	JPY	1'100	400	200	1'300	46'960.94	0.02
NIPPON SUISAN KAISHA	JPY		17'400		17'400	97'518.03	0.05
NISHIMATSU CONSTRUCTION	JPY	1'700	700	300	2'100	56'104.26	0.03
NISHI-NIPPON RAILROAD	JPY	3'400	1'600	1'300	3'700	52'418.34	0.03
NISSHA PRINTING	JPY		2'400		2'400	21'123.60	0.01
NISSHIN OIL LIO GROUP	JPY	1'200	900	500	1'600	49'137.78	0.03
NISSHINBO HOLDINGS INC	JPY	6'500	3'400	1'200	8'700	64'083.86	0.03
NOJIMA CORP	JPY	3'400	1'700	1'300	3'800	37'671.12	0.02
NOMURA	JPY	4'100	1'900	1'200	4'800	24'060.57	0.01
NORITSU KOKI	JPY	1'000	400	300	1'100	20'774.13	0.01
NS SOLUTIONS	JPY	1'700		1'700			
NTN	JPY	21'600	8'000	4'900	24'700	46'124.21	0.02
OISIX RA DAICHI INC	JPY		1'800		1'800	14'624.84	0.01
OKUMURA	JPY	1'600	600	400	1'800	53'903.30	0.03
OPEN DOOR INC	JPY	500		500			
ORGANO	JPY	1'400		1'400			
ORIX JREIT	JPY		165		165	153'476.15	0.08
PACIFIC INDUSTRIAL	JPY	2'100	900	500	2'500	22'209.67	0.01
PALTAC CORPORATION	JPY	1'700	700	600	1'800	44'351.09	0.02
PARAMOUNT BED HOLDINGS	JPY	2'100	1'100	900	2'300	33'761.63	0.02
PARK24	JPY	6'900	3'600	2'600	7'900	82'638.79	0.04
PASONA GROUP	JPY	1'100	500	300	1'300	21'935.50	0.01
PHC HOLDINGS CORP	JPY		1'500		1'500	10'748.89	0.01
PIGEON	JPY		7'500		7'500	67'335.00	0.03
PLUS ALPHA CONSULTING CO LTD	JPY		1'500		1'500	22'274.38	0.01
RAKUS CO LTD	JPY		6'400	400	6'000	83'220.06	0.04
RENGO	JPY	9'900		9'900			
RENOVA INC	JPY	1'800	1'200	500	2'500	16'458.69	0.01
RESORTTRUST	JPY	4'600	1'600	1'500	4'700	71'355.39	0.04
RICOH LEASING	JPY	700	800	600	900	27'322.30	0.01
ROUND ONE	JPY	10'800	4'100	3'900	11'000	45'172.40	0.02
SAGAMI RAILWAY	JPY	4'100	2'000	1'200	4'900	78'269.22	0.04
SAIBU GAS	JPY	1'300	800	600	1'500	16'741.09	0.01
SAN-A	JPY		1'500	200	1'300	35'220.71	0.02
SAN-AI OIL	JPY	2'600	1'000	700	2'900	33'475.12	0.02
SANGETSU	JPY	2'200	1'100	500	2'800	58'068.72	0.03
SAN-IN GODO BANK	JPY		8'300		8'300	56'058.96	0.03
SANKI ENGINEERING	JPY	1'800	900	400	2'300	26'982.24	0.01
SANKYU	JPY	2'800	1'300	1'100	3'000	93'386.50	0.05
SANRIO	JPY	2'800	1'200	700	3'300	162'873.04	0.08
SANSAN INC	JPY		5'100		5'100	53'439.10	0.03
SANTEN PHARMACEUTICAL	JPY	19'600	8'900	6'700	21'800	190'654.25	0.10
SANWA SHUTTER	JPY	10'300	4'900	3'400	11'800	184'250.22	0.09

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SAWAI GROUP HOLDINGS CO LTD	JPY	1'900		1'900			
SCREEN HOLDINGS	JPY	2'100	3'700	5'800			
SEGA SAMMY HOLDINGS	JPY	8'400	3'700	2'400	9'700	107'117.66	0.06
SEIBU HOLDINGS	JPY	12'500	6'400	3'600	15'300	194'793.19	0.10
SEINO HOLDINGS	JPY	6'700	2'600	1'900	7'400	92'211.00	0.05
SEKISUI HOUSE REIT	JPY	225	91	58	258	112'476.81	0.06
SENKO	JPY	6'100	2'900	2'200	6'800	42'687.27	0.02
SERIA	JPY	2'400	900	500	2'800	49'832.02	0.03
SHIFT INC	JPY	700	600	500	800	129'810.35	0.07
SHIN-ETSU POLYMER	JPY	2'200	900	500	2'600	24'199.42	0.01
SHINMAYWA INDUSTRIES	JPY	3'400	1'100	1'200	3'300	23'628.14	0.01
SHINSEI BANK	JPY		2'200	2'200			
SHIP HEALTHCARE HOLDINGS	JPY	4'100	1'900	1'300	4'700	60'142.60	0.03
SHIZUOKAGAS	JPY	1'800	800	500	2'100	11'428.42	0.01
SKY PERFECT JSAT	JPY		9'200		9'200	48'118.79	0.02
SOHGO SECURITY SERVICES	JPY	4'100	21'100	1'500	23'700	115'773.31	0.06
SOJITZ	JPY	13'360	5'800	4'900	14'260	318'723.36	0.16
SOSEI	JPY	4'000	300	4'300			
S-POOL INC	JPY	3'300		3'300			
STANLEY ELECTRIC	JPY	7'200	3'100	2'400	7'900	119'077.94	0.06
STARTS CORPORATION	JPY	1'600		1'600			
SUGI PHARMACY	JPY	1'900	5'800	800	6'900	95'378.31	0.05
SUMITOMO BAKELITE	JPY	1'800	1'200	700	2'300	116'372.77	0.06
SUMITOMO FORESTRY	JPY	7'600	4'100	2'000	9'700	244'196.31	0.13
SUMITOMO RUBBER INDUSTRIES	JPY	9'200	3'700	2'300	10'600	108'762.06	0.06
SUNDRUG	JPY	3'800	1'700	1'100	4'400	120'968.85	0.06
SUZUKEN	JPY	3'100	4'000	3'300	3'800	99'666.39	0.05
TAIHEIYO CEMENT	JPY	6'300	2'500	1'600	7'200	133'137.98	0.07
TAIKISHA	JPY	1'400	500	400	1'500	41'830.66	0.02
TAIYO YUDEN	JPY	6'300	3'500	1'800	8'000	153'908.58	0.08
TAKASAGO THERMAL ENGINEERING	JPY	2'300	900	600	2'600	66'770.20	0.03
TAKUMA	JPY	3'200	1'300	600	3'900	44'628.19	0.02
TECHNOPRO HOLDINGS	JPY	5'800	2'800	1'800	6'800	119'880.43	0.06
TEIJIN	JPY	9'400	3'800	2'200	11'000	82'190.47	0.04
T-GAIA	JPY	800			800	10'006.41	0.01
TOA	JPY	500	300		800	24'051.16	0.01
TODA	JPY	12'100	5'300	3'400	14'000	76'288.29	0.04
TOHO BANK	JPY	10'000		10'000			
TOHO GAS	JPY	3'900	1'900	1'200	4'600	81'271.49	0.04
TOHO TITANIUM	JPY	1'700	700	400	2'000	19'344.47	0.01
TOKAI	JPY	800	800	500	1'100	14'211.83	0.01
TOKAI HOLDINGS	JPY	5'000	2'000	900	6'100	36'570.35	0.02
TOKAI RUBBER INDUSTRIES	JPY	2'000	700	500	2'200	16'321.60	0.01
TOKYO BROADCASTING SYSTEM HOLDINGS	JPY	1'800	700	400	2'100	48'592.40	0.03
TOKYO OHKA KOGYO	JPY	1'700	5'000	700	6'000	162'627.71	0.08
TOKYO SEIMITSU	JPY	2'000	200	2'200			
TOKYO TATEMONO	JPY	10'200	4'900	3'500	11'600	148'129.94	0.08
TOKYU CONSTRUCTION	JPY	3'700	1'800	500	5'000	24'445.34	0.01
TOKYU FUDOSAN HOLDINGS -H-	JPY	33'400	14'600	9'500	38'500	222'567.92	0.11
TOMONY HOLDINGS	JPY	9'400		9'400			
TOMY	JPY	4'300	2'100	1'500	4'900	76'899.87	0.04
TOPCON	JPY	5'500	2'700	2'200	6'000	62'710.68	0.03
TOSEI CORP	JPY	1'400	600	300	1'700	20'433.48	0.01
TOSHIBA MACHINE	JPY	1'200		1'200			
TOSHIBA TEC	JPY	1'400	1'100	600	1'900	34'988.31	0.02
TOYO SEIKAN GROUP HOLDINGS	JPY	7'100	2'800	2'000	7'900	117'032.88	0.06
TOYO TIRE & RUBBER	JPY	5'700	3'200	1'400	7'500	119'579.20	0.06
TOYOBO	JPY	4'100	1'700	800	5'000	32'682.04	0.02
TRANCOM	JPY	400	100	100	400	14'778.99	0.01
TRUSCO NAKAYAMA	JPY	2'400	1'200	900	2'700	36'916.88	0.02
TS TECH	JPY	4'800	1'800	1'100	5'500	62'678.33	0.03
TSUMURA	JPY	3'000	1'200	600	3'600	58'457.02	0.03
TSURUHA HOLDINGS	JPY	2'300	100	2'400			
TV ASAHI	JPY		1'300		1'300	14'845.47	0.01
UACJ CORPORATION	JPY	1'700	1'100	700	2'100	50'779.24	0.03
ULVAC	JPY	2'600	1'100	800	2'900	157'138.54	0.08
UNITED ARROWS	JPY	1'000	700	300	1'400	14'537.77	0.01
UNITED SUPER MARKETS HOLDINGS	JPY	2'500	1'200	400	3'300	19'395.66	0.01
UNITED URBAN INVESTMENT	JPY	160	62	45	177	147'351.58	0.08
USEN-NEXT HOLDINGS CO LTD	JPY		1'600	300	1'300	34'761.81	0.02
USHIO	JPY	5'100	3'000	2'400	5'700	66'466.62	0.03

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VALOR	JPY		2'600	400	2'200	31'322.98	0.02
VISION INC/TOKYO JAPAN	JPY	1'800	900	400	2'300	16'359.85	0.01
VISIONAL INC	JPY		1'400		1'400	70'588.50	0.04
WEST HOLDINGS	JPY	1'200	500	300	1'400	24'364.15	0.01
YAMADA DENKI	JPY	38'800	12'500	15'400	35'900	90'990.33	0.05
YAMAGUCHI FINANCIAL GROUP	JPY	10'500	4'900	3'100	12'300	109'922.85	0.06
YAOKO CO	JPY	1'000	500	400	1'100	55'734.20	0.03
YELLOW HAT	JPY	1'700	800	500	2'000	22'992.15	0.01
YOKOHAMA REITO	JPY	2'000	800		2'800	17'445.33	0.01
						<b>20'534'306.19</b>	<b>10.58</b>
<b>Jersey</b>							
ARCADIUM LITHIUM PLC	USD		46'640		46'640	225'471.03	0.12
BOOHOO.COM	GBP	53'669		53'669			
BREEDON GROUP PLC	GBP	82'481		82'481			
CENTAMIN PLC	GBP	61'976	23'545	13'695	71'826	72'243.16	0.04
IWG	GBP	40'339	15'292	8'818	46'813	96'881.19	0.05
JANUS HENDERSON GROUP PLC	USD	6'102	2'500	2'678	5'924	162'544.53	0.08
MAN GROUP PLC/JERSEY	GBP		80'662	2'644	78'018	211'602.64	0.11
PETROFAC	GBP	23'973	21'862	45'835			
						<b>768'742.55</b>	<b>0.40</b>
<b>Luxembourg</b>							
APERAM (reg. shares)	EUR	2'536	1'141	532	3'145	84'631.62	0.04
GLOBAL FASHION GROUP SA	EUR	5'302	3'846	9'148			
MILLICOM INTERNATIONAL CELLULAR SDR	SEK	9'399	2'879	3'742	8'536	140'305.72	0.07
SUBSEA 7 SA	NOK	13'061	7'149	5'383	14'827	190'866.09	0.10
SUSE SA	EUR		1'908	1'908			
						<b>415'803.43</b>	<b>0.21</b>
<b>Netherlands</b>							
AMG ADVANCED METALLURGICAL GROUP	EUR	1'431	762	278	1'915	38'521.60	0.02
ARCADIS	EUR	3'944	1'688	1'189	4'443	228'198.30	0.12
ASR NEDERLAND	EUR	8'187	117	8'304			
ATAI LIFE SCIENCES NV	USD		5'188	5'188			
BASIC FIT	EUR	2'790	1'153	669	3'274	77'682.89	0.04
BE SEMICONDUCTOR INDUSTRIES NV BESI	EUR		3'119	3'119			
BRUNEL INTERNATIONAL	EUR	814	442		1'256	12'279.60	0.01
CORBION	EUR	3'523		3'523			
CORE LABORATORIES	USD	1'935		1'935			
CUREVAC NV	EUR		6'333		6'333	19'009.35	0.01
EBUSCO HOLDING NV	EUR		615	615			
ELASTIC NV	USD	3'273	1'773	1'242	3'804	448'217.64	0.23
EUROCOMMERCIAL PROPERTIES NV	EUR	2'189	958	407	2'740	51'722.84	0.03
FRANK'S INTERNATIONAL	USD	3'396	1'872	1'372	3'896	61'374.67	0.03
FUGRO NV	EUR	5'702	2'536	1'200	7'038	136'812.81	0.07
KONINKLIJKE BAM GROEP	EUR	13'723	6'529	2'641	17'611	55'412.58	0.03
KONINKLIJKE VOPAK	EUR	4'117	1'509	1'338	4'288	140'477.89	0.07
MERUS NV	USD	1'832	1'127	1'296	1'663	70'992.87	0.04
NSI NV	EUR	962	450	162	1'250	22'274.04	0.01
PHILIPS LIGHT	EUR	7'023	3'333	2'287	8'069	190'532.18	0.10
PLAYA HOTELS & RESORTS NV	USD		4'439		4'439	35'922.00	0.02
POSTNL	EUR	18'983	7'204	6'424	19'763	24'698.38	0.01
RHI MAGNESITA NV	GBP	1'414	966	985	1'395	57'398.22	0.03
SHOP APOTHEKE EUROPE NV	EUR	779	331	171	939	125'134.02	0.06
TECHNIP ENERGIES NV	EUR	7'698	4'188	2'068	9'818	188'327.67	0.10
TKH GROUP	EUR	2'190	875	579	2'486	91'392.52	0.05
TOMTOM N.V.	EUR	3'850	1'475	811	4'514	31'937.83	0.02
UNIQURE NV	USD	2'099		2'099			
VAN LANSCHOT NV	EUR	1'684	706	389	2'001	59'967.38	0.03
						<b>2'168'287.28</b>	<b>1.12</b>
<b>New Zealand</b>							
AIR NEW ZEALAND	NZD	100'244	34'110	29'929	104'425	34'453.64	0.02
AMP NZ OFFICE TRUST	NZD	86'376		86'376			
CHORUS	NZD	24'391		24'391			
CONTACT ENERGY	NZD	42'095	20'679	12'701	50'073	216'786.69	0.11
FLETCHER BUILDING	NZD	41'932	17'090	10'471	48'551	106'791.70	0.06
GOODMAN PROPERTY TRUST	NZD	65'364	25'665	21'425	69'604	83'644.56	0.04
INFRATIL	NZD	40'792	24'868	13'578	52'082	288'072.49	0.15
KIWI PROPERTY	NZD	80'529	32'469	14'934	98'064	44'455.12	0.02
NEUREN PHARMACEUTICALS LTD	AUD		8'675	705	7'970	88'472.05	0.05
OCEANIA HEALTHCARE LTD	NZD	38'144	12'870	51'014			

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PUSHPAY HOLDINGS LTD	NZD	57'628		57'628			
RYMAN HEALTHCARE	NZD	31'486	12'756	8'002	36'240	90'211.44	0.05
RYMAN HEALTHCARE LTD (rights) 06.03.2023	NZD	7'978		7'978			
SUMMERSET GROUP HOLDINGS	NZD	12'394	4'043	16'437			
WAREHOUSE GROUP	NZD		5'058	5'058			
						<b>952'887.69</b>	<b>0.49</b>
<b>Norway</b>							
AKER -A-	NOK	1'365	451	434	1'382	65'787.98	0.03
AKER SOLUTIONS HOLDING	NOK	12'547	4'984	2'273	15'258	45'227.89	0.02
ATEA	NOK	4'332		4'332			
DNO ASA	NOK	22'992	10'268	3'842	29'418	22'081.33	0.01
ENTRA ASA	NOK	3'465	1'856	804	4'517	39'177.30	0.02
EUROPRIS	NOK	8'332	3'213	1'710	9'835	59'768.53	0.03
GRIEG SEAFOOD ASA	NOK	2'036	1'705	576	3'165	16'959.67	0.01
LEROY SEAFOOD GROUP	NOK	14'001	5'430	2'808	16'623	64'768.85	0.03
NEL ASA	NOK	83'441	38'358	18'173	103'626	42'390.71	0.02
NORDIC SEMICONDUCTOR	NOK	8'725		8'725			
PETROLEUM GEO-SERVICES ASA	NOK		58'660		58'660	33'284.86	0.02
SCATEC SOLAR ASA	NOK	6'079	2'921	1'610	7'390	40'305.39	0.02
SCHIBSTED -B-	NOK		6'300	264	6'036	148'029.92	0.08
SPAREBANK 1 NORD-NORGE	NOK	4'906		4'906			
SPAREBANK 1 OESTLANDET	NOK	1'559	947	351	2'155	22'379.03	0.01
SPAREBANK 1 SMN	NOK	7'104	4'264	3'341	8'027	96'295.14	0.05
SPAREBANK 1 SR-BANK ASA	NOK	9'875	3'907	2'682	11'100	118'405.51	0.06
STOREBRAND	NOK	26'605	10'894	9'835	27'664	217'782.98	0.11
TGS NOPEC GEOPHYSIC	NOK	6'354	3'461	1'350	8'465	73'489.82	0.04
VEIDEKKE ASA	NOK	5'786	2'187	7'973			
VOLUE ASA	NOK	2'049		2'049			
						<b>1'106'134.91</b>	<b>0.57</b>
<b>Portugal</b>							
BANCO COMERCIAL PORTUGUES	EUR	445'490	181'420	111'503	515'407	131'132.07	0.07
CORTICEIRA AMORIM	EUR	1'909	938	373	2'474	22'254.56	0.01
CTT-CORREIOS DE PORTUGAL	EUR	4'979	1'449	1'067	5'361	18'569.39	0.01
REDES ENERGETICAS NACIONAIS	EUR	21'152	8'107	4'439	24'820	51'795.64	0.03
SONAE INVESTIMENTOS SGPS	EUR	47'430		47'430			
ZON OPTIMUS SGPS (reg. shares)	EUR	10'999		10'999			
						<b>223'751.66</b>	<b>0.12</b>
<b>Puerto Rico</b>							
EVERTEC	USD		2'762		2'762	87'872.20	0.05
FIRST BANCORP	USD		7'577		7'577	113'290.85	0.06
OFG BANCORP	USD		2'020		2'020	64'425.78	0.03
POPULAR	USD	3'196	1'321	1'346	3'171	233'656.45	0.12
						<b>499'245.28</b>	<b>0.26</b>
<b>Singapore</b>							
ASCENDAS INDIA TRUST	SGD		66'000		66'000	43'655.07	0.02
ASCOTT RESIDENCE TRUST/ASCOTT BUSINESS TRUST	SGD		162'700		162'700	95'363.02	0.05
CITYSPRING INFRASTRUCTURE TRUST	SGD	198'500	134'200	52'600	280'100	89'883.22	0.05
COMFORTDELGRO CORPORATION	SGD	119'100	50'600	35'300	134'400	118'823.53	0.06
CROMWELL EUROPEAN REAL ESTATE	EUR	17'100	6'800	4'700	19'200	26'162.82	0.01
ESR-LOGOS REIT (rights) 20.04.2023	SGD		13'462	13'462			
ESR-REIT RG	SGD	284'848	287'400	110'000	462'248	93'843.92	0.05
FAR EAST HOSPITALITY TRUST	SGD	63'500	20'400	22'000	61'900	24'728.05	0.01
FLEXTRONICS INTERNATIONAL	USD	19'136	8'627	7'987	19'776	490'203.85	0.25
FRASERS CENTREPOINT TRUST	SGD	57'100	24'000	17'600	63'500	91'072.50	0.05
FRASERS HOSPITALITY TRUST	SGD	56'200	15'600	24'000	47'800	14'399.76	0.01
FRASERS LOGISTICS & INDUSTRIAL TRUST	SGD	173'500	67'600	56'400	184'700	124'587.23	0.06
KEPPEL DC REIT TRUST (reg.-S-)	SGD	76'900	31'900	23'500	85'300	94'965.83	0.05
KEPPEL REIT	SGD	106'800	82'200	28'700	160'300	90'806.94	0.05
LENLEASE GLOBAL COMMERCIAL RE	SGD		108'100		108'100	40'706.42	0.02
MAXEON SOLAR TECHNOLOGIES LTD	USD	1'242	1'682	2'924			
NETLINK NBN TRUST	SGD	149'300	67'300	35'400	181'200	99'679.74	0.05
OUÉ COMMERCIAL REAL ESTATE INVESTMENT TRUST	SGD		81'100	81'100			
RAFFLES MEDICAL GROUP	SGD	45'300	17'200	10'000	52'500	35'069.44	0.02
SHENG SIONG GROUP	SGD	34'600	25'200	6'400	53'400	54'205.38	0.03
SILVERLAKE AXIS LTD.	SGD	43'200	16'300	59'500			
SINGAPORE POST	SGD	91'500	30'000	29'800	91'700	23'721.16	0.01
STARHUB	SGD	38'600	12'300	13'300	37'600	28'071.27	0.01
UOL GROUP	SGD		29'200		29'200	112'633.49	0.06
XP POWER LTD	GBP		1'468	1'468			

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YANLORD LAND	SGD	33'000	11'900	8'600	36'300	11'173.11	0.01
						<b>1'803'755.75</b>	<b>0.93</b>
<b>Spain</b>							
APPLUS SERVICES	EUR	7'294	3'587	1'835	9'046	98'267.24	0.05
BANCO DE SABADELL (reg. shares)	EUR	307'386	142'784	88'363	361'807	412'684.77	0.21
EDREAMS ODIGEO (reg. shares)	EUR	2'968	673	657	2'984	19'335.48	0.01
GLOBAL DOMINION ACCESS	EUR		10'262		10'262	33'883.06	0.02
GREENERGY RENOVABLES SA	EUR		1'460		1'460	34'586.08	0.02
INDRA SISTEMAS	EUR	7'467		2'464	5'003	84'239.23	0.04
INMOBILIARIA COLONIAL SA	EUR	15'682	8'394	3'758	20'318	97'192.33	0.05
MAPFRE (reg. shares)	EUR	49'511		49'511			
NEINOR HOMES SA	EUR	1'256	413	1'669			
SOLARIA ENERGIA Y MEDIO AMBIENTE	EUR		6'629		6'629	69'610.85	0.04
SOLTEC POWER HOLDINGS SA	EUR	1'640	604	2'244			
TECNICAS REUNIDAS	EUR	1'479	4'459	337	5'601	41'763.54	0.02
TECNICAS REUNIDAS SA	EUR		670	670			
TECNICAS REUNIDAS SA (rights) 26.04.2023	EUR		1'480	1'480			
UNICAJA BANCO	EUR	84'611		84'611			
						<b>891'562.58</b>	<b>0.46</b>
<b>Sweden</b>							
AAK AB	SEK	9'796	4'797	3'161	11'432	222'200.26	0.11
ACADEMEDIA	SEK	4'572	1'710	1'045	5'237	21'097.80	0.01
ACADEMEDIA AB (rights) 12.03.2024	SEK		5'237		5'237	308.40	0.00
ADDLIFE AB -B-	SEK	5'958	2'267	1'284	6'941	59'126.53	0.03
AF -AB-	SEK	5'234		5'234			
AMBEA AB	SEK	3'240	1'191	4'431			
ARJO AB	SEK	11'089	4'375	2'070	13'394	55'851.22	0.03
ATRIUM LJUNGBERG AB	SEK	2'336	2'020	448	3'908	63'786.59	0.03
AXFOOD	SEK	5'773	2'366	1'417	6'722	165'547.75	0.09
BILIA AB	SEK	3'784	1'366	1'269	3'881	43'892.96	0.02
BILLERUD KORSNAS AB	SEK	11'965	4'903	2'939	13'929	104'571.48	0.05
BIOTAGE AB	SEK		4'213		4'213	62'275.54	0.03
BOOZT AB	SEK		3'507		3'507	39'782.51	0.02
BRAVIDA HOLDING	SEK	11'234	4'471	3'049	12'656	94'831.38	0.05
BUFAB HOLDING	SEK	1'656	540	542	1'654	55'766.87	0.03
CALLIDITAS THERAPEUTICS AB	SEK		2'741		2'741	25'681.63	0.01
CAMURUS AB	SEK	1'554	619	282	1'891	73'445.20	0.04
CASTELLUM	SEK	14'035	15'264	4'619	24'680	260'641.28	0.13
CASTELLUM AB	SEK		5'576		5'576		
CELLAVISION AB	SEK	763	235	998			
CLAS OHLSON	SEK	1'845	1'113	546	2'412	36'228.33	0.02
COOR SERVICE MANAGEMENT HOLDIN	SEK	5'219		5'219			
DIOS FASTIGHETER	SEK	4'605	2'602	1'053	6'154	39'356.16	0.02
DOMETIC GROUP AB	SEK	17'099	6'973	4'262	19'810	139'585.74	0.07
DUNI AB	SEK	1'568	469	2'037			
DUSTIN GROUP AB	SEK	3'980	1'282	5'262			
ELECTROLUX AB -B-	SEK		13'635		13'635	102'805.21	0.05
ELECTROLUX PROFESSIONAL AB -B-	SEK		15'747	1'024	14'723	82'567.28	0.04
ELEKTA (fria) -B-	SEK	20'188	498	20'686			
FABEGE AB	SEK	14'182	4'565	4'390	14'357	103'410.73	0.05
FORTNOX AB	SEK	27'046	12'953	7'921	32'078	196'929.00	0.10
GARO AB	SEK	1'551	511	2'062			
GRANGES AB (reg. shares)	SEK	5'754	2'153	1'316	6'591	56'537.70	0.03
HEMNET GROUP AB	SEK	4'420	2'959	1'139	6'240	168'014.72	0.09
HEXATRONIC GROUP AB	SEK	8'761	4'446	2'000	11'207	30'156.26	0.02
HMS NETWORKS AB	SEK	1'488	569	315	1'742	66'768.68	0.03
HUFVUDSTADEN -A-	SEK	5'992		5'992			
INSTALCO AB	SEK	9'337		9'337			
INTRUM JUSTITIA	SEK	3'953	2'177	904	5'226	15'258.66	0.01
INVISIO COMMUNICATIONS	SEK		2'514		2'514	46'638.87	0.02
INWIDO	SEK	3'138	1'139	1'042	3'235	36'669.48	0.02
J.M. AB	SEK	2'772	1'861	634	3'999	54'824.31	0.03
KNOW IT AB	SEK	1'479		1'479			
LINDAB INTERNATIONAL	SEK	4'054		4'054			
MEKONOMEN AB	SEK	2'329	800	680	2'449	24'217.05	0.01
MICRONIC LASER SYSTEMS	SEK	3'975	2'032	1'024	4'983	144'601.08	0.07
MIPS AB	SEK	1'412	532	319	1'625	43'809.15	0.02
MUNTERS GROUP AB	SEK	6'989	2'818	1'801	8'006	128'971.12	0.07
NCC -B-	SEK	4'222	3'275	1'655	5'842	69'700.49	0.04
NOBIA	SEK	5'562	2'215	7'777			

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NORDIC ENTERTAINMENT GROUP AB -B-	SEK	3'943		3'943			
NOTE AB	SEK		1'168		1'168	15'505.78	0.01
NYFOSA AB	SEK	9'273		9'273			
POWERCELL SWEDEN AB	SEK		1'955	1'955			
RATOS	SEK	10'476		10'476			
RESURS HOLDINGS AB	SEK	7'037	2'178	9'215			
SINCH AB	SEK		41'803		41'803	92'385.89	0.05
SKISTAR AB -B-	SEK	2'433	832	717	2'548	28'079.89	0.01
SSAB SWEDISH STEEL -A-	SEK	12'349	4'979	3'183	14'145	97'502.16	0.05
SSAB SWEDISH STEEL -B-	SEK	37'327	17'067	13'408	40'986	282'797.48	0.15
STORSKOGEN GROUP AB -B-	SEK		84'902		84'902	37'411.60	0.02
SWECO AB -B-	SEK	11'541	5'029	3'183	13'387	125'770.44	0.06
SWEDENCARE AB	SEK	4'707	721	1'529	3'899	18'030.14	0.01
THULE GROUP	SEK	5'604	3'165	1'403	7'366	176'455.98	0.09
TRELLEBORG -B-	SEK	13'691	6'247	5'411	14'527	464'949.22	0.24
VITROLIFE AB	SEK	3'503	2'074	958	4'619	70'989.15	0.04
WALLENSTAM AB -B-	SEK	18'891		18'891			
WIHLBORGS FASTIGHETER AB	SEK	15'175	6'038	4'058	17'155	121'753.94	0.06
						<b>4'467'489.09</b>	<b>2.30</b>
<b>Switzerland</b>							
CRISPR THERAPEUTICS	USD		3'472	164	3'308	245'324.32	0.13
TRANSOCEAN (reg. shares)	USD	28'835	12'362	10'037	31'160	128'685.66	0.07
						<b>374'009.98</b>	<b>0.19</b>
<b>Thailand</b>							
KERRY EXPRESS THAILAND PCL	THB		11'292		11'292	1'526.54	0.00
						<b>1'526.54</b>	<b>0.00</b>
<b>United Kingdom</b>							
AB DYNAMICS PLC	GBP		1'066		1'066	22'085.00	0.01
ADVANCED MEDICAL SOLUTIONS GROUP	GBP	11'463	4'421	2'419	13'465	31'495.82	0.02
AG BARR PLC	GBP	5'088		5'088			
AIRTEL AFRICA PLC	GBP		58'254		58'254	61'544.66	0.03
AJ BELL PLC	GBP	16'685	6'291	3'813	19'163	64'845.31	0.03
AO WORLD	GBP	25'641	6'273	12'184	19'730	20'404.99	0.01
ASCENTIAL (reg. shares)	GBP	23'823	8'919	5'445	27'297	90'727.94	0.05
ASHMORE GROUP	GBP	24'753	9'383	5'411	28'725	66'294.44	0.03
ASOS	GBP	3'786	1'882	2'413	3'255	13'668.46	0.01
ASSURA	GBP		194'279	10'422	183'857	85'151.43	0.04
AUCTION TECHNOLOGY GROUP PLC	GBP		6'016		6'016	40'540.63	0.02
AVON RUBBER PLC	GBP	1'617		1'617			
BALFOUR BEATTY	GBP	33'070	15'706	13'918	34'858	131'777.60	0.07
BANK OF GEORGIA GROUP PLC	GBP	1'950	725	540	2'135	112'007.24	0.06
BELLWAY	GBP	6'732	3'094	2'305	7'521	226'018.95	0.12
BIG YELLOW GROUP	GBP	9'575	268	9'843			
BOVIS HOMES GROUP	GBP	18'943	9'024	6'057	21'910	256'491.16	0.13
BREEDON GROUP PLC	GBP		21'680	1'624	20'056	82'432.41	0.04
BRITVIC	GBP	14'305	6'549	4'916	15'938	150'896.81	0.08
BYTES TECHNOLOGY GROUP PLC	GBP	11'516	5'108	2'518	14'106	87'594.34	0.05
CAPITA	GBP		105'483		105'483	23'850.96	0.01
CAPITAL & COUNTIES PROPERTIES	GBP		129'238	38'412	90'826	125'345.51	0.06
CAPRICORN ENERGY PLC	GBP	16'834		16'834			
CENTRICA	GBP	331'272	7'048	338'320			
CHEMRING GROUP	GBP	14'984	5'746	3'146	17'584	67'963.30	0.04
CLARKSON	GBP	1'467	823	484	1'806	72'217.01	0.04
CLOSE BROTHERS GROUP	GBP	8'139	3'286	2'097	9'328	36'032.54	0.02
CLS HOLDINGS	GBP	9'795		9'795			
COATS GROUP PLC	GBP	85'371	41'078	27'381	99'068	75'035.99	0.04
CONVATEC GROUP PLC	GBP	88'362	40'291	25'373	103'280	283'225.00	0.15
CRANSWICK	GBP	2'933	1'174	775	3'332	142'738.65	0.07
CREST NICHOLSON HOLDINGS	GBP	13'770	5'047	4'480	14'337	33'854.89	0.02
CUSHMAN & WAKEFIELD PLC	USD	5'874	3'841	1'659	8'056	70'867.12	0.04
CVS GROUP	GBP	3'967	1'836	1'374	4'429	72'568.09	0.04
D S SMITH PLC	GBP	78'137	37'358	26'028	89'467	320'982.18	0.17
DECHRA PHARMACEUTICALS	GBP	6'157	2'721	8'878			
DELIVEROO PLC -A-	GBP	46'896	20'420	10'252	57'064	69'789.78	0.04
DERWENT LONDON	GBP	5'520	2'193	1'795	5'918	126'825.72	0.07
DIPLOMA	GBP	6'744	3'343	1'677	8'410	323'740.51	0.17
DIRECT LINE INSURANCE GROUP	GBP	71'092	39'294	23'480	86'906	195'536.77	0.10
DISCOVERIE GROUP PLC	GBP		5'974		5'974	44'649.34	0.02
DOMINO'S PIZZA GROUP	GBP	20'987	14'188	8'244	26'931	101'090.35	0.05
DR. MARTENS PLC	GBP	32'480	15'275	13'178	34'577	36'626.48	0.02

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DRAX GROUP	GBP	21'961	9'064	6'741	24'284	125'966.13	0.06
DUNELM GROUP	GBP	6'003	2'887	1'386	7'504	96'037.35	0.05
EASYJET	GBP		18'799		18'799	113'867.89	0.06
ELECTROCOMPONENTS	GBP	26'750	11'839	8'926	29'663	248'990.79	0.13
EMIS GROUP	GBP	3'246	321	3'567			
ENERGEAN PLC	GBP	6'742	5'262	1'539	10'465	118'895.86	0.06
ENQUEST	GBP		99'392	99'392			
ESSENTIA	GBP		18'165		18'165	33'708.37	0.02
FIRSTGROUP	GBP	39'694	14'041	13'865	39'870	70'255.45	0.04
FORTERRA PLC	GBP	11'591	3'651	2'707	12'535	23'986.94	0.01
FUTURE PLC	GBP	6'279		6'279			
GAMES WORKSHOP GROUP PLC	GBP	1'794	857	579	2'072	217'058.03	0.11
GAMMA COMMUNICATIONS PLC	GBP	4'445	2'276	1'009	5'712	78'511.03	0.04
GATES INDUSTRIAL CORP PLC	USD	4'235	5'435	2'015	7'655	99'223.12	0.05
GB GROUP PLC	GBP	12'681	15'656	12'681	15'656	49'490.35	0.03
GENUS	GBP		4'094		4'094	81'717.14	0.04
GRAINGER	GBP	40'118	15'178	11'618	43'678	121'237.82	0.06
GREAT PORTLAND ESTATES PLC	GBP	11'529	5'351	4'288	12'592	50'576.38	0.03
GREGGS	GBP	5'555	118	5'673			
HALDFORDS GROUP	GBP	11'697	4'434	2'557	13'574	22'981.52	0.01
HAMMERSON PLC R.E.I.T.	GBP	218'272		218'272			
HARBOUR ENERGY PLC	GBP	23'735	21'369	7'410	37'694	105'971.46	0.05
HAYS	GBP	88'202	34'481	24'153	98'530	103'272.67	0.05
HELICAL	GBP	5'874		5'874			
HELIOS TOWERS PLC	GBP		45'593		45'593	38'316.40	0.02
HILL & SMITH HOLDINGS	GBP	4'274	2'284	1'056	5'502	111'169.38	0.06
HOWDEN JOINERY GROUP	GBP	30'060	14'825	9'266	35'619	328'106.28	0.17
HUNTING	GBP	7'491	2'840	1'638	8'693	32'388.68	0.02
IBSTOCK	GBP	21'730	7'956	5'329	24'357	43'815.09	0.02
IG GROUP HOLDINGS	GBP	22'035	460	22'495			
IMI	GBP	14'102	7'077	4'276	16'903	326'279.41	0.17
INCHCAPE	GBP	20'259	10'462	6'372	24'349	184'966.39	0.10
INTERMEDIATE CAPITAL GROUP	GBP	15'718	7'547	4'480	18'785	402'885.88	0.21
INVESTEC	GBP	37'656	15'585	12'707	40'534	222'629.02	0.11
INVESTEC ASSET MANAGEMENT LTD	GBP		17'372		17'372	31'733.72	0.02
IP GROUP	GBP	55'269	21'098	12'076	64'291	34'265.68	0.02
ITM POWER PLC	GBP	22'933	10'645	4'926	28'652	17'252.75	0.01
ITV	GBP	196'493	82'604	53'968	225'129	140'275.30	0.07
J D WETHERSPOON	GBP	5'110	1'967	1'489	5'588	47'179.45	0.02
JOHN WOOD GROUP	GBP	37'441	14'012	8'557	42'896	70'427.39	0.04
JUPITER	GBP	23'412	8'694	5'074	27'032	24'388.80	0.01
KAINOS GROUP PLC	GBP	4'365	2'010	997	5'378	66'072.94	0.03
KELLER GROUP	GBP	3'888	1'474	850	4'512	43'472.29	0.02
KEYWORDS STUDIOS PLC	GBP	3'973	1'573	890	4'656	74'368.57	0.04
KIER GROUP	GBP	23'613	7'657	4'981	26'289	39'823.58	0.02
LIONTRUST ASSET MANAGEMENT PLC	GBP		3'825		3'825	27'267.09	0.01
LIVANOVA	USD	2'225	724	680	2'269	109'510.10	0.06
LONDONMETRIC PROPERTY	GBP		67'532		67'532	135'698.01	0.07
LUXFER HOLDINGS	USD		1'112	1'112			
MARKS & SPENCER	GBP	107'398	52'192	31'780	127'810	337'111.72	0.17
MARSHALLS	GBP	12'137	4'611	2'632	14'116	47'075.04	0.02
MEDICLINIC INTERNATIONAL	GBP	22'116		22'116			
MOONPIG GROUP PLC	GBP	11'767	9'005	2'926	17'846	33'354.94	0.02
MORGAN CURCIBLE	GBP	15'247	5'780	3'333	17'694	52'030.41	0.03
MORGAN SINDALL	GBP	2'240	1'175	465	2'950	77'053.47	0.04
NATIONAL EXPRESS GROUP	GBP	30'004	12'475	8'212	34'267	29'771.31	0.02
NCC GROUP	GBP	16'315	6'350	3'312	19'353	27'247.25	0.01
NETWORK INTERNATIONAL HOLDINGS	GBP	26'972	10'328	7'571	29'729	126'825.44	0.07
NOBLE CORP PLC -A-	USD	4'187	2'541	1'752	4'976	183'197.86	0.09
NORTHGATE	GBP	12'492	5'073	3'353	14'212	54'772.00	0.03
OSB GROUP PLC	GBP	23'910	9'876	8'688	25'098	116'294.66	0.06
PARAGON GROUP OF COMPANIES	GBP	12'825	4'606	4'678	12'753	91'479.87	0.05
PENNON GROUP PLC	GBP	14'144	8'074	4'024	18'194	134'055.72	0.07
PETS AT HOME GROUP	GBP	26'723	10'456	9'859	27'320	84'048.83	0.04
POLYPIPE GROUP	GBP	13'485	5'046	3'082	15'449	69'519.89	0.04
PREMIER FOODS	GBP	34'593	13'353	7'558	40'388	61'991.03	0.03
QINETIQ	GBP	31'309	11'223	10'236	32'296	133'315.76	0.07
RATHBONE BROTHERS	GBP	3'202	1'705	781	4'126	71'509.89	0.04
REDROW PLC	GBP	15'998	6'727	5'293	17'432	124'363.71	0.06
RENEWI PLC	GBP	4'278	1'737	1'537	4'478	27'383.17	0.01
RENISHAW	GBP	1'969	795	507	2'257	108'301.52	0.06

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RESTORE	GBP	6'669		6'669			
RIGHTMOVE PLC	GBP	45'145	20'495	15'065	50'575	319'183.02	0.16
ROTORK	GBP	46'549	25'487	13'842	58'194	199'903.27	0.10
ROYAL MAIL	GBP	41'781	15'452	12'768	44'465	119'955.38	0.06
SAFESTORE HOLDINGS	GBP	11'543	5'001	3'027	13'517	115'102.60	0.06
SAVILLS	GBP	7'712	3'528	2'735	8'505	87'391.27	0.05
SERICA ENERGY PLC	GBP		15'445		15'445	29'847.97	0.02
SIG	GBP	36'772	15'122	7'956	43'938	15'171.53	0.01
SMART METERING SYSTEMS PLC	GBP		8'270		8'270	87'233.40	0.04
SOFTCAT	GBP	7'010		7'010			
SPECTRIS	GBP	5'717	2'475	1'748	6'444	251'576.96	0.13
SPIRE HEALTHCARE GROUP	GBP	15'105		15'105			
SPIRENT COMMUNICATIONS	GBP	33'781	12'354	9'316	36'819	42'856.40	0.02
STHREE	GBP	6'790	3'008	1'458	8'340	38'830.20	0.02
SYNTHOMER	GBP	19'783		19'783			
SYNTHOMER PLC	GBP		7'533	7'533			
SYNTHOMER PLC (rights)	GBP		4'680	4'680			
SYNTHOMER PLC (rights) 12.10.2023	GBP		4'680	4'680			
TATE & LYLE PLC	GBP	21'711	11'394	6'702	26'403	176'601.19	0.09
TBC BANK GROUP PLC	GBP	2'248	1'194	530	2'912	96'008.66	0.05
TECHNIPFMC (reg. shares)	USD	18'299	8'062	6'809	19'552	373'431.20	0.19
TELECOM PLUS	GBP		4'638		4'638	75'527.56	0.04
TRAINLINE PLC	GBP	26'441	9'966	8'094	28'313	97'636.94	0.05
TRAVIS PERKINS PLC	GBP	11'710	4'638	3'172	13'176	108'192.27	0.06
TRINITY MIRROR	GBP	16'043	3'721	19'764			
TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	GBP		119'891		119'891	195'770.78	0.10
TRONOX HOLDINGS PLC	USD	4'711	1'625	1'376	4'960	64'203.53	0.03
TRUSTPILOT GROUP PLC	GBP		17'987		17'987	38'326.66	0.02
TYMAN PLC	GBP	10'386	3'996	2'191	12'191	40'465.31	0.02
UNITE GROUP	GBP	18'305	10'829	5'806	23'328	249'445.72	0.13
VESUVIUS	GBP		13'453		13'453	72'615.59	0.04
VIRGIN MONEY UK PLC	GBP		81'957	3'155	78'802	135'917.62	0.07
WATCHES OF SWITZERLAND GROUP P	GBP		14'854		14'854	66'875.50	0.03
WEIR GROUP	GBP	14'699	6'433	4'845	16'287	332'530.03	0.17
WH SMITH	GBP	7'143	2'857	1'883	8'117	111'748.40	0.06
WICKES GROUP PLC	GBP	13'738	5'258	2'898	16'098	28'492.01	0.01
WINCANTON	GBP	6'849	2'136	1'649	7'336	50'988.38	0.03
WORKSPACE GROUP	GBP	7'679		7'679			
YOUGOV PLC	GBP	6'059	2'502	2'028	6'533	82'955.43	0.04
						<b>13'776'446.15</b>	<b>7.10</b>
<b>United States</b>							
1-800-FLOWERS.COM -A-	USD	960	629	390	1'199	11'001.37	0.01
1ST INTERSTATE BANCYSYSTEM -A-	USD	3'738	1'904	1'374	4'268	98'916.82	0.05
2U	USD	2'970		2'970			
8X8	USD	3'684		3'684			
AAON	USD	1'824	1'819	599	3'044	225'102.53	0.12
AARON'S CO INC/THE	USD	1'212		1'212			
ABM INDUSTRIES	USD	2'879	1'121	1'234	2'766	100'616.04	0.05
ACADIA HEALTHCARE	USD	3'883	1'813	1'536	4'160	305'688.81	0.16
ACADIA PHARMACEUTICALS	USD	5'056		5'056			
ACADIA REALTY TRUST	USD	4'415	2'077	1'687	4'805	69'347.72	0.04
ACCO BRANDS	USD	3'506	1'165	787	3'884	19'084.17	0.01
ACCOLADE INC	USD	3'097	1'037	1'369	2'765	24'956.22	0.01
ACI WORLDWIDE	USD	4'539	1'863	1'458	4'944	143'273.61	0.07
ACLARIS THERAPEUTICS	USD	1'901		1'901			
ACUIITY BRANDS	USD	1'368	569	578	1'359	300'654.77	0.15
ADAPTHEALTH CORP -A-	USD	2'693		2'693			
ADAPTIVE BIOTECHNOLOGIES CORP	USD	4'890	1'117	1'994	4'013	14'523.49	0.01
ADDUS HOMECARE	USD	671	218	208	681	55'336.87	0.03
ADT INC	USD	7'300	4'209	2'304	9'205	58'846.45	0.03
ADTRAN HOLDINGS INC	USD	3'103	828	979	2'952	14'790.69	0.01
ADVANCED DRAINAGE SYSTEMS	USD	2'846	1'343	1'051	3'138	451'065.27	0.23
ADVANCED ENERGY	USD		1'677		1'677	149'442.26	0.08
ADVANSIX (when issued)	USD	1'165	361	372	1'154	28'432.39	0.01
AFFILIATED MANAGERS GROUP	USD	1'590	677	720	1'547	212'930.04	0.11
AGCO	USD	2'700	1'366	1'175	2'891	279'263.76	0.14
AGILITI INC	USD	1'233	689	288	1'634	14'201.33	0.01
AGIOS PHARMACEUTICALS	USD	2'005		2'005			
ALAMO GROUP	USD	434	145	124	455	81'048.63	0.04
ALASKA AIR GROUP	USD	1'308	429	386	1'351	44'480.60	0.02

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ALECTOR INC	USD	2'006	1'085	608	2'483	15'239.45	0.01
ALEXANDER & BALDWIN	USD	2'869		2'869			
ALIGNMENT HEALTHCARE INC	USD		4'342		4'342	22'940.40	0.01
ALLAKOS INC	USD		1'785	1'785			
ALLIANCE DATA SYSTEMS	USD		2'121		2'121	71'494.47	0.04
ALLISON TRANSMISSION HOLDINGS	USD	4'005	1'584	1'644	3'945	261'682.60	0.13
ALLOGENE THERAPEUTICS INC	USD	3'231		3'231			
ALLSCRIPTS HEALTHCARE SOLUTIONS	USD	4'701	1'509	1'562	4'648	24'516.18	0.01
ALPHATEC HOLDINGS INC	USD	3'126	2'165	1'279	4'012	47'445.69	0.02
ALTAIR ENGINEERING INC -A-	USD	2'298	1'002	917	2'383	178'530.07	0.09
ALTERYX INC -A-	USD		2'760		2'760	116'754.05	0.06
ALTRA HOLDINGS	USD	2'775	65	2'840			
ALTUS POWER INC	USD		3'428	887	2'541	15'237.43	0.01
AMALGAMATED FINANCIAL CORP	USD	641	234	209	666	13'535.36	0.01
A-MARK PRECIOUS METALS INC	USD		782		782	17'690.12	0.01
AMEDISYS	USD	1'367	749	610	1'506	123'356.25	0.06
AMERANT BANCORP INC -A-	USD	1'082		1'082			
AMERICAN ASSETS TRUST	USD	2'121	1'086	884	2'323	44'122.41	0.02
AMERICAN AXLE & MANUFACTURING HOLDINGS	USD	4'492	1'547	1'196	4'843	29'510.76	0.02
AMERICAN EAGLE OUTFITTERS	USD	7'729	3'192	2'577	8'344	174'500.94	0.09
AMERICAN STATES WATER	USD	1'534	579	542	1'571	98'785.93	0.05
AMERICA'S CAR-MART	USD	243	78	69	252	14'942.85	0.01
AMERIS BANCORP	USD	2'738	1'039	836	2'941	119'982.30	0.06
AMN HEALTHCARE SERVICES	USD	1'890	774	968	1'696	84'035.47	0.04
AMPHASTAR PHARMACEUTICALS	USD	1'565		1'565			
ANAFTYSBIO INC	USD	626		177	449	10'093.85	0.01
ANAVEX LIFE SCIENCE	USD	2'872	1'054	613	3'313	14'994.93	0.01
ANDERSONS	USD	1'326	435	409	1'352	65'811.92	0.03
ANGIODYNAMICS	USD	1'523		1'523			
ANTERIX INC	USD		667	124	543	18'982.36	0.01
ANTERO MIDSTREAM CORP	USD	12'950	6'942	3'868	16'024	189'075.65	0.10
APOLLO MEDICAL HOLDINGS INC	USD	1'615	978	476	2'117	83'961.29	0.04
APPFOLIO INC -A-	USD		856		856	182'477.99	0.09
APPIAN CORP -A-	USD	1'417	800	616	1'601	49'130.82	0.03
APTARGROUP	USD	2'758	1'274	1'102	2'930	362'393.29	0.19
ARCBEST	USD	986	486	385	1'087	136'741.41	0.07
ARCELLX INC	USD		1'222		1'222	70'825.39	0.04
ARCHROCK	USD	5'526	2'242	1'501	6'267	100'822.65	0.05
ARCTURUS THERAPEUTICS HOLDINGS	USD		1'214	226	988	33'721.01	0.02
ARCUTIS BIOTHERAPEUTICS INC	USD		1'764	1'764			
ARGAN	USD	592	154	194	552	22'777.25	0.01
ARMADA HOFFLER PROPERTIES	USD	2'841	880	878	2'843	25'484.99	0.01
ARMSTRONG WORLD INDUSTRIES	USD	1'955	843	839	1'959	208'054.74	0.11
ARRAY TECHNOLOGIES INC	USD		6'410		6'410	76'989.64	0.04
ARTISAN PARTNERS ASSET MANAGEMENT -A-	USD	2'879	925	914	2'890	109'605.56	0.06
ARTIVION INC	USD	1'550	544	555	1'539	26'155.06	0.01
ARVINAS INC	USD	1'800	1'262	502	2'560	103'649.88	0.05
ASANA INC -A-	USD		4'116		4'116	71'400.53	0.04
ASBURY AUTOMOTIVE GROUP	USD	880	382	437	825	151'707.38	0.08
ASGN INCORPORATED	USD	2'140	946	962	2'124	185'759.52	0.10
ASSOCIATED BANC-CORP	USD	6'513	2'875	2'498	6'890	126'437.76	0.07
ASTEC INDUSTRIES	USD	1'098	300	447	951	33'999.02	0.02
ATARA BIOTHER	USD	3'209		3'209			
ATEA PHARMACEUTICALS INC	USD	2'820	1'225	4'045			
ATKORE INTERNATIONAL (reg. shares)	USD	1'718	658	735	1'641	244'783.34	0.13
ATLANTA BRAVES HOLDINGS INC	USD		2'800		2'800	96'453.22	0.05
ATLANTIC UNION BANKSHARES CORP	USD	3'130	1'171	1'133	3'168	92'782.76	0.05
ATRICURE	USD	1'837	716	566	1'987	61'186.18	0.03
ATRION CORPORATION	USD	57	25	25	57	18'470.16	0.01
AUTONATION	USD		1'386	122	1'264	166'731.92	0.09
AVANOS MEDICAL INC	USD	1'955	629	621	1'963	32'099.04	0.02
AVIDXCHANGE HOLDINGS INC	USD		6'371		6'371	74'557.69	0.04
AVIENT CORP	USD	3'777	1'840	1'564	4'053	144'469.77	0.07
AVIS BUDGET GROUP	USD	873	550	476	947	90'093.70	0.05
AVISTA	USD	3'179	1'596	1'162	3'613	105'624.80	0.05
AVNET	USD	3'884	1'633	1'444	4'073	167'096.36	0.09
AXOGEN INC	USD		1'671		1'671		
AXONICS MODULATION TECHNOLOGIE	USD	1'662		1'662			
AXSOME THERAPEUTICS INC	USD	1'401	528	566	1'363	97'672.75	0.05
AZZ	USD	1'054	346	335	1'065	68'271.72	0.04
B&G FOODS -A-	USD	3'623	968	1'569	3'022	30'735.22	0.02

**388 CSIF (CH) Equity World ex CH Small Cap ESG Blue**

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BADGER METER	USD	1'216	557	475	1'298	181'377.79	0.09
BALCHEM	USD	1'373	616	557	1'432	198'211.02	0.10
BANC OF CALIFORNIA	USD		8'691	2'293	6'398	82'423.00	0.04
BANCORP	USD	2'019	861	573	2'307	90'684.20	0.05
BANDWIDTH INC -A-	USD	815	253	1'068			
BANK FIRST CORP	USD	339		339			
BANK OF HAWAII	USD	1'674	560	563	1'671	88'697.13	0.05
BANK OZK	USD	4'684	2'051	1'925	4'810	185'515.01	0.10
BANKUNITED	USD	3'190	1'092	1'119	3'163	74'699.52	0.04
BANNER	USD	1'510	457	525	1'442	55'666.72	0.03
BAR HARBOR BANKSHARES	USD		823	213	610	13'546.74	0.01
BARNES GROUP	USD	2'039	658	651	2'046	62'948.94	0.03
BEACON ROOFING SUPPLY	USD	2'203	1'325	867	2'661	201'255.31	0.10
BEAM THERAPEUTICS INC	USD	2'354	1'465	733	3'086	107'310.67	0.06
BEAUTY HEALTH CO/THE -A-	USD	4'575		4'575			
BELDEN	USD		1'908		1'908	143'111.94	0.07
BENCHMARK ELECTRONICS	USD	1'387	512	379	1'520	41'103.92	0.02
BENSON HILL INC	USD	5'706		5'706			
BERKSHIRE HILLS BANCORP	USD	1'742	655	508	1'889	35'746.06	0.02
BERRY PETROLEUM CORP	USD	2'177	1'250	668	2'759	17'127.76	0.01
BIG LOTS	USD	1'034		1'034			
BIOCRYST PHARMACEUTICALS	USD	7'481		7'481			
BJ'S WHOLESALE CLUB HOLDINGS I	USD	5'687	2'721	2'450	5'958	383'196.14	0.20
BLACKLINE INC	USD	2'351	1'097	1'075	2'373	118'541.49	0.06
BLINK CHARGING CO	USD	2'241		2'241			
BOISE CASCADE	USD	1'702	708	676	1'734	207'520.20	0.11
BOK FINANCIAL	USD	1'319	429	468	1'280	95'816.40	0.05
BOOT BARN HOLDINGS INC	USD	1'260	521	401	1'380	112'403.72	0.06
BOX -A-	USD	6'236	2'700	2'404	6'532	148'339.69	0.08
BRANDYWINE REALTY TRUST	USD	7'040	2'121	2'079	7'082	26'815.40	0.01
BRIDGEBIO PHARMA INC	USD	2'844		2'844			
BRIGHT HORIZONS FAMILY SOLUTIONS	USD	2'467	1'056	995	2'528	255'685.29	0.13
BRIGHTSPHERE INVESTMENT GROUP	USD	1'411	435	469	1'377	27'476.01	0.01
BRINKER	USD	1'831	596	565	1'862	75'979.35	0.04
BRIXMOR PROPERTY GROUP	USD	12'758	6'041	5'102	13'697	272'700.47	0.14
BROOKDALE SENIOR LIVING	USD	6'283	2'745	1'471	7'557	38'063.20	0.02
BROOKLINE BANCORP	USD	3'735		3'735			
BRP GROUP INC -A-	USD		2'904	355	2'549	62'443.44	0.03
BRUNSWICK	USD	3'176	1'268	1'386	3'058	235'347.06	0.12
BYLINE BANCORP INC	USD	875	628	227	1'276	23'415.76	0.01
CABLE ONE	USD	208	78	93	193	77'496.49	0.04
CACTUS INC -A-	USD	2'544	972	792	2'724	110'098.06	0.06
CADENCE BANK	USD	7'653	178	7'831			
CALERES	USD		1'753	305	1'448	49'229.82	0.03
CALLAWAY GOLF	USD	6'019	2'256	2'032	6'243	78'282.23	0.04
CAMBRIDGE BANCORP	USD		412	111	301	16'767.01	0.01
CAMDEN NATIONAL	USD	533	171	113	591	16'538.70	0.01
CAMPING WORLD HOLDINGS INC	USD	1'531	623	378	1'776	41'739.90	0.02
CANOO INC -A-	USD	14'282		14'282			
CAPITOL FEDERAL FINANCIAL	USD	6'212		6'212			
CARA THERAPEUTICS	USD	2'930		2'930			
CARDIOVASCULAR SYSTEMS	USD	1'597		1'597			
CARIBOU BIOSCIENCES INC	USD	1'827	821	2'648			
CARRIAGE SERVICES	USD		729	189	540	11'801.99	0.01
CARS.COM INC	USD		2'698		2'698	43'571.36	0.02
CARTER'S	USD	1'621	687	720	1'588	113'194.99	0.06
CASEY'S GENERAL STORES	USD	1'574	713	631	1'656	444'010.49	0.23
CASTLE BIOSCIENCES INC	USD	813	429	180	1'062	16'888.93	0.01
CENTRAL PACIFIC FINANCIAL	USD		1'483	373	1'110	18'238.73	0.01
CENTRUS ENERGY CORP -A-	USD	454	230	138	546	19'611.29	0.01
CENTURY ALUMINUM	USD	1'889	867	444	2'312	21'315.44	0.01
CENTURY COMMUNITIES	USD	1'223	395	401	1'217	92'472.14	0.05
CERENCE INC	USD	1'654	558	526	1'686	22'120.95	0.01
CERUS CORPORATION	USD	6'785		6'785			
CHAMPIONX CORP	USD	8'582	3'908	3'902	8'588	234'883.95	0.12
CHART INDUSTRIES	USD	1'824	846	778	1'892	238'008.05	0.12
CHEGG	USD		5'299	698	4'601	36'220.10	0.02
CHEMED	USD	627	314	295	646	356'169.64	0.18
CHESAPEAKE UTILITIES	USD	724	409	213	920	82'656.23	0.04
CHICO'S FAS	USD		6'381	6'381			
CHILDREN'S PLACE	USD	612	374	986			

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CIENA	USD	6'348	2'685	2'544	6'489	325'581.77	0.17
CINEMARK HOLDINGS	USD	4'551	1'507	1'440	4'618	70'796.63	0.04
CIRCOR INTERNATIONAL	USD	1'036		1'036			
CIRRUS LOGIC	USD	2'328	908	830	2'406	194'532.77	0.10
CITY OFFICE REIT INC	USD	1'640		1'640			
CLEAN ENERGY FUELS CORP	USD	7'487	2'196	2'360	7'323	19'022.65	0.01
CLEAR CHANNEL OUTDOOR HOLDINGS	USD	13'231		3'610	9'621	14'571.64	0.01
CLEARWATER PAPER (when issued)	USD	711	210	227	694	24'010.51	0.01
CLEARWAY ENERGY INC -A-	USD	1'653	466	734	1'385	24'708.65	0.01
CNO FINANCIAL GROUP	USD	4'696	2'284	1'905	5'075	119'273.64	0.06
COEUR MINING	USD	11'669	13'505	6'004	19'170	43'720.16	0.02
COGENT COMMUNICATIONS HOLDINGS	USD	1'882	798	722	1'958	139'500.17	0.07
COHEN & STEERS	USD	1'093		1'093			
COLFAX CORP	USD		2'262		2'262	119'131.41	0.06
COLLEGIUM PHARMACEUTICAL INC	USD	1'346		1'346			
COLUMBIA BANKING SYSTEM	USD		9'124		9'124	145'419.86	0.07
COLUMBIA SPORTSWEAR	USD	1'423	765	545	1'643	119'632.84	0.06
COLUMBUS MCKINNON	USD	1'120	380	295	1'205	44'321.19	0.02
COMERICA	USD	5'592	2'340	2'180	5'752	250'109.29	0.13
COMFORT SYSTEMS USA	USD	1'528	709	634	1'603	431'550.32	0.22
COMMERCE BANCSHARES	USD	4'771	65	4'836			
COMMERCIAL METALS	USD	5'046	2'047	1'985	5'108	242'887.13	0.13
COMMSCOPE HOLDING	USD	10'054	2'417	4'075	8'396	8'613.07	0.00
COMMUNITY BANK SYSTEM	USD	2'232	715	679	2'268	90'469.28	0.05
COMMUNITY TRUST BANCORP	USD	683		683			
COMMVault SYSTEMS	USD	1'687	737	534	1'890	159'286.51	0.08
COMPASS MINERALS INTERNATIONAL	USD	1'404	465	404	1'465	29'412.53	0.02
COMPUTER PROGRAMS & SYSTEMS	USD	518		518			
CONCENTRIX CORP	USD	1'864	773	732	1'905	121'532.72	0.06
CONMED	USD	1'295	482	478	1'299	91'874.02	0.05
CONSOLIDATED COMMUNICATIONS HOLDINGS	USD	3'160	1'515	1'542	3'133	11'890.43	0.01
CORCEPT THERAPEUTICS	USD	4'030		4'030			
CORE LABORATORIES INC	USD		1'954		1'954	25'757.65	0.01
CORPORATE OFFICE PROPERTIES TRUST	USD	4'670	1'541	1'429	4'782	102'028.82	0.05
CORVEL	USD	382	126	109	399	85'727.98	0.04
COTY -A-	USD	14'558	8'369	5'248	17'679	195'527.21	0.10
COUSINS PROPERTIES INC	USD	6'565	2'875	2'629	6'811	136'803.13	0.07
CROCS	USD	2'589	1'209	1'093	2'705	291'189.69	0.15
CROSS COUNTRY HEALTHCARE	USD	1'500	424	495	1'429	22'989.56	0.01
CRYOPORT INC	USD	2'521	1'163	1'099	2'585	40'221.38	0.02
CSG SYSTEMS INTERNATIONAL	USD	1'298	432	393	1'337	64'234.10	0.03
CTS	USD	1'273	413	429	1'257	49'321.96	0.03
CUBESMART	USD	9'720	4'223	4'033	9'910	380'556.90	0.20
CULLINAN ONCOLOGY INC	USD		1'209	250	959	15'597.15	0.01
CURTISS-WRIGHT	USD	1'672	2'991	2'231	2'432	505'978.44	0.26
CVR ENERGY	USD		1'462		1'462	42'715.32	0.02
CYMABAY THERAPEUTICS INC	USD		4'569	977	3'592	101'816.27	0.05
DANA HOLDING	USD	5'256	1'771	1'546	5'481	60'329.49	0.03
DECKERS OUTDOOR	USD	1'120	53	1'173			
DELEK US HOLDINGS INC	USD	2'492	955	683	2'764	62'088.10	0.03
DENALI THERAPEUTICS INC	USD	4'112	2'431	1'373	5'170	90'048.54	0.05
DENBURY INC	USD	2'126	177	2'303			
DIAMOND HILL INVESTMENT GROUP	USD	139	34	52	121	15'415.36	0.01
DICE THERAPEUTICS INC	USD		806	806			
DICK'S SPORTING GOODS	USD	2'599	75	2'674			
DIGI INTERNATIONAL INC	USD		1'499		1'499	39'018.08	0.02
DIGIMARC CORP	USD		586		586	18'091.28	0.01
DIGITALBRIDGE GROUP INC -A-	USD	6'755	2'656	2'155	7'256	117'372.48	0.06
DMC GLOBAL INC	USD	694	521	399	816	11'985.22	0.01
DOLBY LABORATORIES -A-	USD	2'572	993	963	2'602	185'588.98	0.10
DONALDSON	USD	5'170	2'696	2'425	5'441	343'141.23	0.18
DONNELLEY FINANCIAL SOLUTIONS	USD	1'170	569	477	1'262	71'743.53	0.04
DORMAN PRODUCTS	USD	1'119	365	348	1'136	94'249.99	0.05
DOUBLEVERIFY HOLDINGS INC	USD		6'941	479	6'462	175'769.99	0.09
DOUGLAS DYNAMICS	USD	1'109	282	445	946	20'908.59	0.01
DOUGLAS EMMETT	USD	7'407	2'989	2'782	7'614	88'634.78	0.05
DRILL-QUIP	USD	1'467	388	497	1'358	27'025.15	0.01
DT MIDSTREAM INC	USD	4'117	1'710	1'591	4'236	214'963.36	0.11
DXC TECHNOLOGY CO	USD	9'711	3'579	4'279	9'011	173'453.48	0.09
DYNAVAX TECHNOLOGIES	USD	4'780	1'961	1'318	5'423	60'502.88	0.03
DYNEX CAPITAL INC	USD		2'773	510	2'263	24'590.06	0.01

**390 CSIF (CH) Equity World ex CH Small Cap ESG Blue**

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E.W. SCRIPPS -A-	USD	2'084	803	537	2'350	8'339.36	0.00
E2OPEN PARENT HOLDINGS INC -A-	USD		10'750	1'725	9'025	33'616.11	0.02
EAGLE PHARM	USD	500		500			
EASTERLY GOVERNMENT PROPERTIES	USD	4'284	1'488	1'846	3'926	40'793.61	0.02
EASTERN BANKSHARES INC	USD		6'739	6'739		76'668.65	0.04
EAST-WEST BANCORP	USD		6'526	299	6'227	399'510.22	0.21
EDGEWELL PERSONAL CARE	USD	2'023	646	618	2'051	68'972.38	0.04
EDITAS MEDICINE	USD		3'412	494	2'918	25'848.96	0.01
EMBECTA CORPORATION	USD		2'445	2'445		30'744.46	0.02
EMCOR GROUP	USD	2'031	906	852	2'085	575'613.77	0.30
EMPIRE STATE REALTY TRUST -A-	USD	5'983	1'763	2'060	5'686	49'918.54	0.03
EMPLOYERS HOLDINGS	USD	1'091	565	429	1'227	49'387.34	0.03
ENCOMPASS HEALTH CORP	USD	4'249	1'988	1'685	4'552	298'218.82	0.15
ENCORE CAPITAL GROUP	USD	914	314	241	987	41'717.50	0.02
ENERGIZER HOLDINGS - WHEN ISSUED	USD		2'880		2'880	72'403.32	0.04
ENERGY RECOVERY	USD	2'587	913	1'130	2'370	32'618.74	0.02
ENERPAC TOOL GROUP CORP -A-	USD	2'373	720	734	2'359	70'023.94	0.04
ENHABIT INC	USD		2'433	471	1'962	15'548.96	0.01
ENLINK MIDSTREAM	USD	11'421	4'166	5'687	9'900	107'487.54	0.06
ENPRO INDUSTRIES (w)	USD	822	272	253	841	115'392.89	0.06
ENSIGN GROUP	USD	2'245	1'016	793	2'468	271'479.47	0.14
ENTERPRISE FINANCIAL SERVICES	USD		1'567		1'567	55'083.23	0.03
ENTRADA THERAPEUTICS INC	USD		482	170	312	3'634.75	0.00
ENVESTNET	USD	2'039	750	1'076	1'713	77'727.98	0.04
ENVISTA HOLDINGS CORP	USD	6'922	2'992	2'469	7'445	135'376.92	0.07
ENVIVA INC	USD	1'356		1'356			
EPLUS	USD	1'102	360	330	1'132	82'126.02	0.04
EQUITRANS MIDSTREAM CORP	USD	17'082	7'284	5'211	19'155	180'309.96	0.09
ERASCA INC	USD	2'847		2'847			
ESCO TECHNOLOGIES	USD	1'101	351	357	1'095	98'243.89	0.05
ETHAN ALLEN INTERIORS	USD	1'041	293	379	955	28'112.51	0.01
EUROPEAN WAX CENTER INC -A-	USD	1'275	732	427	1'580	19'728.46	0.01
EVENTBRITE INC -A-	USD		4'086	702	3'384	16'687.00	0.01
EVERBRIDGE INC	USD		1'706		1'706	42'468.28	0.02
EVERCORE PARTNERS -A-	USD	1'615	659	697	1'577	259'787.90	0.13
EVERI HOLDINGS	USD	3'694	1'171	1'119	3'746	39'121.21	0.02
EVOOQA WATER TECHNOLOGIES CORP	USD	5'179	85	5'264			
EXCELERATE ENERGY INC -A-	USD		1'316	259	1'057	14'612.84	0.01
EXLSERVICE HOLDINGS	USD	1'396	6'692	790	7'298	199'987.71	0.10
FEDERAL AGRICULTURAL MORTGAGE -C-	USD	363	125	97	391	61'584.88	0.03
FEDERAL SIGNAL	USD	2'542	1'114	950	2'706	195'175.18	0.10
FEDERATED INVESTORS -B-	USD	3'578	1'661	1'495	3'744	116'147.09	0.06
FIRST AMERICAN FINANCIAL	USD	4'395	1'835	1'725	4'505	231'708.45	0.12
FIRST BUSEY	USD	2'069		2'069			
FIRST FINANCIAL BANCORP	USD	4'135	1'309	1'401	4'043	77'254.42	0.04
FIRST HAWAIIAN	USD	5'300	2'050	1'931	5'419	100'016.19	0.05
FIRST OF LONG ISLAND	USD	846		846			
FIRSTCASH HOLDINGS INC	USD	1'721	42	1'763			
FIVE BELOW	USD	2'370	1'055	942	2'483	438'773.79	0.23
FIVE9	USD	3'023	1'228	1'083	3'168	170'166.82	0.09
FLOW TRADERS LTD	EUR	1'768	660	408	2'020	32'010.39	0.02
FLOWERS FOODS	USD	8'550	3'506	3'108	8'948	176'653.17	0.09
FLOWSERVE	USD	5'636	2'614	2'475	5'775	215'207.55	0.11
FNB	USD	15'009	6'369	5'700	15'678	184'164.68	0.09
FOOT LOCKER	USD	3'570	1'296	1'299	3'567	108'143.39	0.06
FOUR CORNERS PROPERTY TRUST	USD	3'608	1'713	1'182	4'139	88'127.53	0.05
FRANCHISE GROUP INC -A-	USD	1'105		1'105			
FRANKLIN ELECTRIC	USD	1'633	714	602	1'745	159'742.90	0.08
FRESHPET INC	USD	2'065	747	799	2'013	200'353.70	0.10
FRONTDOOR INC	USD	3'351	1'272	1'221	3'402	93'944.25	0.05
FRT HOLDCO REIT	USD	3'100	1'423	1'195	3'328	295'541.92	0.15
FTI CONSULTING	USD	1'465	745	627	1'583	288'376.11	0.15
FULCRUM THERAPEUTICS INC	USD	1'490	1'067	2'557			
FULGENT GENETICS INC	USD	761	248	214	795	15'793.05	0.01
FULTON FINANCIAL	USD	7'220	2'568	2'807	6'981	94'666.91	0.05
GAMESTOP -A-	USD	10'928	5'100	3'930	12'098	152'018.84	0.08
GAP	USD	9'032	4'155	3'219	9'968	166'244.72	0.09
GATX	USD	1'465	551	532	1'484	165'748.65	0.09
GENESCO	USD	504		153	351	9'865.74	0.01
GENTHERM	USD	1'379	451	423	1'407	70'446.73	0.04
GENWORTH FINANCIAL -A-	USD	21'116	674	21'790			

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GLACIER BANCORP	USD	4'669	2'016	1'718	4'967	163'665.75	0.08
GLAUKOS	USD	1'992	816	777	2'031	158'436.23	0.08
GLOBALSTAR	USD	26'781		26'781			
GLOBUS MEDICAL	USD	3'298	3'042	1'196	5'144	244'553.65	0.13
GMS (reg. shares)	USD	1'544	721	622	1'643	129'210.41	0.07
GOGO INC	USD	2'398	1'036	743	2'691	19'335.87	0.01
GOPRO -A-	USD	4'822	1'459	1'153	5'128	10'566.32	0.01
GRAHAM HOLDINGS	USD	157	7	164			
GRAN TIERRA ENERGY	USD	13'987		13'987			
GRAN TIERRA ENERGY INC	USD		877	877			
GRAND CANYON EDUCATION	USD	1'316		1'316			
GRANITE CONSTRUCTION	USD	1'815	605	558	1'862	84'488.91	0.04
GRAPHIC PACKAGING HOLDING	USD	12'952	6'575	5'658	13'869	316'914.69	0.16
GRAY TELEVISION	USD	3'200	3'591	3'200	3'591	18'466.65	0.01
GREAT LAKES DREDGE & DOCK	USD	2'589	926	797	2'718	21'396.70	0.01
GREEN BRICK PARTNERS INC	USD	1'313	702	686	1'329	68'460.60	0.04
GREEN DOT -A-	USD	1'946		589	1'357	9'810.31	0.01
GREEN PLAINS RENEWABLE ENERGY	USD	2'551	1'470	1'149	2'872	53'867.14	0.03
GREIF	USD	1'074	348	339	1'083	61'472.18	0.03
GREIF INC	USD	228		71	157	8'850.65	0.00
GROUP 1 AUTOMOTIVE	USD	572	251	226	597	142'279.47	0.07
GUIDEWIRE SOFTWARE	USD		3'517	46	3'471	364'754.38	0.19
GXO LOGISTICS INC	USD	4'602	2'428	1'600	5'430	247'487.89	0.13
H & R BLOCK	USD	6'742	2'758	3'119	6'381	275'043.45	0.14
HAEMONETICS	USD	2'130	1'030	870	2'290	147'163.19	0.08
HAIN CELESTIAL GROUP	USD	3'767	1'197	1'203	3'761	33'117.93	0.02
HANCOCK HOLDING	USD	3'660	1'550	1'372	3'838	147'350.40	0.08
HANMI FINANCIAL	USD		1'555	290	1'265	16'831.19	0.01
HANNESBRANDS	USD	14'648	4'512	4'465	14'695	69'875.22	0.04
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL	USD	3'806	2'174	1'239	4'741	105'078.30	0.05
HANOVER INSURANCE	USD	1'529	675	633	1'571	181'870.69	0.09
HARBORONE BANCORP INC	USD	1'840		1'840			
HARLEY-DAVIDSON	USD	5'909	2'425	2'395	5'939	189'679.65	0.10
HARMONIC	USD	4'733	1'414	1'700	4'447	51'415.22	0.03
HAVERTY FURNITURE	USD	634		634			
HAWAIIAN ELECTRIC INDUSTRIES	USD	4'703	3'850	8'553			
HAWKINS	USD	716	311	176	851	52'642.41	0.03
HB FULLER	USD	2'283	965	859	2'389	167'304.26	0.09
HEALTH CATALYST INC	USD	2'816	873	1'416	2'273	16'652.62	0.01
HEALTHCARE SERVICES GROUP	USD	2'903	932	770	3'065	34'438.25	0.02
HEIDRCK & STRUGGLES INTERNATIONAL	USD	1'063	280	505	838	25'088.97	0.01
HELIX ENERGY SOLUTIONS GROUP	USD	5'988	1'899	1'814	6'073	48'128.87	0.02
HELMERICH & PAYNE	USD		4'548	179	4'369	147'693.04	0.08
HERC RENTALS	USD	994	601	319	1'276	178'292.36	0.09
HERITAGE FINANCIAL	USD	1'459		1'459			
HERMAN MILLER	USD	3'171	1'351	1'184	3'338	89'796.09	0.05
HERTZ GLOBAL HOLDINGS INC	USD	6'469	2'528	2'914	6'083	42'048.19	0.02
HESKA (reg. shares)	USD	402		402			
HEXCEL	USD	3'611	1'428	1'333	3'706	242'989.95	0.13
HIBBETT SPORTS	USD	479	173	128	524	37'812.91	0.02
HIGHWOODS PROPERTIES	USD	4'382	1'522	1'397	4'507	97'034.53	0.05
HILLENBRAND INC	USD	2'933	1'266	1'034	3'165	132'520.82	0.07
HILTON GRAND VACATIONS	USD	3'631	1'733	1'856	3'508	138'634.81	0.07
HNI	USD	1'752	769	567	1'954	77'100.89	0.04
HOMESTREET	USD	771		771			
HORACE MANN EDUCATORS	USD	1'624	541	449	1'716	54'684.69	0.03
HOSTESS BRANDS INC	USD	5'669	547	6'216			
HOWARDS HUGHES	USD	1'573	57	1'630			
HUB GROUP -A-	USD	1'471	2'025	697	2'799	104'823.38	0.05
HUDSON PACIFIC	USD	5'752	1'761	2'210	5'303	29'605.39	0.02
HUNTSMAN	USD		7'752	240	7'512	169'338.38	0.09
HYSTER-YALE MATERIALS HANDLING -A-	USD	360	92	99	353	18'302.16	0.01
IAA SPINCO INC	USD	5'703		5'703			
ICF INTERNATIONAL	USD	836	254	293	797	108'674.94	0.06
ICU MEDICAL	USD		866		866	83'295.15	0.04
IDEAYA BIOSCIENCES INC	USD		2'242	279	1'963	77'265.87	0.04
IGM BIOSCIENCES INC	USD	343	232	575			
IHEARTMEDIA INC -A-	USD	4'837		1'488	3'349	8'168.73	0.00
IMMUNOVANT INC	USD	1'534		1'534			
INARI MEDICAL INC	USD	1'774	1'084	536	2'322	94'299.93	0.05
INDEPENDENT BANK	USD	1'961	718	817	1'862	85'538.25	0.04

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INDEPENDENT BANK CORP/MI	USD	742	354	209	887	19'096.88	0.01
INFINERA	USD	8'194	2'866	2'519	8'541	37'754.81	0.02
INGEVITY	USD	1'554	561	667	1'448	58'244.45	0.03
INGREDION	USD	2'768	1'201	1'086	2'883	298'622.55	0.15
INNOSPEC	USD	1'039	333	323	1'049	114'789.36	0.06
INOGEN	USD	760	296	1'056			
INOVIO PHARMACEUTICALS	USD	7'923	3'794	11'717			
INSIGHT ENTERPRISES	USD	1'524	669	969	1'224	202'627.85	0.10
INTEGER HOLDINGS	USD	1'460	535	505	1'490	144'704.58	0.07
INTEGRA LIFESCIENCES HOLDINGS	USD	3'255	1'191	1'293	3'153	102'477.35	0.05
INTELLIA THERAPEUTICS	USD	3'015	1'867	975	3'907	110'504.21	0.06
INTERNATIONAL BANCSHARES	USD	2'501	746	887	2'360	107'833.96	0.06
INTRA-CELLULAR THERAPIES	USD	3'639	1'536	1'372	3'803	232'806.96	0.12
INVESCO MORTGAGE CAPITAL INC	USD		2'423	586	1'837	14'606.86	0.01
IOVANCE BIOTHERAPEUTICS INC	USD	4'484		4'484			
IRHYTHM TECHNOLOGIES INC	USD	1'247	551	441	1'357	141'777.55	0.07
IRIDIUM COMMUNICATIONS	USD	4'782	2'150	1'993	4'939	125'906.30	0.06
IROBOT	USD	1'299	347	562	1'084	10'891.18	0.01
ISTAR FINANCIAL	USD	3'334		3'334			
ITRON	USD	1'890	772	587	2'075	169'341.73	0.09
IVERIC BIO INC	USD		3'288	3'288			
JABIL CIRCUIT	USD	5'807	150	5'957			
JACK IN THE BOX	USD	840	283	267	856	55'024.55	0.03
JACKSON FINANCIAL INC -A-	USD		3'345		3'345	162'148.64	0.08
JAMF HOLDING CORP	USD	1'359	1'034	312	2'081	32'965.76	0.02
JANUX THERAPEUTICS INC	USD		714		714	30'417.53	0.02
JBG SMITH PROPERTIES	USD	4'367	1'516	1'854	4'029	58'822.25	0.03
JELD-WEN HOLDING INC	USD	3'386	1'141	954	3'573	57'261.70	0.03
JOHN BEAN TECHNOLOGIES	USD	1'324	592	468	1'448	129'392.43	0.07
JOHN WILEY & SONS -A-	USD	1'783	589	504	1'868	54'857.07	0.03
JOHNSON OUTDOORS INC	USD	229		229			
JONES LANG LASALLE	USD	2'014	950	840	2'124	355'808.41	0.18
KAR AUCTION SERVICES	USD	4'886	1'448	1'742	4'592	61'744.86	0.03
KB HOME	USD	3'165	1'685	1'363	3'487	203'974.59	0.11
KELLY SERVICES -A-	USD	1'221	420	269	1'372	29'635.45	0.02
KENNEDY-WILSON HOLDINGS	USD	5'571	2'409	3'276	4'704	36'368.19	0.02
KEROS THERAPEUTICS INC	USD	647	668	170	1'145	68'056.42	0.04
KILROY REALTY	USD	4'377	2'087	1'576	4'888	163'085.62	0.08
KIMBALL INTERNATIONAL	USD	892	317	179	1'030	20'416.09	0.01
KINETIK HOLDINGS INC -A-	USD	1'044	766	739	1'071	33'309.65	0.02
KITE REALTY GROUP TRUST	USD	9'421	4'233	13'654			
KKR REAL ESTATE FINANCE TRUST	USD		2'960	503	2'457	21'094.52	0.01
KNIFE RIVER CORP	USD		1'312	1'312			
KNOWLES	USD	3'793	1'244	1'179	3'858	55'510.37	0.03
KOHL'S	USD	4'749	2'523	2'177	5'095	125'037.71	0.06
KONTOOR BRANDS INC	USD	2'037	995	731	2'301	119'767.07	0.06
KORN FERRY INTERNATIONAL	USD	2'269	1'004	926	2'347	131'564.76	0.07
KOSMOS ENERGY LTD	USD	18'945	7'336	6'863	19'418	104'986.32	0.05
KRATOS DEFENSE & SECURITY SOLUTIONS	USD	5'331	9'289	5'949	8'671	139'268.82	0.07
KRYSTAL BIOTECH INC	USD	722	312	207	827	116'129.98	0.06
KULICKE & SOFFA INDUSTRIES	USD	2'346	920	877	2'389	100'176.40	0.05
KURA ONCOLOGY INC	USD	2'226	897	801	2'322	43'101.53	0.02
LANDSTAR SYSTEMS	USD	1'552	703	622	1'633	273'499.52	0.14
LATHAM GROUP INC	USD	1'807	1'303	3'110			
LCI INDUSTRIES (reg. shares)	USD	1'104	401	430	1'075	119'253.17	0.06
LEGGETT & PLATT	USD	5'666	1'888	1'899	5'655	101'682.97	0.05
LEMAITRE VASCULAR INC	USD	774		774			
LESLIE'S INC	USD	6'637	2'803	2'097	7'343	51'081.13	0.03
LEVI STRAUSS & CO -A-	USD	3'955	1'305	1'261	3'999	63'983.24	0.03
LEXINGTON REALITY TRUST	USD	11'287	401	11'688			
LGI HOMES	USD	866		866			
LIBERTY OILFIELD SERVICES INC -A-	USD	5'158	3'563	1'493	7'228	136'077.31	0.07
LIFE STORAGE	USD	3'627	96	3'723			
LINCOLN NATIONAL	USD		7'803	289	7'514	182'219.56	0.09
LINDSAY	USD	467	152	151	468	49'168.00	0.03
LIQUIDITY SERVICES	USD	1'073		298	775	12'236.07	0.01
LITHIA MOTORS -A-	USD	1'167	567	491	1'243	327'332.65	0.17
LITTELFUSE	USD	1'051	433	393	1'091	228'875.49	0.12
LIVE OAK BANCSHARES	USD	1'270		1'270			
LIVENT CORP	USD	7'745	14'639	22'384			
LIVEPERSON	USD		2'817	2'817			

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LIVERAMP HOLDINGS INC	USD		2'824		2'824	86'985.00	0.04
LOUISIANA-PACIFIC	USD	3'031	1'109	1'292	2'848	185'504.93	0.10
LOVESAC CO/THE	USD	542		542			
LUMEN TECHNOLOGIES INC	USD		42'237		42'237	60'251.51	0.03
LUMENTUM HOLDINGS (when issued)	USD	2'945	1'184	1'128	3'001	128'085.18	0.07
MACERICH	USD	8'927	3'382	2'723	9'586	138'517.89	0.07
MACY'S	USD		12'662	632	12'030	184'744.69	0.10
MAGNITE INC	USD		5'727	901	4'826	51'080.09	0.03
MALIBU BOATS INC -A-	USD	954	279	366	867	33'316.83	0.02
MANHATTAN ASSOCIATES	USD	2'656	73	2'729			
MANITOWOC CO INC/THE	USD	1'320	448	312	1'456	17'872.45	0.01
MANPOWER	USD	2'225	872	911	2'186	138'901.38	0.07
MARCUS & MILLICHAP	USD	1'092	309	355	1'046	33'793.97	0.02
MARINEMAX	USD	804	250	188	866	25'317.21	0.01
MARRIOTT VACATIONS WORLDWIDE (when issued)	USD	1'570	552	637	1'485	121'858.44	0.06
MASTEC	USD	2'647	1'142	977	2'812	186'849.52	0.10
MATERION ENGINEERED MATERIALS	USD	864	356	272	948	112'126.66	0.06
MATTHEWS INTERNATIONAL -A-	USD	1'068		1'068			
MAXAR TECHNOLOGIES INC	USD	3'080		3'158			
MC GRATH RENT	USD	1'064	330	361	1'033	113'229.55	0.06
MDU RESOURCES GROUP	USD	8'606	3'678	3'619	8'665	165'419.88	0.09
MEDIAALPHA INC -A-	USD	1'171	717	487	1'401	25'598.59	0.01
MEDNAX	USD	3'337	1'057	1'067	3'327	26'806.11	0.01
MERCER INTERNATIONAL	USD	1'542	488	403	1'627	13'151.95	0.01
MERCURY COMPUTER SYSTEMS	USD	2'177	3'306	2'219	3'264	85'850.98	0.04
MERIT MEDICAL SYSTEMS	USD	2'439	1'017	914	2'542	170'565.18	0.09
MERITAGE HOMES	USD	1'573	712	670	1'615	224'209.45	0.12
MESA LABORATORIES	USD	262	65	109	218	20'960.38	0.01
METHODE ELECTRONICS	USD	1'525	435	473	1'487	27'890.12	0.01
MGIC INVESTMENT	USD	12'781	5'499	5'821	12'459	218'211.60	0.11
MIDDLESEX WATER	USD	816	236	310	742	33'250.35	0.02
MINERALS TECHNOLOGIES	USD	1'357	440	423	1'374	87'547.78	0.05
MIRATI THERAPEUTICS	USD	1'697	994	2'691			
MISSION PRODUCE INC	USD	2'144	530	910	1'764	16'387.43	0.01
MISTER COOPER GROUP ( WMIH CORP )	USD	2'762	1'227	1'038	2'951	185'223.79	0.10
MKS INSTRUMENTS	USD		2'829	59	2'770	299'430.83	0.15
MODEL N INC	USD	1'590	563	631	1'522	32'915.68	0.02
MODINE MANUFACTURING	USD	2'193	865	839	2'219	175'290.36	0.09
MONRO MUFFLER BRAKE	USD	1'324	413	417	1'320	39'019.81	0.02
MONTAUK RENEWABLES INC	USD		2'701	706	1'995	9'978.17	0.01
MONTE ROSA THERAPEUTICS INC	USD	697	582	1'279			
MONTROSE ENVIRONMENTAL GROUP I	USD	983	503	295	1'191	43'397.24	0.02
MOOG	USD	1'213	2'266	1'653	1'826	241'105.49	0.12
MORNINGSTAR	USD	1'087	503	426	1'164	306'046.98	0.16
MOVADO GROUP	USD	617	181	165	633	16'002.83	0.01
MRC GLOBAL	USD	4'464	1'106	2'048	3'522	35'758.44	0.02
MUELLER WATER PRODUCTS -A-	USD	7'309	2'113	2'819	6'603	90'413.14	0.05
MURPHY	USD	924	406	437	893	327'912.36	0.17
MYERS INDUSTRIES	USD	1'554	400	660	1'294	21'911.57	0.01
MYR GROUP	USD	666	226	188	704	100'711.48	0.05
NATIONAL BANK HOLDINGS CORPORATION	USD	1'263	729	391	1'601	47'706.94	0.02
NATIONAL INSTRUMENTS	USD	5'619	392	6'011			
NATIONAL RESEARCH CORP	USD	680	187	250	617	21'906.12	0.01
NATIONAL RETAIL PROPERTIES	USD		8'459	175	8'284	296'816.23	0.15
NATIONAL VISION HOLDINGS INC	USD	3'237	998	958	3'277	67'523.07	0.03
NBT BANCORP	USD	2'055	764	825	1'994	60'383.35	0.03
NCR	USD	6'117	2'051	2'472	5'696	73'279.09	0.04
NCR ATLEOS CORP	USD		1'932	1'932			
NELNET -A-	USD		679		679	51'341.80	0.03
NEOGENOMICS	USD	5'050	1'923	1'606	5'367	73'725.22	0.04
NETGEAR	USD	1'106	310	267	1'149	15'166.37	0.01
NETSCOUT SYSTEMS	USD	2'931		2'931			
NEVRO CORP	USD	1'533	493	558	1'468	18'821.20	0.01
NEW FORTRESS ENERGY INC -A-	USD	1'778	1'409	560	2'627	81'310.24	0.04
NEW JERSEY RESOURCES	USD	3'992	1'970	1'605	4'357	159'641.26	0.08
NEW RELIC	USD	2'629	138	2'767			
NEW WHALE INC -A-	USD		2'989	101	2'888	212'930.63	0.11
NEW YORK TIMES -A-	USD	7'077	3'072	3'079	7'070	275'668.34	0.14
NEXTDECADE CORP	USD	2'278	2'290	958	3'610	14'590.82	0.01
NEXTERA ENERGY PARTNERS LP	USD	3'714	1'631	1'377	3'968	95'982.09	0.05
NEXTGEN HEALTHCARE (reg. shares)	USD	2'340		2'340			

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NEXTIER OILFIELD SOLUTIONS INC	USD	8'303		8'303			
NEXTRACKER INC	USD		3'313	3'313			
NGM BIOPHARMACEUTICALS INC	USD	1'022	1'002	2'024			
NMI HOLDINGS -A-	USD		3'334		3'334	88'308.66	0.05
NORDSTROM	USD	4'716	1'662	1'936	4'442	82'023.23	0.04
NORTHWEST BANCSHARES	USD		6'030	436	5'594	56'450.39	0.03
NORTHWEST NATURAL HOLDING CO	USD	1'562	499	551	1'510	48'851.28	0.03
NOV INC	USD	16'590	7'856	6'577	17'869	265'917.44	0.14
NRG YIELD INC -C-	USD	3'598	1'125	1'224	3'499	67'167.67	0.03
NU SKIN ENTERPRISES -A-	USD		2'097		2'097	23'081.73	0.01
NURIX THERAPEUTICS INC	USD		1'662	1'662			
NUTANIX INC	USD		11'007	172	10'835	602'602.46	0.31
NUVASIVE	USD	2'199		2'199			
NUVATION BIO INC -A-	USD	4'495	2'268	6'763			
OCEANEERING INTERNATIONAL	USD	4'545	1'399	1'662	4'282	74'506.38	0.04
OCEANFIRST BANK	USD	2'569		2'569			
OIL STATES INTERNATIONAL	USD		3'223	609	2'614	12'406.64	0.01
OLD NATIONAL BANCORP	USD	12'512	5'616	5'201	12'927	187'023.07	0.10
OMEGA HEALTHCARE INVESTORS	USD		11'131	466	10'665	292'253.90	0.15
OMNICELL	USD	1'855	612	564	1'903	43'970.61	0.02
ONE GAS	USD	2'320	976	814	2'482	130'259.05	0.07
ONEMAIN HOLDINGS	USD		5'226	170	5'056	210'273.66	0.11
ONESPAN INC	USD	1'204		1'204			
ONTO INNOVATION INC	USD		2'208		2'208	358'058.71	0.18
OPEN LENDING CORP -A-	USD	4'040	1'470	2'256	3'254	20'802.43	0.01
OPKO HEALTH	USD	21'028	5'588	9'195	17'421	15'340.27	0.01
OPTION CARE HEALTH INC	USD	6'275	3'734	2'093	7'916	224'938.92	0.12
ORASURE TECHNOLOGIES	USD	2'681	1'107	723	3'065	19'418.75	0.01
ORGANON & CO	USD		11'254		11'254	172'530.37	0.09
ORIGIN BANCORP INC	USD	804	521	1'325			
ORMAT TECHNOLOGIES	USD	1'865	1'111	577	2'399	137'627.28	0.07
ORTHOFIX MEDICAL INC	USD	1'402	563	448	1'517	17'445.71	0.01
OSI SYSTEMS	USD	740	215	280	675	77'970.67	0.04
OUTFRONT MEDIA	USD	5'808	2'242	1'783	6'267	79'300.57	0.04
OUTSET MEDICAL INC	USD	1'975		1'975			
OVERSTOCK.COM	USD	2'250	767	1'153	1'864	55'035.04	0.03
OWENS & MINOR	USD	3'005	971	932	3'044	65'214.87	0.03
PACWEST BANCORP	USD		4'960	4'960			
PAGERDUTY INC	USD	3'303	1'402	986	3'719	79'119.40	0.04
PAIN THERAPEUTICS	USD	1'556	521	409	1'668	33'752.50	0.02
PAR PACIFIC HOLDINGS	USD	2'064	1'075	698	2'441	77'638.19	0.04
PAR TECHNOLOGY CORP	USD	1'145	358	364	1'139	43'949.70	0.02
PARAGON 28 INC	USD		1'666	307	1'359	14'934.61	0.01
PARK HOTELS & RESORTS	USD	9'388	2'939	3'106	9'221	134'786.37	0.07
PARK NATIONAL	USD	737		737			
PATTERSON	USD	3'649	1'117	1'123	3'643	86'901.65	0.04
PATTERSON-UTI ENERGY	USD	9'371	11'183	3'753	16'801	171'170.28	0.09
PBF ENERGY -A-	USD	4'157	2'221	1'485	4'893	201'211.11	0.10
PEGASYSYSTEMS	USD		1'924		1'924	110'190.83	0.06
PENNANT GROUP INC/THE	USD	999	678	527	1'150	18'885.85	0.01
PENNYMAC FINANCIAL SERVICES IN	USD	1'883	732	684	1'931	144'411.99	0.07
PENUMBRA	USD	1'533	725	619	1'639	339'046.14	0.17
PERELLA WEINBERG PARTNERS -A-	USD		1'646	1'646			
PERFICIENT	USD	1'449		1'449			
PETCO HEALTH & WELLNESS CO INC -A-	USD		5'289		5'289	12'108.96	0.01
PETMED EXPRESS	USD		871	871			
PHATHOM PHARMACEUTICALS INC	USD	661	1'803	582	1'882	17'732.23	0.01
PHIBRO ANIMAL HEALTH CORP -A-	USD	760	1'441	527	1'674	19'059.60	0.01
PHYSICIANS REALTY TRUST	USD	9'520	3'531	13'051			
PIEDMONT OFFICE REALTY TRUST -A-	USD	5'127	1'601	1'594	5'134	28'345.44	0.01
PINNACLE FINANCIAL PARTNERS	USD	3'233	1'302	1'174	3'361	244'815.49	0.13
PITNEY BOWES	USD	6'530	1'519	1'479	6'570	23'314.72	0.01
PJT PARTNERS -A-	USD		1'088	51	1'037	96'245.23	0.05
PLAINS GP HOLDINGS -A-	USD	8'582	3'534	3'475	8'641	130'873.68	0.07
PLANET FITNESS -A-	USD	3'551	1'683	1'327	3'907	213'474.04	0.11
PLEXUS	USD	1'201	370	404	1'167	97'006.92	0.05
PLIANT THERAPEUTICS INC	USD		1'866		1'866	26'076.45	0.01
PLUG POWER	USD		22'971		22'971	71'402.67	0.04
POINT BIOPHARMA GLOBAL INC	USD		6'813	6'813			
POTLATCH	USD	3'483	1'519	1'383	3'619	144'073.12	0.07
POWER INTEGRATIONS	USD		2'572		2'572	161'842.97	0.08

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PRA GROUP	USD	1'642	494	523	1'613	36'304.05	0.02
PREMIER	USD	5'128	1'876	1'948	5'056	92'871.24	0.05
PRICESMART	USD	1'123	401	413	1'111	82'314.52	0.04
PRIMERICA	USD	1'583	639	657	1'565	337'987.73	0.17
PRIMORIS SERVICES	USD	2'460	758	954	2'264	78'766.82	0.04
PRIVIA HEALTH GROUP INC	USD	3'271	2'496	1'876	3'891	76'474.26	0.04
PROASSURANCE	USD	2'095	718	539	2'274	24'689.56	0.01
PROCORE TECHNOLOGIES INC	USD		4'159		4'159	285'765.89	0.15
PROG HOLDINGS INC	USD	2'076	644	759	1'961	53'305.75	0.03
PROGRESS SOFTWARE	USD	1'743	882	799	1'826	85'797.86	0.04
PROGYNY INC	USD	3'063	1'756	943	3'876	124'644.87	0.06
PROS HOLDINGS	USD	1'660	585	484	1'761	55'436.43	0.03
PROTO LABS	USD	1'081	322	301	1'102	35'350.91	0.02
PROVENTION BIO INC	USD	3'208		3'208			
PROVIDENCE SERVICE CORP	USD	518	101	154	465	11'481.29	0.01
PROVIDENT FINANCIAL SERVICES	USD		3'018		3'018	40'075.64	0.02
PUBMATIC INC -A-	USD	1'471		1'471			
PULMONX CORP	USD	1'041	1'444	679	1'806	14'662.52	0.01
PVH	USD	2'896	1'133	1'389	2'640	317'714.46	0.16
OCR HOLDINGS	USD	684		684			
QUIDELORTHO CORP	USD	2'152	773	802	2'123	85'246.14	0.04
R1 RCM INC	USD	6'089	2'963	1'899	7'153	88'496.16	0.05
RACKSPACE TECHNOLOGY INC	USD	1'976	2'105	4'081			
RADIAN GROUP	USD	6'839	2'863	2'724	6'978	179'052.49	0.09
RADIUS GLOBAL INFRASTRUCTURE I -A-	USD	3'879		3'879			
RADNET INC	USD	2'094	1'076	611	2'559	85'312.12	0.04
RALPH LAUREN -A-	USD	1'811	670	705	1'776	290'756.17	0.15
RAMBUS	USD		4'732		4'732	246'842.34	0.13
RANPAK HOLDINGS CORP -A-	USD		2'717	644	2'073	8'670.67	0.00
RAPT THERAPEUTICS INC	USD	1'194	428	735	887	6'693.67	0.00
RAYONIER	USD	6'258	2'579	2'568	6'269	190'061.94	0.10
REALOGY HOLDINGS	USD	4'642	1'214	1'882	3'974	21'940.94	0.01
REATA PHARMACEUTICALS INC	USD	1'114	89	1'203			
RECURSION PHARMACEUTICALS INC -A-	USD		6'916		6'916	81'970.94	0.04
REGAL-BELOIT	USD	2'864	1'285	1'185	2'964	447'586.38	0.23
REINSURANCE GROUP AMERICA	USD	2'851	1'271	1'177	2'945	458'617.08	0.24
RENASANT	USD		2'368		2'368	65'912.24	0.03
RENT-A-CENTER	USD	2'343		2'343			
RESIDEO TECHNOLOGIES INC	USD	6'103	2'516	1'886	6'733	132'390.62	0.07
REVANCE THERAPEUTICS	USD	3'631	1'144	1'257	3'518	22'118.41	0.01
REXFORD INDUSTRIAL REALTY	USD	7'969	4'311	2'867	9'413	421'730.51	0.22
RHYTHM PHARMACEUTICALS INC	USD	1'957		1'957			
RIBBON COMMUNICATIONS INC	USD	3'301	1'550	1'141	3'710	9'767.98	0.01
RINGCENTRAL -A-	USD		3'270		3'270	96'230.79	0.05
ROCKET COS INC -A-	USD		6'124		6'124	67'730.56	0.03
ROCKET PHARMACEUTICALS INC	USD	2'529	1'326	989	2'866	73'944.12	0.04
ROGERS	USD	788	396	397	787	77'664.75	0.04
ROYAL GOLD	USD	2'850	1'336	1'192	2'994	270'573.95	0.14
RPC	USD	3'196	1'972	1'035	4'133	26'894.89	0.01
RXO INC	USD	4'446	2'126	1'651	4'921	93'251.43	0.05
RYAN SPECIALTY GROUP HOLDINGS -A-	USD		4'403		4'403	203'083.22	0.10
RYDER SYSTEM	USD	2'205	888	1'099	1'994	200'341.38	0.10
RYERSON HOLDING CORP	USD	651	821	169	1'303	36'234.01	0.02
RYMAN HOSPITALITY PROPERTIES	USD	2'174	1'139	851	2'462	256'857.92	0.13
S & T BANCORP	USD	1'629	528	524	1'633	44'849.89	0.02
SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	USD	9'596	3'893	2'940	10'549	128'931.97	0.07
SAIA	USD	1'115	538	461	1'192	603'956.94	0.31
SALLY BEAUTY	USD	4'462	1'448	1'388	4'522	50'291.41	0.03
SANA BIOTECHNOLOGY INC	USD	3'199	2'811	1'938	4'072	35'999.90	0.02
SANDY SPRING BANCORP	USD	1'822	531	538	1'815	35'128.87	0.02
SAREPTA THERAPEUTICS	USD	3'368	1'819	1'433	3'754	422'789.97	0.22
SCANSOURCE	USD		1'035		1'035	39'399.02	0.02
SCHNEIDER NATIONAL INC -B-	USD	2'637	1'362	1'229	2'770	57'442.13	0.03
SCHNITZER STEEL INDUSTRIES -A-	USD	1'112	357	382	1'087	18'913.69	0.01
SCHOLAR ROCK HOLDING CORP	USD		4'033	1'626	2'407	32'852.44	0.02
SCHOLASTIC	USD	1'184		1'184			
SEA WORLD ENTERTAINMENT	USD	1'851	606	839	1'618	73'160.86	0.04
SEACOAST BANKING CORPORATION OF FLORIDA	USD	3'084		3'084			
SELECT ENERGY SERVICES INC	USD	2'301	4'251	1'236	5'316	39'976.31	0.02
SELECT MEDICAL HOLDINGS	USD	4'460	1'986	1'853	4'593	110'129.57	0.06
SELECTIVE INSURANCE	USD	2'554	1'042	936	2'660	244'722.93	0.13

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SENSIENT TECHNOLOGIES	USD	1'817	624	658	1'783	105'004.39	0.05
SERVICE INTERNATIONAL	USD		6'976	275	6'701	431'868.20	0.22
SERVISFIRST BANCSHARES	USD	2'036	67	2'103			
SHAKE SHACK -A-	USD	1'668		1'668			
SHENANDOAH TELECOMMUNICATIONS	USD	1'977	619	597	1'999	32'846.14	0.02
SHOCKWAVE MEDICAL INC	USD	1'565	729	647	1'647	378'335.94	0.19
SHOE CARNIVAL	USD		932	229	703	20'285.78	0.01
SI-BONE INC	USD	1'210	750	367	1'593	24'337.45	0.01
SIGA TECHNOLOGIES INC	USD	1'901		704	1'197	5'491.51	0.00
SIGHT SCIENCES INC	USD		1'101	1'101			
SIGNIFY HEALTH INC -A-	USD	3'143		3'143			
SILICON LABORATORIES	USD	1'452	594	631	1'415	171'374.15	0.09
SILK ROAD MEDICAL INC	USD	1'640		1'640			
SIMULATIONS PLUS INC	USD	634	192	162	664	24'264.76	0.01
SINCLAIR BROADCAST GROUP -A-	USD	1'853		1'853			
SITE CENTERS CORP	USD	8'025	2'652	2'733	7'944	94'994.59	0.05
SITEONE LANDSCAPE SUPPLY	USD	1'920	907	782	2'045	303'390.19	0.16
SJW	USD	983	630	358	1'255	60'847.09	0.03
SL GREEN REALTY CORPORATION	USD	2'814	935	1'014	2'735	116'756.16	0.06
SLEEP NUMBER CORP	USD	876		876			
SLM	USD	10'791	4'725	6'534	8'982	164'748.77	0.08
SMARTSHEET INC -A-	USD	5'449	87	5'536			
SONOCO PRODUCTS	USD	4'158	1'918	1'776	4'300	214'614.06	0.11
SONOS INC	USD	5'665	1'767	2'301	5'131	85'664.37	0.04
SOUTH STATE	USD		3'386	87	3'299	244'133.98	0.13
SOUTHSIDE BANCSHARES	USD	1'246	343	363	1'226	30'940.44	0.02
SOUTHWEST GAS	USD	2'854	1'268	1'593	2'529	151'766.02	0.08
SOVOS BRANDS INC	USD	1'529	1'855	669	2'715	54'484.63	0.03
SPARTANNASH	USD	1'807	441	793	1'455	26'995.25	0.01
SPECTRUM BRANDS HOLDINGS INC	USD	1'801		1'801			
SPIRE	USD	2'258	1'093	972	2'379	124'266.90	0.06
SPROUT SOCIAL INC -A-	USD	1'948	869	659	2'158	117'473.61	0.06
SPROUTS FARMERS MARKET	USD	4'507	2'047	2'071	4'483	246'485.57	0.13
SPS COMMERCE	USD	1'549	612	569	1'592	259'567.37	0.13
SPX TECHNOLOGIES INC	USD	1'925	781	682	2'024	208'862.72	0.11
STAAR SURGICAL	USD	1'709	602	737	1'574	43'298.78	0.02
STAR GROUP LP	USD	1'397	457	526	1'328	12'781.39	0.01
STARWOOD PROPERTY TRUST	USD	13'032	5'275	4'625	13'682	245'655.60	0.13
STEELCASE -A-	USD	4'481		4'481			
STEM INC	USD		5'876		5'876	13'866.81	0.01
STEPAN	USD	984	303	344	943	74'068.99	0.04
STERLING CHECK CORP	USD	3'523	512	2'843	1'192	16'447.70	0.01
STERLING CONSTRUCTION	USD	1'259	545	383	1'421	133'436.33	0.07
STEVEN MADDEN	USD	3'077	1'199	1'230	3'046	114'851.43	0.06
STEWART INFORMATION SERVICES	USD	1'146			1'146	63'554.62	0.03
STIFEL FINANCIAL	USD		4'673	103	4'570	305'273.36	0.16
STONEX GROUP INC	USD	723	687	228	1'182	72'087.48	0.04
SUMMIT HOTEL PROPERTIES	USD		4'498		4'498	25'428.13	0.01
SUMMIT MATERIALS -A-	USD	5'036	2'158	1'915	5'279	198'536.84	0.10
SUNCOKE ENERGY	USD	4'623	1'093	2'256	3'460	32'630.63	0.02
SUNNOVA ENERGY INTERNATIONAL I	USD	4'303	2'385	1'320	5'368	34'411.51	0.02
SUNRUN (reg. shares)	USD	8'074	4'318	2'600	9'792	103'814.44	0.05
SUNSTONE HOTEL INVESTORS	USD	8'716	3'078	3'434	8'360	82'375.15	0.04
SURGERY PARTNERS	USD	3'003	1'005	1'054	2'954	80'714.61	0.04
SURMODICS	USD	560		560			
SVMK INC	USD	5'980		5'980			
SYNAPTICS	USD	1'737	36	1'773			
SYNEOS HEALTH INC	USD		2'956	2'956			
SYNNEX	USD	1'855	45	1'900			
SYNOVUS FINANCIAL	USD	6'169	2'445	2'230	6'384	213'279.97	0.11
TALOS ENERGY INC	USD	2'382	5'117	942	6'557	76'157.00	0.04
TANDEM DIABETES CARE INC	USD	2'706	852	824	2'734	64'110.56	0.03
TANGO THERAPEUTICS INC	USD	2'005	1'725	1'555	2'175	21'316.42	0.01
TAPESTRY INC	USD	10'431	4'124	4'241	10'314	431'672.92	0.22
TARSUS PHARMACEUTICALS INC	USD		1'088	227	861	28'977.02	0.01
TAYLOR MORRISON HOME -A-	USD	4'502	2'066	1'762	4'806	239'572.40	0.12
TEGNA	USD	9'148	3'072	4'095	8'125	100'235.46	0.05
TEJON RANCH	USD	764	566	450	880	12'886.49	0.01
TELADOC HEALTH INC	USD		7'826	393	7'433	98'701.86	0.05
TELEPHONE AND DATA SYSTEMS	USD	4'152	1'282	1'228	4'206	56'665.74	0.03
TENABLE HOLDINGS INC	USD		5'048		5'048	214'074.87	0.11

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
TENNANT	USD	735	228	223	740	73'756.39	0.04
TERADATA (when issued)	USD	4'348	1'756	1'709	4'395	145'592.01	0.07
TEREX	USD	2'875	1'209	1'085	2'999	151'450.17	0.08
TETRA TECHNOLOGIES	USD		6'875	1'732	5'143	17'662.05	0.01
TFS FINANCIAL	USD	3'092		3'092			
THE CHEFS' WAREHOUSE	USD	1'438	532	451	1'519	50'841.17	0.03
THE HOWARD HUGHES HOLDING CORPORATION	USD		1'487		1'487	100'037.81	0.05
THE ODP CORPORATION	USD		1'461		1'461	72'661.57	0.04
THE RMR GROUP -A-	USD	578	215	160	633	13'639.47	0.01
THE SHYFT GROUP INC	USD	1'782	411	820	1'373	12'464.91	0.01
THE ST JOE COMPANY	USD	1'321	560	393	1'488	70'584.57	0.04
THE WENDY'S	USD	7'836	3'068	3'291	7'613	121'404.32	0.06
THOR INDUSTRIES	USD	2'345	914	1'051	2'208	249'217.88	0.13
TIDEWATER INC	USD	640	167	307	500	30'832.87	0.02
TILRAY INC -2-	USD	26'869	13'070	9'040	30'899	47'070.67	0.02
TOPBUILD - WHEN ISSUED	USD		1'478	53	1'425	504'906.68	0.26
TRAEGER INC	USD	2'010	994	3'004			
TRAVELCENTERS OF AMERICAPROPERTIES	USD	632		632			
TREACE MEDICAL CONCEPTS INC	USD	595	1'929	463	2'061	24'391.42	0.01
TREEHOUSE FOODS	USD	2'207	677	751	2'133	67'222.15	0.03
TREX	USD	4'652	2'072	1'858	4'866	393'174.53	0.20
TRI POINTE HOMES	USD	4'503	1'318	1'596	4'225	131'626.82	0.07
TRICO BANCSHARES	USD	1'186	466	326	1'326	39'010.35	0.02
TRIMAS	USD		1'768		1'768	36'585.58	0.02
TRINET GROUP	USD	1'710	645	879	1'476	166'375.79	0.09
TRINITY INDUSTRIES	USD	3'280	1'102	1'137	3'245	72'521.40	0.04
TRIUMPH	USD	2'433	1'358	577	3'214	39'338.75	0.02
TRIUMPH BANCORP INC	USD		944		944	62'343.78	0.03
TRUEBLUE	USD	1'415	327	466	1'276	13'202.26	0.01
TRUPANION INC	USD	1'571	707	803	1'475	34'743.67	0.02
TRUSTMARK	USD	2'339	785	676	2'448	57'899.83	0.03
TTEC HOLDINGS INC	USD	745	238	198	785	12'062.16	0.01
UGI	USD		9'337		9'337	201'269.81	0.10
ULTRAGENYX PHARMACEUTICAL	USD	2'771	1'462	821	3'412	155'391.55	0.08
UMB FINANCIAL	USD		2'047		2'047	147'102.85	0.08
UNISYS	USD	2'532	1'033	3'565			
UNITED BANKSHARES	USD	5'682	2'426	2'089	6'019	183'860.53	0.09
UNITED COMMUNITY BANKS	USD	4'448	139	4'587			
UNITED NATURAL FOODS	USD	2'691	735	967	2'459	33'800.36	0.02
UNITED STATES CELLULAR	USD	553	385	287	651	20'000.54	0.01
UNITED STATES LIME & MINERALS	USD	85		85			
UNITI GROUP	USD	9'526	3'356	2'729	10'153	52'390.42	0.03
UNITIL	USD	605	212	140	677	30'379.31	0.02
UNIVERSAL DISPLAY	USD	1'937	27	1'964			
UPWORK INC	USD	4'707	1'689	1'328	5'068	58'461.21	0.03
US FOODS HOLDING	USD	8'640	4'937	3'184	10'393	464'813.79	0.24
US PHYSICAL THERAPY	USD	509		509			
US SILICA HOLDINGS	USD	3'045	1'072	879	3'238	32'789.48	0.02
VAALCO ENERGY	USD	4'335	4'335		4'335	17'024.87	0.01
VALLEY NATIONAL BANCORP	USD	18'408	7'587	6'954	19'041	137'319.91	0.07
VALMONT INDUSTRIES	USD	898	419	400	917	171'128.22	0.09
VALVOLINE	USD	7'506	2'751	4'750	5'507	206'772.19	0.11
VARIAN IMAGING (when issued)	USD	1'556	529	394	1'691	25'611.32	0.01
VARONIS SYSTEMS	USD	4'567	156	4'723			
VAXCYTE INC	USD		4'024		4'024	261'572.38	0.13
VECTRUS (when issued)	USD	435	187	102	520	17'628.85	0.01
VEECO INSTRUMENTS	USD	2'165	908	716	2'357	75'153.29	0.04
VERINT SYSTEMS	USD		2'698		2'698	75'097.64	0.04
VERIS RESIDENTIAL INC	USD		3'094		3'094	39'777.09	0.02
VERITEX HOLDINGS INC	USD		2'283		2'283	39'462.63	0.02
VERITIV	USD	571	175	746			
VERU INC	USD	2'411	2'482	4'893			
VERVE THERAPEUTICS INC	USD	1'220	1'943	849	2'314	34'741.42	0.02
VICTORY CAPITAL HOLDINGS INC -A-	USD	634	873	140	1'367	46'259.27	0.02
VIEWRAY INC	USD	5'231		5'231			
VIMEO INC	USD	5'871	1'889	1'575	6'185	26'087.66	0.01
VIR BIOTECHNOLOGY INC	USD	2'938		2'938			
VIRGIN GALACTIC HOLDINGS INC	USD	9'332	8'070	2'975	14'427	22'104.73	0.01
VIRIDIAN THERAPEUTICS INC	USD		1'869		1'869	30'792.36	0.02
VIRTUAL FINANCIAL -A-	USD	3'705	1'404	1'230	3'879	61'653.37	0.03
VIRTUS INVESTMENT PARTNERS	USD	309	100	101	308	63'008.22	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
VISHAY PRECISION GROUP INC	USD	763	136	402	497	15'120.44	0.01
VISTEON	USD	1'206	448	458	1'196	119'132.55	0.06
VITAL FARMS INC	USD	1'053	641	480	1'214	19'209.97	0.01
VONTIER CORP	USD	6'680	2'886	2'755	6'811	257'892.79	0.13
VOYA FINANCIAL	USD	4'222	2'066	1'684	4'604	277'138.74	0.14
WABASH NATIONAL	USD	2'406	614	1'024	1'996	47'947.37	0.02
WALKER DUNLOP	USD		1'510		1'510	126'821.86	0.07
WASHINGTON FEDERAL	USD		3'283		3'283	78'747.69	0.04
WASHINGTON REAL ESTAT INVESTMENT TRUST	USD	3'599	1'167	1'087	3'679	41'725.88	0.02
WASHINGTON TRUST BANCORP	USD	688	199	192	695	15'752.64	0.01
WATTS WATER TECHNOLOGIES	USD	1'171	553	517	1'207	216'765.84	0.11
WD-40	USD	563	213	172	604	142'745.73	0.07
WERNER ENTERPRISES	USD	2'346	894	708	2'532	89'495.45	0.05
WESCO INTERNATIONAL	USD	1'939	783	708	2'014	265'113.27	0.14
WESTERN ALLIANCE BANCORP	USD	4'645	1'929	2'034	4'540	230'790.15	0.12
WESTERN UNION	USD		16'672		16'672	196'868.55	0.10
WEX	USD	1'859	840	764	1'935	374'395.13	0.19
WIDOPENWEST INC	USD	2'060		2'060			
WILLIAMS-SONOMA	USD	2'807	1'284	4'091			
WILLSCOT MOBILE MINI HOLDINGS -A-	USD	9'016	3'474	3'734	8'756	368'162.03	0.19
WINGSTOP	USD	1'282	554	532	1'304	403'094.09	0.21
WINMARK CORP	USD	125	47	49	123	41'108.72	0.02
WINNEBAGO INDUSTRIES	USD	1'246	442	415	1'273	80'406.12	0.04
WINTRUST FINANCIAL	USD	2'611	57	2'668			
WISDOMTREE INVESTMENT	USD		4'633		4'633	32'881.92	0.02
WOLFSPEED INC	USD		5'477		5'477	125'490.22	0.06
WOLVERINE WORLDWIDE	USD	3'317	1'063	1'057	3'323	29'758.51	0.02
WORKHORSE GROUP INC	USD	6'078	2'839	8'917			
WORKIVA INC	USD	2'000	857	781	2'076	157'431.36	0.08
WORLD FUEL SERVICES	USD	2'565	1'063	1'027	2'601	55'792.72	0.03
WORLD WRESTLING ENTERTAINMENT	USD	1'824	90	1'914			
WORTHINGTON INDUSTRIES	USD	1'428		1'428			
WSFS FINANCIAL	USD	2'563	820	790	2'593	96'788.95	0.05
WYNDHAM DESTINATIONS INC	USD	3'545	1'385	1'637	3'293	129'587.15	0.07
XENIA HOTELS & RESORTS	USD	4'569	1'389	1'300	4'658	62'919.42	0.03
XEROX HOLDINGS CORP	USD	4'861	1'588	1'499	4'950	81'291.27	0.04
XPEL INC	USD	801	388	248	941	43'568.25	0.02
XPERI INC	USD		2'136	400	1'736	16'754.06	0.01
XYLEM	USD		1'726	1'726			
YELP -A-	USD	2'863	1'013	1'098	2'778	94'031.96	0.05
YETI HOLDINGS INC	USD	3'755	1'423	1'302	3'876	140'071.89	0.07
YORK WATER	USD	829	184	415	598	18'640.79	0.01
ZIFF DAVIS	USD		2'233	178	2'055	124'424.97	0.06
ZIONS BANCORP	USD	6'324	2'675	2'528	6'471	224'676.70	0.12
ZOOMINFO TECHNOLOGIES INC -A-	USD		16'500		16'500	243'510.57	0.13
ZUMIEZ	USD	783	532	309	1'006	15'608.59	0.01
ZUORA INC -A-	USD	5'087	1'617	1'548	5'156	36'684.63	0.02
ZURN WATER SOLUTIONS CORPORATION	USD	7'527	187	7'714			
ZYMEWORKS INC	USD		1'980	468	1'512	15'990.23	0.01
						<b>77'871'851.28</b>	<b>40.11</b>
<b>Virgin Islands (UK)</b>							
BIOHAVEN LTD	USD		3'455	167	3'288	139'379.13	0.07
ESTABLISHMENT LABS HOLDINGS IN	USD	812	675	413	1'074	43'200.65	0.02
						<b>182'579.78</b>	<b>0.09</b>
<b>Total Shares (and equity-type securities)</b>						<b>157'284'504.51</b>	<b>81.01</b>
<b>Collective Investment Scheme</b>							
<b>Ireland</b>							
CSIF IE MSCI USA SMALL CAP ESG -B USD- EUR	USD	158'614	90'178	4'300	244'492	35'622'195.77	18.35
						<b>35'622'195.77</b>	<b>18.35</b>
<b>Total Collective Investment Scheme</b>						<b>35'622'195.77</b>	<b>18.35</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>192'906'700.28</b>	<b>99.36</b>

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
KAROON ENERGY LTD (rights) 06.12.2023	AUD		6'264	6'264		0.00	0.00
<b>Austria</b>							
LENZING AG (rights) 05.07.2023	EUR		554	554		0.00	0.00
<b>Denmark</b>							
NKT A/S	DKK		426	426		0.00	0.00
<b>Finland</b>							
FINNAIR OYJ	EUR		343'845	343'845		0.00	0.00
<b>Luxembourg</b>							
SHURGARD SELF STORAGE EUROPE S	EUR	1'523		1'523		0.00	0.00
<b>Singapore</b>							
CAPITALAND INDIA TRUST (rights) 10.07.2023	SGD		3'855	3'855			
KEPPEL INFRASTRUCTURE TRUST (rights) 10.05.2023	SGD		7'650	7'650		0.00	0.00
<b>Sweden</b>							
CASTELLUM AB (rights) 29.05.2023	SEK		11'152	11'152		0.00	0.00
<b>United Kingdom</b>							
CAPRICORN ENERGY PLC	GBP		6'201	6'201			
SHAFTESBURY	GBP	10'268		10'268		0.00	0.00
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
LIFESTYLE COMMUNITIES LTD (rights) 14.03.2024	AUD		1'019		1'019	0.00	0.00
ORORA LTD (rights) 25.09.2023	AUD		12'743	12'743		0.00	0.00
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Japan</b>							
TOPIX SEC 1 Index -10000- 03/23	JPY	1		1			
TOPIX SEC 1 Index -10000- 06/23	JPY		1	1			
TOPIX SEC 1 Index -10000- 09/23	JPY		3	3			
TOPIX SEC 1 Index -10000- 12/23	JPY		4	4			
TOPIX SEC 1 Index -10000- 03/24	JPY		9	7	2	0.00	0.00
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>United States</b>							
RUSSELL INDICES Index -50- 03/23	USD	12	4	16			
RUSSELL INDICES Index -50- 06/23	USD		39	39			
RUSSELL INDICES Index -50- 09/23	USD		26	26			
RUSSELL INDICES Index -50- 12/23	USD		45	45			
RUSSELL INDICES Index -50- 03/24	USD		31	23	8	0.00	0.00
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Warrants</b>							
<b>United States</b>							
CASSAVA SCIENCES INC (wts) 23-22.12.2028	USD		667	667		0.00	0.00
<b>Total Warrants</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>

400 CSIF (CH) Equity World ex CH Small Cap ESG Blue  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>0.00</b>	<b>0.00</b>
<b>Total investments</b>						<b>192'906'700.28</b>	<b>99.36</b>
Cash at banks						1'042'664.54	0.54
Time deposit						0.00	0.00
Other assets						195'503.65	0.10
<b>Total fund assets</b>						<b>194'144'868.47</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						50'827.89	0.03
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>194'094'040.58</b>	<b>99.97</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	192'906'700.28	99.36
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	1'038'611.14	0.54%	1'203'918.85	0.70%
<b>Total commitment-increasing positions</b>	<b>1'038'611.14</b>	<b>0.54%</b>	<b>1'203'918.85</b>	<b>0.70%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
<b>Total commitment-reducing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'158.49	1'049.86	1'785.03
<b>Unit class ZB</b>				
Total net assets in millions	CHF	289.28	255.43	239.09
Asset value per share	CHF	2'066.73	1'762.47	1'864.97
<b>Unit class DB</b>				
Total net assets in millions	CHF	81.08	113.11	109.55
Asset value per share	CHF	1'644.46	1'403.39	1'486.34
<b>Unit class QB</b>				
Total net assets in millions	CHF	434.89	375.91	1'171.59
Asset value per share	CHF	2'369.28	2'024.46	2'144.66
<b>Unit class FB</b>				
Total net assets in millions	CHF	190.25	139.22	116.43
Asset value per share	CHF	1'763.72	1'506.76	1'597.33
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	62.29	55.76	29.24
Asset value per share	CHF	1'829.54	1'522.40	1'649.73
<b>Unit class QBH</b>				
Total net assets in millions	CHF	74.39	89.05	100.62
Asset value per share	CHF	1'926.27	1'605.70	1'742.95
<b>Unit class FBH</b>				
Total net assets in millions	CHF	26.31	21.38	18.52
Asset value per share	CHF	1'732.62	1'445.89	1'571.34

## Appropriation of net income

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF 30.601	CHF 24.486	CHF 34.816
Less 35% Swiss withholding tax	CHF 10.710	CHF 8.570	CHF 12.186
<b>For Accumulation retained earnings</b>	<b>CHF 19.891</b>	<b>CHF 15.916</b>	<b>CHF 22.630</b>
<b>Coupon no. income</b>	<b>16</b>	<b>16</b>	<b>11</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class FB	Unit class ZBH	Unit class QBH
For Accumulation available earnings	CHF 24.712	CHF 27.649	CHF 28.400
Less 35% Swiss withholding tax	CHF 8.649	CHF 9.677	CHF 9.940
<b>For Accumulation retained earnings</b>	<b>CHF 16.063</b>	<b>CHF 17.972</b>	<b>CHF 18.460</b>
<b>Coupon no. income</b>	<b>7</b>	<b>8</b>	<b>7</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class FBH
For Accumulation available earnings	CHF 25.635
Less 35% Swiss withholding tax	CHF 8.972
<b>For Accumulation retained earnings</b>	<b>CHF 16.663</b>
<b>Coupon no. income</b>	<b>7</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
HONG KONG DOLLAR	0.112478
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	363'113.28	7'816'023.62
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	2'220'225.83	2'070'887.21
- Units of other collective investment schemes	1'155'569'936.65	1'039'063'476.16
Derivatives financial instruments	58'499.39	31'724.10
Other assets	2'597'726.23	1'350'592.64
<b>Total fund assets, less</b>	<b>1'160'809'501.38</b>	<b>1'050'332'703.73</b>
Other liabilities	115'586.02	106'682.36
Due to bank	2'200'656.09	368'736.59
<b>Net assets</b>	<b>1'158'493'259.27</b>	<b>1'049'857'284.78</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'049'857'284.78	1'785'034'857.23
Delivery withholding tax	-7'608'839.22	-8'632'465.60
Issue of units	247'946'779.53	345'020'816.03
Redemption of units	-313'049'535.58	-974'942'078.49
Other items from unit transactions	1'882'745.99	-35'602'392.59
Total income	179'464'823.77	-61'021'451.80
<b>Net assets at end of reporting period</b>	<b>1'158'493'259.27</b>	<b>1'049'857'284.78</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	610'476.759	908'314.702
Number of units issued	128'811.361	195'977.705
Number of units redeemed	-170'739.634	-493'815.648
<b>Number at the end of the reporting period</b>	<b>568'548.486</b>	<b>610'476.759</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
255'426'395.82	239'088'724.30	113'112'195.77	109'548'915.21	375'906'523.76	1'171'591'728.02	139'217'473.72	116'431'991.42
-1'811'432.80	-1'275'633.19	-793'782.63	-618'061.35	-3'096'751.40	-5'349'488.98	-956'381.42	-621'122.95
22'457'839.99	56'300'007.37	2'573'213.10	37'611'218.94	158'393'980.54	162'418'600.35	46'972'391.70	41'558'639.59
-29'982'065.44	-29'057'662.08	-48'034'659.91	-28'036'239.73	-163'635'523.83	-886'557'260.73	-22'865'152.69	-12'012'759.51
-1'081'844.84	3'882'666.47	1'877'439.77	695'166.81	1'336'157.49	-45'717'571.72	-883'473.85	1'550'179.25
44'268'319.74	-13'511'707.05	12'347'356.18	-6'088'804.11	65'989'717.85	-20'479'483.18	28'760'394.65	-7'689'454.08
<b>289'277'212.47</b>	<b>255'426'395.82</b>	<b>81'081'762.28</b>	<b>113'112'195.77</b>	<b>434'894'104.41</b>	<b>375'906'523.76</b>	<b>190'245'252.11</b>	<b>139'217'473.72</b>
144'925.176	128'199.971	80'599.488	73'703.635	185'682.088	546'283.468	92'395.339	72'891.462
11'194.865	33'424.502	1'805.687	26'705.839	75'314.669	77'171.412	30'026.193	27'425.484
-16'151.551	-16'699.297	-33'099.283	-19'809.986	-77'441.248	-437'772.792	-14'555.869	-7'921.607
<b>139'968.490</b>	<b>144'925.176</b>	<b>49'305.892</b>	<b>80'599.488</b>	<b>183'555.509</b>	<b>185'682.088</b>	<b>107'865.663</b>	<b>92'395.339</b>
(CHF)							
<b>2'066.73</b>	<b>1'762.47</b>	<b>1'644.46</b>	<b>1'403.39</b>	<b>2'369.28</b>	<b>2'024.46</b>	<b>1'763.72</b>	<b>1'506.76</b>

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	55'764'899.93	29'240'164.64
Delivery withholding tax	-393'235.42	-161'287.17
Issue of units	5'461'555.19	28'055'591.00
Redemption of units	-9'886'801.03	-74'520.34
Other items from unit transactions	539'235.13	3'071'208.05
Total income	10'808'343.54	-4'366'256.25
<b>Net assets at end of reporting period</b>	<b>62'293'997.34</b>	<b>55'764'899.93</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	36'629.638	17'724.236
Number of units issued	3'236.144	18'954.427
Number of units redeemed	-5'816.812	-49.025
<b>Number at the end of the reporting period</b>	<b>34'048.970</b>	<b>36'629.638</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'829.54</b>	<b>1'522.40</b>

Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
89'054'672.39	100'615'273.77	21'375'123.93	18'518'060.41
-415'035.93	-506'005.02	-142'219.62	-100'866.94
6'283'213.19	13'103'169.49	5'804'585.82	5'973'589.29
-33'455'384.22	-17'580'843.59	-5'189'948.46	-1'622'792.51
130'750.00	562'060.93	-35'517.71	353'897.62
12'796'591.35	-7'138'983.19	4'494'100.46	-1'746'763.94
<b>74'394'806.78</b>	<b>89'054'672.39</b>	<b>26'306'124.42</b>	<b>21'375'123.93</b>
55'461.705	57'727.027	14'783.325	11'784.903
3'487.483	8'182.183	3'746.320	4'113.858
-20'328.079	-10'447.505	-3'346.792	-1'115.436
<b>38'621.109</b>	<b>55'461.705</b>	<b>15'182.853</b>	<b>14'783.325</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>1'926.27</b>	<b>1'605.70</b>	<b>1'732.62</b>	<b>1'445.89</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	146'754.49	118'619.68
Negative interest	-1'129.21	-22'105.33
Income from securities lending	1'819.70	7'328.05
Substitute payments	415.39	5'018.26
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	30'686.24	55'825.11
- Units of other collective investment schemes	17'568'271.66	24'722'333.27
Current income paid in on issued units	852'517.02	1'389'301.78
<b>Total income</b>	<b>18'599'335.29</b>	<b>26'276'320.82</b>
<b>Expenses</b>		
Interest paid	583.73	655.28
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	1'193'536.48	1'713'416.17
Other expenses	18'504.66	4'046.29
Current net income paid out on redeemed units	1'367'929.68	4'483'935.69
<b>Total expenses</b>	<b>2'594'607.55</b>	<b>6'216'054.43</b>
<b>Net income before tax adjustment</b>	<b>16'004'727.74</b>	<b>20'060'266.39</b>
Tax adjustment due to income from target funds	969'417.62	1'441'354.69
<b>Net income after tax adjustment</b>	<b>16'974'145.36</b>	<b>21'501'621.08</b>
Realised capital gains and losses	18'830'862.38	44'113'833.67
Partial transfer due to income from target funds	-969'417.62	-1'441'354.69
<b>Realized income</b>	<b>34'835'590.12</b>	<b>64'174'100.06</b>
Unrealized capital gain/losses	144'629'233.65	-125'195'551.86
<b>Total income</b>	<b>179'464'823.77</b>	<b>-61'021'451.80</b>
<b>Application of net income</b>		
Net income of financial year	16'974'145.36	21'501'621.08
<b>Net income available for distribution</b>	<b>16'974'145.36</b>	<b>21'501'621.08</b>
Distribution/delivery withholding taxes (35%)	5'940'950.75	7'525'567.23
For investment of retained earnings (65%)	11'033'194.61	13'976'053.85

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
36'046.73	22'770.38	13'333.62	10'050.87	54'129.17	57'221.53	22'382.16	12'932.90
-277.96	-3'234.18	-103.32	-1'501.63	-415.40	-13'635.61	-171.80	-1'710.30
450.25	1'313.75	171.69	555.63	662.20	3'916.18	279.37	713.88
103.12	1'060.42	36.80	498.32	159.31	2'037.91	59.64	633.40
7'527.13	8'698.99	2'905.51	3'983.49	11'605.37	32'781.32	4'439.18	4'820.19
4'307'779.53	4'943'139.52	1'495'232.04	2'246'222.94	6'652'633.42	11'742'997.22	2'665'551.92	2'655'503.30
122'095.53	392'152.52	3'176.23	195'957.80	440'370.31	399'013.78	199'476.17	163'345.77
<b>4'473'724.33</b>	<b>5'365'901.40</b>	<b>1'514'752.57</b>	<b>2'455'767.42</b>	<b>7'159'144.38</b>	<b>12'224'332.33</b>	<b>2'892'016.64</b>	<b>2'836'239.14</b>
144.03	133.13	48.80	57.41	220.12	302.34	88.92	73.44
3'463.04	2'481.22	1'280.80	1'099.74	5'215.57	7'421.02	2'121.79	1'364.72
0.00	0.00	81'767.68	88'100.06	577'849.84	1'128'968.45	344'929.90	274'210.88
4'243.44	635.59	1'502.93	286.76	6'364.96	1'368.57	2'687.19	361.96
182'717.90	187'442.53	291'117.49	172'272.10	702'333.11	4'034'785.55	95'955.57	46'332.58
<b>190'568.41</b>	<b>190'692.47</b>	<b>375'717.70</b>	<b>261'816.07</b>	<b>1'291'983.60</b>	<b>5'172'845.93</b>	<b>445'783.37</b>	<b>322'343.58</b>
<b>4'283'155.92</b>	<b>5'175'208.93</b>	<b>1'139'034.87</b>	<b>2'193'951.35</b>	<b>5'867'160.78</b>	<b>7'051'486.40</b>	<b>2'446'233.27</b>	<b>2'513'895.56</b>
0.00	0.00	68'255.91	52'271.59	523'509.84	1'055'739.05	219'318.65	141'607.74
<b>4'283'155.92</b>	<b>5'175'208.93</b>	<b>1'207'290.78</b>	<b>2'246'222.94</b>	<b>6'390'670.62</b>	<b>8'107'225.45</b>	<b>2'665'551.92</b>	<b>2'655'503.30</b>
4'027'910.62	11'932'332.65	1'130'661.84	5'287'503.88	6'067'702.49	17'578'391.68	2'651'042.92	6'513'560.04
0.00	0.00	-68'255.91	-52'271.59	-523'509.84	-1'055'739.05	-219'318.65	-141'607.74
<b>8'311'066.54</b>	<b>17'107'541.58</b>	<b>2'269'696.71</b>	<b>7'481'455.23</b>	<b>11'934'863.27</b>	<b>24'629'878.08</b>	<b>5'097'276.19</b>	<b>9'027'455.60</b>
35'957'253.20	-30'619'248.63	10'077'659.47	-13'570'259.34	54'054'854.58	-45'109'361.26	23'663'118.46	-16'716'909.68
<b>44'268'319.74</b>	<b>-13'511'707.05</b>	<b>12'347'356.18</b>	<b>-6'088'804.11</b>	<b>65'989'717.85</b>	<b>-20'479'483.18</b>	<b>28'760'394.65</b>	<b>-7'689'454.08</b>
4'283'155.92	5'175'208.93	1'207'290.78	2'246'222.94	6'390'670.62	8'107'225.45	2'665'551.92	2'655'503.30
<b>4'283'155.92</b>	<b>5'175'208.93</b>	<b>1'207'290.78</b>	<b>2'246'222.94</b>	<b>6'390'670.62</b>	<b>8'107'225.45</b>	<b>2'665'551.92</b>	<b>2'655'503.30</b>
1'499'104.56	1'811'323.07	422'551.77	786'178.03	2'236'734.65	2'837'528.87	932'943.16	929'426.12
2'784'051.36	3'363'885.86	784'739.01	1'460'044.91	4'153'935.97	5'269'696.58	1'732'608.76	1'726'077.18

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	8'355.85	4'754.63
Negative interest	-64.25	-457.66
Income from securities lending	103.07	214.88
Substitute payments	22.95	261.00
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	1'703.12	1'364.49
- Units of other collective investment schemes	961'031.64	942'252.71
Current income paid in on issued units	33'032.79	178'181.69
<b>Total income</b>	<b>1'004'185.17</b>	<b>1'126'571.74</b>
<b>Expenses</b>		
Interest paid	32.63	27.29
Audit expenses	793.40	462.09
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	0.00
Other expenses	1'502.51	395.12
Current net income paid out on redeemed units	60'423.62	444.36
<b>Total expenses</b>	<b>62'752.16</b>	<b>1'328.86</b>
<b>Net income before tax adjustment</b>	<b>941'433.01</b>	<b>1'125'242.88</b>
Tax adjustment due to income from target funds	0.00	0.00
<b>Net income after tax adjustment</b>	<b>941'433.01</b>	<b>1'125'242.88</b>
Realised capital gains and losses	1'889'892.99	939'764.90
Partial transfer due to income from target funds	0.00	0.00
<b>Realized income</b>	<b>2'831'326.00</b>	<b>2'065'007.78</b>
Unrealized capital gain/losses	7'977'017.54	-6'431'264.03
<b>Total income</b>	<b>10'808'343.54</b>	<b>-4'366'256.25</b>
<b>Application of net income</b>		
Net income of financial year	941'433.01	1'125'242.88
<b>Net income available for distribution</b>	<b>941'433.01</b>	<b>1'125'242.88</b>
Distribution/delivery withholding taxes (35%)	329'501.54	393'835.00
For investment of retained earnings (65%)	611'931.47	731'407.88

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Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
9'206.14	8'861.93	3'300.82	2'027.44
-71.23	-1'296.07	-25.25	-269.88
112.03	501.92	41.09	111.81
24.71	428.43	8.86	98.78
1'841.60	3'427.43	664.33	749.20
1'096'823.45	1'781'743.15	389'219.66	410'474.43
31'127.10	42'720.37	23'238.89	17'929.85
<b>1'139'063.80</b>	<b>1'836'387.16</b>	<b>416'448.40</b>	<b>431'121.63</b>
36.29	50.14	12.94	11.53
866.59	958.77	311.81	213.44
115'261.76	159'683.44	73'727.30	62'453.34
1'616.73	816.72	586.90	181.57
16'156.90	37'521.18	19'225.09	5'137.39
<b>133'938.27</b>	<b>199'030.25</b>	<b>93'864.04</b>	<b>67'997.27</b>
<b>1'005'125.53</b>	<b>1'637'356.91</b>	<b>322'584.36</b>	<b>363'124.36</b>
91'697.92	144'386.24	66'635.30	47'350.07
<b>1'096'823.45</b>	<b>1'781'743.15</b>	<b>389'219.66</b>	<b>410'474.43</b>
2'262'666.55	1'501'588.48	800'984.97	360'692.04
-91'697.92	-144'386.24	-66'635.30	-47'350.07
<b>3'267'792.08</b>	<b>3'138'945.39</b>	<b>1'123'569.33</b>	<b>723'816.40</b>
9'528'799.27	-10'277'928.58	3'370'531.13	-2'470'580.34
<b>12'796'591.35</b>	<b>-7'138'983.19</b>	<b>4'494'100.46</b>	<b>-1'746'763.94</b>
1'096'823.45	1'781'743.15	389'219.66	410'474.43
<b>1'096'823.45</b>	<b>1'781'743.15</b>	<b>389'219.66</b>	<b>410'474.43</b>
383'888.20	623'610.09	136'226.87	143'666.05
712'935.25	1'158'133.06	252'992.79	266'808.38

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Israel</b>							
AZRIELI GROUP	ILS	1'024			1'024	65'337.43	0.01
BANK HAPOALIM	ILS	27'983			27'983	235'811.05	0.02
BANK LEUMI LE-ISRAEL	ILS	34'016			34'016	250'924.27	0.02
BEZEO THE ISRAEL TELECOMMUNICATION	ILS	45'728		45'728			
CHECK POINT SOFTWARE TECHNOLOGIES	USD	2'210			2'210	312'184.01	0.03
CYBERARK SOFTWARE	USD	982			982	228'076.37	0.02
ELBIT SYSTEMS	ILS	642			642	125'676.29	0.01
FIRST INTERNATIONAL BANK OF ISRAEL	ILS	1'226		1'226			
ICL GROUP LTD	ILS	11'020			11'020	51'322.92	0.00
ISRAEL DISCOUNT BANK -A-	ILS	28'589			28'589	131'243.10	0.01
MIZRAHI TEFAHOT BANK	ILS	3'511			3'511	122'312.49	0.01
NICE	ILS	1'239			1'239	267'805.90	0.02
TEVA PHARMACEUTICAL INDUSTRIES ADR	USD	23'940			23'940	277'210.55	0.02
TOWER SEMICONDUCTOR	ILS	2'352		2'352			
WIX.COM	USD	1'234			1'234	152'321.45	0.01
						<b>2'220'225.83</b>	<b>0.19</b>
<b>Total Shares (and equity-type securities)</b>						<b>2'220'225.83</b>	<b>0.19</b>
<b>Collective Investment Scheme</b>							
<b>Ireland</b>							
CREDIT SUISSE INDEX FUND (IE) ETF ICAV - CSIF (IE) MSCI USA BLUE UCITS ETF -B- USD	USD	2'289'800	351'607	461'229	2'180'178	379'818'031.06	32.72
MSCI USA SOURCE ETF -A-	USD	2'984'050	422'860	577'869	2'829'041	363'300'198.73	31.30
						<b>743'118'229.79</b>	<b>64.02</b>
<b>Total Collective Investment Scheme</b>						<b>743'118'229.79</b>	<b>64.02</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>745'338'455.62</b>	<b>64.21</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Collective Investment Scheme</b>							
<b>Luxembourg</b>							
CREDIT SUISSE INDEX FUND (Lux) SICAV - EQUITIES EMU -DB- CHF	CHF	1'555		1'555			
CREDIT SUISSE INDEX FUND (LUX) SICAV - EQUITY EMU -DB- EUR	EUR	67'683	5'081	9'976	62'788	102'656'080.41	8.84
						<b>102'656'080.41</b>	<b>8.84</b>
<b>Switzerland</b>							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY CANADA BLUE -ZA- CAD	CAD	11'163	4'417	5'286	10'294	13'197'110.22	1.14
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY CANADA -ZA-	CAD	21'649		630	21'019	23'023'202.57	1.98
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY EUROPE EX EMU EX CH - CHF ZA-	CHF	102'480	6'282	14'730	94'032	65'389'706.77	5.63
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY JAPAN -ZA-	JPY	81'027	8'960	14'966	75'021	71'418'884.41	6.15
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY PACIFIC EX JAPAN BLUE -ZA-	CHF	46'627	6'250	9'203	43'674	33'250'528.17	2.86
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY US BLUE -ZA-	USD	35'104	3'740	4'841	34'003	103'516'194.31	8.92
						<b>309'795'626.45</b>	<b>26.69</b>
<b>Total Collective Investment Scheme</b>						<b>412'451'706.86</b>	<b>35.53</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>412'451'706.86</b>	<b>35.53</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Australia</b>							
S&P / ASX 200 Index -25- 03/23	AUD	3		3			
S&P / ASX 200 Index -25- 06/23	AUD		3	3			
S&P / ASX 200 Index -25- 09/23	AUD		2	2			
S&P / ASX 200 Index -25- 12/23	AUD		6	6			
S&P / ASX 200 Index -25- 03/24	AUD		8	8			
						<b>0.00</b>	<b>0.00</b>
<b>Canada</b>							
S&P / TSX 60 Index -200- 03/23	CAD	2		2			
						<b>0.00</b>	<b>0.00</b>
<b>Germany</b>							
EURO STOXX 50 Index -10- 03/23	EUR	22	5	27			
EURO STOXX 50 Index -10- 06/23	EUR		112	112			
EURO STOXX 50 Index -10- 09/23	EUR		30	30			
EURO STOXX 50 Index -10- 12/23	EUR		60	60			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
EURO STOXX 50 Index -10- 03/24	EUR		119	84	35	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Japan</b>							
TOPIX SEC 1 Index -10000- 03/23	JPY	11	2	13			
TOPIX SEC 1 Index -10000- 06/23	JPY		21	21			
TOPIX SEC 1 Index -10000- 09/23	JPY		17	17			
TOPIX SEC 1 Index -10000- 12/23	JPY		27	27			
TOPIX SEC 1 Index -10000- 03/24	JPY		24	15	9	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>United Kingdom</b>							
FTSE 100 Index -10- 03/23	GBP	2	1	3			
FTSE 100 Index -10- 06/23	GBP		34	34			
FTSE 100 Index -10- 09/23	GBP		6	6			
FTSE 100 Index -10- 12/23	GBP		9	9			
FTSE 100 Index -10- 03/24	GBP		35	21	14	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>United States</b>							
S&P E-MINI 500 Index -50- 03/23	USD	25	7	32			
S&P E-MINI 500 Index -50- 06/23	USD		67	67			
S&P E-MINI 500 Index -50- 09/23	USD		42	42			
S&P E-MINI 500 Index -50- 12/23	USD		52	52			
S&P E-MINI 500 Index -50- 03/24	USD		91	91			
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						58'499.39	0.01
<b>Total Forward exchange transactions</b>						<b>58'499.39</b>	<b>0.01</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>58'499.39</b>	<b>0.01</b>
<b>Total Derivative Financial Instruments</b>						<b>58'499.39</b>	<b>0.01</b>
<b>Total investments</b>						<b>1'157'848'661.87</b>	<b>99.74</b>
Cash at banks						363'113.28	0.03
Time deposit						0.00	0.00
Other assets						2'597'726.23	0.22
<b>Total fund assets</b>						<b>1'160'809'501.38</b>	<b>100.00</b>
./. Due to bank						2'200'656.09	0.19
./. Other liabilities						115'586.02	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'158'493'259.27</b>	<b>99.80</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	745'338'455.62	64.21
Securities valued based on parameters observable on the market	412'510'206.25	35.54
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	AUD	243'000	CHF	153'213	0.00	0.00
04.04.2023	Bought	AUD	1'000'000	CHF	632'284	0.00	0.00
04.04.2023	Bought	CAD	236'000	CHF	161'927	0.00	0.00
04.04.2023	Bought	CAD	43'000	CHF	29'248	0.00	0.00
04.04.2023	Bought	CAD	1'422'000	CHF	977'779	0.00	0.00
04.04.2023	Bought	CHF	3'972'818	AUD	6'301'000	0.00	0.00
04.04.2023	Bought	CHF	29'278	AUD	48'000	0.00	0.00
04.04.2023	Bought	CHF	6'046'204	CAD	8'812'000	0.00	0.00
04.04.2023	Bought	CHF	41'435	CAD	62'000	0.00	0.00
04.04.2023	Bought	CHF	1'420'144	DKK	10'649'000	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	53'477	DKK	401'000	0.00	0.00
04.04.2023	Bought	CHF	41'675	EUR	42'000	0.00	0.00
04.04.2023	Bought	CHF	16'503'268	EUR	16'632'000	0.00	0.00
04.04.2023	Bought	CHF	32'266	EUR	33'000	0.00	0.00
04.04.2023	Bought	CHF	33'845	EUR	34'000	0.00	0.00
04.04.2023	Bought	CHF	7'546'322	GBP	6'671'000	0.00	0.00
04.04.2023	Bought	CHF	64'479	GBP	57'000	0.00	0.00
04.04.2023	Bought	CHF	29'160	GBP	26'000	0.00	0.00
04.04.2023	Bought	CHF	1'462'196	HKD	12'271'000	0.00	0.00
04.04.2023	Bought	CHF	211'606	ILS	827'000	0.00	0.00
04.04.2023	Bought	CHF	10'545'453	JPY	1'531'089'000	0.00	0.00
04.04.2023	Bought	CHF	138'377	JPY	20'331'000	0.00	0.00
04.04.2023	Bought	CHF	30'133	JPY	4'328'000	0.00	0.00
04.04.2023	Bought	CHF	349'518	NOK	3'866'000	0.00	0.00
04.04.2023	Bought	CHF	83'317	NZD	144'000	0.00	0.00
04.04.2023	Bought	CHF	25'458	NZD	44'000	0.00	0.00
04.04.2023	Bought	CHF	1'712'069	SEK	19'086'000	0.00	0.00
04.04.2023	Bought	CHF	656'768	SGD	946'000	0.00	0.00
04.04.2023	Bought	CHF	118'511'321	USD	126'901'000	0.00	0.00
04.04.2023	Bought	CHF	44'079	USD	47'000	0.00	0.00
04.04.2023	Bought	CHF	228'339	USD	251'000	0.00	0.00
04.04.2023	Bought	CHF	315'363	USD	346'000	0.00	0.00
04.04.2023	Bought	CHF	123'567	USD	134'000	0.00	0.00
04.04.2023	Bought	CHF	64'766	USD	70'000	0.00	0.00
04.04.2023	Bought	DKK	310'000	CHF	40'506	0.00	0.00
04.04.2023	Bought	DKK	1'765'000	CHF	235'861	0.00	0.00
04.04.2023	Bought	EUR	61'000	CHF	60'648	0.00	0.00
04.04.2023	Bought	EUR	77'000	CHF	74'889	0.00	0.00
04.04.2023	Bought	EUR	29'000	CHF	28'463	0.00	0.00
04.04.2023	Bought	EUR	253'000	CHF	247'578	0.00	0.00
04.04.2023	Bought	EUR	28'000	CHF	27'751	0.00	0.00
04.04.2023	Bought	EUR	28'000	CHF	27'925	0.00	0.00
04.04.2023	Bought	EUR	2'578'000	CHF	2'563'388	0.00	0.00
04.04.2023	Bought	GBP	26'000	CHF	29'089	0.00	0.00
04.04.2023	Bought	GBP	39'000	CHF	43'289	0.00	0.00
04.04.2023	Bought	GBP	37'000	CHF	41'742	0.00	0.00
04.04.2023	Bought	GBP	102'000	CHF	112'973	0.00	0.00
04.04.2023	Bought	GBP	1'054'000	CHF	1'183'074	0.00	0.00
04.04.2023	Bought	HKD	1'303'000	CHF	155'264	0.00	0.00
04.04.2023	Bought	HKD	1'881'000	CHF	224'777	0.00	0.00
04.04.2023	Bought	ILS	125'000	CHF	31'835	0.00	0.00
04.04.2023	Bought	JPY	23'090'000	CHF	159'034	0.00	0.00
04.04.2023	Bought	JPY	249'248'000	CHF	1'719'102	0.00	0.00
04.04.2023	Bought	JPY	5'015'000	CHF	34'424	0.00	0.00
04.04.2023	Bought	JPY	6'419'000	CHF	44'143	0.00	0.00
04.04.2023	Bought	JPY	5'441'000	CHF	38'268	0.00	0.00
04.04.2023	Bought	NOK	601'000	CHF	53'989	0.00	0.00
04.04.2023	Bought	SEK	570'000	CHF	49'476	0.00	0.00
04.04.2023	Bought	SEK	3'022'000	CHF	269'728	0.00	0.00
04.04.2023	Bought	SGD	43'000	CHF	29'853	0.00	0.00
04.04.2023	Bought	SGD	144'000	CHF	100'155	0.00	0.00
04.04.2023	Bought	USD	161'000	CHF	148'175	0.00	0.00
04.04.2023	Bought	USD	359'000	CHF	336'659	0.00	0.00
04.04.2023	Bought	USD	171'000	CHF	159'817	0.00	0.00
04.04.2023	Bought	USD	2'771'000	CHF	2'587'754	0.00	0.00
04.04.2023	Bought	USD	20'278'000	CHF	18'993'551	0.00	0.00
04.04.2023	Bought	USD	363'000	CHF	337'431	0.00	0.00
03.05.2023	Bought	AUD	60'000	CHF	37'068	0.00	0.00
03.05.2023	Bought	CAD	68'000	CHF	46'015	0.00	0.00
03.05.2023	Bought	CHF	3'117'361	AUD	5'106'000	0.00	0.00
03.05.2023	Bought	CHF	4'828'419	CAD	7'173'000	0.00	0.00
03.05.2023	Bought	CHF	53'930	CAD	81'000	0.00	0.00
03.05.2023	Bought	CHF	1'194'191	DKK	8'975'000	0.00	0.00
03.05.2023	Bought	CHF	62'670	DKK	471'000	0.00	0.00
03.05.2023	Bought	CHF	13'563'913	EUR	13'687'000	0.00	0.00
03.05.2023	Bought	CHF	196'207	EUR	198'000	0.00	0.00
03.05.2023	Bought	CHF	28'415	EUR	29'000	0.00	0.00
03.05.2023	Bought	CHF	29'624	EUR	30'000	0.00	0.00
03.05.2023	Bought	CHF	6'192'321	GBP	5'496'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.05.2023	Bought	CHF	59'832	HKD	5'15'000	0.00	0.00
03.05.2023	Bought	CHF	1'055'723	HKD	9'087'000	0.00	0.00
03.05.2023	Bought	CHF	177'642	ILS	702'000	0.00	0.00
03.05.2023	Bought	CHF	284'290	NOK	3'265'000	0.00	0.00
03.05.2023	Bought	CHF	107'114	NZD	188'000	0.00	0.00
03.05.2023	Bought	CHF	1'362'986	SEK	15'494'000	0.00	0.00
03.05.2023	Bought	CHF	520'304	SGD	759'000	0.00	0.00
03.05.2023	Bought	CHF	94'391'760	USD	103'646'000	0.00	0.00
03.05.2023	Bought	CHF	3'138'990	USD	3'447'000	0.00	0.00
03.05.2023	Bought	CHF	53'250	USD	59'000	0.00	0.00
03.05.2023	Bought	CHF	49'681	USD	56'000	0.00	0.00
03.05.2023	Bought	CHF	49'353	USD	55'000	0.00	0.00
03.05.2023	Bought	CHF	175'324	USD	197'000	0.00	0.00
03.05.2023	Bought	EUR	120'000	CHF	119'084	0.00	0.00
03.05.2023	Bought	GBP	144'000	CHF	162'235	0.00	0.00
03.05.2023	Bought	GBP	48'000	CHF	54'184	0.00	0.00
03.05.2023	Bought	NOK	174'000	CHF	15'150	0.00	0.00
03.05.2023	Bought	USD	34'000	CHF	30'358	0.00	0.00
03.05.2023	Bought	USD	56'000	CHF	50'141	0.00	0.00
03.05.2023	Bought	USD	899'000	CHF	818'064	0.00	0.00
03.05.2023	Bought	USD	194'000	CHF	173'975	0.00	0.00
08.05.2023	Bought	CHF	8'802'105	JPY	1'280'760'000	0.00	0.00
08.05.2023	Bought	CHF	122'353	JPY	17'803'000	0.00	0.00
08.05.2023	Bought	CHF	122'348	JPY	17'803'000	0.00	0.00
08.05.2023	Bought	CHF	72'334	JPY	10'815'000	0.00	0.00
08.05.2023	Bought	JPY	11'673'000	CHF	80'611	0.00	0.00
08.05.2023	Bought	JPY	10'764'000	CHF	71'909	0.00	0.00
08.05.2023	Bought	JPY	1'286'941'000	CHF	8'412'160	0.00	0.00
08.05.2023	Bought	USD	269'808	CHF	240'000	0.00	0.00
02.06.2023	Bought	AUD	146'000	CHF	87'781	0.00	0.00
02.06.2023	Bought	CAD	64'000	CHF	41'568	0.00	0.00
02.06.2023	Bought	CAD	66'000	CHF	43'828	0.00	0.00
02.06.2023	Bought	CAD	44'000	CHF	28'805	0.00	0.00
02.06.2023	Bought	CHF	2'961'573	AUD	5'046'000	0.00	0.00
02.06.2023	Bought	CHF	134'399	AUD	229'000	0.00	0.00
02.06.2023	Bought	CHF	20'701	AUD	35'000	0.00	0.00
02.06.2023	Bought	CHF	18'497	AUD	31'000	0.00	0.00
02.06.2023	Bought	CHF	179'943	CAD	275'000	0.00	0.00
02.06.2023	Bought	CHF	4'702'066	CAD	7'186'000	0.00	0.00
02.06.2023	Bought	CHF	31'487	CAD	48'000	0.00	0.00
02.06.2023	Bought	CHF	1'243'432	DKK	9'446'000	0.00	0.00
02.06.2023	Bought	CHF	45'678	DKK	347'000	0.00	0.00
02.06.2023	Bought	CHF	31'080	DKK	238'000	0.00	0.00
02.06.2023	Bought	CHF	13'560'915	EUR	13'824'000	0.00	0.00
02.06.2023	Bought	CHF	420'821	EUR	429'000	0.00	0.00
02.06.2023	Bought	CHF	103'994	EUR	106'000	0.00	0.00
02.06.2023	Bought	CHF	47'098	EUR	48'000	0.00	0.00
02.06.2023	Bought	CHF	35'110	EUR	36'000	0.00	0.00
02.06.2023	Bought	CHF	34'068	EUR	35'000	0.00	0.00
02.06.2023	Bought	CHF	31'114	EUR	32'000	0.00	0.00
02.06.2023	Bought	CHF	159'140	EUR	164'000	0.00	0.00
02.06.2023	Bought	CHF	5'917'137	GBP	5'304'000	0.00	0.00
02.06.2023	Bought	CHF	277'772	GBP	249'000	0.00	0.00
02.06.2023	Bought	CHF	35'703	GBP	32'000	0.00	0.00
02.06.2023	Bought	CHF	74'915	GBP	67'000	0.00	0.00
02.06.2023	Bought	CHF	43'630	GBP	39'000	0.00	0.00
02.06.2023	Bought	CHF	15'678	GBP	14'000	0.00	0.00
02.06.2023	Bought	CHF	1'086'314	HKD	9'602'000	0.00	0.00
02.06.2023	Bought	CHF	14'255	HKD	126'000	0.00	0.00
02.06.2023	Bought	CHF	171'357	ILS	702'000	0.00	0.00
02.06.2023	Bought	CHF	8'419'545	JPY	1'286'941'000	0.00	0.00
02.06.2023	Bought	CHF	238'555	JPY	36'465'000	0.00	0.00
02.06.2023	Bought	CHF	70'838	JPY	10'848'000	0.00	0.00
02.06.2023	Bought	CHF	256'824	NOK	3'091'000	0.00	0.00
02.06.2023	Bought	CHF	16'355	NOK	197'000	0.00	0.00
02.06.2023	Bought	CHF	102'982	NZD	188'000	0.00	0.00
02.06.2023	Bought	CHF	1'341'809	SEK	15'494'000	0.00	0.00
02.06.2023	Bought	CHF	50'575	SEK	584'000	0.00	0.00
02.06.2023	Bought	CHF	29'667	SEK	343'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.06.2023	Bought	CHF	3'186'836	USD	3'593'000	0.00	0.00
02.06.2023	Bought	CHF	94'266'105	USD	106'277'000	0.00	0.00
02.06.2023	Bought	CHF	713'548	USD	802'000	0.00	0.00
02.06.2023	Bought	CHF	137'119	USD	155'000	0.00	0.00
02.06.2023	Bought	CHF	89'318	USD	101'000	0.00	0.00
02.06.2023	Bought	CHF	50'878	USD	57'000	0.00	0.00
02.06.2023	Bought	CHF	127'126	USD	142'000	0.00	0.00
02.06.2023	Bought	CHF	20'656	USD	23'000	0.00	0.00
02.06.2023	Bought	CHF	37'966	USD	42'000	0.00	0.00
02.06.2023	Bought	DKK	182'000	CHF	23'847	0.00	0.00
02.06.2023	Bought	EUR	85'000	CHF	83'337	0.00	0.00
02.06.2023	Bought	EUR	50'000	CHF	48'630	0.00	0.00
02.06.2023	Bought	EUR	91'000	CHF	89'126	0.00	0.00
02.06.2023	Bought	EUR	121'000	CHF	118'032	0.00	0.00
02.06.2023	Bought	GBP	33'000	CHF	36'680	0.00	0.00
02.06.2023	Bought	GBP	47'000	CHF	52'141	0.00	0.00
02.06.2023	Bought	GBP	34'000	CHF	38'157	0.00	0.00
02.06.2023	Bought	HKD	202'000	CHF	22'923	0.00	0.00
02.06.2023	Bought	JPY	7'751'000	CHF	50'843	0.00	0.00
02.06.2023	Bought	JPY	11'271'000	CHF	74'090	0.00	0.00
02.06.2023	Bought	JPY	17'164'000	CHF	113'373	0.00	0.00
02.06.2023	Bought	JPY	4'874'000	CHF	31'903	0.00	0.00
02.06.2023	Bought	JPY	5'728'000	CHF	37'323	0.00	0.00
02.06.2023	Bought	SEK	381'000	CHF	33'248	0.00	0.00
02.06.2023	Bought	USD	85'000	CHF	75'986	0.00	0.00
02.06.2023	Bought	USD	41'000	CHF	37'186	0.00	0.00
02.06.2023	Bought	USD	67'000	CHF	59'948	0.00	0.00
02.06.2023	Bought	USD	652'000	CHF	581'253	0.00	0.00
02.06.2023	Bought	USD	103'000	CHF	92'510	0.00	0.00
02.06.2023	Bought	USD	495'000	CHF	446'088	0.00	0.00
02.06.2023	Bought	USD	1'009'000	CHF	897'148	0.00	0.00
05.06.2023	Bought	CHF	21'290	SGD	32'000	0.00	0.00
05.06.2023	Bought	CHF	504'979	SGD	759'000	0.00	0.00
05.07.2023	Bought	AUD	43'000	CHF	25'385	0.00	0.00
05.07.2023	Bought	AUD	165'000	CHF	97'356	0.00	0.00
05.07.2023	Bought	AUD	73'000	CHF	44'203	0.00	0.00
05.07.2023	Bought	CAD	52'000	CHF	35'353	0.00	0.00
05.07.2023	Bought	CAD	74'000	CHF	49'472	0.00	0.00
05.07.2023	Bought	CAD	399'000	CHF	267'534	0.00	0.00
05.07.2023	Bought	CHF	3'065'237	AUD	5'195'000	0.00	0.00
05.07.2023	Bought	CHF	4'918'066	CAD	7'335'000	0.00	0.00
05.07.2023	Bought	CHF	1'286'868	DKK	9'849'000	0.00	0.00
05.07.2023	Bought	CHF	13'935'701	EUR	14'327'000	0.00	0.00
05.07.2023	Bought	CHF	46'058	EUR	47'000	0.00	0.00
05.07.2023	Bought	CHF	30'253	EUR	31'000	0.00	0.00
05.07.2023	Bought	CHF	6'314'878	GBP	5'591'000	0.00	0.00
05.07.2023	Bought	CHF	1'108'968	HKD	9'526'000	0.00	0.00
05.07.2023	Bought	CHF	171'407	ILS	702'000	0.00	0.00
05.07.2023	Bought	CHF	8'434'590	JPY	1'287'466'000	0.00	0.00
05.07.2023	Bought	CHF	474'828	JPY	72'481'000	0.00	0.00
05.07.2023	Bought	CHF	269'145	NOK	3'288'000	0.00	0.00
05.07.2023	Bought	CHF	102'588	NZD	188'000	0.00	0.00
05.07.2023	Bought	CHF	1'344'508	SEK	16'040'000	0.00	0.00
05.07.2023	Bought	CHF	532'393	SGD	791'000	0.00	0.00
05.07.2023	Bought	CHF	795'854	USD	874'000	0.00	0.00
05.07.2023	Bought	CHF	99'025'168	USD	108'740'000	0.00	0.00
05.07.2023	Bought	CHF	81'526	USD	90'000	0.00	0.00
05.07.2023	Bought	CHF	76'383	USD	85'000	0.00	0.00
05.07.2023	Bought	CHF	60'715	USD	68'000	0.00	0.00
05.07.2023	Bought	CHF	36'652	USD	41'000	0.00	0.00
05.07.2023	Bought	DKK	207'000	CHF	27'006	0.00	0.00
05.07.2023	Bought	EUR	86'000	CHF	84'029	0.00	0.00
05.07.2023	Bought	EUR	143'000	CHF	138'901	0.00	0.00
05.07.2023	Bought	EUR	555'000	CHF	539'827	0.00	0.00
05.07.2023	Bought	GBP	52'000	CHF	58'659	0.00	0.00
05.07.2023	Bought	GBP	33'000	CHF	37'594	0.00	0.00
05.07.2023	Bought	GBP	289'000	CHF	326'422	0.00	0.00
05.07.2023	Bought	HKD	939'000	CHF	109'321	0.00	0.00
05.07.2023	Bought	JPY	15'343'000	CHF	99'945	0.00	0.00

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05.07.2023	Bought	JPY	4'864'000	CHF	31'630	0.00	0.00
05.07.2023	Bought	JPY	7'708'000	CHF	49'961	0.00	0.00
05.07.2023	Bought	NOK	206'000	CHF	16'740	0.00	0.00
05.07.2023	Bought	NZD	33'000	CHF	18'007	0.00	0.00
05.07.2023	Bought	SEK	426'000	CHF	35'708	0.00	0.00
05.07.2023	Bought	SGD	45'000	CHF	30'288	0.00	0.00
05.07.2023	Bought	USD	57'000	CHF	51'154	0.00	0.00
05.07.2023	Bought	USD	34'000	CHF	30'523	0.00	0.00
05.07.2023	Bought	USD	694'000	CHF	626'980	0.00	0.00
05.07.2023	Bought	USD	1'097'000	CHF	994'728	0.00	0.00
05.07.2023	Bought	USD	339'000	CHF	306'808	0.00	0.00
03.08.2023	Bought	CHF	2'920'213	AUD	4'914'000	0.00	0.00
03.08.2023	Bought	CHF	38'033	AUD	64'000	0.00	0.00
03.08.2023	Bought	CHF	4'592'358	CAD	6'810'000	0.00	0.00
03.08.2023	Bought	CHF	134'197	CAD	199'000	0.00	0.00
03.08.2023	Bought	CHF	1'262'372	DKK	9'642'000	0.00	0.00
03.08.2023	Bought	CHF	325'514	EUR	334'000	0.00	0.00
03.08.2023	Bought	CHF	13'274'945	EUR	13'621'000	0.00	0.00
03.08.2023	Bought	CHF	16'593	EUR	17'000	0.00	0.00
03.08.2023	Bought	CHF	29'950	EUR	31'000	0.00	0.00
03.08.2023	Bought	CHF	29'893	EUR	31'000	0.00	0.00
03.08.2023	Bought	CHF	5'917'794	GBP	5'217'000	0.00	0.00
03.08.2023	Bought	CHF	39'702	GBP	35'000	0.00	0.00
03.08.2023	Bought	CHF	30'978	GBP	28'000	0.00	0.00
03.08.2023	Bought	CHF	977'896	HKD	8'587'000	0.00	0.00
03.08.2023	Bought	CHF	168'843	ILS	702'000	0.00	0.00
03.08.2023	Bought	CHF	8'256'470	JPY	1'332'032'000	0.00	0.00
03.08.2023	Bought	CHF	692'312	JPY	111'692'000	0.00	0.00
03.08.2023	Bought	CHF	59'061	JPY	9'586'000	0.00	0.00
03.08.2023	Bought	CHF	256'883	NOK	3'082'000	0.00	0.00
03.08.2023	Bought	CHF	84'695	NZD	155'000	0.00	0.00
03.08.2023	Bought	CHF	16'951	SEK	205'000	0.00	0.00
03.08.2023	Bought	CHF	1'291'086	SEK	15'614'000	0.00	0.00
03.08.2023	Bought	CHF	492'220	SGD	746'000	0.00	0.00
03.08.2023	Bought	CHF	5'749'755	USD	6'446'000	0.00	0.00
03.08.2023	Bought	CHF	96'051'114	USD	107'677'000	0.00	0.00
03.08.2023	Bought	CHF	195'420	USD	218'000	0.00	0.00
03.08.2023	Bought	CHF	65'593	USD	74'000	0.00	0.00
03.08.2023	Bought	CHF	132'918	USD	151'000	0.00	0.00
03.08.2023	Bought	CHF	36'923	USD	43'000	0.00	0.00
03.08.2023	Bought	CHF	34'584	USD	40'000	0.00	0.00
03.08.2023	Bought	CHF	89'356	USD	103'000	0.00	0.00
03.08.2023	Bought	DKK	214'000	CHF	28'018	0.00	0.00
03.08.2023	Bought	EUR	127'000	CHF	121'275	0.00	0.00
03.08.2023	Bought	GBP	43'000	CHF	47'989	0.00	0.00
03.08.2023	Bought	JPY	12'580'000	CHF	77'397	0.00	0.00
03.08.2023	Bought	USD	89'000	CHF	76'398	0.00	0.00
03.08.2023	Bought	USD	60'000	CHF	53'680	0.00	0.00
03.08.2023	Bought	USD	127'000	CHF	109'548	0.00	0.00
03.08.2023	Bought	USD	951'000	CHF	826'130	0.00	0.00
05.09.2023	Bought	CHF	142'763	AUD	245'000	0.00	0.00
05.09.2023	Bought	CHF	2'900'715	AUD	4'978'000	0.00	0.00
05.09.2023	Bought	CHF	240'941	CAD	367'000	0.00	0.00
05.09.2023	Bought	CHF	4'601'507	CAD	7'009'000	0.00	0.00
05.09.2023	Bought	CHF	1'207'115	DKK	9'428'000	0.00	0.00
05.09.2023	Bought	CHF	23'815	DKK	186'000	0.00	0.00
05.09.2023	Bought	CHF	13'265'720	EUR	13'907'000	0.00	0.00
05.09.2023	Bought	CHF	723'030	EUR	758'000	0.00	0.00
05.09.2023	Bought	CHF	306'778	GBP	276'000	0.00	0.00
05.09.2023	Bought	CHF	5'820'999	GBP	5'237'000	0.00	0.00
05.09.2023	Bought	CHF	36'654	GBP	33'000	0.00	0.00
05.09.2023	Bought	CHF	41'542	HKD	375'000	0.00	0.00
05.09.2023	Bought	CHF	951'264	HKD	8'587'000	0.00	0.00
05.09.2023	Bought	CHF	165'689	ILS	702'000	0.00	0.00
05.09.2023	Bought	CHF	8'803'674	JPY	1'440'730'000	0.00	0.00
05.09.2023	Bought	CHF	169'465	JPY	27'732'000	0.00	0.00
05.09.2023	Bought	CHF	263'461	NOK	3'082'000	0.00	0.00
05.09.2023	Bought	CHF	83'330	NZD	155'000	0.00	0.00
05.09.2023	Bought	CHF	29'972	SEK	364'000	0.00	0.00

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05.09.2023	Bought	CHF	1'302'547	SEK	15'819'000	0.00	0.00
05.09.2023	Bought	CHF	486'029	SGD	746'000	0.00	0.00
05.09.2023	Bought	CHF	41'045	SGD	63'000	0.00	0.00
05.09.2023	Bought	CHF	98'061'646	USD	113'525'000	0.00	0.00
05.09.2023	Bought	CHF	6'779'715	USD	7'849'000	0.00	0.00
05.09.2023	Bought	CHF	160'432	USD	184'000	0.00	0.00
05.09.2023	Bought	CHF	68'687	USD	79'000	0.00	0.00
05.09.2023	Bought	CHF	48'047	USD	55'000	0.00	0.00
05.09.2023	Bought	CHF	48'079	USD	55'000	0.00	0.00
05.09.2023	Bought	CHF	50'101	USD	57'000	0.00	0.00
05.09.2023	Bought	CHF	36'807	USD	42'000	0.00	0.00
05.09.2023	Bought	JPY	4'793'000	CHF	28'853	0.00	0.00
05.09.2023	Bought	USD	232'000	CHF	203'450	0.00	0.00
05.09.2023	Bought	USD	297'000	CHF	259'753	0.00	0.00
03.10.2023	Bought	CAD	146'000	CHF	95'060	0.00	0.00
03.10.2023	Bought	CAD	39'000	CHF	25'416	0.00	0.00
03.10.2023	Bought	CHF	4'802'499	CAD	7'376'000	0.00	0.00
03.10.2023	Bought	CHF	100'566	DKK	783'000	0.00	0.00
03.10.2023	Bought	CHF	1'234'786	DKK	9'614'000	0.00	0.00
03.10.2023	Bought	CHF	14'034'361	EUR	14'665'000	0.00	0.00
03.10.2023	Bought	CHF	34'311	EUR	36'000	0.00	0.00
03.10.2023	Bought	CHF	86'024	EUR	90'000	0.00	0.00
03.10.2023	Bought	CHF	6'189'048	GBP	5'546'000	0.00	0.00
03.10.2023	Bought	CHF	162'902	ILS	702'000	0.00	0.00
03.10.2023	Bought	CHF	8'892'754	JPY	1'463'669'000	0.00	0.00
03.10.2023	Bought	CHF	57'062	JPY	9'381'000	0.00	0.00
03.10.2023	Bought	CHF	40'313	JPY	6'565'000	0.00	0.00
03.10.2023	Bought	CHF	255'355	NOK	3'082'000	0.00	0.00
03.10.2023	Bought	CHF	15'908	NOK	192'000	0.00	0.00
03.10.2023	Bought	CHF	81'276	NZD	155'000	0.00	0.00
03.10.2023	Bought	CHF	1'303'220	SEK	16'183'000	0.00	0.00
03.10.2023	Bought	CHF	528'168	SGD	809'000	0.00	0.00
03.10.2023	Bought	CHF	106'830'780	USD	121'317'000	0.00	0.00
03.10.2023	Bought	CHF	62'070	USD	70'000	0.00	0.00
03.10.2023	Bought	CHF	103'320	USD	116'000	0.00	0.00
03.10.2023	Bought	CHF	47'210	USD	53'000	0.00	0.00
03.10.2023	Bought	CHF	44'476	USD	50'000	0.00	0.00
03.10.2023	Bought	CHF	230'393	USD	258'000	0.00	0.00
03.10.2023	Bought	CHF	37'661	USD	42'000	0.00	0.00
03.10.2023	Bought	CHF	45'567	USD	51'000	0.00	0.00
03.10.2023	Bought	CHF	147'939	USD	162'000	0.00	0.00
03.10.2023	Bought	EUR	559'000	CHF	534'961	0.00	0.00
03.10.2023	Bought	EUR	36'000	CHF	34'495	0.00	0.00
03.10.2023	Bought	EUR	93'000	CHF	88'912	0.00	0.00
03.10.2023	Bought	GBP	211'000	CHF	235'465	0.00	0.00
03.10.2023	Bought	GBP	80'000	CHF	88'819	0.00	0.00
03.10.2023	Bought	JPY	4'084'000	CHF	24'813	0.00	0.00
03.10.2023	Bought	JPY	10'641'000	CHF	64'659	0.00	0.00
03.10.2023	Bought	SEK	644'000	CHF	51'861	0.00	0.00
03.10.2023	Bought	SEK	487'000	CHF	39'144	0.00	0.00
03.10.2023	Bought	SGD	47'000	CHF	30'685	0.00	0.00
03.10.2023	Bought	USD	42'000	CHF	37'368	0.00	0.00
03.10.2023	Bought	USD	46'000	CHF	41'243	0.00	0.00
03.10.2023	Bought	USD	115'000	CHF	103'743	0.00	0.00
03.10.2023	Bought	USD	81'000	CHF	71'823	0.00	0.00
03.10.2023	Bought	USD	3'043'000	CHF	2'679'602	0.00	0.00
03.10.2023	Bought	USD	752'000	CHF	661'530	0.00	0.00
04.10.2023	Bought	AUD	82'000	CHF	46'810	0.00	0.00
04.10.2023	Bought	CHF	2'981'544	AUD	5'223'000	0.00	0.00
04.10.2023	Bought	CHF	1'007'709	HKD	8'962'000	0.00	0.00
04.10.2023	Bought	HKD	832'000	CHF	93'552	0.00	0.00
02.11.2023	Bought	AUD	324'000	CHF	190'901	0.00	0.00
02.11.2023	Bought	CAD	28'000	CHF	18'748	0.00	0.00
02.11.2023	Bought	CAD	422'000	CHF	284'747	0.00	0.00
02.11.2023	Bought	CHF	3'029'082	AUD	5'141'000	0.00	0.00
02.11.2023	Bought	CHF	28'660	AUD	50'000	0.00	0.00
02.11.2023	Bought	CHF	4'881'199	CAD	7'234'000	0.00	0.00
02.11.2023	Bought	CHF	1'348'203	DKK	10'397'000	0.00	0.00
02.11.2023	Bought	CHF	13'679'262	EUR	14'151'000	0.00	0.00

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02.11.2023	Bought	CHF	25'965	EUR	27'000	0.00	0.00
02.11.2023	Bought	CHF	5'849'887	GBP	5'255'000	0.00	0.00
02.11.2023	Bought	CHF	51'206	GBP	46'000	0.00	0.00
02.11.2023	Bought	CHF	17'728	GBP	16'000	0.00	0.00
02.11.2023	Bought	CHF	947'310	HKD	8'130'000	0.00	0.00
02.11.2023	Bought	CHF	168'371	ILS	702'000	0.00	0.00
02.11.2023	Bought	CHF	9'109'749	JPY	1'483'662'000	0.00	0.00
02.11.2023	Bought	CHF	29'433	JPY	4'946'000	0.00	0.00
02.11.2023	Bought	CHF	280'792	NOK	3'274'000	0.00	0.00
02.11.2023	Bought	CHF	84'927	NZD	155'000	0.00	0.00
02.11.2023	Bought	CHF	1'264'941	SEK	15'052'000	0.00	0.00
02.11.2023	Bought	CHF	509'787	SGD	762'000	0.00	0.00
02.11.2023	Bought	CHF	108'022'040	USD	118'456'000	0.00	0.00
02.11.2023	Bought	CHF	225'553	USD	248'000	0.00	0.00
02.11.2023	Bought	CHF	77'484	USD	85'000	0.00	0.00
02.11.2023	Bought	CHF	87'757	USD	97'000	0.00	0.00
02.11.2023	Bought	CHF	168'132	USD	187'000	0.00	0.00
02.11.2023	Bought	CHF	97'908	USD	109'000	0.00	0.00
02.11.2023	Bought	DKK	474'000	CHF	61'465	0.00	0.00
02.11.2023	Bought	EUR	45'000	CHF	42'622	0.00	0.00
02.11.2023	Bought	EUR	1'089'000	CHF	1'052'708	0.00	0.00
02.11.2023	Bought	HKD	955'000	CHF	111'277	0.00	0.00
02.11.2023	Bought	JPY	42'879'000	CHF	263'276	0.00	0.00
02.11.2023	Bought	JPY	4'848'000	CHF	28'951	0.00	0.00
02.11.2023	Bought	SEK	780'000	CHF	65'550	0.00	0.00
02.11.2023	Bought	SGD	24'000	CHF	16'056	0.00	0.00
02.11.2023	Bought	USD	32'000	CHF	28'695	0.00	0.00
02.11.2023	Bought	USD	36'000	CHF	32'493	0.00	0.00
02.11.2023	Bought	USD	53'000	CHF	48'584	0.00	0.00
02.11.2023	Bought	USD	219'000	CHF	197'906	0.00	0.00
02.11.2023	Bought	USD	330'000	CHF	295'176	0.00	0.00
02.11.2023	Bought	USD	9'390'000	CHF	8'562'910	0.00	0.00
04.12.2023	Bought	AUD	161'000	CHF	92'552	0.00	0.00
04.12.2023	Bought	AUD	35'000	CHF	20'157	0.00	0.00
04.12.2023	Bought	CAD	47'000	CHF	30'717	0.00	0.00
04.12.2023	Bought	CAD	149'000	CHF	97'390	0.00	0.00
04.12.2023	Bought	CHF	2'797'834	AUD	4'867'000	0.00	0.00
04.12.2023	Bought	CHF	4'434'165	CAD	6'784'000	0.00	0.00
04.12.2023	Bought	CHF	1'276'565	DKK	9'923'000	0.00	0.00
04.12.2023	Bought	CHF	12'521'386	EUR	13'044'000	0.00	0.00
04.12.2023	Bought	CHF	5'852'959	GBP	5'317'000	0.00	0.00
04.12.2023	Bought	CHF	832'229	HKD	7'175'000	0.00	0.00
04.12.2023	Bought	CHF	37'233	HKD	321'000	0.00	0.00
04.12.2023	Bought	CHF	157'498	ILS	702'000	0.00	0.00
04.12.2023	Bought	CHF	8'672'817	JPY	1'440'881'000	0.00	0.00
04.12.2023	Bought	CHF	42'559	JPY	7'164'000	0.00	0.00
04.12.2023	Bought	CHF	266'059	NOK	3'274'000	0.00	0.00
04.12.2023	Bought	CHF	81'774	NZD	155'000	0.00	0.00
04.12.2023	Bought	CHF	1'160'060	SEK	14'272'000	0.00	0.00
04.12.2023	Bought	CHF	489'261	SGD	738'000	0.00	0.00
04.12.2023	Bought	CHF	98'973'218	USD	109'122'000	0.00	0.00
04.12.2023	Bought	CHF	144'046	USD	161'000	0.00	0.00
04.12.2023	Bought	CHF	39'179	USD	44'000	0.00	0.00
04.12.2023	Bought	CHF	100'136	USD	113'000	0.00	0.00
04.12.2023	Bought	CHF	68'170	USD	77'000	0.00	0.00
04.12.2023	Bought	CHF	39'623	USD	45'000	0.00	0.00
04.12.2023	Bought	EUR	86'000	CHF	82'441	0.00	0.00
04.12.2023	Bought	EUR	321'000	CHF	308'147	0.00	0.00
04.12.2023	Bought	GBP	38'000	CHF	41'870	0.00	0.00
04.12.2023	Bought	GBP	131'000	CHF	144'205	0.00	0.00
04.12.2023	Bought	ILS	95'000	CHF	21'314	0.00	0.00
04.12.2023	Bought	JPY	46'590'000	CHF	280'435	0.00	0.00
04.12.2023	Bought	JPY	11'028'000	CHF	66'405	0.00	0.00
04.12.2023	Bought	JPY	5'555'000	CHF	32'846	0.00	0.00
04.12.2023	Bought	JPY	7'045'000	CHF	41'685	0.00	0.00
04.12.2023	Bought	SEK	287'000	CHF	23'328	0.00	0.00
04.12.2023	Bought	USD	46'000	CHF	40'387	0.00	0.00
04.12.2023	Bought	USD	38'000	CHF	33'503	0.00	0.00
04.12.2023	Bought	USD	751'000	CHF	680'800	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.12.2023	Bought	USD	394'000	CHF	353'115	0.00	0.00
04.12.2023	Bought	USD	2'431'000	CHF	2'204'936	0.00	0.00
03.01.2024	Bought	CHF	2'686'437	AUD	4'671'000	0.00	0.00
03.01.2024	Bought	CHF	203'021	AUD	353'000	0.00	0.00
03.01.2024	Bought	CHF	75'736	AUD	130'000	0.00	0.00
03.01.2024	Bought	CHF	4'212'538	CAD	6'588'000	0.00	0.00
03.01.2024	Bought	CHF	455'911	CAD	713'000	0.00	0.00
03.01.2024	Bought	CHF	46'357	CAD	72'000	0.00	0.00
03.01.2024	Bought	CHF	57'288	CAD	89'000	0.00	0.00
03.01.2024	Bought	CHF	80'713	CAD	125'000	0.00	0.00
03.01.2024	Bought	CHF	1'260'444	DKK	9'923'000	0.00	0.00
03.01.2024	Bought	CHF	92'345	DKK	727'000	0.00	0.00
03.01.2024	Bought	CHF	31'109	DKK	244'000	0.00	0.00
03.01.2024	Bought	CHF	40'904	DKK	323'000	0.00	0.00
03.01.2024	Bought	CHF	1'455'222	EUR	1'537'000	0.00	0.00
03.01.2024	Bought	CHF	11'965'331	EUR	12'637'000	0.00	0.00
03.01.2024	Bought	CHF	91'229	EUR	96'000	0.00	0.00
03.01.2024	Bought	CHF	40'572	EUR	43'000	0.00	0.00
03.01.2024	Bought	CHF	68'485	EUR	72'000	0.00	0.00
03.01.2024	Bought	CHF	240'677	EUR	255'000	0.00	0.00
03.01.2024	Bought	CHF	235'108	EUR	249'000	0.00	0.00
03.01.2024	Bought	CHF	36'620	EUR	39'000	0.00	0.00
03.01.2024	Bought	CHF	5'648'911	GBP	5'148'000	0.00	0.00
03.01.2024	Bought	CHF	287'493	GBP	262'000	0.00	0.00
03.01.2024	Bought	CHF	86'032	GBP	78'000	0.00	0.00
03.01.2024	Bought	CHF	31'885	GBP	29'000	0.00	0.00
03.01.2024	Bought	CHF	78'750	GBP	72'000	0.00	0.00
03.01.2024	Bought	CHF	101'327	GBP	93'000	0.00	0.00
03.01.2024	Bought	CHF	831'702	HKD	7'496'000	0.00	0.00
03.01.2024	Bought	CHF	20'082	HKD	181'000	0.00	0.00
03.01.2024	Bought	CHF	141'366	ILS	607'000	0.00	0.00
03.01.2024	Bought	CHF	15'138	ILS	65'000	0.00	0.00
03.01.2024	Bought	CHF	263'441	NOK	3'274'000	0.00	0.00
03.01.2024	Bought	CHF	82'955	NZD	155'000	0.00	0.00
03.01.2024	Bought	CHF	1'158'341	SEK	13'985'000	0.00	0.00
03.01.2024	Bought	CHF	133'518	SEK	1'612'000	0.00	0.00
03.01.2024	Bought	CHF	39'631	SEK	467'000	0.00	0.00
03.01.2024	Bought	CHF	479'835	SGD	738'000	0.00	0.00
03.01.2024	Bought	CHF	12'268'445	USD	14'158'000	0.00	0.00
03.01.2024	Bought	CHF	91'843'758	USD	105'986'000	0.00	0.00
03.01.2024	Bought	CHF	661'155	USD	759'000	0.00	0.00
03.01.2024	Bought	CHF	114'998	USD	132'000	0.00	0.00
03.01.2024	Bought	CHF	97'608	USD	112'000	0.00	0.00
03.01.2024	Bought	CHF	351'486	USD	402'000	0.00	0.00
03.01.2024	Bought	CHF	1'923'860	USD	2'241'000	0.00	0.00
03.01.2024	Bought	CHF	2'113'054	USD	2'457'000	0.00	0.00
03.01.2024	Bought	CHF	49'034	USD	58'000	0.00	0.00
03.01.2024	Bought	EUR	54'000	CHF	51'108	0.00	0.00
03.01.2024	Bought	GBP	50'000	CHF	54'944	0.00	0.00
03.01.2024	Bought	SEK	887'000	CHF	74'003	0.00	0.00
03.01.2024	Bought	USD	277'000	CHF	242'176	0.00	0.00
03.01.2024	Bought	USD	41'000	CHF	35'968	0.00	0.00
03.01.2024	Bought	USD	56'000	CHF	47'872	0.00	0.00
03.01.2024	Bought	USD	102'000	CHF	88'177	0.00	0.00
03.01.2024	Bought	USD	273'000	CHF	236'560	0.00	0.00
03.01.2024	Bought	USD	224'000	CHF	193'836	0.00	0.00
04.01.2024	Bought	CHF	843'074	JPY	143'116'000	0.00	0.00
04.01.2024	Bought	CHF	8'117'018	JPY	1'377'827'000	0.00	0.00
04.01.2024	Bought	CHF	51'349	JPY	8'674'000	0.00	0.00
04.01.2024	Bought	CHF	161'565	JPY	27'001'000	0.00	0.00
04.01.2024	Bought	CHF	165'879	JPY	27'655'000	0.00	0.00
04.01.2024	Bought	CHF	35'066	JPY	5'894'000	0.00	0.00
04.01.2024	Bought	JPY	5'473'000	CHF	33'227	0.00	0.00
02.02.2024	Bought	AUD	157'000	CHF	89'395	0.00	0.00
02.02.2024	Bought	CAD	333'000	CHF	213'778	0.00	0.00
02.02.2024	Bought	CHF	2'950'680	AUD	5'154'000	0.00	0.00
02.02.2024	Bought	CHF	81'295	AUD	142'000	0.00	0.00
02.02.2024	Bought	CHF	275'624	AUD	484'000	0.00	0.00
02.02.2024	Bought	CHF	4'799'104	CAD	7'587'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.02.2024	Bought	CHF	177'745	CAD	281'000	0.00	0.00
02.02.2024	Bought	CHF	216'550	CAD	343'000	0.00	0.00
02.02.2024	Bought	CHF	60'407	CAD	94'000	0.00	0.00
02.02.2024	Bought	CHF	1'395'354	DKK	11'217'000	0.00	0.00
02.02.2024	Bought	CHF	76'034	DKK	612'000	0.00	0.00
02.02.2024	Bought	CHF	266'962	EUR	288'000	0.00	0.00
02.02.2024	Bought	CHF	13'788'168	EUR	14'874'000	0.00	0.00
02.02.2024	Bought	CHF	560'075	EUR	605'000	0.00	0.00
02.02.2024	Bought	CHF	40'894	EUR	44'000	0.00	0.00
02.02.2024	Bought	CHF	131'712	EUR	140'000	0.00	0.00
02.02.2024	Bought	CHF	140'968	EUR	150'000	0.00	0.00
02.02.2024	Bought	CHF	140'551	GBP	132'000	0.00	0.00
02.02.2024	Bought	CHF	5'996'841	GBP	5'632'000	0.00	0.00
02.02.2024	Bought	CHF	281'810	GBP	265'000	0.00	0.00
02.02.2024	Bought	CHF	82'642	GBP	75'000	0.00	0.00
02.02.2024	Bought	CHF	819'710	HKD	7'677'000	0.00	0.00
02.02.2024	Bought	CHF	74'818	HKD	698'000	0.00	0.00
02.02.2024	Bought	CHF	154'640	ILS	672'000	0.00	0.00
02.02.2024	Bought	CHF	110'113	JPY	18'523'000	0.00	0.00
02.02.2024	Bought	CHF	9'420'988	JPY	1'584'694'000	0.00	0.00
02.02.2024	Bought	CHF	79'768	JPY	13'460'000	0.00	0.00
02.02.2024	Bought	CHF	39'858	JPY	6'769'000	0.00	0.00
02.02.2024	Bought	CHF	106'220	JPY	18'058'000	0.00	0.00
02.02.2024	Bought	CHF	269'367	NOK	3'274'000	0.00	0.00
02.02.2024	Bought	CHF	23'738	NOK	289'000	0.00	0.00
02.02.2024	Bought	CHF	82'166	NZD	155'000	0.00	0.00
02.02.2024	Bought	CHF	1'273'227	SEK	15'177'000	0.00	0.00
02.02.2024	Bought	CHF	128'587	SEK	1'542'000	0.00	0.00
02.02.2024	Bought	CHF	467'695	SGD	738'000	0.00	0.00
02.02.2024	Bought	CHF	57'724	SGD	91'000	0.00	0.00
02.02.2024	Bought	CHF	467'995	SGD	738'000	0.00	0.00
02.02.2024	Bought	CHF	2'441'071	USD	2'928'000	0.00	0.00
02.02.2024	Bought	CHF	104'494'427	USD	125'332'000	0.00	0.00
02.02.2024	Bought	CHF	6'166'560	USD	7'370'000	0.00	0.00
02.02.2024	Bought	CHF	138'992	USD	164'000	0.00	0.00
02.02.2024	Bought	CHF	59'101	USD	70'000	0.00	0.00
02.02.2024	Bought	CHF	86'725	USD	101'000	0.00	0.00
02.02.2024	Bought	CHF	33'087	USD	38'000	0.00	0.00
02.02.2024	Bought	CHF	1'562'566	USD	1'801'000	0.00	0.00
02.02.2024	Bought	DKK	362'000	CHF	45'291	0.00	0.00
02.02.2024	Bought	EUR	107'000	CHF	99'416	0.00	0.00
02.02.2024	Bought	EUR	39'000	CHF	36'162	0.00	0.00
02.02.2024	Bought	EUR	508'000	CHF	473'767	0.00	0.00
02.02.2024	Bought	GBP	40'000	CHF	44'019	0.00	0.00
02.02.2024	Bought	GBP	193'000	CHF	211'327	0.00	0.00
02.02.2024	Bought	GBP	44'000	CHF	47'618	0.00	0.00
02.02.2024	Bought	JPY	10'608'000	CHF	62'709	0.00	0.00
02.02.2024	Bought	JPY	52'210'000	CHF	305'417	0.00	0.00
02.02.2024	Bought	SEK	442'000	CHF	36'417	0.00	0.00
02.02.2024	Bought	USD	982'000	CHF	834'984	0.00	0.00
02.02.2024	Bought	USD	44'000	CHF	37'961	0.00	0.00
02.02.2024	Bought	USD	4'300'000	CHF	3'713'652	0.00	0.00
04.03.2024	Bought	AUD	46'000	CHF	25'850	0.00	0.00
04.03.2024	Bought	AUD	113'000	CHF	63'931	0.00	0.00
04.03.2024	Bought	CAD	72'000	CHF	46'093	0.00	0.00
04.03.2024	Bought	CHF	3'181'398	AUD	5'623'000	0.00	0.00
04.03.2024	Bought	CHF	46'650	AUD	81'000	0.00	0.00
04.03.2024	Bought	CHF	5'103'886	CAD	7'972'000	0.00	0.00
04.03.2024	Bought	CHF	21'758	CAD	34'000	0.00	0.00
04.03.2024	Bought	CHF	1'429'471	DKK	11'467'000	0.00	0.00
04.03.2024	Bought	CHF	10'734	DKK	86'000	0.00	0.00
04.03.2024	Bought	CHF	10'732	DKK	86'000	0.00	0.00
04.03.2024	Bought	CHF	14'364'134	EUR	15'447'000	0.00	0.00
04.03.2024	Bought	CHF	56'736	EUR	61'000	0.00	0.00
04.03.2024	Bought	CHF	38'916	EUR	41'000	0.00	0.00
04.03.2024	Bought	CHF	6'345'795	GBP	5'827'000	0.00	0.00
04.03.2024	Bought	CHF	79'481	GBP	73'000	0.00	0.00
04.03.2024	Bought	CHF	916'855	HKD	8'375'000	0.00	0.00
04.03.2024	Bought	CHF	158'084	ILS	672'000	0.00	0.00

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04.03.2024	Bought	CHF	9'175	ILS	39'000	0.00	0.00
04.03.2024	Bought	CHF	9'278'726	JPY	1'578'686'000	0.00	0.00
04.03.2024	Bought	CHF	482'575	JPY	82'109'000	0.00	0.00
04.03.2024	Bought	CHF	31'783	JPY	5'401'000	0.00	0.00
04.03.2024	Bought	CHF	291'551	NOK	3'563'000	0.00	0.00
04.03.2024	Bought	CHF	81'576	NZD	155'000	0.00	0.00
04.03.2024	Bought	CHF	2'105	NZD	4'000	0.00	0.00
04.03.2024	Bought	CHF	1'348'631	SEK	16'277'000	0.00	0.00
04.03.2024	Bought	CHF	531'143	SGD	829'000	0.00	0.00
04.03.2024	Bought	CHF	386'278	USD	439'000	0.00	0.00
04.03.2024	Bought	CHF	67'561	USD	79'000	0.00	0.00
04.03.2024	Bought	CHF	113'275'976	USD	132'478'000	0.00	0.00
04.03.2024	Bought	CHF	538'665	USD	626'000	0.00	0.00
04.03.2024	Bought	CHF	67'539	USD	79'000	0.00	0.00
04.03.2024	Bought	CHF	127'830	USD	147'000	0.00	0.00
04.03.2024	Bought	CHF	30'607	USD	35'000	0.00	0.00
04.03.2024	Bought	CHF	97'323	USD	110'000	0.00	0.00
04.03.2024	Bought	CHF	65'964	USD	75'000	0.00	0.00
04.03.2024	Bought	CHF	422'628	USD	480'000	0.00	0.00
04.03.2024	Bought	CHF	123'208	USD	140'000	0.00	0.00
04.03.2024	Bought	CHF	138'856	USD	158'000	0.00	0.00
04.03.2024	Bought	EUR	209'000	CHF	199'183	0.00	0.00
04.03.2024	Bought	EUR	41'000	CHF	39'073	0.00	0.00
04.03.2024	Bought	EUR	164'000	CHF	152'538	0.00	0.00
04.03.2024	Bought	EUR	164'000	CHF	152'504	0.00	0.00
04.03.2024	Bought	EUR	190'000	CHF	180'730	0.00	0.00
04.03.2024	Bought	GBP	157'000	CHF	170'978	0.00	0.00
04.03.2024	Bought	GBP	32'000	CHF	35'722	0.00	0.00
04.03.2024	Bought	GBP	112'000	CHF	124'317	0.00	0.00
04.03.2024	Bought	HKD	980'000	CHF	107'286	0.00	0.00
04.03.2024	Bought	JPY	29'577'000	CHF	173'152	0.00	0.00
04.03.2024	Bought	NOK	283'000	CHF	23'157	0.00	0.00
04.03.2024	Bought	SEK	773'000	CHF	64'045	0.00	0.00
04.03.2024	Bought	SGD	43'000	CHF	27'550	0.00	0.00
04.03.2024	Bought	USD	63'000	CHF	55'009	0.00	0.00
04.03.2024	Bought	USD	68'000	CHF	59'773	0.00	0.00
04.03.2024	Bought	USD	506'000	CHF	445'952	0.00	0.00
03.04.2024	Bought	AUD	83'000	CHF	47'480	-15.72	0.00
03.04.2024	Bought	CAD	203'000	CHF	131'414	-45.48	0.00
03.04.2024	Bought	CHF	3'172'073	AUD	5'545'000	1'119.68	0.00
03.04.2024	Bought	CHF	5'136'466	CAD	7'934'000	2'088.31	0.00
03.04.2024	Bought	CHF	50'405	DKK	395'000	7.05	0.00
03.04.2024	Bought	CHF	1'474'260	DKK	11'553'000	206.18	0.00
03.04.2024	Bought	CHF	14'212'549	EUR	14'945'000	3'103.50	0.00
03.04.2024	Bought	CHF	21'873	EUR	23'000	4.76	0.00
03.04.2024	Bought	CHF	6'217'486	GBP	5'599'000	2'537.25	0.00
03.04.2024	Bought	CHF	829'746	HKD	7'395'000	235.84	0.00
03.04.2024	Bought	CHF	174'887	ILS	711'000	51.44	0.00
03.04.2024	Bought	CHF	9'643'012	JPY	1'636'619'000	-1'954.46	0.00
03.04.2024	Bought	CHF	326'678	JPY	55'447'000	-83.28	0.00
03.04.2024	Bought	CHF	271'819	NOK	3'280'000	91.82	0.00
03.04.2024	Bought	CHF	85'025	NZD	159'000	40.28	0.00
03.04.2024	Bought	CHF	1'316'669	SEK	15'504'000	250.88	0.00
03.04.2024	Bought	CHF	513'767	SGD	786'000	161.16	0.00
03.04.2024	Bought	CHF	117'728'852	USD	134'130'000	50'910.80	0.00
03.04.2024	Bought	GBP	179'000	CHF	198'773	-81.09	0.00
03.04.2024	Bought	NOK	236'000	CHF	19'558	-6.59	0.00
03.04.2024	Bought	SGD	30'000	CHF	19'609	-6.14	0.00
03.04.2024	Bought	USD	384'000	CHF	337'017	-116.80	0.00
<b>Total Forward exchange transactions</b>						<b>58'499.39</b>	<b>0.01</b>

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Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	4'233'434.26	0.37%	7'944'586.92	0.76%
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>4'233'434.26</b>	<b>0.37%</b>	<b>7'944'586.92</b>	<b>0.76%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	160'864'803.87	13.89%	166'457'626.11	15.86%
<b>Total commitment-reducing positions</b>	<b>160'864'803.87</b>	<b>13.89%</b>	<b>166'457'626.11</b>	<b>15.86%</b>
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	0.00	0.00%	55'343.84	0.01%
- Commission income	1'819.70	0.00%	7'328.05	0.00%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'883.58	1'101.14	1'152.54
<b>Unit class ZB</b>				
Total net assets in millions	CHF	1'007.02	572.73	605.23
Asset value per share	CHF	1'547.34	1'299.56	1'381.51
<b>Unit class DB</b>				
Total net assets in millions	CHF	19.15	18.77	44.20
Asset value per share	CHF	1'524.74	1'281.46	1'362.79
<b>Unit class QB</b>				
Total net assets in millions	CHF	425.24	342.30	327.37
Asset value per share	CHF	1'538.35	1'293.26	1'376.09
<b>Unit class FB</b>				
Total net assets in millions	CHF	4.16	4.25	4.24
Asset value per share	CHF	1'531.42	1'288.39	1'371.75
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	361.72	133.39	139.38
Asset value per share	CHF	1'515.00	1'240.21	1'347.81
<b>Unit class QBH</b>				
Total net assets in millions	CHF	66.29	29.70	32.13
Asset value per share	CHF	1'778.02	1'457.28	1'585.88

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	22.659	CHF	21.249	CHF	20.506
Less 35% Swiss withholding tax	CHF	7.931	CHF	7.437	CHF	7.177
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>14.728</b>	<b>CHF</b>	<b>13.812</b>	<b>CHF</b>	<b>13.329</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	22.659	CHF	21.249	CHF	20.506
Less 35% Swiss withholding tax 1)	CHF	7.931	CHF	7.437	CHF	7.177
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>14.728</b>	<b>CHF</b>	<b>13.812</b>	<b>CHF</b>	<b>13.329</b>
<b>Coupon no. income</b>		<b>6</b>		<b>6</b>		<b>6</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class FB		Unit class ZBH		Unit class QBH
For Accumulation available earnings	CHF	18.931	CHF	22.457	CHF	23.515
Less 35% Swiss withholding tax	CHF	6.626	CHF	7.860	CHF	8.230
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.305</b>	<b>CHF</b>	<b>14.597</b>	<b>CHF</b>	<b>15.285</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class FB		Unit class ZBH		Unit class QBH
For Accumulation available earnings	CHF	18.931	CHF	22.457	CHF	23.515
Less 35% Swiss withholding tax 1)	CHF	6.626	CHF	7.860	CHF	8.230
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.305</b>	<b>CHF</b>	<b>14.597</b>	<b>CHF</b>	<b>15.285</b>
<b>Coupon no. income</b>		<b>6</b>		<b>5</b>		<b>6</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
HONG KONG DOLLAR	0.112478
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'732'736.69	2'600'549.73
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	1'136'879'230.91	634'345'495.55
- Units of other collective investment schemes	745'472'735.62	463'799'760.62
Derivatives financial instruments	159'110.15	28'763.27
Other assets	1'642'306.30	1'211'399.68
<b>Total fund assets, less</b>	<b>1'885'886'119.67</b>	<b>1'101'985'968.85</b>
Other liabilities	251'426.87	219'394.11
Due to bank	2'054'385.46	624'340.44
<b>Net assets</b>	<b>1'883'580'307.34</b>	<b>1'101'142'234.30</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'101'142'234.30	1'152'543'732.17
Distributions	-3'514.82	0.00
Delivery withholding tax	-6'259'496.50	-5'109'419.64
Issue of units	735'115'866.51	199'785'245.35
Redemption of units	-224'944'963.80	-180'033'841.56
Other items from unit transactions	-40'170'724.33	2'708'293.18
Total income	318'700'905.98	-68'751'775.20
<b>Net assets at end of reporting period</b>	<b>1'883'580'307.34</b>	<b>1'101'142'234.30</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	851'272.428	835'184.441
Number of units issued	528'772.290	154'344.008
Number of units redeemed	-161'495.048	-138'256.021
<b>Number at the end of the reporting period</b>	<b>1'218'549.670</b>	<b>851'272.428</b>

### Unit class currency

Net asset value per unit

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
572'732'322.54	605'225'921.10	18'767'086.57	44'198'175.12	342'300'754.54	327'371'042.18	4'253'673.41	4'237'791.15
0.00	0.00	-3'514.82	0.00	0.00	0.00	0.00	0.00
-3'338'991.56	-2'745'046.73	-104'864.97	-180'537.08	-1'879'665.69	-1'397'457.21	-21'500.72	-15'616.93
383'890'484.39	54'062'803.09	346'145.75	1'483'720.88	93'011'947.45	111'137'685.84	821'943.57	528'827.61
-91'107'086.03	-53'744'054.20	-3'485'393.12	-22'802'110.51	-79'321'595.09	-75'969'357.25	-1'571'451.62	-255'396.01
-21'057'858.44	3'363'045.42	492'086.83	-2'832'511.61	1'598'371.99	1'666'937.40	-88.22	17'346.03
165'901'168.51	-33'430'346.14	3'142'441.92	-1'099'650.23	69'530'016.93	-20'508'096.42	676'064.28	-259'278.44
<b>1'007'020'039.41</b>	<b>572'732'322.54</b>	<b>19'153'988.16</b>	<b>18'767'086.57</b>	<b>425'239'830.13</b>	<b>342'300'754.54</b>	<b>4'158'640.70</b>	<b>4'253'673.41</b>
440'712.623	438'090.264	14'645.077	32'432.153	264'679.797	237'899.765	3'301.554	3'089.336
276'450.994	42'925.820	265.000	1'142.924	68'292.790	84'723.817	568.293	411.732
-66'358.217	-40'303.461	-2'347.941	-18'930.000	-56'546.881	-57'943.785	-1'154.303	-199.514
<b>650'805.400</b>	<b>440'712.623</b>	<b>12'562.136</b>	<b>14'645.077</b>	<b>276'425.706</b>	<b>264'679.797</b>	<b>2'715.544</b>	<b>3'301.554</b>
(CHF)							
<b>1'547.34</b>	<b>1'299.56</b>	<b>1'524.74</b>	<b>1'281.46</b>	<b>1'538.35</b>	<b>1'293.26</b>	<b>1'531.42</b>	<b>1'288.39</b>

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	133'389'595.01	139'380'063.93
Distributions	0.00	0.00
Delivery withholding tax	-769'761.13	-644'425.51
Issue of units	220'172'144.68	18'839'595.50
Redemption of units	-41'250'013.68	-14'110'255.83
Other items from unit transactions	-17'051'199.91	879'154.40
Total income	67'229'755.23	-10'954'537.48
<b>Net assets at end of reporting period</b>	<b>361'720'520.20</b>	<b>133'389'595.01</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	107'553.754	103'412.387
Number of units issued	160'937.259	15'659.219
Number of units redeemed	-29'731.665	-11'517.852
<b>Number at the end of the reporting period</b>	<b>238'759.348</b>	<b>107'553.754</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'515.00</b>	<b>1'240.21</b>

Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
29'698'802.46	32'130'738.92
0.00	0.00
-144'712.43	-126'336.18
36'873'200.67	13'732'612.43
-8'209'424.26	-13'152'667.76
-4'152'036.58	-385'678.46
12'221'459.11	-2'499'866.49
<b>66'287'288.97</b>	<b>29'698'802.46</b>
20'379.623	20'260.536
22'257.954	9'480.496
-5'356.041	-9'361.409
<b>37'281.536</b>	<b>20'379.623</b>
(CHF)	(CHF)
<b>1'778.02</b>	<b>1'457.28</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	337'656.61	71'050.14
Negative interest	-2'329.02	-21'781.52
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	13'090'681.12	10'924'727.90
- Units of other collective investment schemes	10'132'061.15	7'549'701.11
Income from other investments	120'030.59	145'730.49
Current income paid in on issued units	5'538'623.85	897'210.44
<b>Total income</b>	<b>29'216'724.30</b>	<b>19'566'638.56</b>
<b>Expenses</b>		
Interest paid	37'001.01	1'548.40
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	653'264.99	574'629.87
Other expenses	89'984.49	134'203.91
Current net income paid out on redeemed units	1'450'732.30	869'492.58
<b>Total expenses</b>	<b>2'245'035.79</b>	<b>1'593'875.76</b>
<b>Net income</b>	<b>26'971'688.51</b>	<b>17'972'762.80</b>
Realised capital gains and losses	-12'932'052.10	-13'147'221.26
<b>Realized income</b>	<b>14'039'636.41</b>	<b>4'825'541.54</b>
Unrealized capital gain/losses	304'661'269.57	-73'580'947.34
<b>Total income</b>	<b>318'700'905.98</b>	<b>-68'755'405.80</b>
<b>Application of net income</b>		
Net income of financial year	26'971'688.51	17'972'762.80
Earmarked for distribution: capital gain of financial year	0.00	3'630.60
Carry forward of reclaimed foreign withholding taxes	115.78	0.00
<b>Net income available for distribution</b>	<b>26'971'804.29</b>	<b>17'976'393.40</b>
Net income earmarked for distribution to investors	0.00	3'514.82
Distribution/delivery withholding taxes (35%)	9'440'130.84	6'290'466.77
For investment of retained earnings (65%)	17'531'673.45	11'682'296.03
Carry forward of reclaimed foreign withholding taxes	0.00	115.78

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
172'713.36	37'412.26	4'897.18	1'652.43	95'000.68	21'341.51	913.90	272.18
-1'195.31	-11'160.19	-34.73	-781.28	-671.37	-6'568.68	-6.55	-78.61
6'815'055.27	5'702'345.25	203'512.83	336'171.68	3'874'649.73	3'278'887.14	40'553.50	40'794.94
5'384'913.15	3'918'910.57	102'586.35	128'696.24	2'276'217.97	2'341'890.62	22'266.39	29'102.71
63'690.16	77'599.24	1'368.09	0.00	26'457.15	45'745.53	246.54	569.55
2'973'821.96	298'383.02	1'597.64	3'447.33	521'321.99	428'239.27	5'092.98	2'154.56
<b>15'408'998.59</b>	<b>10'023'490.15</b>	<b>313'927.36</b>	<b>469'186.40</b>	<b>6'792'976.15</b>	<b>6'109'535.39</b>	<b>69'066.76</b>	<b>72'815.33</b>
20'841.78	794.39	569.79	55.18	10'855.26	465.33	100.34	5.59
7'280.75	7'333.84	218.43	409.82	4'162.99	4'195.19	42.67	52.60
0.00	0.00	16'547.42	27'352.59	565'786.97	495'063.01	7'589.43	8'265.17
44'085.82	73'076.52	860.38	1'269.89	23'968.58	36'727.55	2'504.52	2'525.26
590'323.56	288'489.13	28'913.29	140'484.71	519'711.58	312'802.95	7'420.98	872.95
<b>662'531.91</b>	<b>369'693.88</b>	<b>47'109.31</b>	<b>169'572.19</b>	<b>1'124'485.38</b>	<b>849'254.03</b>	<b>17'657.94</b>	<b>11'721.57</b>
<b>14'746'466.68</b>	<b>9'653'796.27</b>	<b>266'818.05</b>	<b>299'614.21</b>	<b>5'668'490.77</b>	<b>5'260'281.36</b>	<b>51'408.82</b>	<b>61'093.76</b>
-9'578'677.52	-4'613'444.88	-182'260.54	-151'003.32	-4'046'983.55	-2'759'149.00	-39'610.48	-34'292.86
<b>5'167'789.16</b>	<b>5'040'351.39</b>	<b>84'557.51</b>	<b>148'610.89</b>	<b>1'621'507.22</b>	<b>2'501'132.36</b>	<b>11'798.34</b>	<b>26'800.90</b>
160'733'379.35	-38'470'697.53	3'057'884.41	-1'251'891.72	67'908'509.71	-23'009'228.78	664'265.94	-286'079.34
<b>165'901'168.51</b>	<b>-33'430'346.14</b>	<b>3'142'441.92</b>	<b>-1'103'280.83</b>	<b>69'530'016.93</b>	<b>-20'508'096.42</b>	<b>676'064.28</b>	<b>-259'278.44</b>
14'746'466.68	9'653'796.27	266'818.05	299'614.21	5'668'490.77	5'260'281.36	51'408.82	61'093.76
0.00	0.00	0.00	3'630.60	0.00	0.00	0.00	0.00
0.00	0.00	115.78	0.00	0.00	0.00	0.00	0.00
<b>14'746'466.68</b>	<b>9'653'796.27</b>	<b>266'933.83</b>	<b>303'244.81</b>	<b>5'668'490.77</b>	<b>5'260'281.36</b>	<b>51'408.82</b>	<b>61'093.76</b>
0.00	0.00	0.00	3'514.82	0.00	0.00	0.00	0.00
5'161'262.92	3'378'828.57	93'426.83	104'864.97	1'983'971.70	1'841'098.43	17'993.09	21'382.82
9'585'203.76	6'274'967.70	173'507.00	194'749.24	3'684'519.07	3'419'182.93	33'415.73	39'710.94
0.00	0.00	0.00	115.78	0.00	0.00	0.00	0.00

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	55'571.27	8'783.82
Negative interest	-361.04	-2'642.14
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	1'800'484.53	1'321'854.66
- Units of other collective investment schemes	1'982'637.67	925'256.55
Income from other investments	24'064.53	18'234.88
Current income paid in on issued units	1'795'788.53	78'761.25
<b>Total income</b>	<b>5'658'185.49</b>	<b>2'350'249.02</b>
<b>Expenses</b>		
Interest paid	3'703.42	188.16
Audit expenses	1'970.03	1'701.40
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	0.00
Other expenses	15'689.77	17'625.70
Current net income paid out on redeemed units	275'007.46	80'752.38
<b>Total expenses</b>	<b>296'370.68</b>	<b>100'267.64</b>
<b>Net income</b>	<b>5'361'814.81</b>	<b>2'249'981.38</b>
Realised capital gains and losses	772'159.61	-4'568'456.94
<b>Realized income</b>	<b>6'133'974.42</b>	<b>-2'318'475.56</b>
Unrealized capital gain/losses	61'095'780.81	-8'636'061.92
<b>Total income</b>	<b>67'229'755.23</b>	<b>-10'954'537.48</b>
<b>Application of net income</b>		
Net income of financial year	5'361'814.81	2'249'981.38
Earmarked for distribution: capital gain of financial year	0.00	0.00
Carry forward of reclaimed foreign withholding taxes	0.00	0.00
<b>Net income available for distribution</b>	<b>5'361'814.81</b>	<b>2'249'981.38</b>
Net income earmarked for distribution to investors	0.00	0.00
Distribution/delivery withholding taxes (35%)	1'876'635.03	787'493.45
For investment of retained earnings (65%)	3'485'179.78	1'462'487.93
Carry forward of reclaimed foreign withholding taxes	0.00	0.00

Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
8'560.22	1'587.94
-60.02	-550.62
356'425.26	244'674.23
363'439.62	205'844.42
4'204.12	3'581.29
241'000.75	86'225.01
<b>973'569.95</b>	<b>541'362.27</b>
930.42	39.75
378.13	308.15
63'341.17	43'949.10
2'875.42	2'978.99
29'355.43	46'090.46
<b>96'880.57</b>	<b>93'366.45</b>
<b>876'689.38</b>	<b>447'995.82</b>
143'320.38	-1'020'874.26
<b>1'020'009.76</b>	<b>-572'878.44</b>
11'201'449.35	-1'926'988.05
<b>12'221'459.11</b>	<b>-2'499'866.49</b>
876'689.38	447'995.82
0.00	0.00
0.00	0.00
<b>876'689.38</b>	<b>447'995.82</b>
0.00	0.00
306'841.27	156'798.53
569'848.11	291'197.29
0.00	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Australia</b>							
APA GROUP (stapled security)	AUD	53'396	39'727	11'819	81'304	365'951.90	0.02
ARISTOCRAT LEISURE	AUD	27'702	14'275	1'978	39'999	1'069'441.39	0.06
ASX	AUD	8'656	5'185	1'114	12'727	479'950.36	0.03
AURIZON HOLDINGS	AUD	82'246	33'389		115'635	252'613.60	0.01
AUSTRALIA & NEW ZEALAND BANKING GROUP	AUD	136'310	71'260	2'686	204'884	3'342'202.46	0.18
BLUESCOPE STEEL	AUD	21'070	11'349	4'772	27'647	362'065.01	0.02
BRAMBLES	AUD	62'047	34'103		96'150	830'816.25	0.04
COCHLEAR	AUD	2'977	1'563		4'540	911'543.14	0.05
COLES GROUP LTD	AUD	59'750	32'689		92'439	895'744.98	0.05
COMMONWEALTH BANK OF AUSTRALIA	AUD	78'349		78'349			
COMPUTERSHARE	AUD	25'331	10'665		35'996	534'972.77	0.03
DEXUS PROPERTY TRUST stapled	AUD	50'965	16'540		67'505	284'876.22	0.02
ENDEAVOUR GROUP LTD	AUD	67'771	22'154		89'925	283'586.51	0.02
FORTESCUE METALS GROUP	AUD	77'559	39'860	3'540	113'879	1'693'123.36	0.09
GOODMAN GROUP (stapled security)	AUD	77'921	44'496	6'376	116'041	1'989'413.64	0.11
GPT GROUP (stapled security)	AUD	87'121	52'210	16'028	123'303	307'542.64	0.02
IDP EDUCATION LTD	AUD	9'327	8'890		18'217	199'400.03	0.01
INDEPENDENCE GROUP NL	AUD		46'411	46'411			
LENLEASE GROUP (stapled security)	AUD	31'327	11'977	43'304			
MACQUARIE GROUP	AUD	16'724	8'380	353	24'751	2'764'689.96	0.15
MINERAL RESOURCES	AUD	7'474	4'577		12'051	460'814.61	0.02
MIRVAC GROUP (stapled security)	AUD	179'313	107'876	32'709	254'480	318'091.88	0.02
NEWCREST MINING	AUD	39'778	6'639	46'417			
NORTHERN STAR RESOURCES	AUD	54'254	34'283	12'563	75'974	561'949.31	0.03
ORICA	AUD	21'529	7'059		28'588	280'463.42	0.01
PILBARA MINERAL	AUD		189'424		189'424	456'170.01	0.02
QBE INSURANCE GROUP	AUD	66'321	35'292		101'613	1'007'364.65	0.05
RAMSAY HEALTH CARE LIMITED	AUD	8'569	4'654	1'340	11'883	374'127.80	0.02
REA GROUP	AUD	2'364	1'262		3'626	403'569.33	0.02
SANTOS	AUD	142'503		142'503			
SCENTRE GROUP (stapled security)	AUD	231'916	135'652	23'656	343'912	613'267.79	0.03
SEEK	AUD	16'068	9'697	2'701	23'064	346'876.88	0.02
SONIC HEALTHCARE	AUD	20'636	11'372	2'210	29'798	510'004.36	0.03
STOCKLAND TRUST (stapled security)	AUD	112'952	81'332	36'274	158'010	406'792.89	0.02
SUNCORP GROUP LTD	AUD	56'415	31'928		88'343	775'007.69	0.04
TELSTRA GROUP LIMITED	AUD	186'380	116'603	20'364	282'619	619'023.53	0.03
TRANSURBAN GROUP (stapled security)	AUD	140'944	74'453	6'201	209'196	1'624'106.41	0.09
VICINITY CENTRES (stapled security)	AUD	172'893	70'190		243'083	270'395.06	0.01
WOODSIDE ENERGY GROUP LTD	AUD	86'592	45'773	2'303	130'062	2'264'094.94	0.12
						<b>27'860'054.78</b>	<b>1.48</b>
<b>Bermuda</b>							
ARCH CAPITAL GROUP	USD	9'041	5'512		14'553	1'122'449.78	0.06
BUNGE	USD	3'869	507	4'376			
CK INFRASTRUCTURE HOLDINGS LTD	HKD		43'000		43'000	222'722.76	0.01
INVESCO	USD	8'584		8'584			
LIBERTY GLOBAL LTD	USD		9'820	2'442	7'378	120'515.37	0.01
						<b>1'465'687.91</b>	<b>0.08</b>
<b>Canada</b>							
AGNICO EAGLE MINES	CAD	21'026	12'700		33'726	1'425'195.18	0.08
ALGONQUIN POWER & UTILITIES	CAD		41'211	41'211			
ALIMENTATION COUCHE-TARD INC	CAD	38'189	18'106	4'055	52'240	2'854'668.83	0.15
BANK OF MONTREAL	CAD	31'024	19'129	1'132	49'021	3'909'463.94	0.21
BANK OF NOVA SCOTIA	CAD	55'277	30'173	3'211	82'239	3'513'702.19	0.19
BROOKFIELD CORP	CAD	64'938	32'721	3'576	94'083	3'420'538.02	0.18
BROOKFIELD RENEWABLE CORP -A-	CAD		9'314		9'314	194'830.53	0.01
CAE	CAD	14'193	9'745	2'993	20'945	344'573.77	0.02
CAMECO CORP	CAD	20'601	11'321	3'182	28'740	1'026'229.96	0.05
CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	3'792	1'972		5'764	178'162.95	0.01
CANADIAN NATIONAL RAILWAY	CAD	27'197	13'273	3'352	37'118	4'240'513.39	0.22
CANADIAN TIRE (nv) -A-	CAD	2'494	1'324	460	3'358	301'071.47	0.02
DOLLARAMA	CAD	12'998	6'502	581	18'919	1'289'436.57	0.07
ENBRIDGE	CAD	93'730	57'699	7'146	144'283	4'369'804.92	0.23
FIRSTSERVICE CORP	CAD	1'800	1'170	316	2'654	384'824.46	0.02
FORTIS	CAD	22'122	11'502		33'624	1'142'339.91	0.06
GILDAN ACTIVEWEAR	CAD	8'196	3'032	1'371	9'857	302'436.16	0.02
HYDRO ONE	CAD	15'427	8'063	2'098	21'392	561'778.55	0.03

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INTACT FINANCIAL	CAD	8'112	4'734	664	12'182	1'784'871.30	0.09
IVANHOE MINES -A-	CAD	27'141	17'016		44'157	413'676.77	0.02
KEYERA	CAD	10'100	6'614	1'909	14'805	320'937.21	0.02
KINROSS GOLD CORP	CAD	63'410	35'825	18'160	81'075	349'502.49	0.02
LUNDIN MINING	CAD	30'328	14'158		44'486	309'897.67	0.02
MAGNA INTERNATIONAL (v) -A-	CAD	12'688	7'385	1'813	18'260	886'505.58	0.05
METRO	CAD	11'344	5'603	2'156	14'791	705'605.44	0.04
NATIONAL BANK OF CANADA	CAD	15'490	7'528		23'018	1'583'003.21	0.08
NORTHLAND POWER	CAD	10'912		10'912			
NUTRIEN LTD	CAD	24'906	10'926	2'156	33'676	1'548'796.26	0.08
OPEN TEXT	CAD	12'163	6'834		18'997	643'676.36	0.03
PARKLAND CORP/CANADA	CAD	6'804	2'055		8'859	249'671.93	0.01
PEMBINA PIPELINE	CAD	25'617	14'447	3'476	36'588	1'121'894.07	0.06
POWER CORP OF CANADA	CAD	25'544		25'544			
RB Global Rg	CAD		12'734	571	12'163	808'525.06	0.04
RIOCAN REAL ESTATE INVESTMENT TRUST	CAD		15'073	5'816	9'257	107'456.58	0.01
RITCHIE BROTHERS AUCTIONEERS	CAD	5'011			5'011		
ROGERS COMMUNICATIONS (nv) -B-	CAD	16'378	8'533	1'391	23'520	917'102.51	0.05
SHOPIFY -A-	CAD	54'836	29'027	2'124	81'739	5'502'517.50	0.29
SUN LIFE FINANCIAL	CAD		40'957	1'031	39'926	1'868'382.62	0.10
TELUS CORP	CAD		2'443	2'443			
TELUS NON-CANADIAN	CAD	21'906	10'083		31'989	490'749.23	0.03
THOMSON REUTERS CORP	CAD		11'325	631	10'694	1'487'428.08	0.08
THOMSON REUTERS CORP	CAD	7'819		7'819			
TOROMONT INDUSTRIES	CAD	3'794	2'246	591	5'449	440'965.21	0.02
TORONTO DOMINION BANK	CAD	84'194	45'112	8'437	120'869	6'394'616.22	0.34
WEST FRASER TIMBER	CAD		3'584		3'584	254'135.54	0.01
WHEATON PRECIOUS METALS CORP	CAD	20'847	10'399		31'246	1'134'578.33	0.06
						<b>58'784'065.97</b>	<b>3.12</b>
<b>Cayman Islands</b>							
GRAB HOLDINGS LTD -A-	USD	62'300		62'300			
WH GROUP	HKD	374'000	162'000		536'000	284'559.63	0.02
						<b>284'559.63</b>	<b>0.02</b>
<b>Denmark</b>							
A.P. MOELLER - MAERSK -A-	DKK	139	56		195	233'074.85	0.01
A.P. MOELLER - MAERSK -B-	DKK	225	122	95	252	313'961.32	0.02
COLOPLAST -B-	DKK	5'639	4'204	1'518	8'325	974'404.38	0.05
DEMANT A/S	DKK	3'881		3'881			
DSV A/S	DKK		13'242	1'501	11'741	1'660'005.07	0.09
GENMAB	DKK	3'030	1'591	219	4'402	1'086'066.82	0.06
NOVO NORDISK -B-	DKK		229'200	7'090	222'110	23'274'065.18	1.23
NOVO-NORDISK -B-	DKK	76'709		76'709			
NOVOZYMES -B-	DKK	9'178	16'840	1'131	24'887	1'236'938.20	0.07
ORSTED	DKK	8'948	4'673	1'101	12'520	618'910.29	0.03
PANDORA	DKK	4'071	2'333	762	5'642	802'744.70	0.04
ROCKWOOL INTERNATIONAL -B-	DKK		655		655	184'628.65	0.01
VESTAS WIND SYSTEMS A/S	DKK	46'427	24'156	1'991	68'592	1'683'015.66	0.09
						<b>32'067'815.12</b>	<b>1.70</b>
<b>Finland</b>							
NORDEA BANK ABP	SEK	155'172	55'017	210'189			
						<b>0.00</b>	<b>0.00</b>
<b>Hong Kong</b>							
AIA GROUP	HKD	551'600	268'000	45'000	774'600	5'541'165.41	0.29
BOC HONG KONG	HKD	166'487	99'000	20'500	244'987	569'022.71	0.03
HANG SENG BANK	HKD	34'790	20'500	4'900	50'390	506'697.06	0.03
HKT (stapled security)	HKD	171'356	72'000		243'356	261'403.82	0.01
HONG KONG & CHINA GAS	HKD	502'033	306'000	67'000	741'033	505'099.20	0.03
MTR	HKD	70'149	30'000		100'149	292'877.81	0.02
SINO LAND	HKD	154'000	100'000		254'000	241'410.93	0.01
SWIRE PACIFIC -A-	HKD	22'738	14'000	7'000	29'738	217'081.57	0.01
SWIRE PROPERTIES	HKD	49'467	35'000		84'467	153'530.59	0.01
						<b>8'288'289.10</b>	<b>0.44</b>
<b>Ireland</b>							
ACCENTURE -A-	USD	15'654	10'078	1'351	24'381	8'046'143.70	0.43
ALLEGION	USD	2'174	1'499	395	3'278	369'094.42	0.02
CRH	GBP		49'133	2'115	47'018	3'442'874.28	0.18
DCC	GBP	4'338	1'953		6'291	393'526.60	0.02
EATON	USD	9'864	6'308	607	15'565	3'961'018.14	0.21
JAMES HARDIES INDUSTRIES	AUD	19'566	10'283		29'849	1'039'725.05	0.06

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JAZZ PHARMACEUTICALS	USD	1'569	496		2'065	216'203.03	0.01
JOHNSON CONTROLS INTERNATIONAL	USD	16'927	10'925	1'534	26'318	1'373'560.12	0.07
LINDE PLC	USD	12'274		12'274			
NEW LINDE PLC	USD		20'076	1'225	18'851	7'450'174.72	0.40
PENTAIR	USD	3'812	2'935	564	6'183	423'528.74	0.02
SEAGATE TECHNOLOGY HOLDINGS PL	USD		7'798		7'798	638'939.11	0.03
STERIS PLC	USD	2'478	1'519	59	3'938	807'650.95	0.04
TRANE TECHNOLOGIES PLC	USD	5'700	3'872	712	8'860	2'199'867.33	0.12
WILLIS TOWERS WATSON	USD	2'709	1'734	484	3'959	950'357.81	0.05
						<b>31'312'664.00</b>	<b>1.66</b>
<b>Israel</b>							
BANK LEUMI LE-ISRAEL	ILS	70'043			70'043	516'682.98	0.03
						<b>516'682.98</b>	<b>0.03</b>
<b>Japan</b>							
ADVANTEST	JPY		53'400	1'200	52'200	2'122'138.04	0.11
AEON	JPY	29'610	15'000		44'610	938'281.92	0.05
AJINOMOTO	JPY	21'414	10'100	1'100	30'414	984'686.84	0.05
ANA HOLDINGS	JPY	6'681	4'300		10'981	210'871.13	0.01
ASAHI KASEI	JPY	56'218	33'100	7'000	82'318	504'404.75	0.03
ASTELLAS PHARMA	JPY	84'410	45'000	6'700	122'710	1'192'294.70	0.06
AZBIL CORP	JPY	5'200	3'100		8'300	214'420.65	0.01
BANDAI NAMCO HOLDINGS	JPY		40'900		40'900	696'140.37	0.04
BRIDGESTONE	JPY	26'207	12'600		38'807	1'471'720.88	0.08
BROTHER INDUSTRIES	JPY		16'000		16'000	236'228.48	0.01
CHUGAI PHARMACEUTICAL	JPY	30'350		30'350			
DAI NIPPON PRINTING	JPY	9'938	5'100	1'700	13'338	342'688.07	0.02
DAIFUKU	JPY	4'553	16'406		20'959	437'254.58	0.02
DAI-ICHI LIFE INSURANCE	JPY	45'117		45'117			
DAIICHI SANKYO	JPY	80'800	49'200	5'300	124'700	3'649'197.04	0.19
DAIKIN INDUSTRIES	JPY	11'388	6'900	500	17'788	2'216'029.92	0.12
DAIWA HOUSE INDUSTRY	JPY	28'148	12'900	800	40'248	1'025'314.93	0.05
DAIWA SECURITIES GROUP	JPY	94'900	9'900	9'900	85'000	551'093.89	0.03
DENSO	JPY	19'956	129'100	19'956	129'100	2'091'776.39	0.11
DON QUIJOTE	JPY	17'400	9'900	2'100	25'200	522'618.45	0.03
EISAI	JPY	11'844	5'800	400	17'244	634'484.43	0.03
FANUC	JPY	8'800	59'100	3'200	64'700	1'664'215.31	0.09
FAST RETAILING	JPY	8'118	4'300	500	11'918	3'033'297.28	0.16
FUJI ELECTRIC HOLDINGS	JPY		8'500		8'500	455'077.54	0.02
FUJI HEAVY INDUSTRIES	JPY		41'100		41'100	823'107.30	0.04
FUJIFILM HOLDINGS	JPY	16'600	9'000		25'600	1'434'296.14	0.08
FUJITSU	JPY	9'062	3'900	1'000	11'962	1'645'759.05	0.09
HANKYU HANSHIN HOLDINGS	JPY	10'807	4'700		15'507	393'853.69	0.02
HIKARI TSUSHIN	JPY	886		886			
HIROSE ELECTRIC	JPY	1'358	800	400	1'758	164'607.87	0.01
HITACHI	JPY		64'200	1'500	62'700	4'671'946.00	0.25
HITACHI CONSTRUCTION MACHINERY	JPY	4'649	3'800	1'800	6'649	169'148.09	0.01
HOSHIZAKI ELECTRIC	JPY	4'900			4'900		
HOYA	JPY	16'500	8'500	1'400	23'600	2'705'437.42	0.14
HULIC	JPY	18'934	7'200		26'134	229'557.12	0.01
IBIDEN	JPY	4'800	3'000		7'800	316'688.07	0.02
INPEX	JPY	46'664	22'300	2'300	66'664	788'730.29	0.04
ISUZU MOTORS	JPY	26'639	15'300	3'500	38'439	482'152.43	0.03
IT HOLDINGS	JPY		14'800		14'800	293'873.60	0.02
ITOCHU	JPY	54'400	29'200	3'400	80'200	3'074'542.66	0.16
ITOCHU TECHNO-SOLUTIONS	JPY		4'300		4'300		
JAPAN REAL ESTATE INVESTMENT	JPY	56		56			
JFE HOLDINGS	JPY	22'279	18'800	4'500	36'579	528'333.81	0.03
JSR	JPY	8'200	4'200		12'400	293'419.40	0.02
KAJIMA	JPY	18'156		18'156			
KAO	JPY	21'849	10'300	600	31'549	1'057'257.22	0.06
KDDI	JPY	73'901	34'500	7'300	101'101	2'708'778.89	0.14
KEIO CORP	JPY	5'062			5'062		
KIKKOMAN	JPY	6'646	3'700	1'400	8'946	515'851.10	0.03
KOITO MANUFACTURING	JPY		13'600		13'600	151'585.83	0.01
KOMATSU	JPY	42'545	22'200	1'900	62'845	1'606'887.72	0.09
KUBOTA	JPY	47'838	23'200	4'600	66'438	857'587.13	0.05
KURITA WATER INDUSTRIES	JPY	4'993		4'993			
KYOWA HAKKO KIRIN	JPY		18'200		18'200	318'179.50	0.02
LIXIL GROUP CORPORATION	JPY	13'300		13'300			
MARUBENI	JPY	69'960	32'900	6'900	95'960	1'395'609.07	0.07

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MATSUKIYOCOCOKARA & CO.	JPY		23'500		23'500	343'020.21	0.02
MAZDA MOTOR	JPY	25'534	13'000		38'534	398'554.80	0.02
MCDONALD'S HOLDINGS JAPAN	JPY	4'000	2'300		6'300	258'344.02	0.01
MEIJI HOLDINGS	JPY	5'100	10'500		15'600	309'942.22	0.02
mitsubishi chemical holdings	JPY	56'048	36'100	12'300	79'848	403'301.11	0.02
MITSUBISHI ESTATE	JPY	55'333	25'000	3'700	76'633	1'037'201.52	0.05
mitsui & co	JPY	65'600		65'600			
MITSUI CHEMICALS	JPY	8'438	4'700	1'700	11'438	279'134.76	0.01
MITSUI FUDOSAN	JPY		61'100		61'100	1'459'819.90	0.08
MIZUHO FINANCIAL GROUP	JPY		165'500	2'600	162'900	2'684'474.43	0.14
MS&AD INSURANCE GROUP HOLDINGS	JPY	20'203	9'600	700	29'103	1'268'764.58	0.07
MURATA MANUFACTURING	JPY	26'387		26'387			
NEC	JPY		16'700		16'700	991'363.02	0.05
NEC ELECTRONICS	JPY		102'900	3'100	99'800	1'441'181.43	0.08
NINTENDO	JPY	50'550	25'100	5'400	70'250	3'471'767.98	0.18
NIPPON BUILDING FUND	JPY	67		67			
NIPPON EXPRESS HOLDINGS CO LTD	JPY	3'693	1'900	400	5'193	241'943.38	0.01
NIPPON PAINT HOLDINGS CO	JPY	37'860	26'000		63'860	417'227.15	0.02
NIPPON STEEL AND SUMITO METAL CORPORATION	JPY	36'600		36'600			
NIPPON YUSEN	JPY	22'321		22'321			
NISSIN FOOD HOLDINGS	JPY	2'847	11'594	1'500	12'941	333'249.47	0.02
NITORI HOLDINGS	JPY	3'613	2'000	300	5'313	687'056.71	0.04
NITTO DENKO	JPY	6'404	3'500		9'904	801'195.33	0.04
NOMURA HOLDINGS	JPY	132'009	73'000		205'009	1'026'184.59	0.05
NOMURA REAL ESTATE HOLDINGS	JPY	5'380	2'400		7'780	170'411.03	0.01
NOMURA RESEARCH INSTITUTE	JPY	18'196	10'600	3'300	25'496	630'608.52	0.03
NTT DATA	JPY	29'500	15'500	4'700	40'300	577'218.05	0.03
OBAYASHI	JPY	29'865		29'865			
ODAKYU ELECTRIC RAILWAY	JPY	13'429		13'429			
OMRON	JPY	8'388	3'800	400	11'788	385'047.82	0.02
ONO PHARMACEUTICAL	JPY		26'300	3'000	23'300	341'060.46	0.02
OPEN HOUSE	JPY	3'500	2'100	5'600			
ORIENTAL LAND	JPY	9'157	67'028	2'700	73'485	2'318'630.66	0.12
ORIX	JPY	55'005	27'200	1'600	80'605	1'487'652.79	0.08
OSAKA GAS	JPY	16'584	8'700		25'284	445'371.74	0.02
PANASONIC HOLDINGS CORPORATION	JPY	101'914	54'300	4'200	152'014	1'270'427.55	0.07
RAKUTEN	JPY	39'000	64'000		103'000	496'908.19	0.03
RECRUIT HOLDINGS	JPY	66'819	34'400	3'800	97'419	3'464'122.19	0.18
RICOH	JPY		37'000		37'000	271'016.76	0.01
ROHM	JPY	3'887		3'887			
SECOM	JPY		14'300		14'300	918'721.24	0.05
SEIKO EPSON	JPY		19'500		19'500	277'750.26	0.01
SEKISUI CHEMICAL	JPY	16'906	8'700		25'606	317'719.16	0.02
SEKISUI HOUSE	JPY	27'593	13'200		40'793	801'599.05	0.04
SEVEN & I HOLDINGS	JPY	34'598	121'696	2'400	153'894	2'019'071.18	0.11
SG HOLDINGS CO LTD	JPY	13'181	8'300		21'481	237'342.31	0.01
SHARP	JPY	10'322	8'900		19'222	92'224.78	0.00
SHIMADZU	JPY	11'325	6'500	1'600	16'225	389'752.73	0.02
SHIMIZU	JPY	25'235	15'200	7'600	32'835	167'834.76	0.01
SHIN-ETSU CHEMICAL	JPY	17'327	114'308	9'500	122'135	4'589'465.74	0.24
SHIONOGI & CO	JPY	12'290	7'100	3'500	15'890	699'653.09	0.04
SOFTBANK CORP	JPY	131'756	70'400	8'100	194'056	2'252'004.04	0.12
SOMPO HOLDINGS	JPY	14'498	5'700		20'198	1'043'582.72	0.06
SONY	JPY	58'139	31'200	3'900	85'439	6'507'037.21	0.35
SUMISHO COMPUTER SYSTEMS	JPY	7'831	3'100		10'931	177'498.24	0.01
SUMITOMO CHEMICAL	JPY	68'071	28'000	96'071			
SUMITOMO ELECTRIC INDUSTRIES	JPY	32'000	18'900	5'200	45'700	597'024.37	0.03
SUMITOMO METAL MINING	JPY	11'582	5'100		16'682	383'162.51	0.02
SUMITOMO MITSUI FINANCIAL GROUP	JPY		90'200	3'700	86'500	4'246'347.01	0.23
SUMITOMO MITSUI TRUST BANK	JPY	15'499	29'499		44'998	804'542.50	0.04
SUMITOMO REALTY & DEVELOPMENT	JPY	13'900		13'900			
SUNTORY BEVERAGE & FOOD	JPY	6'376	3'500		9'876	285'987.97	0.02
SYSTEMEX	JPY	7'503	4'400	900	11'003	545'064.98	0.03
T&D HOLDINGS	JPY		36'000	2'900	33'100	506'905.78	0.03
TAISEI	JPY	8'203		8'203			
TDK	JPY	18'301	8'600	600	26'301	1'204'791.07	0.06
TERUMO	JPY	29'700	16'500		46'200	1'586'289.09	0.08
TOBU RAILWAY	JPY	8'133	4'500		12'633	284'439.59	0.02
TOKIO MARINE HOLDINGS	JPY		127'900	6'000	121'900	3'138'384.12	0.17
TOKYO ELECTRON	JPY	6'933	26'866	1'800	31'999	6'941'201.04	0.37
TOKYO GAS	JPY	17'592	6'900		24'492	472'487.96	0.03

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TOKYU	JPY	23'798	14'000	5'100	32'698	358'488.86	0.02
TORAY INDUSTRIES	JPY	62'115	31'400		93'515	379'900.66	0.02
TOSOH	JPY	11'900		11'900			
TOTO	JPY	6'489	2'600		9'089	216'515.48	0.01
UNI-CHARM	JPY	18'921	9'700	1'400	27'221	796'910.46	0.04
USS CO	JPY	9'231	5'500		14'731	225'812.71	0.01
WEST JAPAN RAILWAY	JPY	9'895	5'800	1'100	14'595	535'040.84	0.03
YAMAHA	JPY	6'346	2'700		9'046	174'085.34	0.01
YAMAHA MOTOR	JPY	13'716	50'132	5'400	58'448	460'614.34	0.02
YAMATO HOLDINGS	JPY		18'700		18'700	250'292.64	0.01
YASKAWA ELECTRIC	JPY	10'616	6'300	1'100	15'816	569'379.97	0.03
YOKOGAWA ELECTRIC	JPY	10'400	5'000		15'400	286'670.02	0.02
Z HOLDINGS CORPORATION	JPY	122'429	68'800	17'200	174'029	422'757.76	0.02
ZOZO	JPY	5'706	4'100		9'806	195'807.27	0.01
						<b>127'893'788.21</b>	<b>6.78</b>
<b>Jersey</b>							
AMCOR PLC	USD	36'563	23'022	5'330	54'255	432'840.44	0.02
APTIV PLC	USD	6'716	4'610	115	11'211	784'723.60	0.04
CLARIVATE PLC	USD		8'643	8'643			
FERGUSON PLC	USD		8'094	227	7'867	1'464'794.51	0.08
NOVOCIURE LTD	USD	2'387		2'387			
WPP 2012	GBP	49'791	26'608	5'588	70'811	557'789.44	0.03
						<b>3'240'147.99</b>	<b>0.17</b>
<b>Netherlands</b>							
LYONDELLBASELL INDUSTRIES -A-	USD		10'484	649	9'835	868'457.47	0.05
NXP SEMICONDUCTORS	USD	6'512	4'148	665	9'995	2'197'927.58	0.12
						<b>3'066'385.05</b>	<b>0.16</b>
<b>Netherlands Antilles</b>							
SCHLUMBERGER	USD	35'081	23'056	2'799	55'338	2'355'049.92	0.12
						<b>2'355'049.92</b>	<b>0.12</b>
<b>New Zealand</b>							
AUCKLAND INTERNATIONAL AIRPORT	NZD	56'105		56'105			
EBOS GROUP LTD	NZD		9'865		9'865	195'554.13	0.01
FISHER & PAYKEL HEALTHCARE	NZD	27'065		27'065			
MERCURY NZ	NZD	34'266	14'833		49'099	175'956.20	0.01
MERIDIAN ENERGY	NZD	57'748	30'497		88'245	283'104.49	0.02
SPARK NEW ZEALAND	NZD	83'116	35'006		118'122	321'287.78	0.02
XERO LTD	AUD	6'371	4'344	664	10'051	733'692.75	0.04
						<b>1'709'595.35</b>	<b>0.09</b>
<b>Norway</b>							
AKER BP ASA	NOK	14'168	8'587	2'548	20'207	432'613.60	0.02
DNB BANK ASA	NOK	43'708	23'751	5'969	61'490	1'084'522.07	0.06
EQUINOR ASA	NOK	43'819	20'097	2'556	61'360	1'333'797.81	0.07
GJENSIDIGE FORSIKRING ASA	NOK	8'970	3'589		12'559	174'869.06	0.01
MOWI ASA	NOK	18'554	12'301		30'855	525'232.29	0.03
NORSK HYDRO	NOK	62'857	43'650	18'458	88'049	398'954.59	0.02
ORKLA	NOK	33'687	13'475		47'162	298'011.10	0.02
SALMAR	NOK	3'284	1'273		4'557	254'938.87	0.01
TELENOR	NOK	33'552	12'546	2'164	43'934	424'121.98	0.02
						<b>4'927'061.37</b>	<b>0.26</b>
<b>Singapore</b>							
ASCOTT RESIDENCE TRUST/ASCOTT BUSINESS TRUST	SGD		6'607	6'607			
CAPITALAND INVESTMENT LTD/SING	SGD	115'898	51'400		167'298	304'582.51	0.02
CAPITAMALL TRUST	SGD	235'612	148'700	34'000	350'312	449'656.11	0.02
CITY DEVELOPMENTS	SGD	17'868	17'900		35'768	132'815.00	0.01
KEPPEL	SGD	65'251	30'900		96'151	455'891.80	0.02
KEPPEL REIT	SGD			15'110			
SEMBICORP MARINE LTD	SGD	1'246'294		1'246'294			
SINGAPORE AIRLINES	SGD	60'101		60'101			
SINGAPORE EXCHANGE	SGD	38'417	16'700		55'117	341'103.98	0.02
UNITED OVERSEAS BANK	SGD	54'300	34'300	2'300	86'300	1'579'654.17	0.08
UOL GROUP	SGD	21'105		21'105			
						<b>3'263'703.57</b>	<b>0.17</b>
<b>Sweden</b>							
ALFA LAVAL	SEK	13'787	7'267	1'891	19'163	635'506.74	0.03
ASSA ABLOY -B-	SEK	46'207	24'021	1'835	68'393	1'719'287.09	0.09
ATLAS COPCO AB -A-	SEK	123'291	64'813	6'053	182'051	2'784'762.90	0.15
ATLAS COPCO AB -B-	SEK	73'301	36'218	1'975	107'544	1'417'175.55	0.08

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BEIJER REF AB -B-	SEK		24'163		24'163	299'390.82	0.02
BOLIDEN AB	SEK		12'913	12'913			
BOLIDEN AB	SEK		20'120	2'024	18'096	404'007.95	0.02
BOLIDEN AB	SEK	12'913		12'913			
ELECTROLUX AB -B-	SEK	9'869		9'869			
EPIROC AB -A-	SEK	31'074	17'043	2'690	45'427	725'805.51	0.04
EPIROC AB -B-	SEK	17'491	11'916	3'793	25'614	372'298.71	0.02
EQT AB	SEK	14'305	11'157	1'879	23'583	608'090.10	0.03
ESSITY AB	SEK	28'621	13'939	821	41'739	858'509.19	0.05
HENNES & MAURITZ STOCKHOLM -B-	SEK	34'733	16'739	8'887	42'585	509'020.85	0.03
HOLMEN AB -B-	SEK	4'208	1'681	1'211	4'678	165'527.81	0.01
HUSQVARNA -B-	SEK	19'126	5'738		24'864	168'976.60	0.01
KINNEVIK AB -B-	SEK		10'714	10'714			
NIBE INDUSTRIER AB -B-	SEK	71'221	43'033	16'388	97'866	481'211.09	0.03
SANDVIK	SEK	49'284	24'225		73'509	1'456'921.86	0.08
SVENSKA CELLULOSA -B-	SEK	27'685	15'969	3'709	39'945	498'506.41	0.03
SVENSKA HANDELSBANKEN -A-	SEK		102'744	4'360	98'384	1'036'504.94	0.05
SVENSKA KULLAGERFABRIKEN -B-	SEK	17'188	10'373	5'055	22'506	432'462.55	0.02
TELE2 -B-	SEK	25'800	7'738		33'538	248'075.08	0.01
TELEFON LM ERICSSON -B-	SEK	135'003		135'003			
TELIA COMPANY	SEK	120'826	80'563	46'845	154'544	324'449.83	0.02
						<b>15'146'491.58</b>	<b>0.80</b>
<b>Switzerland</b>							
BUNGE GLOBAL SA	USD		6'046	781	5'265	437'514.24	0.02
CHUBB N	USD	10'312		10'312			
COCA-COLA HBC AG	GBP	8'989	5'101		14'090	386'861.25	0.02
						<b>824'375.49</b>	<b>0.04</b>
<b>United Kingdom</b>							
3i GROUP	GBP		67'782	2'102	65'680	1'805'533.76	0.10
ABRDN PLC	GBP	98'609	30'044	7'398	121'255	212'584.55	0.01
ADMIRAL GROUP	GBP		18'625	1'943	16'682	495'376.70	0.03
ANGLO AMERICAN	GBP		88'531	2'418	86'113	1'631'549.84	0.09
ANTOFAGASTA	GBP	17'377	8'437		25'814	522'585.12	0.03
ASHTREAD GROUP	GBP	20'229	10'605	1'215	29'619	1'873'898.40	0.10
ASSOCIATED BRITISH FOODS	GBP	15'905	8'526	2'593	21'838	552'891.11	0.03
ASTRAZENECA	GBP	71'278	38'047	4'133	105'192	11'696'908.61	0.62
AUTO TRADER GROUP	GBP		65'463	6'884	58'579	483'098.49	0.03
BARRATT DEVELOPMENTS	GBP	44'473	17'599		62'072	322'533.40	0.02
BRITISH LAND	GBP	39'315		39'315			
BT GROUP	GBP	310'322	184'467	69'852	424'937	494'379.33	0.03
BUNZL	GBP	15'068		15'068			
BURBERRY GROUP	GBP	17'798	7'003	566	24'235	346'875.37	0.02
COMPASS GROUP PLC	GBP	81'220		81'220			
CRODA INTERNATIONAL PLC	GBP	6'365	3'682	818	9'229	489'932.22	0.03
ENDEAVOUR MINING PLC	GBP		12'619		12'619	179'210.08	0.01
GSK PLC	GBP	187'076		187'076			
HSBC HOLDINGS	GBP	918'302	467'017	86'294	1'299'025	8'891'329.60	0.47
INFORMA	GBP	65'064	32'469	6'082	91'451	825'292.71	0.04
INTERCONTINENTAL HOTELS GROUP PLC	GBP	8'340		8'340			
INTERTEK GROUP	GBP	7'359	4'160	1'118	10'401	535'466.56	0.03
J. SAINSBURY	GBP	76'941	30'391	1'801	105'531	293'394.49	0.02
JOHNSON MATTHEY	GBP	8'331		8'331			
KINGFISHER	GBP	91'998	32'165	3'663	120'500	314'743.82	0.02
LAND SECURITIES GROUP PLC	GBP	33'525		33'525			
LEGAL & GENERAL GROUP	GBP	274'989	144'489	18'843	400'635	1'080'366.21	0.06
LIBERTY GLOBAL -A-	USD		3'800	3'800			
LIBERTY GLOBAL -C-	USD		5'994	5'994			
LLOYDS BANKING GROUP	GBP	3'119'492	1'511'140	333'246	4'297'386	2'229'142.93	0.12
MONDI	GBP	22'695	12'568	35'263			
MONDI PLC	GBP		31'537	2'648	28'889	453'227.94	0.02
NATIONAL GRID PLC	GBP	167'244	89'355	3'796	252'803	2'921'444.52	0.15
NEXT	GBP	5'908		5'908			
OCADO GROUP	GBP	27'539	12'580	1'181	38'938	221'800.07	0.01
PEARSON	GBP	30'423		30'423			
PERSIMMON	GBP	14'257		14'257			
PHOENIX GROUP HOLDINGS PLC	GBP		50'695		50'695	280'808.93	0.01
PRUDENTIAL	GBP	125'606	66'210	6'357	185'459	1'606'317.82	0.09
RECKITT BENCKISER GROUP	GBP	32'707	18'430	2'365	48'772	2'715'151.89	0.14
RELX	GBP	88'426	47'145	7'716	127'855	4'928'861.66	0.26
RENTOKIL INITIAL	GBP	115'576		115'576			

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SAGE GROUP	GBP		73'033	3'511	69'522	963'705.80	0.05
SCHRODERS PLC	GBP	35'254	19'602		54'856	240'311.97	0.01
SEGRO PLC REAL ESTATE INVESTMENT TRUST	GBP	55'699	29'930	5'545	80'084	754'111.07	0.04
SPIRAX-SARCO ENGINEERING	GBP	3'391	1'865	375	4'881	561'340.25	0.03
ST JAMES'S PLACE CAPITAL	GBP	25'544	12'264	571	37'237	208'626.75	0.01
TAYLOR WIMPEY	GBP	157'698	67'310		225'008	345'487.27	0.02
TESCO PLC	GBP	343'895	181'080	46'674	478'301	1'485'324.59	0.08
THE BERKELEY GROUP HOLDINGS PLC	GBP	4'996	1'781		6'777	350'480.20	0.02
UNILEVER	GBP	117'062	60'506	7'784	169'784	7'312'099.44	0.39
VODAFONE GROUP	GBP	1'212'221	539'246	166'818	1'584'649	1'220'012.06	0.06
WHITBREAD	GBP	9'025		9'025			
						<b>61'846'205.53</b>	<b>3.28</b>
<b>United States</b>							
3M	USD	13'730	9'252	1'319	21'663	1'757'245.31	0.09
A O SMITH	USD	3'145		3'145			
ADOBE INC	USD	11'503	7'375	1'246	17'632	8'698'944.51	0.46
ADVANCE AUTO PARTS	USD	1'476		1'476			
AECOM	USD		5'665	639	5'026	393'135.27	0.02
AFLAC	USD	14'744	9'438	2'832	21'350	1'517'911.63	0.08
AGILENT TECHNOLOGIES	USD	7'279	4'366	352	11'293	1'365'933.24	0.07
AKAMAI TECHNOLOGIES	USD		5'898		5'898	576'068.98	0.03
ALIGN TECHNOLOGY	USD	1'853	1'015	76	2'792	743'508.24	0.04
ALLSTATE	USD	6'649	3'946	499	10'096	1'418'157.11	0.08
ALLY FINANCIAL	USD	7'384	3'486	791	10'079	328'293.01	0.02
ALPHABET -A-	USD	148'523	98'980	16'998	230'505	28'103'767.30	1.49
ALPHABET -C-	USD	134'700	84'233	18'252	200'681	24'700'807.76	1.31
AMERCO	USD	2'410		2'410			
AMERICAN EXPRESS	USD	15'730	10'082	3'027	22'785	4'402'355.47	0.23
AMERICAN INTERNATIONAL GROUP	USD	18'763		18'763			
AMERICAN TOWER	USD	11'507	7'609	1'006	18'110	3'171'215.45	0.17
AMERICAN WATER WORKS	USD	4'493	3'093		7'586	791'840.34	0.04
AMERIFRISE FINANCIAL	USD	2'646	1'749	474	3'921	1'406'484.94	0.07
AMERISOURCEBERGEN	USD	3'807	4'366	1'577	6'596	1'368'408.60	0.07
AMGEN	USD	13'200	8'842	1'260	20'782	5'011'044.16	0.27
ANNALY CAPITAL MANAGEMENT INC	USD	11'791	9'228	2'683	18'336	308'226.80	0.02
ANSYS	USD	2'173	1'421	245	3'349	985'467.87	0.05
APPLIED MATERIALS	USD	21'132	13'385	2'049	32'468	5'764'332.33	0.31
ARAMARK HOLDINGS	USD		6'708	6'708			
ARTHUR J. GALLAGHER	USD	5'221		5'221			
ASSURANT	USD	1'298	631		1'929	308'211.66	0.02
ATMOS ENERGY	USD	3'545	2'568	476	5'637	560'454.43	0.03
AUTODESK	USD	5'407	3'589	587	8'409	1'911'657.08	0.10
AUTOMATIC DATA PROCESSING	USD	10'317	6'432	704	16'045	3'548'119.03	0.19
AUTOZONE	USD		748	47	701	1'855'537.55	0.10
AVANTOR INC	USD		27'144		27'144	588'944.56	0.03
AVERY DENNISON	USD	3'128			3'128	596'409.68	0.03
AXON ENTERPRISE INC	USD	2'745			2'745	742'957.02	0.04
BAKER HUGHES A GE CO	USD	25'411	16'641	3'254	38'798	1'010'913.90	0.05
BALL	USD	7'699	4'557		12'256	690'914.47	0.04
BANK OF NEW YORK MELLON	USD	19'037	17'261	7'139	29'159	1'440'183.83	0.08
BAXTER INTERNATIONAL	USD	12'450		12'450			
BEST BUY	USD	5'015	3'070	777	7'308	520'474.61	0.03
BIOGEN	USD	3'571	2'249	251	5'569	1'064'086.18	0.06
BIOMARIN PHARMACEUTICAL	USD	4'696		4'696			
BIO-TECHNE	USD	3'876	2'716	675	5'917	383'320.63	0.02
BLACK KNIGHT INC	USD		3'647	3'647			
BLACKROCK	USD	3'719	2'374	278	5'815	4'154'439.80	0.22
BOOKING HOLDINGS INC	USD		1'506	143	1'363	4'163'309.86	0.22
BORG WARNER	USD	5'804	4'680	1'807	8'677	237'852.97	0.01
BOSTON PROPERTIES	USD	3'700	1'760		5'460	311'165.20	0.02
BRISTOL MYERS SQUIBB	USD	52'761	33'930	7'332	79'359	3'546'435.75	0.19
BROADRIDGE FINANCIAL SOLUTIONS	USD		4'756	244	4'512	808'842.69	0.04
BUILDERS FIRSTSOURCE	USD		4'854		4'854	834'247.57	0.04
BURLINGTON STORES	USD	1'620	1'029	219	2'430	438'865.86	0.02
C. H. ROBINSON WORLDWIDE	USD	3'010	2'180	982	4'208	274'496.35	0.01
CADENCE DESIGN SYSTEMS	USD	6'747	4'214	428	10'533	2'823'111.69	0.15
CAMPBELL SOUP	USD	5'188	2'377	451	7'114	267'110.48	0.01
CARDINAL HEALTH	USD	6'760		6'760			
CARLYLE GROUP INC/THE	USD	4'693		4'693			
CARMAX	USD	3'877	2'770	702	5'945	413'560.27	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
CARRIER GLOBAL CORP	USD	20'728	13'492	3'138	31'082	1'521'203.66	0.08
CATALENT	USD	4'038		4'038			
CATERPILLAR	USD	12'965	8'124	1'252	19'837	5'833'514.87	0.31
CBOE HOLDINGS	USD	2'619	1'470		4'089	691'318.54	0.04
CBRE GROUP	USD	7'884	7'420	3'124	12'180	985'542.60	0.05
CELANESE -A-	USD	2'680		2'680			
CERIDIAN HCM HOLDING INC	USD		6'247	727	5'520	339'082.53	0.02
CHARLES SCHWAB	USD	36'023	24'955	2'280	58'698	3'451'672.49	0.18
CHENIERE ENERGY	USD	5'530	4'159	562	9'127	1'247'325.01	0.07
CHURCH & DWIGHT	USD		9'727		9'727	857'550.33	0.05
CIGNA CORP	USD	7'534	4'645	802	11'377	3'367'501.65	0.18
CINTAS	USD		3'759	212	3'547	1'963'370.84	0.10
CISCO SYSTEMS	USD	102'284		102'284			
CITIZENS FINANCIAL GROUP	USD	12'298	7'503	2'804	16'997	469'811.29	0.02
CLOROX	USD	3'002	1'786		4'788	646'374.91	0.03
CME GROUP -A-	USD	8'905		8'905			
CMS ENERGY	USD		11'417		11'417	576'762.10	0.03
COCA-COLA	USD	101'398	69'210	10'865	159'743	8'442'628.72	0.45
COGNEX	USD	4'284		4'284			
COLGATE-PALMOLIVE	USD	19'574	13'009	2'202	30'381	2'314'613.27	0.12
COMCAST -A-	USD		170'367	14'360	156'007	5'886'467.83	0.31
CONAGRA BRANDS	USD	11'935	7'179		19'114	472'616.14	0.03
CONSOLIDATED EDISON	USD	8'795	5'641	1'139	13'297	1'021'127.14	0.05
COOPER COMPANIES	USD		1'905	1'905			
COOPER COMPANIES INC	USD		7'620		7'620	628'044.89	0.03
COPART	USD	10'575		10'575			
CROWN CASTLE REIT	USD	10'737	7'053	1'038	16'752	1'621'743.85	0.09
CSX	USD	52'769	30'916	6'994	76'691	2'562'132.53	0.14
CUMMINS	USD	3'493	2'308	215	5'586	1'321'243.83	0.07
DANAHER	USD		28'761	1'482	27'279	6'080'637.10	0.32
DARLING INGREDIENTS	USD		5'491		5'491	204'575.83	0.01
DAVITA	USD	1'334	575		1'909	213'435.63	0.01
DECKERS OUTDOOR	USD		1'015		1'015	800'451.72	0.04
DEERE & CO	USD	7'191		7'191			
DELTA AIR LINES	USD	4'009	1'455		5'464	203'377.45	0.01
DENTSPLY SIRONA	USD	5'433	874	6'307			
DEXCOM	USD	9'736	6'280	1'096	14'920	1'511'787.67	0.08
DIGITAL REALTY	USD		12'076	361	11'715	1'514'459.96	0.08
DISCOVER FINANCIAL SERVICES	USD	6'639	3'683	721	9'601	1'020'430.90	0.05
DOCUSIGN INC	USD		8'211		8'211	385'157.72	0.02
DOVER	USD	3'554	2'212	428	5'338	777'358.62	0.04
EBAY	USD	13'474	8'633	1'827	20'280	844'316.51	0.04
ECOLAB	USD	6'345	5'057	1'312	10'090	1'997'673.95	0.11
EDISON INTERNATIONAL	USD	9'481	6'403	909	14'975	896'939.85	0.05
EDWARDS LIFESCIENCES	USD	15'327	9'266	1'069	23'524	1'758'025.77	0.09
ELANCO ANIMAL HEALTH INC	USD	10'865		10'865			
ELECTRONIC ARTS	USD	6'856	3'947	923	9'880	1'213'469.17	0.06
ELEVANCE HEALTH INC	USD	5'922	3'840	578	9'184	4'053'648.84	0.21
ELI LILLY & CO	USD	19'961	13'635	2'173	31'423	20'854'246.34	1.11
EMERSON ELECTRIC	USD		23'475	1'370	22'105	2'079'815.97	0.11
EQUINIX	USD	2'266	1'504	95	3'675	2'876'279.10	0.15
EQUITABLE HOLDINGS INC	USD	8'815	5'424	2'119	12'120	365'423.30	0.02
ESSENTIAL UTILITIES INC	USD	6'126	4'574	1'400	9'300	284'821.25	0.02
ESTEE LAUDER COMPANIES -A-	USD	5'727		5'727			
EVERSOURCE ENERGY	USD	8'595	5'440	1'081	12'954	669'579.05	0.04
EXELON	USD	24'646	16'297	2'023	38'920	1'228'289.38	0.07
EXPEDITORS INTERNATIONAL OF WASHINGTON	USD	3'981	2'073	216	5'838	614'830.12	0.03
FACTSET RESEARCH SYSTEMS	USD	908	563		1'471	599'182.87	0.03
FAIR ISAAC	USD		991	37	954	1'066'795.51	0.06
FASTENAL	USD	14'192	8'902	1'047	22'047	1'417'397.67	0.08
FIDELITY NATIONAL	USD		28'146	5'110	23'036	1'403'493.04	0.07
FIRST REPUBLIC BANK	USD	4'549		4'549			
FISERV	USD		25'273	1'899	23'374	3'072'312.84	0.16
FORTIVE	USD	8'343	5'850	672	13'521	1'013'564.31	0.05
FORTREA HOLDINGS INC	USD		2'134	2'134			
FORTUNE BRANDS HOME & SECURITY	USD	3'167	1'496		4'663	333'986.91	0.02
FOX CORP -A-	USD		9'175		9'175	240'678.03	0.01
FOX CORP -B-	USD		5'500		5'500	132'603.81	0.01
FRANKLIN RESOURCES	USD	7'550	3'981	553	10'978	265'353.88	0.01
GARDNER DENVER HOLDINGS INC	USD	9'962	6'151	524	15'589	1'253'694.09	0.07
GARTNER	USD		3'141	162	2'979	1'221'254.08	0.06

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GENERAC HOLDINGS	USD	1'493		1'493			
GENERAL MILLS	USD	14'632	8'747	1'663	21'716	1'227'268.00	0.07
GENUINE PARTS	USD	3'491	2'242	394	5'339	701'718.98	0.04
GILEAD SCIENCES	USD	31'085	20'852	3'516	48'421	3'074'177.09	0.16
GRACO	USD		6'823		6'823	548'296.78	0.03
HALLIBURTON	USD	22'502	14'642	2'242	34'902	1'077'819.27	0.06
HARTFORD FINANCIAL SERVICES GROUP	USD	7'914	4'957	1'336	11'535	973'473.80	0.05
HASBRO	USD	3'219	1'381		4'600	203'703.89	0.01
HCA HOLDINGS	USD	4'894	3'578	695	7'777	2'134'561.95	0.11
HEALTHPEAK PROPERTIES INC	USD	13'421	9'539		22'960	338'646.47	0.02
HEWLETT-PACKARD	USD	30'973	18'709		49'682	666'283.16	0.04
HILTON WORLDWIDE HOLDINGS (reg. shares)	USD	6'718	4'126	946	9'898	1'780'812.49	0.09
HIPPO PARENT CORP	USD	4'081	3'357	1'464	5'974	291'956.44	0.02
HOLOGIC	USD	6'078	6'807	3'823	9'062	588'898.28	0.03
HOME DEPOT	USD	25'228	16'655	3'149	38'734	12'981'725.03	0.69
HORMEL FOODS	USD	7'581	5'232	1'692	11'121	345'879.16	0.02
HP	USD	25'413	14'086	3'818	35'681	890'109.54	0.05
HUBSPOT	USD	1'153	795	100	1'848	1'006'976.08	0.05
HUMANA	USD	3'138	2'070	360	4'848	1'495'503.41	0.08
HUNTINGTON BANCSHARES	USD	34'934	21'318		56'252	645'915.08	0.03
IBM	USD	22'326	14'888	1'740	35'474	5'779'791.52	0.31
IDEX	USD	1'865	1'134		2'999	622'965.89	0.03
IDEXX LABORATORIES	USD	2'061	1'354	205	3'210	1'625'947.14	0.09
ILLINOIS TOOL WORKS	USD	7'640	4'905	811	11'734	2'708'668.20	0.14
ILLUMINA	USD	3'863	2'638	373	6'128	754'534.28	0.04
INSULET	USD	1'725	1'059		2'784	402'043.40	0.02
INTEL	USD	101'476	70'650	7'576	164'550	6'237'792.24	0.33
INTERCONTINENTAL EXCHANGE	USD	13'904	9'534	1'284	22'154	2'700'292.81	0.14
INTERNATIONAL FLAVORS & FRAGRANCES	USD	6'225	3'984		10'209	678'719.02	0.04
INTERNATIONAL PAPER	USD	8'380	6'208	2'152	12'436	387'215.59	0.02
INTERPUBLIC GROUP	USD	9'614	6'753	1'709	14'658	405'288.45	0.02
INTUIT	USD	6'642	4'918	620	10'940	6'385'849.11	0.34
IRON MOUNTAIN REIT	USD		11'216		11'216	776'678.65	0.04
J.B HUNT TRANSPORT SERVICES	USD	2'048	1'151		3'199	581'158.22	0.03
JM SMUCKER	USD		4'378	392	3'986	421'787.03	0.02
JOHNSON & JOHNSON	USD	65'023	44'146	15'476	93'693	13'314'250.37	0.71
KELLOGG	USD	6'424	4'485		10'909	529'773.61	0.03
KEURIG DR PEPPER INC	USD	19'229	22'563	1'514	40'278	1'060'826.04	0.06
KEYCORP	USD	22'691		22'691			
KEYSIGHT TECHNOLOGIES.	USD	4'419	2'802	452	6'769	919'708.72	0.05
KIMBERLY-CLARK	USD	8'362	5'157	450	13'069	1'394'431.96	0.07
KINDER MORGAN	USD	50'170	32'810	3'773	79'207	1'212'894.45	0.06
KNIGHT-SWIFT TRANSPORTATION HO	USD	3'726	3'239	868	6'097	302'477.38	0.02
KROGER	USD	16'723	11'258	1'705	26'276	1'147'858.47	0.06
L3HARRIS TECHNOLOGIES INC	USD		15'911	5'572	10'339	1'926'979.93	0.10
LABORATORY CORP OF AMERICA HOLDINGS	USD	2'200	1'409	462	3'147	598'092.58	0.03
LAM RESEARCH	USD	3'385	2'113	341	5'157	4'260'647.14	0.23
LAMB WESTON HOLDINGS	USD		5'673		5'673	510'582.63	0.03
LEAR	USD	1'461	573		2'034	246'002.47	0.01
LENNOX INTERNATIONAL	USD	781	496		1'277	529'865.03	0.03
LINCOLN NATIONAL	USD	4'171		4'171			
LKQ	USD	6'316	3'963		10'279	473'292.23	0.03
LOEWS	USD	5'001		5'001			
LOWE'S COMPANIES	USD	14'677	9'103	1'387	22'393	4'745'632.47	0.25
LPL FINANCIAL HOLDINGS	USD	1'980	1'102	64	3'018	711'927.22	0.04
LULULEMON ATHLETICA	USD	2'874	1'863	266	4'471	1'838'929.60	0.10
LUMEN TECHNOLOGIES INC	USD	23'448		23'448			
MAGALLANES INC	USD	57'184		57'184			
MARATHON PETROLEUM	USD	11'003	6'387	2'674	14'716	2'192'941.25	0.12
MARKETAXESS HOLDING	USD	928	442		1'370	257'451.36	0.01
MARSH & MCLENNAN	USD	12'315	7'743	861	19'197	3'419'201.56	0.18
MARTIN MARIETTA MATERIALS	USD	1'550	997	135	2'412	1'227'007.03	0.07
MARVELL TECHNOLOGY INC	USD		35'340	1'807	33'533	2'115'967.90	0.11
MASCO	USD	5'394	3'823	928	8'289	560'269.48	0.03
MASTERCARD	USD	21'275	13'918	2'599	32'594	13'626'102.31	0.72
MC CORMICK (non voting)	USD	6'216	4'278	798	9'696	587'921.70	0.03
MCDONALD'S	USD	18'160	12'019	1'981	28'198	7'257'336.63	0.38
MERCADOLIBRE	USD	1'128	712	84	1'756	2'466'759.11	0.13
MERCK & CO	USD	62'608	42'835	6'843	98'600	11'039'595.04	0.59
METTLER TOLEDO INTERNATIONAL	USD	553	354	55	852	935'712.70	0.05
MICROSOFT	USD	175'455	118'534	19'313	274'676	100'046'778.04	5.31

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MOLINA HEALTHCARE	USD		2'326		2'326	806'801.28	0.04
MOODY'S	USD	4'077	2'760	454	6'383	2'132'578.01	0.11
MORGAN STANLEY	USD	31'045	20'242	3'267	48'020	3'638'165.24	0.19
MOSAIC	USD	8'325		8'325			
MOTOROLA SOLUTIONS	USD	4'130		4'130			
NASDAQ OMX GROUP	USD	8'577	4'874	238	13'213	653'879.34	0.03
NETAPP	USD		8'211		8'211	644'363.74	0.03
NEWELL BRANDS	USD	9'484		9'484			
NEWMONT CORP	AUD		18'566	18'566			
NEWMONT MINING	USD	19'675	27'242	2'577	44'340	1'220'128.51	0.06
NIKE -B-	USD	31'196	19'765	3'578	47'383	4'336'340.18	0.23
NORFOLK SOUTHERN	USD	5'791	3'882	881	8'792	1'961'642.56	0.10
NORTHERN TRUST	USD	4'907	3'180		8'087	584'856.24	0.03
NORTONLIFELOCK INC	USD	14'814	9'676	3'164	21'326	403'557.74	0.02
NRG ENERGY	USD		8'887		8'887	432'909.60	0.02
NUCOR	USD	6'403	3'768	703	9'468	1'603'235.78	0.09
NVIDIA	USD	60'537	41'760	6'200	96'097	66'944'061.41	3.55
NVR	USD		129	9	120	805'774.32	0.04
OLD DOMINION FREIGH LINES	USD	2'342	1'571	112	3'801	1'480'987.45	0.08
OMNICOM GROUP	USD		7'682		7'682	597'912.04	0.03
ONEOK (new)	USD	11'053	12'104	612	22'545	1'491'302.28	0.08
OTIS WORLDWIDE CORP	USD	10'365	6'235	759	15'841	1'329'337.81	0.07
OWENS CORNING	USD	2'366	1'567	497	3'436	453'175.94	0.02
PAYCHEX	USD		12'929	410	12'519	1'351'732.68	0.07
PAYLOCITY HOLDING	USD		1'560		1'560	231'615.59	0.01
PEPSICO	USD	34'068	23'331	3'776	53'623	7'807'084.93	0.41
PHILLIPS 66	USD	11'927	7'163	1'844	17'246	2'164'181.03	0.11
PHINIA INC	USD		1'160	1'160			
PLUG POWER	USD	13'234		13'234			
PNC FINANCIAL SERVICES	USD	10'098	5'868	354	15'612	2'023'607.20	0.11
POOL	USD	971	590		1'561	547'238.65	0.03
PPG INDUSTRIES	USD	5'802	3'595	330	9'067	1'130'542.08	0.06
PRINCIPAL FINANCIAL	USD	6'124	3'461	203	9'382	668'019.33	0.04
PROCTER & GAMBLE	USD	58'959	39'901	7'133	91'727	12'837'789.84	0.68
PROGRESSIVE	USD	14'498	9'435	1'138	22'795	3'804'925.52	0.20
PROLOGIS	USD	22'857	15'175	2'112	35'920	4'215'300.97	0.22
PRUDENTIAL FINANCIAL	USD	9'220	5'574	844	13'950	1'338'815.47	0.07
PTC	USD		4'717		4'717	760'152.21	0.04
PULTE GROUP	USD		8'708	458	8'250	787'341.16	0.04
QUANTA SERVICES	USD	3'540	2'377	305	5'612	1'193'473.12	0.06
QUEST DIAGNOSTICS	USD	2'882	1'744	154	4'472	491'800.91	0.03
RAYMOND JAMES FINANCIAL	USD	4'757	3'363	434	7'686	814'325.56	0.04
REGIONS FINANCIAL	USD	22'735	13'503		36'238	594'479.58	0.03
REPLIGEN	USD		1'941		1'941	331'561.99	0.02
REPUBLIC SERVICES	USD	5'470		5'470			
RESMED	USD	3'626		3'626			
RIVIAN AUTOMOTIVE INC -A-	USD	7'919	15'898		23'817	237'406.91	0.01
ROBERT HALF INTERNATIONAL	USD	2'690	1'207		3'897	275'896.58	0.01
ROCKWELL AUTOMATION	USD	2'845	2'662	1'058	4'449	1'116'835.01	0.06
ROLLINS	USD	5'637		5'637			
ROPER TECHNOLOGIES	USD	2'631		2'631			
S&P GLOBAL	USD	8'105	5'218	745	12'578	4'744'611.31	0.25
SALESFORCE.COM	USD	24'684	15'935	2'847	37'772	10'271'532.93	0.54
SBA COMMUNICATIONS -A- (reg. shares)	USD	2'675	1'544		4'219	777'308.37	0.04
SEMPRA ENERGY	USD	7'793	17'233	724	24'302	1'510'798.62	0.08
SERVICENOW	USD	4'958	3'267	223	8'002	5'435'059.01	0.29
SHERWIN-WILLIAMS	USD	6'087	4'021	625	9'483	2'772'572.68	0.15
SIRIUS XM HOLDINGS	USD	20'144	9'716		29'860	116'217.61	0.01
SNAP INC -A-	USD		40'625		40'625	394'216.53	0.02
SNAP-ON	USD	1'315		1'315			
SPLUNK	USD	4'051	2'423	215	6'259	860'996.62	0.05
STATE STREET	USD	9'103	4'320	1'620	11'803	766'295.90	0.04
STEEL DYNAMICS	USD	4'452	2'283	886	5'849	689'227.36	0.04
SVB FINANCIAL GROUP	USD	1'462		1'462			
SYNCHRONY FINANCIAL	USD	11'679	6'202	2'156	15'725	571'874.29	0.03
SYNOPSIS	USD		6'198	278	5'920	2'990'812.10	0.16
T ROWE PRICE GROUP	USD	5'546	3'222		8'768	875'148.85	0.05
TAKE-TWO INTERACTIVE SOFTWARE	USD	4'109	2'821	414	6'516	843'046.28	0.04
TARGA RESOURCES	USD	5'297	2'931		8'228	711'774.62	0.04
TARGET	USD	11'342	7'339	828	17'853	2'404'004.95	0.13
TELEFLEX	USD	1'160	762		1'922	377'058.68	0.02

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TESLA MOTORS	USD	65'858	52'428	6'876	111'410	19'805'113.40	1.05
TEXAS INSTRUMENTS	USD	22'466	14'916	1'916	35'466	5'225'716.97	0.28
THERMO FISHER SCIENTIFIC	USD	9'683		9'683			
TJX COS	USD	28'568	18'149	2'133	44'584	3'892'134.21	0.21
TORO	USD		4'462	542	3'920	318'635.88	0.02
TRACTOR SUPPLY	USD	2'724	1'897	530	4'091	916'156.90	0.05
TRANSUNION	USD		8'173	765	7'408	506'396.18	0.03
TRAVELERS COMPANIES	USD	5'826	3'714	685	8'855	1'722'908.01	0.09
TRIMBLE NAVIGATION	USD	6'103	3'991	715	9'379	505'355.33	0.03
TRUIST FINANCIAL CORP	USD	32'787	22'685	3'155	52'317	1'611'471.02	0.09
TWILIO -A-	USD		7'345	780	6'565	344'483.15	0.02
UGI	USD	5'170		5'170			
ULTA SALON COSMETICS & FRAGRANCE	USD	1'261	775	155	1'881	908'600.13	0.05
UNION PACIFIC	USD	15'389	9'866	1'438	23'817	5'320'473.30	0.28
UNITED PARCEL SERVICE -B-	USD	18'075	11'851	1'795	28'131	3'672'561.10	0.19
UNITED RENTALS	USD	1'711	1'114	217	2'608	1'592'098.22	0.08
US BANCORP	USD	35'000	27'150	1'839	60'311	2'228'393.44	0.12
VAIL RESORTS	USD	995	390		1'385	280'881.04	0.01
VALERO ENERGY	USD	9'721	5'650	2'251	13'120	1'634'283.33	0.09
VENTAS	USD	9'914		9'914			
VERALTO CORP	USD		6'453	6'453			
VERIZON COMMUNICATIONS	USD	103'612	68'284	8'573	163'323	5'755'516.41	0.31
VERTEX PHARMACEUTICALS	USD	6'322		6'322			
VESTIS CORPORATION	USD		3'354	3'354			
VF	USD	7'918	3'531	11'449			
VISA -A-	USD	40'315	26'728	5'428	61'615	15'334'864.41	0.81
VMWARE	USD	5'178	1'337	6'515			
WALT DISNEY	USD	44'992	30'345	3'850	71'487	7'023'818.69	0.37
WASTE MANAGEMENT	USD		16'525	839	15'686	2'840'539.20	0.15
WATERS	USD	1'465	830		2'295	681'888.51	0.04
WEBSTER FINANCIAL	USD	4'328		4'328			
WELLTOWER	USD	11'388	9'910	774	20'524	1'665'575.54	0.09
WEST PHARMACEUTICAL SERVICES	USD	1'836	1'206	128	2'914	919'536.43	0.05
WESTERN DIGITAL	USD		12'505		12'505	654'849.50	0.03
WESTERN UNION	USD	9'945		9'945			
WESTROCK	USD	6'279	4'500	1'281	9'498	378'786.38	0.02
WEYERHAEUSER	USD	18'309	11'205	455	29'059	879'723.92	0.05
WHIRLPOOL	USD		1'512	1'512			
WILLIAMS COMPANIES	USD	30'224	26'732	9'887	47'069	1'489'611.13	0.08
WK KELLOGG CO	USD		1'882	1'882			
WORKDAY -A-	USD		8'449	478	7'971	2'068'206.30	0.11
WW GRAINGER	USD	1'128	697	108	1'717	1'471'798.21	0.08
XYLEM	USD	4'540	6'634	1'756	9'418	1'053'642.35	0.06
YUM BRANDS	USD		11'168	338	10'830	1'320'040.22	0.07
ZEBRA TECHNOLOGIES -A-	USD	1'272		1'272			
ZIMMER BIOMET HOLDINGS	USD		8'609	411	8'198	897'735.69	0.05
ZOETIS -A-	USD	11'548	7'252	959	17'841	3'115'784.90	0.17
ZOOMINFO TECHNOLOGIES INC -A-	USD	6'688		6'688			
ZSCALER INC	USD		3'655	220	3'435	731'893.90	0.04
						<b>752'026'607.36</b>	<b>39.88</b>
<b>Total Shares (and equity-type securities)</b>						<b>1'136'879'230.91</b>	<b>60.28</b>
<b>Collective Investment Scheme</b>							
<b>Ireland</b>							
CREDIT SUISSE INDEX FUND (IE) ETF ICAV - CSIF (I) MSCI USA ESG LEADERS	USD	2'466'104	892'761	41'118	3'317'747	588'490'362.29	31.20
BLUE UCITS ETF -B- USD							
						<b>588'490'362.29</b>	<b>31.20</b>
<b>Total Collective Investment Scheme</b>						<b>588'490'362.29</b>	<b>31.20</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'725'369'593.20</b>	<b>91.49</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Shares (and equity-type securities)</b>							
<b>Denmark</b>							
CHRISTIAN HANSEN HOLDING	DKK	5'113	2'866	7'979		0.00	0.00
<b>Total Shares (and equity-type securities)</b>						<b>0.00</b>	<b>0.00</b>
<b>Collective Investment Scheme</b>							
<b>Luxembourg</b>							
CREDIT SUISSE INDEX FUND (LUX) SICAV - EQUITY EMU ESG BLUE -DB- EUR	EUR	85'970	38'945	15'318	109'597	156'982'373.33	8.32
<b>Total Collective Investment Scheme</b>						<b>156'982'373.33</b>	<b>8.32</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>156'982'373.33</b>	<b>8.32</b>
<b>Derivative Financial Instruments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Financial Futures</b>							
<b>Australia</b>							
S&P / ASX 200 Index -25- 03/23	AUD	2	1	3			
S&P / ASX 200 Index -25- 06/23	AUD		14	14			
S&P / ASX 200 Index -25- 09/23	AUD		6	6			
S&P / ASX 200 Index -25- 10/23	AUD		3	3			
S&P / ASX 200 Index -25- 12/23	AUD		9	9			
S&P / ASX 200 Index -25- 03/24	AUD		27	27			
						<b>0.00</b>	<b>0.00</b>
<b>Germany</b>							
EURO STOXX 50 Index -10- 03/23	EUR	11	5	16			
EURO STOXX 50 Index -10- 06/23	EUR		59	59			
EURO STOXX 50 Index -10- 09/23	EUR		49	49			
EURO STOXX 50 Index -10- 12/23	EUR		79	79			
EURO STOXX 50 Index -10- 03/24	EUR		151	121	30	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Japan</b>							
TOPIX SEC 1 Index -10000- 03/23	JPY	3		3			
TOPIX SEC 1 Index -10000- 06/23	JPY		18	18			
TOPIX SEC 1 Index -10000- 09/23	JPY		18	18			
TOPIX SEC 1 Index -10000- 12/23	JPY		25	25			
TOPIX SEC 1 Index -10000- 03/24	JPY		45	37	8	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>United Kingdom</b>							
FTSE 100 Index -10- 03/23	GBP	5	1	6			
FTSE 100 Index -10- 06/23	GBP		17	17			
FTSE 100 Index -10- 09/23	GBP		9	9			
FTSE 100 Index -10- 12/23	GBP		31	31			
FTSE 100 Index -10- 03/24	GBP		64	60	4	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>United States</b>							
S&P E-MINI 500 Index -50- 03/23	USD	8	12	20			
S&P E-MINI 500 Index -50- 06/23	USD		72	72			
S&P E-MINI 500 Index -50- 09/23	USD		56	56			
S&P E-MINI 500 Index -50- 12/23	USD		122	122			
S&P E-MINI 500 Index -50- 03/24	USD		142	131	11	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Financial Futures</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						159'110.15	0.01
<b>Total Forward exchange transactions</b>						<b>159'110.15</b>	<b>0.01</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>159'110.15</b>	<b>0.01</b>

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>159'110.15</b>	<b>0.01</b>
<b>Total investments</b>						<b>1'882'511'076.68</b>	<b>99.82</b>
Cash at banks						1'732'736.69	0.09
Time deposit						0.00	0.00
Other assets						1'642'306.30	0.09
<b>Total fund assets</b>						<b>1'885'886'119.67</b>	<b>100.00</b>
./. Due to bank						2'054'385.46	0.11
./. Other liabilities						251'426.87	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'883'580'307.34</b>	<b>99.88</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	1'725'369'593.20	91.49
Securities valued based on parameters observable on the market	157'141'483.48	8.33
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	AUD	162'000	CHF	102'142	0.00	0.00
04.04.2023	Bought	CAD	275'000	CHF	188'687	0.00	0.00
04.04.2023	Bought	CHF	3'998'669	AUD	6'342'000	0.00	0.00
04.04.2023	Bought	CHF	23'470	AUD	38'000	0.00	0.00
04.04.2023	Bought	CHF	5'962'496	CAD	8'690'000	0.00	0.00
04.04.2023	Bought	CHF	2'306'183	DKK	17'293'000	0.00	0.00
04.04.2023	Bought	CHF	78'015	DKK	585'000	0.00	0.00
04.04.2023	Bought	CHF	17'088'702	EUR	17'222'000	0.00	0.00
04.04.2023	Bought	CHF	65'760	EUR	67'000	0.00	0.00
04.04.2023	Bought	CHF	22'689	EUR	23'000	0.00	0.00
04.04.2023	Bought	CHF	24'684	EUR	25'000	0.00	0.00
04.04.2023	Bought	CHF	134'614	GBP	119'000	0.00	0.00
04.04.2023	Bought	CHF	7'616'674	GBP	6'733'000	0.00	0.00
04.04.2023	Bought	CHF	27'757	GBP	25'000	0.00	0.00
04.04.2023	Bought	CHF	1'333'028	HKD	11'187'000	0.00	0.00
04.04.2023	Bought	CHF	79'832	ILS	312'000	0.00	0.00
04.04.2023	Bought	CHF	10'567'767	JPY	1'534'382'000	0.00	0.00
04.04.2023	Bought	CHF	90'538	JPY	13'046'000	0.00	0.00
04.04.2023	Bought	CHF	585'032	NOK	6'471'000	0.00	0.00
04.04.2023	Bought	CHF	175'891	NZD	304'000	0.00	0.00
04.04.2023	Bought	CHF	1'804'104	SEK	20'112'000	0.00	0.00
04.04.2023	Bought	CHF	418'637	SGD	603'000	0.00	0.00
04.04.2023	Bought	CHF	113'893'405	USD	121'958'000	0.00	0.00
04.04.2023	Bought	CHF	77'597	USD	83'000	0.00	0.00
04.04.2023	Bought	CHF	33'784	USD	36'000	0.00	0.00
04.04.2023	Bought	CHF	57'136	USD	61'000	0.00	0.00
04.04.2023	Bought	CHF	429'183	USD	468'000	0.00	0.00
04.04.2023	Bought	CHF	37'298	USD	41'000	0.00	0.00
04.04.2023	Bought	CHF	83'854	USD	92'000	0.00	0.00
04.04.2023	Bought	CHF	24'129	USD	26'000	0.00	0.00
04.04.2023	Bought	CHF	29'345	USD	32'000	0.00	0.00
04.04.2023	Bought	CHF	54'300	USD	59'000	0.00	0.00
04.04.2023	Bought	EUR	18'000	CHF	17'861	0.00	0.00
04.04.2023	Bought	EUR	50'000	CHF	49'456	0.00	0.00
04.04.2023	Bought	HKD	176'000	CHF	20'826	0.00	0.00
04.04.2023	Bought	HKD	853'000	CHF	101'642	0.00	0.00
04.04.2023	Bought	JPY	18'996'000	CHF	130'836	0.00	0.00
04.04.2023	Bought	USD	61'000	CHF	56'548	0.00	0.00
04.04.2023	Bought	USD	244'000	CHF	228'043	0.00	0.00
04.04.2023	Bought	USD	170'000	CHF	159'435	0.00	0.00
04.04.2023	Bought	USD	2'518'000	CHF	2'351'485	0.00	0.00
03.05.2023	Bought	AUD	34'000	CHF	20'783	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.05.2023	Bought	AUD	66'000	CHF	40'295	0.00	0.00
03.05.2023	Bought	AUD	201'000	CHF	118'922	0.00	0.00
03.05.2023	Bought	CAD	49'000	CHF	32'285	0.00	0.00
03.05.2023	Bought	CAD	271'000	CHF	177'498	0.00	0.00
03.05.2023	Bought	CHF	3'796'269	AUD	6'218'000	0.00	0.00
03.05.2023	Bought	CHF	5'664'456	CAD	8'415'000	0.00	0.00
03.05.2023	Bought	CHF	20'208	CAD	30'000	0.00	0.00
03.05.2023	Bought	CHF	2'378'801	DKK	17'878'000	0.00	0.00
03.05.2023	Bought	CHF	116'691	DKK	877'000	0.00	0.00
03.05.2023	Bought	CHF	17'112'646	EUR	17'269'000	0.00	0.00
03.05.2023	Bought	CHF	160'533	EUR	162'000	0.00	0.00
03.05.2023	Bought	CHF	7'748'288	GBP	6'877'000	0.00	0.00
03.05.2023	Bought	CHF	1'180'151	HKD	10'158'000	0.00	0.00
03.05.2023	Bought	CHF	78'952	ILS	312'000	0.00	0.00
03.05.2023	Bought	CHF	563'442	NOK	6'471'000	0.00	0.00
03.05.2023	Bought	CHF	173'205	NZD	304'000	0.00	0.00
03.05.2023	Bought	CHF	1'769'225	SEK	20'112'000	0.00	0.00
03.05.2023	Bought	CHF	413'364	SGD	603'000	0.00	0.00
03.05.2023	Bought	CHF	3'847'471	USD	4'225'000	0.00	0.00
03.05.2023	Bought	CHF	109'160'193	USD	119'863'000	0.00	0.00
03.05.2023	Bought	CHF	54'947	USD	60'000	0.00	0.00
03.05.2023	Bought	CHF	51'445	USD	57'000	0.00	0.00
03.05.2023	Bought	CHF	47'798	USD	53'000	0.00	0.00
03.05.2023	Bought	CHF	127'615	USD	143'000	0.00	0.00
03.05.2023	Bought	CHF	49'309	USD	55'000	0.00	0.00
03.05.2023	Bought	CHF	129'467	USD	145'000	0.00	0.00
03.05.2023	Bought	DKK	599'000	CHF	78'693	0.00	0.00
03.05.2023	Bought	EUR	60'000	CHF	59'200	0.00	0.00
03.05.2023	Bought	EUR	444'000	CHF	434'777	0.00	0.00
03.05.2023	Bought	EUR	59'000	CHF	58'261	0.00	0.00
03.05.2023	Bought	GBP	33'000	CHF	36'851	0.00	0.00
03.05.2023	Bought	GBP	197'000	CHF	217'864	0.00	0.00
03.05.2023	Bought	GBP	91'000	CHF	102'523	0.00	0.00
03.05.2023	Bought	HKD	295'000	CHF	33'704	0.00	0.00
03.05.2023	Bought	SEK	524'000	CHF	45'352	0.00	0.00
03.05.2023	Bought	USD	157'000	CHF	140'573	0.00	0.00
03.05.2023	Bought	USD	63'000	CHF	56'068	0.00	0.00
03.05.2023	Bought	USD	197'000	CHF	176'754	0.00	0.00
03.05.2023	Bought	USD	644'000	CHF	581'005	0.00	0.00
03.05.2023	Bought	USD	3'353'000	CHF	2'989'894	0.00	0.00
03.05.2023	Bought	USD	538'000	CHF	482'468	0.00	0.00
08.05.2023	Bought	CHF	10'504'247	JPY	1'528'432'000	0.00	0.00
08.05.2023	Bought	CHF	271'304	JPY	39'476'000	0.00	0.00
08.05.2023	Bought	CHF	271'293	JPY	39'476'000	0.00	0.00
08.05.2023	Bought	JPY	7'704'000	CHF	52'912	0.00	0.00
08.05.2023	Bought	JPY	43'471'000	CHF	289'863	0.00	0.00
08.05.2023	Bought	JPY	7'114'000	CHF	47'580	0.00	0.00
08.05.2023	Bought	JPY	1'509'619'000	CHF	9'867'462	0.00	0.00
08.05.2023	Bought	JPY	45'896'880	CHF	300'000	0.00	0.00
02.06.2023	Bought	CAD	71'000	CHF	47'149	0.00	0.00
02.06.2023	Bought	CHF	3'472'670	AUD	5'917'000	0.00	0.00
02.06.2023	Bought	CHF	151'419	AUD	258'000	0.00	0.00
02.06.2023	Bought	CHF	28'389	AUD	48'000	0.00	0.00
02.06.2023	Bought	CHF	215'277	CAD	329'000	0.00	0.00
02.06.2023	Bought	CHF	5'316'488	CAD	8'125'000	0.00	0.00
02.06.2023	Bought	CHF	54'445	CAD	83'000	0.00	0.00
02.06.2023	Bought	CHF	2'389'980	DKK	18'156'000	0.00	0.00
02.06.2023	Bought	CHF	100'306	DKK	762'000	0.00	0.00
02.06.2023	Bought	CHF	16'546'412	EUR	16'868'000	0.00	0.00
02.06.2023	Bought	CHF	647'417	EUR	660'000	0.00	0.00
02.06.2023	Bought	CHF	123'616	EUR	126'000	0.00	0.00
02.06.2023	Bought	CHF	55'800	EUR	57'000	0.00	0.00
02.06.2023	Bought	CHF	45'748	EUR	47'000	0.00	0.00
02.06.2023	Bought	CHF	40'755	EUR	42'000	0.00	0.00
02.06.2023	Bought	CHF	349'167	GBP	313'000	0.00	0.00
02.06.2023	Bought	CHF	7'313'552	GBP	6'556'000	0.00	0.00
02.06.2023	Bought	CHF	63'596	GBP	57'000	0.00	0.00
02.06.2023	Bought	CHF	1'115'842	HKD	9'863'000	0.00	0.00
02.06.2023	Bought	CHF	39'144	HKD	346'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.06.2023	Bought	CHF	76'159	ILS	312'000	0.00	0.00
02.06.2023	Bought	CHF	506'366	JPY	77'402'000	0.00	0.00
02.06.2023	Bought	CHF	9'875'976	JPY	1'509'619'000	0.00	0.00
02.06.2023	Bought	CHF	59'051	JPY	9'043'000	0.00	0.00
02.06.2023	Bought	CHF	537'659	NOK	6'471'000	0.00	0.00
02.06.2023	Bought	CHF	166'523	NZD	304'000	0.00	0.00
02.06.2023	Bought	CHF	63'739	SEK	736'000	0.00	0.00
02.06.2023	Bought	CHF	1'696'357	SEK	19'588'000	0.00	0.00
02.06.2023	Bought	CHF	19'067	SEK	220'000	0.00	0.00
02.06.2023	Bought	CHF	33'260	SEK	383'000	0.00	0.00
02.06.2023	Bought	CHF	3'615'237	USD	4'076'000	0.00	0.00
02.06.2023	Bought	CHF	106'128'065	USD	119'649'000	0.00	0.00
02.06.2023	Bought	CHF	774'938	USD	871'000	0.00	0.00
02.06.2023	Bought	CHF	41'578	USD	47'000	0.00	0.00
02.06.2023	Bought	CHF	76'564	USD	86'000	0.00	0.00
02.06.2023	Bought	CHF	37'283	USD	42'000	0.00	0.00
02.06.2023	Bought	CHF	68'934	USD	77'000	0.00	0.00
02.06.2023	Bought	EUR	38'000	CHF	36'901	0.00	0.00
02.06.2023	Bought	EUR	34'000	CHF	32'971	0.00	0.00
02.06.2023	Bought	GBP	35'000	CHF	39'107	0.00	0.00
02.06.2023	Bought	JPY	6'265'000	CHF	41'382	0.00	0.00
02.06.2023	Bought	JPY	6'917'000	CHF	45'030	0.00	0.00
02.06.2023	Bought	SEK	650'000	CHF	56'723	0.00	0.00
02.06.2023	Bought	USD	52'000	CHF	46'358	0.00	0.00
02.06.2023	Bought	USD	78'000	CHF	70'744	0.00	0.00
02.06.2023	Bought	USD	128'000	CHF	114'964	0.00	0.00
02.06.2023	Bought	USD	672'000	CHF	597'506	0.00	0.00
02.06.2023	Bought	USD	123'000	CHF	109'114	0.00	0.00
02.06.2023	Bought	USD	73'000	CHF	65'561	0.00	0.00
02.06.2023	Bought	USD	240'000	CHF	215'832	0.00	0.00
02.06.2023	Bought	USD	95'000	CHF	85'875	0.00	0.00
05.06.2023	Bought	CHF	401'189	SGD	603'000	0.00	0.00
05.07.2023	Bought	AUD	37'000	CHF	21'845	0.00	0.00
05.07.2023	Bought	AUD	1'264'000	CHF	745'806	0.00	0.00
05.07.2023	Bought	CAD	63'000	CHF	42'390	0.00	0.00
05.07.2023	Bought	CAD	150'000	CHF	100'577	0.00	0.00
05.07.2023	Bought	CAD	87'000	CHF	58'112	0.00	0.00
05.07.2023	Bought	CHF	3'671'775	AUD	6'223'000	0.00	0.00
05.07.2023	Bought	CHF	5'676'394	CAD	8'466'000	0.00	0.00
05.07.2023	Bought	CHF	2'471'822	DKK	18'918'000	0.00	0.00
05.07.2023	Bought	CHF	170'772	DKK	1'307'000	0.00	0.00
05.07.2023	Bought	CHF	17'243'813	EUR	17'728'000	0.00	0.00
05.07.2023	Bought	CHF	94'082	EUR	97'000	0.00	0.00
05.07.2023	Bought	CHF	34'186	EUR	35'000	0.00	0.00
05.07.2023	Bought	CHF	7'783'192	GBP	6'891'000	0.00	0.00
05.07.2023	Bought	CHF	34'981	GBP	31'000	0.00	0.00
05.07.2023	Bought	CHF	1'188'479	HKD	10'209'000	0.00	0.00
05.07.2023	Bought	CHF	76'181	ILS	312'000	0.00	0.00
05.07.2023	Bought	CHF	10'369'953	JPY	1'582'882'000	0.00	0.00
05.07.2023	Bought	CHF	1'260'550	JPY	192'419'000	0.00	0.00
05.07.2023	Bought	CHF	55'352	JPY	8'506'000	0.00	0.00
05.07.2023	Bought	CHF	529'694	NOK	6'471'000	0.00	0.00
05.07.2023	Bought	CHF	165'887	NZD	304'000	0.00	0.00
05.07.2023	Bought	CHF	1'699'613	SEK	20'277'000	0.00	0.00
05.07.2023	Bought	CHF	405'857	SGD	603'000	0.00	0.00
05.07.2023	Bought	CHF	112'363'852	USD	123'387'000	0.00	0.00
05.07.2023	Bought	CHF	3'758'907	USD	4'128'000	0.00	0.00
05.07.2023	Bought	CHF	638'619	USD	705'000	0.00	0.00
05.07.2023	Bought	CHF	41'632	USD	46'000	0.00	0.00
05.07.2023	Bought	CHF	157'477	USD	175'000	0.00	0.00
05.07.2023	Bought	CHF	42'113	USD	47'000	0.00	0.00
05.07.2023	Bought	CHF	53'846	USD	60'000	0.00	0.00
05.07.2023	Bought	CHF	37'668	USD	42'000	0.00	0.00
05.07.2023	Bought	DKK	163'000	CHF	21'261	0.00	0.00
05.07.2023	Bought	EUR	61'000	CHF	59'743	0.00	0.00
05.07.2023	Bought	EUR	38'000	CHF	36'916	0.00	0.00
05.07.2023	Bought	EUR	119'000	CHF	115'329	0.00	0.00
05.07.2023	Bought	EUR	2'232'000	CHF	2'170'982	0.00	0.00
05.07.2023	Bought	EUR	208'000	CHF	201'993	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.07.2023	Bought	GBP	58'000	CHF	66'024	0.00	0.00
05.07.2023	Bought	GBP	32'000	CHF	36'542	0.00	0.00
05.07.2023	Bought	GBP	37'000	CHF	41'731	0.00	0.00
05.07.2023	Bought	GBP	37'000	CHF	41'786	0.00	0.00
05.07.2023	Bought	GBP	895'000	CHF	1'010'891	0.00	0.00
05.07.2023	Bought	HKD	196'000	CHF	22'680	0.00	0.00
05.07.2023	Bought	HKD	859'000	CHF	100'007	0.00	0.00
05.07.2023	Bought	JPY	19'254'000	CHF	125'322	0.00	0.00
05.07.2023	Bought	JPY	6'913'000	CHF	44'957	0.00	0.00
05.07.2023	Bought	JPY	9'876'000	CHF	64'083	0.00	0.00
05.07.2023	Bought	JPY	13'857'000	CHF	88'173	0.00	0.00
05.07.2023	Bought	JPY	5'494'000	CHF	34'116	0.00	0.00
05.07.2023	Bought	NOK	261'000	CHF	21'365	0.00	0.00
05.07.2023	Bought	NZD	120'000	CHF	65'482	0.00	0.00
05.07.2023	Bought	SEK	512'000	CHF	42'917	0.00	0.00
05.07.2023	Bought	SEK	412'000	CHF	34'386	0.00	0.00
05.07.2023	Bought	SGD	109'000	CHF	73'364	0.00	0.00
05.07.2023	Bought	USD	107'000	CHF	95'687	0.00	0.00
05.07.2023	Bought	USD	85'000	CHF	77'115	0.00	0.00
05.07.2023	Bought	USD	74'000	CHF	66'309	0.00	0.00
05.07.2023	Bought	USD	137'000	CHF	122'472	0.00	0.00
05.07.2023	Bought	USD	255'000	CHF	230'564	0.00	0.00
05.07.2023	Bought	USD	1'334'000	CHF	1'208'257	0.00	0.00
05.07.2023	Bought	USD	53'000	CHF	47'880	0.00	0.00
05.07.2023	Bought	USD	470'000	CHF	422'350	0.00	0.00
05.07.2023	Bought	USD	121'000	CHF	109'315	0.00	0.00
05.07.2023	Bought	USD	392'000	CHF	350'002	0.00	0.00
05.07.2023	Bought	USD	457'000	CHF	410'261	0.00	0.00
03.08.2023	Bought	AUD	100'000	CHF	59'426	0.00	0.00
03.08.2023	Bought	AUD	69'000	CHF	40'329	0.00	0.00
03.08.2023	Bought	CAD	71'000	CHF	47'879	0.00	0.00
03.08.2023	Bought	CAD	127'000	CHF	83'600	0.00	0.00
03.08.2023	Bought	CHF	2'924'967	AUD	4'922'000	0.00	0.00
03.08.2023	Bought	CHF	5'507'093	CAD	8'166'000	0.00	0.00
03.08.2023	Bought	CHF	2'626'602	DKK	20'062'000	0.00	0.00
03.08.2023	Bought	CHF	14'815'261	EUR	15'202'000	0.00	0.00
03.08.2023	Bought	CHF	6'650'571	GBP	5'863'000	0.00	0.00
03.08.2023	Bought	CHF	1'042'467	HKD	9'154'000	0.00	0.00
03.08.2023	Bought	CHF	75'042	ILS	312'000	0.00	0.00
03.08.2023	Bought	CHF	10'713'645	JPY	1'728'413'000	0.00	0.00
03.08.2023	Bought	CHF	286'168	JPY	46'168'000	0.00	0.00
03.08.2023	Bought	CHF	517'599	NOK	6'210'000	0.00	0.00
03.08.2023	Bought	CHF	100'541	NZD	184'000	0.00	0.00
03.08.2023	Bought	CHF	1'600'295	SEK	19'353'000	0.00	0.00
03.08.2023	Bought	CHF	325'947	SGD	494'000	0.00	0.00
03.08.2023	Bought	CHF	2'409'260	USD	2'701'000	0.00	0.00
03.08.2023	Bought	CHF	111'589'657	USD	125'105'000	0.00	0.00
03.08.2023	Bought	CHF	94'962	USD	106'000	0.00	0.00
03.08.2023	Bought	CHF	211'332	USD	238'000	0.00	0.00
03.08.2023	Bought	CHF	48'086	USD	56'000	0.00	0.00
03.08.2023	Bought	CHF	53'098	USD	62'000	0.00	0.00
03.08.2023	Bought	DKK	1'377'000	CHF	180'283	0.00	0.00
03.08.2023	Bought	DKK	274'000	CHF	35'114	0.00	0.00
03.08.2023	Bought	EUR	157'000	CHF	149'923	0.00	0.00
03.08.2023	Bought	EUR	146'000	CHF	142'291	0.00	0.00
03.08.2023	Bought	EUR	37'000	CHF	35'731	0.00	0.00
03.08.2023	Bought	EUR	29'000	CHF	27'896	0.00	0.00
03.08.2023	Bought	GBP	34'000	CHF	37'797	0.00	0.00
03.08.2023	Bought	GBP	216'000	CHF	245'015	0.00	0.00
03.08.2023	Bought	GBP	67'000	CHF	74'779	0.00	0.00
03.08.2023	Bought	HKD	297'000	CHF	32'872	0.00	0.00
03.08.2023	Bought	JPY	8'785'000	CHF	54'212	0.00	0.00
03.08.2023	Bought	JPY	20'377'000	CHF	125'368	0.00	0.00
03.08.2023	Bought	SEK	391'000	CHF	32'331	0.00	0.00
03.08.2023	Bought	USD	196'000	CHF	173'734	0.00	0.00
03.08.2023	Bought	USD	60'000	CHF	53'680	0.00	0.00
03.08.2023	Bought	USD	506'000	CHF	434'696	0.00	0.00
03.08.2023	Bought	USD	270'000	CHF	233'442	0.00	0.00
03.08.2023	Bought	USD	93'000	CHF	80'477	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.08.2023	Bought	USD	1'352'000	CHF	1'174'477	0.00	0.00
05.09.2023	Bought	CHF	157'914	AUD	271'000	0.00	0.00
05.09.2023	Bought	CHF	2'769'606	AUD	4'753'000	0.00	0.00
05.09.2023	Bought	CHF	26'104	AUD	46'000	0.00	0.00
05.09.2023	Bought	CHF	296'088	CAD	451'000	0.00	0.00
05.09.2023	Bought	CHF	5'231'104	CAD	7'968'000	0.00	0.00
05.09.2023	Bought	CHF	37'622	CAD	58'000	0.00	0.00
05.09.2023	Bought	CHF	2'357'254	DKK	18'411'000	0.00	0.00
05.09.2023	Bought	CHF	60'305	DKK	471'000	0.00	0.00
05.09.2023	Bought	CHF	14'149'021	EUR	14'833'000	0.00	0.00
05.09.2023	Bought	CHF	773'585	EUR	811'000	0.00	0.00
05.09.2023	Bought	CHF	32'663	EUR	34'000	0.00	0.00
05.09.2023	Bought	CHF	47'716	EUR	50'000	0.00	0.00
05.09.2023	Bought	CHF	372'357	GBP	335'000	0.00	0.00
05.09.2023	Bought	CHF	6'164'457	GBP	5'546'000	0.00	0.00
05.09.2023	Bought	CHF	33'322	GBP	30'000	0.00	0.00
05.09.2023	Bought	CHF	25'646	GBP	23'000	0.00	0.00
05.09.2023	Bought	CHF	981'174	HKD	8'857'000	0.00	0.00
05.09.2023	Bought	CHF	73'640	ILS	312'000	0.00	0.00
05.09.2023	Bought	CHF	10'665'495	JPY	1'745'419'000	0.00	0.00
05.09.2023	Bought	CHF	180'110	JPY	29'474'000	0.00	0.00
05.09.2023	Bought	CHF	35'023	JPY	5'768'000	0.00	0.00
05.09.2023	Bought	CHF	530'855	NOK	6'210'000	0.00	0.00
05.09.2023	Bought	CHF	98'921	NZD	184'000	0.00	0.00
05.09.2023	Bought	CHF	1'561'344	SEK	18'962'000	0.00	0.00
05.09.2023	Bought	CHF	321'848	SGD	494'000	0.00	0.00
05.09.2023	Bought	CHF	8'191'112	USD	9'483'000	0.00	0.00
05.09.2023	Bought	CHF	108'658'140	USD	125'791'000	0.00	0.00
05.09.2023	Bought	CHF	204'854	USD	235'000	0.00	0.00
05.09.2023	Bought	CHF	33'039	USD	38'000	0.00	0.00
05.09.2023	Bought	CHF	69'876	USD	80'000	0.00	0.00
05.09.2023	Bought	CHF	42'805	USD	49'000	0.00	0.00
05.09.2023	Bought	CHF	39'478	USD	45'000	0.00	0.00
05.09.2023	Bought	CHF	181'275	USD	206'000	0.00	0.00
05.09.2023	Bought	CHF	138'877	USD	158'000	0.00	0.00
05.09.2023	Bought	CHF	175'339	USD	199'000	0.00	0.00
05.09.2023	Bought	CHF	43'818	USD	50'000	0.00	0.00
05.09.2023	Bought	USD	89'000	CHF	78'166	0.00	0.00
05.09.2023	Bought	USD	112'000	CHF	97'777	0.00	0.00
03.10.2023	Bought	CAD	63'000	CHF	41'088	0.00	0.00
03.10.2023	Bought	CAD	171'000	CHF	111'338	0.00	0.00
03.10.2023	Bought	CAD	94'000	CHF	63'635	0.00	0.00
03.10.2023	Bought	CHF	5'519'358	CAD	8'477'000	0.00	0.00
03.10.2023	Bought	CHF	2'425'134	DKK	18'882'000	0.00	0.00
03.10.2023	Bought	CHF	262'652	DKK	2'045'000	0.00	0.00
03.10.2023	Bought	CHF	15'051'649	EUR	15'728'000	0.00	0.00
03.10.2023	Bought	CHF	194'032	EUR	203'000	0.00	0.00
03.10.2023	Bought	CHF	6'622'035	GBP	5'934'000	0.00	0.00
03.10.2023	Bought	CHF	72'401	ILS	312'000	0.00	0.00
03.10.2023	Bought	CHF	10'818'689	JPY	1'780'661'000	0.00	0.00
03.10.2023	Bought	CHF	48'683	JPY	7'928'000	0.00	0.00
03.10.2023	Bought	CHF	91'420	JPY	14'851'000	0.00	0.00
03.10.2023	Bought	CHF	514'522	NOK	6'210'000	0.00	0.00
03.10.2023	Bought	CHF	96'483	NZD	184'000	0.00	0.00
03.10.2023	Bought	CHF	1'527'013	SEK	18'962'000	0.00	0.00
03.10.2023	Bought	CHF	322'515	SGD	494'000	0.00	0.00
03.10.2023	Bought	CHF	119'875'997	USD	136'133'000	0.00	0.00
03.10.2023	Bought	CHF	134'780	USD	152'000	0.00	0.00
03.10.2023	Bought	CHF	90'874	USD	102'000	0.00	0.00
03.10.2023	Bought	CHF	50'035	USD	56'000	0.00	0.00
03.10.2023	Bought	DKK	290'000	CHF	37'222	0.00	0.00
03.10.2023	Bought	EUR	120'000	CHF	114'740	0.00	0.00
03.10.2023	Bought	EUR	569'000	CHF	544'531	0.00	0.00
03.10.2023	Bought	GBP	40'000	CHF	44'314	0.00	0.00
03.10.2023	Bought	GBP	38'000	CHF	42'419	0.00	0.00
03.10.2023	Bought	GBP	355'000	CHF	396'162	0.00	0.00
03.10.2023	Bought	JPY	8'570'000	CHF	52'068	0.00	0.00
03.10.2023	Bought	JPY	14'304'000	CHF	86'957	0.00	0.00
03.10.2023	Bought	JPY	7'035'000	CHF	42'637	0.00	0.00

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03.10.2023	Bought	SEK	559'000	CHF	45'016	0.00	0.00
03.10.2023	Bought	USD	78'000	CHF	71'717	0.00	0.00
03.10.2023	Bought	USD	40'000	CHF	36'085	0.00	0.00
03.10.2023	Bought	USD	82'000	CHF	74'883	0.00	0.00
03.10.2023	Bought	USD	949'000	CHF	835'336	0.00	0.00
03.10.2023	Bought	USD	122'000	CHF	109'396	0.00	0.00
03.10.2023	Bought	USD	37'000	CHF	32'919	0.00	0.00
03.10.2023	Bought	USD	1'961'000	CHF	1'726'815	0.00	0.00
03.10.2023	Bought	USD	191'000	CHF	169'898	0.00	0.00
04.10.2023	Bought	AUD	170'000	CHF	97'044	0.00	0.00
04.10.2023	Bought	CHF	2'894'204	AUD	5'070'000	0.00	0.00
04.10.2023	Bought	CHF	995'902	HKD	8'857'000	0.00	0.00
04.10.2023	Bought	HKD	714'000	CHF	80'284	0.00	0.00
02.11.2023	Bought	AUD	356'000	CHF	209'756	0.00	0.00
02.11.2023	Bought	AUD	117'000	CHF	66'424	0.00	0.00
02.11.2023	Bought	CAD	189'000	CHF	122'876	0.00	0.00
02.11.2023	Bought	CAD	500'000	CHF	337'378	0.00	0.00
02.11.2023	Bought	CHF	2'887'085	AUD	4'900'000	0.00	0.00
02.11.2023	Bought	CHF	32'440	AUD	57'000	0.00	0.00
02.11.2023	Bought	CHF	78'527	AUD	137'000	0.00	0.00
02.11.2023	Bought	CHF	5'498'603	CAD	8'149'000	0.00	0.00
02.11.2023	Bought	CHF	51'861	CAD	78'000	0.00	0.00
02.11.2023	Bought	CHF	2'676'048	DKK	20'637'000	0.00	0.00
02.11.2023	Bought	CHF	14'767'726	EUR	15'277'000	0.00	0.00
02.11.2023	Bought	CHF	16'357	EUR	17'000	0.00	0.00
02.11.2023	Bought	CHF	42'387	EUR	44'000	0.00	0.00
02.11.2023	Bought	CHF	40'209	EUR	42'000	0.00	0.00
02.11.2023	Bought	CHF	6'123'554	GBP	5'501'000	0.00	0.00
02.11.2023	Bought	CHF	150'278	GBP	135'000	0.00	0.00
02.11.2023	Bought	CHF	34'344	GBP	31'000	0.00	0.00
02.11.2023	Bought	CHF	948'825	HKD	8'143'000	0.00	0.00
02.11.2023	Bought	CHF	74'832	ILS	312'000	0.00	0.00
02.11.2023	Bought	CHF	10'889'557	JPY	1'773'531'000	0.00	0.00
02.11.2023	Bought	CHF	44'070	JPY	7'121'000	0.00	0.00
02.11.2023	Bought	CHF	33'306	JPY	5'499'000	0.00	0.00
02.11.2023	Bought	CHF	532'596	NOK	6'210'000	0.00	0.00
02.11.2023	Bought	CHF	100'817	NZD	184'000	0.00	0.00
02.11.2023	Bought	CHF	1'546'553	SEK	18'403'000	0.00	0.00
02.11.2023	Bought	CHF	330'492	SGD	494'000	0.00	0.00
02.11.2023	Bought	CHF	121'319'861	USD	133'039'000	0.00	0.00
02.11.2023	Bought	CHF	293'617	USD	323'000	0.00	0.00
02.11.2023	Bought	CHF	281'052	USD	306'000	0.00	0.00
02.11.2023	Bought	CHF	217'859	USD	239'000	0.00	0.00
02.11.2023	Bought	CHF	39'760	USD	44'000	0.00	0.00
02.11.2023	Bought	CHF	81'941	USD	91'000	0.00	0.00
02.11.2023	Bought	CHF	42'521	USD	47'000	0.00	0.00
02.11.2023	Bought	CHF	78'222	USD	87'000	0.00	0.00
02.11.2023	Bought	DKK	708'000	CHF	91'808	0.00	0.00
02.11.2023	Bought	DKK	380'000	CHF	48'188	0.00	0.00
02.11.2023	Bought	EUR	42'000	CHF	40'108	0.00	0.00
02.11.2023	Bought	EUR	1'702'000	CHF	1'645'279	0.00	0.00
02.11.2023	Bought	EUR	426'000	CHF	403'166	0.00	0.00
02.11.2023	Bought	GBP	128'000	CHF	139'152	0.00	0.00
02.11.2023	Bought	HKD	1'113'000	CHF	129'687	0.00	0.00
02.11.2023	Bought	JPY	49'919'000	CHF	306'501	0.00	0.00
02.11.2023	Bought	JPY	40'094'000	CHF	239'059	0.00	0.00
02.11.2023	Bought	SEK	1'110'000	CHF	93'282	0.00	0.00
02.11.2023	Bought	SGD	25'000	CHF	16'725	0.00	0.00
02.11.2023	Bought	USD	97'000	CHF	87'550	0.00	0.00
02.11.2023	Bought	USD	37'000	CHF	33'096	0.00	0.00
02.11.2023	Bought	USD	60'000	CHF	53'742	0.00	0.00
02.11.2023	Bought	USD	11'104'000	CHF	10'125'937	0.00	0.00
02.11.2023	Bought	USD	62'000	CHF	56'834	0.00	0.00
02.11.2023	Bought	USD	2'977'000	CHF	2'657'460	0.00	0.00
04.12.2023	Bought	AUD	259'000	CHF	148'888	0.00	0.00
04.12.2023	Bought	AUD	167'000	CHF	96'338	0.00	0.00
04.12.2023	Bought	CAD	163'000	CHF	106'540	0.00	0.00
04.12.2023	Bought	CHF	2'656'419	AUD	4'621'000	0.00	0.00
04.12.2023	Bought	CHF	26'582	AUD	46'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.12.2023	Bought	CHF	3'034'886	AUD	5'247'000	0.00	0.00
04.12.2023	Bought	CHF	102'567	AUD	177'000	0.00	0.00
04.12.2023	Bought	CHF	4'926'995	CAD	7'538'000	0.00	0.00
04.12.2023	Bought	CHF	40'538	CAD	62'000	0.00	0.00
04.12.2023	Bought	CHF	6'054'360	CAD	9'411'000	0.00	0.00
04.12.2023	Bought	CHF	2'514'921	DKK	19'549'000	0.00	0.00
04.12.2023	Bought	CHF	26'373	DKK	205'000	0.00	0.00
04.12.2023	Bought	CHF	26'429	DKK	206'000	0.00	0.00
04.12.2023	Bought	CHF	3'205'213	DKK	24'720'000	0.00	0.00
04.12.2023	Bought	CHF	12'680'748	EUR	13'210'000	0.00	0.00
04.12.2023	Bought	CHF	158'924	EUR	166'000	0.00	0.00
04.12.2023	Bought	CHF	16'234'174	EUR	16'796'000	0.00	0.00
04.12.2023	Bought	CHF	6'097'337	GBP	5'539'000	0.00	0.00
04.12.2023	Bought	CHF	74'821	GBP	68'000	0.00	0.00
04.12.2023	Bought	CHF	7'267'456	GBP	6'585'000	0.00	0.00
04.12.2023	Bought	CHF	48'600	HKD	419'000	0.00	0.00
04.12.2023	Bought	CHF	815'411	HKD	7'030'000	0.00	0.00
04.12.2023	Bought	CHF	1'164'373	HKD	10'273'000	0.00	0.00
04.12.2023	Bought	CHF	69'999	ILS	312'000	0.00	0.00
04.12.2023	Bought	CHF	47'643	ILS	201'000	0.00	0.00
04.12.2023	Bought	CHF	10'209'236	JPY	1'696'138'000	0.00	0.00
04.12.2023	Bought	CHF	120'493	JPY	19'954'000	0.00	0.00
04.12.2023	Bought	CHF	12'326'872	JPY	2'066'785'000	0.00	0.00
04.12.2023	Bought	CHF	504'652	NOK	6'210'000	0.00	0.00
04.12.2023	Bought	CHF	678'669	NOK	8'224'000	0.00	0.00
04.12.2023	Bought	CHF	97'073	NZD	184'000	0.00	0.00
04.12.2023	Bought	CHF	68'582	NZD	129'000	0.00	0.00
04.12.2023	Bought	CHF	1'405'613	SEK	17'293'000	0.00	0.00
04.12.2023	Bought	CHF	1'967'124	SEK	23'290'000	0.00	0.00
04.12.2023	Bought	CHF	310'926	SGD	469'000	0.00	0.00
04.12.2023	Bought	CHF	352'418	SGD	534'000	0.00	0.00
04.12.2023	Bought	CHF	108'694'692	USD	119'839'000	0.00	0.00
04.12.2023	Bought	CHF	1'321'174	USD	1'456'000	0.00	0.00
04.12.2023	Bought	CHF	109'153	USD	122'000	0.00	0.00
04.12.2023	Bought	CHF	70'892	USD	79'000	0.00	0.00
04.12.2023	Bought	CHF	132'061'059	USD	149'537'000	0.00	0.00
04.12.2023	Bought	CHF	125'194	USD	142'000	0.00	0.00
04.12.2023	Bought	CHF	8'819	USD	10'000	0.00	0.00
04.12.2023	Bought	CHF	1'244'060	USD	1'406'000	0.00	0.00
04.12.2023	Bought	CHF	377'739	USD	429'000	0.00	0.00
04.12.2023	Bought	EUR	227'000	CHF	217'910	0.00	0.00
04.12.2023	Bought	GBP	213'000	CHF	234'471	0.00	0.00
04.12.2023	Bought	ILS	81'000	CHF	18'173	0.00	0.00
04.12.2023	Bought	JPY	48'904'000	CHF	294'364	0.00	0.00
04.12.2023	Bought	JPY	5'672'000	CHF	33'489	0.00	0.00
04.12.2023	Bought	NZD	33'000	CHF	17'410	0.00	0.00
04.12.2023	Bought	SEK	497'000	CHF	40'397	0.00	0.00
04.12.2023	Bought	USD	57'000	CHF	50'422	0.00	0.00
04.12.2023	Bought	USD	89'000	CHF	78'434	0.00	0.00
04.12.2023	Bought	USD	47'000	CHF	41'851	0.00	0.00
04.12.2023	Bought	USD	50'000	CHF	44'312	0.00	0.00
04.12.2023	Bought	USD	123'000	CHF	107'995	0.00	0.00
04.12.2023	Bought	USD	69'000	CHF	61'840	0.00	0.00
04.12.2023	Bought	USD	2'279'000	CHF	2'067'071	0.00	0.00
04.12.2023	Bought	USD	51'000	CHF	45'959	0.00	0.00
04.12.2023	Bought	USD	212'000	CHF	187'689	0.00	0.00
03.01.2024	Bought	CHF	5'558'641	AUD	9'665'000	0.00	0.00
03.01.2024	Bought	CHF	239'830	AUD	417'000	0.00	0.00
03.01.2024	Bought	CHF	83'968	AUD	145'000	0.00	0.00
03.01.2024	Bought	CHF	1'400'343	CAD	2'190'000	0.00	0.00
03.01.2024	Bought	CHF	10'773'487	CAD	16'848'000	0.00	0.00
03.01.2024	Bought	CHF	94'714	CAD	147'000	0.00	0.00
03.01.2024	Bought	CHF	83'858	CAD	131'000	0.00	0.00
03.01.2024	Bought	CHF	393'770	DKK	3'100'000	0.00	0.00
03.01.2024	Bought	CHF	5'675'365	DKK	44'680'000	0.00	0.00
03.01.2024	Bought	CHF	91'062	DKK	723'000	0.00	0.00
03.01.2024	Bought	CHF	2'350'890	EUR	2'483'000	0.00	0.00
03.01.2024	Bought	CHF	28'352'735	EUR	29'945'000	0.00	0.00
03.01.2024	Bought	CHF	220'387	EUR	232'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.01.2024	Bought	CHF	98'308	EUR	104'000	0.00	0.00
03.01.2024	Bought	CHF	131'781	EUR	140'000	0.00	0.00
03.01.2024	Bought	CHF	13'145'371	GBP	11'979'000	0.00	0.00
03.01.2024	Bought	CHF	587'057	GBP	535'000	0.00	0.00
03.01.2024	Bought	CHF	174'213	GBP	158'000	0.00	0.00
03.01.2024	Bought	CHF	1'966'304	HKD	17'722'000	0.00	0.00
03.01.2024	Bought	CHF	100'610	ILS	432'000	0.00	0.00
03.01.2024	Bought	CHF	1'161'426	NOK	14'434'000	0.00	0.00
03.01.2024	Bought	CHF	149'854	NZD	280'000	0.00	0.00
03.01.2024	Bought	CHF	3'320'218	SEK	40'086'000	0.00	0.00
03.01.2024	Bought	CHF	652'197	SGD	1'003'000	0.00	0.00
03.01.2024	Bought	CHF	27'856'597	USD	32'147'000	0.00	0.00
03.01.2024	Bought	CHF	234'012'243	USD	270'043'000	0.00	0.00
03.01.2024	Bought	CHF	1'999'419	USD	2'296'000	0.00	0.00
03.01.2024	Bought	CHF	183'014	USD	210'000	0.00	0.00
03.01.2024	Bought	CHF	263'177	USD	301'000	0.00	0.00
03.01.2024	Bought	CHF	528'722	USD	611'000	0.00	0.00
03.01.2024	Bought	CHF	857'840	USD	1'002'000	0.00	0.00
03.01.2024	Bought	CHF	514'619	USD	602'000	0.00	0.00
03.01.2024	Bought	HKD	765'000	CHF	85'311	0.00	0.00
03.01.2024	Bought	SEK	3'476'000	CHF	287'908	0.00	0.00
03.01.2024	Bought	USD	133'000	CHF	116'676	0.00	0.00
04.01.2024	Bought	CHF	2'147'025	JPY	364'468'000	0.00	0.00
04.01.2024	Bought	CHF	21'964'068	JPY	3'728'301'000	0.00	0.00
04.01.2024	Bought	CHF	157'816	JPY	26'661'000	0.00	0.00
04.01.2024	Bought	CHF	139'680	JPY	23'233'000	0.00	0.00
02.02.2024	Bought	CHF	5'854'988	AUD	10'227'000	0.00	0.00
02.02.2024	Bought	CHF	122'516	AUD	214'000	0.00	0.00
02.02.2024	Bought	CHF	459'617	AUD	806'000	0.00	0.00
02.02.2024	Bought	CHF	80'796	AUD	142'000	0.00	0.00
02.02.2024	Bought	CHF	456'795	AUD	799'000	0.00	0.00
02.02.2024	Bought	CHF	90'052	AUD	158'000	0.00	0.00
02.02.2024	Bought	CHF	223'920	CAD	354'000	0.00	0.00
02.02.2024	Bought	CHF	12'218'201	CAD	19'316'000	0.00	0.00
02.02.2024	Bought	CHF	545'379	CAD	863'000	0.00	0.00
02.02.2024	Bought	CHF	194'278	CAD	306'000	0.00	0.00
02.02.2024	Bought	CHF	979'847	CAD	1'517'000	0.00	0.00
02.02.2024	Bought	CHF	6'033'595	DKK	48'503'000	0.00	0.00
02.02.2024	Bought	CHF	400'765	DKK	3'224'000	0.00	0.00
02.02.2024	Bought	CHF	494'425	DKK	3'907'000	0.00	0.00
02.02.2024	Bought	CHF	355'022	EUR	383'000	0.00	0.00
02.02.2024	Bought	CHF	30'501'975	EUR	32'904'000	0.00	0.00
02.02.2024	Bought	CHF	1'405'105	EUR	1'517'000	0.00	0.00
02.02.2024	Bought	CHF	153'125	EUR	165'000	0.00	0.00
02.02.2024	Bought	CHF	78'334	EUR	84'000	0.00	0.00
02.02.2024	Bought	CHF	84'097	EUR	90'000	0.00	0.00
02.02.2024	Bought	CHF	90'788	EUR	96'000	0.00	0.00
02.02.2024	Bought	CHF	2'409'684	EUR	2'554'000	0.00	0.00
02.02.2024	Bought	CHF	466'374	GBP	438'000	0.00	0.00
02.02.2024	Bought	CHF	13'492'892	GBP	12'672'000	0.00	0.00
02.02.2024	Bought	CHF	726'610	GBP	683'000	0.00	0.00
02.02.2024	Bought	CHF	257'262	GBP	239'000	0.00	0.00
02.02.2024	Bought	CHF	1'109'571	GBP	1'006'000	0.00	0.00
02.02.2024	Bought	CHF	1'810'579	HKD	16'957'000	0.00	0.00
02.02.2024	Bought	CHF	137'370	HKD	1'281'000	0.00	0.00
02.02.2024	Bought	CHF	180'273	HKD	1'619'000	0.00	0.00
02.02.2024	Bought	CHF	99'412	ILS	432'000	0.00	0.00
02.02.2024	Bought	CHF	338'657	JPY	56'968'000	0.00	0.00
02.02.2024	Bought	CHF	24'628'086	JPY	4'142'663'000	0.00	0.00
02.02.2024	Bought	CHF	550'181	JPY	92'835'000	0.00	0.00
02.02.2024	Bought	CHF	92'960	JPY	15'635'000	0.00	0.00
02.02.2024	Bought	CHF	166'315	JPY	28'272'000	0.00	0.00
02.02.2024	Bought	CHF	91'851	JPY	15'682'000	0.00	0.00
02.02.2024	Bought	CHF	1'812'271	JPY	308'677'000	0.00	0.00
02.02.2024	Bought	CHF	1'187'553	NOK	14'434'000	0.00	0.00
02.02.2024	Bought	CHF	144'110	NOK	1'743'000	0.00	0.00
02.02.2024	Bought	CHF	148'429	NZD	280'000	0.00	0.00
02.02.2024	Bought	CHF	62'352	NZD	118'000	0.00	0.00
02.02.2024	Bought	CHF	3'071'281	SEK	36'610'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.02.2024	Bought	CHF	287'656	SEK	3'444'000	0.00	0.00
02.02.2024	Bought	CHF	78'734	SEK	947'000	0.00	0.00
02.02.2024	Bought	CHF	237'015	SEK	2'858'000	0.00	0.00
02.02.2024	Bought	CHF	635'635	SGD	1'003'000	0.00	0.00
02.02.2024	Bought	CHF	99'633	SGD	157'000	0.00	0.00
02.02.2024	Bought	CHF	636'042	SGD	1'003'000	0.00	0.00
02.02.2024	Bought	CHF	86'358	SGD	133'000	0.00	0.00
02.02.2024	Bought	CHF	6'355'287	USD	7'623'000	0.00	0.00
02.02.2024	Bought	CHF	256'025'888	USD	307'079'000	0.00	0.00
02.02.2024	Bought	CHF	13'688'776	USD	16'350'000	0.00	0.00
02.02.2024	Bought	CHF	1'587'083	USD	1'867'000	0.00	0.00
02.02.2024	Bought	CHF	673'429	USD	792'000	0.00	0.00
02.02.2024	Bought	CHF	149'372	USD	175'000	0.00	0.00
02.02.2024	Bought	CHF	180'925	USD	213'000	0.00	0.00
02.02.2024	Bought	CHF	21'515'843	USD	24'711'000	0.00	0.00
02.02.2024	Bought	JPY	22'414'000	CHF	131'843	0.00	0.00
02.02.2024	Bought	USD	206'000	CHF	178'814	0.00	0.00
02.02.2024	Bought	USD	123'000	CHF	105'616	0.00	0.00
02.02.2024	Bought	USD	913'000	CHF	773'778	0.00	0.00
02.02.2024	Bought	USD	153'000	CHF	132'807	0.00	0.00
02.02.2024	Bought	USD	148'000	CHF	127'686	0.00	0.00
04.03.2024	Bought	AUD	229'000	CHF	129'560	0.00	0.00
04.03.2024	Bought	AUD	243'000	CHF	140'400	0.00	0.00
04.03.2024	Bought	CAD	291'000	CHF	189'354	0.00	0.00
04.03.2024	Bought	CAD	389'000	CHF	249'032	0.00	0.00
04.03.2024	Bought	CAD	416'000	CHF	271'290	0.00	0.00
04.03.2024	Bought	CHF	6'985'157	AUD	12'346'000	0.00	0.00
04.03.2024	Bought	CHF	14'312'906	CAD	22'356'000	0.00	0.00
04.03.2024	Bought	CHF	64'011	CAD	100'000	0.00	0.00
04.03.2024	Bought	CHF	6'935'311	DKK	55'634'000	0.00	0.00
04.03.2024	Bought	CHF	194'954	DKK	1'562'000	0.00	0.00
04.03.2024	Bought	CHF	194'920	DKK	1'562'000	0.00	0.00
04.03.2024	Bought	CHF	154'398	EUR	166'000	0.00	0.00
04.03.2024	Bought	CHF	34'974'329	EUR	37'610'000	0.00	0.00
04.03.2024	Bought	CHF	201'009	EUR	216'000	0.00	0.00
04.03.2024	Bought	CHF	154'364	EUR	166'000	0.00	0.00
04.03.2024	Bought	CHF	4'712	EUR	5'000	0.00	0.00
04.03.2024	Bought	CHF	16'376'878	GBP	15'038'000	0.00	0.00
04.03.2024	Bought	CHF	72'970	GBP	67'000	0.00	0.00
04.03.2024	Bought	CHF	2'173'445	HKD	19'857'000	0.00	0.00
04.03.2024	Bought	CHF	101'626	ILS	432'000	0.00	0.00
04.03.2024	Bought	CHF	1'209'773	JPY	205'871'000	0.00	0.00
04.03.2024	Bought	CHF	27'261'710	JPY	4'638'318'000	0.00	0.00
04.03.2024	Bought	CHF	180'935	JPY	30'738'000	0.00	0.00
04.03.2024	Bought	CHF	1'209'955	JPY	205'871'000	0.00	0.00
04.03.2024	Bought	CHF	1'323'620	NOK	16'177'000	0.00	0.00
04.03.2024	Bought	CHF	209'465	NZD	398'000	0.00	0.00
04.03.2024	Bought	CHF	3'625'929	SEK	43'859'000	0.00	0.00
04.03.2024	Bought	CHF	828'429	SGD	1'293'000	0.00	0.00
04.03.2024	Bought	CHF	305'029'042	USD	356'737'000	0.00	0.00
04.03.2024	Bought	CHF	4'561'046	USD	5'335'000	0.00	0.00
04.03.2024	Bought	CHF	1'489'872	USD	1'731'000	0.00	0.00
04.03.2024	Bought	CHF	92'891	USD	107'000	0.00	0.00
04.03.2024	Bought	CHF	205'191	USD	235'000	0.00	0.00
04.03.2024	Bought	CHF	26'235	USD	30'000	0.00	0.00
04.03.2024	Bought	CHF	35'390	USD	40'000	0.00	0.00
04.03.2024	Bought	CHF	237'615	USD	270'000	0.00	0.00
04.03.2024	Bought	DKK	751'000	CHF	95'914	0.00	0.00
04.03.2024	Bought	DKK	1'015'000	CHF	129'788	0.00	0.00
04.03.2024	Bought	EUR	138'000	CHF	129'220	0.00	0.00
04.03.2024	Bought	EUR	479'000	CHF	455'930	0.00	0.00
04.03.2024	Bought	EUR	406'000	CHF	386'930	0.00	0.00
04.03.2024	Bought	GBP	98'000	CHF	108'492	0.00	0.00
04.03.2024	Bought	GBP	170'000	CHF	189'228	0.00	0.00
04.03.2024	Bought	GBP	177'000	CHF	197'588	0.00	0.00
04.03.2024	Bought	GBP	451'000	CHF	491'154	0.00	0.00
04.03.2024	Bought	HKD	2'055'000	CHF	224'972	0.00	0.00
04.03.2024	Bought	JPY	26'922'000	CHF	158'819	0.00	0.00
04.03.2024	Bought	JPY	46'657'000	CHF	274'299	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.03.2024	Bought	JPY	53'878'000	CHF	315'417	0.00	0.00
04.03.2024	Bought	NOK	1'126'000	CHF	92'138	0.00	0.00
04.03.2024	Bought	SEK	1'921'000	CHF	159'159	0.00	0.00
04.03.2024	Bought	SEK	1'181'000	CHF	100'358	0.00	0.00
04.03.2024	Bought	SGD	80'000	CHF	51'256	0.00	0.00
04.03.2024	Bought	USD	115'000	CHF	101'145	0.00	0.00
04.03.2024	Bought	USD	906'000	CHF	787'851	0.00	0.00
04.03.2024	Bought	USD	4'887'000	CHF	4'295'761	0.00	0.00
04.03.2024	Bought	USD	5'304'000	CHF	4'670'045	0.00	0.00
03.04.2024	Bought	AUD	135'000	CHF	77'226	-25.57	0.00
03.04.2024	Bought	CAD	817'000	CHF	528'894	-183.06	0.00
03.04.2024	Bought	CHF	6'792'634	AUD	11'874'000	2'391.72	0.00
03.04.2024	Bought	CHF	13'828'449	CAD	21'360'000	5'622.17	0.00
03.04.2024	Bought	CHF	7'075'282	DKK	55'430'000	2'941.33	0.00
03.04.2024	Bought	CHF	296'307	DKK	2'322'000	41.44	0.00
03.04.2024	Bought	CHF	35'162'348	EUR	36'974'000	8'115.33	0.00
03.04.2024	Bought	CHF	15'778'574	GBP	14'209'000	6'436.12	0.00
03.04.2024	Bought	CHF	1'996'215	HKD	17'802'000	-669.64	0.00
03.04.2024	Bought	CHF	106'260	ILS	432'000	31.25	0.00
03.04.2024	Bought	CHF	27'883'054	JPY	4'732'332'000	-5'651.38	0.00
03.04.2024	Bought	CHF	1'335'683	JPY	226'705'000	-340.49	0.00
03.04.2024	Bought	CHF	1'247'301	NOK	15'051'000	421.33	0.00
03.04.2024	Bought	CHF	212'829	NZD	398'000	100.85	0.00
03.04.2024	Bought	CHF	3'466'236	SEK	40'757'000	5'639.03	0.00
03.04.2024	Bought	CHF	792'875	SGD	1'213'000	248.71	0.00
03.04.2024	Bought	CHF	310'075'484	USD	353'273'000	134'089.40	0.01
03.04.2024	Bought	CHF	717'038	USD	817'000	249.43	0.00
03.04.2024	Bought	EUR	171'000	CHF	162'619	-35.23	0.00
03.04.2024	Bought	GBP	568'000	CHF	630'744	-257.30	0.00
03.04.2024	Bought	NOK	1'431'000	CHF	118'589	-39.95	0.00
03.04.2024	Bought	SGD	75'000	CHF	49'024	-15.34	0.00
<b>Total Forward exchange transactions</b>						<b>159'110.15</b>	<b>0.01</b>

## Off Balance sheet

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	5'461'908.61	0.29%	3'039'502.11	0.28%
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>5'461'908.61</b>	<b>0.29%</b>	<b>3'039'502.11</b>	<b>0.28%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	426'355'755.92	22.64%	163'637'250.47	14.86%
<b>Total commitment-reducing positions</b>	<b>426'355'755.92</b>	<b>22.64%</b>	<b>163'637'250.47</b>	<b>14.86%</b>

## Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	24.01.2024	5'687.383	CHF	1'452.07	x	

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## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'568.18	1'537.87	1'711.93
<b>Unit class ZB</b>				
Total net assets in millions	CHF	1'466.50	1'436.06	1'607.49
Asset value per share	CHF	1'025.91	965.55	1'066.57
<b>Unit class DB</b>				
Total net assets in millions	CHF	75.54	75.64	73.03
Asset value per share	CHF	944.63	889.55	983.12
<b>Unit class FB</b>				
Total net assets in millions	CHF	26.14	26.16	31.41
Asset value per share	CHF	995.42	937.76	1'036.78

## Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024	Unit class ZB		Unit class DB		Unit class FB	
For Accumulation available earnings	CHF	10.127	CHF	8.555	CHF	8.394
Less 35% Swiss withholding tax	CHF	3.544	CHF	2.994	CHF	2.938
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.582</b>	<b>CHF</b>	<b>5.561</b>	<b>CHF</b>	<b>5.456</b>
<b>Coupon no. income</b>		<b>17</b>		<b>21</b>		<b>15</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	687'736.71	551'158.95
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	1'554'264'612.90	1'526'913'724.40
Other assets	13'257'927.32	10'427'601.54
<b>Total fund assets, less</b>	<b>1'568'210'276.93</b>	<b>1'537'892'484.89</b>
Other liabilities	26'952.87	25'714.14
<b>Net assets</b>	<b>1'568'183'324.06</b>	<b>1'537'866'770.75</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'537'866'770.75	1'711'930'230.74
Delivery withholding tax	-4'842'565.15	-5'221'888.18
Issue of units	77'327'453.58	180'241'035.52
Redemption of units	-139'717'441.75	-198'496'813.25
Other items from unit transactions	862'761.46	5'661'063.67
Total income	96'686'345.17	-156'246'857.75
<b>Net assets at end of reporting period</b>	<b>1'568'183'324.06</b>	<b>1'537'866'770.75</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'600'227.749	1'611'733.387
Number of units issued	79'843.186	184'720.123
Number of units redeemed	-144'373.934	-196'225.761
<b>Number at the end of the reporting period</b>	<b>1'535'697.001</b>	<b>1'600'227.749</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
1'436'064'422.20	1'607'486'721.83	75'641'537.22	73'031'762.12	26'160'811.29	31'411'746.75
-4'511'693.30	-4'923'411.32	-256'378.45	-215'063.68	-74'493.40	-83'413.18
53'131'905.29	153'387'479.85	18'461'603.65	12'520'648.14	5'733'944.64	14'332'907.53
-108'868'048.60	-178'942'775.05	-23'496'287.35	-2'796'575.40	-7'353'105.80	-16'757'462.80
171'681.74	4'854'000.74	592'397.24	849'200.21	98'682.48	-42'137.28
90'507'960.89	-145'797'593.85	4'601'171.19	-7'748'434.17	1'577'213.09	-2'700'829.73
<b>1'466'496'228.22</b>	<b>1'436'064'422.20</b>	<b>75'544'043.50</b>	<b>75'641'537.22</b>	<b>26'143'052.30</b>	<b>26'160'811.29</b>
1'487'296.849	1'507'150.737	85'033.864	74'285.366	27'897.036	30'297.284
53'461.316	155'806.155	20'421.934	13'872.831	5'959.936	15'041.137
-111'296.107	-175'660.043	-25'484.075	-3'124.333	-7'593.752	-17'441.385
<b>1'429'462.058</b>	<b>1'487'296.849</b>	<b>79'971.723</b>	<b>85'033.864</b>	<b>26'263.220</b>	<b>27'897.036</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>1'025.91</b>	<b>965.55</b>	<b>944.63</b>	<b>889.55</b>	<b>995.42</b>	<b>937.76</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	40'660.29	5'156.72
Negative interest	0.00	-27'544.01
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	15'682'435.29	13'781'880.26
Current income paid in on issued units	282'651.34	1'000'950.53
<b>Total income</b>	<b>16'005'746.92</b>	<b>14'760'443.50</b>
<b>Expenses</b>		
Interest paid	1.80	0.00
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	110'632.52	100'576.45
Other expenses	30'441.92	31'122.03
Current net income paid out on redeemed units	470'055.84	446'816.27
<b>Total expenses</b>	<b>625'185.08</b>	<b>592'515.75</b>
<b>Net Income</b>	<b>15'380'561.84</b>	<b>14'167'927.75</b>
Realised capital gains and losses	-13'439'213.51	-12'392'501.31
<b>Realized income</b>	<b>1'941'348.33</b>	<b>1'775'426.44</b>
Unrealized capital gain/losses	94'744'996.84	-158'022'284.19
<b>Total income</b>	<b>96'686'345.17</b>	<b>-156'246'857.75</b>
<b>Application of net income</b>		
Net income of financial year	15'380'561.84	14'167'927.75
<b>Net income available for distribution</b>	<b>15'380'561.84</b>	<b>14'167'927.75</b>
Distribution/delivery withholding taxes (35%)	5'383'196.14	4'958'774.09
For investment of retained earnings (65%)	9'997'365.70	9'209'153.66

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
37'741.42	4'843.95	2'197.99	242.36	720.88	70.41
0.00	-25'718.04	0.00	-1'289.95	0.00	-536.02
14'565'390.45	12'890'359.89	840'771.45	644'498.35	276'273.39	247'022.02
232'369.64	853'217.32	33'757.48	67'470.71	16'524.22	80'262.50
<b>14'835'501.51</b>	<b>13'722'703.12</b>	<b>876'726.92</b>	<b>710'921.47</b>	<b>293'518.49</b>	<b>326'818.91</b>
1.70	0.00	0.09	0.00	0.01	0.00
13'051.58	13'091.70	753.84	656.06	247.58	253.24
0.00	0.00	69'727.23	59'611.28	40'905.29	40'965.17
28'763.87	29'412.89	1'656.36	1'470.00	21.69	239.14
317'755.22	352'211.43	120'421.41	12'259.70	31'879.21	82'345.14
<b>359'572.37</b>	<b>394'716.02</b>	<b>192'558.93</b>	<b>73'997.04</b>	<b>73'053.78</b>	<b>123'802.69</b>
<b>14'475'929.14</b>	<b>13'327'987.10</b>	<b>684'167.99</b>	<b>636'924.43</b>	<b>220'464.71</b>	<b>203'016.22</b>
-12'567'305.87	-11'571'752.86	-647'686.67	-609'792.47	-224'220.97	-210'955.98
<b>1'908'623.27</b>	<b>1'756'234.24</b>	<b>36'481.32</b>	<b>27'131.96</b>	<b>-3'756.26</b>	<b>-7'939.76</b>
88'599'337.62	-147'553'828.09	4'564'689.87	-7'775'566.13	1'580'969.35	-2'692'889.97
<b>90'507'960.89</b>	<b>-145'797'593.85</b>	<b>4'601'171.19</b>	<b>-7'748'434.17</b>	<b>1'577'213.09</b>	<b>-2'700'829.73</b>
14'475'929.14	13'327'987.10	684'167.99	636'924.43	220'464.71	203'016.22
<b>14'475'929.14</b>	<b>13'327'987.10</b>	<b>684'167.99</b>	<b>636'924.43</b>	<b>220'464.71</b>	<b>203'016.22</b>
5'066'574.74	4'664'794.87	239'458.75	222'923.54	77'162.65	71'055.68
9'409'354.40	8'663'192.23	444'709.24	414'000.89	143'302.06	131'960.54

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Bonds</b>							
<b>Australia</b>							
0.158	COMMONWEALTH BANK AUST 0.1575%/21-08.12.2031	CHF	500'000		500'000	447'250.00	0.03
0.188	COMMONWEALTH BANK AUST 0.1875%/21-08.12.2028	CHF	1'300'000		1'300'000	1'218'750.00	0.08
0.113	COMMONWEALTH BANK OF AUSTRALIA 0.113%/19-10.12.2029	CHF	850'000		850'000	780'725.00	0.05
0.400	COMMONWEALTH BANK OF AUSTRALIA 0.4%/17-25.09.2026	CHF	1'795'000		1'795'000	1'744'740.00	0.11
0.875	COMMONWEALTH BANK OF AUSTRALIA 0.875%/22-02.09.2025	CHF	1'640'000	500'000	1'140'000	1'129'740.00	0.07
1.240	COMMONWEALTH BANK OF AUSTRALIA 1.24%/22-02.09.2029	CHF	1'280'000		1'280'000	1'264'000.00	0.08
0.065	NATIONAL AUSTRALIA BANK LTD 0.065%/20-29.01.2029	CHF	900'000		900'000	836'100.00	0.05
0.125	NATIONAL AUSTRALIA BANK LTD 0.125%/19-21.06.2027	CHF	400'000		400'000	381'200.00	0.02
0.250	NATIONAL AUSTRALIA BANK LTD 0.25%/18-13.03.2024	CHF	1'300'000	1'300'000			
0.293	NATIONAL AUSTRALIA BANK LTD 0.2925%/22-03.02.2028	CHF	750'000	300'000	1'050'000	998'550.00	0.06
0.300	NATIONAL AUSTRALIA BANK LTD 0.3%/17-31.10.2025	CHF	500'000		500'000	489'500.00	0.03
0.565	NATIONAL AUSTRALIA BANK LTD 0.565%/22-03.02.2031	CHF	750'000		750'000	701'625.00	0.04
1.500	NATIONAL AUSTRALIA BANK LTD 1.5%/14-07.02.2024	CHF	450'000	450'000			
2.201	NATIONAL AUSTRALIA BANK LTD 2.201%/23-12.04.2029	CHF		1'000'000	1'000'000	1'028'000.00	0.07
0.250	WESTPAC BANKING CORP 0.25%/19-29.01.2027	CHF	2'000'000		2'000'000	1'929'000.00	0.12
0.300	WESTPAC BANKING CORP 0.3%/17-28.11.2025	CHF	1'500'000		1'500'000	1'467'750.00	0.09
0.400	WESTPAC BANKING CORP 0.4%/18-06.06.2024	CHF	910'000	910'000			
0.500	WESTPAC BANKING CORP 0.5%/18-16.05.2028	CHF	400'000		400'000	383'400.00	0.02
1.480	WESTPAC BANKING CORP 1.48%/22-21.09.2026	CHF	800'000		800'000	801'600.00	0.05
1.803	WESTPAC BANKING CORP 1.8025%/22-21.09.2029	CHF	600'000		600'000	608'400.00	0.04
						<b>16'210'330.00</b>	<b>1.03</b>
<b>Austria</b>							
1.585	BAWAG P.S.K. 1.585%/23-16.12.2026	CHF		450'000	450'000	447'750.00	0.03
2.053	BAWAG P.S.K. BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 2.0525%/23-14.04.2028	CHF		1'000'000	1'000'000	1'012'500.00	0.06
0.250	HYPO VORARLBERG BANK AG 0.25%/18-12.11.2025	CHF	800'000		800'000	781'600.00	0.05
0.500	HYPO VORARLBERG BANK AG 0.5%/22-07.04.2027	CHF	700'000		700'000	677'600.00	0.04
2.625	OEKB 2.625%/06-22.11.2024	CHF	3'270'000	3'270'000			
2.875	OEKB 2.875%/05-25.02.2030	CHF	4'620'000		4'620'000	5'054'280.00	0.32
						<b>7'973'730.00</b>	<b>0.51</b>
<b>Barbados (Island)</b>							
0.297	CARIBBEAN DEVELOPMENT BANK 0.297%/16-07.07.2028	CHF	1'000'000		1'000'000	947'000.00	0.06
						<b>947'000.00</b>	<b>0.06</b>
<b>Canada</b>							
0.035	BANK OF MONTREAL 0.035%/20-07.04.2026	CHF	1'000'000		1'000'000	969'500.00	0.06
2.038	BANK OF MONTREAL 2.0375%/23-27.04.2028	CHF		1'500'000	1'500'000	1'532'250.00	0.10
0.200	BANK OF NOVA SCOTIA 0.2%/18-19.11.2025	CHF	2'900'000		2'900'000	2'833'300.00	0.18
0.278	BANK OF NOVA SCOTIA 0.278%/22-01.04.2027	CHF	1'700'000	500'000	1'200'000	1'158'000.00	0.07
0.295	BANK OF NOVA SCOTIA 0.295%/22-25.04.2025	CHF	1'000'000		1'000'000	984'700.00	0.06
0.733	BANK OF NOVA SCOTIA 0.7325%/22-25.04.2029	CHF	700'000	300'000	400'000	384'000.00	0.02
0.100	CANADIAN IMPERIAL BANK 0.1%/18-30.04.2025	CHF	1'200'000		1'200'000	1'178'640.00	0.08
0.125	CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	CHF	700'000		700'000	682'150.00	0.04
0.968	CANADIAN IMPERIAL BANK OF COMMERCE 0.9675%/22-26.04.2029	CHF	1'000'000		1'000'000	972'500.00	0.06
1.713	CANADIAN IMPERIAL BANK OF COMMERCE 1.7125%/22-13.07.2027	CHF	1'000'000		1'000'000	1'006'500.00	0.06
1.735	FED CAISSES DESJARDINS 1.735%/23-31.01.2028	CHF		1'800'000	1'800'000	1'815'300.00	0.12
1.958	NATIONAL BANK OF CANADA 1.9575%/22-03.11.2027	CHF	1'350'000		1'350'000	1'374'300.00	0.09
0.050	ONTARIO (PROVINCE OF) 0.05%/21-12.05.2033	CHF	1'000'000		1'000'000	882'500.00	0.06
0.375	PROVINCE OF ALBERTA 0.375%/19-07.02.2029	CHF	2'000'000	500'000	1'500'000	1'432'500.00	0.09
0.250	PROVINCE OF ONTARIO 0.25%/17-28.06.2029	CHF	1'500'000		1'500'000	1'416'750.00	0.09
0.030	PROVINCE OF QUEBEC 0.03%/21-18.06.2031	CHF	1'060'000		1'060'000	960'360.00	0.06
2.040	PROVINCE OF QUEBEC 2.04%/23-09.05.2033	CHF		1'750'000	1'750'000	1'839'250.00	0.12
0.750	QUEBEC 0.75%/14-21.11.2024	CHF	1'490'000	1'490'000			
1.495	ROYAL BANK OF CANADA 1.495%/22-08.07.2025	CHF	1'500'000		1'500'000	1'498'200.00	0.10
2.085	ROYAL BANK OF CANADA 2.085%/23-31.03.2028	CHF		1'200'000	1'200'000	1'227'000.00	0.08
0.400	ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 0.4%/22-05.10.2027	CHF	1'000'000		1'000'000	973'500.00	0.06
2.445	ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 2.445%/23-25.01.2028	CHF	850'000	850'000			
1.945	THE TORONTO-DOMINION BANK 1.945%/23-18.09.2029	CHF		600'000	600'000	615'600.00	0.04
1.970	THE TORONTO-DOMINION BANK 1.97%/23-18.09.2026	CHF		1'200'000	1'200'000	1'214'400.00	0.08
						<b>26'951'200.00</b>	<b>1.72</b>
<b>Denmark</b>							
-	KOMMUNEKREDIT 0%/21-03.03.2042	CHF	930'000		930'000	719'355.00	0.05
1.625	KOMMUNEKREDIT 1.625%/23-12.06.2030	CHF		300'000	300'000	307'050.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.875 KOMMUNEKREDIT 2.875%/06-13.10.2031	CHF	2'735'000			2'735'000	3'045'422.50	0.19
						<b>4'071'827.50</b>	<b>0.26</b>
<b>Finland</b>							
1.600 KUNTARAHOITUS OYJ 1.6%/23-04.08.2026	CHF		600'000		600'000	605'100.00	0.04
1.625 KUNTARAHOITUS OYJ 1.625%/23-16.06.2028	CHF		800'000		800'000	813'200.00	0.05
0.750 MUNICIPALITY FINANCE 0.75%/14-17.09.2024	CHF	100'000		100'000			
1.375 MUNICIPALITY FINANCE 1.375%/12-08.06.2027	CHF	1'100'000			1'100'000	1'103'850.00	0.07
2.375 MUNICIPALITY FINANCE 2.375%/11-30.03.2026	CHF	1'030'000			1'030'000	1'052'660.00	0.07
0.625 MUNICIPALITY FINANCE PLC 0.625%/17-06.08.2038	CHF	1'405'000		800'000	605'000	547'222.50	0.03
0.125 NORDEA BANK ABP 0.125%/20-02.06.2026	CHF	900'000			900'000	869'850.00	0.06
0.550 NORDEA BANK ABP 0.55%/15-23.06.2025	CHF	1'360'000			1'360'000	1'342'320.00	0.09
1.500 NORDIC INVESTMENT BANK 1.5%/23-29.06.2028	CHF		700'000		700'000	709'800.00	0.05
						<b>7'044'002.50</b>	<b>0.45</b>
<b>France</b>							
1.875 AGENCE FRANCAISE DE DEVELOPPEMENT 1.875%/10-12.11.2029	CHF	130'000			130'000	132'340.00	0.01
2.625 AGENCE FRANCAISE DE DEVELOPPEMENT 2.625%/10-18.02.2025	CHF	850'000			850'000	858'075.00	0.05
2.223 BANQUE FED CRED MUTUEL 2.2225%/24-30.01.2032	CHF		1'200'000		1'200'000	1'227'000.00	0.08
2.300 BANQUE FED CRED MUTUEL S. -546- 2.3%/23-30.01.2027	CHF	650'000			650'000	660'400.00	0.04
0.200 BANQUE FEDERALE CREDIT MUTUEL 0.2%/19-12.06.2026	CHF	800'000			800'000	773'200.00	0.05
0.600 BANQUE FEDERALE CREDIT MUTUEL 0.6%/17-05.04.2027	CHF		500'000		500'000	483'250.00	0.03
0.150 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.15%/21-06.03.2028	CHF	900'000			900'000	844'650.00	0.05
0.200 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.2%/20-03.11.2028	CHF	1'000'000			1'000'000	929'000.00	0.06
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-10.07.2025	CHF	1'100'000			1'100'000	1'079'540.00	0.07
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-24.10.2029	CHF	530'000			530'000	484'950.00	0.03
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/21-21.06.2029	CHF	800'000			800'000	736'000.00	0.05
0.400 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.4%/17-19.12.2025	CHF	1'500'000			1'500'000	1'467'000.00	0.09
1.500 BANQUE FEDERATIVE DU CREDIT MUTUEL S. -525- 1.5%/22-01.06.2027	CHF	1'220'000		500'000	720'000	714'960.00	0.05
2.000 BFCM 2%/14-22.05.2024	CHF	700'000		700'000			
2.123 BNP PARIBAS 2.1225%/24-12.01.2032	CHF		800'000		800'000	814'000.00	0.05
2.413 BNP PARIBAS 2.4125%/23-13.01.2028	CHF		1'400'000		1'400'000	1'435'700.00	0.09
2.500 CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.5%/11-09.12.2025	CHF	1'000'000			1'000'000	1'019'500.00	0.07
1.750 CAISSE DE REFINANCEMENT DE L'HABITAT 1.75%/13-26.06.2025	CHF	400'000			400'000	400'480.00	0.03
- CAISSE DES DEPOTS ET CON 0%/20-16.06.2026	CHF	600'000			600'000	581'400.00	0.04
- CAISSE DES DEPOTS ET CON 0%/21-26.06.2028	CHF	600'000			600'000	565'800.00	0.04
0.250 CAISSE DES DEPOTS ET CON 0.25%/18-30.05.2025	CHF	600'000			600'000	591'000.00	0.04
0.300 CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	CHF	1'200'000			1'200'000	1'156'200.00	0.07
1.750 CAISSE DES DEPOTS ET CON 1.75%/23-24.02.2031	CHF		600'000		600'000	612'900.00	0.04
1.750 CAISSE DES DEPOTS ET CONSIGNATIONS 1.75%/22-28.11.2029	CHF	600'000			600'000	612'900.00	0.04
2.500 CFF 2.5%/06-24.02.2031	CHF	1'770'000			1'770'000	1'883'280.00	0.12
1.350 CIE FINANCEMENT FONCIER 1.35%/24-24.01.2031	CHF		600'000		600'000	594'900.00	0.04
1.838 CIE FINANCEMENT FONCIER 1.8375%/23-18.07.2030	CHF	800'000			800'000	815'200.00	0.05
1.903 CIE FINANCEMENT FONCIER 1.903%/23-16.06.2028	CHF		1'500'000		1'500'000	1'524'750.00	0.10
0.890 COMPAGNIE DE FINANCEMENT FONCIER 0.89%/22-27.04.2029	CHF	1'000'000			1'000'000	969'500.00	0.06
1.625 COUNCIL OF EUROPE DEVELOPMENT BANK 1.625%/23-30.06.2029	CHF		900'000		900'000	921'150.00	0.06
0.128 CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS 0.1275%/20-27.07.2028	CHF	200'000			200'000	186'600.00	0.01
0.500 CREDIT AGRICOLE HOME LOA 0.5%/18-03.10.2028	CHF	680'000			680'000	651'780.00	0.04
0.100 CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	CHF	1'000'000			1'000'000	974'500.00	0.06
0.250 CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	CHF	350'000			350'000	340'200.00	0.02
0.500 CREDIT AGRICOLE HOME LOAN 0.5%/15-16.03.2027	CHF	230'000			230'000	223'790.00	0.01
1.125 CREDIT AGRICOLE HOME LOAN 1.125%/14-05.06.2024	CHF	1'500'000		1'500'000			
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/17-27.07.2027	CHF	1'100'000			1'100'000	1'057'650.00	0.07
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/18-08.12.2025	CHF	960'000			960'000	939'360.00	0.06
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/19-24.10.2029	CHF	600'000			600'000	558'300.00	0.04
0.450 CREDIT AGRICOLE HOME LOAN SFH 0.45%/19-24.01.2029	CHF	300'000			300'000	286'050.00	0.02
0.550 CREDIT AGRICOLE LONDON 0.55%/16-14.12.2026	CHF	1'000'000		500'000	500'000	485'750.00	0.03
0.300 CREDIT AGRICOLE S.A. LONDON BRANCH 0.3%/17-18.04.2024	CHF	1'310'000		1'310'000			
1.000 CREDIT AGRICOLE S.A. LONDON BRANCH 1%/15-27.01.2025	CHF	600'000			600'000	596'940.00	0.04
2.125 CREDIT AGRICOLE S.A. LONDON BRANCH 2.125%/14-30.10.2024	CHF	1'000'000		1'000'000			
0.164 CREDIT AGRICOLE SA 0.1637%/21-28.04.2028	CHF	800'000			800'000	750'000.00	0.05
0.213 CREDIT AGRICOLE SA 0.2125%/21-21.06.2029	CHF	300'000			300'000	276'000.00	0.02
0.250 CREDIT AGRICOLE SA 0.25%/19-10.10.2029	CHF	660'000			660'000	607'200.00	0.04
0.410 CREDIT AGRICOLE SA 0.41%/22-18.01.2030	CHF	800'000			800'000	736'400.00	0.05
1.460 CREDIT AGRICOLE SA 1.4604%/22-01.07.2027	CHF	620'000			620'000	614'110.00	0.04
1.843 CREDIT AGRICOLE SA 1.8425%/24-17.01.2030	CHF		600'000		600'000	601'500.00	0.04
2.190 CREDIT AGRICOLE SA 2.19%/22-07.12.2027	CHF		700'000		700'000	710'500.00	0.05
2.508 CREDIT AGRICOLE SA 2.5075%/23-27.04.2027	CHF		1'200'000		1'200'000	1'230'000.00	0.08
2.375 CRH 2.375%/12-05.03.2024	CHF	1'960'000		1'960'000			
1.513 REGIE AUTONOME TRANS 1.5125%/24-06.03.2036	CHF		600'000		600'000	604'596.00	0.04

## 464 CSIF (CH) Bond Switzerland AAA-AA Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.625 SCNF RESEAU 2.625%/11-10.03.2031	CHF	500'000			500'000	539'500.00	0.03
3.250 SCNF RESEAU 3.25%/06-30.06.2032	CHF	1'010'000			1'010'000	1'150'895.00	0.07
2.000 SCNF RESEAU 2%/10-12.11.2026	CHF	1'205'000		500'000	705'000	716'985.00	0.05
2.625 SCNF RESEAU 2.625%/11-11.03.2037	CHF	840'000			840'000	946'260.00	0.06
1.583 SOCIETE NATIONALE SNCF S 1.5825%/24-07.02.2039	CHF		300'000		300'000	305'100.00	0.02
0.227 SOCIETE NATIONALE SNCF SA 0.227%/20-18.06.2030	CHF	1'460'000			1'460'000	1'357'070.00	0.09
1.985 SOCIETE NATIONALE SNCF SA 1.985%/23-28.06.2033	CHF		1'400'000		1'400'000	1'467'900.00	0.09
						<b>43'803'961.00</b>	<b>2.79</b>
<b>Germany</b>							
0.968 BERLIN HYP AG 0.9675%/22-04.08.2026	CHF	1'500'000		500'000	1'000'000	987'500.00	0.06
0.100 DEUTSCHE BAHN FIN GMBH 0.1%/21-28.01.2036	CHF	975'000			975'000	832'650.00	0.05
0.200 DEUTSCHE BAHN FIN GMBH 0.2%/21-20.05.2033	CHF	1'100'000			1'100'000	985'600.00	0.06
0.500 DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	CHF	2'000'000			2'000'000	1'930'000.00	0.12
0.500 DEUTSCHE BAHN FIN GMBH 0.5%/19-19.06.2034	CHF	660'000			660'000	601'920.00	0.04
0.100 DEUTSCHE BAHN FINANCE GMBH 0.1%/15-01.12.2025	CHF	960'000			960'000	938'880.00	0.06
0.100 DEUTSCHE BAHN FINANCE GMBH 0.1%/19-19.06.2029	CHF	2'060'000			2'060'000	1'934'340.00	0.12
0.250 DEUTSCHE BAHN FINANCE GMBH 0.25%/21-01.01.2500	CHF	810'000			810'000	743'985.00	0.05
0.450 DEUTSCHE BAHN FINANCE GMBH 0.45%/17-08.11.2030	CHF	1'830'000		500'000	1'330'000	1'253'525.00	0.08
1.500 DEUTSCHE BAHN FINANCE GMBH 1.5%/12-21.02.2024	CHF	500'000		500'000			
1.500 DEUTSCHE BAHN FINANCE GMBH 1.5%/14-26.08.2024	CHF	1'600'000		1'600'000			
1.885 DEUTSCHE BAHN FINANCE GMBH 1.885%/23-13.09.2035	CHF		800'000		800'000	837'600.00	0.05
1.950 DEUTSCHE BAHN FINANCE GMBH 1.95%/22-21.09.2032	CHF	1'200'000			1'200'000	1'254'000.00	0.08
2.285 DEUTSCHE BAHN FINANCE GMBH 2.285%/22-28.11.2042	CHF	930'000			930'000	1'052'295.00	0.07
3.125 EUROHYPO 3.125%/06-14.07.2025	CHF	1'610'000			1'610'000	1'641'717.00	0.10
2.500 KFW 2.5%/05-25.08.2025	CHF	4'835'000			4'835'000	4'920'579.50	0.31
1.350 L-BANK BW FOERDERBANK 1.35%/22-30.09.2027	CHF	900'000		400'000	500'000	502'750.00	0.03
0.010 MUENCHENER HYPOTHEKENBANK EG 0.01%/21-10.11.2026	CHF	1'700'000			1'700'000	1'635'400.00	0.10
0.050 MUENCHENER HYPOTHEKENBANK EG 0.05%/21-13.08.2036	CHF	550'000			550'000	457'050.00	0.03
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/19-18.11.2027	CHF	600'000			600'000	564'000.00	0.04
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/21-05.10.2029	CHF	850'000		450'000	400'000	370'000.00	0.02
0.200 MUENCHENER HYPOTHEKENBANK EG 0.2%/21-27.10.2031	CHF	550'000			550'000	496'925.00	0.03
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/20-18.09.2028	CHF	750'000			750'000	699'000.00	0.04
0.375 MUENCHENER HYPOTHEKENBANK EG 0.375%/22-07.04.2026	CHF	500'000			500'000	488'500.00	0.03
1.250 MUENCHENER HYPOTHEKENBANK EG 1.25%/22-30.06.2027	CHF	800'000			800'000	793'600.00	0.05
1.750 MUENCHENER HYPOTHEKENBANK EG 1.75%/23-23.06.2028	CHF		400'000		400'000	405'400.00	0.03
0.100 MUENCHENER HYPOTHEKENBANK EG 0.1%/18-31.10.2024	CHF	330'000		330'000			
0.200 MUENCHENER HYPOTHEKENBANK EG 0.2%/21-03.03.2031	CHF	425'000			425'000	379'525.00	0.02
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/19-26.02.2029	CHF	600'000			600'000	563'700.00	0.04
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/21-29.03.2041	CHF	750'000			750'000	609'750.00	0.04
0.550 MUENCHENER HYPOTHEKENBANK EG 0.55%/17-22.11.2032	CHF	940'000			940'000	861'980.00	0.05
1.875 MUENCHENER HYPOTHEKENBANK EG 1.875%/23-07.05.2030	CHF	420'000	300'000		720'000	736'200.00	0.05
0.001 MUENCHENER HYPOTHEKENBANK EG 0.001%/19-19.02.2024	CHF	660'000		660'000			
0.200 MUENCHENER HYPOTHEKENBANK EG 0.2%/19-18.06.2031	CHF	1'450'000			1'450'000	1'320'950.00	0.08
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/19-10.05.2030	CHF	900'000			900'000	831'150.00	0.05
0.500 MUENCHENER HYPOTHEKENBANK EG 0.5%/18-14.06.2028	CHF	2'020'000		400'000	1'620'000	1'556'820.00	0.10
0.550 MUENCHENER HYPOTHEKENBANK EG 0.55%/19-15.03.2034	CHF	550'000			550'000	498'575.00	0.03
0.875 NORTH RHINE-WESTPHALIA 0.875%/14-29.07.2024	CHF	400'000		400'000			
1.628 NRW.BANK 1.6275%/23-27.07.2028	CHF		600'000		600'000	611'100.00	0.04
						<b>34'296'966.50</b>	<b>2.19</b>
<b>Honduras</b>							
2.138 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 2.1375%/22-13.12.2027	CHF	400'000			400'000	403'000.00	0.03
						<b>403'000.00</b>	<b>0.03</b>
<b>Liechtenstein</b>							
- LIECHTENSTEIN LANDESBANK 0%/19-27.09.2029	CHF	695'000			695'000	627'932.50	0.04
0.125 LIECHTENSTEIN LANDESBANK 0.125%/19-28.05.2026	CHF	300'000			300'000	290'100.00	0.02
0.300 LIECHTENSTEIN LANDESBANK 0.3%/20-24.09.2030	CHF	655'000			655'000	591'792.50	0.04
						<b>1'509'825.00</b>	<b>0.10</b>
<b>Luxembourg</b>							
1.625 BEI 1.625%/12-02.04.2026	CHF	1'400'000			1'400'000	1'411'900.00	0.09
1.375 EIB 1.375%/13-21.02.2028	CHF	1'500'000			1'500'000	1'513'500.00	0.10
1.500 EIB 1.5%/12-02.08.2024	CHF	2'230'000		2'230'000			
1.750 EIB 1.75%/13-28.06.2033	CHF	650'000			650'000	676'650.00	0.04
2.625 EIB 2.625%/10-11.02.2025	CHF	1'680'000		500'000	1'180'000	1'193'570.00	0.08
3.125 EIB 3.125%/06-30.06.2036	CHF	2'960'000		400'000	2'560'000	3'110'400.00	0.20
3.375 EIB 3.375%/07-15.10.2027	CHF	835'000			835'000	899'712.50	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 EUROPEAN INVESTMENT BANK 1.625%/14-04.02.2025	CHF	1'480'000			1'480'000	1'483'404.00	0.09
						<b>10'289'136.50</b>	<b>0.66</b>
<b>Netherlands</b>							
3.375 ABN AMRO BANK 3.375%/06-15.08.2031	CHF	1'700'000			1'700'000	1'912'500.00	0.12
2.125 BANK NEDERLANDSE GEMEENTEN 2.125%/10-09.11.2029	CHF	250'000			250'000	260'750.00	0.02
2.500 BNG 2.5%/05-21.07.2025	CHF	3'480'000		500'000	2'980'000	3'024'998.00	0.19
1.250 BNG BANK N.V. 1.25%/14-30.04.2024	CHF	1'800'000		1'800'000			
1.688 BNG BANK N.V. 1.6875%/23-19.05.2030	CHF		800'000		800'000	820'400.00	0.05
1.793 BNG BANK NV 1.7925%/23-24.04.2028	CHF		800'000		800'000	816'400.00	0.05
3.125 COOPERATIEVE RABOBANK UA 3.125%/06-15.09.2026	CHF	1'675'000			1'675'000	1'738'650.00	0.11
0.875 EBN 0.875%/14-22.09.2026	CHF	740'000			740'000	729'640.00	0.05
1.125 EBN 1.125%/12-04.07.2024	CHF	1'000'000		1'000'000			
0.235 NEDER WATERSCHAPSBANK 0.235%/22-14.04.2027	CHF	700'000			700'000	677'600.00	0.04
0.625 NEDER WATERSCHAPSBANK 0.625%/17-21.08.2037	CHF	1'190'000			1'190'000	1'084'685.00	0.07
1.250 NEDERLANDSE WATERSCHAPSBANK 1.25%/12-09.08.2024	CHF	1'000'000		1'000'000			
1.375 NEDERLANDSE WATERSCHAPSBANK 1.375%/12-13.09.2027	CHF	1'050'000			1'050'000	1'053'675.00	0.07
3.250 NEDERLANDSE WATERSCHAPSBANK 3.25%/06-07.08.2029	CHF	1'705'000			1'705'000	1'878'057.50	0.12
0.002 NEDERLANDSE WATERSCHAPSBANK N.V. 0.002%/21-04.03.2041	CHF	980'000			980'000	781'550.00	0.05
0.875 SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2028	CHF	2'395'000			2'395'000	2'338'717.50	0.15
						<b>17'117'623.00</b>	<b>1.09</b>
<b>New Zealand</b>							
1.125 AUCKLAND COUNCIL 1.125%/13-07.02.2024	CHF	1'300'000		1'300'000			
1.660 AUCKLAND COUNCIL 1.66%/22-18.10.2027	CHF	700'000			700'000	705'950.00	0.05
2.005 AUCKLAND COUNCIL 2.005%/22-18.10.2032	CHF	700'000			700'000	728'000.00	0.05
0.020 TRANSPOWER NEW ZEALAND LIMITED 0.02%/19-16.12.2027	CHF	700'000			700'000	664'650.00	0.04
0.038 TRANSPOWER NEW ZEALAND LIMITED 0.038%/21-16.03.2029	CHF	1'450'000		800'000	650'000	605'150.00	0.04
						<b>2'703'750.00</b>	<b>0.17</b>
<b>Norway</b>							
0.050 DNB BANK ASA 0.05%/19-13.03.2024	CHF	200'000		200'000			
1.168 DNB BANK ASA 1.1675%/22-03.06.2027	CHF	1'330'000		500'000	830'000	816'720.00	0.05
1.275 KOMMUNALBANKEN A/S 1.275%/22-22.12.2027	CHF	950'000			950'000	950'000.00	0.06
0.508 SPAREBANK 1 BOLIGKREDITT 0.5075%/22-06.04.2027	CHF	900'000			900'000	873'000.00	0.06
						<b>2'639'720.00</b>	<b>0.17</b>
<b>Panama</b>							
2.553 CORPORACION ANDINA DE FOMENTO 2.5525%/23-25.10.2029	CHF		400'000		400'000	411'000.00	0.03
						<b>411'000.00</b>	<b>0.03</b>
<b>Philippines</b>							
2.750 ASIAN DEVELOPMENT BANK 2.75%/10-12.02.2030	CHF	945'000			945'000	1'028'632.50	0.07
1.553 ASIAN DEVELOPMENT BANK ADB 1.5525%/23-03.08.2033	CHF		600'000		600'000	618'000.00	0.04
						<b>1'646'632.50</b>	<b>0.11</b>
<b>Singapore</b>							
1.515 DBS BANK LTD 1.515%/22-12.12.2025	CHF	500'000			500'000	499'250.00	0.03
						<b>499'250.00</b>	<b>0.03</b>
<b>South Korea</b>							
0.170 EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	CHF	1'405'000			1'405'000	1'377'883.50	0.09
0.022 INDUSTRIAL BANK OF KOREA 0.0219%/19-16.07.2025	CHF	1'050'000			1'050'000	1'025'325.00	0.07
0.250 KOREA EXPRESSWAY CORPORATION 0.25%/17-07.06.2024	CHF	1'055'000		1'055'000			
2.155 KOREA HOUSING FINANCE CORP 2.155%/22-14.10.2025	CHF	700'000			700'000	705'250.00	0.04
2.465 KOREA HOUSING FINANCE CORP 2.465%/22-14.10.2027	CHF	600'000			600'000	616'500.00	0.04
- KOREA HYDRO & NUCLEAR POWER CO LTD 0%/19-19.07.2024	CHF	1'200'000		1'200'000			
0.050 KOREA HYDRO & NUCLEAR POWER CO LTD 0.05%/19-19.07.2027	CHF	325'000			325'000	306'475.00	0.02
0.193 KOREA LAND AND HOUSING CORPORATION 0.1925%/20-15.06.2025	CHF	900'000			900'000	883'440.00	0.06
1.823 KOREA LAND AND HOUSING CORPORATION 1.8225%/24-13.02.2026	CHF		600'000		600'000	601'200.00	0.04
- KOREA NATIONAL OIL CORP 0%/19-04.10.2024	CHF	1'590'000		1'590'000			
0.263 KOREA NATIONAL OIL CORP 0.2625%/20-30.07.2027	CHF	775'000			775'000	740'512.50	0.05
0.875 KOREA NATIONAL OIL CORP 0.875%/20-21.04.2025	CHF	700'000			700'000	692'860.00	0.04
- KOREA RAILROAD CORP 0%/19-19.11.2024	CHF	800'000			800'000	790'000.00	0.05
- KOREA RAILROAD CORPORATION 0%/19-13.06.2025	CHF	605'000			605'000	591'750.50	0.04
0.125 KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	CHF	970'000		970'000			
- THE EXPORT IMPORT BANK OF KOREA 0%/19-27.05.2025	CHF	1'000'000			1'000'000	980'400.00	0.06
0.383 THE EXPORT IMPORT BANK OF KOREA 0.3825%/18-11.07.2024	CHF	500'000		500'000			
2.018 THE EXPORT IMPORT BANK OF KOREA 2.0175%/23-14.11.2028	CHF		600'000		600'000	611'700.00	0.04
0.170 THE KOREA DEVELOPMENT BANK 0.17%/21-22.07.2031	CHF	905'000			905'000	808'617.50	0.05
0.445 THE KOREA DEVELOPMENT BANK 0.445%/20-08.05.2025	CHF	1'435'000			1'435'000	1'413'905.50	0.09
0.940 THE KOREA DEVELOPMENT BANK 0.94%/22-28.04.2027	CHF	1'000'000			1'000'000	981'500.00	0.06
						<b>13'127'319.50</b>	<b>0.84</b>
<b>Supranational</b>							
0.800 ASIAN DEVELOPMENT BANK ADB 0.8%/22-06.07.2027	CHF	1'200'000			1'200'000	1'185'600.00	0.08

## 466 CSIF (CH) Bond Switzerland AAA-AA Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.875 ASIAN DEVELOPMENT BANK ADB 0.875%/22-13.09.2029	CHF	700'000			700'000	688'100.00	0.04
1.750 ASIAN INFRASTRUCTURE INV 1.75%/23-26.06.2030	CHF		800'000		800'000	821'200.00	0.05
0.110 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.11%/21-15.12.2028	CHF	1'100'000			1'100'000	1'013'100.00	0.06
0.170 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.17%/21-29.09.2031	CHF	1'100'000			1'100'000	950'950.00	0.06
0.200 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.2%/19-25.03.2024	CHF	945'000		945'000			
0.405 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.405%/20-25.06.2025	CHF	1'100'000		500'000	600'000	588'480.00	0.04
1.546 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 1.5462%/22-30.11.2026	CHF	1'000'000			1'000'000	993'000.00	0.06
2.428 CORP ANDINA DE FOMENTO 2.4275%/23-15.02.2030	CHF		800'000		800'000	815'600.00	0.05
0.450 CORPORACION ANDINA DE FOMENTO 0.45%/22-24.02.2027	CHF	1'800'000			1'800'000	1'727'100.00	0.11
2.080 CORPORACION ANDINA DE FOMENTO 2.08%/22-31.08.2028	CHF	1'400'000			1'400'000	1'407'000.00	0.09
0.700 CORPORATION ANDINA DE FOMENTO 0.7%/20-04.09.2025	CHF	1'000'000			1'000'000	982'000.00	0.06
- EUROFIMA EUROPEAN COMPANY FOR THE FINANCING OF RAILROAD ROLLING STOCK 0%/21-22.12.2031	CHF	850'000			850'000	766'700.00	0.05
1.213 EUROPEAN BK RECON & DEV 1.2125%/24-04.03.2031	CHF		400'000		400'000	400'232.00	0.03
0.300 NA DEVELOPMENT BANK 0.3%/18-24.07.2026	CHF	300'000			300'000	291'900.00	0.02
0.200 NORTH AMERICAN DEVELOPMENT BANK 0.2%/20-28.11.2028	CHF	1'000'000			1'000'000	943'500.00	0.06
0.550 NORTH AMERICAN DEVELOPMENT BANK 0.55%/20-27.05.2033	CHF	900'000			900'000	823'500.00	0.05
						<b>14'397'962.00</b>	<b>0.92</b>
<b>Sweden</b>							
0.250 AKADEMISKA HUS 0.25%/15-17.11.2025	CHF	1'000'000			1'000'000	978'500.00	0.06
0.300 AKADEMISKA HUS 0.3%/17-08.10.2029	CHF	1'375'000			1'375'000	1'293'187.50	0.08
0.650 AKADEMISKA HUS 0.65%/18-08.02.2044	CHF	1'030'000			1'030'000	862'110.00	0.05
1.680 AKADEMISKA HUS 1.68%/22-20.09.2032	CHF	600'000			600'000	608'100.00	0.04
1.993 AKADEMISKA HUS 1.9925%/23-14.03.2033	CHF		1'200'000		1'200'000	1'246'200.00	0.08
0.350 AKADEMISKA HUS AB 0.35%/22-24.03.2027	CHF	680'000			680'000	658'920.00	0.04
0.780 AKADEMISKA HUS AB 0.78%/22-24.05.2028	CHF	600'000			600'000	584'400.00	0.04
1.843 AKADEMISKA HUS AB 1.8425%/23-15.06.2035	CHF		900'000		900'000	923'400.00	0.06
0.200 LANSFORSKRINGAR HYPOTEK 0.2%/18-17.04.2026	CHF	700'000			700'000	681'100.00	0.04
1.250 SVENSKA HANDELSBANKEN AB 1.25%/22-24.05.2027	CHF	1'250'000			1'250'000	1'236'875.00	0.08
1.023 SWEDISH EXPORT CREDIT 1.0225%/22-21.09.2027	CHF	1'000'000			1'000'000	988'500.00	0.06
1.713 SWEDISH EXPORT CREDIT 1.7125%/23-17.01.2030	CHF	650'000			650'000	662'025.00	0.04
						<b>10'723'317.50</b>	<b>0.68</b>
<b>Switzerland</b>							
- AARGAUISCHE KANTONALBANK 0%/19-17.09.2029	CHF	700'000			700'000	645'400.00	0.04
0.010 AARGAUISCHE KANTONALBANK 0.01%/20-18.02.2030	CHF	1'500'000			1'500'000	1'374'000.00	0.09
0.010 AARGAUISCHE KANTONALBANK 0.01%/20-29.06.2028	CHF	610'000			610'000	573'705.00	0.04
0.020 AARGAUISCHE KANTONALBANK 0.02%/16-17.10.2024	CHF	950'000		950'000			
0.060 AARGAUISCHE KANTONALBANK 0.06%/16-01.07.2025	CHF	1'500'000			1'500'000	1'470'750.00	0.09
0.125 AARGAUISCHE KANTONALBANK 0.125%/19-11.02.2026	CHF	700'000			700'000	682'150.00	0.04
0.250 AARGAUISCHE KANTONALBANK 0.25%/18-03.04.2025	CHF	1'200'000			1'200'000	1'183'080.00	0.08
0.500 AARGAUISCHE KANTONALBANK 0.5%/18-15.11.2027	CHF	1'300'000			1'300'000	1'257'100.00	0.08
0.625 AARGAUISCHE KANTONALBANK 0.625%/15-13.04.2028	CHF	1'000'000			1'000'000	968'500.00	0.06
0.875 AARGAUISCHE KANTONALBANK 0.875%/15-23.01.2030	CHF	1'200'000			1'200'000	1'158'000.00	0.07
1.600 AARGAUISCHE KANTONALBANK 1.6%/12-18.05.2037	CHF	390'000			390'000	395'070.00	0.03
1.500 AEW ENERGIE AG 1.5%/22-29.06.2029	CHF	800'000			800'000	795'200.00	0.05
- AMAG LEASING AG 0%/21-18.02.2025	CHF	1'500'000			1'500'000	1'474'500.00	0.09
2.250 AMAG LEASING AG 2.25%/22-06.02.2026	CHF	800'000			800'000	806'400.00	0.05
0.100 BANQ CANTONALE DU VALAIS 0.1%/21-18.04.2031	CHF	1'300'000			1'300'000	1'176'500.00	0.08
0.125 BANQ CANTONALE DU VALAIS 0.125%/21-15.09.2033	CHF	1'100'000			1'100'000	954'800.00	0.06
0.300 BANQ CANTONALE DU VALAIS 0.3%/19-01.02.2027	CHF	1'500'000		500'000	1'000'000	965'500.00	0.06
0.100 BANQ CANTONALE FRIBOURG 0.1%/19-01.11.2044	CHF	300'000			300'000	222'000.00	0.01
0.625 BANQUE CANTONALE DE GENEVE 0.625%/22-16.03.2029	CHF	700'000			700'000	667'100.00	0.04
1.875 BANQUE CANTONALE DE GENEVE 1.875%/22-09.12.2030	CHF	400'000			400'000	406'600.00	0.03
0.200 BANQUE CANTONALE VAUDOIS 0.2%/21-22.12.2033	CHF		600'000		600'000	518'700.00	0.03
0.400 BANQUE CANTONALE VAUDOIS 0.4%/21-05.05.2036	CHF	800'000			800'000	684'000.00	0.04
0.500 BANQUE CANTONALE VAUDOIS 0.5%/17-12.07.2029	CHF	1'100'000		500'000	600'000	566'100.00	0.04
0.400 BANQUE CANTONALE VAUDOISE 0.4%/16-07.04.2031	CHF	300'000			300'000	274'050.00	0.02
0.500 BANQUE CANTONALE VAUDOISE 0.5%/16-13.12.2028	CHF	800'000			800'000	766'000.00	0.05
1.625 BANQUE CANTONALE VAUDOISE 1.625%/11-30.11.2026	CHF	530'000			530'000	532'650.00	0.03
0.010 BASELLANDSCHAFT KANTONBANK 0.01%/21-28.01.2033	CHF	800'000			800'000	698'800.00	0.04
0.100 BASELLANDSCHAFT KANTONBK 0.1%/21-18.03.2030	CHF	1'100'000			1'100'000	1'013'650.00	0.06
0.125 BASELLANDSCHAFT KANTONBK 0.125%/21-06.10.2031	CHF	1'100'000			1'100'000	991'650.00	0.06
0.250 BASELLANDSCHAFT KANTONBK 0.25%/18-25.01.2027	CHF	500'000			500'000	483'250.00	0.03
0.250 BASELLANDSCHAFT KANTONBK 0.25%/19-04.08.2027	CHF	1'205'000			1'205'000	1'158'005.00	0.07
1.875 BASELLANDSCHAFT KANTONBK 1.875%/23-23.08.2029	CHF	500'000			500'000	511'500.00	0.03
1.875 BASELLANDSCHAFT KANTONBK 1.875%/23-28.03.2025	CHF		300'000		300'000	300'900.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000	BASELLANDSCHAFT KANTONBK 2%/23-23.02.2034	CHF	500'000	300'000	800'000	834'000.00	0.05
0.010	BASELLANDSCHAFTLICHE KANTONALBANK 0.01%/22-28.07.2026	CHF	750'000		750'000	724'875.00	0.05
0.050	BASELLANDSCHAFTLICHE KANTONALBANK 0.05%/20-28.01.2031	CHF	1'950'000		1'950'000	1'766'700.00	0.11
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/15-13.05.2025	CHF	1'000'000		1'000'000	984'800.00	0.06
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/20-02.09.2032	CHF	1'000'000		1'000'000	903'000.00	0.06
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/18-23.03.2026	CHF	700'000		700'000	684'950.00	0.04
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/19-13.05.2030	CHF	1'340'000	400'000	1'740'000	1'627'770.00	0.10
0.750	BASELLANDSCHAFTLICHE KANTONALBANK 0.75%/15-30.03.2028	CHF	1'330'000		830'000	808'005.00	0.05
1.600	BASELLANDSCHAFTLICHE KANTONALBANK 1.6%/22-13.05.2032	CHF	1'400'000		1'400'000	1'410'500.00	0.09
1.750	BASELLANDSCHAFTLICHE KANTONALBANK 1.75%/11-22.11.2024	CHF	310'000	310'000			
2.125	BASELLANDSCHAFTLICHE KANTONALBANK 2.125%/22-04.10.2052	CHF	600'000		600'000	694'200.00	0.04
-	BASLER KANTONALBANK 0%/19-23.08.2034	CHF	1'385'000		1'385'000	1'179'327.50	0.08
0.050	BASLER KANTONALBANK 0.05%/19-19.12.2033	CHF	600'000		600'000	519'900.00	0.03
0.125	BASLER KANTONALBANK 0.125%/18-11.04.2024	CHF	800'000	800'000			
0.125	BASLER KANTONALBANK 0.125%/20-10.09.2032	CHF	880'000		880'000	784'520.00	0.05
0.150	BASLER KANTONALBANK 0.15%/19-02.04.2027	CHF	1'400'000		1'400'000	1'348'200.00	0.09
0.250	BASLER KANTONALBANK 0.25%/21-10.03.2036	CHF	1'000'000		1'000'000	857'000.00	0.05
0.300	BASLER KANTONALBANK 0.3%/17-22.06.2027	CHF	1'120'000		1'120'000	1'080'800.00	0.07
1.500	BASLER KANTONALBANK 1.5%/12-02.03.2027	CHF	1'720'000	700'000	1'020'000	1'023'570.00	0.07
1.875	BASLER KANTONALBANK 1.875%/10-26.10.2026	CHF	500'000		500'000	507'000.00	0.03
1.750	BASLER KANTONALBANK S. -1- 1.75%/22-21.09.2029	CHF	750'000		750'000	763'875.00	0.05
2.000	BLS AG 2%/22-26.07.2034	CHF	400'000		400'000	427'600.00	0.03
2.000	BLS LTD. 2%/22-26.07.2047	CHF	420'000		420'000	479'010.00	0.03
0.070	CA NEXT BANK SUISSE 0.07%/20-18.09.2029	CHF	1'600'000	800'000	800'000	730'800.00	0.05
0.125	CA NEXT BANK SUISSE 0.125%/21-09.04.2031	CHF	1'100'000		1'100'000	980'100.00	0.06
1.910	CA NEXT BANK SUISSE 1.91%/23-25.01.2030	CHF		500'000	500'000	507'250.00	0.03
-	CANTON OF BASEL-STADT 0%/19-30.05.2025	CHF	1'200'000		1'200'000	1'180'320.00	0.08
1.300	CANTON OF BASEL-STADT 1.3%/23-01.12.2027	CHF		400'000	400'000	402'400.00	0.03
1.400	CANTON OF BASEL-STADT 1.4%/22-24.11.2027	CHF	1'100'000		1'100'000	1'109'900.00	0.07
-	CANTON OF BERN 0%/21-18.05.2033	CHF	355'000		355'000	314'707.50	0.02
0.200	CANTON OF BERN 0.2%/21-26.11.2036	CHF	1'060'000		1'060'000	915'840.00	0.06
0.050	CANTON OF GENEVA 0.05%/21-27.08.2041	CHF	900'000		900'000	704'700.00	0.04
0.250	CANTON OF GENEVA 0.25%/20-15.02.2028	CHF	1'500'000		1'500'000	1'440'000.00	0.09
0.500	CANTON OF GENEVA 0.5%/17-28.11.2031	CHF	1'000'000		1'000'000	939'000.00	0.06
1.625	CANTON OF GENEVA 1.625%/14-30.07.2029	CHF	1'370'000		1'370'000	1'396'030.00	0.09
0.250	CANTON OF GRAUBUENDEN 0.25%/15-26.11.2027	CHF	1'250'000		1'250'000	1'206'250.00	0.08
-	CANTON OF TICINO 0%/19-18.04.2029	CHF	900'000		900'000	842'400.00	0.05
-	CANTON OF TICINO 0%/21-31.03.2026	CHF	1'000'000		1'000'000	972'500.00	0.06
0.750	CANTON OF TICINO 0.75%/14-13.11.2024	CHF	1'000'000	1'000'000			
1.300	CANTON OF TICINO 1.3%/24-26.02.2035	CHF		400'000	400'000	397'800.00	0.03
1.625	CANTON OF TICINO 1.625%/22-19.09.2030	CHF	300'000		300'000	306'450.00	0.02
2.000	CANTON OF TICINO 2%/22-20.11.2037	CHF	700'000		700'000	749'350.00	0.05
0.100	CANTONAL BANK OF AARGAU 0.1%/21-09.12.2030	CHF	100'000		100'000	91'150.00	0.01
0.350	CANTONAL BANK OF SAINT GALL LTD 0.35%/22-01.01.2500	CHF	1'600'000		1'600'000	1'468'000.00	0.09
1.800	CANTONAL BANK OF SAINT GALL LTD 1.8%/23-13.07.2033	CHF		1'000'000	1'000'000	1'024'000.00	0.07
1.700	CITY OF BERN 1.7%/23-24.01.2033	CHF	400'000		400'000	413'000.00	0.03
1.050	CITY OF LAUSANNE 1.05%/19-07.03.2044	CHF		300'000	300'000	273'450.00	0.02
1.100	CITY OF LAUSANNE 1.1%/18-15.03.2038	CHF	900'000		900'000	855'900.00	0.05
1.578	CITY OF LAUSANNE 1.5775%/24-01.03.2078	CHF	200'000		200'000	205'674.00	0.01
2.100	CITY OF LAUSANNE 2.1%/23-17.02.2048	CHF	800'000		800'000	888'000.00	0.06
2.355	CITY OF LAUSANNE 2.355%/23-25.05.2074	CHF	800'000		800'000	1'062'800.00	0.07
1.625	CITY OF LUGANO 1.625%/23-01.02.2029	CHF	400'000		700'000	709'800.00	0.05
0.100	CITY OF WINTERTHUR 0.1%/19-20.03.2028	CHF	485'000		485'000	460'992.50	0.03
2.200	CITY OF WINTERTHUR 2.2%/23-27.03.2058	CHF	550'000		550'000	665'225.00	0.04
0.400	CITY OF ZURICH 0.4%/16-21.11.2046	CHF	980'000		980'000	796'740.00	0.05
1.300	CITY OF ZURICH 1.3%/24-26.01.2034	CHF		400'000	400'000	399'800.00	0.03
1.300	CITY OF ZURICH 1.3%/24-26.01.2047	CHF		400'000	400'000	399'000.00	0.03
1.625	CITY OF ZURICH 1.625%/23-26.01.2037	CHF	900'000		900'000	921'600.00	0.06
2.050	CORNER BANK AG 2.05%/23-26.09.2028	CHF		400'000	400'000	404'800.00	0.03
2.250	CORNER BANK AG 2.25%/22-11.10.2027	CHF	720'000		720'000		
0.030	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.03%/21-24.09.2031	CHF	250'000		250'000	218'750.00	0.01
0.220	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.22%/22-28.07.2028	CHF	500'000		500'000	469'000.00	0.03
1.608	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.6075%/22-23.09.2027	CHF	900'000		900'000	899'100.00	0.06
1.970	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.97%/22-23.09.2032	CHF	400'000		400'000	407'400.00	0.03
-	CREDIT SUISSE (SWITZERLAND) LTD 0%/19-16.07.2029	CHF	540'000		540'000	496'800.00	0.03
-	CREDIT SUISSE SCHWEIZ AG 0%/20-17.12.2024	CHF	1'100'000		1'100'000	1'084'380.00	0.07
-	CREDIT SUISSE SCHWEIZ AG 0%/20-31.07.2025	CHF	1'920'000		1'920'000	1'873'728.00	0.12
-	CREDIT SUISSE SCHWEIZ AG 0%/20-31.10.2030	CHF	2'000'000		2'000'000	1'794'000.00	0.11
-	CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2027	CHF	550'000		550'000	524'150.00	0.03
-	CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2033	CHF	800'000		800'000	688'000.00	0.04
0.250	CREDIT SUISSE SCHWEIZ AG 0.25%/20-16.06.2028	CHF	2'200'000		2'200'000	2'072'400.00	0.13

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.459 CREDIT SUISSE SCHWEIZ AG 2.4586%/23-22.11.2024	CHF	2'000'000		800'000	1'200'000	1'206'000.00	0.08
0.150 EMIS FUER GEM WOHNBAUT 0.15%/21-09.09.2041	CHF	825'000			825'000	678'975.00	0.04
0.500 EMIS FUER GEM WOHNBAUT 0.5%/18-09.03.2034	CHF	800'000			800'000	742'400.00	0.05
0.600 EMIS FUER GEM WOHNBAUT 0.6%/17-14.09.2035	CHF	720'000			720'000	662'400.00	0.04
1.950 EMIS FUER GEM WOHNBAUT 1.95%/23-20.03.2043	CHF	550'000			550'000	609'125.00	0.04
0.750 EMIS FUER GEM WOHNBAUT S. -60- 0.75%/18-29.11.2032	CHF	800'000			800'000	766'000.00	0.05
0.100 EMIS FUER GEM WOHNBAUT S. -64- 0.1%/20-02.11.2038	CHF	600'000			600'000	503'700.00	0.03
1.750 EMISSIONSZ EGW S. 42 1.75%/11-14.09.2026	CHF	950'000			950'000	961'400.00	0.06
0.375 EMISSIONSZENTRALE EGW 0.375%/17-22.06.2032	CHF	650'000			650'000	603'850.00	0.04
1.250 EMISSIONSZENTRALE EGW S. 43 1.25%/12-15.06.2027	CHF	1'080'000			1'080'000	1'080'540.00	0.07
1.375 EMISSIONSZENTRALE EGW S. 45 1.375%/13-27.03.2028	CHF	800'000			800'000	804'800.00	0.05
1.125 EMISSIONSZENTRALE EGW S. 50 1.125%/14-24.09.2029	CHF	1'400'000			1'400'000	1'392'300.00	0.09
0.125 EMISSIONSZENTRALE EGW S. -51- 0.125%/15-27.05.2025	CHF	1'160'000			1'160'000	1'142'252.00	0.07
0.375 EMISSIONSZENTRALE EGW S. -52- 0.375%/15-27.05.2030	CHF	920'000			920'000	873'080.00	0.06
2.875 EUROFIMA BASEL 2.875%/05-04.02.2030	CHF	2'125'000			2'125'000	2'315'187.50	0.15
3.000 EUROFIMA BASEL 3%/06-15.05.2026	CHF	4'230'000			4'230'000	4'384'395.00	0.28
3.000 EUROFIMA BASEL 3%/07-22.05.2024	CHF	1'770'000		1'770'000			
0.625 FIRST SWISS MOBILITY S. -2020-2 A- 0.625%/20-22.11.2029	CHF	800'000		800'000			
- FREIBURGER KANTONALBANK 0%/20-26.02.2030	CHF	1'100'000			1'100'000	1'005'950.00	0.06
- FREIBURGER KANTONALBANK 0%/21-05.02.2031	CHF	1'400'000			1'400'000	1'257'200.00	0.08
0.140 FREIBURGER KANTONALBANK 0.14%/20-12.06.2030	CHF	800'000			800'000	734'000.00	0.05
0.200 FREIBURGER KANTONALBANK 0.2%/18-20.02.2026	CHF	900'000			900'000	876'600.00	0.06
0.250 FREIBURGER KANTONALBANK 0.25%/19-24.05.2029	CHF	1'200'000			1'200'000	1'123'200.00	0.07
0.300 FREIBURGER KANTONALBANK 0.3%/17-17.02.2027	CHF	1'000'000			1'000'000	965'500.00	0.06
0.313 FREIBURGER KANTONALBANK 0.3126%/22-02.02.2032	CHF	800'000			800'000	724'000.00	0.05
0.500 FREIBURGER KANTONALBANK 0.5%/16-23.02.2028	CHF	1'410'000			1'410'000	1'354'305.00	0.09
0.550 FREIBURGER KANTONALBANK 0.55%/15-03.02.2025	CHF	1'870'000		500'000	1'370'000	1'357'122.00	0.09
0.600 FREIBURGER KANTONALBANK 0.6%/15-09.04.2027	CHF	1'000'000			1'000'000	973'000.00	0.06
1.250 FREIBURGER KANTONALBANK 1.25%/14-03.06.2024	CHF	540'000		540'000			
1.450 FREIBURGER KANTONALBANK 1.45%/12-07.06.2027	CHF	400'000			400'000	399'400.00	0.03
0.125 GENFER KANTONALBANK 0.125%/19-23.04.2026	CHF	500'000			500'000	485'000.00	0.03
0.350 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.35%/20-27.04.2040	CHF	190'000			190'000	163'970.00	0.01
0.770 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.77%/18-16.05.2033	CHF	800'000			800'000	767'200.00	0.05
0.750 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -49- 0.75%/14-24.09.2024	CHF	250'000		250'000			
0.320 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -54- 0.32%/16-09.05.2036	CHF	1'460'000		400'000	1'060'000	943'930.00	0.06
0.300 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -62- 0.3%/19-25.11.2039	CHF	900'000			900'000	766'350.00	0.05
2.125 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -67- 2.125%/22-24.11.2042	CHF	600'000			600'000	684'300.00	0.04
- GLARNER KANTONALBANK 0%/20-06.09.2028	CHF	635'000			635'000	594'995.00	0.04
0.050 GLARNER KANTONALBANK 0.05%/18-06.12.2024	CHF	700'000			700'000	691'110.00	0.04
0.150 GLARNER KANTONALBANK 0.15%/17-26.09.2025	CHF	500'000			500'000	489'000.00	0.03
0.250 GLARNER KANTONALBANK 0.25%/21-13.04.2035	CHF	100'000			100'000	85'850.00	0.01
0.375 GLARNER KANTONALBANK 0.375%/15-26.02.2027	CHF	465'000			465'000	450'120.00	0.03
0.400 GLARNER KANTONALBANK 0.4%/18-30.11.2026	CHF	600'000			600'000	582'300.00	0.04
1.050 GLARNER KANTONALBANK 1.05%/22-19.06.2026	CHF	1'100'000		500'000	600'000	593'700.00	0.04
1.950 GLARNER KANTONALBANK 1.95%/23-09.05.2028	CHF		600'000		600'000	611'700.00	0.04
0.250 GRAUBUENDNER KANTONALBANK 0.25%/16-10.03.2028	CHF	1'100'000			1'100'000	1'048'300.00	0.07
0.625 GRAUBUENDNER KANTONALBANK 0.625%/15-20.04.2029	CHF	1'500'000			1'500'000	1'437'750.00	0.09
1.250 GRAUBUENDNER KANTONALBANK 1.25%/12-14.06.2024	CHF	500'000		500'000			
1.300 GRAUBUENDNER KANTONALBANK 1.3%/22-27.05.2030	CHF	600'000			600'000	599'100.00	0.04
1.375 GRAUBUENDNER KANTONALBANK 1.375%/13-11.03.2025	CHF	1'400'000			1'400'000	1'397'340.00	0.09
0.100 GRAUBUNDNER KANTONALBANK 0.1%/21-07.05.2031	CHF	1'370'000			1'370'000	1'237'795.00	0.08
0.100 GRAUBUNDNER KANTONALBANK 0.1%/21-07.12.2029	CHF	520'000			520'000	481'000.00	0.03
0.300 GRAUBUNDNER KANTONALBANK 0.3%/18-20.02.2026	CHF	970'000			970'000	947'690.00	0.06
0.375 GRAUBUNDNER KANTONALBANK 0.375%/19-28.05.2032	CHF	1'710'000		500'000	1'210'000	1'099'890.00	0.07
0.375 KANTON AARGAU 0.375%/17-17.02.2031	CHF	300'000			300'000	282'300.00	0.02
2.000 KANTON AARGAU 2%/10-15.12.2028	CHF	720'000			720'000	746'640.00	0.05
0.250 KANTON AARGAU T. 2 0.25%/15-11.12.2029	CHF	70'000			70'000	66'255.00	0.00
0.125 KANTON BASEL-LANDSCHAFT 0.125%/15-26.02.2026	CHF	1'850'000		800'000	1'050'000	1'027'425.00	0.07
0.250 KANTON BASEL-LANDSCHAFT 0.25%/15-24.06.2024	CHF	1'120'000		1'120'000			
0.500 KANTON BASEL-LANDSCHAFT 0.5%/15-23.02.2035	CHF	1'200'000			1'200'000	1'102'800.00	0.07
0.625 KANTON BASEL-LANDSCHAFT 0.625%/15-26.02.2036	CHF	450'000			450'000	414'225.00	0.03
0.750 KANTON BASEL-LANDSCHAFT 0.75%/15-24.06.2032	CHF	400'000			400'000	383'400.00	0.02
1.000 KANTON BASEL-LANDSCHAFT 1%/14-30.03.2027	CHF	1'500'000			1'500'000	1'491'750.00	0.10
1.000 KANTON BASEL-LANDSCHAFT 1%/15-05.03.2040	CHF	50'000			50'000	47'425.00	0.00
1.375 KANTON BASEL-LANDSCHAFT 1.375%/14-29.09.2034	CHF	1'890'000			1'890'000	1'912'680.00	0.12
1.500 KANTON BASEL-LANDSCHAFT 1.5%/13-26.06.2028	CHF	1'000'000			1'000'000	1'012'500.00	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 KANTON BASELLANDSCHAFT 1.75%/13-26.06.2043	CHF	930'000		300'000	630'000	670'950.00	0.04
2.625 KANTON BASEL-LANDSCHAFT 2.625%/11-10.05.2029	CHF	500'000			500'000	534'500.00	0.03
2.625 KANTON BASELLANDSCHAFT 2.625%/11-10.05.2030	CHF	500'000			500'000	540'750.00	0.03
- KANTON BASEL-STADT 0%/16-04.09.2026	CHF	800'000			800'000	776'800.00	0.05
- KANTON BASEL-STADT 0%/17-22.11.2024	CHF	1'500'000		1'500'000			
0.500 KANTON BASEL-STADT 0.5%/19-22.02.2034	CHF	600'000			600'000	558'000.00	0.04
1.200 KANTON BASEL-STADT 1.2%/22-22.12.2028	CHF	550'000			550'000	550'275.00	0.04
1.500 KANTON BASEL-STADT 1.5%/22-21.07.2028	CHF	500'000			500'000	506'750.00	0.03
0.050 KANTON BERN 0.05%/16-18.11.2031	CHF	1'050'000			1'050'000	954'975.00	0.06
0.350 KANTON BERN 0.35%/19-08.05.2034	CHF	595'000	300'000		895'000	815'345.00	0.05
0.500 KANTON BERN 0.5%/17-28.09.2037	CHF	1'300'000			1'300'000	1'165'450.00	0.07
0.625 KANTON BERN 0.625%/15-11.02.2032	CHF	600'000			600'000	570'000.00	0.04
0.625 KANTON BERN 0.625%/22-27.03.2035	CHF	900'000			900'000	833'400.00	0.05
1.000 KANTON BERN 1%/12-25.10.2024	CHF	820'000		820'000			
1.250 KANTON BERN 1.25%/12-30.03.2027	CHF	500'000	500'000		1'000'000	1'000'500.00	0.06
1.250 KANTON BERN 1.25%/13-07.02.2028	CHF	1'400'000			1'400'000	1'401'400.00	0.09
1.250 KANTON BERN 1.25%/14-12.09.2030	CHF	630'000			630'000	629'370.00	0.04
1.250 KANTON BERN 1.25%/14-22.04.2024	CHF	700'000		700'000			
1.500 KANTON BERN 1.5%/13-15.05.2029	CHF	775'000			775'000	784'687.50	0.05
0.500 KANTON GENF ( CANTON OF GENEVA ) 0.5%/16-31.10.2056	CHF	500'000			500'000	388'250.00	0.02
0.600 KANTON GENF ( CANTON OF GENEVA ) 0.6%/16-04.07.2046	CHF	1'490'000			1'490'000	1'246'385.00	0.08
- KANTON GENF 0%/19-23.09.2059	CHF	800'000			800'000	505'600.00	0.03
- KANTON GENF 0%/19-26.05.2028	CHF	910'000			910'000	861'315.00	0.05
0.020 KANTON GENF 0.02%/15-27.11.2024	CHF	1'800'000		1'800'000			
0.030 KANTON GENF 0.03%/20-28.06.2030	CHF	1'470'000			1'470'000	1'362'690.00	0.09
0.050 KANTON GENF 0.05%/20-15.11.2029	CHF	1'550'000			1'550'000	1'449'250.00	0.09
0.125 KANTON GENF 0.125%/19-28.05.2032	CHF	1'100'000			1'100'000	998'800.00	0.06
0.200 KANTON GENF 0.2%/20-28.09.2035	CHF	1'100'000			1'100'000	961'400.00	0.06
0.250 KANTON GENF 0.25%/17-29.11.2027	CHF	750'000			750'000	723'000.00	0.05
0.250 KANTON GENF 0.25%/20-15.06.2040	CHF	1'950'000			1'950'000	1'610'700.00	0.10
0.300 KANTON GENF 0.3%/19-28.11.2039	CHF	1'100'000			1'100'000	922'900.00	0.06
0.400 KANTON GENF 0.4%/16-28.04.2036	CHF	2'240'000			2'240'000	1'998'080.00	0.13
0.500 KANTON GENF 0.5%/15-27.11.2030	CHF	200'000	1'000'000		1'200'000	1'141'200.00	0.07
1.250 KANTON GENF 1.25%/12-26.10.2026	CHF	720'000			720'000	720'000.00	0.05
1.500 KANTON GENF 1.5%/11-14.10.2024	CHF	975'000		975'000			
1.500 KANTON GENF 1.5%/12-05.03.2032	CHF	1'265'000			1'265'000	1'283'975.00	0.08
1.500 KANTON GENF 1.5%/12-27.01.2028	CHF	1'000'000		500'000	500'000	504'250.00	0.03
1.500 KANTON GENF 1.5%/12-28.05.2027	CHF	1'450'000			1'450'000	1'460'150.00	0.09
1.750 KANTON GENF 1.75%/13-22.03.2033	CHF	1'000'000	400'000		1'400'000	1'451'100.00	0.09
1.750 KANTON GENF 1.75%/13-24.05.2034	CHF	645'000			645'000	669'510.00	0.04
2.000 KANTON GENF 2%/11-28.11.2041	CHF	1'290'000		500'000	790'000	859'520.00	0.05
2.000 KANTON GENF 2%/13-20.03.2026	CHF	1'190'000			1'190'000	1'206'065.00	0.08
2.125 KANTON GENF 2.125%/10-27.10.2028	CHF	1'000'000			1'000'000	1'039'500.00	0.07
2.250 KANTON GENF 2.25%/13-20.09.2029	CHF	1'150'000			1'150'000	1'210'375.00	0.08
- KANTON LUZERN 0%/20-23.07.2030	CHF	600'000			600'000	555'600.00	0.04
- KANTON LUZERN 0%/21-25.06.2031	CHF	700'000			700'000	638'750.00	0.04
0.125 KANTON LUZERN 0.125%/17-20.06.2029	CHF	500'000			500'000	472'500.00	0.03
2.000 KANTON LUZERN 2%/13-28.10.2033	CHF	450'000			450'000	478'125.00	0.03
1.000 KANTON OF SOLOTHURN 1%/15-20.02.2045	CHF	1'950'000		400'000	1'550'000	1'458'550.00	0.09
- KANTON SOLOTHURN 0%/17-27.10.2025	CHF	900'000			900'000	879'750.00	0.06
0.500 KANTON SOLOTHURN 0.5%/15-16.10.2030	CHF	500'000			500'000	475'750.00	0.03
1.125 KANTON SOLOTHURN 1.125%/12-29.11.2027	CHF	910'000			910'000	906'360.00	0.06
0.200 KANTON ST. GALLEN 0.2%/16-28.11.2041	CHF	1'370'000			1'370'000	1'112'440.00	0.07
1.750 KANTON ST. GALLEN 1.75%/13-18.07.2028	CHF	850'000			850'000	869'975.00	0.06
2.000 KANTON ST. GALLEN 2%/13-16.07.2038	CHF	850'000			850'000	919'700.00	0.06
0.010 KANTON TESSIN 0.01%/17-22.12.2025	CHF	900'000		500'000	400'000	390'200.00	0.02
0.400 KANTON TESSIN 0.4%/16-27.06.2044	CHF	1'265'000			1'265'000	1'020'222.50	0.07
1.450 KANTON TESSIN 1.45%/24-30.01.2054	CHF		400'000		400'000	404'800.00	0.03
1.700 KANTON TESSIN 1.7%/23-31.10.2033	CHF		1'000'000		1'000'000	1'033'000.00	0.07
1.750 KANTON TESSIN 1.75%/23-21.04.2031	CHF		700'000		700'000	719'950.00	0.05
2.125 KANTON TESSIN 2.125%/10-24.11.2034	CHF	350'000			350'000	378'000.00	0.02
0.500 KANTON WAADT 0.5%/14-18.12.2024	CHF	1'060'000		1'060'000			
2.000 KANTON WAADT 2%/13-24.10.2033	CHF	2'420'000			2'420'000	2'589'400.00	0.17
- KANTON ZUERICH 0%/18-27.06.2025	CHF	1'300'000			1'300'000	1'278'030.00	0.08
- KANTON ZUERICH 0%/20-23.06.2028	CHF	1'500'000			1'500'000	1'426'500.00	0.09
- KANTON ZUERICH 0%/21-10.11.2033	CHF	2'240'000			2'240'000	1'984'640.00	0.13
0.010 KANTON ZUERICH 0.01%/17-07.09.2026	CHF	1'150'000			1'150'000	1'115'500.00	0.07
0.100 KANTON ZUERICH 0.1%/20-23.06.2045	CHF	1'600'000			1'600'000	1'243'200.00	0.08
0.250 KANTON ZUERICH 0.25%/19-12.07.2039	CHF	1'190'000			1'190'000	1'014'475.00	0.06
1.000 KANTON ZUERICH 1%/12-03.12.2025	CHF	1'050'000			1'050'000	1'045'275.00	0.07
1.000 KANTON ZUERICH 1%/14-06.10.2027	CHF	1'000'000			1'000'000	993'500.00	0.06

## 470 CSIF (CH) Bond Switzerland AAA-AA Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 KANTON ZUERICH 1.25%/12-03.12.2032	CHF	1'130'000			1'130'000	1'131'695.00	0.07
1.250 KANTON ZUERICH 1.25%/14-07.03.2024	CHF	975'000		975'000			
1.450 KANTON ZUERICH 1.45%/22-14.12.2029	CHF	1'300'000			1'300'000	1'321'450.00	0.08
1.625 KANTON ZUERICH 1.625%/13-29.07.2026	CHF	330'000			330'000	333'960.00	0.02
1.700 KANTON ZUERICH 1.7%/23-26.07.2044	CHF		840'000		840'000	892'080.00	0.06
2.000 KANTON ZUERICH 2%/13-29.07.2038	CHF	1'420'000			1'420'000	1'537'150.00	0.10
0.750 KANTONSSPITAL AARAU 0.75%/17-28.05.2032	CHF	530'000			530'000	491'840.00	0.03
1.650 KANTONSSPITAL AARAU AG 1.65%/22-22.05.2037	CHF	500'000			500'000	489'250.00	0.03
0.350 KANTONSSPITAL BADEN AG 0.35%/21-30.09.2036	CHF	415'000			415'000	346'940.00	0.02
0.700 KANTONSSPITAL BADEN AG 0.7%/18-23.05.2028	CHF	70'000			70'000	67'795.00	0.00
1.100 KANTONSSPITAL BADEN AG 1.1%/18-23.05.2033	CHF	705'000			705'000	666'577.50	0.04
2.550 KANTONSSPITAL BADEN AG 2.55%/23-21.06.2038	CHF		480'000		480'000	522'000.00	0.03
2.500 KANTONSSPITAL ST GALLEN 2.5%/23-06.09.2038	CHF		400'000		400'000	435'800.00	0.03
0.050 KANTONSSPITAL ST. GALLEN 0.05%/21-30.09.2031	CHF	130'000			130'000	115'570.00	0.01
0.300 KANTONSSPITAL ST. GALLEN 0.3%/21-30.09.2036	CHF	905'000			905'000	757'032.50	0.05
2.400 KANTONSSPITAL ST. GALLEN 2.4%/23-06.09.2033	CHF		400'000		400'000	426'800.00	0.03
- KANTONSSPITAL WINTERTHUR 0%/21-30.09.2025	CHF	1'000'000			1'000'000	976'000.00	0.06
0.250 KINDERSPITAL ZUERICH 0.25%/16-28.07.2028	CHF	500'000			500'000	472'500.00	0.03
0.750 KINDERSPITAL ZUERICH 0.75%/16-28.07.2036	CHF	510'000			510'000	447'015.00	0.03
0.100 LUZERNER KANTONALBANK 0.1%/16-15.09.2031	CHF	1'505'000			1'505'000	1'355'252.50	0.09
0.850 LUZERNER KANTONALBANK 0.85%/19-12.03.2042	CHF	400'000			400'000	349'400.00	0.02
1.625 LUZERNER KANTONALBANK 1.625%/12-20.07.2037	CHF	955'000			955'000	956'910.00	0.06
1.875 LUZERNER KANTONALBANK 1.875%/10-26.11.2035	CHF	1'195'000			1'195'000	1'233'240.00	0.08
2.000 LUZERNER KANTONALBANK 2%/10-06.12.2033	CHF	750'000			750'000	781'500.00	0.05
2.000 LUZERNER KANTONALBANK 2%/10-27.12.2039	CHF	1'105'000			1'105'000	1'166'880.00	0.07
2.125 LUZERNER KANTONALBANK 2.125%/11-04.10.2041	CHF	1'360'000			1'360'000	1'463'360.00	0.09
2.500 LUZERNER KANTONALBANK 2.5%/11-11.03.2043	CHF	250'000			250'000	288'125.00	0.02
3.000 LUZERNER KANTONALBANK 3%/05-11.03.2025	CHF	1'490'000			1'490'000	1'511'307.00	0.10
0.125 LUZERNER KANTONALBANK AG 0.125%/20-25.11.2032	CHF	1'825'000		500'000	1'325'000	1'175'275.00	0.07
0.250 LUZERNER KANTONALBANK AG 0.25%/20-28.08.2040	CHF	710'000			710'000	568'710.00	0.04
0.250 LUZERNER KANTONALBANK AG 0.25%/22-24.01.2030	CHF	1'000'000			1'000'000	932'000.00	0.06
0.500 LUZERNER KANTONALBANK AG 0.5%/19-26.07.2041	CHF	880'000			880'000	729'960.00	0.05
1.625 LUZERNER KANTONALBANK AG 1.625%/22-13.11.2042	CHF	650'000			650'000	654'875.00	0.04
1.900 LUZERNER KANTONALBANK AG 1.9%/23-19.06.2031	CHF		1'200'000		1'200'000	1'235'400.00	0.08
2.050 LUZERNER KANTONALBANK AG 2.05%/23-16.09.2047	CHF		450'000	450'000			
2.125 LUZERNER KANTONALBANK AG 2.125%/23-30.01.2032	CHF	1'100'000			1'100'000	1'151'700.00	0.07
- LUZERNER KANTONALBK AG 0%/20-07.08.2028	CHF	1'700'000		500'000	1'200'000	1'126'800.00	0.07
0.100 LUZERNER KANTONALBK AG 0.1%/18-08.05.2024	CHF	1'500'000		1'500'000			
0.350 LUZERNER KANTONALBK AG 0.35%/18-05.02.2027	CHF	2'700'000		600'000	2'100'000	2'035'950.00	0.13
0.400 LUZERNER KANTONALBK AG 0.4%/21-15.03.2038	CHF	2'050'000		500'000	1'550'000	1'308'975.00	0.08
0.410 LUZERNER KANTONALBK AG 0.41%/19-31.01.2029	CHF	600'000			600'000	570'900.00	0.04
1.600 LUZERNER KANTONALBK AG 1.6%/24-08.03.2044	CHF		400'000		400'000	409'220.00	0.03
2.000 LUZERNER KANTONALBK AG 2%/23-19.11.2038	CHF		1'700'000		1'700'000	1'807'950.00	0.12
2.050 LUZERNER KANTONALBK AG 2.05%/22-16.09.2047	CHF	600'000	450'000		1'050'000	1'171'800.00	0.07
0.625 LUZERNER KANTONSSPITAL 0.625%/18-25.09.2028	CHF	800'000			800'000	766'800.00	0.05
0.250 NESTLE LTD 0.25%/18-28.06.2024	CHF	3'400'000		3'400'000			
1.625 NESTLE LTD. 1.625%/22-07.11.2025	CHF	1'550'000			1'550'000	1'556'200.00	0.10
1.625 NESTLE LTD. 1.625%/22-15.07.2026	CHF	2'000'000			2'000'000	2'013'000.00	0.13
1.875 NESTLE LTD. 1.875%/23-20.11.2031	CHF		800'000		800'000	826'400.00	0.05
2.125 NESTLE LTD. 2.125%/22-15.07.2030	CHF	2'000'000			2'000'000	2'091'000.00	0.13
2.125 NESTLE LTD. 2.125%/23-28.06.2038	CHF		1'900'000		1'900'000	2'039'650.00	0.13
2.250 NESTLE LTD. 2.25%/22-08.11.2029	CHF	1'400'000			1'400'000	1'466'500.00	0.09
2.500 NESTLE LTD. 2.5%/22-14.07.2034	CHF	1'800'000			1'800'000	1'975'500.00	0.13
2.625 NESTLE LTD. 2.625%/22-08.11.2035	CHF	1'100'000			1'100'000	1'230'900.00	0.08
0.750 NESTLE SA 0.75%/18-28.06.2028	CHF	2'690'000			2'690'000	2'625'440.00	0.17
1.875 NESTLE SA 1.875%/23-28.06.2029	CHF		800'000		800'000	820'800.00	0.05
2.000 NESTLE SA 2%/23-28.06.2033	CHF		2'200'000		2'200'000	2'302'300.00	0.15
- NIDWALDNER KANTONALBANK 0%/19-05.11.2029	CHF	520'000			520'000	476'060.00	0.03
0.050 NIDWALDNER KANTONALBANK 0.05%/21-27.05.2031	CHF	90'000			90'000	80'505.00	0.01
0.250 NIDWALDNER KANTONALBANK 0.25%/16-27.05.2026	CHF	1'200'000		500'000	700'000	680'050.00	0.04
0.250 NOVARTIS 0.25%/15-13.05.2025	CHF	2'300'000			2'300'000	2'268'030.00	0.14
0.625 NOVARTIS 0.625%/15-13.11.2029	CHF	2'000'000			2'000'000	1'923'000.00	0.12
1.050 NOVARTIS 1.05%/15-11.05.2035	CHF	1'725'000			1'725'000	1'649'962.50	0.11
0.250 PFANDBRIEF SCHW KANTBK 0.25%/17-01.12.2025	CHF	1'860'000			1'860'000	1'823'916.00	0.12
0.375 PFANDBRIEF SCHW KANTBK 0.375%/17-24.07.2028	CHF	3'470'000			3'470'000	3'327'730.00	0.21
0.500 PFANDBRIEF SCHW KANTBK 0.5%/18-19.05.2028	CHF	4'915'000		900'000	4'015'000	3'879'694.50	0.25
0.500 PFANDBRIEF SCHW KANTBK S. -501- 0.5%/18-24.11.2028	CHF	3'800'000			3'800'000	3'655'600.00	0.23
- PFANDBRIEF SCHW KANTBK S. -511- 0%/19-23.06.2025	CHF	940'000			940'000	922'610.00	0.06
0.100 PFANDBRIEF SCHW KANTBK S. -515- 0.1%/19-03.12.2031	CHF	3'700'000			3'700'000	3'350'350.00	0.21
0.020 PFANDBRIEF SCHW KANTBK S. -518- 0.02%/20-30.01.2040	CHF	1'070'000	400'000		1'470'000	1'166'151.00	0.07
- PFANDBRIEF SCHW KANTBK S. -526- 0%/20-19.07.2030	CHF	1'510'000			1'510'000	1'386'180.00	0.09

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	PFANDBRIEF SCHW KANTBK S. -528- 0%/20-15.03.2030	CHF	4'025'000		4'025'000	3'713'062.50	0.24	
-	PFANDBRIEF SCHW KANTBK S. -529- 0%/21-05.02.2029	CHF	3'240'000		3'240'000	3'035'556.00	0.19	
-	PFANDBRIEF SCHW KANTBK S. -530- 0%/21-18.03.2033	CHF	1'000'000	635'000	1'635'000	1'437'982.50	0.09	
-	PFANDBRIEF SCHW KANTBK S. -531- 0%/21-15.02.2036	CHF	3'915'000		3'325'000	2'794'662.50	0.18	
0.100	PFANDBRIEF SCHW KANTBK S. -532- 0.1%/21-03.10.2031	CHF	2'260'000		2'260'000	2'051'402.00	0.13	
0.250	PFANDBRIEF SCHW KANTBK S. -533- 0.25%/21-21.04.2036	CHF	1'110'000		1'110'000	961'260.00	0.06	
-	PFANDBRIEF SCHW KANTBK S. -534- 0%/21-13.03.2028	CHF	4'635'000		610'000	4'025'000	3'816'505.00	0.24
0.100	PFANDBRIEF SCHW KANTBK S. -535- 0.1%/21-25.05.2032	CHF	1'000'000		1'000'000	899'100.00	0.06	
0.200	PFANDBRIEF SCHW KANTBK S. -536- 0.2%/21-12.06.2035	CHF	2'840'000		1'000'000	1'840'000	1'599'880.00	0.10
-	PFANDBRIEF SCHW KANTBK S. -538- 0%/21-25.07.2031	CHF	3'400'000		3'400'000	3'071'220.00	0.20	
-	PFANDBRIEF SCHW KANTBK S. -539- 0%/21-16.09.2036	CHF	1'380'000		580'000	800'000	665'600.00	0.04
0.100	PFANDBRIEF SCHW KANTBK S. -541- 0.1%/21-05.05.2031	CHF	2'800'000		2'800'000	2'557'240.00	0.16	
1.500	PFANDBRIEF SCHW KANTBK S. -553- 1.5%/23-17.12.2029	CHF	1'100'000		1'100'000			
1.650	PFANDBRIEF SCHW KANTBK S. -557- 1.65%/23-21.12.2032	CHF	1'100'000		1'100'000			
1.900	PFANDBRIEF SCHW KANTBK S. -569- 1.9%/23-12.02.2038	CHF	900'000		900'000	949'500.00	0.06	
2.125	PFANDBRIEF SCHW KANTBK S. -570- 2.125%/23-21.09.2038	CHF	990'000	800'000	1'790'000	1'941'613.00	0.12	
2.000	PFANDBRIEF SCHW KANTBK S. -571- 2%/23-17.12.2029	CHF		1'750'000	1'750'000	1'813'000.00	0.12	
2.050	PFANDBRIEF SCHW KANTBK S. -572- 2.05%/23-25.05.2032	CHF	1'890'000		1'890'000	1'983'744.00	0.13	
2.100	PFANDBRIEF SCHW KANTBK S. -573- 2.1%/23-27.04.2035	CHF		1'100'000	1'100'000	1'172'600.00	0.07	
0.250	PFANDBRIEF SCHWEIZ HYPO 0.25%/17-27.04.2026	CHF	2'885'000		2'885'000	2'818'356.50	0.18	
0.750	PFANDBRIEF SCHWEIZ HYPO 0.75%/17-18.10.2038	CHF	1'100'000		1'100'000	995'500.00	0.06	
1.375	PFANDBRIEF SCHWEIZ HYPO S. -599- 1.375%/23-10.12.2032	CHF		1'600'000	1'600'000			
1.000	PFANDBRIEF SCHWEIZ HYPO S. -662- 1%/18-23.01.2043	CHF	1'065'000		1'065'000	980'545.50	0.06	
1.125	PFANDBRIEF SCHWEIZ HYPO S. -664- 1.125%/24-09.10.2048	CHF		550'000	550'000			
1.125	PFANDBRIEF SCHWEIZ HYPO S. -665- 1.125%/18-18.10.2047	CHF	1'850'000	1'000'000	2'850'000	2'679'855.00	0.17	
0.875	PFANDBRIEF SCHWEIZ HYPO S. -669- 0.875%/19-15.03.2040	CHF	730'000		730'000	666'417.00	0.04	
0.250	PFANDBRIEF SCHWEIZ HYPO S. -691- 0.25%/20-15.03.2041	CHF	2'490'000		2'490'000	2'033'085.00	0.13	
0.125	PFANDBRIEF SCHWEIZ HYPO S. -692- 0.125%/20-17.08.2040	CHF	1'580'000		1'580'000	1'267'002.00	0.08	
0.125	PFANDBRIEF SCHWEIZ HYPO S. -694- 0.125%/20-14.10.2033	CHF	5'000		5'000	4'411.00	0.00	
-	PFANDBRIEF SCHWEIZ HYPO S. -695- 0%/20-26.10.2029	CHF	3'845'000		600'000	3'245'000	3'010'386.50	0.19
-	PFANDBRIEF SCHWEIZ HYPO S. -697- 0%/21-20.05.2041	CHF	850'000		850'000	657'985.00	0.04	
0.125	PFANDBRIEF SCHWEIZ HYPO S. -698- 0.125%/21-03.03.2033	CHF	1'400'000		1'400'000	1'247'120.00	0.08	
0.250	PFANDBRIEF SCHWEIZ HYPO S. -699- 0.25%/21-24.01.2041	CHF	420'000		420'000	342'006.00	0.02	
0.125	PFANDBRIEF SCHWEIZ HYPO S. -700- 0.125%/21-19.03.2031	CHF	4'800'000		960'000	3'840'000	3'520'128.00	0.22
0.250	PFANDBRIEF SCHWEIZ HYPO S. -702- 0.25%/21-21.12.2035	CHF	1'150'000		1'150'000	998'430.00	0.06	
0.375	PFANDBRIEF SCHWEIZ HYPO S. -703- 0.375%/21-24.01.2042	CHF	1'480'000		1'480'000	1'219'224.00	0.08	
0.250	PFANDBRIEF SCHWEIZ HYPO S. -705- 0.25%/21-25.04.2042	CHF	2'110'000	300'000	580'000	1'830'000	1'472'601.00	0.09
0.125	PFANDBRIEF SCHWEIZ HYPO S. -706- 0.125%/21-19.08.2031	CHF	2'450'000		2'450'000	2'232'195.00	0.14	
0.250	PFANDBRIEF SCHWEIZ HYPO S. -707- 0.25%/21-25.03.2036	CHF	2'200'000		2'200'000	1'905'420.00	0.12	
0.125	PFANDBRIEF SCHWEIZ HYPO S. -709- 0.125%/21-15.11.2028	CHF	2'110'000		800'000	1'310'000	1'238'081.00	0.08
-	PFANDBRIEF SCHWEIZ HYPO S. -713- 0%/22-26.05.2026	CHF	1'300'000		1'300'000	1'261'910.00	0.08	
1.000	PFANDBRIEF SCHWEIZ HYPO S. -716- 1%/22-06.09.2030	CHF	2'300'000		2'300'000	2'249'630.00	0.14	
1.125	PFANDBRIEF SCHWEIZ HYPO S. -717- 1.125%/22-08.04.2052	CHF	700'000		700'000	653'030.00	0.04	
1.375	PFANDBRIEF SCHWEIZ HYPO S. -718- 1.375%/22-09.04.2032	CHF	1'640'000	1'970'000	3'610'000	3'602'780.00	0.23	
1.625	PFANDBRIEF SCHWEIZ HYPO S. -719- 1.625%/22-03.05.2038	CHF	1'350'000		1'350'000	1'375'110.00	0.09	
2.375	PFANDBRIEF SCHWEIZ HYPO S. -722- 2.375%/23-20.05.2037	CHF		600'000	600'000			
1.375	PFANDBRIEF SCHWEIZ HYPO S. -726- 1.375%/22-10.06.2032	CHF	1'050'000		1'050'000	1'047'480.00	0.07	
1.500	PFANDBRIEF SCHWEIZ HYPO S. -727- 1.5%/22-22.12.2042	CHF	1'850'000	300'000	490'000	1'660'000	1'665'810.00	0.11
2.125	PFANDBRIEF SCHWEIZ HYPO S. -730- 2.125%/23-07.07.2032	CHF		1'200'000	1'200'000			
1.750	PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF		600'000	600'000			
1.750	PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF	850'000	600'000		1'450'000	1'479'290.00	0.09
1.875	PFANDBRIEF SCHWEIZ HYPO S. -733- 1.875%/23-14.01.2033	CHF	1'250'000	1'000'000		2'250'000	2'334'375.00	0.15
1.875	PFANDBRIEF SCHWEIZ HYPO S. -734- 1.875%/23-15.01.2031	CHF	1'000'000		1'000'000	1'032'500.00	0.07	
2.125	PFANDBRIEF SCHWEIZ HYPO S. -735- 2.125%/23-07.07.2026	CHF		1'300'000	1'300'000	1'323'140.00	0.08	
2.125	PFANDBRIEF SCHWEIZ HYPO S. -736- 2.125%/23-15.11.2030	CHF	1'300'000		1'300'000	1'362'400.00	0.09	
2.125	PFANDBRIEF SCHWEIZ HYPO S. -737- 2.125%/23-17.09.2035	CHF	2'100'000		2'100'000	2'247'000.00	0.14	
2.000	PFANDBRIEF SCHWEIZ HYPO S. -738- 2%/23-03.03.2033	CHF	2'350'000		500'000	1'850'000	1'937'875.00	0.12
2.000	PFANDBRIEF SCHWEIZ HYPO S. -739- 2%/23-02.04.2038	CHF	2'840'000		2'840'000	3'029'428.00	0.19	
1.750	PFANDBRIEF SCHWEIZ HYPO S. -744- 1.75%/23-23.12.2043	CHF	2'400'000		2'400'000	2'538'000.00	0.16	
1.750	PFANDBRIEF SCHWEIZ HYPO S. -747- 1.75%/23-24.03.2043	CHF	800'000		800'000	836'880.00	0.05	
1.625	PFANDBRIEF SCHWEIZ HYPO S. -748- 1.625%/24-15.03.2034	CHF	1'500'000		1'500'000	1'524'750.00	0.10	
1.625	PFANDBRIEF SCHWEIZ HYPO S. -749- 1.625%/24-21.12.2038	CHF		650'000	650'000	663'000.00	0.04	
2.125	PFANDBRIEF SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 587 5 2.125%/13-28.11.2033	CHF	190'000		190'000	201'685.00	0.01	
1.500	PFANDBRIEFBANK S. 601 1.5%/14-09.11.2035	CHF	100'000		100'000	100'270.00	0.01	
1.500	PFANDBRIEFBANK S. 602 1.5%/14-05.12.2040	CHF	1'700'000		1'700'000	1'705'780.00	0.11	
0.375	PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -469- 0.375%/15-15.09.2025	CHF	1'500'000		1'500'000	1'476'450.00	0.09	
1.000	PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -619- 1%/15-25.01.2036	CHF	1'330'000	400'000		1'730'000	1'640'732.00	0.10

## 472 CSIF (CH) Bond Switzerland AAA-AA Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-10.05.2045	CHF	1'270'000			1'270'000	929'386.00	0.06
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-26.02.2030	CHF	1'470'000			1'470'000	1'356'957.00	0.09
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/17-25.03.2024	CHF	3'480'000		3'480'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/18-26.04.2024	CHF	3'190'000		3'190'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-12.10.2027	CHF	3'910'000			3'910'000	3'759'856.00	0.24
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-18.09.2026	CHF	570'000			570'000	554'667.00	0.04
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-20.10.2026	CHF	2'890'000			2'890'000	2'809'658.00	0.18
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/20-06.10.2042	CHF	2'090'000			2'090'000	1'672'418.00	0.11
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.375%/17-21.03.2028	CHF	1'900'000			1'900'000	1'828'940.00	0.12
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.5%/20-22.06.2040	CHF	1'500'000			1'500'000	1'285'800.00	0.08
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/17-18.10.2030	CHF	2'690'000			2'690'000	2'565'722.00	0.16
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/18-09.10.2028	CHF	1'900'000			1'900'000	1'840'340.00	0.12
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/18-09.10.2048	CHF	1'400'000	550'000		1'950'000	1'838'265.00	0.12
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/23-18.10.2047	CHF		1'000'000	1'000'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 2%/22-25.08.2034	CHF	2'500'000			2'500'000	2'630'000.00	0.17
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 603 0.625%/14-19.03.2025	CHF	4'750'000			4'750'000	4'708'675.00	0.30
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 604 0.375%/15-21.01.2030	CHF	3'375'000		600'000	2'775'000	2'624'317.50	0.17
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 643- 0.125%/17-06.05.2025	CHF	4'440'000			4'440'000	4'371'624.00	0.28
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 645- 0.625%/17-23.01.2037	CHF	2'860'000			2'860'000	2'578'576.00	0.16
0.300 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -481- 0.3%/16-06.06.2031	CHF	4'800'000		1'540'000	3'260'000	3'018'760.00	0.19
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 519 2.25%/10-13.08.2032	CHF	3'470'000			3'470'000	3'697'632.00	0.24
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 524 1.875%/10-15.09.2031	CHF	4'285'000			4'285'000	4'431'547.00	0.28
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 533 2.125%/10-01.12.2028	CHF	2'635'000			2'635'000	2'729'596.50	0.17
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 554 2.375%/11-27.06.2025	CHF	1'650'000			1'650'000	1'670'130.00	0.11
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 559 1.625%/11-29.11.2041	CHF	2'230'000			2'230'000	2'276'830.00	0.15
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 564 1.375%/12-14.02.2024	CHF	2'450'000		2'450'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 565 1.5%/12-14.02.2040	CHF	2'860'000		440'000	2'420'000	2'426'050.00	0.15
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 566 1.5%/12-27.04.2027	CHF	2'330'000			2'330'000	2'342'582.00	0.15
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 569 1.5%/12-02.08.2033	CHF	2'840'000			2'840'000	2'854'200.00	0.18
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 572 1.375%/12-13.08.2027	CHF	2'500'000		700'000	1'800'000	1'802'520.00	0.11
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 574 1.375%/12-20.09.2029	CHF	4'000'000			4'000'000	4'008'000.00	0.26
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 581 1.625%/13-03.07.2030	CHF	3'690'000			3'690'000	3'750'147.00	0.24
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 584 1.75%/13-15.07.2025	CHF	3'770'000			3'770'000	3'787'342.00	0.24
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 591 1.375%/14-14.11.2024	CHF	3'710'000		3'710'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 593 1.5%/14-15.12.2025	CHF	2'710'000			2'710'000	2'715'691.00	0.17
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 598 1%/14-07.07.2026	CHF	1'220'000			1'220'000	1'210'484.00	0.08
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -605- 0.5%/15-05.05.2028	CHF	3'100'000			3'100'000	2'996'460.00	0.19
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -608- 0.625%/15-25.04.2033	CHF	3'460'000			3'460'000	3'221'260.00	0.21
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 610 0.625%/15-25.01.2034	CHF	3'150'000			3'150'000	2'912'805.00	0.19

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -611- 0.875%/15-25.06.2037	CHF	2'000'000			2'000'000	1'856'800.00	0.12
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -612- 1%/15-25.01.2045	CHF	1'925'000			1'925'000	1'761'375.00	0.11
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -613- 0.5%/15-24.01.2025	CHF	4'450'000		4'450'000			
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -614 1%/15-12.05.2032	CHF	2'820'000			2'820'000	2'731'734.00	0.17
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -614 1.375%/15-12.05.2032	CHF	1'100'000	1'600'000		2'700'000	2'690'550.00	0.17
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -615- 1.125%/15-19.06.2042	CHF	1'060'000			1'060'000	998'308.00	0.06
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -616- 0.375%/15-26.01.2026	CHF	2'670'000			2'670'000	2'620'605.00	0.17
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 617 0.625%/15-16.05.2031	CHF	3'320'000			3'320'000	3'150'680.00	0.20
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -618- 0.375%/15-15.10.2025	CHF	3'610'000		590'000	3'020'000	2'970'774.00	0.19
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -625- 0.25%/16-05.08.2026	CHF	3'195'000			3'195'000	3'117'361.50	0.20
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -628- 0.375%/16-26.01.2032	CHF	2'280'000			2'280'000	2'106'948.00	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -631- 0.125%/16-15.12.2027	CHF	2'295'000			2'295'000	2'193'790.50	0.14
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -640- 0.375%/16-23.09.2043	CHF	2'810'000			2'810'000	2'287'621.00	0.15
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -641- 0.25%/16-14.10.2036	CHF	2'150'000			2'150'000	1'851'150.00	0.12
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -647- 0.25%/17-18.01.2027	CHF	4'800'000		780'000	4'020'000	3'898'194.00	0.25
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 649 0.625%/17-25.01.2035	CHF	985'000			985'000	902'457.00	0.06
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -652- 0.625%/17-18.10.2039	CHF	1'310'000			1'310'000	1'153'717.00	0.07
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -659- 0.25%/18-17.11.2025	CHF	2'270'000			2'270'000	2'226'643.00	0.14
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -660- 0.5%/18-22.01.2029	CHF	3'125'000			3'125'000	3'001'875.00	0.19
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -661- 0.375%/18-10.07.2028	CHF	4'370'000		600'000	3'770'000	3'618'446.00	0.23
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -666- 0.375%/18-12.05.2027	CHF	3'500'000		700'000	2'800'000	2'717'120.00	0.17
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -668- 0.875%/19-19.06.2043	CHF	2'800'000		590'000	2'210'000	1'988'116.00	0.13
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -670- 0%/19-29.07.2024	CHF	1'000'000		1'000'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -671- 0.25%/19-15.04.2030	CHF	2'650'000			2'650'000	2'480'135.00	0.16
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -672- 0.125%/19-08.05.2029	CHF	2'540'000			2'540'000	2'387'092.00	0.15
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -673- 0.125%/19-10.12.2030	CHF	2'200'000			2'200'000	2'024'440.00	0.13
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -674- 0.5%/19-17.06.2041	CHF	2'300'000			2'300'000	1'952'240.00	0.12
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -675- 0%/19-15.06.2027	CHF	3'200'000		800'000	2'400'000	2'298'240.00	0.15
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -676- 0.25%/19-26.04.2034	CHF	3'595'000			3'595'000	3'195'955.00	0.20
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -677- 0.5%/19-25.01.2044	CHF	2'190'000		500'000	1'690'000	1'410'981.00	0.09
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -678- 0%/19-26.08.2049	CHF	2'580'000			2'580'000	1'796'970.00	0.11
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -680- 0%/19-30.03.2026	CHF	2'000'000			2'000'000	1'945'000.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -681- 0.125%/19-14.11.2031	CHF	2'310'000			2'310'000	2'097'480.00	0.13
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -682- 0%/19-06.04.2027	CHF	2'000'000		500'000	1'500'000	1'440'000.00	0.09
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -683- 0%/20-25.02.2028	CHF	2'640'000			2'640'000	2'503'776.00	0.16
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -686- 0.125%/20-13.08.2027	CHF	2'750'000		740'000	2'010'000	1'929'198.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -688- 0.125%/20-07.06.2028	CHF	3'100'000			3'100'000	2'945'930.00	0.19
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -690- 0.125%/20-02.08.2030	CHF	2'230'000			2'230'000	2'062'750.00	0.13
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -693- 0%/20-12.08.2025	CHF	70'000			70'000	68'607.00	0.00

## 474 CSIF (CH) Bond Switzerland AAA-AA Blue

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0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -696- 0.125%/20-19.11.2032	CHF	3'490'000			3'490'000	3'122'154.00	0.20
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -701- 0.125%/21-20.06.2031	CHF	3'630'000			3'630'000	3'315'279.00	0.21
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -708- 0.25%/21-10.03.2032	CHF	2'150'000			2'150'000	1'963'595.00	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -710- 0.125%/21-19.12.2031	CHF	4'400'000			4'400'000	3'989'480.00	0.25
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -711- 0.125%/22-19.02.2029	CHF	910'000			910'000	857'584.00	0.05
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -712- 0.375%/22-16.02.2037	CHF	1'000'000			1'000'000	871'800.00	0.06
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -714- 0.25%/22-15.03.2027	CHF	470'000			470'000	455'054.00	0.03
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -715- 0.75%/22-10.08.2035	CHF	700'000			700'000	647'990.00	0.04
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -720- 1.5%/22-06.09.2033	CHF	2'300'000		600'000	1'700'000	1'708'500.00	0.11
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -721- 2.125%/22-18.10.2032	CHF	3'450'000		1'080'000	2'370'000	2'505'564.00	0.16
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -722- 2.375%/22-20.05.2037	CHF	1'900'000	1'275'000		3'175'000	3'515'677.50	0.22
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF		950'000	950'000			
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF	900'000	950'000		1'850'000	2'217'595.00	0.14
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -724- 0.75%/22-12.08.2025	CHF	1'100'000			1'100'000	1'089'770.00	0.07
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -725- 1.875%/22-25.01.2038	CHF	1'950'000		560'000	1'390'000	1'459'917.00	0.09
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -729- 1.5%/22-25.06.2024	CHF	1'300'000		1'300'000			
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -730- 2.125%/22-07.07.2032	CHF	800'000	1'200'000		2'000'000	2'112'000.00	0.13
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -731- 2.25%/22-25.09.2037	CHF	2'950'000			2'950'000	3'229'955.00	0.21
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -739- 2%/23-02.04.2038	CHF		1'240'000	1'240'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -740- 2%/23-04.10.2040	CHF		2'210'000		2'210'000	2'378'623.00	0.15
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -741- 1.875%/23-24.06.2050	CHF		1'600'000		1'600'000	1'759'680.00	0.11
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -745- 1.75%/23-23.12.2033	CHF		1'400'000		1'400'000	1'438'080.00	0.09
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -746- 1.75%/23-26.01.2049	CHF		800'000		800'000	852'080.00	0.05
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.635 0.125%/16-15.07.2031	CHF	2'150'000		870'000	1'280'000	1'167'872.00	0.07
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.637 0.375%/16-15.06.2046	CHF	2'330'000			2'330'000	1'846'758.00	0.12
3.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 424 3.25%/07-15.06.2027	CHF	990'000	500'000		1'490'000	1'581'337.00	0.10
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 512 2.625%/10-27.03.2030	CHF	700'000			700'000	751'660.00	0.05
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 540 2.375%/11-25.01.2024	CHF	1'350'000		1'350'000			
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 544 2.5%/11-16.02.2027	CHF	980'000			980'000	1'012'830.00	0.06
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 552 2.5%/11-30.03.2026	CHF	2'800'000		800'000	2'000'000	2'046'400.00	0.13
2.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 553 2.75%/11-15.12.2026	CHF	2'500'000		500'000	2'000'000	2'076'800.00	0.13
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 562 1.5%/12-21.01.2028	CHF	2'850'000			2'850'000	2'868'810.00	0.18
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 589 2.125%/14-03.03.2044	CHF	600'000			600'000	673'980.00	0.04
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 596 1%/14-21.05.2024	CHF	2'725'000		2'725'000			
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 606- 0.875%/15-07.05.2035	CHF	2'270'000			2'270'000	2'133'119.00	0.14
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 627- 0.125%/16-06.09.2028	CHF	3'940'000			3'940'000	3'732'756.00	0.24
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 629- 0.5%/16-05.10.2035	CHF	2'930'000			2'930'000	2'629'968.00	0.17
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 632 0.375%/16-08.07.2039	CHF	2'690'000			2'690'000	2'285'424.00	0.15
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 633- 0.25%/16-04.08.2038	CHF	3'300'000			3'300'000	2'776'950.00	0.18

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 639- 0.125%/16-23.09.2032	CHF	2'330'000			2'330'000	2'089'311.00	0.13
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 646- 0.5%/17-21.12.2029	CHF	1'230'000			1'230'000	1'172'805.00	0.07
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.548 2.625%/11-14.02.2031	CHF	1'935'000			1'935'000	2'093'863.50	0.13
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.636 0.25%/16-17.05.2040	CHF	1'470'000			1'470'000	1'209'810.00	0.08
0.010 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.01%/17-05.02.2024	CHF	2'000'000		2'000'000			
0.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.1%/20-12.06.2030	CHF	1'495'000			1'495'000	1'383'024.50	0.09
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/18-16.04.2025	CHF	2'250'000			2'250'000	2'216'700.00	0.14
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/20-23.04.2032	CHF	3'800'000			3'800'000	3'428'360.00	0.22
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-06.12.2027	CHF	3'825'000			3'825'000	3'674'677.50	0.23
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-12.05.2026	CHF	1'700'000			1'700'000	1'660'050.00	0.11
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/20-12.06.2040	CHF	660'000			660'000	542'718.00	0.03
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.375%/17-07.12.2026	CHF	3'300'000			3'300'000	3'215'190.00	0.21
0.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.65%/18-15.02.2033	CHF	2'000'000			2'000'000	1'871'400.00	0.12
0.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.9%/22-20.05.2033	CHF	700'000	500'000	600'000	600'000	573'060.00	0.04
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-17.12.2029	CHF	1'800'000	1'100'000	500'000	2'400'000	2'419'680.00	0.15
1.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.55%/24-05.04.2039	CHF		190'000		190'000	192'755.00	0.01
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.625%/23-07.04.2026	CHF		950'000	950'000			
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.7%/22-02.12.2030	CHF		800'000		800'000	817'200.00	0.05
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-10.09.2029	CHF		550'000		550'000	563'255.00	0.04
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-22.07.2033	CHF		1'000'000		1'000'000	1'031'600.00	0.07
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-19.07.2038	CHF		1'650'000		1'650'000	1'734'150.00	0.11
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-22.09.2033	CHF		1'800'000		1'800'000	1'865'160.00	0.12
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-25.10.2038	CHF		1'000'000		1'000'000	1'048'500.00	0.07
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-26.11.2038	CHF		2'150'000		2'150'000	2'254'705.00	0.14
1.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.9%/22-07.07.2042	CHF		1'550'000	480'000	1'070'000	1'142'332.00	0.07
2.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.125%/22-19.08.2030	CHF		2'300'000		2'300'000	2'409'250.00	0.15
2.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.35%/22-17.11.2037	CHF		220'000	220'000			
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S 494 0.25%/17-26.05.2027	CHF	4'195'000			4'195'000	4'051'950.50	0.26
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 413 1.75%/11-02.09.2026	CHF	2'800'000			2'800'000	2'827'720.00	0.18
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 422 1.625%/12-17.04.2028	CHF	1'920'000			1'920'000	1'942'080.00	0.12
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 424 1.25%/12-17.07.2024	CHF	1'700'000		1'700'000			
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 433 1.5%/13-21.06.2028	CHF	1'440'000			1'440'000	1'449'648.00	0.09
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 445 1.625%/14-17.06.2026	CHF	3'495'000			3'495'000	3'516'669.00	0.22
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -450- 1.5%/14-05.02.2029	CHF	2'570'000		500'000	2'070'000	2'085'111.00	0.13
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -454- 0.75%/14-15.04.2024	CHF	1'800'000		1'800'000			
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 456 0.75%/14-23.09.2024	CHF	3'450'000		3'450'000			
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -457- 1.25%/14-16.11.2029	CHF	1'430'000			1'430'000	1'422'850.00	0.09
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 459 1%/14-22.09.2028	CHF	5'080'000		580'000	4'500'000	4'432'500.00	0.28
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 460 0.625%/15-12.02.2030	CHF	3'870'000		580'000	3'290'000	3'156'097.00	0.20

## 476 CSIF (CH) Bond Switzerland AAA-AA Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -462- 0.625%/15-16.07.2029	CHF	3'270'000			3'270'000	3'150'318.00	0.20
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 463 0.125%/15-12.03.2024	CHF	3'700'000		3'700'000			
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -464- 0.5%/15-30.04.2030	CHF	3'900'000			3'900'000	3'706'170.00	0.24
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -467- 0.5%/15-28.07.2025	CHF	4'590'000			4'590'000	4'532'166.00	0.29
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -473- 0.125%/15-25.02.2026	CHF	1'760'000			1'760'000	1'717'760.00	0.11
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -474- 0.5%/15-20.09.2030	CHF	2'945'000			2'945'000	2'787'737.00	0.18
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -475- 0.25%/16-11.02.2028	CHF	3'900'000			3'900'000	3'737'760.00	0.24
0.600 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -476- 0.6%/16-11.12.2035	CHF	4'000'000			4'000'000	3'626'800.00	0.23
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -480- 0.05%/16-06.11.2026	CHF	3'600'000			3'600'000	3'479'760.00	0.22
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -482- 0%/16-14.06.2024	CHF	3'590'000		3'590'000			
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -483- 0%/16-27.01.2027	CHF	4'000'000		500'000	3'500'000	3'368'400.00	0.21
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -485- 0%/16-02.10.2026	CHF	2'300'000			2'300'000	2'222'720.00	0.14
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 488 0.25%/16-21.05.2025	CHF	2'970'000			2'970'000	2'928'717.00	0.19
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -489- 0.375%/17-21.09.2027	CHF	3'500'000			3'500'000	3'385'200.00	0.22
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -490- 0.5%/17-20.02.2032	CHF	3'450'000			3'450'000	3'218'160.00	0.21
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -495- 0.5%/17-12.10.2029	CHF	5'010'000		400'000	4'610'000	4'401'167.00	0.28
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -502- 0.75%/18-21.06.2033	CHF	2'000'000			2'000'000	1'882'600.00	0.12
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -505- 0.75%/18-01.10.2032	CHF	2'200'000			2'200'000	2'083'620.00	0.13
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -506- 0.125%/18-31.10.2024	CHF	2'790'000		2'790'000			
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -507- 0.625%/18-08.03.2029	CHF	1'000'000	400'000		1'400'000	1'352'540.00	0.09
0.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -508- 0.55%/19-29.01.2031	CHF	3'430'000			3'430'000	3'246'495.00	0.21
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -509- 0.3%/19-09.04.2029	CHF	4'100'000			4'100'000	3'892'950.00	0.25
0.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -510- 0.7%/19-04.03.2039	CHF	2'305'000		500'000	1'805'000	1'616'738.50	0.10
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -512- 0.2%/19-10.09.2029	CHF	2'760'000			2'760'000	2'591'640.00	0.17
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -513- 0.5%/19-15.05.2034	CHF	1'780'000			1'780'000	1'619'444.00	0.10
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -514- 0%/19-10.09.2037	CHF	1'800'000		500'000	1'300'000	1'062'620.00	0.07
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -516- 0.125%/20-23.03.2032	CHF	2'200'000			2'200'000	1'987'700.00	0.13
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -517- 0%/20-02.04.2031	CHF	3'600'000			3'600'000	3'267'720.00	0.21
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -520- 0.2%/20-22.05.2042	CHF	980'000			980'000	781'550.00	0.05
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -523- 0.2%/20-13.07.2035	CHF	2'495'000			2'495'000	2'169'402.50	0.14
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -524- 0%/20-21.06.2028	CHF	3'320'000		1'000'000	2'320'000	2'191'704.00	0.14
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -525- 0.125%/20-03.09.2035	CHF	2'085'000			2'085'000	1'794'142.50	0.11
0.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -537- 0.1%/21-25.06.2032	CHF	2'390'000			2'390'000	2'146'220.00	0.14
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -540- 0.3%/21-29.10.2036	CHF	365'000			365'000	315'579.00	0.02
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -542- 0.375%/22-03.11.2032	CHF	1'300'000		340'000	960'000	879'072.00	0.06
0.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -543- 0.45%/22-11.02.2042	CHF	800'000			800'000	670'880.00	0.04
0.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -545- 0.65%/22-03.10.2031	CHF	2'100'000			2'100'000	1'988'070.00	0.13
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -546- 0.75%/22-02.03.2037	CHF	600'000			600'000	548'640.00	0.03
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -547- 0.75%/22-19.08.2030	CHF	1'150'000			1'150'000	1'107'335.00	0.07

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1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -549- 1%/22-12.10.2037	CHF	700'000			700'000	658'490.00	0.04
1.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -550- 1.1%/22-18.04.2028	CHF	2'400'000		600'000	1'800'000	1'782'900.00	0.11
1.400 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -551- 1.4%/22-30.08.2032	CHF	2'300'000			2'300'000	2'296'550.00	0.15
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -552- 1.45%/22-14.03.2042	CHF	2'200'000			2'200'000	2'190'100.00	0.14
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -554- 1.7%/22-27.07.2032	CHF	4'200'000		1'070'000	3'130'000	3'200'112.00	0.20
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -556- 1.45%/22-30.04.2030	CHF	1'850'000			1'850'000	1'860'730.00	0.12
1.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/22-21.12.2032	CHF	1'350'000	2'830'000		4'180'000	4'261'510.00	0.27
1.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/23-21.12.2032	CHF		730'000	730'000			
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -558- 1.8%/22-23.05.2036	CHF	1'350'000	1'000'000	670'000	1'680'000	1'743'840.00	0.11
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -559- 1.5%/22-22.05.2029	CHF	1'200'000			1'200'000	1'209'720.00	0.08
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/22-02.04.2037	CHF	1'500'000	800'000		2'300'000	2'408'100.00	0.15
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/23-02.04.2037	CHF		500'000	500'000			
2.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -561- 2.1%/22-19.07.2030	CHF	800'000			800'000	836'080.00	0.05
2.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -562- 2.2%/22-04.10.2034	CHF	1'000'000			1'000'000	1'073'500.00	0.07
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -563- 1.625%/22-07.04.2026	CHF	1'000'000	950'000		1'950'000	1'960'530.00	0.13
2.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -565- 2.35%/22-17.11.2037	CHF	1'350'000	1'020'000		2'370'000	2'626'197.00	0.17
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -568- 1.8%/22-12.12.2034	CHF	1'000'000			1'000'000	1'033'400.00	0.07
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -574- 1.7%/23-24.07.2028	CHF		770'000		770'000	781'858.00	0.05
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -575- 1.85%/23-05.05.2031	CHF		1'100'000		1'100'000	1'136'850.00	0.07
1.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -582- 1.3%/23-27.12.2028	CHF		400'000		400'000	399'360.00	0.03
1.400 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -583- 1.4%/23-16.01.2032	CHF		1'000'000		1'000'000	999'500.00	0.06
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -584- 1.45%/23-18.01.2039	CHF		800'000		800'000	797'200.00	0.05
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -588- 1.45%/24-03.11.2032	CHF		1'000'000		1'000'000	1'007'010.00	0.06
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -589- 1.5%/24-23.06.2036	CHF		500'000		500'000	505'475.00	0.03
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -621- 0.5%/15-15.06.2029	CHF	3'580'000		530'000	3'050'000	2'920'680.00	0.19
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -623- 0.75%/15-28.11.2034	CHF	2'290'000	400'000		2'690'000	2'505'735.00	0.16
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.461 0.375%/15-14.02.2025	CHF	4'100'000			4'100'000	4'055'720.00	0.26
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.484 0.125%/16-02.09.2031	CHF	1'115'000	1'400'000		2'515'000	2'290'159.00	0.15
2.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 405 2%/10-30.10.2025	CHF	2'640'000			2'640'000	2'665'872.00	0.17
2.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 410 2.375%/11-06.04.2026	CHF	2'130'000		500'000	1'630'000	1'663'904.00	0.11
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 414 1.625%/11-31.10.2024	CHF	1'390'000		1'390'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 420 1.375%/12-19.03.2027	CHF	3'210'000			3'210'000	3'214'173.00	0.20
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 423 1.5%/12-21.05.2029	CHF	3'500'000			3'500'000	3'528'350.00	0.22
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 432 1.375%/13-16.04.2025	CHF	1'670'000			1'670'000	1'668'330.00	0.11
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 436 1.75%/13-25.02.2026	CHF	1'700'000		400'000	1'300'000	1'309'490.00	0.08
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -466- 0.625%/15-30.06.2027	CHF	3'400'000			3'400'000	3'322'820.00	0.21
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -471- 0.625%/15-01.11.2030	CHF	4'010'000			4'010'000	3'823'134.00	0.24
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -478- 0.5%/16-30.03.2034	CHF	4'065'000		500'000	3'565'000	3'248'428.00	0.21
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 600 0.75%/14-23.08.2024	CHF	4'650'000		4'650'000			

## 478 CSIF (CH) Bond Switzerland AAA-AA Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. 429 1.375%/13-05.11.2027	CHF	3'885'000			3'885'000	3'890'439.00	0.25
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -470- 0.125%/15-17.07.2024	CHF	2'740'000		2'740'000			
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -486- 0.125%/16-02.02.12.2024	CHF	4'170'000		4'170'000			
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -487- 0.375%/16-24.10.2028	CHF	2'810'000			2'810'000	2'688'046.00	0.17
1.550 RHAETISCHE BAHN AG (RHB) 1.55%/22-14.12.2038	CHF	400'000			400'000	412'200.00	0.03
- RHAETISCHE BAHN AG 0%/21-29.09.2036	CHF	5'000			5'000	4'222.50	0.00
0.050 RHAETISCHE BAHN AG 0.05%/20-03.08.2050	CHF	1'300'000		300'000	1'000'000	723'500.00	0.05
- RHAETISCHE BAHN TR. -1- 0%/16-01.09.2025	CHF	5'000			5'000	4'895.00	0.00
- RHAETISCHE BAHN TR. -2- 0%/16-01.09.2031	CHF	395'000			395'000	359'450.00	0.02
0.100 ROCHE KAPITALMARKET T. -2- 0.1%/17-23.09.2024	CHF	3'150'000		3'150'000			
0.250 ROCHE KAPITALMARKET AG 0.25%/18-24.09.2025	CHF	2'440'000			2'440'000	2'397'300.00	0.15
0.500 ROCHE KAPITALMARKET AG 0.5%/22-25.02.2027	CHF	3'700'000			3'700'000	3'618'600.00	0.23
0.750 ROCHE KAPITALMARKET AG 0.75%/18-24.09.2030	CHF	1'810'000			1'810'000	1'742'125.00	0.11
0.750 ROCHE KAPITALMARKET AG 0.75%/22-25.02.2031	CHF	3'000'000			3'000'000	2'875'500.00	0.18
1.000 ROCHE KAPITALMARKET AG 1%/22-25.02.2037	CHF	1'500'000			1'500'000	1'412'250.00	0.09
1.500 ROCHE KAPITALMARKET AG 1.5%/22-23.06.2026	CHF	2'200'000			2'200'000	2'208'800.00	0.14
1.750 ROCHE KAPITALMARKET AG 1.75%/23-15.09.2033	CHF		700'000		700'000	719'950.00	0.05
2.000 ROCHE KAPITALMARKET AG 2%/22-23.09.2032	CHF	1'500'000			1'500'000	1'572'000.00	0.10
0.450 ROCHE KAPITALMARKET T. -3- 0.45%/17-23.03.2029	CHF	900'000			900'000	863'550.00	0.06
0.375 SCHAFFHAUSER KANTONALBANK 0.375%/15-16.02.2027	CHF	1'100'000			1'100'000	1'064'800.00	0.07
0.500 SCHAFFHAUSER KANTONALBANK 0.5%/18-31.05.2028	CHF	500'000			500'000	480'000.00	0.03
1.750 SCHAFFHAUSER KANTONALBANK 1.75%/13-28.10.2025	CHF	800'000			800'000	802'400.00	0.05
- SCHWYZER KANTONALBANK 0%/20-13.11.2030	CHF	800'000			800'000	724'800.00	0.05
0.100 SCHWYZER KANTONALBANK 0.1%/16-25.10.2028	CHF	700'000			700'000	656'950.00	0.04
0.150 SCHWYZER KANTONALBANK 0.15%/21-30.11.2029	CHF	1'000'000			1'000'000	926'000.00	0.06
0.250 SCHWYZER KANTONALBANK 0.25%/15-04.03.2027	CHF	1'035'000			1'035'000	999'810.00	0.06
0.250 SCHWYZER KANTONALBANK 0.25%/16-19.02.2026	CHF	500'000			500'000	488'000.00	0.03
0.625 SCHWYZER KANTONALBANK 0.625%/15-02.07.2025	CHF	1'000'000			1'000'000	988'200.00	0.06
1.450 SCHWYZER KANTONALBANK 1.45%/24-14.03.2031	CHF		400'000		400'000	401'508.00	0.03
1.800 SCHWYZER KANTONALBANK 1.8%/22-15.12.2031	CHF	400'000			400'000	409'000.00	0.03
1.830 SCHWYZER KANTONALBANK 1.83%/23-21.09.2028	CHF		400'000		400'000	407'000.00	0.03
0.350 ST GALLER KANTONALBANK 0.35%/19-24.01.2028	CHF	1'000'000			1'000'000	960'000.00	0.06
0.500 ST. GALLER KANTONALBANK 0.5%/15-24.06.2025	CHF	1'200'000			1'200'000	1'184'040.00	0.08
0.625 ST. GALLER KANTONALBANK 0.625%/17-23.01.2032	CHF	1'360'000			1'360'000	1'268'200.00	0.08
2.125 ST. GALLER KANTONALBANK 2.125%/13-27.12.2040	CHF	1'095'000		400'000	695'000	746'082.50	0.05
0.100 ST.GALLER KANTONALBANK 0.1%/19-10.10.2041	CHF	800'000			800'000	623'200.00	0.04
0.250 ST.GALLER KANTONALBANK 0.25%/21-30.04.2035	CHF	2'000'000		500'000	1'500'000	1'299'750.00	0.08
1.375 ST.GALLER KANTONALBANK 1.375%/12-22.06.2027	CHF	1'400'000		500'000	900'000	898'200.00	0.06
1.500 ST.GALLER KANTONALBANK 1.5%/13-12.02.2031	CHF	500'000			500'000	499'750.00	0.03
0.040 STADT BERN 0.04%/16-31.03.2027	CHF	500'000			500'000	481'500.00	0.03
0.040 STADT BERN 0.04%/20-02.10.2070	CHF	400'000			400'000	216'200.00	0.01
0.500 STADT BERN 0.5%/16-31.03.2036	CHF	1'180'000			1'180'000	1'069'080.00	0.07
0.625 STADT BERN 0.625%/17-13.06.2039	CHF	1'300'000			1'300'000	1'162'200.00	0.07
0.700 STADT BERN 0.7%/19-30.01.2034	CHF	1'160'000			1'160'000	1'096'780.00	0.07
1.625 STADT BERN 1.625%/11-01.11.2024	CHF	700'000		700'000			
1.900 STADT BERN 1.9%/22-27.06.2053	CHF	400'000			400'000	454'800.00	0.03
2.125 STADT BERN 2.125%/13-11.10.2038	CHF	800'000			800'000	878'400.00	0.06
2.500 STADT BERN 2.5%/05-26.09.2025	CHF	850'000			850'000	864'875.00	0.06
2.500 STADT BERN 2.5%/10-01.04.2025	CHF	450'000			450'000	455'130.00	0.03
2.500 STADT BERN 2.5%/11-01.04.2041	CHF	665'000			665'000	779'380.00	0.05
0.125 STADT GENEVA 0.125%/15-12.02.2025	CHF	600'000			600'000	591'900.00	0.04
1.375 STADT GENF 1.375%/12-19.11.2029	CHF	895'000			895'000	894'552.50	0.06
0.540 STADT LAUSANNE 0.54%/21-06.11.2062	CHF		200'000		200'000	146'500.00	0.01
0.600 STADT LAUSANNE 0.6%/20-30.11.2056	CHF		300'000		300'000	234'150.00	0.01
0.680 STADT LAUSANNE 0.68%/22-11.03.2058	CHF		550'000		550'000	436'975.00	0.03
1.875 STADT LAUSANNE 1.875%/23-14.09.2076	CHF		400'000		400'000	461'600.00	0.03
0.150 STADT LUGANO 0.15%/20-28.11.2070	CHF	700'000			700'000	377'650.00	0.02
0.250 STADT LUGANO 0.25%/17-20.12.2027	CHF	565'000			565'000	542'117.50	0.03
0.625 STADT LUGANO 0.625%/15-01.09.2025	CHF	1'100'000		500'000	600'000	592'800.00	0.04
1.125 STADT LUGANO 1.125%/22-01.09.2028	CHF	400'000			400'000	396'200.00	0.03
0.150 STADT WINTERTHUR 0.15%/18-26.03.2025	CHF	1'000'000		500'000	500'000	493'050.00	0.03
0.300 STADT WINTERTHUR 0.3%/15-10.12.2027	CHF	1'000'000		500'000	500'000	481'250.00	0.03
1.500 STADT WINTERTHUR 1.5%/14-06.06.2029	CHF	20'000			20'000	20'160.00	0.00
1.500 STADT WINTERTHUR 1.5%/24-23.02.2054	CHF		500'000		500'000	509'750.00	0.03
1.875 STADT WINTERTHUR 1.875%/12-20.04.2037	CHF	400'000			400'000	417'600.00	0.03
2.250 STADT WINTERTHUR 2.25%/14-10.02.2039	CHF	900'000		300'000	600'000	663'000.00	0.04
- STADT ZUERICH 0%/20-26.10.2060	CHF	650'000			650'000	416'975.00	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	STADT ZUERICH 0%/21-25.11.2030	CHF	800'000		800'000	735'600.00	0.05	
0.250	STADT ZUERICH 0.25%/19-26.05.2039	CHF	800'000		800'000	680'000.00	0.04	
0.250	STADT ZUERICH 0.25%/21-24.11.2051	CHF	800'000		800'000	598'800.00	0.04	
0.750	STADT ZUERICH 0.75%/22-25.04.2031	CHF	650'000		650'000	627'575.00	0.04	
1.000	STADT ZUERICH 1%/14-30.03.2027	CHF	900'000		900'000	894'600.00	0.06	
1.125	STADT ZUERICH 1.125%/15-26.06.2040	CHF	410'000		410'000	397'905.00	0.03	
1.450	STADT ZUERICH 1.45%/23-13.06.2042	CHF		1'000'000	1'000'000	1'019'500.00	0.07	
1.500	STADT ZUERICH 1.5%/12-12.04.2032	CHF	850'000		850'000	865'300.00	0.06	
1.500	STADT ZUERICH 1.5%/22-24.06.2052	CHF	900'000	200'000	1'100'000	1'144'550.00	0.07	
1.625	STADT ZUERICH 1.625%/13-26.09.2024	CHF	400'000		400'000			
1.750	STADT ZUERICH 1.75%/14-06.03.2029	CHF	750'000		750'000	769'125.00	0.05	
2.000	STADT ZUERICH 2%/13-18.12.2043	CHF	600'000		600'000	663'900.00	0.04	
2.125	STADT ZUERICH 2.125%/13-26.09.2033	CHF	300'000		300'000	321'750.00	0.02	
2.375	STADT ZUERICH 2.375%/11-21.02.2024	CHF	1'200'000		1'200'000			
2.550	STADT ZUERICH 2.55%/06-10.03.2036	CHF	1'825'000		1'825'000	2'064'075.00	0.13	
2.625	STADT ZUERICH 2.625%/11-10.06.2038	CHF	1'420'000	300'000	600'000	1'304'240.00	0.08	
2.750	STADT ZUERICH 2.75%/05-14.02.2025	CHF	2'750'000		800'000	1'950'000	1'973'985.00	0.13
0.700	STADT ZURICH 0.7%/17-24.11.2039	CHF	900'000		900'000	818'100.00	0.05	
0.150	STIFTUNG KANTONSSPITAL GRAUBUENDEN 0.15%/21-08.07.2030	CHF	450'000		450'000	411'975.00	0.03	
-	SWISS AUTO LEASE S. -2020-1 A- 0%/20-23.03.2030	CHF	1'400'000		800'000	598'800.00	0.04	
0.500	SWISS CAR AG S. -2021-1 A- 0.5%/21-18.04.2031	CHF	570'000		570'000			
-	SWISS CONFEDERATION 0%/16-22.06.2029	CHF	19'225'000	1'000'000	1'810'000	18'415'000	17'612'106.00	1.12
-	SWISS CONFEDERATION 0%/19-26.06.2034	CHF	8'477'000	1'700'000	450'000	9'727'000	8'944'949.20	0.57
0.500	SWISS CONFEDERATION 0.5%/15-27.05.2030	CHF	14'405'000		330'000	14'075'000	13'817'427.50	0.88
0.500	SWISS CONFEDERATION 0.5%/16-30.05.2058	CHF	9'227'000	1'100'000	440'000	9'887'000	9'249'288.50	0.59
0.500	SWISS CONFEDERATION 0.5%/17-24.05.2055	CHF	7'510'000	3'579'000	400'000	10'689'000	9'967'492.50	0.64
0.500	SWISS CONFEDERATION 0.5%/18-27.06.2032	CHF	13'085'000	800'000	1'040'000	12'845'000	12'505'892.00	0.80
1.250	SWISS CONFEDERATION 1.25%/12-11.06.2024	CHF	14'076'000		14'076'000			
1.250	SWISS CONFEDERATION 1.25%/12-27.06.2037	CHF	17'176'000		1'480'000	15'696'000	16'557'710.40	1.06
1.250	SWISS CONFEDERATION 1.25%/14-28.05.2026	CHF	15'898'000		600'000	15'298'000	15'376'019.80	0.98
1.500	SWISS CONFEDERATION 1.5%/12-30.04.2042	CHF	18'369'000		1'110'000	17'259'000	19'160'941.80	1.22
1.500	SWISS CONFEDERATION 1.5%/13-24.07.2025	CHF	15'201'000	1'100'000	1'420'000	14'881'000	14'955'405.00	0.95
2.000	SWISS CONFEDERATION 2%/14-25.06.2064	CHF	14'336'000		700'000	13'636'000	20'254'914.40	1.29
2.250	SWISS CONFEDERATION 2.25%/11-22.06.2031	CHF	14'089'000		1'010'000	13'079'000	14'406'518.50	0.92
2.500	SWISS CONFEDERATION 2.5%/06-08.03.2036	CHF	17'927'000	800'000	1'030'000	17'697'000	21'142'605.90	1.35
3.250	SWISS CONFEDERATION 3.25%/07-27.06.2027	CHF	12'523'000	1'200'000	1'600'000	12'123'000	13'024'951.20	0.83
3.500	SWISS CONFEDERATION 3.5%/03-08.04.2033	CHF	15'165'000	3'850'000	1'400'000	17'615'000	21'717'533.50	1.38
4.000	SWISS CONFEDERATION 4%/98-08.04.2028	CHF	23'503'000		1'780'000	21'723'000	24'451'408.80	1.56
4.000	SWISS CONFEDERATION 4%/99-06.01.2049	CHF	11'800'000		880'000	10'920'000	18'749'640.00	1.20
0.350	SWISS CREDIT CARD ISSUANCE 2020-1 LTD. 0.35%/21-15.06.2024	CHF	680'000		680'000			
0.750	SWISS REINSURANCE 0.75%/15-21.01.2027	CHF	1'000'000		1'000'000			
0.625	SWISSGRID 0.625%/15-25.02.2030	CHF	710'000		710'000	675'210.00	0.04	
1.625	SWISSGRID 1.625%/13-30.01.2025	CHF	200'000		200'000	199'900.00	0.01	
-	SWISSGRID AG 0%/20-30.06.2028	CHF	330'000		330'000	310'200.00	0.02	
0.200	SWISSGRID AG 0.2%/20-30.06.2032	CHF	800'000		800'000	714'400.00	0.05	
0.050	SWISSGRID LTD 0.05%/19-30.06.2050	CHF	800'000		800'000	505'200.00	0.03	
0.125	SWISSGRID LTD 0.125%/20-30.06.2036	CHF	780'000		780'000	661'830.00	0.04	
0.150	SWISSGRID LTD 0.15%/20-30.06.2034	CHF	1'250'000		300'000	950'000	811'300.00	0.05
0.200	SWISSGRID LTD 0.2%/21-29.06.2040	CHF	510'000		510'000	394'740.00	0.03	
1.100	SWISSGRID LTD 1.1%/22-30.06.2027	CHF	800'000		800'000	790'400.00	0.05	
-	SWITZERLAND 0%/19-24.07.2039	CHF	9'983'000	800'000		10'783'000	9'489'040.00	0.61
-	SWITZERLAND 0%/23-22.06.2029	CHF		600'000	600'000			
-	SWITZERLAND 0%/23-24.07.2039	CHF		800'000	800'000			
-	SWITZERLAND 0%/23-26.06.2034	CHF		600'000	600'000			
-	SWITZERLAND 0%/23-26.06.2034	CHF		1'100'000	1'100'000			
0.250	SWITZERLAND 0.25%/21-23.06.2035	CHF	6'730'000	1'700'000		8'430'000	7'939'374.00	0.51
0.250	SWITZERLAND 0.25%/23-23.06.2035	CHF		600'000	600'000			
0.500	SWITZERLAND 0.5%/17-28.06.2045	CHF	15'203'000	1'100'000	830'000	15'473'000	14'495'106.40	0.92
0.500	SWITZERLAND 0.5%/23-24.05.2055	CHF		1'800'000	1'800'000			
0.500	SWITZERLAND 0.5%/23-30.05.2058	CHF		800'000	800'000			
0.500	SWITZERLAND 0.5%/24-24.05.2055	CHF		950'000	950'000			
0.500	SWITZERLAND 0.5%/24-27.06.2032	CHF		800'000	800'000			
0.500	SWITZERLAND 0.5%/24-28.06.2045	CHF		800'000	800'000			
1.250	SWITZERLAND 1.25%/23-28.06.2043	CHF		800'000	800'000			
	SWITZERLAND 1.25%/23-28.06.2043	CHF		800'000	800'000			
1.250	SWITZERLAND 1.25%/23-28.06.2043	CHF		4'900'000		4'900'000	5'293'960.00	0.34
1.500	SWITZERLAND 1.5%/22-26.10.2038	CHF	4'550'000	3'250'000	260'000	7'540'000	8'248'760.00	0.53
1.500	SWITZERLAND 1.5%/23-24.07.2025	CHF		1'100'000	1'100'000			
1.500	SWITZERLAND 1.5%/23-26.10.2038	CHF		800'000	800'000			
1.500	SWITZERLAND 1.5%/23-26.10.2038	CHF		1'100'000	1'100'000			
1.500	SWITZERLAND 1.5%/24-26.10.2038	CHF		950'000	950'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.500	SWITZERLAND 2.5%/23-08.03.2036	CHF		800'000	800'000			
3.250	SWITZERLAND 3.25%/23-27.06.2027	CHF		600'000	600'000			
3.500	SWITZERLAND 3.5%/23-08.04.2033	CHF		1'850'000	1'850'000			
0.050	TESSINER STAATSBANK 0.05%/19-10.07.2029	CHF		800'000		800'000	735'200.00	0.05
0.300	TESSINER STAATSBANK 0.3%/17-15.06.2027	CHF		600'000		600'000	575'100.00	0.04
0.375	TESSINER STAATSBANK 0.375%/18-08.02.2028	CHF		1'210'000		1'210'000	1'153'130.00	0.07
0.450	TESSINER STAATSBANK 0.45%/19-26.02.2029	CHF		900'000		900'000	851'850.00	0.05
0.500	TESSINER STAATSBANK 0.5%/15-24.06.2024	CHF		1'150'000		1'150'000		
0.125	THURGAUER KANTONALBANK 0.125%/21-21.05.2032	CHF		1'300'000		1'300'000	1'157'000.00	0.07
0.375	THURGAUER KANTONALBANK 0.375%/15-12.06.2025	CHF		600'000		600'000	592'740.00	0.04
0.375	THURGAUER KANTONALBANK 0.375%/15-31.03.2025	CHF		250'000		250'000	246'850.00	0.02
0.375	THURGAUER KANTONALBANK 0.375%/16-20.05.2031	CHF		770'000		770'000	709'940.00	0.05
0.375	THURGAUER KANTONALBANK 0.375%/17-08.02.2028	CHF		800'000		800'000	768'000.00	0.05
0.500	THURGAUER KANTONALBANK 0.5%/15-16.02.2029	CHF		500'000		500'000	477'750.00	0.03
0.700	THURGAUER KANTONALBANK 0.7%/18-22.03.2030	CHF		1'000'000		1'000'000	956'000.00	0.06
1.250	THURGAUER KANTONALBANK 1.25%/22-29.08.2029	CHF		1'000'000		1'000'000	988'000.00	0.06
1.500	THURGAUER KANTONALBANK 1.5%/13-04.03.2027	CHF		910'000		910'000	912'275.00	0.06
1.750	THURGAUER KANTONALBANK 1.75%/13-30.09.2024	CHF		1'450'000		1'450'000		
-	TRANSPORTS PUBLICS GEN 0%/20-24.02.2032	CHF		700'000		700'000	612'850.00	0.04
2.038	TRANSPORTS PUBLICS GENEVOIS (TPG) 2.0375%/22-29.09.2034	CHF	400'000	400'000		800'000	823'600.00	0.05
0.900	TRANSPORTS PUBLICS GENEVOIS 0.9%/15-21.05.2035	CHF		840'000		840'000	769'860.00	0.05
0.150	UBS AG LONDON 0.15%/21-29.06.2028	CHF		500'000		500'000		
2.330	UBS AG LONDON BRANCH 2.33%/22-14.11.2025	CHF		1'500'000		1'500'000		
1.543	UBS SWITZERLAND AG 1.5427%/24-22.01.2027	CHF		700'000		700'000	700'000.00	0.04
2.035	UBS SWITZERLAND AG 2.035%/23-18.10.2033	CHF		600'000		600'000	621'600.00	0.04
0.125	URNER KANTONALBANK 0.125%/16-27.11.2026	CHF		500'000		500'000	482'000.00	0.03
-	VALIANT BANK 0%/19-31.07.2029	CHF		1'700'000		1'700'000	1'549'550.00	0.10
-	VALIANT BANK 0%/19-31.10.2025	CHF		1'045'000		1'045'000	1'017'830.00	0.06
0.125	VALIANT BANK 0.125%/18-23.04.2024	CHF		2'005'000		2'005'000		
0.200	VALIANT BANK 0.2%/19-29.01.2027	CHF		1'300'000		1'300'000	1'245'400.00	0.08
0.375	VALIANT BANK 0.375%/17-06.12.2027	CHF		970'000		970'000	925'380.00	0.06
0.100	VALIANT BANK AG 0.1%/21-07.05.2031	CHF		1'000'000		1'000'000	888'000.00	0.06
0.100	VALIANT BANK AG 0.1%/21-29.11.2030	CHF		1'100'000		1'100'000	985'050.00	0.06
0.125	VALIANT BANK AG 0.125%/19-04.12.2034	CHF		1'390'000		1'390'000	1'176'635.00	0.08
-	VALIANT BANK S. -8-0%/21-20.01.2026	CHF		45'000		45'000	43'582.50	0.00
1.500	WAADTLÄNDISCHE KANTONALBANK 1.5%/14-28.03.2024	CHF		1'000'000		1'000'000		
-	WALLISER KANTONALBANK 0%/20-14.02.2029	CHF		1'100'000		1'100'000	1'023'550.00	0.07
0.150	WALLISER KANTONALBANK 0.15%/20-05.10.2032	CHF		1'290'000		1'290'000	1'142'295.00	0.07
0.200	WALLISER KANTONALBANK 0.2%/17-02.02.2026	CHF		420'000		420'000	409'500.00	0.03
0.300	WALLISER KANTONALBANK 0.3%/22-07.02.2030	CHF		500'000		500'000	464'750.00	0.03
0.350	WALLISER KANTONALBANK 0.35%/18-07.09.2027	CHF		5'000		5'000	4'802.50	0.00
0.400	WALLISER KANTONALBANK 0.4%/15-15.09.2025	CHF		980'000		980'000	962'850.00	0.06
1.800	WALLISER KANTONALBANK 1.8%/23-29.08.2029	CHF		600'000		600'000	612'000.00	0.04
2.050	WALLISER KANTONALBANK 2.05%/23-24.07.2028	CHF		850'000		1'150'000	1'177'025.00	0.08
0.200	WWZ AG 0.2%/21-29.09.2033	CHF		610'000		610'000	533'140.00	0.03
2.750	ZUERCHER KANTONALBANK (subordinated) 2.75%/23-19.04.2028	CHF		2'000'000		2'000'000	2'055'000.00	0.13
-	ZUERCHER KANTONALBANK 0%/21-21.01.2033	CHF		1'450'000		1'450'000	1'265'850.00	0.08
0.250	ZUERCHER KANTONALBANK 0.25%/18-08.05.2025	CHF		1'500'000		1'500'000	1'477'500.00	0.09
0.300	ZUERCHER KANTONALBANK 0.3%/18-25.01.2028	CHF		1'650'000		1'650'000	1'579'875.00	0.10
1.400	ZUERCHER KANTONALBANK 1.4%/22-25.07.2029	CHF		700'000		700'000	699'650.00	0.04
1.625	ZUERCHER KANTONALBANK 1.625%/12-12.04.2027	CHF		1'000'000		500'000	503'000.00	0.03
1.850	ZUERCHER KANTONALBANK 1.85%/22-29.11.2027	CHF		800'000		800'000	812'400.00	0.05
2.000	ZUERCHER KANTONALBANK S. 114 2%/10-08.09.2025	CHF		2'550'000		2'050'000	2'065'375.00	0.13
2.000	ZUERCHER KANTONALBANK S. 115 2%/10-30.11.2034	CHF		2'020'000		500'000	1'586'880.00	0.10
1.125	ZUERCHER KANTONALBANK S. 129 1.125%/13-29.01.2024	CHF		525'000		525'000		
0.750	ZUERCHER KANTONALBANK S. -135- 0.75%/15-28.10.2030	CHF		1'445'000		1'445'000	1'377'085.00	0.09
0.125	ZUERCHER KANTONALBANK S. 138 0.125%/16-13.05.2026	CHF		1'300'000		1'300'000	1'262'300.00	0.08
0.020	ZUERCHER KANTONALBANK S. -139- 0.02%/16-16.08.2027	CHF		500'000		500'000	477'000.00	0.03
0.050	ZUERCHER KANTONALBANK S. -140- 0.05%/16-23.11.2026	CHF			1'000'000	1'000'000	963'500.00	0.06
0.250	ZUERCHER KANTONALBANK S. -141- 0.25%/17-27.01.2026	CHF		1'800'000		1'800'000	1'759'500.00	0.11
0.150	ZUERCHER KANTONALBANK S. -144- 0.15%/19-25.01.2027	CHF		2'245'000		1'000'000	1'200'180.00	0.08
0.125	ZUERCHER KANTONALBANK S. -145- 0.125%/19-06.06.2029	CHF		1'000'000		1'000'000	932'500.00	0.06
0.050	ZUERCHER KANTONALBANK S. -146- 0.05%/20-05.02.2031	CHF		1'800'000		1'800'000	1'630'800.00	0.10
-	ZUERCHER KANTONALBANK S. -147- 0%/20-12.03.2030	CHF		1'350'000		1'350'000	1'236'600.00	0.08
0.050	ZUERCHER KANTONALBANK S. -148- 0.05%/20-04.11.2032	CHF		1'000'000		1'000'000	880'000.00	0.06
0.100	ZUERCHER KANTONALBANK S. -150- 0.1%/21-31.03.2031	CHF		1'800'000		500'000	1'179'100.00	0.08
0.150	ZUERCHER KANTONALBANK S. -152- 0.15%/21-21.10.2031	CHF		580'000		580'000	526'640.00	0.03
0.200	ZUERCHER KANTONALBANK S. -153- 0.2%/22-31.07.2030	CHF		1'600'000		1'600'000	1'476'000.00	0.09
0.250	ZUERCHER KANTONALBANK S. -154- 0.25%/22-28.03.2028	CHF		700'000		700'000	667'800.00	0.04
0.050	ZUGER KANTONALBANK 0.05%/21-26.05.2031	CHF		800'000		800'000	721'200.00	0.05
0.100	ZUGER KANTONALBANK 0.1%/20-14.10.2031	CHF		1'060'000		1'060'000	953'470.00	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125 ZUGER KANTONALBANK 0.125%/19-03.12.2029	CHF	600'000			600'000	556'200.00	0.04
0.125 ZUGER KANTONALBANK 0.125%/19-27.06.2030	CHF	1'200'000			1'200'000	1'102'800.00	0.07
0.300 ZUGER KANTONALBANK 0.3%/22-31.01.2030	CHF	1'100'000		500'000	600'000	560'700.00	0.04
0.375 ZUGER KANTONALBANK 0.375%/16-15.12.2027	CHF	1'000'000			1'000'000	962'000.00	0.06
0.500 ZUGER KANTONALBANK 0.5%/15-03.03.2027	CHF	835'000			835'000	811'620.00	0.05
0.550 ZUGER KANTONALBANK 0.55%/18-08.03.2028	CHF	700'000			700'000	675'150.00	0.04
1.200 ZUGER KANTONALBANK 1.2%/22-02.06.2028	CHF	900'000			900'000	891'450.00	0.06
1.500 ZUGER KANTONALBANK 1.5%/11-28.11.2023	CHF	420'000		420'000			
1.500 ZUGER KANTONALBANK 1.5%/12-20.11.2037	CHF	750'000			750'000	746'250.00	0.05
1.650 ZUGER KANTONALBANK 1.65%/13-02.04.2038	CHF	1'580'000		400'000	1'180'000	1'191'800.00	0.08
1.950 ZUGER KANTONALBANK 1.95%/23-07.07.2032	CHF		470'000		470'000	486'450.00	0.03
0.100 ZURICH INSURANCE COMPANY LTD 0.1%/20-27.08.2032	CHF	1'000'000			1'000'000	883'000.00	0.06
0.750 ZURICH INSURANCE COMPANY LTD 0.75%/19-22.10.2027	CHF		900'000		900'000	878'850.00	0.06
						<b>1'303'630'218.90</b>	<b>83.13</b>
<b>United Arab Emirates</b>							
0.068 FIRST ABU DHABI BANK P.J.S.C.	CHF	1'415'000			1'415'000	1'337'882.50	0.09
0.148 FIRST ABU DHABI BANK P.J.S.C. 0.1475%/21-17.11.2026	CHF	1'090'000			1'090'000	1'045'855.00	0.07
0.401 FIRST ABU DHABI BANK P.J.S.C. 0.401%/19-02.10.2024	CHF	1'100'000		1'100'000			
1.063 FIRST ABU DHABI BANK P.J.S.C. 1.0625%/22-14.04.2026	CHF	1'000'000			1'000'000	984'000.00	0.06
0.070 FIRST ABU DHABI BANK P.J.S. 0.07%/19-18.10.2027	CHF	835'000			835'000	783'230.00	0.05
0.205 FIRST ABU DHABI BANK P.J.S. 0.205%/19-04.12.2025	CHF	825'000			825'000	801'075.00	0.05
						<b>4'952'042.50</b>	<b>0.32</b>
<b>United Kingdom</b>							
1.870 LLOYDS BANK PLC 1.87%/23-31.08.2027	CHF		500'000		500'000	506'500.00	0.03
- NATIONWIDE BLDG SOCIETY 0%/19-11.07.2025	CHF	1'110'000			1'110'000	1'085'913.00	0.07
0.485 NATIONWIDE BLDG SOCIETY 0.485%/19-11.07.2044	CHF	600'000			600'000	467'400.00	0.03
0.168 NATIONWIDE BUILDING SOCIETY 0.1675%/19-11.07.2031	CHF	780'000			780'000	704'730.00	0.04
0.919 NATIONWIDE BUILDING SOCIETY 0.9194%/22-17.12.2025	CHF	900'000			900'000	889'650.00	0.06
1.520 NATIONWIDE BUILDING SOCIETY 1.5203%/22-17.12.2029	CHF	1'000'000			1'000'000	999'500.00	0.06
1.758 NATIONWIDE BUILDING SOCIETY 1.7575%/23-23.01.2026	CHF	1'200'000			1'200'000	1'203'000.00	0.08
2.013 NATIONWIDE BUILDING SOCIETY 2.0125%/23-23.01.2030	CHF	650'000			650'000	667'550.00	0.04
1.494 SANTANDER UK PLC 1.4942%/24-12.11.2028	CHF		1'200'000		1'200'000	1'198'200.00	0.08
2.005 SANTANDER UK PLC S. -83- 2.005%/23-12.09.2029	CHF		500'000		500'000	512'750.00	0.03
						<b>8'235'193.00</b>	<b>0.53</b>
<b>United States</b>							
0.375 APPLE INC 0.375%/15-25.11.2024	CHF	3'680'000		3'680'000			
0.750 APPLE INC 0.75%/15-25.02.2030	CHF	1'420'000			1'420'000	1'376'690.00	0.09
2.650 MASSMUTUAL GLOBAL FUNDING II S. -2023-4- 2.65%/23-03.05.2028	CHF		750'000		750'000	778'875.00	0.05
0.125 MET LIFE GLOB FUNDING I 0.125%/19-11.06.2027	CHF	580'000			580'000	551'290.00	0.04
0.150 MET LIFE GLOB FUNDING I 0.15%/21-25.09.2029	CHF	1'145'000			1'145'000	1'049'392.50	0.07
0.300 METROPOLITAN LIFE GLOBAL FUNDING 0.3%/17-19.01.2026	CHF	400'000			400'000	390'200.00	0.02
0.125 METROPOLITAN LIFE GLOBAL FUNDING I 0.125%/20-25.09.2028	CHF	1'140'000			1'140'000	1'064'760.00	0.07
2.150 METROPOLITAN LIFE GLOBAL FUNDING I 2.15%/22-07.12.2026	CHF	1'000'000			1'000'000	1'014'000.00	0.06
0.250 NESTLE HOLDINGS INC 0.25%/17-04.10.2027	CHF	2'890'000		500'000	2'390'000	2'301'570.00	0.15
0.550 NESTLE HOLDINGS INC 0.55%/17-04.10.2032	CHF	690'000			690'000	642'390.00	0.04
0.125 NEW YORK LIFE GLOBAL FDG 0.125%/20-11.09.2029	CHF	1'875'000		430'000	1'445'000	1'329'400.00	0.08
0.125 NEW YORK LIFE GLOBAL FDG 0.125%/21-23.07.2030	CHF	2'170'000			2'170'000	1'968'190.00	0.13
0.250 NEW YORK LIFE GLOBAL FUNDING 0.25%/19-18.10.2027	CHF	2'510'000			2'510'000	2'393'285.00	0.15
1.375 NEW YORK LIFE GLOBAL FUNDING 1.375%/22-04.05.2028	CHF	900'000			900'000	891'000.00	0.06
0.200 NORTH AMERICAN DEVELOPMENT BANK 0.2%/17-26.10.2027	CHF	615'000			615'000	588'247.50	0.04
0.250 NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	CHF	900'000			900'000	887'040.00	0.06
0.250 PACIFIC LIFE GLOBAL FUNDING II 0.25%/21-26.10.2028	CHF	1'650'000			1'650'000	1'532'025.00	0.10
1.750 PACIFIC LIFE GLOBAL FUNDING II 1.75%/22-02.05.2029	CHF	850'000			850'000	844'900.00	0.05
						<b>19'603'255.00</b>	<b>1.25</b>
<b>Venezuela</b>							
1.500 CORPORATION ANDINA DE FOMENTO 1.5%/14-01.12.2028	CHF	600'000	500'000		1'100'000	1'076'350.00	0.07
						<b>1'076'350.00</b>	<b>0.07</b>
<b>Total Bonds</b>						<b>1'554'264'612.90</b>	<b>99.11</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'554'264'612.90</b>	<b>99.11</b>

482 CSIF (CH) Bond Switzerland AAA-AA Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total investments</b>						<b>1'554'264'612.90</b>	<b>99.11</b>
Cash at banks						687'737.40	0.04
Time deposit						0.00	0.00
Other assets						13'257'927.32	0.85
<b>Total fund assets</b>						<b>1'568'210'277.62</b>	<b>100.00</b>
./. Due to bank						0.69	0.00
./. Other liabilities						26'952.87	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'568'183'324.06</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	1'554'264'612.90	99.11
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	7'925.81	8'063.14	10'205.65
<b>Unit class ZB</b>				
Total net assets in millions	CHF	6'940.89	7'225.78	8'880.73
Asset value per share	CHF	1'039.09	980.29	1'070.71
<b>Unit class DB</b>				
Total net assets in millions	CHF	180.39	126.83	187.20
Asset value per share	CHF	1'039.74	981.45	1'072.54
<b>Unit class QB</b>				
Total net assets in millions	CHF	608.08	521.92	846.01
Asset value per share	CHF	922.68	871.04	951.97
<b>Unit class FB</b>				
Total net assets in millions	CHF	196.45	188.61	291.70
Asset value per share	CHF	1'007.56	951.57	1'040.37

## Appropriation of net income

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB	Unit class FB
For Accumulation available earnings	CHF	10.345	9.541	8.300	8.300
Less 35% Swiss withholding tax	CHF	3.621	3.339	2.905	2.905
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.724</b>	<b>6.202</b>	<b>5.395</b>	<b>5.395</b>
<b>Coupon no. income</b>		<b>16</b>	<b>16</b>	<b>5</b>	<b>5</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class FB
For Accumulation available earnings	CHF	8.448
Less 35% Swiss withholding tax	CHF	2.957
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>5.491</b>
<b>Coupon no. income</b>		<b>15</b>

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### Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	16'164'022.77	7'573'502.18
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	7'845'325'212.40	8'004'073'477.50
Other assets	64'446'155.98	51'608'522.12
<b>Total fund assets, less</b>	<b>7'925'935'391.15</b>	<b>8'063'255'501.80</b>
Other liabilities	125'003.72	110'786.61
<b>Net assets</b>	<b>7'925'810'387.43</b>	<b>8'063'144'715.19</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	8'063'144'715.19	10'205'649'871.23
Delivery withholding tax	-22'740'653.38	-29'723'607.34
Issue of units	1'361'417'899.94	1'060'668'922.70
Redemption of units	-1'950'531'507.82	-2'350'797'611.90
Other items from unit transactions	7'605'080.49	-100'731'992.11
Total income	466'914'853.01	-721'920'867.39
<b>Net assets at end of reporting period</b>	<b>7'925'810'387.43</b>	<b>8'063'144'715.19</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	8'297'699.405	9'637'843.928
Number of units issued	1'373'424.025	1'100'752.591
Number of units redeemed	-1'963'831.923	-2'440'897.114
<b>Number at the end of the reporting period</b>	<b>7'707'291.507</b>	<b>8'297'699.405</b>

Unit class currency

Net asset value per unit

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
7'225'782'682.12	8'880'732'911.92	126'834'856.29	187'201'722.46	521'915'013.31	846'012'900.38	188'612'163.48	291'702'336.48
-20'535'906.31	-26'256'381.94	-349'531.91	-510'831.05	-1'448'430.93	-2'255'900.50	-406'784.23	-700'493.85
980'700'290.82	609'838'888.77	99'308'265.93	51'955'167.36	200'922'611.11	339'196'799.40	80'486'732.08	59'678'067.17
-1'664'573'333.97	-1'529'581'137.45	-55'750'747.15	-97'305'848.65	-146'600'454.30	-585'169'129.30	-83'606'972.40	-138'741'496.50
9'591'441.23	-62'917'030.38	-94'406.79	-3'050'955.00	-1'974'029.68	-28'630'531.61	82'075.73	-6'133'475.12
409'927'521.18	-646'034'568.80	10'437'209.99	-11'454'398.83	35'266'600.01	-47'239'125.06	11'283'521.83	-17'192'774.70
<b>6'940'892'695.07</b>	<b>7'225'782'682.12</b>	<b>180'385'646.36</b>	<b>126'834'856.29</b>	<b>608'081'309.52</b>	<b>521'915'013.31</b>	<b>196'450'736.49</b>	<b>188'612'163.48</b>
7'371'068.106	8'294'222.641	129'232.761	174'540.786	599'186.488	888'696.430	198'212.050	280'384.071
970'161.021	609'378.084	98'875.986	52'171.772	222'553.900	378'152.441	81'833.118	61'050.294
-1'661'440.440	-1'532'532.619	-54'618.361	-97'479.797	-162'704.577	-667'662.383	-85'068.545	-143'222.315
<b>6'679'788.687</b>	<b>7'371'068.106</b>	<b>173'490.386</b>	<b>129'232.761</b>	<b>659'035.811</b>	<b>599'186.488</b>	<b>194'976.623</b>	<b>198'212.050</b>
(CHF)							
<b>1'039.09</b>	<b>980.29</b>	<b>1'039.74</b>	<b>981.45</b>	<b>922.68</b>	<b>871.04</b>	<b>1'007.56</b>	<b>951.57</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	286'102.73	30'453.45
Negative interest	0.00	-217'622.83
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	78'202'307.94	78'186'439.35
Current income paid in on issued units	6'765'847.97	4'715'377.11
<b>Total income</b>	<b>85'254'258.64</b>	<b>82'714'647.08</b>
<b>Expenses</b>		
Interest paid	0.00	0.00
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	971'332.51	1'206'241.01
Other expenses	182'412.21	205'152.79
Current net income paid out on redeemed units	6'211'243.74	11'508'443.69
<b>Total expenses</b>	<b>7'379'041.46</b>	<b>12'933'838.49</b>
<b>Net Income</b>	<b>77'875'217.18</b>	<b>69'780'808.59</b>
Realised capital gains and losses	-166'748'928.50	-238'283'657.99
<b>Realized income</b>	<b>-88'873'711.32</b>	<b>-168'502'849.40</b>
Unrealized capital gain/losses	555'788'564.33	-553'418'017.99
<b>Total income</b>	<b>466'914'853.01</b>	<b>-721'920'867.39</b>
<b>Application of net income</b>		
Net income of financial year	77'875'217.18	69'780'808.59
<b>Net income available for distribution</b>	<b>77'875'217.18</b>	<b>69'780'808.59</b>
Distribution/delivery withholding taxes (35%)	27'256'322.03	24'423'279.43
For investment of retained earnings (65%)	50'618'895.15	45'357'529.16

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
251'500.65	27'345.97	7'001.87	490.41	20'756.76	1'930.50	6'843.45	686.57
0.00	-189'554.08	0.00	-3'831.56	0.00	-18'144.26	0.00	-6'092.93
68'903'704.35	68'736'549.25	1'823'201.94	1'350'253.92	5'636'906.87	5'965'402.76	1'838'494.78	2'134'233.42
5'049'440.64	3'189'155.90	301'286.66	200'689.69	1'027'617.66	1'116'314.93	387'503.01	209'216.59
<b>74'204'645.64</b>	<b>71'763'497.04</b>	<b>2'131'490.47</b>	<b>1'547'602.46</b>	<b>6'685'281.29</b>	<b>7'065'503.93</b>	<b>2'232'841.24</b>	<b>2'338'043.65</b>
0.00	0.39	0.00	0.03	0.00	-0.34	0.00	-0.08
12'381.54	12'314.95	327.91	241.56	1'013.51	1'063.62	330.04	380.87
0.00	0.00	149'668.49	132'356.03	552'018.24	699'400.62	269'645.78	374'484.36
140'680.81	160'937.14	3'750.71	3'175.65	11'528.72	13'858.79	26'451.97	27'181.21
4'948'905.54	8'212'023.08	322'449.74	407'965.25	650'594.68	2'302'455.46	289'293.78	585'999.90
<b>5'101'967.89</b>	<b>8'385'275.56</b>	<b>476'196.85</b>	<b>543'738.52</b>	<b>1'215'155.15</b>	<b>3'016'778.15</b>	<b>585'721.57</b>	<b>988'046.26</b>
<b>69'102'677.75</b>	<b>63'378'221.48</b>	<b>1'655'293.62</b>	<b>1'003'863.94</b>	<b>5'470'126.14</b>	<b>4'048'725.78</b>	<b>1'647'119.67</b>	<b>1'349'997.39</b>
-145'971'045.45	-213'527'503.47	-3'819'174.55	-3'749'220.03	-12'818'300.39	-15'429'602.04	-4'140'408.11	-5'577'332.45
<b>-76'868'367.70</b>	<b>-150'149'281.99</b>	<b>-2'163'880.93</b>	<b>-2'745'356.09</b>	<b>-7'348'174.25</b>	<b>-11'380'876.26</b>	<b>-2'493'288.44</b>	<b>-4'227'335.06</b>
486'795'888.88	-495'885'286.81	12'601'090.92	-8'709'042.74	42'614'774.26	-35'858'248.80	13'776'810.27	-12'965'439.64
<b>409'927'521.18</b>	<b>-646'034'568.80</b>	<b>10'437'209.99</b>	<b>-11'454'398.83</b>	<b>35'266'600.01</b>	<b>-47'239'125.06</b>	<b>11'283'521.83</b>	<b>-17'192'774.70</b>
69'102'677.75	63'378'221.48	1'655'293.62	1'003'863.94	5'470'126.14	4'048'725.78	1'647'119.67	1'349'997.39
<b>69'102'677.75</b>	<b>63'378'221.48</b>	<b>1'655'293.62</b>	<b>1'003'863.94</b>	<b>5'470'126.14</b>	<b>4'048'725.78</b>	<b>1'647'119.67</b>	<b>1'349'997.39</b>
24'185'933.73	22'182'374.42	579'352.65	351'352.33	1'914'543.78	1'417'053.63	576'491.87	472'499.05
44'916'744.02	41'195'847.06	1'075'940.97	652'511.61	3'555'582.36	2'631'672.15	1'070'627.80	877'498.34

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>								
<b>Bonds</b>								
<b>Australia</b>								
0.203	AMP GROUP FINANCE SERVICES LTD 0.2031%/20-03.06.2024	CHF	3'760'000	3'760'000				
0.158	COMMONWEALTH BANK AUST 0.1575%/21-08.12.2031	CHF	3'230'000		3'230'000	2'889'235.00	0.04	
0.188	COMMONWEALTH BANK AUST 0.1875%/21-08.12.2028	CHF	3'630'000		3'630'000	3'403'125.00	0.04	
0.113	COMMONWEALTH BANK OF AUSTRALIA 0.113%/19-10.12.2029	CHF	3'095'000		3'095'000	2'842'757.50	0.04	
0.400	COMMONWEALTH BANK OF AUSTRALIA 0.4%/17-25.09.2026	CHF	7'530'000	500'000	1'000'000	7'030'000	6'833'160.00	0.09
0.875	COMMONWEALTH BANK OF AUSTRALIA 0.875%/22-02.09.2025	CHF	3'380'000	500'000	1'000'000	2'880'000	2'854'080.00	0.04
1.240	COMMONWEALTH BANK OF AUSTRALIA 1.24%/22-02.09.2029	CHF	3'540'000		3'540'000	3'495'750.00	0.04	
1.940	COMMONWEALTH BANK OF AUSTRALIA 1.94%/23-26.06.2030	CHF		4'800'000	4'800'000	4'932'000.00	0.06	
0.750	MACQUARIE BANK 0.75%/16-05.02.2024	CHF	3'620'000	3'620'000				
0.395	MACQUARIE GROUP LTD 0.395%/21-20.07.2028	CHF	5'580'000	1'000'000	4'580'000	4'309'780.00	0.05	
1.285	MACQUARIE GROUP LTD 1.285%/22-11.09.2029	CHF	4'100'000	1'500'000	2'600'000	2'528'500.00	0.03	
0.065	NATIONAL AUSTRALIA BANK LTD 0.065%/20-29.01.2029	CHF	3'635'000	1'150'000	2'485'000	2'308'565.00	0.03	
0.125	NATIONAL AUSTRALIA BANK LTD 0.125%/19-21.06.2027	CHF	3'550'000	300'000	3'850'000	3'669'050.00	0.05	
0.250	NATIONAL AUSTRALIA BANK LTD 0.25%/18-13.03.2024	CHF	2'220'000	2'220'000				
0.293	NATIONAL AUSTRALIA BANK LTD 0.2925%/22-03.02.2028	CHF	4'000'000	1'100'000	2'900'000	2'757'900.00	0.03	
0.300	NATIONAL AUSTRALIA BANK LTD 0.3%/17-31.10.2025	CHF	6'200'000	1'000'000	5'200'000	5'090'800.00	0.06	
0.565	NATIONAL AUSTRALIA BANK LTD 0.565%/22-03.02.2031	CHF	1'740'000		1'740'000	1'627'770.00	0.02	
1.500	NATIONAL AUSTRALIA BANK LTD 1.5%/14-07.02.2024	CHF	5'110'000	5'110'000				
1.715	NATIONAL AUSTRALIA BANK LTD 1.715%/23-03.02.2033	CHF	3'400'000	500'000	3'900'000	3'952'650.00	0.05	
2.201	NATIONAL AUSTRALIA BANK LTD 2.201%/23-12.04.2029	CHF	3'700'000	200'000	3'500'000	3'598'000.00	0.05	
0.875	TRANSURBAN QLD FINANCE 0.875%/21-19.11.2031	CHF	3'380'000	1'000'000	2'380'000	2'201'500.00	0.03	
1.000	TRANSURBAN QLD FINANCE 1%/18-08.12.2025	CHF	2'765'000	2'765'000		2'730'437.50	0.03	
0.650	TRANSURBAN QUEENSLAND FINANCE 0.65%/16-02.11.2026	CHF	1'990'000	1'990'000		1'936'270.00	0.02	
0.250	WESTPAC BANKING CORP 0.25%/19-29.01.2027	CHF	7'370'000	500'000	6'870'000	6'626'115.00	0.08	
0.300	WESTPAC BANKING CORP 0.3%/17-28.11.2025	CHF	3'940'000	3'940'000		3'855'290.00	0.05	
0.400	WESTPAC BANKING CORP 0.4%/18-06.06.2024	CHF	2'410'000	2'410'000				
0.500	WESTPAC BANKING CORP 0.5%/18-16.05.2028	CHF	3'000'000	3'000'000		2'875'500.00	0.04	
1.803	WESTPAC BANKING CORP 1.8025%/22-21.09.2029	CHF	3'000'000	500'000	2'500'000	2'535'000.00	0.03	
2.013	WESTPAC BANKING CORP 2.0125%/23-13.06.2030	CHF	4'500'000	4'500'000		4'632'750.00	0.06	
						<b>84'485'985.00</b>	<b>1.07</b>	
<b>Austria</b>								
2.955	BAWAG P.S.K. 2.955%/22-29.11.2027	CHF	3'000'000	3'000'000		3'055'500.00	0.04	
2.053	BAWAG P.S.K. BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 2.0525%/23-14.04.2028	CHF		2'800'000	2'800'000	2'835'000.00	0.04	
1.960	BAWAG P.S.K. VERSICHERUNG AG 1.96%/23-26.05.2031	CHF	2'400'000	2'400'000		2'445'600.00	0.03	
3.125	BUNDESIMMOBILIEN GESELLSCHAFT M.B.H. 3.125%/06-01.09.2031	CHF	785'000	785'000		872'527.50	0.01	
0.250	ERSTE GROUP BANK AG 0.25%/21-02.10.2028	CHF	3'620'000	3'620'000		3'326'780.00	0.04	
0.100	HYPO NOE LB NOE WIEN AG 0.1%/19-27.11.2024	CHF	600'000	600'000				
2.375	HYPO NOE LB NOE WIEN AG 2.375%/24-26.01.2029	CHF	1'500'000	1'500'000		1'517'250.00	0.02	
1.625	HYPO VORARLBERG BANK AG (subordinated) 1.625%/19-29.11.2029	CHF	2'220'000	1'000'000	1'220'000	1'109'590.00	0.01	
0.125	HYPO VORARLBERG BANK AG 0.125%/19-03.09.2029	CHF	4'030'000	720'000	4'750'000	4'244'125.00	0.05	
0.125	HYPO VORARLBERG BANK AG 0.125%/20-27.03.2030	CHF	2'140'000	2'140'000		1'887'480.00	0.02	
0.125	HYPO VORARLBERG BANK AG 0.125%/21-23.08.2028	CHF	3'460'000	1'000'000	2'460'000	2'247'210.00	0.03	
0.250	HYPO VORARLBERG BANK AG 0.25%/18-12.11.2025	CHF	1'700'000	1'700'000		1'660'900.00	0.02	
0.450	HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	CHF	3'000'000	3'000'000				
0.500	HYPO VORARLBERG BANK AG 0.5%/22-07.04.2027	CHF	3'100'000	1'000'000	2'100'000	2'032'800.00	0.03	
1.875	HYPO VORARLBERG BANK AG 1.875%/23-13.09.2030	CHF	2'000'000	2'000'000		2'039'000.00	0.03	
2.125	HYPO VORARLBERG BANK AG 2.125%/24-23.07.2027	CHF	1'450'000	1'450'000		1'452'900.00	0.02	
2.375	HYPO VORARLBERG BANK AG 2.375%/23-04.05.2026	CHF	1'700'000	1'700'000		1'717'850.00	0.02	
3.375	KOMMUNALKREDIT AUSTRIA 3.375%/06-22.06.2026	CHF	4'550'000	900'000	3'650'000	3'761'325.00	0.05	
0.040	LAND NIEDEROESTERREICH 0.04%/16-23.10.2026	CHF	1'000'000	1'000'000		965'500.00	0.01	
2.625	OEKB 2.625%/06-22.11.2024	CHF	12'765'000	12'765'000				
2.875	OEKB 2.875%/05-25.02.2030	CHF	18'430'000	1'800'000	16'630'000	18'193'220.00	0.23	
3.250	OEKB 3.25%/06-25.07.2036	CHF	2'580'000	2'580'000		3'124'380.00	0.04	
0.175	RAIFFEISENLANDESBANK OBEROESTERREICH AG 0.175%/19-29.10.2026	CHF	2'040'000	2'040'000		1'943'100.00	0.02	
2.630	RAIFFEISENLANDESBANK OBEROESTERREICH AG 2.63%/23-29.06.2028	CHF	1'950'000	1'950'000		1'989'975.00	0.03	
						<b>62'422'012.50</b>	<b>0.79</b>	
<b>Barbados (Island)</b>								
0.297	CARIBBEAN DEVELOPMENT BANK 0.297%/16-07.07.2028	CHF	3'540'000	400'000	3'140'000	2'973'580.00	0.04	
						<b>2'973'580.00</b>	<b>0.04</b>	
<b>Bermuda</b>								
0.195	CBQ FINANCE LTD 0.195%/21-22.04.2024	CHF	3'000'000	3'000'000				

## 490 CSIF (CH) Bond Switzerland AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.735 CBQ FINANCE LTD 0.735%/20-27.11.2024	CHF	2'000'000		2'000'000		0.00	0.00
<b>Canada</b>							
0.035 BANK OF MONTREAL 0.035%/20-07.04.2026	CHF	1'130'000			1'130'000	1'095'535.00	0.01
2.038 BANK OF MONTREAL 2.0375%/23-27.04.2028	CHF		5'100'000		5'100'000	5'209'650.00	0.07
2.260 BANK OF MONTREAL 2.26%/23-01.02.2029	CHF	2'000'000	1'000'000		3'000'000	3'073'500.00	0.04
0.143 BANK OF NOVA SCOTIA 0.1425%/21-25.10.2028	CHF	3'150'000			3'150'000	2'921'625.00	0.04
0.200 BANK OF NOVA SCOTIA 0.2%/18-19.11.2025	CHF	15'770'000		2'100'000	13'670'000	13'355'590.00	0.17
0.278 BANK OF NOVA SCOTIA 0.278%/22-01.04.2027	CHF	3'100'000	500'000		3'600'000	3'474'000.00	0.04
0.295 BANK OF NOVA SCOTIA 0.295%/22-25.04.2025	CHF		600'000		600'000	590'820.00	0.01
0.303 BANK OF NOVA SCOTIA 0.3025%/21-30.07.2031	CHF	5'000'000		2'000'000	3'000'000	2'674'500.00	0.03
0.385 BANK OF NOVA SCOTIA 0.385%/22-01.02.2029	CHF	4'100'000		1'000'000	3'100'000	2'907'800.00	0.04
0.733 BANK OF NOVA SCOTIA 0.7325%/22-25.04.2029	CHF	2'100'000	300'000		2'400'000	2'304'000.00	0.03
2.043 BANK OF NOVA SCOTIA 2.0425%/23-04.05.2026	CHF		2'500'000		2'500'000	2'527'500.00	0.03
2.143 BANK OF NOVA SCOTIA 2.1425%/23-03.05.2030	CHF		3'000'000		3'000'000	3'103'500.00	0.04
2.383 BANK OF NOVA SCOTIA 2.3825%/23-22.09.2027	CHF		2'900'000		2'900'000	2'965'250.00	0.04
0.100 CANADIAN IMPERIAL BANK 0.1%/18-30.04.2025	CHF	5'600'000		1'500'000	4'100'000	4'027'020.00	0.05
0.600 CANADIAN IMPERIAL BANK 0.6%/19-30.01.2025	CHF	1'500'000		1'500'000			
0.050 CANADIAN IMPERIAL BANK OF COMMERCE 0.05%/19-15.10.2026	CHF	7'840'000		2'500'000	5'340'000	5'123'730.00	0.06
0.125 CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	CHF	6'900'000		1'500'000	5'400'000	5'262'300.00	0.07
0.180 CANADIAN IMPERIAL BANK OF COMMERCE 0.18%/21-20.04.2029	CHF	6'200'000		1'000'000	5'200'000	4'797'000.00	0.06
0.283 CANADIAN IMPERIAL BANK OF COMMERCE 0.2825%/22-03.02.2027	CHF		3'000'000		3'000'000	2'877'000.00	0.04
0.968 CANADIAN IMPERIAL BANK OF COMMERCE 0.9675%/22-26.04.2029	CHF	4'200'000		600'000	3'600'000	3'501'000.00	0.04
1.713 CANADIAN IMPERIAL BANK OF COMMERCE 1.7125%/22-13.07.2027	CHF	3'000'000			3'000'000	3'019'500.00	0.04
1.910 CANADIAN IMPERIAL BANK OF COMMERCE 1.91%/23-14.07.2028	CHF		5'000'000		5'000'000	5'080'000.00	0.06
1.735 FED CAISSES DESJARDINS 1.735%/23-31.01.2028	CHF	4'300'000	1'000'000		5'300'000	5'345'050.00	0.07
1.958 NATIONAL BANK OF CANADA 1.9575%/22-03.11.2027	CHF	4'850'000		1'000'000	3'850'000	3'919'300.00	0.05
0.050 ONTARIO (PROVINCE OF) 0.05%/21-12.05.2033	CHF	6'500'000		2'000'000	4'500'000	3'971'250.00	0.05
0.250 PROVINCE OF ALBERTA 0.25%/20-20.04.2028	CHF	605'000			605'000	579'287.50	0.01
0.375 PROVINCE OF ALBERTA 0.375%/19-07.02.2029	CHF	6'590'000	500'000	1'500'000	5'590'000	5'338'450.00	0.07
0.250 PROVINCE OF MANITOBA 0.25%/19-15.03.2029	CHF	5'280'000	500'000	600'000	5'180'000	4'902'870.00	0.06
0.700 PROVINCE OF MANITOBA 0.7%/20-20.04.2040	CHF	1'440'000			1'440'000	1'247'040.00	0.02
0.800 PROVINCE OF MANITOBA 0.8%/19-15.03.2029	CHF	3'140'000		1'000'000	2'140'000	1'930'280.00	0.02
0.125 PROVINCE OF NEW BRUNSWICK 0.125%/19-06.12.2032	CHF	2'360'000			2'360'000	2'083'880.00	0.03
0.200 PROVINCE OF NEW BRUNSWICK 0.2%/16-07.11.2031	CHF	5'815'000	2'000'000	1'170'000	6'645'000	6'040'305.00	0.08
0.250 PROVINCE OF NEW BRUNSWICK 0.25%/17-19.01.2029	CHF	4'050'000			4'050'000	3'833'325.00	0.05
0.250 PROVINCE OF NEW BRUNSWICK 0.25%/19-06.12.2039	CHF	2'300'000			2'300'000	1'886'000.00	0.02
0.250 PROVINCE OF ONTARIO 0.25%/17-28.06.2029	CHF	6'790'000			6'790'000	6'413'155.00	0.08
0.030 PROVINCE OF QUEBEC 0.03%/21-18.06.2031	CHF	4'910'000	500'000	1'000'000	4'410'000	3'995'460.00	0.05
1.500 PROVINCE OF QUEBEC 1.5%/14-05.02.2024	CHF	1'355'000		1'355'000			
2.040 PROVINCE OF QUEBEC 2.04%/23-09.05.2033	CHF	5'700'000			5'700'000	5'990'700.00	0.08
0.750 QUEBEC 0.75%/14-21.11.2024	CHF	7'970'000		7'970'000			
0.200 ROYAL BANK OF CANADA 0.2%/21-22.09.2031	CHF	4'200'000	350'000	2'000'000	2'550'000	2'247'825.00	0.03
0.250 ROYAL BANK OF CANADA 0.25%/21-15.10.2029	CHF	3'250'000			3'250'000	2'980'250.00	0.04
1.475 ROYAL BANK OF CANADA 1.475%/23-30.01.2026	CHF	3'000'000			3'000'000	2'995'500.00	0.04
1.495 ROYAL BANK OF CANADA 1.495%/22-08.07.2025	CHF	2'000'000	2'000'000		4'000'000	3'995'200.00	0.05
2.085 ROYAL BANK OF CANADA 2.085%/23-31.03.2028	CHF	3'500'000			3'500'000	3'578'750.00	0.05
0.400 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 0.4%/22-05.10.2027	CHF	4'600'000			4'600'000	4'478'100.00	0.06
1.450 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 1.45%/22-04.05.2027	CHF	2'710'000			2'710'000	2'691'030.00	0.03
2.445 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 2.445%/23-25.01.2028	CHF	3'400'000			3'400'000	3'488'400.00	0.04
1.483 THE TORONTO-DOMINION BANK 1.4825%/24-30.01.2029	CHF		4'000'000		4'000'000	4'002'000.00	0.05
1.945 THE TORONTO-DOMINION BANK 1.945%/23-18.09.2029	CHF		2'800'000		2'800'000	2'872'800.00	0.04
1.970 THE TORONTO-DOMINION BANK 1.97%/23-18.09.2026	CHF		4'600'000		4'600'000	4'655'200.00	0.06
2.203 TORONTO-DOMINION BANK 2.2025%/23-31.01.2028	CHF		2'000'000		2'000'000	2'032'000.00	0.03
<b>177'384'227.50</b>							<b>2.24</b>
<b>Cayman Islands</b>							
0.500 ADCB FINANCE CAYMAN LTD 0.5%/19-29.11.2024	CHF	2'490'000			2'490'000	2'466'345.00	0.03
0.725 ADCB FINANCE CAYMAN LTD 0.725%/18-15.02.2024	CHF	1'650'000		1'650'000			
0.465 DOHA FINANCE LIMITED 0.465%/22-24.01.2024	CHF	3'000'000		3'000'000			
<b>2'466'345.00</b>							<b>0.03</b>
<b>Chile</b>							
2.893 BANC CREDITO INVERSIONES 2.8925%/23-22.03.2028	CHF		1'000'000		1'000'000	1'023'000.00	0.01
0.750 BANCO BICE 0.75%/21-29.10.2026	CHF	1'150'000			1'150'000	1'090'200.00	0.01
0.250 BANCO DE CHILE 0.25%/16-05.12.2024	CHF	1'550'000			1'550'000	1'529'850.00	0.02
0.315 BANCO DE CHILE 0.3154%/21-04.01.2027	CHF	3'150'000		1'110'000	2'040'000	1'932'900.00	0.02
0.100 BANCO DE CREDITO E INVERSIONES 0.1%/20-18.09.2026	CHF	1'100'000			1'100'000	1'041'700.00	0.01
0.250 BANCO DE CREDITO E INVERSIONES 0.25%/19-24.09.2029	CHF	1'800'000			1'800'000	1'602'000.00	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 BANCO DE CREDITO E INVERSIONES 0.25%/19-29.10.2025	CHF	1'700'000			1'700'000	1'651'550.00	0.02
0.385 BANCO DE CREDITO E INVERSIONES 0.385%/21-15.12.2026	CHF	2'030'000	500'000	1'100'000	1'430'000	1'356'355.00	0.02
0.400 BANCO DE CREDITO E INVERSIONES 0.4%/19-22.11.2024	CHF	2'230'000		2'230'000			
0.599 BANCO DE CREDITO E INVERSIONES 0.5994%/22-26.04.2027	CHF	4'000'000			4'000'000	3'832'000.00	0.05
0.693 BANCO DEL ESTADO -CHILE 0.6925%/18-04.12.2024	CHF	2'250'000		2'250'000			
0.010 BANCO DEL ESTADO DE CHILE 0.01%/19-04.10.2027	CHF	1'500'000			1'500'000	1'383'750.00	0.02
0.240 BANCO DEL ESTADO DE CHILE 0.24%/19-06.06.2025	CHF	2'190'000			2'190'000	2'144'010.00	0.03
0.575 BANCO DEL ESTADO DE CHILE 0.575%/17-07.04.2027	CHF	1'235'000			1'235'000	1'173'250.00	0.01
0.135 BANCO SANTANDER CHILE 0.135%/19-29.08.2029	CHF	700'000			700'000	623'000.00	0.01
0.298 BANCO SANTANDER CHILE 0.2975%/21-22.10.2026	CHF	4'200'000		1'400'000	2'800'000	2'667'000.00	0.03
0.330 BANCO SANTANDER CHILE 0.33%/21-22.06.2027	CHF	2'710'000			2'710'000	2'550'110.00	0.03
0.350 BANCO SANTANDER CHILE 0.35%/16-30.05.2025	CHF	2'420'000		1'190'000	1'230'000	1'205'400.00	0.02
0.384 BANCO SANTANDER CHILE 0.384%/19-27.09.2024	CHF	2'000'000		2'000'000			
2.445 BANCO SANTANDER CHILE 2.445%/24-25.01.2027	CHF		3'400'000		3'400'000	3'418'700.00	0.04
2.718 EMBOTELLADORA ANDINA SA 2.7175%/23-20.09.2028	CHF		2'500'000		2'500'000	2'565'000.00	0.03
0.385 SCOTIABANK CHILE 0.385%/21-22.07.2026	CHF	3'390'000		1'090'000	2'300'000	2'202'250.00	0.03
0.418 SCOTIABANK CHILE 0.418%/21-31.03.2027	CHF	2'130'000			2'130'000	2'012'850.00	0.03
1.150 TANNER SERVICIOS FINANCIEROS SA 1.15%/21-26.04.2024	CHF	1'500'000		1'500'000			
						<b>37'004'875.00</b>	<b>0.47</b>
<b>Denmark</b>							
1.810 DANSKE BANK A/S 1.81%/23-05.10.2026	CHF		2'000'000		2'000'000	2'019'000.00	0.03
1.865 DANSKE BANK A/S 1.865%/23-04.10.2030	CHF		1'550'000		1'550'000	1'587'975.00	0.02
- KOMMUNEKREDIT 0%/21-03.03.2042	CHF	3'220'000			3'220'000	2'490'670.00	0.03
0.625 KOMMUNEKREDIT 0.625%/15-09.07.2027	CHF	2'710'000			2'710'000	2'658'510.00	0.03
1.625 KOMMUNEKREDIT 1.625%/23-12.06.2030	CHF		3'000'000		3'000'000	3'070'500.00	0.04
2.875 KOMMUNEKREDIT 2.875%/06-13.10.2031	CHF	9'180'000			9'180'000	10'221'930.00	0.13
						<b>22'048'585.00</b>	<b>0.28</b>
<b>Finland</b>							
1.600 KUNTARAHOITUS OYJ 1.6%/23-04.08.2026	CHF		2'350'000	1'400'000	950'000	958'075.00	0.01
1.625 KUNTARAHOITUS OYJ 1.625%/23-16.06.2028	CHF		2'000'000		2'000'000	2'033'000.00	0.03
0.750 MUNICIPALITY FINANCE 0.75%/14-17.09.2024	CHF	1'710'000		1'710'000			
1.375 MUNICIPALITY FINANCE 1.375%/12-08.06.2027	CHF	4'990'000		2'000'000	2'990'000	3'000'465.00	0.04
2.375 MUNICIPALITY FINANCE 2.375%/11-30.03.2026	CHF	3'795'000			3'795'000	3'878'490.00	0.05
0.625 MUNICIPALITY FINANCE PLC 0.625%/17-06.08.2038	CHF	2'430'000	800'000	1'900'000	1'330'000	1'202'985.00	0.02
0.125 NORDEA BANK ABP 0.125%/20-02.06.2026	CHF	4'380'000			4'380'000	4'233'270.00	0.05
0.550 NORDEA BANK ABP 0.55%/15-23.06.2025	CHF	5'070'000			5'070'000	5'004'090.00	0.06
1.810 NORDEA BANK ABP 1.81%/22-15.06.2027	CHF	3'000'000		1'000'000	2'000'000	2'001'000.00	0.03
2.490 NORDEA BANK ABP 2.49%/23-26.05.2028	CHF		4'600'000		4'600'000	4'708'100.00	0.06
1.500 NORDIC INVESTMENT BANK 1.5%/23-29.06.2028	CHF		1'500'000		1'500'000	1'521'000.00	0.02
						<b>28'540'475.00</b>	<b>0.36</b>
<b>France</b>							
1.875 AGENCE FRANCAISE DE DEVELOPPEMENT 1.875%/10-12.11.2029	CHF	1'205'000			1'205'000	1'226'690.00	0.02
2.625 AGENCE FRANCAISE DE DEVELOPPEMENT 2.625%/10-18.02.2025	CHF	5'580'000		1'550'000	4'030'000	4'068'285.00	0.05
1.500 AUCHAN 1.5%/14-03.06.2024	CHF	1'890'000			1'890'000		
0.400 BANQUE FED CRED MUTUEL 0.4%/19-12.02.2024	CHF	1'920'000			1'920'000		
1.000 BANQUE FED CRED MUTUEL 1%/18-13.11.2026	CHF	2'000'000		200'000	1'800'000	1'764'900.00	0.02
2.223 BANQUE FED CRED MUTUEL 2.2225%/24-30.01.2032	CHF		4'700'000		4'700'000	4'805'750.00	0.06
2.300 BANQUE FED CRED MUTUEL S. -546- 2.3%/23-30.01.2027	CHF	3'000'000			3'000'000	3'048'000.00	0.04
0.200 BANQUE FEDERALE CREDIT MUTUEL 0.2%/19-12.06.2026	CHF	2'500'000			2'500'000	2'416'250.00	0.03
0.320 BANQUE FEDERALE CREDIT MUTUEL 0.32%/17-10.02.2025	CHF	1'990'000			1'990'000	1'968'110.00	0.02
0.600 BANQUE FEDERALE CREDIT MUTUEL 0.6%/17-05.04.2027	CHF	4'230'000		1'080'000	3'150'000	3'044'475.00	0.04
0.150 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.15%/21-06.03.2028	CHF	2'000'000			2'000'000	1'877'000.00	0.02
0.200 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.2%/20-03.11.2028	CHF	2'790'000			2'790'000	2'591'910.00	0.03
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-10.07.2025	CHF	3'620'000			3'620'000	3'552'668.00	0.04
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-24.10.2029	CHF	3'555'000		2'000'000	1'555'000	1'422'825.00	0.02
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/21-21.06.2029	CHF	2'360'000			2'360'000	2'171'200.00	0.03
0.366 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.366%/18-10.10.2024	CHF	1'640'000		1'640'000			
0.400 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.4%/17-19.12.2025	CHF	3'560'000			3'560'000	3'481'680.00	0.04
2.730 BANQUE FEDERATIVE DU CREDIT MUTUEL 2.73%/23-11.07.2030	CHF		4'000'000		4'000'000	4'206'000.00	0.05
1.500 BANQUE FEDERATIVE DU CREDIT MUTUEL S. -525- 1.5%/22-01.06.2027	CHF	4'010'000	500'000	1'000'000	3'510'000	3'485'430.00	0.04
2.000 BFCM 2%/14-22.05.2024	CHF	1'755'000			1'755'000		
1.750 BNP PARIBAS (subordinated) 1.75%/15-05.06.2025	CHF	3'340'000		2'500'000	840'000	838'068.00	0.01
0.150 BNP PARIBAS 0.15%/20-10.03.2028	CHF	3'200'000		1'200'000	2'000'000	1'864'000.00	0.02
2.123 BNP PARIBAS 2.1225%/24-12.01.2032	CHF		3'200'000		3'200'000	3'256'000.00	0.04
2.413 BNP PARIBAS 2.4125%/23-13.01.2028	CHF	5'200'000			5'200'000	5'332'600.00	0.07
2.630 BNP PARIBAS 2.63%/23-07.06.2029	CHF		3'200'000		3'200'000	3'336'000.00	0.04
0.500 BNP PARIBAS S. -19447- 0.5%/21-16.03.2029	CHF	3'400'000			3'400'000	3'136'500.00	0.04
0.300 BNP PARIBAS SA 0.3%/19-15.10.2027	CHF	3'600'000		1'000'000	2'600'000	2'464'800.00	0.03
0.528 BNP PARIBAS SA 0.5275%/22-20.01.2028	CHF	4'200'000			4'200'000	3'971'100.00	0.05

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1.000	BNP PARIBAS SA 1%/18-06.06.2025	CHF	1'000'000		1'000'000	989'600.00	0.01	
2.893	BNP PARIBAS SA 2.8925%/22-27.09.2029	CHF	3'000'000		3'000'000	3'115'500.00	0.04	
0.148	BNP PARIBAS SA S. -19447- 0.1475%/21-13.07.2027	CHF	3'200'000		3'200'000	3'024'000.00	0.04	
2.655	BPCE SA 2.655%/23-12.06.2030	CHF		4'500'000	4'500'000	4'684'500.00	0.06	
2.500	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.5%/11-09.12.2025	CHF	2'400'000		2'400'000	2'446'800.00	0.03	
1.750	CAISSE DE REFINANCEMENT DE L'HABITAT 1.75%/13-26.06.2025	CHF	3'800'000	1'500'000	2'300'000	2'302'760.00	0.03	
-	CAISSE DES DEPOTS ET CON 0%/20-16.06.2026	CHF	3'200'000	2'000'000	1'200'000	1'162'800.00	0.01	
-	CAISSE DES DEPOTS ET CON 0%/21-26.06.2028	CHF	2'600'000		2'600'000	2'451'800.00	0.03	
0.250	CAISSE DES DEPOTS ET CON 0.25%/18-30.05.2025	CHF	1'800'000		1'800'000	1'773'000.00	0.02	
0.300	CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	CHF	5'200'000	1'000'000	600'000	5'600'000	5'395'600.00	0.07
1.750	CAISSE DES DEPOTS ET CON 1.75%/23-24.02.2031	CHF	2'000'000		600'000	1'400'000	1'430'100.00	0.02
1.750	CAISSE DES DEPOTS ET CONSIGNATIONS 1.75%/22-28.11.2029	CHF	2'000'000		2'000'000	2'043'000.00	0.03	
2.500	CFF 2.5%/06-24.02.2031	CHF	7'555'000		1'500'000	6'055'000	6'442'520.00	0.08
1.350	CIE FINANCEMENT FONCIER 1.35%/24-24.01.2031	CHF		2'300'000	2'300'000	2'280'450.00	0.03	
1.838	CIE FINANCEMENT FONCIER 1.8375%/23-18.07.2030	CHF		3'100'000	3'100'000	3'158'900.00	0.04	
1.903	CIE FINANCEMENT FONCIER 1.903%/23-16.06.2028	CHF	6'000'000		6'000'000	6'099'000.00	0.08	
0.890	COMPAGNIE DE FINANCEMENT FONCIER 0.89%/22-27.04.2029	CHF	5'200'000		1'000'000	4'200'000	4'071'900.00	0.05
1.500	COMPAGNIE DE FINANCEMENT FONCIER 1.5%/14-19.02.2024	CHF	750'000		750'000			
1.625	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625%/23-30.06.2029	CHF		3'000'000	3'000'000	3'070'500.00	0.04	
2.125	CREDIT AGRICOLE (subordinated.) 2.125%/01-29.09.2025	CHF	180'000		180'000	180'990.00	0.00	
0.128	CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS 0.1275%/20-27.07.2028	CHF	2'720'000		1'140'000	1'580'000	1'474'140.00	0.02
0.500	CREDIT AGRICOLE HOME LOA 0.5%/18-03.10.2028	CHF	1'125'000	1'000'000		2'125'000	2'036'812.50	0.03
0.100	CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	CHF	4'270'000		900'000	3'370'000	3'284'065.00	0.04
0.250	CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	CHF	4'210'000		1'000'000	3'210'000	3'120'120.00	0.04
0.500	CREDIT AGRICOLE HOME LOAN 0.5%/15-16.03.2027	CHF	2'710'000			2'710'000	2'636'830.00	0.03
1.125	CREDIT AGRICOLE HOME LOAN 1.125%/14-05.06.2024	CHF	3'665'000	800'000	4'465'000			
0.250	CREDIT AGRICOLE HOME LOAN SFH 0.25%/17-27.07.2027	CHF	4'620'000		1'000'000	3'620'000	3'480'630.00	0.04
0.250	CREDIT AGRICOLE HOME LOAN SFH 0.25%/18-08.12.2025	CHF	4'490'000		1'000'000	3'490'000	3'414'965.00	0.04
0.250	CREDIT AGRICOLE HOME LOAN SFH 0.25%/19-24.10.2029	CHF	2'250'000		300'000	1'950'000	1'814'475.00	0.02
0.450	CREDIT AGRICOLE HOME LOAN SFH 0.45%/19-24.01.2029	CHF	2'000'000			2'000'000	1'907'000.00	0.02
1.825	CREDIT AGRICOLE HOME LOAN SFH 1.825%/23-26.05.2028	CHF		4'000'000	4'000'000	4'066'000.00	0.05	
0.550	CREDIT AGRICOLE LONDON 0.55%/16-14.12.2026	CHF	2'260'000	500'000	1'230'000	1'530'000	1'486'395.00	0.02
0.625	CREDIT AGRICOLE LONDON 0.625%/17-12.07.2024	CHF	1'830'000			1'830'000		
1.000	CREDIT AGRICOLE LONDON 1%/19-07.11.2025	CHF	2'800'000	1'000'000	1'000'000	2'800'000	2'760'800.00	0.03
0.300	CREDIT AGRICOLE S.A. LONDON BRANCH 0.3%/17-18.04.2024	CHF	2'460'000		2'460'000			
0.500	CREDIT AGRICOLE S.A. LONDON BRANCH 0.5%/20-01.10.2026	CHF	1'800'000			1'800'000	1'740'600.00	0.02
1.000	CREDIT AGRICOLE S.A. LONDON BRANCH 1%/15-27.01.2025	CHF	2'510'000		2'510'000			
2.125	CREDIT AGRICOLE S.A. LONDON BRANCH 2.125%/14-30.10.2024	CHF	4'180'000		4'180'000			
0.164	CREDIT AGRICOLE SA 0.1637%/21-28.04.2028	CHF	3'380'000			3'380'000	3'168'750.00	0.04
0.213	CREDIT AGRICOLE SA 0.2125%/21-21.06.2029	CHF	3'200'000			3'200'000	2'944'000.00	0.04
0.250	CREDIT AGRICOLE SA 0.25%/19-10.10.2029	CHF	2'690'000	1'800'000	1'500'000	2'990'000	2'750'800.00	0.03
0.250	CREDIT AGRICOLE SA 0.25%/21-10.03.2031	CHF	2'395'000		1'000'000	1'395'000	1'260'382.50	0.02
0.410	CREDIT AGRICOLE SA 0.41%/22-18.01.2030	CHF	2'660'000		2'000'000	660'000	607'530.00	0.01
1.460	CREDIT AGRICOLE SA 1.4604%/22-01.07.2027	CHF	3'010'000			3'010'000	2'981'405.00	0.04
1.843	CREDIT AGRICOLE SA 1.8425%/24-17.01.2030	CHF		2'300'000	2'300'000	2'305'750.00	0.03	
2.050	CREDIT AGRICOLE SA 2.05%/24-07.03.2034	CHF		2'300'000	2'300'000	2'317'342.00	0.03	
2.190	CREDIT AGRICOLE SA 2.19%/22-07.12.2027	CHF	3'000'000			3'000'000	3'045'000.00	0.04
2.363	CREDIT AGRICOLE SA 2.3625%/23-05.10.2028	CHF	2'000'000			2'000'000	2'051'000.00	0.03
2.508	CREDIT AGRICOLE SA 2.5075%/23-27.04.2027	CHF	4'700'000			4'700'000	4'817'500.00	0.06
2.541	CREDIT AGRICOLE SA 2.5413%/23-03.09.2030	CHF	1'500'000			1'500'000	1'566'000.00	0.02
2.375	CRH 2.375%/12-05.03.2024	CHF	7'500'000		7'500'000			
0.300	EDF 0.3%/16-14.10.2024	CHF	7'240'000		7'240'000			
0.650	EDF 0.65%/16-13.10.2028	CHF	1'760'000	2'000'000	1'090'000	2'670'000	2'559'195.00	0.03
2.300	ELECTRICITE DE FRANCE SA 2.3%/23-14.09.2027	CHF	2'400'000			2'400'000	2'460'000.00	0.03
2.550	ELECTRICITE DE FRANCE SA 2.55%/23-12.09.2031	CHF	2'400'000			2'400'000	2'516'400.00	0.03
2.340	ENGIE SA 2.34%/23-04.01.2027	CHF	3'000'000			3'000'000	3'060'000.00	0.04
2.490	ENGIE SA 2.49%/23-04.07.2031	CHF	3'500'000			3'500'000	3'655'750.00	0.05
1.625	GDF SUEZ 1.625%/12-09.10.2024	CHF	2'850'000		2'850'000			
2.773	LA BANQUE POSTALE 2.7725%/23-12.07.2027	CHF	2'300'000			2'300'000	2'380'500.00	0.03
2.828	LA BANQUE POSTALE 2.8275%/23-12.07.2030	CHF	2'700'000			2'700'000	2'841'750.00	0.04
0.200	ORANGE SA 0.2%/19-24.11.2025	CHF	7'010'000			7'010'000	6'855'780.00	0.09
0.625	ORANGE SA 0.625%/19-22.06.2029	CHF	1'800'000		1'500'000	300'000	286'350.00	0.00
0.500	RCI BANQUE SA 0.5%/19-18.07.2024	CHF	5'600'000		5'600'000			
3.500	RCI BANQUE SA 3.5%/23-10.05.2028	CHF		2'000'000		2'000'000	2'111'000.00	0.03
1.513	REGIE AUTONOME TRANS 1.5125%/24-06.03.2036	CHF		2'200'000		2'200'000	2'216'852.00	0.03
2.625	SCNF RESEAU 2.625%/11-10.03.2031	CHF	2'300'000			2'300'000	2'481'700.00	0.03
3.250	SCNF RESEAU 3.25%/06-30.06.2032	CHF	5'335'000		1'000'000	4'335'000	4'939'732.50	0.06
2.000	SNCF RESEAU 2%/10-12.11.2026	CHF	3'970'000	500'000	1'500'000	2'970'000	3'020'490.00	0.04
2.625	SNCF RESEAU 2.625%/11-11.03.2037	CHF	2'250'000			2'250'000	2'534'625.00	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.333 SOCIETE GENERALE 0.3325%/21-29.11.2028	CHF	3'110'000	350'000		3'460'000	3'219'530.00	0.04
0.375 SOCIETE GENERALE 0.375%/21-26.07.2028	CHF	3'600'000		600'000	3'000'000	2'793'000.00	0.04
0.700 SOCIETE GENERALE 0.7%/18-26.02.2025	CHF	2'000'000			2'000'000	1'977'600.00	0.02
0.875 SOCIETE GENERALE 0.875%/19-28.02.2024	CHF	3'800'000		3'800'000			
2.278 SOCIETE GENERALE 2.2775%/23-27.02.2026	CHF	2'000'000			2'000'000	2'022'000.00	0.03
2.618 SOCIETE GENERALE 2.6175%/23-27.02.2030	CHF	2'000'000	2'000'000		4'000'000	4'136'000.00	0.05
0.250 SOCIETE GENERALE LTD 0.25%/20-25.02.2027	CHF	2'800'000			2'800'000	2'667'000.00	0.03
0.250 SOCIETE GENERALE SA 0.25%/19-08.10.2026	CHF	2'200'000			2'200'000	2'109'800.00	0.03
0.745 SOCIETE GENERALE SA 0.745%/22-26.01.2029	CHF		1'600'000		1'600'000	1'492'800.00	0.02
2.625 SOCIETE GENERALE SA 2.625%/22-14.10.2026	CHF	2'100'000			2'100'000	2'144'100.00	0.03
2.683 SOCIETE GENERALE SA 2.6825%/23-19.10.2029	CHF		3'350'000		3'350'000	3'478'975.00	0.04
1.583 SOCIETE NATIONALE SNCF S 1.5825%/24-07.02.2039	CHF		1'810'000		1'810'000	1'840'770.00	0.02
0.227 SOCIETE NATIONALE SNCF SA 0.2275%/20-18.06.2030	CHF	6'230'000		1'650'000	4'580'000	4'257'110.00	0.05
1.985 SOCIETE NATIONALE SNCF SA 1.985%/23-28.06.2033	CHF		4'500'000		4'500'000	4'718'250.00	0.06
0.288 TOTAL CAPITAL INTERNATIONAL 0.288%/18-13.07.2026	CHF	3'430'000			3'430'000	3'345'965.00	0.04
0.500 TOTAL CAPITAL INTERNATIONAL 0.5%/15-01.06.2027	CHF	3'670'000	100'000		3'770'000	3'671'980.00	0.05
0.166 TOTAL CAPITAL INTERNATIONAL SA 0.166%/19-21.12.2029	CHF	3'700'000	1'500'000	2'120'000	3'080'000	2'859'780.00	0.04
1.000 TOTAL CAPITAL INTERNATIONAL SA 1%/14-29.08.2024	CHF	14'040'000		14'040'000			
						<b>279'147'037.50</b>	<b>3.52</b>
<b>Germany</b>							
0.250 BERLIN HYP AG 0.25%/20-11.09.2028	CHF	3'200'000			3'200'000	2'974'400.00	0.04
0.250 BERLIN HYP AG 0.25%/21-04.10.2029	CHF	3'600'000			3'600'000	3'288'600.00	0.04
0.250 BERLIN HYP AG 0.25%/21-10.03.2031	CHF	2'795'000	500'000	1'200'000	2'095'000	1'862'455.00	0.02
0.968 BERLIN HYP AG 0.9675%/22-04.08.2026	CHF	3'100'000	500'000		3'600'000	3'555'000.00	0.04
2.125 BERLIN HYP AG 2.125%/23-27.02.2026	CHF	2'000'000			2'000'000	2'016'000.00	0.03
2.250 BERLIN HYP AG 2.25%/23-08.11.2027	CHF		1'500'000		1'500'000	1'525'500.00	0.02
1.100 COMMERZBANK AG 1.1%/18-11.07.2025	CHF	2'260'000			2'260'000	2'230'846.00	0.03
3.263 COMMERZBANK AG 3.2625%/23-03.02.2027	CHF	2'000'000	1'000'000		3'000'000	3'057'000.00	0.04
3.375 COMMERZBANK AG 3.375%/22-29.09.2026	CHF		2'000'000		2'000'000	2'058'000.00	0.03
3.800 COMMERZBANK AG 3.8%/23-03.05.2028	CHF		1'800'000		1'800'000	1'876'500.00	0.02
0.100 DEUTSCHE BAHN FIN GMBH 0.1%/21-28.01.2036	CHF	6'860'000			6'860'000	5'858'440.00	0.07
0.200 DEUTSCHE BAHN FIN GMBH 0.2%/21-20.05.2033	CHF	6'700'000	1'000'000	1'500'000	6'200'000	5'555'200.00	0.07
0.500 DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	CHF	6'240'000			6'240'000	6'021'600.00	0.08
0.500 DEUTSCHE BAHN FIN GMBH 0.5%/19-19.06.2034	CHF	2'190'000			2'190'000	1'997'280.00	0.03
0.100 DEUTSCHE BAHN FINANCE GMBH 0.1%/15-01.12.2025	CHF	1'110'000			1'110'000	1'085'580.00	0.01
0.100 DEUTSCHE BAHN FINANCE GMBH 0.1%/19-19.06.2029	CHF	6'880'000	260'000	2'220'000	4'920'000	4'619'880.00	0.06
0.250 DEUTSCHE BAHN FINANCE GMBH 0.25%/21-01.01.2500	CHF	6'300'000		1'500'000	4'800'000	4'408'800.00	0.06
0.450 DEUTSCHE BAHN FINANCE GMBH 0.45%/17-08.11.2030	CHF	4'415'000	500'000	1'130'000	3'785'000	3'567'362.50	0.05
1.500 DEUTSCHE BAHN FINANCE GMBH 1.5%/12-21.02.2024	CHF	1'020'000			1'020'000		
1.500 DEUTSCHE BAHN FINANCE GMBH 1.5%/14-26.08.2024	CHF	5'450'000		5'450'000			
1.885 DEUTSCHE BAHN FINANCE GMBH 1.885%/23-13.09.2035	CHF		4'600'000		4'600'000	4'816'200.00	0.06
1.950 DEUTSCHE BAHN FINANCE GMBH 1.95%/22-21.09.2032	CHF	6'100'000		1'500'000	4'600'000	4'807'000.00	0.06
2.285 DEUTSCHE BAHN FINANCE GMBH 2.285%/22-28.11.2042	CHF	2'970'000	500'000	980'000	2'490'000	2'817'435.00	0.04
0.315 DEUTSCHE BANK AG 0.315%/21-14.09.2027	CHF	4'200'000		1'200'000	3'000'000	2'833'500.00	0.04
0.800 DEUTSCHE BANK AG 0.8%/20-07.02.2025	CHF	4'200'000		800'000	3'400'000	3'367'700.00	0.04
2.245 DEUTSCHE BANK AG 2.245%/24-25.01.2030	CHF		2'400'000		2'400'000	2'430'000.00	0.03
3.645 DEUTSCHE BANK AG 3.645%/23-27.01.2029	CHF	4'000'000			4'000'000	4'118'000.00	0.05
0.435 DEUTSCHE TELEKOM AG 0.435%/20-06.02.2032	CHF	4'950'000			4'950'000	4'529'250.00	0.06
3.845 DZ BANK AG (subordinated) 3.845%/22-17.08.2032	CHF	3'000'000	1'000'000		4'000'000	4'108'000.00	0.05
2.625 DZ BANK AG 2.625%/23-27.08.2029	CHF	2'600'000			2'600'000	2'654'600.00	0.03
2.833 DZ BANK AG 2.8325%/23-16.05.2029	CHF		1'600'000		1'600'000	1'648'800.00	0.02
2.203 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 2.2025%/23-18.09.2028	CHF		1'550'000		1'550'000	1'572'475.00	0.02
3.610 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 3.61%/23-16.10.2028	CHF		1'500'000		1'500'000	1'527'750.00	0.02
1.860 E.ON SE 1.86%/22-05.12.2025	CHF	2'500'000			2'500'000	2'507'500.00	0.03
2.503 E.ON SE 2.5025%/22-05.12.2029	CHF	2'500'000			2'500'000	2'620'000.00	0.03
3.125 EUROHYPO 3.125%/06-14.07.2025	CHF	4'700'000			4'700'000	4'792'590.00	0.06
2.960 FRESENIUS SE & CO. KGAA 2.96%/23-18.10.2028	CHF		3'000'000		3'000'000	3'127'500.00	0.04
2.500 KFW 2.5%/05-25.08.2025	CHF	19'285'000		2'000'000	17'285'000	17'590'944.50	0.22
2.750 KFW 2.75%/07-16.02.2037	CHF	3'585'000			3'585'000	4'156'807.50	0.05
2.390 LANDESBANK BADEN-WUERTEMBERG 2.39%/24-08.02.2029	CHF		1'500'000		1'500'000	1'509'750.00	0.02
2.603 LANDESBANK BADEN-WUERTEMBERG 2.6025%/23-04.10.2028	CHF	2'000'000			2'000'000	2'034'000.00	0.03
4.243 LANDESBANK HESSEN-THUERINGEN GIROZENTRALE (subordinated) 4.2425%/23-25.07.2033	CHF		1'800'000		1'800'000	1'882'800.00	0.02
1.350 L-BANK BW FOERDERBANK 1.35%/22-30.09.2027	CHF	2'000'000	400'000		2'400'000	2'413'200.00	0.03
0.010 MUENCHENER HYPOTHEKENBANK EG 0.01%/21-10.11.2026	CHF	7'000'000		1'500'000	5'500'000	5'291'000.00	0.07
0.050 MUENCHENER HYPOTHEKENBANK EG 0.05%/21-13.08.2036	CHF	1'960'000			1'960'000	1'628'760.00	0.02
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/19-18.11.2027	CHF	1'700'000		900'000	800'000	752'000.00	0.01
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/21-05.10.2029	CHF	3'200'000	450'000	1'500'000	2'150'000	1'988'750.00	0.03
0.200 MUENCHENER HYPOTHEKENBANK EG 0.2%/21-27.10.2031	CHF	2'460'000			2'460'000	2'222'610.00	0.03

## 494 CSIF (CH) Bond Switzerland AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250	MUENCHENER HYPOTHEKENBANK EG 0.25%/20-18.09.2028	CHF	5'100'000	500'000		5'600'000	0.07
0.375	MUENCHENER HYPOTHEKENBANK EG 0.375%/22-07.04.2026	CHF	3'100'000		600'000	2'500'000	0.03
0.400	MUENCHENER HYPOTHEKENBANK EG 0.4%/22-25.02.2026	CHF	1'000'000	1'000'000		2'000'000	0.02
1.250	MUENCHENER HYPOTHEKENBANK EG 1.25%/22-30.06.2027	CHF	2'000'000			2'000'000	0.03
1.750	MUENCHENER HYPOTHEKENBANK EG 1.75%/23-23.06.2028	CHF		1'550'000		1'550'000	0.02
2.500	MUENCHENER HYPOTHEKENBANK EG 2.5%/24-20.02.2030	CHF	2'000'000			2'000'000	0.03
4.253	MUENCHENER HYPOTHEKENBNK (subordinated) 4.2525%/23-07.06.2033	CHF		1'500'000		1'500'000	0.02
0.100	MUENCHENER HYPOTHEKENBNK 0.1%/18-31.10.2024	CHF	1'025'000		1'025'000		
0.200	MUENCHENER HYPOTHEKENBNK 0.2%/21-03.03.2031	CHF	2'700'000			2'700'000	0.03
0.250	MUENCHENER HYPOTHEKENBNK 0.25%/19-26.02.2029	CHF	2'000'000			2'000'000	0.02
0.250	MUENCHENER HYPOTHEKENBNK 0.25%/21-29.03.2041	CHF	2'600'000			2'600'000	0.03
0.250	MUENCHENER HYPOTHEKENBNK 0.25%/21-30.03.2027	CHF	2'000'000		1'200'000	800'000	0.01
0.300	MUENCHENER HYPOTHEKENBNK 0.3%/17-20.12.2024	CHF	3'310'000		3'310'000		
0.550	MUENCHENER HYPOTHEKENBNK 0.55%/17-22.11.2032	CHF	2'435'000			2'435'000	0.03
1.875	MUENCHENER HYPOTHEKENBNK 1.875%/23-07.05.2030	CHF	2'700'000			2'700'000	0.03
0.001	MUENCHENER HYPOTHEKENBNK EG 0.001%/19-19.02.2024	CHF	5'280'000		5'280'000		
0.100	MUENCHENER HYPOTHEKENBNK EG 0.1%/20-17.12.2025	CHF	4'200'000		1'600'000	2'600'000	0.03
0.200	MUENCHENER HYPOTHEKENBNK EG 0.2%/19-18.06.2031	CHF	5'890'000		1'500'000	4'390'000	0.05
0.250	MUENCHENER HYPOTHEKENBNK EG 0.25%/19-10.05.2030	CHF	3'590'000			3'590'000	0.04
0.500	MUENCHENER HYPOTHEKENBNK EG 0.5%/18-14.06.2028	CHF	8'480'000		2'100'000	6'380'000	0.08
0.550	MUENCHENER HYPOTHEKENBNK EG 0.55%/19-15.03.2034	CHF	2'500'000		300'000	2'200'000	0.03
0.875	NORTH RHINE-WESTPHALIA 0.875%/14-29.07.2024	CHF	3'495'000		3'495'000		
1.628	NRW.BANK 1.6275%/23-27.07.2028	CHF		2'300'000		2'300'000	0.03
2.565	VONOVIA SE 2.565%/24-14.02.2029	CHF		2'250'000		2'250'000	0.03
						<b>204'783'970.50</b>	<b>2.58</b>
<b>Guernsey</b>							
2.375	BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.375%/23-06.09.2027	CHF		2'400'000		2'400'000	0.03
2.500	BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.5%/23-06.09.2030	CHF		2'900'000		2'900'000	0.04
						<b>5'435'050.00</b>	<b>0.07</b>
<b>Honduras</b>							
2.138	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 2.1375%/22-13.12.2027	CHF		2'000'000		2'000'000	0.03
						<b>2'015'000.00</b>	<b>0.03</b>
<b>Ireland</b>							
2.215	GLENCORE CAP FIN DAC 2.215%/24-18.01.2030	CHF		1'500'000		1'500'000	0.02
0.500	GLENCORE CAPITAL FINANCE DAC 0.5%/21-07.09.2028	CHF	1'410'000			1'410'000	0.02
1.000	GLENCORE CAPITAL FINANCE DAC 1%/20-30.03.2027	CHF	3'480'000			3'480'000	0.04
0.250	INTESA SANPAOLO BANK IRELAND PLC 0.25%/19-30.09.2024	CHF	4'600'000		4'600'000		
						<b>6'223'365.00</b>	<b>0.08</b>
<b>Ivory Coast</b>							
1.603	AFRICAN DEVELOPMENT BANK ADB 1.6025%/23-05.07.2028	CHF		1'600'000		1'600'000	0.02
						<b>1'628'800.00</b>	<b>0.02</b>
<b>Jersey</b>							
0.350	GLENCORE FINANCE (EUROPE) LIMITED 0.35%/19-10.09.2025	CHF	6'105'000	1'500'000	2'600'000	5'005'000	0.06
1.250	GLENCORE FINANCE EUROPE 1.25%/18-09.10.2024	CHF	3'300'000		1'500'000	1'800'000	0.02
0.450	HEATHROW FUNDING LIMITED 0.45%/19-15.10.2026	CHF	3'600'000			3'600'000	0.04
0.500	HEATHROW FUNDING LIMITED 0.5%/16-17.05.2026	CHF	9'565'000		9'565'000		
1.800	HEATHROW FUNDING LIMITED 1.8%/22-27.05.2029	CHF	2'510'000			2'510'000	0.03
						<b>12'682'300.00</b>	<b>0.16</b>
<b>Liechtenstein</b>							
1.743	HILTI AG (LIECHTENSTEIN) 1.7425%/23-10.11.2026	CHF		1'500'000		1'500'000	0.02
1.923	HILTI AG (LIECHTENSTEIN) 1.9225%/23-10.11.2031	CHF		2'130'000		2'130'000	0.03
0.050	HILTI AG 0.05%/20-02.07.2025	CHF	2'600'000		1'050'000	1'550'000	0.02
0.200	HILTI AG T. -2024- 0.2%/17-08.11.2024	CHF	900'000		900'000		
0.400	HILTI AG T. -2027- 0.4%/17-08.11.2027	CHF	2'620'000			2'620'000	0.03
0.375	LGT BANK 0.375%/19-15.11.2029	CHF	3'200'000			3'200'000	0.04
0.450	LGT BANK 0.45%/21-29.07.2031	CHF	3'400'000		1'200'000	2'200'000	0.02
0.625	LGT BANK 0.625%/15-25.11.2025	CHF	5'100'000			5'100'000	0.06
2.500	LGT BANK AG 2.5%/23-28.02.2033	CHF	4'500'000	650'000	500'000	4'650'000	0.06
0.200	LGT BANK LTD 0.2%/16-12.10.2026	CHF	7'040'000		600'000	6'440'000	0.08
0.200	LGT BANK LTD 0.2%/20-04.11.2030	CHF	3'030'000	1'000'000		4'030'000	0.05
0.500	LGT BANK LTD 0.5%/17-12.05.2027	CHF	3'445'000			3'445'000	0.04
0.375	LGT BANK LTD. 0.375%/19-05.07.2028	CHF	3'400'000		2'000'000	1'400'000	0.02
2.000	LGT BANK LTD. 2%/24-15.02.2034	CHF		3'600'000		3'600'000	0.05
2.750	LGT BANK LTD. 2.75%/22-29.09.2032	CHF	3'400'000		980'000	2'420'000	0.03
-	LIECHTENSTEIN LANDESBANK 0%/19-27.09.2029	CHF	1'795'000			1'795'000	0.02
0.125	LIECHTENSTEIN LANDESBANK 0.125%/19-28.05.2026	CHF	2'780'000			2'780'000	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.300 LIECHTENSTEIN LANDESBANK 0.3%/20-24.09.2030	CHF	2'585'000		1'190'000	1'395'000	1'260'382.50	0.02
2.500 LIECHTENSTEINISCHE LANDESBANK AG 2.5%/23-22.11.2030	CHF		2'400'000		2'400'000	2'449'200.00	0.03
0.875 VP BANK 0.875%/15-07.10.2024	CHF	1'900'000		1'900'000			
0.600 VP BANK AG 0.6%/19-29.11.2029	CHF	2'800'000			2'800'000	2'591'400.00	0.03
						<b>53'940'517.50</b>	<b>0.68</b>
<b>Luxembourg</b>							
0.732 AROUNDTOWN SA 0.732%/18-30.01.2025	CHF	5'200'000		1'150'000	4'050'000	3'923'235.00	0.05
1.720 AROUNDTOWN SA 1.72%/19-05.03.2026	CHF	1'030'000			1'030'000	974'380.00	0.01
1.000 BANQUE INTERNATIONALE LUX 1%/19-10.07.2025	CHF	1'790'000			1'790'000	1'758'317.00	0.02
1.625 BEI 1.625%/12-02.04.2026	CHF	6'910'000	1'000'000	3'000'000	4'910'000	4'951'735.00	0.06
0.500 DH SWITZERLAND FINANCE 0.5%/15-08.12.2023	CHF		2'000'000	2'000'000			
1.125 DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	CHF	3'615'000			3'615'000	3'564'390.00	0.04
1.375 EIB 1.375%/13-21.02.2028	CHF	4'740'000		1'000'000	3'740'000	3'773'660.00	0.05
1.500 EIB 1.5%/12-02.08.2024	CHF	8'010'000		8'010'000			
1.750 EIB 1.75%/13-28.06.2033	CHF	3'200'000		1'000'000	2'200'000	2'290'200.00	0.03
2.625 EIB 2.625%/10-11.02.2025	CHF	1'930'000	2'500'000		4'430'000	4'480'945.00	0.06
3.125 EIB 3.125%/06-30.06.2036	CHF	8'720'000	400'000		9'120'000	11'080'800.00	0.14
3.375 EIB 3.375%/07-15.10.2027	CHF	5'010'000		1'500'000	3'510'000	3'782'025.00	0.05
1.625 EUROPEAN INVESTMENT BANK 1.625%/14-04.02.2025	CHF	8'390'000		3'500'000	4'890'000	4'901'247.00	0.06
0.570 GRAND CITY PROPERTIES SA 0.57%/19-24.06.2024	CHF	2'000'000			2'000'000	1'977'800.00	0.02
0.956 GRAND CITY PROPERTIES SA 0.956%/18-01.09.2026	CHF	1'180'000			1'180'000	1'121'590.00	0.01
						<b>48'580'324.00</b>	<b>0.61</b>
<b>Mexico</b>							
0.450 BANCO MERCANTIL DE NORTE 0.45%/19-18.12.2023	CHF	1'405'000		1'405'000			
0.500 BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH 0.5%/20-06.12.2024	CHF	3'490'000		3'490'000			
						<b>0.00</b>	<b>0.00</b>
<b>Netherlands</b>							
0.300 ABN AMRO BANK 0.3%/16-18.12.2024	CHF	3'250'000		3'250'000			
3.375 ABN AMRO BANK 3.375%/06-15.08.2031	CHF	4'603'000			4'603'000	5'178'375.00	0.07
2.505 ABN AMRO BANK NV 2.505%/23-26.06.2028	CHF		3'600'000		3'600'000	3'695'400.00	0.05
2.625 ABN AMRO BANK NV 2.625%/23-02.03.2028	CHF	5'200'000			5'200'000	5'298'800.00	0.07
2.470 ACHMEA BANK N.V. 2.47%/23-16.10.2026	CHF		1'000'000		1'000'000	1'016'000.00	0.01
2.748 ACHMEA BANK N.V. 2.7475%/23-16.10.2030	CHF		1'600'000		1'600'000	1'645'600.00	0.02
0.500 ACHMEA BANK NV 0.5%/17-03.10.2025	CHF	2'150'000			2'150'000	2'110'225.00	0.03
2.125 BANK NEDERLANDSE GEMEENTEN 2.125%/10-09.11.2029	CHF	600'000			600'000	625'800.00	0.01
0.300 BMW INTL INVESTMENT BV 0.3%/19-05.09.2024	CHF	6'300'000		6'300'000			
0.750 BMW INTL INVESTMENT BV 0.75%/19-03.09.2027	CHF	4'000'000			4'000'000	3'916'000.00	0.05
2.500 BNG 2.5%/05-21.07.2025	CHF	10'315'000	1'500'000		11'815'000	11'993'406.50	0.15
3.250 BNG BANK 3.25%/07-29.06.2037	CHF	1'615'000			1'615'000	1'987'257.50	0.03
1.250 BNG BANK N.V. 1.25%/14-30.04.2024	CHF	8'255'000		8'255'000			
1.688 BNG BANK N.V. 1.6875%/23-19.05.2030	CHF		3'600'000		3'600'000	3'691'800.00	0.05
1.238 BNG BANK NV 1.2375%/24-20.02.2029	CHF	2'000'000			2'000'000	2'000'000.00	0.03
1.793 BNG BANK NV 1.7925%/23-24.04.2028	CHF	3'125'000			3'125'000	3'189'062.50	0.04
0.250 COOPERATIEVE RABOBANK UA 0.25%/19-25.11.2027	CHF	3'400'000	400'000	1'200'000	2'600'000	2'458'300.00	0.03
1.363 COOPERATIEVE RABOBANK UA 1.3625%/22-28.04.2028	CHF	3'200'000		1'000'000	2'200'000	2'142'800.00	0.03
2.488 COOPERATIEVE RABOBANK UA 2.4875%/23-25.01.2029	CHF	2'600'000			2'600'000	2'654'600.00	0.03
3.125 COOPERATIEVE RABOBANK UA 3.125%/06-15.09.2026	CHF	8'040'000	1'000'000		9'040'000	9'383'520.00	0.12
0.850 DAIMLER INTERNATIONAL FINANCE BV 0.85%/18-14.11.2025	CHF	3'820'000	300'000	500'000	3'620'000	3'580'180.00	0.05
1.700 DIGITAL INTREPID HOLDING 1.7%/22-30.03.2027	CHF	3'200'000		2'100'000	1'100'000	1'084'050.00	0.01
0.200 DIGITAL INTREPID HOLDING B.V. 0.2%/21-15.12.2026	CHF	4'930'000	700'000		5'630'000	5'354'130.00	0.07
0.550 DIGITAL INTREPID HOLDING B.V. 0.55%/21-16.04.2029	CHF	4'870'000			4'870'000	4'451'180.00	0.06
0.875 EBN 0.875%/14-22.09.2026	CHF	4'100'000		1'000'000	3'100'000	3'056'600.00	0.04
1.125 EBN 1.125%/12-04.07.2024	CHF	530'000		530'000			
2.250 ENBW INTL FINANCE BV 2.25%/23-15.06.2026	CHF		2'400'000		2'400'000	2'432'400.00	0.03
2.625 ENBW INTL FINANCE BV 2.625%/23-15.06.2029	CHF		3'850'000		3'850'000	3'980'900.00	0.05
0.550 ENEL FINANCE INTERNATIONAL 0.55%/17-03.09.2024	CHF	6'150'000		6'150'000			
4.000 ENEL FINANCE INTERNATIONAL 4%/12-26.10.2027	CHF	1'195'000			1'195'000	1'291'795.00	0.02
0.235 NEDER WATERSCHAPS BANK 0.235%/22-14.04.2027	CHF	3'100'000		400'000	2'700'000	2'613'600.00	0.03
0.625 NEDER WATERSCHAPS BANK 0.625%/17-21.08.2037	CHF	3'200'000			3'200'000	2'916'800.00	0.04
1.250 NEDERLANDSE WATERSCHAPS BANK 1.25%/12-09.08.2024	CHF	2'000'000		2'000'000			
1.375 NEDERLANDSE WATERSCHAPS BANK 1.375%/12-13.09.2027	CHF	4'010'000		600'000	3'410'000	3'421'935.00	0.04
3.250 NEDERLANDSE WATERSCHAPS BANK 3.25%/06-07.08.2029	CHF	2'175'000			2'175'000	2'395'762.50	0.03
0.002 NEDERLANDSE WATERSCHAPS BANK N.V. 0.002%/21-04.03.2041	CHF	5'000'000		3'000'000	2'000'000	1'595'000.00	0.02
0.875 SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2028	CHF	8'575'000	350'000	600'000	8'325'000	8'129'362.50	0.10
2.010 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.01%/23-26.10.2026	CHF		4'400'000		4'400'000	4'448'400.00	0.06
2.120 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.12%/23-26.10.2029	CHF		2'300'000		2'300'000	2'366'700.00	0.03
2.130 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.13%/23-15.06.2027	CHF		7'000'000		7'000'000	7'119'000.00	0.09
2.208 VOLKSWAGEN FINANCIAL SERVICES NV 2.2075%/24-12.02.2027	CHF	4'540'000			4'540'000	4'580'860.00	0.06
2.493 VOLKSWAGEN FINANCIAL SERVICES NV 2.4925%/24-12.02.2030	CHF		4'530'000		4'530'000	4'640'985.00	0.06

## 496 CSIF (CH) Bond Switzerland AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.100 WURTH FINANCE INTERNATIONAL BV 2.1%/22-16.11.2026	CHF	5'000'000			5'000'000	5'072'500.00	0.06
						<b>137'519'086.50</b>	<b>1.74</b>
<b>New Zealand</b>							
0.250 ANZ NEW ZEALAND (INTL) LIMITED 0.25%/17-22.09.2025	CHF	3'730'000			3'730'000	3'657'265.00	0.05
0.350 ANZ NEW ZEALAND (INTL) LIMITED 0.35%/18-22.10.2024	CHF	4'120'000		4'120'000			
2.503 ASB BANK LTD 2.5025%/23-20.12.2028	CHF	3'800'000			3'800'000	3'925'400.00	0.05
0.200 ASB FINANCE 0.2%/17-02.08.2024	CHF	3'620'000		3'620'000			
0.118 ASB FINANCE LTD 0.1175%/21-29.06.2028	CHF	2'870'000		1'130'000	1'740'000	1'619'070.00	0.02
0.450 ASB FINANCE LTD 0.45%/19-30.01.2025	CHF	3'400'000		1'000'000	2'400'000	2'374'800.00	0.03
1.125 AUCKLAND COUNCIL 1.125%/13-07.02.2024	CHF	3'915'000		3'915'000			
1.500 AUCKLAND COUNCIL 1.5%/14-28.11.2025	CHF	600'000			600'000	600'900.00	0.01
1.560 AUCKLAND COUNCIL 1.56%/23-30.11.2029	CHF		2'600'000		2'600'000	2'623'400.00	0.03
1.660 AUCKLAND COUNCIL 1.66%/22-18.10.2027	CHF	2'100'000			2'100'000	2'117'850.00	0.03
2.005 AUCKLAND COUNCIL 2.005%/22-18.10.2032	CHF	2'100'000			2'100'000	2'184'000.00	0.03
0.363 BANK OF NEW ZEALAND 0.3625%/21-14.12.2029	CHF	4'200'000	300'000	1'000'000	3'500'000	3'225'250.00	0.04
0.111 BNZ INTERNATIONAL FUNDING LTD 0.111%/20-24.07.2028	CHF	5'685'000		1'000'000	4'685'000	4'368'762.50	0.06
0.020 TRANSPOWER NEW ZEALAND LIMITED 0.02%/19-16.12.2027	CHF	1'100'000			1'100'000	1'044'450.00	0.01
0.038 TRANSPOWER NEW ZEALAND LIMITED 0.038%/21-16.03.2029	CHF	4'530'000	800'000	3'250'000	2'080'000	1'936'480.00	0.02
0.375 WESTPAC BANKING 0.375%/16-05.02.2024	CHF	6'720'000		6'720'000			
						<b>29'677'627.50</b>	<b>0.37</b>
<b>Norway</b>							
0.050 DNB BANK ASA 0.05%/19-13.03.2024	CHF	4'880'000		4'880'000			
1.168 DNB BANK ASA 1.1675%/22-03.06.2027	CHF	4'010'000	500'000	1'500'000	3'010'000	2'961'840.00	0.04
2.685 DNB BANK ASA 2.685%/23-15.06.2028	CHF		1'600'000		1'600'000	1'624'000.00	0.02
0.545 KOMMUNALBANKEN A/S 0.545%/22-28.04.2028	CHF	3'700'000			3'700'000	3'585'300.00	0.05
1.275 KOMMUNALBANKEN A/S 1.275%/22-22.12.2027	CHF	4'000'000			4'000'000	4'000'000.00	0.05
0.508 SPAREBANK 1 BOLIGKREDITT 0.5075%/22-06.04.2027	CHF	4'200'000		1'000'000	3'200'000	3'104'000.00	0.04
1.868 SPAREBANK 1 BOLIGKREDITT 1.8675%/23-23.10.2028	CHF		2'500'000		2'500'000	2'542'500.00	0.03
0.125 SPAREBANK 1 NORD NORGE 0.125%/19-11.12.2025	CHF	2'500'000		1'240'000	1'260'000	1'227'240.00	0.02
2.700 SPAREBANK 1 NORD NORGE 2.7%/23-20.03.2029	CHF		1'600'000		1'600'000	1'635'200.00	0.02
0.125 SPAREBANK 1 NORD-NORGE 0.125%/21-15.09.2028	CHF	2'400'000	1'000'000	600'000	2'800'000	2'581'600.00	0.03
1.500 SPAREBANK 1 SMN 1.5%/22-15.06.2027	CHF	3'100'000			3'100'000	3'079'850.00	0.04
						<b>26'341'530.00</b>	<b>0.33</b>
<b>Panama</b>							
2.553 CORPORACION ANDINA DE FOMENTO 2.5525%/23-25.10.2029	CHF		1'550'000		1'550'000	1'592'625.00	0.02
						<b>1'592'625.00</b>	<b>0.02</b>
<b>Philippines</b>							
2.750 ASIAN DEVELOPMENT BANK 2.75%/10-12.02.2030	CHF	2'620'000			2'620'000	2'851'870.00	0.04
1.553 ASIAN DEVELOPMENT BANK ADB 1.5525%/23-03.08.2033	CHF		2'300'000		2'300'000	2'369'000.00	0.03
						<b>5'220'870.00</b>	<b>0.07</b>
<b>Poland</b>							
1.018 MBANK S.A. 1.0183%/19-04.10.2024	CHF	3'000'000		1'400'000	1'600'000	1'575'840.00	0.02
						<b>1'575'840.00</b>	<b>0.02</b>
<b>Singapore</b>							
1.515 DBS BANK LTD 1.515%/22-12.12.2025	CHF	4'000'000			4'000'000	3'994'000.00	0.05
						<b>3'994'000.00</b>	<b>0.05</b>
<b>South Korea</b>							
0.170 EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	CHF	3'160'000			3'160'000	3'099'012.00	0.04
0.633 GS CALTEX CORP 0.633%/18-31.01.2024	CHF	2'350'000		2'350'000			
0.260 HYUNDAI CAPITAL SERVICES INC 0.26%/20-11.02.2025	CHF	3'790'000	1'700'000		5'490'000	5'414'238.00	0.07
0.733 HYUNDAI CAPITAL SERVICES INC 0.7325%/19-26.02.2024	CHF	5'160'000		5'160'000			
1.878 HYUNDAI CAPITAL SERVICES INC 1.878%/22-14.06.2027	CHF	2'000'000			2'000'000	2'003'000.00	0.03
2.748 HYUNDAI CAPITAL SERVICES INC 2.7475%/23-11.05.2026	CHF		2'000'000		2'000'000	2'044'000.00	0.03
3.033 HYUNDAI CAPITAL SERVICES INC 3.0325%/23-01.02.2028	CHF		1'500'000		1'500'000	1'563'000.00	0.02
0.022 INDUSTRIAL BANK OF KOREA 0.0219%/19-16.07.2025	CHF	4'450'000	1'300'000	2'150'000	3'600'000	3'515'400.00	0.04
0.250 KOREA EXPRESSWAY CORPORATION 0.25%/17-07.06.2024	CHF	3'150'000		3'150'000			
1.778 KOREA HOUSING FINANCE CORP 1.778%/24-01.02.2027	CHF		3'000'000		3'000'000	3'012'000.00	0.04
1.845 KOREA HOUSING FINANCE CORP 1.845%/24-01.02.2030	CHF		2'300'000		2'300'000	2'327'600.00	0.03
1.893 KOREA HOUSING FINANCE CORP 1.8925%/23-10.02.2028	CHF	2'000'000			2'000'000	2'016'000.00	0.03
2.155 KOREA HOUSING FINANCE CORP 2.155%/22-14.10.2025	CHF	2'700'000			2'700'000	2'720'250.00	0.03
2.465 KOREA HOUSING FINANCE CORP 2.465%/22-14.10.2027	CHF	3'100'000	500'000	980'000	2'620'000	2'692'050.00	0.03
- KOREA HYDRO & NUCLEAR POWER CO LTD 0%/19-19.07.2024	CHF	1'410'000		1'410'000			
0.050 KOREA HYDRO & NUCLEAR POWER CO LTD 0.05%/19-19.07.2027	CHF	3'000'000		1'910'000	1'090'000	1'027'870.00	0.01
0.193 KOREA LAND AND HOUSING CORPORATION 0.1925%/20-15.06.2025	CHF	3'790'000			3'790'000	3'720'264.00	0.05
1.823 KOREA LAND AND HOUSING CORPORATION 1.8225%/24-13.02.2026	CHF		2'000'000		2'000'000	2'004'000.00	0.03
- KOREA NATIONAL OIL CORP 0%/19-04.10.2024	CHF	5'300'000		5'300'000			
0.263 KOREA NATIONAL OIL CORP 0.2625%/20-30.07.2027	CHF	5'100'000		2'590'000	2'510'000	2'398'305.00	0.03
0.875 KOREA NATIONAL OIL CORP 0.875%/20-21.04.2025	CHF	3'430'000			3'430'000	3'395'014.00	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.150 KOREA NATIONAL OIL CORP 2.15%/22-19.12.2024	CHF	2'000'000		2'000'000			
- KOREA RAILROAD CORP 0%/19-19.11.2024	CHF	3'400'000		3'400'000			
2.028 KOREA RAILROAD CORP 2.0275%/23-14.11.2025	CHF		4'000'000		4'000'000	4'026'000.00	0.05
- KOREA RAILROAD CORPORATION 0%/19-13.06.2025	CHF	2'525'000			2'525'000	2'469'702.50	0.03
0.125 KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	CHF	2'200'000		2'200'000			
- THE EXPORT IMPORT BANK OF KOREA 0%/19-27.05.2025	CHF	1'390'000			1'390'000	1'362'756.00	0.02
0.383 THE EXPORT IMPORT BANK OF KOREA 0.3825%/18-11.07.2024	CHF	5'000'000		5'000'000			
2.018 THE EXPORT IMPORT BANK OF KOREA 2.0175%/23-14.11.2028	CHF		2'900'000		2'900'000	2'956'550.00	0.04
0.170 THE KOREA DEVELOPMENT BANK 0.17%/21-22.07.2031	CHF	2'100'000			2'100'000	1'876'350.00	0.02
0.445 THE KOREA DEVELOPMENT BANK 0.445%/20-08.05.2025	CHF	6'200'000			6'200'000	6'108'860.00	0.08
0.940 THE KOREA DEVELOPMENT BANK 0.94%/22-28.04.2027	CHF	4'110'000			4'110'000	4'033'965.00	0.05
2.223 THE KOREA DEVELOPMENT BANK 2.2225%/23-24.07.2026	CHF		2'900'000		2'900'000	2'944'950.00	0.04
						<b>68'731'136.50</b>	<b>0.87</b>
<b>Spain</b>							
0.125 BANCO BILBAO VIZCAYA ARGENTARIA 0.125%/20-27.08.2026	CHF	3'600'000		1'200'000	2'400'000	2'301'600.00	0.03
2.408 BANCO BILBAO VIZCAYA ARGENTARIA SA 2.4075%/22-28.11.2025	CHF	3'700'000			3'700'000	3'746'250.00	0.05
2.770 BANCO BILBAO VIZCAYA ARGENTARIA SA 2.77%/22-28.11.2028	CHF	3'600'000			3'600'000	3'760'200.00	0.05
0.200 BANCO SANTANDER SA 0.2%/19-19.11.2027	CHF	4'150'000			4'150'000	3'917'600.00	0.05
0.310 BANCO SANTANDER SA 0.31%/21-09.06.2028	CHF	7'500'000		1'000'000	6'500'000	6'126'250.00	0.08
1.000 BANCO SANTANDER SA 1%/18-10.12.2024	CHF	2'710'000		2'710'000			
1.125 BANCO SANTANDER SA 1.125%/17-20.07.2027	CHF	3'560'000	700'000		4'260'000	4'191'840.00	0.05
2.240 BANCO SANTANDER SA 2.24%/24-16.02.2032	CHF		5'500'000		5'500'000	5'588'000.00	0.07
2.395 BANCO SANTANDER SA 2.395%/24-16.02.2029	CHF		5'700'000		5'700'000	5'768'400.00	0.07
2.248 BANCO SANTANDER SA S. -176- 2.2475%/23-30.01.2026	CHF	2'000'000			2'000'000	2'021'000.00	0.03
0.477 CAIXABANK S.A. 0.477%/21-01.07.2027	CHF	4'000'000		1'000'000	3'000'000	2'860'500.00	0.04
2.175 CAIXABANK SA 2.175%/24-19.03.2030	CHF		2'200'000		2'200'000	2'208'756.00	0.03
0.775 CELLNEX TELECOM SA 0.775%/20-18.02.2027	CHF	3'150'000		1'070'000	2'080'000	2'011'360.00	0.03
1.118 CELLNEX TELECOM SA 1.1175%/20-17.07.2025	CHF	2'000'000			2'000'000	1'974'000.00	0.02
3.250 INSTITUTO DE CREDITO OFICIAL 3.25%/07-28.06.2024	CHF	5'880'000		5'880'000			
0.150 SANTANDER CONSUMER FINANCE S.A. 0.15%/19-10.12.2024	CHF	4'400'000		4'400'000			
2.933 SANTANDER CONSUMER FINANCE S.A. 2.9325%/23-04.07.2028	CHF		1'900'000		1'900'000	1'977'900.00	0.02
						<b>48'453'656.00</b>	<b>0.61</b>
<b>Supranational</b>							
0.523 AFRICA FINANCE CORPORATION 0.5225%/19-20.12.2023	CHF	640'000	1'000'000	1'640'000			
1.205 AFRICA FINANCE CORPORATION 1.205%/20-30.09.2025	CHF	2'970'000			2'970'000	2'886'840.00	0.04
0.800 ASIAN DEVELOPMENT BANK ADB 0.8%/22-06.07.2027	CHF		2'000'000		2'000'000	1'976'000.00	0.02
0.875 ASIAN DEVELOPMENT BANK ADB 0.875%/22-13.09.2029	CHF	2'050'000		500'000	1'550'000	1'523'650.00	0.02
1.750 ASIAN INFRASTRUCTURE INV 1.75%/23-26.06.2030	CHF		3'150'000		3'150'000	3'233'475.00	0.04
0.350 BLACK SEA TRADE & DEVELOPMENT BANK 0.35%/21-15.03.2027	CHF	2'880'000			2'880'000	2'412'000.00	0.03
0.314 CENTRAL AMERICAN BANK 0.314%/18-05.09.2024	CHF	1'870'000		1'870'000			
0.110 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.11%/21-15.12.2028	CHF	4'000'000		1'000'000	3'000'000	2'763'000.00	0.03
0.170 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.17%/21-29.09.2031	CHF	4'205'000		2'000'000	2'205'000	1'906'222.50	0.02
0.200 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.2%/19-25.03.2024	CHF	4'810'000		4'810'000			
0.405 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.405%/20-25.06.2025	CHF	3'500'000	500'000	1'000'000	3'000'000	2'942'400.00	0.04
1.546 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 1.5462%/22-30.11.2026	CHF	2'000'000			2'000'000	1'986'000.00	0.03
2.428 CORP ANDINA DE FOMENTO 2.4275%/23-15.02.2030	CHF	3'000'000			3'000'000	3'058'500.00	0.04
0.450 CORPORACION ANDINA DE FOMENTO 0.45%/22-24.02.2027	CHF	6'500'000		1'000'000	5'500'000	5'277'250.00	0.07
2.080 CORPORACION ANDINA DE FOMENTO 2.08%/22-31.08.2028	CHF	4'550'000		1'020'000	3'530'000	3'547'650.00	0.04
0.700 CORPORATION ANDINA DE FOMENTO 0.7%/20-04.09.2025	CHF	8'050'000		2'500'000	5'550'000	5'450'100.00	0.07
0.125 EUROFIMA BASEL 0.125%/20-28.04.2027	CHF	4'310'000		1'380'000	2'930'000	2'823'055.00	0.04
- EUROFIMA EUROPEAN COMPANY FOR THE FINANCING OF RAILROAD ROLLING STOCK 0%/21-22.12.2031	CHF	3'750'000			3'750'000	3'382'500.00	0.04
1.213 EUROPEAN BK RECON & DEV 1.2125%/24-04.03.2031	CHF		1'500'000		1'500'000	1'500'870.00	0.02
0.556 FONPLATA 0.556%/21-03.09.2026	CHF	4'150'000		1'500'000	2'650'000	2'514'850.00	0.03
0.578 FONPLATA 0.578%/19-11.03.2024	CHF	1'880'000		1'880'000			
0.795 FONPLATA 0.795%/21-01.12.2028	CHF	3'200'000		1'140'000	2'060'000	1'891'080.00	0.02
0.300 NA DEVELOPMENT BANK 0.3%/18-24.07.2026	CHF	2'860'000			2'860'000	2'782'780.00	0.04
0.200 NORTH AMERICAN DEVELOPMENT BANK 0.2%/20-28.11.2028	CHF	3'100'000			3'100'000	2'924'850.00	0.04
0.550 NORTH AMERICAN DEVELOPMENT BANK 0.55%/20-27.05.2033	CHF	3'510'000		600'000	2'910'000	2'662'650.00	0.03
						<b>59'445'722.50</b>	<b>0.75</b>
<b>Sweden</b>							
0.250 AKADEMISKA HUS 0.25%/15-17.11.2025	CHF	4'200'000			4'200'000	4'109'700.00	0.05
0.300 AKADEMISKA HUS 0.3%/17-08.10.2029	CHF	3'205'000			3'205'000	3'014'302.50	0.04
0.650 AKADEMISKA HUS 0.65%/18-08.02.2044	CHF	3'760'000		1'800'000	1'960'000	1'640'520.00	0.02
1.680 AKADEMISKA HUS 1.68%/22-20.09.2032	CHF	1'700'000			1'700'000	1'722'950.00	0.02
1.993 AKADEMISKA HUS 1.9925%/23-14.03.2033	CHF	4'300'000	500'000		4'800'000	4'984'800.00	0.06

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0.350	AKADEMISKA HUS AB 0.35%/22-24.03.2027	CHF	3'080'000		3'080'000	2'984'520.00	0.04	
0.780	AKADEMISKA HUS AB 0.78%/22-24.05.2028	CHF	3'000'000	1'060'000	1'940'000	1'889'560.00	0.02	
1.843	AKADEMISKA HUS AB 1.8425%/23-15.06.2035	CHF		1'550'000	1'550'000	1'590'300.00	0.02	
0.875	LANDSHYPOTEK 0.875%/14-16.09.2024	CHF	3'390'000		3'390'000			
0.200	LANSFORSKRINGAR HYPOTEK 0.2%/18-17.04.2026	CHF	1'780'000		1'780'000	1'731'940.00	0.02	
1.250	SVENSKA HANDELSBANKEN AB 1.25%/22-24.05.2027	CHF	7'030'000	2'100'000	2'000'000	7'055'135.00	0.09	
2.773	SWEDBANK AB 2.7725%/23-13.06.2028	CHF		2'400'000	2'400'000	2'463'600.00	0.03	
1.023	SWEDISH EXPORT CREDIT 1.0225%/22-21.09.2027	CHF	1'050'000		1'050'000	1'037'925.00	0.01	
1.713	SWEDISH EXPORT CREDIT 1.7125%/23-17.01.2030	CHF	2'600'000		2'600'000	2'648'100.00	0.03	
						<b>36'873'352.50</b>	<b>0.47</b>	
<b>Switzerland</b>								
0.625	AAREKRAFTWERK KLINGNAU AG 0.625%/19-03.08.2029	CHF	1'350'000		1'350'000	1'282'500.00	0.02	
-	AARGAUISCHE KANTONALBANK 0%/19-17.09.2029	CHF	1'700'000		1'700'000	1'567'400.00	0.02	
0.010	AARGAUISCHE KANTONALBANK 0.01%/20-18.02.2030	CHF	4'500'000	300'000	4'200'000	3'847'200.00	0.05	
0.010	AARGAUISCHE KANTONALBANK 0.01%/20-29.06.2028	CHF	2'620'000		2'620'000	2'464'110.00	0.03	
0.020	AARGAUISCHE KANTONALBANK 0.02%/16-17.10.2024	CHF	3'430'000		3'430'000			
0.060	AARGAUISCHE KANTONALBANK 0.06%/16-01.07.2025	CHF	3'060'000		3'060'000	3'000'330.00	0.04	
0.110	AARGAUISCHE KANTONALBANK 0.11%/17-21.02.2024	CHF	5'460'000		5'460'000			
0.125	AARGAUISCHE KANTONALBANK 0.125%/19-11.02.2026	CHF	3'000'000	400'000	2'600'000	2'533'700.00	0.03	
0.150	AARGAUISCHE KANTONALBANK 0.15%/18-15.11.2024	CHF	1'510'000		1'510'000			
0.250	AARGAUISCHE KANTONALBANK 0.25%/17-07.09.2026	CHF	4'450'000	500'000	4'950'000	4'806'450.00	0.06	
0.250	AARGAUISCHE KANTONALBANK 0.25%/18-03.04.2025	CHF	5'240'000		2'000'000	3'240'000	3'194'316.00	0.04
0.500	AARGAUISCHE KANTONALBANK 0.5%/18-15.11.2027	CHF	4'350'000		4'350'000	4'206'450.00	0.05	
0.625	AARGAUISCHE KANTONALBANK 0.625%/15-13.04.2028	CHF	1'850'000		1'850'000	1'791'725.00	0.02	
0.875	AARGAUISCHE KANTONALBANK 0.875%/15-23.01.2030	CHF	4'470'000		4'470'000	4'313'550.00	0.05	
1.600	AARGAUISCHE KANTONALBANK 1.6%/12-18.05.2037	CHF	820'000		820'000	830'660.00	0.01	
1.750	AARGAUISCHE KANTONALBANK 1.75%/23-28.07.2033	CHF		1'000'000	1'000'000	1'019'500.00	0.01	
0.300	ABB LTD 0.3%/19-06.08.2024	CHF	3'320'000		3'320'000			
0.750	ABB LTD 0.75%/22-25.03.2027	CHF	8'100'000		1'500'000	6'600'000	6'458'100.00	0.08
1.000	ABB LTD 1%/19-07.05.2029	CHF	3'700'000		1'500'000	2'200'000	2'147'200.00	0.03
1.965	ABB LTD 1.965%/23-22.09.2026	CHF		4'800'000	4'800'000	4'855'200.00	0.06	
1.978	ABB LTD 1.9775%/23-22.09.2028	CHF		2'650'000	2'650'000	2'706'975.00	0.03	
2.100	ABB LTD 2.1%/22-03.10.2025	CHF	500'000	2'000'000	2'500'000	2'520'000.00	0.03	
2.113	ABB LTD 2.1125%/23-22.09.2033	CHF		4'560'000	4'560'000	4'762'920.00	0.06	
0.875	ADECCO GROUP INC 0.875%/18-18.09.2026	CHF	1'615'000		1'040'000	575'000	565'225.00	0.01
0.875	ADECCO GROUP INC 0.875%/20-27.11.2025	CHF	4'290'000		4'290'000	4'232'085.00	0.05	
2.378	ADECCO GROUP INC 2.3775%/22-17.11.2027	CHF	5'800'000		1'000'000	4'800'000	4'898'400.00	0.06
0.400	AEROPORT INT DE GENEVE 0.4%/17-20.09.2027	CHF	2'750'000		2'750'000	2'623'500.00	0.03	
0.950	AEROPORT INT DE GENEVE 0.95%/21-25.03.2031	CHF	3'600'000		3'600'000	3'385'800.00	0.04	
0.310	AEROPORT INTERNATIONAL DE GENEVE 0.31%/19-27.06.2029	CHF	1'750'000		800'000	950'000	879'700.00	0.01
2.200	AEROPORT INTERNATIONAL DE GENEVE 2.2%/22-22.09.2026	CHF		1'500'000	1'500'000	1'521'750.00	0.02	
1.500	AEW ENERGIE AG 1.5%/22-29.06.2029	CHF	2'000'000		2'000'000	1'988'000.00	0.03	
1.450	AKEB AG FUER KERNENERGIEBETILIGUNGEN LUZERN 1.45%/20-23.07.2027	CHF	4'000'000	500'000	1'000'000	3'500'000	3'421'250.00	0.04
3.100	AKEB AG FUER KERNENERGIE-BETEILIGUNGEN LUZERN 3.1%/22-19.12.2025	CHF	4'000'000		4'000'000	4'072'000.00	0.05	
0.250	ALLGEMEINE BAUGENOSSENSCHAFT 0.25%/21-30.09.2031	CHF	2'310'000		600'000	1'710'000	1'532'160.00	0.02
0.600	ALLREAL HOLDING 0.6%/21-15.07.2030	CHF	3'100'000	1'000'000	4'100'000	3'763'800.00	0.05	
0.750	ALLREAL HOLDING AG 0.75%/17-19.06.2026	CHF	2'900'000		2'900'000	2'828'950.00	0.04	
3.000	ALLREAL HOLDING AG 3%/23-19.04.2028	CHF		2'400'000	2'400'000	2'505'600.00	0.03	
0.400	ALLREAL HOLDING LTD 0.4%/19-26.09.2029	CHF	1'830'000	450'000	2'280'000	2'097'600.00	0.03	
0.625	ALLREAL HOLDING LTD 0.625%/16-10.05.2024	CHF	4'725'000		4'725'000			
0.700	ALLREAL HOLDING LTD 0.7%/20-22.09.2028	CHF	3'000'000		3'000'000	2'857'500.00	0.04	
0.875	ALLREAL HOLDING LTD 0.875%/17-30.03.2027	CHF	3'260'000		3'260'000	3'167'090.00	0.04	
1.375	ALLREAL HOLDING LTD 1.375%/15-31.03.2025	CHF	1'650'000		1'650'000	1'641'585.00	0.02	
2.625	ALPIQ HOLDING 2.625%/14-29.07.2024	CHF	6'190'000		6'190'000			
1.750	ALPIQ HOLDING AG 1.75%/22-24.06.2026	CHF	3'200'000		3'200'000	3'187'200.00	0.04	
3.125	ALPIQ HOLDING AG 3.125%/23-29.04.2027	CHF		3'000'000	3'000'000	3'111'000.00	0.04	
3.375	ALPIQ HOLDING AG 3.375%/23-29.04.2030	CHF		2'500'000	2'500'000	2'698'750.00	0.03	
1.625	ALPIQ HOLDING LTD 1.625%/22-30.05.2025	CHF	4'000'000		500'000	3'500'000	3'489'850.00	0.04
-	AMAG LEASING AG 0%/21-18.02.2025	CHF	4'500'000		4'500'000	4'423'500.00	0.06	
0.125	AMAG LEASING AG 0.125%/20-12.02.2024	CHF	3'000'000		3'000'000			
0.210	AMAG LEASING AG 0.21%/21-27.06.2024	CHF	3'000'000		3'000'000	2'979'300.00	0.04	
0.500	AMAG LEASING AG 0.5%/19-12.11.2025	CHF	5'550'000		1'500'000	4'050'000	3'964'950.00	0.05
0.525	AMAG LEASING AG 0.525%/21-27.10.2026	CHF	2'410'000		2'410'000	2'316'010.00	0.03	
0.875	AMAG LEASING AG 0.875%/17-25.10.2024	CHF	4'370'000		4'370'000			
2.250	AMAG LEASING AG 2.25%/22-06.02.2026	CHF	2'000'000		2'000'000	2'016'000.00	0.03	
2.400	AMAG LEASING AG 2.4%/23-22.11.2030	CHF		1'850'000	1'850'000	1'918'450.00	0.02	
2.500	AMAG LEASING AG 2.5%/24-12.02.2027	CHF		1'500'000	1'500'000	1'518'000.00	0.02	
2.730	AMAG LEASING AG 2.73%/23-04.09.2026	CHF		2'000'000	2'000'000	2'031'000.00	0.03	
2.750	AMAG LEASING AG 2.75%/24-12.02.2029	CHF		1'500'000	1'500'000	1'524'750.00	0.02	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.013	AMAG LEASING AG 3.0125%/23-04.09.2029	CHF		2'800'000		2'882'600.00	0.04
3.085	AMAG LEASING AG 3.085%/23-10.02.2028	CHF		2'000'000		2'061'000.00	0.03
3.125	AXPO HOLDING 3.125%/10-26.02.2025	CHF	7'680'000		2'500'000	5'180'000	0.07
1.750	AXPO HOLDING 1.75%/16-29.05.2024	CHF	4'080'000		4'080'000		
0.250	AXPO HOLDING AG 0.25%/22-04.02.2025	CHF	500'000	1'000'000		1'500'000	0.02
0.625	AXPO HOLDING AG 0.625%/22-04.02.2027	CHF		1'000'000		1'000'000	0.01
1.002	AXPO HOLDING AG 1.002%/20-23.07.2027	CHF	3'100'000			3'100'000	0.04
2.000	AXPO HOLDING AG 2%/22-15.09.2026	CHF	4'050'000			4'050'000	0.05
2.500	AXPO HOLDING AG 2.5%/22-15.03.2029	CHF	4'420'000		900'000	3'520'000	0.05
2.500	AXPO HOLDING AG 2.5%/23-22.09.2026	CHF		4'500'000		4'500'000	0.06
-	BALOISE HOLDING AG 0%/19-25.09.2026	CHF	3'235'000		2'400'000	835'000	0.01
-	BALOISE HOLDING AG 0%/19-25.09.2029	CHF	1'935'000	1'000'000	1'160'000	1'775'000	0.02
0.150	BALOISE HOLDING AG 0.15%/21-17.02.2031	CHF	4'410'000	1'000'000		5'410'000	0.06
0.250	BALOISE HOLDING AG 0.25%/20-16.12.2026	CHF	3'450'000		1'130'000	2'320'000	0.03
0.500	BALOISE HOLDING AG 0.5%/20-16.12.2030	CHF	2'550'000			2'550'000	0.03
2.200	BALOISE HOLDING AG 2.2%/23-30.01.2032	CHF	1'000'000	2'500'000	400'000	3'100'000	0.04
2.350	BALOISE HOLDING AG 2.35%/23-02.05.2033	CHF		1'500'000		1'500'000	0.02
0.125	BALOISE-HOLDING AG 0.125%/21-27.06.2030	CHF	4'030'000			4'030'000	0.05
0.300	BALOISE-HOLDING AG 0.3%/22-16.02.2027	CHF		2'900'000		2'900'000	0.04
0.500	BALOISE-HOLDING AG 0.5%/19-28.11.2025	CHF	3'255'000			3'255'000	0.04
1.125	BALOISE-HOLDING AG 1.125%/14-19.12.2024	CHF	2'530'000		2'530'000		
1.900	BALOISE-HOLDING AG 1.9%/22-19.07.2028	CHF	3'050'000		2'000'000	1'050'000	0.01
2.200	BALOISE-HOLDING AG 2.2%/22-30.05.2029	CHF	3'800'000			3'800'000	0.05
0.375	BANK CLER AG 0.375%/19-26.04.2027	CHF	2'000'000			2'000'000	0.02
0.500	BANK CLER AG 0.5%/17-28.11.2025	CHF	3'710'000	1'100'000	1'500'000	3'310'000	0.04
0.125	BANK JULIUS BAER & CO AG 0.125%/21-27.04.2028	CHF	4'900'000		1'000'000	3'900'000	0.05
0.100	BANQ CANTONALE DU VALAIS 0.1%/21-18.04.2031	CHF	3'345'000			3'345'000	0.04
0.125	BANQ CANTONALE DU VALAIS 0.125%/21-15.09.2033	CHF	3'680'000			3'680'000	0.04
0.300	BANQ CANTONALE DU VALAIS 0.3%/19-01.02.2027	CHF	2'855'000	500'000		3'355'000	0.04
0.100	BANQ. CANTONALE FRIBOURG 0.1%/19-01.11.2044	CHF	1'000'000			1'000'000	0.01
0.625	BANQUE CANTONALE DE GENEVE 0.625%/22-16.03.2029	CHF	3'100'000			3'100'000	0.04
1.875	BANQUE CANTONALE DE GENEVE 1.875%/22-09.12.2030	CHF	2'000'000		300'000	1'700'000	0.02
0.625	BANQUE CANTONALE DU JURA 0.625%/15-04.03.2025	CHF	75'000			75'000	0.00
0.100	BANQUE CANTONALE DU JURA SA 0.1%/20-24.01.2031	CHF	3'000'000		1'500'000	1'500'000	0.02
1.300	BANQUE CANTONALE NEUCHATELOISE 1.3%/22-28.04.2032	CHF	1'580'000			1'580'000	0.02
2.050	BANQUE CANTONALE NEUCHATELOISE 2.05%/23-24.05.2028	CHF		2'000'000		2'000'000	0.03
0.200	BANQUE CANTONALE VAUDOIS 0.2%/21-22.12.2033	CHF		1'000'000		1'000'000	0.01
0.400	BANQUE CANTONALE VAUDOIS 0.4%/21-05.05.2036	CHF	1'000'000			1'000'000	0.01
0.500	BANQUE CANTONALE VAUDOIS 0.5%/17-12.07.2029	CHF	3'150'000	500'000	700'000	2'950'000	0.04
0.400	BANQUE CANTONALE VAUDOISE 0.4%/16-07.04.2031	CHF	950'000			950'000	0.01
0.500	BANQUE CANTONALE VAUDOISE 0.5%/16-13.12.2028	CHF	1'240'000	1'500'000		2'740'000	0.03
1.625	BANQUE CANTONALE VAUDOISE 1.625%/11-30.11.2026	CHF	4'290'000		2'000'000	2'290'000	0.03
2.100	BANQUE CANTONALE VAUDOISE 2.1%/23-07.06.2032	CHF		1'920'000		1'920'000	0.03
1.950	BARRY CALLEBAUT LTD 1.95%/24-24.01.2028	CHF		3'170'000		3'170'000	0.04
2.300	BARRY CALLEBAUT LTD 2.3%/24-23.01.2032	CHF		5'710'000		5'710'000	0.07
0.010	BASELLANDSCHAFT KANTONBANK 0.01%/21-28.01.2033	CHF	2'310'000			2'310'000	0.03
0.100	BASELLANDSCHAFT KANTONBK 0.1%/21-18.03.2030	CHF	3'400'000			3'400'000	0.04
0.125	BASELLANDSCHAFT KANTONBK 0.125%/21-06.10.2031	CHF	1'520'000			1'520'000	0.02
0.250	BASELLANDSCHAFT KANTONBK 0.25%/18-25.01.2027	CHF	5'635'000			5'635'000	0.07
0.250	BASELLANDSCHAFT KANTONBK 0.25%/19-04.08.2027	CHF	2'870'000	1'250'000		4'120'000	0.05
1.700	BASELLANDSCHAFT KANTONBK 1.7%/22-13.05.2042	CHF	4'120'000		1'070'000	3'050'000	0.04
1.875	BASELLANDSCHAFT KANTONBK 1.875%/23-23.08.2029	CHF		2'000'000		2'000'000	0.03
2.000	BASELLANDSCHAFT KANTONBK 2%/23-23.02.2034	CHF	2'000'000			2'000'000	0.03
0.010	BASELLANDSCHAFTLICHE KANTONALBANK 0.01%/22-28.07.2026	CHF	2'800'000	1'000'000		3'800'000	0.05
0.050	BASELLANDSCHAFTLICHE KANTONALBANK 0.05%/20-28.01.2031	CHF	5'480'000			5'480'000	0.06
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/15-13.05.2025	CHF	3'250'000			3'250'000	0.04
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/20-02.09.2032	CHF	2'260'000			2'260'000	0.03
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/18-23.03.2026	CHF	3'050'000			3'050'000	0.04
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/19-13.05.2030	CHF	6'890'000			6'890'000	0.08
0.750	BASELLANDSCHAFTLICHE KANTONALBANK 0.75%/15-30.03.2028	CHF	2'655'000	1'500'000	1'600'000	2'555'000	0.03
1.600	BASELLANDSCHAFTLICHE KANTONALBANK 1.6%/22-13.05.2032	CHF	5'000'000		1'530'000	3'470'000	0.04
1.750	BASELLANDSCHAFTLICHE KANTONALBANK 1.75%/11-22.11.2024	CHF	5'915'000			5'915'000	
2.125	BASELLANDSCHAFTLICHE KANTONALBANK 2.125%/22-04.10.2052	CHF	2'300'000	1'400'000	500'000	3'200'000	0.05
-	BASLER KANTONALBANK 0%/19-23.08.2034	CHF	5'065'000		1'000'000	4'065'000	0.04
0.050	BASLER KANTONALBANK 0.05%/19-19.12.2033	CHF	1'330'000			1'330'000	0.01
0.125	BASLER KANTONALBANK 0.125%/18-11.04.2024	CHF	3'500'000		3'500'000		
0.125	BASLER KANTONALBANK 0.125%/20-10.09.2032	CHF	3'080'000			3'080'000	0.03
0.150	BASLER KANTONALBANK 0.15%/19-02.04.2027	CHF	1'910'000			1'910'000	0.02
0.250	BASLER KANTONALBANK 0.25%/21-10.03.2036	CHF	4'000'000		800'000	3'200'000	0.03
0.300	BASLER KANTONALBANK 0.3%/17-22.06.2027	CHF	10'000'000	500'000	2'000'000	8'500'000	0.10
1.500	BASLER KANTONALBANK 1.5%/12-02.03.2027	CHF	2'740'000	700'000		3'440'000	0.04

## 500 CSIF (CH) Bond Switzerland AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.875 BASLER KANTONALBANK 1.875%/10-26.10.2026	CHF	1'680'000			1'680'000	1'703'520.00	0.02	
2.000 BASLER KANTONALBANK 2%/10-15.11.2032	CHF	900'000	400'000		1'300'000	1'356'550.00	0.02	
2.100 BASLER KANTONALBANK 2.1%/23-03.05.2033	CHF		750'000		750'000	790'125.00	0.01	
1.750 BASLER KANTONALBANK S. -1- 1.75%/22-21.09.2029	CHF	2'250'000	900'000	1'500'000	1'650'000	1'680'525.00	0.02	
0.375 BELL FOOD GROUP AG 0.375%/18-01.02.2024	CHF	2'200'000		2'200'000				
0.625 BELL FOOD GROUP AG 0.625%/16-24.03.2025	CHF	5'935'000			1'500'000	4'435'000	4'380'449.50	0.06
0.750 BELL FOOD GROUP AG 0.75%/18-01.02.2028	CHF	2'960'000	500'000		3'460'000	3'328'520.00	0.04	
2.300 BELL FOOD GROUP AG 2.3%/23-15.10.2026	CHF		1'700'000		1'700'000	1'727'200.00	0.02	
1.550 BELL FOOD GROUP LTD 1.55%/22-16.05.2029	CHF	3'200'000			3'200'000	3'153'600.00	0.04	
2.650 BELL FOOD GROUP LTD 2.65%/23-15.10.2031	CHF		1'500'000		1'500'000	1'577'250.00	0.02	
0.400 BERNER KANTONALBANK 0.4%/18-03.05.2027	CHF	3'730'000	2'500'000	1'500'000	4'730'000	4'588'100.00	0.06	
0.850 BERNER KANTONALBANK AG (subordinated) 0.85%/22-21.01.2032	CHF	3'880'000		1'200'000	2'680'000	2'425'400.00	0.03	
0.100 BERNER KANTONALBANK AG 0.1%/19-30.09.2039	CHF	2'040'000	800'000		2'840'000	2'166'920.00	0.03	
0.300 BERNER KANTONALBANK AG 0.3%/20-29.05.2030	CHF	1'400'000	1'000'000		2'400'000	2'226'000.00	0.03	
2.500 BKW 2.5%/10-15.10.2030	CHF	2'710'000			2'710'000	2'853'630.00	0.04	
- BKW AG 0%/22-18.10.2024	CHF	5'000'000		5'000'000				
0.250 BKW AG 0.25%/19-29.07.2027	CHF	2'700'000	130'000		2'830'000	2'708'310.00	0.03	
0.750 BKW AG 0.75%/18-15.10.2025	CHF	4'500'000		1'500'000	3'000'000	2'959'500.00	0.04	
0.875 BKW AG 0.875%/22-27.04.2026	CHF	4'100'000		1'000'000	3'100'000	3'056'600.00	0.04	
1.125 BKW AG 1.125%/22-27.04.2029	CHF	2'050'000			2'050'000	2'000'800.00	0.03	
0.400 BLS AG 0.4%/18-12.12.2028	CHF	3'025'000		1'000'000	2'025'000	1'948'050.00	0.02	
0.950 BLS AG 0.95%/18-12.12.2039	CHF	910'000			910'000	863'590.00	0.01	
2.000 BLS AG 2%/22-26.07.2034	CHF	1'650'000			1'650'000	1'763'850.00	0.02	
2.000 BLS LTD. 2%/22-26.07.2047	CHF	460'000			460'000	524'630.00	0.01	
0.500 BOBST GROUP SA 0.5%/20-17.02.2026	CHF	3'710'000			3'710'000	3'613'540.00	0.05	
1.125 BOBST GROUP SA 1.125%/18-27.09.2024	CHF	3'220'000		1'500'000	1'720'000	1'705'208.00	0.02	
2.545 BOBST GROUP SA 2.545%/24-31.01.2029	CHF		3'150'000		3'150'000	3'181'500.00	0.04	
1.375 BUCHER INDUSTRIES 1.375%/14-02.10.2024	CHF	1'530'000		1'530'000				
0.600 BUEHLER HOLDING AG 0.6%/17-21.12.2026	CHF	5'345'000		1'000'000	4'345'000	4'212'477.50	0.05	
2.903 CA AUTO FINANCE SUISSE SA 2.9025%/23-20.07.2026	CHF		2'400'000		2'400'000	2'436'000.00	0.03	
0.070 CA NEXT BANK SUISSE 0.07%/20-18.09.2029	CHF	1'620'000	800'000		2'420'000	2'210'670.00	0.03	
0.125 CA NEXT BANK SUISSE 0.125%/21-09.04.2031	CHF	4'095'000			4'095'000	3'648'645.00	0.05	
1.910 CA NEXT BANK SUISSE 1.91%/23-25.01.2030	CHF		1'500'000		1'500'000	1'521'750.00	0.02	
- CANTON OF BASEL-STADT 0%/19-30.05.2025	CHF	2'300'000			2'300'000	2'262'280.00	0.03	
1.300 CANTON OF BASEL-STADT 1.3%/23-01.12.2027	CHF		2'000'000		2'000'000	2'012'000.00	0.03	
1.400 CANTON OF BASEL-STADT 1.4%/22-24.11.2027	CHF	3'500'000		1'000'000	2'500'000	2'522'500.00	0.03	
- CANTON OF BERN 0%/21-18.05.2033	CHF	2'585'000			2'585'000	2'291'602.50	0.03	
0.200 CANTON OF BERN 0.2%/21-26.11.2036	CHF	4'300'000		1'000'000	3'300'000	2'851'200.00	0.04	
0.050 CANTON OF GENEVA 0.05%/21-27.08.2041	CHF	4'250'000		1'000'000	3'250'000	2'544'750.00	0.03	
0.250 CANTON OF GENEVA 0.25%/20-15.02.2028	CHF	5'100'000			5'100'000	4'896'000.00	0.06	
0.300 CANTON OF GENEVA 0.3%/18-27.11.2026	CHF	3'830'000		2'000'000	1'830'000	1'781'505.00	0.02	
0.500 CANTON OF GENEVA 0.5%/17-28.11.2031	CHF	3'450'000			3'450'000	3'239'550.00	0.04	
1.625 CANTON OF GENEVA 1.625%/14-30.07.2029	CHF	6'430'000	3'000'000	6'400'000	3'030'000	3'087'570.00	0.04	
0.250 CANTON OF GRAUBUENDEN 0.25%/15-26.11.2027	CHF	3'985'000			3'985'000	3'845'525.00	0.05	
0.150 CANTON OF JURA 0.15%/20-22.05.2030	CHF	2'700'000		500'000	2'200'000	2'055'900.00	0.03	
- CANTON OF NEUCHÂTEAU 0%/21-29.10.2029	CHF	740'000			740'000	686'720.00	0.01	
0.350 CANTON OF NEUCHÂTEAU 0.35%/20-14.07.2050	CHF	2'390'000		400'000	1'990'000	1'512'400.00	0.02	
0.700 CANTON OF NEUCHÂTEAU 0.7%/17-23.11.2037	CHF	3'950'000		1'000'000	2'950'000	2'660'900.00	0.03	
0.750 CANTON OF NEUCHÂTEAU 0.75%/18-28.11.2033	CHF	2'200'000			2'200'000	2'065'800.00	0.03	
3.000 CANTON OF NEUCHÂTEAU 3%/22-21.12.2026	CHF	2'300'000			2'300'000	2'405'800.00	0.03	
- CANTON OF TICINO 0%/19-18.04.2029	CHF	4'770'000	1'000'000	2'000'000	3'770'000	3'528'720.00	0.04	
- CANTON OF TICINO 0%/21-31.03.2026	CHF	3'600'000		1'000'000	2'600'000	2'528'500.00	0.03	
0.125 CANTON OF TICINO 0.125%/15-06.03.2025	CHF	2'545'000			2'545'000	2'510'133.50	0.03	
1.300 CANTON OF TICINO 1.3%/24-26.02.2035	CHF		1'500'000		1'500'000	1'491'750.00	0.02	
1.625 CANTON OF TICINO 1.625%/22-19.09.2030	CHF	4'000'000			4'000'000	4'086'000.00	0.05	
2.000 CANTON OF TICINO 2%/22-20.11.2037	CHF	2'000'000		500'000	1'500'000	1'605'750.00	0.02	
0.100 CANTONAL BANK OF AARGAU 0.1%/21-09.12.2030	CHF	2'000'000	750'000		2'750'000	2'506'625.00	0.03	
0.350 CANTONAL BANK OF SAINT GALL LTD 0.35%/22-01.01.2500	CHF	7'000'000		2'000'000	5'000'000	4'587'500.00	0.06	
1.800 CANTONAL BANK OF SAINT GALL LTD 1.8%/23-13.07.2033	CHF		3'800'000		3'800'000	3'891'200.00	0.05	
1.250 CANTONE TICINO 1.25%/12-11.06.2027	CHF	1'890'000			1'890'000	1'887'165.00	0.02	
0.153 CEMBRA MONEY BANK AG 0.1525%/19-14.10.2026	CHF	3'260'000			3'260'000	3'127'970.00	0.04	
0.250 CEMBRA MONEY BANK AG 0.25%/17-23.05.2024	CHF	3'350'000		3'350'000				
0.285 CEMBRA MONEY BANK AG 0.285%/19-19.08.2027	CHF	3'090'000			3'090'000	2'947'860.00	0.04	
0.375 CEMBRA MONEY BANK AG 0.375%/17-27.06.2025	CHF	2'150'000			2'150'000	2'112'375.00	0.03	
2.215 CEMBRA MONEY BANK AG 2.215%/24-05.02.2030	CHF		3'750'000		3'750'000	3'808'125.00	0.05	
2.411 CEMBRA MONEY BANK AG 2.4113%/23-08.08.2029	CHF	4'000'000			4'000'000	4'102'000.00	0.05	
2.665 CEMBRA MONEY BANK AG 2.665%/23-28.06.2030	CHF		3'900'000		3'900'000	4'063'800.00	0.05	
3.113 CEMBRA MONEY BANK AG 3.1125%/22-28.04.2027	CHF	4'210'000			4'210'000	4'376'295.00	0.06	
0.875 CEMBRA MONEY BANK LTD. 0.875%/18-08.06.2026	CHF	1'400'000	500'000		1'900'000	1'862'950.00	0.02	
1.183 CEMBRA MONEY BANK LTD. 1.1833%/22-27.11.2025	CHF	4'220'000			4'220'000	4'179'910.00	0.05	
2.539 CEMBRA MONEY BANK LTD. 2.5385%/23-05.04.2029	CHF		2'000'000		2'000'000	2'061'000.00	0.03	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.010 CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.01%/20-06.10.2028	CHF	4'290'000			4'290'000	4'026'165.00	0.05
0.250 CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.25%/20-06.10.2032	CHF	2'870'000			2'870'000	2'600'220.00	0.03
1.700 CITY OF BERN 1.7%/23-24.01.2033	CHF	1'700'000			1'700'000	1'755'250.00	0.02
0.625 CITY OF BIEL 0.625%/19-12.04.2027	CHF	1'500'000			1'500'000	1'461'750.00	0.02
1.030 CITY OF BIEL 1.03%/19-12.04.2034	CHF	1'500'000			1'500'000	1'427'250.00	0.02
1.050 CITY OF LAUSANNE 1.05%/19-07.03.2044	CHF	2'240'000		400'000	1'840'000	1'677'160.00	0.02
1.100 CITY OF LAUSANNE 1.1%/18-15.03.2038	CHF	1'230'000			1'230'000	1'169'730.00	0.01
1.200 CITY OF LAUSANNE 1.2%/18-26.10.2037	CHF	2'130'000			2'130'000	2'059'710.00	0.03
1.578 CITY OF LAUSANNE 1.5775%/24-01.03.2078	CHF		740'000		740'000	760'993.80	0.01
2.100 CITY OF LAUSANNE 2.1%/23-17.02.2048	CHF	1'800'000			1'800'000	1'998'000.00	0.03
2.355 CITY OF LAUSANNE 2.355%/23-25.05.2074	CHF		1'500'000		1'500'000	1'992'750.00	0.03
1.625 CITY OF LUGANO 1.625%/23-01.02.2029	CHF	1'700'000			1'700'000	1'723'800.00	0.02
0.600 CITY OF ST. GALLEN 0.6%/17-21.09.2037	CHF	2'520'000		1'220'000	1'300'000	1'170'650.00	0.01
0.100 CITY OF WINTERTHUR 0.1%/19-20.03.2028	CHF	1'600'000			1'600'000	1'520'800.00	0.02
2.200 CITY OF WINTERTHUR 2.2%/23-27.03.2058	CHF		2'200'000		2'200'000	2'660'900.00	0.03
0.400 CITY OF ZURICH 0.4%/16-21.11.2046	CHF	4'090'000		600'000	3'490'000	2'837'370.00	0.04
0.950 CITY OF ZURICH 0.95%/18-19.12.2042	CHF	1'250'000			1'250'000	1'169'125.00	0.01
1.300 CITY OF ZURICH 1.3%/24-26.01.2034	CHF		1'500'000		1'500'000	1'499'250.00	0.02
1.300 CITY OF ZURICH 1.3%/24-26.01.2047	CHF		1'800'000		1'800'000	1'795'500.00	0.02
1.625 CITY OF ZURICH 1.625%/23-26.01.2037	CHF	3'550'000			3'550'000	3'635'200.00	0.05
1.125 CLARIANT LTD 1.125%/19-15.04.2026	CHF	4'820'000		900'000	3'920'000	3'863'160.00	0.05
2.717 CLARIANT LTD 2.717%/22-24.09.2027	CHF	2'000'000			2'000'000	2'044'000.00	0.03
2.750 CLARIANT LTD 2.75%/23-22.09.2028	CHF		1'950'000		1'950'000	1'993'875.00	0.03
0.250 CLIENTIS AG 0.25%/21-19.05.2028	CHF	3'900'000		1'500'000	2'400'000	2'245'200.00	0.03
0.875 COOP-GRUPPE 0.875%/15-31.07.2024	CHF	3'475'000		3'475'000			
0.500 COOP-GRUPPE GENOSSENSCHAFT 0.5%/17-29.09.2027	CHF	2'470'000	850'000		3'320'000	3'203'800.00	0.04
0.750 COOP-GRUPPE GENOSSENSCHAFT 0.75%/18-06.06.2025	CHF	5'330'000			5'330'000	5'270'304.00	0.07
0.500 COOP-GRUPPE GENOSSENSCHAFT G 0.5%/16-19.05.2026	CHF	7'100'000		600'000	6'500'000	6'347'250.00	0.08
2.050 CORNER BANK AG 2.05%/23-26.09.2028	CHF		1'550'000		1'550'000	1'568'600.00	0.02
2.250 CORNER BANK AG 2.25%/22-11.10.2027	CHF	2'000'000	720'000	800'000	1'920'000	1'954'560.00	0.02
0.030 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.03%/21-24.09.2031	CHF	3'200'000		2'000'000	1'200'000	1'050'000.00	0.01
0.220 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.22%/22-28.07.2028	CHF		1'560'000		1'560'000	1'463'280.00	0.02
1.608 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.6075%/22-23.09.2027	CHF	2'000'000			2'000'000	1'998'000.00	0.03
1.898 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.8984%/23-23.09.2026	CHF		1'400'000		1'400'000	1'409'100.00	0.02
1.932 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.932%/23-23.09.2030	CHF		1'500'000		1'500'000	1'525'500.00	0.02
1.970 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.97%/22-23.09.2032	CHF	2'000'000	500'000		2'500'000	2'546'250.00	0.03
- CREDIT SUISSE (SWITZERLAND) LTD 0%/19-16.07.2029	CHF	5'980'000		1'840'000	4'140'000	3'808'800.00	0.05
0.550 CREDIT SUISSE AG LONDON 0.55%/16-15.04.2024	CHF	1'850'000		1'850'000			
- CREDIT SUISSE SCHWEIZ AG 0%/20-17.12.2024	CHF	3'080'000			3'080'000	3'036'264.00	0.04
- CREDIT SUISSE SCHWEIZ AG 0%/20-31.07.2025	CHF	6'290'000			6'290'000	6'138'411.00	0.08
- CREDIT SUISSE SCHWEIZ AG 0%/20-31.10.2030	CHF	6'235'000			6'235'000	5'592'795.00	0.07
- CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2027	CHF	2'200'000			2'200'000	2'096'600.00	0.03
- CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2033	CHF	3'050'000	800'000	1'330'000	2'520'000	2'167'200.00	0.03
0.250 CREDIT SUISSE SCHWEIZ AG 0.25%/20-16.06.2028	CHF	8'230'000		1'320'000	6'910'000	6'509'220.00	0.08
0.625 DAETWYLER HOLDING AG 0.625%/18-30.05.2024	CHF	600'000		600'000			
2.100 DAETWYLER HOLDING AG 2.1%/22-13.07.2027	CHF	4'100'000			4'100'000	4'161'500.00	0.05
1.960 DEUTSCHE BANK AG FRANKFURT AM MAIN ZURICH BRANCH 1.96%/23-10.12.2026	CHF		3'500'000		3'500'000	3'538'500.00	0.04
2.108 DEUTSCHE BANK AG FRANKFURT AM MAIN ZURICH BRANCH 2.1075%/23-10.12.2029	CHF		2'700'000		2'700'000	2'783'700.00	0.04
1.000 DORMAKABA FINANCE AG 1%/17-13.10.2025	CHF	4'640'000			4'640'000	4'572'720.00	0.06
3.750 DORMAKABA FINANCE LTD 3.75%/22-14.10.2027	CHF	4'190'000			4'190'000	4'428'830.00	0.06
2.650 EFIAG - EMISSIONS- UND FINANZ AG 2.65%/23-06.06.2028	CHF		1'500'000		1'500'000	1'536'750.00	0.02
1.750 EGW S. -47- 1.75%/13-24.07.2028	CHF	1'790'000			1'790'000	1'832'065.00	0.02
0.150 EMIS FUER GEM WOHNBAUT 0.15%/21-09.09.2041	CHF	3'100'000		800'000	2'300'000	1'892'900.00	0.02
0.500 EMIS FUER GEM WOHNBAUT 0.5%/18-09.03.2034	CHF	4'000'000		1'300'000	2'700'000	2'505'600.00	0.03
1.950 EMIS FUER GEM WOHNBAUT 1.95%/23-20.03.2043	CHF	2'150'000			2'150'000	2'381'125.00	0.03
0.750 EMIS FUER GEM WOHNBAUT S. -60- 0.75%/18-29.11.2032	CHF	4'000'000		1'000'000	3'000'000	2'872'500.00	0.04
0.440 EMIS FUER GEM WOHNBAUT S. -61- 0.44%/19-28.05.2037	CHF	2'490'000			2'490'000	2'219'835.00	0.03
0.100 EMIS FUER GEM WOHNBAUT S. -64- 0.1%/20-02.11.2038	CHF	5'280'000		1'900'000	3'380'000	2'837'510.00	0.04
0.375 EMISSIONS UND FINANZ AG 0.375%/21-06.05.2026	CHF	1'520'000			1'520'000	1'468'320.00	0.02
1.750 EMISSIONSZ EGW S. 42 1.75%/11-14.09.2026	CHF	4'300'000		2'000'000	2'300'000	2'327'600.00	0.03
0.375 EMISSIONSZENTRALE EGW 0.375%/17-22.06.2032	CHF	2'150'000	1'000'000		3'150'000	2'926'350.00	0.04
1.250 EMISSIONSZENTRALE EGW S. 43 1.25%/12-15.06.2027	CHF	2'960'000			2'960'000	2'961'480.00	0.04
1.375 EMISSIONSZENTRALE EGW S. 45 1.375%/13-27.03.2028	CHF	3'355'000		800'000	2'555'000	2'570'330.00	0.03
1.125 EMISSIONSZENTRALE EGW S. 50 1.125%/14-24.09.2029	CHF	250'000	2'000'000		2'250'000	2'237'625.00	0.03
0.125 EMISSIONSZENTRALE EGW S. -51- 0.125%/15-27.05.2025	CHF	2'250'000			2'250'000	2'215'575.00	0.03
0.375 EMISSIONSZENTRALE EGW S. -52- 0.375%/15-27.05.2030	CHF	2'940'000	1'000'000		3'940'000	3'739'060.00	0.05
0.625 EMISSIONSZENTRALE EGW S. -53- 0.625%/15-07.09.2033	CHF	200'000	1'500'000		1'700'000	1'603'950.00	0.02

## 502 CSIF (CH) Bond Switzerland AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.375	EMMI FINANZ AG 0.375%/21-01.12.2031	CHF	2'810'000		2'810'000	2'571'150.00	0.03	
0.500	EMMI FINANZ AG 0.5%/17-21.06.2029	CHF	3'350'000		2'350'000	2'227'800.00	0.03	
2.000	EMMI FINANZ AG 2%/23-22.09.2028	CHF		3'100'000	3'100'000	3'165'100.00	0.04	
3.450	ENAG ENERGIEFINANZIERUNGS AG 3.45%/23-06.07.2028	CHF		2'500'000	2'500'000	2'600'000.00	0.03	
1.625	ENGADINER KRAFTWERKE 1.625%/14-25.04.2024	CHF	2'550'000	700'000	3'250'000			
2.000	ENGADINER KRAFTWERKE 2%/23-11.04.2030	CHF		2'750'000	1'000'000	1'750'000	1'790'250.00	0.02
0.450	ENGADINER KRAFTWERKE AG 0.45%/22-02.03.2029	CHF	2'200'000		2'200'000	2'084'500.00	0.03	
2.875	EUROFIMA BASEL 2.875%/05-04.02.2030	CHF	8'280'000		1'000'000	7'280'000	7'931'560.00	0.10
3.000	EUROFIMA BASEL 3%/06-15.05.2026	CHF	17'155'000	1'000'000	3'470'000	14'685'000	15'221'002.50	0.19
3.000	EUROFIMA BASEL 3%/07-22.05.2024	CHF	10'290'000		10'290'000			
0.052	FCA CAPITAL SUISSE SA 0.0519%/21-20.12.2024	CHF	5'040'000		5'040'000			
1.050	FERRING HOLDING SA 1.05%/20-09.07.2025	CHF	5'630'000		400'000	5'230'000	5'172'470.00	0.07
2.700	FERRING HOLDING SA 2.7%/23-21.04.2027	CHF		2'000'000		2'000'000	2'044'000.00	0.03
3.250	FERRING HOLDING SA 3.25%/23-21.04.2031	CHF		3'500'000		3'500'000	3'722'250.00	0.05
1.000	FIRMENICH INTERNATIONAL 1%/20-19.12.2023	CHF		2'000'000	2'000'000			
0.625	FIRST SWISS MOBILITY S. -2020-2 A- 0.625%/20-22.11.2029	CHF	1'200'000			1'200'000		
2.430	FIRST SWISS MOBILITY S. -2022-1 A- 2.43%/22-16.12.2031	CHF	3'000'000			3'000'000	3'003'000.00	0.04
0.700	FLUGHAFEN ZUERICH AG 0.7%/20-22.05.2024	CHF	5'560'000		5'560'000			
0.100	FLUGHAFEN ZURICH AG 0.1%/20-30.12.2027	CHF	4'300'000			4'300'000	4'074'250.00	0.05
0.200	FLUGHAFEN ZURICH AG 0.2%/20-26.02.2035	CHF	7'230'000		1'700'000	5'530'000	4'739'210.00	0.06
0.625	FLUGHAFEN ZURICH AG 0.625%/17-24.05.2029	CHF	4'950'000		1'130'000	3'820'000	3'634'730.00	0.05
1.900	FREIBURGER KANTONALBANK (VORM.SPAR- & LEIHKASSE PLAFFELEN AG) 1.9%/23-08.09.2026	CHF		2'200'000		2'200'000	2'219'800.00	0.03
-	FREIBURGER KANTONALBANK 0%/20-26.02.2030	CHF	3'940'000	500'000		4'440'000	4'060'380.00	0.05
-	FREIBURGER KANTONALBANK 0%/21-05.02.2031	CHF	3'500'000			3'500'000	3'143'000.00	0.04
0.140	FREIBURGER KANTONALBANK 0.14%/20-12.06.2030	CHF	2'000'000			2'000'000	1'835'000.00	0.02
0.200	FREIBURGER KANTONALBANK 0.2%/18-20.02.2026	CHF	5'630'000		1'900'000	3'730'000	3'633'020.00	0.05
0.250	FREIBURGER KANTONALBANK 0.25%/19-24.05.2029	CHF	4'580'000		1'000'000	3'580'000	3'350'880.00	0.04
0.300	FREIBURGER KANTONALBANK 0.3%/17-17.02.2027	CHF	2'400'000			2'400'000	2'317'200.00	0.03
0.313	FREIBURGER KANTONALBANK 0.3126%/22-02.02.2032	CHF	3'200'000			3'200'000	2'896'000.00	0.04
0.500	FREIBURGER KANTONALBANK 0.5%/16-23.02.2028	CHF	4'400'000	2'000'000	2'500'000	3'900'000	3'745'950.00	0.05
0.550	FREIBURGER KANTONALBANK 0.55%/15-03.02.2025	CHF	5'950'000	1'400'000	1'000'000	6'350'000	6'290'310.00	0.08
0.600	FREIBURGER KANTONALBANK 0.6%/15-09.04.2027	CHF	4'400'000		2'000'000	2'400'000	2'335'200.00	0.03
1.450	FREIBURGER KANTONALBANK 1.45%/12-07.06.2027	CHF	3'300'000		3'300'000	3'295'050.00	0.04	
1.000	GALENICA AG 1%/17-15.12.2026	CHF	1'875'000			1'875'000	1'845'937.50	0.02
2.350	GALENICA AG 2.35%/23-08.11.2029	CHF		4'190'000	400'000	3'790'000	3'926'440.00	0.05
0.100	GEBERIT AG 0.1%/19-17.10.2024	CHF	3'000'000			3'000'000		
0.600	GEBERIT AG 0.6%/19-17.10.2028	CHF	1'695'000			1'695'000	1'628'895.00	0.02
0.750	GEBERIT AG 0.75%/22-29.09.2027	CHF	1'890'000			1'890'000	1'846'530.00	0.02
1.500	GEBERIT AG 1.5%/22-14.09.2026	CHF		3'000'000		3'000'000	3'006'000.00	0.04
1.750	GEBERIT AG 1.75%/22-14.09.2029	CHF		3'000'000		3'000'000	3'051'000.00	0.04
2.300	GEBERIT AG 2.3%/23-27.09.2032	CHF		4'550'000		4'550'000	4'834'375.00	0.06
0.125	GENFER KANTONALBANK 0.125%/19-23.04.2026	CHF	2'060'000			2'060'000	1'998'200.00	0.03
0.500	GENFER KANTONALBANK 0.5%/15-10.06.2024	CHF	1'710'000			1'710'000		
1.125	GENFER KANTONALBANK 1.125%/17-28.06.2027	CHF	780'000			780'000	760'890.00	0.01
0.350	GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.35%/20-27.04.2040	CHF	1'460'000	1'000'000		2'460'000	2'122'980.00	0.03
0.770	GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.77%/18-16.05.2033	CHF	3'800'000		1'000'000	2'800'000	2'685'200.00	0.03
0.750	GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -49- 0.75%/14-24.09.2024	CHF	810'000			810'000		
0.320	GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -54- 0.32%/16-09.05.2036	CHF	3'790'000	400'000		4'190'000	3'731'195.00	0.05
0.300	GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -62- 0.3%/19-25.11.2039	CHF	6'780'000		2'300'000	4'480'000	3'814'720.00	0.05
2.125	GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -67- 2.125%/22-24.11.2042	CHF	2'000'000			2'000'000	2'281'000.00	0.03
1.050	GEORG FISCHER AG 1.05%/18-20.04.2028	CHF	2'500'000			2'500'000	2'440'000.00	0.03
0.875	GEORG FISCHER FINANZ LTDÄÄ 0.875%/16-12.05.2026	CHF	3'060'000			3'060'000	3'018'690.00	0.04
0.950	GEORG FISCHER LTDÄÄ 0.95%/20-25.03.2030	CHF	4'760'000		1'000'000	3'760'000	3'594'560.00	0.05
0.150	GIVAUDAN AG 0.15%/20-10.11.2028	CHF	3'025'000	350'000		3'375'000	3'164'062.50	0.04
0.375	GIVAUDAN AG 0.375%/18-09.04.2025	CHF	4'090'000			4'090'000	4'038'875.00	0.05
0.625	GIVAUDAN AG 0.625%/16-05.12.2031	CHF	2'095'000			2'095'000	1'967'205.00	0.02
1.625	GIVAUDAN AG 1.625%/22-15.06.2029	CHF	3'000'000			3'000'000	3'010'500.00	0.04
1.750	GIVAUDAN AG 1.75%/14-19.03.2024	CHF	1'330'000		1'330'000			
2.375	GIVAUDAN AG 2.375%/23-23.05.2031	CHF		4'000'000		4'000'000	4'200'000.00	0.05
0.125	GIVAUDAN SA 0.125%/21-07.06.2027	CHF	3'500'000		400'000	3'100'000	2'965'150.00	0.04
0.375	GIVAUDAN SA 0.375%/21-07.06.2030	CHF	3'000'000	1'500'000	1'000'000	3'500'000	3'253'250.00	0.04
1.000	GLARNER KANTONALBANK (subordinated) 1%/21-28.07.2031	CHF	2'000'000	700'000		2'700'000	2'535'300.00	0.03
-	GLARNER KANTONALBANK 0%/19-16.10.2029	CHF	2'240'000	500'000		2'740'000	2'520'800.00	0.03
-	GLARNER KANTONALBANK 0%/20-06.09.2028	CHF	1'530'000		1'130'000	400'000	374'800.00	0.00
0.150	GLARNER KANTONALBANK 0.15%/17-26.09.2025	CHF	1'300'000			1'300'000	1'271'400.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.250	GLARNER KANTONALBANK 0.25%/21-13.04.2035	CHF	3'020'000	800'000	2'500'000	1'320'000	1'133'220.00	0.01
0.375	GLARNER KANTONALBANK 0.375%/15-26.02.2027	CHF	1'000'000	500'000		1'500'000	1'452'000.00	0.02
0.400	GLARNER KANTONALBANK 0.4%/18-30.11.2026	CHF	3'000'000		1'600'000	1'400'000	1'358'700.00	0.02
1.050	GLARNER KANTONALBANK 1.05%/22-19.06.2026	CHF	1'000'000	1'500'000		2'500'000	2'473'750.00	0.03
1.950	GLARNER KANTONALBANK 1.95%/23-09.05.2028	CHF		2'350'000	1'300'000	1'050'000	1'070'475.00	0.01
1.375	GRANDE DIXENCE 1.375%/15-18.02.2025	CHF	1'310'000			1'310'000	1'304'367.00	0.02
0.300	GRANDE DIXENCE SA 0.3%/21-31.08.2028	CHF	2'430'000			2'430'000	2'291'490.00	0.03
0.800	GRANDE DIXENCE SA 0.8%/19-17.06.2026	CHF	3'580'000		1'500'000	2'080'000	2'038'400.00	0.03
1.700	GRANDE DIXENCE SA 1.7%/22-12.07.2029	CHF	3'200'000			3'200'000	3'200'000.00	0.04
2.350	GRANDE DIXENCE SA 2.35%/23-06.06.2030	CHF		1'500'000		1'500'000	1'545'750.00	0.02
0.125	GRAUBUENDNER KANTONALBANK 0.125%/18-29.05.2024	CHF	5'320'000		5'320'000			
0.250	GRAUBUENDNER KANTONALBANK 0.25%/16-10.03.2028	CHF	3'430'000			3'430'000	3'268'790.00	0.04
0.625	GRAUBUENDNER KANTONALBANK 0.625%/15-20.04.2029	CHF	5'005'000			5'005'000	4'797'292.50	0.06
1.250	GRAUBUENDNER KANTONALBANK 1.25%/12-14.06.2024	CHF	100'000		100'000			
1.300	GRAUBUENDNER KANTONALBANK 1.3%/22-27.05.2030	CHF	3'000'000			3'000'000	2'995'500.00	0.04
1.375	GRAUBUENDNER KANTONALBANK 1.375%/13-11.03.2025	CHF	5'940'000		500'000	5'440'000	5'429'664.00	0.07
0.100	GRAUBUNDNER KANTONALBANK 0.1%/21-07.05.2031	CHF	5'600'000		1'000'000	4'600'000	4'156'100.00	0.05
0.100	GRAUBUNDNER KANTONALBANK 0.1%/21-07.12.2029	CHF	2'100'000		1'150'000	950'000	878'750.00	0.01
0.300	GRAUBUNDNER KANTONALBANK 0.3%/18-20.02.2026	CHF	2'595'000			2'595'000	2'535'315.00	0.03
0.375	GRAUBUNDNER KANTONALBANK 0.375%/19-28.05.2032	CHF	5'320'000	500'000	1'230'000	4'590'000	4'172'310.00	0.05
1.950	GROUPE E SA 1.95%/22-30.09.2027	CHF	2'020'000			2'020'000	2'041'210.00	0.03
2.550	GROUPE E SA 2.55%/22-30.09.2032	CHF	500'000			500'000	529'750.00	0.01
1.875	GZO AG SPITAL WETZIKON 1.875%/14-12.06.2024	CHF	3'610'000		2'000'000	1'610'000	1'604'365.00	0.02
1.450	HELVETIA SCHWEIZ.FEUEVERSICHERUNGS-GESELLSCHAFT ST.GALLEN & HELVETIA-UNFALL SCHWEIZ.VERSICHERUNGS-GES. 1.45%/22-25.06.2026	CHF	3'000'000			3'000'000	2'989'500.00	0.04
1.500	HELVETIA SWISS INSURANCE COMPANY 1.5%/14-28.04.2025	CHF	790'000			790'000	788'499.00	0.01
1.950	HELVETIA SWISS INSURANCE COMPANY LTD 1.95%/22-25.06.2029	CHF	4'100'000		1'500'000	2'600'000	2'636'400.00	0.03
0.750	HIAG IMMOBILIEN HOLDING 0.75%/21-30.06.2028	CHF	3'800'000		900'000	2'900'000	2'726'000.00	0.03
0.875	HIAG IMMOBILIEN HOLDING 0.875%/19-08.05.2024	CHF	2'000'000		2'000'000			
1.770	HIAG IMMOBILIEN HOLDING AG 1.77%/22-30.10.2026	CHF	2'500'000			2'500'000	2'483'750.00	0.03
0.375	HOLCIM HELVETIA FINANCE LTD 0.375%/22-19.10.2026	CHF	6'750'000		1'900'000	4'850'000	4'692'375.00	0.06
1.000	HOLCIM HELVETIA FINANCE LTD 1%/22-19.01.2032	CHF	1'750'000			1'750'000	1'649'375.00	0.02
1.950	INSELSPITAL STIFTUNG BERN 1.95%/23-07.05.2026	CHF	3'000'000			3'000'000	3'025'500.00	0.04
0.125	INSELSPITAL-STIFTUNG 0.125%/21-01.01.2500	CHF	3'030'000			3'030'000	2'799'720.00	0.04
2.375	INSELSPITAL-STIFTUNG 2.375%/23-29.09.2031	CHF		2'550'000		2'550'000	2'690'250.00	0.03
2.520	INSELSPITAL-STIFTUNG 2.52%/23-29.09.2038	CHF		2'700'000		2'700'000	2'957'850.00	0.04
0.300	INTERSHOP HOLDING AG 0.3%/21-29.06.2026	CHF	2'470'000			2'470'000	2'374'905.00	0.03
0.250	INVESTIS HOLDING SA 0.25%/21-14.02.2025	CHF	1'500'000			1'500'000	1'476'000.00	0.02
0.375	JULIUS BAER GROUP LTD 0.375%/17-06.12.2024	CHF	1'640'000		1'640'000			
0.375	KANTON AARGAU 0.375%/17-17.02.2031	CHF	2'980'000		1'130'000	1'850'000	1'740'850.00	0.02
2.000	KANTON AARGAU 2%/10-15.12.2028	CHF	4'155'000			4'155'000	4'308'735.00	0.05
0.250	KANTON AARGAU T. 2 0.25%/15-11.12.2029	CHF	3'755'000		300'000	3'455'000	3'270'157.50	0.04
0.125	KANTON BASEL-LANDSCHAFT 0.125%/15-26.02.2026	CHF	5'125'000	800'000	1'000'000	4'925'000	4'819'112.50	0.06
0.250	KANTON BASEL-LANDSCHAFT 0.25%/15-24.06.2024	CHF	3'885'000		3'885'000			
0.500	KANTON BASEL-LANDSCHAFT 0.5%/15-23.02.2035	CHF	745'000			745'000	684'655.00	0.01
0.625	KANTON BASEL-LANDSCHAFT 0.625%/15-26.02.2036	CHF	2'700'000			2'700'000	2'485'350.00	0.03
0.750	KANTON BASEL-LANDSCHAFT 0.75%/15-24.06.2032	CHF	680'000			680'000	651'780.00	0.01
1.000	KANTON BASEL-LANDSCHAFT 1%/14-30.03.2027	CHF	3'910'000			3'910'000	3'888'495.00	0.05
1.000	KANTON BASEL-LANDSCHAFT 1%/15-05.03.2040	CHF	1'005'000			1'005'000	953'242.50	0.01
1.375	KANTON BASEL-LANDSCHAFT 1.375%/14-29.09.2034	CHF	8'175'000		2'000'000	6'175'000	6'249'100.00	0.08
1.500	KANTON BASEL-LANDSCHAFT 1.5%/13-26.06.2028	CHF	5'180'000		1'500'000	3'680'000	3'726'000.00	0.05
1.750	KANTON BASEL-LANDSCHAFT 1.75%/13-26.06.2043	CHF	3'800'000	300'000	2'600'000	1'500'000	1'597'500.00	0.02
2.625	KANTON BASEL-LANDSCHAFT 2.625%/11-10.05.2029	CHF	950'000			950'000	1'015'550.00	0.01
2.625	KANTON BASEL-LANDSCHAFT 2.625%/11-10.05.2030	CHF	2'220'000			2'220'000	2'400'930.00	0.03
-	KANTON BASEL-STADT 0%/16-04.09.2026	CHF	4'960'000		600'000	4'360'000	4'233'560.00	0.05
-	KANTON BASEL-STADT 0%/16-05.09.2029	CHF	2'250'000			2'250'000	2'108'250.00	0.03
-	KANTON BASEL-STADT 0%/17-22.11.2024	CHF	3'430'000		3'430'000			
-	KANTON BASEL-STADT 0%/18-24.09.2025	CHF	6'010'000		2'000'000	4'010'000	3'929'800.00	0.05
-	KANTON BASEL-STADT 0%/18-28.11.2023	CHF		1'000'000	1'000'000			
0.500	KANTON BASEL-STADT 0.5%/19-22.02.2034	CHF	1'470'000			1'470'000	1'367'100.00	0.02
1.200	KANTON BASEL-STADT 1.2%/22-22.12.2028	CHF	1'625'000			1'625'000	1'625'812.50	0.02
1.500	KANTON BASEL-STADT 1.5%/22-21.07.2028	CHF	2'500'000			2'500'000	2'533'750.00	0.03
0.050	KANTON BERN 0.05%/16-18.11.2031	CHF	4'695'000		1'000'000	3'695'000	3'360'602.50	0.04
0.350	KANTON BERN 0.35%/19-08.05.2034	CHF	3'000'000			3'000'000	2'733'000.00	0.03
0.500	KANTON BERN 0.5%/17-28.09.2037	CHF	5'200'000		2'200'000	3'000'000	2'689'500.00	0.03
0.625	KANTON BERN 0.625%/15-11.02.2032	CHF	2'560'000			2'560'000	2'432'000.00	0.03
0.625	KANTON BERN 0.625%/22-27.03.2035	CHF	4'000'000			4'000'000	3'704'000.00	0.05
1.000	KANTON BERN 1%/12-25.10.2024	CHF	3'510'000		3'510'000			
1.250	KANTON BERN 1.25%/12-30.03.2027	CHF	3'430'000		2'000'000	1'430'000	1'430'715.00	0.02
1.250	KANTON BERN 1.25%/13-07.02.2028	CHF	4'410'000			4'410'000	4'414'410.00	0.06

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 KANTON BERN 1.25%/14-12.09.2030	CHF	1'500'000	700'000		2'200'000	2'197'800.00	0.03
1.250 KANTON BERN 1.25%/14-22.04.2024	CHF	2'250'000		2'250'000			
1.450 KANTON BERN 1.45%/23-31.10.2030	CHF		3'000'000		3'000'000	3'036'000.00	0.04
1.500 KANTON BERN 1.5%/13-15.05.2029	CHF	3'440'000			3'440'000	3'483'000.00	0.04
1.750 KANTON BERN 1.75%/10-24.09.2025	CHF	4'920'000			4'920'000	4'949'520.00	0.06
2.250 KANTON BERN 2.25%/11-20.04.2026	CHF	4'870'000		2'930'000	1'940'000	1'979'770.00	0.02
0.500 KANTON GENF ( CANTON OF GENEVA ) 0.5%/16-31.10.2056	CHF	5'040'000			5'040'000	3'913'560.00	0.05
0.600 KANTON GENF ( CANTON OF GENEVA ) 0.6%/16-04.07.2046	CHF	7'630'000		400'000	7'230'000	6'047'895.00	0.08
- KANTON GENF 0%/19-23.09.2059	CHF	5'020'000		1'000'000	4'020'000	2'540'640.00	0.03
- KANTON GENF 0%/19-26.05.2028	CHF	3'640'000			3'640'000	3'445'260.00	0.04
0.020 KANTON GENF 0.02%/15-27.11.2024	CHF	7'880'000		7'880'000			
0.030 KANTON GENF 0.03%/20-28.06.2030	CHF	6'360'000		1'000'000	5'360'000	4'968'720.00	0.06
0.050 KANTON GENF 0.05%/20-15.11.2029	CHF	5'530'000			4'230'000	3'955'050.00	0.05
0.125 KANTON GENF 0.125%/19-28.05.2032	CHF	4'830'000	1'000'000		5'830'000	5'293'640.00	0.07
0.200 KANTON GENF 0.2%/20-28.09.2035	CHF	4'670'000		1'500'000	3'170'000	2'770'580.00	0.03
0.250 KANTON GENF 0.25%/17-29.11.2027	CHF	7'295'000			7'295'000	7'032'380.00	0.09
0.250 KANTON GENF 0.25%/20-15.06.2040	CHF	6'165'000		1'800'000	4'365'000	3'605'490.00	0.05
0.300 KANTON GENF 0.3%/19-28.11.2039	CHF	4'300'000		1'000'000	3'300'000	2'768'700.00	0.03
0.375 KANTON GENF 0.375%/20-27.02.2030	CHF	3'170'000			3'170'000	3'003'575.00	0.04
0.400 KANTON GENF 0.4%/16-28.04.2036	CHF	8'640'000		1'000'000	7'640'000	6'814'880.00	0.09
0.500 KANTON GENF 0.5%/15-27.11.2030	CHF	3'950'000	500'000		4'450'000	4'231'950.00	0.05
1.250 KANTON GENF 1.25%/12-26.10.2026	CHF	2'690'000			2'690'000	2'690'000.00	0.03
1.375 KANTON GENF 1.375%/14-25.09.2034	CHF	1'225'000	1'000'000		2'225'000	2'229'450.00	0.03
1.500 KANTON GENF 1.5%/11-14.10.2024	CHF	3'930'000		3'930'000			
1.500 KANTON GENF 1.5%/12-05.03.2032	CHF	6'050'000		1'100'000	4'950'000	5'024'250.00	0.06
1.500 KANTON GENF 1.5%/12-27.01.2028	CHF	1'965'000	500'000		2'465'000	2'485'952.50	0.03
1.500 KANTON GENF 1.5%/12-28.05.2027	CHF	4'760'000			4'760'000	4'793'320.00	0.06
1.750 KANTON GENF 1.75%/13-22.03.2033	CHF	4'960'000		1'020'000	3'940'000	4'083'810.00	0.05
1.750 KANTON GENF 1.75%/13-24.05.2034	CHF	4'175'000		1'100'000	3'075'000	3'191'850.00	0.04
2.000 KANTON GENF 2%/11-28.11.2041	CHF	100'000	500'000		600'000	652'800.00	0.01
2.000 KANTON GENF 2%/13-20.03.2026	CHF	3'860'000			3'860'000	3'912'110.00	0.05
2.125 KANTON GENF 2.125%/10-27.10.2028	CHF	4'800'000		500'000	4'300'000	4'469'850.00	0.06
2.250 KANTON GENF 2.25%/13-06.12.2038	CHF	2'000'000			2'000'000	2'221'000.00	0.03
2.250 KANTON GENF 2.25%/13-20.09.2029	CHF	3'390'000			3'390'000	3'567'975.00	0.05
- KANTON LUZERN 0%/18-15.10.2025	CHF	2'615'000			2'615'000	2'562'700.00	0.03
- KANTON LUZERN 0%/20-23.07.2030	CHF	3'435'000		1'000'000	2'435'000	2'254'810.00	0.03
- KANTON LUZERN 0%/21-25.06.2031	CHF	2'900'000		1'000'000	1'900'000	1'733'750.00	0.02
0.125 KANTON LUZERN 0.125%/17-20.06.2029	CHF	2'840'000		1'700'000	1'140'000	1'077'300.00	0.01
2.000 KANTON LUZERN 2%/13-28.10.2033	CHF	1'670'000			1'670'000	1'774'375.00	0.02
2.375 KANTON LUZERN 2.375%/11-15.06.2027	CHF	780'000			780'000	809'640.00	0.01
0.040 KANTON NEUENBURG 0.04%/15-11.11.2024	CHF	2'100'000		2'100'000			
0.100 KANTON NEUENBURG 0.1%/19-29.10.2049	CHF	1'495'000			1'495'000	1'062'945.00	0.01
0.300 KANTON NEUENBURG 0.3%/19-19.07.2039	CHF	1'800'000			1'800'000	1'518'300.00	0.02
1.250 KANTON NEUENBURG 1.25%/12-24.09.2027	CHF	2'305'000			2'305'000	2'298'085.00	0.03
1.450 KANTON NEUENBURG 1.45%/22-23.09.2030	CHF	2'000'000		1'020'000	980'000	994'700.00	0.01
1.000 KANTON OF SOLOTHURN 1%/15-20.02.2045	CHF	5'430'000	400'000	1'000'000	4'830'000	4'545'030.00	0.06
- KANTON SOLOTHURN 0%/17-27.10.2025	CHF	4'500'000		1'500'000	3'000'000	2'932'500.00	0.04
0.500 KANTON SOLOTHURN 0.5%/15-16.10.2030	CHF	3'230'000			3'230'000	3'073'345.00	0.04
0.625 KANTON SOLOTHURN 0.625%/14-13.12.2024	CHF	3'500'000		3'500'000			
1.125 KANTON SOLOTHURN 1.125%/12-29.11.2027	CHF	2'545'000			2'545'000	2'534'820.00	0.03
2.000 KANTON SOLOTHURN 2%/13-02.12.2038	CHF	800'000			800'000	870'000.00	0.01
2.000 KANTON SOLOTHURN 2%/13-02.12.2043	CHF	130'000			130'000	144'495.00	0.00
0.200 KANTON ST. GALLEN 0.2%/16-28.11.2041	CHF	3'855'000			3'855'000	3'130'260.00	0.04
1.750 KANTON ST. GALLEN 1.75%/13-18.07.2028	CHF	4'220'000			4'220'000	4'319'170.00	0.05
2.000 KANTON ST. GALLEN 2%/13-16.07.2038	CHF	4'500'000		2'990'000	1'510'000	1'633'820.00	0.02
1.875 KANTON TESSIN (reg. -S-) 1.875%/13-18.03.2038	CHF	3'010'000			3'010'000	3'169'530.00	0.04
0.010 KANTON TESSIN 0.01%/17-22.12.2025	CHF	3'040'000	500'000	1'500'000	2'040'000	1'990'020.00	0.03
0.400 KANTON TESSIN 0.4%/16-27.06.2044	CHF	1'380'000			1'380'000	1'112'970.00	0.01
1.450 KANTON TESSIN 1.45%/24-30.01.2054	CHF		1'500'000		1'500'000	1'518'000.00	0.02
1.700 KANTON TESSIN 1.7%/23-31.10.2033	CHF		3'700'000		3'700'000	3'822'100.00	0.05
1.750 KANTON TESSIN 1.75%/23-21.04.2031	CHF		2'700'000	200'000	2'500'000	2'571'250.00	0.03
1.800 KANTON TESSIN 1.8%/13-15.05.2043	CHF	1'560'000			1'560'000	1'641'900.00	0.02
2.125 KANTON TESSIN 2.125%/10-24.11.2034	CHF	4'950'000		2'000'000	2'950'000	3'186'000.00	0.04
0.500 KANTON WAADT 0.5%/14-18.12.2024	CHF	5'440'000		5'440'000			
2.000 KANTON WAADT 2%/13-24.10.2033	CHF	8'345'000			8'345'000	8'929'150.00	0.11
- KANTON ZUERICH 0%/18-27.06.2025	CHF	2'570'000			2'570'000	2'526'567.00	0.03
- KANTON ZUERICH 0%/20-23.06.2028	CHF	6'800'000		1'000'000	5'800'000	5'515'800.00	0.07
- KANTON ZUERICH 0%/21-10.11.2033	CHF	8'320'000		1'300'000	7'020'000	6'219'720.00	0.08
0.010 KANTON ZUERICH 0.01%/17-07.09.2026	CHF	3'190'000			3'190'000	3'094'300.00	0.04
0.100 KANTON ZUERICH 0.1%/20-23.06.2045	CHF	8'930'000		3'030'000	5'900'000	4'584'300.00	0.06
0.250 KANTON ZUERICH 0.25%/19-12.07.2039	CHF	5'560'000	500'000	1'600'000	4'460'000	3'802'150.00	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.000 KANTON ZUERICH 1%/12-03.12.2025	CHF	3'025'000		1'000'000	2'025'000	2'015'887.50	0.03	
1.000 KANTON ZUERICH 1%/14-06.10.2027	CHF	3'155'000	800'000		3'955'000	3'929'292.50	0.05	
1.200 KANTON ZUERICH 1.2%/24-07.03.2030	CHF		3'750'000		3'750'000	3'765'637.50	0.05	
1.250 KANTON ZUERICH 1.25%/12-03.12.2032	CHF	6'950'000		1'100'000	5'850'000	5'858'775.00	0.07	
1.250 KANTON ZUERICH 1.25%/14-07.03.2024	CHF	4'370'000		4'370'000				
1.450 KANTON ZUERICH 1.45%/22-14.12.2029	CHF	6'000'000			1'500'000	4'500'000	4'574'250.00	0.06
1.625 KANTON ZUERICH 1.625%/13-29.07.2026	CHF	3'255'000	2'000'000	2'800'000	2'455'000	2'484'460.00	0.03	
1.700 KANTON ZUERICH 1.7%/23-26.07.2044	CHF		3'250'000		3'250'000	3'451'500.00	0.04	
2.000 KANTON ZUERICH 2%/13-29.07.2038	CHF	5'290'000		500'000	4'790'000	5'185'175.00	0.07	
0.550 KANTON ZURICH 0.55%/17-08.05.2037	CHF	750'000			750'000	675'750.00	0.01	
0.750 KANTONSSPITAL AARAU 0.75%/17-28.05.2032	CHF	1'650'000			1'650'000	1'531'200.00	0.02	
1.650 KANTONSSPITAL AARAU AG 1.65%/22-22.05.2037	CHF	2'500'000		1'090'000	1'410'000	1'379'685.00	0.02	
0.350 KANTONSSPITAL BADEN AG 0.35%/21-30.09.2036	CHF	3'350'000		1'000'000	2'350'000	1'964'600.00	0.02	
0.700 KANTONSSPITAL BADEN AG 0.7%/18-23.05.2028	CHF	1'520'000	600'000		2'120'000	2'053'220.00	0.03	
1.100 KANTONSSPITAL BADEN AG 1.1%/18-23.05.2033	CHF	2'070'000			2'070'000	1'957'185.00	0.02	
2.550 KANTONSSPITAL BADEN AG 2.55%/23-21.06.2038	CHF		1'880'000		1'880'000	2'044'500.00	0.03	
1.700 KANTONSSPITAL BASELSTADT 1.7%/22-24.06.2032	CHF	2'000'000			2'000'000	2'002'000.00	0.03	
2.500 KANTONSSPITAL ST. GALLEN 2.5%/23-06.09.2038	CHF		3'550'000		3'550'000	3'867'725.00	0.05	
0.050 KANTONSSPITAL ST. GALLEN 0.05%/21-30.09.2031	CHF	4'100'000		1'000'000	3'100'000	2'755'900.00	0.03	
0.300 KANTONSSPITAL ST. GALLEN 0.3%/21-30.09.2036	CHF	1'650'000	500'000		2'150'000	1'798'475.00	0.02	
2.400 KANTONSSPITAL ST. GALLEN 2.4%/23-06.09.2033	CHF		3'050'000		3'050'000	3'254'350.00	0.04	
- KANTONSSPITAL WINTERTHUR 0%/19-30.09.2031	CHF		1'800'000		1'800'000	1'592'100.00	0.02	
- KANTONSSPITAL WINTERTHUR 0%/21-30.09.2025	CHF	1'000'000			1'000'000	976'000.00	0.01	
2.400 KEBAG AG 2.4%/23-19.07.2038	CHF		2'360'000		2'360'000	2'566'500.00	0.03	
0.410 KERNKRAFTWERK GOESGEN 0.41%/21-21.09.2029	CHF	4'700'000		1'500'000	3'200'000	2'924'800.00	0.04	
0.930 KERNKRAFTWERK GOESGEN-DAENIKEN AG 0.93%/20-30.09.2027	CHF	2'910'000		2'110'000	800'000	767'200.00	0.01	
2.000 KERNKRAFTWERK LEIBSTADT AG 2%/22-15.06.2027	CHF	4'100'000			4'100'000	4'110'250.00	0.05	
1.500 KERNKRAFTWERKE LEIBSTADT 1.5%/18-07.08.2024	CHF	2'230'000			2'230'000	2'225'094.00	0.03	
2.000 KERNKRAFTWERKE LEIBSTADT 2%/19-14.02.2025	CHF	1'500'000			1'500'000	1'500'750.00	0.02	
0.250 KINDERSPITAL ZUERICH 0.25%/16-28.07.2028	CHF	4'130'000			4'130'000	3'902'850.00	0.05	
0.750 KINDERSPITAL ZUERICH 0.75%/16-28.07.2036	CHF	2'060'000			2'060'000	1'805'590.00	0.02	
2.750 KRAFTWERKE LINTH LIMMERN 2.75%/23-01.03.2030	CHF		3'000'000		3'000'000	3'165'000.00	0.04	
2.875 KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/11-30.06.2031	CHF	4'400'000		2'000'000	2'400'000	2'568'000.00	0.03	
2.875 KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/12-27.03.2042	CHF	2'055'000			2'055'000	2'258'445.00	0.03	
2.375 KRAFTWERKE LINTH-LIMMERN 2.375%/13-10.12.2026	CHF	1'590'000			1'590'000	1'617'825.00	0.02	
3.000 KRAFTWERKE LINTH-LIMMERN 3%/12-27.09.2052	CHF	2'765'000			2'765'000	3'091'270.00	0.04	
3.000 KRAFTWERKE LINTH-LIMMERN 3%/13-02.04.2048	CHF	2'100'000			2'100'000	2'346'750.00	0.03	
2.375 KRAFTWERKE LINTH-LIMMERN AG (KLL) 2.375%/23-05.12.2029	CHF		770'000		770'000	795'025.00	0.01	
0.125 KRAFTWERKE OBERHASLI 0.125%/21-21.02.2031	CHF	1'215'000			1'215'000	1'087'425.00	0.01	
1.875 KRAFTWERKE OBERHASLI 1.875%/13-21.02.2025	CHF	1'090'000			1'090'000	1'091'962.00	0.01	
0.200 KUEHNE + NAGEL INTL AG 0.2%/19-18.06.2025	CHF	4'500'000			4'500'000	4'414'050.00	0.06	
1.250 KW LINTH-LIMMERN 1.25%/14-11.09.2024	CHF	3'930'000		2'000'000	1'930'000	1'923'631.00	0.02	
1.000 LAFARGEHOLCIM 1%/15-04.12.2025	CHF	2'600'000		1'500'000	1'100'000	1'092'300.00	0.01	
0.250 LAFARGEHOLCIM HELVETIA 0.25%/21-18.03.2027	CHF	5'610'000		1'070'000	4'540'000	4'358'400.00	0.05	
0.125 LAFARGEHOLCIM HELVETIA FINANCE LTD 0.125%/21-26.08.2027	CHF	2'620'000			2'620'000	2'499'480.00	0.03	
0.500 LAFARGEHOLCIM HELVETIA FINANCE LTD 0.5%/21-26.08.2031	CHF	3'850'000		1'170'000	2'680'000	2'444'160.00	0.03	
1.000 LAFARGEHOLCIM LTD 1%/18-11.12.2024	CHF	4'260'000	300'000	4'560'000				
0.300 LINDT & SPRUENGLI 0.3%/17-06.10.2027	CHF	4'750'000			4'750'000	4'564'750.00	0.06	
1.000 LINDT & SPRUENGLI 1%/14-08.10.2024	CHF	2'290'000		2'290'000				
0.350 LONZA SWISS FINANZ AG 0.35%/20-22.09.2026	CHF	3'910'000		2'840'000	1'070'000	1'034'690.00	0.01	
2.100 LONZA SWISS FINANZ AG 2.1%/23-12.09.2029	CHF		1'960'000	1'960'000				
2.100 LONZA SWISS FINANZ AG 2.1%/23-12.09.2029	CHF	3'920'000	3'460'000	400'000	6'980'000	7'070'740.00	0.09	
2.250 LONZA SWISS FINANZ LTD 2.25%/23-16.05.2028	CHF		2'700'000		2'700'000	2'751'300.00	0.03	
2.600 LONZA SWISS FINANZ LTD 2.6%/23-16.05.2031	CHF		3'170'000		3'170'000	3'303'140.00	0.04	
0.100 LUZERNER KANTONALBANK 0.1%/16-15.09.2031	CHF	5'815'000			5'815'000	5'236'407.50	0.07	
0.200 LUZERNER KANTONALBANK 0.2%/17-11.04.2025	CHF	6'400'000		200'000	6'200'000	6'108'240.00	0.08	
0.850 LUZERNER KANTONALBANK 0.85%/19-12.03.2042	CHF	2'700'000			2'700'000	2'358'450.00	0.03	
1.625 LUZERNER KANTONALBANK 1.625%/12-20.07.2037	CHF	2'150'000			2'150'000	2'154'300.00	0.03	
1.875 LUZERNER KANTONALBANK 1.875%/10-26.11.2035	CHF	3'590'000		1'000'000	2'590'000	2'672'880.00	0.03	
2.000 LUZERNER KANTONALBANK 2%/10-06.12.2033	CHF	250'000			250'000	260'500.00	0.00	
2.000 LUZERNER KANTONALBANK 2%/10-27.12.2039	CHF	5'390'000		1'930'000	3'460'000	3'653'760.00	0.05	
2.125 LUZERNER KANTONALBANK 2.125%/11-04.10.2041	CHF	2'340'000			2'340'000	2'517'840.00	0.03	
2.500 LUZERNER KANTONALBANK 2.5%/11-11.03.2043	CHF	2'410'000		1'000'000	1'410'000	1'625'025.00	0.02	
3.000 LUZERNER KANTONALBANK 3%/05-11.03.2025	CHF	4'340'000		1'000'000	3'340'000	3'387'762.00	0.04	
0.125 LUZERNER KANTONALBANK AG 0.125%/20-25.11.2032	CHF	5'100'000	1'300'000	1'500'000	4'900'000	4'346'300.00	0.05	
0.150 LUZERNER KANTONALBANK AG 0.15%/19-07.10.2044	CHF	2'100'000			2'100'000	1'587'600.00	0.02	
0.250 LUZERNER KANTONALBANK AG 0.25%/20-28.08.2040	CHF	4'375'000			4'375'000	3'504'375.00	0.04	
0.250 LUZERNER KANTONALBANK AG 0.25%/22-24.01.2030	CHF	4'000'000			4'000'000	3'728'000.00	0.05	
0.500 LUZERNER KANTONALBANK AG 0.5%/19-26.07.2041	CHF	3'540'000		1'000'000	2'540'000	2'106'930.00	0.03	
1.625 LUZERNER KANTONALBANK AG 1.625%/22-13.11.2042	CHF	3'100'000	1'200'000	2'100'000	2'200'000	2'216'500.00	0.03	
1.900 LUZERNER KANTONALBANK AG 1.9%/23-19.06.2031	CHF		4'050'000		4'050'000	4'169'475.00	0.05	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.050 LUZERNER KANTONALBANK AG 2.05%/23-16.09.2047	CHF		1'600'000	1'600'000			
2.125 LUZERNER KANTONALBANK AG 2.125%/23-30.01.2032	CHF	4'300'000			4'300'000	4'502'100.00	0.06
0.875 LUZERNER KANTONALBK AG (subordinated) 0.875%/21-14.05.2031	CHF	6'790'000	1'000'000	1'500'000	6'290'000	5'727'045.00	0.07
- LUZERNER KANTONALBK AG 0%/20-07.08.2028	CHF	6'370'000	1'000'000	1'800'000	5'570'000	5'230'230.00	0.07
0.100 LUZERNER KANTONALBK AG 0.1%/18-08.05.2024	CHF	3'050'000		3'050'000			
0.350 LUZERNER KANTONALBK AG 0.35%/18-05.02.2027	CHF	9'715'000	500'000	1'500'000	8'715'000	8'449'192.50	0.11
0.400 LUZERNER KANTONALBK AG 0.4%/21-15.03.2038	CHF	4'700'000	500'000		5'200'000	4'391'400.00	0.06
0.410 LUZERNER KANTONALBK AG 0.41%/19-31.01.2029	CHF	3'000'000		1'000'000	2'000'000	1'903'000.00	0.02
1.600 LUZERNER KANTONALBK AG 1.6%/24-08.03.2044	CHF		1'500'000		1'500'000	1'534'575.00	0.02
2.000 LUZERNER KANTONALBK AG 2%/23-19.11.2038	CHF	6'550'000		400'000	6'150'000	6'540'525.00	0.08
2.050 LUZERNER KANTONALBK AG 2.05%/22-16.09.2047	CHF	3'100'000	1'600'000	1'600'000	3'100'000	3'459'600.00	0.04
0.625 LUZERNER KANTONSSPITAL 0.625%/18-25.09.2028	CHF	200'000			200'000	191'700.00	0.00
1.500 MATTERHORN GOTTHARD VERKEHRS 1.5%/12-12.04.2032	CHF		800'000		800'000	811'200.00	0.01
0.250 MIGROS BANK AG 0.25%/19-10.12.2027	CHF	3'620'000			3'620'000	3'448'050.00	0.04
2.250 MIGROS BANK AG 2.25%/23-26.09.2028	CHF		2'920'000		2'920'000	3'000'300.00	0.04
2.500 MIGROS BANK AG 2.5%/23-26.09.2033	CHF		2'230'000		2'230'000	2'361'570.00	0.03
0.750 MOBIMO HOLDING 0.75%/17-20.03.2026	CHF	3'840'000		400'000	3'440'000	3'364'320.00	0.04
1.875 MOBIMO HOLDING 1.875%/14-16.09.2024	CHF	4'110'000		4'110'000			
0.250 MOBIMO HOLDING AG 0.25%/20-23.03.2028	CHF	3'690'000			3'690'000	3'472'290.00	0.04
0.250 MOBIMO HOLDING AG 0.25%/21-19.03.2027	CHF	3'340'000			3'340'000	3'183'020.00	0.04
2.625 MOBIMO HOLDING AG 2.625%/23-25.05.2029	CHF		2'000'000		2'000'000	2'074'000.00	0.03
2.000 NANT DE DRANCE 2%/16-02.02.2026	CHF	5'920'000		1'500'000	4'420'000	4'450'940.00	0.06
2.375 NANT DE DRANCE 2.375%/13-15.02.2028	CHF	6'410'000		2'000'000	4'410'000	4'529'070.00	0.06
0.875 NANT DE DRANCE SA 0.875%/20-23.05.2029	CHF	4'730'000			4'730'000	4'545'530.00	0.06
1.250 NANT DE DRANCE SA 1.25%/20-25.06.2027	CHF	4'100'000		200'000	3'900'000	3'853'200.00	0.05
1.550 NANT DE DRANCE SA 1.55%/18-19.08.2025	CHF	1'150'000			1'150'000	1'148'850.00	0.01
2.350 NANT DE DRANCE SA 2.35%/23-24.07.2031	CHF		3'610'000	500'000	3'110'000	3'243'730.00	0.04
1.750 NAT DE DRANCE 1.75%/14-18.07.2024	CHF	3'990'000			3'990'000	3'987'606.00	0.05
0.250 NESTLE LTD 0.25%/18-28.06.2024	CHF	16'320'000		16'320'000			
1.625 NESTLE LTD 1.625%/22-07.11.2025	CHF	5'900'000			5'900'000	5'923'600.00	0.07
1.625 NESTLE LTD 1.625%/22-15.07.2026	CHF	12'500'000		3'000'000	9'500'000	9'561'750.00	0.12
1.625 NESTLE LTD 1.625%/23-20.11.2027	CHF		2'500'000		2'500'000	2'527'500.00	0.03
1.875 NESTLE LTD 1.875%/23-20.11.2031	CHF	3'200'000			3'200'000	3'305'600.00	0.04
2.000 NESTLE LTD 2%/23-20.11.2036	CHF	3'600'000			3'600'000	3'792'600.00	0.05
2.125 NESTLE LTD 2.125%/22-15.07.2030	CHF	9'000'000		1'980'000	7'020'000	7'339'410.00	0.09
2.125 NESTLE LTD 2.125%/23-28.06.2038	CHF		7'490'000	700'000	6'790'000	7'289'065.00	0.09
2.250 NESTLE LTD 2.25%/22-08.11.2029	CHF	5'300'000		980'000	4'320'000	4'525'200.00	0.06
2.500 NESTLE LTD 2.5%/22-14.07.2034	CHF	5'890'000		950'000	4'940'000	5'421'650.00	0.07
2.625 NESTLE LTD 2.625%/22-08.11.2035	CHF	5'400'000		1'000'000	4'400'000	4'923'600.00	0.06
0.750 NESTLE SA 0.75%/18-28.06.2028	CHF	10'760'000		2'000'000	8'760'000	8'549'760.00	0.11
1.875 NESTLE SA 1.875%/23-28.06.2029	CHF		4'650'000		4'650'000	4'770'900.00	0.06
2.000 NESTLE SA 2%/23-28.06.2033	CHF	7'150'000		300'000	6'850'000	7'168'525.00	0.09
0.350 NEUENBURGER KANTONALBANK 0.35%/18-14.09.2026	CHF	4'220'000	700'000	1'500'000	3'420'000	3'320'820.00	0.04
- NIDWALDNER KANTONALBANK 0%/19-05.11.2029	CHF	1'980'000			1'980'000	1'812'690.00	0.02
0.050 NIDWALDNER KANTONALBANK 0.05%/21-27.05.2031	CHF	2'500'000			2'500'000	2'236'250.00	0.03
0.200 NIDWALDNER KANTONALBANK 0.2%/18-28.03.2025	CHF	1'590'000			1'590'000	1'567'104.00	0.02
0.250 NIDWALDNER KANTONALBANK 0.25%/16-27.05.2026	CHF	2'200'000	500'000	1'060'000	1'640'000	1'593'260.00	0.02
0.250 NOVARTIS 0.25%/15-13.05.2025	CHF	8'280'000		1'500'000	6'780'000	6'685'758.00	0.08
0.625 NOVARTIS 0.625%/15-13.11.2029	CHF	10'390'000		2'160'000	8'230'000	7'913'145.00	0.10
1.050 NOVARTIS 1.05%/15-11.05.2035	CHF	6'000'000		600'000	5'400'000	5'165'100.00	0.07
2.625 OC OERLIKON CORP 2.625%/14-17.06.2024	CHF	2'450'000			2'450'000		
0.375 OC OERLIKON CORP AG 0.375%/21-27.11.2025	CHF	5'000'000			5'000'000	4'850'000.00	0.06
0.800 OC OERLIKON CORPORATION INC. PFAEFFIKON 0.8%/21-27.11.2028	CHF	3'500'000			3'500'000	3'244'500.00	0.04
3.250 OC OERLIKON CORPORATION INC. PFAEFFIKON 3.25%/23-02.10.2029	CHF		800'000		800'000	825'200.00	0.01
0.150 PARTNERS GROUP HOLDING A 0.15%/17-07.06.2024	CHF	1'315'000	350'000	1'665'000			
0.400 PARTNERS GROUP HOLDING A 0.4%/19-21.06.2027	CHF	8'950'000		600'000	8'350'000	8'028'525.00	0.10
2.250 PARTNERS GROUP HOLDING AG 2.25%/23-26.09.2028	CHF		2'000'000		2'000'000	2'052'000.00	0.03
2.400 PARTNERS GROUP HOLDING AG 2.4%/23-26.09.2033	CHF		2'700'000		2'700'000	2'830'950.00	0.04
0.250 PFANDBRIEF SCHW KANTBK 0.25%/17-01.12.2025	CHF	13'450'000		2'000'000	11'450'000	11'227'870.00	0.14
0.375 PFANDBRIEF SCHW KANTBK 0.375%/17-24.07.2028	CHF	16'585'000		2'800'000	13'785'000	13'219'815.00	0.17
0.500 PFANDBRIEF SCHW KANTBK 0.5%/18-19.05.2028	CHF	15'790'000	1'200'000	1'000'000	15'990'000	15'451'137.00	0.19
0.500 PFANDBRIEF SCHW KANTBK S. -501- 0.5%/18-24.11.2028	CHF	15'430'000		1'100'000	14'330'000	13'785'460.00	0.17
0.250 PFANDBRIEF SCHW KANTBK S. -504- 0.25%/18-20.07.2026	CHF	3'985'000	1'000'000	1'500'000	3'485'000	3'396'829.50	0.04
- PFANDBRIEF SCHW KANTBK S. -511- 0%/19-23.06.2025	CHF	5'270'000		2'000'000	3'270'000	3'209'505.00	0.04
0.100 PFANDBRIEF SCHW KANTBK S. -515- 0.1%/19-03.12.2031	CHF	17'600'000		3'430'000	14'170'000	12'830'935.00	0.16
0.020 PFANDBRIEF SCHW KANTBK S. -518- 0.02%/20-30.01.2040	CHF	5'850'000			5'850'000	4'640'805.00	0.06
- PFANDBRIEF SCHW KANTBK S. -526- 0%/20-19.07.2030	CHF	10'410'000	1'500'000	3'000'000	8'910'000	8'179'380.00	0.10
- PFANDBRIEF SCHW KANTBK S. -528- 0%/20-15.03.2030	CHF	16'370'000		2'900'000	13'470'000	12'426'075.00	0.16
- PFANDBRIEF SCHW KANTBK S. -529- 0%/21-05.02.2029	CHF	10'890'000			10'890'000	10'202'841.00	0.13
- PFANDBRIEF SCHW KANTBK S. -530- 0%/21-18.03.2033	CHF	4'620'000			4'620'000	4'063'290.00	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	PFANDBRIEF SCHW KANTBK S. -531- 0%/21-15.02.2036	CHF	15'000'000	590'000	2'685'000	12'905'000	10'846'652.50	0.14
0.100	PFANDBRIEF SCHW KANTBK S. -532- 0.1%/21-03.10.2031	CHF	9'130'000		1'000'000	8'130'000	7'379'601.00	0.09
0.250	PFANDBRIEF SCHW KANTBK S. -533- 0.25%/21-21.04.2036	CHF	3'640'000			3'640'000	3'152'240.00	0.04
-	PFANDBRIEF SCHW KANTBK S. -534- 0%/21-13.03.2028	CHF	18'920'000	610'000	3'500'000	16'030'000	15'199'646.00	0.19
0.100	PFANDBRIEF SCHW KANTBK S. -535- 0.1%/21-25.05.2032	CHF	1'700'000	1'500'000		3'200'000	2'877'120.00	0.04
0.200	PFANDBRIEF SCHW KANTBK S. -536- 0.2%/21-12.06.2035	CHF	4'065'000	2'500'000		6'565'000	5'708'267.50	0.07
-	PFANDBRIEF SCHW KANTBK S. -538- 0%/21-25.07.2031	CHF	12'600'000			12'600'000	11'381'580.00	0.14
-	PFANDBRIEF SCHW KANTBK S. -539- 0%/21-16.09.2036	CHF	3'500'000	580'000	500'000	3'580'000	2'978'560.00	0.04
0.100	PFANDBRIEF SCHW KANTBK S. -541- 0.1%/21-05.05.2031	CHF	12'300'000		2'500'000	9'800'000	8'950'340.00	0.11
1.500	PFANDBRIEF SCHW KANTBK S. -553- 1.5%/23-17.12.2029	CHF	4'400'000			4'400'000		
1.650	PFANDBRIEF SCHW KANTBK S. -557- 1.65%/23-21.12.2032	CHF	4'400'000		4'400'000			
1.900	PFANDBRIEF SCHW KANTBK S. -569- 1.9%/23-12.02.2038	CHF	3'600'000			3'600'000	3'798'000.00	0.05
2.125	PFANDBRIEF SCHW KANTBK S. -570- 2.125%/23-21.09.2038	CHF	4'000'000	2'000'000	1'000'000	5'000'000	5'423'500.00	0.07
2.000	PFANDBRIEF SCHW KANTBK S. -571- 2%/23-17.12.2029	CHF		6'710'000	600'000	6'110'000	6'329'960.00	0.08
2.050	PFANDBRIEF SCHW KANTBK S. -572- 2.05%/23-25.05.2032	CHF		6'150'000		6'150'000	6'455'040.00	0.08
2.100	PFANDBRIEF SCHW KANTBK S. -573- 2.1%/23-27.04.2035	CHF		3'000'000		3'000'000	3'198'000.00	0.04
0.250	PFANDBRIEF SCHWEIZ HYPO 0.25%/17-27.04.2026	CHF	9'935'000	4'500'000		14'435'000	14'101'551.50	0.18
0.750	PFANDBRIEF SCHWEIZ HYPO 0.75%/17-18.10.2038	CHF	2'260'000			2'260'000	2'045'300.00	0.03
1.375	PFANDBRIEF SCHWEIZ HYPO S. -599- 1.375%/23-10.12.2032	CHF		5'900'000	5'900'000			
1.000	PFANDBRIEF SCHWEIZ HYPO S. -662- 1%/18-23.01.2043	CHF	5'000'000		2'000'000	3'000'000	2'762'100.00	0.03
1.125	PFANDBRIEF SCHWEIZ HYPO S. -664- 1.125%/24-09.10.2048	CHF		2'250'000	2'250'000			
1.125	PFANDBRIEF SCHWEIZ HYPO S. -665- 1.125%/18-18.10.2047	CHF	5'365'000	6'700'000		12'065'000	11'344'719.50	0.14
0.250	PFANDBRIEF SCHWEIZ HYPO S. -667- 0.25%/18-16.11.2026	CHF	6'580'000	2'000'000		8'580'000	8'335'470.00	0.11
0.875	PFANDBRIEF SCHWEIZ HYPO S. -669- 0.875%/19-15.03.2040	CHF	4'860'000		2'000'000	2'860'000	2'610'894.00	0.03
0.250	PFANDBRIEF SCHWEIZ HYPO S. -691- 0.25%/20-15.03.2041	CHF	8'440'000			8'440'000	6'891'260.00	0.09
0.125	PFANDBRIEF SCHWEIZ HYPO S. -692- 0.125%/20-17.08.2040	CHF	6'240'000			6'240'000	5'003'856.00	0.06
0.125	PFANDBRIEF SCHWEIZ HYPO S. -694- 0.125%/20-14.10.2033	CHF	3'705'000			3'705'000	3'268'551.00	0.04
-	PFANDBRIEF SCHWEIZ HYPO S. -695- 0%/20-26.10.2029	CHF	12'950'000	2'100'000	3'100'000	11'950'000	11'088'015.00	0.14
-	PFANDBRIEF SCHWEIZ HYPO S. -697- 0%/21-20.05.2041	CHF	6'920'000		1'000'000	5'920'000	4'582'672.00	0.06
0.125	PFANDBRIEF SCHWEIZ HYPO S. -698- 0.125%/21-03.03.2033	CHF	7'065'000		1'000'000	6'065'000	5'402'702.00	0.07
0.250	PFANDBRIEF SCHWEIZ HYPO S. -699- 0.25%/21-24.01.2041	CHF	5'310'000		1'000'000	4'310'000	3'509'633.00	0.04
0.125	PFANDBRIEF SCHWEIZ HYPO S. -700- 0.125%/21-19.03.2031	CHF	15'140'000	960'000	600'000	15'500'000	14'208'850.00	0.18
0.250	PFANDBRIEF SCHWEIZ HYPO S. -702- 0.25%/21-21.12.2035	CHF	4'400'000	1'000'000	400'000	5'000'000	4'341'000.00	0.05
0.375	PFANDBRIEF SCHWEIZ HYPO S. -703- 0.375%/21-24.01.2042	CHF	7'700'000	1'000'000	5'000'000	3'700'000	3'048'060.00	0.04
-	PFANDBRIEF SCHWEIZ HYPO S. -704- 0%/21-17.11.2027	CHF	3'800'000	600'000	500'000	3'900'000	3'713'580.00	0.05
0.250	PFANDBRIEF SCHWEIZ HYPO S. -705- 0.25%/21-25.04.2042	CHF	5'810'000	580'000		6'390'000	5'142'033.00	0.06
0.125	PFANDBRIEF SCHWEIZ HYPO S. -706- 0.125%/21-19.08.2031	CHF	9'170'000		1'500'000	7'670'000	6'988'137.00	0.09
0.250	PFANDBRIEF SCHWEIZ HYPO S. -707- 0.25%/21-25.03.2036	CHF	8'800'000	2'000'000	4'000'000	6'800'000	5'889'480.00	0.07
0.125	PFANDBRIEF SCHWEIZ HYPO S. -709- 0.125%/21-15.11.2028	CHF	6'400'000	800'000	4'820'000	2'380'000	2'249'338.00	0.03
-	PFANDBRIEF SCHWEIZ HYPO S. -713- 0%/22-26.05.2026	CHF	4'580'000		2'000'000	2'580'000	2'504'406.00	0.03
1.000	PFANDBRIEF SCHWEIZ HYPO S. -716- 1%/22-06.09.2030	CHF	8'240'000		2'810'000	5'430'000	5'311'083.00	0.07
1.125	PFANDBRIEF SCHWEIZ HYPO S. -717- 1.125%/22-08.04.2052	CHF	3'150'000			3'150'000	2'938'635.00	0.04
1.375	PFANDBRIEF SCHWEIZ HYPO S. -718- 1.375%/22-09.04.2032	CHF	7'830'000	5'000'000		12'830'000	12'804'340.00	0.16
1.625	PFANDBRIEF SCHWEIZ HYPO S. -719- 1.625%/22-03.05.2038	CHF	5'000'000	4'000'000	3'350'000	5'650'000	5'755'090.00	0.07
2.375	PFANDBRIEF SCHWEIZ HYPO S. -722- 2.375%/23-20.05.2037	CHF		2'200'000	2'200'000			
1.375	PFANDBRIEF SCHWEIZ HYPO S. -726- 1.375%/22-10.06.2032	CHF	4'100'000	4'000'000		8'100'000	8'080'560.00	0.10
1.500	PFANDBRIEF SCHWEIZ HYPO S. -727- 1.5%/22-22.12.2042	CHF	6'550'000	490'000	3'000'000	4'040'000	4'054'140.00	0.05
2.125	PFANDBRIEF SCHWEIZ HYPO S. -730- 2.125%/23-07.07.2032	CHF		4'700'000	4'700'000			
1.750	PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF		2'200'000	2'200'000			
1.750	PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF	3'400'000	5'200'000	1'000'000	7'600'000	7'753'520.00	0.10
1.875	PFANDBRIEF SCHWEIZ HYPO S. -733- 1.875%/23-14.01.2033	CHF	8'100'000			8'100'000	8'403'750.00	0.11
1.875	PFANDBRIEF SCHWEIZ HYPO S. -734- 1.875%/23-15.01.2031	CHF	7'000'000		500'000	6'500'000	6'711'250.00	0.08
2.125	PFANDBRIEF SCHWEIZ HYPO S. -735- 2.125%/23-07.07.2026	CHF		5'200'000	500'000	4'700'000	4'783'660.00	0.06
2.125	PFANDBRIEF SCHWEIZ HYPO S. -736- 2.125%/23-15.11.2030	CHF		8'200'000		8'200'000	8'593'600.00	0.11
2.125	PFANDBRIEF SCHWEIZ HYPO S. -737- 2.125%/23-17.09.2035	CHF		8'600'000	800'000	7'800'000	8'346'000.00	0.11
2.000	PFANDBRIEF SCHWEIZ HYPO S. -738- 2%/23-03.03.2033	CHF		7'500'000		7'500'000	7'856'250.00	0.10
2.000	PFANDBRIEF SCHWEIZ HYPO S. -739- 2%/23-02.04.2038	CHF		11'070'000		11'070'000	11'808'369.00	0.15
1.750	PFANDBRIEF SCHWEIZ HYPO S. -744- 1.75%/23-23.12.2043	CHF		11'300'000	300'000	11'000'000	11'632'500.00	0.15
1.750	PFANDBRIEF SCHWEIZ HYPO S. -747- 1.75%/23-24.03.2043	CHF		5'950'000		5'950'000	6'224'295.00	0.08
1.625	PFANDBRIEF SCHWEIZ HYPO S. -748- 1.625%/24-15.03.2034	CHF		5'750'000		5'750'000	5'844'875.00	0.07
1.625	PFANDBRIEF SCHWEIZ HYPO S. -749- 1.625%/24-21.12.2038	CHF		2'650'000		2'650'000	2'703'000.00	0.03
1.625	PFANDBRIEF SCHWEIZ HYPO S. -750- 1.625%/24-28.01.2039	CHF		3'000'000		3'000'000	3'060'000.00	0.04
2.125	PFANDBRIEF SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 587 5 2.125%/13-28.11.2033	CHF	6'150'000		1'000'000	5'150'000	5'466'725.00	0.07
1.500	PFANDBRIEFBANK S. 601 1.5%/14-09.11.2035	CHF	6'360'000		3'500'000	2'860'000	2'867'722.00	0.04
1.500	PFANDBRIEFBANK S. 602 1.5%/14-05.12.2040	CHF	3'170'000			3'170'000	3'180'778.00	0.04
0.375	PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -469- 0.375%/15-15.09.2025	CHF	9'300'000			9'300'000	9'153'990.00	0.12
1.000	PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -619- 1%/15-25.01.2036	CHF	8'690'000			8'690'000	8'241'596.00	0.10

## 508 CSIF (CH) Bond Switzerland AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-10.05.2045	CHF	10'000'000	1'000'000	4'600'000	6'400'000	4'683'520.00	0.06
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-26.02.2030	CHF	8'280'000	1'000'000		9'280'000	8'566'368.00	0.11
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/17-25.03.2024	CHF	14'380'000		14'380'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/18-26.04.2024	CHF	14'885'000		14'885'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-12.10.2027	CHF	16'585'000		2'500'000	14'085'000	13'544'136.00	0.17
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-18.09.2026	CHF	11'060'000	2'000'000		13'060'000	12'708'686.00	0.16
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-20.10.2026	CHF	10'830'000	1'000'000	3'060'000	8'770'000	8'526'194.00	0.11
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/20-06.10.2042	CHF	9'600'000		1'700'000	7'900'000	6'321'580.00	0.08
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.375%/17-21.03.2028	CHF	10'970'000		1'000'000	9'970'000	9'597'122.00	0.12
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.5%/20-22.06.2040	CHF	4'530'000			4'530'000	3'883'116.00	0.05
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/17-18.10.2030	CHF	8'350'000			8'350'000	7'964'230.00	0.10
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/18-09.10.2028	CHF	6'685'000			6'685'000	6'475'091.00	0.08
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/18-09.10.2048	CHF	600'000	5'250'000		5'850'000	5'514'795.00	0.07
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/23-18.10.2047	CHF		3'700'000	3'700'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 2%/22-25.08.2034	CHF	11'500'000	2'600'000	3'000'000	11'100'000	11'677'200.00	0.15
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 2%/23-25.08.2034	CHF		2'600'000	2'600'000			
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 603 0.625%/14-19.03.2025	CHF	16'260'000		2'000'000	14'260'000	14'135'938.00	0.18
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 604 0.375%/15-21.01.2030	CHF	13'805'000		2'670'000	11'135'000	10'530'369.50	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 643- 0.125%/17-06.05.2025	CHF	17'300'000		2'000'000	15'300'000	15'064'380.00	0.19
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 645- 0.625%/17-23.01.2037	CHF	11'980'000		2'000'000	9'980'000	8'997'968.00	0.11
0.300 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -481- 0.3%/16-06.06.2031	CHF	16'055'000	1'040'000	2'700'000	14'395'000	13'329'770.00	0.17
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 519 2.25%/10-13.08.2032	CHF	12'770'000		2'910'000	9'860'000	10'506'816.00	0.13
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 524 1.875%/10-15.09.2031	CHF	14'755'000		600'000	14'155'000	14'639'101.00	0.18
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 533 2.125%/10-01.12.2028	CHF	10'720'000		3'550'000	7'170'000	7'427'403.00	0.09
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 554 2.375%/11-27.06.2025	CHF	3'200'000	2'000'000	2'000'000	3'200'000	3'239'040.00	0.04
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 559 1.625%/11-29.11.2041	CHF	6'970'000			6'970'000	7'116'370.00	0.09
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 564 1.375%/12-14.02.2024	CHF	11'010'000		11'010'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 565 1.5%/12-14.02.2040	CHF	10'625'000	440'000	2'000'000	9'065'000	9'087'662.50	0.11
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 566 1.5%/12-27.04.2027	CHF	10'750'000	2'000'000	800'000	11'950'000	12'014'530.00	0.15
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 569 1.5%/12-02.08.2033	CHF	12'885'000	500'000	4'000'000	9'385'000	9'431'925.00	0.12
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 572 1.375%/12-13.08.2027	CHF	8'845'000	700'000	2'000'000	7'545'000	7'555'563.00	0.10
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 574 1.375%/12-20.09.2029	CHF	14'305'000		2'840'000	11'465'000	11'487'930.00	0.14
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 581 1.625%/13-03.07.2030	CHF	10'580'000	2'000'000	3'040'000	9'540'000	9'695'502.00	0.12
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 584 1.75%/13-15.07.2025	CHF	15'270'000		2'000'000	13'270'000	13'331'042.00	0.17
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 591 1.375%/14-14.11.2024	CHF	14'040'000		14'040'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 593 1.5%/14-15.12.2025	CHF	11'000'000		2'000'000	9'000'000	9'018'900.00	0.11
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 598 1%/14-07.07.2026	CHF	8'190'000		1'500'000	6'690'000	6'637'818.00	0.08
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -605- 0.5%/15-05.05.2028	CHF	14'845'000		4'000'000	10'845'000	10'482'777.00	0.13
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -608- 0.625%/15-25.04.2033	CHF	14'345'000		2'000'000	12'345'000	11'493'195.00	0.15

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 610 0.625%/15-25.01.2034	CHF	14'260'000	1'700'000	4'000'000	11'960'000	11'059'412.00	0.14
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -611- 0.875%/15-25.06.2037	CHF	8'600'000		1'500'000	7'100'000	6'591'640.00	0.08
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -612- 1%/15-25.01.2045	CHF	2'270'000			2'270'000	2'077'050.00	0.03
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -613- 0.5%/15-24.01.2025	CHF	16'900'000	2'500'000	19'400'000			
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -614 1%/15-12.05.2032	CHF	10'840'000			10'840'000	10'500'708.00	0.13
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -614 1.375%/15-12.05.2032	CHF	7'400'000	8'400'000	3'210'000	12'590'000	12'545'935.00	0.16
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -615- 1.125%/15-19.06.2042	CHF	5'300'000			5'300'000	4'991'540.00	0.06
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -616- 0.375%/15-26.01.2026	CHF	12'950'000		2'050'000	10'900'000	10'698'350.00	0.13
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 617 0.625%/15-16.05.2031	CHF	13'830'000		800'000	13'030'000	12'365'470.00	0.16
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -618- 0.375%/15-15.10.2025	CHF	12'865'000	590'000	2'000'000	11'455'000	11'268'283.50	0.14
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -625- 0.25%/16-05.08.2026	CHF	17'255'000		2'500'000	14'755'000	14'396'453.50	0.18
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -628- 0.375%/16-26.01.2032	CHF	10'265'000		1'000'000	9'265'000	8'561'786.50	0.11
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -631- 0.125%/16-15.12.2027	CHF	11'905'000	1'000'000	1'500'000	11'405'000	10'902'039.50	0.14
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -640- 0.375%/16-23.09.2043	CHF	12'680'000		800'000	11'880'000	9'671'508.00	0.12
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -641- 0.25%/16-14.10.2036	CHF	11'170'000		2'000'000	9'170'000	7'895'370.00	0.10
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -647- 0.25%/17-18.01.2027	CHF	19'230'000	780'000	3'500'000	16'510'000	16'009'747.00	0.20
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 649 0.625%/17-25.01.2035	CHF	6'015'000			6'015'000	5'510'943.00	0.07
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -652- 0.625%/17-18.10.2039	CHF	4'055'000			4'055'000	3'571'238.50	0.05
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -659- 0.25%/18-17.11.2025	CHF	14'730'000		2'000'000	12'730'000	12'486'857.00	0.16
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -660- 0.5%/18-22.01.2029	CHF	13'380'000		1'400'000	11'980'000	11'507'988.00	0.15
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -661- 0.375%/18-10.07.2028	CHF	15'880'000	2'600'000	4'550'000	13'930'000	13'370'014.00	0.17
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -666- 0.375%/18-12.05.2027	CHF	11'965'000	3'200'000	2'970'000	12'195'000	11'834'028.00	0.15
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -668- 0.875%/19-19.06.2043	CHF	10'590'000	590'000	2'500'000	8'680'000	7'808'528.00	0.10
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -670- 0%/19-29.07.2024	CHF	7'900'000		7'900'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -671- 0.25%/19-15.04.2030	CHF	11'480'000		2'970'000	8'510'000	7'964'509.00	0.10
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -672- 0.125%/19-08.05.2029	CHF	12'440'000		600'000	11'840'000	11'127'232.00	0.14
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -673- 0.125%/19-10.12.2030	CHF	8'890'000		2'000'000	6'890'000	6'340'178.00	0.08
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -674- 0.5%/19-17.06.2041	CHF	9'915'000		2'500'000	7'415'000	6'293'852.00	0.08
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -675- 0%/19-15.06.2027	CHF	9'435'000	800'000	1'500'000	8'735'000	8'364'636.00	0.11
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -676- 0.25%/19-26.04.2034	CHF	15'800'000		2'000'000	13'800'000	12'268'200.00	0.15
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -677- 0.5%/19-25.01.2044	CHF	7'105'000	500'000	1'000'000	6'605'000	5'514'514.50	0.07
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -678- 0%/19-26.08.2049	CHF	12'560'000		1'500'000	11'060'000	7'703'290.00	0.10
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -680- 0%/19-30.03.2026	CHF	8'105'000			8'105'000	7'882'112.50	0.10
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -681- 0.125%/19-14.11.2031	CHF	10'185'000		600'000	9'585'000	8'703'180.00	0.11
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -682- 0%/19-06.04.2027	CHF	7'185'000		1'000'000	6'185'000	5'937'600.00	0.07
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -683- 0%/20-25.02.2028	CHF	11'535'000		300'000	11'235'000	10'655'274.00	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -686- 0.125%/20-13.08.2027	CHF	10'215'000	2'840'000	3'500'000	9'555'000	9'170'889.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -688- 0.125%/20-07.06.2028	CHF	12'580'000	1'500'000	6'290'000	7'790'000	7'402'837.00	0.09
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -690- 0.125%/20-02.08.2030	CHF	9'060'000			9'060'000	8'380'500.00	0.11

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -693- 0%/20-12.08.2025	CHF	3'370'000	3'800'000		7'170'000	7'027'317.00	0.09
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -696- 0.125%/20-19.11.2032	CHF	12'870'000		1'000'000	11'870'000	10'618'902.00	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -701- 0.125%/21-20.06.2031	CHF	16'540'000		2'000'000	14'540'000	13'279'382.00	0.17
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -708- 0.25%/21-10.03.2032	CHF	7'580'000			7'580'000	6'922'814.00	0.09
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -710- 0.125%/21-19.12.2031	CHF	15'250'000			15'250'000	13'827'175.00	0.17
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -711- 0.125%/22-19.02.2029	CHF	3'650'000			3'650'000	3'439'760.00	0.04
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -712- 0.375%/22-16.02.2037	CHF	4'100'000	2'000'000	1'100'000	5'000'000	4'359'000.00	0.05
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -714- 0.25%/22-15.03.2027	CHF	4'100'000		2'000'000	2'100'000	2'033'220.00	0.03
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -715- 0.75%/22-10.08.2035	CHF	3'100'000			3'100'000	2'869'670.00	0.04
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -720- 1.5%/22-06.09.2033	CHF	10'200'000		1'500'000	8'700'000	8'743'500.00	0.11
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -721- 2.125%/22-18.10.2032	CHF	9'300'000	2'080'000	2'800'000	8'580'000	9'070'776.00	0.11
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -722- 2.375%/22-20.05.2037	CHF	6'300'000	4'700'000		11'000'000	12'180'300.00	0.15
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF		3'850'000	3'850'000			
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF	4'500'000	4'850'000	2'250'000	7'100'000	8'510'770.00	0.11
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -724- 0.75%/22-12.08.2025	CHF	3'000'000		2'000'000	1'000'000	990'700.00	0.01
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -725- 1.875%/22-25.01.2038	CHF	5'500'000	1'000'000	400'000	6'100'000	6'406'830.00	0.08
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -730- 2.125%/22-07.07.2032	CHF	2'500'000	5'200'000	800'000	6'900'000	7'286'400.00	0.09
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -731- 2.25%/22-25.09.2037	CHF	12'800'000		2'000'000	10'800'000	11'824'920.00	0.15
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -736- 2.125%/23-15.11.2030	CHF		3'000'000	3'000'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -739- 2%/23-02.04.2038	CHF		4'970'000	4'970'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -740- 2%/23-04.10.2040	CHF		8'860'000		8'860'000	9'536'018.00	0.12
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -741- 1.875%/23-24.06.2050	CHF		6'100'000		6'100'000	6'708'780.00	0.08
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -742- 1.75%/23-07.07.2033	CHF		3'000'000	3'000'000			
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -742- 1.75%/23-07.07.2033	CHF		7'330'000		7'330'000	7'529'376.00	0.09
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -743- 1.75%/23-09.07.2038	CHF		6'000'000		6'000'000	6'216'000.00	0.08
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -745- 1.75%/23-23.12.2033	CHF		5'400'000		5'400'000	5'546'880.00	0.07
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -746- 1.75%/23-26.01.2049	CHF		3'100'000		3'100'000	3'301'810.00	0.04
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -747- 1.75%/23-24.03.2043	CHF		3'000'000	3'000'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.635 0.125%/16-15.07.2031	CHF	6'420'000	870'000	1'500'000	5'790'000	5'282'796.00	0.07
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.637 0.375%/16-15.06.2046	CHF	10'955'000		1'900'000	9'055'000	7'176'993.00	0.09
3.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 424 3.25%/07-15.06.2027	CHF	5'990'000			5'990'000	6'357'187.00	0.08
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 512 2.625%/10-27.03.2030	CHF	2'320'000		1'000'000	1'320'000	1'417'416.00	0.02
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 544 2.5%/11-16.02.2027	CHF	4'100'000	1'000'000	980'000	4'120'000	4'258'020.00	0.05
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 552 2.5%/11-30.03.2026	CHF	7'680'000	800'000	2'000'000	6'480'000	6'630'336.00	0.08
2.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 553 2.75%/11-15.12.2026	CHF	9'410'000	500'000	3'070'000	6'840'000	7'102'656.00	0.09
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 562 1.5%/12-21.01.2028	CHF	10'225'000	2'500'000		12'725'000	12'808'985.00	0.16
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 589 2.125%/14-03.03.2044	CHF	4'000'000		1'800'000	2'200'000	2'471'260.00	0.03
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 596 1%/14-21.05.2024	CHF	12'315'000		12'315'000			
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. -606- 0.875%/15-07.05.2035	CHF	8'490'000			8'490'000	7'978'053.00	0.10

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0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 627- 0.125%/16-06.09.2028	CHF	14'120'000			14'120'000	13'377'288.00	0.17
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 629- 0.5%/16-05.10.2035	CHF	13'480'000		1'100'000	12'380'000	11'112'288.00	0.14
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 632 0.375%/16-08.07.2039	CHF	13'055'000		3'300'000	9'755'000	8'287'848.00	0.10
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 633- 0.25%/16-04.08.2038	CHF	11'515'000			11'515'000	9'689'872.50	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 639- 0.125%/16-23.09.2032	CHF	8'605'000			8'605'000	7'716'103.50	0.10
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 646- 0.5%/17-21.12.2029	CHF	4'520'000	1'000'000	500'000	5'020'000	4'786'570.00	0.06
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.548 2.625%/11-14.02.2031	CHF	7'160'000	6'500'000		13'660'000	14'781'486.00	0.19
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.636 0.25%/16-17.05.2040	CHF	6'135'000			6'135'000	5'049'105.00	0.06
0.010 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.01%/17-05.02.2024	CHF	410'000		410'000			
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.05%/20-06.10.2043	CHF	2'250'000		1'000'000	1'250'000	949'500.00	0.01
0.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.1%/20-12.06.2030	CHF	7'250'000			7'250'000	6'706'975.00	0.08
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/18-16.04.2025	CHF	6'960'000		2'000'000	4'960'000	4'886'592.00	0.06
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/20-23.04.2032	CHF	13'720'000		2'500'000	11'220'000	10'122'684.00	0.13
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-06.12.2027	CHF	19'190'000		4'590'000	14'600'000	14'026'220.00	0.18
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-12.05.2026	CHF	11'540'000		3'550'000	7'990'000	7'802'235.00	0.10
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/20-12.06.2040	CHF	3'500'000		2'000'000	1'500'000	1'233'450.00	0.02
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.375%/17-07.12.2026	CHF	14'600'000	1'700'000	3'500'000	12'800'000	12'471'040.00	0.16
0.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.65%/18-15.02.2033	CHF	11'595'000			11'595'000	10'849'441.50	0.14
0.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.9%/22-20.05.2033	CHF	4'100'000		2'000'000	2'100'000	2'005'710.00	0.03
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-17.12.2029	CHF	6'000'000	6'400'000	4'580'000	7'820'000	7'884'124.00	0.10
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-19.04.2027	CHF	2'500'000	2'500'000		5'000'000	5'025'500.00	0.06
1.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.55%/24-05.04.2039	CHF		780'000		780'000	791'310.00	0.01
1.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.55%/24-24.10.2033	CHF		5'000'000		5'000'000	5'050'000.00	0.06
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.625%/23-07.04.2026	CHF		3'600'000	3'600'000			
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.7%/22-02.12.2030	CHF	5'000'000		500'000	4'500'000	4'596'750.00	0.06
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-10.09.2029	CHF		5'050'000		5'050'000	5'171'705.00	0.07
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-22.07.2033	CHF		3'850'000		3'850'000	3'971'660.00	0.05
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-19.07.2038	CHF		9'000'000	500'000	8'500'000	8'933'500.00	0.11
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-22.09.2033	CHF		9'850'000		9'850'000	10'206'570.00	0.13
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-25.10.2038	CHF		3'850'000	300'000	3'550'000	3'722'175.00	0.05
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-26.11.2038	CHF		8'400'000		8'400'000	8'809'080.00	0.11
1.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.9%/22-07.07.2042	CHF	6'000'000	480'000	2'800'000	3'680'000	3'928'768.00	0.05
2.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.125%/22-19.08.2030	CHF	5'000'000	1'000'000		6'000'000	6'285'000.00	0.08
2.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.35%/22-17.11.2037	CHF		850'000	850'000			
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S 494 0.25%/17-26.05.2027	CHF	14'530'000			14'530'000	14'034'527.00	0.18
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 413 1.75%/11-02.09.2026	CHF	8'960'000		1'500'000	7'460'000	7'533'854.00	0.10
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 422 1.625%/12-17.04.2028	CHF	13'900'000		5'950'000	7'950'000	8'041'425.00	0.10
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 424 1.25%/12-17.07.2024	CHF	4'380'000		4'380'000			
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 433 1.5%/13-21.06.2028	CHF	7'220'000		4'030'000	3'190'000	3'211'373.00	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 445 1.625%/14-17.06.2026	CHF	9'165'000	1'500'000		10'665'000	10'731'123.00	0.14
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -450- 1.5%/14-05.02.2029	CHF	9'040'000	500'000	1'900'000	7'640'000	7'695'772.00	0.10
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -454- 0.75%/14-15.04.2024	CHF	9'260'000		9'260'000			
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 456 0.75%/14-23.09.2024	CHF	15'400'000		15'400'000			
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -457- 1.25%/14-16.11.2029	CHF	13'370'000		2'000'000	11'370'000	11'313'150.00	0.14
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 459 1%/14-22.09.2028	CHF	17'525'000	580'000	3'140'000	14'965'000	14'740'525.00	0.19
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 460 0.625%/15-12.02.2030	CHF	15'710'000	580'000	7'180'000	9'110'000	8'739'223.00	0.11
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -462- 0.625%/15-16.07.2029	CHF	13'805'000		500'000	13'305'000	12'818'037.00	0.16
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 463 0.125%/15-12.03.2024	CHF	16'120'000		16'120'000			
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -464- 0.5%/15-30.04.2030	CHF	12'060'000	1'000'000	1'300'000	11'760'000	11'175'528.00	0.14
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -467- 0.5%/15-28.07.2025	CHF	18'915'000		4'000'000	14'915'000	14'727'071.00	0.19
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -473- 0.125%/15-25.02.2026	CHF	7'765'000			7'765'000	7'578'640.00	0.10
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -474- 0.5%/15-20.09.2030	CHF	15'535'000		3'000'000	12'535'000	11'865'631.00	0.15
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -475- 0.25%/16-11.02.2028	CHF	16'755'000	1'200'000	3'600'000	14'355'000	13'757'832.00	0.17
0.600 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -476- 0.6%/16-11.12.2035	CHF	16'545'000		2'500'000	14'045'000	12'734'601.50	0.16
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -480- 0.05%/16-06.11.2026	CHF	15'270'000		700'000	14'570'000	14'083'362.00	0.18
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -482- 0%/16-14.06.2024	CHF	15'365'000		15'365'000			
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -483- 0%/16-27.01.2027	CHF	15'120'000	500'000	2'500'000	13'120'000	12'626'688.00	0.16
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -485- 0%/16-02.10.2026	CHF	9'520'000	1'000'000	3'000'000	7'520'000	7'267'328.00	0.09
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 488 0.25%/16-21.05.2025	CHF	14'420'000		3'000'000	11'420'000	11'261'262.00	0.14
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -489- 0.375%/17-21.09.2027	CHF	14'335'000		1'500'000	12'835'000	12'414'012.00	0.16
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -490- 0.5%/17-20.02.2032	CHF	13'050'000	1'000'000	1'500'000	12'550'000	11'706'640.00	0.15
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -495- 0.5%/17-12.10.2029	CHF	19'080'000	400'000	3'800'000	15'680'000	14'969'696.00	0.19
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -502- 0.75%/18-21.06.2033	CHF	8'050'000		3'990'000	4'060'000	3'821'678.00	0.05
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -505- 0.75%/18-01.10.2032	CHF	12'310'000		2'200'000	10'110'000	9'575'181.00	0.12
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -506- 0.125%/18-31.10.2024	CHF	10'810'000		10'810'000			
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -507- 0.625%/18-08.03.2029	CHF	11'240'000	7'200'000	3'240'000	15'200'000	14'684'720.00	0.19
0.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -508- 0.55%/19-29.01.2031	CHF	16'270'000		1'500'000	14'770'000	13'979'805.00	0.18
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -509- 0.3%/19-09.04.2029	CHF	17'210'000		2'800'000	14'410'000	13'682'295.00	0.17
0.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -510- 0.7%/19-04.03.2039	CHF	6'550'000	500'000		7'050'000	6'314'685.00	0.08
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -512- 0.2%/19-10.09.2029	CHF	13'825'000		2'000'000	11'825'000	11'103'675.00	0.14
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -513- 0.5%/19-15.05.2034	CHF	9'540'000		2'500'000	7'040'000	6'404'992.00	0.08
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -514- 0%/19-10.09.2037	CHF	5'745'000	500'000	1'500'000	4'745'000	3'878'563.00	0.05
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -516- 0.125%/20-23.03.2032	CHF	11'680'000			11'680'000	10'552'880.00	0.13
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -517- 0%/20-02.04.2031	CHF	13'040'000		2'500'000	10'540'000	9'567'158.00	0.12
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -520- 0.2%/20-22.05.2042	CHF	5'250'000		1'420'000	3'830'000	3'054'425.00	0.04
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -523- 0.2%/20-13.07.2035	CHF	12'615'000		3'000'000	9'615'000	8'360'242.50	0.11
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -524- 0%/20-21.06.2028	CHF	9'370'000	2'000'000	2'000'000	9'370'000	8'851'839.00	0.11
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -525- 0.125%/20-03.09.2035	CHF	8'280'000		200'000	8'080'000	6'952'840.00	0.09

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -537- 0.1%/21-25.06.2032	CHF	8'210'000			8'210'000	7'372'580.00	0.09
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -540- 0.3%/21-29.10.2036	CHF	3'800'000	1'000'000	1'000'000	3'800'000	3'285'480.00	0.04
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -542- 0.375%/22-03.11.2032	CHF	4'510'000			4'510'000	4'129'807.00	0.05
0.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -543- 0.45%/22-11.02.2042	CHF	3'100'000			3'100'000	2'599'660.00	0.03
0.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -544- 0.35%/22-02.08.2027	CHF	10'000'000		2'000'000	8'000'000	7'740'800.00	0.10
0.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -545- 0.65%/22-03.10.2031	CHF		5'500'000		5'500'000	5'206'850.00	0.07
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -546- 0.75%/22-02.03.2037	CHF	3'500'000			3'500'000	3'200'400.00	0.04
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -547- 0.75%/22-19.08.2030	CHF	5'200'000			5'200'000	5'007'080.00	0.06
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -549- 1%/22-12.10.2037	CHF	4'100'000		2'300'000	1'800'000	1'693'260.00	0.02
1.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -550- 1.1%/22-18.04.2028	CHF	7'200'000	1'500'000	3'130'000	5'570'000	5'517'085.00	0.07
1.400 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -551- 1.4%/22-30.08.2032	CHF	11'800'000	500'000		12'300'000	12'281'550.00	0.15
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -552- 1.45%/22-14.03.2042	CHF	8'200'000	1'000'000		9'200'000	9'158'600.00	0.12
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -554- 1.7%/22-27.07.2032	CHF	12'100'000			12'100'000	12'371'040.00	0.16
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -556- 1.45%/22-30.04.2030	CHF	6'100'000	2'000'000	4'000'000	4'100'000	4'123'780.00	0.05
1.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/22-21.12.2032	CHF	5'600'000	13'270'000	2'010'000	16'860'000	17'188'770.00	0.22
1.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/23-21.12.2032	CHF		2'870'000	2'870'000			
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -558- 1.8%/22-23.05.2036	CHF	4'100'000	4'000'000	1'030'000	7'070'000	7'338'660.00	0.09
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -559- 1.5%/22-22.05.2029	CHF	6'000'000		1'500'000	4'500'000	4'536'450.00	0.06
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/22-02.04.2037	CHF	6'500'000	3'350'000	1'500'000	8'350'000	8'742'450.00	0.11
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/23-02.04.2037	CHF		1'850'000	1'850'000			
2.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -561- 2.1%/22-19.07.2030	CHF		4'850'000		4'850'000	5'068'735.00	0.06
2.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -561- 2.1%/23-19.07.2030	CHF		3'850'000	3'850'000			
2.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -562- 2.2%/22-04.10.2034	CHF	2'000'000	3'000'000		5'000'000	5'367'500.00	0.07
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -563- 1.625%/22-07.04.2026	CHF	4'000'000	3'600'000	1'520'000	6'080'000	6'112'832.00	0.08
2.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -565- 2.35%/22-17.11.2037	CHF	4'000'000	4'850'000	800'000	8'050'000	8'920'205.00	0.11
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -568- 1.8%/22-12.12.2034	CHF	8'000'000		2'000'000	6'000'000	6'200'400.00	0.08
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -574- 1.7%/23-24.07.2028	CHF		3'790'000		3'790'000	3'848'366.00	0.05
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -575- 1.85%/23-05.05.2031	CHF		8'500'000		8'500'000	8'784'750.00	0.11
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -577- 1.8%/23-10.09.2029	CHF		2'950'000	2'950'000			
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -578- 1.85%/23-22.09.2033	CHF		2'950'000	2'950'000			
1.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -582- 1.3%/23-27.12.2028	CHF		2'500'000		2'500'000	2'496'000.00	0.03
1.400 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -583- 1.4%/23-16.01.2032	CHF		3'800'000		3'800'000	3'798'100.00	0.05
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -584- 1.45%/23-18.01.2039	CHF		4'300'000		4'300'000	4'284'950.00	0.05
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -585- 1.5%/24-02.04.2031	CHF		2'350'000		2'350'000	2'368'330.00	0.03
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -588- 1.45%/24-03.11.2032	CHF		4'000'000		4'000'000	4'028'040.00	0.05
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -589- 1.5%/24-23.06.2036	CHF		1'970'000		1'970'000	1'991'571.50	0.03
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -621- 0.5%/15-15.06.2029	CHF	13'020'000	3'230'000	4'770'000	11'480'000	10'993'248.00	0.14
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -623- 0.75%/15-28.11.2034	CHF	8'290'000		1'160'000	7'130'000	6'641'595.00	0.08
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.461 0.375%/15-14.02.2025	CHF	17'160'000		2'000'000	15'160'000	14'996'272.00	0.19

## 514 CSIF (CH) Bond Switzerland AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.484 0.125%/16-02.09.2031	CHF	16'040'000		2'400'000	13'640'000	12'420'584.00	0.16
2.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 405 2%/10-30.10.2025	CHF	11'400'000		3'000'000	8'400'000	8'482'320.00	0.11
2.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 410 2.375%/11-06.04.2026	CHF	8'360'000	500'000	2'000'000	6'860'000	7'002'688.00	0.09
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 414 1.625%/11-31.10.2024	CHF	6'690'000	1'000'000	7'690'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 420 1.375%/12-19.03.2027	CHF	13'350'000		3'020'000	10'330'000	10'343'429.00	0.13
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 423 1.5%/12-21.05.2029	CHF	13'210'000		3'640'000	9'570'000	9'647'517.00	0.12
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 432 1.375%/13-16.04.2025	CHF	5'810'000		2'000'000	3'810'000	3'806'190.00	0.05
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 436 1.75%/13-25.02.2026	CHF	5'560'000		1'000'000	4'560'000	4'593'288.00	0.06
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -466- 0.625%/15-30.06.2027	CHF	15'345'000		1'500'000	13'845'000	13'530'718.50	0.17
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -471- 0.625%/15-01.11.2030	CHF	15'350'000		600'000	14'750'000	14'062'650.00	0.18
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -478- 0.5%/16-30.03.2034	CHF	10'475'000	2'500'000		12'975'000	11'822'820.00	0.15
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 600 0.75%/14-23.08.2024	CHF	18'390'000		18'390'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. 429 1.375%/13-05.11.2027	CHF	8'275'000	1'500'000		9'775'000	9'788'685.00	0.12
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -470- 0.125%/15-17.07.2024	CHF	13'080'000		13'080'000			
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -486- 0.125%/16-02.02.12.2024	CHF	16'000'000		16'000'000			
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -487- 0.375%/16-24.10.2028	CHF	8'700'000	2'000'000		10'700'000	10'235'620.00	0.13
0.100 PRIMEO HOLDING AG 0.1%/21-28.09.2029	CHF	1'740'000			1'740'000	1'591'230.00	0.02
1.875 PRIMEO HOLDING AG 1.875%/22-23.09.2026	CHF	3'500'000			3'500'000	3'515'750.00	0.04
- PSP SWISS PROPERTY AG 0%/19-06.02.2030	CHF	1'970'000			1'970'000	1'782'850.00	0.02
0.150 PSP SWISS PROPERTY AG 0.15%/20-02.02.2029	CHF	3'500'000	500'000		4'000'000	3'708'000.00	0.05
0.160 PSP SWISS PROPERTY AG 0.16%/21-16.09.2031	CHF	2'000'000			2'000'000	1'758'000.00	0.02
0.200 PSP SWISS PROPERTY AG 0.2%/21-04.02.2031	CHF	4'295'000		1'500'000	2'795'000	2'512'705.00	0.03
0.375 PSP SWISS PROPERTY AG 0.375%/16-29.04.2026	CHF	4'480'000		800'000	3'680'000	3'576'960.00	0.05
0.500 PSP SWISS PROPERTY AG 0.5%/16-16.02.2024	CHF	4'460'000		4'460'000			
0.550 PSP SWISS PROPERTY AG 0.55%/19-04.02.2028	CHF	1'000'000	600'000		1'600'000	1'530'400.00	0.02
0.700 PSP SWISS PROPERTY AG 0.7%/19-08.02.2027	CHF	1'050'000			1'050'000	1'022'700.00	0.01
1.000 PSP SWISS PROPERTY AG 1%/15-06.02.2025	CHF	2'530'000			2'530'000	2'512'290.00	0.03
1.700 PSP SWISS PROPERTY AG 1.7%/24-06.02.2030	CHF		1'500'000		1'500'000	1'500'000.00	0.02
1.800 PSP SWISS PROPERTY AG 1.8%/23-11.12.2026	CHF		2'300'000		2'300'000	2'308'050.00	0.03
2.000 PSP SWISS PROPERTY AG 2%/23-01.07.2026	CHF		1'000'000		1'000'000	1'007'000.00	0.01
0.125 RAIFFEISEN SCHWEIZ 0.125%/19-07.05.2024	CHF	1'600'000		1'600'000			
0.350 RAIFFEISEN SCHWEIZ 0.35%/18-16.02.2024	CHF	5'570'000		5'570'000			
2.113 RAIFFEISEN SCHWEIZ 2.1125%/23-28.09.2028	CHF		1'500'000		1'500'000	1'527'750.00	0.02
2.625 RAIFFEISEN SCHWEIZ 2.625%/11-04.02.2026	CHF	3'050'000		1'000'000	2'050'000	2'084'850.00	0.03
0.183 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.1825%/20-11.11.2025	CHF	3'400'000		1'000'000	2'400'000	2'350'800.00	0.03
0.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.5%/20-11.11.2028	CHF	3'800'000		1'200'000	2'600'000	2'433'600.00	0.03
1.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.5%/20-23.11.2034	CHF	3'100'000			3'100'000	2'870'600.00	0.04
0.178 RAIFFEISEN SCHWEIZ S. -1- 0.1775%/21-15.01.2027	CHF	2'600'000			2'600'000	2'489'500.00	0.03
0.570 RAIFFEISEN SCHWEIZ S. -2- 0.57%/21-15.01.2031	CHF	3'700'000			3'700'000	3'361'450.00	0.04
0.405 RAIFFEISEN SCHWEIZ S. -3- 0.405%/21-28.09.2029	CHF	3'000'000		1'200'000	1'800'000	1'654'200.00	0.02
0.300 RAIFFEISEN SCHWEIZ T. -1- 0.3%/16-22.04.2025	CHF	6'025'000			6'025'000	5'932'817.50	0.07
0.750 RAIFFEISEN SCHWEIZ T. -2- 0.75%/16-22.04.2031	CHF	1'300'000			1'300'000	1'206'400.00	0.02
2.550 REPOWER AG 2.55%/22-09.12.2024	CHF	1'800'000		1'800'000			
1.550 RHAETISCHE BAHN AG (RHB) 1.55%/22-14.12.2038	CHF		1'500'000		1'500'000	1'545'750.00	0.02
1.875 RHAETISCHE BAHN AG (RHB) 1.875%/22-21.07.2034	CHF	2'000'000		350'000	1'650'000	1'739'100.00	0.02
- RHAETISCHE BAHN AG 0%/21-29.09.2036	CHF	2'100'000			2'100'000	1'773'450.00	0.02
0.050 RHAETISCHE BAHN AG 0.05%/20-03.08.2050	CHF	2'850'000	300'000	1'640'000	1'510'000	1'092'485.00	0.01
- RHAETISCHE BAHN TR. -1- 0%/16-01.09.2025	CHF	1'810'000			1'810'000	1'771'990.00	0.02
- RHAETISCHE BAHN TR. -2- 0%/16-01.09.2031	CHF	1'140'000	100'000		1'240'000	1'128'400.00	0.01
0.100 ROCHE KAPITALMARKET T. -2- 0.1%/17-23.09.2024	CHF	9'720'000		9'720'000			
0.250 ROCHE KAPITALMARKET AG 0.25%/18-24.09.2025	CHF	8'445'000		2'240'000	6'205'000	6'096'412.50	0.08
0.500 ROCHE KAPITALMARKET AG 0.5%/22-25.02.2027	CHF	14'700'000		2'970'000	11'730'000	11'471'940.00	0.14
0.750 ROCHE KAPITALMARKET AG 0.75%/18-24.09.2030	CHF	6'280'000		1'100'000	5'180'000	4'985'750.00	0.06
0.750 ROCHE KAPITALMARKET AG 0.75%/22-25.02.2031	CHF	11'460'000	500'000	2'000'000	9'960'000	9'546'660.00	0.12
1.000 ROCHE KAPITALMARKET AG 1%/22-25.02.2037	CHF	6'100'000	1'000'000	2'040'000	5'060'000	4'763'990.00	0.06
1.500 ROCHE KAPITALMARKET AG 1.5%/22-23.06.2026	CHF	6'000'000			6'000'000	6'024'000.00	0.08
1.600 ROCHE KAPITALMARKET AG 1.6%/23-15.09.2028	CHF		2'000'000		2'000'000	2'028'000.00	0.03
1.750 ROCHE KAPITALMARKET AG 1.75%/23-15.09.2033	CHF		3'100'000		3'100'000	3'188'350.00	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.950 ROCHE KAPITALMARKT AG 1.95%/23-15.09.2038	CHF		4'100'000		4'100'000	4'346'000.00	0.05
2.000 ROCHE KAPITALMARKT AG 2%/22-23.09.2032	CHF	7'500'000		1'500'000	6'000'000	6'288'000.00	0.08
0.450 ROCHE KAPITALMARKT T. -3- 0.45%/17-23.03.2029	CHF	4'055'000	1'200'000		5'255'000	5'042'172.50	0.06
2.625 ROMANDE ENERGIE HOLDING SA 2.625%/22-15.07.2037	CHF		700'000		700'000	737'800.00	0.01
2.125 SANDOZ GROUP LTD 2.125%/23-17.11.2026	CHF		6'000'000		6'000'000	6'078'000.00	0.08
2.600 SANDOZ GROUP LTD 2.6%/23-17.11.2031	CHF		5'130'000		5'130'000	5'373'675.00	0.07
0.375 SCHAFFHAUSER KANTONALBANK 0.375%/15-16.02.2027	CHF	3'320'000			3'320'000	3'213'760.00	0.04
0.500 SCHAFFHAUSER KANTONALBANK 0.5%/18-31.05.2028	CHF	3'000'000	500'000		3'500'000	3'360'000.00	0.04
1.750 SCHAFFHAUSER KANTONALBANK 1.75%/13-28.10.2025	CHF	1'300'000			1'300'000	1'303'900.00	0.02
0.625 SCHWEIZER SUEDESBahn AG 0.625%/18-15.02.2035	CHF	940'000			940'000	867'150.00	0.01
- SCHWYZER KANTONALBANK 0%/20-13.11.2030	CHF	1'950'000			1'950'000	1'766'700.00	0.02
0.100 SCHWYZER KANTONALBANK 0.1%/16-25.10.2028	CHF	4'110'000	1'500'000	2'620'000	2'990'000	2'806'115.00	0.04
0.150 SCHWYZER KANTONALBANK 0.15%/21-30.11.2029	CHF	2'360'000			2'360'000	2'185'360.00	0.03
0.250 SCHWYZER KANTONALBANK 0.25%/15-04.03.2027	CHF	5'000'000		1'080'000	3'920'000	3'786'720.00	0.05
0.250 SCHWYZER KANTONALBANK 0.25%/16-19.02.2026	CHF	2'950'000			2'950'000	2'879'200.00	0.04
0.625 SCHWYZER KANTONALBANK 0.625%/15-02.07.2025	CHF	2'590'000		1'000'000	1'590'000	1'571'238.00	0.02
1.450 SCHWYZER KANTONALBANK 1.45%/24-14.03.2031	CHF		1'500'000		1'500'000	1'505'655.00	0.02
1.800 SCHWYZER KANTONALBANK 1.8%/22-15.12.2031	CHF	2'000'000		520'000	1'480'000	1'513'300.00	0.02
1.830 SCHWYZER KANTONALBANK 1.83%/23-21.09.2028	CHF		1'600'000		1'600'000	1'628'000.00	0.02
1.250 SEE-SPITAL 1.25%/18-03.07.2026	CHF	1'745'000			1'745'000	1'712'717.50	0.02
1.250 SERVICES INDUSTRIELS DE GENEVE 1.25%/15-30.06.2025	CHF	3'780'000		500'000	3'280'000	3'263'600.00	0.04
1.000 SFS GROUP LTD 1%/22-06.06.2025	CHF	4'760'000			4'760'000	4'722'872.00	0.06
1.450 SFS GROUP LTD 1.45%/22-08.06.2027	CHF	1'610'000			1'610'000	1'601'145.00	0.02
0.550 SGS LTD 0.55%/17-03.03.2026	CHF	6'965'000			6'965'000	6'822'217.50	0.09
0.750 SGS LTD 0.75%/18-29.10.2025	CHF	1'435'000			1'435'000	1'414'910.00	0.02
0.875 SGS LTD 0.875%/15-08.05.2030	CHF	4'050'000	700'000	1'100'000	3'650'000	3'522'250.00	0.04
0.950 SGS LTD 0.95%/20-06.11.2026	CHF	6'350'000		1'500'000	4'850'000	4'769'975.00	0.06
1.250 SGS LTD 1.25%/18-27.10.2028	CHF	4'065'000	500'000	1'500'000	3'065'000	3'020'557.50	0.04
1.250 SGS LTD 1.25%/22-05.09.2025	CHF	2'100'000			2'100'000	2'089'500.00	0.03
1.700 SGS LTD 1.7%/22-05.09.2029	CHF	5'100'000			5'100'000	5'117'850.00	0.06
1.750 SGS LTD 1.75%/14-27.02.2024	CHF	5'340'000		5'340'000			
2.000 SGS LTD 2%/23-17.11.2027	CHF		3'000'000		3'000'000	3'046'500.00	0.04
2.300 SGS LTD 2.3%/23-17.11.2031	CHF		3'650'000		3'650'000	3'814'250.00	0.05
0.200 SIEGFRIED HOLDING LTD 0.2%/21-15.06.2026	CHF	3'715'000			3'715'000	3'594'262.50	0.05
0.600 SIKA AG 0.6%/18-27.03.2026	CHF	1'800'000	600'000	1'000'000	1'400'000	1'377'600.00	0.02
0.625 SIKA AG 0.625%/18-12.07.2024	CHF	5'710'000		5'710'000			
1.125 SIKA AG 1.125%/18-12.07.2028	CHF	1'985'000			1'985'000	1'969'120.00	0.02
1.600 SIKA AG 1.6%/22-28.05.2024	CHF	1'500'000		1'500'000			
2.250 SIKA AG 2.25%/23-13.04.2026	CHF		3'200'000		3'200'000	3'244'800.00	0.04
2.250 SIKA AG 2.25%/23-13.04.2029	CHF		2'600'000		2'600'000	2'679'300.00	0.03
1.900 SIKA LTD 1.9%/22-28.11.2025	CHF	3'850'000	1'000'000	1'000'000	3'850'000	3'867'325.00	0.05
2.350 SIKA LTD 2.35%/22-28.11.2028	CHF	5'180'000		1'000'000	4'180'000	4'322'120.00	0.05
0.125 SIX GROUP AG 0.125%/21-27.11.2026	CHF	280'000	2'000'000		2'280'000	2'200'200.00	0.03
0.200 SIX GROUP AG 0.2%/21-28.09.2029	CHF	6'960'000	350'000		7'310'000	6'761'750.00	0.09
1.950 SONOVA HOLDING AG 1.95%/22-12.12.2030	CHF	4'200'000		1'000'000	3'200'000	3'284'800.00	0.04
- SONOVA HOLDING LTD. 0%/19-11.10.2029	CHF	2'430'000			2'430'000	2'244'105.00	0.03
0.400 SONOVA HOLDING LTD. 0.4%/19-11.10.2034	CHF	5'000			5'000	4'450.00	0.00
0.500 SONOVA HOLDING LTD. 0.5%/20-06.10.2025	CHF	3'360'000			3'360'000	3'304'560.00	0.04
0.750 SONOVA HOLDING LTD. 0.75%/20-06.10.2028	CHF	6'000'000		900'000	5'100'000	4'931'700.00	0.06
1.050 SONOVA HOLDING LTD. 1.05%/22-19.02.2029	CHF	2'160'000			2'160'000	2'113'560.00	0.03
1.400 SONOVA HOLDING LTD. 1.4%/22-19.02.2032	CHF	4'190'000			4'190'000	4'137'625.00	0.05
0.550 SPITALVERBAND LIMMATTAL 0.55%/15-15.05.2025	CHF	2'865'000			2'865'000	2'819'160.00	0.04
1.000 ST GALLER KANTONALBANK (subordinated) 1%/17-30.11.2027	CHF	2'530'000			2'530'000	2'464'220.00	0.03
0.350 ST GALLER KANTONALBANK 0.35%/19-24.01.2028	CHF	3'800'000			3'800'000	3'648'000.00	0.05
0.500 ST. GALLER KANTONALBANK 0.5%/15-24.06.2025	CHF	4'790'000			4'790'000	4'726'293.00	0.06
0.625 ST. GALLER KANTONALBANK 0.625%/17-23.01.2032	CHF	4'470'000			4'470'000	4'168'275.00	0.05
2.125 ST. GALLER KANTONALBANK 2.125%/13-27.12.2040	CHF	600'000	400'000		1'000'000	1'073'500.00	0.01
0.100 ST.GALLER KANTONALBANK 0.1%/19-10.10.2041	CHF	6'000'000		1'000'000	5'000'000	3'895'000.00	0.05
0.250 ST.GALLER KANTONALBANK 0.25%/21-30.04.2035	CHF	6'400'000	1'000'000	3'000'000	4'400'000	3'812'600.00	0.05
1.375 ST.GALLER KANTONALBANK 1.375%/12-22.06.2027	CHF	4'575'000	500'000	2'000'000	3'075'000	3'068'850.00	0.04
1.500 ST.GALLER KANTONALBANK 1.5%/13-12.02.2031	CHF	2'250'000			2'250'000	2'248'875.00	0.03
0.375 STADLER RAIL AG 0.375%/19-20.11.2026	CHF	4'910'000			4'910'000	4'733'240.00	0.06
0.040 STADT BERN 0.04%/20-02.10.2070	CHF	2'450'000			2'450'000	1'324'225.00	0.02
0.500 STADT BERN 0.5%/16-31.03.2036	CHF	2'365'000	1'000'000		3'365'000	3'048'690.00	0.04
0.625 STADT BERN 0.625%/17-13.06.2039	CHF	1'420'000			1'420'000	1'269'480.00	0.02
0.700 STADT BERN 0.7%/19-30.01.2034	CHF	4'480'000		800'000	3'680'000	3'479'440.00	0.04
1.500 STADT BERN 1.5%/13-25.02.2028	CHF	3'140'000			3'140'000	3'172'970.00	0.04
1.625 STADT BERN 1.625%/11-01.11.2024	CHF	2'125'000		2'125'000			
1.900 STADT BERN 1.9%/22-27.06.2053	CHF	2'100'000			2'100'000	2'387'700.00	0.03
2.125 STADT BERN 2.125%/13-11.10.2038	CHF	980'000			980'000	1'076'040.00	0.01
2.500 STADT BERN 2.5%/05-26.09.2025	CHF	2'065'000	2'000'000		4'065'000	4'136'137.50	0.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.500	STADT BERN 2.5%/10-01.04.2025	CHF	1'720'000		1'720'000	1'739'608.00	0.02	
2.500	STADT BERN 2.5%/11-01.04.2041	CHF	3'620'000		1'380'000	1'617'360.00	0.02	
1.375	STADT BIEL 1.375%/14-24.09.2029	CHF	2'740'000		2'740'000	2'734'520.00	0.03	
2.625	STADT BIEL 2.625%/06-03.03.2026	CHF	3'680'000	1'000'000	2'680'000	2'738'960.00	0.03	
0.125	STADT GENEVA 0.125%/15-12.02.2025	CHF	2'100'000		2'100'000	2'071'650.00	0.03	
1.375	STADT GENF 1.375%/12-19.11.2029	CHF	4'730'000		2'890'000	2'888'555.00	0.04	
1.600	STADT GENF 1.6%/23-06.12.2033	CHF		1'450'000	1'450'000	1'473'200.00	0.02	
1.625	STADT GENF 1.625%/13-12.12.2024	CHF	2'080'000	2'080'000				
0.050	STADT LAUSANNE 0.05%/19-28.09.2054	CHF	2'295'000		2'295'000	1'492'897.50	0.02	
0.350	STADT LAUSANNE 0.35%/20-06.07.2032	CHF	460'000		460'000	420'670.00	0.01	
0.540	STADT LAUSANNE 0.54%/21-06.11.2062	CHF	2'000'000	1'000'000	1'000'000	732'500.00	0.01	
0.600	STADT LAUSANNE 0.6%/20-06.07.2050	CHF	1'460'000		1'460'000	1'165'810.00	0.01	
0.600	STADT LAUSANNE 0.6%/20-30.11.2056	CHF	2'200'000	400'000	1'800'000	1'404'900.00	0.02	
0.625	STADT LAUSANNE 0.625%/15-04.03.2030	CHF	2'805'000	500'000	2'305'000	2'205'885.00	0.03	
0.680	STADT LAUSANNE 0.68%/22-11.03.2058	CHF	2'500'000	500'000	2'000'000	1'589'000.00	0.02	
0.875	STADT LAUSANNE 0.875%/17-06.10.2042	CHF	2'075'000	1'000'000	800'000	2'275'000	2'029'300.00	0.03
1.250	STADT LAUSANNE 1.25%/12-07.06.2024	CHF	1'830'000		1'830'000			
1.500	STADT LAUSANNE 1.5%/13-03.04.2028	CHF	1'280'000		1'280'000	1'289'600.00	0.02	
1.875	STADT LAUSANNE 1.875%/23-14.09.2076	CHF		1'600'000	1'600'000	1'846'400.00	0.02	
2.148	STADT LAUSANNE 2.148%/22-03.11.2072	CHF	1'800'000	700'000	1'100'000	1'364'550.00	0.02	
0.150	STADT LUGANO 0.15%/20-28.11.2070	CHF	3'030'000	1'000'000	2'030'000	1'095'185.00	0.01	
0.250	STADT LUGANO 0.25%/17-20.12.2027	CHF	1'750'000		1'750'000	1'679'125.00	0.02	
0.625	STADT LUGANO 0.625%/15-01.09.2025	CHF	50'000	500'000	550'000	543'400.00	0.01	
1.125	STADT LUGANO 1.125%/22-01.09.2028	CHF	2'100'000		2'100'000	2'080'050.00	0.03	
1.750	STADT LUGANO 1.75%/13-20.02.2043	CHF	2'830'000	800'000	2'030'000	2'099'020.00	0.03	
0.140	STADT ST. GALLEN 0.14%/20-16.09.2044	CHF	4'000'000	1'800'000	2'200'000	1'690'700.00	0.02	
0.560	STADT ST. GALLEN 0.56%/20-23.04.2040	CHF	2'000'000	700'000	1'300'000	1'149'200.00	0.01	
1.625	STADT STGALLEN 1.625%/11-10.11.2025	CHF	2'040'000		2'040'000	2'047'140.00	0.03	
0.050	STADT WINTERTHUR 0.05%/17-17.03.2026	CHF	970'000		970'000	944'780.00	0.01	
0.150	STADT WINTERTHUR 0.15%/18-26.03.2025	CHF	2'000'000	500'000	2'500'000	2'465'250.00	0.03	
0.300	STADT WINTERTHUR 0.3%/15-10.12.2027	CHF		500'000	500'000	481'250.00	0.01	
1.500	STADT WINTERTHUR 1.5%/13-24.01.2036	CHF	4'255'000	2'000'000	2'255'000	2'257'255.00	0.03	
1.500	STADT WINTERTHUR 1.5%/14-06.06.2029	CHF	1'960'000		1'960'000	1'975'680.00	0.02	
1.500	STADT WINTERTHUR 1.5%/24-23.02.2054	CHF		1'900'000	1'900'000	1'937'050.00	0.02	
2.250	STADT WINTERTHUR 2.25%/14-10.02.2039	CHF	1'730'000	300'000	2'030'000	2'243'150.00	0.03	
2.500	STADT WINTERTHUR 2.5%/11-25.03.2038	CHF	2'190'000		2'190'000	2'470'320.00	0.03	
-	STADT ZUERICH 0%/20-26.10.2060	CHF	2'890'000		2'890'000	1'853'935.00	0.02	
-	STADT ZUERICH 0%/21-25.11.2030	CHF	4'500'000	1'500'000	3'000'000	2'758'500.00	0.03	
0.250	STADT ZUERICH 0.25%/19-26.05.2039	CHF	6'410'000	3'000'000	3'410'000	2'898'500.00	0.04	
0.250	STADT ZUERICH 0.25%/21-24.11.2051	CHF	2'900'000		2'900'000	2'170'650.00	0.03	
0.750	STADT ZUERICH 0.75%/22-25.04.2031	CHF	3'200'000		3'200'000	3'089'600.00	0.04	
1.000	STADT ZUERICH 1%/14-30.03.2027	CHF	3'900'000	700'000	3'200'000	3'180'800.00	0.04	
1.125	STADT ZUERICH 1.125%/15-26.06.2040	CHF	810'000		810'000	786'105.00	0.01	
1.450	STADT ZUERICH 1.45%/23-13.06.2042	CHF		5'700'000	5'700'000	5'811'150.00	0.07	
1.500	STADT ZUERICH 1.5%/12-12.04.2032	CHF		4'000'000	4'000'000	4'072'000.00	0.05	
1.500	STADT ZUERICH 1.5%/22-24.06.2052	CHF	4'100'000		4'100'000	4'266'050.00	0.05	
1.625	STADT ZUERICH 1.625%/13-26.09.2024	CHF	4'390'000		4'390'000			
1.750	STADT ZUERICH 1.75%/14-06.03.2029	CHF	3'080'000	1'000'000	2'080'000	2'133'040.00	0.03	
1.750	STADT ZUERICH 1.75%/23-23.10.2041	CHF		6'000'000	6'000'000	6'372'000.00	0.08	
2.000	STADT ZUERICH 2%/13-18.12.2043	CHF	720'000		720'000	796'680.00	0.01	
2.125	STADT ZUERICH 2.125%/13-26.09.2033	CHF	2'360'000		2'360'000	2'531'100.00	0.03	
2.375	STADT ZUERICH 2.375%/11-21.02.2024	CHF	3'940'000	3'940'000				
2.550	STADT ZUERICH 2.55%/06-10.03.2036	CHF	9'205'000	500'000	2'500'000	7'205'000	8'148'855.00	0.10
2.625	STADT ZUERICH 2.625%/11-10.06.2038	CHF	3'265'000	600'000	910'000	2'955'000	3'441'097.50	0.04
2.750	STADT ZUERICH 2.75%/05-14.02.2025	CHF	8'170'000	800'000	600'000	8'370'000	8'472'951.00	0.11
0.700	STADT ZURICH 0.7%/17-24.11.2039	CHF	905'000		905'000	822'645.00	0.01	
0.150	STIFTUNG KANTONSSPITAL GRAUBUENDEN 0.15%/21-08.07.2030	CHF	1'605'000		1'605'000	1'469'377.50	0.02	
0.550	STRAUMANN HOLDING LTD 0.55%/20-03.10.2025	CHF	5'420'000		1'500'000	3'920'000	3'855'320.00	0.05
0.800	SULZER AG 0.8%/20-23.09.2025	CHF	7'150'000		2'000'000	5'150'000	5'054'725.00	0.06
0.875	SULZER AG 0.875%/16-10.07.2026	CHF	1'710'000		1'710'000	1'675'800.00	0.02	
1.600	SULZER AG 1.6%/18-22.10.2024	CHF	5'000'000		5'000'000			
3.350	SULZER AG 3.35%/22-16.11.2026	CHF	3'000'000	600'000	3'600'000	3'733'200.00	0.05	
-	SWISS AUTO LEASE S. -2020-1 A- 0%/20-23.03.2030	CHF	5'000'000		1'500'000	3'500'000	3'493'000.00	0.04
0.500	SWISS CAR AG S. -2021-1 A- 0.5%/21-18.04.2031	CHF	2'280'000		2'280'000			
-	SWISS CONFEDERATION 0%/16-22.06.2029	CHF	70'654'000	9'680'000	7'580'000	72'754'000	69'581'925.60	0.88
-	SWISS CONFEDERATION 0%/19-26.06.2034	CHF	33'929'000	13'900'000	3'400'000	44'429'000	40'856'908.40	0.52
0.500	SWISS CONFEDERATION 0.5%/15-27.05.2030	CHF	60'221'000	4'610'000	10'300'000	54'531'000	53'533'082.70	0.68
0.500	SWISS CONFEDERATION 0.5%/16-30.05.2058	CHF	37'525'000	7'040'000	5'900'000	38'665'000	36'171'107.50	0.46
0.500	SWISS CONFEDERATION 0.5%/17-24.05.2055	CHF	30'546'000	15'050'000	4'300'000	41'296'000	38'508'520.00	0.49
0.500	SWISS CONFEDERATION 0.5%/18-27.06.2032	CHF	51'951'000	7'410'000	8'560'000	50'801'000	49'459'853.60	0.62
1.250	SWISS CONFEDERATION 1.25%/12-11.06.2024	CHF	56'643'000	2'030'000	58'673'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 SWISS CONFEDERATION 1.25%/12-27.06.2037	CHF	71'099'000	3'580'000	13'400'000	61'279'000	64'643'217.10	0.82
1.250 SWISS CONFEDERATION 1.25%/14-28.05.2026	CHF	64'273'000	6'080'000	13'000'000	57'353'000	57'645'500.30	0.73
1.500 SWISS CONFEDERATION 1.5%/12-30.04.2042	CHF	75'325'000	3'110'000	11'900'000	66'535'000	73'867'157.00	0.93
1.500 SWISS CONFEDERATION 1.5%/13-24.07.2025	CHF	59'805'000	2'920'000	7'600'000	55'125'000	55'400'625.00	0.70
2.000 SWISS CONFEDERATION 2%/14-25.06.2064	CHF	56'969'000	3'380'000	8'400'000	51'949'000	77'165'044.60	0.97
2.250 SWISS CONFEDERATION 2.25%/11-22.06.2031	CHF	58'200'000	3'840'000	10'870'000	51'170'000	56'363'755.00	0.71
2.500 SWISS CONFEDERATION 2.5%/06-08.03.2036	CHF	69'698'000	12'210'000	12'000'000	69'908'000	83'519'087.60	1.05
3.250 SWISS CONFEDERATION 3.25%/07-27.06.2027	CHF	50'238'000	4'150'000	7'490'000	46'898'000	50'387'211.20	0.64
3.500 SWISS CONFEDERATION 3.5%/03-08.04.2033	CHF	61'904'000	16'500'000	9'200'000	69'204'000	85'321'611.60	1.08
4.000 SWISS CONFEDERATION 4%/98-08.04.2028	CHF	96'915'000	5'325'000	17'300'000	84'940'000	95'608'464.00	1.21
4.000 SWISS CONFEDERATION 4%/99-06.01.2049	CHF	47'364'000	1'900'000	6'740'000	42'524'000	73'013'708.00	0.92
0.350 SWISS CREDIT CARD ISSUANCE 2020-1 LTD. 0.35%/21-15.06.2024	CHF	2'280'000			2'280'000	2'264'496.00	0.03
- SWISS LIFE HOLDING AG 0%/19-06.06.2025	CHF	3'840'000			3'840'000	3'767'040.00	0.05
0.350 SWISS LIFE HOLDING AG 0.35%/19-06.03.2029	CHF	1'730'000			1'730'000	1'623'605.00	0.02
2.040 SWISS LIFE HOLDING AG 2.04%/23-26.01.2026	CHF	3'400'000			3'400'000	3'427'200.00	0.04
2.259 SWISS LIFE HOLDING AG 2.2588%/23-26.07.2028	CHF	3'460'000			3'460'000	3'553'420.00	0.04
2.610 SWISS LIFE HOLDING LTD 2.61%/23-26.01.2032	CHF	4'120'000	350'000	1'000'000	3'470'000	3'693'815.00	0.05
0.500 SWISS PRIME SITE 0.5%/16-03.11.2025	CHF	2'100'000			2'100'000	2'058'000.00	0.03
2.000 SWISS PRIME SITE 2%/14-10.12.2024	CHF	600'000		600'000			
1.250 SWISS PRIME SITE AG 1.25%/19-02.04.2027	CHF	7'500'000	450'000	1'800'000	6'150'000	6'070'050.00	0.08
0.375 SWISS PRIME SITE FINANCE 0.375%/21-11.02.2028	CHF	2'900'000			2'900'000	2'750'650.00	0.03
0.375 SWISS PRIME SITE FINANCE AG 0.375%/19-30.09.2031	CHF	4'985'000		1'000'000	3'985'000	3'570'560.00	0.05
0.650 SWISS PRIME SITE FINANCE AG 0.65%/20-18.12.2029	CHF	6'590'000	500'000	2'160'000	4'930'000	4'621'875.00	0.06
0.825 SWISS PRIME SITE FINANCE AG 0.825%/17-11.05.2026	CHF	7'930'000			1'500'000	6'430'000	0.08
1.000 SWISS PRIME SITE FINANCE AG 1%/18-16.07.2024	CHF	2'990'000		2'990'000			
1.800 SWISS PRIME SITE FINANCE AG 1.8%/24-01.03.2030	CHF		2'300'000		2'300'000	2'297'769.00	0.03
2.268 SWISS PRIME SITE FINANCE AG 2.2675%/23-18.09.2028	CHF		1'485'000		1'485'000	1'516'185.00	0.02
0.750 SWISS REINSURANCE 0.75%/15-21.01.2027	CHF	5'025'000		400'000	4'625'000	4'557'937.50	0.06
1.000 SWISS REINSURANCE 1%/14-17.09.2024	CHF	2'280'000		2'280'000			
1.500 SWISSCOM 1.5%/14-28.09.2029	CHF	3'480'000			3'480'000	3'506'100.00	0.04
- SWISSCOM AG 0%/19-30.08.2044	CHF	2'705'000	2'000'000	800'000	3'905'000	2'770'597.50	0.03
0.130 SWISSCOM AG 0.13%/20-18.09.2031	CHF	2'300'000		1'500'000	800'000	723'200.00	0.01
0.245 SWISSCOM AG 0.245%/20-20.11.2034	CHF	2'040'000			2'040'000	1'786'020.00	0.02
0.375 SWISSCOM AG 0.375%/16-31.03.2028	CHF	300'000	2'000'000		2'300'000	2'206'850.00	0.03
0.500 SWISSCOM AG 0.5%/19-15.03.2029	CHF	4'300'000			4'300'000	4'117'250.00	0.05
0.750 SWISSCOM AG 0.75%/18-12.10.2028	CHF	1'320'000			1'320'000	1'283'700.00	0.02
1.875 SWISSCOM AG 1.875%/23-23.08.2030	CHF		2'000'000		2'000'000	2'057'000.00	0.03
0.125 SWISSCOM LTD 0.125%/16-15.09.2032	CHF	5'810'000		1'500'000	4'310'000	3'844'520.00	0.05
0.250 SWISSCOM LTD 0.25%/21-18.05.2033	CHF	2'200'000			2'200'000	1'960'200.00	0.02
0.375 SWISSCOM LTD 0.375%/16-15.12.2027	CHF	1'570'000			1'570'000	1'512'695.00	0.02
0.375 SWISSCOM LTD 0.375%/17-31.05.2027	CHF	7'060'000		4'250'000	2'810'000	2'724'295.00	0.03
0.750 SWISSCOM LTD 0.75%/17-24.11.2033	CHF	4'320'000		600'000	3'720'000	3'455'880.00	0.04
1.500 SWISSCOM LTD 1.5%/14-14.07.2026	CHF	4'500'000		2'140'000	2'360'000	2'364'720.00	0.03
1.750 SWISSCOM LTD 1.75%/12-10.07.2024	CHF	7'000'000		7'000'000			
1.000 SWISSCOM T -2- 1%/15-17.04.2035	CHF	5'555'000		600'000	4'955'000	4'670'087.50	0.06
0.625 SWISSGRID 0.625%/15-25.02.2030	CHF	1'885'000			1'885'000	1'792'635.00	0.02
1.625 SWISSGRID 1.625%/13-30.01.2025	CHF	4'255'000		2'000'000	2'255'000	2'253'872.50	0.03
- SWISSGRID AG 0%/20-30.06.2028	CHF	2'100'000			2'100'000	1'974'000.00	0.02
- SWISSGRID AG 0%/21-30.06.2026	CHF	2'000'000		1'650'000	350'000	338'275.00	0.00
0.200 SWISSGRID AG 0.2%/20-30.06.2032	CHF	3'000'000			3'000'000	2'679'000.00	0.03
0.050 SWISSGRID LTD 0.05%/19-30.06.2050	CHF	2'940'000		400'000	2'540'000	1'604'010.00	0.02
0.050 SWISSGRID LTD 0.05%/21-30.06.2033	CHF	1'990'000			1'990'000	1'715'380.00	0.02
0.125 SWISSGRID LTD 0.125%/20-30.06.2036	CHF	2'900'000		1'000'000	1'900'000	1'612'150.00	0.02
0.150 SWISSGRID LTD 0.15%/20-30.06.2034	CHF	1'260'000	300'000		1'560'000	1'332'240.00	0.02
0.200 SWISSGRID LTD 0.2%/21-29.06.2040	CHF	1'810'000			1'810'000	1'400'940.00	0.02
1.100 SWISSGRID LTD 1.1%/22-30.06.2027	CHF	3'600'000		2'600'000	1'000'000	988'000.00	0.01
1.900 SWISSGRID LTD 1.9%/23-30.06.2026	CHF		2'900'000		2'900'000	2'924'650.00	0.04
- SWITZERLAND 0%/19-24.07.2039	CHF	44'446'000	10'750'000	7'200'000	47'996'000	42'236'480.00	0.53
- SWITZERLAND 0%/23-22.06.2029	CHF		2'400'000	2'400'000			
- SWITZERLAND 0%/23-24.07.2039	CHF		2'950'000		2'950'000		
- SWITZERLAND 0%/23-26.06.2034	CHF		2'400'000	2'400'000			
- SWITZERLAND 0%/23-26.06.2034	CHF		4'300'000	4'300'000			
- SWITZERLAND 0%/23-26.06.2034	CHF		2'950'000	2'950'000			
0.250 SWITZERLAND 0.25%/21-23.06.2035	CHF	28'151'000	11'900'000	7'400'000	32'651'000	30'750'711.80	0.39
0.250 SWITZERLAND 0.25%/23-23.06.2035	CHF		2'400'000	2'400'000			
0.500 SWITZERLAND 0.5%/17-28.06.2045	CHF	57'677'000	12'100'000	10'090'000	59'687'000	55'914'781.60	0.71
0.500 SWITZERLAND 0.5%/23-24.05.2055	CHF		7'000'000	7'000'000			
0.500 SWITZERLAND 0.5%/23-27.05.2030	CHF		3'100'000	3'100'000			
0.500 SWITZERLAND 0.5%/23-30.05.2058	CHF		3'100'000	3'100'000			
0.500 SWITZERLAND 0.5%/24-24.05.2055	CHF		3'750'000	3'750'000			
0.500 SWITZERLAND 0.5%/24-27.06.2032	CHF		3'000'000	3'000'000			

## 518 CSIF (CH) Bond Switzerland AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 SWITZERLAND 0.5%/24-28.06.2045	CHF		3'000'000	3'000'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		3'100'000	3'100'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		3'000'000	3'000'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		25'800'000	500'000	25'300'000	27'334'120.00	0.34
1.500 SWITZERLAND 1.5%/22-26.10.2038	CHF	17'950'000	11'910'000		29'860'000	32'666'840.00	0.41
1.500 SWITZERLAND 1.5%/23-24.07.2025	CHF		4'300'000	4'300'000			
1.500 SWITZERLAND 1.5%/23-26.10.2038	CHF		4'300'000	4'300'000			
1.500 SWITZERLAND 1.5%/23-26.10.2038	CHF		3'100'000	3'100'000			
1.500 SWITZERLAND 1.5%/24-26.10.2038	CHF		3'750'000	3'750'000			
2.500 SWITZERLAND 2.5%/23-08.03.2036	CHF		3'100'000	3'100'000			
3.250 SWITZERLAND 3.25%/23-27.06.2027	CHF		2'450'000	2'450'000			
3.500 SWITZERLAND 3.5%/23-08.04.2033	CHF		7'300'000	7'300'000			
1.625 SYNGENTA FINANCE 1.625%/14-01.11.2024	CHF	5'000'000			3'000'000	2'989'200.00	0.04
2.125 SYNGENTA FINANCE 2.125%/14-01.11.2029	CHF	3'200'000		1'040'000	2'160'000	2'165'400.00	0.03
0.700 SYNGENTA FINANCE AG 0.7%/20-09.12.2026	CHF	2'695'000			2'695'000	2'615'497.50	0.03
0.050 TECAN GROUP LTD. 0.05%/21-06.10.2025	CHF	5'365'000		500'000	4'865'000	4'750'672.50	0.06
2.850 TEMENOS LTD 2.85%/23-11.10.2028	CHF		3'000'000		3'000'000	2'676'000.00	0.03
0.050 TESSINER STAATSBANK 0.05%/19-10.07.2029	CHF	2'840'000	500'000		3'340'000	3'069'460.00	0.04
0.300 TESSINER STAATSBANK 0.3%/17-15.06.2027	CHF	210'000			210'000	201'285.00	0.00
0.375 TESSINER STAATSBANK 0.375%/18-08.02.2028	CHF	3'900'000			3'900'000	3'716'700.00	0.05
0.450 TESSINER STAATSBANK 0.45%/19-26.02.2029	CHF	2'595'000			2'595'000	2'456'167.50	0.03
2.050 TESSINER STAATSBANK 2.05%/23-24.05.2030	CHF		2'000'000		2'000'000	2'059'000.00	0.03
0.125 THURGAUER KANTONALBANK 0.125%/21-21.05.2032	CHF	3'830'000			3'830'000	3'408'700.00	0.04
0.375 THURGAUER KANTONALBANK 0.375%/15-12.06.2025	CHF	390'000			390'000	385'281.00	0.00
0.375 THURGAUER KANTONALBANK 0.375%/15-31.03.2025	CHF	2'400'000			2'400'000	2'369'760.00	0.03
0.375 THURGAUER KANTONALBANK 0.375%/16-20.05.2031	CHF	4'910'000			4'910'000	4'527'020.00	0.06
0.375 THURGAUER KANTONALBANK 0.375%/17-08.02.2028	CHF	5'100'000		2'500'000	2'600'000	2'496'000.00	0.03
0.500 THURGAUER KANTONALBANK 0.5%/15-16.02.2029	CHF	750'000			750'000	716'625.00	0.01
0.500 THURGAUER KANTONALBANK 0.5%/18-30.11.2026	CHF	2'500'000			2'500'000	2'437'500.00	0.03
0.700 THURGAUER KANTONALBANK 0.7%/18-22.03.2030	CHF	3'935'000		1'000'000	2'935'000	2'805'860.00	0.04
1.250 THURGAUER KANTONALBANK 1.25%/22-29.08.2029	CHF	3'420'000			3'420'000	3'378'960.00	0.04
1.500 THURGAUER KANTONALBANK 1.5%/13-04.03.2027	CHF	2'490'000			2'490'000	2'496'225.00	0.03
1.750 THURGAUER KANTONALBANK 1.75%/13-30.09.2024	CHF	6'500'000		6'500'000			
- TRANSPORTS PUBLICS GEN 0%/20-24.02.2032	CHF	2'500'000			2'500'000	2'188'750.00	0.03
2.038 TRANSPORTS PUBLICS GENEVOIS (TPG) 2.0375%/22-29.09.2034	CHF	2'100'000			2'100'000	2'161'950.00	0.03
0.900 TRANSPORTS PUBLICS GENEVOIS 0.9%/15-21.05.2035	CHF	2'660'000	1'000'000	1'900'000	1'760'000	1'613'040.00	0.02
0.150 UBS AG LONDON 0.15%/21-29.06.2028	CHF	4'200'000			4'200'000	3'933'300.00	0.05
2.330 UBS AG LONDON BRANCH 2.33%/22-14.11.2025	CHF	6'400'000		1'000'000	5'400'000	5'462'100.00	0.07
0.375 UBS GROUP AG 0.375%/21-24.08.2029	CHF	6'800'000		1'000'000	5'800'000	5'341'800.00	0.07
0.875 UBS GROUP FUNDING SWITZE 0.875%/19-30.01.2025	CHF	3'800'000		3'800'000			
1.250 UBS GROUP FUNDING T. 2 1.25%/16-23.02.2026	CHF	3'000'000		1'000'000	2'000'000	1'980'000.00	0.02
0.435 UBS GROUP INC. 0.435%/21-09.11.2028	CHF	7'600'000			7'600'000	7'136'400.00	0.09
1.543 UBS SWITZERLAND AG 1.5427%/24-22.01.2027	CHF		3'350'000		3'350'000	3'350'000.00	0.04
1.715 UBS SWITZERLAND AG 1.715%/24-24.01.2034	CHF		3'350'000		3'350'000	3'358'375.00	0.04
2.035 UBS SWITZERLAND AG 2.035%/23-18.10.2033	CHF		7'400'000		7'400'000	7'666'400.00	0.10
0.200 UNITED PRIVATE BANK UBP LTD ZUERICH BRANCH 0.2%/21-15.12.2026	CHF	7'250'000		2'500'000	4'750'000	4'557'625.00	0.06
0.550 UNIVERSITATSSPITAL ZUR 0.55%/18-28.09.2028	CHF	2'000'000			2'000'000	1'913'000.00	0.02
0.125 URNER KANTONALBANK 0.125%/16-27.11.2026	CHF	250'000	200'000		450'000	433'800.00	0.01
- VALIANT BANK 0%/19-31.07.2029	CHF	7'745'000		2'890'000	4'855'000	4'425'332.50	0.06
- VALIANT BANK 0%/19-31.10.2025	CHF	4'425'000		500'000	3'925'000	3'822'950.00	0.05
0.125 VALIANT BANK 0.125%/18-23.04.2024	CHF	8'885'000		8'885'000			
0.200 VALIANT BANK 0.2%/19-29.01.2027	CHF	3'640'000		1'500'000	2'140'000	2'050'120.00	0.03
0.375 VALIANT BANK 0.375%/17-06.12.2027	CHF	4'240'000			4'240'000	4'044'960.00	0.05
0.100 VALIANT BANK AG 0.1%/21-07.05.2031	CHF	5'500'000		1'500'000	4'000'000	3'552'000.00	0.04
0.100 VALIANT BANK AG 0.1%/21-29.11.2030	CHF	3'600'000			3'600'000	3'223'800.00	0.04
0.125 VALIANT BANK AG 0.125%/19-04.12.2034	CHF	5'050'000	1'000'000		6'050'000	5'121'325.00	0.06
1.850 VALIANT BANK AG 1.85%/23-31.05.2028	CHF		2'800'000		2'800'000	2'819'600.00	0.04
- VALIANT BANK S. -8- 0%/21-20.01.2026	CHF	5'100'000		1'000'000	4'100'000	3'970'850.00	0.05
2.000 VAUDOISE VERSICHERUNGEN HOLDING AG 2%/22-08.12.2027	CHF	3'000'000			3'000'000	3'043'500.00	0.04
2.250 VISECA PAYMENT SERVICES LTD. 2.25%/23-27.10.2026	CHF		1'000'000		1'000'000	1'017'000.00	0.01
0.250 WAADTLÄNDISCHE KANTONALBANK 0.25%/17-28.11.2025	CHF	4'060'000		1'500'000	2'560'000	2'501'120.00	0.03
1.500 WAADTLÄNDISCHE KANTONALBANK 1.5%/14-28.03.2024	CHF	4'180'000		4'180'000			
0.200 WALLISER KANTONALBANK (reg. -S-) 0.2%/16-19.08.2024	CHF	3'675'000		3'675'000			
- WALLISER KANTONALBANK 0%/20-14.02.2029	CHF	3'390'000	500'000		3'890'000	3'619'645.00	0.05
0.150 WALLISER KANTONALBANK 0.15%/20-05.10.2032	CHF	5'200'000		1'000'000	4'200'000	3'719'100.00	0.05
0.200 WALLISER KANTONALBANK 0.2%/17-020226 0.2%/17-02.02.2026	CHF	4'270'000			4'270'000	4'163'250.00	0.05
0.300 WALLISER KANTONALBANK 0.3%/22-07.02.2030	CHF	2'000'000			2'000'000	1'859'000.00	0.02
0.350 WALLISER KANTONALBANK 0.35%/18-07.09.2027	CHF	2'300'000		1'630'000	670'000	643'535.00	0.01
0.400 WALLISER KANTONALBANK 0.4%/15-15.09.2025	CHF	1'100'000			1'100'000	1'080'750.00	0.01
1.800 WALLISER KANTONALBANK 1.8%/23-29.08.2029	CHF		2'350'000		2'350'000	2'397'000.00	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.050	WALLISER KANTONALBANK 2.05%/23-24.07.2028	CHF	3'400'000		3'400'000	3'479'900.00	0.04	
0.200	WWZ AG 0.2%/21-29.09.2033	CHF	2'310'000		2'310'000	2'018'940.00	0.03	
2.750	ZUERCHER KANTONALBANK (subordinated) 2.75%/23-19.04.2028	CHF		5'500'000	5'500'000	5'651'250.00	0.07	
-	ZUERCHER KANTONALBANK 0%/21-21.01.2033	CHF	6'770'000	1'000'000	6'770'000	5'910'210.00	0.07	
0.200	ZUERCHER KANTONALBANK 0.2%/22-31.03.2025	CHF	4'500'000		4'500'000	4'434'750.00	0.06	
0.250	ZUERCHER KANTONALBANK 0.25%/18-08.05.2025	CHF	6'830'000		400'000	6'333'550.00	0.08	
0.300	ZUERCHER KANTONALBANK 0.3%/18-25.01.2028	CHF	6'005'000	500'000	6'505'000	6'228'537.50	0.08	
1.400	ZUERCHER KANTONALBANK 1.4%/22-25.07.2029	CHF	4'000'000		1'000'000	3'000'000	2'998'500.00	0.04
1.625	ZUERCHER KANTONALBANK 1.625%/12-12.04.2027	CHF	2'010'000	500'000	2'510'000	2'525'060.00	0.03	
1.850	ZUERCHER KANTONALBANK 1.85%/22-29.11.2027	CHF	4'000'000		4'000'000	4'062'000.00	0.05	
2.000	ZUERCHER KANTONALBANK S. 114 2%/10-08.09.2025	CHF	8'610'000	500'000	1'000'000	8'110'000	8'170'825.00	0.10
2.000	ZUERCHER KANTONALBANK S. 115 2%/10-30.11.2034	CHF	6'995'000	500'000	1'500'000	5'995'000	6'258'780.00	0.08
2.500	ZUERCHER KANTONALBANK S. 122 2.5%/11-10.06.2031	CHF	920'000		920'000	984'860.00	0.01	
0.750	ZUERCHER KANTONALBANK S. -135- 0.75%/15-28.10.2030	CHF	5'185'000		5'185'000	4'941'305.00	0.06	
0.125	ZUERCHER KANTONALBANK S. 138 0.125%/16-13.05.2026	CHF	8'220'000		1'500'000	6'720'000	6'525'120.00	0.08
0.020	ZUERCHER KANTONALBANK S. -139- 0.02%/16-16.08.2027	CHF	4'190'000		4'190'000	3'997'260.00	0.05	
0.050	ZUERCHER KANTONALBANK S. -140- 0.05%/16-23.11.2026	CHF	1'135'000	2'000'000	3'135'000	3'020'572.50	0.04	
0.250	ZUERCHER KANTONALBANK S. -141- 0.25%/17-27.01.2026	CHF	8'070'000		1'800'000	6'270'000	6'128'925.00	0.08
0.150	ZUERCHER KANTONALBANK S. -144- 0.15%/19-25.01.2027	CHF	5'610'000	1'000'000	1'800'000	4'810'000	4'636'840.00	0.06
0.125	ZUERCHER KANTONALBANK S. -145- 0.125%/19-06.06.2029	CHF	3'150'000		3'150'000	2'937'375.00	0.04	
0.050	ZUERCHER KANTONALBANK S. -146- 0.05%/20-05.02.2031	CHF	5'580'000		500'000	5'080'000	4'602'480.00	0.06
-	ZUERCHER KANTONALBANK S. -147- 0%/20-12.03.2030	CHF	2'970'000		2'970'000	2'720'520.00	0.03	
0.050	ZUERCHER KANTONALBANK S. -148- 0.05%/20-04.11.2032	CHF	2'705'000		2'705'000	2'380'400.00	0.03	
0.100	ZUERCHER KANTONALBANK S. -150- 0.1%/21-31.03.2031	CHF	6'790'000	500'000	1'900'000	5'390'000	4'888'730.00	0.06
0.150	ZUERCHER KANTONALBANK S. -152- 0.15%/21-21.10.2031	CHF	2'270'000		2'270'000	2'061'160.00	0.03	
0.200	ZUERCHER KANTONALBANK S. -153- 0.2%/22-31.07.2030	CHF	6'100'000		1'000'000	5'100'000	4'704'750.00	0.06
0.250	ZUERCHER KANTONALBANK S. -154- 0.25%/22-28.03.2028	CHF	3'600'000		3'600'000	3'434'400.00	0.04	
0.100	ZUG ESTATES HOLDING AG 0.1%/19-02.10.2025	CHF	1'370'000		1'370'000	1'330'955.00	0.02	
0.750	ZUG ESTATES HOLDING AG 0.75%/22-17.04.2029	CHF	2'850'000	800'000	2'930'000	720'000	679'680.00	0.01
0.050	ZUGER KANTONALBANK 0.05%/21-26.05.2031	CHF	4'000'000		1'500'000	2'500'000	2'253'750.00	0.03
0.100	ZUGER KANTONALBANK 0.1%/20-14.10.2031	CHF	3'550'000		3'550'000	3'193'225.00	0.04	
0.125	ZUGER KANTONALBANK 0.125%/19-03.12.2029	CHF	5'100'000	500'000	1'500'000	4'100'000	3'800'700.00	0.05
0.125	ZUGER KANTONALBANK 0.125%/19-27.06.2030	CHF	3'430'000		3'430'000	3'152'170.00	0.04	
0.300	ZUGER KANTONALBANK 0.3%/22-31.01.2030	CHF	2'400'000	500'000	2'900'000	2'710'050.00	0.03	
0.375	ZUGER KANTONALBANK 0.375%/16-15.12.2027	CHF	4'460'000		800'000	3'660'000	3'520'920.00	0.04
0.500	ZUGER KANTONALBANK 0.5%/15-03.03.2027	CHF	4'440'000		1'500'000	2'940'000	2'857'680.00	0.04
0.550	ZUGER KANTONALBANK 0.55%/18-08.03.2028	CHF	1'895'000		1'895'000	1'827'727.50	0.02	
1.200	ZUGER KANTONALBANK 1.2%/22-02.06.2028	CHF	3'010'000		3'010'000	2'981'405.00	0.04	
1.500	ZUGER KANTONALBANK 1.5%/12-05.06.2037	CHF	500'000		500'000	497'500.00	0.01	
1.500	ZUGER KANTONALBANK 1.5%/12-20.11.2037	CHF	1'900'000		1'900'000	1'890'500.00	0.02	
1.650	ZUGER KANTONALBANK 1.65%/13-02.04.2038	CHF	4'600'000	400'000	1'500'000	3'500'000	3'535'000.00	0.04
1.950	ZUGER KANTONALBANK 1.95%/23-07.07.2032	CHF	2'820'000	2'820'000		2'820'000	2'918'700.00	0.04
-	ZURICH INSURANCE CO 0%/21-26.08.2031	CHF	3'880'000		3'880'000	3'441'560.00	0.04	
0.100	ZURICH INSURANCE COMPANY LTD 0.1%/20-27.08.2032	CHF	4'725'000		1'230'000	3'495'000	3'086'085.00	0.04
0.500	ZURICH INSURANCE COMPANY LTD 0.5%/18-18.12.2024	CHF	500'000		500'000			
0.750	ZURICH INSURANCE COMPANY LTD 0.75%/19-22.10.2027	CHF	2'715'000		2'715'000	2'651'197.50	0.03	
1.000	ZURICH INSURANCE COMPANY LTD 1%/18-30.10.2028	CHF	3'750'000	500'000	4'250'000	4'173'500.00	0.05	
1.125	ZURICH INSURANCE COMPANY LTD 1.125%/22-04.07.2029	CHF	5'200'000		5'200'000	5'088'200.00	0.06	
1.500	ZURICH INSURANCE COMPANY LTD 1.5%/14-22.07.2026	CHF	4'400'000		1'500'000	2'907'250.00	0.04	
						<b>6'094'919'375.90</b>	<b>76.90</b>	
<b>United Arab Emirates</b>								
2.013	ABU DHABI COMMERCIAL BANK 2.0125%/24-22.02.2030	CHF		1'500'000	1'500'000	1'502'250.00	0.02	
0.068	FIRST ABU DHABI BANK P.J.S.C.	CHF	4'795'000		4'795'000	4'533'672.50	0.06	
0.148	FIRST ABU DHABI BANK P.J.S.C. 0.1475%/21-17.11.2026	CHF	3'720'000		3'720'000	3'569'340.00	0.05	
0.401	FIRST ABU DHABI BANK P.J.S.C. 0.401%/19-02.10.2024	CHF	4'050'000		4'050'000			
1.063	FIRST ABU DHABI BANK P.J.S.C. 1.0625%/22-14.04.2026	CHF	4'100'000		4'100'000	4'034'400.00	0.05	
0.070	FIRST ABU DHABI BANK P.J.S.C. 0.07%/19-18.10.2027	CHF	1'300'000		1'300'000	1'219'400.00	0.02	
0.205	FIRST ABU DHABI BANK P.J.S.C. 0.205%/19-04.12.2025	CHF	2'160'000		2'160'000	2'097'360.00	0.03	
						<b>16'956'422.50</b>	<b>0.21</b>	
<b>United Kingdom</b>								
0.315	BARCLAYS PLC 0.315%/21-04.06.2027	CHF	5'000'000	400'000	5'400'000	5'148'900.00	0.06	
1.375	BAT HOLDINGS 1.375%/14-08.09.2026	CHF	4'240'000		4'240'000	4'206'080.00	0.05	
1.750	BP CAPITAL MARKETS 1.75%/14-28.02.2024	CHF	2'150'000		2'150'000			
0.320	HSBC HOLDINGS PLC 0.32%/21-03.11.2027	CHF	5'600'000		1'000'000	4'600'000	4'370'000.00	0.06
0.813	HSBC HOLDINGS PLC 0.8125%/21-03.11.2031	CHF	5'000'000	200'000	1'000'000	4'200'000	3'775'800.00	0.05
1.805	HSBC HOLDINGS PLC 1.805%/22-01.06.2026	CHF	3'000'000	200'000	3'200'000	3'185'600.00	0.04	
0.560	ITAU BBA INTERNATIONAL PLC 0.56%/22-17.02.2025	CHF	500'000		500'000	493'000.00	0.01	
1.870	LLOYDS BANK PLC 1.87%/23-31.08.2027	CHF		6'500'000	6'500'000	6'584'500.00	0.08	
0.603	LLOYDS BANKING GROUP PLC 0.6025%/22-09.02.2029	CHF	4'000'000		4'000'000	3'728'000.00	0.05	
1.000	LLOYDS BANKING GROUP PLC 1%/18-04.03.2025	CHF	7'310'000		1'000'000	6'310'000	6'262'675.00	0.08

## 520 CSIF (CH) Bond Switzerland AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	NATIONWIDE BLDG SOCIETY 0%/19-11.07.2025	CHF	5'955'000		1'500'000	4'455'000	0.05
0.485	NATIONWIDE BLDG SOCIETY 0.485%/19-11.07.2044	CHF	1'300'000		1'300'000	1'012'700.00	0.01
1.915	NATIONWIDE BLDG SOCIETY 1.915%/22-08.09.2028	CHF	5'300'000	300'000		5'600'000	0.07
0.168	NATIONWIDE BUILDING SOCIETY 0.1675%/19-11.07.2031	CHF	3'015'000		1'000'000	2'015'000	0.02
0.919	NATIONWIDE BUILDING SOCIETY 0.9194%/22-17.12.2025	CHF	4'050'000			4'050'000	0.05
1.520	NATIONWIDE BUILDING SOCIETY 1.5203%/22-17.12.2029	CHF	4'000'000		700'000	3'300'000	0.04
1.758	NATIONWIDE BUILDING SOCIETY 1.7575%/23-23.01.2026	CHF	4'800'000			4'800'000	0.06
2.013	NATIONWIDE BUILDING SOCIETY 2.0125%/23-23.01.2030	CHF	2'600'000			2'600'000	0.03
2.970	NATIONWIDE BUILDING SOCIETY 2.97%/23-08.09.2027	CHF		2'600'000		2'600'000	0.03
0.898	NATWEST MARKETS PLC 0.8975%/22-04.04.2025	CHF	5'200'000			5'200'000	0.07
2.783	NATWEST MARKETS PLC 2.7825%/22-06.12.2027	CHF	3'800'000			3'800'000	0.05
2.858	NATWEST MARKETS PLC 2.8575%/23-06.06.2028	CHF		1'600'000		1'600'000	0.02
1.494	SANTANDER UK PLC 1.4942%/24-12.11.2028	CHF		5'000'000		5'000'000	0.06
2.010	SANTANDER UK PLC S. -82- 2.01%/23-12.09.2026	CHF		3'800'000		3'800'000	0.05
2.005	SANTANDER UK PLC S. -83- 2.005%/23-12.09.2029	CHF		2'000'000		2'000'000	0.03
2.550	UBS AG LONDON BRANCH 2.55%/23-09.05.2029	CHF		2'400'000		2'400'000	0.03
0.375	VODAFONE GROUP 0.375%/16-03.12.2024	CHF	4'790'000		4'790'000		
0.500	VODAFONE GROUP 0.5%/16-19.09.2031	CHF	3'225'000		1'500'000	1'725'000	0.02
0.625	VODAFONE GROUP 0.625%/17-15.03.2027	CHF	2'750'000			2'750'000	0.03
						<b>96'377'529.00</b>	<b>1.22</b>
<b>United States</b>							
0.375	APPLE INC 0.375%/15-25.11.2024	CHF	16'270'000		16'270'000		
0.750	APPLE INC 0.75%/15-25.02.2030	CHF	4'975'000			4'975'000	0.06
1.375	AT&T 1.375%/14-04.12.2024	CHF	7'840'000		7'840'000		
1.875	AT&T 1.875%/14-04.12.2030	CHF	2'020'000			2'020'000	0.03
0.500	ATHENE GLOBAL FUNDING 0.5%/21-15.01.2027	CHF	3'720'000			3'720'000	0.04
0.850	ATHENE GLOBAL FUNDING 0.85%/20-14.10.2025	CHF	5'060'000	1'000'000	1'500'000	4'560'000	0.06
0.253	BANK OF AMERICA CORP 0.2525%/19-12.06.2026	CHF	7'090'000	2'000'000	1'000'000	8'090'000	0.10
0.423	BANK OF AMERICA CORP 0.4225%/21-23.11.2029	CHF	3'930'000	1'500'000		5'430'000	0.06
0.500	CITIGROUP INC 0.5%/17-22.11.2024	CHF	3'800'000		500'000	3'300'000	0.04
0.500	CITIGROUP INC 0.5%/19-01.11.2028	CHF	4'800'000			4'800'000	0.06
0.750	CITIGROUP INC 0.75%/19-02.04.2026	CHF	5'700'000		1'000'000	4'700'000	0.06
0.250	CITIGROUP INC S. -C- 0.25%/21-30.08.2029	CHF	4'570'000	1'000'000	1'160'000	4'410'000	0.05
1.000	COCA-COLA (reg. -S-) 1%/15-02.10.2028	CHF	10'667'000	500'000	2'050'000	9'117'000	0.11
0.150	ELI LILLY & CO 0.15%/16-24.05.2024	CHF	11'995'000	1'000'000	12'995'000		
0.450	ELI LILLY & CO 0.45%/16-24.05.2028	CHF	6'030'000			6'030'000	0.07
2.875	EQUINIX INC 2.875%/23-12.09.2028	CHF		4'000'000		4'000'000	0.05
0.400	GOLDMAN SACHS GROUP INC 0.4%/21-11.05.2028	CHF	6'930'000			6'930'000	0.08
0.500	GOLDMAN SACHS GROUP INC 0.5%/17-04.12.2024	CHF	4'750'000		4'750'000		
1.000	GOLDMAN SACHS GROUP INC 1%/18-24.11.2025	CHF	4'950'000			4'950'000	0.06
0.125	JACKSON NATIONAL LIFE GLOBAL FUNDING 0.125%/20-14.07.2028	CHF	4'400'000	1'000'000		5'400'000	0.06
0.375	JACKSON NATIONAL LIFE GLOBAL FUNDING 0.375%/17-18.07.2025	CHF	4'100'000		1'560'000	2'540'000	0.03
0.450	JP MORGAN CHASE (reg. -S-) -144A- 0.45%/16-11.11.2026	CHF	4'000'000		1'000'000	3'000'000	0.04
2.650	MASSMUTUAL GLOBAL FUNDING II S. -2023-4- 2.65%/23-03.05.2028	CHF		3'000'000		3'000'000	0.04
0.170	MCDONALD'S CORP 0.17%/16-04.10.2024	CHF	7'430'000		7'430'000		
0.125	MET LIFE GLOB FUNDING I 0.125%/19-11.06.2027	CHF	5'630'000		1'500'000	4'130'000	0.05
0.150	MET LIFE GLOB FUNDING I 0.15%/21-25.09.2029	CHF	2'910'000	300'000		3'210'000	0.04
0.300	METROPOLITAN LIFE GLOBAL FUNDING 0.3%/17-19.01.2026	CHF	3'550'000			3'550'000	0.04
0.125	METROPOLITAN LIFE GLOBAL FUNDING I 0.125%/20-25.09.2028	CHF	4'000'000			4'000'000	0.05
2.150	METROPOLITAN LIFE GLOBAL FUNDING I 2.15%/22-07.12.2026	CHF	2'000'000			2'000'000	0.03
1.125	MONDELEZ INTERNATIONAL 1.125%/15-30.12.2025	CHF	3'390'000			3'390'000	0.04
0.617	MONDELEZ INTL (reg. -S-) 0.617%/17-30.09.2024	CHF	1'690'000		1'690'000		
0.250	NESTLE HOLDINGS INC 0.25%/17-04.10.2027	CHF	9'285'000	800'000	2'000'000	8'085'000	0.10
0.550	NESTLE HOLDINGS INC 0.55%/17-04.10.2032	CHF	2'775'000			2'775'000	0.03
0.125	NEW YORK LIFE GLOBAL FDG 0.125%/20-11.09.2029	CHF	6'555'000	1'930'000	2'490'000	5'995'000	0.07
0.125	NEW YORK LIFE GLOBAL FDG 0.125%/21-23.07.2030	CHF	7'715'000		600'000	7'115'000	0.08
0.250	NEW YORK LIFE GLOBAL FUNDING 0.25%/19-18.10.2027	CHF	11'905'000		2'580'000	9'325'000	0.11
1.375	NEW YORK LIFE GLOBAL FUNDING 1.375%/22-04.05.2028	CHF	2'200'000			2'200'000	0.03
0.200	NORTH AMERICAN DEVELOPMENT BANK 0.2%/17-26.10.2027	CHF	2'900'000			2'900'000	0.03
0.250	NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	CHF	800'000			800'000	0.01
0.250	PACIFIC LIFE GLOBAL FUNDING II 0.25%/21-26.10.2028	CHF	5'260'000			5'260'000	0.06
1.750	PACIFIC LIFE GLOBAL FUNDING II 1.75%/22-02.05.2029	CHF	4'050'000		1'570'000	2'480'000	0.03
1.625	PHILIP MORRIS INTERNATIONAL 1.625%/14-16.05.2024	CHF	4'690'000			4'690'000	
0.193	VERIZON COMMUNICATIONS 0.1925%/21-24.03.2028	CHF	6'000'000		1'000'000	5'000'000	0.06
0.555	VERIZON COMMUNICATIONS 0.555%/21-24.03.2031	CHF	5'000'000	750'000		5'750'000	0.07
1.000	VERIZON COMMUNICATIONS 1%/17-30.11.2027	CHF	7'160'000	1'000'000		8'160'000	0.10
1.250	WELLS FARGO & CO 1.25%/14-03.09.2024	CHF	4'530'000		4'530'000		
0.750	WELLS FARGO & COMPANY 0.75%/20-27.05.2025	CHF	1'900'000			1'900'000	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 WELLS FARGO & COMPANY 1.125%/20-26.05.2028	CHF	1'900'000		1'000'000	900'000	873'000.00	0.01
						<b>172'632'794.00</b>	<b>2.18</b>
<b>Venezuela</b>							
0.300 CORPORACION ANDINA DE FOMENTO 0.3%/17-07.04.2025	CHF	3'790'000			3'790'000	3'725'570.00	0.05
0.304 CORPORACION ANDINA DE FOMENTO 0.304%/16-16.09.2024	CHF	1'455'000		1'455'000			
0.500 CORPORACION ANDINA DE FOMENTO 0.5%/15-26.02.2026	CHF	7'220'000		1'500'000	5'720'000	5'562'700.00	0.07
1.500 CORPORACION ANDINA DE FOMENTO 1.5%/14-01.12.2028	CHF	4'550'000	500'000	1'000'000	4'050'000	3'962'925.00	0.05
2.000 CORPORACION ANDINA DE FOMENTO 2%/14-05.02.2024	CHF	5'995'000		5'995'000			
						<b>13'251'195.00</b>	<b>0.17</b>
<b>Total Bonds</b>						<b>7'845'325'212.40</b>	<b>98.98</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>7'845'325'212.40</b>	<b>98.98</b>
<b>Total investments</b>						<b>7'845'325'212.40</b>	<b>98.98</b>
Cash at banks						16'164'022.77	0.20
Time deposit						0.00	0.00
Other assets						64'446'155.98	0.81
<b>Total fund assets</b>						<b>7'925'935'391.15</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						125'003.72	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>7'925'810'387.43</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>7'845'325'212.40</b>	<b>98.98</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus**

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	07.03.2023	72'982.632	CHF	976.81	x	
ZB	14.04.2023	124'378.857	CHF	989.34		x
ZB	15.05.2023	6'300.000	CHF	997.88		x
ZB	17.05.2023	21'831.000	CHF	998.71		x
ZB	23.05.2023	35'113.806	CHF	994.29		x
ZB	24.07.2023	6'849.458	CHF	1'010.82	x	
ZB	14.08.2023	441'318.779	CHF	1'004.26		x
ZB	21.08.2023	8'661.365	CHF	1'004.64		x
ZB	21.08.2023	1'688.286	CHF	1'004.64		x
ZB	24.08.2023	36'478.124	CHF	1'009.62		x
ZB	07.12.2023	7'197.748	CHF	1'038.80	x	
ZB	20.12.2023	10'739.414	CHF	1'042.64	x	
ZB	15.01.2024	11'711.235	CHF	1'032.86		x
ZB	17.01.2024	11'600.000	CHF	1'030.06		x
ZB	22.01.2024	39'833.128	CHF	1'032.28	x	

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## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'343.92	1'436.17	1'557.17
<b>Unit class ZB</b>				
Total net assets in millions	CHF	1'284.62	1'354.73	1'470.67
Asset value per share	CHF	946.69	889.78	982.50
<b>Unit class DB</b>				
Total net assets in millions	CHF	16.56	16.31	16.23
Asset value per share	CHF	940.33	884.29	976.94
<b>Unit class FB</b>				
Total net assets in millions	CHF	42.74	65.13	70.27
Asset value per share	CHF	987.14	928.79	1'026.59

## Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024	Unit class ZB		Unit class DB		Unit class FB	
For Accumulation available earnings	CHF	9.483	CHF	8.653	CHF	8.329
Less 35% Swiss withholding tax	CHF	3.319	CHF	3.029	CHF	2.915
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.164</b>	<b>CHF</b>	<b>5.624</b>	<b>CHF</b>	<b>5.414</b>
<b>Coupon no. income</b>		<b>13</b>		<b>12</b>		<b>11</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

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## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	237'880.60	8.13
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	1'331'280'869.10	1'427'240'776.90
Other assets	12'429'639.93	10'047'600.18
<b>Total fund assets, less</b>	<b>1'343'948'389.63</b>	<b>1'437'288'385.21</b>
Other liabilities	25'342.64	27'958.21
Due to bank	0.00	1'088'176.96
<b>Net assets</b>	<b>1'343'923'046.99</b>	<b>1'436'172'250.04</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'436'172'250.04	1'557'167'362.74
Delivery withholding tax	-4'375'129.86	-4'477'462.76
Issue of units	123'994'253.51	258'865'373.57
Redemption of units	-302'285'629.63	-232'144'222.00
Other items from unit transactions	6'019'308.97	3'152'959.43
Total income	84'397'993.96	-146'391'760.94
<b>Net assets at end of reporting period</b>	<b>1'343'923'046.99</b>	<b>1'436'172'250.04</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'611'119.523	1'581'930.327
Number of units issued	137'060.840	283'087.286
Number of units redeemed	-330'307.222	-253'898.090
<b>Number at the end of the reporting period</b>	<b>1'417'873.141</b>	<b>1'611'119.523</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
1'354'734'623.28	1'470'669'002.36	16'310'681.20	16'226'992.07	65'126'945.85	70'271'368.92
-4'208'429.81	-4'259'690.91	-47'021.42	-44'119.07	-119'678.63	-173'652.78
117'699'674.83	253'350'056.00	1'551'220.40	3'131'936.20	4'743'358.28	2'383'381.37
-270'100'398.73	-229'905'327.95	-2'373'329.40	-1'479'652.50	-29'811'901.50	-759'241.55
5'744'408.71	2'874'704.06	89'969.87	148'504.29	184'930.39	129'750.76
80'749'105.55	-137'994'120.28	1'027'759.90	-1'672'979.79	2'621'128.51	-6'724'660.87
<b>1'284'618'983.83</b>	<b>1'354'734'623.28</b>	<b>16'559'280.55</b>	<b>16'310'681.20</b>	<b>42'744'782.90</b>	<b>65'126'945.85</b>
1'522'554.604	1'496'868.838	18'445.007	16'610.007	70'119.912	68'451.482
130'345.180	277'170.182	1'720.000	3'485.000	4'995.660	2'432.104
-295'938.171	-251'484.416	-2'555.000	-1'650.000	-31'814.051	-763.674
<b>1'356'961.613</b>	<b>1'522'554.604</b>	<b>17'610.007</b>	<b>18'445.007</b>	<b>43'301.521</b>	<b>70'119.912</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>946.69</b>	<b>889.78</b>	<b>940.33</b>	<b>884.29</b>	<b>987.14</b>	<b>928.79</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	41'760.30	4'070.82
Negative interest	0.00	-21'876.71
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	14'163'583.59	12'522'519.53
Current income paid in on issued units	303'055.36	1'498'318.93
<b>Total income</b>	<b>14'508'399.25</b>	<b>14'003'032.57</b>
<b>Expenses</b>		
Interest paid	1.49	0.00
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	84'367.10	113'299.28
Other expenses	35'553.97	34'953.09
Current net income paid out on redeemed units	993'551.69	897'585.04
<b>Total expenses</b>	<b>1'127'527.25</b>	<b>1'059'838.41</b>
<b>Net Income</b>	<b>13'380'872.00</b>	<b>12'943'194.16</b>
Realised capital gains and losses	-26'914'751.87	-28'235'956.77
<b>Realized income</b>	<b>-13'533'879.87</b>	<b>-15'292'762.61</b>
Unrealized capital gain/losses	97'931'873.83	-131'098'998.33
<b>Total income</b>	<b>84'397'993.96</b>	<b>-146'391'760.94</b>
<b>Application of net income</b>		
Net income of financial year	13'380'872.00	12'943'194.16
<b>Net income available for distribution</b>	<b>13'380'872.00</b>	<b>12'943'194.16</b>
Distribution/delivery withholding taxes (35%)	4'683'304.92	4'530'116.98
For investment of retained earnings (65%)	8'697'567.08	8'413'077.18

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
39'808.11	3'834.63	536.12	49.28	1'416.07	186.91
0.00	-20'594.90	0.00	-250.34	0.00	-1'031.47
13'504'483.40	11'785'521.24	180'552.61	146'426.00	478'547.58	590'572.29
284'294.88	1'479'833.05	4'419.13	13'102.05	14'341.35	5'383.83
<b>13'828'586.39</b>	<b>13'248'594.02</b>	<b>185'507.86</b>	<b>159'326.99</b>	<b>494'305.00</b>	<b>595'111.56</b>
1.43	0.00	0.01	0.00	0.05	0.00
13'399.57	13'176.40	179.52	163.70	473.91	660.90
0.00	0.00	14'738.99	13'772.16	69'628.11	99'527.12
28'289.06	27'338.42	379.09	341.62	6'885.82	7'273.05
919'078.30	885'737.62	17'830.44	10'702.60	56'642.95	1'144.82
<b>960'768.36</b>	<b>926'252.44</b>	<b>33'128.05</b>	<b>24'980.08</b>	<b>133'630.84</b>	<b>108'605.89</b>
<b>12'867'818.03</b>	<b>12'322'341.58</b>	<b>152'379.81</b>	<b>134'346.91</b>	<b>360'674.16</b>	<b>486'505.67</b>
-25'726'225.16	-26'633'834.35	-331'767.98	-320'791.56	-856'758.73	-1'281'330.86
<b>-12'858'407.13</b>	<b>-14'311'492.77</b>	<b>-179'388.17</b>	<b>-186'444.65</b>	<b>-496'084.57</b>	<b>-794'825.19</b>
93'607'512.68	-123'682'627.51	1'207'148.07	-1'486'535.14	3'117'213.08	-5'929'835.68
<b>80'749'105.55</b>	<b>-137'994'120.28</b>	<b>1'027'759.90</b>	<b>-1'672'979.79</b>	<b>2'621'128.51</b>	<b>-6'724'660.87</b>
12'867'818.03	12'322'341.58	152'379.81	134'346.91	360'674.16	486'505.67
<b>12'867'818.03</b>	<b>12'322'341.58</b>	<b>152'379.81</b>	<b>134'346.91</b>	<b>360'674.16</b>	<b>486'505.67</b>
4'503'736.05	4'312'818.62	53'332.92	47'021.42	126'235.95	170'276.94
8'364'081.98	8'009'522.96	99'046.89	87'325.49	234'438.21	316'228.73

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Bonds</b>							
<b>Guernsey</b>							
2.375	BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.375%/23-06.09.2027	CHF	600'000		600'000	610'200.00	0.05
2.500	BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.5%/23-06.09.2030	CHF	600'000		600'000	619'500.00	0.05
						<b>1'229'700.00</b>	<b>0.09</b>
<b>Liechtenstein</b>							
1.923	HILTI AG (LIECHTENSTEIN) 1.9225%/23-10.11.2031	CHF		170'000	170'000	177'055.00	0.01
0.050	HILTI AG 0.05%/20-02.07.2025	CHF	1'000'000	500'000	500'000	490'200.00	0.04
0.200	HILTI AG T. -2024- 0.2%/17-08.11.2024	CHF	300'000	300'000			
0.400	HILTI AG T. -2027- 0.4%/17-08.11.2027	CHF	400'000	200'000	200'000	192'000.00	0.01
0.375	LGT BANK 0.375%/19-15.11.2029	CHF	1'000'000	600'000	400'000	366'400.00	0.03
0.450	LGT BANK 0.45%/21-29.07.2031	CHF	400'000		400'000	356'000.00	0.03
0.625	LGT BANK 0.625%/15-25.11.2025	CHF	1'450'000	800'000	650'000	639'275.00	0.05
2.500	LGT BANK AG 2.5%/23-28.02.2033	CHF	1'000'000		1'000'000	1'053'000.00	0.08
0.200	LGT BANK LTD 0.2%/16-12.10.2026	CHF	1'570'000		1'570'000	1'517'405.00	0.11
0.200	LGT BANK LTD 0.2%/20-04.11.2030	CHF	750'000		750'000	681'000.00	0.05
0.500	LGT BANK LTD 0.5%/17-12.05.2027	CHF	1'190'000		1'190'000	1'151'325.00	0.09
0.375	LGT BANK LTD 0.375%/19-05.07.2028	CHF	800'000	400'000	400'000	376'000.00	0.03
2.000	LGT BANK LTD 2%/24-15.02.2034	CHF		550'000	550'000	555'500.00	0.04
2.750	LGT BANK LTD 2.75%/22-29.09.2032	CHF		740'000	740'000	793'280.00	0.06
-	LIECHTENSTEIN LANDESBANK 0%/19-27.09.2029	CHF	340'000		340'000	307'190.00	0.02
0.125	LIECHTENSTEIN LANDESBANK 0.125%/19-28.05.2026	CHF	560'000		560'000	541'520.00	0.04
0.300	LIECHTENSTEIN LANDESBANK 0.3%/20-24.09.2030	CHF	310'000		310'000	280'085.00	0.02
0.875	VP BANK 0.875%/15-07.10.2024	CHF	570'000	570'000			
0.600	VP BANK AG 0.6%/19-29.11.2029	CHF	400'000		400'000	370'200.00	0.03
						<b>9'847'435.00</b>	<b>0.73</b>
<b>Supranational</b>							
0.125	EUROFIMA BASEL 0.125%/20-28.04.2027	CHF	600'000		600'000	578'100.00	0.04
						<b>578'100.00</b>	<b>0.04</b>
<b>Switzerland</b>							
0.625	AAREKRAFTWERK KLINGNAU AG 0.625%/19-03.08.2029	CHF	800'000	390'000	410'000	389'500.00	0.03
-	AARGAUISCHE KANTONALBANK 0%/19-17.09.2029	CHF	700'000	350'000	350'000	322'700.00	0.02
0.010	AARGAUISCHE KANTONALBANK 0.01%/20-18.02.2030	CHF	900'000		900'000	824'400.00	0.06
0.010	AARGAUISCHE KANTONALBANK 0.01%/20-29.06.2028	CHF	380'000		380'000	357'390.00	0.03
0.020	AARGAUISCHE KANTONALBANK 0.02%/16-17.10.2024	CHF	500'000	500'000			
0.060	AARGAUISCHE KANTONALBANK 0.06%/16-01.07.2025	CHF	800'000		800'000	784'400.00	0.06
0.125	AARGAUISCHE KANTONALBANK 0.125%/19-11.02.2026	CHF	720'000		720'000	701'640.00	0.05
0.150	AARGAUISCHE KANTONALBANK 0.15%/18-15.11.2024	CHF	700'000	700'000			
0.250	AARGAUISCHE KANTONALBANK 0.25%/17-07.09.2026	CHF	1'000'000		1'000'000	971'000.00	0.07
0.250	AARGAUISCHE KANTONALBANK 0.25%/18-03.04.2025	CHF	700'000		700'000	690'130.00	0.05
0.500	AARGAUISCHE KANTONALBANK 0.5%/18-15.11.2027	CHF	800'000		800'000	773'600.00	0.06
0.625	AARGAUISCHE KANTONALBANK 0.625%/15-13.04.2028	CHF	600'000		600'000	581'100.00	0.04
0.875	AARGAUISCHE KANTONALBANK 0.875%/15-23.01.2030	CHF	400'000		400'000	386'000.00	0.03
1.600	AARGAUISCHE KANTONALBANK 1.6%/12-18.05.2037	CHF	650'000		650'000	658'450.00	0.05
1.750	AARGAUISCHE KANTONALBANK 1.75%/23-28.07.2033	CHF		400'000	400'000	407'800.00	0.03
0.300	ABB LTD 0.3%/19-06.08.2024	CHF	1'300'000		1'300'000		
0.750	ABB LTD 0.75%/22-25.03.2027	CHF	1'800'000		1'800'000	1'761'300.00	0.13
1.000	ABB LTD 1%/19-07.05.2029	CHF	600'000		600'000	585'600.00	0.04
1.965	ABB LTD 1.965%/23-22.09.2026	CHF		1'200'000	1'200'000	1'213'800.00	0.09
1.978	ABB LTD 1.9775%/23-22.09.2028	CHF		495'000	495'000	505'642.50	0.04
2.375	ABB LTD 2.375%/22-05.04.2030	CHF	500'000		500'000	524'750.00	0.04
0.875	ADECCO GROUP INC 0.875%/18-18.09.2026	CHF	1'000'000	1'000'000			
0.875	ADECCO GROUP INC. 0.875%/20-27.11.2025	CHF	900'000		900'000	887'850.00	0.07
2.378	ADECCO GROUP INC. 2.3775%/22-17.11.2027	CHF	1'100'000		1'100'000	1'122'550.00	0.08
0.400	AEROPORT INT DE GENEVE 0.4%/17-20.09.2027	CHF	360'000		360'000	343'440.00	0.03
0.950	AEROPORT INT DE GENEVE 0.95%/21-25.03.2031	CHF	740'000		740'000	695'970.00	0.05
0.310	AEROPORT INTERNATIONAL DE GENEVE 0.31%/19-27.06.2029	CHF	400'000		400'000	370'400.00	0.03
2.200	AEROPORT INTERNATIONAL DE GENEVE 2.2%/22-22.09.2026	CHF	500'000		500'000	507'250.00	0.04
1.500	AEW ENERGIE AG 1.5%/22-29.06.2029	CHF	600'000		600'000	596'400.00	0.04
1.450	AKEB AG FUER KERNENERGIEBETEILIGUNGEN LUZERN 1.45%/20-23.07.2027	CHF	830'000	100'000	730'000	713'575.00	0.05
3.100	AKEB AG FUER KERNENERGIE-BETEILIGUNGEN LUZERN 3.1%/22-19.12.2025	CHF	1'000'000		1'000'000	1'018'000.00	0.08
0.250	ALLGEMEINE BAUGENOSSENSCHAFT 0.25%/21-30.09.2031	CHF	675'000	60'000	615'000	551'040.00	0.04
0.600	ALLREAL HOLDING 0.6%/21-15.07.2030	CHF	1'100'000	345'000	755'000	693'090.00	0.05
0.750	ALLREAL HOLDING AG 0.75%/17-19.06.2026	CHF	900'000	600'000	300'000	292'650.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 ALLREAL HOLDING AG 3%/23-19.04.2028	CHF		600'000		600'000	626'400.00	0.05
0.400 ALLREAL HOLDING LTD 0.4%/19-26.09.2029	CHF	900'000		80'000	820'000	754'400.00	0.06
0.625 ALLREAL HOLDING LTD 0.625%/16-10.05.2024	CHF	470'000		470'000			
0.700 ALLREAL HOLDING LTD 0.7%/20-22.09.2028	CHF	1'000'000		330'000	670'000	638'175.00	0.05
0.875 ALLREAL HOLDING LTD 0.875%/17-30.03.2027	CHF	1'200'000		1'115'000	85'000	82'577.50	0.01
1.375 ALLREAL HOLDING LTD 1.375%/15-31.03.2025	CHF	525'000			525'000	522'322.50	0.04
2.625 ALPIQ HOLDING 2.625%/14-29.07.2024	CHF	1'170'000		1'170'000			
1.750 ALPIQ HOLDING AG 1.75%/22-24.06.2026	CHF	900'000			900'000	896'400.00	0.07
3.125 ALPIQ HOLDING AG 3.125%/23-29.04.2027	CHF		1'000'000		1'000'000	1'037'000.00	0.08
3.375 ALPIQ HOLDING AG 3.375%/23-29.04.2030	CHF		700'000		700'000	755'650.00	0.06
1.625 ALPIQ HOLDING LTD. 1.625%/22-30.05.2025	CHF	900'000			900'000	897'390.00	0.07
- AMAG LEASING AG 0%/21-18.02.2025	CHF	1'500'000		500'000	1'000'000	983'000.00	0.07
0.175 AMAG LEASING AG 0.175%/21-16.06.2025	CHF	800'000			800'000	783'200.00	0.06
0.500 AMAG LEASING AG 0.5%/19-12.11.2025	CHF	1'050'000			1'050'000	1'027'950.00	0.08
0.525 AMAG LEASING AG 0.525%/21-27.10.2026	CHF	450'000			450'000	432'450.00	0.03
0.875 AMAG LEASING AG 0.875%/17-25.10.2024	CHF	500'000		500'000			
2.250 AMAG LEASING AG 2.25%/22-06.02.2026	CHF	500'000			500'000	504'000.00	0.04
2.400 AMAG LEASING AG 2.4%/23-22.11.2030	CHF		450'000		450'000	466'650.00	0.03
2.625 AMAG LEASING AG 2.625%/23-26.05.2026	CHF		600'000		600'000	607'500.00	0.05
2.803 AMAG LEASING AG 2.8025%/23-10.09.2025	CHF	700'000			700'000	707'000.00	0.05
3.013 AMAG LEASING AG 3.0125%/23-04.09.2029	CHF		500'000		500'000	514'750.00	0.04
3.085 AMAG LEASING AG 3.085%/23-10.02.2028	CHF	500'000			500'000	515'250.00	0.04
3.250 AMAG LEASING AG 3.25%/22-22.09.2027	CHF	500'000			500'000	516'500.00	0.04
2.978 AUTO LEASE-NOW S. -2023-1 A- 2.9775%/23-23.02.2032	CHF		800'000		800'000	809'200.00	0.06
3.125 AXPO HOLDING 3.125%/10-26.02.2025	CHF	1'140'000			1'140'000	1'154'706.00	0.09
1.750 AXPO HOLDING 1.75%/16-29.05.2024	CHF	1'770'000		1'770'000			
0.250 AXPO HOLDING AG 0.25%/22-04.02.2025	CHF	1'000'000		300'000	700'000	690'340.00	0.05
0.625 AXPO HOLDING AG 0.625%/22-04.02.2027	CHF	1'260'000			1'260'000	1'222'200.00	0.09
1.002 AXPO HOLDING AG 1.002%/20-23.07.2027	CHF	700'000		375'000	325'000	316'712.50	0.02
2.000 AXPO HOLDING AG 2%/22-15.09.2026	CHF	1'400'000			1'400'000	1'409'800.00	0.10
2.500 AXPO HOLDING AG 2.5%/22-15.03.2029	CHF	800'000			800'000	822'400.00	0.06
2.500 AXPO HOLDING AG 2.5%/23-22.09.2026	CHF		1'100'000		1'100'000	1'119'800.00	0.08
- BALOISE HOLDING AG 0%/19-25.09.2026	CHF	400'000			400'000	384'800.00	0.03
- BALOISE HOLDING AG 0%/19-25.09.2029	CHF	545'000			545'000	497'040.00	0.04
0.150 BALOISE HOLDING AG 0.15%/21-17.02.2031	CHF	705'000			705'000	631'327.50	0.05
0.250 BALOISE HOLDING AG 0.25%/20-16.12.2026	CHF	800'000			800'000	770'400.00	0.06
0.500 BALOISE HOLDING AG 0.5%/20-16.12.2030	CHF	500'000			500'000	460'500.00	0.03
2.200 BALOISE HOLDING AG 2.2%/23-30.01.2032	CHF	600'000			600'000	619'800.00	0.05
2.350 BALOISE HOLDING AG 2.35%/23-02.05.2033	CHF		600'000	400'000	200'000	209'800.00	0.02
0.125 BALOISE-HOLDING AG 0.125%/21-27.06.2030	CHF	840'000			840'000	761'040.00	0.06
0.300 BALOISE-HOLDING AG 0.3%/22-16.02.2027	CHF	800'000			800'000	770'000.00	0.06
0.500 BALOISE-HOLDING AG 0.5%/19-28.11.2025	CHF	600'000			600'000	589'200.00	0.04
1.125 BALOISE-HOLDING AG 1.125%/14-19.12.2024	CHF	560'000			560'000	557'312.00	0.04
1.900 BALOISE-HOLDING AG 1.9%/22-19.07.2028	CHF	600'000			600'000	607'200.00	0.05
2.200 BALOISE-HOLDING AG 2.2%/22-30.05.2029	CHF	850'000			850'000	872'525.00	0.06
0.375 BANK CLER AG 0.375%/19-26.04.2027	CHF	730'000			730'000	701'530.00	0.05
0.500 BANK CLER AG 0.5%/17-28.11.2025	CHF	1'100'000		400'000	700'000	686'350.00	0.05
0.125 BANK JULIUS BAER & CO AG 0.125%/21-27.04.2028	CHF	840'000			840'000	784'140.00	0.06
0.100 BANQ CANTONALE DU VALAIS 0.1%/21-18.04.2031	CHF	940'000			940'000	850'700.00	0.06
0.125 BANQ CANTONALE DU VALAIS 0.125%/21-15.09.2033	CHF	1'035'000		400'000	635'000	551'180.00	0.04
0.300 BANQ CANTONALE DU VALAIS 0.3%/19-01.02.2027	CHF	1'200'000		315'000	885'000	854'467.50	0.06
0.100 BANQ CANTONALE FRIBOURG 0.1%/19-01.11.2044	CHF	990'000			990'000	732'600.00	0.05
0.625 BANQUE CANTONALE DE GENEVE 0.625%/22-16.03.2029	CHF	600'000			600'000	571'800.00	0.04
1.875 BANQUE CANTONALE DE GENEVE 1.875%/22-09.12.2030	CHF	350'000			350'000	355'775.00	0.03
0.625 BANQUE CANTONALE DU JURA 0.625%/15-04.03.2025	CHF	820'000		820'000			
0.100 BANQUE CANTONALE DU JURA SA 0.1%/20-24.01.2031	CHF	320'000			320'000	287'200.00	0.02
2.050 BANQUE CANTONALE NEUCHATELOISE 2.05%/23-24.05.2028	CHF		480'000		480'000	490'800.00	0.04
0.200 BANQUE CANTONALE VAUDOIS 0.2%/21-22.12.2033	CHF	300'000			300'000	259'350.00	0.02
0.400 BANQUE CANTONALE VAUDOIS 0.4%/21-05.05.2036	CHF	895'000		300'000	595'000	508'725.00	0.04
0.500 BANQUE CANTONALE VAUDOIS 0.5%/17-12.07.2029	CHF	900'000		400'000	500'000	471'750.00	0.04
0.400 BANQUE CANTONALE VAUDOISE 0.4%/16-07.04.2031	CHF	550'000			550'000	502'425.00	0.04
0.500 BANQUE CANTONALE VAUDOISE 0.5%/16-13.12.2028	CHF	600'000			600'000	574'500.00	0.04
1.625 BANQUE CANTONALE VAUDOISE 1.625%/11-30.11.2026	CHF	500'000			500'000	502'500.00	0.04
2.100 BANQUE CANTONALE VAUDOISE 2.1%/23-07.06.2032	CHF		600'000		600'000	621'300.00	0.05
1.950 BARRY CALLEBAUT LTD 1.95%/24-24.01.2028	CHF	420'000			420'000	425'670.00	0.03
2.300 BARRY CALLEBAUT LTD 2.3%/24-23.01.2032	CHF		540'000		540'000	554'580.00	0.04
0.010 BASELLANDSCHAFT KANTONBANK 0.01%/21-28.01.2033	CHF	550'000			550'000	480'425.00	0.04
0.100 BASELLANDSCHAFT KANTONBK 0.1%/21-18.03.2030	CHF	650'000		200'000	450'000	414'675.00	0.03
0.125 BASELLANDSCHAFT KANTONBK 0.125%/21-06.10.2031	CHF	770'000			770'000	694'155.00	0.05
0.250 BASELLANDSCHAFT KANTONBK 0.25%/18-25.01.2027	CHF	880'000			880'000	850'520.00	0.06
0.250 BASELLANDSCHAFT KANTONBK 0.25%/19-04.08.2027	CHF	1'090'000			1'090'000	1'047'490.00	0.08

## 530 CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets		
1.700	BASELLANDSCHAFT KANTONBK 1.7%/22-13.05.2042	CHF	900'000		900'000	920'700.00	0.07		
1.875	BASELLANDSCHAFT KANTONBK 1.875%/23-23.08.2029	CHF	800'000		400'000	409'200.00	0.03		
1.875	BASELLANDSCHAFT KANTONBK 1.875%/23-28.03.2025	CHF		900'000	900'000	902'700.00	0.07		
2.000	BASELLANDSCHAFT KANTONBK 2%/23-23.02.2034	CHF	600'000		200'000	400'000	0.03		
0.010	BASELLANDSCHAFTLICHE KANTONALBANK 0.01%/22-28.07.2026	CHF	1'000'000		1'000'000	966'500.00	0.07		
0.050	BASELLANDSCHAFTLICHE KANTONALBANK 0.05%/20-28.01.2031	CHF	1'500'000		400'000	1'100'000	0.07		
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/15-13.05.2025	CHF	570'000		570'000	561'336.00	0.04		
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/20-02.09.2032	CHF	670'000		670'000	605'010.00	0.05		
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/18-23.03.2026	CHF	1'000'000		1'000'000	978'500.00	0.07		
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/19-13.05.2030	CHF	1'530'000		1'530'000	1'431'315.00	0.11		
0.750	BASELLANDSCHAFTLICHE KANTONALBANK 0.75%/15-30.03.2028	CHF	710'000		710'000	691'185.00	0.05		
1.600	BASELLANDSCHAFTLICHE KANTONALBANK 1.6%/22-13.05.2032	CHF	1'000'000		300'000	705'250.00	0.05		
1.750	BASELLANDSCHAFTLICHE KANTONALBANK 1.75%/11-22.11.2024	CHF	920'000		920'000				
2.125	BASELLANDSCHAFTLICHE KANTONALBANK 2.125%/22-04.10.2052	CHF	600'000		600'000	694'200.00	0.05		
-	BASLER KANTONALBANK 0%/19-23.08.2034	CHF	900'000		900'000	766'350.00	0.06		
0.050	BASLER KANTONALBANK 0.05%/19-19.12.2033	CHF	400'000		400'000	346'600.00	0.03		
0.125	BASLER KANTONALBANK 0.125%/18-11.04.2024	CHF	630'000		630'000				
0.125	BASLER KANTONALBANK 0.125%/20-10.09.2032	CHF	640'000		640'000	570'560.00	0.04		
0.150	BASLER KANTONALBANK 0.15%/19-02.04.2027	CHF	800'000		800'000	770'400.00	0.06		
0.250	BASLER KANTONALBANK 0.25%/21-10.03.2036	CHF	450'000		450'000	385'650.00	0.03		
0.300	BASLER KANTONALBANK 0.3%/17-22.06.2027	CHF	2'000'000		2'000'000	1'930'000.00	0.14		
1.500	BASLER KANTONALBANK 1.5%/12-02.03.2027	CHF	1'030'000		500'000	530'000	531'855.00	0.04	
1.875	BASLER KANTONALBANK 1.875%/10-26.10.2026	CHF	570'000		570'000	577'980.00	0.04		
2.000	BASLER KANTONALBANK 2%/10-15.11.2032	CHF	470'000		470'000	490'445.00	0.04		
2.100	BASLER KANTONALBANK 2.1%/23-03.05.2033	CHF		800'000	800'000	842'800.00	0.06		
1.750	BASLER KANTONALBANK S. -1- 1.75%/22-21.09.2029	CHF	600'000		220'000	380'000	387'030.00	0.03	
0.625	BELL FOOD GROUP AG 0.625%/16-24.03.2025	CHF	1'310'000		1'310'000	1'293'887.00	0.10		
0.750	BELL FOOD GROUP AG 0.75%/18-01.02.2028	CHF	800'000		320'000	480'000	461'760.00	0.03	
1.550	BELL FOOD GROUP LTD 1.55%/22-16.05.2029	CHF	1'735'000		800'000	1'615'000	920'000	906'660.00	0.07
2.650	BELL FOOD GROUP LTD 2.65%/23-15.10.2031	CHF		550'000	550'000	578'325.00	0.04		
0.400	BERNER KANTONALBANK 0.4%/18-03.05.2027	CHF	1'220'000		400'000	820'000	795'400.00	0.06	
0.750	BERNER KANTONALBANK 0.75%/15-14.07.2025	CHF	930'000		930'000	918'840.00	0.07		
0.850	BERNER KANTONALBANK AG (subordinated) 0.85%/22-21.01.2032	CHF	840'000		100'000	740'000	669'700.00	0.05	
0.100	BERNER KANTONALBANK AG 0.1%/19-30.09.2039	CHF	400'000		400'000	305'200.00	0.02		
0.300	BERNER KANTONALBANK AG 0.3%/20-29.05.2030	CHF	400'000		400'000	371'000.00	0.03		
2.500	BKW 2.5%/10-15.10.2030	CHF	1'700'000		800'000	900'000	947'700.00	0.07	
-	BKW AG 0%/22-18.10.2024	CHF	900'000		900'000				
0.250	BKW AG 0.25%/19-29.07.2027	CHF	900'000		310'000	590'000	564'630.00	0.04	
0.750	BKW AG 0.75%/18-15.10.2025	CHF	750'000		750'000	739'875.00	0.06		
0.875	BKW AG 0.875%/22-27.04.2026	CHF	1'000'000		1'000'000	986'000.00	0.07		
0.400	BLS AG 0.4%/18-12.12.2028	CHF	650'000		500'000	150'000	144'300.00	0.01	
2.000	BLS AG 2%/22-26.07.2034	CHF	310'000		310'000	331'390.00	0.02		
2.000	BLS LTD. 2%/22-26.07.2047	CHF	500'000		500'000	570'250.00	0.04		
0.500	BOBST GROUP SA 0.5%/20-17.02.2026	CHF	620'000		620'000	603'880.00	0.04		
1.125	BOBST GROUP SA 1.125%/18-27.09.2024	CHF	770'000		770'000				
2.545	BOBST GROUP SA 2.545%/24-31.01.2029	CHF		650'000	650'000	656'500.00	0.05		
1.375	BUCHER INDUSTRIES 1.375%/14-02.10.2024	CHF	700'000		700'000				
0.600	BUEHLER HOLDING AG 0.6%/17-21.12.2026	CHF	900'000		900'000	872'550.00	0.06		
0.070	CA NEXT BANK SUISSE 0.07%/20-18.09.2029	CHF	870'000		870'000	794'745.00	0.06		
0.125	CA NEXT BANK SUISSE 0.125%/21-09.04.2031	CHF	700'000		700'000	623'700.00	0.05		
1.910	CA NEXT BANK SUISSE 1.91%/23-25.01.2030	CHF	600'000		600'000	608'700.00	0.05		
-	CANTON OF BASEL-STADT 0%/19-30.05.2025	CHF	700'000		700'000	688'520.00	0.05		
1.400	CANTON OF BASEL-STADT 1.4%/22-24.11.2027	CHF	650'000		650'000	655'850.00	0.05		
-	CANTON OF BERN 0%/21-18.05.2033	CHF	700'000		700'000	620'550.00	0.05		
0.200	CANTON OF BERN 0.2%/21-26.11.2036	CHF	1'600'000		1'170'000	430'000	371'520.00	0.03	
0.050	CANTON OF GENEVA 0.05%/21-27.08.2041	CHF	1'000'000		1'000'000	783'000.00	0.06		
0.250	CANTON OF GENEVA 0.25%/20-15.02.2028	CHF	1'500'000		615'000	885'000	849'600.00	0.06	
0.300	CANTON OF GENEVA 0.3%/18-27.11.2026	CHF	1'000'000		310'000	690'000	671'715.00	0.05	
0.500	CANTON OF GENEVA 0.5%/17-28.11.2031	CHF	880'000		880'000	826'320.00	0.06		
0.550	CANTON OF GENEVA 0.55%/17-24.03.2038	CHF	650'000		650'000	584'025.00	0.04		
1.625	CANTON OF GENEVA 1.625%/14-30.07.2029	CHF	820'000		820'000	835'580.00	0.06		
0.250	CANTON OF GRAUBUENDEN 0.25%/15-26.11.2027	CHF	650'000		650'000	627'250.00	0.05		
0.150	CANTON OF JURA 0.15%/20-22.05.2030	CHF	300'000		300'000	280'350.00	0.02		
-	CANTON OF NEUCHÂTEAU 0%/21-29.10.2029	CHF	400'000		400'000	371'200.00	0.03		
0.350	CANTON OF NEUCHÂTEAU 0.35%/20-14.07.2050	CHF	600'000		600'000	456'000.00	0.03		
0.700	CANTON OF NEUCHÂTEAU 0.7%/17-23.11.2037	CHF	300'000		300'000	270'600.00	0.02		
0.750	CANTON OF NEUCHÂTEAU 0.75%/18-28.11.2033	CHF		600'000	200'000	187'800.00	0.01		
3.000	CANTON OF NEUCHÂTEAU 3%/22-21.12.2026	CHF	800'000		400'000	400'000	418'400.00	0.03	
0.200	CANTON OF SOLOTHURN 0.2%/16-15.12.2028	CHF		600'000	600'000	571'200.00	0.04		
-	CANTON OF TICINO 0%/19-18.04.2029	CHF	500'000		500'000	468'000.00	0.03		
-	CANTON OF TICINO 0%/21-31.03.2026	CHF	1'000'000		500'000	486'250.00	0.04		

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.125	CANTON OF TICINO 0.125%/15-06.03.2025	CHF	600'000		600'000	591'780.00	0.04	
1.300	CANTON OF TICINO 1.3%/24-26.02.2035	CHF		350'000	350'000	348'075.00	0.03	
1.625	CANTON OF TICINO 1.625%/22-19.09.2030	CHF	800'000		800'000	817'200.00	0.06	
2.000	CANTON OF TICINO 2%/22-20.11.2037	CHF	350'000		350'000	374'675.00	0.03	
0.100	CANTONAL BANK OF AARGAU 0.1%/21-09.12.2030	CHF	1'000'000		600'000	400'000	364'600.00	0.03
0.350	CANTONAL BANK OF SAINT GALL LTD 0.35%/22-01.01.2500	CHF	1'300'000		1'300'000	1'192'750.00	0.09	
1.400	CANTONAL BANK OF SAINT GALL LTD 1.4%/22-21.06.2030	CHF	950'000		950'000	946'675.00	0.07	
1.800	CANTONAL BANK OF SAINT GALL LTD 1.8%/23-13.07.2033	CHF		1'150'000	500'000	650'000	665'600.00	0.05
1.250	CANTONE TICINO 1.25%/12-11.06.2027	CHF	700'000		700'000	698'950.00	0.05	
0.153	CEMBRA MONEY BANK AG 0.1525%/19-14.10.2026	CHF	700'000		700'000	671'650.00	0.05	
0.250	CEMBRA MONEY BANK AG 0.25%/17-23.05.2024	CHF	600'000		600'000			
0.285	CEMBRA MONEY BANK AG 0.285%/19-19.08.2027	CHF	950'000		950'000	906'300.00	0.07	
0.375	CEMBRA MONEY BANK AG 0.375%/17-27.06.2025	CHF	700'000		700'000	687'750.00	0.05	
2.411	CEMBRA MONEY BANK AG 2.4113%/23-08.08.2029	CHF	1'000'000		1'000'000	1'025'500.00	0.08	
2.665	CEMBRA MONEY BANK AG 2.665%/23-28.06.2030	CHF		950'000	400'000	550'000	573'100.00	0.04
3.113	CEMBRA MONEY BANK AG 3.1125%/22-28.04.2027	CHF	800'000		800'000	831'600.00	0.06	
0.875	CEMBRA MONEY BANK LTD. 0.875%/18-08.06.2026	CHF	500'000		500'000	490'250.00	0.04	
1.183	CEMBRA MONEY BANK LTD. 1.1833%/22-27.11.2025	CHF	1'200'000		1'200'000	1'188'600.00	0.09	
0.010	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.01%/20-06.10.2028	CHF	1'250'000		500'000	750'000	703'875.00	0.05
0.250	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.25%/20-06.10.2032	CHF	950'000		950'000	860'700.00	0.06	
1.700	CITY OF BERN 1.7%/23-24.01.2033	CHF	400'000		400'000	413'000.00	0.03	
0.625	CITY OF BIEL 0.625%/19-12.04.2027	CHF	400'000		400'000	389'800.00	0.03	
1.030	CITY OF BIEL 1.03%/19-12.04.2034	CHF	175'000		175'000	166'512.50	0.01	
1.050	CITY OF LAUSANNE 1.05%/19-07.03.2044	CHF	200'000		200'000	182'300.00	0.01	
1.100	CITY OF LAUSANNE 1.1%/18-15.03.2038	CHF	400'000		400'000	380'400.00	0.03	
1.200	CITY OF LAUSANNE 1.2%/18-26.10.2037	CHF	520'000		520'000	502'840.00	0.04	
1.578	CITY OF LAUSANNE 1.5775%/24-01.03.2078	CHF		170'000	170'000	174'822.90	0.01	
2.100	CITY OF LAUSANNE 2.1%/23-17.02.2048	CHF	400'000		400'000	444'000.00	0.03	
2.355	CITY OF LAUSANNE 2.355%/23-25.05.2074	CHF		370'000	370'000	491'545.00	0.04	
1.625	CITY OF LUGANO 1.625%/23-01.02.2029	CHF	400'000		400'000	405'600.00	0.03	
0.600	CITY OF ST. GALLEN 0.6%/17-21.09.2037	CHF	750'000		400'000	350'000	315'175.00	0.02
0.100	CITY OF WINTERTHUR 0.1%/19-20.03.2028	CHF	900'000		460'000	440'000	418'220.00	0.03
2.200	CITY OF WINTERTHUR 2.2%/23-27.03.2058	CHF		500'000	500'000	604'750.00	0.04	
0.400	CITY OF ZURICH 0.4%/16-21.11.2046	CHF	865'000		865'000	703'245.00	0.05	
0.950	CITY OF ZURICH 0.95%/18-19.12.2042	CHF	300'000		300'000	279'150.00	0.02	
1.300	CITY OF ZURICH 1.3%/24-26.01.2034	CHF		350'000	350'000	349'825.00	0.03	
1.300	CITY OF ZURICH 1.3%/24-26.01.2047	CHF		350'000	350'000	349'125.00	0.03	
1.625	CITY OF ZURICH 1.625%/23-26.01.2037	CHF	800'000		250'000	550'000	563'200.00	0.04
1.125	CLARIANT LTD 1.125%/19-15.04.2026	CHF	300'000		300'000	295'650.00	0.02	
2.717	CLARIANT LTD 2.717%/22-24.09.2027	CHF	1'000'000		400'000	600'000	613'200.00	0.05
2.750	CLARIANT LTD 2.75%/23-22.09.2028	CHF		450'000	450'000	460'125.00	0.03	
0.250	CLIENTIS AG 0.25%/21-19.05.2028	CHF	570'000		570'000	533'235.00	0.04	
0.875	COOP-GRUPPE 0.875%/15-31.07.2024	CHF	1'050'000		1'050'000			
0.500	COOP-GRUPPE GENOSSENSCHAFT 0.5%/17-29.09.2027	CHF	760'000		760'000	733'400.00	0.05	
0.750	COOP-GRUPPE GENOSSENSCHAFT 0.75%/18-06.06.2025	CHF	1'600'000		1'000'000	600'000	593'280.00	0.04
0.500	COOP-GRUPPE GENOSSENSCHAFT G 0.5%/16-19.05.2026	CHF	1'030'000		1'030'000	1'005'795.00	0.07	
2.250	CORNER BANK AG 2.25%/22-11.10.2027	CHF	500'000		500'000	509'000.00	0.04	
0.030	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.03%/21-24.09.2031	CHF	445'000		445'000	389'375.00	0.03	
0.220	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.22%/22-28.07.2028	CHF	270'000		270'000	253'260.00	0.02	
1.608	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.6075%/22-23.09.2027	CHF	400'000		400'000	399'600.00	0.03	
1.898	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.8984%/23-23.09.2026	CHF		350'000	350'000	352'275.00	0.03	
1.970	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.97%/22-23.09.2032	CHF	400'000		400'000	407'400.00	0.03	
-	CREDIT SUISSE (SWITZERLAND) LTD 0%/19-16.07.2029	CHF	1'450'000		590'000	860'000	791'200.00	0.06
-	CREDIT SUISSE SCHWEIZ AG 0%/20-17.12.2024	CHF	600'000		600'000	591'480.00	0.04	
-	CREDIT SUISSE SCHWEIZ AG 0%/20-31.07.2025	CHF	1'100'000		1'100'000	1'073'490.00	0.08	
-	CREDIT SUISSE SCHWEIZ AG 0%/20-31.10.2030	CHF	930'000		930'000	834'210.00	0.06	
-	CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2027	CHF	350'000		350'000	333'550.00	0.02	
-	CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2033	CHF	500'000		500'000	430'000.00	0.03	
0.250	CREDIT SUISSE SCHWEIZ AG 0.25%/20-16.06.2028	CHF	1'500'000		1'500'000	1'413'000.00	0.11	
2.100	DAETWYLER HOLDING AG 2.1%/22-13.07.2027	CHF	1'000'000		1'000'000	1'015'000.00	0.08	
1.000	DORMAKABA FINANCE AG 1%/17-13.10.2025	CHF	1'000'000		1'000'000	985'500.00	0.07	
3.750	DORMAKABA FINANCE LTD 3.75%/22-14.10.2027	CHF	1'100'000		1'100'000	1'162'700.00	0.09	
1.750	EGW S. -47- 1.75%/13-24.07.2028	CHF	500'000		500'000	511'750.00	0.04	
0.150	EMIS FUER GEM WOHNBAUT 0.15%/21-09.09.2041	CHF	620'000		620'000	510'260.00	0.04	
0.500	EMIS FUER GEM WOHNBAUT 0.5%/18-09.03.2034	CHF	530'000		530'000	491'840.00	0.04	
1.950	EMIS FUER GEM WOHNBAUT 1.95%/23-20.03.2043	CHF	500'000		500'000	553'750.00	0.04	
0.750	EMIS FUER GEM WOHNBAUT S. -60- 0.75%/18-29.11.2032	CHF	500'000		500'000	478'750.00	0.04	
0.100	EMIS FUER GEM WOHNBAUT S. -64- 0.1%/20-02.11.2038	CHF	900'000		900'000	755'550.00	0.06	
0.375	EMISSIONS UND FINANZ AG 0.375%/21-06.05.2026	CHF	710'000		710'000	685'860.00	0.05	

## 532 CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 EMISSIONSZ EGW S. 42 1.75%/11-14.09.2026	CHF	250'000			250'000	253'000.00	0.02
0.375 EMISSIONSZENTRALE EGW 0.375%/17-22.06.2032	CHF	1'020'000		400'000	620'000	575'980.00	0.04
1.250 EMISSIONSZENTRALE EGW S. 43 1.25%/12-15.06.2027	CHF	930'000			930'000	930'465.00	0.07
1.375 EMISSIONSZENTRALE EGW S. 45 1.375%/13-27.03.2028	CHF	810'000			810'000	814'860.00	0.06
1.125 EMISSIONSZENTRALE EGW S. 50 1.125%/14-24.09.2029	CHF	850'000			850'000	845'325.00	0.06
0.125 EMISSIONSZENTRALE EGW S. -51- 0.125%/15-27.05.2025	CHF	1'050'000		1'000'000	50'000	49'235.00	0.00
0.375 EMISSIONSZENTRALE EGW S. -52- 0.375%/15-27.05.2030	CHF	580'000			580'000	550'420.00	0.04
0.625 EMISSIONSZENTRALE EGW S. -53- 0.625%/15-07.09.2033	CHF	300'000			300'000	283'050.00	0.02
0.375 EMMI FINANZ AG 0.375%/21-01.12.2031	CHF	500'000	500'000	400'000	600'000	549'000.00	0.04
0.500 EMMI FINANZ AG 0.5%/17-21.06.2029	CHF	300'000			300'000	284'400.00	0.02
2.000 EMMI FINANZ AG 2%/23-22.09.2028	CHF		750'000		750'000	765'750.00	0.06
3.450 ENAG ENERGIEFINANZIERUNGS AG 3.45%/23-06.07.2028	CHF		550'000		550'000	572'000.00	0.04
1.625 ENGADINER KRAFTWERKE 1.625%/14-25.04.2024	CHF	150'000		150'000			
2.000 ENGADINER KRAFTWERKE 2%/23-11.04.2030	CHF		400'000		400'000	409'200.00	0.03
0.450 ENGADINER KRAFTWERKE AG 0.45%/22-02.03.2029	CHF	450'000			450'000	426'375.00	0.03
2.875 EUROFIMA BASEL 2.875%/05-04.02.2030	CHF	1'750'000		190'000	1'560'000	1'699'620.00	0.13
3.000 EUROFIMA BASEL 3%/06-15.05.2026	CHF	5'380'000		1'500'000	3'880'000	4'021'620.00	0.30
3.000 EUROFIMA BASEL 3%/07-22.05.2024	CHF	1'500'000		1'500'000			
0.052 FCA CAPITAL SUISSE SA 0.0519%/21-20.12.2024	CHF	800'000		800'000			
1.050 FERRING HOLDING SA 1.05%/20-09.07.2025	CHF	1'280'000		500'000	780'000	771'420.00	0.06
2.700 FERRING HOLDING SA 2.7%/23-21.04.2027	CHF		1'000'000		1'000'000	1'022'000.00	0.08
3.250 FERRING HOLDING SA 3.25%/23-21.04.2031	CHF		830'000		830'000	882'705.00	0.07
0.625 FIRST SWISS MOBILITY S. -2020-2 A- 0.625%/20-22.11.2029	CHF	450'000		450'000			
0.700 FLUGHAFEN ZUERICH AG 0.7%/20-22.05.2024	CHF	1'200'000		1'200'000			
0.100 FLUGHAFEN ZURICH AG 0.1%/20-30.12.2027	CHF	700'000			700'000	663'250.00	0.05
0.200 FLUGHAFEN ZURICH AG 0.2%/20-26.02.2035	CHF	1'570'000			1'570'000	1'345'490.00	0.10
0.625 FLUGHAFEN ZURICH AG 0.625%/17-24.05.2029	CHF	1'480'000		500'000	980'000	932'470.00	0.07
- FREIBURGER KANTONALBANK 0%/20-26.02.2030	CHF	870'000			870'000	795'615.00	0.06
- FREIBURGER KANTONALBANK 0%/21-05.02.2031	CHF	1'000'000			1'000'000	898'000.00	0.07
0.140 FREIBURGER KANTONALBANK 0.14%/20-12.06.2030	CHF	500'000			500'000	458'750.00	0.03
0.200 FREIBURGER KANTONALBANK 0.2%/18-20.02.2026	CHF	745'000			745'000	725'630.00	0.05
0.250 FREIBURGER KANTONALBANK 0.25%/19-24.05.2029	CHF	760'000			760'000	711'360.00	0.05
0.300 FREIBURGER KANTONALBANK 0.3%/17-17.02.2027	CHF	1'100'000		500'000	600'000	579'300.00	0.04
0.313 FREIBURGER KANTONALBANK 0.3126%/22-02.02.2032	CHF	320'000			320'000	289'600.00	0.02
0.500 FREIBURGER KANTONALBANK 0.5%/16-23.02.2028	CHF	1'300'000		600'000	700'000	672'350.00	0.05
0.550 FREIBURGER KANTONALBANK 0.55%/15-03.02.2025	CHF	1'300'000			1'300'000	1'287'780.00	0.10
0.600 FREIBURGER KANTONALBANK 0.6%/15-09.04.2027	CHF	700'000			700'000	681'100.00	0.05
1.450 FREIBURGER KANTONALBANK 1.45%/12-07.06.2027	CHF	1'230'000		800'000	430'000	429'355.00	0.03
1.000 GALENICA AG 1%/17-15.12.2026	CHF	1'080'000		1'080'000			
2.350 GALENICA AG 2.35%/23-08.11.2029	CHF		1'050'000		1'050'000	1'087'800.00	0.08
0.100 GEBERIT AG 0.1%/19-17.10.2024	CHF	265'000		265'000			
0.600 GEBERIT AG 0.6%/19-17.10.2028	CHF	300'000			300'000	288'300.00	0.02
0.750 GEBERIT AG 0.75%/22-29.09.2027	CHF	800'000			800'000	781'600.00	0.06
1.750 GEBERIT AG 1.75%/22-14.09.2029	CHF	800'000			800'000	813'600.00	0.06
2.250 GEBERIT AG 2.25%/23-26.09.2025	CHF		1'000'000	500'000	500'000	505'250.00	0.04
2.300 GEBERIT AG 2.3%/23-27.09.2032	CHF		1'500'000	700'000	800'000	850'000.00	0.06
0.125 GENFER KANTONALBANK 0.125%/19-23.04.2026	CHF	500'000			500'000	485'000.00	0.04
0.500 GENFER KANTONALBANK 0.5%/15-10.06.2024	CHF	555'000		555'000			
0.350 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.35%/20-27.04.2040	CHF	250'000			250'000	215'750.00	0.02
0.770 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.77%/18-16.05.2033	CHF	600'000			600'000	575'400.00	0.04
0.750 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -49- 0.75%/14-24.09.2024	CHF	315'000		315'000			
0.320 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -54- 0.32%/16-09.05.2036	CHF	1'650'000		800'000	850'000	756'925.00	0.06
0.400 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -55- 0.4%/16-09.12.2031	CHF	970'000			970'000	906'465.00	0.07
0.300 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -62- 0.3%/19-25.11.2039	CHF	700'000			700'000	596'050.00	0.04
1.250 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -66- 1.25%/22-25.04.2042	CHF	450'000			450'000	447'975.00	0.03
2.125 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -67- 2.125%/22-24.11.2042	CHF	500'000			500'000	570'250.00	0.04
1.050 GEORG FISCHER AG 1.05%/18-20.04.2028	CHF	700'000		400'000	300'000	292'800.00	0.02
0.875 GEORG FISCHER FINANZ LTDÄ,Ä 0.875%/16-12.05.2026	CHF	500'000			500'000	493'250.00	0.04
0.950 GEORG FISCHER LTDÄ,Ä 0.95%/20-25.03.2030	CHF	600'000			600'000	573'600.00	0.04
0.150 GIVAUDAN AG 0.15%/20-10.11.2028	CHF	550'000			550'000	515'625.00	0.04
0.375 GIVAUDAN AG 0.375%/18-09.04.2025	CHF	670'000			670'000	661'625.00	0.05
0.625 GIVAUDAN AG 0.625%/16-05.12.2031	CHF	470'000			470'000	441'330.00	0.03
1.625 GIVAUDAN AG 1.625%/22-15.06.2029	CHF	800'000	220'000	500'000	520'000	521'820.00	0.04
1.750 GIVAUDAN AG 1.75%/14-19.03.2024	CHF	400'000		400'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125	GIVAUDAN SA 0.125%/21-07.06.2027	CHF	800'000		800'000	765'200.00	0.06
0.375	GIVAUDAN SA 0.375%/21-07.06.2030	CHF	800'000	400'000	400'000	371'800.00	0.03
1.000	GLARNER KANTONALBANK (subordinated) 1%/21-28.07.2031	CHF	750'000		750'000	704'250.00	0.05
-	GLARNER KANTONALBANK 0%/19-16.10.2029	CHF	500'000		500'000	460'000.00	0.03
-	GLARNER KANTONALBANK 0%/20-06.09.2028	CHF	500'000		500'000	468'500.00	0.03
0.050	GLARNER KANTONALBANK 0.05%/18-06.12.2024	CHF	300'000	300'000			
0.250	GLARNER KANTONALBANK 0.25%/21-13.04.2035	CHF	410'000		410'000	351'985.00	0.03
0.375	GLARNER KANTONALBANK 0.375%/15-26.02.2027	CHF	800'000	800'000			
0.400	GLARNER KANTONALBANK 0.4%/18-30.11.2026	CHF	790'000	600'000	190'000	184'395.00	0.01
1.050	GLARNER KANTONALBANK 1.05%/22-19.06.2026	CHF	600'000		600'000	593'700.00	0.04
1.950	GLARNER KANTONALBANK 1.95%/23-04.04.2025	CHF		460'000	460'000	461'426.00	0.03
1.950	GLARNER KANTONALBANK 1.95%/23-09.05.2028	CHF		550'000	550'000	560'725.00	0.04
1.375	GRANDE DIXENCE 1.375%/15-18.02.2025	CHF	160'000		160'000	159'312.00	0.01
0.300	GRANDE DIXENCE SA 0.3%/21-31.08.2028	CHF	390'000	390'000			
0.800	GRANDE DIXENCE SA 0.8%/19-17.06.2026	CHF	380'000		380'000	372'400.00	0.03
1.125	GRANDE DIXENCE SA 1.125%/17-04.07.2024	CHF	900'000	900'000			
1.700	GRANDE DIXENCE SA 1.7%/22-12.07.2029	CHF	600'000		600'000	600'000.00	0.04
2.350	GRANDE DIXENCE SA 2.35%/23-06.06.2030	CHF		4'000'000	3'660'000	350'370.00	0.03
0.125	GRAUBUENDNER KANTONALBANK 0.125%/18-29.05.2024	CHF	1'200'000	1'200'000			
0.250	GRAUBUENDNER KANTONALBANK 0.25%/16-10.03.2028	CHF	1'050'000	315'000	735'000	700'455.00	0.05
0.625	GRAUBUENDNER KANTONALBANK 0.625%/15-20.04.2029	CHF	1'160'000		1'160'000	1'111'860.00	0.08
1.250	GRAUBUENDNER KANTONALBANK 1.25%/12-14.06.2024	CHF	600'000	600'000			
1.300	GRAUBUENDNER KANTONALBANK 1.3%/22-27.05.2030	CHF	1'100'000	365'000	735'000	733'897.50	0.05
1.375	GRAUBUENDNER KANTONALBANK 1.375%/13-11.03.2025	CHF	1'240'000		1'240'000	1'237'644.00	0.09
0.100	GRAUBUNDNER KANTONALBANK 0.1%/21-07.05.2031	CHF	1'170'000		1'170'000	1'057'095.00	0.08
0.100	GRAUBUNDNER KANTONALBANK 0.1%/21-07.12.2029	CHF	910'000	500'000	410'000	379'250.00	0.03
0.300	GRAUBUNDNER KANTONALBANK 0.3%/18-20.02.2026	CHF	145'000	700'000	845'000	825'565.00	0.06
0.375	GRAUBUNDNER KANTONALBANK 0.375%/19-28.05.2032	CHF	1'070'000		1'070'000	972'630.00	0.07
1.950	GROUPE E SA 1.95%/22-30.09.2027	CHF	390'000		390'000	394'095.00	0.03
2.550	GROUPE E SA 2.55%/22-30.09.2032	CHF	400'000		400'000	423'800.00	0.03
1.875	GZO AG SPITAL WETZIKON 1.875%/14-12.06.2024	CHF	650'000	650'000			
1.500	HELVETIA SWISS INSURANCE COMPANY 1.5%/14-28.04.2025	CHF	320'000		320'000	319'392.00	0.02
1.950	HELVETIA SWISS INSURANCE COMPANY LTD 1.95%/22-25.06.2029	CHF	1'000'000	700'000	300'000	304'200.00	0.02
0.750	HIAG IMMOBILIEN HOLDING 0.75%/21-30.06.2028	CHF	775'000	335'000	440'000	413'600.00	0.03
0.875	HIAG IMMOBILIEN HOLDING 0.875%/19-08.05.2024	CHF	500'000	500'000			
3.130	HIAG IMMOBILIEN HOLDING 3.13%/23-16.02.2029	CHF	400'000		400'000	416'000.00	0.03
1.770	HIAG IMMOBILIEN HOLDING AG 1.77%/22-30.10.2026	CHF	1'000'000	800'000	200'000	198'700.00	0.01
0.375	HOLCIM HELVETIA FINANCE LTD 0.375%/22-19.10.2026	CHF	1'000'000		1'000'000	967'500.00	0.07
1.000	HOLCIM HELVETIA FINANCE LTD 1%/22-19.01.2032	CHF	400'000		400'000	377'000.00	0.03
1.950	INSELSPIRAL STFTNG BERN 1.95%/23-07.05.2026	CHF	1'000'000		1'000'000	1'008'500.00	0.08
0.125	INSELSPIRAL-STIFTUNG 0.125%/21-01.01.2500	CHF	780'000	400'000	380'000	351'120.00	0.03
0.300	INTERSHOP HOLDING AG 0.3%/21-29.06.2026	CHF	500'000		500'000	480'750.00	0.04
0.250	INVESTIS HOLDING SA 0.25%/21-14.02.2025	CHF	400'000		400'000	393'600.00	0.03
0.375	JULIUS BAER GROUP LTD 0.375%/17-06.12.2024	CHF	800'000	800'000			
0.375	KANTON AARGAU 0.375%/17-17.02.2031	CHF	400'000		400'000	376'400.00	0.03
2.000	KANTON AARGAU 2%/10-15.12.2028	CHF	860'000		860'000	891'820.00	0.07
0.250	KANTON AARGAU T. 2 0.25%/15-11.12.2029	CHF	750'000		750'000	709'875.00	0.05
0.125	KANTON BASEL-LANDSCHAFT 0.125%/15-26.02.2026	CHF	1'140'000	600'000	540'000	528'390.00	0.04
0.250	KANTON BASEL-LANDSCHAFT 0.25%/15-24.06.2024	CHF	420'000	420'000			
0.500	KANTON BASEL-LANDSCHAFT 0.5%/15-23.02.2035	CHF	940'000		940'000	863'860.00	0.06
0.625	KANTON BASEL-LANDSCHAFT 0.625%/15-26.02.2036	CHF	330'000		330'000	303'765.00	0.02
0.750	KANTON BASEL-LANDSCHAFT 0.75%/15-24.06.2032	CHF	200'000		200'000	191'700.00	0.01
1.000	KANTON BASEL-LANDSCHAFT 1%/14-30.03.2027	CHF	1'430'000	390'000	1'040'000	1'034'280.00	0.08
1.000	KANTON BASEL-LANDSCHAFT 1%/15-05.03.2040	CHF	890'000		890'000	844'165.00	0.06
1.375	KANTON BASEL-LANDSCHAFT 1.375%/14-29.09.2034	CHF	1'695'000	300'000	1'395'000	1'411'740.00	0.11
1.500	KANTON BASEL-LANDSCHAFT 1.5%/13-26.06.2028	CHF	1'190'000	455'000	735'000	744'187.50	0.06
1.750	KANTON BASEL-LANDSCHAFT 1.75%/13-26.06.2043	CHF	410'000		410'000	436'650.00	0.03
2.625	KANTON BASEL-LANDSCHAFT 2.625%/11-10.05.2029	CHF	450'000		450'000	481'050.00	0.04
2.625	KANTON BASEL-LANDSCHAFT 2.625%/11-10.05.2030	CHF	600'000	500'000	100'000	108'150.00	0.01
-	KANTON BASEL-STADT 0%/16-04.09.2026	CHF	1'140'000	360'000	780'000	757'380.00	0.06
-	KANTON BASEL-STADT 0%/16-05.09.2029	CHF	500'000		500'000	468'500.00	0.03
-	KANTON BASEL-STADT 0%/17-22.11.2024	CHF	650'000	650'000			
-	KANTON BASEL-STADT 0%/18-24.09.2025	CHF	800'000		800'000	784'000.00	0.06
0.500	KANTON BASEL-STADT 0.5%/19-22.02.2034	CHF	310'000		310'000	288'300.00	0.02
1.200	KANTON BASEL-STADT 1.2%/22-22.12.2028	CHF	500'000		500'000	500'250.00	0.04
1.500	KANTON BASEL-STADT 1.5%/22-21.07.2028	CHF	405'000		405'000	410'467.50	0.03
0.050	KANTON BERN 0.05%/16-18.11.2031	CHF	950'000		950'000	864'025.00	0.06
0.350	KANTON BERN 0.35%/19-08.05.2034	CHF	1'000'000	400'000	600'000	546'600.00	0.04
0.500	KANTON BERN 0.5%/17-28.09.2037	CHF	860'000	355'000	505'000	452'732.50	0.03
0.625	KANTON BERN 0.625%/15-11.02.2032	CHF	550'000		550'000	522'500.00	0.04
0.625	KANTON BERN 0.625%/22-27.03.2035	CHF	800'000		800'000	740'800.00	0.06

## 534 CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 KANTON BERN 1%/12-25.10.2024	CHF	700'000		700'000			
1.250 KANTON BERN 1.25%/12-30.03.2027	CHF	1'210'000		800'000	410'000	410'205.00	0.03
1.250 KANTON BERN 1.25%/13-07.02.2028	CHF	820'000	300'000		1'120'000	1'121'120.00	0.08
1.250 KANTON BERN 1.25%/14-12.09.2030	CHF	1'050'000		540'000	510'000	509'490.00	0.04
1.500 KANTON BERN 1.5%/13-15.05.2029	CHF	660'000			660'000	668'250.00	0.05
1.750 KANTON BERN 1.75%/10-24.09.2025	CHF	1'600'000		500'000	1'100'000	1'106'600.00	0.08
2.250 KANTON BERN 2.25%/11-20.04.2026	CHF	700'000			700'000	714'350.00	0.05
0.500 KANTON GENF ( CANTON OF GENEVA ) 0.5%/16-31.10.2056	CHF	1'000'000			1'000'000	776'500.00	0.06
0.600 KANTON GENF ( CANTON OF GENEVA ) 0.6%/16-04.07.2046	CHF	1'050'000			1'050'000	878'325.00	0.07
- KANTON GENF 0%/19-23.09.2059	CHF	1'170'000			1'170'000	739'440.00	0.06
- KANTON GENF 0%/19-26.05.2028	CHF	410'000			410'000	388'065.00	0.03
0.020 KANTON GENF 0.02%/15-27.11.2024	CHF	1'000'000		1'000'000			
0.030 KANTON GENF 0.03%/20-28.06.2030	CHF	1'400'000		500'000	900'000	834'300.00	0.06
0.050 KANTON GENF 0.05%/20-15.11.2029	CHF	710'000			710'000	663'850.00	0.05
0.125 KANTON GENF 0.125%/19-28.05.2032	CHF	1'000'000			1'000'000	908'000.00	0.07
0.200 KANTON GENF 0.2%/20-28.09.2035	CHF	695'000			695'000	607'430.00	0.05
0.250 KANTON GENF 0.25%/17-29.11.2027	CHF	1'600'000			1'600'000	1'542'400.00	0.11
0.250 KANTON GENF 0.25%/20-15.06.2040	CHF	1'500'000		200'000	1'300'000	1'073'800.00	0.08
0.300 KANTON GENF 0.3%/19-28.11.2039	CHF	700'000			700'000	587'300.00	0.04
0.375 KANTON GENF 0.375%/20-27.02.2030	CHF	800'000		250'000	550'000	521'125.00	0.04
0.400 KANTON GENF 0.4%/16-28.04.2036	CHF	1'800'000		290'000	1'510'000	1'346'920.00	0.10
0.500 KANTON GENF 0.5%/15-27.11.2030	CHF	1'000'000			1'000'000	951'000.00	0.07
1.000 KANTON GENF 1%/14-29.09.2026	CHF	700'000		315'000	385'000	382'305.00	0.03
1.250 KANTON GENF 1.25%/12-26.10.2026	CHF	700'000		300'000	400'000	400'000.00	0.03
1.375 KANTON GENF 1.375%/14-25.09.2034	CHF	340'000			340'000	340'680.00	0.03
1.500 KANTON GENF 1.5%/11-14.10.2024	CHF	920'000		920'000			
1.500 KANTON GENF 1.5%/12-05.03.2032	CHF	1'390'000		210'000	1'180'000	1'197'700.00	0.09
1.500 KANTON GENF 1.5%/12-27.01.2028	CHF	400'000		295'000	105'000	105'892.50	0.01
1.500 KANTON GENF 1.5%/12-28.05.2027	CHF	1'440'000		795'000	645'000	649'515.00	0.05
1.750 KANTON GENF 1.75%/13-22.03.2033	CHF	1'430'000	400'000	915'000	915'000	948'397.50	0.07
1.750 KANTON GENF 1.75%/13-24.05.2034	CHF	855'000		270'000	585'000	607'230.00	0.05
2.000 KANTON GENF 2%/11-28.11.2041	CHF	850'000		200'000	650'000	707'200.00	0.05
2.000 KANTON GENF 2%/13-20.03.2026	CHF	680'000			680'000	689'180.00	0.05
2.125 KANTON GENF 2.125%/10-27.10.2028	CHF	1'030'000			1'030'000	1'070'685.00	0.08
2.250 KANTON GENF 2.25%/13-06.12.2038	CHF	1'370'000		500'000	870'000	966'135.00	0.07
2.250 KANTON GENF 2.25%/13-20.09.2029	CHF	1'060'000			1'060'000	1'115'650.00	0.08
- KANTON LUZERN 0%/18-15.10.2025	CHF	400'000			400'000	392'000.00	0.03
- KANTON LUZERN 0%/20-23.07.2030	CHF		500'000		500'000	463'000.00	0.03
- KANTON LUZERN 0%/21-25.06.2031	CHF	215'000			215'000	196'187.50	0.01
0.125 KANTON LUZERN 0.125%/17-20.06.2029	CHF	20'000			20'000	18'900.00	0.00
1.520 KANTON LUZERN 1.52%/13-12.06.2043	CHF	1'100'000		600'000	500'000	511'500.00	0.04
2.000 KANTON LUZERN 2%/13-28.10.2033	CHF	70'000			70'000	74'375.00	0.01
2.375 KANTON LUZERN 2.375%/11-15.06.2027	CHF	500'000		185'000	315'000	326'970.00	0.02
0.100 KANTON NEUENBURG 0.1%/19-29.10.2049	CHF	450'000			450'000	319'950.00	0.02
0.300 KANTON NEUENBURG 0.3%/19-19.07.2039	CHF	500'000			500'000	421'750.00	0.03
1.250 KANTON NEUENBURG 1.25%/12-24.09.2027	CHF	690'000			690'000	687'930.00	0.05
1.450 KANTON NEUENBURG 1.45%/22-23.09.2030	CHF	400'000			400'000	406'000.00	0.03
1.000 KANTON OF SOLOTHURN 1%/15-20.02.2045	CHF	530'000			530'000	498'730.00	0.04
- KANTON SOLOTHURN 0%/17-27.10.2025	CHF	365'000			365'000	356'787.50	0.03
0.500 KANTON SOLOTHURN 0.5%/15-16.10.2030	CHF	750'000			750'000	713'625.00	0.05
1.125 KANTON SOLOTHURN 1.125%/12-29.11.2027	CHF	200'000	600'000		800'000	796'800.00	0.06
2.000 KANTON SOLOTHURN 2%/13-02.12.2043	CHF	270'000			270'000	300'105.00	0.02
0.200 KANTON ST. GALLEN 0.2%/16-28.11.2041	CHF	930'000			930'000	755'160.00	0.06
1.750 KANTON ST. GALLEN 1.75%/13-18.07.2028	CHF	900'000		200'000	700'000	716'450.00	0.05
2.000 KANTON ST. GALLEN 2%/13-16.07.2038	CHF	920'000		400'000	520'000	562'640.00	0.04
1.875 KANTON TESSIN (reg. -S-) 1.875%/13-18.03.2038	CHF	850'000		180'000	670'000	705'510.00	0.05
0.010 KANTON TESSIN 0.01%/17-22.12.2025	CHF	420'000			420'000	409'710.00	0.03
0.400 KANTON TESSIN 0.4%/16-27.06.2044	CHF	760'000			760'000	612'940.00	0.05
1.450 KANTON TESSIN 1.45%/24-30.01.2054	CHF		350'000		350'000	354'200.00	0.03
1.700 KANTON TESSIN 1.7%/23-31.10.2033	CHF		850'000		850'000	878'050.00	0.07
1.750 KANTON TESSIN 1.75%/23-21.04.2031	CHF		1'150'000	500'000	650'000	668'525.00	0.05
1.800 KANTON TESSIN 1.8%/13-15.05.2043	CHF	300'000			300'000	315'750.00	0.02
2.125 KANTON TESSIN 2.125%/10-24.11.2034	CHF	590'000			590'000	637'200.00	0.05
0.500 KANTON WAADT 0.5%/14-18.12.2024	CHF	810'000		400'000	410'000	406'720.00	0.03
2.000 KANTON WAADT 2%/13-24.10.2033	CHF	1'920'000			1'920'000	2'054'400.00	0.15
- KANTON ZUERICH 0%/18-27.06.2025	CHF	1'180'000		400'000	780'000	766'818.00	0.06
- KANTON ZUERICH 0%/20-23.06.2028	CHF	635'000	1'000'000	310'000	1'325'000	1'260'075.00	0.09
- KANTON ZUERICH 0%/21-10.11.2033	CHF	2'220'000		710'000	1'510'000	1'337'860.00	0.10
0.010 KANTON ZUERICH 0.01%/17-07.09.2026	CHF	1'110'000			1'110'000	1'076'700.00	0.08
0.100 KANTON ZUERICH 0.1%/20-23.06.2045	CHF	1'805'000		500'000	1'305'000	1'013'985.00	0.08
0.250 KANTON ZUERICH 0.25%/19-12.07.2039	CHF	1'300'000			1'300'000	1'108'250.00	0.08

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 KANTON ZUERICH 1%/12-03.12.2025	CHF	530'000			530'000	527'615.00	0.04
1.000 KANTON ZUERICH 1%/14-06.10.2027	CHF	190'000			660'000	655'710.00	0.05
1.200 KANTON ZUERICH 1.2%/24-07.03.2030	CHF		800'000		800'000	803'336.00	0.06
1.250 KANTON ZUERICH 1.25%/12-03.12.2032	CHF	1'325'000			1'325'000	1'326'987.50	0.10
1.250 KANTON ZUERICH 1.25%/14-07.03.2024	CHF	440'000		440'000			
1.450 KANTON ZUERICH 1.45%/22-14.12.2029	CHF	1'100'000	400'000	395'000	1'105'000	1'123'232.50	0.08
1.625 KANTON ZUERICH 1.625%/13-29.07.2026	CHF	745'000		400'000	345'000	349'140.00	0.03
1.700 KANTON ZUERICH 1.7%/23-26.07.2044	CHF		800'000		800'000	849'600.00	0.06
2.000 KANTON ZUERICH 2%/13-29.07.2038	CHF	1'210'000			1'210'000	1'309'825.00	0.10
0.550 KANTON ZURICH 0.55%/17-08.05.2037	CHF	780'000		430'000	350'000	315'350.00	0.02
0.750 KANTONSSPITAL AARAU 0.75%/17-28.05.2032	CHF	900'000		340'000	560'000	519'680.00	0.04
1.650 KANTONSSPITAL AARAU AG 1.65%/22-22.05.2037	CHF	500'000			500'000	489'250.00	0.04
0.350 KANTONSSPITAL BADEN AG 0.35%/21-30.09.2036	CHF	500'000			500'000	418'000.00	0.03
0.700 KANTONSSPITAL BADEN AG 0.7%/18-23.05.2028	CHF	250'000			250'000	242'125.00	0.02
1.100 KANTONSSPITAL BADEN AG 1.1%/18-23.05.2033	CHF	595'000			595'000	562'572.50	0.04
2.550 KANTONSSPITAL BADEN AG 2.55%/23-21.06.2038	CHF		440'000		440'000	478'500.00	0.04
1.700 KANTONSSPITAL BASELSTADT 1.7%/22-24.06.2032	CHF	500'000			500'000	500'500.00	0.04
2.500 KANTONSSPITAL ST. GALLEN 2.5%/23-06.09.2038	CHF		370'000		370'000	403'115.00	0.03
0.050 KANTONSSPITAL ST. GALLEN 0.05%/21-30.09.2031	CHF	355'000			355'000	315'595.00	0.02
0.300 KANTONSSPITAL ST. GALLEN 0.3%/21-30.09.2036	CHF	600'000			600'000	501'900.00	0.04
2.400 KANTONSSPITAL ST. GALLEN 2.4%/23-06.09.2033	CHF		370'000		370'000	394'790.00	0.03
- KANTONSSPITAL WINTERTHUR 0%/19-30.09.2031	CHF	500'000			500'000	442'250.00	0.03
- KANTONSSPITAL WINTERTHUR 0%/21-30.09.2025	CHF	600'000		600'000			
2.400 KEBAG AG 2.4%/23-19.07.2038	CHF		580'000		580'000	630'750.00	0.05
0.410 KERNKRAFTWERK GOESGEN 0.41%/21-21.09.2029	CHF	500'000			500'000	457'000.00	0.03
0.930 KERNKRAFTWERK GOESGEN-DAENIKEN AG 0.93%/20-30.09.2027	CHF	610'000			610'000	584'990.00	0.04
2.000 KERNKRAFTWERK LEIBSTADT AG 2%/22-15.06.2027	CHF	1'000'000			1'000'000	1'002'500.00	0.07
1.500 KERNKRAFTWERKE LEIBSTADT 1.5%/18-07.08.2024	CHF	800'000		800'000			
2.000 KERNKRAFTWERKE LEIBSTADT 2%/19-14.02.2025	CHF	800'000		260'000	540'000	540'270.00	0.04
0.750 KINDERSPITAL ZUERICH 0.75%/16-28.07.2036	CHF	740'000		400'000	340'000	298'010.00	0.02
2.350 KRAFTWERKE LINTH LIMMERN 2.35%/23-01.03.2027	CHF		500'000		500'000	509'500.00	0.04
2.750 KRAFTWERKE LINTH LIMMERN 2.75%/23-01.03.2030	CHF		700'000		700'000	738'500.00	0.05
2.875 KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/11-30.06.2031	CHF	500'000		180'000	320'000	342'400.00	0.03
2.875 KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/12-27.03.2042	CHF	390'000			390'000	428'610.00	0.03
2.375 KRAFTWERKE LINTH-LIMMERN 2.375%/13-10.12.2026	CHF	930'000			930'000	946'275.00	0.07
3.000 KRAFTWERKE LINTH-LIMMERN 3%/12-27.09.2052	CHF	670'000			670'000	749'060.00	0.06
3.000 KRAFTWERKE LINTH-LIMMERN 3%/13-02.04.2048	CHF	660'000			660'000	737'550.00	0.05
0.125 KRAFTWERKE OBERHASLI 0.125%/21-21.02.2031	CHF	360'000			360'000	322'200.00	0.02
1.875 KRAFTWERKE OBERHASLI 1.875%/13-21.02.2025	CHF	730'000			730'000	731'314.00	0.05
0.200 KUEHNE + NAGEL INTL AG 0.2%/19-18.06.2025	CHF	1'345'000		500'000	845'000	828'860.50	0.06
1.250 KW LINTH-LIMMERN 1.25%/14-11.09.2024	CHF	480'000		480'000			
1.000 LAFARGEHOLCIM 1%/15-04.12.2025	CHF	900'000			400'000	397'200.00	0.03
0.250 LAFARGEHOLCIM HELVETIA 0.25%/21-18.03.2027	CHF	1'050'000			1'050'000	1'008'000.00	0.08
0.125 LAFARGEHOLCIM HELVETIA FINANCE LTD 0.125%/21-26.08.2027	CHF	800'000			800'000	763'200.00	0.06
0.500 LAFARGEHOLCIM HELVETIA FINANCE LTD 0.5%/21-26.08.2031	CHF	790'000		500'000	290'000	264'480.00	0.02
1.000 LAFARGEHOLCIM LTD 1%/18-11.12.2024	CHF	2'000'000		1'400'000	600'000	596'460.00	0.04
0.300 LINDT & SPRUENGLI 0.3%/17-06.10.2027	CHF	1'150'000		320'000	830'000	797'630.00	0.06
1.000 LINDT & SPRUENGLI 1%/14-08.10.2024	CHF	830'000		830'000			
0.350 LONZA SWISS FINANZ AG 0.35%/20-22.09.2026	CHF	400'000			400'000	386'800.00	0.03
0.700 LONZA SWISS FINANZ AG 0.7%/17-12.07.2024	CHF	400'000		400'000			
2.100 LONZA SWISS FINANZ AG 2.1%/23-12.09.2029	CHF		450'000	450'000			
2.100 LONZA SWISS FINANZ AG 2.1%/23-12.09.2029	CHF	880'000		950'000	1'830'000	1'853'790.00	0.14
2.600 LONZA SWISS FINANZ LTD 2.6%/23-16.05.2031	CHF		500'000		500'000	521'000.00	0.04
0.100 LUZERNER KANTONALBANK 0.1%/16-15.09.2031	CHF	1'500'000			1'500'000	1'350'750.00	0.10
0.200 LUZERNER KANTONALBANK 0.2%/17-11.04.2025	CHF	1'530'000			1'530'000	1'507'356.00	0.11
0.850 LUZERNER KANTONALBANK 0.85%/19-12.03.2042	CHF	200'000			200'000	174'700.00	0.01
1.625 LUZERNER KANTONALBANK 1.625%/12-20.07.2037	CHF	575'000			575'000	576'150.00	0.04
1.875 LUZERNER KANTONALBANK 1.875%/10-26.11.2035	CHF	515'000			515'000	531'480.00	0.04
2.000 LUZERNER KANTONALBANK 2%/10-06.12.2033	CHF	400'000			400'000	416'800.00	0.03
2.000 LUZERNER KANTONALBANK 2%/10-27.12.2039	CHF	600'000			600'000	633'600.00	0.05
2.125 LUZERNER KANTONALBANK 2.125%/11-04.10.2041	CHF	1'170'000		300'000	870'000	936'120.00	0.07
2.500 LUZERNER KANTONALBANK 2.5%/11-11.03.2043	CHF	450'000			450'000	518'625.00	0.04
3.000 LUZERNER KANTONALBANK 3%/05-11.03.2025	CHF	1'000'000			1'000'000	1'014'300.00	0.08
0.125 LUZERNER KANTONALBANK AG 0.125%/20-25.11.2032	CHF	2'220'000		1'165'000	1'055'000	935'785.00	0.07
0.150 LUZERNER KANTONALBANK AG 0.15%/19-07.10.2044	CHF	600'000			600'000	453'600.00	0.03
0.250 LUZERNER KANTONALBANK AG 0.25%/20-28.08.2040	CHF	825'000			825'000	660'825.00	0.05
0.250 LUZERNER KANTONALBANK AG 0.25%/22-24.01.2030	CHF	580'000	600'000	400'000	780'000	726'960.00	0.05
0.500 LUZERNER KANTONALBANK AG 0.5%/19-26.07.2041	CHF	700'000			700'000	580'650.00	0.04
1.625 LUZERNER KANTONALBANK AG 1.625%/22-13.11.2042	CHF	600'000			600'000	604'500.00	0.04
1.900 LUZERNER KANTONALBANK AG 1.9%/23-19.06.2031	CHF		950'000		950'000	978'025.00	0.07
2.050 LUZERNER KANTONALBANK AG 2.05%/23-16.09.2047	CHF		400'000	400'000			

## 536 CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.125 LUZERNER KANTONALBANK AG 2.125%/23-30.01.2032	CHF	1'000'000	500'000	395'000	1'105'000	1'156'935.00	0.09
0.875 LUZERNER KANTONALBANK AG (subordinated) 0.875%/21-14.05.2031	CHF	1'370'000			1'370'000	1'247'385.00	0.09
- LUZERNER KANTONALBANK AG 0%/20-07.08.2028	CHF	1'280'000		265'000	1'015'000	953'085.00	0.07
0.100 LUZERNER KANTONALBANK AG 0.1%/18-08.05.2024	CHF	850'000		850'000			
0.350 LUZERNER KANTONALBANK AG 0.35%/18-05.02.2027	CHF	1'350'000	700'000	800'000	1'250'000	1'211'875.00	0.09
0.400 LUZERNER KANTONALBANK AG 0.4%/21-15.03.2038	CHF	1'300'000		300'000	1'000'000	844'500.00	0.06
0.410 LUZERNER KANTONALBANK AG 0.41%/19-31.01.2029	CHF	400'000			400'000	380'600.00	0.03
1.600 LUZERNER KANTONALBANK AG 1.6%/24-08.03.2044	CHF		350'000		350'000	358'067.50	0.03
2.000 LUZERNER KANTONALBANK AG 2%/23-19.11.2038	CHF		1'350'000		1'350'000	1'435'725.00	0.11
2.050 LUZERNER KANTONALBANK AG 2.05%/22-16.09.2047	CHF	600'000	400'000	250'000	750'000	837'000.00	0.06
0.625 LUZERNER KANTONSSPITAL 0.625%/18-25.09.2028	CHF	680'000			680'000	651'780.00	0.05
0.250 MIGROS BANK AG 0.25%/19-10.12.2027	CHF	630'000			630'000	600'075.00	0.04
2.250 MIGROS BANK AG 2.25%/23-26.09.2028	CHF		690'000		690'000	708'975.00	0.05
2.500 MIGROS BANK AG 2.5%/23-26.09.2033	CHF		220'000		220'000	232'980.00	0.02
0.750 MOBIMO HOLDING 0.75%/17-20.03.2026	CHF	1'000'000			1'000'000	978'000.00	0.07
1.875 MOBIMO HOLDING 1.875%/14-16.09.2024	CHF	730'000		730'000			
0.250 MOBIMO HOLDING AG 0.25%/20-23.03.2028	CHF	1'040'000		400'000	640'000	602'240.00	0.04
0.250 MOBIMO HOLDING AG 0.25%/21-19.03.2027	CHF	520'000			520'000	495'560.00	0.04
2.625 MOBIMO HOLDING AG 2.625%/23-25.05.2029	CHF		500'000		500'000	518'500.00	0.04
2.000 NANT DE DRANCE 2%/16-02.02.2026	CHF	1'230'000		800'000	430'000	433'010.00	0.03
2.375 NANT DE DRANCE 2.375%/13-15.02.2028	CHF	1'430'000		600'000	830'000	852'410.00	0.06
0.875 NANT DE DRANCE SA 0.875%/20-23.05.2029	CHF	820'000			820'000	788'020.00	0.06
1.250 NANT DE DRANCE SA 1.25%/20-25.06.2027	CHF	350'000			350'000	345'800.00	0.03
1.550 NANT DE DRANCE SA 1.55%/18-19.08.2025	CHF	500'000			500'000	499'500.00	0.04
2.350 NANT DE DRANCE SA 2.35%/23-24.07.2031	CHF		640'000		640'000	667'520.00	0.05
1.750 NAT DE DRANCE 1.75%/14-18.07.2024	CHF	340'000		340'000			
0.250 NESTLE LTD 0.25%/18-28.06.2024	CHF	3'350'000		3'350'000			
1.625 NESTLE LTD. 1.625%/22-07.11.2025	CHF	1'900'000		600'000	1'300'000	1'305'200.00	0.10
1.625 NESTLE LTD. 1.625%/22-15.07.2026	CHF	3'000'000		500'000	2'500'000	2'516'250.00	0.19
2.000 NESTLE LTD. 2%/23-20.11.2036	CHF		700'000		700'000	737'450.00	0.05
2.125 NESTLE LTD. 2.125%/22-15.07.2030	CHF	2'000'000		500'000	1'500'000	1'568'250.00	0.12
2.125 NESTLE LTD. 2.125%/23-28.06.2038	CHF		1'660'000	300'000	1'360'000	1'459'960.00	0.11
2.250 NESTLE LTD. 2.25%/22-08.11.2029	CHF	1'200'000			1'200'000	1'257'000.00	0.09
2.500 NESTLE LTD. 2.5%/22-14.07.2034	CHF	1'620'000		300'000	1'320'000	1'448'700.00	0.11
2.625 NESTLE LTD. 2.625%/22-08.11.2035	CHF	950'000			950'000	1'063'050.00	0.08
0.750 NESTLE SA 0.75%/18-28.06.2028	CHF	1'800'000			1'800'000	1'756'800.00	0.13
1.875 NESTLE SA 1.875%/23-28.06.2029	CHF		1'230'000		1'230'000	1'261'980.00	0.09
2.000 NESTLE SA 2%/23-28.06.2033	CHF		2'030'000	300'000	1'730'000	1'810'445.00	0.13
0.350 NEUENBURGER KANTONALBANK 0.35%/18-14.09.2026	CHF	520'000			520'000	504'920.00	0.04
- NIDWALDNER KANTONALBANK 0%/19-05.11.2029	CHF	500'000			500'000	457'750.00	0.03
0.050 NIDWALDNER KANTONALBANK 0.05%/21-27.05.2031	CHF	375'000			375'000	335'437.50	0.02
0.250 NIDWALDNER KANTONALBANK 0.25%/16-27.05.2026	CHF	950'000		600'000	350'000	340'025.00	0.03
0.250 NOVARTIS 0.25%/15-13.05.2025	CHF	1'980'000			1'980'000	1'952'478.00	0.15
0.625 NOVARTIS 0.625%/15-13.11.2029	CHF	2'400'000		500'000	1'900'000	1'826'850.00	0.14
1.050 NOVARTIS 1.05%/15-11.05.2035	CHF	1'300'000			1'300'000	1'243'450.00	0.09
2.625 OC OERLIKON CORP 2.625%/14-17.06.2024	CHF	820'000		820'000			
0.375 OC OERLIKON CORP AG 0.375%/21-27.11.2025	CHF	1'300'000		600'000	700'000	679'000.00	0.05
0.800 OC OERLIKON CORPORATION INC. PFAEFFIKON 0.8%/21-27.11.2028	CHF	570'000			570'000	528'390.00	0.04
2.875 OC OERLIKON CORPORATION INC. PFAEFFIKON 2.875%/23-02.06.2026	CHF		500'000		500'000	505'000.00	0.04
3.250 OC OERLIKON CORPORATION INC. PFAEFFIKON 3.25%/23-02.10.2029	CHF		500'000		500'000	515'750.00	0.04
0.150 PARTNERS GROUP HOLDING A 0.15%/17-07.06.2024	CHF	500'000		500'000			
0.400 PARTNERS GROUP HOLDING A 0.4%/19-21.06.2027	CHF	1'585'000			1'585'000	1'523'977.50	0.11
2.250 PARTNERS GROUP HOLDING AG 2.25%/23-26.09.2028	CHF		500'000		500'000	513'000.00	0.04
2.400 PARTNERS GROUP HOLDING AG 2.4%/23-26.09.2033	CHF		650'000		650'000	681'525.00	0.05
0.250 PFANDBRIEF SCHW KANTBK 0.25%/17-01.12.2025	CHF	1'990'000			1'990'000	1'951'394.00	0.15
0.375 PFANDBRIEF SCHW KANTBK 0.375%/17-24.07.2028	CHF	3'485'000		490'000	2'995'000	2'872'205.00	0.21
0.500 PFANDBRIEF SCHW KANTBK 0.5%/18-19.05.2028	CHF	3'905'000		530'000	3'375'000	3'261'262.50	0.24
0.500 PFANDBRIEF SCHW KANTBK S. -501- 0.5%/18-24.11.2028	CHF	3'730'000		400'000	3'330'000	3'203'460.00	0.24
0.250 PFANDBRIEF SCHW KANTBK S. -504- 0.25%/18-20.07.2026	CHF	700'000			700'000	682'290.00	0.05
- PFANDBRIEF SCHW KANTBK S. -511- 0%/19-23.06.2025	CHF	1'200'000		400'000	800'000	785'200.00	0.06
0.100 PFANDBRIEF SCHW KANTBK S. -515- 0.1%/19-03.12.2031	CHF	3'650'000			3'650'000	3'305'075.00	0.25
0.020 PFANDBRIEF SCHW KANTBK S. -518- 0.02%/20-30.01.2040	CHF	1'700'000		400'000	1'300'000	1'031'290.00	0.08
- PFANDBRIEF SCHW KANTBK S. -526- 0%/20-19.07.2030	CHF	1'590'000			1'590'000	1'459'620.00	0.11
- PFANDBRIEF SCHW KANTBK S. -528- 0%/20-15.03.2030	CHF	3'990'000		600'000	3'390'000	3'127'275.00	0.23
- PFANDBRIEF SCHW KANTBK S. -529- 0%/21-05.02.2029	CHF	3'160'000		600'000	2'560'000	2'398'464.00	0.18
- PFANDBRIEF SCHW KANTBK S. -530- 0%/21-18.03.2033	CHF	2'450'000		1'100'000	1'350'000	1'187'325.00	0.09
- PFANDBRIEF SCHW KANTBK S. -531- 0%/21-15.02.2036	CHF	2'985'000			2'985'000	2'508'892.50	0.19
0.100 PFANDBRIEF SCHW KANTBK S. -532- 0.1%/21-03.10.2031	CHF	2'830'000		1'000'000	1'830'000	1'661'091.00	0.12
0.250 PFANDBRIEF SCHW KANTBK S. -533- 0.25%/21-21.04.2036	CHF	520'000			520'000	450'320.00	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- PFANDBRIEF SCHW KANTBK S. -534- 0%/21-13.03.2028	CHF	3'680'000		250'000	3'430'000	3'252'326.00	0.24
0.100 PFANDBRIEF SCHW KANTBK S. -535- 0.1%/21-25.05.2032	CHF		1'000'000		1'000'000	899'100.00	0.07
0.200 PFANDBRIEF SCHW KANTBK S. -536- 0.2%/21-12.06.2035	CHF	1'400'000			1'400'000	1'217'300.00	0.09
- PFANDBRIEF SCHW KANTBK S. -538- 0%/21-25.07.2031	CHF	3'365'000		500'000	2'865'000	2'587'954.50	0.19
- PFANDBRIEF SCHW KANTBK S. -539- 0%/21-16.09.2036	CHF	1'100'000		300'000	800'000	665'600.00	0.05
0.100 PFANDBRIEF SCHW KANTBK S. -541- 0.1%/21-05.05.2031	CHF	2'025'000			2'025'000	1'849'432.50	0.14
1.500 PFANDBRIEF SCHW KANTBK S. -553- 1.5%/23-17.12.2029	CHF	1'000'000		1'000'000			
1.650 PFANDBRIEF SCHW KANTBK S. -557- 1.65%/23-21.12.2032	CHF	1'000'000		1'000'000			
1.900 PFANDBRIEF SCHW KANTBK S. -569- 1.9%/23-12.02.2038	CHF	800'000	300'000	300'000	800'000	844'000.00	0.06
2.125 PFANDBRIEF SCHW KANTBK S. -570- 2.125%/23-21.09.2038	CHF	900'000	500'000		1'400'000	1'518'580.00	0.11
2.000 PFANDBRIEF SCHW KANTBK S. -571- 2%/23-17.12.2029	CHF		1'600'000	500'000	1'100'000	1'139'600.00	0.08
2.050 PFANDBRIEF SCHW KANTBK S. -572- 2.05%/23-25.05.2032	CHF		1'860'000		1'860'000	1'952'256.00	0.15
2.100 PFANDBRIEF SCHW KANTBK S. -573- 2.1%/23-27.04.2035	CHF		1'060'000		1'060'000	1'129'960.00	0.08
0.250 PFANDBRIEF SCHWEIZ HYPO 0.25%/17-27.04.2026	CHF	2'320'000			2'320'000	2'266'408.00	0.17
0.750 PFANDBRIEF SCHWEIZ HYPO 0.75%/17-18.10.2038	CHF	1'140'000			1'140'000	1'031'700.00	0.08
1.375 PFANDBRIEF SCHWEIZ HYPO S. -599- 1.375%/23-10.12.2032	CHF		1'350'000	1'350'000			
1.000 PFANDBRIEF SCHWEIZ HYPO S. -662- 1%/18-23.01.2043	CHF	1'300'000		500'000	800'000	736'560.00	0.05
1.125 PFANDBRIEF SCHWEIZ HYPO S. -664- 1.125%/24-09.10.2048	CHF		500'000	500'000			
1.125 PFANDBRIEF SCHWEIZ HYPO S. -665- 1.125%/18-18.10.2047	CHF	1'700'000	850'000		2'550'000	2'397'765.00	0.18
0.250 PFANDBRIEF SCHWEIZ HYPO S. -667- 0.25%/18-16.11.2026	CHF	1'740'000			1'740'000	1'690'410.00	0.13
0.875 PFANDBRIEF SCHWEIZ HYPO S. -669- 0.875%/19-15.03.2040	CHF	605'000			605'000	552'304.50	0.04
0.250 PFANDBRIEF SCHWEIZ HYPO S. -691- 0.25%/20-15.03.2041	CHF	2'360'000		400'000	1'960'000	1'600'340.00	0.12
0.125 PFANDBRIEF SCHWEIZ HYPO S. -692- 0.125%/20-17.08.2040	CHF	1'535'000			1'535'000	1'230'916.50	0.09
0.125 PFANDBRIEF SCHWEIZ HYPO S. -694- 0.125%/20-14.10.2033	CHF	800'000			800'000	705'760.00	0.05
- PFANDBRIEF SCHWEIZ HYPO S. -695- 0%/20-26.10.2029	CHF	3'100'000		535'000	2'565'000	2'379'550.50	0.18
- PFANDBRIEF SCHWEIZ HYPO S. -697- 0%/21-20.05.2041	CHF	1'370'000			1'370'000	1'060'517.00	0.08
0.125 PFANDBRIEF SCHWEIZ HYPO S. -698- 0.125%/21-03.03.2033	CHF	1'140'000			1'140'000	1'015'512.00	0.08
0.250 PFANDBRIEF SCHWEIZ HYPO S. -699- 0.25%/21-24.01.2041	CHF	270'000			270'000	219'861.00	0.02
0.125 PFANDBRIEF SCHWEIZ HYPO S. -700- 0.125%/21-19.03.2031	CHF	4'020'000		600'000	3'420'000	3'135'114.00	0.23
0.250 PFANDBRIEF SCHWEIZ HYPO S. -702- 0.25%/21-21.12.2035	CHF	875'000			875'000	759'675.00	0.06
0.375 PFANDBRIEF SCHWEIZ HYPO S. -703- 0.375%/21-24.01.2042	CHF	1'150'000			1'150'000	947'370.00	0.07
- PFANDBRIEF SCHWEIZ HYPO S. -704- 0%/21-17.11.2027	CHF	35'000			35'000	33'327.00	0.00
0.250 PFANDBRIEF SCHWEIZ HYPO S. -705- 0.25%/21-25.04.2042	CHF	1'920'000		500'000	1'420'000	1'142'674.00	0.09
0.125 PFANDBRIEF SCHWEIZ HYPO S. -706- 0.125%/21-19.08.2031	CHF	1'225'000			1'225'000	1'116'097.50	0.08
0.250 PFANDBRIEF SCHWEIZ HYPO S. -707- 0.25%/21-25.03.2036	CHF	1'660'000			1'660'000	1'437'726.00	0.11
0.125 PFANDBRIEF SCHWEIZ HYPO S. -709- 0.125%/21-15.11.2028	CHF	425'000	1'000'000	250'000	1'175'000	1'110'492.50	0.08
- PFANDBRIEF SCHWEIZ HYPO S. -713- 0%/22-26.05.2026	CHF	820'000		300'000	520'000	504'764.00	0.04
1.000 PFANDBRIEF SCHWEIZ HYPO S. -716- 1%/22-06.09.2030	CHF	2'000'000		340'000	1'660'000	1'623'646.00	0.12
1.125 PFANDBRIEF SCHWEIZ HYPO S. -717- 1.125%/22-08.04.2052	CHF	500'000			500'000	466'450.00	0.03
1.375 PFANDBRIEF SCHWEIZ HYPO S. -718- 1.375%/22-09.04.2032	CHF	2'070'000	1'280'000	350'000	3'000'000	2'994'000.00	0.22
1.625 PFANDBRIEF SCHWEIZ HYPO S. -719- 1.625%/22-03.05.2038	CHF	1'000'000			1'000'000	1'018'600.00	0.08
2.375 PFANDBRIEF SCHWEIZ HYPO S. -722- 2.375%/23-20.05.2037	CHF		500'000	500'000			
1.375 PFANDBRIEF SCHWEIZ HYPO S. -726- 1.375%/22-10.06.2032	CHF	950'000			950'000	947'720.00	0.07
1.500 PFANDBRIEF SCHWEIZ HYPO S. -727- 1.5%/22-22.12.2042	CHF	1'200'000			1'200'000	1'204'200.00	0.09
2.125 PFANDBRIEF SCHWEIZ HYPO S. -730- 2.125%/23-07.07.2032	CHF		1'100'000	1'100'000			
1.750 PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF		500'000	500'000			
1.750 PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF	750'000	500'000		1'250'000	1'275'250.00	0.09
1.875 PFANDBRIEF SCHWEIZ HYPO S. -733- 1.875%/23-14.01.2033	CHF	2'000'000		250'000	1'750'000	1'815'625.00	0.14
1.875 PFANDBRIEF SCHWEIZ HYPO S. -734- 1.875%/23-15.01.2031	CHF	800'000			800'000	826'000.00	0.06
2.125 PFANDBRIEF SCHWEIZ HYPO S. -735- 2.125%/23-07.07.2026	CHF		1'200'000		1'200'000	1'221'360.00	0.09
2.125 PFANDBRIEF SCHWEIZ HYPO S. -736- 2.125%/23-15.11.2030	CHF		1'200'000	300'000	900'000	943'200.00	0.07
2.125 PFANDBRIEF SCHWEIZ HYPO S. -737- 2.125%/23-17.09.2035	CHF		2'300'000	600'000	1'700'000	1'819'000.00	0.14
2.000 PFANDBRIEF SCHWEIZ HYPO S. -738- 2%/23-03.03.2033	CHF		2'250'000	600'000	1'650'000	1'728'375.00	0.13
2.000 PFANDBRIEF SCHWEIZ HYPO S. -739- 2%/23-02.04.2038	CHF		3'070'000	700'000	2'370'000	2'528'079.00	0.19
1.750 PFANDBRIEF SCHWEIZ HYPO S. -744- 1.75%/23-23.12.2043	CHF		2'200'000		2'200'000	2'326'500.00	0.17
1.750 PFANDBRIEF SCHWEIZ HYPO S. -747- 1.75%/23-24.03.2043	CHF		650'000		650'000	679'965.00	0.05
1.625 PFANDBRIEF SCHWEIZ HYPO S. -748- 1.625%/24-15.03.2034	CHF		1'150'000		1'150'000	1'168'975.00	0.09
1.625 PFANDBRIEF SCHWEIZ HYPO S. -749- 1.625%/24-21.12.2038	CHF		550'000		550'000	561'000.00	0.04
2.125 PFANDBRIEF SCHWEIZERISCHER HYPOTHEKARINSTITUTE S 587 5 2.125%/13-28.11.2033	CHF	1'015'000			1'015'000	1'077'422.50	0.08
1.500 PFANDBRIEFBANK S. 601 1.5%/14-09.11.2035	CHF	740'000			740'000	741'998.00	0.06
1.500 PFANDBRIEFBANK S. 602 1.5%/14-05.12.2040	CHF	1'740'000			1'740'000	1'745'916.00	0.13
0.375 PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -469- 0.375%/15-15.09.2025	CHF	2'700'000		1'000'000	1'700'000	1'673'310.00	0.12
1.000 PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -619- 1%/15-25.01.2036	CHF	1'710'000			1'710'000	1'621'764.00	0.12
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-10.05.2045	CHF	1'400'000		300'000	1'100'000	804'980.00	0.06
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-26.02.2030	CHF	2'400'000		460'000	1'940'000	1'790'814.00	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/17-25.03.2024	CHF	3'060'000		3'060'000			

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0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/18-26.04.2024	CHF	2'335'000		2'335'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-12.10.2027	CHF	3'190'000		250'000	2'940'000	2'827'104.00	0.21
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-18.09.2026	CHF	2'410'000		310'000	2'100'000	2'043'510.00	0.15
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-20.10.2026	CHF	2'150'000			2'150'000	2'090'230.00	0.16
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/20-06.10.2042	CHF	2'110'000		400'000	1'710'000	1'368'342.00	0.10
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.375%/17-21.03.2028	CHF	2'280'000		330'000	1'950'000	1'877'070.00	0.14
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.5%/20-22.06.2040	CHF	1'300'000		300'000	1'000'000	857'200.00	0.06
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/17-18.10.2030	CHF	2'980'000		1'000'000	1'980'000	1'888'524.00	0.14
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/18-09.10.2028	CHF	2'180'000		915'000	1'265'000	1'225'279.00	0.09
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/18-09.10.2048	CHF		500'000		500'000	471'350.00	0.04
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/23-18.10.2047	CHF		850'000	850'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 2%/22-25.08.2034	CHF	2'000'000		400'000	1'600'000	1'683'200.00	0.13
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 603 0.625%/14-19.03.2025	CHF	3'730'000		450'000	3'280'000	3'251'464.00	0.24
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 604 0.375%/15-21.01.2030	CHF	3'290'000		550'000	2'740'000	2'591'218.00	0.19
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG - 643- 0.125%/17-06.05.2025	CHF	3'540'000			3'540'000	3'485'484.00	0.26
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG - 645- 0.625%/17-23.01.2037	CHF	2'590'000		565'000	2'025'000	1'825'740.00	0.14
0.300 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -481- 0.3%/16-06.06.2031	CHF	3'695'000		550'000	3'145'000	2'912'270.00	0.22
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 519 2.25%/10-13.08.2032	CHF	2'055'000			2'055'000	2'189'808.00	0.16
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 524 1.875%/10-15.09.2031	CHF	3'685'000		700'000	2'985'000	3'087'087.00	0.23
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 533 2.125%/10-01.12.2028	CHF	2'820'000		640'000	2'180'000	2'258'262.00	0.17
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 554 2.375%/11-27.06.2025	CHF	1'190'000		250'000	940'000	951'468.00	0.07
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 559 1.625%/11-29.11.2041	CHF	1'890'000		400'000	1'490'000	1'521'290.00	0.11
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 565 1.5%/12-14.02.2040	CHF	2'210'000			2'210'000	2'215'525.00	0.16
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 566 1.5%/12-27.04.2027	CHF	2'570'000		295'000	2'275'000	2'287'285.00	0.17
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 569 1.5%/12-02.08.2033	CHF	2'400'000			2'400'000	2'412'000.00	0.18
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 572 1.375%/12-13.08.2027	CHF	2'135'000		1'100'000	1'035'000	1'036'449.00	0.08
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 574 1.375%/12-20.09.2029	CHF	3'380'000	1'100'000	1'405'000	3'075'000	3'081'150.00	0.23
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 581 1.625%/13-03.07.2030	CHF	3'190'000		400'000	2'790'000	2'835'477.00	0.21
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 584 1.75%/13-15.07.2025	CHF	3'305'000		300'000	3'005'000	3'018'823.00	0.22
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 591 1.375%/14-14.11.2024	CHF	2'890'000		2'890'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 593 1.5%/14-15.12.2025	CHF	2'410'000		300'000	2'110'000	2'114'431.00	0.16
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 598 1%/14-07.07.2026	CHF	1'730'000		300'000	1'430'000	1'418'846.00	0.11
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -605- 0.5%/15-05.05.2028	CHF	3'850'000		815'000	3'035'000	2'933'631.00	0.22
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -608- 0.625%/15-25.04.2033	CHF	2'795'000			2'795'000	2'602'145.00	0.19
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 610 0.625%/15-25.01.2034	CHF	3'040'000		300'000	2'740'000	2'533'678.00	0.19
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -611- 0.875%/15-25.06.2037	CHF	2'150'000		230'000	1'920'000	1'782'528.00	0.13
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -612- 1%/15-25.01.2045	CHF	1'800'000			1'800'000	1'647'000.00	0.12
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -613- 0.5%/15-24.01.2025	CHF	3'600'000		2'400'000	1'200'000	1'189'200.00	0.09
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -614 1%/15-12.05.2032	CHF	3'290'000		850'000	2'440'000	2'363'628.00	0.18

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1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -614 1.375%/15-12.05.2032	CHF	1'800'000	1'350'000	400'000	2'750'000	2'740'375.00	0.20
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -615- 1.125%/15-19.06.2042	CHF	820'000			820'000	772'276.00	0.06
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -616- 0.375%/15-26.01.2026	CHF	3'220'000		660'000	2'560'000	2'512'640.00	0.19
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 617 0.625%/15-16.05.2031	CHF	2'000'000	1'155'000	350'000	2'805'000	2'661'945.00	0.20
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -618- 0.375%/15-15.10.2025	CHF	3'015'000		600'000	2'415'000	2'375'635.50	0.18
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -625- 0.25%/16-05.08.2026	CHF	3'590'000		310'000	3'280'000	3'200'296.00	0.24
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -628- 0.375%/16-26.01.2032	CHF	2'325'000		420'000	1'905'000	1'760'410.50	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -631- 0.125%/16-15.12.2027	CHF	2'410'000			2'410'000	2'303'719.00	0.17
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -640- 0.375%/16-23.09.2043	CHF	3'070'000		400'000	2'670'000	2'173'647.00	0.16
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -641- 0.25%/16-14.10.2036	CHF	2'220'000	300'000	560'000	1'960'000	1'687'560.00	0.13
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -647- 0.25%/17-18.01.2027	CHF	3'920'000		565'000	3'355'000	3'253'343.50	0.24
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 649 0.625%/17-25.01.2035	CHF	1'400'000			1'400'000	1'282'680.00	0.10
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -652- 0.625%/17-18.10.2039	CHF	1'280'000		400'000	880'000	775'016.00	0.06
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -659- 0.25%/18-17.11.2025	CHF	2'990'000		350'000	2'640'000	2'589'576.00	0.19
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -660- 0.5%/18-22.01.2029	CHF	3'500'000		720'000	2'780'000	2'670'468.00	0.20
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -661- 0.375%/18-10.07.2028	CHF	3'420'000		320'000	3'100'000	2'975'380.00	0.22
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -666- 0.375%/18-12.05.2027	CHF	2'400'000		340'000	2'060'000	1'999'024.00	0.15
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -668- 0.875%/19-19.06.2043	CHF	2'100'000			2'100'000	1'889'160.00	0.14
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -670- 0%/19-29.07.2024	CHF	1'600'000		1'600'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -671- 0.25%/19-15.04.2030	CHF	2'850'000		300'000	2'550'000	2'386'545.00	0.18
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -672- 0.125%/19-08.05.2029	CHF	1'890'000			1'890'000	1'776'222.00	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -673- 0.125%/19-10.12.2030	CHF	2'100'000		600'000	1'500'000	1'380'300.00	0.10
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -674- 0.5%/19-17.06.2041	CHF	2'000'000		400'000	1'600'000	1'358'080.00	0.10
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -675- 0%/19-15.06.2027	CHF	1'910'000			1'910'000	1'829'016.00	0.14
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -676- 0.25%/19-26.04.2034	CHF	4'080'000		1'300'000	2'780'000	2'471'420.00	0.18
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -677- 0.5%/19-25.01.2044	CHF	1'620'000			1'620'000	1'352'538.00	0.10
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -678- 0%/19-26.08.2049	CHF	3'010'000		200'000	2'810'000	1'957'165.00	0.15
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -680- 0%/19-30.03.2026	CHF	2'500'000		1'100'000	1'400'000	1'361'500.00	0.10
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -681- 0.125%/19-14.11.2031	CHF	1'660'000			1'660'000	1'507'280.00	0.11
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -682- 0%/19-06.04.2027	CHF	1'450'000		200'000	1'250'000	1'200'000.00	0.09
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -683- 0%/20-25.02.2028	CHF	2'520'000		200'000	2'320'000	2'200'288.00	0.16
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -686- 0.125%/20-13.08.2027	CHF	2'250'000		570'000	1'680'000	1'612'464.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -688- 0.125%/20-07.06.2028	CHF	2'790'000		325'000	2'465'000	2'342'489.50	0.17
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -690- 0.125%/20-02.08.2030	CHF	2'145'000		150'000	1'995'000	1'845'375.00	0.14
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -693- 0%/20-12.08.2025	CHF	1'000'000			1'000'000	980'100.00	0.07
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -696- 0.125%/20-19.11.2032	CHF	3'440'000		850'000	2'590'000	2'317'014.00	0.17
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -701- 0.125%/21-20.06.2031	CHF	3'325'000		300'000	3'025'000	2'762'732.50	0.21
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -708- 0.25%/21-10.03.2032	CHF	2'200'000		400'000	1'800'000	1'643'940.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -710- 0.125%/21-19.12.2031	CHF	4'000'000		1'000'000	3'000'000	2'720'100.00	0.20

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0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -711- 0.125%/22-19.02.2029	CHF	955'000			955'000	899'992.00	0.07
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -712- 0.375%/22-16.02.2037	CHF	450'000			450'000	392'310.00	0.03
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -714- 0.25%/22-15.03.2027	CHF	250'000	310'000		560'000	542'192.00	0.04
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -715- 0.75%/22-10.08.2035	CHF	1'100'000		500'000	600'000	555'420.00	0.04
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -720- 1.5%/22-06.09.2033	CHF	2'200'000		300'000	1'900'000	1'909'500.00	0.14
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -721- 2.125%/22-18.10.2032	CHF	3'050'000		1'050'000	2'000'000	2'114'400.00	0.16
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -722- 2.375%/22-20.05.2037	CHF	2'500'000	500'000	400'000	2'600'000	2'878'980.00	0.21
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF		850'000	850'000			
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF	900'000	850'000	200'000	1'550'000	1'857'985.00	0.14
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -724- 0.75%/22-12.08.2025	CHF	1'000'000			1'000'000	990'700.00	0.07
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -725- 1.875%/22-25.01.2038	CHF	1'550'000		470'000	1'080'000	1'134'324.00	0.08
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -729- 1.5%/22-25.06.2024	CHF	1'000'000		1'000'000			
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -730- 2.125%/22-07.07.2032	CHF	750'000	1'100'000	1'000'000	850'000	897'600.00	0.07
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -731- 2.25%/22-25.09.2037	CHF	2'650'000		270'000	2'380'000	2'605'862.00	0.19
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -739- 2%/23-02.04.2038	CHF		1'670'000	1'670'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -740- 2%/23-04.10.2040	CHF		2'120'000	500'000	1'620'000	1'743'606.00	0.13
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -741- 1.875%/23-24.06.2050	CHF		1'150'000		1'150'000	1'264'770.00	0.09
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -742- 1.75%/23-07.07.2033	CHF		1'090'000	200'000	890'000	914'208.00	0.07
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -743- 1.75%/23-09.07.2038	CHF		1'995'000	500'000	1'495'000	1'548'820.00	0.12
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -745- 1.75%/23-23.12.2033	CHF		1'300'000		1'300'000	1'335'360.00	0.10
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -746- 1.75%/23-26.01.2049	CHF		750'000		750'000	798'825.00	0.06
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.635 0.125%/16-15.07.2031	CHF	1'725'000		500'000	1'225'000	1'117'690.00	0.08
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.637 0.375%/16-15.06.2046	CHF	2'360'000		400'000	1'960'000	1'553'496.00	0.12
3.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 424 3.25%/07-15.06.2027	CHF	1'160'000			1'160'000	1'231'108.00	0.09
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 512 2.625%/10-27.03.2030	CHF	720'000			720'000	773'136.00	0.06
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 544 2.5%/11-16.02.2027	CHF	1'570'000		280'000	1'290'000	1'333'215.00	0.10
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 552 2.5%/11-30.03.2026	CHF	1'820'000		300'000	1'520'000	1'555'264.00	0.12
2.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 553 2.75%/11-15.12.2026	CHF	2'450'000	1'000'000	1'705'000	1'745'000	1'812'008.00	0.13
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 562 1.5%/12-21.01.2028	CHF	2'555'000		545'000	2'010'000	2'023'266.00	0.15
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 589 2.125%/14-03.03.2044	CHF	615'000			615'000	690'829.50	0.05
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 596 1%/14-21.05.2024	CHF	2'675'000		2'675'000			
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 606- 0.875%/15-07.05.2035	CHF	2'840'000		200'000	2'640'000	2'480'808.00	0.18
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 627- 0.125%/16-06.09.2028	CHF	3'430'000		390'000	3'040'000	2'880'096.00	0.21
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 629- 0.5%/16-05.10.2035	CHF	3'260'000		500'000	2'760'000	2'477'376.00	0.18
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 632 0.375%/16-08.07.2039	CHF	2'610'000		500'000	2'110'000	1'792'656.00	0.13
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 633- 0.25%/16-04.08.2038	CHF	3'330'000		700'000	2'630'000	2'213'145.00	0.16
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 639- 0.125%/16-23.09.2032	CHF	2'650'000		850'000	1'800'000	1'614'060.00	0.12
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 646- 0.5%/17-21.12.2029	CHF	1'180'000	200'000	600'000	780'000	743'730.00	0.06
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.548 2.625%/11-14.02.2031	CHF	1'900'000	2'000'000	500'000	3'400'000	3'679'140.00	0.27

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.636 0.25%/16-17.05.2040	CHF	1'780'000		500'000	1'280'000	1'053'440.00	0.08
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.05%/20-06.10.2043	CHF	400'000			400'000	303'840.00	0.02
0.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.1%/20-12.06.2030	CHF	1'800'000		440'000	1'360'000	1'258'136.00	0.09
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/18-16.04.2025	CHF	1'650'000			1'650'000	1'625'580.00	0.12
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/20-23.04.2032	CHF	3'200'000		500'000	2'700'000	2'435'940.00	0.18
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-06.12.2027	CHF	3'870'000		410'000	3'460'000	3'324'022.00	0.25
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-12.05.2026	CHF	2'400'000			2'400'000	2'343'600.00	0.17
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/20-12.06.2040	CHF	570'000			570'000	468'711.00	0.03
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.375%/17-07.12.2026	CHF	3'490'000		800'000	2'690'000	2'620'867.00	0.20
0.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.65%/18-15.02.2033	CHF	2'445'000			2'445'000	2'287'786.50	0.17
0.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.9%/22-20.05.2033	CHF	1'200'000		400'000	800'000	764'080.00	0.06
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-17.12.2029	CHF	1'500'000	2'800'000	2'400'000	1'900'000	1'915'580.00	0.14
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-19.04.2027	CHF	480'000			480'000	482'448.00	0.04
1.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.55%/24-05.04.2039	CHF		170'000		170'000	172'465.00	0.01
1.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.55%/24-24.10.2033	CHF		650'000		650'000	656'500.00	0.05
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.625%/23-07.04.2026	CHF		850'000	850'000			
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.7%/22-02.12.2030	CHF	1'400'000		400'000	1'000'000	1'021'500.00	0.08
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-10.09.2029	CHF		500'000		500'000	512'050.00	0.04
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-22.07.2033	CHF		900'000		900'000	928'440.00	0.07
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-19.07.2038	CHF		2'000'000		2'000'000	2'102'000.00	0.16
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-22.09.2033	CHF		1'650'000		1'650'000	1'709'730.00	0.13
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-25.10.2038	CHF		900'000		900'000	943'650.00	0.07
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-26.11.2038	CHF		2'000'000		2'000'000	2'097'400.00	0.16
1.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.9%/22-07.07.2042	CHF	1'300'000		400'000	900'000	960'840.00	0.07
2.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.125%/22-19.08.2030	CHF	2'000'000		500'000	1'500'000	1'571'250.00	0.12
2.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.35%/22-17.11.2037	CHF		190'000	190'000			
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.494 0.25%/17-26.05.2027	CHF	3'540'000		730'000	2'810'000	2'714'179.00	0.20
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.413 1.75%/11-02.09.2026	CHF	2'050'000		400'000	1'650'000	1'666'335.00	0.12
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.422 1.625%/12-17.04.2028	CHF	1'510'000			1'510'000	1'527'365.00	0.11
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.424 1.25%/12-17.07.2024	CHF	1'290'000		1'290'000			
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.433 1.5%/13-21.06.2028	CHF	1'400'000			1'400'000	1'409'380.00	0.10
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.445 1.625%/14-17.06.2026	CHF	3'620'000		900'000	2'720'000	2'736'864.00	0.20
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.-450- 1.5%/14-05.02.2029	CHF	1'420'000			1'420'000	1'430'366.00	0.11
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.-454- 0.75%/14-15.04.2024	CHF	2'530'000		2'530'000			
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.456 0.75%/14-23.09.2024	CHF	3'245'000		3'245'000			
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.-457- 1.25%/14-16.11.2029	CHF	2'250'000			2'250'000	2'238'750.00	0.17
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.459 1%/14-22.09.2028	CHF	4'055'000		600'000	3'455'000	3'403'175.00	0.25
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.460 0.625%/15-12.02.2030	CHF	3'290'000		400'000	2'890'000	2'772'377.00	0.21
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.-462- 0.625%/15-16.07.2029	CHF	3'720'000		500'000	3'220'000	3'102'148.00	0.23

## 542 CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 463 0.125%/15-12.03.2024	CHF	3'480'000		3'480'000			
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -464- 0.5%/15-30.04.2030	CHF	3'370'000		1'000'000	2'370'000	2'252'211.00	0.17
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -467- 0.5%/15-28.07.2025	CHF	4'065'000		600'000	3'465'000	3'421'341.00	0.25
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -473- 0.125%/15-25.02.2026	CHF	1'955'000		330'000	1'625'000	1'586'000.00	0.12
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -474- 0.5%/15-20.09.2030	CHF	2'680'000	350'000	600'000	2'430'000	2'300'238.00	0.17
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -475- 0.25%/16-11.02.2028	CHF	3'920'000		850'000	3'070'000	2'942'288.00	0.22
0.600 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -476- 0.6%/16-11.12.2035	CHF	3'180'000			3'180'000	2'883'306.00	0.21
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -480- 0.05%/16-06.11.2026	CHF	4'150'000		1'300'000	2'850'000	2'754'810.00	0.20
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -482- 0%/16-14.06.2024	CHF	3'235'000		3'235'000			
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -483- 0%/16-27.01.2027	CHF	3'620'000		1'000'000	2'620'000	2'521'488.00	0.19
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -485- 0%/16-02.10.2026	CHF	2'400'000		700'000	1'700'000	1'642'880.00	0.12
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 488 0.25%/16-21.05.2025	CHF	2'970'000		350'000	2'620'000	2'583'582.00	0.19
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -489- 0.375%/17-21.09.2027	CHF	3'560'000		800'000	2'760'000	2'669'472.00	0.20
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -490- 0.5%/17-20.02.2032	CHF	3'330'000			3'330'000	3'106'224.00	0.23
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -495- 0.5%/17-12.10.2029	CHF	4'330'000		870'000	3'460'000	3'303'262.00	0.25
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -502- 0.75%/18-21.06.2033	CHF	1'640'000			1'640'000	1'543'732.00	0.11
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -505- 0.75%/18-01.10.2032	CHF	3'300'000		700'000	2'600'000	2'462'460.00	0.18
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -506- 0.125%/18-31.10.2024	CHF	2'200'000		2'200'000			
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -507- 0.625%/18-08.03.2029	CHF	1'750'000	1'800'000	600'000	2'950'000	2'849'995.00	0.21
0.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -508- 0.55%/19-29.01.2031	CHF	4'265'000		1'300'000	2'965'000	2'806'372.50	0.21
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -509- 0.3%/19-09.04.2029	CHF	3'940'000		500'000	3'440'000	3'266'280.00	0.24
0.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -510- 0.7%/19-04.03.2039	CHF	2'050'000		400'000	1'650'000	1'477'905.00	0.11
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -512- 0.2%/19-10.09.2029	CHF	3'230'000		600'000	2'630'000	2'469'570.00	0.18
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -513- 0.5%/19-15.05.2034	CHF	1'900'000			1'900'000	1'728'620.00	0.13
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -514- 0%/19-10.09.2037	CHF	1'200'000			1'200'000	980'880.00	0.07
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -516- 0.125%/20-23.03.2032	CHF	1'650'000			1'650'000	1'490'775.00	0.11
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -517- 0%/20-02.04.2031	CHF	2'820'000		500'000	2'320'000	2'105'864.00	0.16
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -520- 0.2%/20-22.05.2042	CHF	940'000			940'000	749'650.00	0.06
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -523- 0.2%/20-13.07.2035	CHF	2'420'000	500'000	400'000	2'520'000	2'191'140.00	0.16
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -524- 0%/20-21.06.2028	CHF	1'670'000	800'000	500'000	1'970'000	1'861'059.00	0.14
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -525- 0.125%/20-03.09.2035	CHF	1'705'000			1'705'000	1'467'152.50	0.11
0.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -537- 0.1%/21-25.06.2032	CHF	2'400'000		800'000	1'600'000	1'436'800.00	0.11
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -540- 0.3%/21-29.10.2036	CHF	1'200'000		400'000	800'000	691'680.00	0.05
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -542- 0.375%/22-03.11.2032	CHF	600'000			600'000	549'420.00	0.04
0.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -543- 0.45%/22-11.02.2042	CHF	600'000			600'000	503'160.00	0.04
0.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -544- 0.35%/22-02.08.2027	CHF	2'000'000		450'000	1'550'000	1'499'780.00	0.11
0.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -545- 0.65%/22-03.10.2031	CHF	700'000			700'000	662'690.00	0.05
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -549- 1%/22-12.10.2037	CHF	650'000			650'000	611'455.00	0.05
1.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -550- 1.1%/22-18.04.2028	CHF	1'795'000		400'000	1'395'000	1'381'747.50	0.10

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.400 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -551- 1.4%/22-30.08.2032	CHF	3'150'000			3'150'000	3'145'275.00	0.23
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -552- 1.45%/22-14.03.2042	CHF	800'000			800'000	796'400.00	0.06
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -554- 1.7%/22-27.07.2032	CHF	3'400'000		400'000	3'000'000	3'067'200.00	0.23
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -556- 1.45%/22-30.04.2030	CHF	1'550'000		400'000	1'150'000	1'156'670.00	0.09
1.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/22-21.12.2032	CHF	1'750'000	2'670'000	800'000	3'620'000	3'690'590.00	0.27
1.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/23-21.12.2032	CHF		680'000	680'000			
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -558- 1.8%/22-23.05.2036	CHF	1'750'000	670'000	800'000	1'620'000	1'681'560.00	0.13
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -559- 1.5%/22-22.05.2029	CHF	1'200'000		350'000	850'000	856'885.00	0.06
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/22-02.04.2037	CHF	1'600'000	430'000	400'000	1'630'000	1'706'610.00	0.13
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/23-02.04.2037	CHF		430'000	430'000			
2.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -561- 2.1%/22-19.07.2030	CHF	700'000			700'000	731'570.00	0.05
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -563- 1.625%/22-07.04.2026	CHF	1'300'000	850'000	900'000	1'250'000	1'256'750.00	0.09
2.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -565- 2.35%/22-17.11.2037	CHF	1'200'000	730'000		1'930'000	2'138'633.00	0.16
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -568- 1.8%/22-12.12.2034	CHF	2'200'000		400'000	1'800'000	1'860'120.00	0.14
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -574- 1.7%/23-24.07.2028	CHF		710'000		710'000	720'934.00	0.05
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -575- 1.85%/23-05.05.2031	CHF		1'800'000	200'000	1'600'000	1'653'600.00	0.12
1.400 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -583- 1.4%/23-16.01.2032	CHF		600'000		600'000	599'700.00	0.04
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -584- 1.45%/23-18.01.2039	CHF		700'000		700'000	697'550.00	0.05
1.450 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -588- 1.45%/24-03.11.2032	CHF		1'000'000		1'000'000	1'007'010.00	0.07
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -589- 1.5%/24-23.06.2036	CHF		500'000		500'000	505'475.00	0.04
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -621- 0.5%/15-15.06.2029	CHF	2'780'000		250'000	2'530'000	2'422'728.00	0.18
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -623- 0.75%/15-28.11.2034	CHF	2'340'000			2'340'000	2'179'710.00	0.16
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.461 0.375%/15-14.02.2025	CHF	3'510'000		250'000	3'260'000	3'224'792.00	0.24
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.484 0.125%/16-02.09.2031	CHF	2'270'000	1'500'000	500'000	3'270'000	2'977'662.00	0.22
2.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 405 2%/10-30.10.2025	CHF	2'575'000		700'000	1'875'000	1'893'375.00	0.14
2.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 410 2.375%/11-06.04.2026	CHF	1'910'000	600'000	1'200'000	1'310'000	1'337'248.00	0.10
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 414 1.625%/11-31.10.2024	CHF	1'630'000		1'630'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 420 1.375%/12-19.03.2027	CHF	2'990'000		510'000	2'480'000	2'483'224.00	0.18
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 423 1.5%/12-21.05.2029	CHF	3'020'000		490'000	2'530'000	2'550'493.00	0.19
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 432 1.375%/13-16.04.2025	CHF	1'445'000		800'000	645'000	644'355.00	0.05
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 436 1.75%/13-25.02.2026	CHF	1'730'000		600'000	1'130'000	1'138'249.00	0.08
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -466- 0.625%/15-30.06.2027	CHF	3'030'000		400'000	2'630'000	2'570'299.00	0.19
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -471- 0.625%/15-01.11.2030	CHF	2'020'000			2'020'000	1'925'868.00	0.14
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -478- 0.5%/16-30.03.2034	CHF	2'500'000			2'500'000	2'278'000.00	0.17
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 600 0.75%/14-23.08.2024	CHF	4'180'000		4'180'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. 429 1.375%/13-05.11.2027	CHF	3'235'000		500'000	2'735'000	2'738'829.00	0.20
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -470- 0.125%/15-17.07.2024	CHF	3'000'000		3'000'000			
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -486- 0.125%/16-02.02.12.2024	CHF	3'990'000		3'990'000			
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -487- 0.375%/16-24.10.2028	CHF	3'350'000			3'350'000	3'204'610.00	0.24
0.100 PRIMEO HOLDING AG 0.1%/21-28.09.2029	CHF	540'000			540'000	493'830.00	0.04

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1.875 PRIMEO HOLDING AG 1.875%/22-23.09.2026	CHF	700'000			700'000	703'150.00	0.05
- PSP SWISS PROPERTY AG 0%/19-06.02.2030	CHF	500'000			500'000	452'500.00	0.03
0.150 PSP SWISS PROPERTY AG 0.15%/20-02.02.2029	CHF	800'000		400'000	400'000	370'800.00	0.03
0.160 PSP SWISS PROPERTY AG 0.16%/21-16.09.2031	CHF	400'000			400'000	351'600.00	0.03
0.200 PSP SWISS PROPERTY AG 0.2%/21-04.02.2031	CHF	800'000		300'000	500'000	449'500.00	0.03
0.375 PSP SWISS PROPERTY AG 0.375%/16-29.04.2026	CHF	750'000			750'000	729'000.00	0.05
0.550 PSP SWISS PROPERTY AG 0.55%/19-04.02.2028	CHF	600'000			600'000	573'900.00	0.04
0.700 PSP SWISS PROPERTY AG 0.7%/19-08.02.2027	CHF	900'000			900'000	876'600.00	0.07
1.000 PSP SWISS PROPERTY AG 1%/15-06.02.2025	CHF	900'000		900'000			
1.700 PSP SWISS PROPERTY AG 1.7%/24-06.02.2030	CHF		350'000		350'000	350'000.00	0.03
2.000 PSP SWISS PROPERTY AG 2%/23-01.07.2026	CHF		500'000		500'000	503'500.00	0.04
0.125 RAIFFEISEN SCHWEIZ 0.125%/19-07.05.2024	CHF	400'000		400'000			
0.183 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.1825%/20-11.11.2025	CHF	500'000			500'000	489'750.00	0.04
0.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.5%/20-11.11.2028	CHF	800'000			800'000	748'800.00	0.06
1.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.5%/20-23.11.2034	CHF	700'000			700'000	648'200.00	0.05
0.178 RAIFFEISEN SCHWEIZ S. -1- 0.1775%/21-15.01.2027	CHF	500'000			500'000	478'750.00	0.04
0.570 RAIFFEISEN SCHWEIZ S. -2- 0.57%/21-15.01.2031	CHF	1'100'000		500'000	600'000	545'100.00	0.04
0.405 RAIFFEISEN SCHWEIZ S. -3- 0.405%/21-28.09.2029	CHF	600'000			600'000	551'400.00	0.04
0.300 RAIFFEISEN SCHWEIZ T. -1- 0.3%/16-22.04.2025	CHF	720'000			720'000	708'984.00	0.05
0.750 RAIFFEISEN SCHWEIZ T. -2- 0.75%/16-22.04.2031	CHF	850'000		685'000	165'000	153'120.00	0.01
2.550 REPOWER AG 2.55%/22-09.12.2024	CHF	600'000		400'000	200'000	201'200.00	0.01
1.550 RHAETISCHE BAHN AG (RHB) 1.55%/22-14.12.2038	CHF	350'000			350'000	360'675.00	0.03
- RHAETISCHE BAHN AG 0%/21-29.09.2036	CHF	400'000			400'000	337'800.00	0.03
0.050 RHAETISCHE BAHN AG 0.05%/20-03.08.2050	CHF	270'000	100'000		370'000	267'695.00	0.02
- RHAETISCHE BAHN TR. -1- 0%/16-01.09.2025	CHF	350'000			350'000	342'650.00	0.03
- RHAETISCHE BAHN TR. -2- 0%/16-01.09.2031	CHF	630'000		630'000			
0.100 ROCHE KAPITALMARKET T. -2- 0.1%/17-23.09.2024	CHF	3'290'000		3'290'000			
0.250 ROCHE KAPITALMARKET AG 0.25%/18-24.09.2025	CHF	1'900'000			1'900'000	1'866'750.00	0.14
0.500 ROCHE KAPITALMARKET AG 0.5%/22-25.02.2027	CHF	3'200'000		400'000	2'800'000	2'738'400.00	0.20
0.750 ROCHE KAPITALMARKET AG 0.75%/18-24.09.2030	CHF	1'020'000			1'020'000	981'750.00	0.07
0.750 ROCHE KAPITALMARKET AG 0.75%/22-25.02.2031	CHF	2'350'000			2'350'000	2'252'475.00	0.17
1.000 ROCHE KAPITALMARKET AG 1%/22-25.02.2037	CHF	1'200'000			1'200'000	1'129'800.00	0.08
1.500 ROCHE KAPITALMARKET AG 1.5%/22-23.06.2026	CHF	1'800'000			1'800'000	1'807'200.00	0.13
1.750 ROCHE KAPITALMARKET AG 1.75%/23-15.09.2033	CHF		650'000		650'000	668'525.00	0.05
1.950 ROCHE KAPITALMARKET AG 1.95%/23-15.09.2038	CHF		600'000		600'000	636'000.00	0.05
2.000 ROCHE KAPITALMARKET AG 2%/22-23.09.2032	CHF	1'000'000			1'000'000	1'048'000.00	0.08
0.450 ROCHE KAPITALMARKET T. -3- 0.45%/17-23.03.2029	CHF	1'320'000			1'320'000	1'266'540.00	0.09
2.625 ROMANDE ENERGIE HOLDING SA 2.625%/22-15.07.2037	CHF	400'000			400'000	421'600.00	0.03
2.600 SANDOZ GROUP LTD 2.6%/23-17.11.2031	CHF		840'000		840'000	879'900.00	0.07
0.375 SCHAFFHAUSER KANTONALBANK 0.375%/15-16.02.2027	CHF	1'140'000			1'140'000	1'103'520.00	0.08
0.500 SCHAFFHAUSER KANTONALBANK 0.5%/18-31.05.2028	CHF	700'000			700'000	672'000.00	0.05
1.750 SCHAFFHAUSER KANTONALBANK 1.75%/13-28.10.2025	CHF	700'000			700'000	702'100.00	0.05
0.625 SCHWEIZER SÜDOSTBAHN AG 0.625%/18-15.02.2035	CHF	300'000			300'000	276'750.00	0.02
- SCHWYZER KANTONALBANK 0%/20-13.11.2030	CHF	365'000			365'000	330'690.00	0.02
0.100 SCHWYZER KANTONALBANK 0.1%/16-25.10.2028	CHF	715'000			715'000	671'027.50	0.05
0.150 SCHWYZER KANTONALBANK 0.15%/21-30.11.2029	CHF	560'000			560'000	518'560.00	0.04
0.250 SCHWYZER KANTONALBANK 0.25%/15-04.03.2027	CHF	1'020'000			1'020'000	985'320.00	0.07
0.250 SCHWYZER KANTONALBANK 0.25%/16-19.02.2026	CHF	1'040'000		500'000	540'000	527'040.00	0.04
0.625 SCHWYZER KANTONALBANK 0.625%/15-02.07.2025	CHF	600'000			600'000	592'920.00	0.04
1.450 SCHWYZER KANTONALBANK 1.45%/24-14.03.2031	CHF		350'000		350'000	351'319.50	0.03
1.800 SCHWYZER KANTONALBANK 1.8%/22-15.12.2031	CHF	350'000			350'000	357'875.00	0.03
1.830 SCHWYZER KANTONALBANK 1.83%/23-21.09.2028	CHF		400'000		400'000	407'000.00	0.03
1.250 SEE-SPITAL 1.25%/18-03.07.2026	CHF	500'000			500'000	490'750.00	0.04
1.250 SERVICES INDUSTRIELS DE GENEVE 1.25%/15-30.06.2025	CHF	550'000			550'000	547'250.00	0.04
1.000 SFS GROUP LTD 1%/22-06.06.2025	CHF	950'000			950'000	942'590.00	0.07
1.450 SFS GROUP LTD 1.45%/22-08.06.2027	CHF	820'000		55'000	765'000	760'792.50	0.06
0.550 SGS LTD 0.55%/17-03.03.2026	CHF	1'900'000		500'000	1'400'000	1'371'300.00	0.10
0.750 SGS LTD 0.75%/18-29.10.2025	CHF	700'000			700'000	690'200.00	0.05
0.875 SGS LTD 0.875%/15-08.05.2030	CHF	550'000			550'000	530'750.00	0.04
0.950 SGS LTD 0.95%/20-06.11.2026	CHF	1'280'000			1'280'000	1'258'880.00	0.09
1.250 SGS LTD 1.25%/18-27.10.2028	CHF	340'000			340'000	335'070.00	0.02
1.250 SGS LTD 1.25%/22-05.09.2025	CHF	600'000			600'000	597'000.00	0.04
1.700 SGS LTD 1.7%/22-05.09.2029	CHF	1'300'000			1'300'000	1'304'550.00	0.10
1.750 SGS LTD 1.75%/14-27.02.2024	CHF	1'010'000		1'010'000			
0.200 SIEGFRIED HOLDING LTD 0.2%/21-15.06.2026	CHF	800'000			800'000	774'000.00	0.06
0.625 SIKA AG 0.625%/18-12.07.2024	CHF	950'000		950'000			
1.125 SIKA AG 1.125%/18-12.07.2028	CHF	450'000			450'000	446'400.00	0.03
1.600 SIKA AG 1.6%/22-28.05.2024	CHF	400'000		400'000			
2.250 SIKA AG 2.25%/23-13.04.2026	CHF		900'000		900'000	912'600.00	0.07
2.250 SIKA AG 2.25%/23-13.04.2029	CHF		600'000		600'000	618'300.00	0.05
1.900 SIKA LTD 1.9%/22-28.11.2025	CHF	1'150'000		500'000	650'000	652'925.00	0.05

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2.350 SIKA LTD 2.35%/22-28.11.2028	CHF	1'020'000	400'000	400'000	1'020'000	1'054'680.00	0.08
0.125 SIX GROUP AG 0.125%/21-27.11.2026	CHF	50'000	600'000		650'000	627'250.00	0.05
0.200 SIX GROUP AG 0.2%/21-28.09.2029	CHF	1'530'000			1'530'000	1'415'250.00	0.11
1.950 SONOVA HOLDING AG 1.95%/22-12.12.2030	CHF	1'110'000		95'000	1'015'000	1'041'897.50	0.08
- SONOVA HOLDING LTD. 0%/19-11.10.2029	CHF	445'000			445'000	410'957.50	0.03
0.400 SONOVA HOLDING LTD. 0.4%/19-11.10.2034	CHF	425'000		365'000	60'000	53'400.00	0.00
0.500 SONOVA HOLDING LTD. 0.5%/20-06.10.2025	CHF	550'000			550'000	540'925.00	0.04
0.750 SONOVA HOLDING LTD. 0.75%/20-06.10.2028	CHF	1'500'000		320'000	1'180'000	1'141'060.00	0.08
1.400 SONOVA HOLDING LTD. 1.4%/22-19.02.2032	CHF	1'800'000		800'000	1'000'000	987'500.00	0.07
0.550 SPITALVERBAND LIMMATTAL 0.55%/15-15.05.2025	CHF	690'000			690'000	678'960.00	0.05
1.000 ST GALLER KANTONALBANK (subordinated) 1%/17-30.11.2027	CHF	155'000			155'000	150'970.00	0.01
0.350 ST GALLER KANTONALBANK 0.35%/19-24.01.2028	CHF	1'300'000			1'300'000	1'248'000.00	0.09
0.500 ST. GALLER KANTONALBANK 0.5%/15-24.06.2025	CHF	1'830'000		500'000	1'330'000	1'312'311.00	0.10
0.625 ST. GALLER KANTONALBANK 0.625%/17-23.01.2032	CHF	1'310'000		400'000	910'000	848'575.00	0.06
2.125 ST. GALLER KANTONALBANK 2.125%/13-27.12.2040	CHF	500'000			500'000	536'750.00	0.04
0.100 ST.GALLER KANTONALBANK 0.1%/19-10.10.2041	CHF	1'160'000			1'160'000	903'640.00	0.07
0.250 ST.GALLER KANTONALBANK 0.25%/21-30.04.2035	CHF	1'400'000		400'000	1'000'000	866'500.00	0.06
1.375 ST.GALLER KANTONALBANK 1.375%/12-22.06.2027	CHF	900'000		135'000	765'000	763'470.00	0.06
1.500 ST.GALLER KANTONALBANK 1.5%/13-12.02.2031	CHF	360'000			360'000	359'820.00	0.03
0.375 STADLER RAIL AG 0.375%/19-20.11.2026	CHF	800'000			800'000	771'200.00	0.06
0.040 STADT BERN 0.04%/16-31.03.2027	CHF	250'000			250'000	240'750.00	0.02
0.040 STADT BERN 0.04%/20-02.10.2070	CHF	400'000			400'000	216'200.00	0.02
0.500 STADT BERN 0.5%/16-31.03.2036	CHF	1'100'000		300'000	800'000	724'800.00	0.05
0.625 STADT BERN 0.625%/17-13.06.2039	CHF	250'000			250'000	223'500.00	0.02
0.700 STADT BERN 0.7%/19-30.01.2034	CHF	860'000	300'000	470'000	690'000	652'395.00	0.05
1.500 STADT BERN 1.5%/13-25.02.2028	CHF	770'000			770'000	778'085.00	0.06
1.625 STADT BERN 1.625%/11-01.11.2024	CHF	595'000		595'000			
1.900 STADT BERN 1.9%/22-27.06.2053	CHF	400'000			400'000	454'800.00	0.03
2.125 STADT BERN 2.125%/13-11.10.2038	CHF	310'000			310'000	340'380.00	0.03
2.500 STADT BERN 2.5%/05-26.09.2025	CHF	1'190'000		500'000	690'000	702'075.00	0.05
2.500 STADT BERN 2.5%/10-01.04.2025	CHF	700'000			700'000	707'980.00	0.05
2.500 STADT BERN 2.5%/11-01.04.2041	CHF	300'000			300'000	351'600.00	0.03
1.375 STADT BIEL 1.375%/14-24.09.2029	CHF	740'000			740'000	738'520.00	0.05
2.625 STADT BIEL 2.625%/06-03.03.2026	CHF	1'000'000		500'000	500'000	511'000.00	0.04
0.125 STADT GENEVA 0.125%/15-12.02.2025	CHF	550'000		210'000	340'000	335'410.00	0.02
1.375 STADT GENF 1.375%/12-19.11.2029	CHF	600'000			600'000	599'700.00	0.04
1.625 STADT GENF 1.625%/13-12.12.2024	CHF	840'000		600'000	240'000	240'216.00	0.02
0.050 STADT LAUSANNE 0.05%/19-28.09.2054	CHF	400'000			400'000	260'200.00	0.02
0.350 STADT LAUSANNE 0.35%/20-06.07.2032	CHF	300'000			300'000	274'350.00	0.02
0.540 STADT LAUSANNE 0.54%/21-06.11.2062	CHF	400'000			400'000	293'000.00	0.02
0.600 STADT LAUSANNE 0.6%/20-06.07.2050	CHF	300'000			300'000	239'550.00	0.02
0.600 STADT LAUSANNE 0.6%/20-30.11.2056	CHF	400'000			400'000	312'200.00	0.02
0.625 STADT LAUSANNE 0.625%/15-04.03.2030	CHF	580'000			580'000	555'060.00	0.04
0.680 STADT LAUSANNE 0.68%/22-11.03.2058	CHF	500'000			500'000	397'250.00	0.03
0.875 STADT LAUSANNE 0.875%/17-06.10.2042	CHF	115'000			115'000	102'580.00	0.01
1.250 STADT LAUSANNE 1.25%/12-07.06.2024	CHF	470'000		470'000			
1.500 STADT LAUSANNE 1.5%/13-03.04.2028	CHF	250'000			250'000	251'875.00	0.02
1.875 STADT LAUSANNE 1.875%/23-14.09.2076	CHF		400'000		400'000	461'600.00	0.03
2.148 STADT LAUSANNE 2.148%/22-03.11.2072	CHF	310'000			310'000	384'555.00	0.03
0.150 STADT LUGANO 0.15%/20-28.11.2070	CHF	600'000		120'000	480'000	258'960.00	0.02
0.250 STADT LUGANO 0.25%/17-20.12.2027	CHF	300'000			300'000	287'850.00	0.02
0.625 STADT LUGANO 0.625%/15-01.09.2025	CHF	440'000			440'000	434'720.00	0.03
0.875 STADT LUGANO 0.875%/14-09.12.2024	CHF	390'000		390'000			
1.125 STADT LUGANO 1.125%/22-01.09.2028	CHF	400'000			400'000	396'200.00	0.03
1.750 STADT LUGANO 1.75%/13-20.02.2043	CHF	160'000			160'000	165'440.00	0.01
0.140 STADT ST. GALLEN 0.14%/20-16.09.2044	CHF	300'000			300'000	230'550.00	0.02
1.625 STADT STGALLEN 1.625%/11-10.11.2025	CHF	980'000		500'000	480'000	481'680.00	0.04
0.150 STADT WINTERTHUR 0.15%/18-26.03.2025	CHF	460'000			460'000	453'606.00	0.03
0.300 STADT WINTERTHUR 0.3%/15-10.12.2027	CHF	250'000			250'000	240'625.00	0.02
1.500 STADT WINTERTHUR 1.5%/13-24.01.2036	CHF	530'000			530'000	530'530.00	0.04
1.500 STADT WINTERTHUR 1.5%/14-06.06.2029	CHF	540'000			540'000	544'320.00	0.04
1.500 STADT WINTERTHUR 1.5%/24-23.02.2054	CHF		400'000		400'000	407'800.00	0.03
1.875 STADT WINTERTHUR 1.875%/12-20.04.2037	CHF	210'000			210'000	219'240.00	0.02
2.250 STADT WINTERTHUR 2.25%/14-10.02.2039	CHF	100'000			100'000	110'500.00	0.01
2.500 STADT WINTERTHUR 2.5%/11-25.03.2038	CHF	310'000			310'000	349'680.00	0.03
2.750 STADT WINTERTHUR 2.75%/10-28.01.2030	CHF	200'000			200'000	215'800.00	0.02
- STADT ZUERICH 0%/20-26.10.2060	CHF	500'000			500'000	320'750.00	0.02
- STADT ZUERICH 0%/21-25.11.2030	CHF	900'000		400'000	500'000	459'750.00	0.03
0.125 STADT ZUERICH 0.125%/20-20.04.2028	CHF	900'000			900'000	859'950.00	0.06
0.250 STADT ZUERICH 0.25%/19-26.05.2039	CHF	750'000			750'000	637'500.00	0.05
0.250 STADT ZUERICH 0.25%/21-24.11.2051	CHF	600'000			600'000	449'100.00	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.750	STADT ZUERICH 0.75%/22-25.04.2031	CHF	600'000		600'000	579'300.00	0.04	
1.000	STADT ZUERICH 1%/14-30.03.2027	CHF	770'000	700'000	70'000	69'580.00	0.01	
1.125	STADT ZUERICH 1.125%/15-26.06.2040	CHF	290'000		290'000	281'445.00	0.02	
1.450	STADT ZUERICH 1.45%/23-13.06.2042	CHF		850'000	850'000	866'575.00	0.06	
1.500	STADT ZUERICH 1.5%/12-12.04.2032	CHF	950'000		950'000	967'100.00	0.07	
1.500	STADT ZUERICH 1.5%/22-24.06.2052	CHF	800'000		800'000	832'400.00	0.06	
1.625	STADT ZUERICH 1.625%/13-26.09.2024	CHF	920'000	920'000				
1.750	STADT ZUERICH 1.75%/14-06.03.2029	CHF	420'000		420'000	430'710.00	0.03	
2.000	STADT ZUERICH 2%/13-18.12.2043	CHF	280'000		280'000	309'820.00	0.02	
2.125	STADT ZUERICH 2.125%/13-26.09.2033	CHF	300'000		300'000	321'750.00	0.02	
2.375	STADT ZUERICH 2.375%/11-21.02.2024	CHF	550'000	550'000				
2.550	STADT ZUERICH 2.55%/06-10.03.2036	CHF	1'780'000	270'000	1'510'000	1'707'810.00	0.13	
2.625	STADT ZUERICH 2.625%/11-10.06.2038	CHF	720'000		720'000	838'440.00	0.06	
2.750	STADT ZUERICH 2.75%/05-14.02.2025	CHF	1'900'000	1'000'000	900'000	911'070.00	0.07	
0.700	STADT ZUERICH 0.7%/17-24.11.2039	CHF	350'000		350'000	318'150.00	0.02	
0.150	STIFTUNG KANTONSSPITAL GRAUBUENDEN 0.15%/21-08.07.2030	CHF	390'000		390'000	357'045.00	0.03	
0.550	STRAUMANN HOLDING LTD 0.55%/20-03.10.2025	CHF	600'000		600'000	590'100.00	0.04	
0.800	SULZER AG 0.8%/20-23.09.2025	CHF	1'600'000	600'000	1'000'000	981'500.00	0.07	
0.875	SULZER AG 0.875%/16-10.07.2026	CHF	300'000		300'000	294'000.00	0.02	
0.875	SULZER AG 0.875%/20-18.11.2027	CHF	755'000		755'000	727'065.00	0.05	
1.600	SULZER AG 1.6%/18-22.10.2024	CHF	900'000	900'000				
3.350	SULZER AG 3.35%/22-16.11.2026	CHF		700'000	700'000	725'900.00	0.05	
-	SWISS AUTO LEASE S. -2020-1 A- 0%/20-23.03.2030	CHF	800'000	800'000				
0.500	SWISS CAR AG S. -2021-1 A- 0.5%/21-18.04.2031	CHF	150'000	150'000				
-	SWISS CONFEDERATION 0%/16-22.06.2029	CHF	15'966'000	3'460'000	3'488'000	15'938'000	15'243'103.20	1.13
-	SWISS CONFEDERATION 0%/19-26.06.2034	CHF	7'552'000	3'300'000	1'470'000	9'382'000	8'627'687.20	0.64
0.500	SWISS CONFEDERATION 0.5%/15-27.05.2030	CHF	13'762'000	500'000	2'526'000	11'736'000	11'521'231.20	0.86
0.500	SWISS CONFEDERATION 0.5%/16-30.05.2058	CHF	8'265'000	1'150'000	1'340'000	8'075'000	7'554'162.50	0.56
0.500	SWISS CONFEDERATION 0.5%/17-24.05.2055	CHF	7'674'000	3'100'000	1'542'000	9'232'000	8'608'840.00	0.64
0.500	SWISS CONFEDERATION 0.5%/18-27.06.2032	CHF	12'493'000	1'450'000	2'852'000	11'091'000	10'798'197.60	0.80
1.250	SWISS CONFEDERATION 1.25%/12-11.06.2024	CHF	12'539'000		12'539'000			
1.250	SWISS CONFEDERATION 1.25%/12-27.06.2037	CHF	15'985'000	2'126'000	13'859'000	14'619'859.10	1.09	
1.250	SWISS CONFEDERATION 1.25%/14-28.05.2026	CHF	14'331'000	1'290'000	2'886'000	12'735'000	12'799'948.50	0.95
1.500	SWISS CONFEDERATION 1.5%/12-30.04.2042	CHF	17'278'000	600'000	2'779'000	15'099'000	16'762'909.80	1.25
1.500	SWISS CONFEDERATION 1.5%/13-24.07.2025	CHF	13'944'000	1'000'000	2'840'000	12'104'000	12'164'520.00	0.91
2.000	SWISS CONFEDERATION 2%/14-25.06.2064	CHF	13'445'000	200'000	2'227'000	11'418'000	16'960'297.20	1.26
2.250	SWISS CONFEDERATION 2.25%/11-22.06.2031	CHF	12'839'000	510'000	2'041'000	11'308'000	12'455'762.00	0.93
2.500	SWISS CONFEDERATION 2.5%/06-08.03.2036	CHF	15'350'000	2'910'000	3'082'000	15'178'000	18'133'156.60	1.35
3.250	SWISS CONFEDERATION 3.25%/07-27.06.2027	CHF	11'869'000	550'000	2'091'000	10'328'000	11'096'403.20	0.83
3.500	SWISS CONFEDERATION 3.5%/03-08.04.2033	CHF	13'845'000	3'500'000	2'100'000	15'245'000	18'795'560.50	1.40
4.000	SWISS CONFEDERATION 4%/98-08.04.2028	CHF	21'920'000	250'000	3'364'000	18'806'000	21'168'033.60	1.58
4.000	SWISS CONFEDERATION 4%/99-06.01.2049	CHF	11'226'000		1'855'000	9'371'000	16'090'007.00	1.20
0.350	SWISS CREDIT CARD ISSUANCE 2020-1 LTD. 0.35%/21-15.06.2024	CHF	470'000		470'000	466'804.00	0.03	
-	SWISS LIFE HOLDING AG 0%/19-06.06.2025	CHF	930'000		930'000	912'330.00	0.07	
0.350	SWISS LIFE HOLDING AG 0.35%/19-06.03.2029	CHF	530'000		530'000	497'405.00	0.04	
2.040	SWISS LIFE HOLDING AG 2.04%/23-26.01.2026	CHF	1'000'000		1'000'000	1'008'000.00	0.08	
2.259	SWISS LIFE HOLDING AG 2.2588%/23-26.07.2028	CHF	800'000		800'000	821'600.00	0.06	
2.610	SWISS LIFE HOLDING LTD 2.61%/23-26.01.2032	CHF	700'000		700'000	745'150.00	0.06	
0.500	SWISS PRIME SITE 0.5%/16-03.11.2025	CHF	1'100'000		1'100'000	1'078'000.00	0.08	
2.000	SWISS PRIME SITE 2%/14-10.12.2024	CHF	750'000	600'000	150'000	150'255.00	0.01	
1.250	SWISS PRIME SITE AG 1.25%/19-02.04.2027	CHF	1'460'000		1'460'000	1'441'020.00	0.11	
0.375	SWISS PRIME SITE FINANCE 0.375%/21-11.02.2028	CHF	1'125'000		1'125'000	1'067'062.50	0.08	
0.375	SWISS PRIME SITE FINANCE AG 0.375%/19-30.09.2031	CHF	840'000		840'000	752'640.00	0.06	
0.650	SWISS PRIME SITE FINANCE AG 0.65%/20-18.12.2029	CHF	1'070'000		1'070'000	1'003'125.00	0.07	
0.825	SWISS PRIME SITE FINANCE AG 0.825%/17-11.05.2026	CHF	1'450'000	400'000	1'050'000	1'030'575.00	0.08	
1.000	SWISS PRIME SITE FINANCE AG 1%/18-16.07.2024	CHF	750'000	750'000				
1.800	SWISS PRIME SITE FINANCE AG 1.8%/24-01.03.2030	CHF		500'000	500'000	499'515.00	0.04	
2.268	SWISS PRIME SITE FINANCE AG 2.2675%/23-18.09.2028	CHF		340'000	340'000	347'140.00	0.03	
0.750	SWISS REINSURANCE 0.75%/15-21.01.2027	CHF	840'000		840'000	827'820.00	0.06	
1.000	SWISS REINSURANCE 1%/14-17.09.2024	CHF	800'000	800'000				
1.500	SWISSCOM 1.5%/14-28.09.2029	CHF	810'000		810'000	816'075.00	0.06	
-	SWISSCOM AG 0%/19-30.08.2044	CHF	400'000		400'000	283'800.00	0.02	
0.130	SWISSCOM AG 0.13%/20-18.09.2031	CHF	600'000	400'000	200'000	180'800.00	0.01	
0.245	SWISSCOM AG 0.245%/20-20.11.2034	CHF	300'000		300'000	262'650.00	0.02	
0.375	SWISSCOM AG 0.375%/16-31.03.2028	CHF	400'000	300'000	700'000	671'650.00	0.05	
0.500	SWISSCOM AG 0.5%/19-15.03.2029	CHF	700'000		700'000	670'250.00	0.05	
1.875	SWISSCOM AG 1.875%/23-23.08.2030	CHF		700'000	700'000	719'950.00	0.05	
0.125	SWISSCOM LTD 0.125%/16-15.09.2032	CHF	880'000		880'000	784'960.00	0.06	
0.250	SWISSCOM LTD 0.25%/21-18.05.2033	CHF	550'000		550'000	490'050.00	0.04	
0.375	SWISSCOM LTD 0.375%/16-15.12.2027	CHF	600'000		600'000	578'100.00	0.04	
0.375	SWISSCOM LTD 0.375%/17-31.05.2027	CHF	1'200'000		1'200'000	1'163'400.00	0.09	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.750 SWISSCOM LTD 0.75%/17-24.11.2033	CHF	1'110'000		700'000	410'000	380'890.00	0.03
1.500 SWISSCOM LTD 1.5%/14-14.07.2026	CHF	830'000			830'000	831'660.00	0.06
1.750 SWISSCOM LTD 1.75%/12-10.07.2024	CHF	2'120'000		2'120'000			
1.000 SWISSCOM T -2- 1%/15-17.04.2035	CHF	1'090'000			1'090'000	1'027'325.00	0.08
0.625 SWISSGRID 0.625%/15-25.02.2030	CHF	385'000			385'000	366'135.00	0.03
1.625 SWISSGRID 1.625%/13-30.01.2025	CHF	860'000			860'000	859'570.00	0.06
- SWISSGRID AG 0%/20-30.06.2028	CHF	200'000			200'000	188'000.00	0.01
- SWISSGRID AG 0%/21-30.06.2026	CHF	570'000			570'000	550'905.00	0.04
0.200 SWISSGRID AG 0.2%/20-30.06.2032	CHF	500'000			500'000	446'500.00	0.03
0.050 SWISSGRID LTD 0.05%/19-30.06.2050	CHF	960'000		400'000	560'000	353'640.00	0.03
0.050 SWISSGRID LTD 0.05%/21-30.06.2033	CHF	400'000			400'000	344'800.00	0.03
0.125 SWISSGRID LTD 0.125%/20-30.06.2036	CHF	500'000			500'000	424'250.00	0.03
0.150 SWISSGRID LTD 0.15%/20-30.06.2034	CHF	240'000			240'000	204'960.00	0.02
0.200 SWISSGRID LTD 0.2%/21-29.06.2040	CHF	400'000			400'000	309'600.00	0.02
1.100 SWISSGRID LTD 1.1%/22-30.06.2027	CHF	800'000			800'000	790'400.00	0.06
1.900 SWISSGRID LTD 1.9%/23-30.06.2026	CHF		500'000		500'000	504'250.00	0.04
- SWITZERLAND 0%/19-24.07.2039	CHF	10'175'000	700'000	1'714'000	9'161'000	8'061'680.00	0.60
- SWITZERLAND 0%/23-22.06.2029	CHF		600'000	600'000			
- SWITZERLAND 0%/23-24.07.2039	CHF		700'000	700'000			
- SWITZERLAND 0%/23-26.06.2034	CHF		1'000'000	1'000'000			
- SWITZERLAND 0%/23-26.06.2034	CHF		600'000	600'000			
- SWITZERLAND 0%/23-26.06.2034	CHF		700'000	700'000			
0.250 SWITZERLAND 0.25%/21-23.06.2035	CHF	7'250'000	1'280'000	1'270'000	7'260'000	6'837'468.00	0.51
0.250 SWITZERLAND 0.25%/23-23.06.2035	CHF		550'000	550'000			
0.500 SWITZERLAND 0.5%/17-28.06.2045	CHF	13'520'000	2'150'000	2'770'000	12'900'000	12'084'720.00	0.90
0.500 SWITZERLAND 0.5%/23-24.05.2055	CHF		1'700'000	1'700'000			
0.500 SWITZERLAND 0.5%/23-30.05.2058	CHF		750'000	750'000			
0.500 SWITZERLAND 0.5%/24-24.05.2055	CHF		800'000	800'000			
0.500 SWITZERLAND 0.5%/24-27.06.2032	CHF		650'000	650'000			
0.500 SWITZERLAND 0.5%/24-28.06.2045	CHF		650'000	650'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		700'000	700'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		750'000	750'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		5'050'000	550'000	4'500'000	4'861'800.00	0.36
1.500 SWITZERLAND 1.5%/22-26.10.2038	CHF	4'600'000	3'100'000	1'270'000	6'430'000	7'034'420.00	0.52
1.500 SWITZERLAND 1.5%/23-24.07.2025	CHF		1'000'000	1'000'000			
1.500 SWITZERLAND 1.5%/23-26.10.2038	CHF		1'000'000	1'000'000			
1.500 SWITZERLAND 1.5%/23-26.10.2038	CHF		750'000	750'000			
1.500 SWITZERLAND 1.5%/24-26.10.2038	CHF		800'000	800'000			
2.500 SWITZERLAND 2.5%/23-08.03.2036	CHF		750'000	750'000			
3.250 SWITZERLAND 3.25%/23-27.06.2027	CHF		550'000	550'000			
3.500 SWITZERLAND 3.5%/23-08.04.2033	CHF		1'700'000	1'700'000			
1.625 SYNGENTA FINANCE 1.625%/14-01.11.2024	CHF	900'000			900'000		
2.125 SYNGENTA FINANCE 2.125%/14-01.11.2029	CHF	550'000			550'000	551'375.00	0.04
0.625 SYNGENTA FINANCE AG 0.625%/21-30.08.2024	CHF	900'000		900'000			
0.700 SYNGENTA FINANCE AG 0.7%/20-09.12.2026	CHF	530'000			530'000	514'365.00	0.04
0.050 TECAN GROUP LTD 0.05%/21-06.10.2025	CHF	1'140'000			1'140'000	1'113'210.00	0.08
2.850 TEMENOS LTD 2.85%/23-11.10.2028	CHF		655'000		655'000	584'260.00	0.04
0.050 TESSINER STAATSBANK 0.05%/19-10.07.2029	CHF	150'000			150'000	137'850.00	0.01
0.375 TESSINER STAATSBANK 0.375%/18-08.02.2028	CHF	800'000			800'000	762'400.00	0.06
0.450 TESSINER STAATSBANK 0.45%/19-26.02.2029	CHF	500'000			500'000	473'250.00	0.04
0.500 TESSINER STAATSBANK 0.5%/15-24.06.2024	CHF	100'000		100'000			
2.050 TESSINER STAATSBANK 2.05%/23-24.05.2030	CHF		500'000		500'000	514'750.00	0.04
0.125 THURGAUER KANTONALBANK 0.125%/21-21.05.2032	CHF	1'100'000			1'100'000	979'000.00	0.07
0.375 THURGAUER KANTONALBANK 0.375%/15-12.06.2025	CHF	310'000			310'000	306'249.00	0.02
0.375 THURGAUER KANTONALBANK 0.375%/15-31.03.2025	CHF	770'000			770'000	760'298.00	0.06
0.375 THURGAUER KANTONALBANK 0.375%/16-20.05.2031	CHF	890'000		220'000	670'000	617'740.00	0.05
0.375 THURGAUER KANTONALBANK 0.375%/17-08.02.2028	CHF	890'000			890'000	854'400.00	0.06
0.500 THURGAUER KANTONALBANK 0.5%/15-16.02.2029	CHF	980'000		500'000	480'000	458'640.00	0.03
0.500 THURGAUER KANTONALBANK 0.5%/18-30.11.2026	CHF	900'000			900'000	877'500.00	0.07
0.700 THURGAUER KANTONALBANK 0.7%/18-22.03.2030	CHF	500'000			500'000	478'000.00	0.04
1.250 THURGAUER KANTONALBANK 1.25%/22-29.08.2029	CHF	700'000			700'000	691'600.00	0.05
1.500 THURGAUER KANTONALBANK 1.5%/13-04.03.2027	CHF	930'000			930'000	932'325.00	0.07
1.750 THURGAUER KANTONALBANK 1.75%/13-30.09.2024	CHF	1'150'000		1'150'000			
- TRANSPORTS PUBLICS GEN 0%/20-24.02.2032	CHF	510'000			510'000	446'505.00	0.03
2.038 TRANSPORTS PUBLICS GENEVOIS (TPG) 2.0375%/22-29.09.2034	CHF	700'000		500'000	200'000	205'900.00	0.02
0.900 TRANSPORTS PUBLICS GENEVOIS 0.9%/15-21.05.2035	CHF	800'000	500'000	590'000	710'000	650'715.00	0.05
0.375 UBS GROUP AG 0.375%/21-24.08.2029	CHF	1'400'000			1'400'000	1'289'400.00	0.10
0.875 UBS GROUP FUNDING SWITZE 0.875%/19-30.01.2025	CHF	2'000'000		2'000'000			
1.250 UBS GROUP FUNDING T 2 1.25%/16-23.02.2026	CHF	800'000			800'000	792'000.00	0.06
0.435 UBS GROUP INC. 0.435%/21-09.11.2028	CHF	2'200'000		200'000	2'000'000	1'878'000.00	0.14
1.715 UBS SWITZERLAND AG 1.715%/24-24.01.2034	CHF		750'000		750'000	751'875.00	0.06

## 548 CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.200 UNITED PRIVATE BANK UBP LTD ZUERICH BRANCH 0.2%/21-15.12.2026	CHF	1'290'000			1'290'000	1'237'755.00	0.09
- VALIANT BANK 0%/19-31.07.2029	CHF	1'760'000			1'760'000	1'604'240.00	0.12
- VALIANT BANK 0%/19-31.10.2025	CHF	1'000'000		350'000	650'000	633'100.00	0.05
0.125 VALIANT BANK 0.125%/18-23.04.2024	CHF	2'100'000		2'100'000			
0.200 VALIANT BANK 0.2%/19-29.01.2027	CHF	1'150'000			1'150'000	1'101'700.00	0.08
0.375 VALIANT BANK 0.375%/17-06.12.2027	CHF	1'580'000		800'000	780'000	744'120.00	0.06
0.100 VALIANT BANK AG 0.1%/21-07.05.2031	CHF	1'500'000		500'000	1'000'000	888'000.00	0.07
0.100 VALIANT BANK AG 0.1%/21-29.11.2030	CHF	1'000'000			1'000'000	895'500.00	0.07
0.125 VALIANT BANK AG 0.125%/19-04.12.2034	CHF	130'000			130'000	110'045.00	0.01
1.850 VALIANT BANK AG 1.85%/23-31.05.2028	CHF		670'000		670'000	674'690.00	0.05
- VALIANT BANK S. -8- 0%/21-20.01.2026	CHF	1'200'000			1'200'000	1'162'200.00	0.09
2.000 VAUDOISE VERSICHERUNGEN HOLDING AG 2%/22-08.12.2027	CHF	700'000			700'000	710'150.00	0.05
1.500 WAADTLÄNDISCHE KANTONALBANK 1.5%/14-28.03.2024	CHF	600'000		600'000			
0.200 WALLISER KANTONALBANK (reg. -S-) 0.2%/16-19.08.2024	CHF	480'000		480'000			
- WALLISER KANTONALBANK 0%/20-14.02.2029	CHF	650'000		335'000	315'000	293'107.50	0.02
0.150 WALLISER KANTONALBANK 0.15%/20-05.10.2032	CHF	1'100'000		500'000	600'000	531'300.00	0.04
0.200 WALLISER KANTONALBANK 0.2%/17-020226 0.2%/17-02.02.2026	CHF	1'030'000			1'030'000	1'004'250.00	0.07
0.300 WALLISER KANTONALBANK 0.3%/22-07.02.2030	CHF	400'000			400'000	371'800.00	0.03
0.350 WALLISER KANTONALBANK 0.35%/18-07.09.2027	CHF	200'000			200'000	192'100.00	0.01
0.400 WALLISER KANTONALBANK 0.4%/15-15.09.2025	CHF	800'000		370'000	430'000	422'475.00	0.03
1.800 WALLISER KANTONALBANK 1.8%/23-29.08.2029	CHF		600'000		600'000	612'000.00	0.05
2.050 WALLISER KANTONALBANK 2.05%/23-24.07.2028	CHF	750'000			750'000	767'625.00	0.06
0.200 WWZ AG 0.2%/21-29.09.2033	CHF	430'000			430'000	375'820.00	0.03
2.750 ZUERCHER KANTONALBANK (subordinated) 2.75%/23-19.04.2028	CHF		1'600'000		1'600'000	1'644'000.00	0.12
- ZUERCHER KANTONALBANK 0%/21-21.01.2033	CHF	1'650'000		310'000	1'340'000	1'169'820.00	0.09
0.200 ZUERCHER KANTONALBANK 0.2%/22-31.03.2025	CHF	1'200'000		200'000	1'000'000	985'500.00	0.07
0.250 ZUERCHER KANTONALBANK 0.25%/18-08.05.2025	CHF	1'400'000			1'400'000	1'379'000.00	0.10
0.300 ZUERCHER KANTONALBANK 0.3%/18-25.01.2028	CHF	1'450'000		400'000	1'050'000	1'005'375.00	0.07
1.400 ZUERCHER KANTONALBANK 1.4%/22-25.07.2029	CHF	760'000			760'000	759'620.00	0.06
1.625 ZUERCHER KANTONALBANK 1.625%/12-12.04.2027	CHF	1'250'000		1'000'000	250'000	251'500.00	0.02
1.850 ZUERCHER KANTONALBANK 1.85%/22-29.11.2027	CHF	1'000'000		400'000	600'000	609'300.00	0.05
2.000 ZUERCHER KANTONALBANK S. 1.14 2%/10-08.09.2025	CHF	1'870'000			1'870'000	1'884'025.00	0.14
2.000 ZUERCHER KANTONALBANK S. 1.15 2%/10-30.11.2034	CHF	1'040'000			1'040'000	1'085'760.00	0.08
2.500 ZUERCHER KANTONALBANK S. -120- 2.5%/11-29.03.2044	CHF	250'000			250'000	283'000.00	0.02
2.500 ZUERCHER KANTONALBANK S. 1.22 2.5%/11-10.06.2031	CHF	200'000			200'000	214'100.00	0.02
0.750 ZUERCHER KANTONALBANK S. -135- 0.75%/15-28.10.2030	CHF	1'350'000			1'350'000	1'286'550.00	0.10
0.125 ZUERCHER KANTONALBANK S. 1.38 0.125%/16-13.05.2026	CHF	1'800'000		500'000	1'300'000	1'262'300.00	0.09
0.020 ZUERCHER KANTONALBANK S. -139- 0.02%/16-16.08.2027	CHF	1'310'000			1'310'000	1'249'740.00	0.09
0.050 ZUERCHER KANTONALBANK S. -140- 0.05%/16-23.11.2026	CHF	1'370'000		400'000	970'000	934'595.00	0.07
0.250 ZUERCHER KANTONALBANK S. -141- 0.25%/17-27.01.2026	CHF	1'570'000			1'160'000	1'133'900.00	0.08
0.150 ZUERCHER KANTONALBANK S. -144- 0.15%/19-25.01.2027	CHF	1'160'000		290'000	870'000	838'680.00	0.06
0.125 ZUERCHER KANTONALBANK S. -145- 0.125%/19-06.06.2029	CHF	760'000			760'000	708'700.00	0.05
0.050 ZUERCHER KANTONALBANK S. -146- 0.05%/20-05.02.2031	CHF	1'600'000		400'000	1'200'000	1'087'200.00	0.08
- ZUERCHER KANTONALBANK S. -147- 0%/20-12.03.2030	CHF	950'000			950'000	870'200.00	0.06
0.050 ZUERCHER KANTONALBANK S. -148- 0.05%/20-04.11.2032	CHF	500'000			500'000	440'000.00	0.03
0.100 ZUERCHER KANTONALBANK S. -150- 0.1%/21-31.03.2031	CHF	1'600'000		495'000	1'105'000	1'002'235.00	0.07
0.150 ZUERCHER KANTONALBANK S. -152- 0.15%/21-21.10.2031	CHF	420'000			420'000	381'360.00	0.03
0.200 ZUERCHER KANTONALBANK S. -153- 0.2%/22-31.07.2030	CHF	1'400'000			1'400'000	1'291'500.00	0.10
0.250 ZUERCHER KANTONALBANK S. -154- 0.25%/22-28.03.2028	CHF	1'100'000		500'000	600'000	572'400.00	0.04
0.100 ZUG ESTATES HOLDING AG 0.1%/19-02.10.2025	CHF	130'000			130'000	126'295.00	0.01
0.750 ZUG ESTATES HOLDING AG 0.75%/22-17.04.2029	CHF	280'000			280'000	264'320.00	0.02
0.050 ZUGER KANTONALBANK 0.05%/21-26.05.2031	CHF	495'000			495'000	446'242.50	0.03
0.100 ZUGER KANTONALBANK 0.1%/20-14.10.2031	CHF	760'000			760'000	683'620.00	0.05
0.125 ZUGER KANTONALBANK 0.125%/19-03.12.2029	CHF	1'100'000		400'000	700'000	648'900.00	0.05
0.125 ZUGER KANTONALBANK 0.125%/19-27.06.2030	CHF	1'000'000		400'000	600'000	551'400.00	0.04
0.300 ZUGER KANTONALBANK 0.3%/22-31.01.2030	CHF	800'000		500'000	300'000	280'350.00	0.02
0.375 ZUGER KANTONALBANK 0.375%/16-15.12.2027	CHF	1'040'000		320'000	720'000	692'640.00	0.05
0.500 ZUGER KANTONALBANK 0.5%/15-03.03.2027	CHF	610'000			610'000	592'920.00	0.04
0.550 ZUGER KANTONALBANK 0.55%/18-08.03.2028	CHF	400'000			400'000	385'800.00	0.03
1.200 ZUGER KANTONALBANK 1.2%/22-02.06.2028	CHF	370'000			370'000	366'485.00	0.03
1.500 ZUGER KANTONALBANK 1.5%/12-05.06.2037	CHF	900'000		615'000	285'000	283'575.00	0.02
1.500 ZUGER KANTONALBANK 1.5%/12-20.11.2037	CHF	970'000			970'000	965'150.00	0.07
1.650 ZUGER KANTONALBANK 1.65%/13-02.04.2038	CHF	670'000			670'000	676'700.00	0.05
1.950 ZUGER KANTONALBANK 1.95%/23-07.07.2032	CHF		440'000		440'000	455'400.00	0.03
- ZURICH INSURANCE CO 0%/21-26.08.2031	CHF	870'000			870'000	771'690.00	0.06
0.100 ZURICH INSURANCE COMPANY LTD 0.1%/20-27.08.2032	CHF	800'000			800'000	706'400.00	0.05
0.500 ZURICH INSURANCE COMPANY LTD 0.5%/18-18.12.2024	CHF	1'100'000		1'100'000			
0.750 ZURICH INSURANCE COMPANY LTD 0.75%/19-22.10.2027	CHF	700'000			700'000	683'550.00	0.05
1.000 ZURICH INSURANCE COMPANY LTD 1%/18-30.10.2028	CHF	600'000			600'000	589'200.00	0.04
1.125 ZURICH INSURANCE COMPANY LTD 1.125%/22-04.07.2029	CHF	1'000'000			1'000'000	978'500.00	0.07

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 ZURICH INSURANCE COMPANY LTD 1.5%/14-22.07.2026	CHF	940'000		400'000	540'000	541'350.00	0.04
<b>Total Bonds</b>						<b>1'319'625'634.10</b>	<b>98.19</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'331'280'869.10</b>	<b>99.06</b>
<b>Total investments</b>						<b>1'331'280'869.10</b>	<b>99.06</b>
Cash at banks						237'880.60	0.02
Time deposit						0.00	0.00
Other assets						12'429'639.93	0.92
<b>Total fund assets</b>						<b>1'343'948'389.63</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						25'342.64	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'343'923'046.99</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

#### Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	1'331'280'869.10	99.06
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

#### Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	13.03.2023	23'120.669	CHF	906.14		x
ZB	24.03.2023	48'939.218	CHF	906.75		x

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	192.31	202.17	217.30
<b>Unit class ZB</b>				
Total net assets in millions	CHF	180.79	184.93	196.86
Asset value per share	CHF	934.65	894.26	945.77
<b>Unit class DB</b>				
Total net assets in millions	CHF	6.08	11.89	13.89
Asset value per share	CHF	935.40	895.47	947.54
<b>Unit class FB</b>				
Total net assets in millions	CHF	5.44	5.36	6.54
Asset value per share	CHF	929.87	890.55	942.71

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class FB
For Accumulation available earnings	CHF	9.556	CHF	8.799	CHF	8.166
Less 35% Swiss withholding tax	CHF	3.345	CHF	3.080	CHF	2.858
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.211</b>	<b>CHF</b>	<b>5.719</b>	<b>CHF</b>	<b>5.308</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class FB
For Accumulation available earnings	CHF	9.556	CHF	8.799	CHF	8.166
Less 35% Swiss withholding tax 1)	CHF	3.345	CHF	3.080	CHF	2.858
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.211</b>	<b>CHF</b>	<b>5.719</b>	<b>CHF</b>	<b>5.308</b>
<b>Coupon no. income</b>		<b>12</b>		<b>12</b>		<b>12</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

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## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	177'914.54	208'570.71
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	191'079'146.50	201'152'868.50
Other assets	1'070'370.73	828'226.05
<b>Total fund assets, less</b>	<b>192'327'431.77</b>	<b>202'189'665.26</b>
Other liabilities	15'824.61	16'069.96
<b>Net assets</b>	<b>192'311'607.16</b>	<b>202'173'595.30</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	202'173'595.30	217'295'642.88
Delivery withholding tax	-547'059.94	-636'976.34
Issue of units	17'466'015.69	20'002'349.29
Redemption of units	-36'203'153.00	-23'099'484.30
Other items from unit transactions	657'979.84	-275'434.73
Total income	8'764'229.27	-11'112'501.50
<b>Net assets at end of reporting period</b>	<b>192'311'607.16</b>	<b>202'173'595.30</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	226'085.148	229'751.297
Number of units issued	19'182.941	21'980.025
Number of units redeemed	-39'485.967	-25'646.174
<b>Number at the end of the reporting period</b>	<b>205'782.122</b>	<b>226'085.148</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
184'928'333.77	196'863'503.55	11'885'178.17	13'892'896.98	5'360'083.04	6'539'242.43
-508'316.33	-588'313.05	-26'276.84	-33'176.22	-12'466.77	-15'487.07
14'966'533.69	16'625'599.80	1'292'579.15	2'656'302.00	1'206'902.85	720'447.49
-27'277'114.40	-17'594'421.50	-7'547'932.95	-3'960'630.20	-1'378'105.65	-1'544'432.60
428'917.57	-230'551.69	202'788.24	-7'614.28	26'274.03	-37'269.16
8'251'017.55	-10'147'483.34	272'527.17	-662'600.11	240'684.55	-302'418.05
<b>180'789'371.85</b>	<b>184'928'333.77</b>	<b>6'078'862.94</b>	<b>11'885'178.17</b>	<b>5'443'372.05</b>	<b>5'360'083.04</b>
206'793.794	208'152.572	13'272.500	14'662.068	6'018.854	6'936.657
16'421.346	18'231.317	1'435.000	2'965.000	1'326.595	783.708
-29'785.579	-19'590.095	-8'208.851	-4'354.568	-1'491.537	-1'701.511
<b>193'429.561</b>	<b>206'793.794</b>	<b>6'498.649</b>	<b>13'272.500</b>	<b>5'853.912</b>	<b>6'018.854</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>934.65</b>	<b>894.26</b>	<b>935.40</b>	<b>895.47</b>	<b>929.87</b>	<b>890.55</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	10'979.40	1'048.31
Negative interest	0.00	-14'137.71
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	2'107'218.47	1'708'752.79
Current income paid in on issued units	88'067.79	62'104.03
<b>Total income</b>	<b>2'206'265.66</b>	<b>1'757'767.42</b>
<b>Expenses</b>		
Interest paid	155.17	0.00
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	17'335.86	19'611.61
Other expenses	5'845.52	5'293.54
Current net income paid out on redeemed units	215'466.20	96'255.21
<b>Total expenses</b>	<b>252'855.75</b>	<b>135'161.36</b>
<b>Net Income</b>	<b>1'953'409.91</b>	<b>1'622'606.06</b>
Realised capital gains and losses	-2'533'679.51	-4'612'632.41
<b>Realized income</b>	<b>-580'269.60</b>	<b>-2'990'026.35</b>
Unrealized capital gain/losses	9'344'498.87	-8'122'475.15
<b>Total income</b>	<b>8'764'229.27</b>	<b>-11'112'501.50</b>
<b>Application of net income</b>		
Net income of financial year	1'953'409.91	1'622'606.06
<b>Net income available for distribution</b>	<b>1'953'409.91</b>	<b>1'622'606.06</b>
Distribution/delivery withholding taxes (35%)	683'693.33	567'912.11
For investment of retained earnings (65%)	1'269'716.58	1'054'693.95

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
10'085.47	949.75	584.37	71.07	309.56	27.49
0.00	-12'825.47	0.00	-932.92	0.00	-379.32
1'937'602.76	1'553'880.82	109'839.75	108'447.91	59'775.96	46'424.06
78'709.03	51'832.81	3'085.83	9'116.35	6'272.93	1'154.87
<b>2'026'397.26</b>	<b>1'593'837.91</b>	<b>113'509.95</b>	<b>116'702.41</b>	<b>66'358.45</b>	<b>47'227.10</b>
145.81	0.00	4.97	0.00	4.39	0.00
12'922.35	12'734.68	732.97	885.16	397.68	381.16
0.00	0.00	8'817.56	11'075.55	8'518.30	8'536.06
5'477.98	4'909.49	304.71	344.74	62.83	39.31
159'425.48	75'484.11	46'469.80	18'001.45	9'570.92	2'769.65
<b>177'971.62</b>	<b>93'128.28</b>	<b>56'330.01</b>	<b>30'306.90</b>	<b>18'554.12</b>	<b>11'726.18</b>
<b>1'848'425.64</b>	<b>1'500'709.63</b>	<b>57'179.94</b>	<b>86'395.51</b>	<b>47'804.33</b>	<b>35'500.92</b>
-2'381'815.92	-4'218'990.58	-80'110.71	-271'264.94	-71'752.88	-122'376.89
<b>-533'390.28</b>	<b>-2'718'280.95</b>	<b>-22'930.77</b>	<b>-184'869.43</b>	<b>-23'948.55</b>	<b>-86'875.97</b>
8'784'407.83	-7'429'202.39	295'457.94	-477'730.68	264'633.10	-215'542.08
<b>8'251'017.55</b>	<b>-10'147'483.34</b>	<b>272'527.17</b>	<b>-662'600.11</b>	<b>240'684.55</b>	<b>-302'418.05</b>
1'848'425.64	1'500'709.63	57'179.94	86'395.51	47'804.33	35'500.92
<b>1'848'425.64</b>	<b>1'500'709.63</b>	<b>57'179.94</b>	<b>86'395.51</b>	<b>47'804.33</b>	<b>35'500.92</b>
646'948.84	525'248.36	20'012.98	30'238.43	16'731.51	12'425.32
1'201'476.80	975'461.27	37'166.96	56'157.08	31'072.82	23'075.60

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>								
<b>Bonds</b>								
<b>Aeronautic and astronautic industry</b>								
0.450	HEATHROW FUNDING LIMITED 0.45%/19-15.10.2026	CHF	300'000		300'000	290'100.00	0.15	
0.500	HEATHROW FUNDING LIMITED 0.5%/16-17.05.2026	CHF	1'075'000	1'075'000				
1.800	HEATHROW FUNDING LIMITED 1.8%/22-27.05.2029	CHF	250'000		250'000	250'250.00	0.13	
						<b>540'350.00</b>	<b>0.28</b>	
<b>Banks and other credit institutions</b>								
0.300	ABN AMRO BANK 0.3%/16-18.12.2024	CHF	295'000	295'000				
3.375	ABN AMRO BANK 3.375%/06-15.08.2031	CHF	797'000		797'000	896'625.00	0.47	
2.300	ABN AMRO BANK NV 2.3%/23-26.06.2025	CHF		400'000	400'000	403'440.00	0.21	
2.505	ABN AMRO BANK NV 2.505%/23-26.06.2028	CHF		200'000	200'000	205'300.00	0.11	
2.625	ABN AMRO BANK NV 2.625%/23-02.03.2028	CHF	800'000		800'000	815'200.00	0.42	
2.013	ABU DHABI COMMERCIAL BANK 2.0125%/24-22.02.2030	CHF		200'000	200'000	200'300.00	0.10	
2.470	ACHMEA BANK N.V. 2.47%/23-16.10.2026	CHF		200'000	200'000	203'200.00	0.11	
2.748	ACHMEA BANK N.V. 2.7475%/23-16.10.2030	CHF		200'000	200'000	205'700.00	0.11	
1.875	AGENCE FRANCAISE DE DEVELOPPEMENT 1.875%/10-12.11.2029	CHF	300'000		300'000	305'400.00	0.16	
2.625	AGENCE FRANCAISE DE DEVELOPPEMENT 2.625%/10-18.02.2025	CHF	300'000	300'000				
0.250	ANZ NEW ZEALAND (INTL) LIMITED 0.25%/17-22.09.2025	CHF	500'000		500'000	490'250.00	0.25	
0.350	ANZ NEW ZEALAND (INTL) LIMITED 0.35%/18-22.10.2024	CHF	100'000	100'000				
2.503	ASB BANK LTD 2.5025%/23-20.12.2028	CHF	450'000		450'000	464'850.00	0.24	
0.750	BANCO BICE 0.75%/21-29.10.2026	CHF	300'000		300'000	284'400.00	0.15	
0.125	BANCO BILBAO VIZCAYA ARGENTARIA 0.125%/20-27.08.2026	CHF	400'000		400'000	383'600.00	0.20	
2.408	BANCO BILBAO VIZCAYA ARGENTARIA SA 2.4075%/22-28.11.2025	CHF	600'000	200'000	400'000	405'000.00	0.21	
2.770	BANCO BILBAO VIZCAYA ARGENTARIA SA 2.77%/22-28.11.2028	CHF	400'000		400'000	417'800.00	0.22	
0.315	BANCO DE CHILE 0.3154%/21-04.01.2027	CHF	200'000		200'000	189'500.00	0.10	
0.100	BANCO DE CREDITO E INVERSIONES 0.1%/20-18.09.2026	CHF	350'000		350'000	331'450.00	0.17	
0.250	BANCO DE CREDITO E INVERSIONES 0.25%/19-24.09.2029	CHF	200'000		200'000	178'000.00	0.09	
0.250	BANCO DE CREDITO E INVERSIONES 0.25%/19-29.10.2025	CHF	250'000		250'000	242'875.00	0.13	
0.385	BANCO DE CREDITO E INVERSIONES 0.385%/21-15.12.2026	CHF	100'000		100'000	94'850.00	0.05	
0.400	BANCO DE CREDITO E INVERSIONES 0.4%/19-22.11.2024	CHF	260'000	260'000				
0.599	BANCO DE CREDITO E INVERSIONES 0.5994%/22-26.04.2027	CHF	400'000		400'000	383'200.00	0.20	
0.693	BANCO DEL ESTADO -CHILE 0.6925%/18-04.12.2024	CHF	200'000	200'000				
0.010	BANCO DEL ESTADO DE CHILE 0.01%/19-04.10.2027	CHF	130'000		130'000	119'925.00	0.06	
0.240	BANCO DEL ESTADO DE CHILE 0.24%/19-06.06.2025	CHF	300'000		300'000	293'700.00	0.15	
0.575	BANCO DEL ESTADO DE CHILE 0.575%/17-07.04.2027	CHF	300'000		300'000	285'000.00	0.15	
0.500	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH 0.5%/20-06.12.2024	CHF	570'000	570'000				
0.135	BANCO SANTANDER CHILE 0.135%/19-29.08.2029	CHF	195'000		195'000	173'550.00	0.09	
0.298	BANCO SANTANDER CHILE 0.2975%/21-22.10.2026	CHF	400'000	100'000	300'000	285'750.00	0.15	
0.330	BANCO SANTANDER CHILE 0.33%/21-22.06.2027	CHF	300'000		300'000	282'300.00	0.15	
0.350	BANCO SANTANDER CHILE 0.35%/16-30.05.2025	CHF	300'000		300'000	294'000.00	0.15	
0.384	BANCO SANTANDER CHILE 0.384%/19-27.09.2024	CHF	300'000	300'000				
2.445	BANCO SANTANDER CHILE 2.445%/24-25.01.2027	CHF		200'000	200'000	201'100.00	0.10	
0.200	BANCO SANTANDER SA 0.2%/19-19.11.2027	CHF	450'000		450'000	424'800.00	0.22	
0.310	BANCO SANTANDER SA 0.31%/21-09.06.2028	CHF	950'000		950'000	895'375.00	0.47	
1.000	BANCO SANTANDER SA 1%/18-10.12.2024	CHF	395'000	395'000				
1.125	BANCO SANTANDER SA 1.125%/17-20.07.2027	CHF	300'000		300'000	295'200.00	0.15	
1.328	BANCO SANTANDER SA 1.3275%/22-10.06.2025	CHF	490'000		490'000	488'138.00	0.25	
2.240	BANCO SANTANDER SA 2.24%/24-16.02.2032	CHF		600'000	600'000	609'600.00	0.32	
2.395	BANCO SANTANDER SA 2.395%/24-16.02.2029	CHF		600'000	600'000	607'200.00	0.32	
0.253	BANK OF AMERICA CORP 0.2525%/19-12.06.2026	CHF	800'000		100'000	700'000	679'350.00	0.35
0.423	BANK OF AMERICA CORP 0.4225%/21-23.11.2029	CHF	740'000		740'000	687'830.00	0.36	
0.035	BANK OF MONTREAL 0.035%/20-07.04.2026	CHF	400'000		400'000	387'800.00	0.20	
2.038	BANK OF MONTREAL 2.0375%/23-27.04.2028	CHF		400'000	400'000	408'600.00	0.21	
2.260	BANK OF MONTREAL 2.26%/23-01.02.2029	CHF	300'000		300'000	307'350.00	0.16	
0.363	BANK OF NEW ZEALAND 0.3625%/21-14.12.2029	CHF	450'000		450'000	414'675.00	0.22	
0.143	BANK OF NOVA SCOTIA 0.1425%/21-25.10.2028	CHF	400'000		400'000	371'000.00	0.19	
0.200	BANK OF NOVA SCOTIA 0.2%/18-19.11.2025	CHF	1'690'000	200'000	1'490'000	1'455'730.00	0.76	
0.278	BANK OF NOVA SCOTIA 0.278%/22-01.04.2027	CHF	500'000		500'000	482'500.00	0.25	
0.295	BANK OF NOVA SCOTIA 0.295%/22-25.04.2025	CHF	400'000	170'000	230'000	226'481.00	0.12	
0.303	BANK OF NOVA SCOTIA 0.3025%/21-30.07.2031	CHF	550'000	100'000	450'000	401'175.00	0.21	
0.385	BANK OF NOVA SCOTIA 0.385%/22-01.02.2029	CHF	400'000		400'000	375'200.00	0.20	
0.733	BANK OF NOVA SCOTIA 0.7325%/22-25.04.2029	CHF	300'000		300'000	288'000.00	0.15	
2.043	BANK OF NOVA SCOTIA 2.0425%/23-04.05.2026	CHF		660'000	660'000	667'260.00	0.35	
2.143	BANK OF NOVA SCOTIA 2.1425%/23-03.05.2030	CHF		410'000	410'000	424'145.00	0.22	
2.383	BANK OF NOVA SCOTIA 2.3825%/23-22.09.2027	CHF		370'000	370'000	378'325.00	0.20	
1.000	BANQUE FED CRED MUTUEL 1%/18-13.11.2026	CHF	250'000		250'000	245'125.00	0.13	
2.223	BANQUE FED CRED MUTUEL 2.2225%/24-30.01.2032	CHF		500'000	500'000	511'250.00	0.27	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.300	BANQUE FED CRED MUTUEL S. -546- 2.3%/23-30.01.2027	CHF	600'000		420'000	426'720.00	0.22	
0.200	BANQUE FEDERALE CREDIT MUTUEL 0.2%/19-12.06.2026	CHF	300'000		300'000	289'950.00	0.15	
0.320	BANQUE FEDERALE CREDIT MUTUEL 0.32%/17-10.02.2025	CHF	400'000		400'000			
0.600	BANQUE FEDERALE CREDIT MUTUEL 0.6%/17-05.04.2027	CHF	545'000		200'000	345'000	333'442.50	0.17
0.150	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.15%/21-06.03.2028	CHF	200'000		200'000	187'700.00	0.10	
0.200	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.2%/20-03.11.2028	CHF	450'000		150'000	300'000	278'700.00	0.14
0.250	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-10.07.2025	CHF	450'000		450'000	441'630.00	0.23	
0.250	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-24.10.2029	CHF	170'000		170'000	155'550.00	0.08	
0.250	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/21-21.06.2029	CHF	400'000		110'000	290'000	266'800.00	0.14
0.400	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.4%/17-19.12.2025	CHF	670'000		210'000	460'000	449'880.00	0.23
2.730	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.73%/23-11.07.2030	CHF		400'000	400'000	420'600.00	0.22	
1.500	BANQUE FEDERATIVE DU CREDIT MUTUEL S. -525- 1.5%/22-01.06.2027	CHF	200'000		200'000	198'600.00	0.10	
1.000	BANQUE INTERNATIONALE LUX 1%/19-10.07.2025	CHF	250'000		250'000	245'575.00	0.13	
0.315	BARCLAYS PLC 0.315%/21-04.06.2027	CHF	600'000		400'000	381'400.00	0.20	
2.955	BAWAG P.S.K. 2.955%/22-29.11.2027	CHF	350'000		350'000	356'475.00	0.19	
0.250	BERLIN HYP AG 0.25%/20-11.09.2028	CHF	300'000		300'000	278'850.00	0.14	
0.250	BERLIN HYP AG 0.25%/21-04.10.2029	CHF	400'000		400'000	365'400.00	0.19	
0.250	BERLIN HYP AG 0.25%/21-10.03.2031	CHF	300'000		100'000	200'000	177'800.00	0.09
0.375	BERLIN HYP AG 0.375%/22-21.02.2025	CHF	300'000		300'000			
0.968	BERLIN HYP AG 0.9675%/22-04.08.2026	CHF	400'000		400'000	395'000.00	0.21	
2.000	BFCM 2%/14-22.05.2024	CHF	100'000		100'000			
2.500	BNG 2.5%/05-21.07.2025	CHF	1'340'000		1'340'000	1'360'234.00	0.71	
3.250	BNG BANK 3.25%/07-29.06.2037	CHF	280'000		100'000	180'000	221'490.00	0.12
1.250	BNG BANK N.V. 1.25%/14-30.04.2024	CHF	790'000		790'000			
1.688	BNG BANK N.V. 1.6875%/23-19.05.2030	CHF		360'000	360'000	369'180.00	0.19	
1.793	BNG BANK NV 1.7925%/23-24.04.2028	CHF		400'000	400'000	408'200.00	0.21	
0.150	BNP PARIBAS 0.15%/20-10.03.2028	CHF	400'000		400'000	372'800.00	0.19	
2.123	BNP PARIBAS 2.1225%/24-12.01.2032	CHF		200'000	200'000	203'500.00	0.11	
2.413	BNP PARIBAS 2.4125%/23-13.01.2028	CHF	600'000		600'000	615'300.00	0.32	
0.500	BNP PARIBAS S. -19447- 0.5%/21-16.03.2029	CHF	400'000		400'000	369'000.00	0.19	
0.300	BNP PARIBAS SA 0.3%/19-15.10.2027	CHF	200'000		200'000	189'600.00	0.10	
0.528	BNP PARIBAS SA 0.5275%/22-20.01.2028	CHF	400'000		400'000	378'200.00	0.20	
1.000	BNP PARIBAS SA 1%/18-06.06.2025	CHF	250'000		250'000	247'400.00	0.13	
2.893	BNP PARIBAS SA 2.8925%/22-27.09.2029	CHF	400'000		400'000	415'400.00	0.22	
0.148	BNP PARIBAS SA S. -19447- 0.1475%/21-13.07.2027	CHF	600'000		600'000	567'000.00	0.29	
2.383	BPCE SA 2.3825%/23-12.06.2026	CHF		450'000	450'000	457'425.00	0.24	
2.655	BPCE SA 2.655%/23-12.06.2030	CHF		400'000	400'000	416'400.00	0.22	
1.750	CAISSE DE REFINANCEMENT DE L'HABITAT 1.75%/13-26.06.2025	CHF	395'000		395'000	395'474.00	0.21	
-	CAISSE DES DEPOTS ET CON 0%/20-16.06.2026	CHF	400'000		200'000	200'000	193'800.00	0.10
-	CAISSE DES DEPOTS ET CON 0%/21-26.06.2028	CHF	400'000		200'000	200'000	188'600.00	0.10
0.250	CAISSE DES DEPOTS ET CON 0.25%/18-30.05.2025	CHF	200'000		200'000	197'000.00	0.10	
0.300	CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	CHF	600'000		600'000	578'100.00	0.30	
1.750	CAISSE DES DEPOTS ET CONSIGNATIONS 1.75%/22-28.11.2029	CHF	200'000		200'000	204'300.00	0.11	
0.477	CAIXABANK S.A. 0.477%/21-01.07.2027	CHF	400'000		400'000	381'400.00	0.20	
0.100	CANADIAN IMPERIAL BANK 0.1%/18-30.04.2025	CHF	530'000		100'000	430'000	422'346.00	0.22
0.600	CANADIAN IMPERIAL BANK 0.6%/19-30.01.2025	CHF	300'000		300'000			
0.050	CANADIAN IMPERIAL BANK OF COMMERCE 0.05%/19-15.10.2026	CHF	695'000		695'000	666'852.50	0.35	
0.125	CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	CHF	655'000		655'000	638'297.50	0.33	
0.180	CANADIAN IMPERIAL BANK OF COMMERCE 0.18%/21-20.04.2029	CHF	550'000		100'000	450'000	415'125.00	0.22
0.283	CANADIAN IMPERIAL BANK OF COMMERCE 0.2825%/22-03.02.2027	CHF	700'000		100'000	600'000	575'400.00	0.30
0.968	CANADIAN IMPERIAL BANK OF COMMERCE 0.9675%/22-26.04.2029	CHF	500'000		150'000	350'000	340'375.00	0.18
1.713	CANADIAN IMPERIAL BANK OF COMMERCE 1.7125%/22-13.07.2027	CHF	425'000		425'000	427'762.50	0.22	
1.910	CANADIAN IMPERIAL BANK OF COMMERCE 1.91%/23-14.07.2028	CHF		550'000	550'000	558'800.00	0.29	
2.500	CFF 2.5%/06-24.02.2031	CHF	850'000		200'000	650'000	691'600.00	0.36
1.350	CIE FINANCEMENT FONCIER 1.35%/24-24.01.2031	CHF		300'000	300'000	297'450.00	0.15	
1.838	CIE FINANCEMENT FONCIER 1.8375%/23-18.07.2030	CHF		350'000	350'000	356'650.00	0.19	
0.500	CITIGROUP INC 0.5%/17-22.11.2024	CHF	550'000		550'000			
0.500	CITIGROUP INC 0.5%/19-01.11.2028	CHF	785'000		200'000	585'000	553'410.00	0.29
0.750	CITIGROUP INC 0.75%/19-02.04.2026	CHF	600'000		600'000	588'900.00	0.31	
0.250	CITIGROUP INC S. -C- 0.25%/21-30.08.2029	CHF	600'000		600'000	551'100.00	0.29	
1.100	COMMERZBANK AG 1.1%/18-11.07.2025	CHF	135'000		135'000	133'258.50	0.07	
3.375	COMMERZBANK AG 3.375%/22-29.09.2026	CHF	300'000		300'000	308'700.00	0.16	
3.800	COMMERZBANK AG 3.8%/23-03.05.2028	CHF		200'000	200'000	208'500.00	0.11	
0.158	COMMONWEALTH BANK AUST 0.1575%/21-08.12.2031	CHF	370'000		370'000	330'965.00	0.17	
0.188	COMMONWEALTH BANK AUST 0.1875%/21-08.12.2028	CHF	570'000		145'000	425'000	398'437.50	0.21
0.113	COMMONWEALTH BANK OF AUSTRALIA 0.113%/19-10.12.2029	CHF	500'000		150'000	350'000	321'475.00	0.17
0.400	COMMONWEALTH BANK OF AUSTRALIA 0.4%/17-25.09.2026	CHF	950'000		160'000	790'000	767'880.00	0.40
0.875	COMMONWEALTH BANK OF AUSTRALIA 0.875%/22-02.09.2025	CHF	520'000		520'000	515'320.00	0.27	
1.240	COMMONWEALTH BANK OF AUSTRALIA 1.24%/22-02.09.2029	CHF	480'000		480'000	474'000.00	0.25	
1.940	COMMONWEALTH BANK OF AUSTRALIA 1.94%/23-26.06.2030	CHF		550'000	550'000	565'125.00	0.29	

## 558 CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.890 COMPAGNIE DE FINANCEMENT FONCIER 0.89%/22-27.04.2029	CHF	500'000			500'000	484'750.00	0.25
1.500 COMPAGNIE DE FINANCEMENT FONCIER 1.5%/14-19.02.2024	CHF	400'000		400'000			
0.250 COOPERATIEVE RABOBANK UA 0.25%/19-25.11.2027	CHF	400'000			400'000	378'200.00	0.20
2.488 COOPERATIEVE RABOBANK UA 2.4875%/23-25.01.2029	CHF	200'000			200'000	204'200.00	0.11
3.125 COOPERATIEVE RABOBANK UA 3.125%/06-15.09.2026	CHF	1'015'000			1'015'000	1'053'570.00	0.55
0.128 CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS 0.1275%/20-27.07.2028	CHF	350'000			350'000	326'550.00	0.17
0.500 CREDIT AGRICOLE HOME LOA 0.5%/18-03.10.2028	CHF	285'000			285'000	273'172.50	0.14
0.100 CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	CHF	400'000			400'000	389'800.00	0.20
0.250 CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	CHF	400'000			400'000	388'800.00	0.20
0.500 CREDIT AGRICOLE HOME LOAN 0.5%/15-16.03.2027	CHF	275'000			275'000	267'575.00	0.14
1.125 CREDIT AGRICOLE HOME LOAN 1.125%/14-05.06.2024	CHF	400'000		400'000			
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/17-27.07.2027	CHF	400'000			400'000	384'600.00	0.20
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/18-08.12.2025	CHF	460'000			460'000	450'110.00	0.23
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/19-24.10.2029	CHF	200'000			200'000	186'100.00	0.10
0.450 CREDIT AGRICOLE HOME LOAN SFH 0.45%/19-24.01.2029	CHF	350'000			350'000	333'725.00	0.17
1.825 CREDIT AGRICOLE HOME LOAN SFH 1.825%/23-26.05.2028	CHF		400'000		400'000	406'600.00	0.21
0.550 CREDIT AGRICOLE LONDON 0.55%/16-14.12.2026	CHF	220'000			220'000	213'730.00	0.11
1.000 CREDIT AGRICOLE LONDON 1%/19-07.11.2025	CHF	200'000			200'000	197'200.00	0.10
0.300 CREDIT AGRICOLE S.A. LONDON BRANCH 0.3%/17-18.04.2024	CHF	350'000		350'000			
0.500 CREDIT AGRICOLE S.A. LONDON BRANCH 0.5%/20-01.10.2026	CHF	400'000			400'000	386'800.00	0.20
1.000 CREDIT AGRICOLE S.A. LONDON BRANCH 1%/15-27.01.2025	CHF	250'000		250'000			
2.125 CREDIT AGRICOLE S.A. LONDON BRANCH 2.125%/14-30.10.2024	CHF	200'000		200'000			
0.164 CREDIT AGRICOLE SA 0.1637%/21-28.04.2028	CHF	300'000			300'000	281'250.00	0.15
0.213 CREDIT AGRICOLE SA 0.2125%/21-21.06.2029	CHF	400'000			400'000	368'000.00	0.19
0.250 CREDIT AGRICOLE SA 0.25%/19-10.10.2029	CHF	460'000		100'000	360'000	331'200.00	0.17
0.250 CREDIT AGRICOLE SA 0.25%/21-10.03.2031	CHF	250'000			250'000	225'875.00	0.12
0.410 CREDIT AGRICOLE SA 0.41%/22-18.01.2030	CHF	400'000			400'000	368'200.00	0.19
1.460 CREDIT AGRICOLE SA 1.4604%/22-01.07.2027	CHF	300'000			300'000	297'150.00	0.15
1.843 CREDIT AGRICOLE SA 1.8425%/24-17.01.2030	CHF		300'000		300'000	300'750.00	0.16
2.050 CREDIT AGRICOLE SA 2.05%/24-07.03.2034	CHF		250'000		250'000	251'885.00	0.13
2.190 CREDIT AGRICOLE SA 2.19%/22-07.12.2027	CHF	200'000			200'000	203'000.00	0.11
2.508 CREDIT AGRICOLE SA 2.5075%/23-27.04.2027	CHF		550'000		550'000	563'750.00	0.29
3.043 CREDIT AGRICOLE SA 3.0425%/22-29.09.2027	CHF	200'000			200'000	207'600.00	0.11
0.550 CREDIT SUISSE AG LONDON 0.55%/16-15.04.2024	CHF	300'000		300'000			
3.125 CREDIT SUISSE GUERNSEY BRANCH 3.125%/10-12.11.2030	CHF	330'000			330'000	354'255.00	0.18
2.375 CRH 2.375%/12-05.03.2024	CHF	560'000		560'000			
1.865 DANSKE BANK A/S 1.865%/23-04.10.2030	CHF		200'000		200'000	204'900.00	0.11
1.515 DBS BANK LTD 1.515%/22-12.12.2025	CHF	500'000			500'000	499'250.00	0.26
0.315 DEUTSCHE BANK AG 0.315%/21-14.09.2027	CHF	600'000			600'000	566'700.00	0.29
0.800 DEUTSCHE BANK AG 0.8%/20-07.02.2025	CHF	200'000	200'000	200'000	200'000	198'100.00	0.10
2.245 DEUTSCHE BANK AG 2.245%/24-25.01.2030	CHF		200'000		200'000	202'500.00	0.11
1.960 DEUTSCHE BANK AG FRANKFURT AM MAIN ZURICH BRANCH 1.96%/23-10.12.2026	CHF		200'000		200'000	202'200.00	0.11
2.108 DEUTSCHE BANK AG FRANKFURT AM MAIN ZURICH BRANCH 2.1075%/23-10.12.2029	CHF		300'000		300'000	309'300.00	0.16
0.050 DNB BANK ASA 0.05%/19-13.03.2024	CHF	300'000		300'000			
1.168 DNB BANK ASA 1.1675%/22-03.06.2027	CHF	400'000			400'000	393'600.00	0.20
2.685 DNB BANK ASA 2.685%/23-15.06.2028	CHF		400'000		400'000	406'000.00	0.21
3.845 DZ BANK AG (subordinated) 3.845%/22-17.08.2032	CHF	400'000			400'000	410'800.00	0.21
2.625 DZ BANK AG 2.625%/23-27.08.2029	CHF		200'000		200'000	204'200.00	0.11
2.833 DZ BANK AG 2.8325%/23-16.05.2029	CHF		200'000		200'000	206'100.00	0.11
2.203 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 2.2025%/23-18.09.2028	CHF		200'000		200'000	202'900.00	0.11
0.250 ERSTE GROUP BANK AG 0.25%/21-02.10.2028	CHF	400'000			400'000	367'600.00	0.19
0.170 EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	CHF	500'000			500'000	490'350.00	0.25
0.068 FIRST ABU DHABI BANK P.J.S.C.	CHF	450'000			450'000	425'475.00	0.22
0.148 FIRST ABU DHABI BANK P.J.S.C. 0.1475%/21-17.11.2026	CHF	500'000		150'000	350'000	335'825.00	0.17
0.401 FIRST ABU DHABI BANK P.J.S.C. 0.401%/19-02.10.2024	CHF	400'000		400'000			
1.063 FIRST ABU DHABI BANK P.J.S.C. 1.0625%/22-14.04.2026	CHF	500'000		200'000	300'000	295'200.00	0.15
0.070 FIRST ABU DHABI BANK P.J.S.C. 0.07%/19-18.10.2027	CHF	250'000			250'000	234'500.00	0.12
0.205 FIRST ABU DHABI BANK P.J.S.C. 0.205%/19-04.12.2025	CHF	300'000			300'000	291'300.00	0.15
0.400 GOLDMAN SACHS GROUP INC 0.4%/21-11.05.2028	CHF	750'000			750'000	708'000.00	0.37
0.500 GOLDMAN SACHS GROUP INC 0.5%/17-04.12.2024	CHF	800'000		800'000			
1.000 GOLDMAN SACHS GROUP INC 1%/18-24.11.2025	CHF	800'000		200'000	600'000	595'200.00	0.31
0.320 HSBC HOLDINGS PLC 0.32%/21-03.11.2027	CHF	600'000			600'000	570'000.00	0.30
0.813 HSBC HOLDINGS PLC 0.8125%/21-03.11.2031	CHF	600'000			600'000	539'400.00	0.28
1.805 HSBC HOLDINGS PLC 1.805%/22-01.06.2026	CHF	400'000			400'000	398'200.00	0.21
0.100 HYPO NOE LB NOE WIEN AG 0.1%/19-27.11.2024	CHF	250'000		250'000			
2.375 HYPO NOE LB NOE WIEN AG 2.375%/24-26.01.2029	CHF		150'000		150'000	151'725.00	0.08
1.625 HYPO VORARLBERG BANK AG (subordinated) 1.625%/19-29.11.2029	CHF	100'000			100'000	90'950.00	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125 HYPO VORARLBERG BANK AG 0.125%/19-03.09.2029	CHF	620'000		100'000	520'000	464'620.00	0.24
0.125 HYPO VORARLBERG BANK AG 0.125%/20-27.03.2030	CHF	310'000			310'000	273'420.00	0.14
0.125 HYPO VORARLBERG BANK AG 0.125%/21-23.08.2028	CHF	500'000			500'000	456'750.00	0.24
0.250 HYPO VORARLBERG BANK AG 0.25%/18-12.11.2025	CHF	200'000			200'000	195'400.00	0.10
0.450 HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	CHF	200'000		200'000			
0.500 HYPO VORARLBERG BANK AG 0.5%/22-07.04.2027	CHF	300'000			300'000	290'400.00	0.15
1.875 HYPO VORARLBERG BANK AG 1.875%/23-13.09.2030	CHF		200'000		200'000	203'900.00	0.11
2.125 HYPO VORARLBERG BANK AG 2.125%/24-23.07.2027	CHF		200'000		200'000	200'400.00	0.10
2.375 HYPO VORARLBERG BANK AG 2.375%/23-04.05.2026	CHF	200'000			200'000	202'100.00	0.11
0.022 INDUSTRIAL BANK OF KOREA 0.0219%/19-16.07.2025	CHF	510'000			510'000	498'015.00	0.26
3.250 INSTITUTO DE CREDITO OFICIAL 3.25%/07-28.06.2024	CHF	680'000		680'000			
0.250 INTESA SANPAOLO BANK IRELAND PLC 0.25%/19-30.09.2024	CHF	600'000		600'000			
0.560 ITAU BBA INTERNATIONAL PLC 0.56%/22-17.02.2025	CHF	400'000		400'000			
0.450 JP MORGAN CHASE (reg. -S-) -144A- 0.45%/16-11.11.2026	CHF	130'000			130'000	126'295.00	0.07
2.500 KFW 2.5%/05-25.08.2025	CHF	2'150'000			2'150'000	2'188'055.00	1.14
2.750 KFW 2.75%/07-16.02.2037	CHF	540'000		100'000	440'000	510'180.00	0.27
0.545 KOMMUNALBANKEN A/S 0.545%/22-28.04.2028	CHF	400'000			400'000	387'600.00	0.20
1.275 KOMMUNALBANKEN A/S 1.275%/22-22.12.2027	CHF	200'000			200'000	200'000.00	0.10
3.375 KOMMUNALKREDIT AUSTRIA 3.375%/06-22.06.2026	CHF	600'000			600'000	618'300.00	0.32
1.600 KUNTARAHOITUS OYJ 1.6%/23-04.08.2026	CHF		300'000	150'000	150'000	151'275.00	0.08
1.625 KUNTARAHOITUS OYJ 1.625%/23-16.06.2028	CHF		300'000		300'000	304'950.00	0.16
2.773 LA BANQUE POSTALE 2.7725%/23-12.07.2027	CHF		300'000		300'000	310'500.00	0.16
2.828 LA BANQUE POSTALE 2.8275%/23-12.07.2030	CHF		300'000		300'000	315'750.00	0.16
2.603 LANDESBANK BADEN-WUERTTEMBERG 2.6025%/23-04.10.2028	CHF		300'000		300'000	305'100.00	0.16
4.243 LANDESBANK HESSEN-THUERINGEN GIROZENTRALE (subordinated) 4.2425%/23-25.07.2033	CHF		200'000		200'000	209'200.00	0.11
0.875 LANDSHYPOTEK 0.875%/14-16.09.2024	CHF	310'000		310'000			
0.200 LANSFORSKRINGAR HYPOTEK 0.2%/18-17.04.2026	CHF	400'000			400'000	389'200.00	0.20
1.350 L-BANK BW FOERDERBANK 1.35%/22-30.09.2027	CHF	200'000			200'000	201'100.00	0.10
1.870 LLOYDS BANK PLC 1.87%/23-31.08.2027	CHF		800'000		800'000	810'400.00	0.42
0.603 LLOYDS BANKING GROUP PLC 0.6025%/22-09.02.2029	CHF	400'000			400'000	372'800.00	0.19
1.000 LLOYDS BANKING GROUP PLC 1%/18-04.03.2025	CHF	870'000			870'000	863'475.00	0.45
1.018 MBANK S.A. 1.0183%/19-04.10.2024	CHF	200'000		200'000			
0.010 MUENCHENER HYPOTHEKENBANK EG 0.01%/21-10.11.2026	CHF	800'000		200'000	600'000	577'200.00	0.30
0.050 MUENCHENER HYPOTHEKENBANK EG 0.05%/21-13.08.2036	CHF	250'000			250'000	207'750.00	0.11
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/19-18.11.2027	CHF	165'000			165'000	155'100.00	0.08
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/21-05.10.2029	CHF	190'000			190'000	175'750.00	0.09
0.200 MUENCHENER HYPOTHEKENBANK EG 0.2%/21-27.10.2031	CHF	290'000			290'000	262'015.00	0.14
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/20-18.09.2028	CHF	650'000			650'000	605'800.00	0.31
0.400 MUENCHENER HYPOTHEKENBANK EG 0.4%/22-25.02.2026	CHF	400'000			400'000	387'800.00	0.20
1.250 MUENCHENER HYPOTHEKENBANK EG 1.25%/22-30.06.2027	CHF	400'000			400'000	396'800.00	0.21
1.750 MUENCHENER HYPOTHEKENBANK EG 1.75%/23-23.06.2028	CHF		200'000		200'000	202'700.00	0.11
2.500 MUENCHENER HYPOTHEKENBANK EG 2.5%/24-20.02.2030	CHF		200'000		200'000	202'100.00	0.11
4.253 MUENCHENER HYPOTHEKENBANK (subordinated) 4.2525%/23-07.06.2033	CHF		200'000		200'000	208'900.00	0.11
0.100 MUENCHENER HYPOTHEKENBANK 0.1%/18-31.10.2024	CHF	335'000		335'000			
0.200 MUENCHENER HYPOTHEKENBANK 0.2%/21-03.03.2031	CHF	450'000		200'000	250'000	223'250.00	0.12
0.250 MUENCHENER HYPOTHEKENBANK 0.25%/19-26.02.2029	CHF	200'000			200'000	187'900.00	0.10
0.250 MUENCHENER HYPOTHEKENBANK 0.25%/21-29.03.2041	CHF	450'000			450'000	365'850.00	0.19
0.250 MUENCHENER HYPOTHEKENBANK 0.25%/21-30.03.2027	CHF	200'000			200'000	189'300.00	0.10
0.300 MUENCHENER HYPOTHEKENBANK 0.3%/17-20.12.2024	CHF	400'000		400'000			
0.550 MUENCHENER HYPOTHEKENBANK 0.55%/17-22.11.2032	CHF	390'000			390'000	357'630.00	0.19
1.875 MUENCHENER HYPOTHEKENBANK 1.875%/23-07.05.2030	CHF	200'000			200'000	204'500.00	0.11
0.100 MUENCHENER HYPOTHEKENBANK EG 0.1%/20-17.12.2025	CHF	600'000		200'000	400'000	388'200.00	0.20
0.200 MUENCHENER HYPOTHEKENBANK EG 0.2%/19-18.06.2031	CHF	650'000		200'000	450'000	409'950.00	0.21
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/19-10.05.2030	CHF	400'000			400'000	369'400.00	0.19
0.500 MUENCHENER HYPOTHEKENBANK EG 0.5%/18-14.06.2028	CHF	780'000			780'000	749'580.00	0.39
0.065 NATIONAL AUSTRALIA BANK LTD 0.065%/20-29.01.2029	CHF	580'000		230'000	350'000	325'150.00	0.17
0.125 NATIONAL AUSTRALIA BANK LTD 0.125%/19-21.06.2027	CHF	400'000			400'000	381'200.00	0.20
0.250 NATIONAL AUSTRALIA BANK LTD 0.25%/18-13.03.2024	CHF	200'000		200'000			
0.293 NATIONAL AUSTRALIA BANK LTD 0.2925%/22-03.02.2028	CHF	400'000			400'000	380'400.00	0.20
0.300 NATIONAL AUSTRALIA BANK LTD 0.3%/17-31.10.2025	CHF	580'000			580'000	567'820.00	0.30
0.565 NATIONAL AUSTRALIA BANK LTD 0.565%/22-03.02.2031	CHF	200'000			200'000	187'100.00	0.10
1.715 NATIONAL AUSTRALIA BANK LTD 1.715%/23-03.02.2033	CHF	400'000			400'000	405'400.00	0.21
2.201 NATIONAL AUSTRALIA BANK LTD 2.201%/23-12.04.2029	CHF		450'000	80'000	370'000	380'360.00	0.20
1.958 NATIONAL BANK OF CANADA 1.9575%/22-03.11.2027	CHF	600'000			600'000	610'800.00	0.32
- NATIONWIDE BLDG SOCIETY 0%/19-11.07.2025	CHF	360'000			360'000	352'188.00	0.18
0.485 NATIONWIDE BLDG SOCIETY 0.485%/19-11.07.2044	CHF	200'000			200'000	155'800.00	0.08
1.915 NATIONWIDE BLDG SOCIETY 1.915%/22-08.09.2028	CHF	700'000			700'000	700'700.00	0.36
0.168 NATIONWIDE BUILDING SOCIETY 0.1675%/19-11.07.2031	CHF	290'000			290'000	262'015.00	0.14
0.919 NATIONWIDE BUILDING SOCIETY 0.9194%/22-17.12.2025	CHF	300'000			300'000	296'550.00	0.15

## 560 CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.520 NATIONWIDE BUILDING SOCIETY 1.5203%/22-17.12.2029	CHF	400'000		100'000	300'000	299'850.00	0.16
1.758 NATIONWIDE BUILDING SOCIETY 1.7575%/23-23.01.2026	CHF	750'000			750'000	751'875.00	0.39
2.013 NATIONWIDE BUILDING SOCIETY 2.0125%/23-23.01.2030	CHF	300'000			300'000	308'100.00	0.16
2.970 NATIONWIDE BUILDING SOCIETY 2.97%/23-08.09.2027	CHF		400'000		400'000	409'400.00	0.21
0.898 NATWEST MARKETS PLC 0.8975%/22-04.04.2025	CHF	600'000			600'000	594'660.00	0.31
2.783 NATWEST MARKETS PLC 2.7825%/22-06.12.2027	CHF	600'000			600'000	618'600.00	0.32
0.235 NEDER WATERSCHAPSBANK 0.235%/22-14.04.2027	CHF	300'000		100'000	200'000	193'600.00	0.10
0.625 NEDER WATERSCHAPSBANK 0.625%/17-21.08.2037	CHF	310'000			310'000	282'565.00	0.15
1.250 NEDERLANDSE WATERSCHAPSBANK 1.25%/12-09.08.2024	CHF	180'000		180'000			
1.375 NEDERLANDSE WATERSCHAPSBANK 1.375%/12-13.09.2027	CHF	400'000		100'000	300'000	301'050.00	0.16
3.250 NEDERLANDSE WATERSCHAPSBANK 3.25%/06-07.08.2029	CHF	900'000		150'000	750'000	826'125.00	0.43
0.002 NEDERLANDSE WATERSCHAPSBANK N.V. 0.002%/21-04.03.2041	CHF	250'000			250'000	199'375.00	0.10
0.125 NORDEA BANK ABP 0.125%/20-02.06.2026	CHF	500'000		100'000	400'000	386'600.00	0.20
0.550 NORDEA BANK ABP 0.55%/15-23.06.2025	CHF	535'000			535'000	528'045.00	0.27
1.810 NORDEA BANK ABP 1.81%/22-15.06.2027	CHF	400'000			400'000	400'200.00	0.21
2.490 NORDEA BANK ABP 2.49%/23-26.05.2028	CHF		600'000		600'000	614'100.00	0.32
1.628 NRW.BANK 1.6275%/23-27.07.2028	CHF		300'000		300'000	305'550.00	0.16
2.625 OEKB 2.625%/06-22.11.2024	CHF	1'530'000		1'530'000			
2.875 OEKB 2.875%/05-25.02.2030	CHF	2'065'000		200'000	1'865'000	2'040'310.00	1.06
3.250 OEKB 3.25%/06-25.07.2036	CHF	4'100'000		100'000	3'100'000	3'75'410.00	0.20
0.175 RAIFFEISENLANDESBANK OBEROESTERREICH AG 0.175%/19-29.10.2026	CHF	200'000			200'000	190'500.00	0.10
2.630 RAIFFEISENLANDESBANK OBEROESTERREICH AG 2.63%/23-29.06.2028	CHF		200'000		200'000	204'100.00	0.11
0.500 RCI BANQUE SA 0.5%/19-18.07.2024	CHF	270'000		270'000			
3.500 RCI BANQUE SA 3.5%/23-10.05.2028	CHF		330'000		330'000	348'315.00	0.18
0.200 ROYAL BANK OF CANADA 0.2%/21-22.09.2031	CHF	400'000			400'000	352'600.00	0.18
0.250 ROYAL BANK OF CANADA 0.25%/21-15.10.2029	CHF	300'000			300'000	275'100.00	0.14
1.495 ROYAL BANK OF CANADA 1.495%/22-08.07.2025	CHF	600'000			600'000	599'280.00	0.31
2.085 ROYAL BANK OF CANADA 2.085%/23-31.03.2028	CHF		300'000		300'000	306'750.00	0.16
0.400 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 0.4%/22-05.10.2027	CHF	650'000			650'000	632'775.00	0.33
1.450 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 1.45%/22-04.05.2027	CHF	400'000		100'000	300'000	297'900.00	0.15
2.445 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 2.445%/23-25.01.2028	CHF	400'000			400'000	410'400.00	0.21
0.150 SANTANDER CONSUMER FINANCE S.A. 0.15%/19-10.12.2024	CHF	450'000		450'000			
2.933 SANTANDER CONSUMER FINANCE S.A. 2.9325%/23-04.07.2028	CHF		200'000		200'000	208'200.00	0.11
1.494 SANTANDER UK PLC 1.4942%/24-12.11.2028	CHF		530'000		530'000	529'205.00	0.28
2.010 SANTANDER UK PLC S. -82- 2.01%/23-12.09.2026	CHF		470'000		470'000	475'875.00	0.25
2.005 SANTANDER UK PLC S. -83- 2.005%/23-12.09.2029	CHF		200'000		200'000	205'100.00	0.11
0.385 SCOTIABANK CHILE 0.385%/21-22.07.2026	CHF	390'000		100'000	290'000	277'675.00	0.14
0.418 SCOTIABANK CHILE 0.418%/21-31.03.2027	CHF	300'000			300'000	283'500.00	0.15
2.783 SCOTIABANK CHILE 2.7825%/23-23.05.2025	CHF		180'000		180'000	181'602.00	0.09
0.333 SOCIETE GENERALE 0.3325%/21-29.11.2028	CHF	320'000			320'000	297'760.00	0.15
0.375 SOCIETE GENERALE 0.375%/21-26.07.2028	CHF	400'000			400'000	372'400.00	0.19
0.875 SOCIETE GENERALE 0.875%/19-28.02.2024	CHF	400'000		400'000			
2.618 SOCIETE GENERALE 2.6175%/23-27.02.2030	CHF		460'000		460'000	475'640.00	0.25
0.250 SOCIETE GENERALE LTD 0.25%/20-25.02.2027	CHF	400'000			400'000	381'000.00	0.20
0.250 SOCIETE GENERALE SA 0.25%/19-08.10.2026	CHF	400'000			400'000	383'600.00	0.20
0.280 SOCIETE GENERALE SA 0.28%/22-26.01.2027	CHF	200'000			200'000	191'800.00	0.10
0.745 SOCIETE GENERALE SA 0.745%/22-26.01.2029	CHF	200'000			200'000	186'600.00	0.10
2.625 SOCIETE GENERALE SA 2.625%/22-14.10.2026	CHF	200'000			200'000	204'200.00	0.11
2.683 SOCIETE GENERALE SA 2.6825%/23-19.10.2029	CHF		350'000		350'000	363'475.00	0.19
0.125 SPAREBANK 1 NORD NORGE 0.125%/19-11.12.2025	CHF	300'000			300'000	292'200.00	0.15
0.125 SPAREBANK 1 NORD-NORGE 0.125%/21-15.09.2028	CHF	400'000			400'000	368'800.00	0.19
1.500 SPAREBANK 1 SMN 1.5%/22-15.06.2027	CHF	350'000			350'000	347'725.00	0.18
1.250 SVENSKA HANDELSBANKEN AB 1.25%/22-24.05.2027	CHF	590'000			590'000	583'805.00	0.30
2.773 SWEDBANK AB 2.7725%/23-13.06.2028	CHF		200'000		200'000	205'300.00	0.11
- THE EXPORT IMPORT BANK OF KOREA 0%/19-27.05.2025	CHF	310'000			310'000	303'924.00	0.16
0.383 THE EXPORT IMPORT BANK OF KOREA 0.3825%/18-11.07.2024	CHF	600'000		600'000			
2.018 THE EXPORT IMPORT BANK OF KOREA 2.0175%/23-14.11.2028	CHF		300'000		300'000	305'850.00	0.16
0.170 THE KOREA DEVELOPMENT BANK 0.17%/21-22.07.2031	CHF	450'000			450'000	402'075.00	0.21
0.445 THE KOREA DEVELOPMENT BANK 0.445%/20-08.05.2025	CHF	540'000			540'000	532'062.00	0.28
0.940 THE KOREA DEVELOPMENT BANK 0.94%/22-28.04.2027	CHF	450'000			450'000	441'675.00	0.23
1.483 THE TORONTO-DOMINION BANK 1.4825%/24-30.01.2029	CHF		400'000		400'000	400'200.00	0.21
1.945 THE TORONTO-DOMINION BANK 1.945%/23-18.09.2029	CHF		250'000		250'000	256'500.00	0.13
1.970 THE TORONTO-DOMINION BANK 1.97%/23-18.09.2026	CHF		570'000		570'000	576'840.00	0.30
2.203 TORONTO-DOMINION BANK 2.2025%/23-31.01.2028	CHF	390'000			390'000	396'240.00	0.21
0.150 UBS AG LONDON 0.15%/21-29.06.2028	CHF	350'000			350'000	327'775.00	0.17
2.550 UBS AG LONDON BRANCH 2.55%/23-09.05.2029	CHF		250'000		250'000	260'375.00	0.14
1.250 WELLS FARGO & CO 1.25%/14-03.09.2024	CHF	620'000		620'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.750 WELLS FARGO & COMPANY 0.75%/20-27.05.2025	CHF	300'000			300'000	296'280.00	0.15
1.125 WELLS FARGO & COMPANY 1.125%/20-26.05.2028	CHF	300'000			300'000	291'000.00	0.15
0.250 WESTPAC BANKING CORP 0.25%/19-29.01.2027	CHF	860'000		150'000	710'000	684'795.00	0.36
0.300 WESTPAC BANKING CORP 0.3%/17-28.11.2025	CHF	600'000			600'000	587'100.00	0.31
0.400 WESTPAC BANKING CORP 0.4%/18-06.06.2024	CHF	390'000		390'000			
0.500 WESTPAC BANKING CORP 0.5%/18-16.05.2028	CHF	250'000			250'000	239'625.00	0.12
1.480 WESTPAC BANKING CORP 1.48%/22-21.09.2026	CHF	400'000			400'000	400'800.00	0.21
1.803 WESTPAC BANKING CORP 1.8025%/22-21.09.2029	CHF	300'000			300'000	304'200.00	0.16
2.013 WESTPAC BANKING CORP 2.0125%/23-13.06.2030	CHF		500'000		500'000	514'750.00	0.27
						<b>116'407'457.50</b>	<b>60.53</b>
<b>Building materials and building industry</b>							
0.250 KOREA EXPRESSWAY CORPORATION 0.25%/17-07.06.2024	CHF	295'000		295'000			
						<b>0.00</b>	<b>0.00</b>
<b>Cantons, federal states, provinces</b>							
2.375 MUNICIPALITY FINANCE 2.375%/11-30.03.2026	CHF	430'000			430'000	439'460.00	0.23
0.875 NORTH RHINE-WESTPHALIA 0.875%/14-29.07.2024	CHF	600'000		600'000			
0.050 ONTARIO (PROVINCE OF) 0.05%/21-12.05.2033	CHF	550'000		100'000			0.21
0.250 PROVINCE OF ALBERTA 0.25%/20-20.04.2028	CHF	100'000			100'000	95'750.00	0.05
0.375 PROVINCE OF ALBERTA 0.375%/19-07.02.2029	CHF	800'000			800'000	764'000.00	0.40
0.250 PROVINCE OF MANITOBA 0.25%/19-15.03.2029	CHF	535'000			535'000	506'377.50	0.26
0.700 PROVINCE OF MANITOBA 0.7%/20-20.04.2040	CHF	230'000			230'000	199'180.00	0.10
0.800 PROVINCE OF MANITOBA 0.8%/19-15.03.2029	CHF	300'000			300'000	270'600.00	0.14
0.125 PROVINCE OF NEW BRUNSWICK 0.125%/19-06.12.2032	CHF	145'000			145'000	128'035.00	0.07
0.200 PROVINCE OF NEW BRUNSWICK 0.2%/16-07.11.2031	CHF	840'000			840'000	763'560.00	0.40
0.250 PROVINCE OF NEW BRUNSWICK 0.25%/17-19.01.2029	CHF	600'000			600'000	567'900.00	0.30
0.250 PROVINCE OF NEW BRUNSWICK 0.25%/19-06.12.2039	CHF	400'000			400'000	328'000.00	0.17
0.250 PROVINCE OF ONTARIO 0.25%/17-28.06.2029	CHF	710'000			710'000	670'595.00	0.35
0.030 PROVINCE OF QUEBEC 0.03%/21-18.06.2031	CHF	750'000			750'000	679'500.00	0.35
2.040 PROVINCE OF QUEBEC 2.04%/23-09.05.2033	CHF		600'000		600'000	630'600.00	0.33
0.750 QUEBEC 0.75%/14-21.11.2024	CHF	880'000		880'000			
						<b>6'440'682.50</b>	<b>3.35</b>
<b>Cities and municipal authorities</b>							
1.500 AUCKLAND COUNCIL 1.5%/14-28.11.2025	CHF	370'000			370'000	370'555.00	0.19
1.660 AUCKLAND COUNCIL 1.66%/22-18.10.2027	CHF	200'000			200'000	201'700.00	0.10
2.005 AUCKLAND COUNCIL 2.005%/22-18.10.2032	CHF	200'000			200'000	208'000.00	0.11
						<b>780'255.00</b>	<b>0.41</b>
<b>Computer hardware and networking</b>							
0.375 APPLE INC 0.375%/15-25.11.2024	CHF	1'890'000		1'890'000			
0.750 APPLE INC 0.75%/15-25.02.2030	CHF	645'000			645'000	625'327.50	0.33
						<b>625'327.50</b>	<b>0.33</b>
<b>Electrical appliances and components</b>							
0.125 KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	CHF	415'000		415'000			
0.020 TRANSPower NEW ZEALAND LIMITED 0.02%/19-16.12.2027	CHF	400'000			400'000	379'800.00	0.20
						<b>379'800.00</b>	<b>0.20</b>
<b>Energy and water supply</b>							
1.860 E.ON SE 1.86%/22-05.12.2025	CHF	400'000			400'000	401'200.00	0.21
2.503 E.ON SE 2.5025%/22-05.12.2029	CHF	400'000			400'000	419'200.00	0.22
0.300 EDF 0.3%/16-14.10.2024	CHF	1'035'000		1'035'000			
0.650 EDF 0.65%/16-13.10.2028	CHF	375'000		100'000	275'000	263'587.50	0.14
2.300 ELECTRICITE DE FRANCE SA 2.3%/23-14.09.2027	CHF		300'000		300'000	307'500.00	0.16
2.550 ELECTRICITE DE FRANCE SA 2.55%/23-12.09.2031	CHF		300'000		300'000	314'550.00	0.16
2.340 ENGIE SA 2.34%/23-04.01.2027	CHF		345'000		345'000	351'900.00	0.18
2.490 ENGIE SA 2.49%/23-04.07.2031	CHF		410'000		410'000	428'245.00	0.22
1.625 GDF SUEZ 1.625%/12-09.10.2024	CHF	200'000		200'000			
						<b>2'486'182.50</b>	<b>1.29</b>
<b>Financial, investment and other div. companies</b>							
0.500 ADCB FINANCE CAYMAN LTD 0.5%/19-29.11.2024	CHF	380'000		380'000			
0.203 AMP GROUP FINANCE SERVICES LTD 0.2031%/20-03.06.2024	CHF	310'000		310'000			
0.200 ASB FINANCE 0.2%/17-02.08.2024	CHF	385'000			385'000		
0.118 ASB FINANCE LTD 0.1175%/21-29.06.2028	CHF	400'000			400'000	372'200.00	0.19
0.450 ASB FINANCE LTD 0.45%/19-30.01.2025	CHF	400'000		400'000			
0.500 ATHENE GLOBAL FUNDING 0.5%/21-15.01.2027	CHF	150'000			150'000	142'650.00	0.07
0.850 ATHENE GLOBAL FUNDING 0.85%/20-14.10.2025	CHF	650'000			650'000	636'675.00	0.33
0.300 BMW INTL INVESTMENT BV 0.3%/19-05.09.2024	CHF	815'000		815'000			
0.750 BMW INTL INVESTMENT BV 0.75%/19-03.09.2027	CHF	500'000			500'000	489'500.00	0.25
0.111 BNZ INTERNATIONAL FUNDING LTD 0.111%/20-24.07.2028	CHF	715'000		190'000	525'000	489'562.50	0.25
1.750 BP CAPITAL MARKETS 1.75%/14-28.02.2024	CHF	300'000		300'000			
0.195 CBQ FINANCE LTD 0.195%/21-22.04.2024	CHF	400'000		400'000			

## 562 CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.735	CBQ FINANCE LTD 0.735%/20-27.11.2024	CHF	400'000				
0.935	CELLNEX FINANCE CO SA 0.935%/21-26.03.2026	CHF	300'000			293'850.00	0.15
0.850	DAIMLER INTERNATIONAL FINANCE BV 0.85%/18-14.11.2025	CHF	445'000			440'105.00	0.23
0.100	DEUTSCHE BAHN FIN GMBH 0.1%/21-28.01.2036	CHF	800'000		100'000	700'000	0.31
0.200	DEUTSCHE BAHN FIN GMBH 0.2%/21-20.05.2033	CHF	600'000			600'000	0.28
0.500	DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	CHF	750'000		100'000	650'000	0.33
0.500	DEUTSCHE BAHN FIN GMBH 0.5%/19-19.06.2034	CHF	320'000		50'000	270'000	0.13
0.100	DEUTSCHE BAHN FINANCE GMBH 0.1%/15-01.12.2025	CHF	260'000			260'000	0.13
0.100	DEUTSCHE BAHN FINANCE GMBH 0.1%/19-19.06.2029	CHF	655'000		100'000	555'000	0.27
0.250	DEUTSCHE BAHN FINANCE GMBH 0.25%/21-01.01.2500	CHF	630'000		100'000	530'000	0.25
0.450	DEUTSCHE BAHN FINANCE GMBH 0.45%/17-08.11.2030	CHF	550'000			550'000	0.27
1.500	DEUTSCHE BAHN FINANCE GMBH 1.5%/14-26.08.2024	CHF	560'000		560'000		
1.885	DEUTSCHE BAHN FINANCE GMBH 1.885%/23-13.09.2035	CHF		500'000		500'000	0.27
1.950	DEUTSCHE BAHN FINANCE GMBH 1.95%/22-21.09.2032	CHF	600'000			600'000	0.33
2.285	DEUTSCHE BAHN FINANCE GMBH 2.285%/22-28.11.2042	CHF	295'000			295'000	0.17
1.125	DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	CHF	240'000			240'000	0.12
1.700	DIGITAL INTREPID HOLDING 1.7%/22-30.03.2027	CHF	300'000			300'000	0.15
0.200	DIGITAL INTREPID HOLDING B.V. 0.2%/21-15.12.2026	CHF	600'000			600'000	0.30
0.550	DIGITAL INTREPID HOLDING B.V. 0.55%/21-16.04.2029	CHF	300'000			300'000	0.14
0.875	EBN 0.875%/14-22.09.2026	CHF	300'000			300'000	0.15
1.125	EBN 1.125%/12-04.07.2024	CHF	210'000		210'000		
2.250	ENBW INTL FINANCE BV 2.25%/23-15.06.2026	CHF		300'000		300'000	0.16
2.625	ENBW INTL FINANCE BV 2.625%/23-15.06.2029	CHF		500'000		500'000	0.27
0.550	ENEL FINANCE INTERNATIONAL 0.55%/17-03.09.2024	CHF	700'000		700'000		
4.000	ENEL FINANCE INTERNATIONAL 4%/12-26.10.2027	CHF	200'000			200'000	0.11
0.500	GLENCORE CAPITAL FINANCE DAC 0.5%/21-07.09.2028	CHF	300'000			300'000	0.15
1.000	GLENCORE CAPITAL FINANCE DAC 1%/20-30.03.2027	CHF	400'000			400'000	0.20
0.350	GLENCORE FINANCE (EUROPE) LIMITED 0.35%/19-10.09.2025	CHF	510'000			510'000	0.26
1.250	GLENCORE FINANCE EUROPE 1.25%/18-09.10.2024	CHF	225'000		225'000		
0.260	HYUNDAI CAPITAL SERVICES INC 0.26%/20-11.02.2025	CHF	560'000		560'000		
0.733	HYUNDAI CAPITAL SERVICES INC 0.7325%/19-26.02.2024	CHF	585'000		585'000		
1.878	HYUNDAI CAPITAL SERVICES INC 1.878%/22-14.06.2027	CHF	300'000			300'000	0.16
2.748	HYUNDAI CAPITAL SERVICES INC 2.7475%/23-11.05.2026	CHF		360'000		360'000	0.19
0.125	JACKSON NATIONAL LIFE GLOBAL FUNDING 0.125%/20-14.07.2028	CHF	640'000			640'000	0.30
0.375	JACKSON NATIONAL LIFE GLOBAL FUNDING 0.375%/17-18.07.2025	CHF	375'000			375'000	0.19
0.395	MACQUARIE GROUP LTD 0.395%/21-20.07.2028	CHF	700'000			700'000	0.34
1.285	MACQUARIE GROUP LTD 1.285%/22-11.09.2029	CHF	400'000			400'000	0.20
2.650	MASSMUTUAL GLOBAL FUNDING II S. -2023-4- 2.65%/23-03.05.2028	CHF		350'000		350'000	0.19
0.125	MET LIFE GLOB FUNDING I 0.125%/19-11.06.2027	CHF	400'000			400'000	0.20
0.150	MET LIFE GLOB FUNDING I 0.15%/21-25.09.2029	CHF	330'000			330'000	0.16
0.300	METROPOLITAN LIFE GLOBAL FUNDING 0.3%/17-19.01.2026	CHF	570'000			570'000	0.29
0.125	METROPOLITAN LIFE GLOBAL FUNDING I 0.125%/20-25.09.2028	CHF	530'000		100'000	430'000	0.21
2.150	METROPOLITAN LIFE GLOBAL FUNDING I 2.15%/22-07.12.2026	CHF	400'000			400'000	0.21
0.750	MUNICIPALITY FINANCE 0.75%/14-17.09.2024	CHF	180'000		180'000		
1.375	MUNICIPALITY FINANCE 1.375%/12-08.06.2027	CHF	400'000			400'000	0.21
0.625	MUNICIPALITY FINANCE PLC 0.625%/17-06.08.2038	CHF	200'000			200'000	0.09
0.125	NEW YORK LIFE GLOBAL FDG 0.125%/20-11.09.2029	CHF	770'000		140'000	630'000	0.30
0.125	NEW YORK LIFE GLOBAL FDG 0.125%/21-23.07.2030	CHF	1'000'000		150'000	850'000	0.40
0.250	NEW YORK LIFE GLOBAL FUNDING 0.25%/19-18.10.2027	CHF	1'330'000		200'000	1'130'000	0.56
1.375	NEW YORK LIFE GLOBAL FUNDING 1.375%/22-04.05.2028	CHF	400'000			400'000	0.21
0.250	PACIFIC LIFE GLOBAL FUNDING II 0.25%/21-26.10.2028	CHF	630'000			630'000	0.30
1.750	PACIFIC LIFE GLOBAL FUNDING II 1.75%/22-02.05.2029	CHF	400'000			400'000	0.21
0.875	SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2028	CHF	1'120'000		200'000	920'000	0.47
1.023	SWEDISH EXPORT CREDIT 1.0225%/22-21.09.2027	CHF	400'000			400'000	0.21
1.713	SWEDISH EXPORT CREDIT 1.7125%/23-17.01.2030	CHF	300'000			300'000	0.16
1.150	TANNER SERVICIOS FINANCIEROS SA 1.15%/21-26.04.2024	CHF	300'000		300'000		
0.288	TOTAL CAPITAL INTERNATIONAL 0.288%/18-13.07.2026	CHF	400'000			400'000	0.20
0.500	TOTAL CAPITAL INTERNATIONAL 0.5%/15-01.06.2027	CHF	500'000			500'000	0.25
0.166	TOTAL CAPITAL INTERNATIONAL SA 0.166%/19-21.12.2029	CHF	430'000		130'000	300'000	0.14
2.120	TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.12%/23-26.10.2029	CHF		270'000		270'000	0.14
2.130	TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.13%/23-15.06.2027	CHF		1'000'000		1'000'000	0.53
0.875	TRANSURBAN QLD FINANCE 0.875%/21-19.11.2031	CHF	400'000			400'000	0.19
1.000	TRANSURBAN QLD FINANCE 1%/18-08.12.2025	CHF	400'000			400'000	0.21
0.650	TRANSURBAN QUEENSLAND FINANCE 0.65%/16-02.11.2026	CHF	300'000			300'000	0.15
2.208	VOLKSWAGEN FINANCIAL SERVICES NV 2.2075%/24-12.02.2027	CHF		490'000		490'000	0.26
2.493	VOLKSWAGEN FINANCIAL SERVICES NV 2.4925%/24-12.02.2030	CHF		290'000		290'000	0.15
2.100	WURTH FINANCE INTERNATIONAL BV 2.1%/22-16.11.2026	CHF	600'000		100'000	500'000	0.26
						<b>27'886'865.00</b>	<b>14.50</b>
<b>Food and soft drinks</b>							
1.000	COCA-COLA (reg. -S-) 1%/15-02.10.2028	CHF	1'193'000			1'193'000	0.61

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 MONDELEZ INTERNATIONAL 1.125%/15-30.12.2025	CHF	370'000			370'000	366'485.00	0.19
0.617 MONDELEZ INTL (reg. -S-) 0.617%/17-30.09.2024	CHF	200'000		200'000			
0.250 NESTLE HOLDINGS INC 0.25%/17-04.10.2027	CHF	1'170'000		200'000	970'000	934'110.00	0.49
0.550 NESTLE HOLDINGS INC 0.55%/17-04.10.2032	CHF	300'000			300'000	279'300.00	0.15
						<b>2'757'386.00</b>	<b>1.43</b>
<b>Insurance companies</b>							
1.960 BAWAG P.S.K. VERSICHERUNG AG 1.96%/23-26.05.2031	CHF		230'000		230'000	234'370.00	0.12
						<b>234'370.00</b>	<b>0.12</b>
<b>Lodging and catering industry, leisure facilities</b>							
0.170 MCDONALD'S CORP 0.17%/16-04.10.2024	CHF	810'000		810'000			
						<b>0.00</b>	<b>0.00</b>
<b>Miscellaneous services</b>							
- KOREA HYDRO & NUCLEAR POWER CO LTD 0%/19-19.07.2024	CHF	260'000		260'000			
0.050 KOREA HYDRO & NUCLEAR POWER CO LTD 0.05%/19-19.07.2027	CHF	200'000			200'000	188'600.00	0.10
						<b>188'600.00</b>	<b>0.10</b>
<b>Mortgage and funding institutions (MBS, ABS)</b>							
3.125 EUROHYPO 3.125%/06-14.07.2025	CHF	670'000		200'000	470'000	479'259.00	0.25
0.508 SPAREBANK 1 BOLIGKREDITT 0.5075%/22-06.04.2027	CHF	400'000			400'000	388'000.00	0.20
1.868 SPAREBANK 1 BOLIGKREDITT 1.8675%/23-23.10.2028	CHF		300'000		300'000	305'100.00	0.16
						<b>1'172'359.00</b>	<b>0.61</b>
<b>Packaging industries</b>							
2.718 EMBOTELLADORA ANDINA SA 2.7175%/23-20.09.2028	CHF		200'000		200'000	205'200.00	0.11
						<b>205'200.00</b>	<b>0.11</b>
<b>Petroleum</b>							
- KOREA NATIONAL OIL CORP 0%/19-04.10.2024	CHF	210'000		210'000			
0.263 KOREA NATIONAL OIL CORP 0.2625%/20-30.07.2027	CHF	600'000		100'000	500'000	477'750.00	0.25
0.875 KOREA NATIONAL OIL CORP 0.875%/20-21.04.2025	CHF	600'000		200'000	400'000	395'920.00	0.21
1.000 TOTAL CAPITAL INTERNATIONAL SA 1%/14-29.08.2024	CHF	1'570'000		1'570'000			
						<b>873'670.00</b>	<b>0.45</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
0.150 ELI LILLY & CO 0.15%/16-24.05.2024	CHF	900'000		900'000			
0.450 ELI LILLY & CO 0.45%/16-24.05.2028	CHF	805'000			805'000	777'227.50	0.40
						<b>777'227.50</b>	<b>0.40</b>
<b>Public non profit institutions</b>							
0.250 AKADEMISKA HUS 0.25%/15-17.11.2025	CHF	600'000			600'000	587'100.00	0.31
0.300 AKADEMISKA HUS 0.3%/17-08.10.2029	CHF	575'000		100'000	475'000	446'737.50	0.23
0.650 AKADEMISKA HUS 0.65%/18-08.02.2044	CHF	295'000			295'000	246'915.00	0.13
1.680 AKADEMISKA HUS 1.68%/22-20.09.2032	CHF	300'000		100'000	200'000	202'700.00	0.11
1.993 AKADEMISKA HUS 1.9925%/23-14.03.2033	CHF	500'000			500'000	519'250.00	0.27
0.350 AKADEMISKA HUS AB 0.35%/22-24.03.2027	CHF	280'000			280'000	271'320.00	0.14
0.780 AKADEMISKA HUS AB 0.78%/22-24.05.2028	CHF	300'000		100'000	200'000	194'800.00	0.10
1.843 AKADEMISKA HUS AB 1.8425%/23-15.06.2035	CHF		200'000		200'000	205'200.00	0.11
2.500 CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.5%/11-09.12.2025	CHF	430'000			430'000	438'385.00	0.23
- KOMMUNEKREDIT 0%/21-03.03.2042	CHF	450'000			450'000	348'075.00	0.18
0.625 KOMMUNEKREDIT 0.625%/15-09.07.2027	CHF	400'000			400'000	392'400.00	0.20
1.625 KOMMUNEKREDIT 1.625%/23-12.06.2030	CHF		400'000		400'000	409'400.00	0.21
2.875 KOMMUNEKREDIT 2.875%/06-13.10.2031	CHF	1'280'000		280'000	1'000'000	1'113'500.00	0.58
1.778 KOREA HOUSING FINANCE CORP 1.778%/24-01.02.2027	CHF		300'000		300'000	301'200.00	0.16
1.845 KOREA HOUSING FINANCE CORP 1.845%/24-01.02.2030	CHF		200'000		200'000	202'400.00	0.11
2.465 KOREA HOUSING FINANCE CORP 2.465%/22-14.10.2027	CHF	200'000			200'000	205'500.00	0.11
0.193 KOREA LAND AND HOUSING CORPORATION 0.1925%/20-15.06.2025	CHF	410'000			410'000	402'456.00	0.21
1.823 KOREA LAND AND HOUSING CORPORATION 1.8225%/24-13.02.2026	CHF		250'000		250'000	250'500.00	0.13
- KOREA RAILROAD CORP 0%/19-19.11.2024	CHF	285'000		285'000			
- KOREA RAILROAD CORPORATION 0%/19-13.06.2025	CHF	300'000			300'000	293'430.00	0.15
3.250 SNCF RESEAU 3.25%/06-30.06.2032	CHF	720'000		200'000	520'000	592'540.00	0.31
2.625 SNCF RESEAU 2.625%/11-11.03.2037	CHF	280'000			280'000	315'420.00	0.16
						<b>7'939'228.50</b>	<b>4.13</b>
<b>Real estate</b>							
0.732 AROUNDTOWN SA 0.732%/18-30.01.2025	CHF	600'000		600'000			
1.720 AROUNDTOWN SA 1.72%/19-05.03.2026	CHF	210'000			210'000	198'660.00	0.10
3.125 BUNDESIMMOBILIEN GESELLSCHAFT M.B.H. 3.125%/06-01.09.2031	CHF	220'000			220'000	244'530.00	0.13
0.570 GRAND CITY PROPERTIES SA 0.57%/19-24.06.2024	CHF	250'000		250'000			
0.956 GRAND CITY PROPERTIES SA 0.956%/18-01.09.2026	CHF	200'000			200'000	190'100.00	0.10

## 564 CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.565 VONOVIA SE 2.565%/24-14.02.2029	CHF		300'000		300'000	303'000.00	0.16
						<b>936'290.00</b>	<b>0.49</b>
<b>Retailing, department stores</b>							
1.500 AUCHAN 1.5%/14-03.06.2024	CHF	250'000		250'000			
						<b>0.00</b>	<b>0.00</b>
<b>Supranational organisations</b>							
1.205 AFRICA FINANCE CORPORATION 1.205%/20-30.09.2025	CHF	350'000			350'000	340'200.00	0.18
2.750 ASIAN DEVELOPMENT BANK 2.75%/10-12.02.2030	CHF	380'000			380'000	413'630.00	0.22
0.800 ASIAN DEVELOPMENT BANK ADB 0.8%/22-06.07.2027	CHF	400'000			400'000	395'200.00	0.21
0.875 ASIAN DEVELOPMENT BANK ADB 0.875%/22-13.09.2029	CHF	200'000			200'000	196'600.00	0.10
1.553 ASIAN DEVELOPMENT BANK ADB 1.5525%/23-03.08.2033	CHF		300'000		300'000	309'000.00	0.16
1.750 ASIAN INFRASTRUCTURE INV 1.75%/23-26.06.2030	CHF		350'000		350'000	359'275.00	0.19
1.625 BEI 1.625%/12-02.04.2026	CHF	740'000			740'000	746'290.00	0.39
0.297 CARIBBEAN DEVELOPMENT BANK 0.297%/16-07.07.2028	CHF	130'000			130'000	123'110.00	0.06
0.314 CENTRAL AMERICAN BANK 0.314%/18-05.09.2024	CHF	400'000		400'000			
0.110 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.11%/21-15.12.2028	CHF	500'000			500'000	460'500.00	0.24
0.170 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.17%/21-29.09.2031	CHF	400'000			400'000	345'800.00	0.18
0.200 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.2%/19-25.03.2024	CHF	600'000		600'000			
0.405 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.405%/20-25.06.2025	CHF	500'000		230'000	270'000	264'816.00	0.14
1.546 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 1.5462%/22-30.11.2026	CHF	300'000			300'000	297'900.00	0.15
2.138 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 2.1375%/22-13.12.2027	CHF	300'000			300'000	302'250.00	0.16
0.300 CORPORACION ANDINA DE FOMENTO 0.3%/17-07.04.2025	CHF	560'000			560'000	550'480.00	0.29
0.304 CORPORACION ANDINA DE FOMENTO 0.304%/16-16.09.2024	CHF	40'000		40'000			
0.450 CORPORACION ANDINA DE FOMENTO 0.45%/22-24.02.2027	CHF	850'000			850'000	815'575.00	0.42
0.500 CORPORACION ANDINA DE FOMENTO 0.5%/15-26.02.2026	CHF	395'000			395'000	384'137.50	0.20
2.080 CORPORACION ANDINA DE FOMENTO 2.08%/22-31.08.2028	CHF	550'000			550'000	552'750.00	0.29
2.553 CORPORACION ANDINA DE FOMENTO 2.5525%/23-25.10.2029	CHF		200'000		200'000	205'500.00	0.11
0.700 CORPORATION ANDINA DE FOMENTO 0.7%/20-04.09.2025	CHF	850'000		200'000	650'000	638'300.00	0.33
1.500 CORPORATION ANDINA DE FOMENTO 1.5%/14-01.12.2028	CHF	410'000			410'000	401'185.00	0.21
1.625 COUNCIL OF EUROPE DEVELOPMENT BANK 1.625%/23-30.06.2029	CHF		400'000		400'000	409'400.00	0.21
1.375 EIB 1.375%/13-21.02.2028	CHF	475'000			475'000	479'275.00	0.25
1.500 EIB 1.5%/12-02.08.2024	CHF	1'410'000		1'410'000			
1.750 EIB 1.75%/13-28.06.2033	CHF	390'000			390'000	405'990.00	0.21
2.625 EIB 2.625%/10-11.02.2025	CHF	520'000		520'000			
3.125 EIB 3.125%/06-30.06.2036	CHF	920'000			920'000	1'117'800.00	0.58
3.375 EIB 3.375%/07-15.10.2027	CHF	455'000			455'000	490'262.50	0.25
1.213 EUROPEAN BK RECON & DEV 1.2125%/24-04.03.2031	CHF		200'000		200'000	200'116.00	0.10
1.625 EUROPEAN INVESTMENT BANK 1.625%/14-04.02.2025	CHF	535'000		535'000			
0.556 FONPLATA 0.556%/21-03.09.2026	CHF	400'000			400'000	379'600.00	0.20
0.578 FONPLATA 0.578%/19-11.03.2024	CHF	300'000		300'000			
0.795 FONPLATA 0.795%/21-01.12.2028	CHF	400'000			400'000	367'200.00	0.19
0.300 NA DEVELOPMENT BANK 0.3%/18-24.07.2026	CHF	400'000			400'000	389'200.00	0.20
1.500 NORDIC INVESTMENT BANK 1.5%/23-29.06.2028	CHF		300'000		300'000	304'200.00	0.16
0.200 NORTH AMERICAN DEVELOPMENT BANK 0.2%/17-26.10.2027	CHF	300'000			300'000	286'950.00	0.15
0.200 NORTH AMERICAN DEVELOPMENT BANK 0.2%/20-28.11.2028	CHF	400'000			400'000	377'400.00	0.20
0.250 NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	CHF	115'000			115'000	113'344.00	0.06
						<b>13'423'236.00</b>	<b>6.98</b>
<b>Telecommunication</b>							
1.375 AT&T 1.375%/14-04.12.2024	CHF	820'000		820'000			
1.875 AT&T 1.875%/14-04.12.2030	CHF	360'000		100'000	260'000	265'200.00	0.14
0.775 CELLNEX TELECOM SA 0.775%/20-18.02.2027	CHF	400'000			400'000	386'800.00	0.20
1.118 CELLNEX TELECOM SA 1.1175%/20-17.07.2025	CHF	100'000			100'000	98'700.00	0.05
0.435 DEUTSCHE TELEKOM AG 0.435%/20-06.02.2032	CHF	800'000		300'000	500'000	457'500.00	0.24
0.200 ORANGE SA 0.2%/19-24.11.2025	CHF	850'000		100'000	750'000	733'500.00	0.38
0.625 ORANGE SA 0.625%/19-22.06.2029	CHF	230'000			230'000	219'535.00	0.11
0.193 VERIZON COMMUNICATIONS 0.1925%/21-24.03.2028	CHF	800'000			800'000	756'000.00	0.39
0.555 VERIZON COMMUNICATIONS 0.555%/21-24.03.2031	CHF	700'000		200'000	500'000	462'500.00	0.24
1.000 VERIZON COMMUNICATIONS 1%/17-30.11.2027	CHF	775'000			775'000	757'562.50	0.39
0.375 VODAFONE GROUP 0.375%/16-03.12.2024	CHF	400'000		400'000			
0.500 VODAFONE GROUP 0.5%/16-19.09.2031	CHF	340'000			340'000	311'440.00	0.16
0.625 VODAFONE GROUP 0.625%/17-15.03.2027	CHF	400'000			400'000	389'600.00	0.20
						<b>4'838'337.50</b>	<b>2.52</b>
<b>Tobacco and alcoholic beverages</b>							
1.375 BAT HOLDINGS 1.375%/14-08.09.2026	CHF	515'000		100'000	415'000	411'680.00	0.21

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 PHILIP MORRIS INTERNATIONAL 1.625%/14-16.05.2024	CHF	600'000		600'000		411'680.00	0.21
<b>Traffic and transportation</b>							
1.513 REGIE AUTONOME TRANS 1.5125%/24-06.03.2036	CHF		200'000		200'000	201'532.00	0.10
2.625 SCNF RESEAU 2.625%/11-10.03.2031	CHF	275'000			275'000	296'725.00	0.15
2.000 SNCF RESEAU 2%/10-12.11.2026	CHF	330'000		150'000	180'000	183'060.00	0.10
1.583 SOCIETE NATIONALE SNCF S 1.5825%/24-07.02.2039	CHF		130'000		130'000	132'210.00	0.07
0.227 SOCIETE NATIONALE SNCF SA 0.227%/20-18.06.2030	CHF	670'000		200'000	470'000	436'865.00	0.23
1.985 SOCIETE NATIONALE SNCF SA 1.985%/23-28.06.2033	CHF		500'000		500'000	524'250.00	0.27
						<b>1'774'642.00</b>	<b>0.92</b>
<b>Total Bonds</b>						<b>191'079'146.50</b>	<b>99.35</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>191'079'146.50</b>	<b>99.35</b>
<b>Total investments</b>						<b>191'079'146.50</b>	<b>99.35</b>
Cash at banks						177'914.54	0.09
Time deposit						0.00	0.00
Other assets						1'070'370.73	0.56
<b>Total fund assets</b>						<b>192'327'431.77</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						15'824.61	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>192'311'607.16</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>191'079'146.50</b>	<b>99.35</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	916.37	597.11	939.77
<b>Unit class ZB</b>				
Total net assets in millions	CHF	341.50	330.54	364.52
Asset value per share	CHF	965.40	919.95	967.60
<b>Unit class DB</b>				
Total net assets in millions	CHF	20.76	12.88	16.50
Asset value per share	CHF	963.73	918.87	966.97
<b>Unit class QB</b>				
Total net assets in millions	CHF	366.09	108.10	129.86
Asset value per share	CHF	960.03	915.56	963.70
<b>Unit class FB</b>				
Total net assets in millions	CHF	188.02	145.60	428.89
Asset value per share	CHF	960.39	916.17	964.57

## Appropriation of net income

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF	10.045	CHF 9.236	CHF 8.858
Less 35% Swiss withholding tax	CHF	3.516	CHF 3.233	CHF 3.100
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.529</b>	<b>CHF 6.004</b>	<b>CHF 5.758</b>
<b>Coupon no. income</b>		<b>9</b>	<b>9</b>	<b>5</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class FB
For Accumulation available earnings	CHF	8.474
Less 35% Swiss withholding tax	CHF	2.966
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>5.508</b>
<b>Coupon no. income</b>		<b>9</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	3'715'669.01	1'254'858.79
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	906'315'622.50	592'530'774.00
Other assets	6'412'239.24	3'369'265.62
<b>Total fund assets, less</b>	<b>916'443'530.75</b>	<b>597'154'898.41</b>
Other liabilities	71'300.45	45'712.85
<b>Net assets</b>	<b>916'372'230.30</b>	<b>597'109'185.56</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	597'109'185.56	939'769'312.40
Delivery withholding tax	-1'324'879.12	-2'083'848.40
Issue of units	404'087'648.91	189'547'133.52
Redemption of units	-115'002'384.65	-481'540'048.30
Other items from unit transactions	-11'359'440.03	-18'373'489.34
Total income	42'862'099.63	-30'209'874.32
<b>Net assets at end of reporting period</b>	<b>916'372'230.30</b>	<b>597'109'185.56</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	650'298.734	973'183.321
Number of units issued	425'333.452	204'004.566
Number of units redeemed	-123'242.108	-526'889.153
<b>Number at the end of the reporting period</b>	<b>952'390.078</b>	<b>650'298.734</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
330'535'464.08	364'518'475.87	12'876'840.90	16'495'483.61	108'095'912.30	129'862'893.76	145'600'967.56	428'892'459.17
-755'654.43	-896'803.88	-30'302.00	-35'431.94	-238'293.03	-278'769.56	-300'629.66	-872'843.02
58'565'628.05	15'978'093.85	15'682'673.72	3'830'714.55	278'000'752.54	30'658'725.45	51'838'594.60	139'079'599.67
-62'639'357.30	-31'534'181.85	-8'785'002.35	-6'623'145.35	-26'430'023.30	-45'587'319.60	-17'148'001.70	-397'795'401.50
-440'294.98	-1'019'194.86	41'775.61	-136'437.78	-10'348'254.30	-1'026'350.43	-612'666.36	-16'191'507.00
16'234'472.46	-16'510'925.05	970'942.06	-654'342.19	17'013'751.46	-5'533'267.32	8'642'933.65	-7'511'339.76
<b>341'500'257.88</b>	<b>330'535'464.08</b>	<b>20'756'927.94</b>	<b>12'876'840.90</b>	<b>366'093'845.67</b>	<b>108'095'912.30</b>	<b>188'021'198.09</b>	<b>145'600'967.56</b>
359'295.522	376'724.836	14'013.714	17'058.918	118'065.226	134'754.189	158'924.272	444'645.378
61'835.423	17'399.086	16'887.420	4'139.303	291'461.939	32'949.478	55'148.670	149'516.699
-67'390.763	-34'828.400	-9'363.103	-7'184.507	-28'192.022	-49'638.441	-18'296.220	-435'237.805
<b>353'740.182</b>	<b>359'295.522</b>	<b>21'538.031</b>	<b>14'013.714</b>	<b>381'335.143</b>	<b>118'065.226</b>	<b>195'776.722</b>	<b>158'924.272</b>
(CHF)							
<b>965.40</b>	<b>919.95</b>	<b>963.73</b>	<b>918.87</b>	<b>960.03</b>	<b>915.56</b>	<b>960.39</b>	<b>916.17</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	35'881.27	2'559.34
Negative interest	0.00	-44'351.95
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	6'719'578.94	6'205'553.65
Current income paid in on issued units	2'883'384.00	367'852.27
<b>Total income</b>	<b>9'638'844.21</b>	<b>6'531'613.31</b>
<b>Expenses</b>		
Interest paid	1.29	0.00
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	423'881.70	713'299.88
Other expenses	35'967.75	53'436.17
Current net income paid out on redeemed units	375'778.46	1'723'929.76
<b>Total expenses</b>	<b>849'682.20</b>	<b>2'504'666.81</b>
<b>Net Income</b>	<b>8'789'162.01</b>	<b>4'026'946.50</b>
Realised capital gains and losses	-10'778'642.08	-31'494'973.00
<b>Realized income</b>	<b>-1'989'480.07</b>	<b>-27'468'026.50</b>
Unrealized capital gain/losses	44'851'579.70	-2'741'847.82
<b>Total income</b>	<b>42'862'099.63</b>	<b>-30'209'874.32</b>
<b>Application of net income</b>		
Net income of financial year	8'789'162.01	4'026'946.50
<b>Net income available for distribution</b>	<b>8'789'162.01</b>	<b>4'026'946.50</b>
Distribution/delivery withholding taxes (35%)	3'076'206.18	1'409'431.01
For investment of retained earnings (65%)	5'712'955.83	2'617'515.49

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
17'426.16	1'359.89	1'193.67	51.20	7'851.70	458.31	9'409.74	689.94
0.00	-16'253.53	0.00	-692.01	0.00	-5'664.75	0.00	-21'741.66
3'287'453.46	2'537'906.94	223'613.21	102'307.52	1'442'621.61	878'814.34	1'765'890.66	2'686'524.85
389'760.34	52'306.02	34'003.49	15'186.93	2'224'855.67	74'097.25	234'764.50	226'262.07
<b>3'694'639.96</b>	<b>2'575'319.32</b>	<b>258'810.37</b>	<b>116'853.64</b>	<b>3'675'328.98</b>	<b>947'705.15</b>	<b>2'010'064.90</b>	<b>2'891'735.20</b>
0.62	0.07	0.06	0.00	0.25	0.02	0.36	-0.09
6'949.92	5'882.34	468.05	236.03	2'918.82	2'034.68	3'716.21	5'847.95
0.00	0.00	17'457.90	11'682.62	159'043.45	142'982.39	247'380.35	558'634.87
7'408.28	8'383.66	479.06	341.50	3'132.53	2'931.24	24'947.88	41'779.77
127'135.10	125'314.42	41'471.30	20'551.30	132'179.17	133'336.90	74'992.89	1'444'727.14
<b>141'493.92</b>	<b>139'580.49</b>	<b>59'876.37</b>	<b>32'811.45</b>	<b>297'274.22</b>	<b>281'285.23</b>	<b>351'037.69</b>	<b>2'050'989.64</b>
<b>3'553'146.04</b>	<b>2'435'738.83</b>	<b>198'934.00</b>	<b>84'042.19</b>	<b>3'378'054.76</b>	<b>666'419.92</b>	<b>1'659'027.21</b>	<b>840'745.56</b>
-4'026'290.61	-17'430'333.29	-244'498.27	-679'253.27	-4'286'897.40	-5'702'818.78	-2'220'955.80	-7'682'567.66
<b>-473'144.57</b>	<b>-14'994'594.46</b>	<b>-45'564.27</b>	<b>-595'211.08</b>	<b>-908'842.64</b>	<b>-5'036'398.86</b>	<b>-561'928.59</b>	<b>-6'841'822.10</b>
16'707'617.03	-1'516'330.59	1'016'506.33	-59'131.11	17'922'594.10	-496'868.46	9'204'862.24	-669'517.66
<b>16'234'472.46</b>	<b>-16'510'925.05</b>	<b>970'942.06</b>	<b>-654'342.19</b>	<b>17'013'751.46</b>	<b>-5'533'267.32</b>	<b>8'642'933.65</b>	<b>-7'511'339.76</b>
3'553'146.04	2'435'738.83	198'934.00	84'042.19	3'378'054.76	666'419.92	1'659'027.21	840'745.56
<b>3'553'146.04</b>	<b>2'435'738.83</b>	<b>198'934.00</b>	<b>84'042.19</b>	<b>3'378'054.76</b>	<b>666'419.92</b>	<b>1'659'027.21</b>	<b>840'745.56</b>
1'243'600.88	852'508.43	69'626.90	29'414.76	1'182'319.01	233'246.96	580'659.39	294'260.86
2'309'545.16	1'583'230.40	129'307.10	54'627.43	2'195'735.75	433'172.96	1'078'367.82	546'484.70

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>								
<b>Bonds</b>								
<b>Aeronautic and astronautic industry</b>								
0.450	HEATHROW FUNDING LIMITED 0.45%/19-15.10.2026	CHF	780'000	700'000	1'480'000	1'431'160.00	0.16	
0.500	HEATHROW FUNDING LIMITED 0.5%/16-17.05.2026	CHF	2'015'000		2'015'000			
1.800	HEATHROW FUNDING LIMITED 1.8%/22-27.05.2029	CHF	810'000	300'000	1'110'000	1'111'110.00	0.12	
						<b>2'542'270.00</b>	<b>0.28</b>	
<b>Banks and other credit institutions</b>								
0.300	ABN AMRO BANK 0.3%/16-18.12.2024	CHF	590'000		590'000	583'569.00	0.06	
2.300	ABN AMRO BANK NV 2.3%/23-26.06.2025	CHF		800'000	800'000	806'880.00	0.09	
2.505	ABN AMRO BANK NV 2.505%/23-26.06.2028	CHF		1'400'000	1'400'000	1'437'100.00	0.16	
2.625	ABN AMRO BANK NV 2.625%/23-02.03.2028	CHF		1'800'000	1'800'000	1'834'200.00	0.20	
2.013	ABU DHABI COMMERCIAL BANK 2.0125%/24-22.02.2030	CHF		1'000'000	1'000'000	1'001'500.00	0.11	
2.470	ACHMEA BANK N.V. 2.47%/23-16.10.2026	CHF		800'000	800'000	812'800.00	0.09	
2.748	ACHMEA BANK N.V. 2.7475%/23-16.10.2030	CHF		1'000'000	1'000'000	1'028'500.00	0.11	
0.500	ACHMEA BANK NV 0.5%/17-03.10.2025	CHF	350'000	400'000	750'000	736'125.00	0.08	
0.250	ANZ NEW ZEALAND (INTL) LIMITED 0.25%/17-22.09.2025	CHF	980'000	400'000	1'380'000	1'353'090.00	0.15	
0.350	ANZ NEW ZEALAND (INTL) LIMITED 0.35%/18-22.10.2024	CHF	575'000		575'000			
2.503	ASB BANK LTD 2.5025%/23-20.12.2028	CHF	1'100'000	600'000	1'700'000	1'756'100.00	0.19	
2.893	BANC CREDITO INVERSIONES 2.8925%/23-22.03.2028	CHF		1'100'000	1'100'000	1'125'300.00	0.12	
0.750	BANCO BICE 0.75%/21-29.10.2026	CHF	575'000	300'000	875'000	829'500.00	0.09	
0.125	BANCO BILBAO VIZCAYA ARGENTARIA 0.125%/20-27.08.2026	CHF	600'000	600'000	1'200'000	1'150'800.00	0.13	
2.408	BANCO BILBAO VIZCAYA ARGENTARIA SA 2.4075%/22-28.11.2025	CHF		1'400'000	1'400'000	1'417'500.00	0.15	
2.770	BANCO BILBAO VIZCAYA ARGENTARIA SA 2.77%/22-28.11.2028	CHF	1'000'000		1'000'000	1'044'500.00	0.11	
0.315	BANCO DE CHILE 0.3154%/21-04.01.2027	CHF	750'000	300'000	1'050'000	994'875.00	0.11	
0.100	BANCO DE CREDITO E INVERSIONES 0.1%/20-18.09.2026	CHF	290'000	650'000	940'000	890'180.00	0.10	
0.250	BANCO DE CREDITO E INVERSIONES 0.25%/19-24.09.2029	CHF	610'000	400'000	100'000	910'000	809'900.00	0.09
0.250	BANCO DE CREDITO E INVERSIONES 0.25%/19-29.10.2025	CHF	650'000		650'000	631'475.00	0.07	
0.385	BANCO DE CREDITO E INVERSIONES 0.385%/21-15.12.2026	CHF	525'000	400'000	925'000	877'362.50	0.10	
0.400	BANCO DE CREDITO E INVERSIONES 0.4%/19-22.11.2024	CHF	1'050'000		1'050'000			
0.599	BANCO DE CREDITO E INVERSIONES 0.5994%/22-26.04.2027	CHF	735'000	550'000	1'285'000	1'231'030.00	0.13	
0.693	BANCO DEL ESTADO -CHILE 0.6925%/18-04.12.2024	CHF	540'000		540'000			
0.010	BANCO DEL ESTADO DE CHILE 0.01%/19-04.10.2027	CHF	400'000	400'000	800'000	738'000.00	0.08	
0.240	BANCO DEL ESTADO DE CHILE 0.24%/19-06.06.2025	CHF	610'000		610'000	597'190.00	0.07	
0.575	BANCO DEL ESTADO DE CHILE 0.575%/17-07.04.2027	CHF	500'000	300'000	800'000	760'000.00	0.08	
0.500	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH 0.5%/20-06.12.2024	CHF	1'000'000		1'000'000			
0.135	BANCO SANTANDER CHILE 0.135%/19-29.08.2029	CHF	600'000	200'000	800'000	712'000.00	0.08	
0.298	BANCO SANTANDER CHILE 0.2975%/21-22.10.2026	CHF	1'000'000	900'000	400'000	1'500'000	1'428'750.00	0.16
0.330	BANCO SANTANDER CHILE 0.33%/21-22.06.2027	CHF	700'000	400'000	1'100'000	1'035'100.00	0.11	
0.350	BANCO SANTANDER CHILE 0.35%/16-30.05.2025	CHF	150'000	400'000	550'000	539'000.00	0.06	
0.384	BANCO SANTANDER CHILE 0.384%/19-27.09.2024	CHF	700'000		700'000			
2.445	BANCO SANTANDER CHILE 2.445%/24-25.01.2027	CHF		1'400'000	1'400'000	1'407'700.00	0.15	
0.200	BANCO SANTANDER SA 0.2%/19-19.11.2027	CHF	1'350'000		400'000	950'000	896'800.00	0.10
0.310	BANCO SANTANDER SA 0.31%/21-09.06.2028	CHF	2'100'000	1'150'000	3'250'000	3'063'125.00	0.33	
1.000	BANCO SANTANDER SA 1%/18-10.12.2024	CHF	1'120'000		1'120'000			
1.125	BANCO SANTANDER SA 1.125%/17-20.07.2027	CHF	470'000		470'000	462'480.00	0.05	
1.328	BANCO SANTANDER SA 1.3275%/22-10.06.2025	CHF	1'060'000	400'000	1'460'000	1'454'452.00	0.16	
2.240	BANCO SANTANDER SA 2.24%/24-16.02.2032	CHF		2'600'000	2'600'000	2'641'600.00	0.29	
2.395	BANCO SANTANDER SA 2.395%/24-16.02.2029	CHF		2'600'000	2'600'000	2'631'200.00	0.29	
2.248	BANCO SANTANDER SA S. -176- 2.2475%/23-30.01.2026	CHF		1'600'000	1'600'000	1'616'800.00	0.18	
0.375	BANK CLER AG 0.375%/19-26.04.2027	CHF	755'000	830'000	1'585'000	1'523'185.00	0.17	
0.500	BANK CLER AG 0.5%/17-28.11.2025	CHF	1'090'000		1'090'000	1'068'745.00	0.12	
0.125	BANK JULIUS BAER & CO AG 0.125%/21-27.04.2028	CHF	1'450'000	400'000	1'850'000	1'726'975.00	0.19	
2.375	BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.375%/23-06.09.2027	CHF		1'200'000	1'200'000	1'220'400.00	0.13	
2.500	BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.5%/23-06.09.2030	CHF		1'700'000	1'700'000	1'755'250.00	0.19	
0.253	BANK OF AMERICA CORP 0.2525%/19-12.06.2026	CHF	1'840'000	1'100'000	300'000	2'640'000	2'562'120.00	0.28
0.423	BANK OF AMERICA CORP 0.4225%/21-23.11.2029	CHF	1'905'000	1'200'000	500'000	2'605'000	2'421'347.50	0.26
2.260	BANK OF MONTREAL 2.26%/23-01.02.2029	CHF		1'500'000	1'500'000	1'536'750.00	0.17	
0.363	BANK OF NEW ZEALAND 0.3625%/21-14.12.2029	CHF	950'000	600'000	1'550'000	1'428'325.00	0.16	
0.143	BANK OF NOVA SCOTIA 0.1425%/21-25.10.2028	CHF	645'000	655'000	1'300'000	1'205'750.00	0.13	
0.303	BANK OF NOVA SCOTIA 0.3025%/21-30.07.2031	CHF	1'400'000	500'000	1'900'000	1'693'850.00	0.18	
0.385	BANK OF NOVA SCOTIA 0.385%/22-01.02.2029	CHF	700'000	750'000	1'450'000	1'360'100.00	0.15	
2.383	BANK OF NOVA SCOTIA 2.3825%/23-22.09.2027	CHF		1'400'000	1'400'000	1'431'500.00	0.16	
0.625	BANQUE CANTONALE DE GENEVE 0.625%/22-16.03.2029	CHF	700'000		700'000	667'100.00	0.07	
1.875	BANQUE CANTONALE DE GENEVE 1.875%/22-09.12.2030	CHF	500'000	800'000	1'300'000	1'321'450.00	0.14	
0.200	BANQUE CANTONALE VAUDOIS 0.2%/21-22.12.2033	CHF	200'000		200'000	172'900.00	0.02	
0.400	BANQUE CANTONALE VAUDOIS 0.4%/21-05.05.2036	CHF	800'000		800'000	684'000.00	0.07	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.400	BANQUE CANTONALE VAUDOISE 0.4%/16-07.04.2031	CHF	1'000'000		900'000	822'150.00	0.09	
0.500	BANQUE CANTONALE VAUDOISE 0.5%/16-13.12.2028	CHF	790'000	400'000	1'190'000	1'139'425.00	0.12	
1.625	BANQUE CANTONALE VAUDOISE 1.625%/11-30.11.2026	CHF	690'000		690'000	693'450.00	0.08	
2.100	BANQUE CANTONALE VAUDOISE 2.1%/23-07.06.2032	CHF		800'000	800'000	828'400.00	0.09	
1.000	BANQUE FED CRED MUTUEL 1%/18-13.11.2026	CHF	750'000	500'000	300'000	950'000	931'475.00	0.10
2.223	BANQUE FED CRED MUTUEL 2.2225%/24-30.01.2032	CHF		2'300'000	2'300'000	2'351'750.00	0.26	
2.300	BANQUE FED CRED MUTUEL S. -546- 2.3%/23-30.01.2027	CHF	700'000	800'000	1'500'000	1'524'000.00	0.17	
0.200	BANQUE FEDERALE CREDIT MUTUEL 0.2%/19-12.06.2026	CHF	845'000	600'000	400'000	1'045'000	1'009'992.50	0.11
0.320	BANQUE FEDERALE CREDIT MUTUEL 0.32%/17-10.02.2025	CHF	900'000		900'000	890'100.00	0.10	
0.600	BANQUE FEDERALE CREDIT MUTUEL 0.6%/17-05.04.2027	CHF	315'000	860'000	1'175'000	1'135'637.50	0.12	
0.150	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.15%/21-06.03.2028	CHF	870'000	200'000	1'070'000	1'004'195.00	0.11	
0.200	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.2%/20-03.11.2028	CHF	1'065'000	300'000	500'000	865'000	803'585.00	0.09
0.250	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-10.07.2025	CHF	1'180'000		1'180'000	1'158'052.00	0.13	
0.250	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-24.10.2029	CHF		1'100'000	1'100'000	1'006'500.00	0.11	
0.250	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/21-21.06.2029	CHF	900'000		900'000	828'000.00	0.09	
0.366	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.366%/18-10.10.2024	CHF	760'000		760'000			
0.400	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.4%/17-19.12.2025	CHF	1'365'000	200'000	1'565'000	1'530'570.00	0.17	
2.730	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.73%/23-11.07.2030	CHF		1'800'000	1'800'000	1'892'700.00	0.21	
1.500	BANQUE FEDERATIVE DU CREDIT MUTUEL S. -525- 1.5%/22-01.06.2027	CHF	880'000	550'000	1'430'000	1'419'990.00	0.15	
1.000	BANQUE INTERNATIONALE LUX 1%/19-10.07.2025	CHF	900'000		900'000	884'070.00	0.10	
0.315	BARCLAYS PLC 0.315%/21-04.06.2027	CHF	1'400'000	400'000	1'800'000	1'716'300.00	0.19	
2.870	BAWAG P.S.K. 2.87%/22-03.10.2025	CHF		600'000	600'000	607'800.00	0.07	
2.955	BAWAG P.S.K. 2.955%/22-29.11.2027	CHF	750'000	600'000	1'350'000	1'374'975.00	0.15	
0.250	BERLIN HYP AG 0.25%/20-11.09.2028	CHF	940'000	300'000	1'240'000	1'152'580.00	0.13	
0.250	BERLIN HYP AG 0.25%/21-04.10.2029	CHF	1'180'000	700'000	300'000	1'580'000	1'443'330.00	0.16
0.250	BERLIN HYP AG 0.25%/21-10.03.2031	CHF	700'000		700'000	622'300.00	0.07	
0.375	BERLIN HYP AG 0.375%/22-21.02.2025	CHF		440'000	440'000	434'324.00	0.05	
2.125	BERLIN HYP AG 2.125%/23-27.02.2026	CHF		1'200'000	1'200'000	1'209'600.00	0.13	
2.250	BERLIN HYP AG 2.25%/23-08.11.2027	CHF		850'000	850'000	864'450.00	0.09	
0.400	BERNER KANTONALBANK 0.4%/18-03.05.2027	CHF	855'000		855'000	829'350.00	0.09	
0.750	BERNER KANTONALBANK 0.75%/15-14.07.2025	CHF	610'000	300'000	910'000	899'080.00	0.10	
0.850	BERNER KANTONALBANK AG (subordinated) 0.85%/22-21.01.2032	CHF	1'050'000		1'050'000	950'250.00	0.10	
0.100	BERNER KANTONALBANK AG 0.1%/19-30.09.2039	CHF	500'000	170'000	670'000	511'210.00	0.06	
0.300	BERNER KANTONALBANK AG 0.3%/20-29.05.2030	CHF	340'000		340'000	315'350.00	0.03	
2.000	BFCM 2%/14-22.05.2024	CHF	1'090'000		1'090'000			
1.750	BNP PARIBAS (subordinated) 1.75%/15-05.06.2025	CHF	590'000		590'000	588'643.00	0.06	
0.150	BNP PARIBAS 0.15%/20-10.03.2028	CHF	800'000	600'000	1'400'000	1'304'800.00	0.14	
2.123	BNP PARIBAS 2.1225%/24-12.01.2032	CHF		1'600'000	1'600'000	1'628'000.00	0.18	
2.413	BNP PARIBAS 2.4125%/23-13.01.2028	CHF	1'400'000	800'000	2'200'000	2'256'100.00	0.25	
2.630	BNP PARIBAS 2.63%/23-07.06.2029	CHF	1'600'000	1'600'000	1'600'000	1'668'000.00	0.18	
0.500	BNP PARIBAS S. -19447- 0.5%/21-16.03.2029	CHF	1'000'000	400'000	1'400'000	1'291'500.00	0.14	
0.300	BNP PARIBAS SA 0.3%/19-15.10.2027	CHF	600'000	800'000	1'400'000	1'327'200.00	0.14	
0.528	BNP PARIBAS SA 0.5275%/22-20.01.2028	CHF	1'200'000	1'000'000	600'000	1'600'000	1'512'800.00	0.17
1.000	BNP PARIBAS SA 1%/18-06.06.2025	CHF	500'000		500'000	494'800.00	0.05	
2.893	BNP PARIBAS SA 2.8925%/22-27.09.2029	CHF	1'000'000	400'000	1'400'000	1'453'900.00	0.16	
0.148	BNP PARIBAS SA S. -19447- 0.1475%/21-13.07.2027	CHF	800'000	200'000	1'000'000	945'000.00	0.10	
2.383	BPCE SA 2.3825%/23-12.06.2026	CHF	1'670'000	1'670'000	1'670'000	1'697'555.00	0.19	
2.655	BPCE SA 2.655%/23-12.06.2030	CHF	1'700'000	1'700'000	1'700'000	1'769'700.00	0.19	
2.903	CA AUTO FINANCE SUISSE SA 2.9025%/23-20.07.2026	CHF		800'000	800'000	812'000.00	0.09	
0.477	CAIXABANK S.A. 0.477%/21-01.07.2027	CHF	800'000	600'000	1'400'000	1'334'900.00	0.15	
2.175	CAIXABANK SA 2.175%/24-19.03.2030	CHF		1'000'000	1'000'000	1'003'980.00	0.11	
0.050	CANADIAN IMPERIAL BANK OF COMMERCE 0.05%/19-15.10.2026	CHF	1'745'000	800'000	2'545'000	2'441'927.50	0.27	
0.180	CANADIAN IMPERIAL BANK OF COMMERCE 0.18%/21-20.04.2029	CHF	1'435'000	500'000	1'935'000	1'785'037.50	0.19	
0.283	CANADIAN IMPERIAL BANK OF COMMERCE 0.2825%/22-03.02.2027	CHF	1'300'000	900'000	2'200'000	2'109'800.00	0.23	
0.153	CEMBRA MONEY BANK AG 0.1525%/19-14.10.2026	CHF	1'200'000		350'000	850'000	815'575.00	0.09
0.250	CEMBRA MONEY BANK AG 0.25%/17-23.05.2024	CHF	1'100'000		1'100'000			
0.285	CEMBRA MONEY BANK AG 0.285%/19-19.08.2027	CHF	630'000		630'000	601'020.00	0.07	
0.375	CEMBRA MONEY BANK AG 0.375%/17-27.06.2025	CHF	1'000'000		360'000	640'000	628'800.00	0.07
2.215	CEMBRA MONEY BANK AG 2.215%/24-05.02.2030	CHF		1'370'000	1'370'000	1'391'235.00	0.15	
2.411	CEMBRA MONEY BANK AG 2.4113%/23-08.08.2029	CHF	800'000	400'000	1'200'000	1'230'600.00	0.13	
2.665	CEMBRA MONEY BANK AG 2.665%/23-28.06.2030	CHF		1'500'000	1'500'000	1'563'000.00	0.17	
3.113	CEMBRA MONEY BANK AG 3.1125%/22-28.04.2027	CHF	1'150'000	400'000	1'550'000	1'611'225.00	0.18	
0.418	CEMBRA MONEY BANK LTD. 0.4175%/21-15.11.2028	CHF	740'000	150'000	890'000	837'935.00	0.09	
0.875	CEMBRA MONEY BANK LTD. 0.875%/18-08.06.2026	CHF	600'000		600'000	588'300.00	0.06	
1.183	CEMBRA MONEY BANK LTD. 1.1833%/22-27.11.2025	CHF	1'100'000	400'000	1'500'000	1'485'750.00	0.16	
2.539	CEMBRA MONEY BANK LTD. 2.5385%/23-05.04.2029	CHF		1'550'000	1'550'000	1'597'275.00	0.17	
0.500	CITIGROUP INC 0.5%/17-22.11.2024	CHF	1'945'000		1'945'000			
0.500	CITIGROUP INC 0.5%/19-01.11.2028	CHF	1'530'000	700'000	2'230'000	2'109'580.00	0.23	
0.750	CITIGROUP INC 0.75%/19-02.04.2026	CHF	615'000	1'560'000	2'175'000	2'134'762.50	0.23	
0.250	CITIGROUP INC S. -C- 0.25%/21-30.08.2029	CHF	1'190'000	700'000	1'890'000	1'735'965.00	0.19	

## 574 CSIF (CH) Bond Switzerland Corporate Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.250	CLIENTIS AG 0.25%/21-19.05.2028	CHF	550'000	480'000		1'030'000	963'565.00	0.11
1.100	COMMERZBANK AG 1.1%/18-11.07.2025	CHF	100'000			100'000	98'710.00	0.01
3.263	COMMERZBANK AG 3.2625%/23-03.02.2027	CHF	900'000	600'000		1'500'000	1'528'500.00	0.17
3.375	COMMERZBANK AG 3.375%/22-29.09.2026	CHF	900'000			900'000	926'100.00	0.10
3.800	COMMERZBANK AG 3.8%/23-03.05.2028	CHF		900'000		900'000	938'250.00	0.10
0.188	COMMONWEALTH BANK AUST 0.1875%/21-08.12.2028	CHF	890'000	1'000'000		1'890'000	1'771'875.00	0.19
0.113	COMMONWEALTH BANK OF AUSTRALIA 0.113%/19-10.12.2029	CHF	1'010'000	600'000		1'610'000	1'478'785.00	0.16
0.400	COMMONWEALTH BANK OF AUSTRALIA 0.4%/17-25.09.2026	CHF	2'210'000	800'000		3'010'000	2'925'720.00	0.32
0.250	COOPERATIEVE RABOBANK UA 0.25%/19-25.11.2027	CHF	800'000	400'000		1'200'000	1'134'600.00	0.12
1.363	COOPERATIEVE RABOBANK UA 1.3625%/22-28.04.2028	CHF	600'000			600'000	584'400.00	0.06
2.488	COOPERATIEVE RABOBANK UA 2.4875%/23-25.01.2029	CHF	800'000	200'000		1'000'000	1'021'000.00	0.11
3.125	COOPERATIEVE RABOBANK UA 3.125%/06-15.09.2026	CHF	2'345'000	1'200'000		3'545'000	3'679'710.00	0.40
2.125	CREDIT AGRICOLE (subordinated.) 2.125%/01-29.09.2025	CHF	980'000			980'000	985'390.00	0.11
0.128	CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS 0.1275%/20-27.07.2028	CHF	585'000	600'000		1'185'000	1'105'605.00	0.12
0.550	CREDIT AGRICOLE LONDON 0.55%/16-14.12.2026	CHF	360'000			360'000	349'740.00	0.04
0.625	CREDIT AGRICOLE LONDON 0.625%/17-12.07.2024	CHF	135'000		135'000			
1.000	CREDIT AGRICOLE LONDON 1%/19-07.11.2025	CHF	600'000			600'000	591'600.00	0.06
0.300	CREDIT AGRICOLE S.A. LONDON BRANCH 0.3%/17-18.04.2024	CHF	1'300'000		1'300'000			
0.500	CREDIT AGRICOLE S.A. LONDON BRANCH 0.5%/20-01.10.2026	CHF	1'000'000	400'000		1'400'000	1'353'800.00	0.15
1.000	CREDIT AGRICOLE S.A. LONDON BRANCH 1%/15-27.01.2025	CHF	540'000			540'000	537'246.00	0.06
2.125	CREDIT AGRICOLE S.A. LONDON BRANCH 2.125%/14-30.10.2024	CHF	1'345'000		1'345'000			
0.164	CREDIT AGRICOLE SA 0.1637%/21-28.04.2028	CHF	750'000	200'000		950'000	890'625.00	0.10
0.213	CREDIT AGRICOLE SA 0.2125%/21-21.06.2029	CHF	500'000	700'000		1'200'000	1'104'000.00	0.12
0.250	CREDIT AGRICOLE SA 0.25%/19-10.10.2029	CHF	635'000			635'000	584'200.00	0.06
0.250	CREDIT AGRICOLE SA 0.25%/21-10.03.2031	CHF	470'000			470'000	424'645.00	0.05
0.410	CREDIT AGRICOLE SA 0.41%/22-18.01.2030	CHF	1'000'000		500'000	500'000	460'250.00	0.05
1.460	CREDIT AGRICOLE SA 1.4604%/22-01.07.2027	CHF	530'000	500'000		1'030'000	1'020'215.00	0.11
1.843	CREDIT AGRICOLE SA 1.8425%/24-17.01.2030	CHF		1'100'000		1'100'000	1'102'750.00	0.12
2.050	CREDIT AGRICOLE SA 2.05%/24-07.03.2034	CHF		1'000'000		1'000'000	1'007'540.00	0.11
2.190	CREDIT AGRICOLE SA 2.19%/22-07.12.2027	CHF		600'000		600'000	609'000.00	0.07
2.363	CREDIT AGRICOLE SA 2.3625%/23-05.10.2028	CHF		1'200'000		1'200'000	1'230'600.00	0.13
2.508	CREDIT AGRICOLE SA 2.5075%/23-27.04.2027	CHF		2'100'000		2'100'000	2'152'500.00	0.23
2.541	CREDIT AGRICOLE SA 2.5413%/23-03.09.2030	CHF		400'000		400'000	417'600.00	0.05
3.043	CREDIT AGRICOLE SA 3.0425%/22-29.09.2027	CHF	400'000	600'000		1'000'000	1'038'000.00	0.11
0.550	CREDIT SUISSE AG LONDON 0.55%/16-15.04.2024	CHF	1'660'000		1'660'000			
3.125	CREDIT SUISSE GUERNSEY BRANCH 3.125%/10-12.11.2030	CHF	120'000			120'000	128'820.00	0.01
0.315	DEUTSCHE BANK AG 0.315%/21-14.09.2027	CHF	1'000'000	600'000		1'600'000	1'511'200.00	0.16
0.800	DEUTSCHE BANK AG 0.8%/20-07.02.2025	CHF	1'000'000			1'000'000	990'500.00	0.11
2.245	DEUTSCHE BANK AG 2.245%/24-25.01.2030	CHF		1'150'000		1'150'000	1'164'375.00	0.13
3.645	DEUTSCHE BANK AG 3.645%/23-27.01.2029	CHF	1'000'000	200'000		1'200'000	1'235'400.00	0.13
1.960	DEUTSCHE BANK AG FRANKFURT AM MAIN ZURICH BRANCH 1.96%/23-10.12.2026	CHF		1'740'000		1'740'000	1'759'140.00	0.19
2.108	DEUTSCHE BANK AG FRANKFURT AM MAIN ZURICH BRANCH 2.1075%/23-10.12.2029	CHF		1'350'000		1'350'000	1'391'850.00	0.15
0.050	DNB BANK ASA 0.05%/19-13.03.2024	CHF	120'000			120'000		
1.168	DNB BANK ASA 1.1675%/22-03.06.2027	CHF	1'000'000			1'000'000	984'000.00	0.11
2.685	DNB BANK ASA 2.685%/23-15.06.2028	CHF		800'000		800'000	812'000.00	0.09
3.845	DZ BANK AG (subordinated) 3.845%/22-17.08.2032	CHF	1'200'000	400'000		1'600'000	1'643'200.00	0.18
2.625	DZ BANK AG 2.625%/23-27.08.2029	CHF		1'000'000		1'000'000	1'021'000.00	0.11
2.833	DZ BANK AG 2.8325%/23-16.05.2029	CHF		800'000		800'000	824'400.00	0.09
2.203	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 2.2025%/23-18.09.2028	CHF		850'000		850'000	862'325.00	0.09
3.610	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 3.61%/23-16.10.2028	CHF		700'000		700'000	712'950.00	0.08
0.250	ERSTE GROUP BANK AG 0.25%/21-02.10.2028	CHF	1'050'000	400'000		1'450'000	1'332'550.00	0.15
0.052	FCA CAPITAL SUISSE SA 0.0519%/21-20.12.2024	CHF	700'000			700'000	689'710.00	0.08
0.068	FIRST ABU DHABI BANK P.J.S.C.	CHF	1'245'000	765'000		2'010'000	1'900'455.00	0.21
0.148	FIRST ABU DHABI BANK P.J.S.C. 0.1475%/21-17.11.2026	CHF	900'000			900'000	863'550.00	0.09
0.401	FIRST ABU DHABI BANK P.J.S.C. 0.401%/19-02.10.2024	CHF	850'000		850'000			
1.063	FIRST ABU DHABI BANK P.J.S.C. 1.0625%/22-14.04.2026	CHF	1'000'000			1'000'000	984'000.00	0.11
0.070	FIRST ABU DHABI BANK P.J.S.C. 0.07%/19-18.10.2027	CHF	650'000			650'000	609'700.00	0.07
0.205	FIRST ABU DHABI BANK P.J.S.C. 0.205%/19-04.12.2025	CHF	620'000			620'000	602'020.00	0.07
0.125	GENFER KANTONALBANK 0.125%/19-23.04.2026	CHF	800'000	400'000		1'200'000	970'000.00	0.11
0.500	GENFER KANTONALBANK 0.5%/15-10.06.2024	CHF	1'030'000		1'030'000			
1.125	GENFER KANTONALBANK 1.125%/17-28.06.2027	CHF	400'000	235'000		635'000	619'442.50	0.07
1.000	GLARNER KANTONALBANK (subordinated) 1%/21-28.07.2031	CHF	850'000	400'000		1'250'000	1'173'750.00	0.13
0.400	GOLDMAN SACHS GROUP INC 0.4%/21-11.05.2028	CHF	2'030'000			2'030'000	1'916'320.00	0.21
0.500	GOLDMAN SACHS GROUP INC 0.5%/17-04.12.2024	CHF	1'245'000		1'245'000			
1.000	GOLDMAN SACHS GROUP INC 1%/18-24.11.2025	CHF	1'600'000	600'000		2'200'000	2'182'400.00	0.24
0.320	HSBC HOLDINGS PLC 0.32%/21-03.11.2027	CHF	1'400'000			1'400'000	1'330'000.00	0.15
0.813	HSBC HOLDINGS PLC 0.8125%/21-03.11.2031	CHF	1'200'000	400'000		1'600'000	1'438'400.00	0.16

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.805 HSBC HOLDINGS PLC 1.805%/22-01.06.2026	CHF	1'000'000			1'000'000	995'500.00	0.11
0.100 HYPO NOE LB NOE WIEN AG 0.1%/19-27.11.2024	CHF	645'000		645'000			
2.375 HYPO NOE LB NOE WIEN AG 2.375%/24-26.01.2029	CHF		950'000		950'000	960'925.00	0.10
1.625 HYPO VORARLBERG BANK AG (subordinated) 1.625%/19-29.11.2029	CHF	495'000			495'000	450'202.50	0.05
0.125 HYPO VORARLBERG BANK AG 0.125%/19-03.09.2029	CHF	945'000	700'000		1'645'000	1'469'807.50	0.16
0.125 HYPO VORARLBERG BANK AG 0.125%/20-27.03.2030	CHF	800'000	550'000	300'000	1'050'000	926'100.00	0.10
0.125 HYPO VORARLBERG BANK AG 0.125%/21-23.08.2028	CHF	695'000	700'000		1'395'000	1'274'332.50	0.14
0.450 HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	CHF	460'000		460'000			
2.125 HYPO VORARLBERG BANK AG 2.125%/24-23.07.2027	CHF		850'000		850'000	851'700.00	0.09
2.375 HYPO VORARLBERG BANK AG 2.375%/23-04.05.2026	CHF		1'000'000		1'000'000	1'010'500.00	0.11
0.250 INTESA SANPAOLO BANK IRELAND PLC 0.25%/19-30.09.2024	CHF	1'000'000		1'000'000			
0.560 ITAU BBA INTERNATIONAL PLC 0.56%/22-17.02.2025	CHF	850'000			850'000	838'100.00	0.09
0.450 JP MORGAN CHASE (reg. -S-) -144A- 0.45%/16-11.11.2026	CHF	835'000			835'000	811'202.50	0.09
0.375 JULIUS BAER GROUP LTD 0.375%/17-06.12.2024	CHF	1'015'000		1'015'000			
0.375 LGT BANK 0.375%/19-15.11.2029	CHF	600'000	600'000		1'200'000	1'099'200.00	0.12
0.450 LGT BANK 0.45%/21-29.07.2031	CHF	1'000'000			1'000'000	890'000.00	0.10
0.625 LGT BANK 0.625%/15-25.11.2025	CHF	1'265'000	800'000		2'065'000	2'030'927.50	0.22
2.500 LGT BANK AG 2.5%/23-28.02.2033	CHF	1'000'000	900'000		1'900'000	2'000'700.00	0.22
0.200 LGT BANK LTD 0.2%/16-12.10.2026	CHF	1'840'000	300'000	500'000	1'640'000	1'585'060.00	0.17
0.200 LGT BANK LTD 0.2%/20-04.11.2030	CHF	900'000	400'000		1'300'000	1'180'400.00	0.13
0.500 LGT BANK LTD 0.5%/17-12.05.2027	CHF	990'000	900'000		1'890'000	1'828'575.00	0.20
0.375 LGT BANK LTD 0.375%/19-05.07.2028	CHF	800'000	800'000	400'000	1'200'000	1'128'000.00	0.12
2.000 LGT BANK LTD 2%/24-15.02.2034	CHF		1'650'000		1'650'000	1'666'500.00	0.18
2.750 LGT BANK LTD 2.75%/22-29.09.2032	CHF	1'100'000	400'000		1'500'000	1'608'000.00	0.18
- LIECHTENSTEIN LANDESBANK 0%/19-27.09.2029	CHF	475'000	350'000		825'000	745'387.50	0.08
0.125 LIECHTENSTEIN LANDESBANK 0.125%/19-28.05.2026	CHF	450'000			450'000	435'150.00	0.05
0.300 LIECHTENSTEIN LANDESBANK 0.3%/20-24.09.2030	CHF	800'000			800'000	722'800.00	0.08
2.500 LIECHTENSTEINISCHE LANDESBANK AG 2.5%/23-22.11.2030	CHF		800'000		800'000	816'400.00	0.09
1.870 LLOYDS BANK PLC 1.87%/23-31.08.2027	CHF		1'100'000	1'100'000			
0.603 LLOYDS BANKING GROUP PLC 0.6025%/22-09.02.2029	CHF	800'000			800'000	745'600.00	0.08
1.000 LLOYDS BANKING GROUP PLC 1%/18-04.03.2025	CHF	2'005'000			2'005'000	1'989'962.50	0.22
2.745 LLOYDS BANKING GROUP PLC 2.745%/23-02.02.2027	CHF	800'000	200'000		1'000'000	1'012'500.00	0.11
0.875 LUZERNER KANTONALBK AG (subordinated) 0.875%/21-14.05.2031	CHF	1'800'000	950'000		2'750'000	2'503'875.00	0.27
1.018 MBANK S.A. 1.0183%/19-04.10.2024	CHF	800'000		800'000			
0.250 MIGROS BANK AG 0.25%/19-10.12.2027	CHF	910'000	900'000		1'810'000	1'724'025.00	0.19
2.250 MIGROS BANK AG 2.25%/23-26.09.2028	CHF		1'470'000		1'470'000	1'510'425.00	0.16
2.500 MIGROS BANK AG 2.5%/23-26.09.2033	CHF		1'270'000		1'270'000	1'344'930.00	0.15
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/19-18.11.2027	CHF	315'000	600'000		915'000	860'100.00	0.09
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/20-18.09.2028	CHF	1'375'000			1'375'000	1'281'500.00	0.14
0.400 MUENCHENER HYPOTHEKENBANK EG 0.4%/22-25.02.2026	CHF	800'000	400'000		1'200'000	1'163'400.00	0.13
2.500 MUENCHENER HYPOTHEKENBANK EG 2.5%/24-20.02.2030	CHF		1'100'000		1'100'000	1'111'550.00	0.12
4.253 MUENCHENER HYPOTHEKENBNK (subordinated) 4.2525%/23-07.06.2033	CHF		1'100'000		1'100'000	1'148'950.00	0.13
0.200 MUENCHENER HYPOTHEKENBNK 0.2%/21-03.03.2031	CHF	530'000	800'000		1'330'000	1'187'690.00	0.13
0.250 MUENCHENER HYPOTHEKENBNK 0.25%/21-30.03.2027	CHF	600'000	200'000		800'000	757'200.00	0.08
0.300 MUENCHENER HYPOTHEKENBNK 0.3%/17-20.12.2024	CHF	1'210'000		1'210'000			
0.100 MUENCHENER HYPOTHEKENBNK EG 0.1%/20-17.12.2025	CHF	1'000'000	400'000		1'400'000	1'358'700.00	0.15
0.065 NATIONAL AUSTRALIA BANK LTD 0.065%/20-29.01.2029	CHF	915'000	500'000		1'415'000	1'314'535.00	0.14
0.125 NATIONAL AUSTRALIA BANK LTD 0.125%/19-21.06.2027	CHF	1'200'000		350'000	850'000	810'050.00	0.09
0.250 NATIONAL AUSTRALIA BANK LTD 0.25%/18-13.03.2024	CHF	1'305'000		1'305'000			
0.293 NATIONAL AUSTRALIA BANK LTD 0.2925%/22-03.02.2028	CHF	900'000	300'000		1'200'000	1'141'200.00	0.12
0.300 NATIONAL AUSTRALIA BANK LTD 0.3%/17-31.10.2025	CHF	1'500'000	500'000		2'000'000	1'958'000.00	0.21
0.565 NATIONAL AUSTRALIA BANK LTD 0.565%/22-03.02.2031	CHF	240'000	820'000		1'060'000	991'630.00	0.11
2.201 NATIONAL AUSTRALIA BANK LTD 2.201%/23-12.04.2029	CHF		1'500'000		1'500'000	1'542'000.00	0.17
1.915 NATIONWIDE BLDG SOCIETY 1.915%/22-08.09.2028	CHF	1'600'000	100'000		1'700'000	1'701'700.00	0.19
2.970 NATIONWIDE BUILDING SOCIETY 2.97%/23-08.09.2027	CHF		1'200'000		1'200'000	1'228'200.00	0.13
0.898 NATWEST MARKETS PLC 0.8975%/22-04.04.2025	CHF	1'600'000			1'600'000	1'585'760.00	0.17
2.783 NATWEST MARKETS PLC 2.7825%/22-06.12.2027	CHF	1'000'000			1'000'000	1'031'000.00	0.11
2.858 NATWEST MARKETS PLC 2.8575%/23-06.06.2028	CHF		1'000'000		1'000'000	1'037'500.00	0.11
0.125 NORDEA BANK ABP 0.125%/20-02.06.2026	CHF	1'000'000			1'000'000	966'500.00	0.11
0.550 NORDEA BANK ABP 0.55%/15-23.06.2025	CHF	945'000	400'000		1'345'000	1'327'515.00	0.14
1.810 NORDEA BANK ABP 1.81%/22-15.06.2027	CHF	1'000'000	400'000		1'400'000	1'400'700.00	0.15
2.490 NORDEA BANK ABP 2.49%/23-26.05.2028	CHF		2'000'000		2'000'000	2'047'000.00	0.22
0.125 RAIFFEISEN SCHWEIZ 0.125%/19-07.05.2024	CHF	500'000		500'000			
2.113 RAIFFEISEN SCHWEIZ 2.1125%/23-28.09.2028	CHF		800'000		800'000	814'800.00	0.09
2.625 RAIFFEISEN SCHWEIZ 2.625%/11-04.02.2026	CHF	660'000			660'000	671'220.00	0.07
0.183 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.1825%/20-11.11.2025	CHF	700'000			700'000	685'650.00	0.07
0.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.5%/20-11.11.2028	CHF	800'000			800'000	748'800.00	0.08
1.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.5%/20-23.11.2034	CHF	1'000'000		300'000	700'000	648'200.00	0.07
0.178 RAIFFEISEN SCHWEIZ S. -1- 0.1775%/21-15.01.2027	CHF	700'000	300'000		1'000'000	957'500.00	0.10
0.570 RAIFFEISEN SCHWEIZ S. -2- 0.57%/21-15.01.2031	CHF	1'000'000	900'000	300'000	1'600'000	1'453'600.00	0.16

## 576 CSIF (CH) Bond Switzerland Corporate Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.405	RAIFFEISEN SCHWEIZ S. -3- 0.405%/21-28.09.2029	CHF	1'000'000		700'000	643'300.00	0.07
0.300	RAIFFEISEN SCHWEIZ T. -1- 0.3%/16-22.04.2025	CHF	1'350'000		1'350'000	1'329'345.00	0.15
0.750	RAIFFEISEN SCHWEIZ T. -2- 0.75%/16-22.04.2031	CHF	550'000		550'000	510'400.00	0.06
0.175	RAIFFEISENLANDESBANK OBEROESTERREICH AG 0.175%/19-29.10.2026	CHF	600'000		600'000	571'500.00	0.06
2.630	RAIFFEISENLANDESBANK OBEROESTERREICH AG 2.63%/23-29.06.2028	CHF		850'000	850'000	867'425.00	0.09
0.500	RCI BANQUE SA 0.5%/19-18.07.2024	CHF	800'000		800'000		
2.100	RCI BANQUE SA 2.1%/22-23.05.2025	CHF	450'000		450'000	451'800.00	0.05
3.500	RCI BANQUE SA 3.5%/23-10.05.2028	CHF		1'600'000	1'600'000	1'688'800.00	0.18
0.200	ROYAL BANK OF CANADA 0.2%/21-22.09.2031	CHF	1'000'000	600'000	1'600'000	1'410'400.00	0.15
0.250	ROYAL BANK OF CANADA 0.25%/21-15.10.2029	CHF	665'000	300'000	965'000	884'905.00	0.10
1.450	ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 1.45%/22-04.05.2027	CHF	550'000	300'000	850'000	844'050.00	0.09
2.445	ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 2.445%/23-25.01.2028	CHF		1'500'000	1'500'000	1'539'000.00	0.17
0.150	SANTANDER CONSUMER FINANCE S.A. 0.15%/19-10.12.2024	CHF	960'000		960'000		
2.733	SANTANDER CONSUMER FINANCE S.A. 2.7325%/23-04.07.2025	CHF		1'200'000	1'200'000	1'215'840.00	0.13
2.933	SANTANDER CONSUMER FINANCE S.A. 2.9325%/23-04.07.2028	CHF		1'000'000	1'000'000	1'041'000.00	0.11
0.385	SCOTIABANK CHILE 0.385%/21-22.07.2026	CHF	780'000	550'000	1'330'000	1'273'475.00	0.14
0.418	SCOTIABANK CHILE 0.418%/21-31.03.2027	CHF	450'000	225'000	675'000	637'875.00	0.07
2.783	SCOTIABANK CHILE 2.7825%/23-23.05.2025	CHF		440'000	440'000	443'916.00	0.05
0.333	SOCIETE GENERALE 0.3325%/21-29.11.2028	CHF	620'000	600'000	1'220'000	1'135'210.00	0.12
0.375	SOCIETE GENERALE 0.375%/21-26.07.2028	CHF	800'000		800'000	744'800.00	0.08
0.700	SOCIETE GENERALE 0.7%/18-26.02.2025	CHF	800'000		800'000	791'040.00	0.09
0.875	SOCIETE GENERALE 0.875%/19-28.02.2024	CHF	400'000		400'000		
2.278	SOCIETE GENERALE 2.2775%/23-27.02.2026	CHF		1'200'000	1'200'000	1'213'200.00	0.13
2.618	SOCIETE GENERALE 2.6175%/23-27.02.2030	CHF	1'200'000	800'000	2'000'000	2'068'000.00	0.23
0.250	SOCIETE GENERALE LTD 0.25%/20-25.02.2027	CHF	1'000'000	200'000	1'200'000	1'143'000.00	0.12
0.250	SOCIETE GENERALE SA 0.25%/19-08.10.2026	CHF	800'000		800'000	767'200.00	0.08
0.280	SOCIETE GENERALE SA 0.28%/22-26.01.2027	CHF	1'000'000		1'000'000	959'000.00	0.10
0.745	SOCIETE GENERALE SA 0.745%/22-26.01.2029	CHF	400'000	400'000	800'000	746'400.00	0.08
2.625	SOCIETE GENERALE SA 2.625%/22-14.10.2026	CHF		800'000	800'000	816'800.00	0.09
2.683	SOCIETE GENERALE SA 2.6825%/23-19.10.2029	CHF		1'700'000	1'700'000	1'765'450.00	0.19
0.125	SPAREBANK 1 NORD NORGE 0.125%/19-11.12.2025	CHF	770'000		770'000	749'980.00	0.08
2.700	SPAREBANK 1 NORD NORGE 2.7%/23-20.03.2029	CHF		1'000'000	1'000'000	1'022'000.00	0.11
0.125	SPAREBANK 1 NORD-NORGE 0.125%/21-15.09.2028	CHF	400'000	800'000	1'200'000	1'106'400.00	0.12
1.500	SPAREBANK 1 SMN 1.5%/22-15.06.2027	CHF	1'000'000	220'000	1'220'000	1'212'070.00	0.13
1.000	ST GALLER KANTONALBANK (subordinated) 1%/17-30.11.2027	CHF	620'000		620'000	603'880.00	0.07
1.250	SVENSKA HANDELSBANKEN AB 1.25%/22-24.05.2027	CHF	1'510'000	200'000	1'710'000	1'692'045.00	0.18
2.773	SWEDBANK AB 2.7725%/23-13.06.2028	CHF		1'200'000	1'200'000	1'231'800.00	0.13
2.203	TORONTO-DOMINION BANK 2.2025%/23-31.01.2028	CHF	1'000'000	600'000	1'600'000	1'625'600.00	0.18
0.150	UBS AG LONDON 0.15%/21-29.06.2028	CHF	1'600'000	700'000	1'700'000	1'592'050.00	0.17
2.330	UBS AG LONDON BRANCH 2.33%/22-14.11.2025	CHF		1'650'000	1'650'000	1'668'975.00	0.18
2.385	UBS AG LONDON BRANCH 2.385%/23-09.05.2025	CHF		1'350'000	1'350'000	1'360'935.00	0.15
2.550	UBS AG LONDON BRANCH 2.55%/23-09.05.2029	CHF		1'150'000	1'150'000	1'197'725.00	0.13
0.375	UBS GROUP AG 0.375%/21-24.08.2029	CHF	1'800'000	600'000	2'400'000	2'210'400.00	0.24
0.435	UBS GROUP INC. 0.435%/21-09.11.2028	CHF	2'000'000	800'000	2'800'000	2'629'200.00	0.29
0.200	UNITED PRIVATE BANK UBP LTD ZUERICH BRANCH 0.2%/21-15.12.2026	CHF	1'880'000	400'000	2'280'000	2'187'660.00	0.24
0.875	VP BANK 0.875%/15-07.10.2024	CHF	430'000		430'000		
0.600	VP BANK AG 0.6%/19-29.11.2029	CHF	600'000	600'000	1'200'000	1'110'600.00	0.12
0.250	WAADTLÄNDISCHE KANTONALBANK 0.25%/17-28.11.2025	CHF	940'000		940'000	918'380.00	0.10
1.500	WAADTLÄNDISCHE KANTONALBANK 1.5%/14-28.03.2024	CHF	1'260'000		1'260'000		
1.250	WELLS FARGO & CO 1.25%/14-03.09.2024	CHF	1'100'000		1'100'000		
0.750	WELLS FARGO & COMPANY 0.75%/20-27.05.2025	CHF	55'000	400'000	455'000	449'358.00	0.05
1.125	WELLS FARGO & COMPANY 1.125%/20-26.05.2028	CHF	675'000	500'000	875'000	848'750.00	0.09
0.300	WESTPAC BANKING CORP 0.3%/17-28.11.2025	CHF	1'080'000	600'000	1'680'000	1'643'880.00	0.18
0.500	WESTPAC BANKING CORP 0.5%/18-16.05.2028	CHF	1'100'000	400'000	1'500'000	1'437'750.00	0.16
2.625	ZUERCHER KANTONALBANK (subordinated) 2.625%/23-01.11.2030	CHF		700'000	700'000	725'550.00	0.08
2.750	ZUERCHER KANTONALBANK (subordinated) 2.75%/23-19.04.2028	CHF		2'000'000	2'000'000	2'055'000.00	0.22
						<b>344'199'872.50</b>	<b>37.56</b>
<b>Building materials and building industry</b>							
0.100	GEBERIT AG 0.1%/19-17.10.2024	CHF	790'000		790'000		
0.600	GEBERIT AG 0.6%/19-17.10.2028	CHF	500'000		500'000	480'500.00	0.05
0.750	GEBERIT AG 0.75%/22-29.09.2027	CHF	450'000		450'000	439'650.00	0.05
1.500	GEBERIT AG 1.5%/22-14.09.2026	CHF		1'600'000	1'600'000	1'603'200.00	0.17
1.750	GEBERIT AG 1.75%/22-14.09.2029	CHF	1'500'000	720'000	1'520'000	1'545'840.00	0.17
2.250	GEBERIT AG 2.25%/23-26.09.2025	CHF		1'500'000	1'500'000	1'515'750.00	0.17
2.300	GEBERIT AG 2.3%/23-27.09.2032	CHF		1'880'000	1'880'000	1'997'500.00	0.22
0.250	KOREA EXPRESSWAY CORPORATION 0.25%/17-07.06.2024	CHF	950'000		950'000		

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 LAFARGEHOLCIM 1%/15-04.12.2025	CHF	680'000			680'000	675'240.00	0.07
1.000 LAFARGEHOLCIM LTD 1%/18-11.12.2024	CHF	1'860'000		1'400'000	460'000	457'286.00	0.05
						<b>8'714'966.00</b>	<b>0.95</b>
<b>Chemicals</b>							
1.125 CLARIANT LTD 1.125%/19-15.04.2026	CHF	900'000			900'000	886'950.00	0.10
2.717 CLARIANT LTD 2.717%/22-24.09.2027	CHF	950'000			950'000	970'900.00	0.11
2.750 CLARIANT LTD 2.75%/23-22.09.2028	CHF		1'250'000		1'250'000	1'278'125.00	0.14
0.150 GIVAUDAN AG 0.15%/20-10.11.2028	CHF	850'000			850'000	796'875.00	0.09
0.375 GIVAUDAN AG 0.375%/18-09.04.2025	CHF	1'180'000			1'180'000	1'165'250.00	0.13
0.625 GIVAUDAN AG 0.625%/16-05.12.2031	CHF	535'000	930'000		1'465'000	1'375'635.00	0.15
1.125 GIVAUDAN AG 1.125%/22-15.06.2026	CHF	700'000			700'000	693'350.00	0.08
1.625 GIVAUDAN AG 1.625%/22-15.06.2029	CHF	730'000	400'000		1'130'000	1'133'955.00	0.12
1.750 GIVAUDAN AG 1.75%/14-19.03.2024	CHF	30'000		30'000			
2.375 GIVAUDAN AG 2.375%/23-23.05.2031	CHF		1'960'000		1'960'000	2'058'000.00	0.22
0.125 GIVAUDAN SA 0.125%/21-07.06.2027	CHF	1'000'000	500'000	400'000	1'100'000	1'052'150.00	0.11
0.375 GIVAUDAN SA 0.375%/21-07.06.2030	CHF	1'030'000	850'000	500'000	1'380'000	1'282'710.00	0.14
0.200 SIEGFRIED HOLDING LTD 0.2%/21-15.06.2026	CHF	1'000'000			1'000'000	967'500.00	0.11
0.600 SIKA AG 0.6%/18-27.03.2026	CHF	300'000			300'000	295'200.00	0.03
0.625 SIKA AG 0.625%/18-12.07.2024	CHF	1'000'000		1'000'000			
1.125 SIKA AG 1.125%/18-12.07.2028	CHF	600'000	900'000		1'500'000	1'488'000.00	0.16
2.250 SIKA AG 2.25%/23-13.04.2026	CHF		1'450'000		1'450'000	1'470'300.00	0.16
2.250 SIKA AG 2.25%/23-13.04.2029	CHF		1'100'000		1'100'000	1'133'550.00	0.12
1.900 SIKA LTD 1.9%/22-28.11.2025	CHF	1'450'000			1'450'000	1'456'525.00	0.16
2.350 SIKA LTD 2.35%/22-28.11.2028	CHF	1'380'000	1'100'000	400'000	2'080'000	2'150'720.00	0.23
1.625 SYNGENTA FINANCE 1.625%/14-01.11.2024	CHF	1'750'000		1'750'000			
2.125 SYNGENTA FINANCE 2.125%/14-01.11.2029	CHF	750'000			750'000	751'875.00	0.08
						<b>22'407'570.00</b>	<b>2.45</b>
<b>Computer hardware and networking</b>							
0.375 APPLE INC 0.375%/15-25.11.2024	CHF	3'995'000		3'995'000			
0.750 APPLE INC 0.75%/15-25.02.2030	CHF	1'650'000	600'000		2'250'000	2'181'375.00	0.24
						<b>2'181'375.00</b>	<b>0.24</b>
<b>Electrical appliances and components</b>							
0.300 ABB LTD 0.3%/19-06.08.2024	CHF	2'025'000		2'025'000			
0.750 ABB LTD 0.75%/22-25.03.2027	CHF	2'850'000	500'000	500'000	2'850'000	2'788'725.00	0.30
1.000 ABB LTD 1%/19-07.05.2029	CHF	730'000			730'000	712'480.00	0.08
1.965 ABB LTD 1.965%/23-22.09.2026	CHF		2'400'000		2'400'000	2'427'600.00	0.26
1.978 ABB LTD 1.9775%/23-22.09.2028	CHF		1'550'000		1'550'000	1'583'325.00	0.17
2.100 ABB LTD 2.1%/22-03.10.2025	CHF		600'000		600'000	604'800.00	0.07
2.113 ABB LTD 2.1125%/23-22.09.2033	CHF		2'230'000		2'230'000	2'329'235.00	0.25
2.375 ABB LTD 2.375%/22-05.04.2030	CHF		1'200'000		1'200'000	1'259'400.00	0.14
1.743 HILTI AG (LIECHTENSTEIN) 1.7425%/23-10.11.2026	CHF	800'000			800'000	806'400.00	0.09
1.923 HILTI AG (LIECHTENSTEIN) 1.9225%/23-10.11.2031	CHF	1'260'000			1'260'000	1'312'290.00	0.14
0.050 HILTI AG 0.05%/20-02.07.2025	CHF	1'050'000			1'050'000	1'029'420.00	0.11
0.200 HILTI AG T. -2024- 0.2%/17-08.11.2024	CHF	680'000		680'000			
0.400 HILTI AG T. -2027- 0.4%/17-08.11.2027	CHF	45'000			45'000	43'200.00	0.00
0.125 KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	CHF	585'000		585'000			
0.020 TRANSPOWER NEW ZEALAND LIMITED 0.02%/19-16.12.2027	CHF	635'000		635'000			
0.038 TRANSPOWER NEW ZEALAND LIMITED 0.038%/21-16.03.2029	CHF	800'000		800'000			
						<b>14'896'875.00</b>	<b>1.63</b>
<b>Electronics and semiconductors</b>							
2.625 OC OERLIKON CORP 2.625%/14-17.06.2024	CHF	230'000		230'000			
						<b>0.00</b>	<b>0.00</b>
<b>Energy and water supply</b>							
0.625 AAREKRAFTWERK KLINGNAU AG 0.625%/19-03.08.2029	CHF	355'000	500'000		855'000	812'250.00	0.09
1.500 AEW ENERGIE AG 1.5%/22-29.06.2029	CHF	420'000			420'000	417'480.00	0.05
1.450 AKEB AG FUER KERNENERGIEBETEILIGUNGEN LUZERN 1.45%/20-23.07.2027	CHF	900'000			900'000	879'750.00	0.10
3.100 AKEB AG FUER KERNENERGIE-BETEILIGUNGEN LUZERN 3.1%/22-19.12.2025	CHF		1'500'000		1'500'000	1'527'000.00	0.17
2.625 ALPIQ HOLDING 2.625%/14-29.07.2024	CHF	1'115'000		1'115'000			
0.250 AXPO HOLDING AG 0.25%/22-04.02.2025	CHF	1'300'000		600'000	700'000	690'340.00	0.08
0.625 AXPO HOLDING AG 0.625%/22-04.02.2027	CHF	1'900'000	600'000	400'000	2'100'000	2'037'000.00	0.22
2.000 AXPO HOLDING AG 2%/22-15.09.2026	CHF	1'500'000	600'000		2'100'000	2'114'700.00	0.23
2.500 AXPO HOLDING AG 2.5%/22-15.03.2029	CHF	250'000	1'450'000		1'700'000	1'747'600.00	0.19
2.500 AXPO HOLDING AG 2.5%/23-22.09.2026	CHF		2'100'000		2'100'000	2'137'800.00	0.23
2.500 BKW 2.5%/10-15.10.2030	CHF	1'370'000	600'000		1'970'000	2'074'410.00	0.23
- BKW AG 0%/22-18.10.2024	CHF	1'500'000		1'500'000			
0.250 BKW AG 0.25%/19-29.07.2027	CHF		1'880'000		1'880'000	1'799'160.00	0.20
0.750 BKW AG 0.75%/18-15.10.2025	CHF	965'000	400'000		1'365'000	1'346'572.50	0.15

## 578 CSIF (CH) Bond Switzerland Corporate Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.875	BKW AG 0.875%/22-27.04.2026	CHF	700'000	800'000	1'500'000	1'479'000.00	0.16	
1.125	BKW AG 1.125%/22-27.04.2029	CHF	900'000		300'000	292'800.00	0.03	
1.860	E.ON SE 1.86%/22-05.12.2025	CHF		1'150'000	1'150'000	1'153'450.00	0.13	
2.503	E.ON SE 2.5025%/22-05.12.2029	CHF	700'000	550'000	1'250'000	1'310'000.00	0.14	
0.300	EDF 0.3%/16-14.10.2024	CHF	1'840'000		1'300'000	535'302.00	0.06	
0.650	EDF 0.65%/16-13.10.2028	CHF	800'000	500'000	1'300'000	1'246'050.00	0.14	
2.300	ELECTRICITE DE FRANCE SA 2.3%/23-14.09.2027	CHF		1'550'000	1'550'000	1'588'750.00	0.17	
2.550	ELECTRICITE DE FRANCE SA 2.55%/23-12.09.2031	CHF		1'050'000	1'050'000	1'100'925.00	0.12	
3.450	ENAG ENERGIEFINANZIERUNGS AG 3.45%/23-06.07.2028	CHF		800'000	800'000	832'000.00	0.09	
1.625	ENGADINER KRAFTWERKE 1.625%/14-25.04.2024	CHF	460'000		460'000			
2.000	ENGADINER KRAFTWERKE 2%/23-11.04.2030	CHF		1'400'000	1'400'000	1'432'200.00	0.16	
0.450	ENGADINER KRAFTWERKE AG 0.45%/22-02.03.2029	CHF	700'000		700'000	663'250.00	0.07	
2.340	ENGIE SA 2.34%/23-04.01.2027	CHF		1'550'000	1'550'000	1'581'000.00	0.17	
2.490	ENGIE SA 2.49%/23-04.07.2031	CHF		1'600'000	1'600'000	1'671'200.00	0.18	
1.625	GDF SUEZ 1.625%/12-09.10.2024	CHF	400'000		400'000			
1.375	GRANDE DIXENCE 1.375%/15-18.02.2025	CHF	900'000		900'000	896'130.00	0.10	
0.300	GRANDE DIXENCE SA 0.3%/21-31.08.2028	CHF		1'000'000	1'000'000	938'000.00	0.10	
0.800	GRANDE DIXENCE SA 0.8%/19-17.06.2026	CHF	500'000		500'000	490'000.00	0.05	
1.125	GRANDE DIXENCE SA 1.125%/17-04.07.2024	CHF	750'000		750'000			
1.700	GRANDE DIXENCE SA 1.7%/22-12.07.2029	CHF	1'000'000	200'000	300'000	900'000.00	0.10	
2.350	GRANDE DIXENCE SA 2.35%/23-06.06.2030	CHF		650'000	650'000	669'825.00	0.07	
1.950	GROUPE E SA 1.95%/22-30.09.2027	CHF	600'000		600'000	606'300.00	0.07	
2.550	GROUPE E SA 2.55%/22-30.09.2032	CHF	600'000	100'000	200'000	500'000	529'750.00	0.06
0.410	KERNKRAFTWERK GOESGEN 0.41%/21-21.09.2029	CHF	850'000		850'000	776'900.00	0.08	
0.930	KERNKRAFTWERK GOESGEN-DAENIKEN AG 0.93%/20-30.09.2027	CHF	350'000		350'000	335'650.00	0.04	
2.000	KERNKRAFTWERK LEIBSTADT AG 2%/22-15.06.2027	CHF	1'110'000		1'110'000	1'112'775.00	0.12	
1.500	KERNKRAFTWERKE LEIBSTADT 1.5%/18-07.08.2024	CHF	690'000		690'000			
2.000	KERNKRAFTWERKE LEIBSTADT 2%/19-14.02.2025	CHF	300'000		300'000	300'150.00	0.03	
2.350	KRAFTWERKE LINTH LIMMERN 2.35%/23-01.03.2027	CHF	500'000	400'000	400'000	500'000	509'500.00	0.06
2.750	KRAFTWERKE LINTH LIMMERN 2.75%/23-01.03.2030	CHF		1'400'000	1'400'000	1'477'000.00	0.16	
2.875	KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/11-30.06.2031	CHF	780'000	340'000	400'000	720'000	770'400.00	0.08
2.875	KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/12-27.03.2042	CHF	820'000		820'000	901'180.00	0.10	
2.375	KRAFTWERKE LINTH-LIMMERN 2.375%/13-10.12.2026	CHF	620'000	150'000	770'000	783'475.00	0.09	
3.000	KRAFTWERKE LINTH-LIMMERN 3%/12-27.09.2052	CHF	940'000		940'000	1'050'920.00	0.11	
3.000	KRAFTWERKE LINTH-LIMMERN 3%/13-02.04.2048	CHF	555'000	300'000	855'000	955'462.50	0.10	
2.250	KRAFTWERKE LINTH-LIMMERN AG (KLL) 2.25%/23-05.12.2025	CHF		720'000	720'000	727'560.00	0.08	
2.375	KRAFTWERKE LINTH-LIMMERN AG (KLL) 2.375%/23-05.12.2029	CHF		230'000	230'000	237'475.00	0.03	
0.125	KRAFTWERKE OBERHASLI 0.125%/21-21.02.2031	CHF	570'000		570'000	510'150.00	0.06	
0.700	KRAFTWERKE OBERHASLI 0.7%/17-30.01.2026	CHF	1'000'000		1'000'000	981'000.00	0.11	
1.875	KRAFTWERKE OBERHASLI 1.875%/13-21.02.2025	CHF	100'000		100'000	100'180.00	0.01	
1.250	KW LINTH-LIMMERN 1.25%/14-11.09.2024	CHF	1'470'000		1'470'000			
2.000	NANT DE DRANCE 2%/16-02.02.2026	CHF	1'560'000	800'000	100'000	2'260'000	2'275'820.00	0.25
2.375	NANT DE DRANCE 2.375%/13-15.02.2028	CHF	740'000		740'000	759'980.00	0.08	
0.875	NANT DE DRANCE SA 0.875%/20-23.05.2029	CHF	610'000	500'000		1'110'000	1'066'710.00	0.12
1.250	NANT DE DRANCE SA 1.25%/20-25.06.2027	CHF	1'585'000	800'000	500'000	1'885'000	1'862'380.00	0.20
1.550	NANT DE DRANCE SA 1.55%/18-19.08.2025	CHF	740'000		600'000	1'340'000	1'338'660.00	0.15
2.000	NANT DE DRANCE SA 2.00%/24-26.05.2034	CHF		800'000	800'000	814'800.00	0.09	
2.350	NANT DE DRANCE SA 2.35%/23-24.07.2031	CHF		900'000	900'000	938'700.00	0.10	
1.750	NAT DE DRANCE 1.75%/14-18.07.2024	CHF	1'810'000		1'810'000			
1.250	SERVICES INDUSTRIELS DE GENEVE 1.25%/15-30.06.2025	CHF	1'060'000		1'060'000	1'054'700.00	0.12	
0.625	SWISSGRID 0.625%/15-25.02.2030	CHF	830'000		300'000	530'000	504'030.00	0.05
1.625	SWISSGRID 1.625%/13-30.01.2025	CHF	1'565'000		1'000'000	565'000	564'717.50	0.06
-	SWISSGRID AG 0%/20-30.06.2028	CHF	390'000		390'000	366'600.00	0.04	
-	SWISSGRID AG 0%/21-30.06.2026	CHF		1'620'000	1'620'000	1'565'730.00	0.17	
0.200	SWISSGRID AG 0.2%/20-30.06.2032	CHF	690'000	300'000	300'000	690'000	616'170.00	0.07
0.050	SWISSGRID LTD 0.05%/19-30.06.2050	CHF	700'000		700'000	442'050.00	0.05	
0.050	SWISSGRID LTD 0.05%/21-30.06.2033	CHF	450'000		450'000	387'900.00	0.04	
0.125	SWISSGRID LTD 0.125%/20-30.06.2036	CHF	1'130'000		580'000	550'000	466'675.00	0.05
0.150	SWISSGRID LTD 0.15%/20-30.06.2034	CHF	700'000		170'000	530'000	452'620.00	0.05
0.200	SWISSGRID LTD 0.2%/21-29.06.2040	CHF	550'000		550'000	425'700.00	0.05	
1.100	SWISSGRID LTD 1.1%/22-30.06.2027	CHF	900'000	800'000		1'700'000	1'679'600.00	0.18
1.900	SWISSGRID LTD 1.9%/23-30.06.2026	CHF		1'535'000	1'535'000	1'548'047.50	0.17	
0.200	WWZ AG 0.2%/21-29.09.2033	CHF	400'000		400'000	349'600.00	0.04	
						<b>68'510'962.00</b>	<b>7.48</b>	
<b>Environmental services and recycling</b>								
0.375	LIMECO 0.375%/18-25.09.2026	CHF	500'000	400'000	900'000	871'650.00	0.10	
						<b>871'650.00</b>	<b>0.10</b>	
<b>Financial, investment and other div. companies</b>								
0.500	ADCB FINANCE CAYMAN LTD 0.5%/19-29.11.2024	CHF	900'000		900'000			
1.750	ALPIQ HOLDING AG 1.75%/22-24.06.2026	CHF	1'200'000	900'000	400'000	1'700'000	1'693'200.00	0.18

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.125	ALPIQ HOLDING AG 3.125%/23-29.04.2027	CHF		1'550'000		1'550'000	1'607'350.00	0.18
3.375	ALPIQ HOLDING AG 3.375%/23-29.04.2030	CHF	700'000	400'000		1'100'000	1'187'450.00	0.13
1.625	ALPIQ HOLDING LTD. 1.625%/22-30.05.2025	CHF	1'100'000			1'100'000	1'096'810.00	0.12
0.203	AMP GROUP FINANCE SERVICES LTD 0.2031%/20-03.06.2024	CHF	595'000		595'000			
0.118	ASB FINANCE LTD 0.1175%/21-29.06.2028	CHF	850'000	400'000	400'000	850'000	790'925.00	0.09
0.450	ASB FINANCE LTD 0.45%/19-30.01.2025	CHF	1'125'000		1'125'000			
1.002	AXPO HOLDING AG 1.002%/20-23.07.2027	CHF	600'000	600'000		1'200'000	1'169'400.00	0.13
0.300	BMW INTL INVESTMENT BV 0.3%/19-05.09.2024	CHF	1'365'000		1'365'000			
0.750	BMW INTL INVESTMENT BV 0.75%/19-03.09.2027	CHF	1'080'000	500'000		1'580'000	1'546'820.00	0.17
0.111	BNZ INTERNATIONAL FUNDING LTD 0.1111%/20-24.07.2028	CHF	1'570'000	200'000	300'000	1'470'000	1'370'775.00	0.15
1.750	BP CAPITAL MARKETS 1.75%/14-28.02.2024	CHF	940'000		940'000			
0.600	BUEHLER HOLDING AG 0.6%/17-21.12.2026	CHF	1'170'000	500'000		1'670'000	1'619'065.00	0.18
0.195	CBQ FINANCE LTD 0.195%/21-22.04.2024	CHF	700'000		700'000			
0.735	CBQ FINANCE LTD 0.735%/20-27.11.2024	CHF	800'000		800'000			
0.935	CELLNEX FINANCE CO SA 0.935%/21-26.03.2026	CHF	700'000	600'000		1'300'000	1'273'350.00	0.14
1.000	CS GROUP FUNDING 1%/15-14.04.2023	CHF	1'270'000		1'270'000			
0.625	DAETWYLER HOLDING AG 0.625%/18-30.05.2024	CHF	50'000		50'000			
2.100	DAETWYLER HOLDING AG 2.1%/22-13.07.2027	CHF	1'300'000	500'000		1'800'000	1'827'000.00	0.20
0.850	DAILMER INTERNATIONAL FINANCE BV 0.85%/18-14.11.2025	CHF	785'000	600'000		1'385'000	1'369'765.00	0.15
0.100	DEUTSCHE BAHN FIN GMBH 0.1%/21-28.01.2036	CHF	2'080'000		400'000	1'680'000	1'434'720.00	0.16
0.200	DEUTSCHE BAHN FIN GMBH 0.2%/21-20.05.2033	CHF	1'400'000	400'000		1'800'000	1'612'800.00	0.18
0.500	DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	CHF	1'940'000	500'000	400'000	2'040'000	1'968'600.00	0.21
0.500	DEUTSCHE BAHN FIN GMBH 0.5%/19-19.06.2034	CHF	890'000	600'000	200'000	1'290'000	1'176'480.00	0.13
0.100	DEUTSCHE BAHN FINANCE GMBH 0.1%/15-01.12.2025	CHF	1'290'000			1'290'000	1'261'620.00	0.14
0.100	DEUTSCHE BAHN FINANCE GMBH 0.1%/19-19.06.2029	CHF	1'420'000	1'100'000		2'520'000	2'366'280.00	0.26
0.250	DEUTSCHE BAHN FINANCE GMBH 0.25%/21-01.01.2500	CHF	1'040'000			1'040'000	955'240.00	0.10
0.450	DEUTSCHE BAHN FINANCE GMBH 0.45%/17-08.11.2030	CHF	1'230'000			1'230'000	1'159'275.00	0.13
1.500	DEUTSCHE BAHN FINANCE GMBH 1.5%/12-21.02.2024	CHF	240'000		240'000			
1.500	DEUTSCHE BAHN FINANCE GMBH 1.5%/14-26.08.2024	CHF	1'810'000		1'810'000			
1.885	DEUTSCHE BAHN FINANCE GMBH 1.885%/23-13.09.2035	CHF		2'200'000		2'200'000	2'303'400.00	0.25
1.950	DEUTSCHE BAHN FINANCE GMBH 1.95%/22-21.09.2032	CHF	1'300'000	1'400'000	200'000	2'500'000	2'612'500.00	0.29
2.285	DEUTSCHE BAHN FINANCE GMBH 2.285%/22-28.11.2042	CHF	730'000		730'000	825'995.00	0.09	
1.125	DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	CHF	1'050'000	600'000		1'650'000	1'626'900.00	0.18
1.700	DIGITAL INTREPID HOLDING 1.7%/22-30.03.2027	CHF	600'000		600'000	591'300.00	0.06	
0.200	DIGITAL INTREPID HOLDING B.V. 0.2%/21-15.12.2026	CHF	1'320'000	600'000		1'920'000	1'825'920.00	0.20
0.550	DIGITAL INTREPID HOLDING B.V. 0.55%/21-16.04.2029	CHF	1'200'000	200'000		1'400'000	1'279'600.00	0.14
1.000	DORMAKABA FINANCE AG 1%/17-13.10.2025	CHF	1'600'000	500'000		2'100'000	2'069'550.00	0.23
3.750	DORMAKABA FINANCE LTD 3.75%/22-14.10.2027	CHF	1'800'000	1'800'000		1'800'000	1'902'600.00	0.21
0.875	EBN 0.875%/14-22.09.2026	CHF	900'000	200'000		1'100'000	1'084'600.00	0.12
0.375	EMMI FINANZ AG 0.375%/21-01.12.2031	CHF	1'530'000		800'000	730'000	667'950.00	0.07
0.500	EMMI FINANZ AG 0.5%/17-21.06.2029	CHF	30'000	500'000		530'000	502'440.00	0.05
2.000	EMMI FINANZ AG 2%/23-22.09.2028	CHF	1'750'000		1'750'000	1'786'750.00	0.19	
2.250	ENBW INTL FINANCE BV 2.25%/23-15.06.2026	CHF		1'120'000		1'120'000	1'135'120.00	0.12
2.625	ENBW INTL FINANCE BV 2.625%/23-15.06.2029	CHF		1'900'000		1'900'000	1'964'600.00	0.21
0.550	ENEL FINANCE INTERNATIONAL 0.55%/17-03.09.2024	CHF	1'155'000		1'155'000			
4.000	ENEL FINANCE INTERNATIONAL 4%/12-26.10.2027	CHF	500'000			500'000	540'500.00	0.06
1.050	FERRING HOLDING SA 1.05%/20-09.07.2025	CHF	1'205'000			1'205'000	1'191'745.00	0.13
2.700	FERRING HOLDING SA 2.7%/23-21.04.2027	CHF		1'900'000		1'900'000	1'941'800.00	0.21
3.250	FERRING HOLDING SA 3.25%/23-21.04.2031	CHF	1'800'000			1'800'000	1'914'300.00	0.21
0.875	GEORG FISCHER FINANZ LTD.Å 0.875%/16-12.05.2026	CHF	965'000			965'000	951'972.50	0.10
2.215	GLENCORE CAP FIN DAC 2.215%/24-18.01.2030	CHF		1'150'000		1'150'000	1'154'025.00	0.13
0.500	GLENCORE CAPITAL FINANCE DAC 0.5%/21-07.09.2028	CHF	700'000	500'000		1'200'000	1'132'200.00	0.12
1.000	GLENCORE CAPITAL FINANCE DAC 1%/20-30.03.2027	CHF	910'000	700'000		1'610'000	1'567'335.00	0.17
0.350	GLENCORE FINANCE (EUROPE) LIMITED 0.35%/19-10.09.2025	CHF	1'235'000	500'000		1'735'000	1'696'830.00	0.19
1.250	GLENCORE FINANCE EUROPE 1.25%/18-09.10.2024	CHF	360'000			360'000	358'740.00	0.04
0.750	HIAG IMMOBILIEN HOLDING 0.75%/21-30.06.2028	CHF	350'000			350'000	329'000.00	0.04
0.875	HIAG IMMOBILIEN HOLDING 0.875%/19-08.05.2024	CHF	900'000		900'000			
3.130	HIAG IMMOBILIEN HOLDING 3.13%/23-16.02.2029	CHF		500'000		500'000	520'000.00	0.06
1.770	HIAG IMMOBILIEN HOLDING AG 1.77%/22-30.10.2026	CHF	1'100'000			1'100'000	1'092'850.00	0.12
0.375	HOLCIM HELVETIA FINANCE LTD 0.375%/22-19.10.2026	CHF	1'800'000			1'800'000	1'741'500.00	0.19
1.000	HOLCIM HELVETIA FINANCE LTD 1%/22-19.01.2032	CHF	700'000	200'000	300'000	600'000	565'500.00	0.06
0.260	HYUNDAI CAPITAL SERVICES INC 0.26%/20-11.02.2025	CHF	1'295'000			1'295'000	1'277'129.00	0.14
0.733	HYUNDAI CAPITAL SERVICES INC 0.7325%/19-26.02.2024	CHF	510'000		510'000			
1.158	HYUNDAI CAPITAL SERVICES INC 1.158%/22-14.06.2024	CHF	560'000		560'000			
1.878	HYUNDAI CAPITAL SERVICES INC 1.878%/22-14.06.2027	CHF	390'000			390'000	390'585.00	0.04
2.748	HYUNDAI CAPITAL SERVICES INC 2.7475%/23-11.05.2026	CHF		1'680'000		1'680'000	1'716'960.00	0.19
3.033	HYUNDAI CAPITAL SERVICES INC 3.0325%/23-01.02.2028	CHF	800'000			800'000	833'600.00	0.09
0.250	LAFARGEHOLCIM HELVETIA 0.25%/21-18.03.2027	CHF	960'000	350'000		1'310'000	1'257'600.00	0.14
0.125	LAFARGEHOLCIM HELVETIA FINANCE LTD 0.125%/21-26.08.2027	CHF	800'000			800'000	763'200.00	0.08
0.500	LAFARGEHOLCIM HELVETIA FINANCE LTD 0.5%/21-26.08.2031	CHF	1'005'000	930'000	300'000	1'635'000	1'491'120.00	0.16
0.350	LONZA SWISS FINANZ AG 0.35%/20-22.09.2026	CHF	890'000			890'000	860'630.00	0.09

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.700 LONZA SWISS FINANZ AG 0.7%/17-12.07.2024	CHF	500'000		500'000			
2.100 LONZA SWISS FINANZ AG 2.1%/23-12.09.2029	CHF		540'000	540'000			
2.100 LONZA SWISS FINANZ AG 2.1%/23-12.09.2029	CHF	870'000	2'140'000		3'010'000	3'049'130.00	0.33
2.250 LONZA SWISS FINANZ LTD 2.25%/23-16.05.2028	CHF		800'000		800'000	815'200.00	0.09
2.600 LONZA SWISS FINANZ LTD 2.6%/23-16.05.2031	CHF		1'760'000		1'760'000	1'833'920.00	0.20
0.395 MACQUARIE GROUP LTD 0.395%/21-20.07.2028	CHF	1'200'000	1'000'000		2'200'000	2'070'200.00	0.23
1.285 MACQUARIE GROUP LTD 1.285%/22-11.09.2029	CHF	1'090'000	700'000		1'790'000	1'740'775.00	0.19
0.400 PARTNERS GROUP HOLDING A 0.4%/19-21.06.2027	CHF	3'230'000	1'000'000	1'000'000	3'230'000	3'105'645.00	0.34
2.250 PARTNERS GROUP HOLDING AG 2.25%/23-26.09.2028	CHF		1'200'000		1'200'000	1'231'200.00	0.13
2.400 PARTNERS GROUP HOLDING AG 2.4%/23-26.09.2033	CHF		1'550'000		1'550'000	1'625'175.00	0.18
0.100 PRIMEO HOLDING AG 0.1%/21-28.09.2029	CHF	620'000	320'000		940'000	859'630.00	0.09
1.875 PRIMEO HOLDING AG 1.875%/22-23.09.2026	CHF	785'000			785'000	788'532.50	0.09
1.000 PSP SWISS PROPERTY AG 1%/15-06.02.2025	CHF	695'000			695'000	690'135.00	0.08
0.250 ROCHE KAPITALMARKT AG 0.25%/18-24.09.2025	CHF	790'000	2'500'000		3'290'000	3'232'425.00	0.35
0.500 ROCHE KAPITALMARKT AG 0.5%/22-25.02.2027	CHF	4'450'000	1'950'000	800'000	5'600'000	5'476'800.00	0.60
0.750 ROCHE KAPITALMARKT AG 0.75%/18-24.09.2030	CHF	1'570'000			1'570'000	1'511'125.00	0.16
0.750 ROCHE KAPITALMARKT AG 0.75%/22-25.02.2031	CHF	2'625'000			2'625'000	2'516'062.50	0.27
1.000 ROCHE KAPITALMARKT AG 1%/22-25.02.2037	CHF	1'400'000	1'100'000		2'500'000	2'353'750.00	0.26
1.500 ROCHE KAPITALMARKT AG 1.5%/22-23.06.2026	CHF	2'600'000		700'000	1'900'000	1'907'600.00	0.21
1.600 ROCHE KAPITALMARKT AG 1.6%/23-15.09.2028	CHF		1'550'000		1'550'000	1'571'700.00	0.17
1.750 ROCHE KAPITALMARKT AG 1.75%/23-15.09.2033	CHF		1'100'000		1'100'000	1'131'350.00	0.12
1.950 ROCHE KAPITALMARKT AG 1.95%/23-15.09.2038	CHF		1'570'000		1'570'000	1'664'200.00	0.18
2.000 ROCHE KAPITALMARKT AG 2%/22-23.09.2032	CHF	1'600'000	1'100'000		2'700'000	2'829'600.00	0.31
0.450 ROCHE KAPITALMARKT T. -3- 0.45%/17-23.03.2029	CHF	1'650'000	700'000		2'350'000	2'254'825.00	0.25
0.875 SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2028	CHF	2'340'000	1'050'000		3'390'000	3'310'335.00	0.36
0.125 SIX GROUP AG 0.125%/21-27.11.2026	CHF	690'000			690'000	665'850.00	0.07
0.200 SIX GROUP AG 0.2%/21-28.09.2029	CHF	2'060'000			2'060'000	1'905'500.00	0.21
0.375 STADLER RAIL AG 0.375%/19-20.11.2026	CHF	1'320'000	165'000		1'485'000	1'431'540.00	0.16
0.375 SWISS PRIME SITE FINANCE 0.375%/21-11.02.2028	CHF	1'650'000		400'000	1'250'000	1'185'625.00	0.13
0.650 SWISS PRIME SITE FINANCE AG 0.65%/20-18.12.2029	CHF	1'640'000		400'000	1'240'000	1'162'500.00	0.13
1.800 SWISS PRIME SITE FINANCE AG 1.8%/24-01.03.2030	CHF		800'000		800'000	799'224.00	0.09
2.268 SWISS PRIME SITE FINANCE AG 2.2675%/23-18.09.2028	CHF		1'160'000		1'160'000	1'184'360.00	0.13
0.625 SYNGENTA FINANCE AG 0.625%/21-30.08.2024	CHF	390'000		390'000			
0.700 SYNGENTA FINANCE AG 0.7%/20-09.12.2026	CHF	860'000			860'000	834'630.00	0.09
1.150 TANNER SERVICIOS FINANCIEROS SA 1.15%/21-26.04.2024	CHF	500'000		500'000			
2.850 TEMENOS LTD 2.85%/23-11.10.2028	CHF		1'600'000		1'600'000	1'427'200.00	0.16
0.288 TOTAL CAPITAL INTERNATIONAL 0.288%/18-13.07.2026	CHF	1'100'000	300'000		1'400'000	1'365'700.00	0.15
0.500 TOTAL CAPITAL INTERNATIONAL 0.5%/15-01.06.2027	CHF	585'000	1'100'000		1'685'000	1'641'190.00	0.18
0.166 TOTAL CAPITAL INTERNATIONAL SA 0.166%/19-21.12.2029	CHF	835'000	770'000		1'605'000	1'490'242.50	0.16
2.010 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.01%/23-26.10.2026	CHF		2'260'000		2'260'000	2'284'860.00	0.25
2.120 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.12%/23-26.10.2029	CHF		1'200'000		1'200'000	1'234'800.00	0.13
2.130 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.13%/23-15.06.2027	CHF		3'500'000		3'500'000	3'559'500.00	0.39
0.875 TRANSURBAN QLD FINANCE 0.875%/21-19.11.2031	CHF	900'000			900'000	832'500.00	0.09
1.000 TRANSURBAN QLD FINANCE 1%/18-08.12.2025	CHF	1'065'000	400'000		1'465'000	1'446'687.50	0.16
0.650 TRANSURBAN QUEENSLAND FINANCE 0.65%/16-02.11.2026	CHF	530'000	900'000		1'430'000	1'391'390.00	0.15
0.875 UBS GROUP FUNDING SWITZE 0.875%/19-30.01.2025	CHF	2'000'000		2'000'000			
2.250 VISECA PAYMENT SERVICES LTD. 2.25%/23-27.10.2026	CHF		2'000'000		2'000'000	2'034'000.00	0.22
2.208 VOLKSWAGEN FINANCIAL SERVICES NV 2.2075%/24-12.02.2027	CHF		2'250'000		2'250'000	2'270'250.00	0.25
2.493 VOLKSWAGEN FINANCIAL SERVICES NV 2.4925%/24-12.02.2030	CHF		2'250'000		2'250'000	2'305'125.00	0.25
2.100 WURTH FINANCE INTERNATIONAL BV 2.1%/22-16.11.2026	CHF	1'320'000	800'000		2'120'000	2'150'740.00	0.23
						<b>158'128'000.50</b>	<b>17.25</b>
<b>Food and soft drinks</b>							
1.950 BARRY CALLEBAUT LTD 1.95%/24-24.01.2028	CHF		1'760'000		1'760'000	1'783'760.00	0.19
2.300 BARRY CALLEBAUT LTD 2.3%/24-23.01.2032	CHF		2'680'000		2'680'000	2'752'360.00	0.30
0.625 BELL FOOD GROUP AG 0.625%/16-24.03.2025	CHF	580'000	800'000		1'380'000	1'363'026.00	0.15
0.750 BELL FOOD GROUP AG 0.75%/18-01.02.2028	CHF	350'000	600'000		950'000	913'900.00	0.10
2.300 BELL FOOD GROUP AG 2.3%/23-15.10.2026	CHF		850'000		850'000	863'600.00	0.09
1.550 BELL FOOD GROUP LTD 1.55%/22-16.05.2029	CHF	2'600'000		1'000'000	1'600'000	1'576'800.00	0.17
2.650 BELL FOOD GROUP LTD 2.65%/23-15.10.2031	CHF		1'200'000		1'200'000	1'261'800.00	0.14
0.010 CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.01%/20-06.10.2028	CHF	1'700'000	850'000	400'000	2'150'000	2'017'775.00	0.22
0.250 CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.25%/20-06.10.2032	CHF	520'000			520'000	471'120.00	0.05
1.000 COCA-COLA (reg. -S-) 1%/15-02.10.2028	CHF	2'535'000	1'600'000		4'135'000	4'081'245.00	0.45
0.300 LINDT & SPRUENGLI 0.3%/17-06.10.2027	CHF	1'300'000			1'300'000	1'249'300.00	0.14
1.000 LINDT & SPRUENGLI 1%/14-08.10.2024	CHF	1'250'000		1'250'000			
1.125 MONDELEZ INTERNATIONAL 1.125%/15-30.12.2025	CHF	1'125'000	400'000		1'525'000	1'510'512.50	0.16
0.617 MONDELEZ INTL (reg. -S-) 0.617%/17-30.09.2024	CHF	500'000		500'000			
0.250 NESTLE HOLDINGS INC 0.25%/17-04.10.2027	CHF	2'550'000	1'230'000		3'780'000	3'640'140.00	0.40
0.550 NESTLE HOLDINGS INC 0.55%/17-04.10.2032	CHF	700'000			700'000	651'700.00	0.07
0.250 NESTLE LTD 0.25%/18-28.06.2024	CHF	4'585'000		4'585'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 NESTLE LTD. 1.625%/22-07.11.2025	CHF	1'600'000	650'000		2'250'000	2'259'000.00	0.25
1.625 NESTLE LTD. 1.625%/22-15.07.2026	CHF	3'500'000	500'000	500'000	3'500'000	3'522'750.00	0.38
1.625 NESTLE LTD. 1.625%/23-20.11.2027	CHF		1'700'000		1'700'000	1'718'700.00	0.19
1.875 NESTLE LTD. 1.875%/23-20.11.2031	CHF		1'730'000		1'730'000	1'787'090.00	0.20
2.000 NESTLE LTD. 2%/23-20.11.2036	CHF		1'750'000		1'750'000	1'843'625.00	0.20
2.125 NESTLE LTD. 2.125%/22-15.07.2030	CHF	1'900'000	1'300'000		3'200'000	3'345'600.00	0.37
2.125 NESTLE LTD. 2.125%/23-28.06.2038	CHF		2'910'000		2'910'000	3'123'885.00	0.34
2.250 NESTLE LTD. 2.25%/22-08.11.2029	CHF	1'300'000	800'000		2'100'000	2'199'750.00	0.24
2.500 NESTLE LTD. 2.5%/22-14.07.2034	CHF	1'550'000	1'150'000		2'700'000	2'963'250.00	0.32
2.625 NESTLE LTD. 2.625%/22-08.11.2035	CHF	1'100'000	950'000		2'050'000	2'293'950.00	0.25
0.750 NESTLE SA 0.75%/18-28.06.2028	CHF	2'635'000			2'635'000	2'571'760.00	0.28
1.875 NESTLE SA 1.875%/23-28.06.2029	CHF		1'950'000		1'950'000	2'000'700.00	0.22
2.000 NESTLE SA 2%/23-28.06.2033	CHF		3'250'000		3'250'000	3'401'125.00	0.37
						<b>57'168'223.50</b>	<b>6.24</b>
<b>Healthcare and social services</b>							
1.875 GZO AG SPITAL WETZIKON 1.875%/14-12.06.2024	CHF	1'060'000		1'060'000			
1.950 INSELSPITAL STFTNG BERN 1.95%/23-07.05.2026	CHF	1'200'000	600'000		1'800'000	1'815'300.00	0.20
0.125 INSELSPITAL-STIFTUNG 0.125%/21-01.01.2500	CHF	750'000	400'000		1'150'000	1'062'600.00	0.12
2.375 INSELSPITAL-STIFTUNG 2.375%/23-29.09.2031	CHF		1'100'000		1'100'000	1'160'500.00	0.13
2.520 INSELSPITAL-STIFTUNG 2.52%/23-29.09.2038	CHF		750'000		750'000	821'625.00	0.09
0.750 KANTONSSPITAL AARAU 0.75%/17-28.05.2032	CHF	610'000			610'000	566'080.00	0.06
1.650 KANTONSSPITAL AARAU AG 1.65%/22-22.05.2037	CHF	435'000			435'000	425'647.50	0.05
0.350 KANTONSSPITAL BADEN AG 0.35%/21-30.09.2036	CHF	500'000	950'000		1'450'000	1'212'200.00	0.13
0.700 KANTONSSPITAL BADEN AG 0.7%/18-23.05.2028	CHF	500'000	1'020'000		1'520'000	1'472'120.00	0.16
1.100 KANTONSSPITAL BADEN AG 1.1%/18-23.05.2033	CHF	800'000	600'000		1'400'000	1'323'700.00	0.14
2.550 KANTONSSPITAL BADEN AG 2.55%/23-21.06.2038	CHF		520'000		520'000	565'500.00	0.06
1.700 KANTONSSPITAL BASELSTADT 1.7%/22-24.06.2032	CHF	600'000		200'000	400'000	400'400.00	0.04
2.500 KANTONSSPITAL ST GALLEN 2.5%/23-06.09.2038	CHF		1'540'000		1'540'000	1'677'830.00	0.18
0.050 KANTONSSPITAL ST. GALLEN 0.05%/21-30.09.2031	CHF	350'000			350'000	311'150.00	0.03
0.300 KANTONSSPITAL ST. GALLEN 0.3%/21-30.09.2036	CHF	1'000'000		200'000	800'000	669'200.00	0.07
2.400 KANTONSSPITAL ST. GALLEN 2.4%/23-06.09.2033	CHF		1'540'000		1'540'000	1'643'180.00	0.18
- KANTONSSPITAL WINTERTHUR 0%/19-30.09.2031	CHF	600'000			600'000	530'700.00	0.06
0.250 KINDERSPITAL ZUERICH 0.25%/16-28.07.2028	CHF	1'150'000			1'150'000	1'086'750.00	0.12
0.750 KINDERSPITAL ZUERICH 0.75%/16-28.07.2036	CHF	120'000			120'000	105'180.00	0.01
0.625 LUZERNER KANTONSSPITAL 0.625%/18-25.09.2028	CHF	555'000			555'000	531'967.50	0.06
1.250 SEE-SPITAL 1.25%/18-03.07.2026	CHF	560'000	400'000		960'000	942'240.00	0.10
0.550 SPITALVERBAND LIMMATTAL 0.55%/15-15.05.2025	CHF	300'000			300'000	295'200.00	0.03
0.150 STIFTUNG KANTONSSPITAL GRAUBUENDEN 0.15%/21-08.07.2030	CHF	570'000	600'000		1'170'000	1'071'135.00	0.12
0.550 UNIVERSITATSSPITAL ZUR 0.55%/18-28.09.2028	CHF	500'000			500'000	478'250.00	0.05
						<b>20'168'455.00</b>	<b>2.20</b>
<b>Insurance companies</b>							
- BALOISE HOLDING AG 0%/19-25.09.2026	CHF	500'000			500'000	481'000.00	0.05
- BALOISE HOLDING AG 0%/19-25.09.2029	CHF	700'000	880'000		1'580'000	1'440'960.00	0.16
0.150 BALOISE HOLDING AG 0.15%/21-17.02.2031	CHF	1'140'000			1'140'000	1'020'870.00	0.11
0.250 BALOISE HOLDING AG 0.25%/20-16.12.2026	CHF	350'000	970'000		1'320'000	1'271'160.00	0.14
0.500 BALOISE HOLDING AG 0.5%/20-16.12.2030	CHF	400'000			400'000	368'400.00	0.04
2.200 BALOISE HOLDING AG 2.2%/23-30.01.2032	CHF	450'000			450'000	464'850.00	0.05
2.350 BALOISE HOLDING AG 2.35%/23-02.05.2033	CHF		830'000		830'000	870'670.00	0.10
0.125 BALOISE-HOLDING AG 0.125%/21-27.06.2030	CHF	750'000	200'000		950'000	860'700.00	0.09
0.300 BALOISE-HOLDING AG 0.3%/22-16.02.2027	CHF	1'300'000		400'000	900'000	866'250.00	0.09
0.500 BALOISE-HOLDING AG 0.5%/19-28.11.2025	CHF	1'280'000			1'280'000	1'256'960.00	0.14
1.125 BALOISE-HOLDING AG 1.125%/14-19.12.2024	CHF	800'000			800'000	796'160.00	0.09
1.900 BALOISE-HOLDING AG 1.9%/22-19.07.2028	CHF	600'000	700'000		1'300'000	1'315'600.00	0.14
2.200 BALOISE-HOLDING AG 2.2%/22-30.05.2029	CHF	1'000'000	700'000		1'700'000	1'745'050.00	0.19
1.450 HELVETIA SCHWEIZ-FEUEVERSICHERUNGS-GESELLSCHAFT ST.GALLEN & HELVETIA-UNFALL SCHWEIZ.VERSICHERUNGS-GES. 1.45%/22-25.06.2026	CHF	1'250'000			1'250'000	1'245'625.00	0.14
1.500 HELVETIA SWISS INSURANCE COMPANY 1.5%/14-28.04.2025	CHF	1'020'000			1'020'000	1'018'062.00	0.11
1.950 HELVETIA SWISS INSURANCE COMPANY LTD 1.95%/22-25.06.2029	CHF	650'000			650'000	659'100.00	0.07
- SWISS LIFE HOLDING AG 0%/19-06.06.2025	CHF	990'000	600'000		1'590'000	1'559'790.00	0.17
0.350 SWISS LIFE HOLDING AG 0.35%/19-06.03.2029	CHF	745'000	850'000		1'595'000	1'496'907.50	0.16
2.040 SWISS LIFE HOLDING AG 2.04%/23-26.01.2026	CHF		850'000		850'000	856'800.00	0.09
2.259 SWISS LIFE HOLDING AG 2.2588%/23-26.07.2028	CHF	650'000	600'000		1'250'000	1'283'750.00	0.14
2.610 SWISS LIFE HOLDING LTD 2.61%/23-26.01.2032	CHF	560'000	300'000		860'000	915'470.00	0.10
0.750 SWISS REINSURANCE 0.75%/15-21.01.2027	CHF	995'000			995'000	980'572.50	0.11
1.000 SWISS REINSURANCE 1%/14-17.09.2024	CHF	930'000		930'000			
2.000 VAUDOISE VERSICHERUNGEN HOLDING AG 2%/22-08.12.2027	CHF		1'400'000		1'400'000	1'420'300.00	0.15
- ZURICH INSURANCE CO 0%/21-26.08.2031	CHF	830'000			830'000	736'210.00	0.08
0.100 ZURICH INSURANCE COMPANY LTD 0.1%/20-27.08.2032	CHF	1'350'000	100'000	300'000	1'150'000	1'015'450.00	0.11
0.500 ZURICH INSURANCE COMPANY LTD 0.5%/18-18.12.2024	CHF	2'100'000		2'100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.750 ZURICH INSURANCE COMPANY LTD 0.75%/19-22.10.2027	CHF	950'000	820'000		1'770'000	1'728'405.00	0.19
1.000 ZURICH INSURANCE COMPANY LTD 1%/18-30.10.2028	CHF	650'000	600'000		1'250'000	1'227'500.00	0.13
1.125 ZURICH INSURANCE COMPANY LTD 1.125%/22-04.07.2029	CHF	1'700'000	200'000		1'900'000	1'859'150.00	0.20
1.500 ZURICH INSURANCE COMPANY LTD 1.5%/14-22.07.2026	CHF	890'000		300'000	590'000	591'475.00	0.06
						<b>31'353'197.00</b>	<b>3.42</b>
<b>Lodging and catering industry, leisure facilities</b>							
0.170 MCDONALD'S CORP 0.17%/16-04.10.2024	CHF	1'925'000		1'925'000			
						<b>0.00</b>	<b>0.00</b>
<b>Mechanical engineering and industrial equipment</b>							
0.500 BOBST GROUP SA 0.5%/20-17.02.2026	CHF	1'450'000		700'000	750'000	730'500.00	0.08
2.545 BOBST GROUP SA 2.545%/24-31.01.2029	CHF		1'470'000		1'470'000	1'484'700.00	0.16
1.050 GEORG FISCHER AG 1.05%/18-20.04.2028	CHF	1'050'000			1'050'000	1'024'800.00	0.11
0.950 GEORG FISCHER LTDÄÄ 0.95%/20-25.03.2030	CHF	870'000	300'000		1'170'000	1'118'520.00	0.12
0.375 OC OERLIKON CORP AG 0.375%/21-27.11.2025	CHF	1'050'000			1'050'000	1'018'500.00	0.11
0.800 OC OERLIKON CORPORATION INC. PFAEFFIKON 0.8%/21-27.11.2028	CHF	1'100'000			1'100'000	1'019'700.00	0.11
2.875 OC OERLIKON CORPORATION INC. PFAEFFIKON 2.875%/23-02.06.2026	CHF		1'050'000		1'050'000	1'060'500.00	0.12
3.250 OC OERLIKON CORPORATION INC. PFAEFFIKON 3.25%/23-02.10.2029	CHF		700'000		700'000	722'050.00	0.08
0.800 SULZER AG 0.8%/20-23.09.2025	CHF	1'600'000			1'600'000	1'570'400.00	0.17
0.875 SULZER AG 0.875%/16-10.07.2026	CHF	150'000			150'000	147'000.00	0.02
0.875 SULZER AG 0.875%/20-18.11.2027	CHF	1'235'000		400'000	835'000	804'105.00	0.09
1.600 SULZER AG 1.6%/18-22.10.2024	CHF	620'000		620'000			
3.350 SULZER AG 3.35%/22-16.11.2026	CHF		1'300'000		1'300'000	1'348'100.00	0.15
						<b>12'048'875.00</b>	<b>1.31</b>
<b>Miscellaneous services</b>							
0.875 ADECCO GROUP INC 0.875%/18-18.09.2026	CHF	250'000	590'000		840'000	825'720.00	0.09
0.875 ADECCO GROUP INC. 0.875%/20-27.11.2025	CHF	1'200'000	300'000		1'500'000	1'479'750.00	0.16
2.378 ADECCO GROUP INC. 2.3775%/22-17.11.2027	CHF	1'400'000	800'000		2'200'000	2'245'100.00	0.24
2.400 KEBAG AG 2.4%/23-19.07.2038	CHF		1'200'000		1'200'000	1'305'000.00	0.14
- KOREA HYDRO & NUCLEAR POWER CO LTD 0%/19-19.07.2024	CHF	1'200'000		1'200'000			
0.050 KOREA HYDRO & NUCLEAR POWER CO LTD 0.05%/19-19.07.2027	CHF	400'000	170'000		570'000	537'510.00	0.06
0.550 SGS LTD 0.55%/17-03.03.2026	CHF	1'680'000	950'000		2'630'000	2'576'085.00	0.28
0.750 SGS LTD 0.75%/18-29.10.2025	CHF	1'250'000	600'000	300'000	1'550'000	1'528'300.00	0.17
0.875 SGS LTD 0.875%/15-08.05.2030	CHF	1'130'000	300'000		1'430'000	1'379'950.00	0.15
0.950 SGS LTD 0.95%/20-06.11.2026	CHF	1'260'000	1'100'000		2'360'000	2'321'060.00	0.25
1.250 SGS LTD 1.25%/18-27.10.2028	CHF	800'000			800'000	788'400.00	0.09
1.250 SGS LTD 1.25%/22-05.09.2025	CHF	850'000		210'000	640'000	636'800.00	0.07
1.700 SGS LTD 1.7%/22-05.09.2029	CHF	1'450'000	1'075'000		2'525'000	2'533'837.50	0.28
1.750 SGS LTD 1.75%/14-27.02.2024	CHF	1'240'000		1'240'000			
2.000 SGS LTD 2%/23-17.11.2027	CHF		1'600'000		1'600'000	1'624'800.00	0.18
2.300 SGS LTD 2.3%/23-17.11.2031	CHF		1'850'000		1'850'000	1'933'250.00	0.21
						<b>21'715'562.50</b>	<b>2.37</b>
<b>Miscellaneous trading companies</b>							
3.125 AXPO HOLDING 3.125%/10-26.02.2025	CHF	1'220'000			1'220'000	1'235'738.00	0.13
1.750 AXPO HOLDING 1.75%/16-29.05.2024	CHF	1'610'000		1'610'000			
1.000 SFS GROUP LTD 1%/22-06.06.2025	CHF	1'260'000	400'000		1'660'000	1'647'052.00	0.18
1.450 SFS GROUP LTD 1.45%/22-08.06.2027	CHF	630'000	900'000		1'530'000	1'521'585.00	0.17
						<b>4'404'375.00</b>	<b>0.48</b>
<b>Mortgage and funding institutions (MBS, ABS)</b>							
2.650 EFIAG - EMISSIONS- UND FINANZ AG 2.65%/23-06.06.2028	CHF		650'000		650'000	665'925.00	0.07
0.375 EMISSIONS UND FINANZ AG 0.375%/21-06.05.2026	CHF	540'000	300'000		840'000	811'440.00	0.09
1.250 UBS GROUP FUNDING T. 2 1.25%/16-23.02.2026	CHF	600'000	600'000		1'200'000	1'188'000.00	0.13
						<b>2'665'365.00</b>	<b>0.29</b>
<b>Packaging industries</b>							
2.718 EMBOTELLADORA ANDINA SA 2.7175%/23-20.09.2028	CHF		1'450'000		1'450'000	1'487'700.00	0.16
						<b>1'487'700.00</b>	<b>0.16</b>
<b>Petroleum</b>							
- KOREA NATIONAL OIL CORP 0%/19-04.10.2024	CHF	1'280'000		1'280'000			
0.263 KOREA NATIONAL OIL CORP 0.2625%/20-30.07.2027	CHF	1'150'000	600'000	300'000	1'450'000	1'385'475.00	0.15
0.875 KOREA NATIONAL OIL CORP 0.875%/20-21.04.2025	CHF	1'170'000			1'170'000	1'158'066.00	0.13
1.000 TOTAL CAPITAL INTERNATIONAL SA 1%/14-29.08.2024	CHF	3'660'000		3'660'000			
						<b>2'543'541.00</b>	<b>0.28</b>
<b>Pharmaceuticals, cosmetics and medical products</b>							
0.150 ELI LILLY & CO 0.15%/16-24.05.2024	CHF	2'720'000		2'720'000			
0.450 ELI LILLY & CO 0.45%/16-24.05.2028	CHF	1'950'000			1'950'000	1'882'725.00	0.21
2.960 FRESENIUS SE & CO. KGAA 2.96%/23-18.10.2028	CHF		2'100'000		2'100'000	2'189'250.00	0.24
1.000 GALENICA AG 1%/17-15.12.2026	CHF	835'000	700'000		1'535'000	1'511'207.50	0.16
2.350 GALENICA AG 2.35%/23-08.11.2029	CHF		1'660'000		1'660'000	1'719'760.00	0.19

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0.250 NOVARTIS 0.25%/15-13.05.2025	CHF	2'160'000	800'000		2'960'000	2'918'856.00	0.32
0.625 NOVARTIS 0.625%/15-13.11.2029	CHF	2'525'000			2'525'000	2'427'787.50	0.26
1.050 NOVARTIS 1.05%/15-11.05.2035	CHF	1'430'000			1'430'000	1'367'795.00	0.15
0.100 ROCHE KAPITALMARKET T. -2-0.1%/17-23.09.2024	CHF	4'295'000		4'295'000			
2.125 SANDOZ GROUP LTD 2.125%/23-17.11.2026	CHF		2'800'000		2'800'000	2'836'400.00	0.31
2.600 SANDOZ GROUP LTD 2.6%/23-17.11.2031	CHF		2'670'000		2'670'000	2'796'825.00	0.31
1.950 SONOVA HOLDING AG 1.95%/22-12.12.2030	CHF	1'190'000	800'000	400'000	1'590'000	1'632'135.00	0.18
- SONOVA HOLDING LTD. 0%/19-11.10.2029	CHF		1'490'000		1'490'000	1'376'015.00	0.15
0.400 SONOVA HOLDING LTD. 0.4%/19-11.10.2034	CHF	800'000		300'000	500'000	445'000.00	0.05
0.500 SONOVA HOLDING LTD. 0.5%/20-06.10.2025	CHF	1'045'000			1'045'000	1'027'757.50	0.11
0.750 SONOVA HOLDING LTD. 0.75%/20-06.10.2028	CHF	1'555'000	200'000		1'755'000	1'697'085.00	0.19
1.050 SONOVA HOLDING LTD. 1.05%/22-19.02.2029	CHF	670'000	800'000		1'470'000	1'438'395.00	0.16
1.400 SONOVA HOLDING LTD. 1.4%/22-19.02.2032	CHF	1'010'000	900'000		1'910'000	1'886'125.00	0.21
0.550 STRAUMANN HOLDING LTD 0.55%/20-03.10.2025	CHF	1'200'000			1'200'000	1'180'200.00	0.13
0.050 TECAN GROUP LTD. 0.05%/21-06.10.2025	CHF	1'390'000	500'000		1'890'000	1'845'585.00	0.20
						<b>32'178'903.50</b>	<b>3.51</b>
<b>Public non profit institutions</b>							
- KOREA RAILROAD CORP 0%/19-19.11.2024	CHF	700'000		700'000			
2.028 KOREA RAILROAD CORP 2.0275%/23-14.11.2025	CHF		1'800'000		1'800'000	1'811'700.00	0.20
- KOREA RAILROAD CORPORATION 0%/19-13.06.2025	CHF	705'000			705'000	689'560.50	0.08
2.173 KOREA WATER RESOURCES CORP 2.1725%/23-18.09.2025	CHF		1'800'000		1'800'000	1'813'500.00	0.20
						<b>4'314'760.50</b>	<b>0.47</b>
<b>Real estate</b>							
0.250 ALLGEMEINE BAUGENOSSENSCHAFT 0.25%/21-30.09.2031	CHF	800'000		300'000	500'000	448'000.00	0.05
0.600 ALLREAL HOLDING 0.6%/21-15.07.2030	CHF	1'250'000	500'000		1'750'000	1'606'500.00	0.18
3.000 ALLREAL HOLDING AG 3%/23-19.04.2028	CHF		1'450'000		1'450'000	1'513'800.00	0.17
0.400 ALLREAL HOLDING LTD 0.4%/19-26.09.2029	CHF	1'180'000		400'000	780'000	717'600.00	0.08
0.625 ALLREAL HOLDING LTD 0.625%/16-10.05.2024	CHF	1'020'000		1'020'000			
0.700 ALLREAL HOLDING LTD 0.7%/20-22.09.2028	CHF	670'000	200'000		870'000	828'675.00	0.09
0.875 ALLREAL HOLDING LTD 0.875%/17-30.03.2027	CHF	420'000			420'000	408'030.00	0.04
1.375 ALLREAL HOLDING LTD 1.375%/15-31.03.2025	CHF	1'000'000			1'000'000	994'900.00	0.11
0.732 AROUNDTOWN SA 0.732%/18-30.01.2025	CHF	835'000			835'000	808'864.50	0.09
1.720 AROUNDTOWN SA 1.72%/19-05.03.2026	CHF	635'000			635'000	600'710.00	0.07
2.875 EQUINIX INC 2.875%/23-12.09.2028	CHF		2'250'000		2'250'000	2'332'125.00	0.25
0.570 GRAND CITY PROPERTIES SA 0.57%/19-24.06.2024	CHF	800'000		800'000			
0.956 GRAND CITY PROPERTIES SA 0.956%/18-01.09.2026	CHF	630'000			630'000	598'815.00	0.07
0.300 INTERSHOP HOLDING AG 0.3%/21-29.06.2026	CHF	410'000	500'000		910'000	874'965.00	0.10
0.250 INVESTIS HOLDING SA 0.25%/21-14.02.2025	CHF	700'000			700'000	688'800.00	0.08
1.875 MOBIMO HOLDING 1.875%/14-16.09.2024	CHF	210'000			210'000	210'021.00	0.02
0.250 MOBIMO HOLDING AG 0.25%/20-23.03.2028	CHF	1'640'000	300'000	800'000	1'140'000	1'072'740.00	0.12
0.250 MOBIMO HOLDING AG 0.25%/21-19.03.2027	CHF	1'330'000			1'330'000	1'267'490.00	0.14
2.625 MOBIMO HOLDING AG 2.625%/23-25.05.2029	CHF		600'000		600'000	622'200.00	0.07
- PSP SWISS PROPERTY AG 0%/19-06.02.2030	CHF	500'000			500'000	452'500.00	0.05
0.150 PSP SWISS PROPERTY AG 0.15%/20-02.02.2029	CHF	560'000			560'000	519'120.00	0.06
0.160 PSP SWISS PROPERTY AG 0.16%/21-16.09.2031	CHF	400'000			400'000	351'600.00	0.04
0.200 PSP SWISS PROPERTY AG 0.2%/21-04.02.2031	CHF	1'100'000			1'100'000	988'900.00	0.11
0.375 PSP SWISS PROPERTY AG 0.375%/16-29.04.2026	CHF	800'000	820'000		1'620'000	1'574'640.00	0.17
0.550 PSP SWISS PROPERTY AG 0.55%/19-04.02.2028	CHF	500'000			500'000	478'250.00	0.05
0.700 PSP SWISS PROPERTY AG 0.7%/19-08.02.2027	CHF	750'000			750'000	730'500.00	0.08
1.700 PSP SWISS PROPERTY AG 1.7%/24-06.02.2030	CHF		700'000		700'000	700'000.00	0.08
1.800 PSP SWISS PROPERTY AG 1.8%/23-11.12.2026	CHF		1'000'000		1'000'000	1'003'500.00	0.11
2.000 PSP SWISS PROPERTY AG 2%/23-01.07.2026	CHF		1'250'000		1'250'000	1'258'750.00	0.14
2.250 PSP SWISS PROPERTY AG 2.25%/23-02.10.2028	CHF		900'000		900'000	918'450.00	0.10
0.500 SWISS PRIME SITE 0.5%/16-03.11.2025	CHF	850'000			850'000	833'000.00	0.09
2.000 SWISS PRIME SITE 2%/14-10.12.2024	CHF	290'000		290'000			
1.250 SWISS PRIME SITE AG 1.25%/19-02.04.2027	CHF	1'910'000	700'000	400'000	2'210'000	2'181'270.00	0.24
0.375 SWISS PRIME SITE FINANCE AG 0.375%/19-30.09.2031	CHF	880'000	800'000		1'680'000	1'505'280.00	0.16
0.825 SWISS PRIME SITE FINANCE AG 0.825%/17-11.05.2026	CHF	1'950'000	900'000	400'000	2'450'000	2'404'675.00	0.26
1.000 SWISS PRIME SITE FINANCE AG 1%/18-16.07.2024	CHF	850'000		850'000			
2.565 VONOVIA SE 2.565%/24-14.02.2029	CHF		700'000		700'000	707'000.00	0.08
0.100 ZUG ESTATES HOLDING AG 0.1%/19-02.10.2025	CHF	365'000			365'000	354'597.50	0.04
0.750 ZUG ESTATES HOLDING AG 0.75%/22-17.04.2029	CHF	550'000			550'000	519'200.00	0.06
						<b>33'075'468.00</b>	<b>3.61</b>
<b>Retailing, department stores</b>							
1.500 AUCHAN 1.5%/14-03.06.2024	CHF	790'000		790'000			
0.875 COOP-GRUPPE 0.875%/15-31.07.2024	CHF	740'000		740'000			
0.500 COOP-GRUPPE GENOSSENSCHAFT 0.5%/17-29.09.2027	CHF	1'400'000		800'000	600'000	579'000.00	0.06
0.750 COOP-GRUPPE GENOSSENSCHAFT 0.75%/18-06.06.2025	CHF	1'950'000			1'950'000	1'928'160.00	0.21

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0.500 COOP-GRUPPE GENOSSENSCHAFT G 0.5%/16-19.05.2026	CHF	780'000			780'000	761'670.00	0.08
						<b>3'268'830.00</b>	<b>0.36</b>
<b>Telecommunication</b>							
1.375 AT&T 1.375%/14-04.12.2024	CHF	2'110'000		1'400'000	710'000	707'870.00	0.08
1.875 AT&T 1.875%/14-04.12.2030	CHF	630'000	500'000		1'130'000	1'152'600.00	0.13
0.775 CELLNEX TELECOM SA 0.775%/20-18.02.2027	CHF	980'000			980'000	947'660.00	0.10
1.118 CELLNEX TELECOM SA 1.1175%/20-17.07.2025	CHF	525'000			525'000	518'175.00	0.06
0.435 DEUTSCHE TELEKOM AG 0.435%/20-06.02.2032	CHF	1'435'000	600'000		2'035'000	1'862'025.00	0.20
0.200 ORANGE SA 0.2%/19-24.11.2025	CHF	1'765'000	1'000'000		2'765'000	2'704'170.00	0.30
0.625 ORANGE SA 0.625%/19-22.06.2029	CHF	560'000			560'000	534'520.00	0.06
1.500 SWISSCOM 1.5%/14-28.09.2029	CHF	860'000	500'000		1'360'000	1'370'200.00	0.15
- SWISSCOM AG 0%/19-30.08.2044	CHF	550'000			550'000	390'225.00	0.04
0.130 SWISSCOM AG 0.13%/20-18.09.2031	CHF	400'000			400'000	361'600.00	0.04
0.245 SWISSCOM AG 0.245%/20-20.11.2034	CHF	250'000	250'000		500'000	437'750.00	0.05
0.375 SWISSCOM AG 0.375%/16-31.03.2028	CHF	1'060'000	800'000		1'860'000	1'784'670.00	0.19
0.500 SWISSCOM AG 0.5%/19-15.03.2029	CHF	1'050'000	450'000		1'500'000	1'436'250.00	0.16
0.750 SWISSCOM AG 0.75%/18-12.10.2028	CHF	900'000	300'000		1'200'000	1'167'000.00	0.13
1.875 SWISSCOM AG 1.875%/23-23.08.2030	CHF	900'000			900'000	925'650.00	0.10
0.125 SWISSCOM LTD 0.125%/16-15.09.2032	CHF	1'160'000	1'500'000		2'660'000	2'372'720.00	0.26
0.250 SWISSCOM LTD 0.25%/21-18.05.2033	CHF	600'000		100'000	500'000	445'500.00	0.05
0.375 SWISSCOM LTD 0.375%/16-15.12.2027	CHF	1'000'000	550'000		1'550'000	1'493'425.00	0.16
0.375 SWISSCOM LTD 0.375%/17-31.05.2027	CHF	1'900'000		420'000	1'480'000	1'434'860.00	0.16
0.750 SWISSCOM LTD 0.75%/17-24.11.2033	CHF	930'000	100'000		1'030'000	956'870.00	0.10
1.500 SWISSCOM LTD 1.5%/14-14.07.2026	CHF	780'000	600'000		1'380'000	1'382'760.00	0.15
1.750 SWISSCOM LTD 1.75%/12-10.07.2024	CHF	2'300'000		2'300'000			
1.000 SWISSCOM T -2- 1%/15-17.04.2035	CHF	1'300'000			1'300'000	1'225'250.00	0.13
0.193 VERIZON COMMUNICATIONS 0.1925%/21-24.03.2028	CHF	1'900'000	800'000		2'700'000	2'551'500.00	0.28
0.555 VERIZON COMMUNICATIONS 0.555%/21-24.03.2031	CHF	1'515'000	1'200'000	300'000	2'415'000	2'233'875.00	0.24
1.000 VERIZON COMMUNICATIONS 1%/17-30.11.2027	CHF	1'690'000	1'100'000		2'790'000	2'727'225.00	0.30
0.375 VODAFONE GROUP 0.375%/16-03.12.2024	CHF	1'850'000		1'850'000			
0.500 VODAFONE GROUP 0.5%/16-19.09.2031	CHF	1'020'000	800'000	500'000	1'320'000	1'209'120.00	0.13
0.625 VODAFONE GROUP 0.625%/17-15.03.2027	CHF	255'000	1'200'000		1'455'000	1'417'170.00	0.15
						<b>35'750'640.00</b>	<b>3.90</b>
<b>Tobacco and alcoholic beverages</b>							
1.375 BAT HOLDINGS 1.375%/14-08.09.2026	CHF	1'290'000			1'290'000	1'279'680.00	0.14
1.625 PHILIP MORRIS INTERNATIONAL 1.625%/14-16.05.2024	CHF	1'130'000		1'130'000			
						<b>1'279'680.00</b>	<b>0.14</b>
<b>Traffic and transportation</b>							
0.400 AEROPORT INT DE GENEVE 0.4%/17-20.09.2027	CHF	1'000'000			1'000'000	954'000.00	0.10
0.950 AEROPORT INT DE GENEVE 0.95%/21-25.03.2031	CHF	960'000			960'000	902'880.00	0.10
0.310 AEROPORT INTERNATIONAL DE GENEVE 0.31%/19-27.06.2029	CHF	155'000	500'000		655'000	606'530.00	0.07
2.200 AEROPORT INTERNATIONAL DE GENEVE 2.2%/22-22.09.2026	CHF	300'000	1'000'000		1'300'000	1'318'850.00	0.14
0.175 AMAG LEASING AG 0.175%/21-16.06.2025	CHF	500'000			500'000	489'500.00	0.05
0.210 AMAG LEASING AG 0.21%/21-27.06.2024	CHF	850'000		850'000			
0.500 AMAG LEASING AG 0.5%/19-12.11.2025	CHF	1'000'000			1'000'000	979'000.00	0.11
0.525 AMAG LEASING AG 0.525%/21-27.10.2026	CHF	750'000			750'000	720'750.00	0.08
0.875 AMAG LEASING AG 0.875%/17-25.10.2024	CHF	950'000		950'000			
2.500 AMAG LEASING AG 2.5%/24-12.02.2027	CHF		800'000		800'000	809'600.00	0.09
2.625 AMAG LEASING AG 2.625%/23-26.05.2026	CHF		1'325'000		1'325'000	1'341'562.50	0.15
2.730 AMAG LEASING AG 2.73%/23-04.09.2026	CHF		1'400'000		1'400'000	1'421'700.00	0.16
2.750 AMAG LEASING AG 2.75%/24-12.02.2029	CHF		1'200'000		1'200'000	1'219'800.00	0.13
2.803 AMAG LEASING AG 2.8025%/23-10.09.2025	CHF		1'400'000		1'400'000	1'414'000.00	0.15
3.013 AMAG LEASING AG 3.0125%/23-04.09.2029	CHF		1'550'000		1'550'000	1'595'725.00	0.17
3.085 AMAG LEASING AG 3.085%/23-10.02.2028	CHF	800'000	400'000		1'200'000	1'236'600.00	0.13
0.700 FLUGHAFEN ZUERICH AG 0.7%/20-22.05.2024	CHF	1'500'000		1'500'000			
0.100 FLUGHAFEN ZURICH AG 0.1%/20-30.12.2027	CHF	1'130'000	850'000		1'980'000	1'876'050.00	0.20
0.200 FLUGHAFEN ZURICH AG 0.2%/20-26.02.2035	CHF	1'750'000		100'000	1'650'000	1'414'050.00	0.15
0.625 FLUGHAFEN ZURICH AG 0.625%/17-24.05.2029	CHF	1'350'000			1'350'000	1'284'525.00	0.14
0.200 KUEHNE + NAGEL INTL AG 0.2%/19-18.06.2025	CHF	870'000			870'000	853'383.00	0.09
						<b>20'438'505.50</b>	<b>2.23</b>
<b>Vehicles</b>							
1.375 BUCHER INDUSTRIES 1.375%/14-02.10.2024	CHF	500'000		500'000			
						<b>0.00</b>	<b>0.00</b>
<b>Total Bonds</b>						<b>906'315'622.50</b>	<b>98.89</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>906'315'622.50</b>	<b>98.89</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total investments</b>						<b>906'315'622.50</b>	<b>98.89</b>
Cash at banks						3'715'669.01	0.41
Time deposit						0.00	0.00
Other assets						6'412'239.24	0.70
<b>Total fund assets</b>						<b>916'443'530.75</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						71'300.45	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>916'372'230.30</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>906'315'622.50</b>	<b>98.89</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	2'412.62	2'744.87	3'188.87
<b>Unit class ZB</b>				
Total net assets in millions	CHF	2'276.48	2'429.18	2'549.59
Asset value per share	CHF	905.82	878.55	912.96
<b>Unit class DB</b>				
Total net assets in millions	CHF	16.34	139.22	179.62
Asset value per share	CHF	902.67	875.95	910.75
<b>Unit class FB</b>				
Total net assets in millions	CHF	119.79	176.48	459.66
Asset value per share	CHF	900.09	873.93	909.08

## Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024	Unit class ZB		Unit class DB		Unit class FB	
For Accumulation available earnings	CHF	9.493	CHF	8.716	CHF	7.995
Less 35% Swiss withholding tax	CHF	3.323	CHF	3.051	CHF	2.798
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.170</b>	<b>CHF</b>	<b>5.665</b>	<b>CHF</b>	<b>5.197</b>
<b>Coupon no. income</b>		<b>11</b>		<b>11</b>		<b>11</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

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## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	129'417.59	100.32
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	2'392'616'369.00	2'729'877'350.00
Other assets	19'912'803.86	15'682'274.59
<b>Total fund assets, less</b>	<b>2'412'658'590.45</b>	<b>2'745'559'724.91</b>
Other liabilities	39'671.72	54'626.73
Due to bank	0.00	630'255.92
<b>Net assets</b>	<b>2'412'618'918.73</b>	<b>2'744'874'842.26</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	2'744'874'842.26	3'188'872'180.53
Delivery withholding tax	-7'583'387.41	-9'252'537.46
Issue of units	142'217'416.96	366'965'897.25
Redemption of units	-549'838'009.12	-690'964'001.06
Other items from unit transactions	4'098'309.52	-10'641'039.44
Total income	78'849'746.52	-100'105'657.56
<b>Net assets at end of reporting period</b>	<b>2'412'618'918.73</b>	<b>2'744'874'842.26</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	3'125'854.272	3'495'510.318
Number of units issued	159'480.055	411'736.964
Number of units redeemed	-620'966.227	-781'393.010
<b>Number at the end of the reporting period</b>	<b>2'664'368.100</b>	<b>3'125'854.272</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
2'429'179'905.31	2'549'592'791.41	139'219'751.16	179'623'211.83	176'475'184.79	459'656'177.23
-6'916'909.66	-7'814'765.56	-357'610.95	-495'997.79	-308'866.80	-941'774.11
128'958'778.35	316'183'889.18	1'105'412.80	4'701'731.08	12'153'225.81	46'080'276.99
-351'759'920.22	-339'239'566.56	-125'243'425.25	-37'855'002.95	-72'834'663.65	-313'869'431.55
2'429'256.79	-1'315'044.15	1'098'288.79	-1'578'791.30	570'763.94	-7'747'204.93
74'591'878.45	-88'227'399.01	522'235.95	-5'175'399.71	3'735'632.12	-6'702'858.84
<b>2'276'482'989.02</b>	<b>2'429'179'905.31</b>	<b>16'344'652.50</b>	<b>139'219'751.16</b>	<b>119'791'276.21</b>	<b>176'475'184.79</b>
2'764'986.644	2'792'658.321	158'935.576	197'225.802	201'932.052	505'626.195
144'513.165	354'860.972	1'249.866	5'282.032	13'717.024	51'593.960
-396'326.612	-382'532.649	-142'078.340	-43'572.258	-82'561.275	-355'288.103
<b>2'513'173.197</b>	<b>2'764'986.644</b>	<b>18'107.102</b>	<b>158'935.576</b>	<b>133'087.801</b>	<b>201'932.052</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>905.82</b>	<b>878.55</b>	<b>902.67</b>	<b>875.95</b>	<b>900.09</b>	<b>873.93</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	81'422.08	13'279.73
Negative interest	0.00	-73'520.69
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	26'351'010.32	24'230'840.97
Current income paid in on issued units	789'465.31	1'019'927.57
<b>Total income</b>	<b>27'221'897.71</b>	<b>25'190'527.58</b>
<b>Expenses</b>		
Interest paid	1.40	0.00
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	235'498.74	530'145.53
Other expenses	68'803.05	85'020.45
Current net income paid out on redeemed units	1'824'464.39	2'299'879.12
<b>Total expenses</b>	<b>2'142'820.58</b>	<b>2'929'046.10</b>
<b>Net Income</b>	<b>25'079'077.13</b>	<b>22'261'481.48</b>
Realised capital gains and losses	-56'824'237.13	-64'833'467.80
<b>Realized income</b>	<b>-31'745'160.00</b>	<b>-42'571'986.32</b>
Unrealized capital gain/losses	110'594'906.52	-57'533'671.24
<b>Total income</b>	<b>78'849'746.52</b>	<b>-100'105'657.56</b>
<b>Application of net income</b>		
Net income of financial year	25'079'077.13	22'261'481.48
<b>Net income available for distribution</b>	<b>25'079'077.13</b>	<b>22'261'481.48</b>
Distribution/delivery withholding taxes (35%)	8'777'675.58	7'791'518.22
For investment of retained earnings (65%)	16'301'401.55	14'469'963.26

Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
75'699.06	11'735.58	1'477.71	665.70	4'245.31	878.45
0.00	-62'180.58	0.00	-4'118.95	0.00	-7'221.16
24'479'072.05	20'781'539.33	501'580.09	1'306'282.14	1'370'358.18	2'143'019.50
730'724.32	927'319.64	3'162.86	12'881.69	55'578.13	79'726.24
<b>25'285'495.43</b>	<b>21'658'413.97</b>	<b>506'220.66</b>	<b>1'315'710.58</b>	<b>1'430'181.62</b>	<b>2'216'403.03</b>
1.35	0.00	0.00	0.00	0.05	0.00
13'054.79	12'012.89	268.33	755.29	729.88	1'232.82
0.00	0.00	41'823.58	134'214.52	193'675.16	395'931.01
48'668.32	52'722.64	1'012.84	3'315.25	19'121.89	28'982.56
1'366'550.60	1'538'411.57	305'298.31	145'776.05	152'615.48	615'691.50
<b>1'428'275.06</b>	<b>1'603'147.10</b>	<b>348'403.06</b>	<b>284'061.11</b>	<b>366'142.46</b>	<b>1'041'837.89</b>
<b>23'857'220.37</b>	<b>20'055'266.87</b>	<b>157'817.60</b>	<b>1'031'649.47</b>	<b>1'064'039.16</b>	<b>1'174'565.14</b>
-53'615'397.57	-57'372'925.77	-385'108.12	-3'289'401.63	-2'823'731.44	-4'171'140.40
<b>-29'758'177.20</b>	<b>-37'317'658.90</b>	<b>-227'290.52</b>	<b>-2'257'752.16</b>	<b>-1'759'692.28</b>	<b>-2'996'575.26</b>
104'350'055.65	-50'909'740.11	749'526.47	-2'917'647.55	5'495'324.40	-3'706'283.58
<b>74'591'878.45</b>	<b>-88'227'399.01</b>	<b>522'235.95</b>	<b>-5'175'399.71</b>	<b>3'735'632.12</b>	<b>-6'702'858.84</b>
23'857'220.37	20'055'266.87	157'817.60	1'031'649.47	1'064'039.16	1'174'565.14
<b>23'857'220.37</b>	<b>20'055'266.87</b>	<b>157'817.60</b>	<b>1'031'649.47</b>	<b>1'064'039.16</b>	<b>1'174'565.14</b>
8'350'025.74	7'019'343.30	55'236.16	361'077.23	372'413.68	411'097.69
15'507'194.63	13'035'923.57	102'581.44	670'572.24	691'625.48	763'467.45

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Bonds</b>							
<b>SWISS FRANC</b>							
0.010	AARGAUISCHE KANTONALBANK 0.01%/20-29.06.2028	CHF	1'000'000	1'000'000	2'000'000	1'881'000.00	0.08
0.020	AARGAUISCHE KANTONALBANK 0.02%/16-17.10.2024	CHF	4'280'000	4'280'000			
0.060	AARGAUISCHE KANTONALBANK 0.06%/16-01.07.2025	CHF	4'180'000	1'600'000	2'580'000	2'529'690.00	0.10
0.125	AARGAUISCHE KANTONALBANK 0.125%/19-11.02.2026	CHF	2'600'000		2'600'000	2'533'700.00	0.11
0.150	AARGAUISCHE KANTONALBANK 0.15%/18-15.11.2024	CHF	3'170'000	3'170'000			
0.250	AARGAUISCHE KANTONALBANK 0.25%/17-07.09.2026	CHF	940'000		940'000	912'740.00	0.04
0.250	AARGAUISCHE KANTONALBANK 0.25%/18-03.04.2025	CHF	4'705'000	2'100'000	2'605'000	2'568'269.50	0.11
0.500	AARGAUISCHE KANTONALBANK 0.5%/18-15.11.2027	CHF		2'300'000	2'300'000	2'224'100.00	0.09
0.625	AARGAUISCHE KANTONALBANK 0.625%/15-13.04.2028	CHF		2'500'000	2'500'000	2'421'250.00	0.10
0.300	ABB LTD 0.3%/19-06.08.2024	CHF	3'950'000	3'950'000			
0.750	ABB LTD 0.75%/22-25.03.2027	CHF	3'440'000		3'440'000	3'366'040.00	0.14
1.965	ABB LTD 1.965%/23-22.09.2026	CHF		3'500'000	3'500'000	3'540'250.00	0.15
1.978	ABB LTD 1.9775%/23-22.09.2028	CHF		1'800'000	1'800'000	1'838'700.00	0.08
2.100	ABB LTD 2.1%/22-03.10.2025	CHF	2'300'000	2'000'000	300'000	302'400.00	0.01
0.300	ABN AMRO BANK 0.3%/16-18.12.2024	CHF	3'000'000	3'000'000			
2.505	ABN AMRO BANK NV 2.505%/23-26.06.2028	CHF		3'400'000	3'400'000	3'490'100.00	0.14
2.625	ABN AMRO BANK NV 2.625%/23-02.03.2028	CHF	4'000'000		4'000'000	4'076'000.00	0.17
0.500	ACHMEA BANK NV 0.5%/17-03.10.2025	CHF	2'000'000	1'000'000	1'000'000	981'500.00	0.04
0.875	ADECCO GROUP INC 0.875%/18-18.09.2026	CHF	1'470'000		1'470'000	1'445'010.00	0.06
0.875	ADECCO GROUP INC. 0.875%/20-27.11.2025	CHF	4'195'000	2'000'000	2'195'000	2'165'367.50	0.09
2.378	ADECCO GROUP INC. 2.3775%/22-17.11.2027	CHF	4'300'000		4'300'000	4'388'150.00	0.18
0.400	AEROPORT INT DE GENEVE 0.4%/17-20.09.2027	CHF		1'800'000	1'800'000	1'717'200.00	0.07
2.200	AEROPORT INTERNATIONAL DE GENEVE 2.2%/22-22.09.2026	CHF	1'500'000		1'500'000	1'521'750.00	0.06
1.205	AFRICA FINANCE CORPORATION 1.205%/20-30.09.2025	CHF	1'590'000		1'590'000	1'545'480.00	0.06
1.603	AFRICAN DEVELOPMENT BANK ADB 1.6025%/23-05.07.2028	CHF		1'200'000	1'200'000	1'221'600.00	0.05
2.625	AGENCE FRANCAISE DE DEVELOPPEMENT 2.625%/10-18.02.2025	CHF	3'265'000	3'265'000			
0.250	AKADEMISKA HUS 0.25%/15-17.11.2025	CHF	3'890'000		3'890'000	3'806'365.00	0.16
0.350	AKADEMISKA HUS AB 0.35%/22-24.03.2027	CHF	2'250'000		2'250'000	2'180'250.00	0.09
1.450	AKEB AG FUER KERNENERGIEBETEILIGUNGEN LUZERN 1.45%/20-23.07.2027	CHF		1'500'000	1'500'000	1'466'250.00	0.06
3.100	AKEB AG FUER KERNENERGIE-BETEILIGUNGEN LUZERN 3.1%/22-19.12.2025	CHF	1'400'000		1'400'000	1'425'200.00	0.06
0.750	ALLREAL HOLDING AG 0.75%/17-19.06.2026	CHF	920'000		920'000	897'460.00	0.04
3.000	ALLREAL HOLDING AG 3%/23-19.04.2028	CHF		2'000'000	2'000'000	2'088'000.00	0.09
0.625	ALLREAL HOLDING LTD 0.625%/16-10.05.2024	CHF	2'685'000	2'685'000			
0.700	ALLREAL HOLDING LTD 0.7%/20-22.09.2028	CHF		1'500'000	1'500'000	1'428'750.00	0.06
1.375	ALLREAL HOLDING LTD 1.375%/15-31.03.2025	CHF	1'865'000	800'000	1'065'000	1'059'568.50	0.04
2.625	ALPIQ HOLDING 2.625%/14-29.07.2024	CHF	2'900'000	2'900'000			
1.750	ALPIQ HOLDING AG 1.75%/22-24.06.2026	CHF	3'900'000		3'900'000	3'884'400.00	0.16
3.125	ALPIQ HOLDING AG 3.125%/23-29.04.2027	CHF	2'000'000	500'000	2'500'000	2'592'500.00	0.11
1.625	ALPIQ HOLDING LTD. 1.625%/23-30.05.2025	CHF	3'500'000	1'400'000	2'100'000	2'093'910.00	0.09
-	AMAG LEASING AG 0%/21-18.02.2025	CHF	4'000'000	4'000'000			
0.175	AMAG LEASING AG 0.175%/21-16.06.2025	CHF	2'750'000	2'000'000	750'000	734'250.00	0.03
0.500	AMAG LEASING AG 0.5%/19-12.11.2025	CHF	1'580'000		1'580'000	1'546'820.00	0.06
0.525	AMAG LEASING AG 0.525%/21-27.10.2026	CHF	1'140'000		1'140'000	1'095'540.00	0.05
0.875	AMAG LEASING AG 0.875%/17-25.10.2024	CHF	2'000'000	2'000'000			
2.200	AMAG LEASING AG 2.2%/23-22.11.2027	CHF		1'550'000	1'550'000	1'574'025.00	0.07
2.250	AMAG LEASING AG 2.25%/22-06.02.2026	CHF	1'400'000		1'400'000	1'411'200.00	0.06
2.500	AMAG LEASING AG 2.5%/24-12.02.2027	CHF		1'050'000	1'050'000	1'062'600.00	0.04
2.625	AMAG LEASING AG 2.625%/23-26.05.2026	CHF	2'000'000	2'000'000	2'000'000	2'025'000.00	0.08
2.750	AMAG LEASING AG 2.75%/24-12.02.2029	CHF	1'050'000	1'050'000	1'050'000	1'067'325.00	0.04
2.803	AMAG LEASING AG 2.8025%/23-10.09.2025	CHF	1'000'000	1'000'000	1'000'000	1'010'000.00	0.04
3.085	AMAG LEASING AG 3.085%/23-10.02.2028	CHF	2'000'000	2'000'000	2'000'000	2'061'000.00	0.09
3.250	AMAG LEASING AG 3.25%/22-22.09.2027	CHF	1'450'000		1'450'000	1'497'850.00	0.06
0.203	AMP GROUP FINANCE SERVICES LTD 0.2031%/20-03.06.2024	CHF	2'625'000	2'625'000			
0.250	ANZ NEW ZEALAND (INTL) LIMITED 0.25%/17-22.09.2025	CHF	3'470'000	1'400'000	2'070'000	2'029'635.00	0.08
0.350	ANZ NEW ZEALAND (INTL) LIMITED 0.35%/18-22.10.2024	CHF	3'000'000	3'000'000			
0.375	APPLE INC 0.375%/15-25.11.2024	CHF	14'425'000	14'425'000			
0.732	AROUNDTOWN SA 0.732%/18-30.01.2025	CHF	3'320'000	3'320'000			
1.720	AROUNDTOWN SA 1.72%/19-05.03.2026	CHF	1'625'000	500'000	1'125'000	1'064'250.00	0.04
2.503	ASB BANK LTD 2.5025%/23-20.12.2028	CHF	3'000'000		3'000'000	3'099'000.00	0.13
0.200	ASB FINANCE 0.2%/17-02.08.2024	CHF	2'715'000	2'715'000			
0.118	ASB FINANCE LTD 0.1175%/21-29.06.2028	CHF		1'500'000	1'500'000	1'395'750.00	0.06
0.450	ASB FINANCE LTD 0.45%/19-30.01.2025	CHF	3'235'000	3'235'000			
0.800	ASIAN DEVELOPMENT BANK ADB 0.8%/22-06.07.2027	CHF	3'135'000		3'135'000	3'097'380.00	0.13
1.375	AT&T 1.375%/14-04.12.2024	CHF	6'425'000	6'425'000			
0.500	ATHENE GLOBAL FUNDING 0.5%/21-15.01.2027	CHF	3'695'000	1'000'000	2'695'000	2'562'945.00	0.11

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.850	ATHENE GLOBAL FUNDING 0.85%/20-14.10.2025	CHF	4'455'000		2'100'000	2'355'000	2'306'722.50	0.10
1.500	AUCHAN 1.5%/14-03.06.2024	CHF	2'200'000		2'200'000			
1.660	AUCKLAND COUNCIL 1.66%/22-18.10.2027	CHF	1'450'000			1'450'000	1'462'325.00	0.06
3.125	AXPO HOLDING 3.125%/10-26.02.2025	CHF	4'650'000		3'300'000	1'350'000	1'367'415.00	0.06
1.750	AXPO HOLDING 1.75%/16-29.05.2024	CHF	4'000'000		4'000'000			
0.250	AXPO HOLDING AG 0.25%/22-04.02.2025	CHF	2'100'000		2'100'000			
0.625	AXPO HOLDING AG 0.625%/22-04.02.2027	CHF	5'900'000		800'000	5'100'000	4'947'000.00	0.21
1.002	AXPO HOLDING AG 1.002%/20-23.07.2027	CHF	2'000'000			2'000'000	1'949'000.00	0.08
2.000	AXPO HOLDING AG 2%/22-15.09.2026	CHF	4'400'000		800'000	3'600'000	3'625'200.00	0.15
2.500	AXPO HOLDING AG 2.5%/23-22.09.2026	CHF		3'100'000		3'100'000	3'155'800.00	0.13
-	BALOISE HOLDING AG 0%/19-25.09.2026	CHF	1'490'000			1'490'000	1'433'380.00	0.06
0.250	BALOISE HOLDING AG 0.25%/20-16.12.2026	CHF	3'165'000			3'165'000	3'047'895.00	0.13
0.300	BALOISE-HOLDING AG 0.3%/22-16.02.2027	CHF	3'015'000		2'000'000	1'015'000	976'937.50	0.04
0.500	BALOISE-HOLDING AG 0.5%/19-28.11.2025	CHF	2'540'000			2'540'000	2'494'280.00	0.10
1.125	BALOISE-HOLDING AG 1.125%/14-19.12.2024	CHF	1'940'000		1'940'000			
1.900	BALOISE-HOLDING AG 1.9%/22-19.07.2028	CHF		1'600'000		1'600'000	1'619'200.00	0.07
2.893	BANC CREDITO INVERSIONES 2.8925%/23-22.03.2028	CHF	2'000'000		500'000	1'500'000	1'534'500.00	0.06
0.750	BANCO BICE 0.75%/21-29.10.2026	CHF	1'460'000			1'460'000	1'384'080.00	0.06
0.125	BANCO BILBAO VIZCAYA ARGENTARIA 0.125%/20-27.08.2026	CHF	4'000'000		600'000	3'400'000	3'260'600.00	0.14
2.408	BANCO BILBAO VIZCAYA ARGENTARIA SA 2.4075%/22-28.11.2025	CHF	2'100'000			2'100'000	2'126'250.00	0.09
0.315	BANCO DE CHILE 0.3154%/21-04.01.2027	CHF	2'530'000		700'000	1'830'000	1'733'925.00	0.07
0.100	BANCO DE CREDITO E INVERSIONES 0.1%/20-18.09.2026	CHF	2'080'000		500'000	1'580'000	1'496'260.00	0.06
0.250	BANCO DE CREDITO E INVERSIONES 0.25%/19-29.10.2025	CHF	2'300'000		1'200'000	1'100'000	1'068'650.00	0.04
0.385	BANCO DE CREDITO E INVERSIONES 0.385%/21-15.12.2026	CHF	1'700'000		400'000	1'300'000	1'233'050.00	0.05
0.400	BANCO DE CREDITO E INVERSIONES 0.4%/19-22.11.2024	CHF	2'995'000		2'995'000			
0.599	BANCO DE CREDITO E INVERSIONES 0.5994%/22-26.04.2027	CHF	1'735'000			1'735'000	1'662'130.00	0.07
0.010	BANCO DEL ESTADO DE CHILE 0.01%/19-04.10.2027	CHF	1'375'000		400'000	975'000	899'437.50	0.04
0.240	BANCO DEL ESTADO DE CHILE 0.24%/19-06.06.2025	CHF	1'175'000			1'175'000	1'150'325.00	0.05
0.575	BANCO DEL ESTADO DE CHILE 0.575%/17-07.04.2027	CHF	2'300'000		1'500'000	800'000	760'000.00	0.03
0.500	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH 0.5%/20-06.12.2024	CHF	3'865'000		3'865'000			
0.298	BANCO SANTANDER CHILE 0.2975%/21-22.10.2026	CHF	3'240'000		1'300'000	1'940'000	1'847'850.00	0.08
0.330	BANCO SANTANDER CHILE 0.33%/21-22.06.2027	CHF	1'990'000			1'990'000	1'872'590.00	0.08
0.350	BANCO SANTANDER CHILE 0.35%/16-30.05.2025	CHF	730'000			730'000	715'400.00	0.03
0.384	BANCO SANTANDER CHILE 0.384%/19-27.09.2024	CHF	1'375'000		1'375'000			
2.445	BANCO SANTANDER CHILE 2.445%/24-25.01.2027	CHF		1'000'000		1'000'000	1'005'500.00	0.04
0.200	BANCO SANTANDER SA 0.2%/19-19.11.2027	CHF		1'000'000		1'000'000	944'000.00	0.04
0.310	BANCO SANTANDER SA 0.31%/21-09.06.2028	CHF		4'500'000		4'500'000	4'241'250.00	0.18
1.000	BANCO SANTANDER SA 1%/18-10.12.2024	CHF	1'900'000		1'900'000			
1.328	BANCO SANTANDER SA 1.3275%/22-10.06.2025	CHF	2'580'000			2'580'000	2'570'196.00	0.11
2.395	BANCO SANTANDER SA 2.395%/24-16.02.2029	CHF		4'000'000		4'000'000	4'048'000.00	0.17
2.248	BANCO SANTANDER SA S. -176- 2.2475%/23-30.01.2026	CHF	1'500'000	1'000'000		2'500'000	2'526'250.00	0.10
0.375	BANK CLER AG 0.375%/19-26.04.2027	CHF	1'800'000			1'800'000	1'729'800.00	0.07
0.500	BANK CLER AG 0.5%/17-28.11.2025	CHF	2'000'000			2'000'000	1'961'000.00	0.08
0.125	BANK JULIUS BAER & CO AG 0.125%/21-27.04.2028	CHF		2'700'000		2'700'000	2'520'450.00	0.10
2.375	BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.375%/23-06.09.2027	CHF		1'600'000		1'600'000	1'627'200.00	0.07
0.253	BANK OF AMERICA CORP 0.2525%/19-12.06.2026	CHF	7'000'000		3'200'000	3'800'000	3'687'900.00	0.15
0.423	BANK OF AMERICA CORP 0.4225%/21-23.11.2029	CHF		3'900'000		3'900'000	3'625'050.00	0.15
2.038	BANK OF MONTREAL 2.0375%/23-27.04.2028	CHF	4'400'000			4'400'000	4'494'600.00	0.19
2.260	BANK OF MONTREAL 2.26%/23-01.02.2029	CHF	2'500'000			2'500'000	2'561'250.00	0.11
0.143	BANK OF NOVA SCOTIA 0.1425%/21-25.10.2028	CHF	1'800'000			1'800'000	1'669'500.00	0.07
0.200	BANK OF NOVA SCOTIA 0.2%/18-19.11.2025	CHF	10'455'000			10'455'000	10'214'535.00	0.42
0.278	BANK OF NOVA SCOTIA 0.278%/22-01.04.2027	CHF	4'450'000		1'000'000	3'450'000	3'329'250.00	0.14
0.295	BANK OF NOVA SCOTIA 0.295%/22-25.04.2025	CHF	2'245'000		600'000	1'645'000	1'619'831.50	0.07
0.298	BANK OF NOVA SCOTIA 0.2975%/20-03.04.2028	CHF		1'000'000		1'000'000	951'500.00	0.04
0.385	BANK OF NOVA SCOTIA 0.385%/22-01.02.2029	CHF	2'000'000			2'000'000	1'876'000.00	0.08
2.043	BANK OF NOVA SCOTIA 2.0425%/23-04.05.2026	CHF	4'000'000			4'000'000	4'044'000.00	0.17
2.383	BANK OF NOVA SCOTIA 2.3825%/23-22.09.2027	CHF	2'100'000			2'100'000	2'147'250.00	0.09
0.625	BANQUE CANTONALE DU JURA 0.625%/15-04.03.2025	CHF	970'000			970'000	958'942.00	0.04
2.050	BANQUE CANTONALE NEUCHATELOISE 2.05%/23-24.05.2028	CHF		2'000'000		2'000'000	2'045'000.00	0.08
1.625	BANQUE CANTONALE VAUDOISE 1.625%/11-30.11.2026	CHF	1'965'000			1'965'000	1'974'825.00	0.08
1.000	BANQUE FED CRED MUTUEL 1%/18-13.11.2026	CHF	3'000'000		2'000'000	1'000'000	980'500.00	0.04
2.300	BANQUE FED CRED MUTUEL S. -546- 2.3%/23-30.01.2027	CHF	3'200'000			3'200'000	3'251'200.00	0.13
0.200	BANQUE FEDERALE CREDIT MUTUEL 0.2%/19-12.06.2026	CHF	2'980'000		2'200'000	780'000	753'870.00	0.03
0.320	BANQUE FEDERALE CREDIT MUTUEL 0.32%/17-10.02.2025	CHF	3'900'000		3'900'000			
0.600	BANQUE FEDERALE CREDIT MUTUEL 0.6%/17-05.04.2027	CHF	1'910'000			1'910'000	1'846'015.00	0.08
0.200	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.2%/20-03.11.2028	CHF		2'500'000		2'500'000	2'322'500.00	0.10
0.250	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-10.07.2025	CHF	2'520'000			2'520'000	2'473'128.00	0.10
0.366	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.366%/18-10.10.2024	CHF	2'000'000		2'000'000			
0.400	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.4%/17-19.12.2025	CHF	4'750'000		2'200'000	2'550'000	2'493'900.00	0.10

## 594 CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 BANQUE FEDERATIVE DU CREDIT MUTUEL S. -525- 1.5%/22-01.06.2027	CHF	3'510'000		1'700'000	1'810'000	1'797'330.00	0.07
1.000 BANQUE INTERNATIONALE LUX 1%/19-10.07.2025	CHF	2'550'000		2'500'000	50'000	49'115.00	0.00
0.315 BARCLAYS PLC 0.315%/21-04.06.2027	CHF	6'000'000		2'400'000	3'600'000	3'432'600.00	0.14
1.950 BARRY CALLEBAUT LTD 1.95%/24-24.01.2028	CHF		1'320'000		1'320'000	1'337'820.00	0.06
0.250 BASELLANDSCHAFT KANTONBK 0.25%/18-25.01.2027	CHF	4'140'000			4'140'000	4'001'310.00	0.17
0.250 BASELLANDSCHAFT KANTONBK 0.25%/19-04.08.2027	CHF	3'000'000			3'000'000	2'883'000.00	0.12
1.875 BASELLANDSCHAFT KANTONBK 1.875%/23-28.03.2025	CHF		2'000'000		2'000'000	2'006'000.00	0.08
0.010 BASELLANDSCHAFTLICHE KANTONALBANK 0.01%/22-28.07.2026	CHF	3'375'000		1'000'000	2'375'000	2'295'437.50	0.10
0.250 BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/15-13.05.2025	CHF	2'755'000		1'200'000	1'555'000	1'531'364.00	0.06
0.375 BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/18-23.03.2026	CHF	1'000'000			1'000'000	978'500.00	0.04
0.750 BASELLANDSCHAFTLICHE KANTONALBANK 0.75%/15-30.03.2028	CHF	2'500'000			2'500'000	2'433'750.00	0.10
1.750 BASELLANDSCHAFTLICHE KANTONALBANK 1.75%/11-22.11.2024	CHF	3'635'000		3'635'000			
0.125 BASLER KANTONALBANK 0.125%/18-11.04.2024	CHF	1'740'000		1'740'000			
0.150 BASLER KANTONALBANK 0.15%/19-02.04.2027	CHF	2'990'000			2'990'000	2'879'370.00	0.12
0.300 BASLER KANTONALBANK 0.3%/17-22.06.2027	CHF	2'560'000			2'560'000	2'470'400.00	0.10
1.500 BASLER KANTONALBANK 1.5%/12-02.03.2027	CHF	4'560'000		900'000	3'660'000	3'672'810.00	0.15
1.875 BASLER KANTONALBANK 1.875%/10-26.10.2026	CHF	500'000			500'000	507'000.00	0.02
1.375 BAT HOLDINGS 1.375%/14-08.09.2026	CHF	3'500'000			3'500'000	3'472'000.00	0.14
1.585 BAWAG P.S.K. 1.585%/23-16.12.2026	CHF	2'000'000			2'000'000	1'990'000.00	0.08
2.870 BAWAG P.S.K. 2.87%/22-03.10.2025	CHF	1'555'000			1'555'000	1'575'215.00	0.07
2.955 BAWAG P.S.K. 2.955%/22-29.11.2027	CHF	2'400'000			2'400'000	2'444'400.00	0.10
2.053 BAWAG P.S.K. BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 2.0525%/23-14.04.2028	CHF		2'500'000		2'500'000	2'531'250.00	0.10
1.625 BEI 1.625%/12-02.04.2026	CHF	6'130'000		1'000'000	5'130'000	5'173'605.00	0.21
0.625 BELL FOOD GROUP AG 0.625%/16-24.03.2025	CHF	5'190'000		2'000'000	3'190'000	3'150'763.00	0.13
2.300 BELL FOOD GROUP AG 2.3%/23-15.10.2026	CHF		1'050'000		1'050'000	1'066'800.00	0.04
0.250 BERLIN HYP AG 0.25%/20-11.09.2028	CHF	2'000'000			2'000'000	1'859'000.00	0.08
0.375 BERLIN HYP AG 0.375%/22-21.02.2025	CHF	1'500'000		1'500'000			
0.968 BERLIN HYP AG 0.9675%/22-04.08.2026	CHF	2'900'000			2'900'000	2'863'750.00	0.12
2.125 BERLIN HYP AG 2.125%/23-27.02.2026	CHF		1'700'000	500'000	1'200'000	1'209'600.00	0.05
2.250 BERLIN HYP AG 2.25%/23-08.11.2027	CHF		1'050'000		1'050'000	1'067'850.00	0.04
0.400 BERNER KANTONALBANK 0.4%/18-03.05.2027	CHF	400'000			400'000	388'000.00	0.02
0.750 BERNER KANTONALBANK 0.75%/15-14.07.2025	CHF	3'620'000		1'500'000	2'120'000	2'094'560.00	0.09
2.000 BFCM 2%/14-22.05.2024	CHF	1'270'000		1'270'000			
- BKW AG 0%/22-18.10.2024	CHF	2'300'000		2'300'000			
0.250 BKW AG 0.25%/19-29.07.2027	CHF	2'000'000			2'000'000	1'914'000.00	0.08
0.750 BKW AG 0.75%/18-15.10.2025	CHF	3'600'000			3'600'000	3'551'400.00	0.15
0.875 BKW AG 0.875%/22-27.04.2026	CHF	3'180'000			3'180'000	3'135'480.00	0.13
0.350 BLACK SEA TRADE & DEVELOPMENT BANK 0.35%/21-15.03.2027	CHF	1'930'000			1'930'000	1'616'375.00	0.07
0.400 BLS AG 0.4%/18-12.12.2028	CHF		1'000'000		1'000'000	962'000.00	0.04
0.300 BMW INTL INVESTMENT BV 0.3%/19-05.09.2024	CHF	5'400'000		5'400'000			
0.750 BMW INTL INVESTMENT BV 0.75%/19-03.09.2027	CHF	2'000'000			2'000'000	1'958'000.00	0.08
2.500 BNG 2.5%/05-21.07.2025	CHF	10'125'000		1'800'000	8'325'000	8'450'707.50	0.35
1.250 BNG BANK N.V. 1.25%/14-30.04.2024	CHF	4'270'000		4'270'000			
1.238 BNG BANK NV 1.2375%/24-20.02.2029	CHF		1'000'000		1'000'000	1'000'000.00	0.04
1.793 BNG BANK NV 1.7925%/23-24.04.2028	CHF		2'300'000		2'300'000	2'347'150.00	0.10
1.750 BNP PARIBAS (subordinated) 1.75%/15-05.06.2025	CHF	840'000			840'000	838'068.00	0.03
0.150 BNP PARIBAS 0.15%/20-10.03.2028	CHF	3'800'000		600'000	3'200'000	2'982'400.00	0.12
2.413 BNP PARIBAS 2.4125%/23-13.01.2028	CHF	4'000'000			4'000'000	4'102'000.00	0.17
0.500 BNP PARIBAS S. -19447- 0.5%/21-16.03.2029	CHF		2'200'000		2'200'000	2'029'500.00	0.08
0.300 BNP PARIBAS SA 0.3%/19-15.10.2027	CHF	1'000'000			1'000'000	948'000.00	0.04
0.528 BNP PARIBAS SA 0.5275%/22-20.01.2028	CHF	4'600'000			4'600'000	4'349'300.00	0.18
1.000 BNP PARIBAS SA 1%/18-06.06.2025	CHF	2'500'000		2'000'000	500'000	494'800.00	0.02
0.148 BNP PARIBAS SA S. -19447- 0.1475%/21-13.07.2027	CHF	5'200'000		1'200'000	4'000'000	3'780'000.00	0.16
0.111 BNZ INTERNATIONAL FUNDING LTD 0.111%/20-24.07.2028	CHF		3'000'000		3'000'000	2'797'500.00	0.12
0.500 BOBST GROUP SA 0.5%/20-17.02.2026	CHF	1'740'000			1'740'000	1'694'760.00	0.07
1.125 BOBST GROUP SA 1.125%/18-27.09.2024	CHF	1'300'000		1'300'000			
2.545 BOBST GROUP SA 2.545%/24-31.01.2029	CHF		2'480'000		2'480'000	2'504'800.00	0.10
2.383 BPCE SA 2.3825%/23-12.06.2026	CHF		1'800'000		1'800'000	1'829'700.00	0.08
1.375 BUCHER INDUSTRIES 1.375%/14-02.10.2024	CHF	1'000'000		1'000'000			
0.600 BUEHLER HOLDING AG 0.6%/17-21.12.2026	CHF	2'000'000			2'000'000	1'939'000.00	0.08
2.500 CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.5%/11-09.12.2025	CHF	3'100'000			3'100'000	3'160'450.00	0.13
1.750 CAISSE DE REFINANCEMENT DE L'HABITAT 1.75%/13-26.06.2025	CHF	2'500'000		900'000	1'600'000	1'601'920.00	0.07
- CAISSE DES DEPOTS ET CON 0%/20-16.06.2026	CHF	2'200'000			2'200'000	2'131'800.00	0.09
- CAISSE DES DEPOTS ET CON 0%/21-26.06.2028	CHF		2'000'000		2'000'000	1'886'000.00	0.08
0.250 CAISSE DES DEPOTS ET CON 0.25%/18-30.05.2025	CHF	1'600'000			1'600'000	1'576'000.00	0.07
0.300 CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	CHF	3'400'000			3'400'000	3'275'900.00	0.14
0.477 CAIXABANK S.A. 0.477%/21-01.07.2027	CHF	3'600'000			3'600'000	3'432'600.00	0.14
0.100 CANADIAN IMPERIAL BANK 0.1%/18-30.04.2025	CHF	6'150'000		4'000'000	2'150'000	2'111'730.00	0.09

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.050	CANADIAN IMPERIAL BANK OF COMMERCE 0.05%/19-15.10.2026	CHF	5'590'000		2'000'000	3'590'000	3'444'605.00	0.14
0.125	CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	CHF	3'450'000			3'450'000	3'362'025.00	0.14
0.283	CANADIAN IMPERIAL BANK OF COMMERCE 0.2825%/22-03.02.2027	CHF	5'280'000		500'000	4'780'000	4'584'020.00	0.19
1.713	CANADIAN IMPERIAL BANK OF COMMERCE 1.7125%/22-13.07.2027	CHF	4'650'000		600'000	4'050'000	4'076'325.00	0.17
1.910	CANADIAN IMPERIAL BANK OF COMMERCE 1.91%/23-14.07.2028	CHF		3'300'000		3'300'000	3'352'800.00	0.14
-	CANTON OF BASEL-STADT 0%/19-30.05.2025	CHF	1'975'000			1'975'000	1'942'610.00	0.08
1.400	CANTON OF BASEL-STADT 1.4%/22-24.11.2027	CHF	3'520'000			3'520'000	3'551'680.00	0.15
0.250	CANTON OF GENEVA 0.25%/20-15.02.2028	CHF		2'500'000		2'500'000	2'400'000.00	0.10
0.300	CANTON OF GENEVA 0.3%/18-27.11.2026	CHF		1'500'000		1'500'000	1'460'250.00	0.06
0.250	CANTON OF GRAUBUENDEN 0.25%/15-26.11.2027	CHF		2'000'000		2'000'000	1'930'000.00	0.08
3.000	CANTON OF NEUCHÂTEAU 3%/22-21.12.2026	CHF	1'000'000			1'000'000	1'046'000.00	0.04
-	CANTON OF TICINO 0%/19-18.04.2029	CHF		1'500'000		1'500'000	1'404'000.00	0.06
-	CANTON OF TICINO 0%/21-31.03.2026	CHF	4'000'000		600'000	3'400'000	3'306'500.00	0.14
0.750	CANTON OF TICINO 0.75%/14-13.11.2024	CHF	1'700'000		1'700'000			
1.250	CANTONE TICINO 1.25%/12-11.06.2027	CHF	2'000'000			2'000'000	1'997'000.00	0.08
0.297	CARIBBEAN DEVELOPMENT BANK 0.297%/16-07.07.2028	CHF		1'000'000		1'000'000	947'000.00	0.04
0.195	CBQ FINANCE LTD 0.195%/21-22.04.2024	CHF	1'800'000		1'800'000			
0.735	CBQ FINANCE LTD 0.735%/20-27.11.2024	CHF	2'700'000		2'700'000			
0.935	CELLNEX FINANCE CO SA 0.935%/21-26.03.2026	CHF	2'940'000			2'940'000	2'879'730.00	0.12
0.775	CELLNEX TELECOM SA 0.775%/20-18.02.2027	CHF	1'500'000			1'500'000	1'450'500.00	0.06
1.118	CELLNEX TELECOM SA 1.1175%/20-17.07.2025	CHF	2'125'000			2'125'000	2'097'375.00	0.09
0.153	CEMBRA MONEY BANK AG 0.1525%/19-14.10.2026	CHF	4'710'000		2'700'000	2'010'000	1'928'595.00	0.08
0.375	CEMBRA MONEY BANK AG 0.375%/17-27.06.2025	CHF	2'295'000		700'000	1'595'000	1'567'087.50	0.06
3.113	CEMBRA MONEY BANK AG 3.1125%/22-28.04.2027	CHF	2'800'000			2'800'000	2'910'600.00	0.12
0.418	CEMBRA MONEY BANK LTD. 0.4175%/21-15.11.2028	CHF		2'000'000		2'000'000	1'883'000.00	0.08
1.183	CEMBRA MONEY BANK LTD. 1.1833%/22-27.11.2025	CHF	3'770'000			3'770'000	3'734'185.00	0.15
0.314	CENTRAL AMERICAN BANK 0.314%/18-05.09.2024	CHF	555'000		555'000			
0.110	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.11%/21-15.12.2028	CHF		3'000'000		3'000'000	2'763'000.00	0.11
0.200	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.2%/19-25.03.2024	CHF	1'065'000		1'065'000			
0.405	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.405%/20-25.06.2025	CHF	3'265'000		1'600'000	1'665'000	1'633'032.00	0.07
1.546	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 1.5462%/22-30.11.2026	CHF	3'300'000		1'500'000	1'800'000	1'787'400.00	0.07
2.138	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 2.1375%/22-13.12.2027	CHF	2'400'000			2'400'000	2'418'000.00	0.10
0.010	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.01%/20-06.10.2028	CHF		1'500'000		1'500'000	1'407'750.00	0.06
1.903	CIE FINANCEMENT FONCIER 1.903%/23-16.06.2028	CHF	4'700'000			4'700'000	4'777'550.00	0.20
0.500	CITIGROUP INC 0.5%/17-22.11.2024	CHF	5'720'000		5'720'000			
0.500	CITIGROUP INC 0.5%/19-01.11.2028	CHF	4'000'000			4'000'000	3'784'000.00	0.16
0.750	CITIGROUP INC 0.75%/19-02.04.2026	CHF	6'500'000		4'800'000	1'700'000	1'668'550.00	0.07
0.250	CITIGROUP INC S. -C- 0.25%/21-30.08.2029	CHF		2'600'000		2'600'000	2'388'100.00	0.10
0.100	CITY OF WINTERTHUR 0.1%/19-20.03.2028	CHF		1'300'000		1'300'000	1'235'650.00	0.05
1.125	CLARIANT LTD 1.125%/19-15.04.2026	CHF	2'655'000			2'655'000	2'616'502.50	0.11
2.717	CLARIANT LTD 2.717%/22-24.09.2027	CHF	2'410'000			2'410'000	2'463'020.00	0.10
2.750	CLARIANT LTD 2.75%/23-22.09.2028	CHF		1'850'000		1'850'000	1'891'625.00	0.08
1.000	COCA-COLA (reg. -S-) 1%/15-02.10.2028	CHF		4'500'000		4'500'000	4'441'500.00	0.18
1.100	COMMERZBANK AG 1.1%/18-11.07.2025	CHF	1'900'000		900'000	1'000'000	987'100.00	0.04
3.263	COMMERZBANK AG 3.2625%/23-03.02.2027	CHF	2'200'000		300'000	1'900'000	1'936'100.00	0.08
3.375	COMMERZBANK AG 3.375%/22-29.09.2026	CHF	1'500'000		1'500'000			
3.800	COMMERZBANK AG 3.8%/23-03.05.2028	CHF		2'000'000	500'000	1'500'000	1'563'750.00	0.06
0.188	COMMONWEALTH BANK AUST 0.1875%/21-08.12.2028	CHF	2'000'000	1'000'000		3'000'000	2'812'500.00	0.12
0.400	COMMONWEALTH BANK OF AUSTRALIA 0.4%/17-25.09.2026	CHF	7'520'000		3'400'000	4'120'000	4'004'640.00	0.17
0.875	COMMONWEALTH BANK OF AUSTRALIA 0.875%/22-02.09.2025	CHF	3'570'000		500'000	3'070'000	3'042'370.00	0.13
1.363	COOPERATIEVE RABOBANK UA 1.3625%/22-28.04.2028	CHF	3'400'000		600'000	2'800'000	2'727'200.00	0.11
2.488	COOPERATIEVE RABOBANK UA 2.4875%/23-25.01.2029	CHF	2'000'000			2'000'000	2'042'000.00	0.08
3.125	COOPERATIEVE RABOBANK UA 3.125%/06-15.09.2026	CHF	7'465'000			7'465'000	7'748'670.00	0.32
0.750	COOP-GROUPE GENOSSENSCHAFT 0.75%/18-06.06.2025	CHF	3'060'000			3'060'000	3'025'728.00	0.13
0.500	COOP-GROUPE GENOSSENSCHAFT G 0.5%/16-19.05.2026	CHF	2'475'000			2'475'000	2'416'837.50	0.10
2.250	CORNER BANK AG 2.25%/22-11.10.2027	CHF	2'200'000			2'200'000	2'239'600.00	0.09
0.510	CORP ANDINA DE FOMENTO 0.51%/16-16.09.2026	CHF	2'000'000		2'000'000			
0.300	CORPORACION ANDINA DE FOMENTO 0.3%/17-07.04.2025	CHF	3'075'000			3'075'000	3'022'725.00	0.13
0.304	CORPORACION ANDINA DE FOMENTO 0.304%/16-16.09.2024	CHF	1'600'000		1'600'000			
0.450	CORPORACION ANDINA DE FOMENTO 0.45%/22-24.02.2027	CHF	5'240'000	600'000	2'200'000	3'640'000	3'492'580.00	0.14
0.500	CORPORACION ANDINA DE FOMENTO 0.5%/15-26.02.2026	CHF	3'695'000		700'000	2'995'000	2'912'637.50	0.12
2.080	CORPORACION ANDINA DE FOMENTO 2.08%/22-31.08.2028	CHF	2'000'000	1'000'000		3'000'000	3'015'000.00	0.12
0.700	CORPORACION ANDINA DE FOMENTO 0.7%/20-04.09.2025	CHF	5'350'000		1'700'000	3'650'000	3'584'300.00	0.15
1.630	CPI PROPERTY GROUP SA 1.63%/18-25.10.2023	CHF	2'860'000		2'860'000			
0.128	CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS 0.1275%/20-27.07.2028	CHF		1'000'000		1'000'000	933'000.00	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 CREDIT AGRICOLE HOME LOA 0.5%/18-03.10.2028	CHF		500'000		500'000	479'250.00	0.02
0.100 CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	CHF	4'110'000		500'000	3'610'000	3'517'945.00	0.15
0.250 CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	CHF	2'865'000			2'865'000	2'784'780.00	0.12
0.500 CREDIT AGRICOLE HOME LOAN 0.5%/15-16.03.2027	CHF	1'950'000			1'950'000	1'897'350.00	0.08
1.125 CREDIT AGRICOLE HOME LOAN 1.125%/14-05.06.2024	CHF	3'405'000		3'405'000			
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/17-27.07.2027	CHF	1'000'000			1'000'000	961'500.00	0.04
0.250 CREDIT AGRICOLE HOME LOAN SFH 0.25%/18-08.12.2025	CHF	1'655'000			1'655'000	1'619'417.50	0.07
0.450 CREDIT AGRICOLE HOME LOAN SFH 0.45%/19-24.01.2029	CHF		1'300'000		1'300'000	1'239'550.00	0.05
1.825 CREDIT AGRICOLE HOME LOAN SFH 1.825%/23-26.05.2028	CHF		3'800'000		3'800'000	3'862'700.00	0.16
0.625 CREDIT AGRICOLE LONDON 0.625%/17-12.07.2024	CHF	1'380'000		1'380'000			
1.000 CREDIT AGRICOLE LONDON 1%/19-07.11.2025	CHF	1'000'000			1'000'000	986'000.00	0.04
0.220 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.22%/22-28.07.2028	CHF		1'700'000		1'700'000	1'594'600.00	0.07
1.608 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.6075%/22-23.09.2027	CHF	1'455'000			1'455'000	1'453'545.00	0.06
0.500 CREDIT AGRICOLE S.A. LONDON BRANCH 0.5%/20-01.10.2026	CHF	3'600'000		2'200'000	1'400'000	1'353'800.00	0.06
1.000 CREDIT AGRICOLE S.A. LONDON BRANCH 1%/15-27.01.2025	CHF	2'220'000		2'220'000			
2.125 CREDIT AGRICOLE S.A. LONDON BRANCH 2.125%/14-30.10.2024	CHF	3'065'000		3'065'000			
0.164 CREDIT AGRICOLE SA 0.1637%/21-28.04.2028	CHF		2'300'000		2'300'000	2'156'250.00	0.09
1.460 CREDIT AGRICOLE SA 1.4604%/22-01.07.2027	CHF	3'820'000		500'000	3'320'000	3'288'460.00	0.14
2.190 CREDIT AGRICOLE SA 2.19%/22-07.12.2027	CHF	1'400'000			1'400'000	1'421'000.00	0.06
2.363 CREDIT AGRICOLE SA 2.3625%/23-05.10.2028	CHF		2'700'000		2'700'000	2'768'850.00	0.11
2.508 CREDIT AGRICOLE SA 2.5075%/23-27.04.2027	CHF		3'600'000		3'600'000	3'690'000.00	0.15
3.043 CREDIT AGRICOLE SA 3.0425%/22-29.09.2027	CHF	2'200'000		1'000'000	1'200'000	1'245'600.00	0.05
0.550 CREDIT SUISSE AG LONDON 0.55%/16-15.04.2024	CHF	1'250'000		1'250'000			
- CREDIT SUISSE SCHWEIZ AG 0%/20-17.12.2024	CHF	3'000'000		3'000'000			
- CREDIT SUISSE SCHWEIZ AG 0%/20-31.07.2025	CHF	6'100'000			6'100'000	5'952'990.00	0.25
- CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2027	CHF	1'000'000			1'000'000	953'000.00	0.04
2.375 CRH 2.375%/12-05.03.2024	CHF	4'700'000		4'700'000			
1.000 CS GROUP FUNDING 1%/15-14.04.2023	CHF	6'980'000		6'980'000			
0.625 DAETWYLER HOLDING AG 0.625%/18-30.05.2024	CHF	1'275'000		1'275'000			
2.100 DAETWYLER HOLDING AG 2.1%/22-13.07.2027	CHF	4'100'000			4'100'000	4'161'500.00	0.17
0.850 DAIMLER INTERNATIONAL FINANCE BV 0.85%/18-14.11.2025	CHF	2'900'000			2'900'000	2'868'100.00	0.12
1.810 DANSKE BANK A/S 1.81%/23-05.10.2026	CHF		1'050'000		1'050'000	1'059'975.00	0.04
1.515 DBS BANK LTD 1.515%/22-12.12.2025	CHF	3'500'000		900'000	2'600'000	2'596'100.00	0.11
0.500 DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	CHF		2'000'000		2'000'000	1'930'000.00	0.08
1.500 DEUTSCHE BAHN FINANCE GMBH 1.5%/14-26.08.2024	CHF	5'550'000		5'550'000			
0.315 DEUTSCHE BANK AG 0.315%/21-14.09.2027	CHF	5'200'000		2'200'000	3'000'000	2'833'500.00	0.12
0.800 DEUTSCHE BANK AG 0.8%/20-07.02.2025	CHF	2'600'000		2'600'000			
3.645 DEUTSCHE BANK AG 3.645%/23-27.01.2029	CHF	2'400'000		1'000'000	3'400'000	3'500'300.00	0.15
1.960 DEUTSCHE BANK AG FRANKFURT AM MAIN ZURICH BRANCH 1.96%/23-10.12.2026	CHF		2'400'000		2'400'000	2'426'400.00	0.10
1.125 DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	CHF		2'000'000		2'000'000	1'972'000.00	0.08
1.700 DIGITAL INTREPID HOLDING 1.7%/22-30.03.2027	CHF	2'275'000			2'275'000	2'242'012.50	0.09
0.200 DIGITAL INTREPID HOLDING B.V. 0.2%/21-15.12.2026	CHF	4'555'000			4'555'000	4'331'805.00	0.18
0.550 DIGITAL INTREPID HOLDING B.V. 0.55%/21-16.04.2029	CHF		1'300'000		1'300'000	1'188'200.00	0.05
1.168 DNB BANK ASA 1.1675%/22-03.06.2027	CHF	4'030'000			4'030'000	3'965'520.00	0.16
2.685 DNB BANK ASA 2.685%/23-15.06.2028	CHF		2'600'000		2'600'000	2'639'000.00	0.11
1.000 DORMAKABA FINANCE AG 1%/17-13.10.2025	CHF	5'680'000		2'200'000	3'480'000	3'429'540.00	0.14
3.750 DORMAKABA FINANCE LTD 3.75%/22-14.10.2027	CHF	4'400'000			4'400'000	4'650'800.00	0.19
2.203 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 2.2025%/23-18.09.2028	CHF		1'550'000		1'550'000	1'572'475.00	0.07
3.610 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 3.61%/23-16.10.2028	CHF		1'100'000		1'100'000	1'120'350.00	0.05
0.875 EBN 0.875%/14-22.09.2026	CHF	4'000'000		900'000	3'100'000	3'056'600.00	0.13
1.125 EBN 1.125%/12-04.07.2024	CHF	2'500'000		2'500'000			
0.300 EDF 0.3%/16-14.10.2024	CHF	5'700'000			5'700'000		
0.650 EDF 0.65%/16-13.10.2028	CHF		2'000'000		2'000'000	1'917'000.00	0.08
2.650 EFIAG - EMISSIONS- UND FINANZ AG 2.65%/23-06.06.2028	CHF		2'200'000		2'200'000	2'253'900.00	0.09
1.750 EGW S. -47- 1.75%/13-24.07.2028	CHF		1'800'000		1'800'000	1'842'300.00	0.08
1.500 EIB 1.5%/12-02.08.2024	CHF	8'500'000		8'500'000			
2.625 EIB 2.625%/10-11.02.2025	CHF	3'205'000		3'205'000			
3.375 EIB 3.375%/07-15.10.2027	CHF	685'000		1'500'000	2'185'000	2'354'337.50	0.10
2.300 ELECTRICITE DE FRANCE SA 2.3%/23-14.09.2027	CHF		1'600'000		1'600'000	1'640'000.00	0.07
0.150 ELI LILLY & CO 0.15%/16-24.05.2024	CHF	9'400'000		9'400'000			
2.718 EMBOTELLADORA ANDINA SA 2.7175%/23-20.09.2028	CHF		2'780'000		2'780'000	2'852'280.00	0.12
0.375 EMISSIONS UND FINANZ AG 0.375%/21-06.05.2026	CHF	2'000'000		2'000'000			
1.750 EMISSIONSZ EGW S. 42 1.75%/11-14.09.2026	CHF	905'000			905'000	915'860.00	0.04
1.250 EMISSIONSZENTRALE EGW S. 43 1.25%/12-15.06.2027	CHF		2'000'000		2'000'000	2'001'000.00	0.08
1.375 EMISSIONSZENTRALE EGW S. 45 1.375%/13-27.03.2028	CHF		1'200'000		1'200'000	1'207'200.00	0.05
0.125 EMISSIONSZENTRALE EGW S. -51- 0.125%/15-27.05.2025	CHF	3'000'000		1'200'000	1'800'000	1'772'460.00	0.07
2.000 EMMI FINANZ AG 2%/23-22.09.2028	CHF		2'200'000		2'200'000	2'246'200.00	0.09
3.450 ENAG ENERGIEFINANZIERUNGS AG 3.45%/23-06.07.2028	CHF		1'900'000		1'900'000	1'976'000.00	0.08

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.250	ENBW INTL FINANCE BV 2.25%/23-15.06.2026	CHF		1'800'000		1'800'000	1'824'300.00	0.08
0.550	ENEL FINANCE INTERNATIONAL 0.55%/17-03.09.2024	CHF	3'700'000		3'700'000			
2.340	ENGIE SA 2.34%/23-04.01.2027	CHF		2'000'000		2'000'000	2'040'000.00	0.08
2.875	EQUINIX INC 2.875%/23-12.09.2028	CHF		3'500'000		3'500'000	3'627'750.00	0.15
0.250	ERSTE GROUP BANK AG 0.25%/21-02.10.2028	CHF		1'500'000		1'500'000	1'378'500.00	0.06
3.000	EUROFIMA BASEL 3%/06-15.05.2026	CHF	17'080'000		1'000'000	16'080'000	16'666'920.00	0.69
3.000	EUROFIMA BASEL 3%/07-22.05.2024	CHF	5'990'000		5'990'000			
3.125	EUROHYPO 3.125%/06-14.07.2025	CHF	1'910'000			1'910'000	1'947'627.00	0.08
1.625	EUROPEAN INVESTMENT BANK 1.625%/14-04.02.2025	CHF	7'320'000		7'320'000			
0.170	EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	CHF	3'460'000		700'000	2'760'000	2'706'732.00	0.11
0.052	FCA CAPITAL SUISSE SA 0.0519%/21-20.12.2024	CHF	2'740'000		2'740'000			
1.735	FED CAISSES DES JARDINS 1.735%/23-31.01.2028	CHF	3'350'000	600'000		3'950'000	3'983'575.00	0.17
1.050	FERRING HOLDING SA 1.05%/20-09.07.2025	CHF	4'015'000			4'015'000	3'970'835.00	0.16
2.700	FERRING HOLDING SA 2.7%/23-21.04.2027	CHF		4'600'000	2'000'000	2'600'000	2'657'200.00	0.11
0.068	FIRST ABU DHABI BANK P.J.S.C.	CHF	3'590'000		600'000	2'990'000	2'827'045.00	0.12
0.148	FIRST ABU DHABI BANK P.J.S.C. 0.1475%/21-17.11.2026	CHF	3'760'000		1'400'000	2'360'000	2'264'420.00	0.09
0.401	FIRST ABU DHABI BANK P.J.S.C. 0.401%/19-02.10.2024	CHF	2'405'000		2'405'000			
1.063	FIRST ABU DHABI BANK P.J.S.C. 1.0625%/22-14.04.2026	CHF	2'735'000		400'000	2'335'000	2'297'640.00	0.10
0.070	FIRST ABU DHABI BANK P.J.S.C. 0.07%/19-18.10.2027	CHF	1'000'000			1'000'000	938'000.00	0.04
0.205	FIRST ABU DHABI BANK P.J.S.C. 0.205%/19-04.12.2025	CHF	2'500'000		400'000	2'100'000	2'039'100.00	0.08
0.625	FIRST SWISS MOBILITY S. -2020-2 A- 0.625%/20-22.11.2029	CHF	2'900'000		2'900'000			
0.700	FLUGHAFEN ZUERICH AG 0.7%/20-22.05.2024	CHF	4'700'000		4'700'000			
0.100	FLUGHAFEN ZURICH AG 0.1%/20-30.12.2027	CHF	1'000'000	1'300'000		2'300'000	2'179'250.00	0.09
0.556	FONPLATA 0.556%/21-03.09.2026	CHF	2'670'000	200'000	1'400'000	1'470'000	1'395'030.00	0.06
0.578	FONPLATA 0.578%/19-11.03.2024	CHF	1'250'000		1'250'000			
0.795	FONPLATA 0.795%/21-01.12.2028	CHF		2'000'000		2'000'000	1'836'000.00	0.08
0.200	FREIBURGER KANTONALBANK 0.2%/18-20.02.2026	CHF	4'800'000		1'500'000	3'300'000	3'214'200.00	0.13
0.300	FREIBURGER KANTONALBANK 0.3%/17-17.02.2027	CHF	4'000'000		4'000'000		3'862'000.00	0.16
0.500	FREIBURGER KANTONALBANK 0.5%/16-23.02.2028	CHF	2'000'000		2'000'000		1'921'000.00	0.08
0.550	FREIBURGER KANTONALBANK 0.55%/15-03.02.2025	CHF	5'920'000		5'920'000			
0.600	FREIBURGER KANTONALBANK 0.6%/15-09.04.2027	CHF	2'500'000		2'500'000		2'432'500.00	0.10
1.250	FREIBURGER KANTONALBANK 1.25%/14-03.06.2024	CHF	2'000'000		2'000'000			
1.450	FREIBURGER KANTONALBANK 1.45%/12-07.06.2027	CHF	3'500'000			3'500'000	3'494'750.00	0.14
2.960	FRESENIUS SE & CO. KGAA 2.96%/23-18.10.2028	CHF		2'850'000		2'850'000	2'971'125.00	0.12
1.000	GALENICA AG 1%/17-15.12.2026	CHF		2'000'000		2'000'000	1'969'000.00	0.08
1.625	GDF SUEZ 1.625%/12-09.10.2024	CHF	2'020'000		2'020'000			
0.100	GEBERIT AG 0.1%/19-17.10.2024	CHF	1'640'000		1'640'000			
0.750	GEBERIT AG 0.75%/22-29.09.2027	CHF	1'030'000			1'030'000	1'006'310.00	0.04
1.500	GEBERIT AG 1.5%/22-14.09.2026	CHF		2'000'000		2'000'000	2'004'000.00	0.08
2.250	GEBERIT AG 2.25%/23-26.09.2025	CHF		2'600'000	1'000'000	1'600'000	1'616'800.00	0.07
0.125	GENFER KANTONALBANK 0.125%/19-23.04.2026	CHF	1'970'000			1'970'000	1'910'900.00	0.08
0.500	GENFER KANTONALBANK 0.5%/15-10.06.2024	CHF	1'205'000		1'205'000			
1.125	GENFER KANTONALBANK 1.125%/17-28.06.2027	CHF		1'500'000		1'500'000	1'463'250.00	0.06
0.750	GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -49- 0.75%/14-24.09.2024	CHF	1'000'000		1'000'000			
0.875	GEORG FISCHER FINANZ LTD Å.Å. 0.875%/16-12.05.2026	CHF	1'745'000			1'745'000	1'721'442.50	0.07
0.375	GIVAUDAN AG 0.375%/18-09.04.2025	CHF	2'915'000		800'000	2'115'000	2'088'562.50	0.09
1.125	GIVAUDAN AG 1.125%/22-15.06.2026	CHF	1'000'000			1'000'000	990'500.00	0.04
0.125	GIVAUDAN SA 0.125%/21-07.06.2027	CHF	2'960'000			2'960'000	2'831'240.00	0.12
1.000	GLARNER KANTONALBANK (subordinated) 1%/21-28.07.2031	CHF	2'395'000			2'395'000	2'248'905.00	0.09
0.050	GLARNER KANTONALBANK 0.05%/18-06.12.2024	CHF	2'000'000		2'000'000			
0.150	GLARNER KANTONALBANK 0.15%/17-26.09.2025	CHF	2'500'000		1'400'000	1'100'000	1'075'800.00	0.04
0.375	GLARNER KANTONALBANK 0.375%/15-26.02.2027	CHF	2'000'000			2'000'000	1'936'000.00	0.08
0.400	GLARNER KANTONALBANK 0.4%/18-30.11.2026	CHF	2'000'000			2'000'000	1'941'000.00	0.08
1.050	GLARNER KANTONALBANK 1.05%/22-19.06.2026	CHF	3'000'000			3'000'000	2'968'500.00	0.12
1.950	GLARNER KANTONALBANK 1.95%/23-09.05.2028	CHF		1'600'000		1'600'000	1'631'200.00	0.07
0.500	GLENCCORE CAPITAL FINANCE DAC 0.5%/21-07.09.2028	CHF		1'600'000		1'600'000	1'509'600.00	0.06
1.000	GLENCCORE CAPITAL FINANCE DAC 1%/20-30.03.2027	CHF	4'000'000		4'000'000		3'894'000.00	0.16
0.350	GLENCCORE FINANCE (EUROPE) LIMITED 0.35%/19-10.09.2025	CHF	4'400'000			4'400'000	4'303'200.00	0.18
1.250	GLENCCORE FINANCE EUROPE 1.25%/18-09.10.2024	CHF	2'500'000		2'500'000			
0.400	GOLDMAN SACHS GROUP INC 0.4%/21-11.05.2028	CHF		4'700'000		4'700'000	4'436'800.00	0.18
0.500	GOLDMAN SACHS GROUP INC 0.5%/17-04.12.2024	CHF	3'560'000		3'560'000			
1.000	GOLDMAN SACHS GROUP INC 1%/18-24.11.2025	CHF	6'500'000		3'200'000	3'300'000	3'273'600.00	0.14
0.570	GRAND CITY PROPERTIES SA 0.57%/19-24.06.2024	CHF	1'550'000		1'550'000			
0.956	GRAND CITY PROPERTIES SA 0.956%/18-01.09.2026	CHF	1'470'000			1'470'000	1'397'235.00	0.06
1.125	GRANDE DIXENCE SA 1.125%/17-04.07.2024	CHF	4'240'000		4'240'000			
0.125	GRAUBUENDNER KANTONALBANK 0.125%/18-29.05.2024	CHF	3'320'000		3'320'000			
1.250	GRAUBUENDNER KANTONALBANK 1.25%/12-14.06.2024	CHF	2'000'000		2'000'000			
1.375	GRAUBUENDNER KANTONALBANK 1.375%/13-11.03.2025	CHF	4'115'000		800'000	3'315'000	3'308'701.50	0.14
0.300	GRAUBUENDNER KANTONALBANK 0.3%/18-20.02.2026	CHF	3'300'000			3'300'000	3'224'100.00	0.13
1.950	GROUPE E SA 1.95%/22-30.09.2027	CHF	1'450'000			1'450'000	1'465'225.00	0.06

## 598 CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.875 GZO AG SPITAL WETZIKON 1.875%/14-12.06.2024	CHF	3'115'000		3'115'000			
0.450 HEATHROW FUNDING LIMITED 0.45%/19-15.10.2026	CHF	1'450'000			1'450'000	1'402'150.00	0.06
0.500 HEATHROW FUNDING LIMITED 0.5%/16-17.05.2026	CHF	5'000'000		5'000'000			
1.800 HEATHROW FUNDING LIMITED 1.8%/22-27.05.2029	CHF	3'440'000			3'440'000	3'443'440.00	0.14
1.450 HELVETIA SCHWEIZ.FEUERVERSICHERUNGS-GESELLSCHAFT ST.GALLEN & HELVETIA-UNFALL SCHWEIZ.VERSICHERUNGS-GES. 1.45%/22-25.06.2026	CHF	2'280'000			2'280'000	2'272'020.00	0.09
0.875 HIAG IMMOBILIEN HOLDING 0.875%/19-08.05.2024	CHF	1'105'000		1'105'000			
1.770 HIAG IMMOBILIEN HOLDING AG 1.77%/22-30.10.2026	CHF	2'000'000			2'000'000	1'987'000.00	0.08
1.743 HILTI AG (LIECHTENSTEIN) 1.7425%/23-10.11.2026	CHF		1'050'000		1'050'000	1'058'400.00	0.04
0.050 HILTI AG 0.05%/20-02.07.2025	CHF	2'745'000			2'745'000	2'691'198.00	0.11
0.375 HOLCIM HELVETIA FINANCE LTD 0.375%/22-19.10.2026	CHF	3'480'000			3'480'000	3'366'900.00	0.14
0.320 HSBC HOLDINGS PLC 0.32%/21-03.11.2027	CHF	6'400'000		1'200'000	5'200'000	4'940'000.00	0.20
1.805 HSBC HOLDINGS PLC 1.805%/22-01.06.2026	CHF	2'400'000		1'800'000	600'000	597'300.00	0.02
0.100 HYPO NOE LB NOE WIEN AG 0.1%/19-27.11.2024	CHF	2'740'000		2'740'000			
2.375 HYPO NOE LB NOE WIEN AG 2.375%/24-26.01.2029	CHF		1'050'000		1'050'000	1'062'075.00	0.04
0.125 HYPO VORARLBERG BANK AG 0.125%/21-23.08.2028	CHF	2'000'000			2'000'000	1'827'000.00	0.08
0.250 HYPO VORARLBERG BANK AG 0.25%/18-12.11.2025	CHF	2'500'000		1'000'000	1'500'000	1'465'500.00	0.06
0.500 HYPO VORARLBERG BANK AG 0.5%/22-07.04.2027	CHF	3'230'000		600'000	2'630'000	2'545'840.00	0.11
2.125 HYPO VORARLBERG BANK AG 2.125%/24-23.07.2027	CHF		1'000'000		1'000'000	1'002'000.00	0.04
2.375 HYPO VORARLBERG BANK AG 2.375%/23-04.05.2026	CHF	2'300'000		1'700'000	600'000	606'300.00	0.03
0.260 HYUNDAI CAPITAL SERVICES INC 0.26%/20-11.02.2025	CHF	4'530'000		4'530'000			
0.733 HYUNDAI CAPITAL SERVICES INC 0.7325%/19-26.02.2024	CHF	1'000'000			1'000'000		
1.158 HYUNDAI CAPITAL SERVICES INC 1.158%/22-14.06.2024	CHF	1'550'000		1'550'000			
1.878 HYUNDAI CAPITAL SERVICES INC 1.878%/22-14.06.2027	CHF	1'915'000		500'000	1'415'000	1'417'122.50	0.06
2.748 HYUNDAI CAPITAL SERVICES INC 2.7475%/23-11.05.2026	CHF		2'000'000	1'200'000	800'000	817'600.00	0.03
3.033 HYUNDAI CAPITAL SERVICES INC 3.0325%/23-01.02.2028	CHF	1'555'000			1'555'000	1'620'310.00	0.07
0.022 INDUSTRIAL BANK OF KOREA 0.0219%/19-16.07.2025	CHF	3'270'000		500'000	2'770'000	2'704'905.00	0.11
1.950 INSELSPITAL STFTNG BERN 1.95%/23-07.05.2026	CHF	2'000'000			2'000'000	2'017'000.00	0.08
3.250 INSTITUTO DE CREDITO OFICIAL 3.25%/07-28.06.2024	CHF			3'250'000			
0.300 INTERSHOP HOLDING AG 0.3%/21-29.06.2026	CHF	2'555'000			2'555'000	2'456'632.50	0.10
0.250 INTESA SANPAOLO BANK IRELAND PLC 0.25%/19-30.09.2024	CHF	3'400'000		3'400'000			
0.250 INVESTIS HOLDING SA 0.25%/21-14.02.2025	CHF	1'800'000		1'800'000			
0.560 ITAU BBA INTERNATIONAL PLC 0.56%/22-17.02.2025	CHF	1'750'000		1'750'000			
0.125 JACKSON NATIONAL LIFE GLOBAL FUNDING 0.125%/20-14.07.2028	CHF		4'600'000		4'600'000	4'169'900.00	0.17
0.375 JACKSON NATIONAL LIFE GLOBAL FUNDING 0.375%/17-18.07.2025	CHF	4'660'000		1'800'000	2'860'000	2'799'940.00	0.12
0.450 JP MORGAN CHASE (reg. -S-) -144A- 0.45%/16-11.11.2026	CHF	1'000'000			1'000'000	971'500.00	0.04
0.375 JULIUS BAER GROUP LTD 0.375%/17-06.12.2024	CHF	1'970'000		1'970'000			
2.000 KANTON AARGAU 2%/10-15.12.2028	CHF		2'000'000		2'000'000	2'074'000.00	0.09
0.125 KANTON BASEL-LANDSCHAFT 0.125%/15-26.02.2026	CHF	3'945'000			3'945'000	3'860'182.50	0.16
0.250 KANTON BASEL-LANDSCHAFT 0.25%/15-24.06.2024	CHF	2'840'000		2'840'000			
1.000 KANTON BASEL-LANDSCHAFT 1%/14-30.03.2027	CHF	4'735'000			4'735'000	4'708'957.50	0.20
1.500 KANTON BASEL-LANDSCHAFT 1.5%/13-26.06.2028	CHF		2'500'000		2'500'000	2'531'250.00	0.10
- KANTON BASEL-STADT 0%/17-22.11.2024	CHF	2'685'000		2'685'000			
- KANTON BASEL-STADT 0%/18-24.09.2025	CHF	4'790'000		500'000	4'290'000	4'204'200.00	0.17
- KANTON BASEL-STADT 0%/18-28.11.2023	CHF	5'000		5'000			
1.200 KANTON BASEL-STADT 1.2%/22-22.12.2028	CHF		1'500'000		1'500'000	1'500'750.00	0.06
1.500 KANTON BASEL-STADT 1.5%/22-21.07.2028	CHF		1'500'000		1'500'000	1'520'250.00	0.06
1.000 KANTON BERN 1%/12-25.10.2024	CHF	1'930'000		1'930'000			
1.250 KANTON BERN 1.25%/12-30.03.2027	CHF	4'000'000		500'000	3'500'000	3'501'750.00	0.15
1.250 KANTON BERN 1.25%/13-07.02.2028	CHF		3'000'000		3'000'000	3'003'000.00	0.12
1.750 KANTON BERN 1.75%/10-24.09.2025	CHF	3'200'000			3'200'000	3'219'200.00	0.13
2.250 KANTON BERN 2.25%/11-20.04.2026	CHF	3'610'000			3'610'000	3'684'005.00	0.15
0.020 KANTON GENF 0.02%/15-27.11.2024	CHF	6'430'000		6'430'000			
0.250 KANTON GENF 0.25%/17-29.11.2027	CHF		2'000'000		2'000'000	1'928'000.00	0.08
1.000 KANTON GENF 1%/14-29.09.2026	CHF	970'000			970'000	963'210.00	0.04
1.250 KANTON GENF 1.25%/12-26.10.2026	CHF	2'745'000			2'745'000	2'745'000.00	0.11
1.500 KANTON GENF 1.5%/11-14.10.2024	CHF	2'465'000		2'465'000			
1.500 KANTON GENF 1.5%/12-27.01.2028	CHF		1'000'000		1'000'000	1'008'500.00	0.04
1.500 KANTON GENF 1.5%/12-28.05.2027	CHF	5'415'000		1'500'000	3'915'000	3'942'405.00	0.16
1.625 KANTON GENF 1.625%/11-28.11.2023	CHF	5'000		5'000			
2.000 KANTON GENF 2%/13-20.03.2026	CHF	3'920'000			3'920'000	3'972'920.00	0.16
2.125 KANTON GENF 2.125%/10-27.10.2028	CHF		2'600'000		2'600'000	2'702'700.00	0.11
0.040 KANTON NEUENBURG 0.04%/15-11.11.2024	CHF	1'130'000		1'130'000			
- KANTON SOLOTHURN 0%/17-27.10.2025	CHF	1'910'000			1'910'000	1'867'025.00	0.08
1.750 KANTON ST. GALLEN 1.75%/13-18.07.2028	CHF		2'800'000		2'800'000	2'865'800.00	0.12
0.010 KANTON TESSIN 0.01%/17-22.12.2025	CHF	1'955'000			1'955'000	1'907'102.50	0.08
0.500 KANTON WAADT 0.5%/14-18.12.2024	CHF	2'210'000		2'210'000			
- KANTON ZUERICH 0%/18-27.06.2025	CHF	4'830'000		1'600'000	3'230'000	3'175'413.00	0.13
- KANTON ZUERICH 0%/20-23.06.2028	CHF		4'700'000		4'700'000	4'469'700.00	0.19
0.010 KANTON ZUERICH 0.01%/17-07.09.2026	CHF	3'120'000			3'120'000	3'026'400.00	0.13

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 KANTON ZUERICH 1%/12-03.12.2025	CHF	1'910'000			1'910'000	1'901'405.00	0.08
1.000 KANTON ZUERICH 1%/14-06.10.2027	CHF		2'000'000		2'000'000	1'987'000.00	0.08
1.625 KANTON ZUERICH 1.625%/13-29.07.2026	CHF	3'100'000		2'500'000	600'000	607'200.00	0.03
0.700 KANTONSSPITAL BADEN AG 0.7%/18-23.05.2028	CHF		3'000'000		3'000'000	2'905'500.00	0.12
- KANTONSSPITAL WINTERTHUR 0%/21-30.09.2025	CHF	1'560'000			1'560'000	1'522'560.00	0.06
0.930 KERNKRAFTWERK GOESGEN-DAENIKEN AG 0.93%/20-30.09.2027	CHF	1'500'000			1'500'000	1'438'500.00	0.06
2.000 KERNKRAFTWERK LEIBSTADT AG 2%/22-15.06.2027	CHF	3'100'000			3'100'000	3'107'750.00	0.13
1.500 KERNKRAFTWERKE LEIBSTADT 1.5%/18-07.08.2024	CHF	500'000		500'000			
2.000 KERNKRAFTWERKE LEIBSTADT 2%/19-14.02.2025	CHF	2'590'000		2'590'000			
2.500 KFW 2.5%/05-25.08.2025	CHF	15'125'000		1'400'000	13'725'000	13'967'932.50	0.58
0.250 KINDERSPITAL ZUERICH 0.25%/16-28.07.2028	CHF		2'000'000		2'000'000	1'890'000.00	0.08
1.275 KOMMUNALBANKEN A/S 1.275%/22-22.12.2027	CHF	3'400'000			3'400'000	3'400'000.00	0.14
3.375 KOMMUNALKREDIT AUSTRIA 3.375%/06-22.06.2026	CHF	2'700'000		1'100'000	1'600'000	1'648'800.00	0.07
0.625 KOMMUNEKREDIT 0.625%/15-09.07.2027	CHF		2'200'000		2'200'000	2'158'200.00	0.09
0.250 KOREA EXPRESSWAY CORPORATION 0.25%/17-07.06.2024	CHF	3'000'000		3'000'000			
1.778 KOREA HOUSING FINANCE CORP 1.778%/24-01.02.2027	CHF		1'050'000		1'050'000	1'054'200.00	0.04
1.893 KOREA HOUSING FINANCE CORP 1.8925%/23-10.02.2028	CHF	2'100'000			2'100'000	2'116'800.00	0.09
2.155 KOREA HOUSING FINANCE CORP 2.155%/22-14.10.2025	CHF	1'500'000			1'500'000	1'511'250.00	0.06
2.465 KOREA HOUSING FINANCE CORP 2.465%/22-14.10.2027	CHF	1'500'000			1'500'000	1'541'250.00	0.06
- KOREA HYDRO & NUCLEAR POWER CO LTD 0%/19-19.07.2024	CHF	1'410'000		1'410'000			
0.050 KOREA HYDRO & NUCLEAR POWER CO LTD 0.05%/19-19.07.2027	CHF	1'500'000		300'000	1'200'000	1'131'600.00	0.05
0.193 KOREA LAND AND HOUSING CORPORATION 0.1925%/20-15.06.2025	CHF	2'865'000		300'000	2'565'000	2'517'804.00	0.10
- KOREA NATIONAL OIL CORP 0%/19-04.10.2024	CHF	4'390'000		4'390'000			
0.263 KOREA NATIONAL OIL CORP 0.2625%/20-30.07.2027	CHF	3'000'000			3'000'000	2'866'500.00	0.12
0.875 KOREA NATIONAL OIL CORP 0.875%/20-21.04.2025	CHF	3'095'000		1'000'000	2'095'000	2'073'631.00	0.09
- KOREA RAILROAD CORP 0%/19-19.11.2024	CHF	1'790'000		1'790'000			
- KOREA RAILROAD CORPORATION 0%/19-13.06.2025	CHF	2'175'000		400'000	1'775'000	1'736'127.50	0.07
2.350 KRAFTWERKE LINTH LIMMERN 2.35%/23-01.03.2027	CHF	1'350'000			1'350'000	1'375'650.00	0.06
2.375 KRAFTWERKE LINTH-LIMMERN 2.375%/13-10.12.2026	CHF		1'600'000		1'600'000	1'628'000.00	0.07
0.700 KRAFTWERKE OBERHASLI 0.7%/17-30.01.2026	CHF	955'000			955'000	936'855.00	0.04
1.875 KRAFTWERKE OBERHASLI 1.875%/13-21.02.2025	CHF	2'830'000		2'000'000	830'000	831'494.00	0.03
0.200 KUEHNE + NAGEL INTL AG 0.2%/19-18.06.2025	CHF	2'335'000			2'335'000	2'290'401.50	0.09
1.600 KUNTARAHOITUS OYJ 1.6%/23-04.08.2026	CHF		1'600'000		1'600'000	1'613'600.00	0.07
1.625 KUNTARAHOITUS OYJ 1.625%/23-16.06.2028	CHF		3'000'000		3'000'000	3'049'500.00	0.13
1.250 KW LINTH-LIMMERN 1.25%/14-11.09.2024	CHF	2'730'000		2'730'000			
2.773 LA BANQUE POSTALE 2.7725%/23-12.07.2027	CHF		1'600'000		1'600'000	1'656'000.00	0.07
1.000 LAFARGEHOLCIM 1%/15-04.12.2025	CHF	3'460'000		1'500'000	1'960'000	1'946'280.00	0.08
0.250 LAFARGEHOLCIM HELVETIA 0.25%/21-18.03.2027	CHF	2'690'000			2'690'000	2'582'400.00	0.11
0.125 LAFARGEHOLCIM HELVETIA FINANCE LTD 0.125%/21-26.08.2027	CHF	2'735'000			2'735'000	2'609'190.00	0.11
1.000 LAFARGEHOLCIM LTD 1%/18-11.12.2024	CHF	6'510'000		6'510'000			
2.390 LANDESBANK BADEN-WUERTEMBERG 2.39%/24-08.02.2029	CHF		1'100'000		1'100'000	1'107'150.00	0.05
2.603 LANDESBANK BADEN-WUERTEMBERG 2.6025%/23-04.10.2028	CHF		1'600'000		1'600'000	1'627'200.00	0.07
0.875 LANDSHYPOTEK 0.875%/14-16.09.2024	CHF	4'135'000		4'135'000			
0.200 LANSFORSAKRINGAR HYPOTEK 0.2%/18-17.04.2026	CHF	2'200'000			2'200'000	2'140'600.00	0.09
1.350 L-BANK BW FOERDERBANK 1.35%/22-30.09.2027	CHF	1'450'000			1'450'000	1'457'975.00	0.06
0.625 LGT BANK 0.625%/15-25.11.2025	CHF	4'200'000			4'200'000	4'130'700.00	0.17
0.200 LGT BANK LTD 0.2%/16-12.10.2026	CHF	5'510'000		1'900'000	3'610'000	3'489'065.00	0.14
0.500 LGT BANK LTD 0.5%/17-12.05.2027	CHF	2'715'000			2'715'000	2'626'762.50	0.11
0.375 LGT BANK LTD 0.375%/19-05.07.2028	CHF		1'600'000		1'600'000	1'504'000.00	0.06
0.125 LIECHTENSTEIN LANDESBANK 0.125%/19-28.05.2026	CHF	970'000			970'000	937'990.00	0.04
0.300 LINDT & SPRUENGLI 0.3%/17-06.10.2027	CHF	1'500'000			1'500'000	1'441'500.00	0.06
1.000 LINDT & SPRUENGLI 1%/14-08.10.2024	CHF	3'050'000		3'050'000			
1.870 LLOYDS BANK PLC 1.87%/23-31.08.2027	CHF		4'600'000		4'600'000	4'659'800.00	0.19
0.603 LLOYDS BANKING GROUP PLC 0.6025%/22-09.02.2029	CHF		2'000'000		2'000'000	1'864'000.00	0.08
1.000 LLOYDS BANKING GROUP PLC 1%/18-04.03.2025	CHF	3'495'000			3'495'000	3'468'787.50	0.14
2.745 LLOYDS BANKING GROUP PLC 2.745%/23-02.02.2027	CHF	2'000'000			2'000'000	2'025'000.00	0.08
0.350 LONZA SWISS FINANZ AG 0.35%/20-22.09.2026	CHF	2'000'000			2'000'000	1'934'000.00	0.08
0.700 LONZA SWISS FINANZ AG 0.7%/17-12.07.2024	CHF	3'900'000		3'900'000			
2.250 LONZA SWISS FINANZ LTD 2.25%/23-16.05.2028	CHF		2'050'000		2'050'000	2'088'950.00	0.09
0.200 LUZERNER KANTONALBANK 0.2%/17-11.04.2025	CHF	5'590'000		1'400'000	4'190'000	4'127'988.00	0.17
3.000 LUZERNER KANTONALBANK 3%/05-11.03.2025	CHF	3'955'000		1'100'000	2'855'000	2'895'826.50	0.12
0.100 LUZERNER KANTONALBK AG 0.1%/18-08.05.2024	CHF	3'845'000		3'845'000			
0.350 LUZERNER KANTONALBK AG 0.35%/18-05.02.2027	CHF	8'565'000		1'400'000	7'165'000	6'946'467.50	0.29
0.410 LUZERNER KANTONALBK AG 0.41%/19-31.01.2029	CHF	1'000'000			1'000'000	951'500.00	0.04
0.625 LUZERNER KANTONSSPITAL 0.625%/18-25.09.2028	CHF	2'000'000			2'000'000	1'917'000.00	0.08
0.395 MACQUARIE GROUP LTD 0.395%/21-20.07.2028	CHF	3'000'000			3'000'000	2'823'000.00	0.12
2.650 MASSMUTUAL GLOBAL FUNDING II S. -2023-4- 2.65%/23-03.05.2028	CHF	2'800'000			2'800'000	2'907'800.00	0.12
1.018 MBANK S.A. 1.0183%/19-04.10.2024	CHF	1'200'000		1'200'000			
0.170 MCDONALD'S CORP 0.17%/16-04.10.2024	CHF	7'660'000		7'660'000			
0.125 MET LIFE GLOB FUNDING I 0.125%/19-11.06.2027	CHF		2'300'000		2'300'000	2'186'150.00	0.09
0.300 METROPOLITAN LIFE GLOBAL FUNDING 0.3%/17-19.01.2026	CHF	5'400'000		2'400'000	3'000'000	2'926'500.00	0.12

## 600 CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.125	METROPOLITAN LIFE GLOBAL FUNDING I 0.125%/20-25.09.2028	CHF		2'620'000		2'620'000	2'447'080.00	0.10
2.150	METROPOLITAN LIFE GLOBAL FUNDING I 2.15%/22-07.12.2026	CHF	2'900'000			2'900'000	2'940'600.00	0.12
0.250	MIGROS BANK AG 0.25%/19-10.12.2027	CHF		2'500'000		2'500'000	2'381'250.00	0.10
2.250	MIGROS BANK AG 2.25%/23-26.09.2028	CHF		2'230'000		2'230'000	2'291'325.00	0.09
0.750	MOBIMO HOLDING 0.75%/17-20.03.2026	CHF	1'430'000			1'430'000	1'398'540.00	0.06
1.875	MOBIMO HOLDING 1.875%/14-16.09.2024	CHF	2'800'000		2'800'000			
0.250	MOBIMO HOLDING AG 0.25%/21-19.03.2027	CHF	3'885'000		1'810'000	2'075'000	1'977'475.00	0.08
1.125	MONDELEZ INTERNATIONAL 1.125%/15-30.12.2025	CHF	3'250'000			3'250'000	3'219'125.00	0.13
0.617	MONDELEZ INTL (reg. -S-) 0.617%/17-30.09.2024	CHF	965'000		965'000			
0.010	MUENCHENER HYPOTHEKENBANK EG 0.01%/21-10.11.2026	CHF	5'250'000			5'250'000	5'050'500.00	0.21
0.250	MUENCHENER HYPOTHEKENBANK EG 0.25%/20-18.09.2028	CHF		3'000'000		3'000'000	2'796'000.00	0.12
0.375	MUENCHENER HYPOTHEKENBANK EG 0.375%/22-07.04.2026	CHF	2'230'000			2'230'000	2'178'710.00	0.09
0.400	MUENCHENER HYPOTHEKENBANK EG 0.4%/22-25.02.2026	CHF	3'400'000		2'800'000	600'000	581'700.00	0.02
1.250	MUENCHENER HYPOTHEKENBANK EG 1.25%/22-30.06.2027	CHF	4'000'000			4'000'000	3'968'000.00	0.16
0.100	MUENCHENER HYPOTHEKENBANK 0.1%/18-31.10.2024	CHF	1'920'000		1'920'000			
0.250	MUENCHENER HYPOTHEKENBANK 0.25%/19-26.02.2029	CHF		300'000		300'000	281'850.00	0.01
0.250	MUENCHENER HYPOTHEKENBANK 0.25%/21-30.03.2027	CHF	3'000'000		600'000	2'400'000	2'271'600.00	0.09
0.300	MUENCHENER HYPOTHEKENBANK 0.3%/17-20.12.2024	CHF	2'420'000		2'420'000			
0.100	MUENCHENER HYPOTHEKENBANK EG 0.1%/20-17.12.2025	CHF	5'000'000		2'400'000	2'600'000	2'523'300.00	0.10
0.500	MUENCHENER HYPOTHEKENBANK EG 0.5%/18-14.06.2028	CHF	1'645'000	4'000'000		5'645'000	5'424'845.00	0.22
0.750	MUNICIPALITY FINANCE 0.75%/14-17.09.2024	CHF	1'900'000		1'900'000			
1.375	MUNICIPALITY FINANCE 1.375%/12-08.06.2027	CHF	3'545'000			3'545'000	3'557'407.50	0.15
2.375	MUNICIPALITY FINANCE 2.375%/11-30.03.2026	CHF	4'000'000		500'000	3'500'000	3'577'000.00	0.15
0.300	NA DEVELOPMENT BANK 0.3%/18-24.07.2026	CHF	1'475'000			1'475'000	1'435'175.00	0.06
2.000	NANT DE DRANCE 2%/16-02.02.2026	CHF	4'380'000			4'380'000	4'410'660.00	0.18
2.375	NANT DE DRANCE 2.375%/13-15.02.2028	CHF		2'000'000		2'000'000	2'054'000.00	0.09
1.250	NANT DE DRANCE SA 1.25%/20-25.06.2027	CHF	1'000'000			1'000'000	988'000.00	0.04
1.550	NANT DE DRANCE SA 1.55%/18-19.08.2025	CHF	2'410'000			2'410'000	2'407'590.00	0.10
1.750	NAT DE DRANCE 1.75%/14-18.07.2024	CHF	965'000		965'000			
0.065	NATIONAL AUSTRALIA BANK LTD 0.065%/20-29.01.2029	CHF		2'000'000		2'000'000	1'858'000.00	0.08
0.125	NATIONAL AUSTRALIA BANK LTD 0.125%/19-21.06.2027	CHF	1'000'000			1'000'000	953'000.00	0.04
0.250	NATIONAL AUSTRALIA BANK LTD 0.25%/18-13.03.2024	CHF	1'255'000		1'255'000			
0.300	NATIONAL AUSTRALIA BANK LTD 0.3%/17-31.10.2025	CHF	2'570'000			2'570'000	2'516'030.00	0.10
2.201	NATIONAL AUSTRALIA BANK LTD 2.201%/23-12.04.2029	CHF		2'700'000		2'700'000	2'775'600.00	0.12
1.958	NATIONAL BANK OF CANADA 1.9575%/22-03.11.2027	CHF	4'000'000			4'000'000	4'072'000.00	0.17
-	NATIONWIDE BLDG SOCIETY 0%/19-11.07.2025	CHF	3'565'000			3'565'000	3'487'639.50	0.14
1.915	NATIONWIDE BLDG SOCIETY 1.915%/22-08.09.2028	CHF		2'000'000		2'000'000	2'002'000.00	0.08
0.919	NATIONWIDE BUILDING SOCIETY 0.9194%/22-17.12.2025	CHF	2'200'000			2'200'000	2'174'700.00	0.09
1.758	NATIONWIDE BUILDING SOCIETY 1.7575%/23-23.01.2026	CHF	3'750'000			3'750'000	3'759'375.00	0.16
2.970	NATIONWIDE BUILDING SOCIETY 2.97%/23-08.09.2027	CHF		2'000'000		2'000'000	2'047'000.00	0.08
0.898	NATWEST MARKETS PLC 0.8975%/22-04.04.2025	CHF	3'400'000			3'400'000	3'369'740.00	0.14
2.783	NATWEST MARKETS PLC 2.7825%/22-06.12.2027	CHF	3'200'000			3'200'000	3'299'200.00	0.14
2.858	NATWEST MARKETS PLC 2.8575%/23-06.06.2028	CHF		3'200'000		3'200'000	3'320'000.00	0.14
0.235	NEDER WATERSCHAPS BANK 0.235%/22-14.04.2027	CHF	2'280'000			2'280'000	2'207'040.00	0.09
1.250	NEDERLANDSE WATERSCHAPS BANK 1.25%/12-09.08.2024	CHF	2'500'000		2'500'000			
1.375	NEDERLANDSE WATERSCHAPS BANK 1.375%/12-13.09.2027	CHF	2'500'000			2'500'000	2'508'750.00	0.10
0.250	NESTLE HOLDINGS INC 0.25%/17-04.10.2027	CHF	1'630'000	5'000'000		6'630'000	6'384'690.00	0.26
0.250	NESTLE LTD 0.25%/18-28.06.2024	CHF	7'990'000		7'990'000			
1.625	NESTLE LTD. 1.625%/22-07.11.2025	CHF	5'200'000			5'200'000	5'220'800.00	0.22
1.625	NESTLE LTD. 1.625%/22-15.07.2026	CHF	10'200'000		1'600'000	8'600'000	8'655'900.00	0.36
1.625	NESTLE LTD. 1.625%/23-20.11.2027	CHF		2'100'000		2'100'000	2'123'100.00	0.09
0.750	NESTLE SA 0.75%/18-28.06.2028	CHF		3'000'000		3'000'000	2'928'000.00	0.12
0.350	NEUENBURGER KANTONALBANK 0.35%/18-14.09.2026	CHF	2'420'000			2'420'000	2'349'820.00	0.10
0.500	NEUENBURGER KANTONALBANK 0.5%/17-30.09.2027	CHF		1'700'000		1'700'000	1'640'500.00	0.07
0.250	NEW YORK LIFE GLOBAL FUNDING 0.25%/19-18.10.2027	CHF	7'000'000			7'000'000	6'674'500.00	0.28
1.375	NEW YORK LIFE GLOBAL FUNDING 1.375%/22-04.05.2028	CHF	2'000'000			2'000'000	1'980'000.00	0.08
0.200	NIDWALDNER KANTONALBANK 0.2%/18-28.03.2025	CHF	2'000'000		900'000	1'100'000	1'084'160.00	0.04
0.250	NIDWALDNER KANTONALBANK 0.25%/16-27.05.2026	CHF	2'000'000			2'000'000	1'943'000.00	0.08
0.125	NORDEA BANK ABP 0.125%/20-02.06.2026	CHF	2'620'000		900'000	1'720'000	1'662'380.00	0.07
0.550	NORDEA BANK ABP 0.55%/15-23.06.2025	CHF	4'240'000		1'100'000	3'140'000	3'099'180.00	0.13
1.810	NORDEA BANK ABP 1.81%/22-15.06.2027	CHF	3'200'000			3'200'000	3'201'600.00	0.13
2.490	NORDEA BANK ABP 2.49%/23-26.05.2028	CHF		4'000'000		4'000'000	4'094'000.00	0.17
1.500	NORDIC INVESTMENT BANK 1.5%/23-29.06.2028	CHF		2'700'000		2'700'000	2'737'800.00	0.11
0.200	NORTH AMERICAN DEVELOPMENT BANK 0.2%/17-26.10.2027	CHF	1'710'000			1'710'000	1'635'615.00	0.07
0.200	NORTH AMERICAN DEVELOPMENT BANK 0.2%/20-28.11.2028	CHF		1'880'000		1'880'000	1'773'780.00	0.07
0.250	NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	CHF	4'885'000		3'600'000	1'285'000	1'266'496.00	0.05
0.875	NORTH RHINE-WESTPHALIA 0.875%/14-29.07.2024	CHF	3'265'000			3'265'000		
0.250	NOVARTIS 0.25%/15-13.05.2025	CHF	8'100'000		800'000	7'300'000	7'198'530.00	0.30
1.628	NRW.BANK 1.6275%/23-27.07.2028	CHF		2'100'000		2'100'000	2'138'850.00	0.09
2.625	OC OERLIKON CORP 2.625%/14-17.06.2024	CHF	1'855'000		1'855'000			
0.375	OC OERLIKON CORP AG 0.375%/21-27.11.2025	CHF	3'585'000			3'585'000	3'477'450.00	0.14

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.875 OC OERLIKON CORPORATION INC. PFAEFFIKON 2.875%/23-02.06.2026	CHF		1'800'000		1'800'000	1'818'000.00	0.08
2.625 OEKB 2.625%/06-22.11.2024	CHF	9'495'000		9'495'000			
0.200 ORANGE SA 0.2%/19-24.11.2025	CHF	5'600'000		2'000'000	3'600'000	3'520'800.00	0.15
0.250 PACIFIC LIFE GLOBAL FUNDING II 0.25%/21-26.10.2028	CHF		2'000'000		2'000'000	1'857'000.00	0.08
0.150 PARTNERS GROUP HOLDING A 0.15%/17-07.06.2024	CHF	925'000		925'000			
0.400 PARTNERS GROUP HOLDING A 0.4%/19-21.06.2027	CHF	4'915'000			4'915'000	4'725'772.50	0.20
2.250 PARTNERS GROUP HOLDING AG 2.25%/23-26.09.2028	CHF		1'600'000		1'600'000	1'641'600.00	0.07
0.250 PFANDBRIEF SCHW KANTBK 0.25%/17-01.12.2025	CHF	2'290'000		2'000'000	290'000	284'374.00	0.01
0.375 PFANDBRIEF SCHW KANTBK 0.375%/17-24.07.2028	CHF	1'500'000	3'800'000		5'300'000	5'082'700.00	0.21
0.500 PFANDBRIEF SCHW KANTBK 0.5%/18-19.05.2028	CHF		10'000'000		10'000'000	9'663'000.00	0.40
0.500 PFANDBRIEF SCHW KANTBK S. -501- 0.5%/18-24.11.2028	CHF		9'500'000		9'500'000	9'139'000.00	0.38
0.250 PFANDBRIEF SCHW KANTBK S. -504- 0.25%/18-20.07.2026	CHF	1'285'000			1'285'000	1'252'489.50	0.05
- PFANDBRIEF SCHW KANTBK S. -511- 0%/19-23.06.2025	CHF	5'190'000		1'400'000	3'790'000	3'719'885.00	0.15
- PFANDBRIEF SCHW KANTBK S. -529- 0%/21-05.02.2029	CHF		1'500'000		1'500'000	1'405'350.00	0.06
- PFANDBRIEF SCHW KANTBK S. -534- 0%/21-13.03.2028	CHF	3'000'000	7'000'000		10'000'000	9'482'000.00	0.39
0.250 PFANDBRIEF SCHWEIZ HYPO 0.25%/17-27.04.2026	CHF	9'630'000		2'000'000	7'630'000	7'453'747.00	0.31
0.250 PFANDBRIEF SCHWEIZ HYPO S. -667- 0.25%/18-16.11.2026	CHF	4'000'000		2'000'000	2'000'000	1'943'000.00	0.08
- PFANDBRIEF SCHWEIZ HYPO S. -704- 0%/21-17.11.2027	CHF	4'615'000		600'000	4'015'000	3'823'083.00	0.16
- PFANDBRIEF SCHWEIZ HYPO S. -713- 0%/22-26.05.2026	CHF	3'945'000		900'000	3'045'000	2'955'781.50	0.12
1.750 PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF		1'600'000		1'600'000	1'632'320.00	0.07
1.750 PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF		1'600'000	1'600'000			
2.125 PFANDBRIEF SCHWEIZ HYPO S. -735- 2.125%/23-07.07.2026	CHF		4'000'000		4'000'000	4'071'200.00	0.17
0.375 PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUT S. -469- 0.375%/15-15.09.2025	CHF	3'530'000			3'530'000	3'474'579.00	0.14
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 0.125%/17-25.03.2024	CHF	6'330'000		6'330'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 0.125%/18-26.04.2024	CHF	3'495'000		3'495'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 0.25%/17-12.10.2027	CHF	6'000'000	2'000'000		8'000'000	7'692'800.00	0.32
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 0.25%/17-18.09.2026	CHF	7'670'000			7'670'000	7'463'677.00	0.31
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 0.25%/17-20.10.2026	CHF	9'830'000		500'000	9'330'000	9'070'626.00	0.38
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 0.375%/17-21.03.2028	CHF		5'200'000		5'200'000	5'005'520.00	0.21
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 0.625%/18-09.10.2028	CHF	2'500'000	2'000'000		4'500'000	4'358'700.00	0.18
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG 603 0.625%/14-19.03.2025	CHF	15'430'000		5'500'000	9'930'000	9'843'609.00	0.41
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG - 643- 0.125%/17-06.05.2025	CHF	13'455'000		2'500'000	10'955'000	10'786'293.00	0.45
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 533 2.125%/10-01.12.2028	CHF	3'000'000	4'000'000		7'000'000	7'251'300.00	0.30
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 554 2.375%/11-27.06.2025	CHF	4'410'000		2'000'000	2'410'000	2'439'402.00	0.10
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 566 1.5%/12-27.04.2027	CHF	9'085'000	2'050'000	500'000	10'635'000	10'692'429.00	0.44
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -566- 1.5%/23-27.04.2027	CHF		2'050'000	2'050'000			
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 572 1.375%/12-13.08.2027	CHF	4'500'000			4'500'000	4'506'300.00	0.19
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 584 1.75%/13-15.07.2025	CHF	12'610'000		3'600'000	9'010'000	9'051'446.00	0.38
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 591 1.375%/14-14.11.2024	CHF	11'405'000		11'405'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 593 1.5%/14-15.12.2025	CHF	7'980'000		1'100'000	6'880'000	6'894'448.00	0.29
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. 598 1%/14-07.07.2026	CHF	6'725'000		900'000	5'825'000	5'779'565.00	0.24
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -605- 0.5%/15-05.05.2028	CHF	2'000'000	3'000'000		5'000'000	4'833'000.00	0.20
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -613- 0.5%/15-24.01.2025	CHF	13'745'000		13'745'000			
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -616- 0.375%/15-26.01.2026	CHF	12'965'000		350'000	12'615'000	12'381'622.50	0.51
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -618- 0.375%/15-15.10.2025	CHF	11'360'000		3'300'000	8'060'000	7'928'622.00	0.33
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -625- 0.25%/16-05.08.2026	CHF	10'660'000			10'660'000	10'400'962.00	0.43
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -631- 0.125%/16-15.12.2027	CHF	6'615'000			6'615'000	6'323'278.50	0.26
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -647- 0.25%/17-18.01.2027	CHF	14'115'000			14'115'000	13'687'315.50	0.57
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUT AG S. -659- 0.25%/18-17.11.2025	CHF	11'590'000		3'300'000	8'290'000	8'131'661.00	0.34

## 602 CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -660- 0.5%/18-22.01.2029	CHF		3'500'000		3'500'000	3'362'100.00	0.14
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -661- 0.375%/18-10.07.2028	CHF	5'000'000	4'500'000		9'500'000	9'118'100.00	0.38
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -666- 0.375%/18-12.05.2027	CHF	9'915'000		500'000	9'415'000	9'136'316.00	0.38
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -670- 0%/19-29.07.2024	CHF	5'575'000		5'575'000			
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -675- 0%/19-15.06.2027	CHF	11'080'000		500'000	10'580'000	10'131'408.00	0.42
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -680- 0%/19-30.03.2026	CHF	9'395'000		1'500'000	7'895'000	7'677'887.50	0.32
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -682- 0%/19-06.04.2027	CHF	5'195'000			5'195'000	4'987'200.00	0.21
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -683- 0%/20-25.02.2028	CHF	3'000'000	4'000'000		7'000'000	6'638'800.00	0.28
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -686- 0.125%/20-13.08.2027	CHF	2'000'000			2'000'000	1'919'600.00	0.08
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -688- 0.125%/20-07.06.2028	CHF		2'000'000		2'000'000	1'900'600.00	0.08
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -693- 0%/20-12.08.2025	CHF	4'700'000		2'100'000	2'600'000	2'548'260.00	0.11
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -714- 0.25%/22-15.03.2027	CHF	2'650'000			2'650'000	2'565'730.00	0.11
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -724- 0.75%/22-12.08.2025	CHF	3'600'000		1'000'000	2'600'000	2'575'820.00	0.11
3.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 424 3.25%/07-15.06.2027	CHF		2'500'000		2'500'000	2'653'250.00	0.11
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 544 2.5%/11-16.02.2027	CHF	4'385'000			4'385'000	4'531'897.50	0.19
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 552 2.5%/11-30.03.2026	CHF	6'740'000		2'000'000	4'740'000	4'849'968.00	0.20
2.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 553 2.75%/11-15.12.2026	CHF	6'430'000			6'430'000	6'676'912.00	0.28
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 562 1.5%/12-21.01.2028	CHF	3'130'000	3'000'000		6'130'000	6'170'458.00	0.26
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 596 1%/14-21.05.2024	CHF	4'585'000		4'585'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 627- 0.125%/16-06.09.2028	CHF	4'000'000	5'000'000		9'000'000	8'526'600.00	0.35
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/18-16.04.2025	CHF	7'950'000		3'500'000	4'450'000	4'384'140.00	0.18
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-06.12.2027	CHF		500'000		500'000	480'350.00	0.02
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-12.05.2026	CHF	5'345'000			5'345'000	5'219'392.50	0.22
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.375%/17-07.12.2026	CHF	13'955'000		1'000'000	12'955'000	12'622'056.50	0.52
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-19.04.2027	CHF	1'920'000			1'920'000	1'929'792.00	0.08
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.625%/23-07.04.2026	CHF		2'500'000	2'500'000			
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S 494 0.25%/17-26.05.2027	CHF	14'755'000		1'000'000	13'755'000	13'285'954.50	0.55
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 413 1.75%/11-02.09.2026	CHF	6'420'000		1'400'000	5'020'000	5'069'698.00	0.21
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 422 1.625%/12-17.04.2028	CHF	1'150'000			1'150'000	1'163'225.00	0.05
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 424 1.25%/12-17.07.2024	CHF	5'690'000		5'690'000			
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 433 1.5%/13-21.06.2028	CHF	2'000'000	2'500'000		4'500'000	4'530'150.00	0.19
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 445 1.625%/14-17.06.2026	CHF	12'735'000		1'400'000	11'335'000	11'405'277.00	0.47
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -450- 1.5%/14-05.02.2029	CHF		1'300'000		1'300'000	1'309'490.00	0.05
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -454- 0.75%/14-15.04.2024	CHF	7'085'000		7'085'000			
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 456 0.75%/14-23.09.2024	CHF	11'045'000		11'045'000			
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 459 1%/14-22.09.2028	CHF	2'700'000	9'000'000		11'700'000	11'524'500.00	0.48
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 463 0.125%/15-12.03.2024	CHF	13'700'000		13'700'000			
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -467- 0.5%/15-28.07.2025	CHF	10'690'000		2'000'000	8'690'000	8'580'506.00	0.36
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -473- 0.125%/15-25.02.2026	CHF	8'100'000		500'000	7'600'000	7'417'600.00	0.31

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -475- 0.25%/16-11.02.2028	CHF		1'000'000		1'000'000	958'400.00	0.04
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -480- 0.05%/16-06.11.2026	CHF	8'465'000	1'500'000		9'965'000	9'632'169.00	0.40
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -482- 0%/16-14.06.2024	CHF	14'450'000		14'450'000			
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -483- 0%/16-27.01.2027	CHF	13'700'000		1'100'000	12'600'000	12'126'240.00	0.50
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -485- 0%/16-02.10.2026	CHF	7'895'000		1'100'000	6'795'000	6'566'688.00	0.27
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 488 0.25%/16-21.05.2025	CHF	9'940'000			9'940'000	9'801'834.00	0.41
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -489- 0.375%/17-21.09.2027	CHF	7'000'000	1'000'000	1'000'000	7'000'000	6'770'400.00	0.28
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -506- 0.125%/18-31.10.2024	CHF	9'500'000		9'500'000			
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -524- 0%/20-21.06.2028	CHF	6'610'000	1'000'000		7'610'000	7'189'167.00	0.30
0.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -544- 0.35%/22-02.08.2027	CHF	3'500'000			3'500'000	3'386'600.00	0.14
1.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -550- 1.1%/22-18.04.2028	CHF	6'000'000			6'000'000	5'943'000.00	0.25
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -563- 1.625%/22-07.04.2026	CHF	4'700'000	2'500'000	500'000	6'700'000	6'736'180.00	0.28
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -574- 1.7%/23-24.07.2028	CHF		3'300'000		3'300'000	3'350'820.00	0.14
1.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -582- 1.3%/23-27.12.2028	CHF		3'000'000		3'000'000	2'995'200.00	0.12
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.461 0.375%/15-14.02.2025	CHF	13'525'000		13'525'000			
2.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 405 2%/10-30.10.2025	CHF	10'410'000		500'000	9'910'000	10'007'118.00	0.41
2.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 410 2.375%/11-06.04.2026	CHF	6'415'000		500'000	5'915'000	6'038'032.00	0.25
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 414 1.625%/11-31.10.2024	CHF	6'405'000		6'405'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 420 1.375%/12-19.03.2027	CHF	11'530'000		300'000	11'230'000	11'244'599.00	0.47
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 432 1.375%/13-16.04.2025	CHF	4'905'000		1'900'000	3'005'000	3'001'995.00	0.12
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 436 1.75%/13-25.02.2026	CHF	3'700'000			3'700'000	3'727'010.00	0.15
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -466- 0.625%/15-30.06.2027	CHF	5'080'000			5'080'000	4'964'684.00	0.21
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 600 0.75%/14-23.08.2024	CHF	5'650'000		5'650'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. 429 1.375%/13-05.11.2027	CHF	4'000'000	4'500'000		8'500'000	8'511'900.00	0.35
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -470- 0.125%/15-17.07.2024	CHF	10'150'000		10'150'000			
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -486- 0.125%/16-02.02.12.2024	CHF	15'005'000		15'005'000			
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -487- 0.375%/16-24.10.2028	CHF		1'000'000		1'000'000	956'600.00	0.04
1.625 PHILIP MORRIS INTERNATIONAL 1.625%/14-16.05.2024	CHF	4'300'000		4'300'000			
1.875 PRIMEO HOLDING AG 1.875%/22-23.09.2026	CHF	2'200'000			2'200'000	2'209'900.00	0.09
0.250 PROVINCE OF MANITOBA 0.25%/19-15.03.2029	CHF		1'500'000		1'500'000	1'419'750.00	0.06
0.250 PROVINCE OF NEW BRUNSWICK 0.25%/17-19.01.2029	CHF		2'500'000		2'500'000	2'366'250.00	0.10
0.550 PSP SWISS PROPERTY AG 0.55%/19-04.02.2028	CHF		1'000'000		1'000'000	956'500.00	0.04
1.000 PSP SWISS PROPERTY AG 1%/15-06.02.2025	CHF	2'615'000		2'615'000			
2.000 PSP SWISS PROPERTY AG 2%/23-01.07.2026	CHF	1'350'000			1'350'000	1'359'450.00	0.06
0.750 QUEBEC 0.75%/14-21.11.2024	CHF	5'050'000		5'050'000			
0.125 RAIFFEISEN SCHWEIZ 0.125%/19-07.05.2024	CHF	2'545'000		2'545'000			
2.113 RAIFFEISEN SCHWEIZ 2.1125%/23-28.09.2028	CHF		1'000'000		1'000'000	1'018'500.00	0.04
0.183 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.1825%/20-11.11.2025	CHF	3'000'000		1'400'000	1'600'000	1'567'200.00	0.06
0.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.5%/20-11.11.2028	CHF	2'000'000		2'000'000	2'000'000	1'872'000.00	0.08
0.178 RAIFFEISEN SCHWEIZ S. -1- 0.1775%/21-15.01.2027	CHF	2'500'000			2'500'000	2'393'750.00	0.10
0.300 RAIFFEISEN SCHWEIZ T. -1- 0.3%/16-22.04.2025	CHF	5'305'000		1'400'000	3'905'000	3'845'253.50	0.16
0.175 RAIFFEISENLANDESBANK OBEROESTERREICH AG 0.175%/19-29.10.2026	CHF	2'200'000			2'200'000	2'095'500.00	0.09
2.630 RAIFFEISENLANDESBANK OBEROESTERREICH AG 2.63%/23-29.06.2028	CHF		2'300'000		2'300'000	2'347'150.00	0.10
0.500 RCI BANQUE SA 0.5%/19-18.07.2024	CHF	2'360'000		2'360'000			
2.100 RCI BANQUE SA 2.1%/22-23.05.2025	CHF	2'000'000			2'000'000	2'008'000.00	0.08
3.500 RCI BANQUE SA 3.5%/23-10.05.2028	CHF		2'500'000		2'500'000	2'638'750.00	0.11
- RHAETISCHE BAHN TR. -1- 0%/16-01.09.2025	CHF	1'460'000			1'460'000	1'429'340.00	0.06
0.100 ROCHE KAPITALMARKET T. -2- 0.1%/17-23.09.2024	CHF	10'050'000		10'050'000			

## 604 CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 ROCHE KAPITALMARKT AG 0.25%/18-24.09.2025	CHF	2'500'000	1'000'000		3'500'000	3'438'750.00	0.14
0.500 ROCHE KAPITALMARKT AG 0.5%/22-25.02.2027	CHF	12'030'000		800'000	11'230'000	10'982'940.00	0.46
1.500 ROCHE KAPITALMARKT AG 1.5%/22-23.06.2026	CHF	6'000'000			6'000'000	6'024'000.00	0.25
1.600 ROCHE KAPITALMARKT AG 1.6%/23-15.09.2028	CHF		1'850'000		1'850'000	1'875'900.00	0.08
0.450 ROCHE KAPITALMARKT T. -3- 0.45%/17-23.03.2029	CHF		3'000'000		3'000'000	2'878'500.00	0.12
1.475 ROYAL BANK OF CANADA 1.475%/23-30.01.2026	CHF	2'000'000			2'000'000	1'997'000.00	0.08
1.495 ROYAL BANK OF CANADA 1.495%/22-08.07.2025	CHF	4'000'000		2'000'000	2'000'000	1'997'600.00	0.08
2.085 ROYAL BANK OF CANADA 2.085%/23-31.03.2028	CHF		5'000'000	2'000'000	3'000'000	3'067'500.00	0.13
0.400 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 0.4%/22-05.10.2027	CHF	4'400'000			4'400'000	4'283'400.00	0.18
1.450 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 1.45%/22-04.05.2027	CHF	3'170'000			3'170'000	3'147'810.00	0.13
2.445 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 2.445%/23-25.01.2028	CHF	2'650'000		600'000	2'050'000	2'103'300.00	0.09
2.125 SANDOZ GROUP LTD 2.125%/23-17.11.2026	CHF		4'120'000		4'120'000	4'173'560.00	0.17
0.150 SANTANDER CONSUMER FINANCE S.A. 0.15%/19-10.12.2024	CHF	3'600'000		3'600'000			
2.933 SANTANDER CONSUMER FINANCE S.A. 2.9325%/23-04.07.2028	CHF		2'000'000		2'000'000	2'082'000.00	0.09
1.494 SANTANDER UK PLC 1.4942%/24-12.11.2028	CHF		3'250'000		3'250'000	3'245'125.00	0.13
2.010 SANTANDER UK PLC S. -82- 2.01%/23-12.09.2026	CHF		2'000'000		2'000'000	2'025'000.00	0.08
0.375 SCHAFFHAUSER KANTONALBANK 0.375%/15-16.02.2027	CHF	4'000'000			4'000'000	3'872'000.00	0.16
0.500 SCHAFFHAUSER KANTONALBANK 0.5%/18-31.05.2028	CHF	2'000'000			2'000'000	1'920'000.00	0.08
0.250 SCHWYZER KANTONALBANK 0.25%/15-04.03.2027	CHF	6'500'000		300'000	6'200'000	5'989'200.00	0.25
0.250 SCHWYZER KANTONALBANK 0.25%/16-19.02.2026	CHF	2'795'000			2'795'000	2'727'920.00	0.11
0.625 SCHWYZER KANTONALBANK 0.625%/15-02.07.2025	CHF	3'790'000		2'100'000	1'690'000	1'670'058.00	0.07
1.830 SCHWYZER KANTONALBANK 1.83%/23-21.09.2028	CHF		1'100'000		1'100'000	1'119'250.00	0.05
0.385 SCOTIABANK CHILE 0.385%/21-22.07.2026	CHF	2'870'000		900'000	1'970'000	1'886'275.00	0.08
0.418 SCOTIABANK CHILE 0.418%/21-31.03.2027	CHF	1'460'000		400'000	1'060'000	1'001'700.00	0.04
2.783 SCOTIABANK CHILE 2.7825%/23-23.05.2025	CHF		1'100'000		1'100'000	1'109'790.00	0.05
1.250 SEE-SPITAL 1.25%/18-03.07.2026	CHF	2'500'000			2'500'000	2'453'750.00	0.10
1.250 SERVICES INDUSTRIELS DE GENEVE 1.25%/15-30.06.2025	CHF	2'000'000			2'000'000	1'990'000.00	0.08
1.000 SFS GROUP LTD 1%/22-06.06.2025	CHF	3'660'000			3'660'000	3'631'452.00	0.15
1.450 SFS GROUP LTD 1.45%/22-08.06.2027	CHF	2'730'000			2'730'000	2'714'985.00	0.11
0.550 SGS LTD 0.55%/17-03.03.2026	CHF	775'000	1'000'000		1'775'000	1'738'612.50	0.07
0.950 SGS LTD 0.95%/20-06.11.2026	CHF	1'700'000			1'700'000	1'671'950.00	0.07
1.250 SGS LTD 1.25%/22-05.09.2025	CHF	2'220'000			2'220'000	2'208'900.00	0.09
1.750 SGS LTD 1.75%/14-27.02.2024	CHF	3'510'000		3'510'000			
2.000 SGS LTD 2%/23-17.11.2027	CHF		1'300'000		1'300'000	1'320'150.00	0.05
0.875 SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2028	CHF		3'000'000		3'000'000	2'929'500.00	0.12
0.200 SIEGFRIED HOLDING LTD 0.2%/21-15.06.2026	CHF	2'570'000			2'570'000	2'486'475.00	0.10
0.625 SIKA AG 0.625%/18-12.07.2024	CHF	5'740'000		5'740'000			
2.250 SIKA AG 2.25%/23-13.04.2026	CHF		2'000'000		2'000'000	2'028'000.00	0.08
1.900 SIKA LTD 1.9%/22-28.11.2025	CHF	2'800'000		1'000'000	1'800'000	1'808'100.00	0.07
2.350 SIKA LTD 2.35%/22-28.11.2028	CHF	2'000'000	2'000'000	800'000	3'200'000	3'308'800.00	0.14
0.125 SIX GROUP AG 0.125%/21-27.11.2026	CHF	3'275'000		500'000	2'775'000	2'677'875.00	0.11
2.000 SNCF RESEAU 2%/10-12.11.2026	CHF	2'455'000			2'455'000	2'496'735.00	0.10
0.333 SOCIETE GENERALE 0.3325%/21-29.11.2028	CHF		1'800'000		1'800'000	1'674'900.00	0.07
0.375 SOCIETE GENERALE 0.375%/21-26.07.2028	CHF	2'600'000			2'600'000	2'420'600.00	0.10
0.700 SOCIETE GENERALE 0.7%/18-26.02.2025	CHF	2'000'000		1'000'000	1'000'000	988'800.00	0.04
0.875 SOCIETE GENERALE 0.875%/19-28.02.2024	CHF	2'600'000		2'600'000			
0.250 SOCIETE GENERALE LTD 0.25%/20-25.02.2027	CHF	2'600'000			2'600'000	2'476'500.00	0.10
0.250 SOCIETE GENERALE SA 0.25%/19-08.10.2026	CHF	3'400'000		3'400'000			
0.280 SOCIETE GENERALE SA 0.28%/22-26.01.2027	CHF	2'950'000			2'950'000	2'829'050.00	0.12
0.745 SOCIETE GENERALE SA 0.745%/22-26.01.2029	CHF		2'000'000		2'000'000	1'866'000.00	0.08
2.625 SOCIETE GENERALE SA 2.625%/22-14.10.2026	CHF	1'500'000			1'500'000	1'531'500.00	0.06
0.500 SONOVA HOLDING LTD. 0.5%/20-06.10.2025	CHF	3'795'000		400'000	3'395'000	3'338'982.50	0.14
0.750 SONOVA HOLDING LTD. 0.75%/20-06.10.2028	CHF		3'000'000		3'000'000	2'901'000.00	0.12
1.050 SONOVA HOLDING LTD. 1.05%/22-19.02.2029	CHF		2'000'000		2'000'000	1'957'000.00	0.08
0.508 SPAREBANK 1 BOLIGKREDITT 0.5075%/22-06.04.2027	CHF	4'100'000			4'100'000	3'977'000.00	0.16
1.868 SPAREBANK 1 BOLIGKREDITT 1.8675%/23-23.10.2028	CHF		2'000'000		2'000'000	2'034'000.00	0.08
2.700 SPAREBANK 1 NORD NORGE 2.7%/23-20.03.2029	CHF		1'000'000		1'000'000	1'022'000.00	0.04
0.125 SPAREBANK 1 NORD-NORGE 0.125%/21-15.09.2028	CHF		2'000'000		2'000'000	1'844'000.00	0.08
1.500 SPAREBANK 1 SMN 1.5%/22-15.06.2027	CHF	3'300'000		1'500'000	1'800'000	1'788'300.00	0.07
0.550 SPITALVERBAND LIMMATTAL 0.55%/15-15.05.2025	CHF	2'195'000			2'195'000	2'159'880.00	0.09
1.000 ST GALLER KANTONALBANK (subordinated) 1%/17-30.11.2027	CHF		1'000'000		1'000'000	974'000.00	0.04
0.350 ST GALLER KANTONALBANK 0.35%/19-24.01.2028	CHF	2'655'000	1'000'000		3'655'000	3'508'800.00	0.15
0.500 ST. GALLER KANTONALBANK 0.5%/15-24.06.2025	CHF	5'375'000		1'800'000	3'575'000	3'527'452.50	0.15
1.375 ST.GALLER KANTONALBANK 1.375%/12-22.06.2027	CHF	2'500'000			2'500'000	2'495'000.00	0.10
0.375 STADLER RAIL AG 0.375%/19-20.11.2026	CHF	4'630'000			4'630'000	4'463'320.00	0.18
1.500 STADT BERN 1.5%/13-25.02.2028	CHF	3'000'000			3'000'000	3'031'500.00	0.13
1.625 STADT BERN 1.625%/11-01.11.2024	CHF	2'905'000		2'905'000			
2.500 STADT BERN 2.5%/05-26.09.2025	CHF	3'000'000		2'000'000	1'000'000	1'017'500.00	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.625 STADT BIEL 2.625%/06-03.03.2026	CHF	2'765'000			2'765'000	2'825'830.00	0.12
0.125 STADT GENEVA 0.125%/15-12.02.2025	CHF	1'760'000		1'760'000			
1.250 STADT LAUSANNE 1.25%/12-07.06.2024	CHF	2'440'000		2'440'000			
1.500 STADT LAUSANNE 1.5%/13-03.04.2028	CHF		1'000'000		1'000'000	1'007'500.00	0.04
0.250 STADT LUGANO 0.25%/17-20.12.2027	CHF		1'500'000		1'500'000	1'439'250.00	0.06
0.625 STADT LUGANO 0.625%/15-01.09.2025	CHF	1'980'000			1'980'000	1'956'240.00	0.08
0.875 STADT LUGANO 0.875%/14-09.12.2024	CHF	1'200'000		1'200'000			
1.625 STADT STGALLEN 1.625%/11-10.11.2025	CHF	1'920'000			1'920'000	1'926'720.00	0.08
0.050 STADT WINTERTHUR 0.05%/17-17.03.2026	CHF	445'000			445'000	433'430.00	0.02
0.150 STADT WINTERTHUR 0.15%/18-26.03.2025	CHF	930'000			930'000	917'073.00	0.04
0.300 STADT WINTERTHUR 0.3%/15-10.12.2027	CHF		1'500'000		1'500'000	1'443'750.00	0.06
1.625 STADT ZUERICH 1.625%/13-26.09.2024	CHF	4'165'000		4'165'000			
2.750 STADT ZUERICH 2.75%/05-14.02.2025	CHF	7'895'000		7'895'000			
0.550 STRAUMANN HOLDING LTD 0.55%/20-03.10.2025	CHF	2'745'000			2'745'000	2'699'707.50	0.11
0.800 SULZER AG 0.8%/20-23.09.2025	CHF	4'745'000			4'745'000	4'657'217.50	0.19
0.875 SULZER AG 0.875%/16-10.07.2026	CHF	1'030'000			1'030'000	1'009'400.00	0.04
1.600 SULZER AG 1.6%/18-22.10.2024	CHF	3'955'000		3'955'000			
3.350 SULZER AG 3.35%/22-16.11.2026	CHF	1'310'000			1'310'000	1'358'470.00	0.06
1.250 SVENSKA HANDELSBANKEN AB 1.25%/18-26.03.2025	CHF	5'225'000		1'500'000	3'725'000	3'685'887.50	0.15
2.773 SWEDBANK AB 2.7725%/23-13.06.2028	CHF		3'000'000		3'000'000	3'079'500.00	0.13
1.023 SWEDISH EXPORT CREDIT 1.0225%/22-21.09.2027	CHF	3'000'000			3'000'000	2'965'500.00	0.12
- SWISS AUTO LEASE S. -2020-1 A- 0%/20-23.03.2030	CHF	1'300'000		1'300'000			
1.250 SWISS CONFEDERATION 1.25%/12-11.06.2024	CHF	40'425'000		40'425'000			
1.250 SWISS CONFEDERATION 1.25%/14-28.05.2026	CHF	55'244'000			38'844'000	39'042'104.40	1.62
1.500 SWISS CONFEDERATION 1.5%/13-24.07.2025	CHF	50'167'000	1'300'000	13'025'000	38'442'000	38'634'210.00	1.60
3.250 SWISS CONFEDERATION 3.25%/07-27.06.2027	CHF	42'729'000		1'900'000	39'529'000	42'469'957.60	1.76
4.000 SWISS CONFEDERATION 4%/98-08.04.2028	CHF		57'500'000		57'500'000	64'722'000.00	2.68
0.350 SWISS CREDIT CARD ISSUANCE 2020-1 LTD. 0.35%/21-15.06.2024	CHF	1'530'000			1'530'000	1'519'596.00	0.06
0.625 SWISS CREDIT CARD ISSUANCE 2020-1 LTD. 0.625%/20-15.06.2025	CHF	2'680'000		2'680'000			
1.073 SWISS CREDIT CARD ISSUANCE 2022-1 LTD. 1.0725%/22-15.06.2025	CHF	2'900'000			2'900'000	2'850'265.00	0.12
- SWISS LIFE HOLDING AG 0%/19-06.06.2025	CHF	1'250'000			1'250'000	1'226'250.00	0.05
2.040 SWISS LIFE HOLDING AG 2.04%/23-26.01.2026	CHF	2'020'000	1'000'000	1'000'000	2'020'000	2'036'160.00	0.08
2.259 SWISS LIFE HOLDING AG 2.2588%/23-26.07.2028	CHF	1'950'000	1'000'000		2'950'000	3'029'650.00	0.13
0.500 SWISS PRIME SITE 0.5%/16-03.11.2025	CHF	3'750'000		1'200'000	2'550'000	2'499'000.00	0.10
2.000 SWISS PRIME SITE 2%/14-10.12.2024	CHF	930'000		930'000			
1.250 SWISS PRIME SITE AG 1.25%/19-02.04.2027	CHF	4'505'000			4'505'000	4'446'435.00	0.18
0.825 SWISS PRIME SITE FINANCE AG 0.825%/17-11.05.2026	CHF	2'085'000			2'085'000	2'046'427.50	0.08
1.000 SWISS PRIME SITE FINANCE AG 1%/18-16.07.2024	CHF	2'840'000		2'840'000			
2.268 SWISS PRIME SITE FINANCE AG 2.2675%/23-18.09.2028	CHF		2'070'000		2'070'000	2'113'470.00	0.09
0.750 SWISS REINSURANCE 0.75%/15-21.01.2027	CHF	1'665'000			1'665'000	1'640'857.50	0.07
1.000 SWISS REINSURANCE 1%/14-17.09.2024	CHF	2'720'000		2'720'000			
0.500 SWISSCOM AG 0.5%/19-15.03.2029	CHF		2'500'000		2'500'000	2'393'750.00	0.10
0.750 SWISSCOM AG 0.75%/18-12.10.2028	CHF		1'500'000		1'500'000	1'458'750.00	0.06
0.375 SWISSCOM LTD 0.375%/17-31.05.2027	CHF	1'000'000	1'500'000		2'500'000	2'423'750.00	0.10
1.500 SWISSCOM LTD 1.5%/14-14.07.2026	CHF	735'000			735'000	736'470.00	0.03
1.750 SWISSCOM LTD 1.75%/12-10.07.2024	CHF	6'940'000		6'940'000			
1.625 SWISSGRID 1.625%/13-30.01.2025	CHF	5'740'000		5'740'000			
- SWISSGRID AG 0%/21-30.06.2026	CHF	1'995'000			1'995'000	1'928'167.50	0.08
1.100 SWISSGRID LTD 1.1%/22-30.06.2027	CHF	3'000'000			3'000'000	2'964'000.00	0.12
1.500 SWITZERLAND 1.5%/23-24.07.2025	CHF		3'300'000	3'300'000			
3.250 SWITZERLAND 3.25%/23-27.06.2027	CHF		1'900'000	1'900'000			
1.625 SYNGENTA FINANCE 1.625%/14-01.11.2024	CHF	1'900'000		1'900'000			
0.625 SYNGENTA FINANCE AG 0.625%/21-30.08.2024	CHF	3'000'000		3'000'000			
0.700 SYNGENTA FINANCE AG 0.7%/20-09.12.2026	CHF	2'500'000			2'500'000	2'426'250.00	0.10
1.150 TANNER SERVICIOS FINANCIEROS SA 1.15%/21-26.04.2024	CHF	1'900'000		1'900'000			
0.050 TECAN GROUP LTD. 0.05%/21-06.10.2025	CHF	2'175'000			2'175'000	2'123'887.50	0.09
2.850 TEMENOS LTD 2.85%/23-11.10.2028	CHF		2'560'000		2'560'000	2'283'520.00	0.09
0.450 TESSINER STAATSBANK 0.45%/19-26.02.2029	CHF		1'200'000		1'200'000	1'135'800.00	0.05
0.500 TESSINER STAATSBANK 0.5%/15-24.06.2024	CHF	1'950'000		1'950'000			
- THE EXPORT IMPORT BANK OF KOREA 0%/19-27.05.2025	CHF	3'000'000		600'000	2'400'000	2'352'960.00	0.10
0.383 THE EXPORT IMPORT BANK OF KOREA 0.3825%/18-11.07.2024	CHF	4'300'000		4'300'000			
2.018 THE EXPORT IMPORT BANK OF KOREA 2.0175%/23-14.11.2028	CHF		2'500'000		2'500'000	2'548'750.00	0.11
0.445 THE KOREA DEVELOPMENT BANK 0.445%/20-08.05.2025	CHF	4'700'000		1'600'000	3'100'000	3'054'430.00	0.13
0.940 THE KOREA DEVELOPMENT BANK 0.94%/22-28.04.2027	CHF	3'440'000		1'300'000	2'140'000	2'100'410.00	0.09
2.223 THE KOREA DEVELOPMENT BANK 2.2225%/23-24.07.2026	CHF		1'320'000		1'320'000	1'340'460.00	0.06
1.483 THE TORONTO-DOMINION BANK 1.4825%/24-30.01.2029	CHF	2'600'000		2'600'000		2'601'300.00	0.11
1.970 THE TORONTO-DOMINION BANK 1.97%/23-18.09.2026	CHF	3'300'000		3'300'000		3'339'600.00	0.14
0.375 THURGAUER KANTONALBANK 0.375%/15-12.06.2025	CHF	2'505'000		900'000	1'605'000	1'585'579.50	0.07
0.375 THURGAUER KANTONALBANK 0.375%/15-31.03.2025	CHF	4'000'000		1'900'000	2'100'000	2'073'540.00	0.09
0.375 THURGAUER KANTONALBANK 0.375%/17-08.02.2028	CHF	2'000'000	1'000'000		3'000'000	2'880'000.00	0.12
1.500 THURGAUER KANTONALBANK 1.5%/13-04.03.2027	CHF	1'005'000			1'005'000	1'007'512.50	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 THURGAUER KANTONALBANK 1.75%/13-30.09.2024	CHF	2'925'000		2'925'000			
2.203 TORONTO-DOMINION BANK 2.2025%/23-31.01.2028	CHF				2'000'000	2'032'000.00	0.08
0.288 TOTAL CAPITAL INTERNATIONAL 0.288%/18-13.07.2026	CHF	4'000'000			4'000'000	3'902'000.00	0.16
0.500 TOTAL CAPITAL INTERNATIONAL 0.5%/15-01.06.2027	CHF	4'000'000			4'000'000	3'896'000.00	0.16
1.000 TOTAL CAPITAL INTERNATIONAL SA 1%/14-29.08.2024	CHF	10'700'000		10'700'000			
2.010 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.01%/23-26.10.2026	CHF		1'000'000		1'000'000	1'011'000.00	0.04
2.130 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.13%/23-15.06.2027	CHF		5'200'000		5'200'000	5'288'400.00	0.22
1.000 TRANSURBAN QLD FINANCE 1%/18-08.12.2025	CHF	1'235'000			1'235'000	1'219'562.50	0.05
0.650 TRANSURBAN QUEENSLAND FINANCE 0.65%/16-02.11.2026	CHF	2'215'000			2'215'000	2'155'195.00	0.09
2.330 UBS AG LONDON BRANCH 2.33%/22-14.11.2025	CHF	3'000'000			3'000'000	3'034'500.00	0.13
2.550 UBS AG LONDON BRANCH 2.55%/23-09.05.2029	CHF		1'500'000		1'500'000	1'562'250.00	0.06
0.375 UBS GROUP AG 0.375%/21-24.08.2029	CHF		3'800'000		3'800'000	3'499'800.00	0.15
0.875 UBS GROUP FUNDING SWITZE 0.875%/19-30.01.2025	CHF	6'000'000		6'000'000			
1.250 UBS GROUP FUNDING T. 2 1.25%/16-23.02.2026	CHF	3'200'000		1'600'000	1'600'000	1'584'000.00	0.07
0.435 UBS GROUP INC. 0.435%/21-09.11.2028	CHF	4'000'000	1'000'000		5'000'000	4'695'000.00	0.19
1.543 UBS SWITZERLAND AG 1.5427%/24-22.01.2027	CHF		2'350'000		2'350'000	2'350'000.00	0.10
1.820 UBS SWITZERLAND AG 1.82%/23-18.10.2026	CHF		3'150'000		3'150'000	3'170'475.00	0.13
0.200 UNITED PRIVATE BANK UPB LTD ZUERICH BRANCH 0.2%/21-15.12.2026	CHF	7'025'000		1'400'000	5'625'000	5'397'187.50	0.22
0.125 URNER KANTONALBANK 0.125%/16-27.11.2026	CHF	2'500'000			2'500'000	2'410'000.00	0.10
- VALIANT BANK 0%/19-31.10.2025	CHF	2'965'000			2'965'000	2'887'910.00	0.12
0.125 VALIANT BANK 0.125%/18-23.04.2024	CHF	5'250'000		5'250'000			
0.375 VALIANT BANK 0.375%/17-06.12.2027	CHF	2'550'000			2'550'000	2'432'700.00	0.10
1.850 VALIANT BANK AG 1.85%/23-31.05.2028	CHF		2'500'000		2'500'000	2'517'500.00	0.10
- VALIANT BANK S. -8- 0%/21-20.01.2026	CHF	5'230'000		600'000	4'630'000	4'484'155.00	0.19
2.000 VAUDOISE VERSICHERUNGEN HOLDING AG 2%/22-08.12.2027	CHF	2'000'000			2'000'000	2'029'000.00	0.08
0.193 VERIZON COMMUNICATIONS 0.1925%/21-24.03.2028	CHF	3'000'000	1'900'000		4'900'000	4'630'500.00	0.19
1.000 VERIZON COMMUNICATIONS 1%/17-30.11.2027	CHF	5'510'000			5'510'000	5'386'025.00	0.22
2.250 VISECA PAYMENT SERVICES LTD. 2.25%/23-27.10.2026	CHF		2'500'000		2'500'000	2'542'500.00	0.11
0.375 VODAFONE GROUP 0.375%/16-03.12.2024	CHF	4'470'000		4'470'000			
0.625 VODAFONE GROUP 0.625%/17-15.03.2027	CHF	900'000			900'000	876'600.00	0.04
2.208 VOLKSWAGEN FINANCIAL SERVICES NV 2.2075%/24-12.02.2027	CHF		3'100'000		3'100'000	3'127'900.00	0.13
2.565 VONOVIA SE 2.565%/24-14.02.2029	CHF		1'550'000		1'550'000	1'565'500.00	0.06
0.875 VP BANK 0.875%/15-07.10.2024	CHF	1'500'000		1'500'000			
0.250 WAADTLÄNDISCHE KANTONALBANK 0.25%/17-28.11.2025	CHF	2'000'000			2'000'000	1'954'000.00	0.08
1.500 WAADTLÄNDISCHE KANTONALBANK 1.5%/14-28.03.2024	CHF	1'025'000		1'025'000			
0.200 WALLISER KANTONALBANK (reg. -S-) 0.2%/16-19.08.2024	CHF	1'980'000		1'980'000			
- WALLISER KANTONALBANK 0%/20-14.02.2029	CHF		1'000'000		1'000'000	930'500.00	0.04
0.200 WALLISER KANTONALBANK 0.2%/17-020226 0.2%/17-02.02.2026	CHF	3'675'000			3'675'000	3'583'125.00	0.15
0.350 WALLISER KANTONALBANK 0.35%/18-07.09.2027	CHF	2'000'000			2'000'000	1'921'000.00	0.08
0.400 WALLISER KANTONALBANK 0.4%/15-15.09.2025	CHF	2'740'000			2'740'000	2'692'050.00	0.11
2.050 WALLISER KANTONALBANK 2.05%/23-24.07.2028	CHF	2'700'000			2'700'000	2'763'450.00	0.11
1.250 WELLS FARGO & CO 1.25%/14-03.09.2024	CHF	4'900'000		4'900'000			
0.750 WELLS FARGO & COMPANY 0.75%/20-27.05.2025	CHF	3'300'000		2'300'000	1'000'000	987'600.00	0.04
1.125 WELLS FARGO & COMPANY 1.125%/20-26.05.2028	CHF		1'000'000		1'000'000	970'000.00	0.04
0.250 WESTPAC BANKING CORP 0.25%/19-29.01.2027	CHF	3'295'000			3'295'000	3'178'027.50	0.13
0.300 WESTPAC BANKING CORP 0.3%/17-28.11.2025	CHF	4'215'000			4'215'000	4'124'377.50	0.17
0.400 WESTPAC BANKING CORP 0.4%/18-06.06.2024	CHF	1'795'000		1'795'000			
0.500 WESTPAC BANKING CORP 0.5%/18-16.05.2028	CHF		1'000'000		1'000'000	958'500.00	0.04
1.480 WESTPAC BANKING CORP 1.48%/22-21.09.2026	CHF	2'500'000			2'500'000	2'505'000.00	0.10
2.100 WURTH FINANCE INTERNATIONAL BV 2.1%/22-16.11.2026	CHF	4'300'000			4'300'000	4'362'350.00	0.18
2.750 ZUERCHER KANTONALBANK (subordinated) 2.75%/23-19.04.2028	CHF		5'000'000		5'000'000	5'137'500.00	0.21
0.200 ZUERCHER KANTONALBANK 0.2%/22-31.03.2025	CHF	4'455'000		1'600'000	2'855'000	2'813'602.50	0.12
0.250 ZUERCHER KANTONALBANK 0.25%/18-08.05.2025	CHF	4'725'000		1'100'000	3'625'000	3'570'625.00	0.15
0.300 ZUERCHER KANTONALBANK 0.3%/18-25.01.2028	CHF	5'000'000			5'000'000	4'787'500.00	0.20
1.625 ZUERCHER KANTONALBANK 1.625%/12-12.04.2027	CHF	1'600'000			1'600'000	1'609'600.00	0.07
1.850 ZUERCHER KANTONALBANK 1.85%/22-29.11.2027	CHF	4'500'000		1'500'000	3'000'000	3'046'500.00	0.13
2.000 ZUERCHER KANTONALBANK S. 114 2%/10-08.09.2025	CHF	7'105'000		2'200'000	4'905'000	4'941'787.50	0.20
0.125 ZUERCHER KANTONALBANK S. 138 0.125%/16-13.05.2026	CHF	5'205'000			5'205'000	5'054'055.00	0.21
0.020 ZUERCHER KANTONALBANK S. -139- 0.02%/16-16.08.2027	CHF	4'615'000			4'615'000	4'402'710.00	0.18
0.050 ZUERCHER KANTONALBANK S. -140- 0.05%/16-23.11.2026	CHF	4'085'000	1'000'000	2'000'000	3'085'000	2'972'397.50	0.12
0.250 ZUERCHER KANTONALBANK S. -141- 0.25%/17-27.01.2026	CHF	6'140'000		600'000	5'540'000	5'415'350.00	0.22
0.150 ZUERCHER KANTONALBANK S. -144- 0.15%/19-25.01.2027	CHF	2'345'000			2'345'000	2'260'580.00	0.09
0.375 ZUGER KANTONALBANK 0.375%/16-15.12.2027	CHF	4'000'000			4'000'000	3'848'000.00	0.16
0.500 ZUGER KANTONALBANK 0.5%/15-03.03.2027	CHF	2'820'000		2'000'000	820'000	797'040.00	0.03
0.550 ZUGER KANTONALBANK 0.55%/18-08.03.2028	CHF	1'000'000			1'000'000	964'500.00	0.04
1.200 ZUGER KANTONALBANK 1.2%/22-02.06.2028	CHF	3'500'000			3'500'000	3'466'750.00	0.14
0.500 ZURICH INSURANCE COMPANY LTD 0.5%/18-18.12.2024	CHF	5'250'000		5'250'000			
0.750 ZURICH INSURANCE COMPANY LTD 0.75%/19-22.10.2027	CHF	2'000'000			2'000'000	1'953'000.00	0.08
1.000 ZURICH INSURANCE COMPANY LTD 1%/18-30.10.2028	CHF		3'000'000		3'000'000	2'946'000.00	0.12

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 ZURICH INSURANCE COMPANY LTD 1.5%/14-22.07.2026	CHF	1'070'000			1'070'000	1'072'675.00	0.04
<b>Total Bonds</b>						<b>2'392'616'369.00</b>	<b>99.17</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>2'392'616'369.00</b>	<b>99.17</b>
<b>Total investments</b>						<b>2'392'616'369.00</b>	<b>99.17</b>
Cash at banks						129'417.59	0.01
Time deposit						0.00	0.00
Other assets						19'912'803.86	0.83
<b>Total fund assets</b>						<b>2'412'658'590.45</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						39'671.72	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>2'412'618'918.73</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

#### Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	2'392'616'369.00	99.17
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

#### Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	17.05.2023	84'619.900	CHF	885.01		x
ZB	23.05.2023	22'661.881	CHF	883.45		x

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## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	3'187.61	2'358.87	1'629.83
<b>Unit class ZB</b>				
Total net assets in millions	CHF	2'745.87	2'040.84	1'414.74
Asset value per share	CHF	929.32	876.47	961.44
<b>Unit class DB</b>				
Total net assets in millions	CHF	80.04	-	-
Asset value per share	CHF	1'045.80	-	-
<b>Unit class QB</b>				
Total net assets in millions	CHF	295.11	239.34	214.90
Asset value per share	CHF	927.22	875.07	960.51
<b>Unit class FB</b>				
Total net assets in millions	CHF	66.59	78.69	0.18
Asset value per share	CHF	925.71	874.08	959.81

## Appropriation of net income

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF	9.364	CHF 6.999	CHF 8.395
Less 35% Swiss withholding tax	CHF	3.277	CHF 2.450	CHF 2.938
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>6.087</b>	<b>CHF 4.550</b>	<b>CHF 5.457</b>
<b>Coupon no. income</b>		<b>3</b>	<b>1</b>	<b>3</b>

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class FB
For Accumulation available earnings	CHF	7.704
Less 35% Swiss withholding tax	CHF	2.696
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>5.008</b>
<b>Coupon no. income</b>		<b>3</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	2'703'470.33	1'302.12
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	3'159'553'196.10	2'354'628'758.40
Other assets	25'428'433.32	16'781'125.11
<b>Total fund assets, less</b>	<b>3'187'685'099.75</b>	<b>2'371'411'185.63</b>
Other liabilities	78'086.30	60'800.16
Due to bank	0.00	12'479'126.72
<b>Net assets</b>	<b>3'187'607'013.45</b>	<b>2'358'871'258.75</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	2'358'871'258.75	1'629'826'152.45
Delivery withholding tax	-7'315'366.38	-5'162'677.42
Issue of units	942'802'652.82	1'099'941'016.03
Redemption of units	-269'905'741.75	-212'434'235.15
Other items from unit transactions	-21'704'709.57	71'606'476.61
Total income	184'858'919.58	-224'905'473.77
<b>Net assets at end of reporting period</b>	<b>3'187'607'013.45</b>	<b>2'358'871'258.75</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'692'023.703	1'695'408.240
Number of units issued	1'029'453.809	1'233'807.271
Number of units redeemed	-300'018.567	-237'191.808
<b>Number at the end of the reporting period</b>	<b>3'421'458.945</b>	<b>2'692'023.703</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
2'040'841'038.55	1'414'740'690.17	0.00	0.00	239'340'060.75	214'902'139.13	78'690'158.83	183'323.15
-6'425'136.09	-4'620'373.98	0.00	0.00	-687'999.40	-541'793.74	-202'230.89	-509.70
690'345'132.29	882'857'647.81	77'363'812.62	0.00	159'937'014.30	135'624'500.38	15'156'693.61	81'458'867.84
-118'848'784.00	-119'601'514.25	-434'685.20	0.00	-118'840'877.20	-91'397'890.35	-31'781'395.35	-1'434'830.55
-20'529'389.58	61'497'649.37	-347'053.13	0.00	-1'734'791.93	3'999'757.34	906'525.07	6'109'069.28
160'485'671.89	-194'033'060.57	3'459'395.24	0.00	17'097'786.10	-23'246'652.01	3'816'066.35	-7'625'761.19
<b>2'745'868'533.06</b>	<b>2'040'841'038.55</b>	<b>80'041'469.53</b>	<b>0.00</b>	<b>295'111'192.62</b>	<b>239'340'060.75</b>	<b>66'585'817.62</b>	<b>78'690'158.83</b>
2'328'486.925	1'471'479.752	0.000	0.000	273'510.800	223'737.488	90'025.978	191.000
758'100.981	991'120.190	76'959.692	0.000	177'495.734	151'240.901	16'897.402	91'446.180
-131'869.599	-134'113.017	-423.734	0.000	-132'731.542	-101'467.589	-34'993.692	-1'611.202
<b>2'954'718.307</b>	<b>2'328'486.925</b>	<b>76'535.958</b>	<b>0.000</b>	<b>318'274.992</b>	<b>273'510.800</b>	<b>71'929.688</b>	<b>90'025.978</b>
(CHF)							
<b>929.32</b>	<b>876.47</b>	<b>1'045.80</b>	<b>0.00</b>	<b>927.22</b>	<b>875.07</b>	<b>925.71</b>	<b>874.08</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	86'769.95	7'618.35
Negative interest	0.00	-41'713.99
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	27'713'424.66	16'824'335.14
Current income paid in on issued units	5'434'187.45	4'930'586.86
<b>Total income</b>	<b>33'234'382.06</b>	<b>21'720'826.36</b>
<b>Expenses</b>		
Interest paid	0.00	586.38
Audit expenses	14'053.00	16'155.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	421'205.16	250'764.17
Other expenses	172'473.69	98'703.43
Current net income paid out on redeemed units	1'197'155.74	959'952.39
<b>Total expenses</b>	<b>1'804'887.59</b>	<b>1'326'161.37</b>
<b>Net Income</b>	<b>31'429'494.47</b>	<b>20'394'664.99</b>
Realised capital gains and losses	-9'273'764.28	-16'548'690.29
<b>Realized income</b>	<b>22'155'730.19</b>	<b>3'845'974.70</b>
Unrealized capital gain/losses	162'703'189.39	-228'751'448.47
<b>Total income</b>	<b>184'858'919.58</b>	<b>-224'905'473.77</b>
<b>Application of net income</b>		
Net income of financial year	31'429'494.47	20'394'664.99
<b>Net income available for distribution</b>	<b>31'429'494.47</b>	<b>20'394'664.99</b>
Distribution/delivery withholding taxes (35%)	11'000'322.17	7'138'132.37
For investment of retained earnings (65%)	20'429'172.30	13'256'532.62

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
74'073.36	6'582.36	1'797.53	0.00	8'515.47	819.03	2'383.59	216.96
0.00	-36'659.51	0.00	0.00	0.00	-5'039.71	0.00	-14.77
23'670'477.83	14'707'225.13	521'335.54	0.00	2'741'300.73	1'945'567.19	780'310.56	171'542.82
4'659'289.38	4'000'368.14	58'992.45	0.00	660'713.88	507'427.68	55'191.74	422'791.04
<b>28'403'840.57</b>	<b>18'677'516.12</b>	<b>582'125.52</b>	<b>0.00</b>	<b>3'410'530.08</b>	<b>2'448'774.19</b>	<b>837'885.89</b>	<b>594'536.05</b>
0.00	519.13	0.00	0.00	0.00	67.18	0.00	0.07
12'953.38	14'166.11	225.78	0.00	438.30	1'861.18	435.54	127.71
0.00	0.00	41'846.74	0.00	265'673.33	222'916.76	113'685.09	27'847.41
130'036.15	88'021.54	2'624.82	0.00	17'429.64	11'592.11	22'383.08	-910.22
593'185.65	602'480.32	1'721.21	0.00	455'025.61	348'779.97	147'223.27	8'692.10
<b>736'175.18</b>	<b>705'187.10</b>	<b>46'418.55</b>	<b>0.00</b>	<b>738'566.88</b>	<b>585'217.20</b>	<b>283'726.98</b>	<b>35'757.07</b>
<b>27'667'665.39</b>	<b>17'972'329.02</b>	<b>535'706.97</b>	<b>0.00</b>	<b>2'671'963.20</b>	<b>1'863'556.99</b>	<b>554'158.91</b>	<b>558'778.98</b>
-8'051'591.84	-14'316'626.50	-173'349.19	0.00	-855'996.44	-1'679'620.30	-192'826.81	-552'443.49
<b>19'616'073.55</b>	<b>3'655'702.52</b>	<b>362'357.78</b>	<b>0.00</b>	<b>1'815'966.76</b>	<b>183'936.69</b>	<b>361'332.10</b>	<b>6'335.49</b>
140'869'598.34	-197'688'763.09	3'097'037.46	0.00	15'281'819.34	-23'430'588.70	3'454'734.25	-7'632'096.68
<b>160'485'671.89</b>	<b>-194'033'060.57</b>	<b>3'459'395.24</b>	<b>0.00</b>	<b>17'097'786.10</b>	<b>-23'246'652.01</b>	<b>3'816'066.35</b>	<b>-7'625'761.19</b>
27'667'665.39	17'972'329.02	535'706.97	0.00	2'671'963.20	1'863'556.99	554'158.91	558'778.98
<b>27'667'665.39</b>	<b>17'972'329.02</b>	<b>535'706.97</b>	<b>0.00</b>	<b>2'671'963.20</b>	<b>1'863'556.99</b>	<b>554'158.91</b>	<b>558'778.98</b>
9'683'682.09	6'290'314.99	187'497.40	0.00	935'187.09	652'244.79	193'955.59	195'572.59
17'983'983.30	11'682'014.03	348'209.57	0.00	1'736'776.11	1'211'312.20	360'203.32	363'206.39

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Bonds</b>							
<b>SWISS FRANC</b>							
0.625	AAREKRAFTWERK KLINGNAU AG 0.625%/19-03.08.2029	CHF	630'000		630'000	598'500.00	0.02
-	AARGAUISCHE KANTONALBANK 0%/19-17.09.2029	CHF	400'000	120'000	520'000	479'440.00	0.02
0.010	AARGAUISCHE KANTONALBANK 0.01%/20-18.02.2030	CHF	1'480'000	50'000	1'530'000	1'401'480.00	0.04
0.010	AARGAUISCHE KANTONALBANK 0.01%/20-29.06.2028	CHF	800'000	20'000	820'000	771'210.00	0.02
0.020	AARGAUISCHE KANTONALBANK 0.02%/16-17.10.2024	CHF	1'100'000		1'100'000		
0.060	AARGAUISCHE KANTONALBANK 0.06%/16-01.07.2025	CHF	1'260'000	250'000	1'510'000	1'480'555.00	0.05
0.110	AARGAUISCHE KANTONALBANK 0.11%/17-21.02.2024	CHF	1'340'000		1'340'000		
0.125	AARGAUISCHE KANTONALBANK 0.125%/19-11.02.2026	CHF	700'000		700'000	682'150.00	0.02
0.150	AARGAUISCHE KANTONALBANK 0.15%/18-15.11.2024	CHF	480'000		480'000		
0.250	AARGAUISCHE KANTONALBANK 0.25%/17-07.09.2026	CHF	1'250'000	250'000	1'500'000	1'456'500.00	0.05
0.250	AARGAUISCHE KANTONALBANK 0.25%/18-03.04.2025	CHF	1'160'000		1'160'000	1'143'644.00	0.04
0.500	AARGAUISCHE KANTONALBANK 0.5%/18-15.11.2027	CHF	940'000		940'000	908'980.00	0.03
0.625	AARGAUISCHE KANTONALBANK 0.625%/15-13.04.2028	CHF	580'000		580'000	561'730.00	0.02
0.875	AARGAUISCHE KANTONALBANK 0.875%/15-23.01.2030	CHF	2'015'000	560'000	2'575'000	2'484'875.00	0.08
1.600	AARGAUISCHE KANTONALBANK 1.6%/12-18.05.2037	CHF	735'000		735'000	744'555.00	0.02
0.300	ABB LTD 0.3%/19-06.08.2024	CHF	1'080'000		1'080'000		
0.750	ABB LTD 0.75%/22-25.03.2027	CHF	3'000'000		3'000'000	2'935'500.00	0.09
1.000	ABB LTD 1%/19-07.05.2029	CHF	1'650'000	250'000	1'900'000	1'854'400.00	0.06
1.965	ABB LTD 1.965%/23-22.09.2026	CHF		1'900'000	1'900'000	1'921'850.00	0.06
1.978	ABB LTD 1.9775%/23-22.09.2028	CHF		900'000	900'000	919'350.00	0.03
2.100	ABB LTD 2.1%/22-03.10.2025	CHF	1'000'000		1'000'000	1'008'000.00	0.03
2.113	ABB LTD 2.1125%/23-22.09.2033	CHF		1'760'000	1'760'000	1'838'320.00	0.06
2.375	ABB LTD 2.375%/22-05.04.2030	CHF	750'000	100'000	850'000	892'075.00	0.03
0.300	ABN AMRO BANK 0.3%/16-18.12.2024	CHF		80'000	80'000		
3.375	ABN AMRO BANK 3.375%/06-15.08.2031	CHF	1'600'000	500'000	2'100'000	2'362'500.00	0.07
2.300	ABN AMRO BANK NV 2.3%/23-26.06.2025	CHF		1'400'000	1'400'000	1'412'040.00	0.04
2.505	ABN AMRO BANK NV 2.505%/23-26.06.2028	CHF		1'800'000	1'800'000	1'847'700.00	0.06
2.625	ABN AMRO BANK NV 2.625%/23-02.03.2028	CHF		2'000'000	2'000'000	2'038'000.00	0.06
2.013	ABU DHABI COMMERCIAL BANK 2.0125%/24-22.02.2030	CHF		600'000	600'000	600'900.00	0.02
2.470	ACHMEA BANK N.V. 2.47%/23-16.10.2026	CHF		600'000	600'000	609'600.00	0.02
2.748	ACHMEA BANK N.V. 2.7475%/23-16.10.2030	CHF		600'000	600'000	617'100.00	0.02
0.500	ACHMEA BANK NV 0.5%/17-03.10.2025	CHF	580'000	155'000	735'000	721'402.50	0.02
0.500	ADCB FINANCE CAYMAN LTD 0.5%/19-29.11.2024	CHF		610'000	610'000		
0.875	ADECCO GROUP INC 0.875%/18-18.09.2026	CHF	2'250'000		2'250'000	2'211'750.00	0.07
0.875	ADECCO GROUP INC. 0.875%/20-27.11.2025	CHF	1'485'000		1'485'000	1'464'952.50	0.05
2.378	ADECCO GROUP INC. 2.3775%/22-17.11.2027	CHF	1'700'000		1'700'000	1'734'850.00	0.05
1.205	AFRICA FINANCE CORPORATION 1.205%/20-30.09.2025	CHF	530'000	350'000	880'000	855'360.00	0.03
1.603	AFRICAN DEVELOPMENT BANK ADB 1.6025%/23-05.07.2028	CHF		600'000	600'000	610'800.00	0.02
1.875	AGENCE FRANCAISE DE DEVELOPPEMENT 1.875%/10-12.11.2029	CHF	365'000		365'000	371'570.00	0.01
2.625	AGENCE FRANCAISE DE DEVELOPPEMENT 2.625%/10-18.02.2025	CHF	730'000		730'000	736'935.00	0.02
0.250	AKADEMISKA HUS 0.25%/15-17.11.2025	CHF	1'980'000	20'000	2'000'000	1'957'000.00	0.06
0.300	AKADEMISKA HUS 0.3%/17-08.10.2029	CHF	1'890'000		1'890'000	1'777'545.00	0.06
0.650	AKADEMISKA HUS 0.65%/18-08.02.2044	CHF	750'000	50'000	800'000	669'600.00	0.02
1.680	AKADEMISKA HUS 1.68%/22-20.09.2032	CHF	650'000	50'000	700'000	709'450.00	0.02
1.993	AKADEMISKA HUS 1.9925%/23-14.03.2033	CHF	1'300'000	500'000	1'800'000	1'869'300.00	0.06
0.350	AKADEMISKA HUS AB 0.35%/22-24.03.2027	CHF	1'400'000	50'000	1'450'000	1'405'050.00	0.04
0.780	AKADEMISKA HUS AB 0.78%/22-24.05.2028	CHF	600'000	100'000	700'000	681'800.00	0.02
1.843	AKADEMISKA HUS AB 1.8425%/23-15.06.2035	CHF		850'000	850'000	872'100.00	0.03
0.250	ALLGEMEINE BAUGENOSSENSCHAFT 0.25%/21-30.09.2031	CHF	800'000	50'000	850'000	761'600.00	0.02
0.600	ALLREAL HOLDING 0.6%/21-15.07.2030	CHF	1'450'000	50'000	1'500'000	1'377'000.00	0.04
0.750	ALLREAL HOLDING AG 0.75%/17-19.06.2026	CHF	1'000'000	600'000	1'600'000	1'560'800.00	0.05
3.000	ALLREAL HOLDING AG 3%/23-19.04.2028	CHF		800'000	800'000	835'200.00	0.03
0.400	ALLREAL HOLDING LTD 0.4%/19-26.09.2029	CHF	1'495'000		1'495'000	1'375'400.00	0.04
0.625	ALLREAL HOLDING LTD 0.625%/16-10.05.2024	CHF	840'000		840'000		
0.700	ALLREAL HOLDING LTD 0.7%/20-22.09.2028	CHF	1'150'000		1'150'000	1'095'375.00	0.03
0.875	ALLREAL HOLDING LTD 0.875%/17-30.03.2027	CHF	855'000		855'000	830'632.50	0.03
1.375	ALLREAL HOLDING LTD 1.375%/15-31.03.2025	CHF	1'000'000		1'000'000	994'900.00	0.03
-	AMAG LEASING AG 0%/21-18.02.2025	CHF	1'500'000		1'500'000	1'474'500.00	0.05
0.175	AMAG LEASING AG 0.175%/21-16.06.2025	CHF		2'000'000	2'000'000	1'958'000.00	0.06
0.500	AMAG LEASING AG 0.5%/19-12.11.2025	CHF		280'000	280'000	274'120.00	0.01
0.525	AMAG LEASING AG 0.525%/21-27.10.2026	CHF	1'500'000		1'500'000	1'441'500.00	0.05
2.200	AMAG LEASING AG 2.2%/23-22.11.2027	CHF		1'000'000	1'000'000	1'015'500.00	0.03
2.250	AMAG LEASING AG 2.25%/22-06.02.2026	CHF		40'000	1'140'000	1'149'120.00	0.04
2.400	AMAG LEASING AG 2.4%/23-22.11.2030	CHF		800'000	800'000	829'600.00	0.03
2.500	AMAG LEASING AG 2.5%/24-12.02.2027	CHF		600'000	600'000	607'200.00	0.02
2.625	AMAG LEASING AG 2.625%/23-26.05.2026	CHF		1'100'000	1'100'000	1'113'750.00	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.730	AMAG LEASING AG 2.73%/23-04.09.2026	CHF		1'000'000		1'000'000	1'015'500.00	0.03
2.750	AMAG LEASING AG 2.75%/24-12.02.2029	CHF		1'200'000		1'200'000	1'219'800.00	0.04
2.803	AMAG LEASING AG 2.8025%/23-10.09.2025	CHF	1'000'000			1'000'000	1'010'000.00	0.03
3.013	AMAG LEASING AG 3.0125%/23-04.09.2029	CHF		1'100'000		1'100'000	1'132'450.00	0.04
3.085	AMAG LEASING AG 3.085%/23-10.02.2028	CHF	600'000	100'000		700'000	721'350.00	0.02
3.250	AMAG LEASING AG 3.25%/22-22.09.2027	CHF	600'000			600'000	619'800.00	0.02
0.203	AMP GROUP FINANCE SERVICES LTD 0.2031%/20-03.06.2024	CHF	1'290'000		1'290'000			
0.250	ANZ NEW ZEALAND (INTL) LIMITED 0.25%/17-22.09.2025	CHF	935'000	260'000		1'195'000	1'171'697.50	0.04
0.350	ANZ NEW ZEALAND (INTL) LIMITED 0.35%/18-22.10.2024	CHF	2'100'000		2'100'000			
0.750	APPLE INC 0.75%/15-25.02.2030	CHF		2'250'000		2'250'000	2'181'375.00	0.07
0.732	AROUNDTOWN SA 0.732%/18-30.01.2025	CHF	1'000'000	150'000	1'150'000			
1.720	AROUNDTOWN SA 1.72%/19-05.03.2026	CHF	1'095'000	25'000		1'120'000	1'059'520.00	0.03
2.503	ASB BANK LTD 2.5025%/23-20.12.2028	CHF	1'200'000			1'200'000	1'239'600.00	0.04
0.200	ASB FINANCE 0.2%/17-02.08.2024	CHF	660'000		660'000			
0.118	ASB FINANCE LTD 0.1175%/21-29.06.2028	CHF	550'000	50'000		600'000	558'300.00	0.02
0.450	ASB FINANCE LTD 0.45%/19-30.01.2025	CHF	600'000	100'000	700'000			
2.750	ASIAN DEVELOPMENT BANK 2.75%/10-12.02.2030	CHF	1'120'000	240'000		1'360'000	1'480'360.00	0.05
0.800	ASIAN DEVELOPMENT BANK ADB 0.8%/22-06.07.2027	CHF	2'800'000			2'800'000	2'766'400.00	0.09
0.875	ASIAN DEVELOPMENT BANK ADB 0.875%/22-13.09.2029	CHF	700'000	50'000		750'000	737'250.00	0.02
1.553	ASIAN DEVELOPMENT BANK ADB 1.5525%/23-03.08.2033	CHF		900'000		900'000	927'000.00	0.03
1.750	ASIAN INFRASTRUCTURE INV 1.75%/23-26.06.2030	CHF		60'000		60'000	61'590.00	0.00
1.375	AT&T 1.375%/14-04.12.2024	CHF	2'450'000	100'000	2'550'000			
1.875	AT&T 1.875%/14-04.12.2030	CHF	500'000			500'000	510'000.00	0.02
0.500	ATHENE GLOBAL FUNDING 0.5%/21-15.01.2027	CHF	940'000	400'000		1'340'000	1'274'340.00	0.04
0.850	ATHENE GLOBAL FUNDING 0.85%/20-14.10.2025	CHF	1'300'000	250'000		1'550'000	1'518'225.00	0.05
1.500	AUCHAN 1.5%/14-03.06.2024	CHF	1'000'000		1'000'000			
1.125	AUCKLAND COUNCIL 1.125%/13-07.02.2024	CHF	965'000		965'000			
1.500	AUCKLAND COUNCIL 1.5%/14-28.11.2025	CHF	500'000			500'000	500'750.00	0.02
1.560	AUCKLAND COUNCIL 1.56%/23-30.11.2029	CHF		600'000		600'000	605'400.00	0.02
1.660	AUCKLAND COUNCIL 1.66%/22-18.10.2027	CHF	930'000	30'000		960'000	968'160.00	0.03
2.005	AUCKLAND COUNCIL 2.005%/22-18.10.2032	CHF	630'000			630'000	655'200.00	0.02
-	BALOISE HOLDING AG 0%/19-25.09.2026	CHF	365'000			365'000	351'130.00	0.01
-	BALOISE HOLDING AG 0%/19-25.09.2029	CHF	520'000	310'000		830'000	756'960.00	0.02
0.150	BALOISE HOLDING AG 0.15%/21-17.02.2031	CHF	1'310'000	80'000		1'390'000	1'244'745.00	0.04
0.250	BALOISE HOLDING AG 0.25%/20-16.12.2026	CHF	1'190'000			1'190'000	1'145'970.00	0.04
0.500	BALOISE HOLDING AG 0.5%/20-16.12.2030	CHF	1'000'000	50'000		1'050'000	967'050.00	0.03
2.200	BALOISE HOLDING AG 2.2%/23-30.01.2032	CHF	1'000'000	100'000		1'100'000	1'136'300.00	0.04
2.350	BALOISE HOLDING AG 2.35%/23-02.05.2033	CHF		1'000'000		1'000'000	1'049'000.00	0.03
0.125	BALOISE-HOLDING AG 0.125%/21-27.06.2030	CHF	700'000	150'000		850'000	770'100.00	0.02
0.300	BALOISE-HOLDING AG 0.3%/22-16.02.2027	CHF		2'000'000		2'000'000	1'925'000.00	0.06
0.500	BALOISE-HOLDING AG 0.5%/19-28.11.2025	CHF	695'000			695'000	682'490.00	0.02
1.125	BALOISE-HOLDING AG 1.125%/14-19.12.2024	CHF	610'000	500'000	1'110'000			
1.900	BALOISE-HOLDING AG 1.9%/22-19.07.2028	CHF	600'000			600'000	607'200.00	0.02
2.200	BALOISE-HOLDING AG 2.2%/22-30.05.2029	CHF	1'200'000	300'000		1'500'000	1'539'750.00	0.05
2.893	BANC CREDITO INVERSIONES 2.8925%/23-22.03.2028	CHF		800'000		800'000	818'400.00	0.03
0.750	BANCO BICE 0.75%/21-29.10.2026	CHF	965'000	50'000		1'015'000	962'220.00	0.03
0.125	BANCO BILBAO VIZCAYA ARGENTARIA 0.125%/20-27.08.2026	CHF	600'000	400'000		1'000'000	959'000.00	0.03
2.408	BANCO BILBAO VIZCAYA ARGENTARIA SA 2.4075%/22-28.11.2025	CHF	1'400'000			1'400'000	1'417'500.00	0.04
2.770	BANCO BILBAO VIZCAYA ARGENTARIA SA 2.77%/22-28.11.2028	CHF	1'600'000			1'600'000	1'671'200.00	0.05
0.250	BANCO DE CHILE 0.25%/16-05.12.2024	CHF	450'000		450'000			
0.315	BANCO DE CHILE 0.3154%/21-04.01.2027	CHF	1'000'000	50'000		1'050'000	994'875.00	0.03
0.100	BANCO DE CREDITO E INVERSIONES 0.1%/20-18.09.2026	CHF	500'000	200'000		700'000	662'900.00	0.02
0.250	BANCO DE CREDITO E INVERSIONES 0.25%/19-24.09.2029	CHF	810'000	250'000		1'060'000	943'400.00	0.03
0.250	BANCO DE CREDITO E INVERSIONES 0.25%/19-29.10.2025	CHF	500'000	30'000		530'000	514'895.00	0.02
0.385	BANCO DE CREDITO E INVERSIONES 0.385%/21-15.12.2026	CHF	550'000	50'000		600'000	569'100.00	0.02
0.400	BANCO DE CREDITO E INVERSIONES 0.4%/19-22.11.2024	CHF	1'010'000		1'010'000			
0.599	BANCO DE CREDITO E INVERSIONES 0.5994%/22-26.04.2027	CHF	900'000	460'000		1'360'000	1'302'880.00	0.04
0.693	BANCO DEL ESTADO -CHILE 0.6925%/18-04.12.2024	CHF	650'000		650'000			
0.010	BANCO DEL ESTADO DE CHILE 0.01%/19-04.10.2027	CHF	300'000	300'000		600'000	553'500.00	0.02
0.240	BANCO DEL ESTADO DE CHILE 0.24%/19-06.06.2025	CHF	415'000	30'000		445'000	435'655.00	0.01
0.575	BANCO DEL ESTADO DE CHILE 0.575%/17-07.04.2027	CHF	760'000	20'000		780'000	741'000.00	0.02
0.500	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH 0.5%/20-06.12.2024	CHF	1'060'000	40'000	1'100'000			
0.135	BANCO SANTANDER CHILE 0.135%/19-29.08.2029	CHF		100'000		100'000	89'000.00	0.00
0.298	BANCO SANTANDER CHILE 0.2975%/21-22.10.2026	CHF	830'000	650'000		1'480'000	1'409'700.00	0.04
0.330	BANCO SANTANDER CHILE 0.33%/21-22.06.2027	CHF	1'250'000	50'000		1'300'000	1'223'300.00	0.04
0.350	BANCO SANTANDER CHILE 0.35%/16-30.05.2025	CHF	500'000	500'000		1'000'000	980'000.00	0.03
0.384	BANCO SANTANDER CHILE 0.384%/19-27.09.2024	CHF	1'530'000		1'530'000			
2.445	BANCO SANTANDER CHILE 2.445%/24-25.01.2027	CHF		1'600'000		1'600'000	1'608'800.00	0.05
0.200	BANCO SANTANDER SA 0.2%/19-19.11.2027	CHF		100'000		100'000	94'400.00	0.00
0.310	BANCO SANTANDER SA 0.31%/21-09.06.2028	CHF	1'000'000	2'150'000		3'150'000	2'968'875.00	0.09

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 BANCO SANTANDER SA 1.125%/17-20.07.2027	CHF		155'000		155'000	152'520.00	0.00
1.328 BANCO SANTANDER SA 1.3275%/22-10.06.2025	CHF	1'500'000	50'000		1'550'000	1'544'110.00	0.05
2.240 BANCO SANTANDER SA 2.24%/24-16.02.2032	CHF		2'300'000		2'300'000	2'336'800.00	0.07
2.395 BANCO SANTANDER SA 2.395%/24-16.02.2029	CHF		2'400'000		2'400'000	2'428'800.00	0.08
2.248 BANCO SANTANDER SA S. -176- 2.2475%/23-30.01.2026	CHF		1'500'000		1'500'000	1'515'750.00	0.05
0.375 BANK CLER AG 0.375%/19-26.04.2027	CHF	585'000	250'000		835'000	802'435.00	0.03
0.500 BANK CLER AG 0.5%/17-28.11.2025	CHF	920'000	650'000		1'570'000	1'539'385.00	0.05
0.125 BANK JULIUS BAER & CO AG 0.125%/21-27.04.2028	CHF	1'700'000			1'700'000	1'586'950.00	0.05
2.375 BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.375%/23-06.09.2027	CHF		1'000'000		1'000'000	1'017'000.00	0.03
2.500 BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.5%/23-06.09.2030	CHF		1'100'000		1'100'000	1'135'750.00	0.04
2.125 BANK NEDERLANDSE GEMEENTEN 2.125%/10-09.11.2029	CHF	390'000			390'000	406'770.00	0.01
0.035 BANK OF MONTREAL 0.035%/20-07.04.2026	CHF	870'000	150'000		1'020'000	988'890.00	0.03
2.038 BANK OF MONTREAL 2.0375%/23-27.04.2028	CHF		1'000'000		1'000'000	1'021'500.00	0.03
2.260 BANK OF MONTREAL 2.26%/23-01.02.2029	CHF	1'000'000	400'000		1'400'000	1'434'300.00	0.04
0.363 BANK OF NEW ZEALAND 0.3625%/21-14.12.2029	CHF	1'000'000	400'000		1'400'000	1'290'100.00	0.04
0.143 BANK OF NOVA SCOTIA 0.1425%/21-25.10.2028	CHF	900'000	550'000		1'450'000	1'344'875.00	0.04
0.200 BANK OF NOVA SCOTIA 0.2%/18-19.11.2025	CHF	4'290'000	300'000		4'590'000	4'484'430.00	0.14
0.278 BANK OF NOVA SCOTIA 0.278%/22-01.04.2027	CHF	1'150'000	1'050'000		2'200'000	2'123'000.00	0.07
0.295 BANK OF NOVA SCOTIA 0.295%/22-25.04.2025	CHF	800'000			800'000	787'760.00	0.02
0.298 BANK OF NOVA SCOTIA 0.2975%/20-03.04.2028	CHF		1'100'000		1'100'000	1'046'650.00	0.03
0.303 BANK OF NOVA SCOTIA 0.3025%/21-30.07.2031	CHF	1'000'000	50'000		1'050'000	936'075.00	0.03
0.385 BANK OF NOVA SCOTIA 0.385%/22-01.02.2029	CHF	2'400'000			2'400'000	2'251'200.00	0.07
0.733 BANK OF NOVA SCOTIA 0.7325%/22-25.04.2029	CHF	550'000	50'000		600'000	576'000.00	0.02
2.143 BANK OF NOVA SCOTIA 2.1425%/23-03.05.2030	CHF		2'370'000		2'370'000	2'451'765.00	0.08
2.383 BANK OF NOVA SCOTIA 2.3825%/23-22.09.2027	CHF		1'800'000		1'800'000	1'840'500.00	0.06
0.100 BANQ CANTONALE DU VALAIS 0.1%/21-18.04.2031	CHF	905'000	600'000		1'505'000	1'362'025.00	0.04
0.125 BANQ CANTONALE DU VALAIS 0.125%/21-15.09.2033	CHF	2'450'000	400'000		2'850'000	2'473'800.00	0.08
0.300 BANQ CANTONALE DU VALAIS 0.3%/19-01.02.2027	CHF	1'130'000			1'130'000	1'091'015.00	0.03
0.100 BANQ CANTONALE FRIBOURG 0.1%/19-01.11.2044	CHF	1'300'000			1'300'000	962'000.00	0.03
0.625 BANQUE CANTONALE DE GENEVE 0.625%/22-16.03.2029	CHF	850'000	50'000		900'000	857'700.00	0.03
1.875 BANQUE CANTONALE DE GENEVE 1.875%/22-09.12.2030	CHF	700'000	30'000		730'000	742'045.00	0.02
0.100 BANQUE CANTONALE DU JURA SA 0.1%/20-24.01.2031	CHF	100'000	100'000		200'000	179'500.00	0.01
1.300 BANQUE CANTONALE NEUCHATELOISE 1.3%/22-28.04.2032	CHF	400'000	50'000		450'000	437'850.00	0.01
2.050 BANQUE CANTONALE NEUCHATELOISE 2.05%/23-24.05.2028	CHF		50'000		50'000	51'125.00	0.00
0.200 BANQUE CANTONALE VAUDOIS 0.2%/21-22.12.2033	CHF	100'000			100'000	86'450.00	0.00
0.400 BANQUE CANTONALE VAUDOIS 0.4%/21-05.05.2036	CHF	600'000	300'000		900'000	769'500.00	0.02
0.500 BANQUE CANTONALE VAUDOIS 0.5%/17-12.07.2029	CHF	600'000	400'000		1'000'000	943'500.00	0.03
0.400 BANQUE CANTONALE VAUDOISE 0.4%/16-07.04.2031	CHF	300'000			300'000	274'050.00	0.01
0.500 BANQUE CANTONALE VAUDOISE 0.5%/16-13.12.2028	CHF	1'000'000			1'000'000	957'500.00	0.03
1.625 BANQUE CANTONALE VAUDOISE 1.625%/11-30.11.2026	CHF	400'000	100'000		500'000	502'500.00	0.02
2.100 BANQUE CANTONALE VAUDOISE 2.1%/23-07.06.2032	CHF		50'000		50'000	51'775.00	0.00
0.400 BANQUE FED CRED MUTUEL 0.4%/19-12.02.2024	CHF	630'000		630'000			
1.000 BANQUE FED CRED MUTUEL 1%/18-13.11.2026	CHF	800'000			800'000	784'400.00	0.02
2.223 BANQUE FED CRED MUTUEL 2.2225%/24-30.01.2032	CHF		2'100'000		2'100'000	2'147'250.00	0.07
2.300 BANQUE FED CRED MUTUEL S. -546- 2.3%/23-30.01.2027	CHF	1'200'000	50'000		1'250'000	1'270'000.00	0.04
0.200 BANQUE FEDERALE CREDIT MUTUEL 0.2%/19-12.06.2026	CHF	400'000			400'000	386'600.00	0.01
0.320 BANQUE FEDERALE CREDIT MUTUEL 0.32%/17-10.02.2025	CHF	510'000			510'000	504'390.00	0.02
0.600 BANQUE FEDERALE CREDIT MUTUEL 0.6%/17-05.04.2027	CHF	430'000	800'000		1'230'000	1'188'795.00	0.04
0.150 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.15%/21-06.03.2028	CHF	800'000	230'000		1'030'000	966'655.00	0.03
0.200 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.2%/20-03.11.2028	CHF	710'000	250'000		960'000	891'840.00	0.03
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-10.07.2025	CHF	1'120'000	50'000		1'170'000	1'148'238.00	0.04
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-24.10.2029	CHF	615'000	400'000		1'015'000	928'725.00	0.03
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/21-21.06.2029	CHF	750'000	50'000		800'000	736'000.00	0.02
0.366 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.366%/18-10.10.2024	CHF	1'000'000		1'000'000			
0.400 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.4%/17-19.12.2025	CHF	1'330'000	250'000		1'580'000	1'545'240.00	0.05
2.730 BANQUE FEDERATIVE DU CREDIT MUTUEL 2.73%/23-11.07.2030	CHF		1'500'000		1'500'000	1'577'250.00	0.05
1.500 BANQUE FEDERATIVE DU CREDIT MUTUEL S. -525- 1.5%/22-01.06.2027	CHF	1'190'000	80'000		1'270'000	1'261'110.00	0.04
1.000 BANQUE INTERNATIONALE LUX 1%/19-10.07.2025	CHF	860'000	60'000		920'000	903'716.00	0.03
1.950 BARRY CALLEBAUT LTD 1.95%/24-24.01.2028	CHF		1'400'000		1'400'000	1'418'900.00	0.04
2.300 BARRY CALLEBAUT LTD 2.3%/24-23.01.2032	CHF		2'400'000		2'400'000	2'464'800.00	0.08
0.010 BASELLANDSCHAFT KANTONBANK 0.01%/21-28.01.2033	CHF	600'000	250'000		850'000	742'475.00	0.02
0.100 BASELLANDSCHAFT KANTONBK 0.1%/21-18.03.2030	CHF	1'500'000			1'500'000	1'382'250.00	0.04
0.125 BASELLANDSCHAFT KANTONBK 0.125%/21-06.10.2031	CHF	850'000			850'000	766'275.00	0.02
0.250 BASELLANDSCHAFT KANTONBK 0.25%/18-25.01.2027	CHF	1'295'000	150'000		1'445'000	1'396'592.50	0.04
0.250 BASELLANDSCHAFT KANTONBK 0.25%/19-04.08.2027	CHF	1'430'000	150'000		1'580'000	1'518'380.00	0.05
1.700 BASELLANDSCHAFT KANTONBK 1.7%/22-13.05.2042	CHF	1'000'000	300'000		1'300'000	1'329'900.00	0.04
1.875 BASELLANDSCHAFT KANTONBK 1.875%/23-23.08.2029	CHF	1'000'000	460'000		1'460'000	1'493'580.00	0.05
1.875 BASELLANDSCHAFT KANTONBK 1.875%/23-28.03.2025	CHF		150'000		150'000	150'450.00	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.000	BASELLANDSCHAFT KANTONBK 2%/23-23.02.2034	CHF	1'000'000	200'000		1'200'000	1'251'000.00	0.04
0.010	BASELLANDSCHAFTLICHE KANTONALBANK 0.01%/22-28.07.2026	CHF	950'000	50'000		1'000'000	966'500.00	0.03
0.050	BASELLANDSCHAFTLICHE KANTONALBANK 0.05%/20-28.01.2031	CHF	2'680'000	1'400'000		4'080'000	3'696'480.00	0.12
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/15-13.05.2025	CHF	700'000			700'000	689'360.00	0.02
0.250	BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/20-02.09.2032	CHF	900'000	500'000		1'400'000	1'264'200.00	0.04
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/18-23.03.2026	CHF	1'400'000	250'000		1'650'000	1'614'525.00	0.05
0.375	BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/19-13.05.2030	CHF	2'810'000			2'810'000	2'628'755.00	0.08
0.750	BASELLANDSCHAFTLICHE KANTONALBANK 0.75%/15-30.03.2028	CHF	510'000	850'000		1'360'000	1'323'960.00	0.04
1.600	BASELLANDSCHAFTLICHE KANTONALBANK 1.6%/22-13.05.2032	CHF	1'500'000	250'000		1'750'000	1'763'125.00	0.06
1.750	BASELLANDSCHAFTLICHE KANTONALBANK 1.75%/11-22.11.2024	CHF	1'030'000		1'030'000			
2.125	BASELLANDSCHAFTLICHE KANTONALBANK 2.125%/22-04.10.2052	CHF	650'000	750'000		1'400'000	1'619'800.00	0.05
-	BASLER KANTONALBANK 0%/19-23.08.2034	CHF	690'000	170'000		860'000	732'290.00	0.02
0.050	BASLER KANTONALBANK 0.05%/19-19.12.2033	CHF	510'000	50'000		560'000	485'240.00	0.02
0.125	BASLER KANTONALBANK 0.125%/18-11.04.2024	CHF	500'000		500'000			
0.125	BASLER KANTONALBANK 0.125%/20-10.09.2032	CHF	575'000	65'000		640'000	570'560.00	0.02
0.150	BASLER KANTONALBANK 0.15%/19-02.04.2027	CHF	795'000	470'000		1'265'000	1'218'195.00	0.04
0.250	BASLER KANTONALBANK 0.25%/21-10.03.2036	CHF	1'450'000	30'000		1'480'000	1'268'360.00	0.04
0.300	BASLER KANTONALBANK 0.3%/17-22.06.2027	CHF	1'880'000	2'250'000		4'130'000	3'985'450.00	0.13
1.500	BASLER KANTONALBANK 1.5%/12-02.03.2027	CHF	790'000	910'000		1'700'000	1'705'950.00	0.05
1.875	BASLER KANTONALBANK 1.875%/10-26.10.2026	CHF	550'000	10'000		560'000	567'840.00	0.02
2.000	BASLER KANTONALBANK 2%/10-15.11.2032	CHF	400'000	900'000		1'300'000	1'356'550.00	0.04
1.750	BASLER KANTONALBANK S. -1- 1.75%/22-21.09.2029	CHF	1'050'000	350'000		1'400'000	1'425'900.00	0.04
1.585	BAWAG P.S.K. 1.585%/23-16.12.2026	CHF		1'000'000		1'000'000	995'000.00	0.03
2.955	BAWAG P.S.K. 2.955%/22-29.11.2027	CHF	1'245'000			1'245'000	1'268'032.50	0.04
2.053	BAWAG P.S.K. BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 2.0525%/23-14.04.2028	CHF		800'000		800'000	810'000.00	0.03
1.960	BAWAG P.S.K. VERSICHERUNG AG 1.96%/23-26.05.2031	CHF		1'800'000		1'800'000	1'834'200.00	0.06
1.625	BEI 1.625%/12-02.04.2026	CHF	1'920'000	450'000		2'370'000	2'390'145.00	0.07
0.625	BELL FOOD GROUP AG 0.625%/16-24.03.2025	CHF	1'905'000	100'000		2'005'000	1'980'338.50	0.06
0.750	BELL FOOD GROUP AG 0.75%/18-01.02.2028	CHF	640'000			640'000	615'680.00	0.02
2.300	BELL FOOD GROUP AG 2.3%/23-15.10.2026	CHF		600'000		600'000	609'600.00	0.02
1.550	BELL FOOD GROUP LTD 1.55%/22-16.05.2029	CHF	1'700'000			1'700'000	1'675'350.00	0.05
2.650	BELL FOOD GROUP LTD 2.65%/23-15.10.2031	CHF		900'000		900'000	946'350.00	0.03
0.250	BERLIN HYP AG 0.25%/20-11.09.2028	CHF	1'460'000			1'460'000	1'357'070.00	0.04
0.250	BERLIN HYP AG 0.25%/21-04.10.2029	CHF	995'000	300'000		1'295'000	1'182'982.50	0.04
0.250	BERLIN HYP AG 0.25%/21-10.03.2031	CHF	455'000	50'000		505'000	448'945.00	0.01
0.375	BERLIN HYP AG 0.375%/22-21.02.2025	CHF	400'000	400'000		800'000	789'680.00	0.02
0.968	BERLIN HYP AG 0.9675%/22-04.08.2026	CHF	1'150'000	50'000		1'200'000	1'185'000.00	0.04
2.125	BERLIN HYP AG 2.125%/23-27.02.2026	CHF	800'000	100'000		900'000	907'200.00	0.03
2.250	BERLIN HYP AG 2.25%/23-08.11.2027	CHF		600'000		600'000	610'200.00	0.02
0.400	BERNER KANTONALBANK 0.4%/18-03.05.2027	CHF	1'020'000	400'000		1'420'000	1'377'400.00	0.04
0.750	BERNER KANTONALBANK 0.75%/15-14.07.2025	CHF	1'000'000			1'000'000	988'000.00	0.03
0.850	BERNER KANTONALBANK AG (subordinated) 0.85%/22-21.01.2032	CHF	930'000	30'000		960'000	868'800.00	0.03
0.100	BERNER KANTONALBANK AG 0.1%/19-30.09.2039	CHF	1'295'000	500'000		1'795'000	1'369'585.00	0.04
0.300	BERNER KANTONALBANK AG 0.3%/20-29.05.2030	CHF		350'000		350'000	324'625.00	0.01
2.000	BFCM 2%/14-22.05.2024	CHF	245'000		245'000			
0.350	BLACK SEA TRADE & DEVELOPMENT BANK 0.35%/21-15.03.2027	CHF	460'000			460'000	385'250.00	0.01
0.400	BLS AG 0.4%/18-12.12.2028	CHF	875'000	500'000		1'375'000	1'322'750.00	0.04
0.950	BLS AG 0.95%/18-12.12.2039	CHF	1'090'000			1'090'000	1'034'410.00	0.03
2.000	BLS AG 2%/22-26.07.2034	CHF	500'000			500'000	534'500.00	0.02
2.000	BLS LTD. 2%/22-26.07.2047	CHF	500'000	50'000		550'000	627'275.00	0.02
2.500	BNG 2.5%/05-21.07.2025	CHF	3'600'000	300'000		3'900'000	3'958'890.00	0.12
3.250	BNG BANK 3.25%/07-29.06.2037	CHF	425'000			425'000	522'962.50	0.02
1.250	BNG BANK N.V. 1.25%/14-30.04.2024	CHF	2'125'000		2'125'000			
1.688	BNG BANK N.V. 1.6875%/23-19.05.2030	CHF		2'200'000		2'200'000	2'256'100.00	0.07
1.238	BNG BANK NV 1.2375%/24-20.02.2029	CHF		600'000		600'000	600'000.00	0.02
1.793	BNG BANK NV 1.7925%/23-24.04.2028	CHF		1'200'000		1'200'000	1'224'600.00	0.04
1.750	BNP PARIBAS (subordinated) 1.75%/15-05.06.2025	CHF	500'000			500'000	498'850.00	0.02
0.150	BNP PARIBAS 0.15%/20-10.03.2028	CHF	600'000	800'000		1'400'000	1'304'800.00	0.04
2.123	BNP PARIBAS 2.1225%/24-12.01.2032	CHF		1'400'000		1'400'000	1'424'500.00	0.04
2.413	BNP PARIBAS 2.4125%/23-13.01.2028	CHF	2'000'000	200'000		2'200'000	2'256'100.00	0.07
2.630	BNP PARIBAS 2.63%/23-07.06.2029	CHF		1'200'000		1'200'000	1'251'000.00	0.04
0.500	BNP PARIBAS S. -19447- 0.5%/21-16.03.2029	CHF	1'200'000			1'200'000	1'107'000.00	0.03
0.300	BNP PARIBAS SA 0.3%/19-15.10.2027	CHF	600'000	200'000		800'000	758'400.00	0.02
0.528	BNP PARIBAS SA 0.5275%/22-20.01.2028	CHF	2'400'000			2'400'000	2'269'200.00	0.07
1.000	BNP PARIBAS SA 1%/18-06.06.2025	CHF	625'000			625'000	618'500.00	0.02
2.893	BNP PARIBAS SA 2.8925%/22-27.09.2029	CHF	1'200'000	200'000		1'400'000	1'453'900.00	0.05
0.148	BNP PARIBAS SA S. -19447- 0.1475%/21-13.07.2027	CHF	1'400'000			1'400'000	1'323'000.00	0.04
0.111	BNZ INTERNATIONAL FUNDING LTD 0.111%/20-24.07.2028	CHF	2'325'000			2'325'000	2'168'062.50	0.07
0.500	BOBST GROUP SA 0.5%/20-17.02.2026	CHF	995'000			995'000	969'130.00	0.03
1.125	BOBST GROUP SA 1.125%/18-27.09.2024	CHF	680'000		680'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.545	BOBST GROUP SA 2.545%/24-31.01.2029	CHF			1'370'000	1'383'700.00	0.04
2.383	BPCE SA 2.3825%/23-12.06.2026	CHF			1'100'000	1'118'150.00	0.04
2.655	BPCE SA 2.655%/23-12.06.2030	CHF			1'650'000	1'717'650.00	0.05
1.375	BUCHER INDUSTRIES 1.375%/14-02.10.2024	CHF	1'670'000		1'670'000		
0.600	BUEHLER HOLDING AG 0.6%/17-21.12.2026	CHF	1'185'000		1'185'000	1'148'857.50	0.04
3.125	BUNDESIMMOBILIEN GESELLSCHAFT M.B.H. 3.125%/06-01.09.2031	CHF	280'000		280'000	311'220.00	0.01
2.903	CA AUTO FINANCE SUISSE SA 2.9025%/23-20.07.2026	CHF		1'000'000	1'000'000	1'015'000.00	0.03
0.070	CA NEXT BANK SUISSE 0.07%/20-18.09.2029	CHF	2'250'000	300'000	2'550'000	2'329'425.00	0.07
0.125	CA NEXT BANK SUISSE 0.125%/21-09.04.2031	CHF	1'235'000	60'000	1'295'000	1'153'845.00	0.04
1.910	CA NEXT BANK SUISSE 1.91%/23-25.01.2030	CHF	1'000'000		1'000'000	1'014'500.00	0.03
2.500	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.5%/11-09.12.2025	CHF		900'000	900'000	917'550.00	0.03
-	CAISSE DES DEPOTS ET CON 0%/20-16.06.2026	CHF	600'000		600'000	581'400.00	0.02
-	CAISSE DES DEPOTS ET CON 0%/21-26.06.2028	CHF	400'000	400'000	800'000	754'400.00	0.02
0.250	CAISSE DES DEPOTS ET CON 0.25%/18-30.05.2025	CHF	800'000		800'000	788'000.00	0.02
0.300	CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	CHF	1'400'000	200'000	1'600'000	1'541'600.00	0.05
1.750	CAISSE DES DEPOTS ET CON 1.75%/23-24.02.2031	CHF	800'000		800'000	817'200.00	0.03
1.750	CAISSE DES DEPOTS ET CONSIGNATIONS 1.75%/22-28.11.2029	CHF	600'000		600'000	612'900.00	0.02
0.477	CAIXABANK S.A. 0.477%/21-01.07.2027	CHF	800'000	600'000	1'400'000	1'334'900.00	0.04
2.175	CAIXABANK SA 2.175%/24-19.03.2030	CHF		1'000'000	1'000'000	1'003'980.00	0.03
0.100	CANADIAN IMPERIAL BANK 0.1%/18-30.04.2025	CHF	940'000	500'000	1'440'000	1'414'368.00	0.04
0.600	CANADIAN IMPERIAL BANK 0.6%/19-30.01.2025	CHF	275'000		275'000		
0.050	CANADIAN IMPERIAL BANK OF COMMERCE 0.05%/19-15.10.2026	CHF	1'660'000	850'000	2'510'000	2'408'345.00	0.08
0.125	CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	CHF	1'430'000	400'000	1'830'000	1'783'335.00	0.06
0.180	CANADIAN IMPERIAL BANK OF COMMERCE 0.18%/21-20.04.2029	CHF	1'550'000	400'000	1'950'000	1'798'875.00	0.06
0.283	CANADIAN IMPERIAL BANK OF COMMERCE 0.2825%/22-03.02.2027	CHF	2'600'000		2'600'000	2'493'400.00	0.08
0.968	CANADIAN IMPERIAL BANK OF COMMERCE 0.9675%/22-26.04.2029	CHF	1'300'000	600'000	1'900'000	1'847'750.00	0.06
1.713	CANADIAN IMPERIAL BANK OF COMMERCE 1.7125%/22-13.07.2027	CHF	1'400'000		1'400'000	1'409'100.00	0.04
1.910	CANADIAN IMPERIAL BANK OF COMMERCE 1.91%/23-14.07.2028	CHF		1'600'000	1'600'000	1'625'600.00	0.05
-	CANTON OF BASEL-STADT 0%/19-30.05.2025	CHF	780'000	50'000	830'000	816'388.00	0.03
1.300	CANTON OF BASEL-STADT 1.3%/23-01.12.2027	CHF	630'000		630'000	633'780.00	0.02
1.400	CANTON OF BASEL-STADT 1.4%/22-24.11.2027	CHF	1'350'000	60'000	1'410'000	1'422'690.00	0.04
-	CANTON OF BERN 0%/21-18.05.2033	CHF	1'295'000		1'295'000	1'148'017.50	0.04
0.200	CANTON OF BERN 0.2%/21-26.11.2036	CHF	800'000		800'000	691'200.00	0.02
0.050	CANTON OF GENEVA 0.05%/21-27.08.2041	CHF	1'120'000	100'000	1'220'000	955'260.00	0.03
0.250	CANTON OF GENEVA 0.25%/20-15.02.2028	CHF	1'400'000		1'400'000	1'344'000.00	0.04
0.300	CANTON OF GENEVA 0.3%/18-27.11.2026	CHF	670'000	500'000	1'170'000	1'138'995.00	0.04
0.500	CANTON OF GENEVA 0.5%/17-28.11.2031	CHF	1'505'000	280'000	1'785'000	1'676'115.00	0.05
0.550	CANTON OF GENEVA 0.55%/17-24.03.2038	CHF	1'000'000	1'000'000	2'000'000	1'797'000.00	0.06
1.625	CANTON OF GENEVA 1.625%/14-30.07.2029	CHF	1'650'000	100'000	1'750'000	1'783'250.00	0.06
0.250	CANTON OF GRAUBUENDEN 0.25%/15-26.11.2027	CHF	980'000	500'000	1'480'000	1'428'200.00	0.04
0.150	CANTON OF JURA 0.15%/20-22.05.2030	CHF	400'000		400'000	373'800.00	0.01
-	CANTON OF NEUCHÂTEAU 0%/21-29.10.2029	CHF	1'160'000		1'160'000	1'076'480.00	0.03
0.350	CANTON OF NEUCHÂTEAU 0.35%/20-14.07.2050	CHF	610'000		610'000	463'600.00	0.01
0.700	CANTON OF NEUCHÂTEAU 0.7%/17-23.11.2037	CHF	1'100'000		1'100'000	992'200.00	0.03
0.750	CANTON OF NEUCHÂTEAU 0.75%/18-28.11.2033	CHF	600'000	400'000	1'000'000	939'000.00	0.03
3.000	CANTON OF NEUCHÂTEAU 3%/22-21.12.2026	CHF	1'050'000	400'000	1'450'000	1'516'700.00	0.05
-	CANTON OF TICINO 0%/19-18.04.2029	CHF	530'000	360'000	890'000	833'040.00	0.03
-	CANTON OF TICINO 0%/21-31.03.2026	CHF	700'000	1'150'000	1'850'000	1'799'125.00	0.06
0.125	CANTON OF TICINO 0.125%/15-06.03.2025	CHF	205'000		205'000	202'191.50	0.01
0.250	CANTON OF TICINO 0.25%/18-08.05.2028	CHF		600'000	600'000	575'400.00	0.02
1.300	CANTON OF TICINO 1.3%/24-26.02.2035	CHF		600'000	600'000	596'700.00	0.02
1.625	CANTON OF TICINO 1.625%/22-19.09.2030	CHF	850'000	60'000	910'000	929'565.00	0.03
2.000	CANTON OF TICINO 2%/22-20.11.2037	CHF	1'170'000		1'170'000	1'252'485.00	0.04
0.100	CANTONAL BANK OF AARGAU 0.1%/21-09.12.2030	CHF	900'000	30'000	930'000	847'695.00	0.03
0.350	CANTONAL BANK OF SAINT GALL LTD 0.35%/22-01.01.2500	CHF	1'400'000	700'000	2'100'000	1'926'750.00	0.06
1.400	CANTONAL BANK OF SAINT GALL LTD 1.4%/22-21.06.2030	CHF	2'000'000		2'000'000	1'993'000.00	0.06
1.800	CANTONAL BANK OF SAINT GALL LTD 1.8%/23-13.07.2033	CHF		1'950'000	1'950'000	1'996'800.00	0.06
1.250	CANTONE TICINO 1.25%/12-11.06.2027	CHF	610'000		610'000	609'085.00	0.02
0.297	CARIBBEAN DEVELOPMENT BANK 0.297%/16-07.07.2028	CHF	1'435'000	225'000	1'660'000	1'572'020.00	0.05
0.935	CELLNEX FINANCE CO SA 0.935%/21-26.03.2026	CHF	650'000	300'000	950'000	930'525.00	0.03
0.775	CELLNEX TELECOM SA 0.775%/20-18.02.2027	CHF	350'000	50'000	400'000	386'800.00	0.01
1.118	CELLNEX TELECOM SA 1.1175%/20-17.07.2025	CHF	400'000		400'000	394'800.00	0.01
0.153	CEMBRA MONEY BANK AG 0.1525%/19-14.10.2026	CHF	940'000	80'000	1'020'000	978'690.00	0.03
0.285	CEMBRA MONEY BANK AG 0.285%/19-19.08.2027	CHF	300'000		300'000	286'200.00	0.01
0.375	CEMBRA MONEY BANK AG 0.375%/17-27.06.2025	CHF	800'000		800'000	786'000.00	0.02
2.215	CEMBRA MONEY BANK AG 2.215%/24-05.02.2030	CHF		1'490'000	1'490'000	1'513'095.00	0.05
2.411	CEMBRA MONEY BANK AG 2.4113%/23-08.08.2029	CHF	2'000'000		2'000'000	2'051'000.00	0.06
2.665	CEMBRA MONEY BANK AG 2.665%/23-28.06.2030	CHF		1'250'000	1'250'000	1'302'500.00	0.04
3.113	CEMBRA MONEY BANK AG 3.1125%/22-28.04.2027	CHF	1'100'000	100'000	1'200'000	1'247'400.00	0.04
0.418	CEMBRA MONEY BANK LTD. 0.4175%/21-15.11.2028	CHF	1'400'000		1'400'000	1'318'100.00	0.04

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0.875	CEMBRA MONEY BANK LTD. 0.875%/18-08.06.2026	CHF	1'000'000		1'000'000	980'500.00	0.03
1.183	CEMBRA MONEY BANK LTD. 1.1833%/22-27.11.2025	CHF	1'550'000	50'000	1'600'000	1'584'800.00	0.05
2.539	CEMBRA MONEY BANK LTD. 2.5385%/23-05.04.2029	CHF		1'200'000	1'200'000	1'236'600.00	0.04
0.314	CENTRAL AMERICAN BANK 0.314%/18-05.09.2024	CHF	500'000		500'000		
0.110	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.11%/21-15.12.2028	CHF	1'100'000	50'000	1'150'000	1'059'150.00	0.03
0.170	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.17%/21-29.09.2031	CHF	1'355'000	550'000	1'905'000	1'646'872.50	0.05
0.200	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.2%/19-25.03.2024	CHF	990'000		990'000		
0.405	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.405%/20-25.06.2025	CHF	1'000'000	200'000	1'200'000	1'176'960.00	0.04
1.546	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 1.5462%/22-30.11.2026	CHF	1'000'000		1'000'000	993'000.00	0.03
2.138	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 2.1375%/22-13.12.2027	CHF	500'000	50'000	550'000	554'125.00	0.02
2.500	CFF 2.5%/06-24.02.2031	CHF	1'750'000	600'000	2'350'000	2'500'400.00	0.08
0.010	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.01%/20-06.10.2028	CHF	1'250'000	500'000	1'750'000	1'642'375.00	0.05
0.250	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.25%/20-06.10.2032	CHF	840'000	100'000	940'000	851'640.00	0.03
1.350	CIE FINANCEMENT FONCIER 1.35%/24-24.01.2031	CHF		900'000	900'000	892'350.00	0.03
1.838	CIE FINANCEMENT FONCIER 1.8375%/23-18.07.2030	CHF		1'150'000	1'150'000	1'171'850.00	0.04
1.903	CIE FINANCEMENT FONCIER 1.903%/23-16.06.2028	CHF	1'900'000	515'000	2'415'000	2'454'847.50	0.08
1.700	CITY OF BERN 1.7%/23-24.01.2033	CHF	500'000		500'000	516'250.00	0.02
0.625	CITY OF BIEL 0.625%/19-12.04.2027	CHF	500'000	80'000	580'000	565'210.00	0.02
1.030	CITY OF BIEL 1.03%/19-12.04.2034	CHF		50'000	50'000	47'575.00	0.00
1.050	CITY OF LAUSANNE 1.05%/19-07.03.2044	CHF	1'090'000		1'090'000	993'535.00	0.03
1.100	CITY OF LAUSANNE 1.1%/18-15.03.2038	CHF	270'000		270'000	256'770.00	0.01
1.200	CITY OF LAUSANNE 1.2%/18-26.10.2037	CHF	90'000		90'000	87'030.00	0.00
1.578	CITY OF LAUSANNE 1.5775%/24-01.03.2078	CHF		300'000	300'000	308'511.00	0.01
2.100	CITY OF LAUSANNE 2.1%/23-17.02.2048	CHF	550'000		550'000	610'500.00	0.02
2.355	CITY OF LAUSANNE 2.355%/23-25.05.2074	CHF		1'100'000	1'100'000	1'461'350.00	0.05
1.625	CITY OF LUGANO 1.625%/23-01.02.2029	CHF	500'000	50'000	550'000	557'700.00	0.02
0.600	CITY OF ST. GALLEN 0.6%/17-21.09.2037	CHF	1'820'000	40'000	1'860'000	1'674'930.00	0.05
0.100	CITY OF WINTERTHUR 0.1%/19-20.03.2028	CHF	1'170'000	100'000	1'270'000	1'207'135.00	0.04
2.200	CITY OF WINTERTHUR 2.2%/23-27.03.2058	CHF		700'000	700'000	846'650.00	0.03
0.400	CITY OF ZURICH 0.4%/16-21.11.2046	CHF	825'000		825'000	670'725.00	0.02
0.950	CITY OF ZURICH 0.95%/18-19.12.2042	CHF	1'200'000		1'200'000	1'116'600.00	0.04
1.300	CITY OF ZURICH 1.3%/24-26.01.2034	CHF		600'000	600'000	599'700.00	0.02
1.300	CITY OF ZURICH 1.3%/24-26.01.2047	CHF		1'200'000	1'200'000	1'197'000.00	0.04
1.625	CITY OF ZURICH 1.625%/23-26.01.2037	CHF	1'100'000	830'000	1'930'000	1'976'320.00	0.06
1.125	CLARIANT LTD 1.125%/19-15.04.2026	CHF	400'000		400'000	394'200.00	0.01
2.717	CLARIANT LTD 2.717%/22-24.09.2027	CHF	800'000	400'000	1'200'000	1'226'400.00	0.04
2.750	CLARIANT LTD 2.75%/23-22.09.2028	CHF		850'000	850'000	869'125.00	0.03
1.000	COCA-COLA (reg. -S-) 1%/15-02.10.2028	CHF	2'590'000		2'590'000	2'556'330.00	0.08
1.100	COMMERZBANK AG 1.1%/18-11.07.2025	CHF	500'000	100'000	600'000	592'260.00	0.02
3.263	COMMERZBANK AG 3.2625%/23-03.02.2027	CHF	1'100'000	100'000	1'200'000	1'222'800.00	0.04
3.375	COMMERZBANK AG 3.375%/22-29.09.2026	CHF	600'000		600'000	617'400.00	0.02
3.800	COMMERZBANK AG 3.8%/23-03.05.2028	CHF		1'000'000	1'000'000	1'042'500.00	0.03
0.158	COMMONWEALTH BANK AUST 0.1575%/21-08.12.2031	CHF	920'000	550'000	1'470'000	1'314'915.00	0.04
0.188	COMMONWEALTH BANK AUST 0.1875%/21-08.12.2028	CHF	1'020'000	150'000	1'170'000	1'096'875.00	0.03
0.113	COMMONWEALTH BANK OF AUSTRALIA 0.113%/19-10.12.2029	CHF	1'060'000	50'000	1'110'000	1'019'535.00	0.03
0.400	COMMONWEALTH BANK OF AUSTRALIA 0.4%/17-25.09.2026	CHF	2'275'000	210'000	2'485'000	2'415'420.00	0.08
0.875	COMMONWEALTH BANK OF AUSTRALIA 0.875%/22-02.09.2025	CHF	1'220'000	50'000	1'270'000	1'258'570.00	0.04
1.240	COMMONWEALTH BANK OF AUSTRALIA 1.24%/22-02.09.2029	CHF	1'550'000	60'000	1'610'000	1'589'875.00	0.05
1.940	COMMONWEALTH BANK OF AUSTRALIA 1.94%/23-26.06.2030	CHF		1'750'000	1'750'000	1'798'125.00	0.06
0.890	COMPAGNIE DE FINANCEMENT FONCIER 0.89%/22-27.04.2029	CHF	1'900'000	100'000	2'000'000	1'939'000.00	0.06
0.250	COOPERATIEVE RABOBANK UA 0.25%/19-25.11.2027	CHF	600'000	200'000	800'000	756'400.00	0.02
1.363	COOPERATIEVE RABOBANK UA 1.3625%/22-28.04.2028	CHF	1'000'000		1'000'000	974'000.00	0.03
2.488	COOPERATIEVE RABOBANK UA 2.4875%/23-25.01.2029	CHF	1'400'000		1'400'000	1'429'400.00	0.04
3.125	COOPERATIEVE RABOBANK UA 3.125%/06-15.09.2026	CHF	2'730'000	650'000	3'380'000	3'508'440.00	0.11
0.875	COOP-GRUPPE 0.875%/15-31.07.2024	CHF	695'000	250'000	945'000	248'950.00	0.01
0.500	COOP-GRUPPE GENOSSENSCHAFT 0.5%/17-29.09.2027	CHF	1'830'000		1'830'000	1'765'950.00	0.06
0.750	COOP-GRUPPE GENOSSENSCHAFT 0.75%/18-06.06.2025	CHF	1'600'000	200'000	1'800'000	1'779'840.00	0.06
0.500	COOP-GRUPPE GENOSSENSCHAFT G 0.5%/16-19.05.2026	CHF	2'960'000		2'960'000	2'890'440.00	0.09
0.510	CORP ANDINA DE FOMENTO 0.51%/16-16.09.2026	CHF	1'000'000		1'000'000	965'000.00	0.03
2.428	CORP ANDINA DE FOMENTO 2.4275%/23-15.02.2030	CHF	1'000'000	100'000	1'100'000	1'121'450.00	0.04
0.300	CORPORACION ANDINA DE FOMENTO 0.3%/17-07.04.2025	CHF	1'310'000	330'000	1'640'000	1'612'120.00	0.05
0.304	CORPORACION ANDINA DE FOMENTO 0.304%/16-16.09.2024	CHF	545'000		545'000		
0.450	CORPORACION ANDINA DE FOMENTO 0.45%/22-24.02.2027	CHF	1'600'000	150'000	1'750'000	1'679'125.00	0.05
0.500	CORPORACION ANDINA DE FOMENTO 0.5%/15-26.02.2026	CHF	1'640'000	80'000	1'720'000	1'672'700.00	0.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.080	CORPORACION ANDINA DE FOMENTO 2.08%/22-31.08.2028	CHF	1'550'000	550'000		2'100'000	2'110'500.00	0.07
2.553	CORPORACION ANDINA DE FOMENTO 2.5525%/23-25.10.2029	CHF		650'000		650'000	667'875.00	0.02
0.700	CORPORACION ANDINA DE FOMENTO 0.7%/20-04.09.2025	CHF	2'720'000	50'000		2'770'000	2'720'140.00	0.09
1.500	CORPORACION ANDINA DE FOMENTO 1.5%/14-01.12.2028	CHF	700'000	600'000		1'300'000	1'272'050.00	0.04
2.000	CORPORACION ANDINA DE FOMENTO 2%/14-05.02.2024	CHF	1'235'000		1'235'000			
1.625	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625%/23-30.06.2029	CHF		1'300'000		1'300'000	1'330'550.00	0.04
1.630	CPI PROPERTY GROUP SA 1.63%/18-25.10.2023	CHF	600'000		600'000			
2.125	CREDIT AGRICOLE (subordinated.) 2.125%/01-29.09.2025	CHF	700'000	100'000		800'000	804'400.00	0.03
0.128	CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS 0.1275%/20-27.07.2028	CHF	850'000			850'000	793'050.00	0.02
0.500	CREDIT AGRICOLE HOME LOA 0.5%/18-03.10.2028	CHF	1'885'000			1'885'000	1'806'772.50	0.06
0.100	CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	CHF	1'170'000			1'170'000	1'140'165.00	0.04
0.250	CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	CHF	900'000	500'000		1'400'000	1'360'800.00	0.04
0.500	CREDIT AGRICOLE HOME LOAN 0.5%/15-16.03.2027	CHF	560'000			560'000	544'880.00	0.02
1.125	CREDIT AGRICOLE HOME LOAN 1.125%/14-05.06.2024	CHF	1'095'000		1'095'000			
0.250	CREDIT AGRICOLE HOME LOAN SFH 0.25%/17-27.07.2027	CHF	770'000	500'000		1'270'000	1'221'105.00	0.04
0.250	CREDIT AGRICOLE HOME LOAN SFH 0.25%/18-08.12.2025	CHF	2'400'000	360'000		2'760'000	2'700'660.00	0.08
0.250	CREDIT AGRICOLE HOME LOAN SFH 0.25%/19-24.10.2029	CHF	795'000			795'000	739'747.50	0.02
0.450	CREDIT AGRICOLE HOME LOAN SFH 0.45%/19-24.01.2029	CHF	330'000	600'000		930'000	886'755.00	0.03
1.825	CREDIT AGRICOLE HOME LOAN SFH 1.825%/23-26.05.2028	CHF		1'650'000		1'650'000	1'677'225.00	0.05
0.550	CREDIT AGRICOLE LONDON 0.55%/16-14.12.2026	CHF	600'000			600'000	582'900.00	0.02
1.000	CREDIT AGRICOLE LONDON 1%/19-07.11.2025	CHF	800'000	200'000		1'000'000	986'000.00	0.03
0.030	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.03%/21-24.09.2031	CHF	710'000	50'000		760'000	665'000.00	0.02
0.220	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.22%/22-28.07.2028	CHF	850'000	50'000		900'000	844'200.00	0.03
1.608	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.6075%/22-23.09.2027	CHF	500'000	50'000		550'000	549'450.00	0.02
1.898	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.8984%/23-23.09.2026	CHF		650'000		650'000	654'225.00	0.02
1.932	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.932%/23-23.09.2030	CHF		550'000		550'000	559'350.00	0.02
1.970	CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.97%/22-23.09.2032	CHF	700'000	50'000		750'000	763'875.00	0.02
0.300	CREDIT AGRICOLE S.A. LONDON BRANCH 0.3%/17-18.04.2024	CHF	680'000		680'000			
0.500	CREDIT AGRICOLE S.A. LONDON BRANCH 0.5%/20-01.10.2026	CHF	800'000			800'000	773'600.00	0.02
1.000	CREDIT AGRICOLE S.A. LONDON BRANCH 1%/15-27.01.2025	CHF	1'060'000		1'060'000			
2.125	CREDIT AGRICOLE S.A. LONDON BRANCH 2.125%/14-30.10.2024	CHF	810'000		810'000			
0.164	CREDIT AGRICOLE SA 0.1637%/21-28.04.2028	CHF	2'435'000			2'435'000	2'282'812.50	0.07
0.213	CREDIT AGRICOLE SA 0.2125%/21-21.06.2029	CHF	950'000			950'000	874'000.00	0.03
0.250	CREDIT AGRICOLE SA 0.25%/19-10.10.2029	CHF	740'000	250'000		990'000	910'800.00	0.03
0.250	CREDIT AGRICOLE SA 0.25%/21-10.03.2031	CHF	555'000	50'000		605'000	546'617.50	0.02
0.410	CREDIT AGRICOLE SA 0.41%/22-18.01.2030	CHF	600'000	50'000		650'000	598'325.00	0.02
1.460	CREDIT AGRICOLE SA 1.4604%/22-01.07.2027	CHF	590'000	500'000		1'090'000	1'079'645.00	0.03
1.843	CREDIT AGRICOLE SA 1.8425%/24-17.01.2030	CHF		900'000		900'000	902'250.00	0.03
2.050	CREDIT AGRICOLE SA 2.05%/24-07.03.2034	CHF		950'000		950'000	957'163.00	0.03
2.190	CREDIT AGRICOLE SA 2.19%/22-07.12.2027	CHF	310'000	500'000		810'000	822'150.00	0.03
2.363	CREDIT AGRICOLE SA 2.3625%/23-05.10.2028	CHF		900'000		900'000	922'950.00	0.03
2.508	CREDIT AGRICOLE SA 2.5075%/23-27.04.2027	CHF		1'900'000		1'900'000	1'947'500.00	0.06
2.541	CREDIT AGRICOLE SA 2.5413%/23-03.09.2030	CHF		1'300'000		1'300'000	1'357'200.00	0.04
3.043	CREDIT AGRICOLE SA 3.0425%/22-29.09.2027	CHF	600'000			600'000	622'800.00	0.02
-	CREDIT SUISSE (SWITZERLAND) LTD 0%/19-16.07.2029	CHF		1'500'000		1'500'000	1'380'000.00	0.04
-	CREDIT SUISSE SCHWEIZ AG 0%/20-31.07.2025	CHF		700'000		700'000	683'130.00	0.02
-	CREDIT SUISSE SCHWEIZ AG 0%/20-31.10.2030	CHF		2'000'000		2'000'000	1'794'000.00	0.06
-	CREDIT SUISSE SCHWEIZ AG 0%/21-27.01.2033	CHF		500'000		500'000	430'000.00	0.01
0.250	CREDIT SUISSE SCHWEIZ AG 0.25%/20-16.06.2028	CHF		2'150'000		2'150'000	2'025'300.00	0.06
2.100	DAETWYLER HOLDING AG 2.1%/22-13.07.2027	CHF	1'200'000	300'000		1'500'000	1'522'500.00	0.05
1.515	DBS BANK LTD 1.515%/22-12.12.2025	CHF	1'500'000			1'500'000	1'497'750.00	0.05
0.100	DEUTSCHE BAHN FIN GMBH 0.1%/21-28.01.2036	CHF	2'200'000	250'000		2'450'000	2'092'300.00	0.07
0.200	DEUTSCHE BAHN FIN GMBH 0.2%/21-20.05.2033	CHF	1'295'000	1'350'000		2'645'000	2'369'920.00	0.07
0.500	DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	CHF	1'790'000			1'790'000	1'727'350.00	0.05
0.500	DEUTSCHE BAHN FIN GMBH 0.5%/19-19.06.2034	CHF	670'000			670'000	611'040.00	0.02
0.100	DEUTSCHE BAHN FINANCE GMBH 0.1%/15-01.12.2025	CHF	890'000	290'000		1'180'000	1'154'040.00	0.04
0.100	DEUTSCHE BAHN FINANCE GMBH 0.1%/19-19.06.2029	CHF	1'720'000	300'000		2'020'000	1'896'780.00	0.06
0.250	DEUTSCHE BAHN FINANCE GMBH 0.25%/21-01.01.2500	CHF	900'000	40'000		940'000	863'390.00	0.03
0.450	DEUTSCHE BAHN FINANCE GMBH 0.45%/17-08.11.2030	CHF	1'885'000			1'885'000	1'776'612.50	0.06
1.500	DEUTSCHE BAHN FINANCE GMBH 1.5%/12-21.02.2024	CHF	1'130'000		1'130'000			
1.500	DEUTSCHE BAHN FINANCE GMBH 1.5%/14-26.08.2024	CHF	1'790'000		1'790'000			
1.885	DEUTSCHE BAHN FINANCE GMBH 1.885%/23-13.09.2035	CHF		1'850'000		1'850'000	1'936'950.00	0.06
1.950	DEUTSCHE BAHN FINANCE GMBH 1.95%/22-21.09.2032	CHF	1'300'000	500'000		1'800'000	1'881'000.00	0.06
2.285	DEUTSCHE BAHN FINANCE GMBH 2.285%/22-28.11.2042	CHF	730'000	70'000		800'000	905'200.00	0.03
0.435	DEUTSCHE TELEKOM AG 0.435%/20-06.02.2032	CHF	1'800'000	80'000		1'880'000	1'720'200.00	0.05
1.125	DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	CHF	1'660'000			1'660'000	1'636'760.00	0.05
1.700	DIGITAL INTREPID HOLDING 1.7%/22-30.03.2027	CHF	550'000	450'000		1'000'000	985'500.00	0.03
0.200	DIGITAL INTREPID HOLDING B.V. 0.2%/21-15.12.2026	CHF	1'210'000	650'000		1'860'000	1'768'860.00	0.06
0.550	DIGITAL INTREPID HOLDING B.V. 0.55%/21-16.04.2029	CHF	1'290'000	820'000		2'110'000	1'928'540.00	0.06
0.050	DNB BANK ASA 0.05%/19-13.03.2024	CHF	2'520'000		2'520'000			

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1.168 DNB BANK ASA 1.1675%/22-03.06.2027	CHF	1'790'000	500'000		2'290'000	2'253'360.00	0.07
2.685 DNB BANK ASA 2.685%/23-15.06.2028	CHF		800'000		800'000	812'000.00	0.03
0.465 DOHA FINANCE LIMITED 0.465%/22-24.01.2024	CHF	920'000		920'000			
1.000 DORMAKABA FINANCE AG 1%/17-13.10.2025	CHF	860'000	1'060'000		1'920'000	1'892'160.00	0.06
3.750 DORMAKABA FINANCE LTD 3.75%/22-14.10.2027	CHF	1'875'000	100'000		1'975'000	2'087'575.00	0.07
3.845 DZ BANK AG (subordinated) 3.845%/22-17.08.2032	CHF	1'200'000	800'000		2'000'000	2'054'000.00	0.06
2.625 DZ BANK AG 2.625%/23-27.08.2029	CHF	800'000			800'000	816'800.00	0.03
2.833 DZ BANK AG 2.8325%/23-16.05.2029	CHF		600'000		600'000	618'300.00	0.02
2.203 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 2.2025%/23-18.09.2028	CHF		600'000		600'000	608'700.00	0.02
3.610 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 3.61%/23-16.10.2028	CHF		600'000		600'000	611'100.00	0.02
2.650 EFIG - EMISSIONS- UND FINANZ AG 2.65%/23-06.06.2028	CHF		600'000		600'000	614'700.00	0.02
1.750 EGW S. -47- 1.75%/13-24.07.2028	CHF		800'000		800'000	818'800.00	0.03
1.375 EIB 1.375%/13-21.02.2028	CHF	1'300'000	500'000		1'800'000	1'816'200.00	0.06
1.500 EIB 1.5%/12-02.08.2024	CHF	2'410'000	2'000'000	4'410'000			
1.750 EIB 1.75%/13-28.06.2033	CHF	575'000	320'000		895'000	931'695.00	0.03
2.625 EIB 2.625%/10-11.02.2025	CHF	880'000			880'000	890'120.00	0.03
3.125 EIB 3.125%/06-30.06.2036	CHF	2'945'000	600'000		3'545'000	4'307'175.00	0.14
3.375 EIB 3.375%/07-15.10.2027	CHF	605'000	600'000		1'205'000	1'298'387.50	0.04
0.150 ELI LILLY & CO 0.15%/16-24.05.2024	CHF	2'850'000		2'850'000			
0.450 ELI LILLY & CO 0.45%/16-24.05.2028	CHF	1'675'000			1'675'000	1'617'212.50	0.05
0.150 EMIS FUER GEM WOHNBAUT 0.15%/21-09.09.2041	CHF	890'000	50'000		940'000	773'620.00	0.02
0.500 EMIS FUER GEM WOHNBAUT 0.5%/18-09.03.2034	CHF	1'600'000			1'600'000	1'484'800.00	0.05
0.600 EMIS FUER GEM WOHNBAUT 0.6%/17-14.09.2035	CHF	500'000			500'000	460'000.00	0.01
1.950 EMIS FUER GEM WOHNBAUT 1.95%/23-20.03.2043	CHF	650'000	50'000		700'000	775'250.00	0.02
0.750 EMIS FUER GEM WOHNBAUT S. -60- 0.75%/18-29.11.2032	CHF	900'000			900'000	861'750.00	0.03
0.440 EMIS FUER GEM WOHNBAUT S. -61- 0.44%/19-28.05.2037	CHF	200'000			200'000	178'300.00	0.01
0.100 EMIS FUER GEM WOHNBAUT S. -64- 0.1%/20-02.11.2038	CHF	1'420'000	50'000		1'470'000	1'234'065.00	0.04
0.375 EMISSIONS UND FINANZ AG 0.375%/21-06.05.2026	CHF	400'000	530'000		930'000	898'380.00	0.03
1.750 EMISSIONSZ EGW S. 42 1.75%/11-14.09.2026	CHF	1'200'000			1'200'000	1'214'400.00	0.04
0.375 EMISSIONSZENTRALE EGW 0.375%/17-22.06.2032	CHF	1'000'000	500'000		1'500'000	1'393'500.00	0.04
1.250 EMISSIONSZENTRALE EGW S. 43 1.25%/12-15.06.2027	CHF	300'000	700'000		1'000'000	1'000'500.00	0.03
1.375 EMISSIONSZENTRALE EGW S. 45 1.375%/13-27.03.2028	CHF	720'000			720'000	724'320.00	0.02
1.125 EMISSIONSZENTRALE EGW S. 50 1.125%/14-24.09.2029	CHF	735'000	500'000		1'235'000	1'228'207.50	0.04
0.125 EMISSIONSZENTRALE EGW S. -51- 0.125%/15-27.05.2025	CHF		1'000'000		1'000'000	984'700.00	0.03
0.375 EMISSIONSZENTRALE EGW S. -52- 0.375%/15-27.05.2030	CHF	870'000	800'000		1'670'000	1'584'830.00	0.05
0.625 EMISSIONSZENTRALE EGW S. -53- 0.625%/15-07.09.2033	CHF	800'000			800'000	754'800.00	0.02
0.375 EMMI FINANZ AG 0.375%/21-01.12.2031	CHF	1'050'000	400'000		1'450'000	1'326'750.00	0.04
0.500 EMMI FINANZ AG 0.5%/17-21.06.2029	CHF	650'000			650'000	616'200.00	0.02
2.000 EMMI FINANZ AG 2%/23-22.09.2028	CHF		1'160'000		1'160'000	1'184'360.00	0.04
2.000 ENGADINER KRAFTWERKE 2%/23-11.04.2030	CHF		900'000		900'000	920'700.00	0.03
0.450 ENGADINER KRAFTWERKE AG 0.45%/22-02.03.2029	CHF	400'000			400'000	379'000.00	0.01
2.875 EQUINIX INC 2.875%/23-12.09.2028	CHF		1'800'000		1'800'000	1'865'700.00	0.06
0.250 ERSTE GROUP BANK AG 0.25%/21-02.10.2028	CHF	900'000	90'000		990'000	909'810.00	0.03
0.125 EUROFIMA BASEL 0.125%/20-28.04.2027	CHF	890'000			890'000	857'515.00	0.03
2.875 EUROFIMA BASEL 2.875%/05-04.02.2030	CHF	2'330'000	200'000		2'530'000	2'756'435.00	0.09
3.000 EUROFIMA BASEL 3%/06-15.05.2026	CHF	5'810'000	1'900'000		7'710'000	7'991'415.00	0.25
3.000 EUROFIMA BASEL 3%/07-22.05.2024	CHF	2'835'000		2'835'000			
- EUROFIMA EUROPEAN COMPANY FOR THE FINANCING OF RAILROAD ROLLING STOCK 0%/21-22.12.2031	CHF	1'300'000			1'300'000	1'172'600.00	0.04
3.125 EUROHYPO 3.125%/06-14.07.2025	CHF	1'450'000			1'450'000	1'478'565.00	0.05
1.625 EUROPEAN INVESTMENT BANK 1.625%/14-04.02.2025	CHF	2'090'000	100'000	2'190'000			
2.000 EUROPEAN INVESTMENT BANK 2%/10-30.11.2035	CHF	245'000			245'000	263'007.50	0.01
1.460 EUROPEAN INVESTMENT BANK EIB 1.46%/23-18.07.2033	CHF		1'000'000		1'000'000	1'023'000.00	0.03
0.170 EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	CHF	1'500'000		1'500'000			
0.052 FCA CAPITAL SUISSE SA 0.0519%/21-20.12.2024	CHF	1'100'000		1'100'000			
1.735 FED CAISSES DESJARDINS 1.735%/23-31.01.2028	CHF		2'200'000		2'200'000	2'218'700.00	0.07
1.050 FERRING HOLDING SA 1.05%/20-09.07.2025	CHF	1'370'000	500'000		1'870'000	1'849'430.00	0.06
2.700 FERRING HOLDING SA 2.7%/23-21.04.2027	CHF		2'000'000		2'000'000	2'044'000.00	0.06
3.250 FERRING HOLDING SA 3.25%/23-21.04.2031	CHF		1'500'000		1'500'000	1'595'250.00	0.05
0.068 FIRST ABU DHABI BANK P.J.S.C.	CHF	995'000	600'000		1'595'000	1'508'072.50	0.05
0.148 FIRST ABU DHABI BANK P.J.S.C. 0.1475%/21-17.11.2026	CHF	1'500'000			1'500'000	1'439'250.00	0.05
0.401 FIRST ABU DHABI BANK P.J.S.C. 0.401%/19-02.10.2024	CHF	2'450'000	500'000	2'950'000			
1.063 FIRST ABU DHABI BANK P.J.S.C. 1.0625%/22-14.04.2026	CHF	800'000			800'000	787'200.00	0.02
0.070 FIRST ABU DHABI BANK PJS 0.07%/19-18.10.2027	CHF	500'000	50'000		550'000	515'900.00	0.02
0.205 FIRST ABU DHABI BANK PJS 0.205%/19-04.12.2025	CHF	600'000			600'000	582'600.00	0.02
0.556 FONPLATA 0.556%/21-03.09.2026	CHF	700'000	450'000		1'150'000	1'091'350.00	0.03
0.578 FONPLATA 0.578%/19-11.03.2024	CHF	2'120'000		2'120'000			
0.795 FONPLATA 0.795%/21-01.12.2028	CHF	900'000			900'000	826'200.00	0.03

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1.900 FREIBURGER KANTONALBANK (VORM.SPAR- & LEIHKASSE PLAFFEIEIEN AG) 1.9%/23-08.09.2026	CHF		900'000		900'000	908'100.00	0.03
- FREIBURGER KANTONALBANK 0%/20-26.02.2030	CHF	1'000'000	150'000		1'150'000	1'051'675.00	0.03
- FREIBURGER KANTONALBANK 0%/21-05.02.2031	CHF	2'150'000	230'000		2'380'000	2'137'240.00	0.07
0.140 FREIBURGER KANTONALBANK 0.14%/20-12.06.2030	CHF	1'000'000	150'000		1'150'000	1'055'125.00	0.03
0.200 FREIBURGER KANTONALBANK 0.2%/18-20.02.2026	CHF	1'000'000			1'000'000	974'000.00	0.03
0.250 FREIBURGER KANTONALBANK 0.25%/19-24.05.2029	CHF	1'000'000	250'000		1'250'000	1'170'000.00	0.04
0.300 FREIBURGER KANTONALBANK 0.3%/17-17.02.2027	CHF	1'000'000	750'000		1'750'000	1'689'625.00	0.05
0.313 FREIBURGER KANTONALBANK 0.3126%/22-02.02.2032	CHF	1'000'000	300'000		1'300'000	1'176'500.00	0.04
0.500 FREIBURGER KANTONALBANK 0.5%/16-23.02.2028	CHF	1'400'000	600'000		2'000'000	1'921'000.00	0.06
0.550 FREIBURGER KANTONALBANK 0.55%/15-03.02.2025	CHF	1'500'000	200'000		1'700'000	1'684'020.00	0.05
0.600 FREIBURGER KANTONALBANK 0.6%/15-09.04.2027	CHF	750'000			750'000	729'750.00	0.02
1.450 FREIBURGER KANTONALBANK 1.45%/12-07.06.2027	CHF	1'000'000	100'000		1'100'000	1'098'350.00	0.03
2.960 FRIESENUS SE & CO. KGAA 2.96%/23-18.10.2028	CHF		1'400'000		1'400'000	1'459'500.00	0.05
1.000 GALENICA AG 1%/17-15.12.2026	CHF	1'795'000			1'795'000	1'767'177.50	0.06
2.350 GALENICA AG 2.35%/23-08.11.2029	CHF		1'330'000		1'330'000	1'377'880.00	0.04
0.100 GEBERIT AG 0.1%/19-17.10.2024	CHF	800'000		800'000			
0.600 GEBERIT AG 0.6%/19-17.10.2028	CHF	195'000	150'000		345'000	331'545.00	0.01
0.750 GEBERIT AG 0.75%/22-29.09.2027	CHF	240'000			240'000	234'480.00	0.01
1.500 GEBERIT AG 1.5%/22-14.09.2026	CHF	1'000'000	200'000		1'200'000	1'202'400.00	0.04
1.750 GEBERIT AG 1.75%/22-14.09.2029	CHF	1'200'000			1'200'000	1'220'400.00	0.04
2.250 GEBERIT AG 2.25%/23-26.09.2025	CHF		1'500'000		1'500'000	1'515'750.00	0.05
2.300 GEBERIT AG 2.3%/23-27.09.2032	CHF		1'730'000		1'730'000	1'838'125.00	0.06
0.500 GENFER KANTONALBANK 0.5%/15-10.06.2024	CHF	940'000		940'000			
1.125 GENFER KANTONALBANK 1.125%/17-28.06.2027	CHF	375'000	100'000		475'000	463'362.50	0.01
0.350 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.35%/20-27.04.2040	CHF	900'000	450'000		1'350'000	1'165'050.00	0.04
0.770 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW 0.77%/18-16.05.2033	CHF	1'500'000			1'500'000	1'438'500.00	0.05
0.320 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -54- 0.32%/16-09.05.2036	CHF	860'000			860'000	765'830.00	0.02
0.400 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -55- 0.4%/16-09.12.2031	CHF	1'000'000			1'000'000	934'500.00	0.03
0.300 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -62- 0.3%/19-25.11.2039	CHF	520'000	950'000		1'470'000	1'251'705.00	0.04
1.250 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -66- 1.25%/22-25.04.2042	CHF	1'000'000			1'000'000	995'500.00	0.03
2.125 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -67- 2.125%/22-24.11.2042	CHF	850'000	50'000		900'000	1'026'450.00	0.03
1.050 GEORG FISCHER AG 1.05%/18-20.04.2028	CHF	500'000	250'000		750'000	732'000.00	0.02
0.875 GEORG FISCHER FINANZ LTDÄ,Ä 0.875%/16-12.05.2026	CHF	2'490'000	300'000		2'790'000	2'752'335.00	0.09
0.950 GEORG FISCHER LTDÄ,Ä 0.95%/20-25.03.2030	CHF	760'000	485'000		1'245'000	1'190'220.00	0.04
0.150 GIVAUDAN AG 0.15%/20-10.11.2028	CHF	685'000			685'000	642'187.50	0.02
0.375 GIVAUDAN AG 0.375%/18-09.04.2025	CHF	630'000			630'000	622'125.00	0.02
0.625 GIVAUDAN AG 0.625%/16-05.12.2031	CHF	1'940'000	250'000		2'190'000	2'056'410.00	0.06
1.125 GIVAUDAN AG 1.125%/22-15.06.2026	CHF	600'000			600'000	594'300.00	0.02
1.625 GIVAUDAN AG 1.625%/22-15.06.2029	CHF	600'000	700'000		1'300'000	1'304'550.00	0.04
1.750 GIVAUDAN AG 1.75%/14-19.03.2024	CHF	870'000		870'000			
2.375 GIVAUDAN AG 2.375%/23-23.05.2031	CHF		1'500'000		1'500'000	1'575'000.00	0.05
0.125 GIVAUDAN SA 0.125%/21-07.06.2027	CHF	600'000			600'000	573'900.00	0.02
0.375 GIVAUDAN SA 0.375%/21-07.06.2030	CHF	600'000	400'000		1'000'000	929'500.00	0.03
1.000 GLARNER KANTONALBANK (subordinated) 1%/21-28.07.2031	CHF	1'000'000			1'000'000	939'000.00	0.03
- GLARNER KANTONALBANK 0%/19-16.10.2029	CHF	1'000'000			1'000'000	920'000.00	0.03
0.050 GLARNER KANTONALBANK 0.05%/18-06.12.2024	CHF	600'000		600'000			
0.250 GLARNER KANTONALBANK 0.25%/21-13.04.2035	CHF	1'000'000	700'000		1'700'000	1'459'450.00	0.05
0.375 GLARNER KANTONALBANK 0.375%/15-26.02.2027	CHF		1'000'000		1'000'000	968'000.00	0.03
0.400 GLARNER KANTONALBANK 0.4%/18-30.11.2026	CHF	500'000	600'000		1'100'000	1'067'550.00	0.03
1.050 GLARNER KANTONALBANK 1.05%/22-19.06.2026	CHF	650'000	550'000		1'200'000	1'187'400.00	0.04
1.950 GLARNER KANTONALBANK 1.95%/23-04.04.2025	CHF	600'000	600'000		600'000	601'860.00	0.02
1.950 GLARNER KANTONALBANK 1.95%/23-09.05.2028	CHF	800'000			800'000	815'600.00	0.03
0.570 GRAND CITY PROPERTIES SA 0.57%/19-24.06.2024	CHF	500'000		500'000			
0.956 GRAND CITY PROPERTIES SA 0.956%/18-01.09.2026	CHF	475'000	200'000		675'000	641'587.50	0.02
1.375 GRANDE DIXENCE 1.375%/15-18.02.2025	CHF	340'000	400'000		740'000	736'818.00	0.02
0.300 GRANDE DIXENCE SA 0.3%/21-31.08.2028	CHF	620'000			620'000	584'660.00	0.02
0.800 GRANDE DIXENCE SA 0.8%/19-17.06.2026	CHF	500'000			500'000	490'000.00	0.02
1.125 GRANDE DIXENCE SA 1.125%/17-04.07.2024	CHF	465'000		465'000			
1.700 GRANDE DIXENCE SA 1.7%/22-12.07.2029	CHF	850'000			850'000	850'000.00	0.03
2.350 GRANDE DIXENCE SA 2.35%/23-06.06.2030	CHF		2'000'000		2'000'000	2'061'000.00	0.06
0.125 GRAUBUENDNER KANTONALBANK 0.125%/18-29.05.2024	CHF	1'180'000		1'180'000			
0.250 GRAUBUENDNER KANTONALBANK 0.25%/16-10.03.2028	CHF	770'000			770'000	733'810.00	0.02
0.625 GRAUBUENDNER KANTONALBANK 0.625%/15-20.04.2029	CHF	1'735'000			1'735'000	1'662'997.50	0.05
1.250 GRAUBUENDNER KANTONALBANK 1.25%/12-14.06.2024	CHF	800'000		800'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.300	GRAUBUENDNER KANTONALBANK 1.3%/22-27.05.2030	CHF	1'100'000	50'000	1'150'000	1'148'275.00	0.04
1.375	GRAUBUENDNER KANTONALBANK 1.375%/13-11.03.2025	CHF	1'630'000	150'000	1'780'000	1'776'618.00	0.06
0.100	GRAUBUNDNER KANTONALBANK 0.1%/21-07.05.2031	CHF	1'900'000		1'900'000	1'716'650.00	0.05
0.100	GRAUBUNDNER KANTONALBANK 0.1%/21-07.12.2029	CHF	600'000	30'000	630'000	582'750.00	0.02
0.300	GRAUBUNDNER KANTONALBANK 0.3%/18-20.02.2026	CHF	1'580'000	300'000	1'880'000	1'836'760.00	0.06
0.375	GRAUBUNDNER KANTONALBANK 0.375%/19-28.05.2032	CHF	1'840'000	250'000	2'090'000	1'899'810.00	0.06
1.950	GROUPE E SA 1.95%/22-30.09.2027	CHF		30'000	30'000	30'315.00	0.00
2.550	GROUPE E SA 2.55%/22-30.09.2032	CHF		900'000	900'000	953'550.00	0.03
1.875	GZO AG SPITAL WETZIKON 1.875%/14-12.06.2024	CHF	390'000				
1.450	HELVETIA SCHWEIZ.FEUEVERSICHERUNGS-GESELLSCHAFT ST.GALLEN & HELVETIA-UNFALL SCHWEIZ.VERSICHERUNGS-GES. 1.45%/22-25.06.2026	CHF	1'500'000		1'500'000	1'494'750.00	0.05
1.500	HELVETIA SWISS INSURANCE COMPANY 1.5%/14-28.04.2025	CHF	150'000	140'000	290'000	289'449.00	0.01
1.950	HELVETIA SWISS INSURANCE COMPANY LTD 1.95%/22-25.06.2029	CHF	750'000		750'000	760'500.00	0.02
0.750	HIAG IMMOBILIEN HOLDING 0.75%/21-30.06.2028	CHF	600'000		600'000	564'000.00	0.02
0.875	HIAG IMMOBILIEN HOLDING 0.875%/19-08.05.2024	CHF	615'000				
3.130	HIAG IMMOBILIEN HOLDING 3.13%/23-16.02.2029	CHF	600'000		600'000	624'000.00	0.02
1.770	HIAG IMMOBILIEN HOLDING AG 1.77%/22-30.10.2026	CHF	800'000	800'000	1'600'000	1'589'600.00	0.05
1.743	HILTI AG (LIECHTENSTEIN) 1.7425%/23-10.11.2026	CHF	600'000		600'000	604'800.00	0.02
1.923	HILTI AG (LIECHTENSTEIN) 1.9225%/23-10.11.2031	CHF	860'000		860'000	895'690.00	0.03
0.050	HILTI AG 0.05%/20-02.07.2025	CHF	600'000	575'000	1'175'000	1'151'970.00	0.04
0.400	HILTI AG T. -2027- 0.4%/17-08.11.2027	CHF	880'000		880'000	844'800.00	0.03
0.375	HOLCIM HELVETIA FINANCE LTD 0.375%/22-19.10.2026	CHF	1'250'000	700'000	1'950'000	1'886'625.00	0.06
1.000	HOLCIM HELVETIA FINANCE LTD 1%/22-19.01.2032	CHF	500'000		500'000	471'250.00	0.01
0.100	HYPO NOE LB NOE WIEN AG 0.1%/19-27.11.2024	CHF	600'000				
2.375	HYPO NOE LB NOE WIEN AG 2.375%/24-26.01.2029	CHF		600'000	600'000	606'900.00	0.02
1.625	HYPO VORARLBERG BANK AG (subordinated) 1.625%/19-29.11.2029	CHF	425'000	100'000	525'000	477'487.50	0.01
0.125	HYPO VORARLBERG BANK AG 0.125%/19-03.09.2029	CHF	1'160'000	250'000	1'410'000	1'259'835.00	0.04
0.125	HYPO VORARLBERG BANK AG 0.125%/20-27.03.2030	CHF	600'000	400'000	1'000'000	882'000.00	0.03
0.125	HYPO VORARLBERG BANK AG 0.125%/21-23.08.2028	CHF	900'000	350'000	1'250'000	1'141'875.00	0.04
0.250	HYPO VORARLBERG BANK AG 0.25%/18-12.11.2025	CHF	2'290'000		2'290'000	2'237'330.00	0.07
0.450	HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	CHF	500'000				
0.500	HYPO VORARLBERG BANK AG 0.5%/22-07.04.2027	CHF	1'800'000	50'000	1'850'000	1'790'800.00	0.06
1.875	HYPO VORARLBERG BANK AG 1.875%/23-13.09.2030	CHF		750'000	750'000	764'625.00	0.02
2.125	HYPO VORARLBERG BANK AG 2.125%/24-23.07.2027	CHF		550'000	550'000	551'100.00	0.02
2.375	HYPO VORARLBERG BANK AG 2.375%/23-04.05.2026	CHF	800'000	30'000	830'000	838'715.00	0.03
0.260	HYUNDAI CAPITAL SERVICES INC 0.26%/20-11.02.2025	CHF		2'000'000	2'000'000	1'972'400.00	0.06
1.878	HYUNDAI CAPITAL SERVICES INC 1.878%/22-14.06.2027	CHF		200'000	200'000	200'300.00	0.01
2.748	HYUNDAI CAPITAL SERVICES INC 2.7475%/23-11.05.2026	CHF		1'500'000	1'500'000	1'533'000.00	0.05
3.033	HYUNDAI CAPITAL SERVICES INC 3.0325%/23-01.02.2028	CHF		800'000	800'000	833'600.00	0.03
0.022	INDUSTRIAL BANK OF KOREA 0.0219%/19-16.07.2025	CHF	1'190'000	170'000	1'360'000	1'328'040.00	0.04
1.950	INSELSPIITAL STFTNG BERN 1.95%/23-07.05.2026	CHF	1'300'000		1'300'000	1'311'050.00	0.04
0.125	INSELSPIITAL-STIFTUNG 0.125%/21-01.01.2500	CHF	800'000	400'000	1'200'000	1'108'800.00	0.03
2.375	INSELSPIITAL-STIFTUNG 2.375%/23-29.09.2031	CHF		700'000	700'000	738'500.00	0.02
2.520	INSELSPIITAL-STIFTUNG 2.52%/23-29.09.2038	CHF		950'000	950'000	1'040'725.00	0.03
3.250	INSTITUTO DE CREDITO OFICIAL 3.25%/07-28.06.2024	CHF	1'020'000				
0.300	INTERSHOP HOLDING AG 0.3%/21-29.06.2026	CHF	400'000		400'000	384'600.00	0.01
0.250	INTESA SANPAOLO BANK IRELAND PLC 0.25%/19-30.09.2024	CHF	800'000				
0.250	INVESTIS HOLDING SA 0.25%/21-14.02.2025	CHF	700'000		700'000	688'800.00	0.02
0.560	ITAU BBA INTERNATIONAL PLC 0.56%/22-17.02.2025	CHF	600'000		600'000	591'600.00	0.02
0.125	JACKSON NATIONAL LIFE GLOBAL FUNDING 0.125%/20-14.07.2028	CHF	1'500'000	160'000	1'660'000	1'504'790.00	0.05
0.375	JACKSON NATIONAL LIFE GLOBAL FUNDING 0.375%/17-18.07.2025	CHF	1'440'000	150'000	1'590'000	1'556'610.00	0.05
0.375	JULIUS BAER GROUP LTD 0.375%/17-06.12.2024	CHF	2'360'000		2'360'000		
0.375	KANTON AARGAU 0.375%/17-17.02.2031	CHF	620'000		620'000	583'420.00	0.02
2.000	KANTON AARGAU 2%/10-15.12.2028	CHF	940'000	150'000	1'090'000	1'130'330.00	0.04
0.250	KANTON AARGAU T. 2 0.25%/15-11.12.2029	CHF	915'000	100'000	1'015'000	960'697.50	0.03
0.125	KANTON BASEL-LANDSCHAFT 0.125%/15-26.02.2026	CHF	1'420'000	700'000	2'120'000	2'074'420.00	0.07
0.250	KANTON BASEL-LANDSCHAFT 0.25%/15-24.06.2024	CHF	765'000	100'000	865'000	99'550.00	0.00
0.500	KANTON BASEL-LANDSCHAFT 0.5%/15-23.02.2035	CHF	1'120'000		1'120'000	1'029'280.00	0.03
0.625	KANTON BASEL-LANDSCHAFT 0.625%/15-26.02.2036	CHF	300'000		300'000	276'150.00	0.01
0.750	KANTON BASEL-LANDSCHAFT 0.75%/15-24.06.2032	CHF	320'000	150'000	470'000	450'495.00	0.01
1.000	KANTON BASEL-LANDSCHAFT 1%/14-30.03.2027	CHF	2'045'000		2'045'000	2'033'752.50	0.06
1.000	KANTON BASEL-LANDSCHAFT 1%/15-05.03.2040	CHF	1'145'000		1'145'000	1'086'032.50	0.03
1.375	KANTON BASEL-LANDSCHAFT 1.375%/14-29.09.2034	CHF	2'075'000	800'000	2'875'000	2'909'500.00	0.09
1.500	KANTON BASEL-LANDSCHAFT 1.5%/13-26.06.2028	CHF	520'000	700'000	1'220'000	1'235'250.00	0.04
1.750	KANTON BASELLANDSCHAFT 1.75%/13-26.06.2043	CHF	600'000	120'000	720'000	766'800.00	0.02
2.625	KANTON BASEL-LANDSCHAFT 2.625%/11-10.05.2029	CHF	800'000	100'000	900'000	962'100.00	0.03
2.625	KANTON BASELLANDSCHAFT 2.625%/11-10.05.2030	CHF	835'000	500'000	1'335'000	1'443'802.50	0.05
-	KANTON BASEL-STADT 0%/16-04.09.2026	CHF	1'540'000		1'540'000	1'495'340.00	0.05
-	KANTON BASEL-STADT 0%/16-05.09.2029	CHF	845'000	100'000	945'000	885'465.00	0.03
-	KANTON BASEL-STADT 0%/17-22.11.2024	CHF	510'000				

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	KANTON BASEL-STADT 0%/18-24.09.2025	CHF	1'180'000	125'000		1'305'000	1'278'900.00	0.04
0.500	KANTON BASEL-STADT 0.5%/19-22.02.2034	CHF	1'085'000			1'085'000	1'009'050.00	0.03
1.200	KANTON BASEL-STADT 1.2%/22-22.12.2028	CHF	650'000	50'000		700'000	700'350.00	0.02
1.500	KANTON BASEL-STADT 1.5%/22-21.07.2028	CHF	600'000			600'000	608'100.00	0.02
0.050	KANTON BERN 0.05%/16-18.11.2031	CHF	1'000'000			1'000'000	909'500.00	0.03
0.350	KANTON BERN 0.35%/19-08.05.2034	CHF	800'000	900'000		1'700'000	1'548'700.00	0.05
0.500	KANTON BERN 0.5%/17-28.09.2037	CHF	1'700'000			1'700'000	1'524'050.00	0.05
0.625	KANTON BERN 0.625%/15-11.02.2032	CHF	500'000			500'000	475'000.00	0.01
0.625	KANTON BERN 0.625%/22-27.03.2035	CHF	2'450'000			2'450'000	2'268'700.00	0.07
1.000	KANTON BERN 1%/12-25.10.2024	CHF	1'130'000		1'130'000			
1.250	KANTON BERN 1.25%/12-30.03.2027	CHF	1'300'000			1'300'000	1'300'650.00	0.04
1.250	KANTON BERN 1.25%/13-07.02.2028	CHF	1'730'000			1'730'000	1'731'730.00	0.05
1.250	KANTON BERN 1.25%/14-12.09.2030	CHF	135'000	700'000		835'000	834'165.00	0.03
1.250	KANTON BERN 1.25%/14-22.04.2024	CHF	1'260'000		1'260'000			
1.450	KANTON BERN 1.45%/23-31.10.2030	CHF		1'150'000		1'150'000	1'163'800.00	0.04
1.500	KANTON BERN 1.5%/13-15.05.2029	CHF	500'000			500'000	506'250.00	0.02
1.750	KANTON BERN 1.75%/10-24.09.2025	CHF	1'870'000			1'870'000	1'881'220.00	0.06
2.250	KANTON BERN 2.25%/11-20.04.2026	CHF	1'200'000			1'200'000	1'224'600.00	0.04
0.500	KANTON GENF ( CANTON OF GENEVA ) 0.5%/16-31.10.2056	CHF	1'610'000	70'000		1'680'000	1'304'520.00	0.04
0.600	KANTON GENF ( CANTON OF GENEVA ) 0.6%/16-04.07.2046	CHF	2'410'000	100'000		2'510'000	2'099'615.00	0.07
-	KANTON GENF 0%/19-23.09.2059	CHF	1'785'000	20'000		1'805'000	1'140'760.00	0.04
-	KANTON GENF 0%/19-26.05.2028	CHF	610'000	80'000		690'000	653'085.00	0.02
0.020	KANTON GENF 0.02%/15-27.11.2024	CHF	2'420'000		2'420'000			
0.030	KANTON GENF 0.03%/20-28.06.2030	CHF	2'040'000	500'000		2'540'000	2'354'580.00	0.07
0.050	KANTON GENF 0.05%/20-15.11.2029	CHF	970'000	1'600'000		2'570'000	2'402'950.00	0.08
0.125	KANTON GENF 0.125%/19-28.05.2032	CHF	2'670'000			2'670'000	2'424'360.00	0.08
0.200	KANTON GENF 0.2%/20-28.09.2035	CHF	1'410'000			1'410'000	1'232'340.00	0.04
0.250	KANTON GENF 0.25%/17-29.11.2027	CHF	3'505'000	100'000		3'605'000	3'475'220.00	0.11
0.250	KANTON GENF 0.25%/20-15.06.2040	CHF	1'385'000	570'000		1'955'000	1'614'830.00	0.05
0.300	KANTON GENF 0.3%/19-28.11.2039	CHF	700'000	200'000		900'000	755'100.00	0.02
0.375	KANTON GENF 0.375%/20-27.02.2030	CHF	830'000			830'000	786'425.00	0.02
0.400	KANTON GENF 0.4%/16-28.04.2036	CHF	1'995'000			1'995'000	1'779'540.00	0.06
0.500	KANTON GENF 0.5%/15-27.11.2030	CHF	1'600'000	1'200'000		2'800'000	2'662'800.00	0.08
1.000	KANTON GENF 1%/14-29.09.2026	CHF	700'000			700'000	695'100.00	0.02
1.250	KANTON GENF 1.25%/12-26.10.2026	CHF	750'000			750'000	750'000.00	0.02
1.375	KANTON GENF 1.375%/14-25.09.2034	CHF	435'000	900'000		1'335'000	1'337'670.00	0.04
1.500	KANTON GENF 1.5%/11-14.10.2024	CHF	1'095'000		1'095'000			
1.500	KANTON GENF 1.5%/12-05.03.2032	CHF	1'685'000	230'000		1'915'000	1'943'725.00	0.06
1.500	KANTON GENF 1.5%/12-27.01.2028	CHF	235'000			235'000	236'997.50	0.01
1.500	KANTON GENF 1.5%/12-28.05.2027	CHF	1'660'000	55'000		1'715'000	1'727'005.00	0.05
1.750	KANTON GENF 1.75%/13-22.03.2033	CHF	1'390'000	700'000		2'090'000	2'166'285.00	0.07
1.750	KANTON GENF 1.75%/13-24.05.2034	CHF	725'000	670'000		1'395'000	1'448'010.00	0.05
2.000	KANTON GENF 2%/11-28.11.2041	CHF	400'000	300'000		700'000	761'600.00	0.02
2.000	KANTON GENF 2%/13-20.03.2026	CHF	1'200'000			1'200'000	1'216'200.00	0.04
2.125	KANTON GENF 2.125%/10-27.10.2028	CHF	1'210'000	100'000		1'310'000	1'361'745.00	0.04
2.250	KANTON GENF 2.25%/13-20.09.2029	CHF	550'000	900'000		1'450'000	1'526'125.00	0.05
-	KANTON LUZERN 0%/18-15.10.2025	CHF	310'000			310'000	303'800.00	0.01
-	KANTON LUZERN 0%/20-23.07.2030	CHF	895'000	50'000		945'000	875'070.00	0.03
-	KANTON LUZERN 0%/21-25.06.2031	CHF	300'000	50'000		350'000	319'375.00	0.01
0.125	KANTON LUZERN 0.125%/17-20.06.2029	CHF	210'000	800'000		1'010'000	954'450.00	0.03
1.520	KANTON LUZERN 1.52%/13-12.06.2043	CHF	100'000	200'000		300'000	306'900.00	0.01
2.000	KANTON LUZERN 2%/13-28.10.2033	CHF	1'060'000			1'060'000	1'126'250.00	0.04
2.375	KANTON LUZERN 2.375%/11-15.06.2027	CHF	790'000			790'000	820'020.00	0.03
0.100	KANTON NEUENBURG 0.1%/19-29.10.2049	CHF	705'000			705'000	501'255.00	0.02
0.300	KANTON NEUENBURG 0.3%/19-19.07.2039	CHF	200'000			200'000	168'700.00	0.01
1.250	KANTON NEUENBURG 1.25%/12-24.09.2027	CHF	1'155'000			1'155'000	1'151'535.00	0.04
1.450	KANTON NEUENBURG 1.45%/22-23.09.2030	CHF	400'000	300'000		700'000	710'500.00	0.02
1.000	KANTON OF SOLOTHURN 1%/15-20.02.2045	CHF	940'000			940'000	884'540.00	0.03
-	KANTON SOLOTHURN 0%/17-27.10.2025	CHF	1'235'000			1'235'000	1'207'212.50	0.04
0.500	KANTON SOLOTHURN 0.5%/15-16.10.2030	CHF	1'160'000	800'000		1'960'000	1'864'940.00	0.06
0.625	KANTON SOLOTHURN 0.625%/14-13.12.2024	CHF	600'000		600'000			
1.125	KANTON SOLOTHURN 1.125%/12-29.11.2027	CHF	1'725'000	1'890'000		3'615'000	3'600'540.00	0.11
0.200	KANTON ST. GALLEN 0.2%/16-28.11.2041	CHF	1'115'000			1'115'000	905'380.00	0.03
1.750	KANTON ST. GALLEN 1.75%/13-18.07.2028	CHF	780'000			780'000	798'330.00	0.03
2.000	KANTON ST. GALLEN 2%/13-16.07.2038	CHF	500'000	100'000		600'000	649'200.00	0.02
1.875	KANTON TESSIN (reg. -S-) 1.875%/13-18.03.2038	CHF	1'715'000			1'715'000	1'805'895.00	0.06
0.010	KANTON TESSIN 0.01%/17-22.12.2025	CHF	210'000			210'000	204'855.00	0.01
0.400	KANTON TESSIN 0.4%/16-27.06.2044	CHF	1'100'000			1'100'000	887'150.00	0.03
1.450	KANTON TESSIN 1.45%/24-30.01.2054	CHF		800'000		800'000	809'600.00	0.03
1.700	KANTON TESSIN 1.7%/23-31.10.2033	CHF		1'400'000		1'400'000	1'446'200.00	0.05
1.750	KANTON TESSIN 1.75%/23-21.04.2031	CHF		1'400'000		1'400'000	1'439'900.00	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.800 KANTON TESSIN 1.8%/13-15.05.2043	CHF	190'000	600'000		790'000	831'475.00	0.03
2.125 KANTON TESSIN 2.125%/10-24.11.2034	CHF	600'000	600'000		1'200'000	1'296'000.00	0.04
0.500 KANTON WAADT 0.5%/14-18.12.2024	CHF	1'160'000		1'160'000			
2.000 KANTON WAADT 2%/13-24.10.2033	CHF	2'695'000	600'000		3'295'000	3'525'650.00	0.11
- KANTON ZUERICH 0%/18-27.06.2025	CHF	1'430'000	100'000		1'530'000	1'504'143.00	0.05
- KANTON ZUERICH 0%/20-23.06.2028	CHF	1'320'000	1'100'000		2'420'000	2'301'420.00	0.07
- KANTON ZUERICH 0%/21-10.11.2033	CHF	2'840'000			2'840'000	2'516'240.00	0.08
0.010 KANTON ZUERICH 0.01%/17-07.09.2026	CHF	1'390'000			1'390'000	1'348'300.00	0.04
0.100 KANTON ZUERICH 0.1%/20-23.06.2045	CHF	2'240'000	150'000		2'390'000	1'857'030.00	0.06
0.250 KANTON ZUERICH 0.25%/19-12.07.2039	CHF	1'625'000	500'000		2'125'000	1'811'562.50	0.06
1.000 KANTON ZUERICH 1%/12-03.12.2025	CHF	1'115'000			1'115'000	1'109'982.50	0.03
1.000 KANTON ZUERICH 1%/14-06.10.2027	CHF	545'000			545'000	541'457.50	0.02
1.200 KANTON ZUERICH 1.2%/24-07.03.2030	CHF		1'500'000		1'500'000	1'506'255.00	0.05
1.250 KANTON ZUERICH 1.25%/12-03.12.2032	CHF	2'410'000			2'410'000	2'413'615.00	0.08
1.250 KANTON ZUERICH 1.25%/14-07.03.2024	CHF	940'000		940'000			
1.450 KANTON ZUERICH 1.45%/22-14.12.2029	CHF	1'900'000	100'000		2'000'000	2'033'000.00	0.06
1.450 KANTON ZUERICH 1.45%/23-01.12.2034	CHF		525'000		525'000	533'925.00	0.02
1.625 KANTON ZUERICH 1.625%/13-29.07.2026	CHF	700'000	600'000		1'300'000	1'315'600.00	0.04
1.700 KANTON ZUERICH 1.7%/23-26.07.2044	CHF		2'070'000		2'070'000	2'198'340.00	0.07
2.000 KANTON ZUERICH 2%/13-29.07.2038	CHF	1'210'000			1'210'000	1'309'825.00	0.04
0.550 KANTON ZURICH 0.55%/17-08.05.2037	CHF	500'000			500'000	450'500.00	0.01
0.750 KANTONSSPITAL AARAU 0.75%/17-28.05.2032	CHF	1'510'000			1'510'000	1'401'280.00	0.04
1.650 KANTONSSPITAL AARAU AG 1.65%/22-22.05.2037	CHF	500'000			500'000	489'250.00	0.02
0.350 KANTONSSPITAL BADEN AG 0.35%/21-30.09.2036	CHF	1'000'000			1'000'000	836'000.00	0.03
0.700 KANTONSSPITAL BADEN AG 0.7%/18-23.05.2028	CHF	1'160'000			1'160'000	1'123'460.00	0.04
1.100 KANTONSSPITAL BADEN AG 1.1%/18-23.05.2033	CHF	335'000	600'000		935'000	884'042.50	0.03
2.550 KANTONSSPITAL BADEN AG 2.55%/23-21.06.2038	CHF		1'040'000		1'040'000	1'131'000.00	0.04
1.700 KANTONSSPITAL BASELSTADT 1.7%/22-24.06.2032	CHF	1'000'000			1'000'000	1'001'000.00	0.03
2.500 KANTONSSPITAL ST GALLEN 2.5%/23-06.09.2038	CHF		1'440'000		1'440'000	1'568'880.00	0.05
0.050 KANTONSSPITAL ST. GALLEN 0.05%/21-30.09.2031	CHF	750'000	50'000		800'000	711'200.00	0.02
0.300 KANTONSSPITAL ST. GALLEN 0.3%/21-30.09.2036	CHF	880'000			880'000	736'120.00	0.02
2.400 KANTONSSPITAL ST. GALLEN 2.4%/23-06.09.2033	CHF		1'340'000		1'340'000	1'429'780.00	0.04
- KANTONSSPITAL WINTERTHUR 0%/19-30.09.2031	CHF	1'570'000			1'570'000	1'388'665.00	0.04
- KANTONSSPITAL WINTERTHUR 0%/21-30.09.2025	CHF	300'000	600'000		900'000	878'400.00	0.03
2.400 KEBAG AG 2.4%/23-19.07.2038	CHF		40'000		40'000	43'500.00	0.00
2.500 KFW 2.5%/05-25.08.2025	CHF	4'555'000	1'800'000		6'355'000	6'467'483.50	0.20
2.750 KFW 2.75%/07-16.02.2037	CHF	1'055'000			1'055'000	1'223'272.50	0.04
0.250 KINDERSPITAL ZUERICH 0.25%/16-28.07.2028	CHF	1'270'000			1'270'000	1'200'150.00	0.04
0.750 KINDERSPITAL ZUERICH 0.75%/16-28.07.2036	CHF	900'000			900'000	788'850.00	0.02
0.545 KOMMUNALBANKEN A/S 0.545%/22-28.04.2028	CHF	700'000	50'000		750'000	726'750.00	0.02
1.275 KOMMUNALBANKEN A/S 1.275%/22-22.12.2027	CHF	1'300'000	50'000		1'350'000	1'350'000.00	0.04
3.375 KOMMUNALKREDIT AUSTRIA 3.375%/06-22.06.2026	CHF	850'000	260'000		1'110'000	1'143'855.00	0.04
- KOMMUNEKREDIT 0%/21-03.03.2042	CHF	860'000	100'000		960'000	742'560.00	0.02
0.625 KOMMUNEKREDIT 0.625%/15-09.07.2027	CHF	710'000	500'000		1'210'000	1'187'010.00	0.04
1.625 KOMMUNEKREDIT 1.625%/23-12.06.2030	CHF		1'300'000		1'300'000	1'330'550.00	0.04
2.875 KOMMUNEKREDIT 2.875%/06-13.10.2031	CHF	3'260'000	200'000		3'460'000	3'852'710.00	0.12
1.815 KOREA HOUSING FINANCE CO 1.815%/23-10.02.2026	CHF		1'500'000		1'500'000	1'503'750.00	0.05
1.778 KOREA HOUSING FINANCE CORP 1.778%/24-01.02.2027	CHF		1'500'000		1'500'000	1'506'000.00	0.05
1.845 KOREA HOUSING FINANCE CORP 1.845%/24-01.02.2030	CHF		1'100'000		1'100'000	1'113'200.00	0.03
2.155 KOREA HOUSING FINANCE CORP 2.155%/22-14.10.2025	CHF		1'400'000		1'400'000	1'410'500.00	0.04
2.465 KOREA HOUSING FINANCE CORP 2.465%/22-14.10.2027	CHF		1'150'000		1'150'000	1'181'625.00	0.04
0.193 KOREA LAND AND HOUSING CORPORATION 0.1925%/20-15.06.2025	CHF	1'110'000			1'110'000	1'089'576.00	0.03
1.823 KOREA LAND AND HOUSING CORPORATION 1.8225%/24-13.02.2026	CHF		1'150'000		1'150'000	1'152'300.00	0.04
- KOREA RAILROAD CORP 0%/19-19.11.2024	CHF	250'000		250'000			
2.028 KOREA RAILROAD CORP 2.0275%/23-14.11.2025	CHF		2'000'000		2'000'000	2'013'000.00	0.06
- KOREA RAILROAD CORPORATION 0%/19-13.06.2025	CHF	780'000			780'000	762'918.00	0.02
2.173 KOREA WATER RESOURCES CORP 2.1725%/23-18.09.2025	CHF		2'000'000		2'000'000	2'015'000.00	0.06
2.750 KRAFTWERKE LINTH LIMMERN 2.75%/23-01.03.2030	CHF		1'500'000		1'500'000	1'582'500.00	0.05
2.875 KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/11-30.06.2031	CHF		100'000		100'000	107'000.00	0.00
2.875 KRAFTWERKE LINTH-LIMMERN (KLL) 2.875%/12-27.03.2042	CHF	960'000	50'000		1'010'000	1'109'990.00	0.03
2.375 KRAFTWERKE LINTH-LIMMERN 2.375%/13-10.12.2026	CHF	500'000	2'200'000		2'700'000	2'747'250.00	0.09
3.000 KRAFTWERKE LINTH-LIMMERN 3%/12-27.09.2052	CHF	1'070'000	140'000		1'210'000	1'352'780.00	0.04
3.000 KRAFTWERKE LINTH-LIMMERN 3%/13-02.04.2048	CHF	200'000			200'000	223'500.00	0.01
2.250 KRAFTWERKE LINTH-LIMMERN AG (KLL) 2.25%/23-05.12.2025	CHF		2'000'000		2'000'000	2'021'000.00	0.06
0.125 KRAFTWERKE OBERHASLI 0.125%/21-21.02.2031	CHF	605'000			605'000	541'475.00	0.02
1.875 KRAFTWERKE OBERHASLI 1.875%/13-21.02.2025	CHF	930'000	500'000		1'430'000	1'432'574.00	0.04
0.200 KUEHNE + NAGEL INTL AG 0.2%/19-18.06.2025	CHF	2'010'000	200'000		2'210'000	2'167'789.00	0.07
1.600 KUNTARAHOITUS OYJ 1.6%/23-04.08.2026	CHF		850'000		850'000	857'225.00	0.03
1.625 KUNTARAHOITUS OYJ 1.625%/23-16.06.2028	CHF		900'000		900'000	914'850.00	0.03
1.250 KW LINTH-LIMMERN 1.25%/14-11.09.2024	CHF	1'035'000	1'000'000	2'035'000			
2.773 LA BANQUE POSTALE 2.7725%/23-12.07.2027	CHF		1'100'000		1'100'000	1'138'500.00	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.828	LA BANQUE POSTALE 2.8275%/23-12.07.2030	CHF		1'000'000		1'052'500.00	0.03
1.000	LAFARGEHOLCIM 1%/15-04.12.2025	CHF	880'000	750'000		1'630'000	0.05
0.250	LAFARGEHOLCIM HELVETIA 0.25%/21-18.03.2027	CHF	1'240'000	500'000		1'740'000	0.05
0.125	LAFARGEHOLCIM HELVETIA FINANCE LTD 0.125%/21-26.08.2027	CHF	1'150'000			1'150'000	0.03
0.500	LAFARGEHOLCIM HELVETIA FINANCE LTD 0.5%/21-26.08.2031	CHF	1'250'000	50'000		1'300'000	0.04
1.000	LAFARGEHOLCIM LTD 1%/18-11.12.2024	CHF	3'675'000		3'675'000	1'185'600.00	0.04
0.040	LAND NIEDEROESTERREICH 0.04%/16-23.10.2026	CHF	390'000		390'000	376'545.00	0.01
2.390	LANDESBANK BADEN-WUERTTEMBERG 2.39%/24-08.02.2029	CHF		600'000	600'000	603'900.00	0.02
2.603	LANDESBANK BADEN-WUERTTEMBERG 2.6025%/23-04.10.2028	CHF		800'000	800'000	813'600.00	0.03
4.243	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE (subordinated) 4.2425%/23-25.07.2033	CHF	1'100'000		1'100'000	1'150'600.00	0.04
0.875	LANDSHYPOTEK 0.875%/14-16.09.2024	CHF	900'000		900'000		
0.200	LANSFORSKRINGAR HYPOTEK 0.2%/18-17.04.2026	CHF	720'000		720'000	700'560.00	0.02
1.350	L-BANK BW FOERDERBANK 1.35%/22-30.09.2027	CHF	500'000	30'000	530'000	532'915.00	0.02
0.375	LGT BANK 0.375%/19-15.11.2029	CHF	1'000'000	600'000	1'600'000	1'465'600.00	0.05
0.450	LGT BANK 0.45%/21-29.07.2031	CHF	800'000		800'000	712'000.00	0.02
0.625	LGT BANK 0.625%/15-25.11.2025	CHF	1'150'000	800'000	1'950'000	1'917'825.00	0.06
2.500	LGT BANK AG 2.5%/23-28.02.2033	CHF	1'400'000	400'000	1'800'000	1'895'400.00	0.06
0.200	LGT BANK LTD 0.2%/16-12.10.2026	CHF	860'000	1'175'000	2'035'000	1'966'827.50	0.06
0.200	LGT BANK LTD 0.2%/20-04.11.2030	CHF	1'320'000	100'000	1'420'000	1'289'360.00	0.04
0.500	LGT BANK LTD 0.5%/17-12.05.2027	CHF	1'965'000	290'000	2'255'000	2'181'712.50	0.07
0.375	LGT BANK LTD 0.375%/19-05.07.2028	CHF	600'000	1'000'000	1'600'000	1'504'000.00	0.05
2.000	LGT BANK LTD 2%/24-15.02.2034	CHF		1'650'000	1'650'000	1'666'500.00	0.05
2.750	LGT BANK LTD 2.75%/22-29.09.2032	CHF	1'050'000	50'000	1'100'000	1'179'200.00	0.04
-	LIECHTENSTEIN LANDESBANK 0%/19-27.09.2029	CHF	205'000	450'000	655'000	591'792.50	0.02
0.125	LIECHTENSTEIN LANDESBANK 0.125%/19-28.05.2026	CHF	910'000	50'000	960'000	928'320.00	0.03
0.300	LIECHTENSTEIN LANDESBANK 0.3%/20-24.09.2030	CHF	605'000	30'000	635'000	573'722.50	0.02
2.500	LIECHTENSTEINISCHE LANDESBANK AG 2.5%/23-22.11.2030	CHF		1'000'000	1'000'000	1'020'500.00	0.03
0.375	LIMECO 0.375%/18-25.09.2026	CHF	1'500'000		1'500'000	1'452'750.00	0.05
0.300	LINDT & SPRUENGLI 0.3%/17-06.10.2027	CHF	900'000		900'000	864'900.00	0.03
1.000	LINDT & SPRUENGLI 1%/14-08.10.2024	CHF	1'780'000	500'000	2'280'000		
1.870	LLOYDS BANK PLC 1.87%/23-31.08.2027	CHF		2'600'000	2'600'000	2'633'800.00	0.08
0.603	LLOYDS BANKING GROUP PLC 0.6025%/22-09.02.2029	CHF	1'200'000	200'000	1'400'000	1'304'800.00	0.04
1.000	LLOYDS BANKING GROUP PLC 1%/18-04.03.2025	CHF	2'445'000	240'000	2'685'000	2'664'862.50	0.08
2.745	LLOYDS BANKING GROUP PLC 2.745%/23-02.02.2027	CHF	1'200'000	200'000	1'400'000	1'417'500.00	0.04
0.700	LONZA SWISS FINANZ AG 0.7%/17-12.07.2024	CHF		250'000	250'000	248'975.00	0.01
2.100	LONZA SWISS FINANZ AG 2.1%/23-12.09.2029	CHF		2'810'000	2'810'000	2'846'530.00	0.09
2.250	LONZA SWISS FINANZ LTD 2.25%/23-16.05.2028	CHF		1'000'000	1'000'000	1'019'000.00	0.03
2.600	LONZA SWISS FINANZ LTD 2.6%/23-16.05.2031	CHF		1'400'000	1'400'000	1'458'800.00	0.05
0.100	LUZERNER KANTONALBANK 0.1%/16-15.09.2031	CHF	2'185'000		2'185'000	1'967'592.50	0.06
0.200	LUZERNER KANTONALBANK 0.2%/17-11.04.2025	CHF	1'700'000	200'000	1'900'000	1'871'880.00	0.06
0.850	LUZERNER KANTONALBANK 0.85%/19-12.03.2042	CHF	1'200'000		1'200'000	1'048'200.00	0.03
1.625	LUZERNER KANTONALBANK 1.625%/12-20.07.2037	CHF	1'300'000		1'300'000	1'302'600.00	0.04
1.875	LUZERNER KANTONALBANK 1.875%/10-26.11.2035	CHF	940'000		940'000	970'080.00	0.03
2.000	LUZERNER KANTONALBANK 2%/10-06.12.2033	CHF	500'000		500'000	521'000.00	0.02
2.000	LUZERNER KANTONALBANK 2%/10-27.12.2039	CHF	1'000'000	600'000	1'600'000	1'689'600.00	0.05
2.125	LUZERNER KANTONALBANK 2.125%/11-04.10.2041	CHF	1'690'000	300'000	1'990'000	2'141'240.00	0.07
2.500	LUZERNER KANTONALBANK 2.5%/11-11.03.2043	CHF	510'000		510'000	587'775.00	0.02
3.000	LUZERNER KANTONALBANK 3%/05-11.03.2025	CHF	1'200'000	85'000	1'285'000	1'303'375.50	0.04
0.125	LUZERNER KANTONALBANK AG 0.125%/20-25.11.2032	CHF	1'000'000	250'000	1'250'000	1'108'750.00	0.03
0.150	LUZERNER KANTONALBANK AG 0.15%/19-07.10.2044	CHF	1'300'000		1'300'000	982'800.00	0.03
0.250	LUZERNER KANTONALBANK AG 0.25%/20-28.08.2040	CHF	1'405'000		1'405'000	1'125'405.00	0.04
0.250	LUZERNER KANTONALBANK AG 0.25%/22-24.01.2030	CHF	950'000	1'000'000	1'950'000	1'817'400.00	0.06
0.500	LUZERNER KANTONALBANK AG 0.5%/19-26.07.2041	CHF	400'000		400'000	331'800.00	0.01
1.625	LUZERNER KANTONALBANK AG 1.625%/22-13.11.2042	CHF	1'000'000		1'000'000	1'007'500.00	0.03
1.900	LUZERNER KANTONALBANK AG 1.9%/23-19.06.2031	CHF		1'450'000	1'450'000	1'492'775.00	0.05
2.050	LUZERNER KANTONALBANK AG 2.05%/23-16.09.2047	CHF		700'000	700'000		
2.125	LUZERNER KANTONALBANK AG 2.125%/23-30.01.2032	CHF	1'700'000	500'000	2'200'000	2'303'400.00	0.07
0.875	LUZERNER KANTONALBANK AG (subordinated) 0.875%/21-14.05.2031	CHF	2'070'000		2'070'000	1'884'735.00	0.06
-	LUZERNER KANTONALBANK AG 0%/20-07.08.2028	CHF	1'330'000	400'000	1'730'000	1'624'470.00	0.05
0.100	LUZERNER KANTONALBANK AG 0.1%/18-08.05.2024	CHF	2'060'000		2'060'000		
0.350	LUZERNER KANTONALBANK AG 0.35%/18-05.02.2027	CHF	1'785'000	1'050'000	2'835'000	2'748'532.50	0.09
0.400	LUZERNER KANTONALBANK AG 0.4%/21-15.03.2038	CHF	2'700'000		2'700'000	2'280'150.00	0.07
0.410	LUZERNER KANTONALBANK AG 0.41%/19-31.01.2029	CHF	500'000		500'000	475'750.00	0.01
1.600	LUZERNER KANTONALBANK AG 1.6%/24-08.03.2044	CHF		600'000	600'000	613'830.00	0.02
2.000	LUZERNER KANTONALBANK AG 2%/23-19.11.2038	CHF		3'300'000	3'300'000	3'509'550.00	0.11
2.050	LUZERNER KANTONALBANK AG 2.05%/22-16.09.2047	CHF	890'000	700'000	1'590'000	1'774'440.00	0.06
0.625	LUZERNER KANTONALBANK AG 0.625%/18-25.09.2028	CHF	1'920'000		1'920'000	1'840'320.00	0.06
0.750	MACQUARIE BANK 0.75%/16-05.02.2024	CHF	720'000		720'000		
0.395	MACQUARIE GROUP LTD 0.395%/21-20.07.2028	CHF	1'800'000		1'800'000	1'693'800.00	0.05
1.285	MACQUARIE GROUP LTD 1.285%/22-11.09.2029	CHF	1'100'000		1'100'000	1'069'750.00	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.650 MASSMUTUAL GLOBAL FUNDING II S. -2023-4- 2.65%/23-03.05.2028	CHF		1'300'000		1'300'000	1'350'050.00	0.04
1.500 MATTERHORN GOTTHARD VERKEHRS 1.5%/12-12.04.2032	CHF		900'000		900'000	912'600.00	0.03
1.018 MBANK S.A. 1.0183%/19-04.10.2024	CHF	1'400'000		1'400'000			
0.125 MET LIFE GLOB FUNDING I 0.125%/19-11.06.2027	CHF	1'100'000	100'000		1'200'000	1'140'600.00	0.04
0.150 MET LIFE GLOB FUNDING I 0.15%/21-25.09.2029	CHF	1'130'000	460'000		1'590'000	1'457'235.00	0.05
0.300 METROPOLITAN LIFE GLOBAL FUNDING 0.3%/17-19.01.2026	CHF	2'700'000			2'700'000	2'633'850.00	0.08
0.125 METROPOLITAN LIFE GLOBAL FUNDING I 0.125%/20-25.09.2028	CHF	750'000	800'000		1'550'000	1'447'700.00	0.05
2.150 METROPOLITAN LIFE GLOBAL FUNDING I 2.15%/22-07.12.2026	CHF	2'200'000			2'200'000	2'230'800.00	0.07
0.250 MIGROS BANK AG 0.25%/19-10.12.2027	CHF	600'000	250'000		850'000	809'625.00	0.03
2.250 MIGROS BANK AG 2.25%/23-26.09.2028	CHF		1'170'000		1'170'000	1'202'175.00	0.04
2.500 MIGROS BANK AG 2.5%/23-26.09.2033	CHF		1'510'000		1'510'000	1'599'090.00	0.05
0.750 MOBIMO HOLDING 0.75%/17-20.03.2026	CHF	2'360'000			2'360'000	2'308'080.00	0.07
1.875 MOBIMO HOLDING 1.875%/14-16.09.2024	CHF	1'100'000		1'100'000			
0.250 MOBIMO HOLDING AG 0.25%/20-23.03.2028	CHF	1'450'000	600'000		2'050'000	1'929'050.00	0.06
0.250 MOBIMO HOLDING AG 0.25%/21-19.03.2027	CHF	570'000			570'000	543'210.00	0.02
2.625 MOBIMO HOLDING AG 2.625%/23-25.05.2029	CHF		600'000		600'000	622'200.00	0.02
1.125 MONDELEZ INTERNATIONAL 1.125%/15-30.12.2025	CHF	1'300'000		1'300'000			
0.617 MONDELEZ INTL (reg. -S-) 0.617%/17-30.09.2024	CHF	800'000		800'000			
0.010 MUENCHENER HYPOTHEKENBANK EG 0.01%/21-10.11.2026	CHF	3'100'000			3'100'000	2'982'200.00	0.09
0.050 MUENCHENER HYPOTHEKENBANK EG 0.05%/21-13.08.2036	CHF	590'000	50'000		640'000	531'840.00	0.02
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/19-18.11.2027	CHF	500'000			500'000	470'000.00	0.01
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/21-05.10.2029	CHF	550'000	50'000		600'000	555'000.00	0.02
0.200 MUENCHENER HYPOTHEKENBANK EG 0.2%/21-27.10.2031	CHF	400'000	40'000		440'000	397'540.00	0.01
0.250 MUENCHENER HYPOTHEKENBANK EG 0.25%/20-18.09.2028	CHF	1'150'000	800'000		1'950'000	1'817'400.00	0.06
0.375 MUENCHENER HYPOTHEKENBANK EG 0.375%/22-07.04.2026	CHF	500'000			500'000	488'500.00	0.02
0.400 MUENCHENER HYPOTHEKENBANK EG 0.4%/22-25.02.2026	CHF	600'000			600'000	581'700.00	0.02
1.250 MUENCHENER HYPOTHEKENBANK EG 1.25%/22-30.06.2027	CHF	800'000	630'000		1'430'000	1'418'560.00	0.04
1.750 MUENCHENER HYPOTHEKENBANK EG 1.75%/23-23.06.2028	CHF		590'000		590'000	597'965.00	0.02
2.500 MUENCHENER HYPOTHEKENBANK EG 2.5%/24-20.02.2030	CHF		900'000		900'000	909'450.00	0.03
4.253 MUENCHENER HYPOTHEKENBNK (subordinated) 4.2525%/23-07.06.2033	CHF		1'000'000		1'000'000	1'044'500.00	0.03
0.100 MUENCHENER HYPOTHEKENBNK 0.1%/18-31.10.2024	CHF	470'000	500'000	970'000			
0.200 MUENCHENER HYPOTHEKENBNK 0.2%/21-03.03.2031	CHF	800'000			800'000	714'400.00	0.02
0.250 MUENCHENER HYPOTHEKENBNK 0.25%/19-26.02.2029	CHF	605'000	100'000		705'000	662'347.50	0.02
0.250 MUENCHENER HYPOTHEKENBNK 0.25%/21-29.03.2041	CHF	850'000	100'000		950'000	772'350.00	0.02
0.250 MUENCHENER HYPOTHEKENBNK 0.25%/21-30.03.2027	CHF	800'000			800'000	757'200.00	0.02
0.300 MUENCHENER HYPOTHEKENBNK 0.3%/17-20.12.2024	CHF	940'000	200'000	1'140'000			
0.550 MUENCHENER HYPOTHEKENBNK 0.55%/17-22.11.2032	CHF	2'600'000			2'600'000	2'384'200.00	0.07
1.875 MUENCHENER HYPOTHEKENBNK 1.875%/23-07.05.2030	CHF	900'000	30'000		930'000	950'925.00	0.03
0.001 MUENCHENER HYPOTHEKENBNK EG 0.001%/19-19.02.2024	CHF	1'010'000		1'010'000			
0.100 MUENCHENER HYPOTHEKENBNK EG 0.1%/20-17.12.2025	CHF	1'200'000	800'000		2'000'000	1'941'000.00	0.06
0.200 MUENCHENER HYPOTHEKENBNK EG 0.2%/19-18.06.2031	CHF	1'715'000	670'000		2'385'000	2'172'735.00	0.07
0.250 MUENCHENER HYPOTHEKENBNK EG 0.25%/19-10.05.2030	CHF	710'000	600'000		1'310'000	1'209'785.00	0.04
0.500 MUENCHENER HYPOTHEKENBNK EG 0.5%/18-14.06.2028	CHF	2'220'000	140'000		2'360'000	2'267'960.00	0.07
0.550 MUENCHENER HYPOTHEKENBNK EG 0.55%/19-15.03.2034	CHF	300'000			300'000	271'950.00	0.01
0.750 MUNICIPALITY FINANCE 0.75%/14-17.09.2024	CHF	1'130'000		1'130'000			
1.375 MUNICIPALITY FINANCE 1.375%/12-08.06.2027	CHF	1'315'000			1'315'000	1'319'602.50	0.04
2.375 MUNICIPALITY FINANCE 2.375%/11-30.03.2026	CHF	905'000			905'000	924'910.00	0.03
0.625 MUNICIPALITY FINANCE PLC 0.625%/17-06.08.2038	CHF	150'000	900'000		1'050'000	949'725.00	0.03
0.300 NA DEVELOPMENT BANK 0.3%/18-24.07.2026	CHF	540'000			540'000	525'420.00	0.02
2.000 NANT DE DRANCE 2%/16-02.02.2026	CHF	1'160'000	1'050'000		2'210'000	2'225'470.00	0.07
2.375 NANT DE DRANCE 2.375%/13-15.02.2028	CHF	1'100'000	600'000		1'700'000	1'745'900.00	0.05
0.875 NANT DE DRANCE SA 0.875%/20-23.05.2029	CHF	1'400'000			1'400'000	1'345'400.00	0.04
1.250 NANT DE DRANCE SA 1.25%/20-25.06.2027	CHF	900'000	500'000		1'400'000	1'383'200.00	0.04
1.550 NANT DE DRANCE SA 1.55%/18-19.08.2025	CHF	2'850'000			2'850'000	2'847'150.00	0.09
2.000 NANT DE DRANCE SA 2.00%/24-26.05.2034	CHF		1'000'000		1'000'000	1'018'500.00	0.03
2.350 NANT DE DRANCE SA 2.35%/23-24.07.2031	CHF		770'000		770'000	803'110.00	0.03
1.750 NAT DE DRANCE 1.75%/14-18.07.2024	CHF	1'150'000		1'150'000			
0.065 NATIONAL AUSTRALIA BANK LTD 0.065%/20-29.01.2029	CHF	565'000			565'000	524'885.00	0.02
0.125 NATIONAL AUSTRALIA BANK LTD 0.125%/19-21.06.2027	CHF	1'105'000	350'000		1'455'000	1'386'615.00	0.04
0.250 NATIONAL AUSTRALIA BANK LTD 0.25%/18-13.03.2024	CHF	1'540'000		1'540'000			
0.293 NATIONAL AUSTRALIA BANK LTD 0.2925%/22-03.02.2028	CHF	2'300'000			2'300'000	2'187'300.00	0.07
0.300 NATIONAL AUSTRALIA BANK LTD 0.3%/17-31.10.2025	CHF	1'300'000	500'000		1'800'000	1'762'200.00	0.06
0.565 NATIONAL AUSTRALIA BANK LTD 0.565%/22-03.02.2031	CHF	500'000	450'000		950'000	888'725.00	0.03
1.500 NATIONAL AUSTRALIA BANK LTD 1.5%/14-07.02.2024	CHF	1'390'000		1'390'000			
1.715 NATIONAL AUSTRALIA BANK LTD 1.715%/23-03.02.2033	CHF		250'000		250'000	253'375.00	0.01
2.201 NATIONAL AUSTRALIA BANK LTD 2.201%/23-12.04.2029	CHF		1'500'000		1'500'000	1'542'000.00	0.05
1.958 NATIONAL BANK OF CANADA 1.9575%/22-03.11.2027	CHF	1'850'000	100'000		1'950'000	1'985'100.00	0.06
- NATIONWIDE BLDG SOCIETY 0%/19-11.07.2025	CHF	1'285'000			1'285'000	1'257'115.00	0.04
0.485 NATIONWIDE BLDG SOCIETY 0.485%/19-11.07.2044	CHF	300'000			300'000	233'700.00	0.01
1.915 NATIONWIDE BLDG SOCIETY 1.915%/22-08.09.2028	CHF	1'800'000	500'000		2'300'000	2'302'300.00	0.07

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.168	NATIONWIDE BUILDING SOCIETY 0.1675%/19-11.07.2031	CHF	565'000	700'000		1'265'000	1'142'927.50	0.04
0.919	NATIONWIDE BUILDING SOCIETY 0.9194%/22-17.12.2025	CHF	900'000	50'000		950'000	939'075.00	0.03
1.520	NATIONWIDE BUILDING SOCIETY 1.5203%/22-17.12.2029	CHF	2'400'000	550'000		2'950'000	2'948'525.00	0.09
1.758	NATIONWIDE BUILDING SOCIETY 1.7575%/23-23.01.2026	CHF	1'850'000	100'000		1'950'000	1'954'875.00	0.06
2.013	NATIONWIDE BUILDING SOCIETY 2.0125%/23-23.01.2030	CHF	800'000	250'000		1'050'000	1'078'350.00	0.03
2.970	NATIONWIDE BUILDING SOCIETY 2.97%/23-08.09.2027	CHF		1'000'000		1'000'000	1'023'500.00	0.03
0.898	NATWEST MARKETS PLC 0.8975%/22-04.04.2025	CHF	1'400'000			1'400'000	1'387'540.00	0.04
2.783	NATWEST MARKETS PLC 2.7825%/22-06.12.2027	CHF	1'400'000	200'000		1'600'000	1'649'600.00	0.05
2.858	NATWEST MARKETS PLC 2.8575%/23-06.06.2028	CHF		1'000'000		1'000'000	1'037'500.00	0.03
0.235	NEDER WATERSCHAPSBANK 0.235%/22-14.04.2027	CHF	1'900'000	50'000		1'950'000	1'887'600.00	0.06
0.625	NEDER WATERSCHAPSBANK 0.625%/17-21.08.2037	CHF	400'000	600'000		1'000'000	911'500.00	0.03
1.250	NEDERLANDSE WATERSCHAPSBANK 1.25%/12-09.08.2024	CHF	500'000		500'000			
1.375	NEDERLANDSE WATERSCHAPSBANK 1.375%/12-13.09.2027	CHF	1'620'000			1'620'000	1'625'670.00	0.05
3.250	NEDERLANDSE WATERSCHAPSBANK 3.25%/06-07.08.2029	CHF	2'340'000	200'000		2'540'000	2'797'810.00	0.09
0.002	NEDERLANDSE WATERSCHAPSBANK N.V. 0.002%/21-04.03.2041	CHF	1'010'000	100'000		1'110'000	885'225.00	0.03
0.250	NESTLE HOLDINGS INC 0.25%/17-04.10.2027	CHF	2'980'000	500'000		3'480'000	3'351'240.00	0.11
0.550	NESTLE HOLDINGS INC 0.55%/17-04.10.2032	CHF	195'000	800'000		995'000	926'345.00	0.03
0.250	NESTLE LTD 0.25%/18-28.06.2024	CHF	3'530'000		3'530'000			
1.625	NESTLE LTD 1.625%/22-07.11.2025	CHF	2'200'000	100'000		2'300'000	2'309'200.00	0.07
1.625	NESTLE LTD 1.625%/22-15.07.2026	CHF	4'100'000			4'100'000	4'126'650.00	0.13
1.625	NESTLE LTD 1.625%/23-20.11.2027	CHF		850'000		850'000	859'350.00	0.03
1.875	NESTLE LTD 1.875%/23-20.11.2031	CHF		1'300'000		1'300'000	1'342'900.00	0.04
2.000	NESTLE LTD 2%/23-20.11.2036	CHF		1'500'000		1'500'000	1'580'250.00	0.05
2.125	NESTLE LTD 2.125%/22-15.07.2030	CHF	2'700'000	750'000		3'450'000	3'606'975.00	0.11
2.125	NESTLE LTD 2.125%/23-28.06.2038	CHF		2'690'000		2'690'000	2'887'715.00	0.09
2.250	NESTLE LTD 2.25%/22-08.11.2029	CHF	2'000'000	100'000		2'100'000	2'199'750.00	0.07
2.500	NESTLE LTD 2.5%/22-14.07.2034	CHF	1'990'000	650'000		2'640'000	2'897'400.00	0.09
2.625	NESTLE LTD 2.625%/22-08.11.2035	CHF	1'300'000	800'000		2'100'000	2'349'900.00	0.07
0.750	NESTLE SA 0.75%/18-28.06.2028	CHF	2'690'000	250'000		2'940'000	2'869'440.00	0.09
1.875	NESTLE SA 1.875%/23-28.06.2029	CHF		1'900'000		1'900'000	1'949'400.00	0.06
2.000	NESTLE SA 2%/23-28.06.2033	CHF		2'860'000		2'860'000	2'992'990.00	0.09
0.350	NEUENBURGER KANTANALBANK 0.35%/18-14.09.2026	CHF	780'000			780'000	757'380.00	0.02
0.500	NEUENBURGER KANTANALBANK 0.5%/17-30.09.2027	CHF	300'000	600'000		900'000	868'500.00	0.03
0.125	NEW YORK LIFE GLOBAL FDG 0.125%/20-11.09.2029	CHF	2'025'000	100'000		2'125'000	1'955'000.00	0.06
0.125	NEW YORK LIFE GLOBAL FDG 0.125%/21-23.07.2030	CHF	2'385'000	1'050'000		3'435'000	3'115'545.00	0.10
0.250	NEW YORK LIFE GLOBAL FUNDING 0.25%/19-18.10.2027	CHF	3'450'000	200'000		3'650'000	3'480'275.00	0.11
1.375	NEW YORK LIFE GLOBAL FUNDING 1.375%/22-04.05.2028	CHF	900'000	50'000		950'000	940'500.00	0.03
0.125	NORDEA BANK ABP 0.125%/20-02.06.2025	CHF	620'000	20'000		640'000	618'560.00	0.02
0.550	NORDEA BANK ABP 0.55%/15-23.06.2025	CHF	1'380'000	600'000		1'980'000	1'954'260.00	0.06
1.810	NORDEA BANK ABP 1.81%/22-15.06.2027	CHF	1'600'000			1'600'000	1'600'800.00	0.05
2.490	NORDEA BANK ABP 2.49%/23-26.05.2028	CHF		2'200'000		2'200'000	2'251'700.00	0.07
1.500	NORDIC INVESTMENT BANK 1.5%/23-29.06.2028	CHF		1'080'000		1'080'000	1'095'120.00	0.03
0.200	NORTH AMERICAN DEVELOPMENT BANK 0.2%/17-26.10.2027	CHF	1'250'000			1'250'000	1'195'625.00	0.04
0.200	NORTH AMERICAN DEVELOPMENT BANK 0.2%/20-28.11.2028	CHF	1'000'000	50'000		1'050'000	990'675.00	0.03
0.250	NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	CHF	600'000			600'000	591'360.00	0.02
0.550	NORTH AMERICAN DEVELOPMENT BANK 0.55%/20-27.05.2033	CHF	990'000	300'000		1'290'000	1'180'350.00	0.04
0.875	NORTH RHINE-WESTPHALIA 0.875%/14-29.07.2024	CHF	1'405'000		1'405'000			
0.250	NOVARTIS 0.25%/15-13.05.2025	CHF	2'570'000	435'000		3'005'000	2'963'230.50	0.09
0.625	NOVARTIS 0.625%/15-13.11.2029	CHF	2'595'000			2'595'000	2'495'092.50	0.08
1.050	NOVARTIS 1.05%/15-11.05.2035	CHF	1'355'000	200'000		1'555'000	1'487'357.50	0.05
1.628	NRW.BANK 1.6275%/23-27.07.2028	CHF		900'000		900'000	916'650.00	0.03
0.375	OC OERLIKON CORP AG 0.375%/21-27.11.2025	CHF	1'310'000	600'000		1'910'000	1'852'700.00	0.06
0.800	OC OERLIKON CORPORATION INC. PFAEFFIKON 0.8%/21-27.11.2028	CHF	750'000	600'000		1'350'000	1'251'450.00	0.04
2.875	OC OERLIKON CORPORATION INC. PFAEFFIKON 2.875%/23-02.06.2026	CHF		1'000'000		1'000'000	1'010'000.00	0.03
3.250	OC OERLIKON CORPORATION INC. PFAEFFIKON 3.25%/23-02.10.2029	CHF		700'000		700'000	722'050.00	0.02
2.625	OEKB 2.625%/06-22.11.2024	CHF	3'535'000		3'535'000			
2.875	OEKB 2.875%/05-25.02.2030	CHF	6'040'000	1'035'000		7'075'000	7'740'050.00	0.24
3.250	OEKB 3.25%/06-25.07.2036	CHF	880'000			880'000	1'065'680.00	0.03
0.050	ONTARIO (PROVINCE OF) 0.05%/21-12.05.2033	CHF	1'300'000			1'300'000	1'147'250.00	0.04
0.200	ORANGE SA 0.2%/19-24.11.2025	CHF		2'120'000		2'120'000	2'073'360.00	0.07
0.250	PACIFIC LIFE GLOBAL FUNDING II 0.25%/21-26.10.2028	CHF	2'000'000			2'000'000	1'857'000.00	0.06
1.750	PACIFIC LIFE GLOBAL FUNDING II 1.75%/22-02.05.2029	CHF	1'300'000			1'300'000	1'292'200.00	0.04
0.150	PARTNERS GROUP HOLDING A 0.15%/17-07.06.2024	CHF	1'610'000	200'000	1'610'000	200'000	199'100.00	0.01
0.400	PARTNERS GROUP HOLDING A 0.4%/19-21.06.2027	CHF	3'530'000	650'000		4'180'000	4'019'070.00	0.13
2.250	PARTNERS GROUP HOLDING AG 2.25%/23-26.09.2028	CHF		700'000		700'000	718'200.00	0.02
2.400	PARTNERS GROUP HOLDING AG 2.4%/23-26.09.2033	CHF		1'000'000		1'000'000	1'048'500.00	0.03
0.250	PFANDBRIEF SCHW KANTBK 0.25%/17-01.12.2025	CHF	2'700'000	2'300'000		5'000'000	4'903'000.00	0.15
0.375	PFANDBRIEF SCHW KANTBK 0.375%/17-24.07.2028	CHF	5'235'000	320'000		5'555'000	5'327'245.00	0.17
0.500	PFANDBRIEF SCHW KANTBK 0.5%/18-19.05.2028	CHF	5'390'000	850'000		6'240'000	6'029'712.00	0.19

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0.500	CHF	3'690'000	1'000'000		4'690'000	4'511'780.00	0.14
0.250	CHF	3'315'000			3'315'000	3'231'130.50	0.10
-	CHF	1'030'000	50'000		1'080'000	1'060'020.00	0.03
0.100	CHF	6'400'000	500'000		6'900'000	6'247'950.00	0.20
0.020	CHF	2'100'000	430'000		2'530'000	2'007'049.00	0.06
-	CHF	2'700'000	220'000		2'920'000	2'680'560.00	0.08
-	CHF	4'080'000	2'020'000		6'100'000	5'627'250.00	0.18
-	CHF	3'590'000	500'000		4'090'000	3'831'921.00	0.12
-	CHF	2'780'000	400'000		3'180'000	2'796'810.00	0.09
-	CHF	4'760'000	500'000		5'260'000	4'421'030.00	0.14
0.100	CHF	4'200'000	320'000		4'520'000	4'102'804.00	0.13
0.250	CHF	500'000			500'000	433'000.00	0.01
-	CHF	5'010'000	1'090'000		6'100'000	5'784'020.00	0.18
0.100	CHF	800'000	1'150'000		1'950'000	1'753'245.00	0.06
0.200	CHF	1'310'000	1'150'000		2'460'000	2'138'970.00	0.07
-	CHF	3'730'000	1'250'000		4'980'000	4'498'434.00	0.14
-	CHF	800'000	1'400'000		2'200'000	1'830'400.00	0.06
0.100	CHF	2'600'000	250'000		2'850'000	2'602'905.00	0.08
1.500	CHF	1'350'000		1'350'000			
1.650	CHF	1'350'000		1'350'000			
1.900	CHF	1'100'000	700'000		1'800'000	1'899'000.00	0.06
2.125	CHF	1'230'000	1'390'000		2'620'000	2'841'914.00	0.09
2.000	CHF		2'640'000		2'640'000	2'735'040.00	0.09
2.050	CHF		2'830'000		2'830'000	2'970'368.00	0.09
2.100	CHF		1'910'000		1'910'000	2'036'060.00	0.06
0.250	CHF	2'905'000	2'270'000		5'175'000	5'055'457.50	0.16
0.750	CHF	3'490'000			3'490'000	3'158'450.00	0.10
1.375	CHF		2'250'000	2'250'000			
1.000	CHF	1'000'000	1'000'000		2'000'000	1'841'400.00	0.06
1.125	CHF		900'000	900'000			
1.125	CHF	3'555'000	1'450'000		5'005'000	4'706'201.50	0.15
0.250	CHF	3'400'000			3'400'000	3'303'100.00	0.10
0.875	CHF	1'110'000			1'110'000	1'013'319.00	0.03
0.250	CHF	2'660'000	250'000		2'910'000	2'376'015.00	0.07
0.125	CHF	1'950'000			1'950'000	1'563'705.00	0.05
0.125	CHF	2'595'000			2'595'000	2'289'309.00	0.07
-	CHF	4'375'000			4'375'000	4'058'687.50	0.13
-	CHF	2'250'000	50'000		2'300'000	1'780'430.00	0.06
0.125	CHF	1'175'000			1'175'000	1'046'690.00	0.03
0.250	CHF	1'265'000	3'000'000		4'265'000	3'472'989.50	0.11
0.125	CHF	5'730'000	890'000		6'620'000	6'068'554.00	0.19
0.250	CHF	1'750'000	250'000		2'000'000	1'736'400.00	0.05
0.375	CHF	1'500'000	200'000		1'700'000	1'400'460.00	0.04
-	CHF	1'700'000	50'000		1'750'000	1'666'350.00	0.05
0.250	CHF	2'640'000	700'000		3'340'000	2'687'698.00	0.08
0.125	CHF	2'800'000			2'800'000	2'551'080.00	0.08
0.250	CHF	2'450'000			2'450'000	2'121'945.00	0.07
0.125	CHF	2'210'000			2'210'000	2'088'671.00	0.07
-	CHF	1'370'000	120'000		1'490'000	1'446'343.00	0.05
1.000	CHF	2'100'000	150'000		2'250'000	2'200'725.00	0.07
1.125	CHF	1'400'000			1'400'000	1'306'060.00	0.04
1.375	CHF	1'860'000	3'410'000		5'270'000	5'259'460.00	0.16
1.625	CHF	1'800'000	1'750'000		3'550'000	3'616'030.00	0.11
2.375	CHF		850'000	850'000			
1.375	CHF	1'400'000	3'070'000		4'470'000	4'459'272.00	0.14
1.500	CHF	1'755'000	110'000		1'865'000	1'871'527.50	0.06
2.125	CHF		1'600'000	1'600'000			
1.750	CHF		850'000	850'000			
1.750	CHF	1'050'000	850'000		1'900'000	1'938'380.00	0.06
1.875	CHF	2'750'000	1'100'000		3'850'000	3'994'375.00	0.13
1.875	CHF		1'120'000		1'120'000	1'156'400.00	0.04
2.125	CHF		1'700'000		1'700'000	1'730'260.00	0.05
2.125	CHF		2'700'000		2'700'000	2'829'600.00	0.09
2.125	CHF		2'800'000		2'800'000	2'996'000.00	0.09
2.000	CHF		3'400'000		3'400'000	3'561'500.00	0.11
2.000	CHF		4'590'000		4'590'000	4'896'153.00	0.15
1.750	CHF		5'000'000		5'000'000	5'287'500.00	0.17
1.750	CHF		2'250'000		2'250'000	2'353'725.00	0.07
1.625	CHF		2'100'000		2'100'000	2'134'650.00	0.07
1.625	CHF		1'050'000		1'050'000	1'071'000.00	0.03

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2.125 PFANDBRIEF SCHWEIZERISCHER HYPOTHEKARINSTITUTE s 587 5 2.125%/13-28.11.2033	CHF	1'930'000			1'930'000	2'048'695.00	0.06
1.500 PFANDBRIEFBANK S. 601 1.5%/14-09.11.2035	CHF	960'000			960'000	962'592.00	0.03
1.500 PFANDBRIEFBANK S. 602 1.5%/14-05.12.2040	CHF	1'190'000	30'000		1'220'000	1'224'148.00	0.04
0.375 PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -469- 0.375%/15-15.09.2025	CHF	2'700'000	1'200'000		3'900'000	3'838'770.00	0.12
1.000 PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -619- 1%/15-25.01.2036	CHF	1'500'000			1'500'000	1'422'600.00	0.04
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-10.05.2045	CHF	1'640'000	600'000		2'240'000	1'639'232.00	0.05
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0%/20-26.02.2030	CHF	2'530'000	1'000'000		3'530'000	3'258'543.00	0.10
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/17-25.03.2024	CHF	3'590'000		3'590'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/18-26.04.2024	CHF	3'800'000		3'800'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-12.10.2027	CHF	4'035'000	1'490'000		5'525'000	5'312'840.00	0.17
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-18.09.2026	CHF	3'035'000	250'000		3'285'000	3'196'633.50	0.10
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-20.10.2026	CHF	2'630'000	100'000		2'730'000	2'654'106.00	0.08
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/20-06.10.2042	CHF	3'520'000	1'040'000		4'560'000	3'648'912.00	0.11
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.375%/17-21.03.2028	CHF	3'540'000			3'540'000	3'407'604.00	0.11
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.5%/20-22.06.2040	CHF	1'590'000	1'600'000		3'190'000	2'734'468.00	0.09
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/17-18.10.2030	CHF	3'500'000	150'000		3'650'000	3'481'370.00	0.11
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/18-09.10.2028	CHF	2'520'000	500'000		3'020'000	2'925'172.00	0.09
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/18-09.10.2048	CHF	1'400'000	900'000		2'300'000	2'168'210.00	0.07
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 1.125%/23-18.10.2047	CHF		1'450'000	1'450'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 2%/22-25.08.2034	CHF	2'750'000	1'010'000		3'760'000	3'955'520.00	0.12
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 2%/23-25.08.2034	CHF		1'000'000	1'000'000			
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 603 0.625%/14-19.03.2025	CHF	7'000'000		1'700'000	5'300'000	5'253'890.00	0.16
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 604 0.375%/15-21.01.2030	CHF	4'060'000	850'000		4'910'000	4'643'387.00	0.15
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG - 643- 0.125%/17-06.05.2025	CHF	5'850'000			5'850'000	5'759'910.00	0.18
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG - 645- 0.625%/17-23.01.2037	CHF	3'290'000	600'000		3'890'000	3'507'224.00	0.11
0.300 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -481- 0.3%/16-06.06.2031	CHF	4'410'000	2'150'000		6'560'000	6'074'560.00	0.19
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 519 2.25%/10-13.08.2032	CHF	4'130'000	560'000		4'690'000	4'997'664.00	0.16
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 524 1.875%/10-15.09.2031	CHF	5'375'000	650'000		6'025'000	6'231'055.00	0.20
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 533 2.125%/10-01.12.2028	CHF	3'870'000			3'870'000	4'008'933.00	0.13
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 554 2.375%/11-27.06.2025	CHF	1'450'000			1'450'000	1'467'690.00	0.05
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 559 1.625%/11-29.11.2041	CHF	2'380'000	430'000		2'810'000	2'869'010.00	0.09
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 564 1.375%/12-14.02.2024	CHF	2'770'000		2'770'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 565 1.5%/12-14.02.2040	CHF	1'700'000			1'700'000	1'704'250.00	0.05
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 566 1.5%/12-27.04.2027	CHF	3'400'000	2'090'000		5'490'000	5'519'646.00	0.17
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 569 1.5%/12-02.08.2033	CHF	2'395'000	1'850'000		4'245'000	4'266'225.00	0.13
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 572 1.375%/12-13.08.2027	CHF	1'790'000	900'000		2'690'000	2'693'766.00	0.08
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 574 1.375%/12-20.09.2029	CHF	4'790'000	500'000		5'290'000	5'300'580.00	0.17
1.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 581 1.625%/13-03.07.2030	CHF	4'530'000	960'000		5'490'000	5'579'487.00	0.18
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 584 1.75%/13-15.07.2025	CHF	4'910'000	540'000		5'450'000	5'475'070.00	0.17
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 591 1.375%/14-14.11.2024	CHF	3'750'000		3'750'000			

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1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 593 1.5%/14-15.12.2025	CHF	2'890'000	150'000		3'040'000	3'046'384.00	0.10
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 598 1%/14-07.07.2026	CHF	1'460'000	900'000		2'360'000	2'341'592.00	0.07
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -605- 0.5%/15-05.05.2028	CHF	4'610'000	1'000'000		5'610'000	5'422'626.00	0.17
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -608- 0.625%/15-25.04.2033	CHF	3'360'000			3'360'000	3'128'160.00	0.10
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 610 0.625%/15-25.01.2034	CHF	4'430'000	1'200'000		5'630'000	5'206'061.00	0.16
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -611- 0.875%/15-25.06.2037	CHF	2'620'000	800'000		3'420'000	3'175'128.00	0.10
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -612- 1%/15-25.01.2045	CHF	1'700'000			1'700'000	1'555'500.00	0.05
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -613- 0.5%/15-24.01.2025	CHF	4'590'000		4'590'000			
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -614 1%/15-12.05.2032	CHF	3'520'000	1'200'000		4'720'000	4'572'264.00	0.14
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -614 1.375%/15-12.05.2032	CHF	2'300'000	3'250'000		5'550'000	5'530'575.00	0.17
1.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -615- 1.125%/15-19.06.2042	CHF	2'320'000			2'320'000	2'184'976.00	0.07
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -616- 0.375%/15-26.01.2026	CHF	3'880'000	700'000		4'580'000	4'495'270.00	0.14
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 617 0.625%/15-16.05.2031	CHF	4'000'000	1'350'000		5'350'000	5'077'150.00	0.16
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -618- 0.375%/15-15.10.2025	CHF	4'340'000	250'000		4'590'000	4'515'183.00	0.14
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -625- 0.25%/16-05.08.2026	CHF	5'095'000	100'000		5'195'000	5'068'761.50	0.16
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -628- 0.375%/16-26.01.2032	CHF	3'070'000	250'000		3'320'000	3'068'012.00	0.10
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -631- 0.125%/16-15.12.2027	CHF	4'895'000	250'000		5'145'000	4'918'105.50	0.15
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -640- 0.375%/16-23.09.2043	CHF	3'665'000	1'710'000		5'375'000	4'375'787.50	0.14
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -641- 0.25%/16-14.10.2036	CHF	3'180'000	400'000		3'580'000	3'082'380.00	0.10
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -647- 0.25%/17-18.01.2027	CHF	7'115'000			7'115'000	6'899'415.50	0.22
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 649 0.625%/17-25.01.2035	CHF	1'745'000	750'000		2'495'000	2'285'919.00	0.07
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -652- 0.625%/17-18.10.2039	CHF	985'000	400'000		1'385'000	1'219'769.50	0.04
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -659- 0.25%/18-17.11.2025	CHF	4'635'000	200'000		4'835'000	4'742'651.50	0.15
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -660- 0.5%/18-22.01.2029	CHF	4'120'000	1'250'000		5'370'000	5'158'422.00	0.16
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -661- 0.375%/18-10.07.2028	CHF	6'735'000			6'735'000	6'464'253.00	0.20
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -666- 0.375%/18-12.05.2027	CHF	6'750'000			6'750'000	6'550'200.00	0.21
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -668- 0.875%/19-19.06.2043	CHF	2'750'000	50'000		2'800'000	2'518'880.00	0.08
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -670- 0%/19-29.07.2024	CHF	1'260'000		1'260'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -671- 0.25%/19-15.04.2030	CHF	3'580'000			3'580'000	3'350'522.00	0.11
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -672- 0.125%/19-08.05.2029	CHF	5'140'000	500'000		5'640'000	5'300'472.00	0.17
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -673- 0.125%/19-10.12.2030	CHF	2'320'000	770'000		3'090'000	2'843'418.00	0.09
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -674- 0.5%/19-17.06.2041	CHF	2'685'000	500'000		3'185'000	2'703'428.00	0.08
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -675- 0%/19-15.06.2027	CHF	2'470'000	970'000		3'440'000	3'294'144.00	0.10
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -676- 0.25%/19-26.04.2034	CHF	6'480'000	1'250'000		7'730'000	6'871'970.00	0.22
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -677- 0.5%/19-25.01.2044	CHF	1'455'000	230'000		1'685'000	1'406'806.50	0.04
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -678- 0%/19-26.08.2049	CHF	3'680'000	1'100'000		4'780'000	3'329'270.00	0.10
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -680- 0%/19-30.03.2026	CHF	3'035'000	970'000		4'005'000	3'894'862.50	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -681- 0.125%/19-14.11.2031	CHF	2'140'000	250'000		2'390'000	2'170'120.00	0.07
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -682- 0%/19-06.04.2027	CHF	1'720'000	600'000		2'320'000	2'227'200.00	0.07

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -683- 0%/20-25.02.2028	CHF	3'045'000	1'210'000		4'255'000	4'035'442.00	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -686- 0.125%/20-13.08.2027	CHF	2'505'000	700'000		3'205'000	3'076'159.00	0.10
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -688- 0.125%/20-07.06.2028	CHF	2'730'000	1'200'000		3'930'000	3'734'679.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -690- 0.125%/20-02.08.2030	CHF	3'235'000	210'000		3'445'000	3'186'625.00	0.10
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -693- 0%/20-12.08.2025	CHF	2'830'000			2'830'000	2'773'683.00	0.09
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -696- 0.125%/20-19.11.2032	CHF	3'890'000	250'000		4'140'000	3'703'644.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -701- 0.125%/21-20.06.2031	CHF	4'400'000	500'000		4'900'000	4'475'170.00	0.14
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -708- 0.25%/21-10.03.2032	CHF	2'340'000	440'000		2'780'000	2'538'974.00	0.08
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -710- 0.125%/21-19.12.2031	CHF	3'580'000	2'000'000		5'580'000	5'059'386.00	0.16
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -711- 0.125%/22-19.02.2029	CHF	2'050'000			2'050'000	1'931'920.00	0.06
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -712- 0.375%/22-16.02.2037	CHF	930'000	2'000'000		2'930'000	2'554'374.00	0.08
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -714- 0.25%/22-15.03.2027	CHF	770'000	30'000		800'000	774'560.00	0.02
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -715- 0.75%/22-10.08.2035	CHF	1'050'000	50'000		1'100'000	1'018'270.00	0.03
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -720- 1.5%/22-06.09.2033	CHF	2'620'000	780'000		3'400'000	3'417'000.00	0.11
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -721- 2.125%/22-18.10.2032	CHF	3'150'000	230'000		3'380'000	3'573'336.00	0.11
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -722- 2.375%/22-20.05.2037	CHF	3'700'000	1'750'000		5'450'000	6'034'785.00	0.19
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF		1'100'000	1'100'000			
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -723- 2.25%/22-05.07.2052	CHF	1'850'000	2'300'000		4'150'000	4'974'605.00	0.16
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -724- 0.75%/22-12.08.2025	CHF	2'400'000			2'400'000	2'377'680.00	0.07
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -725- 1.875%/22-25.01.2038	CHF	2'250'000	400'000		2'650'000	2'783'295.00	0.09
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -729- 1.5%/22-25.06.2024	CHF	1'585'000		1'585'000			
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -730- 2.125%/22-07.07.2032	CHF	850'000	2'750'000		3'600'000	3'801'600.00	0.12
2.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -731- 2.25%/22-25.09.2037	CHF	3'750'000	600'000		4'350'000	4'762'815.00	0.15
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -739- 2%/23-02.04.2038	CHF		1'490'000	1'490'000			
2.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -740- 2%/23-04.10.2040	CHF		3'560'000		3'560'000	3'831'628.00	0.12
1.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -741- 1.875%/23-24.06.2050	CHF		2'350'000		2'350'000	2'584'530.00	0.08
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -742- 1.75%/23-07.07.2033	CHF		2'660'000		2'660'000	2'732'352.00	0.09
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -743- 1.75%/23-09.07.2038	CHF		2'470'000		2'470'000	2'558'920.00	0.08
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -745- 1.75%/23-23.12.2033	CHF		1'900'000		1'900'000	1'951'680.00	0.06
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -746- 1.75%/23-26.01.2049	CHF		1'600'000		1'600'000	1'704'160.00	0.05
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -747- 1.75%/23-24.03.2043	CHF		1'150'000	1'150'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.635 0.125%/16-15.07.2031	CHF	1'105'000	900'000		2'005'000	1'829'362.00	0.06
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S.637 0.375%/16-15.06.2046	CHF	2'460'000	800'000		3'260'000	2'583'876.00	0.08
3.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 424 3.25%/07-15.06.2027	CHF	1'350'000	900'000		2'250'000	2'387'925.00	0.07
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 512 2.625%/10-27.03.2030	CHF	740'000	800'000		1'540'000	1'653'652.00	0.05
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 544 2.5%/11-16.02.2027	CHF	1'635'000			1'635'000	1'689'772.50	0.05
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 552 2.5%/11-30.03.2026	CHF	700'000	2'000'000		2'700'000	2'762'640.00	0.09
2.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 553 2.75%/11-15.12.2026	CHF	3'100'000	550'000		3'650'000	3'790'160.00	0.12
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 562 1.5%/12-21.01.2028	CHF	2'980'000	500'000		3'480'000	3'502'968.00	0.11

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 589 2.125%/14-03.03.2044	CHF	400'000	500'000		900'000	1'010'970.00	0.03
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 596 1%/14-21.05.2024	CHF	3'820'000		3'820'000			
0.875 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 606- 0.875%/15-07.05.2035	CHF	3'750'000	200'000		3'950'000	3'711'815.00	0.12
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 627- 0.125%/16-06.09.2028	CHF	2'610'000	2'500'000		5'110'000	4'841'214.00	0.15
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 629- 0.5%/16-05.10.2035	CHF	3'850'000	750'000		4'600'000	4'128'960.00	0.13
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 632 0.375%/16-08.07.2039	CHF	2'455'000	250'000		2'705'000	2'298'168.00	0.07
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 633- 0.25%/16-04.08.2038	CHF	4'155'000	700'000		4'855'000	4'085'482.50	0.13
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 639- 0.125%/16-23.09.2032	CHF	3'040'000	500'000		3'540'000	3'174'318.00	0.10
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 646- 0.5%/17-21.12.2029	CHF	2'180'000	500'000		2'680'000	2'555'380.00	0.08
2.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.548 2.625%/11-14.02.2031	CHF	1'970'000	4'350'000		6'320'000	6'838'872.00	0.21
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S.636 0.25%/16-17.05.2040	CHF	1'715'000	500'000		2'215'000	1'822'945.00	0.06
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.05%/20-06.10.2043	CHF	1'050'000	650'000		1'700'000	1'291'320.00	0.04
0.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.1%/20-12.06.2030	CHF	1'905'000	950'000		2'855'000	2'641'160.50	0.08
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/18-16.04.2025	CHF	2'345'000			2'345'000	2'310'294.00	0.07
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/20-23.04.2032	CHF	4'720'000	720'000		5'440'000	4'907'968.00	0.15
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-06.12.2027	CHF	4'335'000	380'000		4'715'000	4'529'700.50	0.14
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-12.05.2026	CHF	2'825'000	1'320'000		4'145'000	4'047'592.50	0.13
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/20-12.06.2040	CHF	550'000	140'000		690'000	567'387.00	0.02
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.375%/17-07.12.2026	CHF	4'700'000	800'000		5'500'000	5'358'650.00	0.17
0.650 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.65%/18-15.02.2033	CHF	4'970'000	250'000		5'220'000	4'884'354.00	0.15
0.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.9%/22-20.05.2033	CHF	1'200'000	50'000		1'250'000	1'193'875.00	0.04
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-17.12.2029	CHF	2'500'000	2'250'000		4'750'000	4'788'950.00	0.15
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-19.04.2027	CHF	640'000			640'000	643'264.00	0.02
1.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.55%/24-05.04.2039	CHF		310'000		310'000	314'495.00	0.01
1.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.55%/24-24.10.2033	CHF		1'200'000		1'200'000	1'212'000.00	0.04
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.625%/23-07.04.2026	CHF		1'250'000	1'250'000			
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.7%/22-02.12.2030	CHF	1'700'000	120'000		1'820'000	1'859'130.00	0.06
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-10.09.2029	CHF		2'950'000		2'950'000	3'021'095.00	0.09
1.800 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.8%/23-22.07.2033	CHF		2'350'000		2'350'000	2'424'260.00	0.08
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-19.07.2038	CHF		3'750'000		3'750'000	3'941'250.00	0.12
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-22.09.2033	CHF		3'800'000		3'800'000	3'937'560.00	0.12
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-25.10.2038	CHF		2'100'000		2'100'000	2'201'850.00	0.07
1.850 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.85%/23-26.11.2038	CHF		3'400'000		3'400'000	3'565'580.00	0.11
1.900 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.9%/22-07.07.2042	CHF	1'600'000	500'000		2'100'000	2'241'960.00	0.07
2.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.125%/22-19.08.2030	CHF	2'600'000	1'150'000		3'750'000	3'928'125.00	0.12
2.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 2.35%/22-17.11.2037	CHF		290'000	290'000			
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S 494 0.25%/17-26.05.2027	CHF	4'465'000	300'000		4'765'000	4'602'513.50	0.14
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 413 1.75%/11-02.09.2026	CHF	2'230'000	1'100'000		3'330'000	3'362'967.00	0.11
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 422 1.625%/12-17.04.2028	CHF	3'535'000	700'000		4'235'000	4'283'702.50	0.13

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 424 1.25%/12-17.07.2024	CHF	1'640'000		1'640'000			
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 433 1.5%/13-21.06.2028	CHF	1'890'000	90'000		1'980'000	1'993'266.00	0.06
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 445 1.625%/14-17.06.2026	CHF	4'800'000	250'000		5'050'000	5'081'310.00	0.16
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -450- 1.5%/14-06.02.2029	CHF	2'510'000	500'000		3'010'000	3'031'973.00	0.10
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -454- 0.75%/14-15.04.2024	CHF	3'710'000		3'710'000			
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 456 0.75%/14-23.09.2024	CHF	4'600'000		4'600'000			
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -457- 1.25%/14-16.11.2029	CHF	2'930'000	500'000		3'430'000	3'412'850.00	0.11
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 459 1%/14-22.09.2028	CHF	6'700'000			6'700'000	6'599'500.00	0.21
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 460 0.625%/15-12.02.2030	CHF	4'175'000	2'400'000		6'575'000	6'307'397.50	0.20
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -462- 0.625%/15-16.07.2029	CHF	3'430'000	1'850'000		5'280'000	5'086'752.00	0.16
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 463 0.125%/15-12.03.2024	CHF	3'880'000		3'880'000			
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -464- 0.5%/15-30.04.2030	CHF	3'745'000	1'300'000		5'045'000	4'794'263.50	0.15
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -467- 0.5%/15-28.07.2025	CHF	4'100'000	2'000'000		6'100'000	6'023'140.00	0.19
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -473- 0.125%/15-25.02.2026	CHF	2'925'000	150'000		3'075'000	3'001'200.00	0.09
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -474- 0.5%/15-20.09.2030	CHF	3'445'000	1'700'000		5'145'000	4'870'257.00	0.15
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -475- 0.25%/16-11.02.2028	CHF	4'460'000	400'000		4'860'000	4'657'824.00	0.15
0.600 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -476- 0.6%/16-11.12.2035	CHF	4'680'000	1'730'000		6'410'000	5'811'947.00	0.18
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -480- 0.05%/16-06.11.2026	CHF	4'790'000	500'000		5'290'000	5'113'314.00	0.16
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -482- 0%/16-14.06.2024	CHF	4'190'000		4'190'000			
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -483- 0%/16-27.01.2027	CHF	4'445'000	310'000		4'755'000	4'576'212.00	0.14
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -485- 0%/16-02.10.2026	CHF	2'230'000	200'000		2'430'000	2'348'352.00	0.07
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 488 0.25%/16-21.05.2025	CHF	3'430'000	250'000		3'680'000	3'628'848.00	0.11
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -489- 0.375%/17-21.09.2027	CHF	3'525'000	1'470'000		4'995'000	4'831'164.00	0.15
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -490- 0.5%/17-20.02.2032	CHF	4'090'000	900'000		4'990'000	4'654'672.00	0.15
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -495- 0.5%/17-12.10.2029	CHF	5'195'000	500'000		5'695'000	5'437'016.50	0.17
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -502- 0.75%/18-21.06.2033	CHF	1'960'000	160'000		2'120'000	1'995'556.00	0.06
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -505- 0.75%/18-01.10.2032	CHF	3'690'000	250'000		3'940'000	3'731'574.00	0.12
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -506- 0.125%/18-31.10.2024	CHF	2'990'000	300'000	3'290'000			
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -507- 0.625%/18-08.03.2029	CHF	4'660'000	1'600'000		6'260'000	6'047'786.00	0.19
0.550 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -508- 0.55%/19-29.01.2031	CHF	5'805'000	230'000		6'035'000	5'712'127.50	0.18
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -509- 0.3%/19-09.04.2029	CHF	6'880'000	700'000		7'580'000	7'197'210.00	0.23
0.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -510- 0.7%/19-04.03.2039	CHF	1'770'000	650'000		2'420'000	2'167'594.00	0.07
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -512- 0.2%/19-10.09.2029	CHF	2'875'000	1'600'000		4'475'000	4'202'025.00	0.13
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -513- 0.5%/19-15.05.2034	CHF	4'730'000	500'000		5'230'000	4'758'254.00	0.15
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -514- 0%/19-10.09.2037	CHF	1'130'000	500'000		1'630'000	1'332'362.00	0.04
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -516- 0.125%/20-23.03.2032	CHF	4'420'000	330'000		4'750'000	4'291'625.00	0.13
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -517- 0%/20-02.04.2031	CHF	4'650'000	670'000		5'320'000	4'828'964.00	0.15
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -520- 0.2%/20-22.05.2042	CHF	1'490'000	650'000		2'140'000	1'706'650.00	0.05
0.200 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -523- 0.2%/20-13.07.2035	CHF	3'825'000	670'000		4'495'000	3'908'402.50	0.12

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-	CHF	2'930'000	500'000		3'430'000	3'240'321.00	0.10
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -524- 0%/20-21.06.2028							
0.125	CHF	3'890'000	700'000		4'590'000	3'949'695.00	0.12
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -525- 0.125%/20-03.09.2035							
0.100	CHF	1'700'000	650'000		2'350'000	2'110'300.00	0.07
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -537- 0.1%/21-25.06.2032							
0.300	CHF	1'050'000	900'000		1'950'000	1'685'970.00	0.05
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -540- 0.3%/21-29.10.2036							
0.375	CHF	1'400'000			1'400'000	1'281'980.00	0.04
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -542- 0.375%/22-03.11.2032							
0.450	CHF	500'000	70'000		570'000	478'002.00	0.01
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -543- 0.45%/22-11.02.2042							
0.350	CHF	2'600'000	140'000		2'740'000	2'651'224.00	0.08
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -544- 0.35%/22-02.08.2027							
0.650	CHF	2'000'000	500'000		2'500'000	2'366'750.00	0.07
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -545- 0.65%/22-03.10.2031							
0.750	CHF	1'000'000			1'000'000	914'400.00	0.03
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -546- 0.75%/22-02.03.2037							
0.750	CHF	2'100'000	100'000		2'200'000	2'118'380.00	0.07
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -547- 0.75%/22-19.08.2030							
1.000	CHF	1'000'000	620'000		1'620'000	1'523'934.00	0.05
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -549- 1%/22-12.10.2037							
1.100	CHF	2'550'000	150'000		2'700'000	2'674'350.00	0.08
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -550- 1.1%/22-18.04.2028							
1.400	CHF	4'750'000	500'000		5'250'000	5'242'125.00	0.16
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -551- 1.4%/22-30.08.2032							
1.450	CHF	2'900'000	1'110'000		4'010'000	3'991'955.00	0.13
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -552- 1.45%/22-14.03.2042							
1.700	CHF	3'100'000	1'200'000		4'300'000	4'396'320.00	0.14
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -554- 1.7%/22-27.07.2032							
1.450	CHF	1'500'000	50'000		1'550'000	1'558'990.00	0.05
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -556- 1.45%/22-30.04.2030							
1.650	CHF	1'500'000	5'390'000		6'890'000	7'024'355.00	0.22
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/22-21.12.2032							
1.650	CHF		980'000	980'000			
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -557- 1.65%/23-21.12.2032							
1.800	CHF	1'700'000	1'130'000		2'830'000	2'937'540.00	0.09
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -558- 1.8%/22-23.05.2036							
1.500	CHF	3'200'000			3'200'000	3'225'920.00	0.10
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -559- 1.5%/22-22.05.2029							
1.850	CHF	1'900'000	2'570'000		4'470'000	4'680'090.00	0.15
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/22-02.04.2037							
1.850	CHF		720'000	720'000			
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -560- 1.85%/23-02.04.2037							
2.100	CHF	920'000	1'350'000		2'270'000	2'372'377.00	0.07
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -561- 2.1%/22-19.07.2030							
2.100	CHF		1'350'000	1'350'000			
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -561- 2.1%/23-19.07.2030							
2.200	CHF	2'000'000			2'000'000	2'147'000.00	0.07
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -562- 2.2%/22-04.10.2034							
1.625	CHF	1'900'000	1'950'000		3'850'000	3'870'790.00	0.12
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -563- 1.625%/22-07.04.2026							
2.350	CHF	1'550'000	1'900'000		3'450'000	3'822'945.00	0.12
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -565- 2.35%/22-17.11.2037							
1.800	CHF	2'200'000	1'400'000		3'600'000	3'720'240.00	0.12
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -568- 1.8%/22-12.12.2034							
1.700	CHF		1'090'000		1'090'000	1'106'786.00	0.03
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -574- 1.7%/23-24.07.2028							
1.850	CHF	3'550'000			3'550'000	3'668'925.00	0.12
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -575- 1.85%/23-05.05.2031							
1.300	CHF	1'100'000			1'100'000	1'098'240.00	0.03
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -582- 1.3%/23-27.12.2028							
1.400	CHF	1'500'000			1'500'000	1'499'250.00	0.05
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -583- 1.4%/23-16.01.2032							
1.450	CHF	1'700'000			1'700'000	1'694'050.00	0.05
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -584- 1.45%/23-18.01.2039							
1.500	CHF		950'000		950'000	957'410.00	0.03
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -585- 1.5%/24-02.04.2031							
0.500	CHF	4'100'000	700'000		4'800'000	4'596'480.00	0.14
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -621- 0.5%/15-15.06.2029							
0.750	CHF	3'710'000			3'710'000	3'455'865.00	0.11
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -623- 0.75%/15-28.11.2034							
0.375	CHF	5'100'000		2'000'000	3'100'000	3'066'520.00	0.10
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.461 0.375%/15-14.02.2025							
0.125	CHF	4'305'000	1'350'000		5'655'000	5'149'443.00	0.16
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.484 0.125%/16-02.09.2031							
2.000	CHF	2'690'000	1'000'000		3'690'000	3'726'162.00	0.12
PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 405 2%/10-30.10.2025							

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2.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 410 2.375%/11-06.04.2026	CHF	2'150'000	200'000		2'350'000	2'398'880.00	0.08
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 414 1.625%/11-31.10.2024	CHF	1'790'000		1'790'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 420 1.375%/12-19.03.2027	CHF	4'100'000	350'000		4'450'000	4'455'785.00	0.14
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 423 1.5%/12-21.05.2029	CHF	3'755'000	600'000		4'355'000	4'390'275.50	0.14
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 432 1.375%/13-16.04.2025	CHF	1'880'000	800'000		2'680'000	2'677'320.00	0.08
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 436 1.75%/13-25.02.2026	CHF	1'750'000			1'750'000	1'762'775.00	0.06
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -466- 0.625%/15-30.06.2027	CHF	4'580'000	280'000		4'860'000	4'749'678.00	0.15
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -471- 0.625%/15-01.11.2030	CHF	3'410'000	300'000		3'710'000	3'537'114.00	0.11
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -478- 0.5%/16-30.03.2034	CHF	3'715'000			3'715'000	3'385'108.00	0.11
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 600 0.75%/14-23.08.2024	CHF	4'700'000		4'700'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. 429 1.375%/13-05.11.2027	CHF	4'270'000	900'000		5'170'000	5'177'238.00	0.16
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -470- 0.125%/15-17.07.2024	CHF	3'220'000		3'220'000			
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -486- 0.125%/16-02.02.12.2024	CHF	5'300'000		5'300'000			
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -487- 0.375%/16-24.10.2028	CHF	3'490'000	250'000		3'740'000	3'577'684.00	0.11
0.100 PRIMEO HOLDING AG 0.1%/21-28.09.2029	CHF		800'000		800'000	731'600.00	0.02
1.875 PRIMEO HOLDING AG 1.875%/22-23.09.2026	CHF	700'000			700'000	703'150.00	0.02
0.250 PROVINCE OF ALBERTA 0.25%/20-20.04.2028	CHF	895'000	1'000'000		1'895'000	1'814'462.50	0.06
0.375 PROVINCE OF ALBERTA 0.375%/19-07.02.2029	CHF	3'810'000			3'810'000	3'638'550.00	0.11
0.250 PROVINCE OF MANITOBA 0.25%/19-15.03.2029	CHF	1'720'000			1'720'000	1'627'980.00	0.05
0.700 PROVINCE OF MANITOBA 0.7%/20-20.04.2040	CHF	290'000			290'000	251'140.00	0.01
0.800 PROVINCE OF MANITOBA 0.8%/19-15.03.2029	CHF	1'550'000			1'550'000	1'398'100.00	0.04
0.125 PROVINCE OF NEW BRUNSWICK 0.125%/19-06.12.2032	CHF	480'000	150'000		630'000	556'290.00	0.02
0.200 PROVINCE OF NEW BRUNSWICK 0.2%/16-07.11.2031	CHF	1'530'000	900'000		2'430'000	2'208'870.00	0.07
0.250 PROVINCE OF NEW BRUNSWICK 0.25%/17-19.01.2029	CHF	1'680'000	150'000		1'830'000	1'732'095.00	0.05
0.250 PROVINCE OF NEW BRUNSWICK 0.25%/19-06.12.2039	CHF	850'000	30'000		880'000	721'600.00	0.02
0.250 PROVINCE OF ONTARIO 0.25%/17-28.06.2029	CHF	2'030'000	260'000		2'290'000	2'162'905.00	0.07
0.030 PROVINCE OF QUEBEC 0.03%/21-18.06.2031	CHF	2'160'000			2'160'000	1'956'960.00	0.06
1.500 PROVINCE OF QUEBEC 1.5%/14-05.02.2024	CHF	395'000		395'000			
2.040 PROVINCE OF QUEBEC 2.04%/23-09.05.2033	CHF		2'750'000		2'750'000	2'890'250.00	0.09
0.150 PSP SWISS PROPERTY AG 0.15%/20-02.02.2029	CHF	800'000	50'000		850'000	787'950.00	0.02
0.160 PSP SWISS PROPERTY AG 0.16%/21-16.09.2031	CHF	500'000			500'000	439'500.00	0.01
0.200 PSP SWISS PROPERTY AG 0.2%/21-04.02.2031	CHF	555'000	50'000		605'000	543'895.00	0.02
0.375 PSP SWISS PROPERTY AG 0.375%/16-29.04.2026	CHF	770'000	1'025'000		1'795'000	1'744'740.00	0.05
0.500 PSP SWISS PROPERTY AG 0.5%/16-16.02.2024	CHF	1'540'000		1'540'000			
0.550 PSP SWISS PROPERTY AG 0.55%/19-04.02.2028	CHF	1'135'000	250'000		1'385'000	1'324'752.50	0.04
0.700 PSP SWISS PROPERTY AG 0.7%/19-08.02.2027	CHF	700'000			700'000	681'800.00	0.02
1.000 PSP SWISS PROPERTY AG 1%/15-06.02.2025	CHF		1'700'000	1'700'000			
1.700 PSP SWISS PROPERTY AG 1.7%/24-06.02.2030	CHF		600'000		600'000	600'000.00	0.02
1.800 PSP SWISS PROPERTY AG 1.8%/23-11.12.2026	CHF		900'000		900'000	903'150.00	0.03
2.000 PSP SWISS PROPERTY AG 2%/23-01.07.2026	CHF	600'000	500'000		1'100'000	1'107'700.00	0.03
2.250 PSP SWISS PROPERTY AG 2.25%/23-02.10.2028	CHF		1'100'000		1'100'000	1'122'550.00	0.04
0.750 QUEBEC 0.75%/14-21.11.2024	CHF	1'410'000		1'410'000			
0.350 RAIFFEISEN SCHWEIZ 0.35%/18-16.02.2024	CHF	2'030'000		2'030'000			
2.113 RAIFFEISEN SCHWEIZ 2.1125%/23-28.09.2028	CHF		400'000		400'000	407'400.00	0.01
2.625 RAIFFEISEN SCHWEIZ 2.625%/11-04.02.2026	CHF	890'000			890'000	905'130.00	0.03
0.183 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.1825%/20-11.11.2025	CHF	500'000	200'000		700'000	685'650.00	0.02
0.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.5%/20-11.11.2028	CHF	1'100'000	100'000		1'200'000	1'123'200.00	0.04
1.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.5%/20-23.11.2034	CHF	600'000			600'000	555'600.00	0.02
0.178 RAIFFEISEN SCHWEIZ S. -1- 0.1775%/21-15.01.2027	CHF	700'000	100'000		800'000	766'000.00	0.02
0.570 RAIFFEISEN SCHWEIZ S. -2- 0.57%/21-15.01.2031	CHF	1'100'000	600'000		1'700'000	1'544'450.00	0.05
0.405 RAIFFEISEN SCHWEIZ S. -3- 0.405%/21-28.09.2029	CHF	800'000			800'000	735'200.00	0.02
0.300 RAIFFEISEN SCHWEIZ T. -1- 0.3%/16-22.04.2025	CHF	1'605'000	150'000		1'755'000	1'728'148.50	0.05
0.175 RAIFFEISENLANDESBANK OBEROESTERREICH AG 0.175%/19-29.10.2026	CHF	360'000	20'000		380'000	361'950.00	0.01
2.630 RAIFFEISENLANDESBANK OBEROESTERREICH AG 2.63%/23-29.06.2028	CHF		670'000		670'000	683'735.00	0.02
0.500 RCI BANQUE SA 0.5%/19-18.07.2024	CHF	490'000	200'000	490'000	200'000	198'700.00	0.01
2.100 RCI BANQUE SA 2.1%/22-23.05.2025	CHF	1'000'000			1'000'000	1'004'000.00	0.03
3.500 RCI BANQUE SA 3.5%/23-10.05.2028	CHF		1'200'000		1'200'000	1'266'600.00	0.04
1.550 RHAETISCHE BAHN AG (RHB) 1.55%/22-14.12.2038	CHF	500'000	30'000		530'000	546'165.00	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	RHAETISCHE BAHN AG 0%/21-29.09.2036	CHF	700'000		700'000	591'150.00	0.02
0.050	RHAETISCHE BAHN AG 0.05%/20-03.08.2050	CHF	730'000		730'000	528'155.00	0.02
-	RHAETISCHE BAHN TR. -1- 0%/16-01.09.2025	CHF	1'000'000	160'000	1'160'000	1'135'640.00	0.04
-	RHAETISCHE BAHN TR. -2- 0%/16-01.09.2031	CHF		780'000	780'000	709'800.00	0.02
0.100	ROCHE KAPITALMARKET T. -2- 0.1%/17-23.09.2024	CHF	3'975'000		3'975'000		
0.250	ROCHE KAPITALMARKET AG 0.25%/18-24.09.2025	CHF	2'660'000	100'000	2'760'000	2'711'700.00	0.09
0.500	ROCHE KAPITALMARKET AG 0.5%/22-25.02.2027	CHF	3'900'000	1'300'000	5'200'000	5'085'600.00	0.16
0.750	ROCHE KAPITALMARKET AG 0.75%/18-24.09.2030	CHF	2'920'000	500'000	3'420'000	3'291'750.00	0.10
0.750	ROCHE KAPITALMARKET AG 0.75%/22-25.02.2031	CHF	2'400'000	150'000	2'550'000	2'444'175.00	0.08
1.000	ROCHE KAPITALMARKET AG 1%/22-25.02.2037	CHF	1'800'000	100'000	1'900'000	1'788'850.00	0.06
1.500	ROCHE KAPITALMARKET AG 1.5%/22-23.06.2026	CHF	2'000'000	100'000	2'100'000	2'108'400.00	0.07
1.600	ROCHE KAPITALMARKET AG 1.6%/23-15.09.2028	CHF		800'000	800'000	811'200.00	0.03
1.750	ROCHE KAPITALMARKET AG 1.75%/23-15.09.2033	CHF		1'100'000	1'100'000	1'131'350.00	0.04
1.950	ROCHE KAPITALMARKET AG 1.95%/23-15.09.2038	CHF		1'650'000	1'650'000	1'749'000.00	0.05
2.000	ROCHE KAPITALMARKET AG 2%/22-23.09.2032	CHF	1'600'000	100'000	1'700'000	1'781'600.00	0.06
0.450	ROCHE KAPITALMARKET T. -3- 0.45%/17-23.03.2029	CHF	1'735'000	350'000	2'085'000	2'000'557.50	0.06
0.200	ROYAL BANK OF CANADA 0.2%/21-22.09.2031	CHF	950'000	1'000'000	1'950'000	1'718'925.00	0.05
0.250	ROYAL BANK OF CANADA 0.25%/21-15.10.2029	CHF	700'000	50'000	750'000	687'750.00	0.02
1.475	ROYAL BANK OF CANADA 1.475%/23-30.01.2026	CHF	1'000'000		1'000'000	998'500.00	0.03
1.495	ROYAL BANK OF CANADA 1.495%/22-08.07.2025	CHF	1'500'000	100'000	1'600'000	1'598'080.00	0.05
2.085	ROYAL BANK OF CANADA 2.085%/23-31.03.2028	CHF		1'800'000	1'800'000	1'840'500.00	0.06
0.400	ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 0.4%/22-05.10.2027	CHF	2'000'000	50'000	2'050'000	1'995'675.00	0.06
1.450	ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 1.45%/22-04.05.2027	CHF	700'000	50'000	750'000	744'750.00	0.02
2.445	ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 2.445%/23-25.01.2028	CHF	1'000'000	50'000	1'050'000	1'077'300.00	0.03
2.125	SANDOZ GROUP LTD 2.125%/23-17.11.2026	CHF		2'600'000	2'600'000	2'633'800.00	0.08
2.600	SANDOZ GROUP LTD 2.6%/23-17.11.2031	CHF		2'350'000	2'350'000	2'461'625.00	0.08
0.150	SANTANDER CONSUMER FINANCE S.A. 0.15%/19-10.12.2024	CHF		200'000	200'000		
2.733	SANTANDER CONSUMER FINANCE S.A. 2.7325%/23-04.07.2025	CHF	1'600'000		1'600'000	1'621'120.00	0.05
2.933	SANTANDER CONSUMER FINANCE S.A. 2.9325%/23-04.07.2028	CHF	800'000		800'000	832'800.00	0.03
1.494	SANTANDER UK PLC 1.4942%/24-12.11.2028	CHF	1'900'000		1'900'000	1'897'150.00	0.06
2.010	SANTANDER UK PLC S. -82- 2.01%/23-12.09.2026	CHF	1'500'000		1'500'000	1'518'750.00	0.05
2.005	SANTANDER UK PLC S. -83- 2.005%/23-12.09.2029	CHF		700'000	700'000	717'850.00	0.02
-	SCHWYZER KANTONALBANK 0%/20-13.11.2030	CHF	500'000	50'000	550'000	498'300.00	0.02
0.100	SCHWYZER KANTONALBANK 0.1%/16-25.10.2028	CHF	1'000'000		1'000'000	938'500.00	0.03
0.150	SCHWYZER KANTONALBANK 0.15%/21-30.11.2029	CHF	1'000'000	40'000	1'040'000	963'040.00	0.03
0.250	SCHWYZER KANTONALBANK 0.25%/15-04.03.2027	CHF	1'450'000	100'000	1'550'000	1'497'300.00	0.05
0.250	SCHWYZER KANTONALBANK 0.25%/16-19.02.2026	CHF	1'200'000	80'000	1'280'000	1'249'280.00	0.04
0.625	SCHWYZER KANTONALBANK 0.625%/15-02.07.2025	CHF	800'000		800'000	790'560.00	0.02
1.450	SCHWYZER KANTONALBANK 1.45%/24-14.03.2031	CHF		650'000	650'000	652'450.50	0.02
1.800	SCHWYZER KANTONALBANK 1.8%/22-15.12.2031	CHF	450'000	280'000	730'000	746'425.00	0.02
1.830	SCHWYZER KANTONALBANK 1.83%/23-21.09.2028	CHF		550'000	550'000	559'625.00	0.02
2.625	SCNF RESEAU 2.625%/11-10.03.2031	CHF	500'000		500'000	539'500.00	0.02
3.250	SCNF RESEAU 3.25%/06-30.06.2032	CHF	1'060'000	200'000	1'260'000	1'435'770.00	0.05
0.385	SCOTIABANK CHILE 0.385%/21-22.07.2026	CHF	1'000'000	50'000	1'050'000	1'005'375.00	0.03
0.418	SCOTIABANK CHILE 0.418%/21-31.03.2027	CHF	700'000	100'000	800'000	756'000.00	0.02
2.783	SCOTIABANK CHILE 2.7825%/23-23.05.2025	CHF		550'000	550'000	554'895.00	0.02
1.250	SEE-SPITAL 1.25%/18-03.07.2026	CHF	455'000		455'000	446'582.50	0.01
1.250	SERVICES INDUSTRIELS DE GENEVE 1.25%/15-30.06.2025	CHF		130'000	130'000	129'350.00	0.00
1.000	SFS GROUP LTD 1%/22-06.06.2025	CHF	1'600'000		1'600'000	1'587'520.00	0.05
1.450	SFS GROUP LTD 1.45%/22-08.06.2027	CHF	800'000		800'000	795'600.00	0.02
0.550	SGS LTD 0.55%/17-03.03.2026	CHF	2'170'000	200'000	2'370'000	2'321'415.00	0.07
0.750	SGS LTD 0.75%/18-29.10.2025	CHF	1'165'000		1'165'000	1'148'690.00	0.04
0.875	SGS LTD 0.875%/15-08.05.2030	CHF	580'000	650'000	1'230'000	1'186'950.00	0.04
0.950	SGS LTD 0.95%/20-06.11.2026	CHF	1'590'000	500'000	2'090'000	2'055'515.00	0.06
1.250	SGS LTD 1.25%/18-27.10.2028	CHF	535'000	350'000	885'000	872'167.50	0.03
1.250	SGS LTD 1.25%/22-05.09.2025	CHF	600'000		600'000	597'000.00	0.02
1.700	SGS LTD 1.7%/22-05.09.2029	CHF	2'000'000	100'000	2'100'000	2'107'350.00	0.07
1.750	SGS LTD 1.75%/14-27.02.2024	CHF	1'090'000		1'090'000		
2.000	SGS LTD 2%/23-17.11.2027	CHF		1'300'000	1'300'000	1'320'150.00	0.04
2.300	SGS LTD 2.3%/23-17.11.2031	CHF		1'400'000	1'400'000	1'463'000.00	0.05
0.200	SIEGFRIED HOLDING LTD 0.2%/21-15.06.2026	CHF	785'000		785'000	759'487.50	0.02
0.600	SIKA AG 0.6%/18-27.03.2026	CHF		800'000	800'000	787'200.00	0.02
0.625	SIKA AG 0.625%/18-12.07.2024	CHF	640'000		640'000		
1.125	SIKA AG 1.125%/18-12.07.2028	CHF	215'000	250'000	465'000	461'280.00	0.01
1.600	SIKA AG 1.6%/22-28.05.2024	CHF	900'000		900'000		
2.250	SIKA AG 2.25%/23-13.04.2026	CHF		1'100'000	1'100'000	1'115'400.00	0.03
2.250	SIKA AG 2.25%/23-13.04.2029	CHF		800'000	800'000	824'400.00	0.03
1.900	SIKA LTD 1.9%/22-28.11.2025	CHF	1'350'000	500'000	1'850'000	1'858'325.00	0.06

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2.350 SIKA LTD 2.35%/22-28.11.2028	CHF	1'950'000	400'000		2'350'000	2'429'900.00	0.08
0.125 SIX GROUP AG 0.125%/21-27.11.2026	CHF	540'000	500'000		1'040'000	1'009'600.00	0.03
0.200 SIX GROUP AG 0.2%/21-28.09.2029	CHF	3'050'000	125'000		3'175'000	2'936'875.00	0.09
2.000 SNCF RESEAU 2%/10-12.11.2026	CHF	730'000	200'000		930'000	945'810.00	0.03
2.625 SNCF RESEAU 2.625%/11-11.03.2037	CHF	700'000	110'000		810'000	912'465.00	0.03
0.333 SOCIETE GENERALE 0.3325%/21-29.11.2028	CHF	1'940'000			1'940'000	1'805'170.00	0.06
0.375 SOCIETE GENERALE 0.375%/21-26.07.2028	CHF	400'000	600'000		1'000'000	931'000.00	0.03
0.700 SOCIETE GENERALE 0.7%/18-26.02.2025	CHF	800'000			800'000	791'040.00	0.02
0.875 SOCIETE GENERALE 0.875%/19-28.02.2024	CHF	600'000		600'000			
2.278 SOCIETE GENERALE 2.2775%/23-27.02.2026	CHF	1'000'000	100'000		1'100'000	1'112'100.00	0.03
2.618 SOCIETE GENERALE 2.6175%/23-27.02.2030	CHF	1'500'000	100'000		1'600'000	1'654'400.00	0.05
0.250 SOCIETE GENERALE LTD 0.25%/20-25.02.2027	CHF	400'000	200'000		600'000	571'500.00	0.02
0.250 SOCIETE GENERALE SA 0.25%/19-08.10.2026	CHF	800'000			800'000	767'200.00	0.02
0.280 SOCIETE GENERALE SA 0.28%/22-26.01.2027	CHF	650'000			650'000	623'350.00	0.02
0.745 SOCIETE GENERALE SA 0.745%/22-26.01.2029	CHF	600'000			600'000	559'800.00	0.02
2.625 SOCIETE GENERALE SA 2.625%/22-14.10.2026	CHF	930'000			930'000	949'530.00	0.03
2.683 SOCIETE GENERALE SA 2.6825%/23-19.10.2029	CHF		1'900'000		1'900'000	1'973'150.00	0.06
1.583 SOCIETE NATIONALE SNCF S 1.5825%/24-07.02.2039	CHF		900'000		900'000	915'300.00	0.03
0.227 SOCIETE NATIONALE SNCF SA 0.227%/20-18.06.2030	CHF	1'470'000	430'000		1'900'000	1'766'050.00	0.06
1.985 SOCIETE NATIONALE SNCF SA 1.985%/23-28.06.2033	CHF		1'600'000		1'600'000	1'677'600.00	0.05
1.950 SONOVA HOLDING AG 1.95%/22-12.12.2030	CHF	1'280'000			1'280'000	1'313'920.00	0.04
- SONOVA HOLDING LTD. 0%/19-11.10.2029	CHF	355'000	700'000		1'055'000	974'292.50	0.03
0.400 SONOVA HOLDING LTD. 0.4%/19-11.10.2034	CHF		150'000		150'000	133'500.00	0.00
0.500 SONOVA HOLDING LTD. 0.5%/20-06.10.2025	CHF	1'000'000			1'000'000	983'500.00	0.03
0.750 SONOVA HOLDING LTD. 0.75%/20-06.10.2028	CHF	1'435'000	350'000		1'785'000	1'726'095.00	0.05
1.050 SONOVA HOLDING LTD. 1.05%/22-19.02.2029	CHF	1'240'000			1'240'000	1'213'340.00	0.04
1.400 SONOVA HOLDING LTD. 1.4%/22-19.02.2032	CHF	1'540'000	80'000		1'620'000	1'599'750.00	0.05
0.508 SPAREBANK 1 BOLIGKREDITT 0.5075%/22-06.04.2027	CHF	1'300'000	50'000		1'350'000	1'309'500.00	0.04
1.868 SPAREBANK 1 BOLIGKREDITT 1.8675%/23-23.10.2028	CHF		900'000		900'000	915'300.00	0.03
2.700 SPAREBANK 1 NORD NORGE 2.7%/23-20.03.2029	CHF		800'000		800'000	817'600.00	0.03
0.125 SPAREBANK 1 NORD-NORGE 0.125%/21-15.09.2028	CHF	600'000	400'000		1'000'000	922'000.00	0.03
1.500 SPAREBANK 1 SMN 1.5%/22-15.06.2027	CHF	1'000'000	100'000		1'100'000	1'092'850.00	0.03
0.550 SPITALVERBAND LIMMATTAL 0.55%/15-15.05.2025	CHF	830'000	10'000		840'000	826'560.00	0.03
1.000 ST GALLER KANTONALBANK (subordinated) 1%/17-30.11.2027	CHF	680'000			680'000	662'320.00	0.02
0.350 ST GALLER KANTONALBANK 0.35%/19-24.01.2028	CHF	1'550'000			1'550'000	1'488'000.00	0.05
0.500 ST. GALLER KANTONALBANK 0.5%/15-24.06.2025	CHF	1'560'000	520'000		2'080'000	2'052'336.00	0.06
0.625 ST. GALLER KANTONALBANK 0.625%/17-23.01.2032	CHF	780'000	400'000		1'180'000	1'100'350.00	0.03
2.125 ST. GALLER KANTONALBANK 2.125%/13-27.12.2040	CHF	400'000			400'000	429'400.00	0.01
0.100 ST.GALLER KANTONALBANK 0.1%/19-10.10.2041	CHF	1'650'000	520'000		2'170'000	1'690'430.00	0.05
0.250 ST.GALLER KANTONALBANK 0.25%/21-30.04.2035	CHF	1'200'000	750'000		1'950'000	1'689'675.00	0.05
1.375 ST.GALLER KANTONALBANK 1.375%/12-22.06.2027	CHF	870'000	420'000		1'290'000	1'287'420.00	0.04
1.500 ST.GALLER KANTONALBANK 1.5%/13-12.02.2031	CHF	560'000			560'000	559'720.00	0.02
0.375 STADLER RAIL AG 0.375%/19-20.11.2026	CHF	1'100'000			1'100'000	1'060'400.00	0.03
0.040 STADT BERN 0.04%/16-31.03.2027	CHF		600'000		600'000	577'800.00	0.02
0.040 STADT BERN 0.04%/20-02.10.2070	CHF	450'000			450'000	243'225.00	0.01
0.500 STADT BERN 0.5%/16-31.03.2036	CHF	935'000	370'000		1'305'000	1'182'330.00	0.04
0.625 STADT BERN 0.625%/17-13.06.2039	CHF	880'000	300'000		1'180'000	1'054'920.00	0.03
0.700 STADT BERN 0.7%/19-30.01.2034	CHF	920'000	620'000		1'540'000	1'456'070.00	0.05
1.500 STADT BERN 1.5%/13-25.02.2028	CHF	1'440'000	200'000		1'640'000	1'657'220.00	0.05
1.625 STADT BERN 1.625%/11-01.11.2024	CHF	425'000		425'000			
1.900 STADT BERN 1.9%/22-27.06.2053	CHF	975'000			975'000	1'108'575.00	0.03
2.125 STADT BERN 2.125%/13-11.10.2038	CHF	410'000			410'000	450'180.00	0.01
2.500 STADT BERN 2.5%/05-26.09.2025	CHF	760'000	100'000		860'000	875'050.00	0.03
2.500 STADT BERN 2.5%/10-01.04.2025	CHF	780'000	50'000		830'000	839'462.00	0.03
2.500 STADT BERN 2.5%/11-01.04.2041	CHF	640'000	500'000		1'140'000	1'336'080.00	0.04
1.375 STADT BIEL 1.375%/14-24.09.2029	CHF	780'000	710'000		1'490'000	1'487'020.00	0.05
2.625 STADT BIEL 2.625%/06-03.03.2026	CHF	845'000			845'000	863'590.00	0.03
0.125 STADT GENEVA 0.125%/15-12.02.2025	CHF	500'000		500'000			
1.375 STADT GENF 1.375%/12-19.11.2029	CHF	1'170'000	110'000		1'280'000	1'279'360.00	0.04
1.625 STADT GENF 1.625%/13-12.12.2024	CHF	930'000		930'000			
0.050 STADT LAUSANNE 0.05%/19-28.09.2054	CHF	460'000			460'000	299'230.00	0.01
0.350 STADT LAUSANNE 0.35%/20-06.07.2032	CHF	450'000			450'000	411'525.00	0.01
0.540 STADT LAUSANNE 0.54%/21-06.11.2062	CHF	200'000			200'000	146'500.00	0.00
0.600 STADT LAUSANNE 0.6%/20-06.07.2050	CHF	500'000			500'000	399'250.00	0.01
0.600 STADT LAUSANNE 0.6%/20-30.11.2056	CHF	700'000			700'000	546'350.00	0.02
0.625 STADT LAUSANNE 0.625%/15-04.03.2030	CHF	195'000			195'000	186'615.00	0.01
0.680 STADT LAUSANNE 0.68%/22-11.03.2058	CHF	500'000			500'000	397'250.00	0.01
0.875 STADT LAUSANNE 0.875%/17-06.10.2042	CHF	1'480'000			1'480'000	1'320'160.00	0.04
1.250 STADT LAUSANNE 1.25%/12-07.06.2024	CHF	600'000		600'000			
1.500 STADT LAUSANNE 1.5%/13-03.04.2028	CHF	1'100'000			1'100'000	1'108'250.00	0.03
1.875 STADT LAUSANNE 1.875%/23-14.09.2076	CHF		550'000		550'000	634'700.00	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.148	STADT LAUSANNE 2.148%/22-03.11.2072	CHF	640'000		640'000	793'920.00	0.02
0.150	STADT LUGANO 0.15%/20-28.11.2070	CHF	370'000	50'000	420'000	226'590.00	0.01
0.250	STADT LUGANO 0.25%/17-20.12.2027	CHF	1'360'000	1'250'000	2'610'000	2'504'295.00	0.08
0.625	STADT LUGANO 0.625%/15-01.09.2025	CHF	625'000	2'500'000	3'125'000	3'087'500.00	0.10
0.875	STADT LUGANO 0.875%/14-09.12.2024	CHF	1'090'000		1'090'000		
1.125	STADT LUGANO 1.125%/22-01.09.2028	CHF	450'000	50'000	500'000	495'250.00	0.02
1.750	STADT LUGANO 1.75%/13-20.02.2043	CHF	435'000		435'000	449'790.00	0.01
0.560	STADT ST. GALLEN 0.56%/20-23.04.2040	CHF	100'000		100'000	88'400.00	0.00
1.625	STADT STGALLEN 1.625%/11-10.11.2025	CHF	665'000		665'000	667'327.50	0.02
0.050	STADT WINTERTHUR 0.05%/17-17.03.2026	CHF	930'000		930'000	905'820.00	0.03
0.150	STADT WINTERTHUR 0.15%/18-26.03.2025	CHF	800'000		800'000	788'880.00	0.02
1.500	STADT WINTERTHUR 1.5%/13-24.01.2036	CHF	415'000		415'000	415'415.00	0.01
1.500	STADT WINTERTHUR 1.5%/24-23.02.2054	CHF		1'500'000	1'500'000	1'529'250.00	0.05
1.875	STADT WINTERTHUR 1.875%/12-20.04.2037	CHF	135'000		135'000	140'940.00	0.00
2.250	STADT WINTERTHUR 2.25%/14-10.02.2039	CHF	770'000		770'000	850'850.00	0.03
2.500	STADT WINTERTHUR 2.5%/11-25.03.2038	CHF		130'000	130'000	146'640.00	0.00
-	STADT ZUERICH 0%/20-26.10.2060	CHF	510'000	50'000	560'000	359'240.00	0.01
-	STADT ZUERICH 0%/21-25.11.2030	CHF	1'535'000		1'535'000	1'411'432.50	0.04
0.125	STADT ZUERICH 0.125%/20-20.04.2028	CHF	250'000	1'300'000	1'550'000	1'481'025.00	0.05
0.250	STADT ZUERICH 0.25%/19-26.05.2039	CHF	950'000	480'000	1'430'000	1'215'500.00	0.04
0.250	STADT ZUERICH 0.25%/21-24.11.2051	CHF	600'000	50'000	650'000	486'525.00	0.02
0.750	STADT ZUERICH 0.75%/22-25.04.2031	CHF	2'250'000		2'250'000	2'172'375.00	0.07
1.000	STADT ZUERICH 1%/14-30.03.2027	CHF	100'000	700'000	800'000	795'200.00	0.02
1.125	STADT ZUERICH 1.125%/15-26.06.2040	CHF	500'000		500'000	485'250.00	0.02
1.450	STADT ZUERICH 1.45%/23-13.06.2042	CHF		2'250'000	2'250'000	2'293'875.00	0.07
1.500	STADT ZUERICH 1.5%/12-12.04.2032	CHF	1'200'000	500'000	1'700'000	1'730'600.00	0.05
1.500	STADT ZUERICH 1.5%/22-24.06.2052	CHF	1'200'000	50'000	1'250'000	1'300'625.00	0.04
1.625	STADT ZUERICH 1.625%/13-26.09.2024	CHF	1'040'000		1'040'000		
1.750	STADT ZUERICH 1.75%/14-06.03.2029	CHF	610'000		610'000	625'555.00	0.02
1.750	STADT ZUERICH 1.75%/23-23.10.2041	CHF		2'400'000	2'400'000	2'548'800.00	0.08
2.125	STADT ZUERICH 2.125%/13-26.09.2033	CHF	640'000		640'000	686'400.00	0.02
2.375	STADT ZUERICH 2.375%/11-21.02.2024	CHF	1'160'000		1'160'000		
2.550	STADT ZUERICH 2.55%/06-10.03.2036	CHF	3'405'000		3'405'000	3'851'055.00	0.12
2.625	STADT ZUERICH 2.625%/11-10.06.2038	CHF	585'000	800'000	1'385'000	1'612'832.50	0.05
2.750	STADT ZUERICH 2.75%/05-14.02.2025	CHF	2'620'000	100'000	2'720'000	728'856.00	0.02
0.700	STADT ZURICH 0.7%/17-24.11.2039	CHF	595'000		595'000	540'855.00	0.02
0.150	STIFTUNG KANTONSPITAL GRAUBUENDEN 0.15%/21-08.07.2030	CHF	345'000	500'000	845'000	773'597.50	0.02
0.550	STRAUMANN HOLDING LTD 0.55%/20-03.10.2025	CHF	1'420'000		1'420'000	1'396'570.00	0.04
0.800	SULZER AG 0.8%/20-23.09.2025	CHF	1'200'000	600'000	1'800'000	1'766'700.00	0.06
0.875	SULZER AG 0.875%/16-10.07.2026	CHF	840'000	200'000	1'040'000	1'019'200.00	0.03
0.875	SULZER AG 0.875%/20-18.11.2027	CHF	800'000		800'000	770'400.00	0.02
1.600	SULZER AG 1.6%/18-22.10.2024	CHF	1'200'000		1'200'000		
3.350	SULZER AG 3.35%/22-16.11.2026	CHF	800'000		800'000	829'600.00	0.03
1.250	SVENSKA HANDELSBANKEN AB 1.25%/22-24.05.2027	CHF	2'770'000	290'000	3'060'000	3'027'870.00	0.09
2.773	SWEDBANK AB 2.7725%/23-13.06.2028	CHF		1'000'000	1'000'000	1'026'500.00	0.03
1.023	SWEDISH EXPORT CREDIT 1.0225%/22-21.09.2027	CHF	1'000'000	450'000	1'450'000	1'433'325.00	0.04
1.713	SWEDISH EXPORT CREDIT 1.7125%/23-17.01.2030	CHF	800'000	50'000	850'000	865'725.00	0.03
-	SWISS CONFEDERATION 0%/16-22.06.2029	CHF	24'697'000	5'140'000	29'837'000	28'536'106.80	0.90
-	SWISS CONFEDERATION 0%/19-26.06.2034	CHF	12'906'000	5'950'000	18'856'000	17'156'057.60	0.54
0.500	SWISS CONFEDERATION 0.5%/15-27.05.2030	CHF	19'293'000	3'500'000	22'793'000	22'375'888.10	0.70
0.500	SWISS CONFEDERATION 0.5%/16-30.05.2058	CHF	11'473'000	4'950'000	16'423'000	15'363'716.50	0.48
0.500	SWISS CONFEDERATION 0.5%/17-24.05.2055	CHF	10'023'000	7'390'000	17'413'000	16'237'622.50	0.51
0.500	SWISS CONFEDERATION 0.5%/18-27.06.2032	CHF	16'312'000	5'290'000	21'602'000	21'031'707.20	0.66
1.250	SWISS CONFEDERATION 1.25%/12-11.06.2024	CHF	16'619'000		16'619'000		
1.250	SWISS CONFEDERATION 1.25%/12-27.06.2037	CHF	21'810'000	4'060'000	25'870'000	27'290'263.00	0.86
1.250	SWISS CONFEDERATION 1.25%/14-28.05.2026	CHF	20'120'000	4'000'000	24'120'000	24'243'012.00	0.76
1.500	SWISS CONFEDERATION 1.5%/12-30.04.2042	CHF	23'413'000	4'490'000	27'903'000	30'977'910.60	0.97
1.500	SWISS CONFEDERATION 1.5%/13-24.07.2025	CHF	18'624'000	4'620'000	23'244'000	23'360'220.00	0.73
2.000	SWISS CONFEDERATION 2%/14-25.06.2064	CHF	18'207'000	3'600'000	21'807'000	32'392'117.80	1.02
2.250	SWISS CONFEDERATION 2.25%/11-22.06.2031	CHF	17'819'000	3'990'000	21'309'000	23'471'863.50	0.74
2.500	SWISS CONFEDERATION 2.5%/06-08.03.2036	CHF	23'077'000	5'800'000	28'877'000	34'499'351.90	1.08
3.250	SWISS CONFEDERATION 3.25%/07-27.06.2027	CHF	15'738'000	4'130'000	19'368'000	20'808'979.20	0.65
3.500	SWISS CONFEDERATION 3.5%/03-08.04.2033	CHF	19'142'000	9'550'000	28'692'000	35'374'366.80	1.11
4.000	SWISS CONFEDERATION 4%/98-08.04.2028	CHF	29'785'000	6'160'000	35'445'000	39'896'892.00	1.25
4.000	SWISS CONFEDERATION 4%/99-06.01.2049	CHF	15'008'000	2'810'000	17'818'000	30'593'506.00	0.96
-	SWISS LIFE HOLDING AG 0%/19-06.06.2025	CHF	1'050'000	430'000	1'480'000	1'451'880.00	0.05
0.350	SWISS LIFE HOLDING AG 0.35%/19-06.03.2029	CHF	220'000	620'000	840'000	788'340.00	0.02
2.040	SWISS LIFE HOLDING AG 2.04%/23-26.01.2026	CHF	1'000'000		1'000'000	1'008'000.00	0.03
2.259	SWISS LIFE HOLDING AG 2.2588%/23-26.07.2028	CHF	1'000'000	130'000	1'130'000	1'160'510.00	0.04
2.610	SWISS LIFE HOLDING LTD 2.61%/23-26.01.2032	CHF	1'000'000	530'000	1'530'000	1'628'685.00	0.05
0.500	SWISS PRIME SITE 0.5%/16-03.11.2025	CHF	2'410'000	250'000	2'660'000	2'606'800.00	0.08

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 SWISS PRIME SITE 2%/14-10.12.2024	CHF	900'000		900'000			
1.250 SWISS PRIME SITE AG 1.25%/19-02.04.2027	CHF	2'180'000	500'000		2'680'000	2'645'160.00	0.08
0.375 SWISS PRIME SITE FINANCE 0.375%/21-11.02.2028	CHF	800'000	50'000		850'000	806'225.00	0.03
0.375 SWISS PRIME SITE FINANCE AG 0.375%/19-30.09.2031	CHF	905'000	1'200'000		2'105'000	1'886'080.00	0.06
0.650 SWISS PRIME SITE FINANCE AG 0.65%/20-18.12.2029	CHF	1'570'000	100'000		1'670'000	1'565'625.00	0.05
0.825 SWISS PRIME SITE FINANCE AG 0.825%/17-11.05.2026	CHF	2'300'000	100'000		2'400'000	2'355'600.00	0.07
1.000 SWISS PRIME SITE FINANCE AG 1%/18-16.07.2024	CHF	1'070'000		1'070'000			
1.800 SWISS PRIME SITE FINANCE AG 1.8%/24-01.03.2030	CHF		950'000		950'000	949'078.50	0.03
2.268 SWISS PRIME SITE FINANCE AG 2.2675%/23-18.09.2028	CHF		1'090'000		1'090'000	1'112'890.00	0.03
0.750 SWISS REINSURANCE 0.75%/15-21.01.2027	CHF	1'770'000			1'770'000	1'744'335.00	0.05
1.000 SWISS REINSURANCE 1%/14-17.09.2024	CHF	720'000	250'000	720'000	250'000	249'075.00	0.01
1.500 SWISSCOM 1.5%/14-28.09.2029	CHF	940'000			940'000	947'050.00	0.03
- SWISSCOM AG 0%/19-30.08.2044	CHF	815'000			815'000	578'242.50	0.02
0.130 SWISSCOM AG 0.13%/20-18.09.2031	CHF	600'000	400'000		1'000'000	904'000.00	0.03
0.245 SWISSCOM AG 0.245%/20-20.11.2034	CHF	160'000	600'000		760'000	665'380.00	0.02
0.375 SWISSCOM AG 0.375%/16-31.03.2028	CHF	1'000'000	250'000		1'250'000	1'199'375.00	0.04
0.500 SWISSCOM AG 0.5%/19-15.03.2029	CHF	2'500'000			2'500'000	2'393'750.00	0.08
0.750 SWISSCOM AG 0.75%/18-12.10.2028	CHF	830'000	450'000		1'280'000	1'244'800.00	0.04
1.875 SWISSCOM AG 1.875%/23-23.08.2030	CHF	1'000'000	100'000		1'100'000	1'131'350.00	0.04
0.125 SWISSCOM LTD 0.125%/16-15.09.2032	CHF	1'170'000	720'000		1'890'000	1'685'880.00	0.05
0.250 SWISSCOM LTD 0.25%/21-18.05.2033	CHF	450'000	50'000		500'000	445'500.00	0.01
0.375 SWISSCOM LTD 0.375%/16-15.12.2027	CHF	430'000	800'000		1'230'000	1'185'105.00	0.04
0.375 SWISSCOM LTD 0.375%/17-31.05.2027	CHF	940'000	850'000		1'790'000	1'735'405.00	0.05
0.750 SWISSCOM LTD 0.75%/17-24.11.2033	CHF	725'000	1'450'000		2'175'000	2'020'575.00	0.06
1.500 SWISSCOM LTD 1.5%/14-14.07.2026	CHF	1'250'000			1'250'000	1'252'500.00	0.04
1.750 SWISSCOM LTD 1.75%/12-10.07.2024	CHF	1'900'000	250'000	1'900'000	250'000	249'975.00	0.01
1.000 SWISSCOM T -2- 1%/15-17.04.2035	CHF	2'575'000			2'575'000	2'426'937.50	0.08
0.625 SWISSGRID 0.625%/15-25.02.2030	CHF	815'000	250'000		1'065'000	1'012'815.00	0.03
1.625 SWISSGRID 1.625%/13-30.01.2025	CHF	1'320'000	600'000	1'920'000			
- SWISSGRID AG 0%/20-30.06.2028	CHF	300'000			300'000	282'000.00	0.01
- SWISSGRID AG 0%/21-30.06.2026	CHF	400'000	500'000		900'000	869'850.00	0.03
0.200 SWISSGRID AG 0.2%/20-30.06.2032	CHF	1'900'000	625'000		2'525'000	2'254'825.00	0.07
0.050 SWISSGRID LTD 0.05%/19-30.06.2050	CHF	510'000			510'000	322'065.00	0.01
0.050 SWISSGRID LTD 0.05%/21-30.06.2033	CHF	350'000	540'000		890'000	767'180.00	0.02
0.125 SWISSGRID LTD 0.125%/20-30.06.2036	CHF	100'000	120'000		220'000	186'670.00	0.01
0.150 SWISSGRID LTD 0.15%/20-30.06.2034	CHF	830'000			830'000	708'820.00	0.02
0.200 SWISSGRID LTD 0.2%/21-29.06.2040	CHF	1'050'000	40'000		1'090'000	843'660.00	0.03
1.100 SWISSGRID LTD 1.1%/22-30.06.2027	CHF	700'000	300'000		1'000'000	988'000.00	0.03
1.900 SWISSGRID LTD 1.9%/23-30.06.2026	CHF		1'300'000		1'300'000	1'311'050.00	0.04
- SWITZERLAND 0%/19-24.07.2039	CHF	13'554'000	6'830'000		20'384'000	17'937'920.00	0.56
- SWITZERLAND 0%/23-22.06.2029	CHF		850'000	850'000			
- SWITZERLAND 0%/23-24.07.2039	CHF		1'100'000	1'100'000			
- SWITZERLAND 0%/23-26.06.2034	CHF		1'300'000	1'300'000			
- SWITZERLAND 0%/23-26.06.2034	CHF		850'000	850'000			
0.250 SWITZERLAND 0.25%/21-23.06.2035	CHF	9'769'000	4'000'000		13'769'000	12'967'644.20	0.41
0.250 SWITZERLAND 0.25%/23-23.06.2035	CHF		800'000	800'000			
0.500 SWITZERLAND 0.5%/17-28.06.2045	CHF	19'488'000	6'950'000		26'438'000	24'767'118.40	0.78
0.500 SWITZERLAND 0.5%/23-24.05.2055	CHF		2'400'000	2'400'000			
0.500 SWITZERLAND 0.5%/23-27.05.2030	CHF		1'100'000	1'100'000			
0.500 SWITZERLAND 0.5%/23-30.05.2058	CHF		1'100'000	1'100'000			
0.500 SWITZERLAND 0.5%/24-24.05.2055	CHF		1'500'000	1'500'000			
0.500 SWITZERLAND 0.5%/24-27.06.2032	CHF		1'250'000	1'250'000			
0.500 SWITZERLAND 0.5%/24-28.06.2045	CHF		1'250'000	1'250'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		1'200'000	1'200'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		1'050'000	1'050'000			
1.250 SWITZERLAND 1.25%/23-28.06.2043	CHF		10'400'000		10'400'000	11'236'160.00	0.35
1.500 SWITZERLAND 1.5%/22-26.10.2038	CHF	5'750'000	6'790'000		12'540'000	13'718'760.00	0.43
1.500 SWITZERLAND 1.5%/23-24.07.2025	CHF		1'300'000	1'300'000			
1.500 SWITZERLAND 1.5%/23-26.10.2038	CHF		1'300'000	1'300'000			
1.500 SWITZERLAND 1.5%/23-26.10.2038	CHF		1'050'000	1'050'000			
1.500 SWITZERLAND 1.5%/24-26.10.2038	CHF		1'500'000	1'500'000			
2.500 SWITZERLAND 2.5%/23-08.03.2036	CHF		1'100'000	1'100'000			
3.250 SWITZERLAND 3.25%/23-27.06.2027	CHF		800'000	800'000			
3.500 SWITZERLAND 3.5%/23-08.04.2033	CHF		2'500'000	2'500'000			
1.150 TANNER SERVICIOS FINANCIEROS SA 1.15%/21-26.04.2024	CHF	1'000'000		1'000'000			
0.050 TECAN GROUP LTD 0.05%/21-06.10.2025	CHF	1'400'000			1'400'000	1'367'100.00	0.04
1.500 TEMENOS LTD 1.5%/19-28.11.2025	CHF		1'300'000		1'300'000	1'239'550.00	0.04
2.850 TEMENOS LTD 2.85%/23-11.10.2028	CHF		1'400'000		1'400'000	1'248'800.00	0.04
0.050 TESSINER STAATSBANK 0.05%/19-10.07.2029	CHF	1'160'000			1'160'000	1'066'040.00	0.03
0.300 TESSINER STAATSBANK 0.3%/17-15.06.2027	CHF	1'675'000			1'675'000	1'605'487.50	0.05
0.375 TESSINER STAATSBANK 0.375%/18-08.02.2028	CHF	2'100'000			2'100'000	2'001'300.00	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.450	TESSINER STAATSBANK 0.45%/19-26.02.2029	CHF	405'000	100'000		505'000	477'982.50	0.01
0.500	TESSINER STAATSBANK 0.5%/15-24.06.2024	CHF	500'000		500'000			
2.050	TESSINER STAATSBANK 2.05%/23-24.05.2030	CHF		860'000		860'000	885'370.00	0.03
-	THE EXPORT IMPORT BANK OF KOREA 0%/19-27.05.2025	CHF	800'000	880'000	1'680'000			
1.483	THE TORONTO-DOMINION BANK 1.4825%/24-30.01.2029	CHF		1'700'000		1'700'000	1'700'850.00	0.05
1.945	THE TORONTO-DOMINION BANK 1.945%/23-18.09.2029	CHF		1'260'000		1'260'000	1'292'760.00	0.04
1.970	THE TORONTO-DOMINION BANK 1.97%/23-18.09.2026	CHF		1'800'000		1'800'000	1'821'600.00	0.06
0.125	THURGAUER KANTONALBANK 0.125%/21-21.05.2032	CHF	1'750'000	250'000		2'000'000	1'780'000.00	0.06
0.375	THURGAUER KANTONALBANK 0.375%/15-12.06.2025	CHF	170'000			170'000	167'943.00	0.01
0.375	THURGAUER KANTONALBANK 0.375%/15-31.03.2025	CHF	2'500'000			2'500'000	2'468'500.00	0.08
0.375	THURGAUER KANTONALBANK 0.375%/16-20.05.2031	CHF	500'000	250'000		750'000	691'500.00	0.02
0.375	THURGAUER KANTONALBANK 0.375%/17-08.02.2028	CHF	1'200'000	250'000		1'450'000	1'392'000.00	0.04
0.500	THURGAUER KANTONALBANK 0.5%/15-16.02.2029	CHF	770'000			770'000	735'735.00	0.02
0.500	THURGAUER KANTONALBANK 0.5%/18-30.11.2026	CHF	500'000			500'000	487'500.00	0.02
0.700	THURGAUER KANTONALBANK 0.7%/18-22.03.2030	CHF	1'445'000			1'445'000	1'381'420.00	0.04
1.250	THURGAUER KANTONALBANK 1.25%/22-29.08.2029	CHF	1'000'000			1'000'000	988'000.00	0.03
1.500	THURGAUER KANTONALBANK 1.5%/13-04.03.2027	CHF	900'000	600'000		1'500'000	1'503'750.00	0.05
1.750	THURGAUER KANTONALBANK 1.75%/13-30.09.2024	CHF	1'800'000		1'800'000			
2.203	TORONTO-DOMINION BANK 2.2025%/23-31.01.2028	CHF	1'000'000			1'000'000	1'016'000.00	0.03
2.010	TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.01%/23-26.10.2026	CHF		2'100'000		2'100'000	2'123'100.00	0.07
2.120	TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.12%/23-26.10.2029	CHF		840'000		840'000	864'360.00	0.03
2.130	TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.13%/23-15.06.2027	CHF		3'000'000		3'000'000	3'051'000.00	0.10
-	TRANSPORTS PUBLICS GEN 0%/20-24.02.2032	CHF	1'230'000			1'230'000	1'076'865.00	0.03
2.038	TRANSPORTS PUBLICS GENEVOIS (TPG) 2.0375%/22-29.09.2034	CHF	450'000	500'000		950'000	978'025.00	0.03
0.900	TRANSPORTS PUBLICS GENEVOIS 0.9%/15-21.05.2035	CHF	990'000	200'000		1'190'000	1'090'635.00	0.03
0.020	TRANSPOWER NEW ZEALAND LIMITED 0.02%/19-16.12.2027	CHF	1'600'000			1'600'000	1'519'200.00	0.05
0.038	TRANSPOWER NEW ZEALAND LIMITED 0.038%/21-16.03.2029	CHF	1'100'000			1'100'000	1'024'100.00	0.03
0.875	TRANSURBAN QLD FINANCE 0.875%/21-19.11.2031	CHF	1'000'000			1'000'000	925'000.00	0.03
1.000	TRANSURBAN QLD FINANCE 1%/18-08.12.2025	CHF	1'220'000	500'000		1'720'000	1'698'500.00	0.05
0.650	TRANSURBAN QUEENSLAND FINANCE 0.65%/16-02.11.2026	CHF	1'250'000	200'000		1'450'000	1'410'850.00	0.04
0.150	UBS AG LONDON 0.15%/21-29.06.2028	CHF	1'350'000	50'000		1'400'000	1'311'100.00	0.04
2.330	UBS AG LONDON BRANCH 2.33%/22-14.11.2025	CHF	2'300'000			2'300'000	2'326'450.00	0.07
2.385	UBS AG LONDON BRANCH 2.385%/23-09.05.2025	CHF		1'700'000		1'700'000	1'713'770.00	0.05
2.550	UBS AG LONDON BRANCH 2.55%/23-09.05.2029	CHF		850'000		850'000	885'275.00	0.03
0.375	UBS GROUP AG 0.375%/21-24.08.2029	CHF	2'400'000			2'400'000	2'210'400.00	0.07
0.875	UBS GROUP FUNDING SWITZE 0.875%/19-30.01.2025	CHF	2'800'000		2'800'000			
1.250	UBS GROUP FUNDING T. 2 1.25%/16-23.02.2026	CHF	1'000'000			1'000'000	990'000.00	0.03
0.435	UBS GROUP INC. 0.435%/21-09.11.2028	CHF	2'000'000	800'000		2'800'000	2'629'200.00	0.08
1.543	UBS SWITZERLAND AG 1.5427%/24-22.01.2027	CHF		1'350'000		1'350'000	1'350'000.00	0.04
1.715	UBS SWITZERLAND AG 1.715%/24-24.01.2034	CHF		1'350'000		1'350'000	1'353'375.00	0.04
2.035	UBS SWITZERLAND AG 2.035%/23-18.10.2033	CHF		3'200'000		3'200'000	3'315'200.00	0.10
0.200	UNITED PRIVATE BANK UBP LTD ZUERICH BRANCH 0.2%/21-15.12.2026	CHF	1'500'000	110'000		1'610'000	1'544'795.00	0.05
0.550	UNIVERSITÄTSSPITAL ZUR 0.55%/18-28.09.2028	CHF	1'000'000			1'000'000	956'500.00	0.03
-	VALIANT BANK 0%/19-31.07.2029	CHF	1'980'000	270'000		2'250'000	2'050'875.00	0.06
-	VALIANT BANK 0%/19-31.10.2025	CHF	775'000	50'000		825'000	803'550.00	0.03
0.125	VALIANT BANK 0.125%/18-23.04.2024	CHF	2'415'000		2'415'000			
0.200	VALIANT BANK 0.2%/19-29.01.2027	CHF	1'265'000			1'265'000	1'211'870.00	0.04
0.375	VALIANT BANK 0.375%/17-06.12.2027	CHF	1'600'000	770'000		2'370'000	2'260'980.00	0.07
0.100	VALIANT BANK AG 0.1%/21-07.05.2031	CHF	1'800'000			1'800'000	1'598'400.00	0.05
0.100	VALIANT BANK AG 0.1%/21-29.11.2030	CHF	1'550'000	50'000		1'600'000	1'432'800.00	0.04
0.125	VALIANT BANK AG 0.125%/19-04.12.2034	CHF	1'330'000	250'000		1'580'000	1'337'470.00	0.04
1.850	VALIANT BANK AG 1.85%/23-31.05.2028	CHF		1'100'000		1'100'000	1'107'700.00	0.03
-	VALIANT BANK S. -8- 0%/21-20.01.2026	CHF	1'150'000	100'000		1'250'000	1'210'625.00	0.04
2.000	VAUDOISE VERSICHERUNGEN HOLDING AG 2%/22-08.12.2027	CHF	800'000	500'000		1'300'000	1'318'850.00	0.04
0.193	VERIZON COMMUNICATIONS 0.1925%/21-24.03.2028	CHF	3'060'000			3'060'000	2'891'700.00	0.09
0.555	VERIZON COMMUNICATIONS 0.555%/21-24.03.2031	CHF	1'350'000	560'000		1'910'000	1'766'750.00	0.06
1.000	VERIZON COMMUNICATIONS 1%/17-30.11.2027	CHF	2'280'000			2'280'000	2'228'700.00	0.07
0.375	VODAFONE GROUP 0.375%/16-03.12.2024	CHF	1'210'000	90'000	1'300'000			
0.500	VODAFONE GROUP 0.5%/16-19.09.2031	CHF	465'000	1'140'000		1'605'000	1'470'180.00	0.05
0.625	VODAFONE GROUP 0.625%/17-15.03.2027	CHF	610'000	500'000		1'110'000	1'081'140.00	0.03
2.565	VONOVIA SE 2.565%/24-14.02.2029	CHF		700'000		700'000	707'000.00	0.02
0.600	VP BANK AG 0.6%/19-29.11.2029	CHF	1'000'000			1'000'000	925'500.00	0.03
0.250	WAADTLÄNDISCHE KANTONALBANK 0.25%/17-28.11.2025	CHF	1'060'000	430'000		1'490'000	1'455'730.00	0.05
1.500	WAADTLÄNDISCHE KANTONALBANK 1.5%/14-28.03.2024	CHF	1'290'000		1'290'000			
0.200	WALLISER KANTONALBANK (reg. -S-) 0.2%/16-19.08.2024	CHF	1'325'000		1'325'000			
-	WALLISER KANTONALBANK 0%/20-14.02.2029	CHF	610'000	600'000		1'210'000	1'125'905.00	0.04
0.150	WALLISER KANTONALBANK 0.15%/20-05.10.2032	CHF	1'150'000			1'150'000	1'018'325.00	0.03
0.200	WALLISER KANTONALBANK 0.2%/17-020226 0.2%/17-02.02.2026	CHF	880'000			880'000	858'000.00	0.03
0.300	WALLISER KANTONALBANK 0.3%/22-07.02.2030	CHF	820'000			820'000	762'190.00	0.02
0.350	WALLISER KANTONALBANK 0.35%/18-07.09.2027	CHF	1'500'000			1'500'000	1'440'750.00	0.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.400	WALLISER KANTONALBANK 0.4%/15-15.09.2025	CHF	250'000		250'000	245'625.00	0.01
1.800	WALLISER KANTONALBANK 1.8%/23-29.08.2029	CHF		1'100'000	1'100'000	1'122'000.00	0.04
2.050	WALLISER KANTONALBANK 2.05%/23-24.07.2028	CHF	1'400'000		1'400'000	1'432'900.00	0.04
0.375	WESTPAC BANKING 0.375%/16-05.02.2024	CHF	1'490'000		1'490'000		
0.250	WESTPAC BANKING CORP 0.25%/19-29.01.2027	CHF	2'830'000		2'830'000		
0.300	WESTPAC BANKING CORP 0.3%/17-28.11.2025	CHF	1'460'000		1'460'000		
0.400	WESTPAC BANKING CORP 0.4%/18-06.06.2024	CHF	1'000'000		1'000'000		
0.500	WESTPAC BANKING CORP 0.5%/18-16.05.2028	CHF	1'100'000		1'100'000		
1.480	WESTPAC BANKING CORP 1.48%/22-21.09.2026	CHF	500'000		500'000		
1.803	WESTPAC BANKING CORP 1.8025%/22-21.09.2029	CHF	700'000		700'000		
2.100	WURTH FINANCE INTERNATIONAL BV 2.1%/22-16.11.2026	CHF	1'900'000		1'900'000	1'927'550.00	0.06
0.200	WWZ AG 0.2%/21-29.09.2033	CHF	500'000	30'000	530'000	463'220.00	0.01
2.625	ZUERCHER KANTONALBANK (subordinated) 2.625%/23-01.11.2030	CHF		800'000	800'000	829'200.00	0.03
2.750	ZUERCHER KANTONALBANK (subordinated) 2.75%/23-19.04.2028	CHF		2'800'000	2'800'000	2'877'000.00	0.09
-	ZUERCHER KANTONALBANK 0%/21-21.01.2033	CHF	3'100'000		3'100'000	2'706'300.00	0.08
0.200	ZUERCHER KANTONALBANK 0.2%/22-31.03.2025	CHF	1'500'000		1'500'000	1'478'250.00	0.05
0.250	ZUERCHER KANTONALBANK 0.25%/18-08.05.2025	CHF	1'370'000	1'200'000	1'370'000	2'531'450.00	0.08
0.300	ZUERCHER KANTONALBANK 0.3%/18-25.01.2028	CHF	1'990'000	950'000	2'940'000	2'815'050.00	0.09
1.400	ZUERCHER KANTONALBANK 1.4%/22-25.07.2029	CHF	1'000'000	700'000	1'700'000	1'699'150.00	0.05
1.625	ZUERCHER KANTONALBANK 1.625%/12-12.04.2027	CHF	590'000		590'000	593'540.00	0.02
1.850	ZUERCHER KANTONALBANK 1.85%/22-29.11.2027	CHF	1'300'000	535'000	1'835'000	1'863'442.50	0.06
2.000	ZUERCHER KANTONALBANK S. 114 2%/10-08.09.2025	CHF	2'235'000	1'600'000	3'835'000	3'863'762.50	0.12
2.000	ZUERCHER KANTONALBANK S. 115 2%/10-30.11.2034	CHF	1'105'000		1'105'000	1'153'620.00	0.04
2.500	ZUERCHER KANTONALBANK S. -139- 2.5%/11-29.03.2044	CHF	300'000		300'000	339'600.00	0.01
2.500	ZUERCHER KANTONALBANK S. 122 2.5%/11-10.06.2031	CHF	715'000		715'000	765'407.50	0.02
0.750	ZUERCHER KANTONALBANK S. -135- 0.75%/15-28.10.2030	CHF	1'370'000	300'000	1'670'000	1'591'510.00	0.05
0.125	ZUERCHER KANTONALBANK S. 138 0.125%/16-13.05.2026	CHF	4'280'000	750'000	5'030'000	4'884'130.00	0.15
0.020	ZUERCHER KANTONALBANK S. -139- 0.02%/16-16.08.2027	CHF	2'595'000	200'000	2'795'000	2'666'430.00	0.08
0.050	ZUERCHER KANTONALBANK S. -140- 0.05%/16-23.11.2026	CHF	1'940'000	400'000	2'340'000	2'254'590.00	0.07
0.250	ZUERCHER KANTONALBANK S. -141- 0.25%/17-27.01.2026	CHF	1'990'000	100'000	2'090'000	2'042'975.00	0.06
0.150	ZUERCHER KANTONALBANK S. -144- 0.15%/19-25.01.2027	CHF	1'520'000	800'000	2'320'000	2'236'480.00	0.07
0.125	ZUERCHER KANTONALBANK S. -145- 0.125%/19-06.06.2029	CHF	2'020'000	100'000	2'120'000	1'976'900.00	0.06
0.050	ZUERCHER KANTONALBANK S. -146- 0.05%/20-05.02.2031	CHF	1'810'000	850'000	2'660'000	2'409'960.00	0.08
-	ZUERCHER KANTONALBANK S. -147- 0%/20-12.03.2030	CHF	2'010'000	650'000	2'660'000	2'436'560.00	0.08
0.050	ZUERCHER KANTONALBANK S. -148- 0.05%/20-04.11.2032	CHF	615'000	160'000	775'000	682'000.00	0.02
0.100	ZUERCHER KANTONALBANK S. -150- 0.1%/21-31.03.2031	CHF	1'090'000	300'000	1'390'000	1'260'730.00	0.04
0.150	ZUERCHER KANTONALBANK S. -152- 0.15%/21-21.10.2031	CHF	750'000	830'000	1'580'000	1'434'640.00	0.05
0.200	ZUERCHER KANTONALBANK S. -153- 0.2%/22-31.07.2030	CHF	1'600'000	850'000	2'450'000	2'260'125.00	0.07
0.250	ZUERCHER KANTONALBANK S. -154- 0.25%/22-28.03.2028	CHF	950'000	50'000	1'000'000	954'000.00	0.03
0.100	ZUG ESTATES HOLDING AG 0.1%/19-02.10.2025	CHF	245'000		245'000	238'017.50	0.01
0.750	ZUG ESTATES HOLDING AG 0.75%/22-17.04.2029	CHF	520'000	800'000	1'320'000	1'246'080.00	0.04
0.050	ZUGER KANTONALBANK 0.05%/21-26.05.2031	CHF	500'000	250'000	750'000	676'125.00	0.02
0.100	ZUGER KANTONALBANK 0.1%/20-14.10.2031	CHF	1'000'000	250'000	1'250'000	1'124'375.00	0.04
0.125	ZUGER KANTONALBANK 0.125%/19-03.12.2029	CHF	2'000'000	400'000	2'400'000	2'224'800.00	0.07
0.125	ZUGER KANTONALBANK 0.125%/19-27.06.2030	CHF	1'200'000	650'000	1'850'000	1'700'150.00	0.05
0.300	ZUGER KANTONALBANK 0.3%/22-31.01.2030	CHF	1'000'000	500'000	1'500'000	1'401'750.00	0.04
0.375	ZUGER KANTONALBANK 0.375%/16-15.12.2027	CHF	2'880'000	250'000	3'130'000	3'011'060.00	0.09
0.500	ZUGER KANTONALBANK 0.5%/15-03.03.2027	CHF		2'000'000	2'000'000	1'944'000.00	0.06
0.550	ZUGER KANTONALBANK 0.55%/18-08.03.2028	CHF	1'000'000		1'000'000	964'500.00	0.03
1.200	ZUGER KANTONALBANK 1.2%/22-02.06.2028	CHF	1'000'000		1'000'000	990'500.00	0.03
1.500	ZUGER KANTONALBANK 1.5%/12-05.06.2037	CHF	1'100'000	300'000	1'400'000	1'393'000.00	0.04
1.500	ZUGER KANTONALBANK 1.5%/12-20.11.2037	CHF	1'400'000		1'400'000	1'393'000.00	0.04
1.950	ZUGER KANTONALBANK 1.95%/23-07.07.2032	CHF		640'000	640'000	662'400.00	0.02
-	ZURICH INSURANCE CO 0%/21-26.08.2031	CHF	2'200'000	40'000	2'240'000	1'986'880.00	0.06
0.100	ZURICH INSURANCE COMPANY LTD 0.1%/20-27.08.2032	CHF	905'000	100'000	1'005'000	887'415.00	0.03
0.750	ZURICH INSURANCE COMPANY LTD 0.75%/19-22.10.2027	CHF	1'210'000	350'000	1'560'000	1'523'340.00	0.05
1.000	ZURICH INSURANCE COMPANY LTD 1%/18-30.10.2028	CHF	3'080'000	500'000	3'580'000	3'515'560.00	0.11
1.125	ZURICH INSURANCE COMPANY LTD 1.125%/22-04.07.2029	CHF	1'850'000	600'000	2'450'000	2'397'325.00	0.08
1.500	ZURICH INSURANCE COMPANY LTD 1.5%/14-22.07.2026	CHF	1'140'000	400'000	1'540'000	1'543'850.00	0.05
<b>Total Bonds</b>						<b>3'159'553'196.10</b>	<b>99.12</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>3'159'553'196.10</b>	<b>99.12</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total investments</b>						<b>3'159'553'196.10</b>	<b>99.12</b>
Cash at banks						2'703'470.33	0.08
Time deposit						0.00	0.00
Other assets						25'428'433.32	0.80
<b>Total fund assets</b>						<b>3'187'685'099.75</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						78'086.30	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>3'187'607'013.45</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

#### Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>3'159'553'196.10</b>	<b>99.12</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

#### Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	20.11.2023	88'414.765	CHF	912.55	x	
ZB	24.01.2024	88'398.010	CHF	919.35	x	

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## Highlights

Key figures	Currency	29.02.2024	28.02.2023	29.05.2022
<b>Consolidation</b>				
Net assets in millions	CHF	604.63	488.00	-
<b>Unit class ZB</b>				
Total net assets in millions	CHF	98.34	61.25	-
Asset value per share	CHF	1'011.04	979.73	-
<b>Unit class QA</b>				
Total net assets in millions	CHF	8.92	3.98	-
Asset value per share	CHF	1'013.68	986.30	-
<b>Unit class QB</b>				
Total net assets in millions	CHF	497.37	422.77	-
Asset value per share	CHF	1'028.35	997.17	-

## Appropriation of net income

### Distribution per unit

#### For unitholders domiciled in Switzerland

Distribution 2024		Unit class QA
Gross distribution	CHF	10.180
Less 35% Swiss withholding tax	CHF	3.563
<b>Net distribution</b>	<b>CHF</b>	<b>6.617</b>
<b>Coupon no. income</b>		<b>2</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class ZB		Unit class QB
For Accumulation available earnings	CHF	11.151	CHF	10.333
Less 35% Swiss withholding tax	CHF	3.903	CHF	3.617
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>7.248</b>	<b>CHF</b>	<b>6.717</b>
<b>Coupon no. income</b>		<b>2</b>		<b>2</b>

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	769'610.53	455'925.36
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	598'252'850.60	484'978'663.60
Other assets	5'664'754.14	2'615'531.73
<b>Total fund assets, less</b>	<b>604'687'215.27</b>	<b>488'050'120.69</b>
Other liabilities	62'022.97	49'298.95
<b>Net assets</b>	<b>604'625'192.30</b>	<b>488'000'821.74</b>
	Consolidated	
	01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	488'000'821.74	0.00
Distributions	-22'592.73	0.00
Delivery withholding tax	-1'049'565.22	0.00
Issue of units	470'231'669.64	514'367'334.68
Redemption of units	-375'083'774.60	-24'107'918.65
Other items from unit transactions	4'177'346.95	2'667'581.74
Total income	18'371'286.52	-4'926'176.03
<b>Net assets at end of reporting period</b>	<b>604'625'192.30</b>	<b>488'000'821.74</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	490'523.486	0.000
Number of units issued	468'732.766	514'637.234
Number of units redeemed	-369'539.471	-24'113.748
<b>Number at the end of the reporting period</b>	<b>589'716.781</b>	<b>490'523.486</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class QA		Unit class QB	
01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023	01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023	01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
61'245'119.69	0.00	3'982'925.14	0.00	422'772'776.91	0.00
0.00	0.00	-22'592.73	0.00	0.00	0.00
-132'061.51	0.00	0.00	0.00	-917'503.71	0.00
41'612'522.99	62'298'087.66	6'110'235.15	7'341'730.08	422'508'911.50	444'727'516.94
-7'239'438.50	-473'342.45	-1'331'858.75	-3'371'299.30	-366'512'477.35	-20'263'276.90
-215'256.49	1'001'331.22	-87'956.56	87'375.46	4'480'559.99	1'578'875.06
3'068'039.24	-1'580'956.74	269'898.84	-74'881.10	15'033'348.44	-3'270'338.19
<b>98'338'925.42</b>	<b>61'245'119.69</b>	<b>8'920'651.09</b>	<b>3'982'925.14</b>	<b>497'365'615.78</b>	<b>422'772'776.91</b>
62'512.072	0.000	4'038.262	0.000	423'973.152	0.000
41'976.526	62'990.909	6'094.313	7'443.489	420'661.927	444'202.836
-7'223.872	-478.837	-1'332.270	-3'405.227	-360'983.329	-20'229.684
<b>97'264.726</b>	<b>62'512.072</b>	<b>8'800.305</b>	<b>4'038.262</b>	<b>483'651.750</b>	<b>423'973.152</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>1'011.04</b>	<b>979.73</b>	<b>1'013.68</b>	<b>986.30</b>	<b>1'028.35</b>	<b>997.17</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	22'452.48	1'628.08
Negative interest	0.00	-1'832.22
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	7'442'108.84	1'686'041.10
Current income paid in on issued units	1'573'697.36	1'171'828.28
<b>Total income</b>	<b>9'038'258.68</b>	<b>2'857'665.24</b>
<b>Expenses</b>		
Interest paid	0.77	0.00
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	578'572.25	162'534.26
Other expenses	40'534.51	10'605.50
Current net income paid out on redeemed units	2'232'901.60	72'746.87
<b>Total expenses</b>	<b>2'866'062.13</b>	<b>259'887.63</b>
<b>Net Income</b>	<b>6'172'196.55</b>	<b>2'597'777.61</b>
Realised capital gains and losses	1'017'724.81	273'103.78
<b>Realized income</b>	<b>7'189'921.36</b>	<b>2'870'881.39</b>
Unrealized capital gain/losses	11'181'365.16	-7'797'057.42
<b>Total income</b>	<b>18'371'286.52</b>	<b>-4'926'176.03</b>
<b>Application of net income</b>		
Net income of financial year	6'172'196.55	2'597'777.61
Carry forward of reclaimed foreign withholding taxes	153.43	0.00
<b>Net income available for distribution</b>	<b>6'172'349.98</b>	<b>2'597'777.61</b>
Net income earmarked for distribution to investors	89'587.10	20'918.20
Distribution/delivery withholding taxes (35%)	2'128'809.55	901'846.83
For investment of retained earnings (65%)	3'953'504.54	1'674'859.15
Carry forward of reclaimed foreign withholding taxes	0.00	153.43
Carried forward to following year	448.79	0.00

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Unit class ZB		Unit class QA		Unit class QB	
01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023	01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023	01.03.2023 - 29.02.2024	30.05.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
2'855.64	261.77	194.29	17.23	19'402.55	1'349.08
0.00	-350.27	0.00	-1.47	0.00	-1'480.48
935'558.44	291'193.99	65'412.13	17'359.75	6'441'138.27	1'377'487.36
214'091.03	93'359.91	38'172.48	19'637.95	1'321'433.85	1'058'830.42
<b>1'152'505.11</b>	<b>384'465.40</b>	<b>103'778.90</b>	<b>37'013.46</b>	<b>7'781'974.67</b>	<b>2'436'186.38</b>
0.11	0.00	0.01	0.00	0.65	0.00
1'732.81	2'809.25	122.63	122.03	12'197.56	11'069.72
0.00	0.00	5'739.50	1'992.05	572'832.75	160'542.21
5'031.76	1'853.35	349.83	107.29	35'152.92	8'644.86
61'164.27	2'072.44	7'684.47	13'720.46	2'164'052.86	56'953.97
<b>67'928.95</b>	<b>6'735.04</b>	<b>13'896.44</b>	<b>15'941.83</b>	<b>2'784'236.74</b>	<b>237'210.76</b>
<b>1'084'576.16</b>	<b>377'730.36</b>	<b>89'882.46</b>	<b>21'071.63</b>	<b>4'997'737.93</b>	<b>2'198'975.62</b>
165'546.24	104'110.87	15'002.20	6'858.61	837'176.37	162'134.30
<b>1'250'122.40</b>	<b>481'841.23</b>	<b>104'884.66</b>	<b>27'930.24</b>	<b>5'834'914.30</b>	<b>2'361'109.92</b>
1'817'916.84	-2'062'797.97	165'014.18	-102'811.34	9'198'434.14	-5'631'448.11
<b>3'068'039.24</b>	<b>-1'580'956.74</b>	<b>269'898.84</b>	<b>-74'881.10</b>	<b>15'033'348.44</b>	<b>-3'270'338.19</b>
1'084'576.16	377'730.36	89'882.46	21'071.63	4'997'737.93	2'198'975.62
0.00	0.00	153.43	0.00	0.00	0.00
<b>1'084'576.16</b>	<b>377'730.36</b>	<b>90'035.89</b>	<b>21'071.63</b>	<b>4'997'737.93</b>	<b>2'198'975.62</b>
0.00	0.00	89'587.10	20'918.20	0.00	0.00
379'601.60	132'205.61	0.00	0.00	1'749'207.95	769'641.22
704'974.56	245'524.75	0.00	0.00	3'248'529.98	1'429'334.40
0.00	0.00	0.00	153.43	0.00	0.00
0.00	0.00	448.79	0.00	0.00	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>								
<b>Bonds</b>								
<b>Australia</b>								
0.203	AMP GROUP FINANCE SERVICES LTD 0.2031%/20-03.06.2024	CHF	265'000	265'000				
0.188	COMMONWEALTH BANK AUST 0.1875%/21-08.12.2028	CHF		700'000	700'000	656'250.00	0.11	
0.400	COMMONWEALTH BANK OF AUSTRALIA 0.4%/17-25.09.2026	CHF	780'000	800'000	1'580'000	1'535'760.00	0.25	
0.875	COMMONWEALTH BANK OF AUSTRALIA 0.875%/22-02.09.2025	CHF	400'000	600'000	1'000'000	991'000.00	0.16	
0.750	MACQUARIE BANK 0.75%/16-05.02.2024	CHF	330'000	330'000				
0.395	MACQUARIE GROUP LTD 0.395%/21-20.07.2028	CHF		1'300'000	1'300'000	1'223'300.00	0.20	
0.065	NATIONAL AUSTRALIA BANK LTD 0.065%/20-29.01.2029	CHF		700'000	700'000	650'300.00	0.11	
0.125	NATIONAL AUSTRALIA BANK LTD 0.125%/19-21.06.2027	CHF	1'000'000	1'000'000				
0.250	NATIONAL AUSTRALIA BANK LTD 0.25%/18-13.03.2024	CHF	445'000	445'000				
0.293	NATIONAL AUSTRALIA BANK LTD 0.2925%/22-03.02.2028	CHF		900'000	900'000	855'900.00	0.14	
0.300	NATIONAL AUSTRALIA BANK LTD 0.3%/17-31.10.2025	CHF	430'000	430'000				
1.500	NATIONAL AUSTRALIA BANK LTD 1.5%/14-07.02.2024	CHF	900'000	900'000				
2.201	NATIONAL AUSTRALIA BANK LTD 2.201%/23-12.04.2029	CHF		850'000	300'000	565'400.00	0.09	
1.000	TRANSURBAN QLD FINANCE 1%/18-08.12.2025	CHF	565'000	400'000	665'000	656'687.50	0.11	
0.650	TRANSURBAN QUEENSLAND FINANCE 0.65%/16-02.11.2026	CHF	300'000		300'000	291'900.00	0.05	
0.250	WESTPAC BANKING CORP 0.25%/19-29.01.2027	CHF	905'000	905'000				
0.300	WESTPAC BANKING CORP 0.3%/17-28.11.2025	CHF	685'000	685'000				
0.400	WESTPAC BANKING CORP 0.4%/18-06.06.2024	CHF	405'000	405'000				
1.480	WESTPAC BANKING CORP 1.48%/22-21.09.2026	CHF	300'000	600'000	900'000			
						<b>7'426'497.50</b>	<b>1.23</b>	
<b>Austria</b>								
1.585	BAWAG P.S.K. 1.585%/23-16.12.2026	CHF	750'000	750'000				
2.870	BAWAG P.S.K. 2.87%/22-03.10.2025	CHF	180'000		180'000	182'340.00	0.03	
2.955	BAWAG P.S.K. 2.955%/22-29.11.2027	CHF	300'000	500'000	600'000	611'100.00	0.10	
2.053	BAWAG P.S.K. BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 2.0525%/23-14.04.2028	CHF		900'000	900'000	911'250.00	0.15	
0.100	HYPO NOE LB NOE WIEN AG 0.1%/19-27.11.2024	CHF	275'000	400'000	675'000			
2.375	HYPO NOE LB NOE WIEN AG 2.375%/24-26.01.2029	CHF		350'000	350'000	354'025.00	0.06	
0.125	HYPO VORARLBERG BANK AG 0.125%/21-23.08.2028	CHF		1'000'000	1'000'000	913'500.00	0.15	
0.250	HYPO VORARLBERG BANK AG 0.25%/18-12.11.2025	CHF	710'000	400'000	1'110'000			
0.450	HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	CHF	250'000	250'000	250'000			
0.500	HYPO VORARLBERG BANK AG 0.5%/22-07.04.2027	CHF	670'000	600'000	1'270'000			
2.125	HYPO VORARLBERG BANK AG 2.125%/24-23.07.2027	CHF		350'000	350'000	350'700.00	0.06	
2.375	HYPO VORARLBERG BANK AG 2.375%/23-04.05.2026	CHF	570'000	200'000	730'000	40'420.00	0.01	
3.375	KOMMUNALKREDIT AUSTRIA 3.375%/06-22.06.2026	CHF	320'000	700'000	300'000	720'000	741'960.00	0.12
0.040	LAND NIEDEROESTERREICH 0.04%/16-23.10.2026	CHF	450'000		450'000	434'475.00	0.07	
2.625	OEKB 2.625%/06-22.11.2024	CHF	1'505'000	300'000	1'805'000			
0.175	RAIFFEISENLANDESBANK OBEROESTERREICH AG 0.175%/19-29.10.2026	CHF	460'000	100'000	360'000	342'900.00	0.06	
2.630	RAIFFEISENLANDESBANK OBEROESTERREICH AG 2.63%/23-29.06.2028	CHF		450'000	450'000	459'225.00	0.08	
						<b>5'341'895.00</b>	<b>0.88</b>	
<b>Canada</b>								
2.038	BANK OF MONTREAL 2.0375%/23-27.04.2028	CHF		1'500'000	600'000	900'000	919'350.00	0.15
2.260	BANK OF MONTREAL 2.26%/23-01.02.2029	CHF		650'000	100'000	550'000	563'475.00	0.09
0.143	BANK OF NOVA SCOTIA 0.1425%/21-25.10.2028	CHF		600'000	600'000	556'500.00	0.09	
0.200	BANK OF NOVA SCOTIA 0.2%/18-19.11.2025	CHF	2'125'000	600'000	2'725'000	2'662'325.00	0.44	
0.278	BANK OF NOVA SCOTIA 0.278%/22-01.04.2027	CHF	1'000'000		1'000'000			
0.295	BANK OF NOVA SCOTIA 0.295%/22-25.04.2025	CHF	805'000		300'000	505'000	497'273.50	0.08
0.385	BANK OF NOVA SCOTIA 0.385%/22-01.02.2029	CHF		700'000	700'000	656'600.00	0.11	
2.043	BANK OF NOVA SCOTIA 2.0425%/23-04.05.2026	CHF		1'500'000	1'500'000	1'516'500.00	0.25	
2.383	BANK OF NOVA SCOTIA 2.3825%/23-22.09.2027	CHF		700'000	230'000	470'000	480'575.00	0.08
0.100	CANADIAN IMPERIAL BANK 0.1%/18-30.04.2025	CHF	950'000		950'000	933'090.00	0.15	
0.600	CANADIAN IMPERIAL BANK 0.6%/19-30.01.2025	CHF	700'000		700'000			
0.050	CANADIAN IMPERIAL BANK OF COMMERCE 0.05%/19-15.10.2026	CHF	1'210'000	600'000	1'225'000	585'000	561'307.50	0.09
0.125	CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	CHF	350'000	300'000	650'000	633'425.00	0.10	
0.180	CANADIAN IMPERIAL BANK OF COMMERCE 0.18%/21-20.04.2029	CHF	400'000	400'000	400'000	369'000.00	0.06	
0.283	CANADIAN IMPERIAL BANK OF COMMERCE 0.2825%/22-03.02.2027	CHF	1'170'000	400'000	1'280'000	290'000	278'110.00	0.05
1.713	CANADIAN IMPERIAL BANK OF COMMERCE 1.7125%/22-13.07.2027	CHF	650'000	500'000	300'000	850'000	855'525.00	0.14
1.910	CANADIAN IMPERIAL BANK OF COMMERCE 1.91%/23-14.07.2028	CHF		1'250'000	1'250'000	1'270'000.00	0.21	
1.735	FED CAISSES DESJARDINS 1.735%/23-31.01.2028	CHF		700'000	700'000	705'950.00	0.12	
1.958	NATIONAL BANK OF CANADA 1.9575%/22-03.11.2027	CHF	950'000		950'000	967'100.00	0.16	
0.250	PROVINCE OF NEW BRUNSWICK 0.25%/17-19.01.2029	CHF		500'000	500'000	473'250.00	0.08	
1.500	PROVINCE OF QUEBEC 1.5%/14-05.02.2024	CHF	395'000		395'000			
0.750	QUEBEC 0.75%/14-21.11.2024	CHF	430'000		430'000			
1.475	ROYAL BANK OF CANADA 1.475%/23-30.01.2026	CHF	650'000		650'000	649'025.00	0.11	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.495 ROYAL BANK OF CANADA 1.495%/22-08.07.2025	CHF	900'000	1'100'000	500'000	1'500'000	1'498'200.00	0.25
2.085 ROYAL BANK OF CANADA 2.085%/23-31.03.2028	CHF		1'100'000		1'100'000	1'124'750.00	0.19
0.400 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 0.4%/22-05.10.2027	CHF	750'000		100'000	650'000	632'775.00	0.10
1.450 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 1.45%/22-04.05.2027	CHF	380'000	500'000	400'000	480'000	476'640.00	0.08
2.445 ROYAL BANK OF CANADA TORONTO CORPORATE HEADQUARTERS 2.445%/23-25.01.2028	CHF	950'000		300'000	650'000	666'900.00	0.11
1.483 THE TORONTO-DOMINION BANK 1.4825%/24-30.01.2029	CHF		900'000		900'000	900'450.00	0.15
1.970 THE TORONTO-DOMINION BANK 1.97%/23-18.09.2026	CHF		1'100'000	780'000	320'000	323'840.00	0.05
2.203 TORONTO-DOMINION BANK 2.2025%/23-31.01.2028	CHF	600'000	400'000		1'000'000	1'016'000.00	0.17
						<b>22'187'936.00</b>	<b>3.67</b>
<b>Cayman Islands</b>							
0.500 ADCB FINANCE CAYMAN LTD 0.5%/19-29.11.2024	CHF	100'000		100'000			
0.465 DOHA FINANCE LIMITED 0.465%/22-24.01.2024	CHF	225'000		225'000			
						<b>0.00</b>	<b>0.00</b>
<b>Chile</b>							
2.893 BANC CREDITO INVERSIONES 2.8925%/23-22.03.2028	CHF		400'000		400'000	409'200.00	0.07
0.750 BANCO BICE 0.75%/21-29.10.2026	CHF	200'000	600'000	200'000	600'000	568'800.00	0.09
0.250 BANCO DE CHILE 0.25%/16-05.12.2024	CHF	200'000			200'000		
0.315 BANCO DE CHILE 0.3154%/21-04.01.2027	CHF	470'000	300'000	400'000	370'000	350'575.00	0.06
0.568 BANCO DE CHILE 0.568%/18-21.11.2023	CHF	220'000		220'000			
0.100 BANCO DE CREDITO E INVERSIONES 0.1%/20-18.09.2026	CHF	210'000	700'000	550'000	360'000	340'920.00	0.06
0.250 BANCO DE CREDITO E INVERSIONES 0.25%/19-29.10.2025	CHF	250'000	200'000		450'000	437'175.00	0.07
0.385 BANCO DE CREDITO E INVERSIONES 0.385%/21-15.12.2026	CHF	750'000		400'000	350'000	331'975.00	0.05
0.400 BANCO DE CREDITO E INVERSIONES 0.4%/19-22.11.2024	CHF	860'000	500'000	1'360'000			
0.599 BANCO DE CREDITO E INVERSIONES 0.5994%/22-26.04.2027	CHF	390'000	300'000	300'000	390'000	373'620.00	0.06
0.693 BANCO DEL ESTADO -CHILE 0.6925%/18-04.12.2024	CHF	200'000		200'000			
0.010 BANCO DEL ESTADO DE CHILE 0.01%/19-04.10.2027	CHF	450'000			450'000	415'125.00	0.07
0.240 BANCO DEL ESTADO DE CHILE 0.24%/19-06.06.2025	CHF	325'000			325'000	318'175.00	0.05
0.575 BANCO DEL ESTADO DE CHILE 0.575%/17-07.04.2027	CHF	200'000	500'000	300'000	400'000	380'000.00	0.06
0.298 BANCO SANTANDER CHILE 0.2975%/21-22.10.2026	CHF	760'000		300'000	460'000	438'150.00	0.07
0.330 BANCO SANTANDER CHILE 0.333%/21-22.06.2027	CHF	840'000		300'000	540'000	508'140.00	0.08
0.350 BANCO SANTANDER CHILE 0.35%/16-30.05.2025	CHF	500'000		200'000	300'000	294'000.00	0.05
0.384 BANCO SANTANDER CHILE 0.384%/19-27.09.2024	CHF	355'000			355'000		
0.441 BANCO SANTANDER CHILE 0.441%/18-21.12.2023	CHF	260'000		260'000			
2.445 BANCO SANTANDER CHILE 2.445%/24-25.01.2027	CHF		750'000		750'000	754'125.00	0.12
0.385 SCOTIABANK CHILE 0.385%/21-22.07.2026	CHF	520'000	400'000	450'000	470'000	450'025.00	0.07
0.418 SCOTIABANK CHILE 0.418%/21-31.03.2027	CHF	250'000			250'000	236'250.00	0.04
2.783 SCOTIABANK CHILE 2.7825%/23-23.05.2025	CHF		500'000		500'000	504'450.00	0.08
1.150 TANNER SERVICIOS FINANCIEROS SA 1.15%/21-26.04.2024	CHF	280'000		280'000			
						<b>7'110'705.00</b>	<b>1.18</b>
<b>Denmark</b>							
0.625 KOMMUNEKREDIT 0.625%/15-09.07.2027	CHF		700'000		700'000	686'700.00	0.11
						<b>686'700.00</b>	<b>0.11</b>
<b>Finland</b>							
1.600 KUNTARAHOITUS OYJ 1.6%/23-04.08.2026	CHF		500'000	400'000	100'000	100'850.00	0.02
1.625 KUNTARAHOITUS OYJ 1.625%/23-16.06.2028	CHF		900'000		900'000	914'850.00	0.15
0.750 MUNICIPALITY FINANCE 0.75%/14-17.09.2024	CHF	400'000		400'000			
1.375 MUNICIPALITY FINANCE 1.375%/12-08.06.2027	CHF	595'000	400'000	450'000	545'000	546'907.50	0.09
2.375 MUNICIPALITY FINANCE 2.375%/11-30.03.2026	CHF	700'000	300'000	400'000	600'000	613'200.00	0.10
0.125 NORDEA BANK ABP 0.125%/20-02.06.2026	CHF	380'000	500'000	655'000	225'000	217'462.50	0.04
0.250 NORDEA BANK ABP 0.25%/15-27.11.2023	CHF	145'000		145'000			
0.550 NORDEA BANK ABP 0.55%/15-23.06.2025	CHF	760'000		760'000			
1.810 NORDEA BANK ABP 1.81%/22-15.06.2027	CHF	600'000	200'000	200'000	600'000	600'300.00	0.10
2.490 NORDEA BANK ABP 2.49%/23-26.05.2028	CHF		1'400'000		1'400'000	1'432'900.00	0.24
1.500 NORDIC INVESTMENT BANK 1.5%/23-29.06.2028	CHF		1'100'000	450'000	650'000	659'100.00	0.11
						<b>5'085'570.00</b>	<b>0.84</b>
<b>France</b>							
2.625 AGENCE FRANCAISE DE DEVELOPPEMENT 2.625%/10-18.02.2025	CHF	235'000	800'000	1'035'000			
1.500 AUCHAN 1.5%/14-03.06.2024	CHF	300'000		300'000			
0.400 BANQUE FED CRED MUTUEL 0.4%/19-12.02.2024	CHF	30'000		30'000			
1.000 BANQUE FED CRED MUTUEL 1%/18-13.11.2026	CHF	150'000			150'000	147'075.00	0.02
2.300 BANQUE FED CRED MUTUEL S. -546- 2.3%/23-30.01.2027	CHF	950'000	800'000	1'100'000	650'000	660'400.00	0.11
0.200 BANQUE FEDERALE CREDIT MUTUEL 0.2%/19-12.06.2026	CHF	570'000			570'000	550'905.00	0.09
0.320 BANQUE FEDERALE CREDIT MUTUEL 0.32%/17-10.02.2025	CHF	400'000		400'000			
0.600 BANQUE FEDERALE CREDIT MUTUEL 0.6%/17-05.04.2027	CHF	280'000	300'000		580'000	560'570.00	0.09
0.150 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.15%/21-06.03.2028	CHF		500'000		500'000	469'250.00	0.08
0.250 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25%/19-10.07.2025	CHF	380'000	500'000		880'000	863'632.00	0.14
0.366 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.366%/18-10.10.2024	CHF	300'000		300'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.400	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.4%/17-19.12.2025	CHF	450'000	600'000	1'050'000	1'026'900.00	0.17	
1.500	BANQUE FEDERATIVE DU CREDIT MUTUEL S. -525- 1.5%/22-01.06.2027	CHF	1'055'000	550'000	505'000	501'465.00	0.08	
2.000	BFCM 2%/14-22.05.2024	CHF	30'000	30'000				
1.750	BNP PARIBAS (subordinated) 1.75%/15-05.06.2025	CHF	200'000	400'000	600'000			
0.150	BNP PARIBAS 0.15%/20-10.03.2028	CHF	400'000	600'000	400'000	559'200.00	0.09	
2.413	BNP PARIBAS 2.4125%/23-13.01.2028	CHF	1'200'000	600'000	1'000'000	800'000	820'400.00	0.14
2.630	BNP PARIBAS 2.63%/23-07.06.2029	CHF		800'000	200'000	600'000	625'500.00	0.10
0.300	BNP PARIBAS SA 0.3%/19-15.10.2027	CHF	200'000	200'000	400'000	379'200.00	0.06	
0.528	BNP PARIBAS SA 0.5275%/22-20.01.2028	CHF	800'000	600'000	600'000	800'000	756'400.00	0.13
1.000	BNP PARIBAS SA 1%/18-06.06.2025	CHF	250'000	500'000	750'000			
0.148	BNP PARIBAS SA S. -19447- 0.1475%/21-13.07.2027	CHF	400'000	400'000	600'000	200'000	189'000.00	0.03
0.500	BPCE SA 0.5%/19-08.11.2023	CHF	315'000		315'000			
2.383	BPCE SA 2.3825%/23-12.06.2026	CHF		1'100'000	300'000	800'000	813'200.00	0.13
-	CAISSE DES DEPOTS ET CON 0%/20-16.06.2026	CHF	400'000	400'000	400'000	387'600.00	0.06	
-	CAISSE DES DEPOTS ET CON 0%/21-26.06.2028	CHF		600'000		600'000	565'800.00	0.09
0.250	CAISSE DES DEPOTS ET CON 0.25%/18-30.05.2025	CHF	200'000		200'000	197'000.00	0.03	
0.300	CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	CHF	1'200'000	400'000	600'000	1'000'000	963'500.00	0.16
1.903	CIE FINANCEMENT FONCIER 1.903%/23-16.06.2028	CHF	900'000	900'000	300'000	1'500'000	1'524'750.00	0.25
2.125	CREDIT AGRICOLE (subordinated) 2.125%/01-29.09.2025	CHF	710'000		610'000	100'000	100'550.00	0.02
0.128	CREDIT AGRICOLE CIB FINANCIAL SOLUTIONS 0.1275%/20-27.07.2028	CHF		500'000		500'000	466'500.00	0.08
0.100	CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	CHF	690'000	200'000		890'000	867'305.00	0.14
0.250	CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	CHF	790'000			790'000	767'880.00	0.13
0.500	CREDIT AGRICOLE HOME LOAN 0.5%/15-16.03.2027	CHF	270'000	700'000	340'000	630'000	612'990.00	0.10
1.125	CREDIT AGRICOLE HOME LOAN 1.125%/14-05.06.2024	CHF	295'000		295'000			
0.250	CREDIT AGRICOLE HOME LOAN SFH 0.25%/18-08.12.2025	CHF	945'000		400'000	545'000	533'282.50	0.09
0.450	CREDIT AGRICOLE HOME LOAN SFH 0.45%/19-24.01.2029	CHF		450'000		450'000	429'075.00	0.07
1.825	CREDIT AGRICOLE HOME LOAN SFH 1.825%/23-26.05.2028	CHF		1'250'000		1'250'000	1'270'625.00	0.21
0.550	CREDIT AGRICOLE LONDON 0.55%/16-14.12.2026	CHF	200'000		200'000	200'000	194'300.00	0.03
0.625	CREDIT AGRICOLE LONDON 0.625%/17-12.07.2024	CHF	70'000		70'000			
1.000	CREDIT AGRICOLE LONDON 1%/19-07.11.2025	CHF	200'000	600'000	400'000	400'000	394'400.00	0.07
0.200	CREDIT AGRICOLE S.A. LONDON BRANCH 0.2%/18-30.10.2023	CHF	125'000		125'000			
0.300	CREDIT AGRICOLE S.A. LONDON BRANCH 0.3%/17-18.04.2024	CHF	425'000		425'000			
0.500	CREDIT AGRICOLE S.A. LONDON BRANCH 0.5%/20-01.10.2026	CHF	800'000		200'000	600'000	580'200.00	0.10
1.000	CREDIT AGRICOLE S.A. LONDON BRANCH 1%/15-27.01.2025	CHF	480'000	300'000	780'000			
2.125	CREDIT AGRICOLE S.A. LONDON BRANCH 2.125%/14-30.10.2024	CHF	435'000		435'000			
0.164	CREDIT AGRICOLE SA 0.1637%/21-28.04.2028	CHF		1'000'000	200'000	800'000	750'000.00	0.12
1.460	CREDIT AGRICOLE SA 1.4604%/22-01.07.2027	CHF	300'000	400'000	300'000	400'000	396'200.00	0.07
2.190	CREDIT AGRICOLE SA 2.19%/22-07.12.2027	CHF	150'000	300'000		450'000	456'750.00	0.08
2.363	CREDIT AGRICOLE SA 2.3625%/23-05.10.2028	CHF		600'000		600'000	615'300.00	0.10
2.508	CREDIT AGRICOLE SA 2.5075%/23-27.04.2027	CHF		1'500'000	1'000'000	500'000	512'500.00	0.08
3.043	CREDIT AGRICOLE SA 3.0425%/22-29.09.2027	CHF	200'000	200'000		400'000	415'200.00	0.07
2.773	LA BANQUE POSTALE 2.7725%/23-12.07.2027	CHF		1'200'000	400'000	800'000	828'000.00	0.14
0.500	RCI BANQUE SA 0.5%/19-18.07.2024	CHF	290'000		290'000			
2.100	RCI BANQUE SA 2.1%/22-23.05.2025	CHF	200'000			200'000	200'800.00	0.03
3.500	RCI BANQUE SA 3.5%/23-10.05.2028	CHF		1'200'000	425'000	775'000	818'012.50	0.14
2.000	SNCF RESEAU 2%/10-12.11.2026	CHF	485'000	300'000		785'000	798'345.00	0.13
0.333	SOCIETE GENERALE 0.3325%/21-29.11.2028	CHF		600'000		600'000	558'300.00	0.09
0.375	SOCIETE GENERALE 0.375%/21-26.07.2028	CHF	600'000	200'000	400'000	400'000	372'400.00	0.06
0.700	SOCIETE GENERALE 0.7%/18-26.02.2025	CHF	200'000	600'000	800'000			
0.875	SOCIETE GENERALE 0.875%/19-28.02.2024	CHF	400'000		400'000			
2.278	SOCIETE GENERALE 2.2775%/23-27.02.2026	CHF	500'000	700'000	565'000	635'000	641'985.00	0.11
0.250	SOCIETE GENERALE LTD 0.25%/20-25.02.2027	CHF	200'000	600'000	200'000	600'000	571'500.00	0.09
0.250	SOCIETE GENERALE SA 0.25%/19-08.10.2026	CHF	200'000	200'000	200'000	200'000	191'800.00	0.03
0.280	SOCIETE GENERALE SA 0.28%/22-26.01.2027	CHF	550'000		200'000	350'000	335'650.00	0.06
0.745	SOCIETE GENERALE SA 0.745%/22-26.01.2029	CHF	400'000			400'000	373'200.00	0.06
2.625	SOCIETE GENERALE SA 2.625%/22-14.10.2026	CHF	150'000	300'000	300'000	150'000	153'150.00	0.03
						<b>27'767'947.00</b>	<b>4.59</b>	
<b>Germany</b>								
0.375	BERLIN HYP AG 0.375%/22-21.02.2025	CHF	85'000	500'000	585'000			
0.968	BERLIN HYP AG 0.9675%/22-04.08.2026	CHF	700'000	300'000		1'000'000	987'500.00	0.16
2.125	BERLIN HYP AG 2.125%/23-27.02.2026	CHF	400'000	900'000	500'000	800'000	806'400.00	0.13
2.250	BERLIN HYP AG 2.25%/23-08.11.2027	CHF		350'000		350'000	355'950.00	0.06
1.100	COMMERZBANK AG 1.1%/18-11.07.2025	CHF		900'000	430'000	470'000	463'937.00	0.08
3.263	COMMERZBANK AG 3.2625%/23-03.02.2027	CHF	700'000	300'000	900'000	100'000	101'900.00	0.02
3.375	COMMERZBANK AG 3.375%/22-29.09.2026	CHF	200'000	800'000	700'000	300'000	308'700.00	0.05
3.800	COMMERZBANK AG 3.8%/23-03.05.2028	CHF		700'000	100'000	600'000	625'500.00	0.10
0.500	DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	CHF		1'000'000		1'000'000	965'000.00	0.16
0.100	DEUTSCHE BAHN FINANCE GMBH 0.1%/15-01.12.2025	CHF	800'000			800'000	782'400.00	0.13
1.500	DEUTSCHE BAHN FINANCE GMBH 1.5%/12-21.02.2024	CHF	290'000		290'000			

## 652 CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 DEUTSCHE BAHN FINANCE GMBH 1.5%/14-26.08.2024	CHF	675'000		675'000			
2.833 DZ BANK AG 2.8325%/23-16.05.2029	CHF		400'000		400'000	412'200.00	0.07
2.203 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 2.2025%/23-18.09.2028	CHF		300'000		300'000	304'350.00	0.05
3.610 DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK 3.61%/23-16.10.2028	CHF		300'000	100'000	200'000	203'700.00	0.03
3.125 EUROHYPO 3.125%/06-14.07.2025	CHF	690'000			690'000	703'593.00	0.12
2.960 FRESENIUS SE & CO. KGAA 2.96%/23-18.10.2028	CHF		950'000		950'000	990'375.00	0.16
2.500 KFW 2.5%/05-25.08.2025	CHF	2'125'000	2'700'000	1'370'000	3'455'000	3'516'153.50	0.58
2.390 LANDESBANK BADEN-WUERTTEMBERG 2.39%/24-08.02.2029	CHF		300'000		300'000	301'950.00	0.05
2.603 LANDESBANK BADEN-WUERTTEMBERG 2.6025%/23-04.10.2028	CHF		500'000		500'000	508'500.00	0.08
1.350 L-BANK BW FOERDERBANK 1.35%/22-30.09.2027	CHF	300'000	400'000	400'000	300'000	301'650.00	0.05
0.010 MUENCHENER HYPOTHEKENBANK EG 0.01%/21-10.11.2026	CHF	1'200'000	600'000	500'000	1'300'000	1'250'600.00	0.21
0.125 MUENCHENER HYPOTHEKENBANK EG 0.125%/19-18.11.2027	CHF	200'000			200'000	188'000.00	0.03
0.350 MUENCHENER HYPOTHEKENBANK EG 0.35%/18-12.12.2023	CHF	280'000		280'000			
0.375 MUENCHENER HYPOTHEKENBANK EG 0.375%/22-07.04.2026	CHF	170'000			170'000	166'090.00	0.03
0.400 MUENCHENER HYPOTHEKENBANK EG 0.4%/22-25.02.2026	CHF	600'000	800'000	600'000	800'000	775'600.00	0.13
1.250 MUENCHENER HYPOTHEKENBANK EG 1.25%/22-30.06.2027	CHF	275'000	600'000		875'000	868'000.00	0.14
1.750 MUENCHENER HYPOTHEKENBANK EG 1.75%/23-23.06.2028	CHF		390'000		390'000	395'265.00	0.07
0.100 MUENCHENER HYPOTHEKENBANK 0.1%/18-31.10.2024	CHF	380'000		380'000			
0.250 MUENCHENER HYPOTHEKENBANK 0.25%/21-30.03.2027	CHF	600'000			600'000	567'900.00	0.09
0.300 MUENCHENER HYPOTHEKENBANK 0.3%/17-20.12.2024	CHF	380'000		380'000			
0.100 MUENCHENER HYPOTHEKENBANK EG 0.1%/20-17.12.2025	CHF	800'000	400'000	400'000	800'000	776'400.00	0.13
0.500 MUENCHENER HYPOTHEKENBANK EG 0.5%/18-14.06.2028	CHF	355'000	990'000		1'345'000	1'292'545.00	0.21
0.875 NORTH RHINE-WESTPHALIA 0.875%/14-29.07.2024	CHF	235'000		235'000			
1.628 NRW.BANK 1.6275%/23-27.07.2028	CHF		400'000		400'000	407'400.00	0.07
						<b>19'327'558.50</b>	<b>3.20</b>
<b>Guernsey</b>							
2.375 BANK JULIUS BAER & CO. LTD GUERNSEY BRANCH 2.375%/23- 06.09.2027	CHF		500'000	135'000	365'000	371'205.00	0.06
						<b>371'205.00</b>	<b>0.06</b>
<b>Honduras</b>							
2.138 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 2.1375%/22-13.12.2027	CHF	450'000	200'000	100'000	550'000	554'125.00	0.09
						<b>554'125.00</b>	<b>0.09</b>
<b>Ireland</b>							
0.250 INTESA SANPAOLO BANK IRELAND PLC 0.25%/19-30.09.2024	CHF	1'000'000		1'000'000			
						<b>0.00</b>	<b>0.00</b>
<b>Ivory Coast</b>							
1.603 AFRICAN DEVELOPMENT BANK ADB 1.6025%/23-05.07.2028	CHF		500'000		500'000	509'000.00	0.08
						<b>509'000.00</b>	<b>0.08</b>
<b>Liechtenstein</b>							
1.743 HILTI AG (LIECHTENSTEIN) 1.7425%/23-10.11.2026	CHF		350'000		350'000	352'800.00	0.06
0.050 HILTI AG 0.05%/20-02.07.2025	CHF	805'000			805'000	789'222.00	0.13
0.200 HILTI AG T. -2024- 0.2%/17-08.11.2024	CHF	300'000		300'000			
0.400 HILTI AG T. -2027- 0.4%/17-08.11.2027	CHF	200'000			200'000	192'000.00	0.03
0.625 LGT BANK 0.625%/15-25.11.2025	CHF	1'000'000	800'000	500'000	1'300'000	1'278'550.00	0.21
0.200 LGT BANK LTD 0.2%/16-12.10.2026	CHF	490'000			490'000	473'585.00	0.08
0.500 LGT BANK LTD 0.5%/17-12.05.2027	CHF	985'000		200'000	785'000	759'487.50	0.13
0.375 LGT BANK LTD. 0.375%/19-05.07.2028	CHF		800'000		800'000	752'000.00	0.12
0.125 LIECHTENSTEIN LANDESBANK 0.125%/19-28.05.2026	CHF	105'000			105'000	101'535.00	0.02
0.875 VP BANK 0.875%/15-07.10.2024	CHF	95'000		95'000			
						<b>4'699'179.50</b>	<b>0.78</b>
<b>Luxembourg</b>							
0.732 AROUNDTOWN SA 0.732%/18-30.01.2025	CHF	525'000	150'000	675'000			
1.720 AROUNDTOWN SA 1.72%/19-05.03.2026	CHF	200'000	400'000	200'000	400'000	378'400.00	0.06
1.000 BANQUE INTERNATIONALE LUX 1%/19-10.07.2025	CHF	385'000			385'000	378'185.50	0.06
1.625 BEI 1.625%/12-02.04.2026	CHF	1'320'000	1'600'000	1'700'000	1'220'000	1'230'370.00	0.20
1.630 CPI PROPERTY GROUP SA 1.63%/18-25.10.2023	CHF	340'000			340'000		
0.500 DH SWITZERLAND FINANCE 0.5%/15-08.12.2023	CHF	540'000		540'000			
1.125 DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	CHF		700'000		700'000	690'200.00	0.11
1.500 EIB 1.5%/12-02.08.2024	CHF	270'000		270'000			
2.625 EIB 2.625%/10-11.02.2025	CHF	935'000	900'000	1'835'000			
3.375 EIB 3.375%/07-15.10.2027	CHF	315'000	800'000	400'000	715'000	770'412.50	0.13
1.625 EUROPEAN INVESTMENT BANK 1.625%/14-04.02.2025	CHF	780'000	1'000'000	1'780'000			
0.570 GRAND CITY PROPERTIES SA 0.57%/19-24.06.2024	CHF	300'000		300'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.956 GRAND CITY PROPERTIES SA 0.956%/18-01.09.2026	CHF	330'000	300'000		630'000	598'815.00	0.10
						<b>4'046'383.00</b>	<b>0.67</b>
<b>Mexico</b>							
0.450 BANCO MERCANTIL DE NORTE 0.45%/19-18.12.2023	CHF	360'000		360'000			
0.500 BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH 0.5%/20-06.12.2024	CHF	285'000	700'000	985'000			
						<b>0.00</b>	<b>0.00</b>
<b>Netherlands</b>							
0.300 ABN AMRO BANK 0.3%/16-18.12.2024	CHF	500'000		500'000			
2.300 ABN AMRO BANK NV 2.3%/23-26.06.2025	CHF		1'000'000	800'000	200'000	201'720.00	0.03
2.505 ABN AMRO BANK NV 2.505%/23-26.06.2028	CHF		1'200'000	400'000	800'000	821'200.00	0.14
2.625 ABN AMRO BANK NV 2.625%/23-02.03.2028	CHF		1'800'000	600'000	1'200'000	1'222'800.00	0.20
0.500 ACHMEA BANK NV 0.5%/17-03.10.2025	CHF	285'000	800'000	400'000	685'000	672'327.50	0.11
2.500 BNG 2.5%/05-21.07.2025	CHF	2'075'000	1'200'000	1'400'000	1'875'000	1'903'312.50	0.31
1.250 BNG BANK N.V. 1.25%/14-30.04.2024	CHF	410'000		410'000			
1.238 BNG BANK NV 1.2375%/24-20.02.2029	CHF		300'000		300'000	300'000.00	0.05
1.793 BNG BANK NV 1.7925%/23-24.04.2028	CHF		1'100'000		1'100'000	1'122'550.00	0.19
0.250 COOPERATIEVE RABOBANK UA 0.25%/19-25.11.2027	CHF	200'000	600'000	800'000	800'000	756'400.00	0.13
1.363 COOPERATIEVE RABOBANK UA 1.3625%/22-28.04.2028	CHF	400'000	600'000	400'000	600'000	584'400.00	0.10
2.488 COOPERATIEVE RABOBANK UA 2.4875%/23-25.01.2029	CHF	400'000	200'000	200'000	400'000	408'400.00	0.07
3.125 COOPERATIEVE RABOBANK UA 3.125%/06-15.09.2026	CHF	1'355'000	600'000	630'000	1'325'000	1'375'350.00	0.23
1.700 DIGITAL INTREPID HOLDING 1.7%/22-30.03.2027	CHF	685'000			685'000	675'067.50	0.11
0.200 DIGITAL INTREPID HOLDING B.V. 0.2%/21-15.12.2026	CHF	945'000	400'000	600'000	745'000	708'495.00	0.12
0.235 NEDER WATERSCHAPS BANK 0.235%/22-14.04.2027	CHF	220'000		100'000	120'000	116'160.00	0.02
1.250 NEDERLANDSE WATERSCHAPS BANK 1.25%/12-09.08.2024	CHF	320'000		320'000			
1.375 NEDERLANDSE WATERSCHAPS BANK 1.375%/12-13.09.2027	CHF	900'000		200'000	700'000	702'450.00	0.12
2.010 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.01%/23-26.10.2026	CHF		500'000		500'000	505'500.00	0.08
2.130 TOYOTA MOTOR FINANCE (NETHERLANDS) BV 2.13%/23-15.06.2027	CHF		2'000'000	370'000	1'630'000	1'657'710.00	0.27
2.100 WURTH FINANCE INTERNATIONAL BV 2.1%/22-16.11.2026	CHF	800'000	500'000	300'000	1'000'000	1'014'500.00	0.17
						<b>14'748'342.50</b>	<b>2.44</b>
<b>New Zealand</b>							
0.250 ANZ NEW ZEALAND (INTL) LIMITED 0.25%/17-22.09.2025	CHF	780'000			780'000	764'790.00	0.13
0.350 ANZ NEW ZEALAND (INTL) LIMITED 0.35%/18-22.10.2024	CHF	920'000		920'000			
2.503 ASB BANK LTD 2.5025%/23-20.12.2028	CHF	550'000		150'000	400'000	413'200.00	0.07
0.200 ASB FINANCE 0.2%/17-02.08.2024	CHF	285'000		285'000			
0.450 ASB FINANCE LTD 0.45%/19-30.01.2025	CHF	265'000	1'000'000	1'265'000			
1.125 AUCKLAND COUNCIL 1.125%/13-07.02.2024	CHF	545'000			545'000		
1.500 AUCKLAND COUNCIL 1.5%/14-28.11.2025	CHF	550'000	400'000	490'000	460'000	460'690.00	0.08
1.660 AUCKLAND COUNCIL 1.66%/22-18.10.2027	CHF	650'000			650'000	655'525.00	0.11
0.111 BNZ INTERNATIONAL FUNDING LTD 0.111%/20-24.07.2028	CHF		1'050'000		1'050'000	979'125.00	0.16
0.375 WESTPAC BANKING 0.375%/16-05.02.2024	CHF	590'000		590'000			
						<b>3'273'330.00</b>	<b>0.54</b>
<b>Norway</b>							
0.050 DNB BANK ASA 0.05%/19-13.03.2024	CHF	415'000		415'000			
1.168 DNB BANK ASA 1.1675%/22-03.06.2027	CHF	715'000	300'000	345'000	670'000	659'280.00	0.11
2.685 DNB BANK ASA 2.685%/23-15.06.2028	CHF		800'000	200'000	600'000	609'000.00	0.10
1.275 KOMMUNALBANKEN A/S 1.275%/22-22.12.2027	CHF	750'000	400'000		1'150'000	1'150'000.00	0.19
0.508 SPAREBANK 1 BOLIGKREDITT 0.5075%/22-06.04.2027	CHF	580'000		220'000	580'000	562'600.00	0.09
1.868 SPAREBANK 1 BOLIGKREDITT 1.8675%/23-23.10.2028	CHF		600'000		600'000	610'200.00	0.10
2.700 SPAREBANK 1 NORD NORGE 2.7%/23-20.03.2029	CHF		400'000		400'000	408'800.00	0.07
0.125 SPAREBANK 1 NORD-NORGE 0.125%/21-15.09.2028	CHF	400'000	400'000	200'000	600'000	553'200.00	0.09
1.500 SPAREBANK 1 SMN 1.5%/22-15.06.2027	CHF	400'000			400'000	397'400.00	0.07
						<b>4'950'480.00</b>	<b>0.82</b>
<b>Poland</b>							
1.018 MBANK S.A. 1.0183%/19-04.10.2024	CHF	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Singapore</b>							
1.515 DBS BANK LTD 1.515%/22-12.12.2025	CHF	1'100'000			1'100'000	1'098'350.00	0.18
						<b>1'098'350.00</b>	<b>0.18</b>
<b>South Korea</b>							
0.170 EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	CHF	800'000		800'000			
2.748 HYUNDAI CAPITAL SERVICES INC 2.7475%/23-11.05.2026	CHF		100'000		100'000	102'200.00	0.02
3.033 HYUNDAI CAPITAL SERVICES INC 3.0325%/23-01.02.2028	CHF		400'000		400'000	416'800.00	0.07
0.022 INDUSTRIAL BANK OF KOREA 0.0219%/19-16.07.2025	CHF	1'195'000		400'000	795'000	776'317.50	0.13
- KOREA GAS CORPORATION 0%/19-28.11.2023	CHF	300'000		300'000			
1.778 KOREA HOUSING FINANCE CORP 1.778%/24-01.02.2027	CHF		700'000		700'000	702'800.00	0.12
0.193 KOREA LAND AND HOUSING CORPORATION 0.1925%/20-15.06.2025	CHF	200'000			200'000	196'320.00	0.03
1.823 KOREA LAND AND HOUSING CORPORATION 1.8225%/24-13.02.2026	CHF		400'000		400'000	400'800.00	0.07
- KOREA RAILROAD CORP 0%/19-19.11.2024	CHF	355'000		355'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- KOREA RAILROAD CORPORATION 0%/19-13.06.2025	CHF	325'000			325'000	317'882.50	0.05
- THE EXPORT IMPORT BANK OF KOREA 0%/19-27.05.2025	CHF	900'000		900'000			
0.383 THE EXPORT IMPORT BANK OF KOREA 0.3825%/18-11.07.2024	CHF	1'000'000		1'000'000			
						<b>2'913'120.00</b>	<b>0.48</b>
<b>Spain</b>							
0.125 BANCO BILBAO VIZCAYA ARGENTARIA 0.125%/20-27.08.2026	CHF	400'000	600'000	200'000	800'000	767'200.00	0.13
2.408 BANCO BILBAO VIZCAYA ARGENTARIA SA 2.4075%/22-28.11.2025	CHF	1'100'000	400'000	500'000	1'000'000	1'012'500.00	0.17
0.200 BANCO SANTANDER SA 0.2%/19-19.11.2027	CHF	200'000	400'000		600'000	566'400.00	0.09
0.310 BANCO SANTANDER SA 0.31%/21-09.06.2028	CHF		500'000		500'000	471'250.00	0.08
1.000 BANCO SANTANDER SA 1%/18-10.12.2024	CHF	500'000		500'000			
1.125 BANCO SANTANDER SA 1.125%/17-20.07.2027	CHF		300'000		300'000	295'200.00	0.05
1.328 BANCO SANTANDER SA 1.3275%/22-10.06.2025	CHF	620'000	400'000	300'000	720'000	717'264.00	0.12
2.395 BANCO SANTANDER SA 2.395%/24-16.02.2029	CHF		1'100'000		1'100'000	1'113'200.00	0.18
2.248 BANCO SANTANDER SA S. -176- 2.2475%/23-30.01.2026	CHF	1'100'000	600'000	800'000	900'000	909'450.00	0.15
0.477 CAIXABANK S.A. 0.477%/21-01.07.2027	CHF	600'000	400'000	200'000	800'000	762'800.00	0.13
0.935 CELLNEX FINANCE CO SA 0.935%/21-26.03.2026	CHF	275'000	500'000		775'000	759'112.50	0.13
0.775 CELLNEX TELECOM SA 0.775%/20-18.02.2027	CHF	350'000			350'000	338'450.00	0.06
1.118 CELLNEX TELECOM SA 1.1175%/20-17.07.2025	CHF	375'000			375'000	370'125.00	0.06
3.250 INSTITUTO DE CREDITO OFICIAL 3.25%/07-28.06.2024	CHF	305'000		305'000			
0.150 SANTANDER CONSUMER FINANCE S.A. 0.15%/19-10.12.2024	CHF		700'000	700'000			
2.733 SANTANDER CONSUMER FINANCE S.A. 2.7325%/23-04.07.2025	CHF		880'000	130'000	750'000	759'900.00	0.13
2.933 SANTANDER CONSUMER FINANCE S.A. 2.9325%/23-04.07.2028	CHF		600'000		600'000	624'600.00	0.10
						<b>9'467'451.50</b>	<b>1.57</b>
<b>Supranational</b>							
0.523 AFRICA FINANCE CORPORATION 0.5225%/19-20.12.2023	CHF	455'000		455'000			
1.205 AFRICA FINANCE CORPORATION 1.205%/20-30.09.2025	CHF	770'000		200'000	570'000	554'040.00	0.09
0.800 ASIAN DEVELOPMENT BANK ADB 0.8%/22-06.07.2027	CHF	665'000	400'000	485'000	580'000	573'040.00	0.09
0.350 BLACK SEA TRADE & DEVELOPMENT BANK 0.35%/21-15.03.2027	CHF	230'000			230'000	192'625.00	0.03
0.314 CENTRAL AMERICAN BANK 0.314%/18-05.09.2024	CHF	490'000		490'000			
0.110 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.11%/21-15.12.2028	CHF		800'000		800'000	736'800.00	0.12
0.200 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.2%/19-25.03.2024	CHF	400'000		400'000			
0.405 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 0.405%/20-25.06.2025	CHF	860'000	500'000	1'040'000	320'000	313'856.00	0.05
1.546 CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 1.5462%/22-30.11.2026	CHF	855'000	300'000	1'075'000	80'000	79'440.00	0.01
0.510 CORP ANDINA DE FOMENTO 0.51%/16-16.09.2026	CHF	725'000		300'000	425'000	410'125.00	0.07
0.450 CORPORACION ANDINA DE FOMENTO 0.45%/22-24.02.2027	CHF	970'000	400'000	300'000	1'070'000	1'026'665.00	0.17
2.080 CORPORACION ANDINA DE FOMENTO 2.08%/22-31.08.2028	CHF		1'000'000		1'000'000	1'005'000.00	0.17
0.700 CORPORATION ANDINA DE FOMENTO 0.7%/20-04.09.2025	CHF	1'435'000	600'000	1'000'000	1'035'000	1'016'370.00	0.17
0.125 EUROFIMA BASEL 0.125%/20-28.04.2027	CHF	80'000			80'000	77'080.00	0.01
0.556 FONPLATA 0.556%/21-03.09.2026	CHF	650'000	500'000	675'000	475'000	450'775.00	0.07
0.578 FONPLATA 0.578%/19-11.03.2024	CHF	300'000		300'000			
0.795 FONPLATA 0.795%/21-01.12.2028	CHF		600'000		600'000	550'800.00	0.09
0.300 NA DEVELOPMENT BANK 0.3%/18-24.07.2026	CHF	785'000		650'000	135'000	131'355.00	0.02
0.200 NORTH AMERICAN DEVELOPMENT BANK 0.2%/20-28.11.2028	CHF		600'000		600'000	566'100.00	0.09
						<b>7'684'071.00</b>	<b>1.27</b>
<b>Sweden</b>							
0.250 AKADEMISKA HUS 0.25%/15-17.11.2025	CHF	660'000	1'000'000	500'000	1'160'000	1'135'060.00	0.19
0.350 AKADEMISKA HUS AB 0.35%/22-24.03.2027	CHF	200'000	500'000		700'000	678'300.00	0.11
0.875 LANDSHYPOTEK 0.875%/14-16.09.2024	CHF	400'000		400'000			
0.200 LANSFORSKRINGAR HYPOTEK 0.2%/18-17.04.2026	CHF	900'000		900'000			
1.250 SVENSKA HANDELSBANKEN AB 1.25%/22-24.05.2027	CHF	1'115'000		155'000	960'000	949'920.00	0.16
2.773 SWEDBANK AB 2.7725%/23-13.06.2028	CHF		800'000	200'000	600'000	615'900.00	0.10
1.023 SWEDISH EXPORT CREDIT 1.0225%/22-21.09.2027	CHF	1'000'000			1'000'000	988'500.00	0.16
						<b>4'367'680.00</b>	<b>0.72</b>
<b>Switzerland</b>							
0.010 AARGAUISCHE KANTONALBANK 0.01%/20-29.06.2028	CHF		400'000		400'000	376'200.00	0.06
0.020 AARGAUISCHE KANTONALBANK 0.02%/16-17.10.2024	CHF	1'020'000		1'020'000			
0.060 AARGAUISCHE KANTONALBANK 0.06%/16-01.07.2025	CHF	1'090'000	700'000	1'330'000	460'000	451'030.00	0.07
0.110 AARGAUISCHE KANTONALBANK 0.11%/17-21.02.2024	CHF	375'000		375'000			
0.125 AARGAUISCHE KANTONALBANK 0.125%/19-11.02.2026	CHF	430'000		150'000	280'000	272'860.00	0.05
0.150 AARGAUISCHE KANTONALBANK 0.15%/18-15.11.2024	CHF	330'000		330'000			
0.250 AARGAUISCHE KANTONALBANK 0.25%/17-07.09.2026	CHF	410'000		275'000	135'000	131'085.00	0.02
0.250 AARGAUISCHE KANTONALBANK 0.25%/18-03.04.2025	CHF	430'000		430'000		423'937.00	0.07
0.500 AARGAUISCHE KANTONALBANK 0.5%/18-15.11.2027	CHF	900'000	300'000	290'000	910'000	879'970.00	0.15
0.625 AARGAUISCHE KANTONALBANK 0.625%/15-13.04.2028	CHF		900'000		900'000	871'650.00	0.14
0.300 ABB LTD 0.3%/19-06.08.2024	CHF	1'080'000		1'080'000			
0.750 ABB LTD 0.75%/22-25.03.2027	CHF	1'060'000			1'060'000	1'037'210.00	0.17

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.965 ABB LTD 1.965%/23-22.09.2026	CHF		1'150'000		1'150'000	1'163'225.00	0.19
1.978 ABB LTD 1.9775%/23-22.09.2028	CHF		550'000		550'000	561'825.00	0.09
2.100 ABB LTD 2.1%/22-03.10.2025	CHF	800'000		400'000	400'000	403'200.00	0.07
0.875 ADECCO GROUP INC 0.875%/18-18.09.2026	CHF	675'000		325'000	350'000	344'050.00	0.06
0.875 ADECCO GROUP INC. 0.875%/20-27.11.2025	CHF	1'055'000	500'000	990'000	565'000	557'372.50	0.09
2.378 ADECCO GROUP INC. 2.3775%/22-17.11.2027	CHF	900'000	400'000		1'300'000	1'326'650.00	0.22
0.750 ALLREAL HOLDING AG 0.75%/17-19.06.2026	CHF	80'000	600'000	335'000	345'000	336'547.50	0.06
3.000 ALLREAL HOLDING AG 3%/23-19.04.2028	CHF		800'000		800'000	835'200.00	0.14
0.625 ALLREAL HOLDING LTD 0.625%/16-10.05.2024	CHF	80'000		80'000			
0.700 ALLREAL HOLDING LTD 0.7%/20-22.09.2028	CHF		600'000		600'000	571'500.00	0.09
0.875 ALLREAL HOLDING LTD 0.875%/17-30.03.2027	CHF	600'000		300'000	300'000	291'450.00	0.05
1.375 ALLREAL HOLDING LTD 1.375%/15-31.03.2025	CHF	700'000		430'000	270'000	268'623.00	0.04
- AMAG LEASING AG 0%/21-18.02.2025	CHF	700'000	500'000	1'200'000			
0.175 AMAG LEASING AG 0.175%/21-16.06.2025	CHF	860'000		400'000	460'000	450'340.00	0.07
0.210 AMAG LEASING AG 0.21%/21-27.06.2024	CHF	300'000		300'000			
0.525 AMAG LEASING AG 0.525%/21-27.10.2026	CHF	390'000			390'000	374'790.00	0.06
2.200 AMAG LEASING AG 2.2%/23-22.11.2027	CHF		1'200'000	700'000	500'000	507'750.00	0.08
2.250 AMAG LEASING AG 2.25%/22-06.02.2026	CHF	700'000		700'000			
2.500 AMAG LEASING AG 2.5%/24-12.02.2027	CHF		350'000		350'000	354'200.00	0.06
2.625 AMAG LEASING AG 2.625%/23-26.05.2026	CHF		800'000		800'000	810'000.00	0.13
2.730 AMAG LEASING AG 2.73%/23-04.09.2026	CHF		600'000	600'000			
2.750 AMAG LEASING AG 2.75%/24-12.02.2029	CHF		350'000		350'000	355'775.00	0.06
2.803 AMAG LEASING AG 2.8025%/23-10.09.2025	CHF	600'000	400'000	600'000	400'000	404'000.00	0.07
3.085 AMAG LEASING AG 3.085%/23-10.02.2028	CHF		1'300'000	300'000	1'000'000	1'030'500.00	0.17
3.250 AMAG LEASING AG 3.25%/22-22.09.2027	CHF	450'000			450'000	464'850.00	0.08
- BALOISE HOLDING AG 0%/19-25.09.2026	CHF	110'000			110'000	105'820.00	0.02
0.250 BALOISE HOLDING AG 0.25%/20-16.12.2026	CHF	825'000		350'000	475'000	457'425.00	0.08
0.300 BALOISE-HOLDING AG 0.3%/22-16.02.2027	CHF	285'000	700'000	200'000	785'000	755'562.50	0.12
0.500 BALOISE-HOLDING AG 0.5%/19-28.11.2025	CHF	660'000			660'000	648'120.00	0.11
1.125 BALOISE-HOLDING AG 1.125%/14-19.12.2024	CHF	860'000		860'000			
1.900 BALOISE-HOLDING AG 1.9%/22-19.07.2028	CHF		500'000		500'000	506'000.00	0.08
0.375 BANK CLER AG 0.375%/19-26.04.2027	CHF	240'000	500'000	400'000	340'000	326'740.00	0.05
0.500 BANK CLER AG 0.5%/17-28.11.2025	CHF	870'000		100'000	770'000	754'985.00	0.12
0.125 BANK JULIUS BAER & CO AG 0.125%/21-27.04.2028	CHF		1'215'000	200'000	1'015'000	947'502.50	0.16
0.300 BANQ CANTONALE DU VALAIS 0.3%/19-01.02.2027	CHF	100'000			100'000	96'550.00	0.02
0.625 BANQUE CANTONALE DU JURA 0.625%/15-04.03.2025	CHF	85'000	600'000	300'000	385'000	380'611.00	0.06
1.625 BANQUE CANTONALE VAUDOISE 1.625%/11-30.11.2026	CHF	235'000			235'000	236'175.00	0.04
1.950 BARRY CALLEBAUT LTD 1.95%/24-24.01.2028	CHF		1'000'000		1'000'000	1'013'500.00	0.17
0.250 BASELLANDSCHAFT KANTONBK 0.25%/18-25.01.2027	CHF	460'000			460'000	444'590.00	0.07
0.250 BASELLANDSCHAFT KANTONBK 0.25%/19-04.08.2027	CHF	1'100'000			1'100'000	1'057'100.00	0.17
1.875 BASELLANDSCHAFT KANTONBK 1.875%/23-28.03.2025	CHF		1'000'000	365'000	635'000	636'905.00	0.11
0.010 BASELLANDSCHAFTLICHE KANTONALBANK 0.01%/22-28.07.2026	CHF	730'000	1'000'000	1'160'000	570'000	550'905.00	0.09
0.250 BASELLANDSCHAFTLICHE KANTONALBANK 0.25%/15-13.05.2025	CHF	845'000	500'000	1'030'000	315'000	310'212.00	0.05
0.375 BASELLANDSCHAFTLICHE KANTONALBANK 0.375%/18-23.03.2026	CHF	600'000			600'000	587'100.00	0.10
0.750 BASELLANDSCHAFTLICHE KANTONALBANK 0.75%/15-30.03.2028	CHF		900'000		900'000	876'150.00	0.14
1.750 BASELLANDSCHAFTLICHE KANTONALBANK 1.75%/11-22.11.2024	CHF	365'000		365'000			
0.125 BASLER KANTONALBANK 0.125%/18-11.04.2024	CHF	250'000		250'000			
0.150 BASLER KANTONALBANK 0.15%/19-02.04.2027	CHF	480'000	400'000		880'000	847'440.00	0.14
0.300 BASLER KANTONALBANK 0.3%/17-22.06.2027	CHF	1'440'000			1'440'000	1'389'600.00	0.23
1.500 BASLER KANTONALBANK 1.5%/12-02.03.2027	CHF	740'000	300'000	590'000	450'000	451'575.00	0.07
1.875 BASLER KANTONALBANK 1.875%/10-26.10.2026	CHF	300'000			300'000	304'200.00	0.05
1.750 BASLER KANTONALBANK S. -2- 1.75%/23-04.04.2025	CHF		800'000	100'000	700'000	701'540.00	0.12
0.625 BELL FOOD GROUP AG 0.625%/16-24.03.2025	CHF	1'210'000		200'000	1'010'000	997'577.00	0.16
2.300 BELL FOOD GROUP AG 2.3%/23-15.10.2026	CHF		350'000		350'000	355'600.00	0.06
0.400 BERNER KANTONALBANK 0.4%/18-03.05.2027	CHF	80'000			80'000	77'600.00	0.01
0.750 BERNER KANTONALBANK 0.75%/15-14.07.2025	CHF	680'000			680'000	671'840.00	0.11
0.400 BLS AG 0.4%/18-12.12.2028	CHF		350'000		350'000	336'700.00	0.06
0.500 BOBST GROUP SA 0.5%/20-17.02.2026	CHF	260'000			260'000	253'240.00	0.04
1.125 BOBST GROUP SA 1.125%/18-27.09.2024	CHF	200'000		200'000			
2.545 BOBST GROUP SA 2.545%/24-31.01.2029	CHF		670'000		670'000	676'700.00	0.11
1.375 BUCHER INDUSTRIES 1.375%/14-02.10.2024	CHF	125'000		125'000			
0.600 BUEHLER HOLDING AG 0.6%/17-21.12.2026	CHF	400'000			400'000	387'800.00	0.06
2.903 CA AUTO FINANCE SUISS SA 2.9025%/23-20.07.2026	CHF		800'000	100'000	700'000	710'500.00	0.12
- CANTON OF BASEL-STADT 0%/19-30.05.2025	CHF	665'000	300'000	500'000	465'000	457'374.00	0.08
1.400 CANTON OF BASEL-STADT 1.4%/22-24.11.2027	CHF	620'000	300'000	350'000	570'000	575'130.00	0.10
0.250 CANTON OF GENEVA 0.25%/20-15.02.2028	CHF	900'000			900'000	864'000.00	0.14
0.300 CANTON OF GENEVA 0.3%/18-27.11.2026	CHF	1'000'000			1'000'000	973'500.00	0.16
0.250 CANTON OF GRAUBUENDEN 0.25%/15-26.11.2027	CHF		1'000'000		1'000'000	965'000.00	0.16
3.000 CANTON OF NEUCHÂTEAU 3%/22-21.12.2026	CHF	900'000		600'000	300'000	313'800.00	0.05
- CANTON OF TICINO 0%/21-31.03.2026	CHF	300'000			300'000	291'750.00	0.05
0.125 CANTON OF TICINO 0.125%/15-06.03.2025	CHF	600'000		260'000	340'000	335'342.00	0.06

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.750 CANTON OF TICINO 0.75%/14-13.11.2024	CHF	300'000		300'000			
1.250 CANTONE TICINO 1.25%/12-11.06.2027	CHF	700'000	300'000	600'000	400'000	399'400.00	0.07
0.153 CEMBRA MONEY BANK AG 0.1525%/19-14.10.2026	CHF	290'000			290'000	278'255.00	0.05
0.250 CEMBRA MONEY BANK AG 0.25%/17-23.05.2024	CHF	120'000		120'000			
0.375 CEMBRA MONEY BANK AG 0.375%/17-27.06.2025	CHF	205'000			205'000	201'412.50	0.03
3.113 CEMBRA MONEY BANK AG 3.1125%/22-28.04.2027	CHF	900'000	300'000	300'000	900'000	935'550.00	0.15
0.418 CEMBRA MONEY BANK LTD. 0.4175%/21-15.11.2028	CHF		700'000		700'000	659'050.00	0.11
0.875 CEMBRA MONEY BANK LTD. 0.875%/18-08.06.2026	CHF	500'000			500'000	490'250.00	0.08
1.183 CEMBRA MONEY BANK LTD. 1.1833%/22-27.11.2025	CHF	680'000			680'000	673'540.00	0.11
0.010 CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG 0.01%/20-06.10.2028	CHF		1'000'000		1'000'000	938'500.00	0.16
0.625 CITY OF BIEL 0.625%/19-12.04.2027	CHF		775'000	500'000	275'000	267'987.50	0.04
1.625 CITY OF LUGANO 1.625%/23-01.02.2029	CHF		600'000		600'000	608'400.00	0.10
0.100 CITY OF WINTERTHUR 0.1%/19-20.03.2028	CHF		800'000		800'000	760'400.00	0.13
1.125 CLARIANT LTD 1.125%/19-15.04.2026	CHF	475'000			475'000	468'112.50	0.08
2.717 CLARIANT LTD 2.717%/22-24.09.2027	CHF	800'000	400'000	370'000	830'000	848'260.00	0.14
2.750 CLARIANT LTD 2.75%/23-22.09.2028	CHF		500'000		500'000	511'250.00	0.08
0.875 COOP-GRUPPE 0.875%/15-31.07.2024	CHF	350'000		350'000			
0.750 COOP-GRUPPE GENOSSENSCHAFT 0.75%/18-06.06.2025	CHF	300'000	700'000		1'000'000	988'800.00	0.16
0.500 COOP-GRUPPE GENOSSENSCHAFT G 0.5%/16-19.05.2026	CHF	1'475'000		470'000	1'005'000	981'382.50	0.16
0.220 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 0.22%/22-28.07.2028	CHF		400'000		400'000	375'200.00	0.06
1.608 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.6075%/22-23.09.2027	CHF	395'000	300'000	250'000	445'000	444'555.00	0.07
1.898 CREDIT AGRICOLE NEXT BANK (SUISSE) SA 1.8984%/23-23.09.2026	CHF		700'000	700'000			
0.625 DAETWYLER HOLDING AG 0.625%/18-30.05.2024	CHF	25'000		25'000			
2.100 DAETWYLER HOLDING AG 2.1%/22-13.07.2027	CHF	450'000	400'000		850'000	862'750.00	0.14
1.000 DORMAKABA FINANCE AG 1%/17-13.10.2025	CHF	320'000			320'000	315'360.00	0.05
3.750 DORMAKABA FINANCE LTD 3.75%/22-14.10.2027	CHF	850'000	100'000		950'000	1'004'150.00	0.17
2.650 EFIAG - EMISSIONS- UND FINANZ AG 2.65%/23-06.06.2028	CHF		600'000		600'000	614'700.00	0.10
1.750 EGW S. -47- 1.75%/13-24.07.2028	CHF		500'000		500'000	511'750.00	0.08
0.375 EMISSIONS UND FINANZ AG 0.375%/21-06.05.2026	CHF	180'000	600'000	780'000			
1.750 EMISSIONSZ EGW S. 42 1.75%/11-14.09.2026	CHF	595'000	500'000	700'000	395'000	399'740.00	0.07
1.250 EMISSIONSZENTRALE EGW S. 43 1.25%/12-15.06.2027	CHF		1'100'000	600'000	500'000	500'250.00	0.08
1.375 EMISSIONSZENTRALE EGW S. 45 1.375%/13-27.03.2028	CHF		450'000		450'000	452'700.00	0.07
0.125 EMISSIONSZENTRALE EGW S. -51- 0.125%/15-27.05.2025	CHF	175'000	600'000	180'000	595'000	585'896.50	0.10
2.000 EMMI FINANZ AG 2%/23-22.09.2028	CHF		750'000		750'000	765'750.00	0.13
1.625 ENGADINER KRAFTWERKE 1.625%/14-25.04.2024	CHF	130'000		130'000			
3.000 EUROFIMA BASEL 3%/06-15.05.2026	CHF	2'820'000	2'600'000	2'400'000	3'020'000	3'130'230.00	0.52
3.000 EUROFIMA BASEL 3%/07-22.05.2024	CHF	1'210'000			1'210'000		
0.052 FCA CAPITAL SUISSE SA 0.0519%/21-20.12.2024	CHF	390'000	700'000	1'090'000			
1.050 FERRING HOLDING SA 1.05%/20-09.07.2025	CHF	1'085'000		300'000	785'000	776'365.00	0.13
2.700 FERRING HOLDING SA 2.7%/23-21.04.2027	CHF		1'400'000	350'000	1'050'000	1'073'100.00	0.18
1.000 FIRNENICH INTERNATIONAL 1%/20-19.12.2023	CHF	705'000		705'000			
1.900 FREIBURGER KANTONALBANK (VORM.SPAR- & LEIHKASSE PLAFFEIEN AG) 1.9%/23-08.09.2026	CHF		500'000	300'000	200'000	201'800.00	0.03
0.200 FREIBURGER KANTONALBANK 0.2%/18-20.02.2026	CHF	900'000	700'000	600'000	1'000'000	974'000.00	0.16
0.300 FREIBURGER KANTONALBANK 0.3%/17-17.02.2027	CHF	600'000			600'000	579'300.00	0.10
0.500 FREIBURGER KANTONALBANK 0.5%/16-23.02.2028	CHF	200'000	500'000		700'000	672'350.00	0.11
0.550 FREIBURGER KANTONALBANK 0.55%/15-03.02.2025	CHF	1'220'000		1'220'000			
0.600 FREIBURGER KANTONALBANK 0.6%/15-09.04.2027	CHF	800'000		400'000	400'000	389'200.00	0.06
1.250 FREIBURGER KANTONALBANK 1.25%/14-03.06.2024	CHF	400'000		400'000			
1.450 FREIBURGER KANTONALBANK 1.45%/12-07.06.2027	CHF	300'000	500'000	300'000	500'000	499'250.00	0.08
1.000 GALENICA AG 1%/17-15.12.2026	CHF	600'000	200'000		800'000	787'600.00	0.13
0.100 GEBERIT AG 0.1%/19-17.10.2024	CHF	260'000		260'000			
0.750 GEBERIT AG 0.75%/22-29.09.2027	CHF	200'000			200'000	195'400.00	0.03
1.500 GEBERIT AG 1.5%/22-14.09.2026	CHF	250'000	800'000		1'050'000	1'052'100.00	0.17
2.250 GEBERIT AG 2.25%/23-26.09.2025	CHF		1'700'000	400'000	1'300'000	1'313'650.00	0.22
0.125 GENFER KANTONALBANK 0.125%/19-23.04.2026	CHF	340'000			340'000	329'800.00	0.05
0.500 GENFER KANTONALBANK 0.5%/15-10.06.2024	CHF	555'000		555'000			
1.125 GENFER KANTONALBANK 1.125%/17-28.06.2027	CHF		600'000		600'000	585'300.00	0.10
0.750 GENOSSENSCHAFT EMISSIONSZENTRALE FUER GEMEINNUETZIGE WOHNBAUTRAEGER EGW S. -49- 0.75%/14-24.09.2024	CHF	125'000		125'000			
1.050 GEORG FISCHER AG 1.05%/18-20.04.2028	CHF		300'000		300'000	292'800.00	0.05
0.875 GEORG FISCHER FINANZ LTDÄ.Ä 0.875%/16-12.05.2026	CHF	255'000	300'000		555'000	547'507.50	0.09
0.375 GIVAUDAN AG 0.375%/18-09.04.2025	CHF	85'000	1'100'000	1'185'000			
1.125 GIVAUDAN AG 1.125%/22-15.06.2026	CHF	235'000	600'000	600'000	235'000	232'767.50	0.04
1.625 GIVAUDAN AG 1.625%/22-15.06.2029	CHF		900'000		900'000	903'150.00	0.15
1.750 GIVAUDAN AG 1.75%/14-19.03.2024	CHF	350'000		350'000			
0.125 GIVAUDAN SA 0.125%/21-07.06.2027	CHF	240'000	500'000		740'000	707'810.00	0.12
1.000 GLARNER KANTONALBANK (subordinated) 1%/21-28.07.2031	CHF	300'000		300'000			
0.050 GLARNER KANTONALBANK 0.05%/18-06.12.2024	CHF	300'000		300'000			
0.150 GLARNER KANTONALBANK 0.15%/17-26.09.2025	CHF	450'000			450'000	440'100.00	0.07

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.375 GLARNER KANTONALBANK 0.375%/15-26.02.2027	CHF	300'000			300'000	290'400.00	0.05
0.400 GLARNER KANTONALBANK 0.4%/18-30.11.2026	CHF	750'000		200'000	550'000	533'775.00	0.09
1.050 GLARNER KANTONALBANK 1.05%/22-19.06.2026	CHF	550'000	600'000	750'000	400'000	395'800.00	0.07
1.950 GLARNER KANTONALBANK 1.95%/23-04.04.2025	CHF		700'000	700'000			
1.950 GLARNER KANTONALBANK 1.95%/23-09.05.2028	CHF		500'000		500'000	509'750.00	0.08
1.375 GRANDE DIXENCE 1.375%/15-18.02.2025	CHF	250'000	600'000	850'000			
1.125 GRANDE DIXENCE SA 1.125%/17-04.07.2024	CHF	560'000		560'000			
0.125 GRAUBUENDNER KANTONALBANK 0.125%/18-29.05.2024	CHF	380'000		380'000			
1.250 GRAUBUENDNER KANTONALBANK 1.25%/12-14.06.2024	CHF	835'000		835'000			
1.375 GRAUBUENDNER KANTONALBANK 1.375%/13-11.03.2025	CHF	785'000	400'000	100'000	1'085'000	1'082'938.50	0.18
0.300 GRAUBUNDNER KANTONALBANK 0.3%/18-20.02.2026	CHF	135'000	1'100'000	500'000	735'000	718'095.00	0.12
1.875 GZO AG SPITAL WETZIKON 1.875%/14-12.06.2024	CHF	310'000		310'000			
1.450 HELVETIA SCHWEIZ.FEUEVERSICHERUNGS-GESELLSCHAFT ST.GALLEN & HELVETIA-UNFALL SCHWEIZ.VERSICHERUNGS-GES. 1.45%/22-25.06.2026	CHF	340'000			340'000	338'810.00	0.06
1.500 HELVETIA SWISS INSURANCE COMPANY 1.5%/14-28.04.2025	CHF	45'000	1'000'000	550'000	495'000	494'059.50	0.08
0.750 HIAG IMMOBILIEN HOLDING 0.75%/21-30.06.2028	CHF		300'000		300'000	282'000.00	0.05
0.875 HIAG IMMOBILIEN HOLDING 0.875%/19-08.05.2024	CHF	195'000		195'000			
1.770 HIAG IMMOBILIEN HOLDING AG 1.77%/22-30.10.2026	CHF	300'000	500'000		800'000	794'800.00	0.13
0.375 HOLCIM HELVETIA FINANCE LTD 0.375%/22-19.10.2026	CHF	620'000	700'000		1'320'000	1'277'100.00	0.21
1.950 INSELSPITAL STFTNG BERN 1.95%/23-07.05.2026	CHF	750'000	400'000	490'000	660'000	665'610.00	0.11
0.300 INTERSHOP HOLDING AG 0.3%/21-29.06.2026	CHF	155'000			155'000	149'032.50	0.02
0.250 INVESTIS HOLDING SA 0.25%/21-14.02.2025	CHF	200'000	500'000	700'000			
0.375 JULIUS BAER GROUP LTD 0.375%/17-06.12.2024	CHF	500'000	1'300'000	1'800'000			
2.000 KANTON AARGAU 2%/10-15.12.2028	CHF		700'000		700'000	725'900.00	0.12
0.125 KANTON BASEL-LANDSCHAFT 0.125%/15-26.02.2026	CHF	505'000	400'000	200'000	705'000	689'842.50	0.11
0.250 KANTON BASEL-LANDSCHAFT 0.25%/15-24.06.2024	CHF	460'000		460'000			
1.000 KANTON BASEL-LANDSCHAFT 1%/14-30.03.2027	CHF	865'000	500'000	730'000	635'000	631'507.50	0.10
1.500 KANTON BASEL-LANDSCHAFT 1.5%/13-26.06.2028	CHF		1'100'000		1'100'000	1'113'750.00	0.18
- KANTON BASEL-STADT 0%/16-04.09.2026	CHF	1'000'000		100'000	900'000	873'900.00	0.14
- KANTON BASEL-STADT 0%/17-22.11.2024	CHF	315'000		315'000			
- KANTON BASEL-STADT 0%/18-24.09.2025	CHF	310'000	600'000		910'000	891'800.00	0.15
1.200 KANTON BASEL-STADT 1.2%/22-22.12.2028	CHF		500'000		500'000	500'250.00	0.08
1.000 KANTON BERN 1%/12-25.10.2024	CHF	800'000		800'000			
1.250 KANTON BERN 1.25%/12-30.03.2027	CHF	700'000	300'000	400'000	600'000	600'300.00	0.10
1.250 KANTON BERN 1.25%/13-07.02.2028	CHF		1'000'000		1'000'000	1'001'000.00	0.17
1.250 KANTON BERN 1.25%/14-22.04.2024	CHF	70'000		70'000			
1.750 KANTON BERN 1.75%/10-24.09.2025	CHF	1'250'000		420'000	830'000	834'980.00	0.14
2.250 KANTON BERN 2.25%/11-20.04.2026	CHF	990'000	700'000	1'000'000	690'000	704'145.00	0.12
0.020 KANTON GENF 0.02%/15-27.11.2024	CHF	600'000		600'000			
0.250 KANTON GENF 0.25%/17-29.11.2027	CHF	800'000	800'000	450'000	1'150'000	1'108'600.00	0.18
1.000 KANTON GENF 1%/14-29.09.2026	CHF	30'000	600'000		630'000	625'590.00	0.10
1.250 KANTON GENF 1.25%/12-26.10.2026	CHF	755'000			755'000	755'000.00	0.12
1.500 KANTON GENF 1.5%/11-14.10.2024	CHF	1'030'000		1'030'000			
1.500 KANTON GENF 1.5%/12-28.05.2027	CHF	1'085'000	500'000	500'000	1'085'000	1'092'595.00	0.18
2.000 KANTON GENF 2%/13-20.03.2026	CHF	330'000	1'000'000	600'000	730'000	739'855.00	0.12
2.375 KANTON LUZERN 2.375%/11-15.06.2027	CHF	700'000			700'000	726'600.00	0.12
0.040 KANTON NEUENBURG 0.04%/15-11.11.2024	CHF	370'000		370'000			
1.250 KANTON NEUENBURG 1.25%/12-24.09.2027	CHF		900'000		900'000	897'300.00	0.15
- KANTON SOLOTHURN 0%/17-27.10.2025	CHF	90'000			90'000	87'975.00	0.01
1.125 KANTON SOLOTHURN 1.125%/12-29.11.2027	CHF		500'000		500'000	498'000.00	0.08
1.750 KANTON ST. GALLEN 1.75%/13-18.07.2028	CHF		1'000'000		1'000'000	1'023'500.00	0.17
0.010 KANTON TESSIN 0.01%/17-22.12.2025	CHF	495'000			495'000	482'872.50	0.08
0.500 KANTON WAADT 0.5%/14-18.12.2024	CHF	290'000		290'000			
- KANTON ZUERICH 0%/18-27.06.2025	CHF	360'000	1'200'000	1'090'000	470'000	462'057.00	0.08
- KANTON ZUERICH 0%/20-23.06.2028	CHF		2'200'000	600'000	1'600'000	1'521'600.00	0.25
0.010 KANTON ZUERICH 0.01%/17-07.09.2026	CHF	830'000	300'000	750'000	380'000	368'600.00	0.06
1.000 KANTON ZUERICH 1%/12-03.12.2025	CHF	90'000			90'000	89'595.00	0.01
1.000 KANTON ZUERICH 1%/14-06.10.2027	CHF		800'000		800'000	794'800.00	0.13
1.250 KANTON ZUERICH 1.25%/14-07.03.2024	CHF	410'000		410'000			
1.625 KANTON ZUERICH 1.625%/13-29.07.2026	CHF	250'000	500'000	500'000	250'000	253'000.00	0.04
0.700 KANTONSSPITAL BADEN AG 0.7%/18-23.05.2028	CHF		600'000		600'000	581'100.00	0.10
- KANTONSSPITAL WINTERTHUR 0%/21-30.09.2025	CHF	300'000			300'000	292'800.00	0.05
0.250 KINDERSPITAL ZUERICH 0.25%/16-28.07.2028	CHF		700'000		700'000	661'500.00	0.11
2.350 KRAFTWERKE LINTH LIMMERN 2.35%/23-01.03.2027	CHF	200'000	800'000	300'000	700'000	713'300.00	0.12
2.000 KRAFTWERKE LINTH-LIMMERN 2%/17-11.12.2023	CHF	95'000		95'000			
2.375 KRAFTWERKE LINTH-LIMMERN 2.375%/13-10.12.2026	CHF		700'000		700'000	712'250.00	0.12
0.700 KRAFTWERKE OBERHASLI 0.7%/17-30.01.2026	CHF	45'000			45'000	44'145.00	0.01
1.875 KRAFTWERKE OBERHASLI 1.875%/13-21.02.2025	CHF	290'000		290'000			
0.200 KUEHNE + NAGEL INTL AG 0.2%/19-18.06.2025	CHF	225'000			225'000	220'702.50	0.04
1.250 KW LINTH-LIMMERN 1.25%/14-11.09.2024	CHF	1'045'000		1'045'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 LAFARGEHOLCIM 1%/15-04.12.2025	CHF	40'000			40'000	39'720.00	0.01
0.250 LAFARGEHOLCIM HELVETIA 0.25%/21-18.03.2027	CHF	310'000	800'000		1'110'000	1'065'600.00	0.18
0.125 LAFARGEHOLCIM HELVETIA FINANCE LTD 0.125%/21-26.08.2027	CHF	265'000			265'000	252'810.00	0.04
1.000 LAFARGEHOLCIM LTD 1%/18-11.12.2024	CHF	1'065'000	700'000	1'765'000			
0.375 LIMECO 0.375%/18-25.09.2026	CHF	55'000			55'000	53'267.50	0.01
1.000 LINDT & SPRUENGLI 1%/14-08.10.2024	CHF	750'000		750'000			
2.250 LONZA SWISS FINANZ LTD 2.25%/23-16.05.2028	CHF		350'000		350'000	356'650.00	0.06
0.200 LUZERNER KANTONALBANK 0.2%/17-11.04.2025	CHF	710'000			710'000	699'492.00	0.12
3.000 LUZERNER KANTONALBANK 3%/05-11.03.2025	CHF	1'110'000	700'000	1'130'000	680'000	689'724.00	0.11
- LUZERNER KANTONALBANK AG 0.41%/20-07.08.2028	CHF		1'300'000		1'300'000	1'220'700.00	0.20
0.100 LUZERNER KANTONALBANK AG 0.1%/18-08.05.2024	CHF	375'000		375'000			
0.350 LUZERNER KANTONALBANK AG 0.35%/18-05.02.2027	CHF	720'000	600'000		1'320'000	1'279'740.00	0.21
0.410 LUZERNER KANTONALBANK AG 0.41%/19-31.01.2029	CHF			200'000	300'000	285'450.00	0.05
0.250 MIGROS BANK AG 0.25%/19-10.12.2027	CHF	200'000	500'000		700'000	666'750.00	0.11
2.250 MIGROS BANK AG 2.25%/23-26.09.2028	CHF		750'000		750'000	770'625.00	0.13
0.750 MOBIMO HOLDING 0.75%/17-20.03.2026	CHF	225'000		225'000			
1.875 MOBIMO HOLDING 1.875%/14-16.09.2024	CHF	250'000		250'000			
0.250 MOBIMO HOLDING AG 0.25%/20-23.03.2028	CHF		800'000	415'000	385'000	362'285.00	0.06
0.250 MOBIMO HOLDING AG 0.25%/21-19.03.2027	CHF	375'000		375'000			
2.625 MOBIMO HOLDING AG 2.625%/23-25.05.2029	CHF		900'000		900'000	933'300.00	0.15
2.000 NANT DE DRANCE 2%/16-02.02.2026	CHF	990'000	400'000	700'000	690'000	694'830.00	0.11
2.375 NANT DE DRANCE 2.375%/13-15.02.2028	CHF		1'000'000		1'000'000	1'027'000.00	0.17
1.250 NANT DE DRANCE SA 1.25%/20-25.06.2027	CHF	1'000'000			1'000'000	988'000.00	0.16
1.550 NANT DE DRANCE SA 1.55%/18-19.08.2025	CHF	295'000	400'000		695'000	694'305.00	0.11
1.750 NAT DE DRANCE 1.75%/14-18.07.2024	CHF	335'000		335'000			
0.250 NESTLE LTD 0.25%/18-28.06.2024	CHF	1'750'000		1'750'000			
1.625 NESTLE LTD. 1.625%/22-07.11.2025	CHF	1'450'000	700'000	1'900'000	250'000	251'000.00	0.04
1.625 NESTLE LTD. 1.625%/22-15.07.2026	CHF	2'150'000	400'000	1'700'000	850'000	855'525.00	0.14
1.625 NESTLE LTD. 1.625%/23-20.11.2027	CHF		700'000	700'000	700'000	707'700.00	0.12
0.750 NESTLE SA 0.75%/18-28.06.2028	CHF		2'100'000	2'100'000	2'049'600.00	0.34	
1.875 NESTLE SA 1.875%/23-28.06.2029	CHF		800'000	800'000	820'800.00	0.14	
0.350 NEUENBURGER KANTONALBANK 0.35%/18-14.09.2026	CHF	605'000	300'000		905'000	878'755.00	0.15
0.500 NEUENBURGER KANTONALBANK 0.5%/17-30.09.2027	CHF		800'000	800'000	800'000	772'000.00	0.13
0.250 NOVARTIS 0.25%/15-13.05.2025	CHF	1'100'000	700'000		1'800'000	1'774'980.00	0.29
2.625 OC OERLIKON CORP 2.625%/14-17.06.2024	CHF	285'000		285'000			
0.375 OC OERLIKON CORP AG 0.375%/21-27.11.2025	CHF	615'000	500'000	450'000	665'000	645'050.00	0.11
2.875 OC OERLIKON CORPORATION INC. PFAEFFIKON 2.875%/23-02.06.2026	CHF		1'050'000		1'050'000	1'060'500.00	0.18
0.150 PARTNERS GROUP HOLDING A 0.15%/17-07.06.2024	CHF	600'000		600'000			
0.400 PARTNERS GROUP HOLDING A 0.4%/19-21.06.2027	CHF	1'025'000			1'025'000	985'537.50	0.16
2.250 PARTNERS GROUP HOLDING AG 2.25%/23-26.09.2028	CHF		500'000		500'000	513'000.00	0.08
0.250 PFANDBRIEF SCHW KANTBK 0.25%/17-01.12.2025	CHF	710'000		710'000	696'226.00	0.12	
0.375 PFANDBRIEF SCHW KANTBK 0.375%/17-24.07.2028	CHF	900'000	1'100'000		2'000'000	1'918'000.00	0.32
0.500 PFANDBRIEF SCHW KANTBK 0.5%/18-19.05.2028	CHF	900'000	2'750'000	200'000	3'450'000	3'333'735.00	0.55
0.500 PFANDBRIEF SCHW KANTBK S. -501- 0.5%/18-24.11.2028	CHF		3'000'000		3'000'000	2'886'000.00	0.48
0.250 PFANDBRIEF SCHW KANTBK S. -504- 0.25%/18-20.07.2026	CHF	715'000	500'000	900'000	315'000	307'030.50	0.05
- PFANDBRIEF SCHW KANTBK S. -511- 0%/19-23.06.2025	CHF	40'000			40'000	39'260.00	0.01
- PFANDBRIEF SCHW KANTBK S. -529- 0%/21-05.02.2029	CHF		600'000		600'000	562'140.00	0.09
- PFANDBRIEF SCHW KANTBK S. -534- 0%/21-13.03.2028	CHF		4'300'000		4'300'000	4'077'260.00	0.67
0.250 PFANDBRIEF SCHWEIZ HYPO 0.25%/17-27.04.2026	CHF	750'000	1'985'000	300'000	2'435'000	2'378'751.50	0.39
0.250 PFANDBRIEF SCHWEIZ HYPO S. -667- 0.25%/18-16.11.2026	CHF	770'000		770'000			
- PFANDBRIEF SCHWEIZ HYPO S. -704- 0%/21-17.11.2027	CHF	585'000			585'000	557'037.00	0.09
0.125 PFANDBRIEF SCHWEIZ HYPO S. -709- 0.125%/21-15.11.2028	CHF		300'000		300'000	283'530.00	0.05
- PFANDBRIEF SCHWEIZ HYPO S. -713- 0%/22-26.05.2026	CHF	1'105'000	500'000	970'000	635'000	616'394.50	0.10
1.750 PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF		550'000		550'000	561'110.00	0.09
1.750 PFANDBRIEF SCHWEIZ HYPO S. -732- 1.75%/23-22.03.2029	CHF		550'000	550'000			
2.125 PFANDBRIEF SCHWEIZ HYPO S. -735- 2.125%/23-07.07.2026	CHF		2'350'000	1'040'000	1'310'000	1'333'318.00	0.22
0.375 PFANDBRIEFBANK SCHWEIZ HYPOTHEKARINSTITUTE S. -469- 0.375%/15-15.09.2025	CHF	1'690'000	1'500'000	1'300'000	1'890'000	1'860'327.00	0.31
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/17-25.03.2024	CHF	1'330'000		1'330'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.125%/18-26.04.2024	CHF	1'040'000		1'040'000			
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-12.10.2027	CHF	1'900'000	1'800'000	1'250'000	2'450'000	2'355'920.00	0.39
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-18.09.2026	CHF	1'875'000	1'200'000	1'260'000	1'815'000	1'766'176.50	0.29
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.25%/17-20.10.2026	CHF	1'620'000	900'000	1'500'000	1'020'000	991'644.00	0.16
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.375%/17-21.03.2028	CHF		2'200'000		2'200'000	2'117'720.00	0.35
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 0.625%/18-09.10.2028	CHF		1'900'000	400'000	1'500'000	1'452'900.00	0.24

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG 603 0.625%/14-19.03.2025	CHF	2'970'000	1'400'000	2'000'000	2'370'000	2'349'381.00	0.39
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG - 643- 0.125%/17-06.05.2025	CHF	1'325'000	2'200'000	200'000	3'325'000	3'273'795.00	0.54
2.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 533 2.125%/10-01.12.2028	CHF	1'400'000	1'400'000	500'000	2'300'000	2'382'570.00	0.39
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 554 2.375%/11-27.06.2025	CHF	1'390'000	500'000	1'490'000	400'000	404'880.00	0.07
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 564 1.375%/12-14.02.2024	CHF	870'000		870'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 566 1.5%/12-27.04.2027	CHF	1'795'000	1'400'000	400'000	2'795'000	2'810'093.00	0.46
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -566- 1.5%/23-27.04.2027	CHF		700'000	700'000			
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 572 1.375%/12-13.08.2027	CHF	650'000	1'300'000	750'000	1'200'000	1'201'680.00	0.20
1.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 584 1.75%/13-15.07.2025	CHF	2'690'000	1'500'000	1'330'000	2'860'000	2'873'156.00	0.48
1.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 591 1.375%/14-14.11.2024	CHF	2'445'000		2'445'000			
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 593 1.5%/14-15.12.2025	CHF	2'035'000	700'000	550'000	2'185'000	2'189'588.50	0.36
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. 598 1%/14-07.07.2026	CHF	680'000	1'400'000	870'000	1'210'000	1'200'562.00	0.20
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -605- 0.5%/15-05.05.2028	CHF		3'100'000		3'100'000	2'996'460.00	0.50
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -613- 0.5%/15-24.01.2025	CHF	2'675'000	1'000'000	3'675'000			
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -616- 0.375%/15-26.01.2026	CHF	2'465'000	800'000	860'000	2'405'000	2'360'507.50	0.39
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -618- 0.375%/15-15.10.2025	CHF	2'350'000	1'400'000	1'170'000	2'580'000	2'537'946.00	0.42
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -625- 0.25%/16-05.08.2026	CHF	1'930'000	2'700'000	2'010'000	2'620'000	2'556'334.00	0.42
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -631- 0.125%/16-15.12.2027	CHF	685'000	600'000		1'285'000	1'228'331.50	0.20
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -647- 0.25%/17-18.01.2027	CHF	2'065'000	1'500'000	1'900'000	1'665'000	1'614'550.50	0.27
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -659- 0.25%/18-17.11.2025	CHF	2'590'000	1'200'000	1'070'000	2'720'000	2'668'048.00	0.44
0.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -660- 0.5%/18-22.01.2029	CHF		1'400'000		1'400'000	1'344'840.00	0.22
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -661- 0.375%/18-10.07.2028	CHF	700'000	3'100'000	300'000	3'500'000	3'359'300.00	0.56
0.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -666- 0.375%/18-12.05.2027	CHF	1'035'000	800'000		1'835'000	1'780'684.00	0.29
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -670- 0%/19-29.07.2024	CHF	455'000		455'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -672- 0.125%/19-08.05.2029	CHF		500'000		500'000	469'900.00	0.08
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -675- 0%/19-15.06.2027	CHF	1'420'000	900'000	800'000	1'520'000	1'455'552.00	0.24
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -680- 0%/19-30.03.2026	CHF	1'855'000	1'300'000	1'420'000	1'735'000	1'687'287.50	0.28
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -682- 0%/19-06.04.2027	CHF	705'000	800'000		1'505'000	1'444'800.00	0.24
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -683- 0%/20-25.02.2028	CHF		2'350'000		2'350'000	2'228'740.00	0.37
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -686- 0.125%/20-13.08.2027	CHF	700'000			700'000	671'860.00	0.11
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -688- 0.125%/20-07.06.2028	CHF	600'000		300'000	300'000	285'090.00	0.05
- PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -693- 0%/20-12.08.2025	CHF	1'115'000	300'000	550'000	865'000	847'786.50	0.14
0.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -714- 0.25%/22-15.03.2027	CHF	480'000			480'000	464'736.00	0.08
0.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -724- 0.75%/22-12.08.2025	CHF	1'200'000	800'000	1'170'000	830'000	822'281.00	0.14
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE AG S. -729- 1.5%/22-25.06.2024	CHF	1'100'000		1'100'000			
3.250 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 424 3.25%/07-15.06.2027	CHF		1'600'000	600'000	1'000'000	1'061'300.00	0.18
2.375 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 540 2.375%/11-25.01.2024	CHF	585'000		585'000			
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 544 2.5%/11-16.02.2027	CHF	615'000	900'000	400'000	1'115'000	1'152'352.50	0.19
2.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 552 2.5%/11-30.03.2026	CHF	1'560'000			1'560'000	1'596'192.00	0.26

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.750 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 553 2.75%/11-15.12.2026	CHF	1'690'000	300'000	1'100'000	890'000	924'176.00	0.15
1.500 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 562 1.5%/12-21.01.2028	CHF		2'200'000		2'200'000	2'214'520.00	0.37
1.000 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. 596 1%/14-21.05.2024	CHF	1'780'000		1'780'000			
0.125 PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHEKARINSTITUTE S. - 627- 0.125%/16-06.09.2028	CHF	1'500'000	1'600'000		3'100'000	2'936'940.00	0.49
0.010 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.01%/17-05.02.2024	CHF	1'410'000		1'410'000			
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.125%/18-16.04.2025	CHF	600'000			600'000	591'120.00	0.10
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.25%/17-12.05.2026	CHF	655'000	1'000'000		1'655'000	1'616'107.50	0.27
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 0.375%/17-07.12.2026	CHF	2'265'000	500'000	1'000'000	1'765'000	1'719'639.50	0.28
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.5%/22-19.04.2027	CHF	510'000			510'000	512'601.00	0.08
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG 1.625%/23-07.04.2026	CHF		750'000	750'000			
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S 494 0.25%/17-26.05.2027	CHF	2'590'000	1'200'000	1'300'000	2'490'000	2'405'091.00	0.40
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 413 1.75%/11-02.09.2026	CHF	1'580'000	1'300'000	2'560'000	320'000	323'168.00	0.05
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 422 1.625%/12-17.04.2028	CHF	350'000			350'000	354'025.00	0.06
1.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 424 1.25%/12-17.07.2024	CHF	1'260'000		1'260'000			
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 433 1.5%/13-21.06.2028	CHF		1'900'000		1'900'000	1'912'730.00	0.32
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 445 1.625%/14-17.06.2026	CHF	2'325'000	1'200'000	900'000	2'625'000	2'641'275.00	0.44
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -454- 0.75%/14-15.04.2024	CHF	1'215'000		1'215'000			
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 456 0.75%/14-23.09.2024	CHF	2'655'000	500'000	3'155'000			
1.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 459 1%/14-22.09.2028	CHF	400'000	3'600'000		4'000'000	3'940'000.00	0.65
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 463 0.125%/15-12.03.2024	CHF	1'600'000		1'600'000			
0.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -467- 0.5%/15-28.07.2025	CHF	1'460'000	2'800'000	1'200'000	3'060'000	3'021'444.00	0.50
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -473- 0.125%/15-25.02.2026	CHF	730'000	1'600'000		2'330'000	2'274'080.00	0.38
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -475- 0.25%/16-11.02.2028	CHF	1'700'000	1'400'000		3'100'000	2'971'040.00	0.49
0.050 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -480- 0.05%/16-06.11.2026	CHF	2'135'000	1'000'000	1'200'000	1'935'000	1'870'371.00	0.31
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -482- 0%/16-14.06.2024	CHF	1'445'000		1'445'000			
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -483- 0%/16-27.01.2027	CHF	2'190'000	1'300'000	1'300'000	2'190'000	2'107'656.00	0.35
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -485- 0%/16-02.10.2026	CHF	1'505'000	600'000	1'600'000	505'000	488'032.00	0.08
0.250 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. 488 0.25%/16-21.05.2025	CHF	2'560'000	1'100'000	1'040'000	2'620'000	2'583'582.00	0.43
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -489- 0.375%/17-21.09.2027	CHF	1'200'000	2'000'000		3'200'000	3'095'040.00	0.51
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -506- 0.125%/18-31.10.2024	CHF	1'660'000	400'000	2'060'000			
0.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -509- 0.3%/19-09.04.2029	CHF		1'000'000		1'000'000	949'500.00	0.16
- PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -524- 0%/20-21.06.2028	CHF	390'000	2'500'000	200'000	2'690'000	2'541'243.00	0.42
0.350 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -544- 0.35%/22-02.08.2027	CHF	1'200'000	600'000	550'000	1'250'000	1'209'500.00	0.20
1.100 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -550- 1.1%/22-18.04.2028	CHF		1'800'000		1'800'000	1'782'900.00	0.29
1.500 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -559- 1.5%/22-22.05.2029	CHF		800'000		800'000	806'480.00	0.13
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -563- 1.625%/22-07.04.2026	CHF	960'000	1'550'000	1'100'000	1'410'000	1'417'614.00	0.23
1.700 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -574- 1.7%/23-24.07.2028	CHF		1'750'000		1'750'000	1'776'950.00	0.29
1.300 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S. -582- 1.3%/23-27.12.2028	CHF		550'000		550'000	549'120.00	0.09
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN AG S.461 0.375%/15-14.02.2025	CHF	2'850'000	1'900'000	4'010'000	740'000	732'008.00	0.12

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2.000 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 405 2%/10-30.10.2025	CHF	1'390'000	1'100'000		2'490'000	2'514'402.00	0.42
2.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 410 2.375%/11-06.04.2026	CHF	1'385'000	1'200'000	900'000	1'685'000	1'720'048.00	0.28
1.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 414 1.625%/11-31.10.2024	CHF	1'395'000	300'000	1'695'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 420 1.375%/12-19.03.2027	CHF	2'170'000	400'000	1'000'000	1'570'000	1'572'041.00	0.26
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 432 1.375%/13-16.04.2025	CHF	1'445'000	1'200'000	1'700'000	945'000	944'055.00	0.16
1.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 436 1.75%/13-25.02.2026	CHF	1'200'000			1'200'000	1'208'760.00	0.20
0.625 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. -466- 0.625%/15-30.06.2027	CHF	2'370'000			2'370'000	2'316'201.00	0.38
0.750 PFANDBRIEFZENTRALE DER SCHWEIZERISCHEN KANTONALBANKEN S. 600 0.75%/14-23.08.2024	CHF	3'000'000	600'000	3'600'000			
1.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. 429 1.375%/13-05.11.2027	CHF	2'150'000	1'000'000		3'150'000	3'154'410.00	0.52
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -470- 0.125%/15-17.07.2024	CHF	2'280'000		2'280'000			
0.125 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -486- 0.125%/16-02.02.12.2024	CHF	1'845'000		1'845'000			
0.375 PFANDBRIEFZENTRALE DER SCHWEIZERISCHER KANTONALBANKEN AG S. -487- 0.375%/16-24.10.2028	CHF	600'000		300'000	300'000	286'980.00	0.05
1.875 PRIMEO HOLDING AG 1.875%/22-23.09.2026	CHF	400'000	500'000		900'000	904'050.00	0.15
0.375 PSP SWISS PROPERTY AG 0.375%/16-29.04.2026	CHF	50'000			50'000	48'600.00	0.01
0.500 PSP SWISS PROPERTY AG 0.5%/16-16.02.2024	CHF	665'000		665'000			
0.550 PSP SWISS PROPERTY AG 0.55%/19-04.02.2028	CHF		800'000		800'000	765'200.00	0.13
0.700 PSP SWISS PROPERTY AG 0.7%/19-08.02.2027	CHF	300'000			300'000	292'200.00	0.05
1.000 PSP SWISS PROPERTY AG 1%/15-06.02.2025	CHF	785'000		785'000			
1.800 PSP SWISS PROPERTY AG 1.8%/23-11.12.2026	CHF		420'000		420'000	421'470.00	0.07
2.000 PSP SWISS PROPERTY AG 2%/23-01.07.2026	CHF	450'000			450'000	453'150.00	0.07
0.125 RAIFFEISEN SCHWEIZ 0.125%/19-07.05.2024	CHF	265'000		265'000			
0.350 RAIFFEISEN SCHWEIZ 0.35%/18-16.02.2024	CHF	270'000		270'000			
2.625 RAIFFEISEN SCHWEIZ 2.625%/11-04.02.2026	CHF	150'000			150'000	152'550.00	0.03
0.183 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.1825%/20-11.11.2025	CHF	500'000	900'000	1'000'000	400'000	391'800.00	0.06
0.500 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.5%/20-11.11.2028	CHF	600'000		200'000	400'000	374'400.00	0.06
0.178 RAIFFEISEN SCHWEIZ S. -1- 0.1775%/21-15.01.2027	CHF	800'000	300'000	400'000	700'000	670'250.00	0.11
0.300 RAIFFEISEN SCHWEIZ T. -1- 0.3%/16-22.04.2025	CHF	520'000			520'000	512'044.00	0.08
- RHAETISCHE BAHN TR. -1- 0%/16-01.09.2025	CHF	40'000			40'000	39'160.00	0.01
0.100 ROCHE KAPITALMARKET T. -2- 0.1%/17-23.09.2024	CHF	2'045'000		2'045'000			
0.250 ROCHE KAPITALMARKT AG 0.25%/18-24.09.2025	CHF	1'650'000	300'000	600'000	1'350'000	1'326'375.00	0.22
0.500 ROCHE KAPITALMARKT AG 0.5%/22-25.02.2027	CHF	2'420'000	500'000		2'920'000	2'855'760.00	0.47
1.500 ROCHE KAPITALMARKT AG 1.5%/22-23.06.2026	CHF	650'000			650'000	652'600.00	0.11
1.600 ROCHE KAPITALMARKT AG 1.6%/23-15.09.2028	CHF		600'000		600'000	608'400.00	0.10
2.125 SANDOZ GROUP LTD 2.125%/23-17.11.2026	CHF		1'350'000		1'350'000	1'367'550.00	0.23
0.250 SCHWYZER KANTONALBANK 0.25%/15-04.03.2027	CHF	1'055'000			1'055'000	1'019'130.00	0.17
0.250 SCHWYZER KANTONALBANK 0.25%/16-19.02.2026	CHF	605'000	300'000		905'000	883'280.00	0.15
0.625 SCHWYZER KANTONALBANK 0.625%/15-02.07.2025	CHF	810'000	300'000	600'000	510'000	503'982.00	0.08
1.830 SCHWYZER KANTONALBANK 1.83%/23-21.09.2028	CHF		350'000		350'000	356'125.00	0.06
1.250 SEE-SPITAL 1.25%/18-03.07.2026	CHF	230'000	500'000	100'000	630'000	618'345.00	0.10
1.250 SERVICES INDUSTRIELS DE GENEVE 1.25%/15-30.06.2025	CHF	400'000			400'000	398'000.00	0.07
1.000 SFS GROUP LTD 1%/22-06.06.2025	CHF	850'000	400'000	600'000	650'000	644'930.00	0.11
1.450 SFS GROUP LTD 1.45%/22-08.06.2027	CHF	400'000	600'000	300'000	700'000	696'150.00	0.12
0.450 SGS LTD 0.45%/20-06.11.2023	CHF	300'000		300'000			
0.550 SGS LTD 0.55%/17-03.03.2026	CHF	955'000	500'000	460'000	995'000	974'602.50	0.16
0.750 SGS LTD 0.75%/18-29.10.2025	CHF	740'000	400'000	500'000	640'000	631'040.00	0.10
0.950 SGS LTD 0.95%/20-06.11.2026	CHF	1'200'000			1'200'000	1'180'200.00	0.20
1.250 SGS LTD 1.25%/22-05.09.2025	CHF	180'000			180'000	179'100.00	0.03
1.750 SGS LTD 1.75%/14-27.02.2024	CHF	450'000		450'000			
2.000 SGS LTD 2%/23-17.11.2027	CHF		650'000		650'000	660'075.00	0.11
0.200 SIEGFRIED HOLDING LTD 0.2%/21-15.06.2026	CHF	230'000	700'000		930'000	899'775.00	0.15
0.625 SIKA AG 0.625%/18-12.07.2024	CHF	475'000		475'000			
1.875 SIKA AG 1.875%/13-14.11.2023	CHF	295'000		295'000			
2.250 SIKA AG 2.25%/23-13.04.2026	CHF		1'100'000		1'100'000	1'115'400.00	0.18
1.900 SIKA LTD 1.9%/22-28.11.2025	CHF	900'000	400'000	300'000	1'000'000	1'004'500.00	0.17
2.350 SIKA LTD 2.35%/22-28.11.2028	CHF		1'000'000		1'000'000	1'034'000.00	0.17
0.125 SIX GROUP AG 0.125%/21-27.11.2026	CHF	235'000	500'000		735'000	709'275.00	0.12
0.500 SONOVA HOLDING LTD. 0.5%/20-06.10.2025	CHF	705'000			705'000	693'367.50	0.11
0.550 SPITALVERBAND LIMMATTAL 0.55%/15-15.05.2025	CHF	375'000			375'000	369'000.00	0.06
1.000 ST GALLER KANTONALBANK (subordinated) 1%/17-30.11.2027	CHF		600'000	300'000	300'000	292'200.00	0.05
0.350 ST GALLER KANTONALBANK 0.35%/19-24.01.2028	CHF	345'000			345'000	331'200.00	0.05
0.500 ST. GALLER KANTONALBANK 0.5%/15-24.06.2025	CHF	845'000	500'000	400'000	945'000	932'431.50	0.15

## 662 CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue

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1.375 ST.GALLER KANTONALBANK 1.375%/12-22.06.2027	CHF	800'000			800'000	798'400.00	0.13
0.375 STADLER RAIL AG 0.375%/19-20.11.2026	CHF	310'000	600'000		910'000	877'240.00	0.15
1.500 STADT BERN 1.5%/13-25.02.2028	CHF	900'000			900'000	909'450.00	0.15
1.625 STADT BERN 1.625%/11-01.11.2024	CHF	380'000		380'000			
2.500 STADT BERN 2.5%/05-26.09.2025	CHF	800'000	1'200'000	1'310'000	690'000	702'075.00	0.12
2.500 STADT BERN 2.5%/10-01.04.2025	CHF	550'000	600'000		350'000	353'990.00	0.06
2.625 STADT BIEL 2.625%/06-03.03.2026	CHF	780'000		100'000	680'000	694'960.00	0.11
0.125 STADT GENEVA 0.125%/15-12.02.2025	CHF	440'000	700'000	1'140'000			
1.250 STADT LAUSANNE 1.25%/12-07.06.2024	CHF	60'000		60'000			
0.250 STADT LUGANO 0.25%/17-20.12.2027	CHF		900'000	300'000	600'000	575'700.00	0.10
0.625 STADT LUGANO 0.625%/15-01.09.2025	CHF	870'000	300'000	760'000	410'000	405'080.00	0.07
1.625 STADT STGALLEN 1.625%/11-10.11.2025	CHF	80'000	800'000	500'000	380'000	381'330.00	0.06
0.050 STADT WINTERTHUR 0.05%/17-17.03.2026	CHF	55'000	500'000	555'000			
0.150 STADT WINTERTHUR 0.15%/18-26.03.2025	CHF	70'000		70'000			
0.300 STADT WINTERTHUR 0.3%/15-10.12.2027	CHF	900'000	300'000	600'000	600'000	577'500.00	0.10
1.000 STADT ZUERICH 1%/14-30.03.2027	CHF		790'000		790'000	785'260.00	0.13
1.625 STADT ZUERICH 1.625%/13-26.09.2024	CHF	475'000		475'000			
2.375 STADT ZUERICH 2.375%/11-21.02.2024	CHF	545'000		545'000			
2.750 STADT ZUERICH 2.75%/05-14.02.2025	CHF	1'705'000	800'000	2'505'000			
0.550 STRAUMANN HOLDING LTD 0.55%/20-03.10.2025	CHF	855'000			855'000	840'892.50	0.14
0.800 SULZER AG 0.8%/20-23.09.2025	CHF	1'100'000			1'100'000	1'079'650.00	0.18
0.875 SULZER AG 0.875%/16-10.07.2026	CHF	470'000			470'000	460'600.00	0.08
1.600 SULZER AG 1.6%/18-22.10.2024	CHF	305'000		305'000			
3.350 SULZER AG 3.35%/22-16.11.2026	CHF	120'000	1'000'000	200'000	920'000	954'040.00	0.16
1.250 SWISS CONFEDERATION 1.25%/12-11.06.2024	CHF	8'345'000	2'210'000	10'555'000			
1.250 SWISS CONFEDERATION 1.25%/14-28.05.2026	CHF	10'273'000	5'820'000	5'475'000	10'618'000	10'672'151.80	1.76
1.500 SWISS CONFEDERATION 1.5%/13-24.07.2025	CHF	9'448'000	6'990'000	5'922'000	10'516'000	10'568'580.00	1.75
3.250 SWISS CONFEDERATION 3.25%/07-27.06.2027	CHF	7'832'000	4'120'000	3'328'000	8'624'000	9'265'625.60	1.53
4.000 SWISS CONFEDERATION 4%/98-08.04.2028	CHF		20'517'000	4'820'000	15'697'000	17'668'543.20	2.92
- SWISS LIFE HOLDING AG 0%/19-06.06.2025	CHF	695'000	900'000	945'000	650'000	637'650.00	0.11
2.040 SWISS LIFE HOLDING AG 2.04%/23-26.01.2026	CHF	700'000	900'000	1'070'000	530'000	534'240.00	0.09
2.259 SWISS LIFE HOLDING AG 2.2588%/23-26.07.2028	CHF		1'000'000		1'000'000	1'027'000.00	0.17
0.500 SWISS PRIME SITE 0.5%/16-03.11.2025	CHF	250'000			250'000	245'000.00	0.04
2.000 SWISS PRIME SITE 2%/14-10.12.2024	CHF	280'000	200'000	480'000			
1.250 SWISS PRIME SITE AG 1.25%/19-02.04.2027	CHF	1'295'000			1'295'000	1'278'165.00	0.21
0.375 SWISS PRIME SITE FINANCE 0.375%/21-11.02.2028	CHF		300'000		300'000	284'550.00	0.05
0.825 SWISS PRIME SITE FINANCE AG 0.825%/17-11.05.2026	CHF	1'175'000	500'000	400'000	1'275'000	1'251'412.50	0.21
1.000 SWISS PRIME SITE FINANCE AG 1%/18-16.07.2024	CHF	380'000		380'000			
2.268 SWISS PRIME SITE FINANCE AG 2.2675%/23-18.09.2028	CHF		570'000		570'000	581'970.00	0.10
0.750 SWISS REINSURANCE 0.75%/15-21.01.2027	CHF	335'000	600'000		935'000	921'442.50	0.15
1.000 SWISS REINSURANCE 1%/14-17.09.2024	CHF	280'000		280'000			
0.375 SWISSCOM AG 0.375%/16-31.03.2028	CHF		1'000'000		1'000'000	959'500.00	0.16
0.750 SWISSCOM AG 0.75%/18-12.10.2028	CHF		550'000		550'000	534'875.00	0.09
0.375 SWISSCOM LTD 0.375%/17-31.05.2027	CHF	550'000	1'000'000	300'000	1'250'000	1'211'875.00	0.20
1.500 SWISSCOM LTD 1.5%/14-14.07.2026	CHF	965'000		100'000	865'000	866'730.00	0.14
1.750 SWISSCOM LTD 1.75%/12-10.07.2024	CHF	740'000		740'000			
1.625 SWISSGRID 1.625%/13-30.01.2025	CHF	700'000	600'000	1'300'000			
- SWISSGRID AG 0%/20-30.06.2028	CHF		800'000		800'000	752'000.00	0.12
- SWISSGRID AG 0%/21-30.06.2026	CHF	305'000	300'000	455'000	150'000	144'975.00	0.02
1.100 SWISSGRID LTD 1.1%/22-30.06.2027	CHF	395'000	300'000		695'000	686'660.00	0.11
1.900 SWISSGRID LTD 1.9%/23-30.06.2026	CHF		660'000	200'000	460'000	463'910.00	0.08
1.500 SWITZERLAND 1.5%/23-24.07.2025	CHF		600'000	600'000			
3.250 SWITZERLAND 3.25%/23-27.06.2027	CHF		500'000	500'000			
0.050 TECAN GROUP LTD. 0.05%/21-06.10.2025	CHF	755'000	1'100'000	490'000	1'365'000	1'332'922.50	0.22
2.850 TEMENOS LTD 2.85%/23-11.10.2028	CHF		700'000		700'000	624'400.00	0.10
0.300 TESSINER STAATSBANK 0.3%/17-15.06.2027	CHF	290'000			290'000	277'965.00	0.05
0.450 TESSINER STAATSBANK 0.45%/19-26.02.2029	CHF		400'000		400'000	378'600.00	0.06
0.500 TESSINER STAATSBANK 0.5%/15-24.06.2024	CHF	400'000		400'000			
0.375 THURGAUER KANTONALBANK 0.375%/15-12.06.2025	CHF	95'000	700'000	400'000	395'000	390'220.50	0.06
0.375 THURGAUER KANTONALBANK 0.375%/15-31.03.2025	CHF	980'000		300'000	680'000	671'432.00	0.11
0.375 THURGAUER KANTONALBANK 0.375%/17-08.02.2028	CHF	500'000			500'000	480'000.00	0.08
1.500 THURGAUER KANTONALBANK 1.5%/13-04.03.2027	CHF	895'000	400'000		1'295'000	1'298'237.50	0.21
1.750 THURGAUER KANTONALBANK 1.75%/13-30.09.2024	CHF	1'175'000		1'175'000			
0.150 UBS AG LONDON 0.15%/21-29.06.2028	CHF		1'200'000		1'200'000	1'123'800.00	0.19
2.330 UBS AG LONDON BRANCH 2.33%/22-14.11.2025	CHF	950'000	1'000'000	600'000	1'350'000	1'365'525.00	0.23
0.875 UBS GROUP FUNDING SWITZE 0.875%/19-30.01.2025	CHF	800'000		800'000			
1.250 UBS GROUP FUNDING T. 2 1.25%/16-23.02.2026	CHF	600'000			600'000	594'000.00	0.10
0.435 UBS GROUP INC. 0.435%/21-09.11.2028	CHF	1'000'000	1'000'000	1'200'000	800'000	751'200.00	0.12
1.543 UBS SWITZERLAND AG 1.5427%/24-22.01.2027	CHF		750'000		750'000	750'000.00	0.12
1.820 UBS SWITZERLAND AG 1.82%/23-18.10.2026	CHF		1'050'000		1'050'000	1'056'825.00	0.17

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.200 UNITED PRIVATE BANK UBP LTD ZUERICH BRANCH 0.2%/21-15.12.2026	CHF	1'045'000	400'000	270'000	1'175'000	1'127'412.50	0.19
- VALIANT BANK 0%/19-31.10.2025	CHF	160'000			160'000	155'840.00	0.03
0.125 VALIANT BANK 0.125%/18-23.04.2024	CHF	1'150'000		1'150'000			
0.200 VALIANT BANK 0.2%/19-29.01.2027	CHF		400'000	300'000	100'000	95'800.00	0.02
0.375 VALIANT BANK 0.375%/17-06.12.2027	CHF	1'050'000	300'000	200'000	1'150'000	1'097'100.00	0.18
1.850 VALIANT BANK AG 1.85%/23-31.05.2028	CHF		1'000'000		1'000'000	1'007'000.00	0.17
- VALIANT BANK S. -8- 0%/21-20.01.2026	CHF	420'000			420'000	406'770.00	0.07
2.000 VAUDOISE VERSICHERUNGEN HOLDING AG 2%/22-08.12.2027	CHF	300'000	500'000	200'000	600'000	608'700.00	0.10
0.250 WAADTLÄNDISCHE KANTONALBANK 0.25%/17-28.11.2025	CHF	700'000			700'000	683'900.00	0.11
1.500 WAADTLÄNDISCHE KANTONALBANK 1.5%/14-28.03.2024	CHF	350'000		350'000			
0.200 WALLISER KANTONALBANK (reg. -S-) 0.2%/16-19.08.2024	CHF	370'000		370'000			
- WALLISER KANTONALBANK 0%/20-14.02.2029	CHF		400'000		400'000	372'200.00	0.06
0.200 WALLISER KANTONALBANK 0.2%/17-020226 0.2%/17-02.02.2026	CHF	575'000	500'000	300'000	775'000	755'625.00	0.12
0.350 WALLISER KANTONALBANK 0.35%/18-07.09.2027	CHF	300'000	500'000		800'000	768'400.00	0.13
0.400 WALLISER KANTONALBANK 0.4%/15-15.09.2025	CHF	360'000	500'000	500'000	360'000	353'700.00	0.06
2.050 WALLISER KANTONALBANK 2.05%/23-24.07.2028	CHF	350'000	500'000		850'000	869'975.00	0.14
2.750 ZUERCHER KANTONALBANK (subordinated) 2.75%/23-19.04.2028	CHF		1'700'000	500'000	1'200'000	1'233'000.00	0.20
0.200 ZUERCHER KANTONALBANK 0.2%/22-31.03.2025	CHF	665'000	1'400'000	1'395'000	670'000	660'285.00	0.11
0.250 ZUERCHER KANTONALBANK 0.25%/18-08.05.2025	CHF	1'225'000		760'000	465'000	458'025.00	0.08
0.300 ZUERCHER KANTONALBANK 0.3%/18-25.01.2028	CHF	1'000'000	500'000		1'500'000	1'436'250.00	0.24
1.625 ZUERCHER KANTONALBANK 1.625%/12-12.04.2027	CHF	300'000			300'000	301'800.00	0.05
1.850 ZUERCHER KANTONALBANK 1.85%/22-29.11.2027	CHF	500'000	500'000	400'000	600'000	609'300.00	0.10
2.000 ZUERCHER KANTONALBANK S. 114 2%/10-08.09.2025	CHF	1'520'000	700'000	700'000	1'520'000	1'531'400.00	0.25
1.125 ZUERCHER KANTONALBANK S. 129 1.125%/13-29.01.2024	CHF	600'000		600'000			
0.125 ZUERCHER KANTONALBANK S. 138 0.125%/16-13.05.2026	CHF	710'000	800'000	300'000	1'210'000	1'174'910.00	0.19
0.020 ZUERCHER KANTONALBANK S. -139- 0.02%/16-16.08.2027	CHF	635'000	600'000		1'235'000	1'178'190.00	0.19
0.050 ZUERCHER KANTONALBANK S. -140- 0.05%/16-23.11.2026	CHF	835'000	500'000	580'000	755'000	727'442.50	0.12
0.250 ZUERCHER KANTONALBANK S. -141- 0.25%/17-27.01.2026	CHF	1'310'000		200'000	1'110'000	1'085'025.00	0.18
0.150 ZUERCHER KANTONALBANK S. -144- 0.15%/19-25.01.2027	CHF	655'000		200'000	455'000	438'620.00	0.07
0.100 ZUG ESTATES HOLDING AG 0.1%/19-02.10.2025	CHF	200'000	700'000	300'000	600'000	582'900.00	0.10
0.375 ZUGER KANTONALBANK 0.375%/16-15.12.2027	CHF	400'000	500'000		900'000	865'800.00	0.14
0.500 ZUGER KANTONALBANK 0.5%/15-03.03.2027	CHF	180'000	400'000		580'000	563'760.00	0.09
0.550 ZUGER KANTONALBANK 0.55%/18-08.03.2028	CHF	500'000	500'000		500'000	482'250.00	0.08
1.200 ZUGER KANTONALBANK 1.2%/22-02.06.2028	CHF		400'000		400'000	396'200.00	0.07
0.500 ZURICH INSURANCE COMPANY LTD 0.5%/18-18.12.2024	CHF	350'000		350'000			
0.750 ZURICH INSURANCE COMPANY LTD 0.75%/19-22.10.2027	CHF	600'000	100'000		700'000	683'550.00	0.11
1.000 ZURICH INSURANCE COMPANY LTD 1%/18-30.10.2028	CHF		800'000		800'000	785'600.00	0.13
1.500 ZURICH INSURANCE COMPANY LTD 1.5%/14-22.07.2026	CHF	630'000		200'000	430'000	431'075.00	0.07
						<b>411'597'598.60</b>	<b>68.07</b>
<b>United Arab Emirates</b>							
0.068 FIRST ABU DHABI BANK P.J.S.C.	CHF	330'000			330'000	312'015.00	0.05
0.148 FIRST ABU DHABI BANK P.J.S.C. 0.1475%/21-17.11.2026	CHF	650'000			650'000	623'675.00	0.10
0.401 FIRST ABU DHABI BANK P.J.S.C. 0.401%/19-02.10.2024	CHF	395'000		395'000			
1.063 FIRST ABU DHABI BANK P.J.S.C. 1.0625%/22-14.04.2026	CHF	500'000	300'000		800'000	787'200.00	0.13
0.070 FIRST ABU DHABI BANK P.J.S.C. 0.07%/19-18.10.2027	CHF	200'000			200'000	187'600.00	0.03
0.205 FIRST ABU DHABI BANK P.J.S.C. 0.205%/19-04.12.2025	CHF	370'000	700'000		1'070'000	1'038'970.00	0.17
						<b>2'949'460.00</b>	<b>0.49</b>
<b>United Kingdom</b>							
0.560 ITAU BBA INTERNATIONAL PLC 0.56%/22-17.02.2025	CHF	380'000	500'000	880'000			
1.870 LLOYDS BANK PLC 1.87%/23-31.08.2027	CHF		2'000'000	750'000	1'250'000	1'266'250.00	0.21
1.000 LLOYDS BANKING GROUP PLC 1%/18-04.03.2025	CHF	970'000	700'000	300'000	1'370'000	1'359'725.00	0.22
2.745 LLOYDS BANKING GROUP PLC 2.745%/23-02.02.2027	CHF	800'000			800'000	810'000.00	0.13
- NATIONWIDE BLDG SOCIETY 0%/19-11.07.2025	CHF	885'000			885'000	865'795.50	0.14
0.919 NATIONWIDE BUILDING SOCIETY 0.9194%/22-17.12.2025	CHF	760'000	300'000	500'000	560'000	553'560.00	0.09
1.758 NATIONWIDE BUILDING SOCIETY 1.7575%/23-23.01.2026	CHF	900'000	500'000	500'000	900'000	902'250.00	0.15
2.970 NATIONWIDE BUILDING SOCIETY 2.97%/23-08.09.2027	CHF	600'000			600'000	614'100.00	0.10
0.898 NATWEST MARKETS PLC 0.8975%/22-04.04.2025	CHF	800'000	1'200'000	1'200'000	800'000	792'880.00	0.13
2.783 NATWEST MARKETS PLC 2.7825%/22-06.12.2027	CHF	600'000	600'000	600'000	600'000	618'600.00	0.10
2.858 NATWEST MARKETS PLC 2.8575%/23-06.06.2028	CHF		1'200'000	200'000	1'000'000	1'037'500.00	0.17
1.494 SANTANDER UK PLC 1.4942%/24-12.11.2028	CHF		900'000		900'000	898'650.00	0.15
2.010 SANTANDER UK PLC S. -82- 2.01%/23-12.09.2026	CHF		900'000	200'000	700'000	708'750.00	0.12
0.375 VODAFONE GROUP 0.375%/16-03.12.2024	CHF	1'130'000		1'130'000			
0.625 VODAFONE GROUP 0.625%/17-15.03.2027	CHF	945'000			945'000	920'430.00	0.15
						<b>11'348'490.50</b>	<b>1.88</b>
<b>United States</b>							
1.375 AT&T 1.375%/14-04.12.2024	CHF	1'150'000	800'000	1'950'000			
0.500 ATHENE GLOBAL FUNDING 0.5%/21-15.01.2027	CHF	500'000	500'000	400'000	600'000	570'600.00	0.09
0.850 ATHENE GLOBAL FUNDING 0.85%/20-14.10.2025	CHF	945'000	800'000	1'100'000	645'000	631'777.50	0.10
1.000 COCA-COLA (reg. -S-) 1%/15-02.10.2028	CHF		2'000'000		2'000'000	1'974'000.00	0.33

**664 CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue**

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.150 ELI LILLY & CO 0.15%/16-24.05.2024	CHF	800'000		800'000			
2.875 EQUINIX INC 2.875%/23-12.09.2028	CHF		1'100'000		1'100'000	1'140'150.00	0.19
0.125 JACKSON NATIONAL LIFE GLOBAL FUNDING 0.125%/20-14.07.2028	CHF		1'100'000		1'100'000	997'150.00	0.16
0.375 JACKSON NATIONAL LIFE GLOBAL FUNDING 0.375%/17-18.07.2025	CHF	900'000	300'000	335'000	865'000	846'835.00	0.14
2.650 MASSMUTUAL GLOBAL FUNDING II S. -2023-4- 2.65%/23-03.05.2028	CHF		800'000		800'000	830'800.00	0.14
0.125 MET LIFE GLOB FUNDING I 0.125%/19-11.06.2027	CHF		600'000		600'000	570'300.00	0.09
0.300 METROPOLITAN LIFE GLOBAL FUNDING 0.3%/17-19.01.2026	CHF	405'000	700'000		1'105'000	1'077'927.50	0.18
0.125 METROPOLITAN LIFE GLOBAL FUNDING I 0.125%/20-25.09.2028	CHF		800'000	200'000	600'000	560'400.00	0.09
2.150 METROPOLITAN LIFE GLOBAL FUNDING I 2.15%/22-07.12.2026	CHF	850'000		450'000	400'000	405'600.00	0.07
1.125 MONDELEZ INTERNATIONAL 1.125%/15-30.12.2025	CHF	250'000		250'000			
0.617 MONDELEZ INTL (reg. -S-) 0.617%/17-30.09.2024	CHF	135'000		135'000			
0.250 NESTLE HOLDINGS INC 0.25%/17-04.10.2027	CHF	370'000	1'550'000		1'920'000	1'848'960.00	0.31
0.250 NEW YORK LIFE GLOBAL FUNDING 0.25%/19-18.10.2027	CHF	1'000'000	500'000		1'500'000	1'430'250.00	0.24
1.375 NEW YORK LIFE GLOBAL FUNDING 1.375%/22-04.05.2028	CHF		1'000'000		1'000'000	990'000.00	0.16
0.200 NORTH AMERICAN DEVELOPMENT BANK 0.2%/17-26.10.2027	CHF	800'000		450'000	350'000	334'775.00	0.06
0.250 NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	CHF	215'000	400'000	615'000			
0.193 VERIZON COMMUNICATIONS 0.1925%/21-24.03.2028	CHF		1'300'000		1'300'000	1'228'500.00	0.20
1.000 VERIZON COMMUNICATIONS 1%/17-30.11.2027	CHF	800'000	1'100'000	700'000	1'200'000	1'173'000.00	0.19
						<b>16'611'025.00</b>	<b>2.75</b>
<b>Venezuela</b>							
0.300 CORPORACION ANDINA DE FOMENTO 0.3%/17-07.04.2025	CHF	730'000	400'000	530'000	600'000	589'800.00	0.10
0.304 CORPORACION ANDINA DE FOMENTO 0.304%/16-16.09.2024	CHF	635'000		635'000			
0.500 CORPORACION ANDINA DE FOMENTO 0.5%/15-26.02.2026	CHF	380'000	900'000	100'000	1'180'000	1'147'550.00	0.19
1.500 CORPORATION ANDINA DE FOMENTO 1.5%/14-01.12.2028	CHF		400'000		400'000	391'400.00	0.06
2.000 CORPORATION ANDINA DE FOMENTO 2%/14-05.02.2024	CHF	370'000		370'000			
						<b>2'128'750.00</b>	<b>0.35</b>
<b>Total Bonds</b>						<b>598'252'850.60</b>	<b>98.94</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>598'252'850.60</b>	<b>98.94</b>
<b>Total investments</b>						<b>598'252'850.60</b>	<b>98.94</b>
Cash at banks						769'610.53	0.13
Time deposit						0.00	0.00
Other assets						5'664'754.14	0.94
<b>Total fund assets</b>						<b>604'687'215.27</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						62'022.97	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>604'625'192.30</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>598'252'850.60</b>	<b>98.94</b>
<b>Securities valued based on parameters observable on the market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	EUR	255.88	276.55	225.42
<b>Unit class ZB</b>				
Total net assets in millions	EUR	194.70	165.63	170.51
Asset value per share	EUR	1'007.94	963.70	1'154.87
<b>Unit class DB</b>				
Total net assets in millions	EUR	23.68	21.13	22.77
Asset value per share	EUR	955.64	914.20	1'096.10
<b>Unit class QB</b>				
Total net assets in millions	EUR	19.59	38.12	12.43
Asset value per share	EUR	981.77	939.65	1'127.08
<b>Unit class ZBH</b>				
Total net assets in millions	EUR	16.48	15.67	18.25
Asset value per share	CHF	898.17	878.86	1'060.92
<b>Unit class QBH</b>				
Total net assets in millions	EUR	1.43	35.99	1.46
Asset value per share	CHF	853.99	836.48	1'011.42

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZB		Unit class DB		Unit class QB	
Gross distribution	EUR	0.860	EUR	0.740	EUR	0.860
Less 35% Swiss withholding tax	EUR	0.301	EUR	0.259	EUR	0.301
<b>Net distribution</b>	<b>EUR</b>	<b>0.559</b>	<b>EUR</b>	<b>0.481</b>	<b>EUR</b>	<b>0.559</b>
<b>Coupon no. income</b>		<b>23</b>		<b>26</b>		<b>18</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZBH		Unit class QBH	
Gross distribution	EUR	0.820	EUR	0.760
Less 35% Swiss withholding tax	EUR	0.287	EUR	0.266
<b>Net distribution</b>	<b>EUR</b>	<b>0.533</b>	<b>EUR</b>	<b>0.494</b>
<b>Coupon no. income</b>		<b>18</b>		<b>11</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	19.539	EUR	17.798	EUR	17.570
Less 35% Swiss withholding tax	EUR	6.839	EUR	6.229	EUR	6.149
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>12.701</b>	<b>EUR</b>	<b>11.569</b>	<b>EUR</b>	<b>11.420</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	19.539	EUR	17.798	EUR	17.570
Less 35% Swiss withholding tax 1)	EUR	6.839	EUR	6.229	EUR	6.149
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>12.701</b>	<b>EUR</b>	<b>11.569</b>	<b>EUR</b>	<b>11.420</b>
<b>Coupon no. income</b>		<b>22</b>		<b>25</b>		<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZBH		Unit class QBH	
For Accumulation available earnings	EUR	18.312	EUR	15.832
Less 35% Swiss withholding tax	EUR	6.409	EUR	5.541
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>11.903</b>	<b>EUR</b>	<b>10.291</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZBH		Unit class QBH	
For Accumulation available earnings	EUR	18.312	EUR	15.832
Less 35% Swiss withholding tax 1)	EUR	6.409	EUR	5.541
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>11.903</b>	<b>EUR</b>	<b>10.291</b>
<b>Coupon no. income</b>		<b>17</b>		<b>10</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.000000
SWISS FRANC	1.049428
UNITED STATES DOLLAR	0.924086

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	EUR	EUR
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'103'409.69	139'567.72
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	252'344'668.89	273'572'666.80
Derivatives financial instruments	3'941.70	6'013.44
Other assets	2'891'383.89	2'944'285.45
<b>Total fund assets, less</b>	<b>256'343'404.17</b>	<b>276'662'533.41</b>
Other liabilities	19'216.48	25'233.37
Due to bank	440'634.23	91'275.83
<b>Net assets</b>	<b>255'883'553.46</b>	<b>276'546'024.21</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	276'546'024.21	225'420'039.49
Distributions	-200'508.11	-151'651.19
Delivery withholding tax	-1'797'872.47	-1'528'669.58
Issue of units	40'635'511.69	122'224'531.02
Redemption of units	-76'378'872.92	-27'025'361.91
Other items from unit transactions	4'056'059.59	8'429'830.74
Total income	13'023'211.47	-50'822'694.36
<b>Net assets at end of reporting period</b>	<b>255'883'553.46</b>	<b>276'546'024.21</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	296'043.200	198'660.646
Number of units issued	43'027.315	123'479.741
Number of units redeemed	-82'087.247	-26'097.187
<b>Number at the end of the reporting period</b>	<b>256'983.268</b>	<b>296'043.200</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
EUR							
165'633'401.14	170'513'417.93	21'133'889.00	22'765'528.39	38'117'552.84	12'428'046.00	15'674'006.72	18'250'634.76
-117'042.62	-90'972.92	-15'511.57	-12'365.66	-24'435.90	-5'874.50	-10'990.42	-10'281.36
-1'084'271.20	-1'012'337.59	-133'720.24	-132'384.47	-208'054.69	-60'233.36	-102'765.26	-111'302.59
21'929'534.77	34'372'845.47	2'851'191.20	4'804'816.77	971'527.98	40'778'672.87	1'257'574.23	0.00
-622'504.50	-11'086'516.73	-1'278'731.30	-2'622'395.18	-20'883'285.94	-11'864'009.41	-1'434'638.60	0.00
-737'645.69	4'619'043.03	-41'057.22	393'783.02	669'691.61	4'250'172.58	-19'436.33	19'110.59
9'703'507.27	-31'682'078.05	1'162'221.48	-4'063'093.87	947'154.28	-7'409'221.34	1'115'866.79	-2'474'154.68
<b>194'704'979.17</b>	<b>165'633'401.14</b>	<b>23'678'281.35</b>	<b>21'133'889.00</b>	<b>19'590'150.18</b>	<b>38'117'552.84</b>	<b>16'479'617.13</b>	<b>15'674'006.72</b>
171'871.495	147'647.814	23'117.385	20'769.618	40'565.752	11'026.783	17'726.491	17'726.491
21'950.541	34'033.733	3'029.971	4'949.400	1'022.509	41'673.527	1'305.472	0.000
-650.000	-9'810.052	-1'370.000	-2'601.633	-21'634.364	-12'134.558	-1'548.199	0.000
<b>193'172.036</b>	<b>171'871.495</b>	<b>24'777.356</b>	<b>23'117.385</b>	<b>19'953.897</b>	<b>40'565.752</b>	<b>17'483.764</b>	<b>17'726.491</b>
(EUR)	(EUR)	(EUR)	(EUR)	(EUR)	(EUR)	(CHF)	(CHF)
<b>1'007.94</b>	<b>963.70</b>	<b>955.64</b>	<b>914.20</b>	<b>981.77</b>	<b>939.65</b>	<b>898.17</b>	<b>878.86</b>

**670 CSIF (CH) Bond Government EUR Blue**  
Annual Report as at February 29, 2024

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	35'987'175.28	1'462'413.37
Distributions	-32'527.60	-32'156.75
Delivery withholding tax	-269'061.08	-212'411.57
Issue of units	13'625'683.51	42'268'195.91
Redemption of units	-52'159'712.58	-1'452'440.59
Other items from unit transactions	4'184'507.22	-852'278.67
Total income	94'461.65	-5'194'146.42
<b>Net assets at end of reporting period</b>	<b>1'430'526.40</b>	<b>35'987'175.28</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	42'762.077	1'489.940
Number of units issued	15'718.822	42'823.081
Number of units redeemed	-56'884.684	-1'550.944
<b>Number at the end of the reporting period</b>	<b>1'596.215</b>	<b>42'762.077</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>853.99</b>	<b>836.48</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Income</b>		
Income from bank assets	6'747.72	1'065.83
Negative interest	0.00	-2'720.83
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	5'589'555.47	4'476'016.21
Current income paid in on issued units	454'797.03	844'114.65
<b>Total income</b>	<b>6'051'100.22</b>	<b>5'318'475.86</b>
<b>Expenses</b>		
Interest paid	1'985.17	52.24
Audit expenses	14'808.18	14'253.20
Remunerations to the following in accordance with the fund regulations:		
- Management company	136'597.47	116'324.04
Other expenses	6'079.13	1'859.88
Current net income paid out on redeemed units	980'173.35	165'474.01
<b>Total expenses</b>	<b>1'139'643.30</b>	<b>297'963.37</b>
<b>Net Income</b>	<b>4'911'456.92</b>	<b>5'020'512.49</b>
Realised capital gains and losses	-9'365'565.21	-3'026'648.23
<b>Realized income</b>	<b>-4'454'108.29</b>	<b>1'993'864.26</b>
Unrealized capital gain/losses	17'477'319.76	-52'816'558.62
<b>Total income</b>	<b>13'023'211.47</b>	<b>-50'822'694.36</b>
<b>Application of net income</b>		
Net income of financial year	4'911'456.92	5'020'512.49
Foreign withholding taxes reclaimed	214'859.36	197'359.23
Carry forward of reclaimed foreign withholding taxes	3'675.35	1'867.28
<b>Net income available for distribution</b>	<b>5'129'991.63</b>	<b>5'219'739.00</b>
Net income earmarked for distribution to investors	217'173.35	195'551.16
Distribution/delivery withholding taxes (35%)	1'719'009.87	1'757'179.24
For investment of retained earnings (65%)	3'192'447.05	3'263'333.25
Carry forward of reclaimed foreign withholding taxes	1'361.36	3'675.35

## 672 CSIF (CH) Bond Government EUR Blue

Annual Report as at February 29, 2024

Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
EUR							
4'246.47	658.86	526.09	83.91	751.35	118.16	380.01	63.15
0.00	-1'717.19	0.00	-230.05	0.00	-199.77	0.00	-180.34
3'442'136.67	2'780'575.45	428'958.88	378'993.92	623'523.77	379'075.66	309'502.07	294'880.94
350'156.68	336'493.74	38'795.85	31'799.75	5'507.20	432'638.63	22'315.74	0.00
<b>3'796'539.82</b>	<b>3'116'010.86</b>	<b>468'280.82</b>	<b>410'647.53</b>	<b>629'782.32</b>	<b>811'632.68</b>	<b>332'197.82</b>	<b>294'763.75</b>
1'246.37	31.75	154.15	4.81	199.65	4.23	107.84	3.73
9'169.93	8'842.52	1'141.97	1'212.21	1'648.36	1'195.79	824.70	944.49
0.00	0.00	18'133.71	18'192.57	47'216.37	32'191.50	0.00	0.00
3'401.70	987.59	424.10	126.86	581.63	106.80	448.93	200.48
8'272.69	12'730.70	7'442.85	15'311.83	229'549.13	126'828.92	10'651.59	0.00
<b>22'090.69</b>	<b>22'592.56</b>	<b>27'296.78</b>	<b>34'848.28</b>	<b>279'195.14</b>	<b>160'327.24</b>	<b>12'033.06</b>	<b>1'148.70</b>
<b>3'774'449.13</b>	<b>3'093'418.30</b>	<b>440'984.04</b>	<b>375'799.25</b>	<b>350'587.18</b>	<b>651'305.44</b>	<b>320'164.76</b>	<b>293'615.05</b>
-7'161'908.75	-2'648'844.24	-871'166.76	-338'077.32	-720'890.04	-609'781.57	-563'214.66	172'435.03
<b>-3'387'459.62</b>	<b>444'574.06</b>	<b>-430'182.72</b>	<b>37'721.93</b>	<b>-370'302.86</b>	<b>41'523.87</b>	<b>-243'049.90</b>	<b>466'050.08</b>
13'090'966.89	-32'126'652.11	1'592'404.20	-4'100'815.80	1'317'457.14	-7'450'745.21	1'358'916.69	-2'940'204.76
<b>9'703'507.27</b>	<b>-31'682'078.05</b>	<b>1'162'221.48</b>	<b>-4'063'093.87</b>	<b>947'154.28</b>	<b>-7'409'221.34</b>	<b>1'115'866.79</b>	<b>-2'474'154.68</b>
3'774'449.13	3'093'418.30	440'984.04	375'799.25	350'587.18	651'305.44	320'164.76	293'615.05
163'925.60	118'225.96	18'646.16	15'085.14	16'785.26	27'247.80	14'263.34	11'157.54
2'633.52	1'280.18	159.71	332.04	683.63	209.23	197.13	30.01
<b>3'941'008.25</b>	<b>3'212'924.44</b>	<b>459'789.91</b>	<b>391'216.43</b>	<b>368'056.07</b>	<b>678'762.47</b>	<b>334'625.23</b>	<b>304'802.60</b>
166'127.95	116'872.62	18'335.24	15'257.47	17'160.35	26'773.40	14'336.69	10'990.42
1'321'057.17	1'082'696.34	154'344.40	131'529.73	122'705.51	227'956.88	112'057.66	102'765.26
2'453'391.96	2'010'721.96	286'639.64	244'269.52	227'881.67	423'348.56	208'107.10	190'849.79
431.17	2'633.52	470.63	159.71	308.54	683.63	123.78	197.13

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Income</b>		
Income from bank assets	843.80	141.75
Negative interest	0.00	-393.48
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	785'434.08	642'490.24
Current income paid in on issued units	38'021.56	43'182.53
<b>Total income</b>	<b>824'299.44</b>	<b>685'421.04</b>
<b>Expenses</b>		
Interest paid	277.16	7.72
Audit expenses	2'023.22	2'058.19
Remunerations to the following in accordance with the fund regulations:		
- Management company	71'247.39	65'939.97
Other expenses	1'222.77	438.15
Current net income paid out on redeemed units	724'257.09	10'602.56
<b>Total expenses</b>	<b>799'027.63</b>	<b>79'046.59</b>
<b>Net Income</b>	<b>25'271.81</b>	<b>606'374.45</b>
Realised capital gains and losses	-48'385.00	397'619.87
<b>Realized income</b>	<b>-23'113.19</b>	<b>1'003'994.32</b>
Unrealized capital gain/losses	117'574.84	-6'198'140.74
<b>Total income</b>	<b>94'461.65</b>	<b>-5'194'146.42</b>
<b>Application of net income</b>		
Net income of financial year	25'271.81	606'374.45
Foreign withholding taxes reclaimed	1'239.00	25'642.79
Carry forward of reclaimed foreign withholding taxes	1.36	15.82
<b>Net income available for distribution</b>	<b>26'512.17</b>	<b>632'033.06</b>
Net income earmarked for distribution to investors	1'213.12	25'657.25
Distribution/delivery withholding taxes (35%)	8'845.13	212'231.03
For investment of retained earnings (65%)	16'426.68	394'143.42
Carry forward of reclaimed foreign withholding taxes	27.24	1.36

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>Austria</b>								
0.500	AUSTRIA 0.5%/17-20.04.2027	EUR	816'000	40'000	291'000	565'000	525'958.50	0.21
0.750	AUSTRIA 0.75%/16-20.10.2026	EUR	568'000	110'000	124'000	554'000	524'732.18	0.20
1.500	AUSTRIA 1.5%/16-20.02.2047	EUR	447'000	30'000	87'000	390'000	287'496.30	0.11
1.200	AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	EUR	497'000	120'000	258'000	359'000	348'122.30	0.14
-	AUSTRIA -144A- 0%/19-15.07.2024	EUR	431'000		431'000			
-	AUSTRIA -144A- 0%/20-20.02.2030	EUR	500'000	115'000	94'000	521'000	442'641.60	0.17
0.500	AUSTRIA -144A- 0.5%/19-20.02.2029	EUR	573'000	80'000	145'000	508'000	454'914.00	0.18
0.750	AUSTRIA -144A- 0.75%/18-20.02.2028	EUR	500'000	100'000	107'000	493'000	456'123.60	0.18
0.850	AUSTRIA -144A- 0.85%/20-30.06.2120	EUR	205'000		32'000	173'000	79'009.10	0.03
1.500	AUSTRIA -144A- 1.5%/16-02.11.20086	EUR	125'000		90'000	35'000	20'552.00	0.01
2.100	AUSTRIA -144A- 2.1%/17-20.09.2117	EUR	264'000		42'000	222'000	167'765.40	0.07
3.800	AUSTRIA -144A- 3.8%/12-26.01.2062	EUR	161'000	29'000	30'000	160'000	183'536.00	0.07
4.850	AUSTRIA -144A- 4.85%/09-15.03.2026	EUR	459'000		89'000	370'000	382'654.00	0.15
2.400	AUSTRIA 2.4%/13-23.05.2034	EUR	382'000	30'000	60'000	352'000	335'878.40	0.13
3.150	AUSTRIA 3.15%/12-20.06.2044	EUR	333'000	53'000	59'000	327'000	328'013.70	0.13
4.150	AUSTRIA 4.15%/07-15.03.2037	EUR	654'000	43'000	114'000	583'000	650'470.59	0.25
6.250	AUSTRIA A. 6 6.25%/97-15.07.2027	EUR	318'000	100'000	83'000	335'000	370'771.30	0.14
1.650	AUSTRIA S. 1 1.65%/14-21.10.2024	EUR	442'000		442'000			
-	REPUBLIC OF AUSTRIA -144A- 0%/20-20.10.2040	EUR	230'000	45'000	56'000	219'000	131'597.10	0.05
-	REPUBLIC OF AUSTRIA -144A- 0%/21-20.02.2031	EUR	835'000	20'000	275'000	580'000	477'862.00	0.19
-	REPUBLIC OF AUSTRIA -144A- 0%/21-20.04.2025	EUR	490'000		169'000	321'000	309'123.00	0.12
-	REPUBLIC OF AUSTRIA -144A- 0%/22-20.10.2028	EUR	299'000	123'000	57'000	365'000	321'857.00	0.13
0.250	REPUBLIC OF AUSTRIA -144A- 0.25%/21-20.10.2036	EUR	260'000	100'000	49'000	311'000	220'530.10	0.09
0.700	REPUBLIC OF AUSTRIA -144A- 0.7%/21-20.04.2071	EUR	136'000	60'000	21'000	175'000	77'385.00	0.03
0.750	REPUBLIC OF AUSTRIA -144A- 0.75%/20-20.03.2051	EUR	344'000	109'000	95'000	358'000	207'496.80	0.08
0.900	REPUBLIC OF AUSTRIA -144A- 0.9%/22-20.02.2032	EUR	505'000	55'000	84'000	476'000	410'692.80	0.16
1.850	REPUBLIC OF AUSTRIA -144A- 1.85%/22-23.05.2049	EUR	168'000	132'000	36'000	264'000	206'210.40	0.08
2.000	REPUBLIC OF AUSTRIA -144A- 2%/22-15.07.2026	EUR	150'000	110'000	35'000	225'000	220'230.00	0.09
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-20.02.2033	EUR	240'000	433'000	101'000	572'000	572'800.80	0.22
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-23.05.2029	EUR		154'000	21'000	133'000	133'611.80	0.05
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/24-20.02.2034	EUR		170'000		170'000	169'840.20	0.07
3.150	REPUBLIC OF AUSTRIA -144A- 3.15%/23-20.10.2053	EUR		194'000	24'000	170'000	170'493.00	0.07
3.450	REPUBLIC OF AUSTRIA -144A- 3.45%/23-20.10.2030	EUR		200'000	28'000	172'000	178'666.72	0.07
						<b>9'367'035.69</b>	<b>3.65</b>	
<b>Belgium</b>								
1.900	BELGIUM KINGDOM (reg. -S-) -114A- S. 76 1.9%/15-22.06.2038	EUR	499'000	20'000	172'000	347'000	296'823.80	0.12
0.800	BELGIUM KINGDOM (reg. -S-) -144A- S. 74 0.8%/15-22.06.2025	EUR	1'043'000	50'000	283'000	810'000	784'323.00	0.31
1.000	BELGIUM KINGDOM (reg. -S-) -144A- S. 75 1%/15-22.06.2031	EUR	858'000	40'000	226'000	672'000	593'510.40	0.23
1.600	BELGIUM KINGDOM (reg. -S-) -144A- S. -78- 1.6%/16-22.06.2047	EUR	490'000		92'000	398'000	286'201.80	0.11
2.150	BELGIUM KINGDOM (reg. -S-) -144A- S. -80- 2.15%/16-22.06.2066	EUR	358'000	40'000	83'000	315'000	235'809.00	0.09
2.600	BELGIUM KINGDOM (reg. -S-) 2.6%/14-22.06.2024	EUR	655'000		655'000			
3.750	BELGIUM KINGDOM (reg. -S-) 3.75%/13-22.06.2045	EUR	497'000	20'000	140'000	377'000	400'751.00	0.16
-	BELGIUM KINGDOM 0%/21-22.10.2031	EUR	560'000	98'000	122'000	536'000	434'160.00	0.17
0.100	BELGIUM KINGDOM 0.1%/20-22.06.2030	EUR	561'000	110'000	136'000	535'000	454'054.50	0.18
1.250	BELGIUM KINGDOM 1.25%/18-22.04.2033	EUR	431'000	71'000	115'000	387'000	338'044.50	0.13
1.000	BELGIUM KINGDOM -114A- (reg. -S-) S. 76 1%/16-22.06.2026	EUR	730'000	30'000	128'000	632'000	605'140.00	0.24
-	BELGIUM KINGDOM -144A- 0%/20-22.10.2027	EUR	398'000	90'000	90'000	398'000	360'389.00	0.14
0.350	BELGIUM KINGDOM -144A- 0.35%/22-22.06.2032	EUR	735'000		143'000	592'000	484'137.60	0.19
0.400	BELGIUM KINGDOM -144A- 0.4%/20-22.06.2040	EUR	390'000	40'000	150'000	280'000	180'180.00	0.07
0.650	BELGIUM KINGDOM -144A- 0.65%/21-22.06.2071	EUR	248'000		248'000		103'614.40	0.04
0.800	BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	EUR	661'000	148'000	144'000	665'000	613'921.35	0.24
0.900	BELGIUM KINGDOM -144A- 0.9%/19-22.06.2029	EUR	786'000	146'000	226'000	706'000	643'589.60	0.25
1.400	BELGIUM KINGDOM -144A- 1.4%/22-22.06.2053	EUR	481'000	80'000	99'000	462'000	293'832.00	0.11
1.450	BELGIUM KINGDOM -144A- 1.45%/17-22.06.2037	EUR	200'000	135'000	61'000	274'000	224'652.60	0.09
1.700	BELGIUM KINGDOM -144A- 1.7%/19-22.06.2050	EUR	482'000	60'000	137'000	405'000	287'979.30	0.11
2.750	BELGIUM KINGDOM -144A- 2.75%/22-22.04.2039	EUR	190'000	98'000	105'000	183'000	173'520.60	0.07
2.850	BELGIUM KINGDOM -144A- 2.85%/24-22.10.2034	EUR		260'000		260'000	256'932.00	0.10
3.000	BELGIUM KINGDOM -144A- 3%/23-22.06.2033	EUR	300'000	528'000	122'000	706'000	712'001.00	0.28
3.300	BELGIUM KINGDOM -144A- 3.3%/23-22.06.2054	EUR	200'000	322'000	119'000	403'000	393'892.20	0.15
3.450	BELGIUM KINGDOM -144A- 3.45%/23-22.06.2043	EUR		212'000	63'000	149'000	151'577.70	0.06
5.500	BELGIUM KINGDOM 5.5%/98-28.03.2028	EUR	916'000	50'000	173'000	793'000	876'011.24	0.34
5.000	BELGIUM KINGDOM S. 44 5%/04-28.03.2035	EUR	864'000	83'000	218'000	729'000	864'572.13	0.34
4.250	BELGIUM KINGDOM S. 60 4.25%/10-28.03.2041	EUR	758'000	92'000	181'000	669'000	755'568.60	0.29
4.500	BELGIUM KINGDOM S. 64 4.5%/11-28.03.2026	EUR	496'000	30'000	70'000	456'000	469'588.80	0.18
4.000	BELGIUM KINGDOM S. 66 4%/12-28.03.2032	EUR	400'000		62'000	338'000	366'594.80	0.14
3.000	BELGIUM KINGDOM S. 73 3%/14-22.06.2034	EUR	416'000	45'000	137'000	324'000	325'328.40	0.13

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.800 BELGIUM KINGDOM S. -81- (reg. -S-) -144A- 0.8%/17-22.06.2027	EUR	700'000	138'000	187'000	651'000	610'572.90	0.24
2.250 BELGIUM KINGDOM S. -83- (reg. -S-) -144A- 2.25%/17-22.06.2057	EUR	303'000	20'000	59'000	264'000	204'679.20	0.08
0.500 BELGIUM OLO S. -82- (reg. -S-) 0.5%/17-22.10.2024	EUR	560'000		560'000			
						<b>13'781'953.42</b>	<b>5.38</b>
<b>Finland</b>							
2.000 FINLAND (reg -S-) -144A- 2%/14-15.04.2024	EUR	207'000		207'000			
0.500 FINLAND 0.5%/16-15.04.2026	EUR	297'000		48'000	249'000	236'624.70	0.09
0.750 FINLAND 0.75%/15-15.04.2031	EUR	269'000		94'000	175'000	152'234.25	0.06
0.875 FINLAND 0.875%/15-15.09.2025	EUR	180'000	73'000	86'000	167'000	161'392.14	0.06
0.250 FINLAND -144A- 0.25%/20-15.09.2040	EUR	180'000		29'000	151'000	96'036.00	0.04
0.500 FINLAND -144A- 0.5%/17-15.09.2027	EUR	300'000		48'000	252'000	232'716.96	0.09
0.500 FINLAND -144A- 0.5%/19-15.09.2029	EUR	306'000	65'000	107'000	264'000	233'616.24	0.09
1.375 FINLAND -144A- 1.375%/17-15.04.2047	EUR	220'000	74'000	102'000	192'000	139'365.12	0.05
2.625 FINLAND 2.625%/12-04.07.2042	EUR	242'000	10'000	59'000	193'000	180'480.09	0.07
2.750 FINLAND 2.75%/12-04.07.2028	EUR	225'000	20'000	36'000	209'000	208'830.71	0.08
4.000 FINLAND 4%/09-04.07.2025	EUR	297'000	30'000	124'000	203'000	204'898.05	0.08
- FINNISH GOVERNMENT -144A- 0%/19-15.09.2024	EUR	163'000		163'000			
- FINNISH GOVERNMENT -144A- 0%/20-15.09.2030	EUR	242'000	50'000	64'000	228'000	190'747.08	0.07
- FINNISH GOVERNMENT -144A- 0%/21-15.09.2026	EUR	165'000		27'000	138'000	128'277.90	0.05
0.125 FINNISH GOVERNMENT -144A- 0.125%/20-15.04.2036	EUR	206'000	40'000	33'000	213'000	151'034.04	0.06
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.04.2052	EUR	200'000	20'000	32'000	188'000	87'254.56	0.03
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.09.2031	EUR	258'000	30'000	46'000	242'000	198'476.30	0.08
0.500 FINNISH GOVERNMENT -144A- 0.5%/18-15.09.2028	EUR	240'000	147'000	149'000	238'000	215'420.94	0.08
0.500 FINNISH GOVERNMENT -144A- 0.5%/22-15.04.2043	EUR	193'000	10'000	31'000	172'000	108'072.76	0.04
1.125 FINNISH GOVERNMENT -144A- 1.125%/18-15.04.2034	EUR	195'000	20'000	31'000	184'000	155'623.52	0.06
1.375 FINNISH GOVERNMENT -144A- 1.375%/22-15.04.2027	EUR	193'000		31'000	162'000	154'977.30	0.06
1.500 FINNISH GOVERNMENT -144A- 1.5%/22-15.09.2032	EUR	265'000		43'000	222'000	199'733.40	0.08
2.750 FINNISH GOVERNMENT -144A- 2.75%/23-15.04.2038	EUR		171'000	27'000	144'000	138'486.24	0.05
2.875 FINNISH GOVERNMENT -144A- 2.875%/23-15.04.2029	EUR		130'000	21'000	109'000	109'491.59	0.04
2.950 FINNISH GOVERNMENT -144A- 2.95%/24-15.04.2055	EUR		110'000		110'000	107'556.90	0.04
3.000 FINNISH GOVERNMENT -144A- 3%/23-15.09.2033	EUR		273'000	44'000	229'000	231'360.99	0.09
						<b>4'022'707.78</b>	<b>1.57</b>
<b>France</b>							
- FRANCE (GOVT OF) 0%/20-25.02.2026	EUR	2'211'000	130'000	591'000	1'750'000	1'650'950.00	0.64
- FRANCE (GOVT OF) 0%/21-25.02.2027	EUR	1'940'000	120'000	480'000	1'580'000	1'454'232.00	0.57
- FRANCE (GOVT OF) 0%/21-25.11.2031	EUR	2'372'000	167'000	510'000	2'029'000	1'643'692.90	0.64
- FRANCE (GOVT OF) 0%/22-25.02.2025	EUR	1'230'000	200'000	1'430'000			
- FRANCE (GOVT OF) 0%/22-25.05.2032	EUR	1'580'000	405'000	614'000	1'371'000	1'093'646.70	0.43
0.750 FRANCE (GOVT OF) 0.75%/22-25.02.2028	EUR	1'627'000	770'000	509'000	1'888'000	1'747'532.80	0.68
1.250 FRANCE (GOVT OF) 1.25%/22-25.05.2038	EUR	350'000	490'000	154'000	686'000	539'744.80	0.21
0.500 FRANCE (GOVT OF) -144A- 0.5%/20-25.05.2040	EUR	1'130'000	50'000	257'000	923'000	613'979.60	0.24
0.500 FRANCE (GOVT OF) -144A- 0.5%/21-25.05.2072	EUR	472'000	374'000	371'000	475'000	183'397.50	0.07
0.500 FRANCE (GOVT OF) -144A- 0.5%/21-25.06.2044	EUR	728'000	430'000	339'000	819'000	490'908.60	0.19
0.750 FRANCE (GOVT OF) -144A- 0.75%/21-25.05.2053	EUR	1'374'000	126'000	338'000	1'162'000	614'698.00	0.24
2.500 FRANCE (GOVT OF) -144A- 2.5%/22-25.05.2043	EUR	220'000	490'000	203'000	507'000	452'953.80	0.18
3.000 FRANCE (GOVT OF) -144A- 3%/23-25.05.2054	EUR	220'000	916'000	274'000	862'000	807'176.80	0.31
3.000 FRANCE (GOVT OF) -144A- 3%/24-25.06.2049	EUR		300'000	300'000	300'000	286'230.00	0.11
2.000 FRANCE (GOVT OF) 2%/22-25.11.2032	EUR	1'777'000	414'000	631'000	1'560'000	1'462'500.00	0.57
2.500 FRANCE (GOVT OF) 2.5%/23-24.09.2026	EUR		2'245'000	680'000	1'565'000	1'550'132.50	0.60
2.500 FRANCE (GOVT OF) 2.5%/24-24.09.2027	EUR		210'000		210'000	207'900.00	0.08
2.750 FRANCE (GOVT OF) 2.75%/23-25.02.2029	EUR		1'641'000	229'000	1'412'000	1'412'706.00	0.55
3.000 FRANCE (GOVT OF) 3%/23-25.05.2033	EUR		1'759'000	342'000	1'417'000	1'434'004.00	0.56
3.500 FRANCE (GOVT OF) 3.5%/23-25.11.2033	EUR		880'000	100'000	780'000	819'936.00	0.32
- FRANCE 0%/18-25.03.2024	EUR	1'879'000		1'879'000			
- FRANCE 0%/19-25.03.2025	EUR	2'177'000	140'000	584'000	1'733'000	1'671'998.40	0.65
- FRANCE 0%/19-25.11.2029	EUR	1'977'000	212'000	385'000	1'804'000	1'548'192.80	0.60
- FRANCE 0%/20-25.11.2030	EUR	2'277'000	430'000	615'000	2'092'000	1'745'564.80	0.68
0.250 FRANCE 0.25%/15-25.11.2026	EUR	1'781'796	100'000	673'000	1'208'796	1'127'564.91	0.44
0.500 FRANCE 0.5%/15-25.05.2025	EUR	1'985'093	130'000	491'000	1'624'093	1'569'848.29	0.61
0.500 FRANCE 0.5%/15-25.05.2026	EUR	2'422'965	350'000	908'000	1'864'965	1'768'919.30	0.69
0.500 FRANCE 0.5%/19-25.05.2029	EUR	2'491'000	130'000	473'000	2'148'000	1'918'808.40	0.75
0.750 FRANCE 0.75%/17-25.05.2028	EUR	2'537'000	371'000	474'000	2'434'000	2'243'904.60	0.88
0.750 FRANCE 0.75%/18-25.11.2028	EUR	2'517'000	220'000	571'000	2'166'000	1'978'857.60	0.77
1.000 FRANCE 1%/14-25.11.2025	EUR	1'655'553	130'000	409'000	1'376'553	1'328'786.61	0.52
1.000 FRANCE 1%/17-25.05.2027	EUR	1'655'000	280'000	353'000	1'582'000	1'495'464.60	0.58
1.250 FRANCE 1.25%/15-25.05.2036	EUR	2'075'000	184'000	515'000	1'744'000	1'430'952.00	0.56
1.250 FRANCE 1.25%/18-25.05.2034	EUR	1'770'000	640'000	672'000	1'738'000	1'485'294.80	0.58
1.500 FRANCE 1.5%/15-25.05.2031	EUR	2'598'000	372'000	666'000	2'304'000	2'119'910.40	0.83
1.750 FRANCE 1.75%/13-25.11.2024	EUR	1'693'000		1'693'000			
1.750 FRANCE 1.75%/15-25.05.2066	EUR	766'000	120'000	285'000	601'000	405'013.90	0.16

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
1.750	FRANCE 1.75%/17-25.06.2039	EUR	1'345'000	170'000	320'000	1'195'000	1'000'215.00	0.39
0.750	FRANCE -144A- 0.75%/20-25.05.2052	EUR	1'460'000	170'000	392'000	1'238'000	669'262.80	0.26
1.500	FRANCE -144A- 1.5%/19-25.05.2050	EUR	1'450'000	170'000	410'000	1'210'000	834'537.00	0.33
2.000	FRANCE -144A- 2%/17-25.05.2048	EUR	1'352'000	136'000	341'000	1'147'000	905'785.90	0.35
2.250	FRANCE 2.25%/13-25.05.2024	EUR	1'647'257		1'647'257			
2.500	FRANCE 2.5%/14-25.05.2030	EUR	2'550'000	358'000	628'000	2'280'000	2'252'184.00	0.88
2.750	FRANCE 2.75%/12-25.10.2027	EUR	2'432'000	270'000	490'000	2'212'000	2'209'788.00	0.86
3.250	FRANCE 3.25%/12-25.05.2045	EUR	1'333'000	81'000	304'000	1'110'000	1'110'444.00	0.43
3.500	FRANCE 3.5%/10-25.04.2026	EUR	1'921'000	140'000	366'000	1'695'000	1'713'984.00	0.67
4.000	FRANCE 4%/04-25.04.2055	EUR	878'895	40'000	162'000	756'895	853'247.73	0.33
4.000	FRANCE 4%/05-25.10.2038	EUR	1'174'000	60'000	226'000	1'008'000	1'112'832.00	0.43
4.000	FRANCE 4%/09-25.04.2060	EUR	736'000	204'000	203'000	737'000	841'580.30	0.33
4.500	FRANCE 4.5%/09-25.04.2041	EUR	1'693'000	240'000	487'000	1'446'000	1'697'314.80	0.66
4.750	FRANCE 4.75%/03-25.04.2035	EUR	1'265'000	90'000	265'000	1'090'000	1'272'030.00	0.50
5.500	FRANCE 5.5%/98-25.04.2029	EUR	1'747'575	80'000	307'000	1'520'575	1'718'097.69	0.67
5.750	FRANCE 5.75%/01-25.10.2032	EUR	1'536'000	50'000	264'000	1'322'000	1'612'179.00	0.63
6.000	FRANCE 6%/94-25.10.2025	EUR	1'332'000	100'000	352'000	1'080'000	1'128'600.00	0.44
						<b>63'237'485.63</b>	<b>24.67</b>	
<b>Germany</b>								
-	BUNDES OBLIGATION 0%/20-10.10.2025	EUR	200'000	140'000	55'000	285'000	271'972.65	0.11
-	BUNDES OBLIGATION 0%/21-10.04.2026	EUR	1'250'000	80'000	232'000	1'098'000	1'035'271.26	0.40
-	BUNDES OBLIGATION 0%/22-16.04.2027	EUR	891'000	158'000	196'000	853'000	787'191.05	0.31
1.300	BUNDES OBLIGATION 1.3%/22-15.10.2027	EUR	1'180'000	220'000	286'000	1'114'000	1'067'312.26	0.42
2.100	BUNDES OBLIGATION 2.1%/24-12.04.2029	EUR		80'000	80'000		78'726.40	0.03
2.200	BUNDES OBLIGATION 2.2%/23-13.04.2028	EUR	250'000	926'000	203'000	973'000	961'693.74	0.38
2.400	BUNDES OBLIGATION 2.4%/23-19.10.2028	EUR		1'518'000	774'000	744'000	741'708.48	0.29
-	BUNDES OBLIGATION S. -128- 0%/20-10.10.2025	EUR	1'060'000	258'000	295'000	1'023'000	975'532.80	0.38
-	BUNDES OBLIGATION S. -181- 0%/20-11.04.2025	EUR	930'000	80'000	188'000	822'000	792'958.74	0.31
-	BUNDES OBLIGATION S. -184- 0%/21-09.10.2026	EUR	1'038'000		167'000	871'000	812'564.61	0.32
1.300	BUNDES OBLIGATION S. -186- 1.3%/22-15.10.2027	EUR	220'000	130'000	56'000	294'000	281'904.84	0.11
-	BUNDESREPUB. DEUTSCHLAND 0%/16-15.08.2026	EUR	1'345'625	200'000	288'000	1'257'625	1'177'149.58	0.46
-	BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	1'457'000	170'000	374'000	1'253'000	1'078'845.53	0.42
-	BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	385'000	30'000	67'000	348'000	299'798.52	0.12
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.02.2031	EUR	1'233'000	60'000	224'000	1'069'000	910'403.16	0.36
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.05.2036	EUR	1'113'000	130'000	244'000	999'000	740'928.33	0.29
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	1'405'000	142'000	380'000	1'167'000	982'905.75	0.38
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	390'000		63'000	327'000	275'435.37	0.11
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2050	EUR	452'000	60'000	133'000	379'000	197'390.78	0.08
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2052	EUR	905'000	390'000	200'000	1'095'000	542'616.30	0.21
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.11.2028	EUR	1'122'000	162'000	239'000	1'045'000	934'115.05	0.36
-	BUNDESREPUB. DEUTSCHLAND 0%/22-15.02.2032	EUR	1'348'000	70'000	217'000	1'201'000	999'304.06	0.39
0.250	BUNDESREPUB. DEUTSCHLAND 0.25%/17-15.02.2027	EUR	1'231'421	209'000	268'000	1'172'421	1'094'255.69	0.43
0.500	BUNDESREPUB. DEUTSCHLAND 0.5%/15-15.02.2025	EUR	1'323'000	100'000	1'423'000			
0.500	BUNDESREPUB. DEUTSCHLAND 0.50%/16-15.02.2026	EUR	1'455'422	80'000	251'000	1'284'422	1'227'008.34	0.48
1.000	BUNDESREPUB. DEUTSCHLAND 1%/14-15.08.2024	EUR	980'368		980'368			
1.000	BUNDESREPUB. DEUTSCHLAND 1%/15-15.08.2025	EUR	1'492'311	100'000	468'000	1'124'311	1'090'547.94	0.43
1.000	BUNDESREPUB. DEUTSCHLAND 1%/22-15.05.2038	EUR	570'000	426'000	144'000	852'000	696'407.76	0.27
1.700	BUNDESREPUB. DEUTSCHLAND 1.7%/22-15.08.2032	EUR	1'220'000	130'000	611'000	739'000	702'308.65	0.27
1.750	BUNDESREPUB. DEUTSCHLAND 1.75%/14-15.02.2024	EUR	712'000		712'000			
1.800	BUNDESREPUB. DEUTSCHLAND 1.8%/22-15.08.2053	EUR	290'000	895'000	178'000	1'007'000	854'661.04	0.33
1.800	BUNDESREPUB. DEUTSCHLAND 1.8%/23-15.08.2053	EUR		286'000	38'000	248'000	210'797.52	0.08
2.100	BUNDESREPUB. DEUTSCHLAND 2.1%/22-15.11.2029	EUR	525'000	667'000	200'000	992'000	976'118.08	0.38
2.200	BUNDESREPUB. DEUTSCHLAND 2.2%/24-15.02.2034	EUR		150'000	150'000		147'216.00	0.06
2.300	BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR		292'000	44'000	248'000	246'581.44	0.10
2.300	BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR	150'000	1'659'000	344'000	1'465'000	1'456'576.25	0.57
2.400	BUNDESREPUB. DEUTSCHLAND 2.4%/23-15.11.2030	EUR		606'000	89'000	517'000	517'377.41	0.20
2.500	BUNDESREPUB. DEUTSCHLAND 2.5%/14-15.08.2046	EUR	1'396'000	120'000	311'000	1'205'000	1'191'624.50	0.46
2.600	BUNDESREPUB. DEUTSCHLAND 2.6%/23-15.08.2033	EUR		1'383'000	210'000	1'173'000	1'193'175.60	0.47
-	BUNDESSCHATZANWEISUNGEN 0%/22-15.03.2024	EUR	850'000		850'000			
0.200	BUNDESSCHATZANWEISUNGEN 0.2%/22-14.06.2024	EUR	739'000		739'000			
0.400	BUNDESSCHATZANWEISUNGEN 0.4%/22-13.09.2024	EUR	740'000		740'000			
2.200	BUNDESSCHATZANWEISUNGEN 2.2%/22-12.12.2024	EUR	730'000		730'000			
2.500	BUNDESSCHATZANWEISUNGEN 2.5%/23-13.03.2025	EUR		840'000	176'000	664'000	658'037.28	0.26
2.500	BUNDESSCHATZANWEISUNGEN 2.5%/24-19.03.2026	EUR		150'000	150'000		148'822.50	0.06
2.800	BUNDESSCHATZANWEISUNGEN 2.8%/23-12.06.2025	EUR		842'000	221'000	621'000	617'367.15	0.24
3.100	BUNDESSCHATZANWEISUNGEN 3.1%/23-12.12.2025	EUR		820'000	100'000	720'000	720'950.40	0.28
3.100	BUNDESSCHATZANWEISUNGEN 3.1%/23-18.09.2025	EUR		805'000	153'000	652'000	651'706.60	0.25
-	GERMANY 0%/19-15.08.2029	EUR	1'252'220	230'000	347'000	1'135'220	999'061.71	0.39
-	GERMANY 0%/19-15.08.2050	EUR	1'581'000	278'000	380'000	1'479'000	768'266.55	0.30
-	GERMANY 0%/20-15.02.2030	EUR	1'260'000		238'000	1'022'000	889'753.20	0.35

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
-	GERMANY 0%/20-15.05.2035	EUR	930'000	230'000	252'000	908'000	692'068.52	0.27
-	GERMANY 0%/20-15.11.2027	EUR	910'000	140'000	181'000	869'000	792'640.97	0.31
0.250	GERMANY 0.25%/18-15.08.2028	EUR	1'276'000	70'000	252'000	1'094'000	994'478.82	0.39
0.250	GERMANY 0.25%/19-15.02.2029	EUR	1'321'000	70'000	265'000	1'126'000	1'014'492.22	0.40
0.500	GERMANY 0.5%/17-15.08.2027	EUR	1'906'000	250'000	1'123'000	1'033'000	964'450.12	0.38
0.500	GERMANY 0.5%/18-15.02.2028	EUR	1'180'000	171'000	235'000	1'116'000	1'034'007.48	0.40
1.250	GERMANY 1.25%/17-15.08.2048	EUR	1'526'000	280'000	368'000	1'438'000	1'102'413.94	0.43
1.500	GERMANY 1.5%/14-15.05.2024	EUR	839'000		839'000			
2.500	GERMANY 2.5%/12-04.07.2044	EUR	1'345'000	120'000	297'000	1'168'000	1'152'792.64	0.45
3.250	GERMANY 3.25%/10-04.07.2042	EUR	860'000	340'000	478'000	722'000	791'210.92	0.31
4.250	GERMANY 4.25%/07-04.07.2039	EUR	819'000	89'000	206'000	702'000	850'536.18	0.33
4.750	GERMANY 4.75%/08-04.07.2040	EUR	891'000	200'000	316'000	775'000	998'114.75	0.39
4.750	GERMANY 4.75%/98-04.07.2028	EUR	557'000	50'000	106'000	501'000	546'380.58	0.21
5.500	GERMANY 5.5%/00-04.01.2031	EUR	971'000	150'000	316'000	805'000	960'767.50	0.37
5.625	GERMANY 5.625%/98-04.01.2028	EUR	777'000	40'000	160'000	657'000	729'703.62	0.28
6.500	GERMANY 6.5%/97-04.07.2027	EUR	543'511	90'000	97'000	536'511	601'638.07	0.23
6.250	GERMANY S. 00 6.25%/00-04.01.2030	EUR	508'500	140'000	182'000	466'500	562'174.49	0.22
4.750	GERMANY S. 0301 4.75%/03-04.07.2034	EUR	1'287'000	50'000	400'000	937'000	1'134'313.46	0.44
4.000	GERMANY S. 05 4%/05-04.01.2037	EUR	1'198'000	98'000	211'000	1'085'000	1'261'583.75	0.49
-	GERMANY S. -179- 0%/19-05.04.2024	EUR	952'000		952'000			
-	GERMANY S. -180- 0%/19-18.10.2024	EUR	1'130'000		1'130'000			
						<b>49'188'118.90</b>	<b>19.19</b>	
<b>Ireland</b>								
2.000	IRELAND (reg. -S-) 2%/15-18.02.2045	EUR	461'000	40'000	110'000	391'000	328'049.00	0.13
0.200	IRELAND 0.20% 2027 0.2%/20-15.05.2027	EUR	271'000	52'000	49'000	274'000	253'039.00	0.10
0.400	IRELAND 0.4% 2035 0.4%/20-15.05.2035	EUR	185'000	80'000	66'000	199'000	152'991.20	0.06
1.000	IRELAND 1%/16-15.05.2026	EUR	523'000	45'000	122'000	446'000	428'427.60	0.17
1.100	IRELAND 1.10% 2029 1.1%/19-15.05.2029	EUR	433'000	23'000	69'000	387'000	357'936.30	0.14
1.300	IRELAND 1.3% 2033 1.3%/18-15.05.2033	EUR	230'000		35'000	195'000	172'399.50	0.07
1.350	IRELAND 1.35% 2031 1.35%/18-18.03.2031	EUR	301'000		46'000	255'000	233'911.50	0.09
1.500	IRELAND 1.5% 2050 1.5%/19-15.05.2050	EUR	370'000	70'000	91'000	349'000	251'733.70	0.10
1.700	IRELAND 1.7%/17-15.05.2037	EUR	290'000	50'000	72'000	268'000	231'846.80	0.09
2.400	IRELAND 2.4%/14-15.05.2030	EUR	404'000	40'000	111'000	333'000	328'138.20	0.13
0.900	IRELAND 2028 0.9%/18-15.05.2028	EUR	408'000	100'000	196'000	312'000	290'596.80	0.11
3.400	IRELAND 3.4%/14-18.03.2024	EUR	306'000		306'000			
5.400	IRELAND 5.4%/09-13.03.2025	EUR	475'000		106'000	369'000	375'937.20	0.15
2.600	IRELAND GOVERNMENT BOND 2.6%/24-18.10.2034	EUR		110'000		110'000	107'778.00	0.04
3.000	IRELAND GOVERNMENT BOND 3%/23-18.10.2043	EUR	160'000	10'000	33'000	137'000	137'178.10	0.05
0.350	IRISH GOVERNMENT 0.35%/22-18.10.2032	EUR	200'000	40'000	37'000	203'000	166'642.70	0.07
-	IRISH TSY 0% 2031 0%/21-18.10.2031	EUR	393'000	40'000	120'000	313'000	256'065.30	0.10
0.200	IRISH TSY 0.2% 2030 0.2%/20-18.10.2030	EUR	610'000	46'000	342'000	314'000	267'716.40	0.10
0.550	IRISH TSY 0.55% 2041 0.55%/21-22.04.2041	EUR	130'000	64'000	36'000	158'000	106'665.80	0.04
						<b>4'447'053.10</b>	<b>1.73</b>	
<b>Italy</b>								
-	BUONI POLIENNALI DEL TES 0%/21-01.04.2026	EUR	955'000	140'000	322'000	773'000	722'337.58	0.28
-	BUONI POLIENNALI DEL TES 0%/21-15.04.2024	EUR	696'000		696'000			
-	BUONI POLIENNALI DEL TES 0%/21-15.08.2024	EUR	640'000		640'000			
-	BUONI POLIENNALI DEL TES 0%/21-15.12.2024	EUR	659'000		659'000			
-	BUONI POLIENNALI DEL TES 0%/21-30.01.2024	EUR	820'000		820'000			
0.250	BUONI POLIENNALI DEL TES 0.25%/21-15.03.2028	EUR	1'146'000	40'000	445'000	741'000	657'689.37	0.26
0.450	BUONI POLIENNALI DEL TES 0.45%/21-15.02.2029	EUR	703'000	30'000	114'000	619'000	538'647.61	0.21
0.500	BUONI POLIENNALI DEL TES 0.5%/20-01.02.2026	EUR	1'270'000	50'000	574'000	746'000	707'364.66	0.28
0.500	BUONI POLIENNALI DEL TES 0.5%/21-15.07.2028	EUR	679'000	70'000	110'000	639'000	567'930.42	0.22
0.900	BUONI POLIENNALI DEL TES 0.9%/20-01.04.2031	EUR	1'070'000	40'000	173'000	937'000	784'784.35	0.31
0.950	BUONI POLIENNALI DEL TES 0.95%/21-01.03.2037	EUR	763'000	115'000	214'000	664'000	460'995.28	0.18
0.950	BUONI POLIENNALI DEL TES 0.95%/21-01.06.2032	EUR	918'000	50'000	225'000	743'000	603'464.60	0.24
1.100	BUONI POLIENNALI DEL TES 1.1%/22-01.04.2027	EUR	579'000	150'000	202'000	527'000	494'362.89	0.19
1.200	BUONI POLIENNALI DEL TES 1.2%/22-15.08.2025	EUR	668'000	50'000	185'000	533'000	516'359.74	0.20
1.750	BUONI POLIENNALI DEL TES 1.75%/22-30.05.2024	EUR	371'000		371'000			
-	BUONI POLIENNALI DEL TES -144A- 0%/21-01.08.2026	EUR	1'149'000	60'000	548'000	661'000	611'510.93	0.24
0.600	BUONI POLIENNALI DEL TES -144A- 0.6%/21-01.08.2031	EUR	894'000	106'000	174'000	826'000	669'291.28	0.26
0.950	BUONI POLIENNALI DEL TES -144A- 0.95%/20-15.09.2027	EUR	940'000	90'000	252'000	778'000	719'346.58	0.28
0.950	BUONI POLIENNALI DEL TES -144A- 0.95%/21-01.12.2031	EUR	939'000	50'000	191'000	798'000	657'974.94	0.26
1.500	BUONI POLIENNALI DEL TES -144A- 1.5%/21-30.04.2045	EUR	590'000	90'000	146'000	534'000	335'789.88	0.13
1.650	BUONI POLIENNALI DEL TES -144A- 1.65%/20-01.12.2030	EUR	1'055'000	60'000	316'000	799'000	710'726.48	0.28
1.700	BUONI POLIENNALI DEL TES -144A- 1.7%/20-01.09.2051	EUR	757'000	40'000	215'000	582'000	353'425.32	0.14
1.800	BUONI POLIENNALI DEL TES -144A- 1.8%/20-01.03.2041	EUR	725'000	130'000	196'000	659'000	470'163.55	0.18
2.150	BUONI POLIENNALI DEL TES -144A- 2.15%/21-01.03.2072	EUR	205'000	170'000	113'000	262'000	157'401.74	0.06
2.150	BUONI POLIENNALI DEL TES -144A- 2.15%/22-01.09.2052	EUR	404'000	20'000	74'000	350'000	231'469.00	0.09
3.250	BUONI POLIENNALI DEL TES -144A- 3.25%/22-01.03.2038	EUR	305'000	230'000	87'000	448'000	408'172.80	0.16

## 678 CSIF (CH) Bond Government EUR Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
3.500 BUONI POLIENNALI DEL TES -144A- 3.5%/24-15.02.2031	EUR		380'000		380'000	379'122.20	0.15
4.000 BUONI POLIENNALI DEL TES -144A- 4%/22-30.04.2035	EUR	383'000	181'000	140'000	424'000	428'778.48	0.17
4.000 BUONI POLIENNALI DEL TES -144A- 4%/23-30.10.2031	EUR		480'000	85'000	395'000	406'747.30	0.16
4.450 BUONI POLIENNALI DEL TES -144A- 4.45%/23-01.09.2043	EUR	320'000	170'000	76'000	414'000	423'406.08	0.17
4.500 BUONI POLIENNALI DEL TES -144A- 4.5%/23-01.10.2053	EUR	219'000	405'000	89'000	535'000	548'631.80	0.21
2.100 BUONI POLIENNALI DEL TES 2.1%/19-15.07.2026	EUR	660'000	158'000	143'000	675'000	657'544.50	0.26
2.500 BUONI POLIENNALI DEL TES 2.5%/18-15.11.2025	EUR	710'000	180'000	191'000	699'000	689'598.45	0.27
2.500 BUONI POLIENNALI DEL TES 2.5%/22-01.12.2032	EUR	789'000	140'000	198'000	731'000	668'272.89	0.26
2.650 BUONI POLIENNALI DEL TES 2.65%/22-01.12.2027	EUR	771'000	30'000	125'000	676'000	662'155.52	0.26
2.800 BUONI POLIENNALI DEL TES 2.8%/22-15.06.2029	EUR	727'000	30'000	161'000	596'000	579'699.40	0.23
2.950 BUONI POLIENNALI DEL TES 2.95%/24-15.02.2027	EUR		200'000		200'000	198'288.00	0.08
3.400 BUONI POLIENNALI DEL TES 3.4%/22-01.04.2028	EUR	220'000	682'000	227'000	675'000	678'354.75	0.26
3.400 BUONI POLIENNALI DEL TES 3.4%/23-28.03.2025	EUR		704'000	208'000	496'000	495'087.36	0.19
3.500 BUONI POLIENNALI DEL TES 3.5%/22-15.01.2026	EUR	400'000	460'000	221'000	639'000	640'667.79	0.25
3.600 BUONI POLIENNALI DEL TES 3.6%/23-29.09.2025	EUR		560'000	164'000	396'000	397'017.72	0.15
3.700 BUONI POLIENNALI DEL TES 3.7%/23-15.06.2030	EUR		686'000	113'000	573'000	580'133.85	0.23
3.800 BUONI POLIENNALI DEL TES 3.8%/23-01.08.2028	EUR		804'000	122'000	682'000	695'905.98	0.27
3.800 BUONI POLIENNALI DEL TES 3.8%/23-15.04.2026	EUR		731'000	129'000	602'000	608'068.16	0.24
3.850 BUONI POLIENNALI DEL TES 3.85%/22-15.12.2029	EUR	666'000	268'000	237'000	697'000	712'340.97	0.28
3.850 BUONI POLIENNALI DEL TES 3.85%/23-15.09.2026	EUR		845'000	189'000	656'000	665'315.20	0.26
4.000 BUONI POLIENNALI DEL TES 4%/23-15.11.2030	EUR		685'000	99'000	586'000	602'964.64	0.24
4.100 BUONI POLIENNALI DEL TES 4.1%/23-01.02.2029	EUR		570'000	87'000	483'000	499'470.30	0.19
4.200 BUONI POLIENNALI DEL TES 4.2%/23-01.03.2034	EUR		880'000	117'000	763'000	787'823.21	0.31
4.350 BUONI POLIENNALI DEL TES 4.35%/23-01.11.2033	EUR		905'000	138'000	767'000	802'550.45	0.31
4.400 BUONI POLIENNALI DEL TES 4.4%/22-01.05.2033	EUR	448'000	517'000	144'000	821'000	864'824.98	0.34
0.350 ITALY BTP 0.35%/19-01.02.2025	EUR	800'000	120'000	267'000	653'000	634'265.43	0.25
0.850 ITALY BTP 0.85%/19-15.01.2027	EUR	851'000		138'000	713'000	667'068.54	0.26
0.950 ITALY BTP 0.95%/20-01.08.2030	EUR	820'000	73'000	154'000	739'000	632'975.67	0.25
1.250 ITALY BTP 1.25%/16-01.12.2026	EUR	890'000	50'000	161'000	779'000	739'115.20	0.29
1.350 ITALY BTP 1.35%/19-01.04.2030	EUR	1'033'000	82'000	237'000	878'000	778'742.10	0.30
1.450 ITALY BTP 1.45%/17-15.11.2024	EUR	835'000		835'000			
1.450 ITALY BTP 1.45%/18-15.05.2025	EUR	699'000	60'000	235'000	524'000	511'832.72	0.20
1.500 ITALY BTP 1.5%/15-01.06.2025	EUR	769'000	224'000	192'000	801'000	782'032.32	0.31
1.600 ITALY BTP 1.6%/16-01.06.2026	EUR	939'000	60'000	159'000	840'000	809'844.00	0.32
1.650 ITALY BTP 1.65%/15-01.03.2032	EUR	1'114'000	177'000	282'000	1'009'000	874'227.87	0.34
1.750 ITALY BTP 1.75%/19-01.07.2024	EUR	720'000		720'000			
1.850 ITALY BTP 1.85%/17-15.05.2024	EUR	641'000		641'000			
1.450 ITALY BTP -144A- 1.45%/20-01.03.2036	EUR	627'000		102'000	525'000	400'491.00	0.16
1.850 ITALY BTP -144A- 1.85%/20-01.07.2025	EUR	1'200'000	80'000	657'000	623'000	610'334.41	0.24
2.450 ITALY BTP -144A- 2.45%/20-01.09.2050	EUR	661'000	135'000	179'000	617'000	445'739.31	0.17
2.950 ITALY BTP -144A- 2.95%/17-01.09.2038	EUR	669'000	20'000	147'000	542'000	474'965.44	0.19
3.100 ITALY BTP -144A- 3.1%/19-01.03.2040	EUR	595'000	79'000	159'000	515'000	451'407.80	0.18
3.350 ITALY BTP -144A- 3.35%/19-01.03.2035	EUR	644'000	80'000	104'000	620'000	589'551.80	0.23
3.450 ITALY BTP -144A- 3.45%/17-01.03.2048	EUR	771'000	89'000	196'000	664'000	587'606.80	0.23
3.850 ITALY BTP -144A- 3.85%/19-01.09.2049	EUR	645'000	110'000	188'000	567'000	531'641.88	0.21
2.000 ITALY BTP 2%/15-01.12.2025	EUR	843'000	170'000	318'000	695'000	679'612.70	0.27
2.000 ITALY BTP 2%/18-01.02.2028	EUR	1'045'000	40'000	169'000	916'000	874'789.16	0.34
2.050 ITALY BTP 2.05%/17-01.08.2027	EUR	651'000	315'000	270'000	696'000	669'879.12	0.26
2.200 ITALY BTP 2.2%/17-01.06.2027	EUR	815'000	110'000	153'000	772'000	748'037.12	0.29
2.250 ITALY BTP 2.25%/16-01.09.2036	EUR	766'000	40'000	145'000	661'000	549'112.53	0.21
2.450 ITALY BTP 2.45%/16-01.09.2033	EUR	897'000	132'000	337'000	692'000	622'377.88	0.24
2.500 ITALY BTP 2.5%/14-01.12.2024	EUR	809'000	150'000	959'000			
2.700 ITALY BTP 2.7%/16-01.03.2047	EUR	916'000	60'000	299'000	677'000	529'366.61	0.21
2.800 ITALY BTP 2.8%/16-01.03.2067	EUR	442'000	30'000	118'000	354'000	256'522.56	0.10
2.800 ITALY BTP 2.8%/18-01.12.2028	EUR	980'000	60'000	176'000	864'000	846'192.96	0.33
3.000 ITALY BTP 3%/19-01.08.2029	EUR	1'031'000	80'000	296'000	815'000	800'493.00	0.31
3.250 ITALY BTP 3.25%/14-01.09.2046	EUR	804'000	50'000	207'000	647'000	556'944.07	0.22
3.500 ITALY BTP 3.5%/14-01.03.2030	EUR	1'178'000	230'000	324'000	1'084'000	1'089'691.00	0.43
3.750 ITALY BTP 3.75%/14-01.09.2024	EUR	799'000		799'000			
4.000 ITALY BTP 4%/05-01.02.2037	EUR	1'276'000	229'000	351'000	1'154'000	1'157'115.80	0.45
4.500 ITALY BTP 4.5%/10-01.03.2026	EUR	940'000	160'000	210'000	890'000	909'909.30	0.35
4.500 ITALY BTP 4.5%/13-01.03.2024	EUR	950'000		950'000			
4.750 ITALY BTP 4.75%/13-01.09.2028	EUR	1'085'000	100'000	256'000	929'000	985'018.70	0.38
4.750 ITALY BTP 4.75%/13-01.09.2044	EUR	781'000	168'000	198'000	751'000	800'243.07	0.31
5.000 ITALY BTP 5%/03-01.08.2034	EUR	1'102'000	350'000	435'000	1'017'000	1'117'062.63	0.44
5.000 ITALY BTP 5%/07-01.08.2039	EUR	1'119'000	80'000	213'000	986'000	1'078'309.32	0.42
5.000 ITALY BTP 5%/09-01.09.2040	EUR	1'043'000	135'000	315'000	863'000	943'888.99	0.37
5.000 ITALY BTP 5%/98-01.03.2025	EUR	1'117'000	110'000	312'000	915'000	927'471.45	0.36
5.250 ITALY BTP 5.25%/98-01.11.2029	EUR	1'355'000	90'000	265'000	1'180'000	1'294'412.80	0.50
5.750 ITALY BTP 5.75%/02-01.02.2033	EUR	1'079'000	180'000	286'000	973'000	1'122'520.91	0.44
6.000 ITALY BTP 6%/99-01.05.2031	EUR	1'342'000	174'000	316'000	1'200'000	1'390'008.00	0.54

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
6.500 ITALY BTP 6.5%/97-01.11.2027	EUR	1'126'000	155'000	237'000	1'044'000	1'161'157.68	0.45
7.250 ITALY BTP 7.25%/96-01.11.2026	EUR	420'000	130'000	89'000	461'000	507'819.16	0.20
						<b>58'191'777.79</b>	<b>22.70</b>
<b>Netherlands</b>							
1.750 NETHERLANDS (reg. -S-) 1.75%/13-15.07.2023	EUR	7'644		7'644			
0.500 NETHERLANDS 0.5%/16-15.07.2026	EUR	822'676	30'000	129'000	723'676	685'393.54	0.27
- NETHERLANDS -144A- 0%/20-15.01.2027	EUR	590'000	130'000	108'000	612'000	566'406.00	0.22
- NETHERLANDS -144A- 0%/20-15.07.2030	EUR	619'000	40'000	139'000	520'000	441'064.00	0.17
0.250 NETHERLANDS -144A- 0.25%/15-15.07.2025	EUR	929'780	129'000	278'000	780'780	750'485.74	0.29
0.250 NETHERLANDS -144A- 0.25%/19-15.07.2029	EUR	576'000		124'000	452'000	399'251.60	0.16
0.500 NETHERLANDS -144A- 0.5%/19-15.01.2040	EUR	655'000	110'000	181'000	584'000	413'004.80	0.16
0.750 NETHERLANDS -144A- 0.75%/17-15.07.2027	EUR	669'000	260'000	358'000	571'000	535'826.40	0.21
0.750 NETHERLANDS -144A- 0.75%/18-15.07.2028	EUR	1'011'000	136'000	411'000	736'000	679'180.80	0.26
2.000 NETHERLANDS 2%/14-15.07.2024	EUR	757'000		757'000			
2.500 NETHERLANDS 2.5%/12-15.01.2033	EUR	623'000	80'000	105'000	598'000	591'302.40	0.23
2.750 NETHERLANDS 2.75%/14-15.01.2047	EUR	891'000	69'000	276'000	684'000	680'648.40	0.27
3.750 NETHERLANDS 3.75%/10-15.01.2042	EUR	843'000	40'000	186'000	697'000	787'052.40	0.31
4.000 NETHERLANDS 4%/05-15.01.2037	EUR	804'000	30'000	142'000	692'000	780'506.80	0.30
5.500 NETHERLANDS 5.5%/98-15.01.2028	EUR	571'000		89'000	482'000	530'682.00	0.21
- NETHERLANDS GOVERNMENT 0%/21-15.01.2029	EUR	409'000	152'000	102'000	459'000	404'424.90	0.16
- NETHERLANDS GOVERNMENT 0%/22-15.01.2026	EUR	500'000	149'000	95'000	554'000	524'172.64	0.20
- NETHERLANDS GOVERNMENT -144A- 0%/20-15.01.2052	EUR	656'000	138'000	124'000	670'000	320'461.00	0.13
- NETHERLANDS GOVERNMENT -144A- 0%/21-15.01.2038	EUR	459'000	30'000	72'000	417'000	283'101.30	0.11
- NETHERLANDS GOVERNMENT -144A- 0%/21-15.07.2031	EUR	567'000	132'000	120'000	579'000	478'311.90	0.19
0.500 NETHERLANDS GOVERNMENT -144A- 0.5%/22-15.07.2032	EUR	590'000	30'000	122'000	498'000	418'569.00	0.16
2.000 NETHERLANDS GOVERNMENT -144A- 2%/22-15.01.2054	EUR	310'000	80'000	58'000	332'000	281'801.60	0.11
2.500 NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.01.2030	EUR		353'000	52'000	301'000	298'622.10	0.12
2.500 NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.07.2033	EUR	240'000	346'000	132'000	454'000	446'826.80	0.17
3.250 NETHERLANDS GOVERNMENT -144A- 3.25%/23-15.01.2044	EUR		220'000	30'000	190'000	202'405.10	0.08
						<b>11'499'501.22</b>	<b>4.49</b>
<b>Spain</b>							
0.500 BONOS Y OBLIG DE -144A- 0.5%/21-31.10.2031	EUR	989'000	140'000	210'000	919'000	759'075.62	0.30
- BONOS Y OBLIG DEL ESTADO 0%/20-31.01.2026	EUR	861'000	141'000	220'000	782'000	737'246.14	0.29
- BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2027	EUR	930'000	128'000	181'000	877'000	804'507.18	0.31
- BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2028	EUR	1'068'000	296'000	275'000	1'089'000	971'965.17	0.38
- BONOS Y OBLIG DEL ESTADO 0%/21-31.05.2024	EUR	834'000		834'000			
- BONOS Y OBLIG DEL ESTADO 0%/22-31.05.2025	EUR	803'000	150'000	212'000	741'000	711'041.37	0.28
0.800 BONOS Y OBLIG DEL ESTADO 0.8%/22-30.07.2029	EUR	590'000	662'000	218'000	1'034'000	922'989.76	0.36
0.100 BONOS Y OBLIG DEL ESTADO -144A- 0.1%/21-30.04.2031	EUR	1'067'000	120'000	271'000	916'000	744'799.60	0.29
0.700 BONOS Y OBLIG DEL ESTADO -144A- 0.7%/22-30.04.2032	EUR	1'042'000	150'000	231'000	961'000	795'784.88	0.31
0.800 BONOS Y OBLIG DEL ESTADO -144A- 0.8%/20-30.07.2027	EUR	925'000	147'000	193'000	879'000	818'014.98	0.32
0.850 BONOS Y OBLIG DEL ESTADO -144A- 0.85%/21-30.07.2037	EUR	644'000	20'000	155'000	509'000	365'395.83	0.14
1.000 BONOS Y OBLIG DEL ESTADO -144A- 1%/21-30.07.2042	EUR	402'000	190'000	250'000	342'000	221'181.66	0.09
1.450 BONOS Y OBLIG DEL ESTADO -144A- 1.45%/21-31.10.2071	EUR	295'000	66'000	66'000	295'000	142'954.05	0.06
1.900 BONOS Y OBLIG DEL ESTADO -144A- 1.9%/22-31.10.2052	EUR	443'000	438'000	129'000	752'000	502'772.16	0.20
2.550 BONOS Y OBLIG DEL ESTADO -144A- 2.55%/22-31.10.2032	EUR	918'000	150'000	183'000	885'000	845'104.20	0.33
3.150 BONOS Y OBLIG DEL ESTADO -144A- 3.15%/23-30.04.2033	EUR	570'000	671'000	321'000	920'000	916'237.20	0.36
3.250 BONOS Y OBLIG DEL ESTADO -144A- 3.25%/24-30.04.2034	EUR		560'000		560'000	558'090.40	0.22
3.450 BONOS Y OBLIG DEL ESTADO -144A- 3.45%/22-30.07.2043	EUR	211'000	447'000	300'000	358'000	343'397.18	0.13
3.500 BONOS Y OBLIG DEL ESTADO -144A- 3.5%/23-31.05.2029	EUR		315'000	45'000	270'000	276'858.00	0.11
3.550 BONOS Y OBLIG DEL ESTADO -144A- 3.55%/23-31.10.2033	EUR		1'158'000	226'000	932'000	955'402.52	0.37
3.900 BONOS Y OBLIG DEL ESTADO -144A- 3.9%/23-30.07.2039	EUR	219'000	343'000	74'000	488'000	503'181.68	0.20
2.500 BONOS Y OBLIG DEL ESTADO 2.5%/24-31.05.2027	EUR		200'000		200'000	196'962.00	0.08
2.800 BONOS Y OBLIG DEL ESTADO 2.8%/23-31.05.2026	EUR	254'000	805'000	211'000	848'000	842'810.24	0.33
- SPAIN 0%/20-31.01.2025	EUR	1'221'000	80'000	520'000	781'000	756'484.41	0.30
0.500 SPAIN 0.5%/20-30.04.2030	EUR	1'106'000	135'000	267'000	974'000	839'344.50	0.33
1.300 SPAIN 1.3%/16-31.10.2026	EUR	998'000	347'000	285'000	1'060'000	1'014'282.20	0.40
1.500 SPAIN 1.5%/17-30.04.2027	EUR	1'031'000	290'000	444'000	877'000	838'385.69	0.33
1.600 SPAIN 1.6%/14-30.04.2025	EUR	956'000	80'000	248'000	788'000	772'208.48	0.30
1.950 SPAIN 1.95%/15-30.07.2030	EUR	1'055'000	95'000	218'000	932'000	875'604.68	0.34
1.950 SPAIN 1.95%/16-30.04.2026	EUR	1'022'000	60'000	242'000	840'000	820'478.40	0.32
0.250 SPAIN -144A- 0.25%/19-30.07.2024	EUR	675'000		675'000			
0.600 SPAIN -144A- 0.6%/19-31.10.2029	EUR	1'043'000	360'000	470'000	933'000	819'239.31	0.32
1.000 SPAIN -144A- 1%/20-31.10.2050	EUR	917'000	164'000	205'000	876'000	472'803.48	0.18
1.200 SPAIN -144A- 1.2%/20-31.10.2040	EUR	787'000	149'000	171'000	765'000	532'577.70	0.21
1.250 SPAIN -144A- 1.25%/20-31.10.2030	EUR	1'144'000	129'000	316'000	957'000	855'615.42	0.33
1.400 SPAIN -144A- 1.4%/18-30.04.2028	EUR	1'080'000	268'000	244'000	1'104'000	1'038'124.32	0.40
1.400 SPAIN -144A- 1.4%/18-30.07.2028	EUR	1'098'000	60'000	216'000	942'000	882'898.92	0.34
1.450 SPAIN -144A- 1.45%/17-31.10.2027	EUR	1'092'000	60'000	178'000	974'000	923'907.18	0.36
1.450 SPAIN -144A- 1.45%/19-30.04.2029	EUR	927'000	64'000	287'000	704'000	654'480.64	0.26

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.850 SPAIN -144A- 1.85%/19-30.07.2035	EUR	1'025'000	190'000	404'000	811'000	696'121.85	0.27
2.700 SPAIN -144A- 2.7%/18-31.10.2048	EUR	729'000	210'000	210'000	729'000	605'018.97	0.24
2.150 SPAIN 2.15%/15-31.10.2025	EUR	1'176'000	90'000	286'000	980'000	964'476.80	0.38
2.350 SPAIN 2.35% 17-30.07.2033	EUR	826'000	120'000	145'000	801'000	745'979.31	0.29
2.750 SPAIN 2.75%/14-31.10.2024	EUR	1'097'000		1'097'000			
2.900 SPAIN 2.9%/16-31.10.2046	EUR	904'000	108'000	247'000	765'000	667'263.60	0.26
3.450 SPAIN 3.45%/16-30.07.2066	EUR	649'000	45'000	122'000	572'000	516'916.40	0.20
3.800 SPAIN 3.8%/14-30.04.2024	EUR	871'000		871'000			
4.200 SPAIN 4.2%/05-31.01.2037	EUR	937'000	105'000	197'000	845'000	910'656.50	0.36
4.400 SPAIN 4.4%/13-31.10.2023	EUR	28'000		28'000			
4.650 SPAIN 4.65%/10-30.07.2025	EUR	1'010'000	140'000	233'000	917'000	933'863.63	0.36
4.700 SPAIN 4.7%/09-30.07.2041	EUR	932'000	76'000	205'000	803'000	910'136.26	0.36
4.900 SPAIN 4.9%/07-30.07.2040	EUR	898'000	80'000	268'000	710'000	818'182.70	0.32
5.150 SPAIN 5.15%/13-31.10.2028	EUR	820'000	100'000	145'000	775'000	848'431.25	0.33
5.150 SPAIN 5.15%/13-31.10.2044	EUR	746'000	56'000	183'000	619'000	745'040.78	0.29
5.750 SPAIN 5.75%/01-30.07.2032	EUR	1'055'000	40'000	172'000	923'000	1'101'932.78	0.43
5.900 SPAIN 5.9%/11-30.07.2026	EUR	1'263'000	40'000	407'000	896'000	953'702.40	0.37
6.000 SPAIN 6%/98-31.01.2029	EUR	1'163'000	70'000	215'000	1'018'000	1'159'104.98	0.45
<b>Total Bonds</b>						<b>38'609'035.36</b>	<b>15.06</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>252'344'668.89</b>	<b>98.44</b>
						<b>252'344'668.89</b>	<b>98.44</b>

Derivative Financial Instruments

Securities valued based on parameters observable on the market

Forward exchange transactions

Forward exchange transactions (see list)						3'941.70	0.00
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Total Forward exchange transactions

						<b>3'941.70</b>	<b>0.00</b>
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Total Securities valued based on parameters observable on the market

						<b>3'941.70</b>	<b>0.00</b>
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Total Derivative Financial Instruments

						<b>3'941.70</b>	<b>0.00</b>
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<b>Total investments</b>						<b>252'348'610.59</b>	<b>98.44</b>
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Cash at banks						1'103'409.69	0.43
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Time deposit						0.00	0.00
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Other assets						2'891'383.89	1.13
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<b>Total fund assets</b>						<b>256'343'404.17</b>	<b>100.00</b>
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./. Due to bank						440'634.23	0.17
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./. Other liabilities						19'216.48	0.01
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./. Other loans						0.00	0.00
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<b>Net assets</b>						<b>255'883'553.46</b>	<b>99.82</b>
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(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value EUR	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	252'348'610.59	98.44
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	51'484'383	EUR	51'883'000	0.00	0.00
05.04.2023	Bought	CHF	704'632	EUR	711'000	0.00	0.00
05.04.2023	Bought	EUR	66'000	CHF	65'826	0.00	0.00
05.04.2023	Bought	EUR	1'282'000	CHF	1'247'008	0.00	0.00
04.05.2023	Bought	CHF	1'025'598	EUR	1'035'000	0.00	0.00
04.05.2023	Bought	CHF	50'785'965	EUR	51'246'000	0.00	0.00
04.05.2023	Bought	CHF	184'727	EUR	186'000	0.00	0.00
04.05.2023	Bought	EUR	250'000	CHF	246'657	0.00	0.00
04.05.2023	Bought	EUR	52'217'000	CHF	51'309'782	0.00	0.00
05.06.2023	Bought	CHF	10'425'532	EUR	10'630'000	0.00	0.00
05.06.2023	Bought	CHF	51'216'105	EUR	52'217'000	0.00	0.00
05.06.2023	Bought	CHF	1'015'624	EUR	1'035'000	0.00	0.00
05.06.2023	Bought	CHF	681'731	EUR	699'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	EUR	514'000	CHF	504'113	0.00	0.00
05.06.2023	Bought	EUR	354'000	CHF	345'194	0.00	0.00
05.07.2023	Bought	CHF	61'985'167	EUR	63'713'000	0.00	0.00
05.07.2023	Bought	CHF	702'961	EUR	724'000	0.00	0.00
05.07.2023	Bought	EUR	22'000	CHF	21'451	0.00	0.00
05.07.2023	Bought	EUR	92'000	CHF	89'485	0.00	0.00
04.08.2023	Bought	CHF	62'684'243	EUR	64'323'000	0.00	0.00
04.08.2023	Bought	EUR	223'000	CHF	217'322	0.00	0.00
04.08.2023	Bought	EUR	182'000	CHF	177'950	0.00	0.00
04.08.2023	Bought	EUR	1'432'000	CHF	1'373'332	0.00	0.00
04.08.2023	Bought	EUR	62'486'000	CHF	59'719'370	0.00	0.00
05.09.2023	Bought	CHF	59'607'207	EUR	62'486'000	0.00	0.00
05.09.2023	Bought	CHF	1'235'166	EUR	1'288'000	0.00	0.00
05.09.2023	Bought	EUR	13'000	CHF	12'451	0.00	0.00
05.09.2023	Bought	EUR	30'000	CHF	28'594	0.00	0.00
05.09.2023	Bought	EUR	29'000	CHF	27'715	0.00	0.00
05.09.2023	Bought	EUR	137'000	CHF	130'680	0.00	0.00
04.10.2023	Bought	CHF	60'826'175	EUR	63'565'000	0.00	0.00
04.10.2023	Bought	CHF	130'817	EUR	136'000	0.00	0.00
04.10.2023	Bought	CHF	45'384	EUR	47'000	0.00	0.00
04.10.2023	Bought	EUR	24'000	CHF	22'938	0.00	0.00
04.10.2023	Bought	EUR	111'000	CHF	106'222	0.00	0.00
03.11.2023	Bought	CHF	61'492'779	EUR	63'613'000	0.00	0.00
03.11.2023	Bought	EUR	13'000	CHF	12'500	0.00	0.00
03.11.2023	Bought	EUR	176'000	CHF	169'450	0.00	0.00
03.11.2023	Bought	EUR	183'000	CHF	175'957	0.00	0.00
03.11.2023	Bought	EUR	2'308'000	CHF	2'230'996	0.00	0.00
03.11.2023	Bought	EUR	1'045'000	CHF	989'653	0.00	0.00
05.12.2023	Bought	CHF	188'142	EUR	196'000	0.00	0.00
05.12.2023	Bought	CHF	57'485'174	EUR	59'888'000	0.00	0.00
05.12.2023	Bought	CHF	361'930	EUR	378'000	0.00	0.00
05.12.2023	Bought	CHF	81'904	EUR	85'000	0.00	0.00
05.12.2023	Bought	EUR	40'000	CHF	38'491	0.00	0.00
05.12.2023	Bought	EUR	122'000	CHF	117'470	0.00	0.00
05.12.2023	Bought	EUR	11'000	CHF	10'607	0.00	0.00
05.01.2024	Bought	CHF	1'886'697	EUR	1'993'000	0.00	0.00
05.01.2024	Bought	CHF	57'159'453	EUR	60'374'000	0.00	0.00
05.01.2024	Bought	CHF	509'402	EUR	536'000	0.00	0.00
05.01.2024	Bought	CHF	43'412	EUR	46'000	0.00	0.00
05.01.2024	Bought	EUR	33'000	CHF	31'077	0.00	0.00
05.01.2024	Bought	EUR	66'000	CHF	62'772	0.00	0.00
05.01.2024	Bought	EUR	274'000	CHF	257'895	0.00	0.00
05.02.2024	Bought	CHF	58'004'823	EUR	62'576'000	0.00	0.00
05.02.2024	Bought	CHF	2'651'452	EUR	2'858'000	0.00	0.00
05.02.2024	Bought	CHF	496'264	EUR	533'000	0.00	0.00
05.02.2024	Bought	CHF	169'027	EUR	181'000	0.00	0.00
05.02.2024	Bought	CHF	9'351	EUR	10'000	0.00	0.00
05.02.2024	Bought	EUR	48'374'000	CHF	45'102'418	0.00	0.00
05.03.2024	Bought	CHF	16'536'257	EUR	17'784'000	0.00	0.00
05.03.2024	Bought	CHF	1'098'950	EUR	1'177'000	0.00	0.00
05.03.2024	Bought	EUR	236'000	CHF	219'687	0.00	0.00
05.03.2024	Bought	EUR	203'000	CHF	188'766	0.00	0.00
04.04.2024	Bought	CHF	17'613'044	EUR	18'522'000	3'986.03	0.00
04.04.2024	Bought	EUR	176'000	CHF	167'369	-44.33	0.00
<b>Total Forward exchange transactions</b>						<b>3'941.70</b>	<b>0.00</b>

## Off Balance sheet

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	18'307'980.68	7.15%	51'797'759.60	18.73%
<b>Total commitment-reducing positions</b>	<b>18'307'980.68</b>	<b>7.15%</b>	<b>51'797'759.60</b>	<b>18.73%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	USD	2'311.61	3'094.70	2'766.18
<b>Unit class ZB</b>				
Total net assets in millions	USD	1'406.74	1'743.62	2'175.30
Asset value per share	USD	1'090.30	1'072.05	1'198.22
<b>Unit class DB</b>				
Total net assets in millions	USD	10.50	24.73	12.31
Asset value per share	USD	1'098.81	1'081.02	1'208.86
<b>Unit class QB</b>				
Total net assets in millions	USD	446.84	890.71	170.56
Asset value per share	USD	959.20	944.08	1'056.16
<b>Unit class ZBH</b>				
Total net assets in millions	USD	366.70	389.87	355.50
Asset value per share	CHF	764.65	784.87	907.41
<b>Unit class QBH</b>				
Total net assets in millions	USD	80.84	45.77	52.50
Asset value per share	CHF	775.24	796.72	922.11

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	USD	27.655	26.964	22.921
Less 35% Swiss withholding tax	USD	9.679	9.437	8.022
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>17.976</b>	<b>17.527</b>	<b>14.899</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	USD	27.655	26.964	22.921
Less 35% Swiss withholding tax 1)	USD	9.679	9.437	8.022
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>17.976</b>	<b>17.527</b>	<b>14.899</b>
<b>Coupon no. income</b>		<b>17</b>	<b>17</b>	<b>10</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZBH	Unit class QBH
For Accumulation available earnings	USD	22.320	21.043
Less 35% Swiss withholding tax	USD	7.812	7.365
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>14.508</b>	<b>13.678</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZBH	Unit class QBH
For Accumulation available earnings	USD	22.320	21.043
Less 35% Swiss withholding tax 1)	USD	7.812	7.365
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>14.508</b>	<b>13.678</b>
<b>Coupon no. income</b>		<b>8</b>	<b>9</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.082150
SWISS FRANC	1.135639
UNITED STATES DOLLAR	1.000000

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	USD	USD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	62.05	15'030'289.30
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	2'314'777'865.95	3'071'985'925.47
Derivatives financial instruments	247'775.03	160'285.28
Other assets	13'090'479.38	13'496'804.91
<b>Total fund assets, less</b>	<b>2'328'116'182.41</b>	<b>3'100'673'304.96</b>
Other liabilities	82'447.91	128'038.52
Due to bank	16'418'887.76	5'842'993.49
<b>Net assets</b>	<b>2'311'614'846.74</b>	<b>3'094'702'272.95</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	3'094'702'272.95	2'766'177'164.58
Delivery withholding tax	-16'866'923.72	-16'103'078.15
Issue of units	738'880'015.13	1'261'190'476.11
Redemption of units	-1'584'913'399.56	-595'368'386.32
Other items from unit transactions	18'789'344.67	53'622'772.01
Total income	61'023'537.27	-374'816'675.28
<b>Net assets at end of reporting period</b>	<b>2'311'614'846.74</b>	<b>3'094'702'272.95</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	3'112'184.916	2'398'786.409
Number of units issued	748'609.809	1'278'125.807
Number of units redeemed	-1'581'055.936	-564'727.300
<b>Number at the end of the reporting period</b>	<b>2'279'738.789</b>	<b>3'112'184.916</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
1'743'618'778.27	2'175'304'567.45	24'730'668.51	12'307'634.07	890'714'514.97	170'562'359.91	389'866'427.55	355'500'275.17
-10'615'210.85	-12'011'306.78	-156'717.13	-55'276.91	-2'909'851.76	-1'490'909.56	-2'601'384.69	-2'231'556.38
223'402'514.43	228'925'356.11	3'714'064.40	33'169'916.80	411'158'617.27	878'413'630.46	25'631'303.77	93'799'571.62
-592'858'061.93	-434'827'643.11	-18'282'688.59	-19'327'491.48	-870'642'317.12	-118'466'555.92	-62'838'628.57	-9'664.11
10'664'892.60	-18'606'136.92	255'975.86	1'415'414.70	8'874'378.08	62'454'292.74	1'279'678.26	10'844'054.59
32'531'697.47	-195'166'058.48	233'853.02	-2'779'528.67	9'646'023.02	-100'758'302.66	15'359'415.50	-68'036'253.34
<b>1'406'744'609.99</b>	<b>1'743'618'778.27</b>	<b>10'495'156.07</b>	<b>24'730'668.51</b>	<b>446'841'364.46</b>	<b>890'714'514.97</b>	<b>366'696'811.82</b>	<b>389'866'427.55</b>
1'626'429.721	1'815'453.344	22'877.173	10'181.165	943'474.468	161'492.482	465'557.861	359'424.058
206'294.010	205'875.232	3'394.869	30'180.031	425'844.077	906'464.902	29'791.090	106'144.951
-542'484.497	-394'898.855	-16'720.668	-17'484.023	-903'469.546	-124'482.916	-73'068.798	-11.148
<b>1'290'239.234</b>	<b>1'626'429.721</b>	<b>9'551.374</b>	<b>22'877.173</b>	<b>465'848.999</b>	<b>943'474.468</b>	<b>422'280.153</b>	<b>465'557.861</b>
(USD)	(USD)	(USD)	(USD)	(USD)	(USD)	(CHF)	(CHF)
<b>1'090.30</b>	<b>1'072.05</b>	<b>1'098.81</b>	<b>1'081.02</b>	<b>959.20</b>	<b>944.08</b>	<b>764.65</b>	<b>784.87</b>

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	45'771'883.64	52'502'327.97
Delivery withholding tax	-583'759.29	-314'028.52
Issue of units	74'973'515.26	26'882'001.12
Redemption of units	-40'291'703.35	-22'737'031.70
Other items from unit transactions	-2'285'580.13	-2'484'853.10
Total income	3'252'548.26	-8'076'532.13
<b>Net assets at end of reporting period</b>	<b>80'836'904.39</b>	<b>45'771'883.64</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	53'845.693	52'235.360
Number of units issued	83'285.763	29'460.691
Number of units redeemed	-45'312.427	-27'850.358
<b>Number at the end of the reporting period</b>	<b>91'819.029</b>	<b>53'845.693</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>775.24</b>	<b>796.72</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	141'872.03	76'734.63
Negative interest	0.00	-60'682.76
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	59'980'775.31	53'178'460.99
Current income paid in on issued units	11'750'813.82	10'450'987.08
<b>Total income</b>	<b>71'873'461.16</b>	<b>63'645'499.94</b>
<b>Expenses</b>		
Interest paid	27'632.81	3'568.00
Audit expenses	16'317.43	9'883.70
Remunerations to the following in accordance with the fund regulations:		
- Management company	738'963.41	917'923.04
Other expenses	9'776.55	6'162.53
Current net income paid out on redeemed units	13'106'536.20	5'263'699.23
<b>Total expenses</b>	<b>13'899'226.40</b>	<b>6'201'236.50</b>
<b>Net Income</b>	<b>57'974'234.76</b>	<b>57'444'263.44</b>
Realised capital gains and losses	-117'170'157.47	-95'056'113.08
<b>Realized income</b>	<b>-59'195'922.71</b>	<b>-37'611'849.64</b>
Unrealized capital gain/losses	120'219'459.98	-337'204'825.64
<b>Total income</b>	<b>61'023'537.27</b>	<b>-374'816'675.28</b>
<b>Application of net income</b>		
Net income of financial year	57'974'234.76	57'444'263.44
<b>Net income available for distribution</b>	<b>57'974'234.76</b>	<b>57'444'263.44</b>
Distribution/delivery withholding taxes (35%)	20'290'981.13	20'105'491.32
For investment of retained earnings (65%)	37'683'253.63	37'338'772.12

## 688 CSIF (CH) Bond Government USD Blue

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Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
89'483.52	46'378.62	1'220.71	485.96	21'023.94	19'033.63	24'569.03	9'519.49
0.00	-38'140.60	0.00	-325.36	0.00	-13'303.71	0.00	-7'911.67
37'586'111.91	34'877'340.19	524'357.59	289'277.51	9'414'360.42	10'324'829.95	10'220'047.84	6'676'893.48
3'223'931.09	1'776'650.85	11'251.74	390'268.26	7'589'950.01	7'434'556.20	553'765.49	7'38'580.30
<b>40'899'526.52</b>	<b>36'662'229.06</b>	<b>536'830.04</b>	<b>679'706.37</b>	<b>17'025'334.37</b>	<b>17'765'116.07</b>	<b>10'798'382.36</b>	<b>7'417'081.60</b>
18'646.36	2'151.59	254.03	18.10	2'616.54	925.98	4'944.16	400.02
10'273.15	6'627.86	142.97	52.67	2'494.11	1'760.66	2'793.79	1'267.88
0.00	0.00	17'453.40	12'812.62	564'863.24	806'164.67	0.00	0.00
3'922.63	2'294.12	49.82	19.31	622.60	704.35	4'255.04	2'735.33
5'185'325.38	3'453'759.04	261'384.70	217'074.55	5'776'852.55	1'357'218.85	1'361'061.91	65.61
<b>5'218'167.52</b>	<b>3'464'832.61</b>	<b>279'284.92</b>	<b>229'977.25</b>	<b>6'347'449.04</b>	<b>2'166'774.51</b>	<b>1'373'054.90</b>	<b>4'468.84</b>
<b>35'681'359.00</b>	<b>33'197'396.45</b>	<b>257'545.12</b>	<b>449'729.12</b>	<b>10'677'885.33</b>	<b>15'598'341.56</b>	<b>9'425'327.46</b>	<b>7'412'612.76</b>
-75'921'901.87	-39'354'269.21	-566'673.98	-558'466.29	-24'138'369.63	-20'118'432.39	-13'555'215.45	-31'342'101.61
<b>-40'240'542.87</b>	<b>-6'156'872.76</b>	<b>-309'128.86</b>	<b>-108'737.17</b>	<b>-13'460'484.30</b>	<b>-4'520'090.83</b>	<b>-4'129'887.99</b>	<b>-23'929'488.85</b>
72'772'240.34	-189'009'185.72	542'981.88	-2'670'791.50	23'106'507.32	-96'238'211.83	19'489'303.49	-44'106'764.49
<b>32'531'697.47</b>	<b>-195'166'058.48</b>	<b>233'853.02</b>	<b>-2'779'528.67</b>	<b>9'646'023.02</b>	<b>-100'758'302.66</b>	<b>15'359'415.50</b>	<b>-68'036'253.34</b>
35'681'359.00	33'197'396.45	257'545.12	449'729.12	10'677'885.33	15'598'341.56	9'425'327.46	7'412'612.76
<b>35'681'359.00</b>	<b>33'197'396.45</b>	<b>257'545.12</b>	<b>449'729.12</b>	<b>10'677'885.33</b>	<b>15'598'341.56</b>	<b>9'425'327.46</b>	<b>7'412'612.76</b>
12'488'474.95	11'619'088.37	90'140.79	157'405.18	3'737'259.81	5'459'419.25	3'298'864.38	2'594'414.29
23'192'884.05	21'578'308.08	167'404.33	292'323.94	6'940'625.52	10'138'922.31	6'126'463.08	4'818'198.47

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	5'574.83	1'316.93
Negative interest	0.00	-1'001.42
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	2'235'897.55	1'010'119.86
Current income paid in on issued units	371'915.49	110'931.47
<b>Total income</b>	<b>2'613'387.87</b>	<b>1'121'366.84</b>
<b>Expenses</b>		
Interest paid	1'171.72	72.31
Audit expenses	613.41	174.63
Remunerations to the following in accordance with the fund regulations:		
- Management company	156'646.77	98'945.75
Other expenses	926.46	409.42
Current net income paid out on redeemed units	521'911.66	235'581.18
<b>Total expenses</b>	<b>681'270.02</b>	<b>335'183.29</b>
<b>Net Income</b>	<b>1'932'117.85</b>	<b>786'183.55</b>
Realised capital gains and losses	-2'987'996.54	-3'682'843.58
<b>Realized income</b>	<b>-1'055'878.69</b>	<b>-2'896'660.03</b>
Unrealized capital gain/losses	4'308'426.95	-5'179'872.10
<b>Total income</b>	<b>3'252'548.26</b>	<b>-8'076'532.13</b>
<b>Application of net income</b>		
Net income of financial year	1'932'117.85	786'183.55
<b>Net income available for distribution</b>	<b>1'932'117.85</b>	<b>786'183.55</b>
Distribution/delivery withholding taxes (35%)	676'241.20	275'164.23
For investment of retained earnings (65%)	1'255'876.65	511'019.32

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>United States</b>								
0.625	UNITED STATES OF AMERICA 0.625%/20-15.05.2030	USD	24'370'000	4'100'000	11'597'300	13'545'614.47	0.58	
1.250	UNITED STATES OF AMERICA 1.25%/19-31.08.2024	USD	9'032'000	500'000	9'532'000			
1.250	UNITED STATES OF AMERICA 1.25%/20-15.05.2050	USD	18'205'000	3'250'000	8'990'000	12'465'000	6'329'882.81	0.27
1.375	UNITED STATES OF AMERICA 1.375%/16-31.08.2023	USD	80'000		80'000			
1.500	UNITED STATES OF AMERICA 1.5%/16-15.08.2026	USD	15'636'000	2'290'000	6'460'000	11'466'000	10'666'963.13	0.46
1.500	UNITED STATES OF AMERICA 1.5%/20-15.02.2030	USD	17'847'000	2'530'000	8'060'000	12'317'000	10'538'733.13	0.45
1.625	UNITED STATES OF AMERICA 1.625%/16-15.05.2026	USD	14'129'000	2'448'000	5'860'000	10'717'000	10'058'909.75	0.43
1.625	UNITED STATES OF AMERICA 1.625%/19-30.11.2026	USD	5'879'000	800'000	2'030'000	4'649'000	4'311'947.50	0.19
1.750	UNITED STATES OF AMERICA 1.75%/19-15.11.2029	USD	10'372'000	1'400'000	4'610'000	7'162'000	6'280'178.75	0.27
1.750	UNITED STATES OF AMERICA 1.75%/19-30.06.2024	USD	9'849'000		9'849'000			
1.750	UNITED STATES OF AMERICA 1.75%/19-31.07.2024	USD	10'160'000	500'000	10'660'000			
1.750	UNITED STATES OF AMERICA 1.75%/19-31.12.2024	USD	9'960'000	1'200'000	11'160'000			
1.875	UNITED STATES OF AMERICA 1.875%/17-31.08.2024	USD	7'535'600		7'535'600			
1.875	UNITED STATES OF AMERICA 1.875%/19-30.06.2026	USD	10'500'000	975'000	6'440'000	5'035'000	4'743'914.06	0.20
1.875	UNITED STATES OF AMERICA 1.875%/19-31.07.2026	USD	7'650'000	1'310'000	3'910'000	5'050'000	4'746'211.19	0.20
2.000	UNITED STATES OF AMERICA 2%/17-30.04.2024	USD	7'440'000		7'440'000			
2.000	UNITED STATES OF AMERICA 2%/17-30.06.2024	USD	6'560'000		6'560'000			
2.000	UNITED STATES OF AMERICA 2%/17-31.05.2024	USD	12'430'000		12'430'000			
2.000	UNITED STATES OF AMERICA 2%/20-15.02.2050	USD	15'963'400	2'590'000	7'770'000	10'783'400	6'712'666.50	0.29
2.125	UNITED STATES OF AMERICA 2.125%/17-29.02.2024	USD	7'150'000		7'150'000			
2.125	UNITED STATES OF AMERICA 2.125%/17-31.07.2024	USD	6'772'000	400'000	7'172'000			
2.250	UNITED STATES OF AMERICA 2.25%/16-15.08.2046	USD	10'387'000	1'300'000	4'800'000	6'887'000	4'676'703.44	0.20
2.250	UNITED STATES OF AMERICA 2.25%/17-15.08.2027	USD	13'427'000	2'110'000	6'320'000	9'217'000	8'591'972.19	0.37
2.250	UNITED STATES OF AMERICA 2.25%/17-15.11.2027	USD	13'840'000	2'060'000	6'404'000	9'496'000	8'816'442.50	0.38
2.250	UNITED STATES OF AMERICA 2.25%/17-31.01.2024	USD	6'500'000		6'500'000			
2.375	UNITED STATES OF AMERICA 2.375%/17-15.05.2027	USD	17'040'000	2'300'000	7'716'800	11'623'200	10'923'992.46	0.47
2.375	UNITED STATES OF AMERICA 2.375%/19-15.11.2049	USD	12'482'000	2'930'000	6'770'000	8'642'000	5'879'260.63	0.25
2.500	UNITED STATES OF AMERICA 2.5%/15-15.02.2045	USD	10'493'000	1'200'000	4'790'000	6'903'000	5'002'517.81	0.21
2.500	UNITED STATES OF AMERICA 2.5%/16-15.02.2046	USD	8'726'000	1'100'000	4'260'000	5'566'000	3'993'605.00	0.17
2.500	UNITED STATES OF AMERICA 2.5%/16-15.05.2046	USD	8'179'000	900'000	3'530'000	5'549'000	3'971'003.13	0.17
2.750	UNITED STATES OF AMERICA 2.75%/12-15.08.2042	USD	4'718'000	800'000	2'300'000	3'218'000	2'503'000.63	0.11
2.750	UNITED STATES OF AMERICA 2.75%/12-15.11.2042	USD	7'370'000	1'400'000	4'020'000	4'750'000	3'680'508.05	0.16
2.750	UNITED STATES OF AMERICA 2.75%/17-15.08.2047	USD	9'853'000	1'400'000	4'420'000	6'833'000	5'079'908.44	0.22
2.750	UNITED STATES OF AMERICA 2.75%/17-15.11.2047	USD	10'020'000	1'730'000	4'870'000	6'880'000	5'104'100.00	0.22
2.750	UNITED STATES OF AMERICA 2.75%/18-15.02.2028	USD	18'682'700	2'440'000	8'384'000	12'738'700	12'008'214.53	0.52
2.875	UNITED STATES OF AMERICA 2.875%/13-15.05.2043	USD	9'310'000	2'400'000	5'400'000	6'310'000	4'964'195.63	0.21
2.875	UNITED STATES OF AMERICA 2.875%/15-15.08.2045	USD	6'654'000	800'000	2'870'000	4'584'000	3'538'991.02	0.15
2.875	UNITED STATES OF AMERICA 2.875%/16-15.11.2046	USD	4'614'000	530'000	1'950'000	3'194'000	2'443'410.00	0.10
2.875	UNITED STATES OF AMERICA 2.875%/18-15.08.2028	USD	20'150'000	3'310'000	9'823'900	13'636'100	12'847'762.97	0.55
2.875	UNITED STATES OF AMERICA 2.875%/18-30.09.2023	USD	230'000		230'000			
2.875	UNITED STATES OF AMERICA 2.875%/19-15.05.2049	USD	14'163'000	2'300'000	6'670'000	9'793'000	7'402'895.94	0.32
3.125	UNITED STATES OF AMERICA 2041 3.125%/11-15.11.2041	USD	3'951'000	500'000	1'580'000	2'871'000	2'389'210.31	0.10
3.000	UNITED STATES OF AMERICA 3%/12-15.05.2042	USD	3'989'000	400'000	1'550'000	2'839'000	2'300'033.45	0.10
3.000	UNITED STATES OF AMERICA 3%/14-15.11.2044	USD	7'541'000	1'300'000	3'540'000	5'301'000	4'204'355.63	0.18
3.000	UNITED STATES OF AMERICA 3%/15-15.05.2045	USD	4'466'000	700'000	1'730'000	3'436'000	2'717'124.20	0.12
3.000	UNITED STATES OF AMERICA 3%/15-15.11.2045	USD	3'560'000	700'000	1'500'000	2'760'000	2'174'362.50	0.09
3.000	UNITED STATES OF AMERICA 3%/17-15.02.2047	USD	8'692'000	1'680'000	4'140'000	6'232'000	4'869'723.44	0.21
3.000	UNITED STATES OF AMERICA 3%/17-15.05.2047	USD	7'245'000	1'080'000	3'590'000	4'735'000	3'694'039.61	0.16
3.000	UNITED STATES OF AMERICA 3%/18-15.02.2048	USD	11'645'000	2'540'000	6'310'000	7'875'000	6'119'120.70	0.26
3.000	UNITED STATES OF AMERICA 3%/18-15.08.2048	USD	13'352'000	2'790'000	6'870'000	9'272'000	7'193'043.29	0.31
3.125	UNITED STATES OF AMERICA 3.125%/12-15.02.2042	USD	4'419'000	600'000	1'980'000	3'039'000	2'519'045.94	0.11
3.125	UNITED STATES OF AMERICA 3.125%/13-15.02.2043	USD	5'843'000	1'400'000	3'160'000	4'083'000	3'350'611.88	0.14
3.125	UNITED STATES OF AMERICA 3.125%/14-15.08.2044	USD	8'667'000	1'400'000	4'090'000	5'977'000	4'848'841.25	0.21
3.125	UNITED STATES OF AMERICA 3.125%/18-15.05.2048	USD	12'250'000	3'100'000	6'880'000	8'470'000	6'729'679.26	0.29
3.375	UNITED STATES OF AMERICA 3.375%/14-15.05.2044	USD	6'750'700	2'577'300	4'690'000	4'638'000	3'920'559.38	0.17
3.375	UNITED STATES OF AMERICA 3.375%/18-15.11.2048	USD	13'730'300	2'100'000	6'410'000	9'420'300	7'823'265.24	0.34
3.500	UNITED STATES OF AMERICA 3.5%/09-15.02.2039	USD	2'356'000	400'000	1'070'000	1'686'000	1'532'679.38	0.07
3.625	UNITED STATES OF AMERICA 3.625%/13-15.08.2043	USD	6'595'000	1'600'000	3'640'000	4'555'000	4'014'805.24	0.17
3.625	UNITED STATES OF AMERICA 3.625%/14-15.02.2044	USD	7'233'000	830'000	2'990'000	5'073'000	4'458'691.15	0.19
3.750	UNITED STATES OF AMERICA 3.75%/11-15.08.2041	USD	4'052'000	700'000	2'020'000	2'732'000	2'491'242.50	0.11
3.750	UNITED STATES OF AMERICA 3.75%/13-15.11.2043	USD	6'795'000	2'000'000	4'140'000	4'655'000	4'173'498.44	0.18
3.875	UNITED STATES OF AMERICA 3.875%/10-15.08.2040	USD	3'833'800	2'150'000	3'230'000	2'753'800	2'573'942.44	0.11
4.250	UNITED STATES OF AMERICA 4.25%/09-15.05.2039	USD	3'577'000	470'000	1'590'000	2'457'000	2'429'358.75	0.10
4.250	UNITED STATES OF AMERICA 4.25%/10-15.11.2040	USD	3'939'000	600'000	1'800'000	2'739'000	2'676'088.46	0.11
4.375	UNITED STATES OF AMERICA 4.375%/09-15.11.2039	USD	3'920'000	400'000	1'460'000	2'860'000	2'858'212.50	0.12
4.375	UNITED STATES OF AMERICA 4.375%/10-15.05.2040	USD	3'938'000	500'000	1'650'000	2'788'000	2'775'802.50	0.12

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.375 UNITED STATES OF AMERICA 4.375%/11-15.05.2041	USD	3'492'000	900'000	1'760'000	2'632'000	2'602'390.00	0.11
4.500 UNITED STATES OF AMERICA 4.5%/06-15.02.2036	USD	2'630'900	300'000	1'210'000	1'720'900	1'779'787.13	0.08
4.500 UNITED STATES OF AMERICA 4.5%/09-15.08.2039	USD	3'711'800	500'000	1'550'000	2'661'800	2'703'390.63	0.12
4.625 UNITED STATES OF AMERICA 4.625%/10-15.02.2040	USD	4'444'000	1'700'000	3'280'000	2'864'000	2'940'075.00	0.13
4.750 UNITED STATES OF AMERICA 4.75%/11-15.02.2041	USD	4'167'600	500'000	1'790'000	2'877'600	2'982'812.25	0.13
5.250 UNITED STATES OF AMERICA 5.25%/98-15.11.2028	USD	2'400'000	600'000	1'370'000	1'630'000	1'693'162.50	0.07
5.375 UNITED STATES OF AMERICA 5.375%/01-15.02.2031	USD	2'652'000	750'000	1'690'000	1'712'000	1'829'700.00	0.08
6.000 UNITED STATES OF AMERICA 6%/96-15.02.2026	USD	271'000	1'600'000	570'000	1'301'000	1'332'101.97	0.06
6.250 UNITED STATES OF AMERICA 6.25%/00-15.05.2030	USD	1'890'000	200'000	770'000	1'320'000	1'457'362.50	0.06
2.000 UNITED STATES OF AMERICA -B-2025 2%/15-15.02.2025	USD	16'226'000	2'000'000	18'226'000			
2.500 UNITED STATES OF AMERICA C-2024 2.5%/14-15.05.2024	USD	17'858'700		17'858'700			
2.125 UNITED STATES OF AMERICA C-2025- 2.125%/15-15.05.2025	USD	15'503'000	2'400'000	7'250'000	10'653'000	10'303'448.44	0.44
2.000 UNITED STATES OF AMERICA E-2025- 2%/15-15.08.2025	USD	16'852'800	2'910'000	8'160'000	11'602'800	11'144'127.39	0.48
2.250 UNITED STATES OF AMERICA F 2024 2.25%/14-15.11.2024	USD	18'472'200		18'472'200			
2.250 UNITED STATES OF AMERICA -F-2025- 2.25%/15-15.11.2025	USD	16'107'000	3'030'000	6'870'000	12'267'000	11'770'569.23	0.51
2.125 UNITED STATES OF AMERICA -J-2024- 2.125%/17-31.03.2024	USD	12'860'000		12'860'000			
2.250 UNITED STATES OF AMERICA S. -2049- 2.25%/19-15.08.2049	USD	13'574'000	2'990'000	7'460'000	9'104'000	6'031'400.00	0.26
3.000 UNITED STATES OF AMERICA S. -2049- 3%/19-15.02.2049	USD	14'648'000	2'810'000	7'440'000	10'018'000	7'762'385.19	0.33
1.375 UNITED STATES OF AMERICA S. -2050- 1.375%/20-15.08.2050	USD	20'565'000	3'180'000	9'660'000	14'085'000	7'392'424.92	0.32
1.500 UNITED STATES OF AMERICA S. -AD-2024- 1.5%/19-30.09.2024	USD	9'931'000	796'000	10'727'000			
2.625 UNITED STATES OF AMERICA S. -AG-2023- 2.625%/18-31.12.2023	USD	6'440'000		6'440'000			
1.625 UNITED STATES OF AMERICA S. B-2026 1.625%/16-15.02.2026	USD	14'612'000	3'210'000	6'960'000	10'862'000	10'252'709.14	0.44
2.250 UNITED STATES OF AMERICA S. -B-2027- 2.25%/17-15.02.2027	USD	14'010'000	2'350'000	6'750'000	9'610'000	9'033'400.00	0.39
2.625 UNITED STATES OF AMERICA S. -B-2029- 2.625%/19-15.02.2029	USD	18'912'000	3'660'000	9'847'400	12'724'600	11'788'148.33	0.51
2.875 UNITED STATES OF AMERICA S. -C-2028- 2.875%/18-15.05.2028	USD	19'589'600	2'900'000	8'968'300	13'521'300	12'773'403.09	0.55
2.375 UNITED STATES OF AMERICA S. -C-2029- 2.375%/19-15.05.2029	USD	14'989'000	2'800'000	7'482'400	10'306'600	9'401'551.69	0.40
2.375 UNITED STATES OF AMERICA S. E-2021 2.375%/14-15.08.2024	USD	18'569'200	300'000	18'869'200			
1.625 UNITED STATES OF AMERICA S. -E-2029- 1.625%/19-15.08.2029	USD	13'877'000	1'890'000	6'250'000	9'517'000	8'325'888.44	0.36
2.000 UNITED STATES OF AMERICA S. F-2026 2%/16-15.11.2026	USD	13'901'000	2'200'000	5'330'000	10'771'000	10'097'812.50	0.43
3.125 UNITED STATES OF AMERICA S. -F-2028- 3.125%/18-15.11.2028	USD	18'250'000	3'310'000	8'990'900	12'569'100	11'948'500.69	0.51
2.625 UNITED STATES OF AMERICA S. -G-2026- 2.625%/19-31.01.2026	USD	7'100'000	1'100'000	2'810'000	5'390'000	5'191'243.75	0.22
2.500 UNITED STATES OF AMERICA S. -H-2026- 2.5%/19-28.02.2026	USD	8'000'000	1'250'000	3'750'000	5'500'000	5'278'281.25	0.23
1.125 UNITED STATES OF AMERICA S. -H-2027- 1.125%/20-28.02.2027	USD	4'150'000	2'600'000	3'830'000	2'920'000	2'652'637.50	0.11
2.625 UNITED STATES OF AMERICA S. -J-2025- 2.625%/18-31.03.2025	USD	4'800'000	500'000	2'000'000	3'300'000	3'217'500.00	0.14
2.250 UNITED STATES OF AMERICA S. -J-2026- 2.25%/19-31.03.2026	USD	7'200'000	950'000	2'670'000	5'480'000	5'226'550.00	0.22
2.375 UNITED STATES OF AMERICA S. -K-2026- 2.375%/19-30.04.2026	USD	4'330'000	1'310'000	1'520'000	4'120'000	3'933'312.50	0.17
2.875 UNITED STATES OF AMERICA S. -N-2025- 2.875%/18-31.07.2025	USD	6'725'000	1'100'000	3'280'000	4'545'000	4'422'853.13	0.19
0.375 UNITED STATES OF AMERICA S. -N-2027- 0.375%/20-31.07.2027	USD	13'820'000	2'760'000	7'392'300	9'187'700	8'029'187.99	0.34
1.375 UNITED STATES OF AMERICA S. -P-2026- 1.375%/19-31.08.2026	USD	7'230'000	887'000	3'120'000	4'997'000	4'630'032.81	0.20
1.375 UNITED STATES OF AMERICA S. Q-2023 1.375%/16-30.09.2023	USD	49'000		49'000			
1.625 UNITED STATES OF AMERICA S. -Q-2026- 1.625%/19-30.09.2026	USD	5'330'000	1'060'000	2'570'000	3'820'000	3'557'375.00	0.15
3.000 UNITED STATES OF AMERICA S. -R-2025- 3%/18-31.10.2025	USD	5'800'000	955'000	2'610'000	4'145'000	4'028'421.88	0.17
1.625 UNITED STATES OF AMERICA S. -R-2026- 1.625%/19-31.10.2026	USD	5'420'000	1'500'000	1'970'000	4'950'000	4'597'312.50	0.20
2.875 UNITED STATES OF AMERICA S. -S-2025- 2.875%/18-30.11.2025	USD	7'300'000	900'000	3'140'000	5'060'000	4'904'247.13	0.21
2.625 UNITED STATES OF AMERICA S. -T-2025- 2.625%/18-31.12.2025	USD	5'600'000	1'455'000	2'450'000	4'605'000	4'439'507.81	0.19
1.750 UNITED STATES OF AMERICA S. -T-2026- 1.75%/19-31.12.2026	USD	6'980'000	800'000	2'940'000	4'840'000	4'496'662.50	0.19
1.375 UNITED STATES OF AMERICA S. -U-2025- 1.375%/20-31.01.2025	USD	9'305'700	1'100'000	5'000'000	5'405'700	5'226'636.19	0.22
2.375 UNITED STATES OF AMERICA S. -V-2024- 2.375%/19-29.02.2024	USD	6'940'000		6'940'000			
2.250 UNITED STATES OF AMERICA S. -Y-2024- 2.25%/19-30.04.2024	USD	10'730'000		10'730'000			
4.375 US 4.375%/08-15.02.2038	USD	2'123'300	800'000	1'470'000	1'453'300	1'469'422.62	0.06
4.500 US 4.5%/08-15.05.2038	USD	2'750'000	590'000	1'700'000	1'640'000	1'676'131.17	0.07
5.000 US 5%/07-15.05.2037	USD	2'118'000	260'000	1'020'000	1'358'000	1'464'730.38	0.06
6.125 US 6.125%/97-15.11.2027	USD	2'043'000	600'000	1'000'000	1'643'000	1'737'729.14	0.07
0.625 US TREASURY N/B 0.625%/20-31.03.2027	USD	6'439'000	2'680'000	4'280'000	4'839'000	4'318'051.65	0.19
1.125 US TREASURY N/B 1.125%/20-15.05.2040	USD	12'636'400	2'330'000	6'440'000	8'526'400	5'259'723.00	0.23
1.125 US TREASURY N/B 1.125%/20-15.08.2040	USD	15'052'000	3'139'000	7'750'000	10'441'000	6'377'166.51	0.27
1.125 US TREASURY N/B 1.125%/20-28.02.2025	USD	10'125'100	1'200'000	4'520'000	6'805'100	6'546'718.52	0.28
1.375 US TREASURY N/B 1.375%/20-15.11.2040	USD	16'977'000	2'800'000	8'160'000	11'617'000	7'371'348.95	0.32
1.750 US TREASURY N/B 1.75%/21-15.08.2041	USD	23'065'000	3'700'000	10'950'000	15'815'000	10'529'329.68	0.45
1.875 US TREASURY N/B 1.875%/21-15.02.2041	USD	20'168'000	3'360'000	9'530'000	13'998'000	9'643'308.99	0.41
1.875 US TREASURY N/B 1.875%/22-28.02.2027	USD	15'930'000	3'200'000	8'000'000	11'130'000	10'340'465.63	0.44
2.000 US TREASURY N/B 2%/21-15.08.2051	USD	23'130'000	3'840'000	11'440'000	15'530'000	9'567'936.71	0.41
2.000 US TREASURY N/B 2%/21-15.11.2041	USD	19'436'000	3'980'000	10'130'000	13'286'000	9'194'326.52	0.39
2.125 US TREASURY N/B 2.125%/17-30.09.2024	USD	6'789'000	517'000	7'306'000			
2.125 US TREASURY N/B 2.125%/17-30.11.2024	USD	7'530'000		7'530'000			
2.250 US TREASURY N/B 2.25%/17-31.10.2024	USD	6'561'000	300'000	6'861'000			
2.250 US TREASURY N/B 2.25%/18-31.12.2024	USD	8'250'500	1'300'000	9'550'000	500	488.32	0.00
2.250 US TREASURY N/B 2.25%/21-15.05.2041	USD	17'506'000	3'500'000	8'970'000	12'036'000	8'786'280.00	0.38
2.375 US TREASURY N/B 2.375%/21-15.05.2051	USD	23'187'000	4'430'000	11'840'000	15'777'000	10'649'475.00	0.46
2.375 US TREASURY N/B 2.375%/22-15.02.2042	USD	15'590'000	2'190'000	7'060'000	10'720'000	7'879'200.00	0.34
2.500 US TREASURY N/B 2.5%/18-31.01.2025	USD	8'308'300	1'100'000	9'408'300			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.625 US TREASURY N/B 2.625%/22-15.04.2025	USD	14'000'000	2'300'000	6'570'000	9'730'000	9'479'148.92	0.41
2.750 US TREASURY N/B 2.75%/18-30.06.2025	USD	4'855'000	600'000	1'780'000	3'675'000	3'575'660.34	0.15
2.750 US TREASURY N/B 2.75%/22-15.05.2025	USD	14'119'700	2'200'000	6'800'000	9'519'700	9'277'244.66	0.40
3.000 US TREASURY N/B 3%/22-15.07.2025	USD	13'100'000	1'920'000	6'020'000	9'000'000	8'779'219.20	0.38
3.000 US TREASURY N/B 3%/22-15.08.2052	USD	17'880'000	2'600'000	8'400'000	12'080'000	9'343'125.00	0.40
3.125 US TREASURY N/B 3.125%/22-31.08.2029	USD	11'300'000	1'510'000	5'010'000	7'800'000	7'361'250.00	0.32
3.250 US TREASURY N/B 3.25%/22-15.05.2042	USD	13'680'000	2'640'000	6'770'000	9'550'000	8'030'953.13	0.34
3.375 US TREASURY N/B 3.375%/22-15.08.2042	USD	11'850'000	1'950'000	5'650'000	8'250'000	7'053'750.00	0.30
3.375 US TREASURY N/B 3.375%/23-15.05.2033	USD		24'870'000	3'930'000	20'940'000	19'539'637.50	0.84
3.500 US TREASURY N/B 3.5%/23-15.02.2033	USD	10'700'000	19'200'000	9'020'000	20'880'000	19'698'975.00	0.85
3.500 US TREASURY N/B 3.5%/23-30.04.2028	USD		12'000'000	2'910'000	9'090'000	8'808'778.13	0.38
3.500 US TREASURY N/B 3.5%/23-31.01.2028	USD	13'000'000	2'110'000	6'020'000	9'090'000	8'817'300.00	0.38
3.625 US TREASURY N/B 3.625%/23-15.02.2053	USD	6'000'000	11'130'000	5'160'000	11'970'000	10'468'138.46	0.45
3.625 US TREASURY N/B 3.625%/23-15.05.2026	USD		9'950'000	1'510'000	8'440'000	8'273'837.50	0.36
3.625 US TREASURY N/B 3.625%/23-15.05.2053	USD		14'440'000	2'430'000	12'010'000	10'512'503.13	0.45
3.750 US TREASURY N/B 3.75%/23-15.04.2026	USD		12'030'000	3'590'000	8'440'000	8'297'575.00	0.36
3.750 US TREASURY N/B 3.75%/23-31.05.2030	USD		8'690'000	1'320'000	7'370'000	7'155'809.38	0.31
3.875 US TREASURY N/B 3.875%/22-30.11.2027	USD	13'200'000	1'650'000	5'759'900	9'090'100	8'939'545.22	0.38
3.875 US TREASURY N/B 3.875%/22-30.11.2029	USD	10'800'000	1'500'000	4'920'000	7'380'000	7'230'093.75	0.31
3.875 US TREASURY N/B 3.875%/23-15.01.2026	USD	11'500'000	1'830'000	4'890'000	8'440'000	8'319'993.33	0.36
3.875 US TREASURY N/B 3.875%/23-15.05.2043	USD		10'050'000	1'840'000	8'210'000	7'507'018.75	0.32
3.875 US TREASURY N/B 3.875%/23-30.04.2025	USD		12'100'000	3'230'000	8'870'000	8'761'896.88	0.38
3.875 US TREASURY N/B 3.875%/23-31.03.2025	USD		12'600'000	3'630'000	8'970'000	8'862'080.14	0.38
3.875 US TREASURY N/B 3.875%/23-31.12.2027	USD	12'500'000	1'830'000	5'140'000	9'190'000	9'036'354.23	0.39
3.875 US TREASURY N/B 3.875%/23-31.12.2029	USD	10'800'000	2'060'000	5'479'900	7'380'100	7'227'885.44	0.31
4.000 US TREASURY N/B 4%/22-15.11.2042	USD	12'000'000	2'180'000	5'900'000	8'280'000	7'730'156.66	0.33
4.000 US TREASURY N/B 4%/22-15.11.2052	USD	17'600'000	2'550'000	8'080'000	12'070'000	11'304'309.38	0.49
4.000 US TREASURY N/B 4%/22-15.12.2025	USD	12'200'000	1'830'000	5'590'000	8'440'000	8'337'137.50	0.36
4.000 US TREASURY N/B 4%/23-28.02.2030	USD		10'460'000	3'090'000	7'370'000	7'260'601.19	0.31
4.000 US TREASURY N/B 4%/23-29.02.2028	USD		13'009'500	3'930'000	9'079'500	8'968'843.59	0.39
4.000 US TREASURY N/B 4%/23-30.06.2028	USD		10'600'000	1'510'000	9'090'000	8'980'636.39	0.39
4.125 US TREASURY N/B 4.125%/22-15.11.2032	USD	30'100'000	4'450'000	13'690'000	20'860'000	20'638'362.50	0.89
4.125 US TREASURY N/B 4.125%/22-31.10.2027	USD	13'100'000	1'900'000	5'912'600	9'087'400	9'013'564.88	0.39
4.125 US TREASURY N/B 4.125%/23-15.06.2026	USD		9'950'000	1'500'000	8'450'000	8'370'781.25	0.36
4.125 US TREASURY N/B 4.125%/23-15.08.2053	USD		15'980'000	2'650'000	13'330'000	12'769'724.10	0.55
4.250 US TREASURY N/B 4.25%/23-31.05.2025	USD		11'610'000	2'740'000	8'870'000	8'796'545.76	0.38
4.250 US TREASURY N/B 4.25%/23-31.12.2024	USD	7'000'000	5'500'000	12'500'000			
4.500 US TREASURY N/B 4.5%/22-15.11.2025	USD	12'400'000	1'880'000	5'830'000	8'450'000	8'416'992.61	0.36
4.500 US TREASURY N/B 4.5%/22-30.11.2024	USD	12'800'000		12'800'000			
4.500 US TREASURY N/B 4.5%/23-15.07.2026	USD		10'293'000	1'850'000	8'443'000	8'436'404.33	0.36
4.500 US TREASURY N/B 4.5%/24-15.02.2044	USD		3'600'000	3'600'000	3'600'000	3'600'000.00	0.15
4.750 US TREASURY N/B 4.75%/23-15.11.2043	USD		9'300'000	420'000	8'880'000	9'139'462.94	0.39
4.750 US TREASURY N/B 4.75%/23-15.11.2053	USD		14'900'000	970'000	13'930'000	14'828'919.62	0.64
3.875 US TREASURY N/B S. -2043- 3.875%/23-15.02.2043	USD	4'000'000	7'801'000	3'650'000	8'151'000	7'465'806.56	0.32
4.375 US TREASURY N/B S. -2043- 4.375%/23-15.08.2043	USD		11'100'000	2'220'000	8'880'000	8'696'850.00	0.37
1.875 US TREASURY N/B S. -2051- 1.875%/21-15.11.2051	USD	21'164'000	2'850'000	9'480'000	14'534'000	8'663'627.29	0.37
2.250 US TREASURY N/B S. -2052- 2.25%/22-15.02.2052	USD	19'730'000	2'890'000	9'270'000	13'350'000	8'735'906.25	0.38
2.875 US TREASURY N/B S. -2052- 2.875%/22-15.05.2052	USD	18'490'000	3'640'000	9'520'000	12'610'000	9'500'846.88	0.41
4.250 US TREASURY N/B S. -2054- 4.25%/24-15.02.2054	USD		5'500'000	5'500'000	5'500'000	5'398'593.75	0.23
0.250 US TREASURY N/B S. -AA-2025- 0.25%/20-30.06.2025	USD	13'270'000	1'870'000	5'960'000	9'180'000	8'637'806.25	0.37
3.250 US TREASURY N/B S. -AA-2027- 3.25%/22-30.06.2027	USD	14'300'000	1'700'000	6'050'000	9'950'000	9'601'750.00	0.41
0.250 US TREASURY N/B S. -AB-2025- 0.25%/20-31.07.2025	USD	13'900'000	2'340'000	6'730'000	9'510'000	8'917'110.46	0.38
0.625 US TREASURY N/B S. -AB-2026- 0.625%/21-31.07.2026	USD	22'792'000	3'961'800	15'062'700	11'691'100	10'657'168.34	0.46
4.125 US TREASURY N/B S. -AB-2028- 4.125%/23-31.07.2028	USD		11'230'000	2'140'000	9'090'000	9'026'086.39	0.39
0.250 US TREASURY N/B S. -AC-2025- 0.25%/20-31.08.2025	USD	14'030'000	1'960'000	6'450'000	9'540'000	8'915'427.65	0.38
3.125 US TREASURY N/B S. -AC-2027- 3.125%/22-31.08.2027	USD	13'700'000	2'200'000	6'380'000	9'520'000	9'136'225.00	0.39
0.250 US TREASURY N/B S. -AD-2025- 0.25%/20-30.09.2025	USD	14'967'500	2'610'000	6'560'000	11'017'500	10'263'489.84	0.44
4.625 US TREASURY N/B S. -AD-2028- 4.625%/23-30.09.2028	USD		12'000'000	1'630'000	10'370'000	10'510'967.71	0.45
1.500 US TREASURY N/B S. -AF-2024- 1.5%/19-31.10.2024	USD	8'981'000		8'981'000			
0.250 US TREASURY N/B S. -AF-2025- 0.25%/20-31.10.2025	USD	16'561'700	2'210'000	7'510'000	11'261'700	10'457'544.80	0.45
1.125 US TREASURY N/B S. -AF-2026- 1.125%/21-31.10.2026	USD	20'750'000	2'320'000	11'030'000	12'040'000	11'035'412.50	0.47
4.875 US TREASURY N/B S. -AF-2028- 4.875%/23-31.10.2028	USD		12'500'000	1'590'000	10'910'000	11'175'931.25	0.48
1.500 US TREASURY N/B S. -AG-2024- 1.5%/19-30.11.2024	USD	11'180'000		11'180'000			
0.375 US TREASURY N/B S. -AG-2025- 0.375%/20-30.11.2025	USD	14'537'000	3'490'000	6'910'000	11'117'000	10'312'753.98	0.44
1.250 US TREASURY N/B S. -AG-2026- 1.25%/21-30.11.2026	USD	18'020'000	2'430'000	8'060'000	12'390'000	11'369'760.32	0.49
4.375 US TREASURY N/B S. -AG-2028- 4.375%/23-30.11.2028	USD		12'700'000	1'150'000	11'550'000	11'598'727.14	0.50
3.750 US TREASURY N/B S. -AH-2028- 3.75%/24-31.12.2028	USD		12'500'000	310'000	12'190'000	11'911'915.63	0.51
1.125 US TREASURY N/B S. -AJ-2025- 1.125%/22-15.01.2025	USD	16'283'800	2'110'000	18'390'000	3'800	3'672.20	0.00
4.000 US TREASURY N/B S. -AJ-2027- 4%/24-15.01.2027	USD		11'200'000	280'000	10'920'000	10'792'030.70	0.46
1.500 US TREASURY N/B S. -AK-2025- 1.5%/22-15.02.2025	USD	15'556'700	2'300'000	17'856'700			
4.125 US TREASURY N/B S. -AK-2027- 4.125%/24-15.02.2027	USD		11'800'000		11'800'000	11'702'281.25	0.50

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.250 US TREASURY N/B S. -AL-2024- 0.25%/21-15.03.2024	USD	17'180'000		17'180'000			
1.750 US TREASURY N/B S. -AL-2025- 1.75%/22-15.03.2025	USD	14'915'500	2'210'000	6'860'000	10'265'500	9'923'851.84	0.43
4.625 US TREASURY N/B S. -AL-2026- 4.625%/23-15.03.2026	USD		12'220'000	3'780'000	8'440'000	8'440'000.00	0.36
0.375 US TREASURY N/B S. -AM-2024- 0.375%/21-15.04.2024	USD	12'180'000		12'180'000			
0.250 US TREASURY N/B S. -AN-2024- 0.25%/21-15.05.2024	USD	14'990'000		14'990'000			
0.250 US TREASURY N/B S. -AP-2024- 0.25%/21-15.06.2024	USD	15'380'000		15'380'000			
2.875 US TREASURY N/B S. -AP-2025- 2.875%/22-15.06.2025	USD	13'400'000	2'050'000	6'150'000	9'300'000	9'064'593.75	0.39
0.375 US TREASURY N/B S. -AQ-2024- 0.375%/21-15.07.2024	USD	13'490'000	600'000	14'090'000			
0.375 US TREASURY N/B S. -AR-2024- 0.375%/21-15.08.2024	USD	15'660'000	300'000	15'960'000			
3.125 US TREASURY N/B S. -AR-2025- 3.125%/22-15.08.2025	USD	12'800'000	1'840'000	5'770'000	8'870'000	8'659'337.50	0.37
4.375 US TREASURY N/B S. -AR-2026- 4.375%/23-15.08.2026	USD		10'992'000	2'120'000	8'872'000	8'842'889.19	0.38
0.375 US TREASURY N/B S. -AS-2024- 0.375%/21-15.09.2024	USD	18'200'000	200'000	18'400'000			
3.500 US TREASURY N/B S. -AS-2025- 3.5%/22-15.09.2025	USD	12'500'000	1'800'000	5'650'000	8'650'000	8'483'757.38	0.36
4.625 US TREASURY N/B S. -AS-2026- 4.625%/23-15.09.2026	USD		12'095'000	2'790'000	9'305'000	9'331'170.31	0.40
0.625 US TREASURY N/B S. -AT-2024- 0.625%/21-15.10.2024	USD	18'260'000	400'000	18'660'000			
4.250 US TREASURY N/B S. -AT-2025- 4.25%/22-15.10.2025	USD	12'200'000	1'965'000	5'720'000	8'445'000	8'376'384.38	0.36
4.625 US TREASURY N/B S. -AT-2026- 4.625%/23-15.10.2026	USD		10'800'000	1'070'000	9'730'000	9'761'926.08	0.42
0.750 US TREASURY N/B S. -AU-2024- 0.75%/21-15.11.2024	USD	16'670'000	300'000	16'970'000			
4.625 US TREASURY N/B S. -AU-2025- 4.625%/23-15.11.2025	USD		11'300'000	1'240'000	10'060'000	10'097'725.00	0.43
1.000 US TREASURY N/B S. -AV-2024- 1%/21-15.12.2024	USD	16'798'700	310'000	17'108'700			
4.375 US TREASURY N/B S. -AV-2026- 4.375%/23-15.12.2026	USD		11'500'000	1'010'000	10'490'000	10'468'692.71	0.45
4.250 US TREASURY N/B S. -AW-2026- 4.25%/24-31.01.2026	USD		12'900'000	290'000	12'610'000	12'517'394.68	0.54
1.500 US TREASURY N/B S. -AY-2024- 1.5%/22-29.02.2024	USD	15'200'000		15'200'000			
1.125 US TREASURY N/B S. -B-2031- 1.125%/21-15.02.2031	USD	32'317'000	5'240'000	15'360'000	22'197'000	18'097'491.56	0.78
1.875 US TREASURY N/B S. -B-2032- 1.875%/22-15.02.2032	USD	32'418'100	4'780'000	15'060'000	22'138'100	18'592'546.03	0.80
2.500 US TREASURY N/B S. -BA-2024- 2.5%/22-30.04.2024	USD	13'950'000		13'950'000			
2.500 US TREASURY N/B S. -BC-2024- 2.5%/22-31.05.2024	USD	14'130'000		14'130'000			
3.000 US TREASURY N/B S. -BD-2024- 3%/22-30.06.2024	USD	14'000'000		14'000'000			
4.625 US TREASURY N/B S. -BD-2025- 4.625%/23-30.06.2025	USD		10'480'000	1'600'000	8'880'000	8'850'862.94	0.38
3.000 US TREASURY N/B S. -BE-2024- 3%/22-31.07.2024	USD	14'100'000	500'000	14'600'000			
4.750 US TREASURY N/B S. -BE-2025- 4.75%/23-31.07.2025	USD		10'610'000	1'770'000	8'840'000	8'828'950.00	0.38
5.000 US TREASURY N/B S. -BG-2025- 5%/23-31.08.2025	USD		10'900'000	1'390'000	9'510'000	9'535'260.46	0.41
4.250 US TREASURY N/B S. -BH-2024- 4.25%/22-30.09.2024	USD	13'150'000		13'150'000			
5.000 US TREASURY N/B S. -BH-2025- 5%/23-30.09.2025	USD		11'300'000	1'150'000	10'150'000	10'181'718.75	0.44
4.375 US TREASURY N/B S. -BJ-2024- 4.375%/22-31.10.2024	USD	12'800'000		12'800'000			
5.000 US TREASURY N/B S. -BJ-2025- 5%/23-31.10.2025	USD		12'300'000	1'510'000	10'790'000	10'832'147.90	0.47
4.875 US TREASURY N/B S. -BL-2025- 4.875%/23-30.11.2025	USD	12'500'000		1'160'000	11'340'000	11'368'350.00	0.49
4.250 US TREASURY N/B S. -BM-2025- 4.25%/24-31.12.2025	USD	12'600'000		530'000	12'070'000	11'975'703.13	0.51
1.625 US TREASURY N/B S. -C-2031- 1.625%/21-15.05.2031	USD	32'130'000	5'590'000	15'740'000	21'980'000	18'421'987.50	0.79
2.875 US TREASURY N/B S. -C-2032- 2.875%/22-15.05.2032	USD	31'670'000	4'900'000	15'070'000	21'500'000	19'437'343.75	0.83
0.625 US TREASURY N/B S. -E-2030- 0.625%/20-15.08.2030	USD	32'210'000	5'420'000	15'480'000	22'150'000	17'633'477.67	0.76
1.250 US TREASURY N/B S. -E-2031- 1.25%/21-15.08.2031	USD	34'839'000	6'450'000	17'190'000	24'099'000	19'512'659.06	0.84
2.750 US TREASURY N/B S. -E-2032- 2.75%/22-15.08.2032	USD	30'570'000	4'560'000	14'200'000	20'930'000	18'686'565.63	0.80
1.375 US TREASURY N/B S. -F-2031- 1.375%/21-15.11.2031	USD	34'318'000	5'200'000	16'100'000	23'418'000	19'012'488.75	0.82
4.500 US TREASURY N/B S. -F-2033- 4.5%/23-15.11.2033	USD		25'400'000	1'350'000	24'050'000	24'508'453.13	1.05
1.500 US TREASURY N/B S. -G-2027- 1.5%/20-31.01.2027	USD	22'120'000	4'510'000	10'490'000	16'140'000	14'856'366.43	0.64
3.500 US TREASURY N/B S. -G-2030- 3.5%/23-31.01.2030	USD	10'500'000	1'900'000	5'030'000	7'370'000	7'071'744.94	0.30
4.000 US TREASURY N/B S. -G-2031- 4%/24-31.01.2031	USD		9'000'000		9'000'000	8'855'156.25	0.38
2.750 US TREASURY N/B S. -H-2025- 2.75%/18-28.02.2025	USD	7'951'000	1'100'000	3'420'000	5'631'000	5'505'182.06	0.24
1.875 US TREASURY N/B S. -H-2029- 1.875%/22-28.02.2029	USD	15'530'000	1'870'000	6'920'000	10'480'000	9'358'313.02	0.40
1.250 US TREASURY N/B S. -J-2028- 1.25%/21-31.03.2028	USD	17'130'000	2'510'000	7'811'500	11'828'500	10'479'311.72	0.45
2.875 US TREASURY N/B S. -K-2025- 2.875%/18-30.04.2025	USD	7'566'000	800'000	3'220'000	5'146'000	5'024'586.31	0.22
0.500 US TREASURY N/B S. -K-2027- 0.5%/20-30.04.2027	USD	9'158'000	4'100'000	6'500'000	6'758'000	5'986'109.35	0.26
1.250 US TREASURY N/B S. -K-2028- 1.25%/21-30.04.2028	USD	18'880'000	2'810'000	8'645'600	13'044'400	11'530'026.04	0.50
2.875 US TREASURY N/B S. -L-2025- 2.875%/18-31.05.2025	USD	7'050'000	820'000	3'110'000	4'760'000	4'642'487.50	0.20
2.125 US TREASURY N/B S. -L-2026- 2.125%/19-31.05.2026	USD	9'540'000	1'040'000	5'430'000	5'150'000	4'884'453.13	0.21
0.500 US TREASURY N/B S. -L-2027- 0.5%/20-31.05.2027	USD	9'506'000	2'420'000	5'330'000	6'596'000	5'825'092.50	0.25
2.750 US TREASURY N/B S. -L-2029- 2.75%/22-31.05.2029	USD	12'800'000	1'740'000	5'670'000	8'870'000	8'238'012.50	0.35
0.500 US TREASURY N/B S. -M-2027- 0.5%/20-30.06.2027	USD	11'330'000	1'940'000	5'430'000	7'840'000	6'904'100.00	0.30
1.250 US TREASURY N/B S. -M-2028- 1.25%/21-30.06.2028	USD	17'630'000	2'730'000	8'338'000	12'022'000	10'581'237.84	0.45
3.250 US TREASURY N/B S. -M-2029- 3.25%/22-30.06.2029	USD	12'200'000	1'500'000	5'250'000	8'450'000	8'038'062.50	0.35
4.000 US TREASURY N/B S. -N-2030- 4%/23-31.07.2030	USD		8'800'000	1'430'000	7'370'000	7'255'994.94	0.31
2.750 US TREASURY N/B S. -P-2025- 2.75%/18-31.08.2025	USD	6'500'000	1'220'000	3'130'000	4'590'000	4'452'300.00	0.19
0.500 US TREASURY N/B S. -P-2027- 0.5%/20-31.08.2027	USD	11'554'000	1'700'000	5'340'000	7'914'000	6'928'460.08	0.30
4.125 US TREASURY N/B S. -P-2030- 4.125%/23-31.08.2030	USD		9'000'000	1'410'000	7'590'000	7'522'401.94	0.32
3.000 US TREASURY N/B S. -Q-2025- 3%/18-30.09.2025	USD	6'120'000	820'000	2'210'000	4'730'000	4'602'142.42	0.20
0.375 US TREASURY N/B S. -Q-2027- 0.375%/20-30.09.2027	USD	14'780'000	1'980'000	6'720'800	10'039'200	8'723'123.12	0.37
3.875 US TREASURY N/B S. -Q-2029- 3.875%/22-30.09.2029	USD	11'000'000	1'710'000	5'120'000	7'590'000	7'439'385.56	0.32
4.625 US TREASURY N/B S. -Q-2030- 4.625%/23-30.09.2030	USD		8'900'000	1'090'000	7'810'000	7'963'759.38	0.34
4.000 US TREASURY N/B S. -R-2029- 4%/22-31.10.2029	USD	10'700'000	1'600'000	4'910'000	7'390'000	7'284'923.07	0.31
4.875 US TREASURY N/B S. -R-2030- 4.875%/23-31.10.2030	USD		9'400'000	1'380'000	8'020'000	8'293'181.25	0.36

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.625 US TREASURY N/B S. -S-2027- 0.625%/20-30.11.2027	USD	15'426'000	2'690'000	7'511'100	10'604'900	9'251'118.76	0.40
1.500 US TREASURY N/B S. -S-2028- 1.5%/21-30.11.2028	USD	18'057'000	2'200'000	8'150'000	12'107'000	10'673'077.19	0.46
0.375 US TREASURY N/B S. -U-2026- 0.375%/21-31.01.2026	USD	16'910'000	2'340'000	6'720'000	12'530'000	11'553'050.94	0.50
4.000 US TREASURY N/B S. -U-2029- 4%/24-31.01.2029	USD		13'500'000	570'000	12'930'000	12'780'496.88	0.55
0.500 US TREASURY N/B S. -V-2026- 0.5%/21-28.02.2026	USD	16'730'000	2'550'000	6'590'000	12'690'000	11'698'593.75	0.50
0.500 US TREASURY N/B S. -W-2025- 0.5%/20-31.03.2025	USD	12'395'800	1'700'000	5'620'000	8'475'800	8'077'172.96	0.35
0.750 US TREASURY N/B S. -W-2026- 0.75%/21-31.03.2026	USD	17'140'000	2'420'000	7'780'000	11'780'000	10'890'977.54	0.47
0.375 US TREASURY N/B S. -Y-2025- 0.375%/20-30.04.2025	USD	13'148'200	2'200'000	6'390'000	8'958'200	8'497'692.98	0.37
0.750 US TREASURY N/B S. -Y-2026- 0.75%/21-30.04.2026	USD	19'250'000	2'690'000	10'130'000	11'810'000	10'883'653.13	0.47
0.250 US TREASURY N/B S. -Z-2025- 0.25%/20-31.05.2025	USD	12'560'000	1'810'000	5'670'000	8'700'000	8'210'625.00	0.35
3.625 WI TREAS. NT/BD 3.625%/23-31.05.2028	USD		10'980'000	1'890'000	9'090'000	8'848'546.88	0.38
3.750 WI TREAS. NT/BD 3.75%/23-30.06.2030	USD		8'940'000	1'560'000	7'380'000	7'164'365.26	0.31
4.375 WI TREAS. NT/BD S. -AC-2028- 4.375%/23-31.08.2028	USD		11'300'000	1'570'000	9'730'000	9'760'406.25	0.42
4.125 WI TREAS. NT/BD S. -AD-2027- 4.125%/22-30.09.2027	USD	13'400'000	1'900'000	6'000'000	9'300'000	9'224'437.50	0.40
4.000 WI TREAS. NT/BD S. -B-2034- 4%/24-15.02.2034	USD		9'000'000		9'000'000	8'824'218.75	0.38
3.875 WI TREAS. NT/BD S. -E-2033- 3.875%/23-15.08.2033	USD		27'230'000	4'460'000	22'770'000	22'090'456.67	0.95
4.375 WI TREAS. NT/BD S. -S-2030- 4.375%/23-30.11.2030	USD		9'100'000	870'000	8'230'000	8'275'008.22	0.36
3.875 WI TREAS. NT/BD S. -T-2030- 3.875%/24-31.12.2030	USD		8'700'000	260'000	8'440'000	8'180'206.67	0.35
0.500 WI TREASURY N/B 0.5%/20-31.10.2027	USD	14'480'000	2'500'000	7'020'000	9'960'000	8'669'869.25	0.37
0.625 WI TREASURY N/B 0.625%/20-31.12.2027	USD	17'038'000	2'700'000	8'021'400	11'716'600	10'191'611.87	0.44
0.750 WI TREASURY N/B 0.75%/21-31.01.2028	USD	18'907'000	2'800'000	8'791'800	12'915'200	11'262'457.35	0.48
0.750 WI TREASURY N/B 0.75%/21-31.05.2026	USD	21'005'000	3'500'000	12'050'000	12'455'000	11'448'870.15	0.49
0.875 WI TREASURY N/B 0.875%/20-15.11.2030	USD	33'407'000	5'550'000	15'960'000	22'997'000	18'512'585.00	0.80
1.125 WI TREASURY N/B 1.125%/21-29.02.2028	USD	17'800'000	2'800'000	7'550'000	13'050'000	11'526'819.66	0.50
1.125 WI TREASURY N/B 1.125%/21-31.08.2028	USD	18'902'000	3'350'000	9'500'000	12'752'000	11'110'180.00	0.48
1.375 WI TREASURY N/B 1.375%/21-31.10.2028	USD	18'310'000	2'800'000	9'032'600	12'077'400	10'603'580.39	0.46
1.375 WI TREASURY N/B 1.375%/21-31.12.2028	USD	17'200'000	3'000'000	8'440'000	11'760'000	10'280'813.09	0.44
1.625 WI TREASURY N/B 1.625%/20-15.11.2050	USD	20'293'000	4'300'000	10'659'400	13'933'600	7'824'587.25	0.34
1.875 WI TREASURY N/B 1.875%/21-15.02.2051	USD	22'834'000	3'950'000	11'210'000	15'574'000	9'324'932.50	0.40
2.375 WI TREASURY N/B 2.375%/22-31.03.2029	USD	14'500'000	2'100'000	6'760'000	9'840'000	8'991'300.00	0.39
2.625 WI TREASURY N/B 2.625%/22-31.05.2027	USD	14'600'000	2'160'000	6'608'500	10'151'500	9'609'029.22	0.41
2.750 WI TREASURY N/B 2.75%/22-30.04.2027	USD	15'000'000	2'000'000	6'720'000	10'280'000	9'782'062.50	0.42
2.875 WI TREASURY N/B 2.875%/22-30.04.2029	USD	13'500'000	1'800'000	6'010'000	9'290'000	8'691'956.25	0.37
3.250 WI TREASURY N/B 3.25%/22-31.08.2024	USD	13'470'000	200'000	13'670'000			
3.625 WI TREASURY N/B 3.5%/23-31.03.2030	USD		10'570'000	3'190'000	7'380'000	7'122'852.76	0.31
3.625 WI TREASURY N/B 3.625%/23-31.03.2028	USD		12'920'000	3'830'000	9'090'000	8'851'387.50	0.38
4.000 WI TREASURY N/B 4%/23-15.02.2026	USD	10'000'000	2'730'000	4'290'000	8'440'000	8'338'456.67	0.36
4.125 WI TREASURY N/B 4.125%/23-31.01.2025	USD	13'000'000	2'000'000	15'000'000			
4.625 WI TREASURY N/B 4.625%/23-28.02.2025	USD		13'910'000	5'040'000	8'870'000	8'832'579.24	0.38
0.875 WI TREASURY N/B S. -AA-2026- 0.875%/21-30.06.2026	USD	21'090'000	3'144'000	13'360'000	10'874'000	10'004'080.00	0.43
2.750 WI TREASURY N/B S. -AB-2027- 2.75%/22-31.07.2027	USD	14'000'000	1'900'000	6'260'000	9'640'000	9'144'444.23	0.39
0.750 WI TREASURY N/B S. -AC-2026- 0.75%/21-31.08.2026	USD	23'720'000	3'840'900	14'870'000	12'690'900	11'574'496.76	0.50
0.875 WI TREASURY N/B S. -AD-2026- 0.875%/21-30.09.2026	USD	17'471'000	2'880'000	8'410'000	11'941'000	10'903'625.63	0.47
0.375 WI TREASURY N/B S. -AH-2025- 0.375%/20-31.12.2025	USD	15'300'000	2'810'000	6'560'000	11'550'000	10'683'750.00	0.46
1.250 WI TREASURY N/B S. -AH-2026- 1.25%/21-31.12.2026	USD	17'240'000	2'330'000	7'590'000	11'980'000	10'976'675.00	0.47
2.250 WI TREASURY N/B S. -AZ-2024- 2.25%/22-31.03.2024	USD	15'230'000		15'230'000			
1.750 WI TREASURY N/B S. -G-2029- 1.75%/22-31.01.2029	USD	16'400'000	2'100'000	7'380'000	11'120'000	9'882'900.00	0.42
3.500 WI TREASURY N/B S. -K-2030- 3.5%/23-30.04.2030	USD		8'800'000	1'430'000	7'370'000	7'061'381.25	0.30
1.250 WI TREASURY N/B S. -L-2028- 1.25%/21-31.05.2028	USD	19'420'000	3'100'000	9'469'100	13'050'900	11'509'262.44	0.49
1.000 WI TREASURY N/B S. -N-2028- 1%/21-31.07.2028	USD	18'816'000	2'550'000	8'520'800	12'845'200	11'155'253.38	0.48
2.625 WI TREASURY N/B S. -N-2029- 2.625%/22-31.07.2029	USD	11'600'000	1'800'000	5'380'000	8'020'000	7'388'425.00	0.32
1.250 WI TREASURY N/B S. -O-2028- 1.225%/21-30.09.2028	USD	19'106'000	3'360'000	9'660'500	12'805'500	11'196'809.06	0.48
2.500 WI TREASURY N/B S. -W-2027- 2.5%/22-31.03.2027	USD	15'530'000	2'100'000	6'930'000	10'700'000	10'118'187.50	0.43
						<b>2'314'777'865.95</b>	<b>99.43</b>
<b>Total Bonds</b>						<b>2'314'777'865.95</b>	<b>99.43</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>2'314'777'865.95</b>	<b>99.43</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						247'775.03	0.01
<b>Total Forward exchange transactions</b>						<b>247'775.03</b>	<b>0.01</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>247'775.03</b>	<b>0.01</b>

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>247'775.03</b>	<b>0.01</b>
<b>Total investments</b>						<b>2'315'025'640.98</b>	<b>99.44</b>
Cash at banks						62.05	0.00
Time deposit						0.00	0.00
Other assets						13'090'479.38	0.56
<b>Total fund assets</b>						<b>2'328'116'182.41</b>	<b>100.00</b>
./. Due to bank						16'418'887.76	0.71
./. Other liabilities						82'447.91	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>2'311'614'846.74</b>	<b>99.29</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value USD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>2'315'025'640.98</b>	<b>99.44</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	417'639'712	USD	447'202'000	0.00	0.00
05.04.2023	Bought	CHF	56'163	USD	60'000	0.00	0.00
05.04.2023	Bought	CHF	23'459	USD	25'000	0.00	0.00
05.04.2023	Bought	CHF	9'366	USD	10'000	0.00	0.00
05.04.2023	Bought	CHF	113'395	USD	122'000	0.00	0.00
05.04.2023	Bought	CHF	63'767	USD	68'000	0.00	0.00
05.04.2023	Bought	CHF	26'255	USD	28'000	0.00	0.00
05.04.2023	Bought	CHF	155'551	USD	171'000	0.00	0.00
05.04.2023	Bought	CHF	156'775	USD	170'000	0.00	0.00
05.04.2023	Bought	CHF	13'620'004	USD	14'854'000	0.00	0.00
05.04.2023	Bought	USD	12'000	CHF	11'101	0.00	0.00
05.04.2023	Bought	USD	41'000	CHF	38'285	0.00	0.00
05.04.2023	Bought	USD	29'000	CHF	26'913	0.00	0.00
05.04.2023	Bought	USD	187'000	CHF	170'839	0.00	0.00
05.04.2023	Bought	USD	111'000	CHF	102'146	0.00	0.00
05.04.2023	Bought	USD	9'897'000	CHF	9'250'470	0.00	0.00
04.05.2023	Bought	CHF	9'650'041	USD	10'598'000	0.00	0.00
04.05.2023	Bought	CHF	412'034'805	USD	452'433'000	0.00	0.00
04.05.2023	Bought	CHF	11'069'104	USD	12'104'000	0.00	0.00
04.05.2023	Bought	CHF	1'079'139	USD	1'193'000	0.00	0.00
04.05.2023	Bought	CHF	67'683	USD	75'000	0.00	0.00
04.05.2023	Bought	CHF	20'740	USD	23'000	0.00	0.00
04.05.2023	Bought	CHF	29'447	USD	33'000	0.00	0.00
04.05.2023	Bought	CHF	23'325	USD	26'000	0.00	0.00
04.05.2023	Bought	CHF	81'575	USD	91'000	0.00	0.00
04.05.2023	Bought	USD	15'000	CHF	13'429	0.00	0.00
04.05.2023	Bought	USD	19'000	CHF	16'963	0.00	0.00
04.05.2023	Bought	USD	208'000	CHF	187'634	0.00	0.00
04.05.2023	Bought	USD	51'000	CHF	45'532	0.00	0.00
04.05.2023	Bought	USD	476'283'000	CHF	423'891'870	0.00	0.00
05.06.2023	Bought	CHF	36'252'333	USD	40'884'000	0.00	0.00
05.06.2023	Bought	CHF	422'332'043	USD	476'283'000	0.00	0.00
05.06.2023	Bought	CHF	12'745'645	USD	14'310'000	0.00	0.00
05.06.2023	Bought	CHF	88'740	USD	100'000	0.00	0.00
05.06.2023	Bought	CHF	172'435	USD	194'000	0.00	0.00
05.06.2023	Bought	CHF	36'584	USD	41'000	0.00	0.00
05.06.2023	Bought	CHF	19'661	USD	22'000	0.00	0.00
05.06.2023	Bought	CHF	2'085'622	USD	2'308'000	0.00	0.00
05.06.2023	Bought	CHF	50'597	USD	56'000	0.00	0.00
05.06.2023	Bought	USD	10'000	CHF	8'843	0.00	0.00
05.06.2023	Bought	USD	236'000	CHF	209'253	0.00	0.00
05.06.2023	Bought	USD	86'000	CHF	77'210	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	USD	24'000	CHF	21'576	0.00	0.00
05.06.2023	Bought	USD	94'000	CHF	83'360	0.00	0.00
05.06.2023	Bought	USD	103'000	CHF	91'055	0.00	0.00
05.06.2023	Bought	USD	8'000	CHF	7'160	0.00	0.00
05.06.2023	Bought	USD	48'000	CHF	43'413	0.00	0.00
05.06.2023	Bought	USD	1'051'000	CHF	929'420	0.00	0.00
05.06.2023	Bought	USD	3'259'000	CHF	2'896'726	0.00	0.00
05.07.2023	Bought	CHF	482'157'291	USD	529'279'000	0.00	0.00
05.07.2023	Bought	CHF	129'273	USD	144'000	0.00	0.00
05.07.2023	Bought	CHF	24'145	USD	27'000	0.00	0.00
05.07.2023	Bought	CHF	51'932	USD	58'000	0.00	0.00
05.07.2023	Bought	USD	90'000	CHF	81'526	0.00	0.00
05.07.2023	Bought	USD	27'000	CHF	24'413	0.00	0.00
05.07.2023	Bought	USD	34'000	CHF	30'794	0.00	0.00
05.07.2023	Bought	USD	41'000	CHF	36'739	0.00	0.00
05.07.2023	Bought	USD	539'000	CHF	483'715	0.00	0.00
05.07.2023	Bought	USD	192'000	CHF	172'197	0.00	0.00
05.07.2023	Bought	USD	131'000	CHF	116'965	0.00	0.00
05.07.2023	Bought	USD	7'965'000	CHF	7'252'833	0.00	0.00
05.07.2023	Bought	USD	14'104'000	CHF	12'762'808	0.00	0.00
05.07.2023	Bought	USD	4'454'000	CHF	3'975'146	0.00	0.00
04.08.2023	Bought	CHF	447'690'328	USD	501'931'000	0.00	0.00
04.08.2023	Bought	CHF	9'476'225	USD	10'571'000	0.00	0.00
04.08.2023	Bought	CHF	158'648	USD	185'000	0.00	0.00
04.08.2023	Bought	CHF	107'291	USD	124'000	0.00	0.00
04.08.2023	Bought	CHF	263'187	USD	303'000	0.00	0.00
04.08.2023	Bought	USD	60'000	CHF	51'871	0.00	0.00
04.08.2023	Bought	USD	81'000	CHF	71'791	0.00	0.00
04.08.2023	Bought	USD	469'000	CHF	419'854	0.00	0.00
04.08.2023	Bought	USD	28'000	CHF	24'645	0.00	0.00
04.08.2023	Bought	USD	199'000	CHF	172'621	0.00	0.00
04.08.2023	Bought	USD	4'879'000	CHF	4'351'590	0.00	0.00
04.08.2023	Bought	USD	6'676'000	CHF	5'954'338	0.00	0.00
04.08.2023	Bought	USD	500'722'000	CHF	434'050'866	0.00	0.00
05.09.2023	Bought	CHF	432'565'224	USD	500'722'000	0.00	0.00
05.09.2023	Bought	CHF	13'272'410	USD	15'217'000	0.00	0.00
05.09.2023	Bought	CHF	1'093'566	USD	1'252'000	0.00	0.00
05.09.2023	Bought	CHF	36'723	USD	42'000	0.00	0.00
05.09.2023	Bought	CHF	43'585	USD	50'000	0.00	0.00
05.09.2023	Bought	CHF	34'299	USD	39'000	0.00	0.00
05.09.2023	Bought	CHF	22'036	USD	25'000	0.00	0.00
05.09.2023	Bought	CHF	86'649	USD	98'000	0.00	0.00
05.09.2023	Bought	CHF	475'793	USD	540'000	0.00	0.00
05.09.2023	Bought	CHF	21'909	USD	25'000	0.00	0.00
05.09.2023	Bought	USD	33'000	CHF	28'983	0.00	0.00
05.09.2023	Bought	USD	14'000	CHF	12'320	0.00	0.00
05.09.2023	Bought	USD	50'000	CHF	43'729	0.00	0.00
05.09.2023	Bought	USD	31'000	CHF	27'063	0.00	0.00
05.09.2023	Bought	USD	154'000	CHF	135'137	0.00	0.00
05.09.2023	Bought	USD	344'000	CHF	297'136	0.00	0.00
05.09.2023	Bought	USD	168'000	CHF	147'326	0.00	0.00
05.09.2023	Bought	USD	2'288'000	CHF	1'976'301	0.00	0.00
04.10.2023	Bought	CHF	453'385'350	USD	514'928'000	0.00	0.00
04.10.2023	Bought	CHF	336'684	USD	382'000	0.00	0.00
04.10.2023	Bought	CHF	1'697'619	USD	1'906'000	0.00	0.00
04.10.2023	Bought	CHF	182'531	USD	200'000	0.00	0.00
04.10.2023	Bought	USD	30'000	CHF	27'153	0.00	0.00
04.10.2023	Bought	USD	260'000	CHF	233'086	0.00	0.00
04.10.2023	Bought	USD	59'000	CHF	54'064	0.00	0.00
04.10.2023	Bought	USD	67'000	CHF	60'562	0.00	0.00
04.10.2023	Bought	USD	81'000	CHF	71'816	0.00	0.00
04.10.2023	Bought	USD	154'000	CHF	137'907	0.00	0.00
04.10.2023	Bought	USD	3'425'000	CHF	3'015'712	0.00	0.00
04.10.2023	Bought	USD	10'351'000	CHF	9'108'435	0.00	0.00
04.10.2023	Bought	USD	20'904'000	CHF	18'675'487	0.00	0.00
03.11.2023	Bought	CHF	439'616'204	USD	482'085'000	0.00	0.00
03.11.2023	Bought	CHF	5'871'183	USD	6'408'000	0.00	0.00
03.11.2023	Bought	CHF	7'347	USD	8'000	0.00	0.00
03.11.2023	Bought	CHF	25'299	USD	28'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.11.2023	Bought	CHF	2'647'021	USD	2'940'000	0.00	0.00
03.11.2023	Bought	CHF	31'611	USD	35'000	0.00	0.00
03.11.2023	Bought	CHF	134'986	USD	150'000	0.00	0.00
03.11.2023	Bought	USD	10'000	CHF	9'206	0.00	0.00
03.11.2023	Bought	USD	25'000	CHF	22'265	0.00	0.00
03.11.2023	Bought	USD	24'000	CHF	21'892	0.00	0.00
03.11.2023	Bought	USD	68'000	CHF	60'901	0.00	0.00
03.11.2023	Bought	USD	35'000	CHF	31'240	0.00	0.00
03.11.2023	Bought	USD	59'000	CHF	52'768	0.00	0.00
03.11.2023	Bought	USD	53'000	CHF	48'327	0.00	0.00
03.11.2023	Bought	USD	62'000	CHF	55'904	0.00	0.00
03.11.2023	Bought	USD	882'000	CHF	803'932	0.00	0.00
03.11.2023	Bought	USD	28'000	CHF	25'270	0.00	0.00
03.11.2023	Bought	USD	10'932'000	CHF	9'968'158	0.00	0.00
03.11.2023	Bought	USD	18'203'000	CHF	16'542'379	0.00	0.00
05.12.2023	Bought	CHF	418'376'687	USD	461'273'000	0.00	0.00
05.12.2023	Bought	CHF	252'006	USD	278'000	0.00	0.00
05.12.2023	Bought	CHF	25'142	USD	28'000	0.00	0.00
05.12.2023	Bought	CHF	1'298'644	USD	1'442'000	0.00	0.00
05.12.2023	Bought	CHF	267'593	USD	302'000	0.00	0.00
05.12.2023	Bought	CHF	17'660	USD	20'000	0.00	0.00
05.12.2023	Bought	USD	64'000	CHF	57'668	0.00	0.00
05.12.2023	Bought	USD	21'000	CHF	18'590	0.00	0.00
05.12.2023	Bought	USD	61'000	CHF	53'350	0.00	0.00
05.12.2023	Bought	USD	23'000	CHF	20'859	0.00	0.00
05.12.2023	Bought	USD	78'000	CHF	69'988	0.00	0.00
05.12.2023	Bought	USD	39'000	CHF	35'236	0.00	0.00
05.12.2023	Bought	USD	35'000	CHF	30'841	0.00	0.00
05.12.2023	Bought	USD	66'000	CHF	58'394	0.00	0.00
05.12.2023	Bought	USD	77'000	CHF	68'885	0.00	0.00
05.12.2023	Bought	USD	4'516'000	CHF	4'095'646	0.00	0.00
05.12.2023	Bought	USD	375'000	CHF	340'239	0.00	0.00
05.12.2023	Bought	USD	3'076'000	CHF	2'755'238	0.00	0.00
05.12.2023	Bought	USD	1'574'000	CHF	1'410'591	0.00	0.00
05.01.2024	Bought	CHF	15'070'990	USD	17'396'000	0.00	0.00
05.01.2024	Bought	CHF	392'801'510	USD	453'338'000	0.00	0.00
05.01.2024	Bought	CHF	15'533'304	USD	17'835'000	0.00	0.00
05.01.2024	Bought	CHF	12'170	USD	14'000	0.00	0.00
05.01.2024	Bought	CHF	129'376	USD	148'000	0.00	0.00
05.01.2024	Bought	USD	16'000	CHF	13'861	0.00	0.00
05.01.2024	Bought	USD	100'000	CHF	87'709	0.00	0.00
05.01.2024	Bought	USD	12'000	CHF	10'142	0.00	0.00
05.01.2024	Bought	USD	89'000	CHF	76'063	0.00	0.00
05.01.2024	Bought	USD	50'000	CHF	42'799	0.00	0.00
05.01.2024	Bought	USD	210'000	CHF	181'502	0.00	0.00
05.01.2024	Bought	USD	372'000	CHF	324'135	0.00	0.00
05.01.2024	Bought	USD	347'000	CHF	302'238	0.00	0.00
05.01.2024	Bought	USD	547'000	CHF	470'330	0.00	0.00
05.01.2024	Bought	USD	318'000	CHF	272'942	0.00	0.00
05.02.2024	Bought	CHF	405'718'772	USD	486'670'000	0.00	0.00
05.02.2024	Bought	CHF	14'791'734	USD	17'634'000	0.00	0.00
05.02.2024	Bought	CHF	13'337'515	USD	15'753'000	0.00	0.00
05.02.2024	Bought	CHF	102'517	USD	121'000	0.00	0.00
05.02.2024	Bought	CHF	10'128	USD	12'000	0.00	0.00
05.02.2024	Bought	CHF	41'653	USD	48'000	0.00	0.00
05.02.2024	Bought	CHF	59'040	USD	68'000	0.00	0.00
05.02.2024	Bought	USD	21'000	CHF	17'846	0.00	0.00
05.02.2024	Bought	USD	25'000	CHF	21'291	0.00	0.00
05.02.2024	Bought	USD	25'000	CHF	21'684	0.00	0.00
05.02.2024	Bought	USD	27'000	CHF	22'950	0.00	0.00
05.02.2024	Bought	USD	23'000	CHF	19'743	0.00	0.00
05.02.2024	Bought	USD	14'000	CHF	11'743	0.00	0.00
05.02.2024	Bought	USD	32'000	CHF	27'039	0.00	0.00
05.02.2024	Bought	USD	54'000	CHF	47'004	0.00	0.00
05.02.2024	Bought	USD	141'000	CHF	120'311	0.00	0.00
05.02.2024	Bought	USD	310'000	CHF	269'000	0.00	0.00
05.02.2024	Bought	USD	226'000	CHF	194'966	0.00	0.00
05.02.2024	Bought	USD	6'643'000	CHF	5'649'362	0.00	0.00
05.02.2024	Bought	USD	1'631'000	CHF	1'408'158	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	CHF	437'130'112	USD	511'124'000	0.00	0.00
05.03.2024	Bought	CHF	186'739	USD	214'000	0.00	0.00
05.03.2024	Bought	CHF	34'298	USD	39'000	0.00	0.00
05.03.2024	Bought	CHF	14'989'866	USD	17'040'000	0.00	0.00
05.03.2024	Bought	USD	15'000	CHF	13'219	0.00	0.00
05.03.2024	Bought	USD	130'000	CHF	115'008	0.00	0.00
05.03.2024	Bought	USD	70'000	CHF	61'512	0.00	0.00
05.03.2024	Bought	USD	192'000	CHF	168'754	0.00	0.00
05.03.2024	Bought	USD	465'000	CHF	404'318	0.00	0.00
05.03.2024	Bought	USD	4'034'000	CHF	3'448'578	0.00	0.00
05.03.2024	Bought	USD	11'694'000	CHF	10'057'799	0.00	0.00
05.03.2024	Bought	USD	155'000	CHF	133'770	0.00	0.00
05.03.2024	Bought	USD	41'550'000	CHF	36'563'751	0.00	0.00
04.04.2024	Bought	CHF	412'625'294	USD	470'112'000	250'713.86	0.01
04.04.2024	Bought	USD	7'252'000	CHF	6'364'399	-2'938.83	0.00
<b>Total Forward exchange transactions</b>						<b>247'775.03</b>	<b>0.01</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	461'365'546.58	19.96%	445'561'963.84	14.40%
<b>Total commitment-reducing positions</b>	<b>461'365'546.58</b>	<b>19.96%</b>	<b>445'561'963.84</b>	<b>14.40%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	GBP	123.15	132.13	179.70
<b>Unit class ZB</b>				
Total net assets in millions	GBP	123.15	130.46	177.53
Asset value per share	GBP	1'031.04	1'034.53	1'354.59
<b>Unit class DB</b>				
Total net assets in millions	GBP	-	-	0.07
Asset value per share	GBP	-	-	1'318.49
<b>Unit class QB</b>				
Total net assets in millions	GBP	-	1.67	2.10
Asset value per share	GBP	-	801.67	1'050.65

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	GBP	28.647
Less 35% Swiss withholding tax	GBP	10.026
<b>For Accumulation retained earnings</b>	<b>GBP</b>	<b>18.620</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	GBP	28.647
Less 35% Swiss withholding tax 1)	GBP	10.026
<b>For Accumulation retained earnings</b>	<b>GBP</b>	<b>18.620</b>
<b>Coupon no. income</b>		<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

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### Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
GREAT BRITAIN POUND	1.000000
EURO	0.855500
SWISS FRANC	0.897786

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	GBP	GBP
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	29'503.29	87'297.40
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	122'288'136.87	131'248'386.41
Other assets	843'249.20	809'303.40
<b>Total fund assets, less</b>	<b>123'160'889.36</b>	<b>132'144'987.21</b>
Other liabilities	12'601.00	12'622.47
<b>Net assets</b>	<b>123'148'288.36</b>	<b>132'132'364.74</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	GBP	GBP
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	132'132'364.74	179'696'733.58
Delivery withholding tax	-1'037'591.82	-1'172'095.20
Issue of units	23'653'727.30	14'885'147.05
Redemption of units	-33'067'393.54	-20'579'756.10
Other items from unit transactions	789'428.31	-961'069.26
Total income	677'753.37	-39'736'595.47
<b>Net assets at end of reporting period</b>	<b>123'148'288.36</b>	<b>132'132'364.74</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	128'192.296	133'107.338
Number of units issued	23'292.910	13'695.815
Number of units redeemed	-32'044.767	-18'610.857
<b>Number at the end of the reporting period</b>	<b>119'440.439</b>	<b>128'192.296</b>

Unit class currency

Net asset value per unit

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Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
GBP	GBP	GBP	GBP	GBP	GBP
130'458'180.78	177'529'738.21	0.00	65'944.42	1'674'183.81	2'101'050.94
-1'037'525.40	-1'158'644.25	0.00	-419.97	-66.42	-13'030.98
23'645'002.80	14'712'917.98	0.00	0.00	8'724.50	172'229.07
-31'299'906.93	-20'443'400.72	0.00	-47'103.02	-1'767'486.61	-89'252.36
704'783.59	-952'478.67	0.00	-18'421.43	84'644.72	9'830.84
677'753.37	-39'229'951.77	0.00	0.00	0.00	-506'643.70
<b>123'148'288.21</b>	<b>130'458'180.78</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1'674'183.81</b>
126'103.928	131'057.563	0.000	50.015	2'088.368	1'999.760
23'282.030	13'506.435	0.000	0.000	10.880	189.380
-29'945.519	-18'460.070	0.000	-50.015	-2'099.248	-100.772
<b>119'440.439</b>	<b>126'103.928</b>	<b>0.000</b>	<b>0.000</b>	<b>0.000</b>	<b>2'088.368</b>
(GBP)	(GBP)	(GBP)	(GBP)	(GBP)	(GBP)
<b>1'031.04</b>	<b>1'034.53</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>801.67</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	GBP	GBP
<b>Income</b>		
Income from bank assets	5'232.05	3'145.65
Negative interest	0.00	-2'514.49
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	3'187'817.54	3'377'477.40
Current income paid in on issued units	373'620.58	266'590.80
<b>Total income</b>	<b>3'566'670.17</b>	<b>3'644'699.36</b>
<b>Expenses</b>		
Interest paid	282.24	272.95
Audit expenses	12'623.04	12'790.34
Remunerations to the following in accordance with the fund regulations:		
- Management company	126.21	2'784.66
Other expenses	1'874.08	1'271.84
Current net income paid out on redeemed units	130'175.72	282'900.29
<b>Total expenses</b>	<b>145'081.29</b>	<b>300'020.08</b>
<b>Net Income</b>	<b>3'421'588.88</b>	<b>3'344'679.28</b>
Realised capital gains and losses	-11'831'828.00	-6'682'979.64
<b>Realized income</b>	<b>-8'410'239.12</b>	<b>-3'338'300.36</b>
Unrealized capital gain/losses	9'087'992.49	-36'398'295.11
<b>Total income</b>	<b>677'753.37</b>	<b>-39'736'595.47</b>
<b>Application of net income</b>		
Net income of financial year	3'421'588.88	3'344'679.28
<b>Net income available for distribution</b>	<b>3'421'588.88</b>	<b>3'344'679.28</b>
Distribution/delivery withholding taxes (35%)	1'197'556.06	1'170'637.68
For investment of retained earnings (65%)	2'224'032.82	2'174'041.60

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Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
GBP	GBP	GBP	GBP	GBP	GBP
5'229.67	3'105.21	0.00	0.35	2.38	40.09
0.00	-2'481.12	0.00	0.00	0.00	-33.37
3'185'594.76	3'334'828.51	0.00	800.03	2'222.78	41'848.86
373'617.37	264'740.23	0.00	0.00	3.21	1'850.57
<b>3'564'441.80</b>	<b>3'600'192.83</b>	<b>0.00</b>	<b>800.38</b>	<b>2'228.37</b>	<b>43'706.15</b>
282.23	269.51	0.00	0.10	0.01	3.34
12'615.48	12'628.83	0.00	2.65	7.56	158.86
0.00	0.00	0.00	30.90	126.21	2'753.76
1'869.05	1'255.19	0.00	0.15	5.03	16.50
128'086.16	280'994.12	0.00	766.58	2'089.56	1'139.59
<b>142'852.92</b>	<b>295'147.65</b>	<b>0.00</b>	<b>800.38</b>	<b>2'228.37</b>	<b>4'072.05</b>
<b>3'421'588.88</b>	<b>3'305'045.18</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>39'634.10</b>
-11'831'828.00	-6'598'262.78	0.00	0.00	0.00	-84'716.86
<b>-8'410'239.12</b>	<b>-3'293'217.60</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-45'082.76</b>
9'087'992.49	-35'936'734.17	0.00	0.00	0.00	-461'560.94
<b>677'753.37</b>	<b>-39'229'951.77</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-506'643.70</b>
3'421'588.88	3'305'045.18	0.00	0.00	0.00	39'634.10
<b>3'421'588.88</b>	<b>3'305'045.18</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>39'634.10</b>
1'197'556.06	1'156'765.75	0.00	0.00	0.00	13'871.93
2'224'032.82	2'148'279.43	0.00	0.00	0.00	25'762.17

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>GREAT BRITAIN POUND</b>								
0.250	UK TSY 0 1/4% 2031 0.25%/20-31.07.2031	GBP	4'588'401	395'000	1'346'000	3'637'401	2'770'608.34	2.25
0.125	UK TSY 0 1/8% 2024 0.125%/20-31.01.2024	GBP	9'000		9'000			
0.375	UK TSY 0 3/8% 2026 0.375%/21-22.10.2026	GBP	4'108'000	418'000	1'041'000	3'485'000	3'153'576.50	2.56
0.625	UK TSY GILT 0 5/8% 2035 0.625%/20-31.07.2035	GBP	3'510'000	333'000	1'112'000	2'731'000	1'856'533.80	1.51
0.875	UK TSY GILT 0 7/8% 2046 0.875%/21-31.01.2046	GBP	2'825'000	290'000	907'000	2'208'000	1'096'492.80	0.89
1.750	UNITED KINGDOM (reg. -S-) 1.75%/17-22.07.2057	GBP	3'160'000	340'000		2'634'000	1'404'185.40	1.14
3.500	UNITED KINGDOM (reg. -S-) 3.5%/13-22.07.2068	GBP	2'663'776	272'000	885'000	2'050'776	1'692'505.43	1.37
0.500	UNITED KINGDOM 0 1/2% 2061 0.5%/20-22.10.2061	GBP	2'922'000	740'000	842'000	2'820'000	844'872.00	0.69
0.125	UNITED KINGDOM 0 1/8% 2026 0.125%/20-30.01.2026	GBP	2'614'000	110'000	755'000	1'969'000	1'819'552.90	1.48
0.125	UNITED KINGDOM 0 1/8% 2028 0.125%/20-31.01.2028	GBP	2'460'000	370'000	783'000	2'047'000	1'757'144.80	1.43
0.375	UNITED KINGDOM 0 3/8% 2030 0.375%/20-22.10.2030	GBP	2'688'030	598'000	959'000	2'327'030	1'842'775.06	1.50
0.625	UNITED KINGDOM 0 5/8% 2025 0.625%/19-07.06.2025	GBP	2'612'000	438'000	1'031'000	2'019'000	1'921'280.40	1.56
0.625	UNITED KINGDOM 0 5/8% 2050 0.625%/20-22.10.2050	GBP	1'821'000	1'011'000	505'000	2'327'000	938'246.40	0.76
0.875	UNITED KINGDOM 0 7/8% 2029 0.875%/19-22.10.2029	GBP	2'546'755	205'000	682'000	2'069'755	1'747'494.15	1.42
1.250	UNITED KINGDOM 1 1/4% 2041 1.25%/20-22.10.2041	GBP	3'984'000	338'000	1'081'000	3'241'000	1'983'816.10	1.61
1.625	UNITED KINGDOM 1 5/8% 2028 1.625%/18-22.10.2028	GBP	2'181'000	470'000	698'000	1'953'000	1'758'285.90	1.43
1.625	UNITED KINGDOM 1 5/8% 2054 1.625%/19-22.10.2054	GBP	2'272'000	202'000		1'787'000	938'175.00	0.76
1.625	UNITED KINGDOM 1 5/8% 2071 1.625%/18-22.10.2071	GBP	2'246'000	400'000	649'000	1'997'000	927'806.20	0.75
1.000	UNITED KINGDOM 1% 2024 1%/18-22.04.2024	GBP	2'641'000		2'641'000			
1.250	UNITED KINGDOM 1.25%/17-22.07.2027	GBP	2'429'000	360'000	626'000	2'163'000	1'968'762.60	1.60
1.500	UNITED KINGDOM 1.5%/16-22.07.2026	GBP	2'515'625	180'000	623'000	2'072'625	1'946'671.58	1.58
1.500	UNITED KINGDOM 1.5%/16-22.07.2047	GBP	3'196'594	351'000	1'102'000	2'445'594	1'382'249.73	1.12
1.750	UNITED KINGDOM 1.75% 2049 1.75%/18-22.01.2049	GBP	1'969'164	130'000	584'000	1'515'164	890'764.92	0.72
1.750	UNITED KINGDOM 1.75%/16-07.09.2037	GBP	3'527'000	289'000	1'060'000	2'756'000	2'039'991.20	1.66
2.000	UNITED KINGDOM 2%/15-07.09.2025	GBP	2'265'228	370'000	877'000	1'758'228	1'692'821.92	1.37
2.500	UNITED KINGDOM 2.5%/15-22.07.2065	GBP	2'608'061	207'000	815'000	2'000'061	1'278'799.00	1.04
2.750	UNITED KINGDOM 2.75%/14-07.09.2024	GBP	2'033'623	20'000	2'053'623			
3.250	UNITED KINGDOM 3.25%/12-22.01.2044	GBP	3'497'231	420'000	1'070'000	2'847'231	2'372'028.15	1.93
3.500	UNITED KINGDOM 3.5%/14-22.01.2045	GBP	3'363'323	370'000	1'085'000	2'648'323	2'278'087.44	1.85
3.750	UNITED KINGDOM 3.75%/11-22.07.2052	GBP	2'169'836	155'000	616'000	1'708'836	1'495'231.50	1.21
4.000	UNITED KINGDOM 4%/09-22.01.2060	GBP	2'205'980	130'000	612'000	1'723'980	1'577'958.89	1.28
4.250	UNITED KINGDOM 4.25%/00-07.06.2032	GBP	3'441'000	378'000	1'025'000	2'794'000	2'845'130.20	2.31
4.250	UNITED KINGDOM 4.25%/03-07.03.2036	GBP	2'872'907	180'000	875'000	2'177'907	2'184'658.51	1.77
4.250	UNITED KINGDOM 4.25%/05-07.12.2055	GBP	2'896'925	234'000	895'000	2'235'925	2'131'060.12	1.73
4.250	UNITED KINGDOM 4.25%/06-07.12.2027	GBP	2'559'519	185'000	747'000	1'997'519	2'006'707.59	1.63
4.250	UNITED KINGDOM 4.25%/06-07.12.2046	GBP	2'868'000	344'000	975'000	2'237'000	2'141'927.50	1.74
4.250	UNITED KINGDOM 4.25%/08-07.12.2049	GBP	2'243'074	230'000	731'000	1'742'074	1'661'938.60	1.35
4.250	UNITED KINGDOM 4.25%/09-07.09.2039	GBP	2'209'563	130'000	639'000	1'700'563	1'671'823.49	1.36
4.250	UNITED KINGDOM 4.25%/10-07.12.2040	GBP	2'528'376	181'000	767'000	1'942'376	1'899'837.97	1.54
4.500	UNITED KINGDOM 4.5%/07-07.12.2042	GBP	3'136'749	334'000	915'000	2'555'749	2'560'604.92	2.08
4.500	UNITED KINGDOM 4.5%/09-07.09.2034	GBP	2'387'000	250'000	687'000	1'950'000	2'008'695.00	1.63
4.750	UNITED KINGDOM 4.75%/04-07.12.2038	GBP	2'556'000	412'000	978'000	1'990'000	2'072'187.00	1.68
4.750	UNITED KINGDOM 4.75%/07-07.12.2030	GBP	3'086'000	365'000	831'000	2'620'000	2'738'424.00	2.22
5.000	UNITED KINGDOM 5%/01-07.03.2025	GBP	3'067'552	430'000	1'175'000	2'322'552	2'327'429.36	1.89
6.000	UNITED KINGDOM 6%/98-07.12.2028	GBP	1'954'000	175'000	630'000	1'499'000	1'624'766.10	1.32
0.250	UNITED KINGDOM GILT 0.25%/21-31.01.2025	GBP	5'089'000	310'000	5'399'000			
0.500	UNITED KINGDOM GILT 0.5%/21-31.01.2029	GBP	3'851'000	981'000	1'201'000	3'631'000	3'062'385.40	2.49
0.875	UNITED KINGDOM GILT 0.875%/21-31.07.2033	GBP	3'026'000	1'350'000	912'000	3'464'000	2'601'810.40	2.11
1.000	UNITED KINGDOM GILT 1%/21-31.01.2032	GBP	6'044'000	625'000	2'092'000	4'577'000	3'646'038.20	2.96
1.125	UNITED KINGDOM GILT 1.125%/21-31.01.2039	GBP	3'137'000	913'000	936'000	3'114'000	2'009'152.80	1.63
1.125	UNITED KINGDOM GILT 1.125%/22-22.10.2073	GBP	1'660'000	150'000	426'000	1'384'000	509'035.20	0.41
1.250	UNITED KINGDOM GILT 1.25%/21-31.07.2051	GBP	4'104'000	570'000	1'205'000	3'469'000	1'699'463.10	1.38
3.250	UNITED KINGDOM GILT 3.25%/23-31.01.2033	GBP	1'132'000	3'737'000	598'000	4'271'000	4'013'885.80	3.26
3.500	UNITED KINGDOM GILT 3.5%/23-22.10.2025	GBP	725'000	4'152'000	320'000	4'557'000	4'479'075.30	3.64
3.750	UNITED KINGDOM GILT 3.75%/22-29.01.2038	GBP	990'000	2'120'000	284'000	2'826'000	2'649'657.60	2.15
3.750	UNITED KINGDOM GILT 3.75%/23-22.10.2053	GBP	985'000	2'966'000	409'000	3'542'000	3'083'311.00	2.50
3.750	UNITED KINGDOM GILT 3.75%/24-07.03.2027	GBP	1'138'000	1'138'000		1'138'000	1'120'930.00	0.91
4.000	UNITED KINGDOM GILT 4%/23-22.10.2063	GBP	1'740'000	100'000		1'640'000	1'496'664.00	1.22
4.000	UNITED KINGDOM GILT 4%/24-22.10.2031	GBP	510'000			510'000	508'398.60	0.41
4.125	UNITED KINGDOM GILT 4.125%/22-29.01.2027	GBP	3'340'000	2'071'000	1'273'000	4'138'000	4'121'034.20	3.35
4.375	UNITED KINGDOM GILT 4.375%/24-31.07.2054	GBP		760'000		760'000	736'896.00	0.60
4.500	UNITED KINGDOM GILT 4.5%/23-07.06.2028	GBP		4'072'000	40'000	4'032'000	4'087'641.60	3.32
4.625	UNITED KINGDOM GILT 4.625%/23-31.01.2034	GBP		2'542'000	30'000	2'512'000	2'614'489.60	2.12
4.750	UNITED KINGDOM GILT 4.75%/23-22.10.2043	GBP		1'290'000	30'000	1'260'000	1'297'674.00	1.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
1.500 UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 1.5%/21-31.07.2053	GBP	1'693'000	1'290'000	447'000	2'536'000	1'298'685.60	1.05
						<b>122'288'136.87</b>	<b>99.29</b>
<b>Total Bonds</b>						<b>122'288'136.87</b>	<b>99.29</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>122'288'136.87</b>	<b>99.29</b>
<b>Total investments</b>						<b>122'288'136.87</b>	<b>99.29</b>
Cash at banks						29'503.29	0.02
Time deposit						0.00	0.00
Other assets						843'249.20	0.68
<b>Total fund assets</b>						<b>123'160'889.36</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						12'601.00	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>123'148'288.36</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value GBP	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	122'288'136.87	99.29
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	JPY	41'665.05	55'953.36	74'428.79
<b>Unit class ZB</b>				
Total net assets in millions	JPY	41'578.18	55'818.21	74'061.31
Asset value per share	JPY	101'549	103'218	108'683
<b>Unit class DB</b>				
Total net assets in millions	JPY	86.87	135.14	367.48
Asset value per share	JPY	102'523	104'266	109'845

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB
For Accumulation available earnings	JPY	567.443	JPY	485.567
Less 35% Swiss withholding tax	JPY	198.605	JPY	169.949
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>368.838</b>	<b>JPY</b>	<b>315.619</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB
For Accumulation available earnings	JPY	567.443	JPY	485.567
Less 35% Swiss withholding tax 1)	JPY	198.605	JPY	169.949
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>368.838</b>	<b>JPY</b>	<b>315.619</b>
<b>Coupon no. income</b>		<b>17</b>		<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

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**Exchange rates**

<b>Exchange rates as at</b>	<b>29.02.2024</b>
JAPANESE YEN	1.000000
SWISS FRANC	169.971036
UNITED STATES DOLLAR	149.670009

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024 JPY	28.02.2023 JPY
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	75'798'032	12'647'315
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	41'509'075'408	55'810'879'891
Other assets	82'585'595	131'871'601
<b>Total fund assets, less</b>	<b>41'667'459'035</b>	<b>55'955'398'807</b>
Other liabilities	2'409'911	2'042'535
<b>Net assets</b>	<b>41'665'049'124</b>	<b>55'953'356'272</b>
	Consolidated	
	01.03.2023 - 29.02.2024 JPY	01.03.2022 - 28.02.2023 JPY
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	55'953'356'272	74'428'792'009
Delivery withholding tax	-128'197'864	-211'118'987
Issue of units	6'287'795'873	4'856'188'424
Redemption of units	-20'166'191'363	-19'631'074'689
Other items from unit transactions	315'581'857	-682'408'413
Total income	-597'295'651	-2'807'022'072
<b>Net assets at end of reporting period</b>	<b>41'665'049'124</b>	<b>55'953'356'272</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	542'073.482	684'787.814
Number of units issued	60'918.214	45'435.381
Number of units redeemed	-192'703.624	-188'149.713
<b>Number at the end of the reporting period</b>	<b>410'288.072</b>	<b>542'073.482</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class DB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY
55'818'214'836	74'061'311'801	135'141'443	367'480'217
-127'881'885	-210'573'703	-315'979	-545'284
6'287'795'873	4'856'188'424	0	0
-20'119'842'073	-19'411'027'835	-46'349'290	-220'046'854
315'872'496	-677'560'006	-290'640	-4'848'409
-595'975'741	-2'800'123'845	-1'319'910	-6'898'227
<b>41'578'183'506</b>	<b>55'818'214'836</b>	<b>86'865'624</b>	<b>135'141'443</b>
540'777.359	681'442.368	1'296.123	3'345.446
60'918.214	45'435.381	0.000	0.000
-192'254.782	-186'100.390	-448.842	-2'049.323
<b>409'440.791</b>	<b>540'777.359</b>	<b>847.281</b>	<b>1'296.123</b>
(JPY)	(JPY)	(JPY)	(JPY)
<b>101'549</b>	<b>103'218</b>	<b>102'523</b>	<b>104'266</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Income</b>		
Income from bank assets	68'195	595
Negative interest	-204'167	-1'326'089
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	242'873'843	508'442'692
Current income paid in on issued units	18'168'988	10'291'710
<b>Total income</b>	<b>260'906'859</b>	<b>517'408'908</b>
<b>Expenses</b>		
Interest paid	36'356	1'802'069
Audit expenses	2'379'562	2'198'118
Remunerations to the following in accordance with the fund regulations:		
- Management company	104'307	178'176
Other expenses	300'353	246'398
Current net income paid out on redeemed units	25'340'713	91'487'743
<b>Total expenses</b>	<b>28'161'291</b>	<b>95'912'504</b>
<b>Net Income</b>	<b>232'745'568</b>	<b>421'496'404</b>
Realised capital gains and losses	-775'218'616	-617'971'155
<b>Realized income</b>	<b>-542'473'048</b>	<b>-196'474'751</b>
Unrealized capital gain/losses	-54'822'603	-2'610'547'321
<b>Total income</b>	<b>-597'295'651</b>	<b>-2'807'022'072</b>
<b>Application of net income</b>		
Net income of financial year	232'745'568	421'496'404
<b>Net income available for distribution</b>	<b>232'745'568</b>	<b>421'496'404</b>
Distribution/delivery withholding taxes (35%)	81'460'949	147'523'741
For investment of retained earnings (65%)	151'284'619	273'972'663

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Unit class ZB		Unit class DB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY
68'007	593	188	2
-203'576	-1'322'263	-591	-3'826
242'184'883	506'849'612	688'960	1'593'080
18'168'988	10'291'710	0	0
<b>260'218'302</b>	<b>515'819'652</b>	<b>688'557</b>	<b>1'589'256</b>
36'239	1'796'204	117	5'865
2'372'864	2'191'400	6'698	6'718
0	0	104'307	178'176
299'605	245'591	748	807
25'175'438	90'992'850	165'275	494'893
<b>27'884'146</b>	<b>95'226'045</b>	<b>277'145</b>	<b>686'459</b>
<b>232'334'156</b>	<b>420'593'607</b>	<b>411'412</b>	<b>902'797</b>
-773'601'692	-616'478'170	-1'616'924	-1'492'985
<b>-541'267'536</b>	<b>-195'884'563</b>	<b>-1'205'512</b>	<b>-590'188</b>
-54'708'205	-2'604'239'282	-114'398	-6'308'039
<b>-595'975'741</b>	<b>-2'800'123'845</b>	<b>-1'319'910</b>	<b>-6'898'227</b>
232'334'156	420'593'607	411'412	902'797
<b>232'334'156</b>	<b>420'593'607</b>	<b>411'412</b>	<b>902'797</b>
81'316'955	147'207'762	143'994	315'979
151'017'201	273'385'845	267'418	586'818

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>Japan</b>								
0.100	JAPAN (10 YEAR ISSUE) S. -352- 0.1%/18-20.09.2028	JPY	156'000'000	150'000'000	43'800'000	262'200'000	259'446'900	0.62
0.100	JAPAN (10 YEAR ISSUE) S. -353- 0.1%/19-20.12.2028	JPY	250'000'000	50'000'000	42'900'000	257'100'000	254'037'939	0.61
0.100	JAPAN (10 YEAR ISSUE) S. -354- 0.1%/19-20.03.2029	JPY	197'000'000		28'200'000	168'800'000	166'644'424	0.40
0.100	JAPAN (10 YEAR ISSUE) S. -355- 0.1%/19-20.06.2029	JPY	182'400'000	100'000'000	26'100'000	256'300'000	252'786'127	0.61
0.100	JAPAN (10 YEAR ISSUE) S. -356- 0.1%/19-20.09.2029	JPY	166'800'000	100'000'000	23'900'000	242'900'000	239'339'086	0.57
0.100	JAPAN (10 YEAR ISSUE) S. -357- 0.1%/20-20.12.2029	JPY	271'900'000		38'900'000	233'000'000	229'353'550	0.55
0.100	JAPAN (10 YEAR ISSUE) S. -359- 0.1%/20-20.06.2030	JPY	481'400'000		264'500'000	216'900'000	212'856'984	0.51
0.100	JAPAN (10 YEAR ISSUE) S. -360- 0.1%/20-20.09.2030	JPY	350'400'000	100'000'000	265'100'000	185'300'000	181'493'938	0.44
0.100	JAPAN (10 YEAR ISSUE) S. -361- 0.1%/21-20.12.2030	JPY	477'000'000	10'000'000	394'700'000	92'300'000	90'219'558	0.22
0.100	JAPAN (10 YEAR ISSUE) S. -362- 0.1%/21-20.03.2031	JPY	486'600'000		149'600'000	337'000'000	328'692'950	0.79
0.100	JAPAN (10 YEAR ISSUE) S. -363- 0.1%/21-20.06.2031	JPY	654'600'000		219'300'000	435'300'000	423'198'660	1.02
0.100	JAPAN (10 YEAR ISSUE) S. -364- 0.1%/21-20.09.2031	JPY	430'000'000	50'000'000	68'600'000	411'400'000	398'897'554	0.96
0.100	JAPAN (10 YEAR ISSUE) S. -365- 0.1%/22-20.12.2031	JPY	645'000'000		234'500'000	410'500'000	396'932'975	0.95
0.200	JAPAN (10 YEAR ISSUE) S. -367- 0.2%/22-20.06.2032	JPY		109'000'000		109'000'000	105'680'950	0.25
0.500	JAPAN (10 YEAR ISSUE) S. -369- 0.5%/23-20.12.2032	JPY		310'000'000	94'300'000	215'700'000	213'435'150	0.51
0.500	JAPAN (10 YEAR ISSUE) S. -370- 0.5%/23-20.03.2033	JPY		521'000'000	104'300'000	416'700'000	411'487'083	0.99
0.400	JAPAN (10 YEAR ISSUE) S. -371- 0.4%/23-20.06.2033	JPY		475'000'000		475'000'000	463'595'250	1.11
0.800	JAPAN (10 YEAR ISSUE) S. -372- 0.8%/23-20.09.2033	JPY		530'000'000	50'000'000	480'000'000	485'064'000	1.16
0.600	JAPAN (10 YEAR ISSUE) S. -373- 0.6%/24-20.12.2033	JPY		150'000'000		150'000'000	148'477'500	0.36
0.100	JAPAN (10 YR ISSUE) 0.1%/17-20.06.2027	JPY	430'400'000		61'600'000	368'800'000	367'369'056	0.88
0.100	JAPAN (10 YR ISSUE) 0.1%/17-20.09.2027	JPY	568'050'000		339'800'000	228'250'000	227'108'750	0.55
0.100	JAPAN (10 YR ISSUE) 0.1%/17-20.12.2027	JPY	343'950'000		49'200'000	294'750'000	292'910'760	0.70
0.100	JAPAN (10 YR ISSUE) S. -350- 0.1%/18-20.03.2028	JPY	216'000'000	250'000'000	66'600'000	399'400'000	396'392'518	0.95
0.100	JAPAN (10 YR ISSUE) S. -351- 0.1%/18-20.06.2028	JPY	275'000'000	105'000'000	53'600'000	326'400'000	323'544'000	0.78
0.005	JAPAN (2 YEAR ISSUE) S. -432- 0.005%/22-01.01.2024	JPY	320'000'000		320'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -433- 0.005%/22-01.02.2024	JPY	450'000'000		450'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -434- 0.005%/22-01.03.2024	JPY	300'000'000		300'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -435- 0.005%/22-01.04.2024	JPY	100'000'000	54'000'000		154'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -436- 0.005%/22-01.05.2024	JPY	400'000'000		400'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -437- 0.005%/22-01.06.2024	JPY	100'000'000		99'300'000	700'000	700'175	0.00
0.005	JAPAN (2 YEAR ISSUE) S. -438- 0.005%/22-01.07.2024	JPY	364'500'000		364'500'000			
0.005	JAPAN (2 YEAR ISSUE) S. -439- 0.005%/22-01.08.2024	JPY	200'000'000		200'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -440- 0.005%/22-01.09.2024	JPY	85'700'000		85'700'000			
0.005	JAPAN (2 YEAR ISSUE) S. -441- 0.005%/22-01.10.2024	JPY	300'000'000		300'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -442- 0.005%/22-01.11.2024	JPY	300'000'000		300'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -443- 0.005%/22-01.12.2024	JPY	350'000'000		350'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -444- 0.005%/23-01.01.2025	JPY	300'000'000	200'000'000	500'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -445- 0.005%/23-01.02.2025	JPY	450'000'000		450'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -446- 0.005%/23-01.03.2025	JPY	90'000'000		12'900'000	77'100'000	77'064'534	0.18
0.005	JAPAN (2 YEAR ISSUE) S. -447- 0.005%/23-01.04.2025	JPY	200'000'000		200'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -448- 0.005%/23-01.05.2025	JPY	250'000'000		250'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -449- 0.005%/23-01.06.2025	JPY	242'000'000		242'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -450- 0.005%/23-01.07.2025	JPY	220'000'000		220'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -451- 0.005%/23-01.08.2025	JPY	340'000'000		340'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -452- 0.005%/23-01.09.2025	JPY	300'000'000		300'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -453- 0.005%/23-01.10.2025	JPY	300'000'000		300'000'000			
0.100	JAPAN (2 YEAR ISSUE) S. -454- 0.1%/23-01.11.2025	JPY	250'000'000		250'000'000			
0.005	JAPAN (2 YEAR ISSUE) S. -455- 0.005%/23-01.12.2025	JPY	350'000'000		350'000'000			
0.100	JAPAN (2 YEAR ISSUE) S. -456- 0.1%/24-01.01.2026	JPY	210'000'000		210'000'000			
0.100	JAPAN (2 YEAR ISSUE) S. -457- 0.1%/24-01.02.2026	JPY	280'000'000		280'000'000			
0.500	JAPAN (20 YEAR ISSUE) 0.5%/18-20.03.2038	JPY	411'000'000	120'000'000	229'800'000	301'200'000	279'197'340	0.67
0.600	JAPAN (20 YEAR ISSUE) 0.6%/17-20.06.2037	JPY	256'000'000		36'600'000	219'400'000	208'669'146	0.50
0.600	JAPAN (20 YEAR ISSUE) 0.6%/17-20.09.2037	JPY	370'000'000		95'800'000	274'200'000	259'801'758	0.62
0.600	JAPAN (20 YEAR ISSUE) 0.6%/17-20.12.2037	JPY	325'000'000	100'000'000	146'500'000	278'500'000	262'887'290	0.63
0.700	JAPAN (20 YEAR ISSUE) 0.7%/17-20.03.2037	JPY	350'000'000	50'000'000	160'000'000	240'000'000	231'871'200	0.56
0.200	JAPAN (20 YEAR ISSUE) N. -157- 0.2%/16-20.06.2036	JPY	326'550'000	110'000'000	153'600'000	282'950'000	259'586'819	0.62
0.500	JAPAN (20 YEAR ISSUE) S. -165- 0.5%/18-20.06.2038	JPY	446'000'000	20'000'000	145'800'000	320'200'000	295'557'408	0.71
0.700	JAPAN (20 YEAR ISSUE) S. -166- 0.7%/18-20.09.2038	JPY	391'000'000	44'000'000	270'200'000	164'800'000	155'968'368	0.37
0.500	JAPAN (20 YEAR ISSUE) S. -167- 0.5%/19-20.12.2038	JPY	403'000'000	10'000'000	193'300'000	219'700'000	201'302'322	0.48
0.400	JAPAN (20 YEAR ISSUE) S. -168- 0.4%/19-20.03.2039	JPY	374'000'000	150'000'000	304'000'000	220'000'000	197'560'000	0.47
0.300	JAPAN (20 YEAR ISSUE) S. -169- 0.3%/19-20.06.2039	JPY	516'800'000	90'000'000	103'900'000	502'900'000	442'215'057	1.06
0.300	JAPAN (20 YEAR ISSUE) S. -170- 0.3%/19-20.09.2039	JPY	484'450'000	25'000'000	169'300'000	340'150'000	297'842'143	0.71
0.300	JAPAN (20 YEAR ISSUE) S. -171- 0.3%/20-20.12.2039	JPY	528'800'000		125'600'000	403'200'000	351'078'336	0.84
0.400	JAPAN (20 YEAR ISSUE) S. -172- 0.4%/20-20.03.2040	JPY	468'000'000		66'900'000	401'100'000	353'537'562	0.85
0.400	JAPAN (20 YEAR ISSUE) S. -173- 0.4%/20-20.06.2040	JPY	634'000'000		90'700'000	543'300'000	476'245'914	1.14
0.400	JAPAN (20 YEAR ISSUE) S. -174- 0.4%/20-20.09.2040	JPY	650'000'000		143'000'000	507'000'000	442'256'100	1.06

## 714 CSIF (CH) Bond Government JPY Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
0.500 JAPAN (20 YEAR ISSUE) S. -175- 0.5%/21-20.12.2040	JPY	618'000'000		88'400'000	529'600'000	467'562'656	1.12
0.500 JAPAN (20 YEAR ISSUE) S. -176- 0.5%/21-20.03.2041	JPY	606'000'000		96'900'000	509'100'000	447'325'806	1.07
0.400 JAPAN (20 YEAR ISSUE) S. -177- 0.4%/21-20.06.2041	JPY	600'000'000	50'000'000	93'000'000	557'000'000	478'624'530	1.15
0.500 JAPAN (20 YEAR ISSUE) S. -178- 0.5%/21-20.09.2041	JPY	615'000'000	21'000'000	87'900'000	548'100'000	476'918'253	1.14
0.500 JAPAN (20 YEAR ISSUE) S. -179- 0.5%/22-20.12.2041	JPY	648'000'000	50'000'000	144'400'000	553'600'000	479'998'880	1.15
0.800 JAPAN (20 YEAR ISSUE) S. -180- 0.8%/22-20.03.2042	JPY	581'000'000	280'000'000	246'000'000	615'000'000	560'947'650	1.35
0.900 JAPAN (20 YEAR ISSUE) S. -181- 0.9%/22-20.06.2042	JPY	500'000'000	100'000'000	105'800'000	494'200'000	457'273'376	1.10
1.100 JAPAN (20 YEAR ISSUE) S. -182- 1.1%/22-20.09.2042	JPY	300'000'000	120'000'000	48'600'000	371'400'000	354'620'148	0.85
1.400 JAPAN (20 YEAR ISSUE) S. -183- 1.4%/23-20.12.2042	JPY	10'000'000		1'400'000	8'600'000	8'612'642	0.02
1.100 JAPAN (20 YEAR ISSUE) S. -184- 1.1%/23-20.03.2043	JPY		296'000'000		296'000'000	281'259'200	0.68
1.100 JAPAN (20 YEAR ISSUE) S. -185- 1.1%/23-20.06.2043	JPY		400'000'000		400'000'000	378'536'000	0.91
1.500 JAPAN (20 YEAR ISSUE) S. -186- 1.5%/23-20.09.2043	JPY		330'000'000		330'000'000	334'092'000	0.80
1.300 JAPAN (20 YEAR ISSUE) S. -187- 1.3%/24-20.12.2043	JPY		50'000'000		50'000'000	48'756'000	0.12
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.03.2047	JPY	208'000'000		89'700'000	118'300'000	100'971'416	0.24
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.09.2047	JPY	224'000'000		57'700'000	166'300'000	140'970'847	0.34
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.12.2047	JPY	253'050'000		61'900'000	191'150'000	161'615'414	0.39
1.800 JAPAN (30 YEAR ISSUE) 1.8%/02-22.11.2032	JPY	50'000'000		50'000'000			
0.300 JAPAN (30 YEAR ISSUE) N. -51- 0.3%/16-20.06.2046	JPY	165'000'000	70'000'000	26'500'000	208'500'000	160'004'985	0.38
0.800 JAPAN (30 YEAR ISSUE) S. -55- 0.8%/17-20.06.2047	JPY	221'000'000		65'900'000	155'100'000	132'038'181	0.32
0.800 JAPAN (30 YEAR ISSUE) S. -58- 0.8%/18-20.03.2048	JPY	290'000'000	60'000'000	281'400'000	68'600'000	57'848'322	0.14
0.700 JAPAN (30 YEAR ISSUE) S. -59- 0.7%/18-20.06.2048	JPY	340'700'000		112'400'000	228'300'000	187'146'642	0.45
0.900 JAPAN (30 YEAR ISSUE) S. -60- 0.9%/18-20.09.2048	JPY	75'700'000	50'000'000	75'700'000	50'000'000	42'876'500	0.10
0.700 JAPAN (30 YEAR ISSUE) S. -61- 0.7%/19-20.12.2048	JPY	308'000'000	50'000'000	218'000'000	140'000'000	114'112'600	0.27
0.500 JAPAN (30 YEAR ISSUE) S. -62- 0.5%/19-20.03.2049	JPY	310'000'000		165'200'000	144'800'000	111'513'376	0.27
0.400 JAPAN (30 YEAR ISSUE) S. -63- 0.4%/19-20.06.2049	JPY	289'000'000		91'300'000	197'700'000	147'577'119	0.35
0.400 JAPAN (30 YEAR ISSUE) S. -64- 0.4%/19-20.09.2049	JPY	259'000'000	70'000'000	137'000'000	192'000'000	142'815'360	0.34
0.400 JAPAN (30 YEAR ISSUE) S. -65- 0.4%/20-20.12.2049	JPY	336'000'000		78'100'000	257'900'000	190'825'368	0.46
0.400 JAPAN (30 YEAR ISSUE) S. -66- 0.4%/20-20.03.2050	JPY	315'350'000	30'000'000	49'400'000	295'950'000	218'203'935	0.52
0.600 JAPAN (30 YEAR ISSUE) S. -67- 0.6%/20-20.06.2050	JPY	386'000'000		55'200'000	330'800'000	256'846'352	0.62
0.600 JAPAN (30 YEAR ISSUE) S. -68- 0.6%/20-20.09.2050	JPY	420'000'000		60'100'000	359'900'000	278'073'136	0.67
0.700 JAPAN (30 YEAR ISSUE) S. -69- 0.7%/21-20.12.2050	JPY	422'000'000		60'300'000	361'700'000	286'032'360	0.69
0.700 JAPAN (30 YEAR ISSUE) S. -70- 0.7%/21-20.03.2051	JPY	454'000'000	124'000'000	64'900'000	513'100'000	404'574'219	0.97
0.700 JAPAN (30 YEAR ISSUE) S. -71- 0.7%/21-20.06.2051	JPY	457'000'000		65'400'000	391'600'000	307'852'424	0.74
0.700 JAPAN (30 YEAR ISSUE) S. -72- 0.7%/21-20.09.2051	JPY	418'000'000		59'800'000	358'200'000	280'252'098	0.67
0.700 JAPAN (30 YEAR ISSUE) S. -73- 0.7%/22-20.12.2051	JPY	413'000'000		59'100'000	353'900'000	276'562'233	0.66
1.000 JAPAN (30 YEAR ISSUE) S. -74- 1%/22-20.03.2052	JPY	374'400'000	5'000'000	53'500'000	325'900'000	275'307'284	0.66
1.300 JAPAN (30 YEAR ISSUE) S. -75- 1.3%/22-20.06.2052	JPY	340'550'000	115'000'000	228'700'000	226'850'000	206'115'910	0.49
1.400 JAPAN (30 YEAR ISSUE) S. -76- 1.4%/22-20.09.2052	JPY	200'000'000	155'000'000	214'300'000	140'700'000	130'739'847	0.31
1.600 JAPAN (30 YEAR ISSUE) S. -77- 1.6%/23-20.12.2052	JPY		131'000'000		131'000'000	127'459'070	0.31
1.400 JAPAN (30 YEAR ISSUE) S. -78- 1.4%/23-20.03.2053	JPY		192'000'000		192'000'000	178'089'600	0.43
1.200 JAPAN (30 YEAR ISSUE) S. -79- 1.2%/23-20.06.2053	JPY		200'000'000		200'000'000	176'114'000	0.42
1.800 JAPAN (30 YEAR ISSUE) S. -80- 1.8%/23-20.09.2053	JPY		250'000'000		250'000'000	253'765'000	0.61
0.900 JAPAN (40 YEAR ISSUE) 0.9%/17-20.03.2057	JPY	327'250'000	20'000'000	66'800'000	280'450'000	220'719'759	0.53
0.800 JAPAN (40 YEAR ISSUE) S. -11- 0.8%/18-20.03.2058	JPY	282'000'000	80'000'000	40'300'000	321'700'000	242'812'726	0.58
0.500 JAPAN (40 YEAR ISSUE) S. -12- 0.5%/19-20.03.2059	JPY	443'450'000	245'000'000	307'600'000	370'850'000	248'751'346	0.60
0.500 JAPAN (40 YEAR ISSUE) S. -13- 0.5%/20-20.03.2060	JPY	503'000'000	300'000'000	284'200'000	518'800'000	343'030'560	0.82
0.700 JAPAN (40 YEAR ISSUE) S. -14- 0.7%/21-20.03.2061	JPY	558'000'000	160'000'000	260'700'000	457'300'000	322'602'285	0.77
1.000 JAPAN (40 YEAR ISSUE) S. -15- 1%/22-20.03.2062	JPY	305'000'000	180'000'000	93'600'000	391'400'000	304'145'198	0.73
1.300 JAPAN (40 YEAR ISSUE) S. -16- 1.3%/23-20.03.2063	JPY		50'000'000		50'000'000	42'582'500	0.10
0.100 JAPAN (5 YEAR ISSUE) S. -139- 0.1%/19-20.03.2024	JPY	248'000'000		248'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -140- 0.1%/19-20.06.2024	JPY	150'000'000		149'500'000	500'000	500'305	0.00
0.100 JAPAN (5 YEAR ISSUE) S. -141- 0.1%/19-20.09.2024	JPY	300'000'000		300'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -142- 0.1%/20-20.12.2024	JPY	324'800'000		324'800'000			
0.100 JAPAN (5 YEAR ISSUE) S. -143- 0.1%/20-20.03.2025	JPY	364'600'000		234'100'000	130'500'000	130'558'725	0.31
0.100 JAPAN (5 YEAR ISSUE) S. -144- 0.1%/20-20.06.2025	JPY	185'000'000	300'000'000	209'600'000	275'400'000	275'435'802	0.66
0.100 JAPAN (5 YEAR ISSUE) S. -145- 0.1%/20-20.09.2025	JPY	256'600'000		36'700'000	219'900'000	219'823'035	0.53
0.100 JAPAN (5 YEAR ISSUE) S. -146- 0.1%/21-20.12.2025	JPY	210'000'000		30'000'000	180'000'000	179'820'000	0.43
0.005 JAPAN (5 YEAR ISSUE) S. -147- 0.005%/21-20.03.2026	JPY	435'000'000		139'300'000	295'700'000	294'694'620	0.71
0.005 JAPAN (5 YEAR ISSUE) S. -148- 0.005%/21-20.06.2026	JPY	577'000'000		303'900'000	273'100'000	272'026'717	0.65
0.005 JAPAN (5 YEAR ISSUE) S. -149- 0.005%/21-20.09.2026	JPY	750'000'000		550'100'000	199'900'000	199'004'448	0.48
0.005 JAPAN (5 YEAR ISSUE) S. -150- 0.005%/22-20.12.2026	JPY	500'000'000		271'500'000	228'500'000	227'284'380	0.55
0.005 JAPAN (5 YEAR ISSUE) S. -151- 0.005%/22-20.03.2027	JPY	500'000'000		271'500'000	228'500'000	227'183'840	0.55
0.100 JAPAN (5 YEAR ISSUE) S. -152- 0.1%/22-20.03.2027	JPY	250'000'000		125'800'000	124'200'000	123'842'304	0.30
0.005 JAPAN (5 YEAR ISSUE) S. -153- 0.005%/22-20.06.2027	JPY	395'500'000	200'000'000	85'200'000	510'300'000	506'727'900	1.22
0.100 JAPAN (5 YEAR ISSUE) S. -154- 0.1%/22-20.09.2027	JPY	300'000'000		42'900'000	257'100'000	255'814'500	0.61
0.200 JAPAN (5 YEAR ISSUE) S. -156- 0.2%/23-20.12.2027	JPY		100'000'000	14'300'000	85'700'000	85'488'321	0.21
0.200 JAPAN (5 YEAR ISSUE) S. -157- 0.2%/23-20.03.2028	JPY		150'000'000		150'000'000	149'470'500	0.36
0.100 JAPAN (5 YEAR ISSUE) S. -158- 0.1%/23-20.03.2028	JPY	246'000'000		246'000'000		244'147'620	0.59
0.100 JAPAN (5 YEAR ISSUE) S. -159- 0.1%/23-20.06.2028	JPY	275'000'000		275'000'000		272'593'750	0.65
0.200 JAPAN (5 YEAR ISSUE) S. -160- 0.2%/23-20.06.2028	JPY	145'000'000		145'000'000		144'347'500	0.35
0.300 JAPAN (5 YEAR ISSUE) S. -161- 0.3%/23-20.06.2028	JPY	150'000'000		150'000'000		149'961'000	0.36

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
0.300 JAPAN (5 YEAR ISSUE) S. -162- 0.3%/23-20.09.2028	JPY		150'000'000		150'000'000	149'772'000	0.36
0.400 JAPAN (5 YEAR ISSUE) S. -163- 0.4%/23-20.09.2028	JPY		450'000'000		450'000'000	451'336'500	1.08
1.900 JAPAN 1.9%/12-20.09.2042	JPY	577'000'000		211'100'000	365'900'000	397'411'308	0.95
2.000 JAPAN n 124 2%/11-20.12.2030	JPY	85'000'000		62'200'000	22'800'000	25'181'460	0.06
1.500 JAPAN n 144 1.5%/13-20.03.2033	JPY	118'000'000		80'700'000	37'300'000	40'126'221	0.10
1.500 JAPAN n 148 1.5%/14-20.03.2034	JPY	360'000'000		85'800'000	274'200'000	294'512'736	0.71
0.400 JAPAN N -156- 0.4%/16-20.03.2036	JPY	262'000'000	100'000'000	37'500'000	324'500'000	306'353'960	0.74
2.500 JAPAN n 22 2.5%/06-20.03.2036	JPY	17'900'000		17'900'000			
0.600 JAPAN n 333 0.6%/14-20.03.2024	JPY	199'950'000		199'950'000			
0.100 JAPAN N -342- 0.1%/16-20.03.2026	JPY	103'250'000	100'000'000	40'500'000	162'750'000	162'512'385	0.39
1.400 JAPAN N -48- 1.4%/15-20.09.2045	JPY	64'500'000		9'200'000	55'300'000	54'155'290	0.13
1.400 JAPAN N -49- 1.4%/15-20.12.2045	JPY	91'800'000		43'100'000	48'700'000	47'547'758	0.11
0.800 JAPAN N -50- 0.8%/16-20.03.2046	JPY	187'000'000		26'700'000	160'300'000	138'438'286	0.33
0.400 JAPAN N -9- 0.84/16-20.03.2056	JPY	400'000'000	180'000'000	186'800'000	393'200'000	264'100'644	0.63
2.400 JAPAN N. 101 2.4%/08-20.03.2028	JPY	30'000'000		30'000'000			
2.400 JAPAN N. 102 2.4%/08-20.06.2028	JPY	33'700'000		33'700'000			
2.300 JAPAN N. 103 2.3%/08-20.06.2028	JPY	104'000'000		104'000'000			
2.200 JAPAN N. 106 2.2%/08-20.09.2028	JPY	92'500'000		92'500'000			
1.600 JAPAN N. 136 1.6%/12-20.03.2032	JPY	68'000'000		9'700'000	58'300'000	63'098'673	0.15
1.700 JAPAN N. 141 1.7%/12-20.12.2032	JPY	239'150'000		67'300'000	171'850'000	187'725'503	0.45
1.800 JAPAN N. 142 1.8%/12-20.12.2032	JPY	125'000'000		17'900'000	107'100'000	117'988'857	0.28
1.600 JAPAN N. 143 1.6%/13-20.03.2033	JPY	195'000'000		69'900'000	125'100'000	135'650'934	0.33
1.700 JAPAN N. 145 1.7%/13-20.06.2033	JPY	267'000'000		106'700'000	160'300'000	175'308'889	0.42
1.700 JAPAN N. 146 1.7%/13-20.09.2033	JPY	243'000'000	20'000'000	120'500'000	142'500'000	155'929'200	0.37
1.400 JAPAN N. 150 1.4%/14-20.09.2034	JPY	442'000'000		103'200'000	338'800'000	360'381'560	0.86
1.200 JAPAN N. 151 1.2%/14-20.12.2034	JPY	384'000'000		54'900'000	329'100'000	343'099'914	0.82
1.200 JAPAN N. -152- 1.2%/15-20.03.2035	JPY	324'600'000	13'000'000	46'400'000	291'200'000	303'104'256	0.73
1.300 JAPAN N. -153- 1.3%/15-20.06.2035	JPY	296'000'000		42'300'000	253'700'000	266'516'924	0.64
1.200 JAPAN N. -154- 1.2%/15-20.09.2035	JPY	358'000'000		51'200'000	306'800'000	318'562'712	0.76
1.000 JAPAN N. -155- 1%/15-20.12.2035	JPY	415'000'000		108'800'000	306'200'000	310'434'746	0.75
0.500 JAPAN N. -158- 0.5%/16-20.09.2036	JPY	340'000'000	60'000'000	48'600'000	351'400'000	333'496'170	0.80
2.500 JAPAN N. -16- 2.5%04-20.09.2034	JPY	110'100'000		110'100'000			
2.400 JAPAN N. -17- 2.4%/04-20.12.2034	JPY	89'950'000		89'950'000			
0.600 JAPAN N. 332 0.6%/13-20.12.2023	JPY	193'000'000		193'000'000			
0.600 JAPAN N. 334 0.6%/14-20.06.2024	JPY	137'000'000		137'000'000	400'000	400'844	0.00
0.500 JAPAN N. 335 0.5%/14-20.09.2024	JPY	250'800'000		250'800'000			
0.500 JAPAN N. 336 0.5%/14-20.12.2024	JPY	70'000'000		70'000'000			
0.300 JAPAN N. 337 0.3%/14-20.12.2024	JPY	139'000'000		139'000'000			
0.400 JAPAN N. -338- 0.4%/15-20.03.2025	JPY	176'700'000		111'000'000	65'700'000	65'943'747	0.16
0.400 JAPAN N. -339- 0.4%/15-20.06.2025	JPY	192'450'000		173'200'000	19'250'000	19'327'770	0.05
0.300 JAPAN N. -341- 0.3%/15-20.12.2025	JPY	144'000'000		20'600'000	123'400'000	123'720'840	0.30
0.100 JAPAN N. -343- 0.1%/16-20.06.2026	JPY	370'450'000		291'000'000	79'450'000	79'310'963	0.19
0.100 JAPAN N. -344- 0.1%/16-20.09.2026	JPY	174'000'000		67'700'000	106'300'000	106'081'022	0.25
1.800 JAPAN N. 38 1.8%/13-20.03.2043	JPY	239'100'000		54'200'000	184'900'000	197'129'286	0.47
1.900 JAPAN N. 39 1.9%/13-20.06.2043	JPY	245'000'000		127'900'000	117'100'000	126'649'505	0.30
1.800 JAPAN N. 40 1.8%/13-20.09.2043	JPY	104'500'000		14'900'000	89'600'000	95'262'720	0.23
1.700 JAPAN N. 43 1.7%/14-20.06.2044	JPY	144'750'000		20'700'000	124'050'000	129'097'595	0.31
1.700 JAPAN N. 44 1.7%/14-20.09.2044	JPY	132'800'000	80'000'000	117'500'000	95'300'000	99'100'564	0.24
1.500 JAPAN N. 45 1.5%/14-20.12.2044	JPY	110'750'000		15'800'000	94'950'000	95'166'486	0.23
1.500 JAPAN N. -46- 1.5%/15-20.03.2045	JPY	215'800'000	50'000'000	73'700'000	192'100'000	192'313'231	0.46
1.600 JAPAN N. -47- 1.6%/15-20.06.2045	JPY	46'250'000		46'250'000			
0.500 JAPAN N. -52- 0.5%/16-20.09.2046	JPY	291'000'000		121'600'000	169'400'000	135'657'214	0.33
2.400 JAPAN N. -70- 2.4%/04-20.06.2024	JPY	164'000'000		164'000'000			
1.400 JAPAN N. -8- 1.4%/15-20.03.2055	JPY	92'900'000		92'900'000			
1.900 JAPAN No.6 1.9%/13-20.03.2053	JPY	149'000'000	51'000'000	149'000'000	51'000'000	53'105'280	0.13
1.100 JAPAN S. 10 1.1%/03-20.03.2033	JPY	89'450'000		89'400'000	50'000	52'042	0.00
2.200 JAPAN S. 100 2.2%/08-20.03.2028	JPY	256'300'000		256'300'000			
2.100 JAPAN S. 104 2.1%/08-20.06.2028	JPY	3'000'000		400'000	2'600'000	2'799'342	0.01
2.100 JAPAN S. 105 2.1%/08-20.09.2028	JPY	200'000'000		80'000'000	120'000'000	129'570'000	0.31
2.100 JAPAN S. 107 2.1%/08-20.12.2028	JPY	91'900'000		26'000'000	65'900'000	71'376'949	0.17
1.900 JAPAN S. 108 1.9%/09-20.12.2028	JPY	175'000'000		25'000'000	150'000'000	161'049'000	0.39
1.900 JAPAN S. 109 1.9%/09-20.03.2029	JPY	84'650'000		12'100'000	72'550'000	78'142'154	0.19
1.700 JAPAN S. 11 1.7%/03-20.06.2033	JPY	85'900'000		42'300'000	43'600'000	47'682'268	0.11
2.100 JAPAN S. 110 2.1%/09-20.03.2029	JPY	154'300'000		22'100'000	132'200'000	143'702'722	0.34
2.100 JAPAN S. 112 2.1%/09-20.06.2029	JPY	113'750'000		66'300'000	47'450'000	51'792'150	0.12
2.100 JAPAN S. 113 2.1%/09-20.09.2029	JPY	163'000'000		83'300'000	79'700'000	87'304'974	0.21
2.100 JAPAN S. 114 2.1%/09-20.12.2029	JPY	161'550'000		161'550'000			
2.100 JAPAN S. 117 2.1%/10-20.03.2030	JPY	75'000'000		75'000'000			
2.000 JAPAN S. 118 2%/10-20.06.2030	JPY	35'000'000		35'000'000			
1.800 JAPAN S. 119 1.8%/10-20.06.2030	JPY	90'350'000		90'350'000			
1.600 JAPAN S. 120 1.6%/10-20.06.2030	JPY	163'000'000		99'600'000	63'400'000	68'148'660	0.16

716 CSIF (CH) Bond Government JPY Blue  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
1.900 JAPAN S. 121 1.9%/10-20.09.2030	JPY	167'100'000		157'100'000	10'000'000	10'956'900	0.03
1.800 JAPAN S. 122 1.8%/10-20.09.2030	JPY	103'850'000		64'900'000	38'950'000	42'428'235	0.10
2.100 JAPAN S. 123 2.1%/10-20.12.2030	JPY	89'600'000		89'600'000			
2.200 JAPAN S. 125 2.2%/11-20.03.2031	JPY	152'000'000		152'000'000			
2.000 JAPAN S. 126 2%/11-20.03.2031	JPY	135'000'000		135'000'000			
1.900 JAPAN S. 127 1.9%/11-20.03.2031	JPY	170'000'000		124'300'000	45'700'000	50'260'403	0.12
1.900 JAPAN S. 128 1.9%/11-20.06.2031	JPY	275'000'000		149'300'000	125'700'000	138'350'448	0.33
1.800 JAPAN S. 129 1.8%/11-20.06.2031	JPY	82'000'000		11'700'000	70'300'000	76'878'674	0.18
1.800 JAPAN S. 130 1.8%/11-20.09.2031	JPY	292'000'000		91'800'000	200'200'000	219'182'964	0.53
1.700 JAPAN S. 131 1.7%/11-20.09.2031	JPY	97'000'000		13'900'000	83'100'000	90'374'574	0.22
1.800 JAPAN S. 133 1.8%/11-20.12.2031	JPY	42'600'000		6'100'000	36'500'000	40'030'280	0.10
1.800 JAPAN S. 134 1.8%/12-20.03.2032	JPY	205'000'000		205'000'000			
1.700 JAPAN S. 135 1.7%/12-20.03.2032	JPY	135'000'000		19'300'000	115'700'000	126'116'471	0.30
1.700 JAPAN S. 137 1.7%/12-20.06.2032	JPY	105'000'000		15'000'000	90'000'000	98'183'700	0.24
1.500 JAPAN S. 138 1.5%/12-20.06.2032	JPY	83'000'000		11'900'000	71'100'000	76'436'766	0.18
1.600 JAPAN S. 139 1.6%/12-20.06.2032	JPY	123'200'000		17'600'000	105'600'000	114'364'800	0.27
1.700 JAPAN S. 140 1.7%/12-20.09.2032	JPY	276'000'000		39'500'000	236'500'000	258'184'685	0.62
1.600 JAPAN S. 147 1.6%/13-20.12.2033	JPY	277'250'000	50'000'000	99'600'000	227'650'000	246'886'425	0.59
1.500 JAPAN S. 149 1.5%/14-20.06.2034	JPY	320'000'000	26'000'000	45'800'000	300'200'000	322'207'662	0.77
0.600 JAPAN S. -159 -0.6%/16-20.12.2036	JPY	382'000'000	20'000'000	74'600'000	327'400'000	313'292'334	0.75
2.300 JAPAN S. 19 2.3%/05-20.06.2035	JPY	39'900'000		39'900'000			
2.200 JAPAN S. 2 2.2%/09-20.03.2049	JPY	5'400'000		5'400'000			
2.400 JAPAN S. 26 2.4%/07-20.03.2037	JPY	65'100'000		65'100'000			
2.500 JAPAN S. 27 2.5%/07-20.09.2037	JPY	124'450'000		124'450'000			
2.500 JAPAN S. 28 2.5%/08-20.03.2038	JPY	53'750'000		53'750'000			
2.400 JAPAN S. 29 2.4%/08-20.09.2038	JPY	190'000'000		190'000'000			
2.300 JAPAN S. 30 2.3%/09-20.03.2039	JPY	276'300'000		276'300'000			
2.200 JAPAN S. 31 2.2%/09-20.09.2039	JPY	59'150'000		59'150'000			
2.300 JAPAN S. 32 2.3%/10-20.03.2040	JPY	125'000'000		125'000'000			
2.000 JAPAN S. 33 2%/10-20.09.2040	JPY	350'600'000		178'700'000	171'900'000	190'822'752	0.46
2.200 JAPAN S. 34 2.2%/11-20.03.2041	JPY	9'700'000		9'700'000			
0.100 JAPAN S. -345 -0.1%/16-20.12.2026	JPY	543'350'000		399'100'000	144'250'000	143'866'295	0.35
0.100 JAPAN S. -346 -0.1%/17-20.03.2027	JPY	374'100'000		253'500'000	120'600'000	120'252'672	0.29
2.000 JAPAN S. 35 2%/11-20.09.2041	JPY	211'950'000		98'900'000	113'050'000	124'811'722	0.30
2.000 JAPAN S. 36 2%/12-20.03.2042	JPY	355'000'000		355'000'000			
1.700 JAPAN S. 41 1.7%/13-20.12.2043	JPY	239'650'000		94'300'000	145'350'000	151'711'970	0.36
1.700 JAPAN S. 42 1.7%/14-20.03.2044	JPY	241'000'000	30'000'000	111'000'000	160'000'000	166'896'000	0.40
2.000 JAPAN S. 5 2%/12-20.03.2052	JPY	213'000'000	26'000'000	239'000'000			
0.600 JAPAN S. -53 -0.6%/16-20.12.2046	JPY	183'000'000		26'200'000	156'800'000	128'149'504	0.31
1.900 JAPAN S. 67 1.9%/04-20.03.2024	JPY	8'900'000		8'900'000			
1.700 JAPAN S. 7 1.7%/14-20.03.2054	JPY	107'350'000	35'000'000	142'350'000			
2.000 JAPAN S. 73 2%/04-20.12.2024	JPY	150'000'000		150'000'000			
1.900 JAPAN S. 78 1.9%/05-20.06.2025	JPY	23'700'000		23'700'000			
2.000 JAPAN S. 93 2%/07-20.03.2027	JPY	68'000'000		68'000'000			
2.100 JAPAN S. 94 2.1%/07-20.03.2027	JPY	70'000'000		70'000'000			
2.100 JAPAN S. 99 2.1%/07-20.12.2027	JPY	100'000'000		14'300'000	85'700'000	91'657'864	0.22
2.100 JAPAN T. 72 2.1%/04-20.09.2024	JPY	68'000'000		68'000'000			
<b>Total Bonds</b>						<b>41'509'075'408</b>	<b>99.62</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>41'509'075'408</b>	<b>99.62</b>
<b>Total investments</b>						<b>41'509'075'408</b>	<b>99.62</b>
Cash at banks						75'798'032	0.18
Time deposit						0	0.00
Other assets						82'585'595	0.20
<b>Total fund assets</b>						<b>41'667'459'035</b>	<b>100.00</b>
./. Due to bank						0	0.00
./. Other liabilities						2'409'911	0.01
./. Other loans						0	0.00
<b>Net assets</b>						<b>41'665'049'124</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value JPY	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	41'509'075'408.00	99.62
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	304.62	285.96	250.55
<b>Unit class ZB</b>				
Total net assets in millions	CHF	304.62	285.96	250.52
Asset value per share	CHF	552.59	569.97	626.97
<b>Unit class QB</b>				
Total net assets in millions	CHF	-	-	0.03
Asset value per share	CHF	-	-	923.99

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024		Unit class ZB
Gross distribution		CHF 0.380
Less 35% Swiss withholding tax		CHF 0.133
<b>Net distribution</b>		<b>CHF 0.247</b>
<b>Coupon no. income</b>		<b>18</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	CHF	16.148
Less 35% Swiss withholding tax	CHF	5.652
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.496</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	CHF	16.148
Less 35% Swiss withholding tax 1)	CHF	5.652
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.496</b>
<b>Coupon no. income</b>		<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
CHINESE RENMINBI YUAN	0.122211
DANISH KRONE	0.127835
EURO	0.952900
ISRAELI NEW SHEKEL	0.246546
CANADIAN DOLLAR	0.649225
MALAYSIAN RINGGIT	0.185559
MEXICAN PESO	0.051596
POLISH ZŁOTY	0.220809
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
SOUTH AFRICAN RAND	0.045901
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	271'596.83	738'614.88
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	302'072'236.75	289'300'675.90
Other assets	3'383'870.80	3'210'877.69
<b>Total fund assets, less</b>	<b>305'727'704.38</b>	<b>293'250'168.47</b>
Other liabilities	14'053.00	14'001.00
Due to bank	1'096'899.40	7'274'278.12
<b>Net assets</b>	<b>304'616'751.98</b>	<b>285'961'889.35</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	285'961'889.35	250'546'409.64
Delivery withholding tax	-2'767'138.65	-2'576'881.05
Issue of units	105'289'313.31	102'295'266.43
Redemption of units	-81'092'265.26	-41'126'030.85
Other items from unit transactions	3'849'287.62	2'687'747.96
Total income	-6'624'334.39	-25'864'622.81
<b>Net assets at end of reporting period</b>	<b>304'616'751.98</b>	<b>285'961'889.35</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	501'712.719	399'601.261
Number of units issued	193'612.433	173'146.646
Number of units redeemed	-144'072.173	-71'035.188
<b>Number at the end of the reporting period</b>	<b>551'252.979</b>	<b>501'712.719</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
285'961'889.34	250'517'778.43	0.00	28'631.23
-2'767'138.65	-2'576'627.87	0.00	-253.18
105'289'313.31	102'295'266.40	0.00	0.03
-81'092'265.26	-41'099'998.90	0.00	-26'031.95
3'849'287.62	2'690'094.09	0.00	-2'346.13
-6'624'334.39	-25'864'622.81	0.00	0.00
<b>304'616'751.97</b>	<b>285'961'889.34</b>	<b>0.00</b>	<b>0.00</b>
501'712.719	399'570.261	0.000	31.000
193'612.433	173'146.646	0.000	0.000
-144'072.173	-71'004.188	0.000	-31.000
<b>551'252.979</b>	<b>501'712.719</b>	<b>0.000</b>	<b>0.000</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>552.59</b>	<b>569.97</b>	<b>0.00</b>	<b>0.00</b>

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## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	15'262.46	5'950.42
Negative interest	0.00	-1'918.70
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	7'614'664.29	7'828'761.87
Income from other investments	0.00	138'007.53
Current income paid in on issued units	1'596'793.55	1'465'997.06
<b>Total income</b>	<b>9'226'720.30</b>	<b>9'436'798.18</b>
<b>Expenses</b>		
Interest paid	44.46	-50.24
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	25.65
Other expenses	21'943.75	12'215.79
Current net income paid out on redeemed units	288'939.26	813'133.08
<b>Total expenses</b>	<b>324'980.47</b>	<b>839'325.28</b>
<b>Net Income</b>	<b>8'901'739.83</b>	<b>8'597'472.90</b>
Realised capital gains and losses	-22'615'411.45	-10'792'034.13
<b>Realized income</b>	<b>-13'713'671.62</b>	<b>-2'194'561.23</b>
Unrealized capital gain/losses	7'089'337.23	-23'670'061.58
<b>Total income</b>	<b>-6'624'334.39</b>	<b>-25'864'622.81</b>
<b>Application of net income</b>		
Net income of financial year	8'901'739.83	8'597'472.90
Foreign withholding taxes reclaimed	217'417.38	0.00
<b>Net income available for distribution</b>	<b>9'119'157.21</b>	<b>8'597'472.90</b>
Net income earmarked for distribution to investors	209'476.13	0.00
Distribution/delivery withholding taxes (35%)	3'115'608.63	3'009'115.73
For investment of retained earnings (65%)	5'786'131.20	5'588'357.17
Carry forward of reclaimed foreign withholding taxes	7'941.25	0.00

Unit class ZB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
15'262.46	5'950.36	0.00	0.06
0.00	-1'918.53	0.00	-0.17
7'614'664.29	7'828'275.70	0.00	486.17
0.00	137'992.77	0.00	14.76
1'596'793.55	1'465'997.06	0.00	0.00
<b>9'226'720.30</b>	<b>9'436'297.36</b>	<b>0.00</b>	<b>500.82</b>
44.46	-50.23	0.00	-0.01
14'053.00	14'000.62	0.00	0.38
0.00	0.00	0.00	25.65
21'943.75	12'214.59	0.00	1.20
288'939.26	812'659.48	0.00	473.60
<b>324'980.47</b>	<b>838'824.46</b>	<b>0.00</b>	<b>500.82</b>
<b>8'901'739.83</b>	<b>8'597'472.90</b>	<b>0.00</b>	<b>0.00</b>
-22'615'411.45	-10'792'034.13	0.00	0.00
<b>-13'713'671.62</b>	<b>-2'194'561.23</b>	<b>0.00</b>	<b>0.00</b>
7'089'337.23	-23'670'061.58	0.00	0.00
<b>-6'624'334.39</b>	<b>-25'864'622.81</b>	<b>0.00</b>	<b>0.00</b>
8'901'739.83	8'597'472.90	0.00	0.00
217'417.38	0.00	0.00	0.00
<b>9'119'157.21</b>	<b>8'597'472.90</b>	<b>0.00</b>	<b>0.00</b>
209'476.13	0.00	0.00	0.00
3'115'608.63	3'009'115.73	0.00	0.00
5'786'131.20	5'588'357.17	0.00	0.00
7'941.25	0.00	0.00	0.00

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Australia</b>							
0.250 AUSTRALIA 0.25%/20-21.11.2025	AUD	2'500'000	200'000	770'000	1'930'000	1'041'763.96	0.34
1.250 AUSTRALIA 1.25%/20-21.05.2032	AUD	3'895'000	142'000	1'238'000	2'799'000	1'289'946.58	0.42
1.500 AUSTRALIA 1.5%/19-21.06.2031	AUD	3'175'000	160'000	1'050'000	2'285'000	1'104'619.95	0.36
2.250 AUSTRALIA 2.25%/16-21.05.2028	AUD	1'860'000	350'000	560'000	1'650'000	891'535.45	0.29
2.750 AUSTRALIA 2.75%/16-21.11.2027	AUD	2'320'000	115'000	650'000	1'785'000	988'889.33	0.32
2.750 AUSTRALIA 2.75%/18-21.05.2041	AUD	1'794'000	100'000	540'000	1'354'000	619'229.58	0.20
2.750 AUSTRALIA 2.75%/18-21.11.2029	AUD	2'320'000	90'000	754'000	1'656'000	896'448.55	0.29
3.250 AUSTRALIA 3.25%/12-21.04.2029	AUD	2'469'000	420'000	925'000	1'964'000	1'097'458.35	0.36
4.250 AUSTRALIA 4.25%/13-21.04.2026	AUD	2'425'000	230'000	788'000	1'867'000	1'081'312.26	0.35
2.500 AUSTRALIA S -155- 2.5%/18-21.05.2030	AUD	3'050'000	140'000	1'014'000	2'176'000	1'152'140.15	0.38
1.000 AUSTRALIA S -160- 1%/20-21.12.2030	AUD	2'700'000	280'000	1'074'000	1'906'000	902'223.17	0.30
1.750 AUSTRALIA S -162- 1.75%/20-21.06.2051	AUD	2'430'000	280'000	880'000	1'830'000	597'253.11	0.20
4.750 AUSTRALIA S. 136 4.75%/11-21.04.2027	AUD	2'855'000	300'000	1'095'000	2'060'000	1'216'762.76	0.40
2.750 AUSTRALIA S. 137 2.75%/12-21.04.2024	AUD	1'945'000		1'945'000			
4.500 AUSTRALIA S. 140 4.5%/13-21.04.2033	AUD	2'740'000	440'000	820'000	2'360'000	1'391'471.38	0.46
3.750 AUSTRALIA S. 144 3.75%/14-21.04.2037	AUD	1'608'000	310'000	720'000	1'198'000	650'970.00	0.21
2.750 AUSTRALIA S. -145- 2.75%/14-21.06.2035	AUD	1'300'000	640'000	460'000	1'480'000	738'538.50	0.24
3.250 AUSTRALIA S. 147 3.25%/15-21.06.2039	AUD	1'360'000	200'000	600'000	960'000	482'195.04	0.16
3.000 AUSTRALIA S. -150- 3%/16-21.03.2047	AUD	1'803'000	300'000	780'000	1'323'000	594'727.95	0.19
2.750 AUSTRALIA S. -TB152- 2.75%/17-21.11.2028	AUD	1'830'000	50'000	490'000	1'390'000	762'511.91	0.25
3.250 AUSTRALIA S. 139 3.25%/13-21.04.2025	AUD	2'661'000	100'000	770'000	1'991'000	1'132'340.94	0.37
0.500 AUSTRALIAN GOVERNMENT 0.5%/20-21.09.2026	AUD	3'120'000	325'000	1'000'000	2'445'000	1'293'209.38	0.42
1.000 AUSTRALIAN GOVERNMENT 1%/20-21.11.2031	AUD	4'100'000	360'000	1'526'000	2'934'000	1'346'072.74	0.44
1.750 AUSTRALIAN GOVERNMENT 1.75%/21-21.11.2032	AUD	3'370'000	80'000	955'000	2'495'000	1'184'622.67	0.39
3.500 AUSTRALIAN GOVERNMENT 3.5%/23-21.12.2034	AUD		2'060'000	310'000	1'750'000	944'413.98	0.31
4.750 AUSTRALIAN GOVERNMENT 4.75%/23-21.06.2054	AUD		850'000	80'000	770'000	460'085.34	0.15
0.250 AUSTRALIAN GOVERNMENT S. -159- 0.25%/20-21.11.2024	AUD	3'566'000	70'000	3'636'000			
3.000 AUSTRALIAN GOVERNMENT S. -166- 3%/22-21.11.2033	AUD	2'520'000	390'000	750'000	2'160'000	1'125'202.48	0.37
3.750 AUSTRALIAN GOVERNMENT S. -167- 3.75%/22-21.05.2034	AUD	1'840'000	650'000	660'000	1'830'000	1'013'892.77	0.33
						<b>25'999'838.28</b>	<b>8.50</b>
<b>Canada</b>							
1.500 CANADA GOVERNMENT 1.5%/15-01.06.2026	CAD	1'430'000		550'000	880'000	540'746.78	0.18
2.250 CANADA GOVERNMENT 2.25%/14-01.06.2025	CAD	1'830'000		730'000	1'100'000	695'329.72	0.23
2.500 CANADA GOVERNMENT 2.5%/13-01.06.2024	CAD	1'435'000		1'435'000			
4.000 CANADA GOVERNMENT 4%/08-01.06.2041	CAD	1'060'000	100'000	450'000	710'000	492'119.18	0.16
5.000 CANADA GOVERNMENT 5%/04-01.06.2037	CAD	689'000		190'000	499'000	375'100.88	0.12
5.750 CANADA GOVERNMENT 5.75%/01-01.06.2033	CAD	1'060'000	150'000	390'000	820'000	624'351.77	0.20
5.750 CANADA GOVERNMENT 5.75%/98-01.06.2029	CAD	960'000		220'000	740'000	529'948.87	0.17
2.750 CANADA GOVERNMENT S. C939 2.75%/14-01.12.2064	CAD	895'000		250'000	645'000	366'657.61	0.12
2.750 CANADA GOVERNMENT S. -D358- 2.75%/14-01.12.2048	CAD	1'390'000	100'000	520'000	970'000	561'955.85	0.18
1.000 CANADA GOVERNMENT S. -F825- 1%/16-01.06.2027	CAD	1'135'000		240'000	895'000	533'793.25	0.17
3.500 CANADA GOVERNMENT S. ZS68 3.5%/11-01.12.2045	CAD	1'355'000	100'000	480'000	975'000	639'077.46	0.21
0.250 CANADIAN GOVERNMENT 0.25%/20-01.03.2026	CAD	2'650'000		980'000	1'670'000	1'005'340.63	0.33
0.250 CANADIAN GOVERNMENT 0.25%/20-01.04.2024	CAD	3'000'000		3'000'000			
0.500 CANADIAN GOVERNMENT 0.5%/20-01.09.2025	CAD	3'800'000		1'200'000	2'600'000	1'595'230.23	0.52
0.500 CANADIAN GOVERNMENT 0.5%/20-01.12.2030	CAD	3'640'000	70'000	1'000'000	2'710'000	1'445'716.38	0.47
0.750 CANADIAN GOVERNMENT 0.75%/21-01.10.2024	CAD	1'750'000		1'750'000			
1.000 CANADIAN GOVERNMENT 1%/21-01.09.2026	CAD	2'550'000		850'000	1'700'000	1'027'572.56	0.34
1.250 CANADIAN GOVERNMENT 1.25%/19-01.03.2025	CAD	940'000		140'000	800'000	502'900.08	0.16
1.250 CANADIAN GOVERNMENT 1.25%/21-01.03.2027	CAD	2'220'000	160'000	820'000	1'560'000	940'660.03	0.31
1.500 CANADIAN GOVERNMENT 1.5%/21-01.06.2031	CAD	4'760'000	300'000	1'540'000	3'520'000	1'992'551.52	0.65
1.500 CANADIAN GOVERNMENT 1.5%/21-01.12.2031	CAD	4'060'000	150'000	1'320'000	2'890'000	1'621'951.95	0.53
1.500 CANADIAN GOVERNMENT 1.5%/22-01.04.2025	CAD	1'550'000		440'000	1'110'000	697'579.28	0.23
1.500 CANADIAN GOVERNMENT 1.5%/22-01.05.2024	CAD	1'900'000		1'900'000			
1.750 CANADIAN GOVERNMENT 1.75%/21-01.12.2053	CAD	4'051'000	100'000	1'150'000	3'001'000	1'361'820.19	0.45
2.000 CANADIAN GOVERNMENT 2%/17-01.06.2028	CAD	890'000		220'000	670'000	408'185.94	0.13
2.000 CANADIAN GOVERNMENT 2%/22-01.06.2032	CAD	3'120'000	190'000	1'000'000	2'310'000	1'338'775.91	0.44
2.250 CANADIAN GOVERNMENT 2.25%/22-01.12.2029	CAD	680'000		180'000	500'000	304'175.22	0.10
2.500 CANADIAN GOVERNMENT 2.5%/22-01.12.2032	CAD	2'750'000	100'000	890'000	1'960'000	1'176'306.89	0.38
2.750 CANADIAN GOVERNMENT 2.75%/22-01.08.2024	CAD	1'750'000		1'750'000			
2.750 CANADIAN GOVERNMENT 2.75%/22-01.09.2027	CAD	2'170'000		640'000	1'530'000	962'372.52	0.31
2.750 CANADIAN GOVERNMENT 2.75%/23-01.06.2033	CAD		2'110'000	250'000	1'860'000	1'136'904.26	0.37
2.750 CANADIAN GOVERNMENT 2.75%/23-01.12.2055	CAD		1'263'000	130'000	1'133'000	649'693.91	0.21
3.000 CANADIAN GOVERNMENT 3%/22-01.10.2025	CAD	830'000	300'000	190'000	940'000	597'712.12	0.20
3.000 CANADIAN GOVERNMENT 3%/22-01.11.2024	CAD	1'600'000		1'600'000			
3.000 CANADIAN GOVERNMENT 3%/23-01.04.2026	CAD		950'000		950'000	603'484.83	0.20

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.000 CANADIAN GOVERNMENT 3%/23-01.06.2034	CAD		1'200'000		1'200'000	746'528.25	0.24	
3.250 CANADIAN GOVERNMENT 3.25%/23-01.09.2028	CAD		2'030'000	70'000	1'960'000	1'255'455.21	0.41	
3.250 CANADIAN GOVERNMENT 3.25%/23-01.12.2033	CAD		2'386'000	420'000	1'966'000	1'251'410.44	0.41	
3.500 CANADIAN GOVERNMENT 3.5%/22-01.03.2028	CAD	900'000	850'000	310'000	1'440'000	929'723.45	0.30	
3.500 CANADIAN GOVERNMENT 3.5%/23-01.08.2025	CAD		1'900'000	120'000	1'780'000	1'140'817.01	0.37	
3.750 CANADIAN GOVERNMENT 3.75%/22-01.02.2025	CAD	810'000	500'000	1'310'000				
3.750 CANADIAN GOVERNMENT 3.75%/23-01.05.2025	CAD	450'000	1'080'000	190'000	1'340'000	862'358.04	0.28	
4.000 CANADIAN GOVERNMENT 4%/23-01.03.2029	CAD		1'650'000		1'650'000	1'091'863.69	0.36	
4.000 CANADIAN GOVERNMENT 4%/24-01.05.2026	CAD		610'000		610'000	395'552.02	0.13	
4.500 CANADIAN GOVERNMENT 4.5%/23-01.02.2026	CAD		1'594'000		1'594'000	1'040'753.04	0.34	
4.500 CANADIAN GOVERNMENT 4.5%/23-01.11.2025	CAD		2'010'000	160'000	1'850'000	1'204'080.93	0.39	
2.000 CANADIAN GOVERNMENT S. -H722- 2%/17-01.12.2051	CAD	5'235'000	290'000	1'660'000	3'865'000	1'887'310.79	0.62	
2.250 CANADIAN GOVERNMENT S. -J397- 2.25%/18-01.06.2029	CAD	795'000	120'000	270'000	645'000	394'089.93	0.13	
2.250 CANADIAN GOVERNMENT S. -J546- 2.25%/18-01.03.2024	CAD	1'240'000		1'240'000				
1.500 CANADIAN GOVERNMENT S. -J967- 1.5%/19-01.09.2024	CAD	1'330'000		1'330'000				
1.250 CANADIAN GOVERNMENT S. -K379- 1.25%/19-01.06.2030	CAD	4'408'000	150'000	1'450'000	3'108'000	1'765'103.31	0.58	
						<b>38'693'061.93</b>	<b>12.66</b>	
<b>China</b>								
1.990 CHINA GOVERNMENT BOND 1.99%/20-09.04.2025	CNH	20'260'000	10'610'000	5'990'000	24'880'000	3'042'016.35	1.00	
1.990 CHINA GOVERNMENT BOND 1.99%/22-15.09.2024	CNH	13'600'000	2'000'000	15'600'000				
2.000 CHINA GOVERNMENT BOND 2%/23-15.06.2025	CNH		20'720'000		20'720'000	2'531'010.70	0.83	
2.180 CHINA GOVERNMENT BOND 2.18%/22-25.08.2025	CNH	14'660'000	7'510'000	4'450'000	17'720'000	2'169'703.55	0.71	
2.180 CHINA GOVERNMENT BOND 2.18%/23-15.08.2026	CNH		23'000'000		23'000'000	2'815'723.17	0.92	
2.220 CHINA GOVERNMENT BOND 2.22%/23-25.09.2025	CNH		26'320'000		26'320'000	3'224'932.96	1.05	
2.240 CHINA GOVERNMENT BOND 2.24%/22-25.05.2025	CNH	12'430'000	6'150'000	3'330'000	15'250'000	1'869'049.16	0.61	
2.260 CHINA GOVERNMENT BOND 2.26%/22-24.02.2025	CNH	11'660'000	2'800'000	14'460'000				
2.280 CHINA GOVERNMENT BOND 2.28%/22-17.03.2024	CNH	9'600'000		9'600'000				
2.280 CHINA GOVERNMENT BOND 2.28%/22-25.11.2025	CNH	12'550'000	7'230'000	3'260'000	16'520'000	2'026'314.25	0.66	
2.290 CHINA GOVERNMENT BOND 2.29%/22-25.12.2024	CNH	14'410'000	6'820'000	21'230'000				
2.300 CHINA GOVERNMENT BOND 2.3%/23-15.05.2026	CNH		19'730'000		19'730'000	2'421'660.34	0.79	
2.330 CHINA GOVERNMENT BOND 2.33%/23-15.12.2025	CNH		23'600'000		23'600'000	2'899'389.72	0.95	
2.350 CHINA GOVERNMENT BOND 2.35%/23-15.03.2025	CNH		21'580'000	2'000'000	19'580'000	2'404'103.60	0.79	
2.370 CHINA GOVERNMENT BOND 2.37%/22-20.01.2027	CNH	12'920'000	6'730'000	3'950'000	15'700'000	1'931'083.87	0.63	
2.370 CHINA GOVERNMENT BOND 2.37%/24-15.01.2029	CNH		14'900'000		14'900'000	1'834'146.92	0.60	
2.390 CHINA GOVERNMENT BOND 2.39%/23-15.11.2026	CNH		24'800'000		24'800'000	3'052'532.48	1.00	
2.400 CHINA GOVERNMENT BOND 2.4%/23-15.07.2028	CNH		21'600'000		21'600'000	2'658'884.34	0.87	
2.440 CHINA GOVERNMENT BOND 2.44%/22-15.10.2027	CNH	12'050'000	5'710'000	3'000'000	14'760'000	1'817'382.32	0.59	
2.460 CHINA GOVERNMENT BOND 2.46%/23-15.02.2026	CNH	5'750'000	17'700'000	3'490'000	19'960'000	2'455'764.47	0.80	
2.470 CHINA GOVERNMENT BOND 2.47%/21-02.09.2024	CNH	19'150'000	3'290'000	22'440'000				
2.480 CHINA GOVERNMENT BOND 2.48%/22-15.04.2027	CNH	11'250'000	5'640'000	3'410'000	13'480'000	1'663'516.97	0.54	
2.480 CHINA GOVERNMENT BOND 2.48%/23-25.09.2028	CNH		9'300'000		9'300'000	1'147'539.96	0.38	
2.500 CHINA GOVERNMENT BOND 2.5%/22-25.07.2027	CNH	15'750'000	7'760'000	4'290'000	19'220'000	2'370'995.35	0.78	
2.520 CHINA GOVERNMENT BOND 2.52%/23-25.08.2033	CNH		24'310'000		24'310'000	3'003'616.94	0.98	
2.540 CHINA GOVERNMENT BOND 2.54%/23-25.12.2030	CNH		22'400'000		22'400'000	2'771'903.32	0.91	
2.550 CHINA GOVERNMENT BOND 2.55%/23-15.10.2028	CNH		26'000'000		26'000'000	3'223'316.99	1.05	
2.600 CHINA GOVERNMENT BOND 2.6%/22-01.09.2032	CNH	12'390'000	7'160'000	4'460'000	15'090'000	1'873'017.16	0.61	
2.600 CHINA GOVERNMENT BOND 2.6%/23-15.09.2030	CNH		25'090'000		25'090'000	3'113'631.57	1.02	
2.620 CHINA GOVERNMENT BOND 2.62%/22-25.09.2029	CNH	13'520'000	7'370'000	3'990'000	16'900'000	2'098'059.95	0.69	
2.620 CHINA GOVERNMENT BOND 2.62%/23-15.04.2028	CNH		19'950'000	700'000	19'250'000	2'387'444.75	0.78	
2.620 CHINA GOVERNMENT BOND 2.62%/23-25.06.2030	CNH		20'920'000		20'920'000	2'596'928.24	0.85	
2.640 CHINA GOVERNMENT BOND 2.64%/23-15.01.2028	CNH	5'200'000	15'740'000	2'600'000	18'340'000	2'275'473.54	0.74	
2.670 CHINA GOVERNMENT BOND 2.67%/23-25.05.2033	CNH		19'930'000		19'930'000	2'492'098.83	0.82	
2.670 CHINA GOVERNMENT BOND 2.67%/23-25.11.2033	CNH		25'000'000		25'000'000	3'139'618.00	1.03	
2.680 CHINA GOVERNMENT BOND 2.68%/20-21.05.2030	CNH	20'840'000	10'530'000	6'160'000	25'210'000	3'139'075.63	1.03	
2.690 CHINA GOVERNMENT BOND 2.69%/21-12.08.2026	CNH	19'110'000	8'870'000	4'630'000	23'350'000	2'892'960.28	0.95	
2.690 CHINA GOVERNMENT BOND 2.69%/22-15.08.2032	CNH	13'860'000	7'980'000	4'000'000	17'840'000	2'229'163.87	0.73	
2.740 CHINA GOVERNMENT BOND 2.74%/16-04.08.2026	CNH	6'000'000	9'010'000	7'100'000	7'910'000	981'207.39	0.32	
2.750 CHINA GOVERNMENT BOND 2.75%/22-15.06.2029	CNH	13'690'000	7'050'000	4'140'000	16'600'000	2'074'015.06	0.68	
2.750 CHINA GOVERNMENT BOND 2.75%/22-17.02.2032	CNH	12'880'000	7'630'000	4'050'000	16'460'000	2'063'352.74	0.67	
2.760 CHINA GOVERNMENT BOND 2.76%/22-15.05.2032	CNH	12'310'000	5'500'000	2'740'000	15'070'000	1'891'604.03	0.62	
2.790 CHINA GOVERNMENT BOND 2.79%/22-15.12.2029	CNH	14'390'000	8'330'000	4'980'000	17'740'000	2'221'808.95	0.73	
2.800 CHINA GOVERNMENT BOND 2.8%/22-15.11.2032	CNH	12'400'000	6'910'000	3'310'000	16'000'000	2'017'024.52	0.66	
2.800 CHINA GOVERNMENT BOND 2.8%/22-24.03.2029	CNH	13'130'000	6'560'000	3'740'000	15'950'000	1'998'861.96	0.65	
2.800 CHINA GOVERNMENT BOND 2.8%/23-25.03.2030	CNH		21'140'000	1'700'000	19'440'000	2'437'893.55	0.80	
2.840 CHINA GOVERNMENT BOND 2.84%/21-08.04.2024	CNH	15'900'000	930'000	16'830'000				
2.850 CHINA GOVERNMENT BOND 2.85%/20-04.06.2027	CNH	20'410'000	10'640'000	6'040'000	25'010'000	3'124'955.57	1.02	
2.880 CHINA GOVERNMENT BOND 2.88%/20-05.11.2023	CNH	5'500'000		5'500'000				
2.880 CHINA GOVERNMENT BOND 2.88%/23-25.02.2033	CNH		19'350'000		1'500'000	17'850'000	2'267'878.00	0.74
2.890 CHINA GOVERNMENT BOND 2.89%/21-18.11.2031	CNH	11'400'000	5'830'000	3'640'000	13'590'000	1'718'755.79	0.56	
2.900 CHINA GOVERNMENT BOND 2.9%/16-05.05.2026	CNH	6'170'000	3'460'000	1'230'000	8'400'000	1'044'542.21	0.34	

## 726 CSIF (CH) Bond Government Global ex G4 ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.910	CHINA GOVERNMENT BOND 2.91%/21-14.10.2028	CNH	17'420'000	8'600'000	4'700'000	21'320'000	2'683'839.39	0.88
2.940	CHINA GOVERNMENT BOND 2.94%/19-17.10.2024	CNH	13'100'000	3'770'000	16'870'000			
2.990	CHINA GOVERNMENT BOND 2.99%/15-15.10.2025	CNH	5'900'000	2'600'000	900'000	7'600'000	944'731.35	0.31
3.000	CHINA GOVERNMENT BOND 3%/23-15.10.2053	CNH		9'400'000		9'400'000	1'276'645.19	0.42
3.010	CHINA GOVERNMENT BOND 3.01%/21-13.05.2028	CNH	17'080'000	8'900'000	3'920'000	22'060'000	2'781'101.97	0.91
3.020	CHINA GOVERNMENT BOND 3.02%/20-22.10.2025	CNH	20'710'000	10'540'000	6'180'000	25'070'000	3'115'800.50	1.02
3.020	CHINA GOVERNMENT BOND 3.02%/21-27.05.2031	CNH	19'570'000	10'430'000	5'960'000	24'040'000	3'070'215.37	1.00
3.030	CHINA GOVERNMENT BOND 3.03%/21-11.03.2026	CNH	17'370'000	8'600'000	5'040'000	20'930'000	2'612'665.12	0.85
3.120	CHINA GOVERNMENT BOND 3.12%/19-05.12.2026	CNH	15'400'000	7'100'000	3'800'000	18'700'000	2'349'154.15	0.77
3.120	CHINA GOVERNMENT BOND 3.12%/22-25.10.2052	CNH	6'660'000	5'640'000	2'450'000	9'850'000	1'337'144.85	0.44
3.130	CHINA GOVERNMENT BOND 3.13%/19-21.11.2029	CNH	14'310'000	8'120'000	4'020'000	18'410'000	2'350'474.66	0.77
3.190	CHINA GOVERNMENT BOND 3.19%/19-11.04.2024	CNH	15'900'000		15'900'000			
3.190	CHINA GOVERNMENT BOND 3.19%/23-15.04.2053	CNH		10'390'000		10'390'000	1'454'582.58	0.48
3.220	CHINA GOVERNMENT BOND 3.22%/18-06.12.2025	CNH	12'820'000	6'700'000	3'830'000	15'690'000	1'959'243.34	0.64
3.250	CHINA GOVERNMENT BOND 3.25%/18-22.11.2028	CNH	11'300'000	5'560'000	3'100'000	13'760'000	1'763'319.57	0.58
3.250	CHINA GOVERNMENT BOND 3.25%/19-06.06.2026	CNH	17'230'000	7'810'000	3'930'000	21'110'000	2'652'739.40	0.87
3.270	CHINA GOVERNMENT BOND 3.27%/20-19.11.2030	CNH	21'020'000	10'870'000	6'090'000	25'800'000	3'343'969.38	1.09
3.280	CHINA GOVERNMENT BOND 3.28%/20-03.12.2027	CNH	19'540'000	9'700'000	5'280'000	23'960'000	3'051'817.00	1.00
3.290	CHINA GOVERNMENT BOND 3.29%/19-23.05.2029	CNH	17'230'000	8'830'000	4'930'000	21'130'000	2'719'018.01	0.89
3.320	CHINA GOVERNMENT BOND 3.32%/22-15.04.2052	CNH	8'880'000	4'100'000	2'000'000	10'980'000	1'543'029.50	0.50
3.390	CHINA GOVERNMENT BOND 3.39%/20-16.03.2050	CNH	16'290'000	8'670'000	5'040'000	19'920'000	2'803'638.65	0.92
3.520	CHINA GOVERNMENT BOND 3.52%/17-04.05.2027	CNH	6'380'000	3'330'000	1'300'000	8'410'000	1'077'399.73	0.35
3.530	CHINA GOVERNMENT BOND 3.53%/21-18.10.2051	CNH	8'590'000	4'900'000	3'280'000	10'210'000	1'482'379.74	0.48
3.540	CHINA GOVERNMENT BOND 3.54%/18-16.08.2028	CNH	7'450'000	3'510'000	1'540'000	9'420'000	1'223'113.48	0.40
3.570	CHINA GOVERNMENT BOND 3.57%/17-22.06.2024	CNH	6'500'000		6'490'000	10'000	1'229.86	0.00
3.590	CHINA GOVERNMENT BOND 3.59%/17-03.08.2027	CNH	5'000'000	3'800'000	700'000	8'100'000	1'042'470.07	0.34
3.600	CHINA GOVERNMENT BOND 3.6%/18-06.09.2025	CNH	7'450'000	3'400'000	1'960'000	8'890'000	1'116'613.30	0.37
3.610	CHINA GOVERNMENT BOND 3.61%/18-07.06.2025	CNH	7'550'000	3'400'000	1'900'000	9'050'000	1'133'213.72	0.37
3.690	CHINA GOVERNMENT BOND 3.69%/17-21.09.2024	CNH	6'200'000	1'420'000	7'620'000			
3.690	CHINA GOVERNMENT BOND 3.69%/18-17.05.2028	CNH	7'680'000	3'980'000	1'860'000	9'800'000	1'280'336.59	0.42
3.720	CHINA GOVERNMENT BOND 3.72%/21-12.04.2051	CNH	10'040'000	5'450'000	3'180'000	12'310'000	1'836'853.35	0.60
3.770	CHINA GOVERNMENT BOND 3.77%/18-08.03.2025	CNH	6'350'000	2'890'000	1'390'000	7'850'000	979'697.28	0.32
3.810	CHINA GOVERNMENT BOND 3.81%/20-14.09.2050	CNH	17'230'000	9'040'000	5'340'000	20'930'000	3'148'805.06	1.03
3.860	CHINA GOVERNMENT BOND 3.86%/19-22.07.2049	CNH	13'730'000	7'700'000	4'630'000	16'800'000	2'538'395.81	0.83
4.080	CHINA GOVERNMENT BOND 4.08%/18-22.10.2048	CNH	11'790'000	6'370'000	3'040'000	15'120'000	2'352'942.76	0.77
2.180	PEOPLE'S REPUBLIC OF CHINA 2.18%/22-25.06.2024	CNH	13'650'000	1'200'000	14'850'000			
						<b>168'440'540.05</b>	<b>55.09</b>	
<b>Denmark</b>								
0.500	KINGDOM OF DENMARK 0.5%/16-15.11.2027	DKK	8'848'190		2'690'000	6'158'190	732'912.22	0.24
1.500	KINGDOM OF DENMARK 1.5%/11-15.11.2023	DKK	5'000		5'000			
1.750	KINGDOM OF DENMARK 1.75%/13-15.11.2025	DKK	5'580'000	2'000'000	1'240'000	6'340'000	795'235.93	0.26
-	KINGDOM OF DENMARK -144A- 0%/21-15.11.2024	DKK	7'900'000		7'900'000			
-	KINGDOM OF DENMARK -144A- 0%/21-15.11.2031	DKK	9'990'000		3'800'000	6'190'000	659'514.90	0.22
0.250	KINGDOM OF DENMARK -144A- 0.25%/20-15.11.2052	DKK	7'160'000	400'000	1'700'000	5'860'000	404'865.13	0.13
0.500	KINGDOM OF DENMARK -144A- 0.5%/19-15.11.2029	DKK	8'840'000		3'850'000	4'990'000	574'125.36	0.19
2.250	KINGDOM OF DENMARK -144A- 2.25%/23-15.11.2033	DKK		3'500'000		3'500'000	437'762.07	0.14
4.500	KINGDOM OF DENMARK 4.5%/07-15.11.2039	DKK	14'852'820	200'000	5'350'000	9'702'820	1'545'424.48	0.51
						<b>5'149'840.09</b>	<b>1.68</b>	
<b>Israel</b>								
1.000	ISRAEL 1%/19-31.03.2030	ILS	3'590'000	1'500'000	1'060'000	4'030'000	835'423.89	0.27
1.750	ISRAEL 1.75%/15-31.08.2025	ILS	2'610'000		720'000	1'890'000	452'306.71	0.15
2.250	ISRAEL 2.25%/18-28.09.2028	ILS	2'690'000	500'000	390'000	2'800'000	643'088.37	0.21
3.750	ISRAEL 3.75%/14-31.03.2024	ILS	2'900'000		2'900'000			
3.750	ISRAEL 3.75%/17-31.03.2047	ILS	3'580'000		780'000	2'800'000	598'847.76	0.20
5.500	ISRAEL 5.5%/12-31.01.2042	ILS	2'580'000		800'000	1'780'000	488'586.86	0.16
6.250	ISRAEL 6.25%/06-30.10.2026	ILS	2'070'000		640'000	1'430'000	374'165.87	0.12
0.400	ISRAEL FIXED BOND 0.4%/21-31.10.2024	ILS	2'050'000		470'000	1'580'000	382'067.24	0.12
0.500	ISRAEL FIXED BOND 0.5%/20-30.04.2025	ILS	2'800'000		640'000	2'160'000	513'166.43	0.17
0.500	ISRAEL FIXED BOND 0.5%/21-27.02.2026	ILS	2'150'000	310'000	670'000	1'790'000	414'043.80	0.14
1.300	ISRAEL FIXED BOND 1.3%/21-30.04.2032	ILS	700'000	1'490'000	150'000	2'040'000	405'650.76	0.13
1.500	ISRAEL FIXED BOND 1.5%/20-31.05.2037	ILS	2'500'000	600'000	710'000	2'390'000	416'383.74	0.14
2.000	ISRAEL FIXED BOND 2%/16-31.03.2027	ILS	2'600'000	500'000	720'000	2'380'000	556'527.19	0.18
2.800	ISRAEL FIXED BOND 2.8%/22-29.11.2052	ILS		960'000		960'000	164'499.99	0.05
3.750	ISRAEL FIXED BOND 3.75%/23-28.02.2029	ILS		1'110'000		1'110'000	271'586.12	0.09
						<b>6'516'344.73</b>	<b>2.13</b>	
<b>Malaysia</b>								
3.899	MALAYSIA GOVERNMENT 3.899%/17-16.11.2027	MYR	2'500'000	300'000	370'000	2'430'000	456'350.29	0.15
4.059	MALAYSIA GOVERNMENT 4.059%/17-30.09.2024	MYR	1'670'000		1'670'000			
4.232	MALAYSIA GOVERNMENT 4.232%/11-30.06.2031	MYR	2'000'000		600'000	1'400'000	266'695.10	0.09
4.254	MALAYSIA GOVERNMENT 4.254%/15-31.05.2035	MYR	2'090'000		580'000	1'510'000	288'011.16	0.09

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.736 MALAYSIA GOVERNMENT 4.736%/16-15.03.2046	MYR	1'360'000		300'000	1'060'000	212'461.13	0.07
4.762 MALAYSIA GOVERNMENT 4.762%/17-07.04.2037	MYR	3'400'000		890'000	2'510'000	502'421.23	0.16
3.882 MALAYSIA GOVERNMENT S. -18/0001- 3.882%/18-14.03.2025	MYR	700'000		100'000	600'000	111'901.96	0.04
3.757 MALAYSIA GOVERNMENT S. -18/0002- 3.757%/18-20.04.2023	MYR	190'000		190'000			
4.642 MALAYSIA GOVERNMENT S. -18/0003- 4.642%/18-07.11.2033	MYR	1'440'000	1'000'000	480'000	1'960'000	386'142.48	0.13
4.893 MALAYSIA GOVERNMENT S. -18/0004- 4.893%/18-08.06.2038	MYR	1'400'000	1'050'000	200'000	2'250'000	457'425.12	0.15
4.921 MALAYSIA GOVERNMENT S. -18/0005- 4.921%/18-06.07.2048	MYR	1'560'000	370'000	370'000	1'560'000	321'475.69	0.11
3.906 MALAYSIA GOVERNMENT S. -19/0001- 3.906%/19-15.07.2026	MYR	1'645'000	500'000	240'000	1'905'000	356'999.63	0.12
3.885 MALAYSIA GOVERNMENT S. -19/0002- 3.885%/19-15.08.2029	MYR	3'000'000		930'000	2'070'000	388'155.16	0.13
3.478 MALAYSIA GOVERNMENT S. -19/0003- 3.478%/19-14.06.2024	MYR	3'350'000		3'350'000			
3.828 MALAYSIA GOVERNMENT S. -19/0004- 3.828%/19-05.07.2034	MYR	2'520'000		740'000	1'780'000	328'573.79	0.11
3.757 MALAYSIA GOVERNMENT S. -19/0005- 3.757%/19-22.05.2040	MYR	3'200'000		710'000	2'490'000	446'724.69	0.15
4.065 MALAYSIA GOVERNMENT S. -20/0001- 4.065%/20-15.06.2050	MYR	3'500'000		690'000	2'810'000	510'793.63	0.17
2.632 MALAYSIA GOVERNMENT S. -20/0002- 2.632%/20-15.04.2031	MYR	2'660'000		770'000	1'890'000	325'465.78	0.11
3.582 MALAYSIA GOVERNMENT S. -22/0001- 3.582%/22-15.07.2032	MYR	1'710'000	300'000	250'000	1'760'000	320'316.32	0.10
4.696 MALAYSIA GOVERNMENT S. -22/0002- 4.696%/22-15.10.2042	MYR	1'500'000	1'270'000	220'000	2'550'000	510'338.04	0.17
4.504 MALAYSIA GOVERNMENT S. -22/0003- 4.504%/22-30.04.2029	MYR	900'000		130'000	770'000	148'532.60	0.05
4.457 MALAYSIA GOVERNMENT S. -23/0001- 4.457%/23-31.03.2053	MYR		1'210'000		1'210'000	233'976.43	0.08
3.519 MALAYSIA GOVERNMENT S. -23/0002- 3.519%/23-20.04.2028	MYR		1'420'000		1'420'000	262'695.08	0.09
4.498 MALAYSIA s 10/0003 4.498%/10-15.04.2030	MYR	1'930'000	900'000	280'000	2'550'000	491'647.64	0.16
3.502 MALAYSIA S. 07/0003 3.502%/07-31.05.2027	MYR	2'370'000		590'000	1'780'000	330'268.20	0.11
4.392 MALAYSIA S. 11/0003 4.392%/11-15.04.2026	MYR	1'900'000		900'000	1'000'000	189'128.93	0.06
3.892 MALAYSIA S. 12/0002 3.892%/12-15.03.2027	MYR	750'000		110'000	640'000	119'987.95	0.04
3.844 MALAYSIA S. 13/0004 3.844%/13-15.04.2033	MYR	1'910'000		650'000	1'260'000	233'261.64	0.08
3.733 MALAYSIA S. 13/0005 3.733%/13-15.06.2028	MYR	3'500'000		1'260'000	2'240'000	417'172.95	0.14
4.935 MALAYSIA S. 13/0007 4.935%/13-30.09.2043	MYR	1'050'000		260'000	790'000	161'998.20	0.05
4.181 MALAYSIA S. 14/0001 4.181%/14-15.07.2024	MYR	1'600'000		1'600'000			
3.955 MALAYSIA S. -15/0001- 3.955%/15-15.09.2025	MYR	4'300'000		1'470'000	2'830'000	529'500.44	0.17
3.900 MALAYSIA S. -16/0003- 3.9%/16-30.11.2026	MYR	3'090'000		770'000	2'320'000	435'270.57	0.14
						<b>9'743'691.83</b>	<b>3.19</b>
<b>Mexico</b>							
5.500 MEX BONOS DESARR FIX RT 5.5%/21-04.03.2027	MXN	200'000	194'000	38'700	355'300	1'644'535.11	0.54
5.000 MEX BONOS DESARR FIX RT S. -250306- 5%/21-06.03.2025	MXN	175'000	91'300	120'700	145'600	714'773.86	0.23
7.000 MEX BONOS DESARR FIX RT S. -260903- 7%/23-03.09.2026	MXN		130'000		130'000	629'927.41	0.21
8.500 MEX BONOS DESARR FIX RT S. -290301- 8.5%/23-01.03.2029	MXN		80'000		80'000	400'438.07	0.13
7.500 MEX BONOS DESARR FIX RT S. -330526- 7.5%/22-26.05.2033	MXN	121'000	174'100	31'700	263'400	1'219'261.54	0.40
8.000 MEX BONOS DESARR FIX RT S. -350524- 8%/23-24.05.2035	MXN		21'000		21'000	99'195.42	0.03
8.000 MEX BONOS DESARR FIX RT S. -530731- 8%/22-31.07.2053	MXN	110'000	105'300	18'300	197'000	882'848.34	0.29
10.000 MEXICO 10%/06-20.11.2036	MXN	94'000	10'000	30'800	73'200	401'752.78	0.13
5.750 MEXICO 5.75%/15-05.03.2026	MXN	572'700	30'000	178'500	424'200	2'023'098.09	0.66
7.750 MEXICO 7.75%/11-13.11.2042	MXN	340'505	50'000	83'900	306'605	1'367'440.18	0.45
7.750 MEXICO 7.75%/11-29.05.2031	MXN	559'000	25'000	177'200	406'800	1'943'200.13	0.64
7.750 MEXICO 7.75%/13-23.11.2034	MXN	112'000	10'000	24'900	97'100	452'855.95	0.15
8.000 MEXICO 8%/17-07.11.2047	MXN	328'000	20'000	90'600	257'400	1'164'166.13	0.38
8.000 MEXICO 8%/19-05.09.2024	MXN	396'000		396'000			
8.500 MEXICO 8.5%/09-18.11.2038	MXN	300'140	10'000	99'400	210'740	1'025'100.95	0.34
8.500 MEXICO 8.5%/09-31.05.2029	MXN	389'500	20'000	136'300	273'200	1'370'440.66	0.45
10.000 MEXICO S. -M- 10%/05-05.12.2024	MXN	331'800		331'800			
7.500 MEXICO S. M20 7.5%/07-03.06.2027	MXN	437'500	30'000	114'600	352'900	1'720'877.84	0.56
						<b>17'059'912.46</b>	<b>5.58</b>
<b>New Zealand</b>							
1.500 NEW ZEALAND 1.5%/19-15.05.2031	NZD	1'000'000	100'000	380'000	720'000	312'942.00	0.10
2.750 NEW ZEALAND 2.75%/16-15.04.2025	NZD	1'080'000		290'000	790'000	412'166.59	0.13
2.750 NEW ZEALAND 2.75%/16-15.04.2037	NZD	780'000	160'000	290'000	650'000	277'202.44	0.09
3.000 NEW ZEALAND 3%/18-20.04.2029	NZD	1'050'000	100'000	325'000	825'000	411'006.25	0.13
3.500 NEW ZEALAND 3.5%/15-14.04.2033	NZD	760'000	690'000	170'000	1'280'000	625'291.10	0.20
4.500 NEW ZEALAND 4.5%/14-15.04.2027	NZD	1'160'000	220'000	400'000	980'000	523'520.49	0.17
0.250 NEW ZEALAND GOVERNMENT 0.25%/20-15.05.2028	NZD	720'000	506'000	210'000	1'016'000	455'945.17	0.15
0.500 NEW ZEALAND GOVERNMENT 0.5%/20-15.05.2024	NZD	1'080'000		1'080'000			
0.500 NEW ZEALAND GOVERNMENT 0.5%/21-15.05.2026	NZD	760'000	170'000	170'000	760'000	371'602.36	0.12
4.250 NEW ZEALAND GOVERNMENT 4.25%/22-15.05.2034	NZD	350'000	175'000	50'000	475'000	244'351.47	0.08
4.500 NEW ZEALAND GOVERNMENT 4.5%/23-15.05.2030	NZD		680'000	140'000	540'000	288'136.25	0.09
5.000 NEW ZEALAND GOVERNMENT 5%/24-15.05.2054	NZD		250'000		250'000	134'844.85	0.04
2.750 NEW ZEALAND GOVERNMENT S. -551- 2.75%/21-15.05.2051	NZD	720'000	87'000	250'000	557'000	200'856.27	0.07
2.000 NEW ZEALAND GOVERNMENT S. -GB0532- 2%/21-15.05.2032	NZD	690'000	310'000	200'000	800'000	351'671.54	0.12
1.750 NEW ZEALAND GOVERNMENT S. -GB0541- 1.75%/20-15.05.2041	NZD	657'000	100'000	230'000	527'000	178'152.63	0.06
						<b>4'787'689.41</b>	<b>1.57</b>
<b>Norway</b>							
1.500 NORWAY 1.5%/16-19.02.2026	NOK	5'850'000	500'000	1'460'000	4'890'000	386'680.40	0.13
1.750 NORWAY 1.75%/15-13.03.2025	NOK	7'720'000	300'000	2'130'000	5'890'000	476'408.79	0.16

## 728 CSIF (CH) Bond Government Global ex G4 ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 NORWAY -144A- (reg. -S-) 1.75%/17-17.02.2027	NOK	5'820'000	200'000	1'550'000	4'470'000	348'926.89	0.11
1.375 NORWAY -144A- 1.375%/20-19.08.2030	NOK	7'280'000		2'100'000	5'180'000	371'294.72	0.12
1.750 NORWAY -144A- 1.75%/19-06.09.2029	NOK	5'200'000	700'000	1'670'000	4'230'000	316'100.69	0.10
2.000 NORWAY -144A- 2%/18-26.04.2028	NOK	5'070'000	500'000	1'660'000	3'910'000	301'997.60	0.10
3.000 NORWAY 3%/14-14.03.2024	NOK	8'330'000		8'330'000			
1.250 NORWEGIAN GOVERNMENT -144A- 1.25%/21-17.09.2031	NOK	4'700'000	300'000	1'100'000	3'900'000	269'984.90	0.09
2.125 NORWEGIAN GOVERNMENT -144A- 2.125%/22-18.05.2032	NOK	5'300'000	300'000	1'480'000	4'120'000	301'438.87	0.10
3.000 NORWEGIAN GOVERNMENT -144A- 3%/23-15.08.2033	NOK	3'350'000	1'900'000	800'000	4'450'000	345'236.25	0.11
3.500 NORWEGIAN GOVERNMENT -144A- 3.5%/22-06.10.2042	NOK		2'000'000		2'000'000	164'156.34	0.05
3.625 NORWEGIAN GOVERNMENT S. -487- -144A- 3.625%/24-13.04.2034	NOK		2'000'000		2'000'000	164'068.28	0.05
						<b>3'446'293.73</b>	<b>1.13</b>
<b>Poland</b>							
1.750 POLAND GOVERNMENT BOND S. -DS0432- 1.75%/21-25.04.2032	PLN	3'650'000	800'000	650'000	3'800'000	646'841.46	0.21
6.000 POLAND GOVERNMENT BOND S. -DS1033- 6%/22-25.10.2033	PLN		3'880'000	70'000	3'810'000	881'915.08	0.29
- POLAND GOVERNMENT BOND S. -OK0724- 0%/21-25.07.2024	PLN	2'350'000		2'350'000			
- POLAND GOVERNMENT BOND S. -OK1025- 0%/22-25.10.2025	PLN		1'000'000	70'000	930'000	189'170.36	0.06
0.750 POLAND GOVERNMENT BOND S. -PS0425- 0.75%/20-25.04.2025	PLN	4'625'000		1'460'000	3'165'000	666'083.06	0.22
3.750 POLAND GOVERNMENT BOND S. -PS0527- 3.75%/22-25.05.2027	PLN		3'000'000	70'000	2'930'000	621'349.54	0.20
7.500 POLAND GOVERNMENT BOND S. -PS0728- 7.5%/22-25.07.2028	PLN		4'640'000	150'000	4'490'000	1'080'957.35	0.35
0.250 POLAND GOVERNMENT BOND S. -PS1026- 0.25%/21-25.10.2026	PLN	6'015'000		2'760'000	3'255'000	634'353.18	0.21
3.250 POLAND S. 0725 3.25%/13-25.07.2025	PLN	5'240'000		940'000	4'300'000	926'025.37	0.30
2.500 POLAND S. -DS0726- 2.5%/15-25.07.2026	PLN	6'870'000		2'420'000	4'450'000	926'492.38	0.30
2.500 POLAND S. -DS0727- 2.5%/16-25.07.2027	PLN	5'300'000		2'350'000	2'950'000	599'274.85	0.20
2.750 POLAND S. -DS1029- 2.75%/19-25.10.2029	PLN	7'090'000	280'000	2'660'000	4'710'000	919'471.99	0.30
1.250 POLAND S. -DS1030- 1.25%/20-25.10.2030	PLN	5'950'000	330'000	2'510'000	3'770'000	651'807.45	0.21
2.500 POLAND S. -PS0424- 2.5%/18-25.04.2024	PLN	3'190'000		3'190'000			
2.250 POLAND S. -PS1024- 2.25%/19-25.10.2024	PLN	5'520'000		5'520'000			
2.750 POLAND S. -WS0428- 2.75%/13-25.04.2028	PLN	5'080'000		1'400'000	3'680'000	742'694.52	0.24
5.750 POLAND WS 0429 5.75%/08-25.04.2029	PLN	835'000	3'400'000	120'000	4'115'000	929'980.61	0.30
						<b>10'416'417.20</b>	<b>3.41</b>
<b>Singapore</b>							
1.875 SINGAPORE 1.875%/20-01.03.2050	SGD	990'000		360'000	630'000	326'805.96	0.11
2.125 SINGAPORE 2.125%/16-01.01.2026	SGD	1'060'000		350'000	710'000	453'534.69	0.15
2.250 SINGAPORE 2.25%/16-01.08.2036	SGD	1'090'000		290'000	800'000	478'070.86	0.16
2.375 SINGAPORE 2.375%/15-01.06.2025	SGD	1'000'000	230'000	240'000	990'000	639'525.21	0.21
2.375 SINGAPORE 2.375%/19-01.07.2039	SGD	430'000	100'000	60'000	470'000	280'805.07	0.09
2.750 SINGAPORE 2.75%/12-01.04.2042	SGD	810'000	160'000	345'000	625'000	392'198.20	0.13
2.750 SINGAPORE 2.75%/16-01.03.2046	SGD	885'000	50'000	260'000	675'000	421'142.77	0.14
2.875 SINGAPORE 2.875%/10-01.09.2030	SGD	1'190'000	100'000	458'000	832'000	537'241.62	0.18
2.875 SINGAPORE 2.875%/14-01.07.2029	SGD	980'000		310'000	670'000	433'906.93	0.14
3.000 SINGAPORE 3%/09-01.09.2024	SGD	1'280'000		1'280'000			
3.375 SINGAPORE 3.375%/12-01.09.2033	SGD	850'000	230'000	220'000	860'000	575'991.56	0.19
3.500 SINGAPORE 3.5%/07-01.03.2027	SGD	1'270'000		360'000	910'000	602'208.83	0.20
0.500 SINGAPORE GOVERNMENT 0.5%/20-01.11.2025	SGD	730'000	240'000	240'000	730'000	455'888.37	0.15
1.250 SINGAPORE GOVERNMENT 1.25%/21-01.11.2026	SGD	630'000	230'000	250'000	610'000	379'909.16	0.12
1.625 SINGAPORE GOVERNMENT 1.625%/21-01.07.2031	SGD	790'000		230'000	560'000	331'128.90	0.11
1.875 SINGAPORE GOVERNMENT 1.875%/21-01.10.2051	SGD	400'000	320'000	160'000	560'000	290'934.28	0.10
2.625 SINGAPORE GOVERNMENT 2.625%/18-01.05.2028	SGD	655'000	270'000	260'000	665'000	428'142.90	0.14
2.625 SINGAPORE GOVERNMENT 2.625%/22-01.08.2032	SGD	150'000	460'000	80'000	530'000	335'048.43	0.11
2.875 SINGAPORE GOVERNMENT 2.875%/22-01.09.2027	SGD	300'000		40'000	260'000	169'079.91	0.06
2.875 SINGAPORE GOVERNMENT 2.875%/23-01.08.2028	SGD		200'000		200'000	130'113.86	0.04
3.000 SINGAPORE GOVERNMENT 3%/22-01.08.2072	SGD	400'000	270'000	177'000	493'000	322'958.41	0.11
						<b>7'984'635.92</b>	<b>2.61</b>
<b>Sweden</b>							
1.000 SWEDEN 1%/15-12.11.2026	SEK	11'230'000		3'170'000	8'060'000	654'239.60	0.21
2.500 SWEDEN 2.5%/13-12.05.2025	SEK	10'000'000	1'600'000	3'860'000	7'740'000	652'589.47	0.21
3.500 SWEDEN S. 1053 3.5%/09-30.03.2039	SEK	5'690'000		1'500'000	4'190'000	393'025.19	0.13
2.250 SWEDEN S. 1056 2.25%/11-01.06.2032	SEK	6'250'000		1'920'000	4'330'000	361'943.36	0.12
0.750 SWEDEN S. -1060- 0.75%/16-12.05.2028	SEK	8'750'000	1'200'000	3'140'000	6'810'000	537'371.83	0.18
0.750 SWEDEN S. -1061- -144A- 0.75%/18-12.11.2029	SEK	9'080'000	200'000	2'810'000	6'470'000	500'153.00	0.16
1.750 SWEDISH GOVERNMENT -144A- 1.75%/22-11.11.2033	SEK	2'500'000	2'900'000	900'000	4'500'000	359'460.94	0.12
0.125 SWEDISH GOVERNMENT S. -1062- -144A- 0.125%/20-12.05.2031	SEK	6'900'000	1'000'000	2'700'000	5'200'000	375'187.73	0.12
						<b>3'833'971.12</b>	<b>1.25</b>
<b>Total Bonds</b>						<b>302'072'236.75</b>	<b>98.80</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>302'072'236.75</b>	<b>98.80</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total investments</b>						<b>302'072'236.75</b>	<b>98.80</b>
Cash at banks						271'596.83	0.09
Time deposit						0.00	0.00
Other assets						3'383'870.80	1.11
<b>Total fund assets</b>						<b>305'727'704.38</b>	<b>100.00</b>
./. Due to bank						1'096'899.40	0.36
./. Other liabilities						14'053.00	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>304'616'751.98</b>	<b>99.64</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	302'072'236.75	98.80
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	EUR	137.72	135.66	166.71
<b>Unit class ZB</b>				
Total net assets in millions	EUR	107.74	94.58	112.22
Asset value per share	EUR	1'014.02	966.10	1'134.14
<b>Unit class DB</b>				
Total net assets in millions	EUR	11.62	12.98	21.89
Asset value per share	EUR	986.84	940.70	1'104.89
<b>Unit class QB</b>				
Total net assets in millions	EUR	18.37	28.09	32.60
Asset value per share	EUR	997.02	950.92	1'117.46

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024		Unit class ZB		Unit class DB		Unit class QB	
Gross distribution	EUR	0.620	EUR	0.600	EUR	0.620	
Less 35% Swiss withholding tax	EUR	0.217	EUR	0.210	EUR	0.217	
<b>Net distribution</b>	<b>EUR</b>	<b>0.403</b>	<b>EUR</b>	<b>0.390</b>	<b>EUR</b>	<b>0.403</b>	
<b>Coupon no. income</b>		<b>23</b>		<b>21</b>		<b>20</b>	

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	17.494	EUR	16.214	EUR	15.548	
Less 35% Swiss withholding tax	EUR	6.123	EUR	5.675	EUR	5.442	
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>11.371</b>	<b>EUR</b>	<b>10.539</b>	<b>EUR</b>	<b>10.106</b>	

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	17.494	EUR	16.214	EUR	15.548	
Less 35% Swiss withholding tax 1)	EUR	6.123	EUR	5.675	EUR	5.442	
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>11.371</b>	<b>EUR</b>	<b>10.539</b>	<b>EUR</b>	<b>10.106</b>	
<b>Coupon no. income</b>		<b>22</b>		<b>20</b>		<b>19</b>	

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

Exchange rates as at	29.02.2024
EURO	1.000000
SWISS FRANC	1.049428

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	EUR	EUR
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	504'275.52	0.00
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	135'813'001.34	134'192'143.98
Other assets	1'825'222.02	1'740'925.99
<b>Total fund assets, less</b>	<b>138'142'498.88</b>	<b>135'933'069.97</b>
Other liabilities	17'990.85	18'660.59
Due to bank	400'679.48	258'584.37
<b>Net assets</b>	<b>137'723'828.55</b>	<b>135'655'825.01</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	135'655'825.01	166'709'252.60
Distributions	-91'013.84	-171'155.40
Delivery withholding tax	-824'367.92	-917'723.82
Issue of units	33'286'260.68	19'632'376.31
Redemption of units	-37'831'885.04	-26'109'401.29
Other items from unit transactions	331'952.32	-760'035.70
Total income	7'197'057.34	-22'727'487.69
<b>Net assets at end of reporting period</b>	<b>137'723'828.55</b>	<b>135'655'825.01</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	141'243.607	147'931.507
Number of units issued	34'319.756	19'203.205
Number of units redeemed	-39'119.045	-25'891.105
<b>Number at the end of the reporting period</b>	<b>136'444.318</b>	<b>141'243.607</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
EUR	EUR	EUR	EUR	EUR	EUR
94'578'374.04	112'221'132.91	12'984'884.64	21'889'142.59	28'092'566.16	32'598'977.03
-60'970.67	-116'431.00	-8'366.41	-22'871.53	-21'676.76	-31'852.87
-566'795.86	-639'110.76	-74'170.07	-119'878.16	-183'401.99	-158'734.90
16'153'798.83	5'814'652.26	626'743.80	2'088'515.17	16'505'718.05	11'729'208.88
-8'005'630.82	-6'791'615.27	-2'618'866.18	-7'771'609.81	-27'207'388.04	-11'546'176.21
-21'766.84	-111'744.77	106'754.75	-897'057.83	246'964.41	248'766.80
5'662'742.63	-15'798'509.33	600'747.97	-2'181'355.79	933'566.74	-4'747'622.57
<b>107'739'751.31</b>	<b>94'578'374.04</b>	<b>11'617'728.50</b>	<b>12'984'884.64</b>	<b>18'366'348.57</b>	<b>28'092'566.16</b>
97'897.587	98'948.022	13'803.462	19'811.155	29'542.558	29'172.330
16'509.727	5'634.430	656.692	2'032.948	17'153.337	11'535.827
-8'157.000	-6'684.865	-2'687.453	-8'040.641	-28'274.592	-11'165.599
<b>106'250.314</b>	<b>97'897.587</b>	<b>11'772.701</b>	<b>13'803.462</b>	<b>18'421.303</b>	<b>29'542.558</b>
(EUR)	(EUR)	(EUR)	(EUR)	(EUR)	(EUR)
<b>1'014.02</b>	<b>966.10</b>	<b>986.84</b>	<b>940.70</b>	<b>997.02</b>	<b>950.92</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Income</b>		
Income from bank assets	6'797.49	1'039.64
Negative interest	0.00	-6'286.42
Income from securities lending	15'911.13	14'769.59
Substitute payments	47'938.03	33'089.73
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	2'477'230.62	2'379'259.27
Current income paid in on issued units	193'027.69	131'861.92
<b>Total income</b>	<b>2'740'904.96</b>	<b>2'553'733.73</b>
<b>Expenses</b>		
Interest paid	1'012.58	46.77
Audit expenses	14'808.18	14'253.20
Remunerations to the following in accordance with the fund regulations:		
- Management company	53'257.83	65'207.97
Other expenses	17'647.23	6'554.37
Current net income paid out on redeemed units	318'166.88	217'267.96
<b>Total expenses</b>	<b>404'892.70</b>	<b>303'330.27</b>
<b>Net Income</b>	<b>2'336'012.26</b>	<b>2'250'403.46</b>
Realised capital gains and losses	-4'501'491.91	-2'638'570.50
<b>Realized income</b>	<b>-2'165'479.65</b>	<b>-388'167.04</b>
Unrealized capital gain/losses	9'362'536.99	-22'339'320.65
<b>Total income</b>	<b>7'197'057.34</b>	<b>-22'727'487.69</b>
<b>Application of net income</b>		
Net income of financial year	2'336'012.26	2'250'403.46
Foreign withholding taxes reclaimed	84'778.72	85'687.92
Carry forward of reclaimed foreign withholding taxes	696.81	1'713.00
<b>Net income available for distribution</b>	<b>2'421'487.79</b>	<b>2'337'804.38</b>
Net income earmarked for distribution to investors	84'360.02	86'704.11
Distribution/delivery withholding taxes (35%)	817'604.27	787'641.19
For investment of retained earnings (65%)	1'518'407.99	1'462'762.27
Carry forward of reclaimed foreign withholding taxes	1'115.51	696.81

Unit class ZB		Unit class DB		Unit class QB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
EUR	EUR	EUR	EUR	EUR	EUR
5'009.25	706.48	609.99	125.80	1'178.25	207.36
0.00	-4'260.93	0.00	-783.00	0.00	-1'242.49
11'751.24	9'985.55	1'426.39	1'964.89	2'733.50	2'819.15
34'933.91	22'645.33	4'208.71	3'966.67	8'795.41	6'477.73
1'820'395.89	1'610'906.25	223'414.09	312'549.03	433'420.64	455'803.99
101'186.26	47'909.84	3'691.07	11'399.03	88'150.36	72'553.05
<b>1'973'276.55</b>	<b>1'687'892.52</b>	<b>233'350.25</b>	<b>329'222.42</b>	<b>534'278.16</b>	<b>536'618.79</b>
735.17	29.77	87.76	6.30	189.65	10.70
10'889.76	9'653.61	1'335.21	1'867.03	2'583.21	2'732.56
0.00	0.00	10'779.85	16'513.74	42'477.98	48'694.23
13'076.88	4'427.71	1'636.61	880.15	2'933.74	1'246.51
89'854.03	61'646.65	28'627.29	100'176.84	199'685.56	55'444.47
<b>114'555.84</b>	<b>75'757.74</b>	<b>42'466.72</b>	<b>119'444.06</b>	<b>247'870.14</b>	<b>108'128.47</b>
<b>1'858'720.71</b>	<b>1'612'134.78</b>	<b>190'883.53</b>	<b>209'778.36</b>	<b>286'408.02</b>	<b>428'490.32</b>
-3'520'916.27	-1'839'308.45	-379'825.02	-252'598.26	-600'750.62	-546'663.79
<b>-1'662'195.56</b>	<b>-227'173.67</b>	<b>-188'941.49</b>	<b>-42'819.90</b>	<b>-314'342.60</b>	<b>-118'173.47</b>
7'324'938.19	-15'571'335.66	789'689.46	-2'138'535.89	1'247'909.34	-4'629'449.10
<b>5'662'742.63</b>	<b>-15'798'509.33</b>	<b>600'747.97</b>	<b>-2'181'355.79</b>	<b>933'566.74</b>	<b>-4'747'622.57</b>
1'858'720.71	1'612'134.78	190'883.53	209'778.36	286'408.02	428'490.32
66'191.23	59'838.67	7'234.18	8'193.50	11'353.31	17'655.75
259.77	1'117.60	8.21	96.79	428.83	498.61
<b>1'925'171.71</b>	<b>1'673'091.05</b>	<b>198'125.92</b>	<b>218'068.65</b>	<b>298'190.16</b>	<b>446'644.68</b>
65'875.19	60'696.50	7'063.62	8'282.08	11'421.21	17'725.53
650'552.24	564'247.17	66'809.23	73'422.42	100'242.80	149'971.60
1'208'168.47	1'047'887.61	124'074.30	136'355.94	186'165.22	278'518.72
575.81	259.77	178.77	8.21	360.93	428.83

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Australia</b>							
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/19-21.11.2029		200'000		200'000	195'236.00	0.14
0.500	COMMONWEALTH BANK OF AUSTRALIA 0.5%/16-27.07.2026	200'000		100'000	100'000	93'310.00	0.07
0.625	NATIONAL AUSTRALIA BANK 0.625%/17-18.09.2024		100'000	100'000			
4.375	SYDNEY AIRPORT FINANCE CO PTY LTD 4.375%/23-03.05.2033		100'000	100'000			
4.225	TRANSURBAN FINANCE CO 4.225%/23-26.04.2033		100'000		100'000	103'256.00	0.07
1.250	WESTPAC BANKING CORP 1.25%/18-14.01.2033	100'000		100'000			
1.450	WESTPAC BANKING CORP 1.45%/18-17.07.2028	100'000			100'000	91'743.00	0.07
						<b>483'545.00</b>	<b>0.35</b>
<b>Austria</b>							
0.500	AUSTRIA 0.5%/17-20.04.2027	200'000			200'000	186'372.00	0.13
0.750	AUSTRIA 0.75%/16-20.10.2026	250'000		70'000	180'000	170'730.00	0.12
1.500	AUSTRIA 1.5%/16-20.02.2047	114'000			114'000	84'518.46	0.06
1.200	AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	210'000		10'000	200'000	194'094.00	0.14
-	AUSTRIA -144A- 0%/19-15.07.2024	150'000		150'000			
-	AUSTRIA -144A- 0%/20-20.02.2030	150'000		90'000	139'000	118'254.25	0.09
0.500	AUSTRIA -144A- 0.5%/19-20.02.2029	100'000	143'000	80'000	163'000	146'290.87	0.11
0.750	AUSTRIA -144A- 0.75%/18-20.02.2028	231'000		113'000	118'000	109'321.10	0.08
0.850	AUSTRIA -144A- 0.85%/20-30.06.2120	48'000			48'000	21'998.40	0.02
1.500	AUSTRIA -144A- 1.5%/16-02.11.2086	10'000			10'000	6'018.70	0.00
2.100	AUSTRIA -144A- 2.1%/17-20.09.2117	79'000			79'000	59'792.73	0.04
3.800	AUSTRIA -144A- 3.8%/12-26.01.2062	56'000			56'000	64'475.60	0.05
4.850	AUSTRIA -144A- 4.85%/09-15.03.2026	130'000			130'000	134'630.60	0.10
2.400	AUSTRIA 2.4%/13-23.05.2034	135'000	62'000	98'000	99'000	94'622.22	0.07
3.150	AUSTRIA 3.15%/12-20.06.2044	101'000		1'000	100'000	100'632.00	0.07
4.150	AUSTRIA 4.15%/07-15.03.2037	210'000	52'000	100'000	162'000	181'287.72	0.13
6.250	AUSTRIA A. 6 6.25%/97-15.07.2027	115'000			115'000	127'503.95	0.09
1.650	AUSTRIA S. 1 1.65%/14-21.10.2024	150'000		150'000			
-	AUTOBAHN SCHNELL AG 0%/20-16.07.2027	100'000			100'000	90'733.00	0.07
0.010	BAUSPARKASSE WUESTENROT 0.01%/21-28.09.2028	100'000			100'000	86'104.00	0.06
2.000	BAWAG P.S.K. S. -15- 2%/22-25.08.2032	100'000			100'000	90'811.00	0.07
-	ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/22-07.06.2033	100'000			100'000	96'904.00	0.07
0.250	ERSTE GROUP BANK AG 0.25%/18-26.06.2024	200'000		200'000			
0.125	HYPONOE LB NOE WIEN AG 0.125%/21-23.06.2031	100'000			100'000	79'740.00	0.06
-	KAERNTNER AUSGLEICHSAHLUNGS-FONDS 0%/16-14.01.2032	40'000			40'000	30'929.20	0.02
0.250	KOMMUNALKREDIT AUSTRIA A 0.25%/21-14.05.2024	100'000		100'000			
3.000	OEBB-INFRASTRUKTUR S. 35 3%/13-24.10.2033	72'000		10'000	62'000	62'140.74	0.04
1.000	OMV AG 1%/19-03.07.2034	33'000			33'000	25'387.23	0.02
2.000	OMV AG 2%/20-09.04.2028	30'000			30'000	28'586.70	0.02
0.125	RAIFFEISEN BANK INTL 0.125%/19-03.12.2029	100'000			100'000	83'613.00	0.06
1.500	RAIFFEISEN BANK INTL 1.5%/22-24.05.2027		200'000		200'000	187'834.00	0.14
4.125	RAIFFEISEN BANK INTL 4.125%/22-08.09.2025	100'000		100'000			
-	REPUBLIC OF AUSTRIA -144A- 0%/20-20.10.2040	50'000	30'000	34'000	46'000	27'756.40	0.02
-	REPUBLIC OF AUSTRIA -144A- 0%/21-20.02.2031	100'000	77'000		177'000	146'157.75	0.11
-	REPUBLIC OF AUSTRIA -144A- 0%/21-20.04.2025	100'000		100'000			
-	REPUBLIC OF AUSTRIA -144A- 0%/22-20.10.2028		115'000	44'000	71'000	62'672.41	0.05
0.250	REPUBLIC OF AUSTRIA -144A- 0.25%/21-20.10.2036	90'000			90'000	64'075.50	0.05
0.700	REPUBLIC OF AUSTRIA -144A- 0.7%/21-20.04.2071	5'000	70'000	32'000	43'000	19'417.94	0.01
0.750	REPUBLIC OF AUSTRIA -144A- 0.75%/20-20.03.2051	74'000	43'000		117'000	67'869.36	0.05
0.900	REPUBLIC OF AUSTRIA -144A- 0.9%/22-20.02.2032	90'000	60'000		150'000	129'568.50	0.09
1.850	REPUBLIC OF AUSTRIA -144A- 1.85%/22-23.05.2049	50'000			50'000	39'233.50	0.03
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-20.02.2033	70'000	90'000		160'000	160'377.60	0.12
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-23.05.2029		30'000		30'000	30'276.90	0.02
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/24-20.02.2034		30'000		30'000	29'999.40	0.02
3.150	REPUBLIC OF AUSTRIA -144A- 3.15%/23-20.10.2053		20'000		20'000	20'121.20	0.01
3.450	REPUBLIC OF AUSTRIA -144A- 3.45%/23-20.10.2030		50'000		50'000	52'017.50	0.04
-	VIENNA INSURANCE GROUP (subordinated) FIX-TO-FRN 15-PERPETUAL	40'000		40'000			
0.875	VOLKSBANK WIEN AG 0.875%/21-23.03.2026	100'000			100'000	93'514.00	0.07
						<b>3'606'383.43</b>	<b>2.61</b>
<b>Belgium</b>							
2.000	ANHEUSER-BUSCH INBEV 2%/16-17.03.2028	80'000			80'000	76'080.80	0.06
1.150	ANHEUSER-BUSCH INBEV SA/ 1.15%/18-22.01.2027	100'000			100'000	94'082.00	0.07
2.750	ANHEUSER-BUSCH INBEV SA/NV 2.75%/16-17.03.2036	100'000		40'000	60'000	55'614.60	0.04
-	BELFIUS BANK SA/NV S. -390- 0%/19-28.08.2026	100'000			100'000	91'439.00	0.07
1.900	BELGIUM KINGDOM (reg. -S-) -114A- S. 76 1.9%/15-22.06.2038	110'000		20'000	90'000	77'048.10	0.06

**CSIF (CH) Bond Aggregate EUR 737**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.800 BELGIUM KINGDOM (reg. -S-) -144A- S. 74 0.8%/15-22.06.2025	EUR	260'000			260'000	251'880.20	0.18
1.000 BELGIUM KINGDOM (reg. -S-) -144A- S. 75 1%/15-22.06.2031	EUR	180'000	40'000	20'000	200'000	176'740.00	0.13
1.600 BELGIUM KINGDOM (reg. -S-) -144A- S. -78- 1.6%/16-22.06.2047	EUR	126'000		25'000	101'000	72'735.15	0.05
2.150 BELGIUM KINGDOM (reg. -S-) -144A- S. -80- 2.15%/16-22.06.2066	EUR	100'000	40'000	55'000	85'000	64'007.55	0.05
2.600 BELGIUM KINGDOM (reg. -S-) 2.6%/14-22.06.2024	EUR	200'000		200'000			
3.750 BELGIUM KINGDOM (reg. -S-) 3.75%/13-22.06.2045	EUR	65'000	79'000		144'000	153'241.92	0.11
- BELGIUM KINGDOM 0%/21-22.10.2031	EUR	175'000		96'138	78'862	63'915.29	0.05
0.100 BELGIUM KINGDOM 0.1%/20-22.06.2030	EUR	180'000		111'000	69'000	58'584.45	0.04
1.250 BELGIUM KINGDOM 1.25%/18-22.04.2033	EUR	137'000			137'000	119'770.88	0.09
1.000 BELGIUM KINGDOM -114A- (reg. -S-) S. 76 1%/16-22.06.2026	EUR	200'000		20'000	180'000	172'432.80	0.12
- BELGIUM KINGDOM -144A- 0%/20-22.10.2027	EUR	100'000			100'000	90'577.00	0.07
0.350 BELGIUM KINGDOM -144A- 0.35%/22-22.06.2032	EUR	166'000	50'000		216'000	176'724.72	0.13
0.400 BELGIUM KINGDOM -144A- 0.4%/20-22.06.2040	EUR	86'000	118'000	100'000	104'000	67'031.12	0.05
0.650 BELGIUM KINGDOM -144A- 0.65%/21-22.06.2071	EUR	45'000	75'000	65'000	55'000	23'211.65	0.02
0.800 BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	EUR	160'000	50'000	1'000	209'000	193'013.59	0.14
0.900 BELGIUM KINGDOM -144A- 0.9%/19-22.06.2029	EUR	200'000	40'000		240'000	218'880.00	0.16
1.400 BELGIUM KINGDOM -144A- 1.4%/22-22.06.2053	EUR	100'000	30'000		130'000	82'863.30	0.06
1.450 BELGIUM KINGDOM -144A- 1.45%/17-22.06.2037	EUR	80'000			80'000	65'644.00	0.05
1.700 BELGIUM KINGDOM -144A- 1.7%/19-22.06.2050	EUR	150'000			150'000	106'812.00	0.08
2.750 BELGIUM KINGDOM -144A- 2.75%/22-22.04.2039	EUR	55'000	30'000	30'000	55'000	52'203.25	0.04
3.000 BELGIUM KINGDOM -144A- 3%/23-22.06.2033	EUR		128'000		128'000	129'163.52	0.09
3.300 BELGIUM KINGDOM -144A- 3.3%/23-22.06.2054	EUR	60'000	40'000		100'000	97'806.00	0.07
3.450 BELGIUM KINGDOM -144A- 3.45%/23-22.06.2043	EUR		30'000		30'000	30'551.10	0.02
5.500 BELGIUM KINGDOM 5.5%/98-28.03.2028	EUR	225'000	40'000		265'000	292'909.80	0.21
5.000 BELGIUM KINGDOM S. 44 5%/04-28.03.2035	EUR	240'000			240'000	284'884.80	0.21
4.250 BELGIUM KINGDOM S. 60 4.25%/10-28.03.2041	EUR	240'000		40'000	200'000	226'204.00	0.16
4.500 BELGIUM KINGDOM S. 64 4.5%/11-28.03.2026	EUR	150'000		30'000	120'000	123'649.20	0.09
4.000 BELGIUM KINGDOM S. 66 4%/12-28.03.2032	EUR	111'000			111'000	120'481.62	0.09
3.000 BELGIUM KINGDOM S. 73 3%/14-22.06.2034	EUR	130'000		75'000	55'000	55'261.81	0.04
0.800 BELGIUM KINGDOM S. -81- (reg. -S-) -144A- 0.8%/17-22.06.2027	EUR	200'000			200'000	187'644.00	0.14
2.250 BELGIUM KINGDOM S. -83- (reg. -S-) -144A- 2.25%/17-22.06.2057	EUR	100'000		10'000	90'000	69'884.10	0.05
0.500 BELGIUM OLO S. -82- (reg. -S-) 0.5%/17-22.10.2024	EUR	230'000		230'000			
2.875 EUROPEAN UNION 2.875%/12-04.04.2028	EUR	50'000			50'000	50'085.00	0.04
3.375 EUROPEAN UNION 3.375%/12-04.04.2032	EUR	100'000		100'000			
0.125 FLEMISH COMMUNITY 0.125%/20-15.10.2035	EUR	100'000			100'000	69'730.00	0.05
0.875 FLEMISH COMMUNITY 0.875%/21-21.03.2046	EUR		100'000	100'000			
0.300 FLEMISH COMMUNITY S. -31- 0.3%/21-20.10.2031	EUR	100'000			100'000	81'218.00	0.06
0.250 FLUVIUS SYSTEM OP S. -1- 0.25%/20-02.12.2030	EUR	100'000			100'000	81'396.00	0.06
3.000 KBC GROUP NV 3%/22-25.08.2030	EUR		100'000		100'000	95'536.00	0.07
- KBC GROUP NV FIX-TO-FRN FRN/20-10.09.2026	EUR	100'000			100'000	94'361.00	0.07
0.625 KBC GROUP NV S. -G00013- 0.625%/19-10.04.2025	EUR			100'000			
0.375 REGION WALLONNE 0.375%/21-22.10.2031	EUR	100'000			100'000	81'184.00	0.06
1.250 REGION WALLONNE 1.25%/19-03.05.2034	EUR	100'000			100'000	81'925.00	0.06
						<b>4'858'408.32</b>	<b>3.52</b>
<b>Bulgaria</b>							
0.375 BULGARIA 0.375%/20-23.09.2030	EUR	22'000			22'000	17'858.06	0.01
1.375 BULGARIA 1.375%/20-23.09.2050	EUR	27'000			27'000	16'391.70	0.01
4.500 BULGARIA 4.5%/23-27.01.2033	EUR		13'000		13'000	13'593.58	0.01
4.625 BULGARIA S. -8- 4.625%/22-23.09.2034	EUR	40'000			40'000	42'406.40	0.03
						<b>90'249.74</b>	<b>0.07</b>
<b>Canada</b>							
0.050 BANK OF MONTREAL 0.05%/21-08.06.2029	EUR	100'000			100'000	84'665.00	0.06
0.125 BANK OF MONTREAL 0.125%/22-26.01.2027	EUR	100'000			100'000	91'015.00	0.07
0.010 BANK OF NOVA SCOTIA 0.01%/21-14.09.2029	EUR	100'000			100'000	83'642.00	0.06
0.500 BANK OF NOVA SCOTIA 0.5%/18-22.01.2025	EUR	100'000		100'000			
0.375 CANADIAN IMPERIAL BANK S. -CBL39- 0.375%/22-10.03.2026	EUR	100'000			100'000	94'013.00	0.07
2.875 EXPORT DEVELOPMNT CANADA 2.875%/23-19.01.2028	EUR	100'000			100'000	99'669.00	0.07
0.050 FED CAISSES DESJARDINS 0.05%/19-26.11.2027	EUR	130'000			130'000	115'286.60	0.08
3.000 MERCEDES-BENZ CA FIN INC 3%/22-23.02.2027	EUR	30'000			30'000	29'732.70	0.02
3.100 ONTARIO (PROVINCE OF) 3.1%/24-31.01.2034	EUR		100'000		100'000	99'668.00	0.07
0.050 ONTARIO TEACHERS' FINANC 0.05%/20-25.11.2030	EUR	100'000			100'000	80'690.00	0.06
3.300 ONTARIO TEACHERS' FINANC 3.3%/22-05.10.2029	EUR	100'000			100'000	100'107.00	0.07
0.875 PROVINCE OF QUEBEC 0.875%/17-04.05.2027	EUR	100'000			100'000	93'272.00	0.07
1.125 PROVINCE OF QUEBEC 1.125%/15-28.10.2025	EUR		100'000		100'000	96'452.00	0.07
0.010 ROYAL BANK OF CANADA 0.01%/20-21.01.2027	EUR	100'000			100'000	90'872.00	0.07
0.050 ROYAL BANK OF CANADA 0.05%/19-19.06.2026	EUR	100'000			100'000	92'690.00	0.07
0.100 TORONTO-DOMINION BANK 0.1%/19-19.07.2027	EUR	100'000			100'000	89'730.00	0.06
3.715 TORONTO-DOMINION BANK 3.715%/23-13.03.2030	EUR		100'000		100'000	102'475.00	0.07

**738 CSIF (CH) Bond Aggregate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
3.879 TORONTO-DOMINION BANK 3.879%/23-13.03.2026	EUR		100'000		100'000	100'765.00	0.07
						<b>1'544'744.30</b>	<b>1.12</b>
<b>Chile</b>							
1.300 REPUBLIC OF CHILE 1.3%/21-26.07.2036	EUR	100'000			100'000	74'404.00	0.05
						<b>74'404.00</b>	<b>0.05</b>
<b>China</b>							
- CHINA GOVT INTL BOND 0%/20-25.11.2025	EUR	100'000			100'000	93'860.00	0.07
0.625 CHINA GOVT INTL BOND 0.625%/20-25.11.2035	EUR	100'000		100'000			
						<b>93'860.00</b>	<b>0.07</b>
<b>Croatia</b>							
3.000 CROATIA 3%/15-11.03.2025	EUR	100'000		100'000			
1.500 REPUBLIC OF CROATIA 1.5%/20-17.06.2031	EUR	100'000			100'000	88'685.00	0.06
0.500 REPUBLIC OF CROATIA BOND 0.5%/21-05.07.2028	EUR		30'000		30'000	26'945.40	0.02
1.250 REPUBLIC OF CROATIA BOND 1.25%/22-04.02.2030	EUR	50'000			50'000	44'873.00	0.03
2.125 REPUBLIC OF CROATIA BOND 2.125%/22-15.07.2026	EUR		30'000		30'000	29'277.00	0.02
3.650 REPUBLIC OF CROATIA BOND 3.65%/23-08.03.2025	EUR		40'000		40'000	40'173.20	0.03
3.750 REPUBLIC OF CROATIA BOND 3.75%/23-24.11.2033	EUR		100'000		100'000	103'956.00	0.08
						<b>333'909.60</b>	<b>0.24</b>
<b>Cyprus</b>							
4.250 CYPRUS (reg. -S-) 4.25%/15-04.11.2025	EUR		33'000	12'000	21'000	21'451.92	0.02
- REPUBLIC OF CYPRUS 0%/21-09.02.2026	EUR		33'000		33'000	31'184.34	0.02
0.625 REPUBLIC OF CYPRUS 0.625%/19-03.12.2024	EUR		32'000	32'000			
0.625 REPUBLIC OF CYPRUS 0.625%/20-21.01.2030	EUR	20'000			20'000	17'432.40	0.01
1.250 REPUBLIC OF CYPRUS 1.25%/20-21.01.2040	EUR	30'000			30'000	21'423.00	0.02
1.500 REPUBLIC OF CYPRUS 1.5%/20-16.04.2027	EUR		33'000		33'000	31'495.53	0.02
2.750 REPUBLIC OF CYPRUS 2.75%/19-03.05.2049	EUR	24'000			24'000	20'184.72	0.01
						<b>143'171.91</b>	<b>0.10</b>
<b>Denmark</b>							
4.250 CARLSBERG BREWERIES A/S 4.25%/23-05.10.2033	EUR		100'000	100'000			
0.250 DANMARKS SKIBSKREDIT AS 0.25%/21-21.06.2028	EUR		100'000		100'000	86'963.00	0.06
- DANSKE BANK A/S FIX-TO-FRN FRN/21-09.06.2029	EUR	100'000			100'000	87'517.00	0.06
- JYSKE BANK A/S (subordinated) FIX-TO-FRN FRN/24-01.05.2035	EUR		100'000		100'000	100'453.01	0.07
1.875 JYSKE REALKREDIT A/S S. -GCB- 1.875%/22-01.10.2029	EUR		100'000		100'000	93'662.00	0.07
0.010 KOMMUNEKREDIT 0.01%/20-04.05.2034	EUR		100'000		100'000	74'332.00	0.05
0.250 NYKREDIT REALKREDIT AS 0.25%/20-13.01.2026	EUR	100'000			100'000	93'806.00	0.07
- ORSTED A/S (subordinated) FIX-TO-FRN 2.25%/17-24.11.2017	EUR		100'000	100'000			
						<b>536'733.01</b>	<b>0.39</b>
<b>Estonia</b>							
- LUMINOR BANK FIX-TO-FRN FRN/20-03.12.2024	EUR	100'000		100'000			
0.125 REPUBLIC OF ESTONIA 0.125%/20-10.06.2030	EUR	15'000			15'000	12'454.35	0.01
4.000 REPUBLIC OF ESTONIA 4%/22-12.10.2032	EUR		11'000		11'000	11'569.47	0.01
						<b>24'023.82</b>	<b>0.02</b>
<b>Finland</b>							
1.000 BALDER FINLAND OYJ 1%/22-18.01.2027	EUR	100'000			100'000	87'630.00	0.06
0.500 FINLAND 0.5%/16-15.04.2026	EUR	100'000	32'000	60'000	72'000	68'461.20	0.05
0.750 FINLAND 0.75%/15-15.04.2031	EUR	200'000		144'000	56'000	48'768.16	0.04
0.875 FINLAND 0.875%/15-15.09.2025	EUR	60'000			60'000	58'023.60	0.04
0.250 FINLAND -144A- 0.25%/20-15.09.2040	EUR	46'000			46'000	29'301.54	0.02
0.500 FINLAND -144A- 0.5%/17-15.09.2027	EUR	100'000			100'000	92'413.00	0.07
0.500 FINLAND -144A- 0.5%/19-15.09.2029	EUR		100'000		100'000	88'588.00	0.06
1.375 FINLAND -144A- 1.375%/17-15.04.2047	EUR	40'000			40'000	29'088.80	0.02
2.625 FINLAND 2.625%/12-04.07.2042	EUR	100'000			100'000	93'628.00	0.07
2.750 FINLAND 2.75%/12-04.07.2028	EUR	140'000			140'000	140'029.40	0.10
4.000 FINLAND 4%/09-04.07.2025	EUR	100'000		30'000	70'000	70'681.80	0.05
- FINNISH GOVERNMENT -144A- 0%/20-15.09.2030	EUR	140'000		80'000	60'000	50'251.20	0.04
- FINNISH GOVERNMENT -144A- 0%/21-15.09.2026	EUR	50'000			50'000	46'507.50	0.03
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.04.2052	EUR	55'000			55'000	25'601.40	0.02
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.09.2031	EUR	80'000			80'000	65'686.40	0.05
0.500 FINNISH GOVERNMENT -144A- 0.5%/18-15.09.2028	EUR		80'000		80'000	72'459.20	0.05
0.500 FINNISH GOVERNMENT -144A- 0.5%/22-15.04.2043	EUR	50'000	49'000	40'000	59'000	37'140.50	0.03
1.125 FINNISH GOVERNMENT -144A- 1.125%/18-15.04.2034	EUR	40'000			40'000	33'868.40	0.02
1.500 FINNISH GOVERNMENT -144A- 1.5%/22-15.09.2032	EUR	50'000			50'000	45'029.00	0.03
2.750 FINNISH GOVERNMENT -144A- 2.75%/23-15.04.2038	EUR		50'000		50'000	48'145.00	0.03
3.000 FINNISH GOVERNMENT -144A- 3%/23-15.09.2033	EUR		50'000		50'000	50'554.00	0.04
1.625 FORTUM OYJ 1.625%/19-27.02.2026	EUR	100'000		100'000			
2.875 KUNTARAHOITUS OYJ 2.875%/23-18.01.2028	EUR		100'000		100'000	99'708.00	0.07
- MUNICIPALITY FINANCE PLC 0%/20-15.11.2024	EUR	170'000		170'000			
0.500 NORDEA BANK ABP 0.5%/21-02.11.2028	EUR	100'000			100'000	86'721.00	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.125 NORDEA MORTGAGE BANK PLC 0.125%/19-18.06.2027	EUR	150'000			150'000	135'742.50	0.10
1.000 NORDEA MORTGAGE BANK PLC 1%/14-05.11.2024	EUR	100'000		100'000			
0.125 NORDIC INVESTMENT BANK (reg. -S-) 0.125%/16-10.06.2024	EUR	20'000		20'000			
0.100 OP CORPORATE BANK PLC 0.1%/20-16.11.2027	EUR	100'000			100'000	88'291.00	0.06
0.625 OP MORTGAGE BANK 0.625%/18-01.09.2025	EUR	150'000			150'000	143'796.00	0.10
- SAMPO OYJ (subordinated) FIX-TO-FRN FRN/20-03.09.2052	EUR	100'000		100'000			
0.750 SBB TREASURY OYJ 0.75%/20-14.12.2028	EUR	100'000		100'000			
0.125 UPM-KYMMENE OYJ 0.125%/20-19.11.2028	EUR	100'000			100'000	85'722.00	0.06
						<b>1'921'836.60</b>	<b>1.39</b>
<b>France</b>							
3.125 ACTION LOGEMENT SERVICES 3.125%/22-28.09.2037	EUR	100'000			100'000	95'197.00	0.07
2.750 AEROPORTS DE PARIS 2.75%/20-02.04.2030	EUR	100'000			100'000	96'194.00	0.07
- AGENCE FRANCAISE DEVELOP 0%/20-28.10.2027	EUR	100'000			100'000	89'096.00	0.06
0.250 AGENCE FRANCAISE DEVELOP 0.25%/16-21.07.2026	EUR	100'000			100'000	93'109.00	0.07
0.500 AGENCE FRANCAISE DEVELOP 0.5%/19-31.05.2035	EUR		100'000		100'000	74'218.00	0.05
1.000 AGENCE FRANCAISE DEVELOP 1%/18-31.01.2028	EUR	100'000			100'000	92'280.00	0.07
1.375 AGENCE FRANCAISE DEVELOP 1.375%/17-05.07.2032	EUR	100'000			100'000	86'948.00	0.06
- AGENCE FRANCE LOCALE 0%/20-20.09.2027	EUR	100'000			100'000	89'241.00	0.06
1.125 AGENCE FRANCE LOCALE 1.125%/18-20.06.2028	EUR	100'000			100'000	91'773.00	0.07
1.375 AIR LIQUIDE FINANCE 1.375%/20-02.04.2030	EUR	100'000			100'000	89'771.00	0.06
- ALSTOM SA 0%/21-11.01.2029	EUR	100'000			100'000	81'545.00	0.06
- ARVAL SERVICE LEASE 0%/21-30.09.2024	EUR		200'000	200'000			
2.875 AUCHAN HOLDING SA 2.875%/20-29.01.2026	EUR	100'000			100'000	96'881.00	0.07
1.250 AUTOROUTES SUD FRANCE 1.25%/17-18.01.2027	EUR	200'000		100'000	100'000	94'545.00	0.07
- AXA (subordinated) FIX-TO-FRN 3.375%/16-06.07.2047	EUR	100'000			100'000	97'044.00	0.07
- AXA FIX-TO-FRN 3.875%/14-PERPETUAL	EUR	40'000			40'000	39'750.40	0.03
0.050 AXA HOME LOAN SFH 0.05%/19-05.07.2027	EUR	100'000			100'000	90'143.00	0.07
- AXA SA (subordinated) FIX-TO-FRN FRN/21-07.10.2041	EUR	100'000			100'000	81'451.00	0.06
0.250 BANQUE FED CRED 0.25%/21-29.06.2028	EUR	100'000			100'000	87'027.00	0.06
5.125 BANQUE FED CRED MUTUEL (subordinated) 5.125%/23-13.01.2033	EUR	100'000			100'000	104'886.00	0.08
0.100 BANQUE FED CRED MUTUEL 0.1%/20-08.10.2027	EUR	100'000			100'000	88'912.00	0.06
0.750 BANQUE FED CRED MUTUEL 0.75%/18-17.07.2025	EUR	100'000			100'000	96'093.00	0.07
0.750 BANQUE FED CRED MUTUEL 0.75%/20-17.01.2030	EUR	100'000		100'000			
4.375 BANQUE FED CRED MUTUEL 4.375%/23-02.05.2030	EUR		100'000		100'000	102'234.00	0.07
0.625 BNP PARIBAS 0.625%/20-03.12.2032	EUR	100'000			100'000	75'689.00	0.05
- BNP PARIBAS CARDIF (subordinated) FRN 14-PERPETUAL	EUR	100'000			100'000	98'970.00	0.07
- BNP PARIBAS FIX-TO-FRN FRN/19-15.07.2025	EUR	100'000		100'000			
- BNP PARIBAS FIX-TO-FRN FRN/20-19.02.2028	EUR	100'000			100'000	90'694.00	0.07
- BNP PARIBAS FIX-TO-FRN FRN/21-30.05.2028	EUR	100'000			100'000	89'915.00	0.07
- BNP PARIBAS FIX-TO-FRN FRN/23-10.01.2031	EUR		100'000		100'000	101'345.00	0.07
0.875 BNP PARIBAS HOME LOAN 0.875%/14-14.11.2024	EUR	20'000		20'000			
4.625 BOUYGUES SA 4.625%/22-07.06.2032	EUR	100'000			100'000	107'710.00	0.08
- BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.02.2034	EUR	100'000			100'000	87'502.00	0.06
- BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.03.2032	EUR	100'000			100'000	93'621.00	0.07
- BPCE SA (subordinated) FIX-TO-FRN FRN/23-25.01.2035	EUR		100'000	100'000			
0.250 BPCE SA 0.25%/20-15.01.2026	EUR	100'000			100'000	93'732.00	0.07
- BPCE SA FIX-TO-FRN FRN/23-02.03.2030	EUR		100'000		100'000	102'800.00	0.07
0.010 BPCE SFH - SOCIETE DE FI 0.01%/20-23.03.2028	EUR	100'000			100'000	88'019.00	0.06
0.010 BPCE SFH - SOCIETE DE FI 0.01%/22-21.01.2027	EUR		100'000		100'000	91'156.00	0.07
0.625 BPCE SFH - SOCIETE DE FI 0.625%/19-29.05.2031	EUR		100'000		100'000	83'914.00	0.06
1.000 BPCE SFH - SOCIETE DE FI 1%/17-08.06.2029	EUR	200'000			200'000	179'308.00	0.13
0.050 BPIFRANCE FINANCEMENT SA 0.05%/19-26.09.2029	EUR	100'000			100'000	84'633.00	0.06
0.250 BPIFRANCE FINANCEMENT SA 0.25%/20-29.03.2030	EUR	200'000			200'000	169'036.00	0.12
3.000 BPIFRANCE SACA 3%/22-10.09.2026	EUR		100'000		100'000	99'565.00	0.07
2.500 CAISSE CENT CREDIT IMMOB 2.5%/22-29.09.2027	EUR	100'000			100'000	97'656.00	0.07
- CAISSE D'AMORT DETTE SOC 0%/20-25.02.2028	EUR	100'000			100'000	88'973.00	0.06
- CAISSE D'AMORT DETTE SOC 0%/20-25.11.2030	EUR		100'000		100'000	82'357.00	0.06
- CAISSE D'AMORT DETTE SOC 0%/21-25.05.2029	EUR	100'000			100'000	85'965.00	0.06
- CAISSE D'AMORT DETTE SOC 0%/21-25.05.2031	EUR	100'000			100'000	81'124.00	0.06
- CAISSE D'AMORT DETTE SOC 0%/21-25.11.2026	EUR	100'000			100'000	92'102.00	0.07
0.125 CAISSE D'AMORT DETTE SOC 0.125%/21-15.09.2031	EUR	100'000			100'000	81'339.00	0.06
0.450 CAISSE D'AMORT DETTE SOC 0.45%/22-19.01.2032	EUR	100'000			100'000	82'665.00	0.06
1.375 CAISSE D'AMORT DETTE SOC 1.375%/14-25.11.2024	EUR	150'000		150'000			
2.875 CAISSE D'AMORT DETTE SOC 2.875%/22-25.05.2027	EUR		100'000		100'000	99'598.00	0.07
3.000 CAISSE D'AMORT DETTE SOC 3%/23-25.05.2028	EUR		100'000		100'000	100'089.99	0.07
4.000 CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/12-15.12.2025	EUR	70'000	70'000	70'000	70'000	70'732.20	0.05
0.125 CAISSE FRANCAISE 0.125%/21-30.06.2031	EUR	100'000			100'000	80'669.00	0.06
0.010 CAISSE FRANCAISE DE FIN 0.01%/21-01.10.2029	EUR	100'000			100'000	84'206.00	0.06
1.125 CAISSE FRANCAISE DE FIN 1.125%/18-19.01.2033	EUR	100'000			100'000	84'400.00	0.06

**740 CSIF (CH) Bond Aggregate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.625 CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.625%/16-13.04.2026	EUR	100'000			100'000	94'518.00	0.07
5.375 CAISSE FRANCAISE DE FINANCEMENT LOCAL 5.375%/09-08.07.2024	EUR	100'000		100'000			
3.750 CAISSE NATIONALE DES AUTOROUTES 3.75%/05-15.07.2025	EUR	120'000			120'000	119'746.80	0.09
2.750 CAISSE REFINANCE L'HABIT S. -6- 2.75%/22-12.04.2028	EUR		100'000		100'000	98'356.00	0.07
3.875 CFF 3.875%/06-25.04.2055	EUR	14'000			14'000	15'868.16	0.01
0.010 CIE FINANCEMENT FONCIER 0.01%/21-15.07.2026	EUR	100'000			100'000	92'610.00	0.07
0.875 CIE FINANCEMENT FONCIER 0.875%/18-11.09.2028	EUR	100'000			100'000	90'487.00	0.07
0.375 CNP ASSURANCES (subordinated) 0.375%/20-08.03.2028	EUR	100'000			100'000	87'184.00	0.06
0.225 COMPAGNIE DE FINANCEMENT FONCIER 0.225%/16-14.09.2026	EUR	200'000		100'000	100'000	92'633.00	0.07
1.000 COMPAGNIE SAINT-GOBAIN 1%/17-17.03.2025	EUR	200'000		200'000			
0.625 CRED MUTUEL HOME LOAN SF 0.625%/22-04.03.2027	EUR		100'000		100'000	92'672.00	0.07
2.750 CRED MUTUEL HOME LOAN SF 2.75%/22-08.12.2027	EUR		100'000		100'000	98'376.00	0.07
3.125 CREDIT AGRICOLE 3.125%/14-05.02.2026	EUR	100'000			100'000	99'150.00	0.07
- CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 4.75%/16- PERPETUAL	EUR	100'000	100'000	100'000	100'000	101'030.00	0.07
0.125 CREDIT AGRICOLE HOME LOA 0.125%/20-16.12.2024	EUR	100'000		100'000			
0.875 CREDIT AGRICOLE HOME LOA 0.875%/18-11.08.2028	EUR	100'000			100'000	90'714.00	0.07
1.500 CREDIT AGRICOLE HOME LOA 1.5%/17-03.02.2037	EUR	100'000			100'000	81'467.00	0.06
4.000 CREDIT AGRICOLE HOME LOAN S. 7 T. 1 4%/10-16.07.2025	EUR	100'000			100'000	100'642.00	0.07
0.125 CREDIT AGRICOLE SA 0.125%/20-09.12.2027	EUR	100'000			100'000	87'859.00	0.06
1.125 CREDIT AGRICOLE SA 1.125%/22-24.02.2029	EUR	100'000			100'000	89'660.00	0.06
3.875 CREDIT AGRICOLE SA 3.875%/23-20.04.2031	EUR		100'000		100'000	101'727.00	0.07
3.500 CREDIT MUTUEL ARKEA 3.5%/17-09.02.2029	EUR	100'000			100'000	96'835.00	0.07
1.750 CREDIT MUTUEL-CIC HOME LOAN 1.75%/14-19.06.2024	EUR	300'000		300'000			
1.250 DANONE 1.25%/15-30.05.2024	EUR	100'000		100'000			
0.520 DANONE SA 0.52%/21-09.11.2030	EUR	100'000			100'000	83'029.00	0.06
- DEXIA CREDIT LOCAL 0%/21-21.01.2028	EUR		100'000		100'000	89'009.00	0.06
0.500 DEXIA CREDIT LOCAL S. -2018-01- 0.5%/18-17.01.2025	EUR		100'000	100'000			
5.625 EDF (reg. -S-) S. 56 5.625%/03-21.02.2033	EUR		30'000		30'000	34'287.90	0.02
4.625 EDF 4.625%/09-11.09.2024	EUR	100'000		100'000			
4.625 EDF 4.625%/10-26.04.2030	EUR	100'000			100'000	105'019.00	0.08
4.500 ELECTRICITE DE FRANCE 4.5%/10-12.11.2040	EUR		50'000		50'000	54'405.50	0.04
4.625 ELECTRICITE DE FRANCE SA 4.625%/23-25.01.2043	EUR			100'000			
2.125 ENGIE SA 2.125%/20-30.03.2032	EUR	100'000			100'000	88'797.00	0.06
3.500 ENGIE SA 3.5%/22-27.09.2029	EUR	100'000			100'000	99'397.00	0.07
0.375 ESSILORLUXOTTICA 0.375%/19-27.11.2027	EUR	100'000			100'000	90'091.00	0.07
1.500 FONCIERE DES REGIONS 1.5%/17-21.06.2027	EUR	100'000			100'000	92'618.00	0.07
- FRANCE (GOVT OF) 0%/20-25.02.2026	EUR	636'822		160'000	476'822	449'991.23	0.33
- FRANCE (GOVT OF) 0%/21-25.02.2024	EUR	8'000		8'000			
- FRANCE (GOVT OF) 0%/21-25.02.2027	EUR	470'000	50'000	275'000	245'000	225'569.05	0.16
- FRANCE (GOVT OF) 0%/21-25.11.2031	EUR	561'000	286'000	220'000	627'000	508'127.07	0.37
- FRANCE (GOVT OF) 0%/22-25.02.2025	EUR	250'000	130'000	380'000			
- FRANCE (GOVT OF) 0%/22-25.05.2032	EUR	370'000	110'000	280'000	200'000	159'614.00	0.12
0.750 FRANCE (GOVT OF) 0.75%/22-25.02.2028	EUR	470'000	120'000		590'000	546'233.80	0.40
1.250 FRANCE (GOVT OF) 1.25%/22-25.05.2038	EUR	69'000	75'000		144'000	113'361.12	0.08
0.500 FRANCE (GOVT OF) -144A- 0.5%/20-25.05.2040	EUR	270'000	30'000		300'000	199'680.00	0.14
0.500 FRANCE (GOVT OF) -144A- 0.5%/21-25.05.2072	EUR	117'000	150'000	190'000	77'000	29'963.01	0.02
0.500 FRANCE (GOVT OF) -144A- 0.5%/21-25.06.2044	EUR	150'000	280'000	201'000	229'000	137'363.36	0.10
0.750 FRANCE (GOVT OF) -144A- 0.75%/21-25.05.2053	EUR	358'000	20'000		378'000	200'113.20	0.14
2.500 FRANCE (GOVT OF) -144A- 2.5%/22-25.05.2043	EUR	50'000	110'000	80'000	80'000	71'520.80	0.05
3.000 FRANCE (GOVT OF) -144A- 3%/23-25.05.2054	EUR	60'000	83'000		143'000	134'038.19	0.10
3.250 FRANCE (GOVT OF) -144A- 3.25%/24-25.05.2055	EUR		100'000		100'000	98'002.00	0.07
2.000 FRANCE (GOVT OF) 2%/22-25.11.2032	EUR	423'000	110'000		533'000	499'831.41	0.36
2.500 FRANCE (GOVT OF) 2.5%/23-24.09.2026	EUR		150'000		150'000	148'615.50	0.11
2.500 FRANCE (GOVT OF) 2.5%/24-24.09.2027	EUR		60'000		60'000	59'412.00	0.04
2.750 FRANCE (GOVT OF) 2.75%/23-25.02.2029	EUR		160'000	140'000	20'000	20'016.40	0.01
3.000 FRANCE (GOVT OF) 3%/23-25.05.2033	EUR		430'000		430'000	435'284.70	0.32
3.500 FRANCE (GOVT OF) 3.5%/23-25.11.2033	EUR		150'000		150'000	157'731.00	0.11
- FRANCE 0%/18-25.03.2024	EUR	670'000		670'000			
- FRANCE 0%/19-25.03.2025	EUR	550'000		40'000	510'000	492'226.50	0.36
- FRANCE 0%/19-25.11.2029	EUR	560'000	50'000	360'000	250'000	214'615.00	0.16
- FRANCE 0%/20-25.11.2030	EUR	600'000	120'000		720'000	600'948.00	0.44
0.250 FRANCE 0.25%/15-25.11.2026	EUR	512'000			512'000	477'696.00	0.35
0.500 FRANCE 0.5%/15-25.05.2025	EUR	484'000	100'000	100'000	484'000	467'994.12	0.34
0.500 FRANCE 0.5%/15-25.05.2026	EUR	600'000	50'000		650'000	616'759.00	0.45
0.500 FRANCE 0.5%/19-25.05.2029	EUR	650'000	70'000	60'000	660'000	589'782.60	0.43
0.750 FRANCE 0.75%/17-25.05.2028	EUR	580'000	520'000	413'000	687'000	633'496.44	0.46
0.750 FRANCE 0.75%/18-25.11.2028	EUR	785'000		310'000	475'000	434'116.75	0.31
1.000 FRANCE 1%/14-25.11.2025	EUR	500'000			500'000	482'835.00	0.35
1.000 FRANCE 1%/17-25.05.2027	EUR	470'000			470'000	444'394.40	0.32
1.250 FRANCE 1.25%/15-25.05.2036	EUR	550'000			550'000	451'473.00	0.33

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.250 FRANCE 1.25%/18-25.05.2034	EUR	465'000	100'000	150'000	415'000	354'837.45	0.26
1.500 FRANCE 1.5%/15-25.05.2031	EUR	669'441	455'000	422'000	702'441	646'526.70	0.47
1.750 FRANCE 1.75%/13-25.11.2024	EUR	490'000		490'000			
1.750 FRANCE 1.75%/15-25.05.2066	EUR	189'000			189'000	127'917.09	0.09
1.750 FRANCE 1.75%/17-25.06.2039	EUR	355'000	30'000		385'000	322'479.85	0.23
0.750 FRANCE -144A- 0.75%/20-25.05.2052	EUR	440'000		50'000	390'000	211'025.10	0.15
1.500 FRANCE -144A- 1.5%/19-25.05.2050	EUR	416'000		70'000	346'000	238'778.06	0.17
2.000 FRANCE -144A- 2%/17-25.05.2048	EUR	306'000	75'000	20'000	361'000	285'305.52	0.21
2.250 FRANCE 2.25%/13-25.05.2024	EUR	450'000		450'000			
2.500 FRANCE 2.5%/14-25.05.2030	EUR	646'000	130'000	70'000	706'000	697'556.24	0.50
2.750 FRANCE 2.75%/12-25.10.2027	EUR	675'000		50'000	625'000	624'506.25	0.45
3.250 FRANCE 3.25%/12-25.05.2045	EUR	356'000	40'000	40'000	356'000	356'306.16	0.26
3.500 FRANCE 3.5%/10-25.04.2026	EUR	529'000			529'000	535'146.98	0.39
4.000 FRANCE 4%/04-25.04.2055	EUR	231'869	40'000	40'000	231'869	261'738.36	0.19
4.000 FRANCE 4%/05-25.10.2038	EUR	328'000			328'000	362'364.56	0.26
4.000 FRANCE 4%/09-25.04.2060	EUR	210'000	20'000		230'000	263'071.70	0.19
4.500 FRANCE 4.5%/09-25.04.2041	EUR	445'000	50'000	50'000	445'000	522'630.25	0.38
4.750 FRANCE 4.75%/03-25.04.2035	EUR	350'000			350'000	408'765.00	0.30
5.500 FRANCE 5.5%/98-25.04.2029	EUR	370'000	100'000		470'000	531'320.90	0.38
5.750 FRANCE 5.75%/01-25.10.2032	EUR	480'000		50'000	430'000	524'707.50	0.38
6.000 FRANCE 6%/94-25.10.2025	EUR	438'000			438'000	457'959.66	0.33
8.125 FRANCE TELECOM 8.125%/03-28.01.2033	EUR	69'000			69'000	92'887.80	0.07
2.375 GDF SUEZ 2.375%/14-19.05.2026	EUR	100'000			100'000	97'763.00	0.07
6.000 GIE PSA TRESORERIE 6%/03-19.09.2033	EUR		18'000		18'000	20'755.08	0.02
3.375 GRPM ASSURACES MUTUELLES (subordinated) 3.375%/18-24.09.2028	EUR	100'000			100'000	98'021.00	0.07
1.275 ILE DE FRANCE MOBILITES 1.275%/22-14.02.2042	EUR	100'000		100'000			
3.050 ILE DE FRANCE MOBILITES 3.05%/23-03.02.2033	EUR		100'000		100'000	98'967.00	0.07
3.000 LA BANQUE POST HOME LOAN 3%/23-31.01.2031	EUR	100'000			100'000	99'476.00	0.07
- LA BANQUE POSTALE FIX-TO-FRN FRN/22-09.02.2028	EUR	100'000			100'000	91'697.00	0.07
0.375 LA POSTE SA 0.375%/19-17.09.2027	EUR		100'000		100'000	89'957.00	0.07
0.625 LA POSTE SA 0.625%/20-21.10.2026	EUR	100'000			100'000	92'903.00	0.07
0.750 LVMH MOET HENNESSY VUITT 0.75%/20-07.04.2025	EUR	100'000			100'000	97'014.00	0.07
2.500 MERCIALYS SA 2.5%/22-28.02.2029	EUR	100'000		100'000			
0.625 ORANGE SA 0.625%/21-16.12.2033	EUR	100'000			100'000	76'992.00	0.06
1.375 ORANGE SA 1.375%/18-20.03.2028	EUR	100'000			100'000	92'670.00	0.07
2.125 PERNOD RICARD 2.125%/14-27.09.2024	EUR	100'000		100'000			
1.625 RCI BANQUE 1.625%/17-11.04.2025	EUR	20'000			20'000	19'516.60	0.01
1.750 RCI BANQUE SA 1.75%/19-10.04.2026	EUR	30'000			30'000	28'704.60	0.02
4.625 RCI BANQUE SA 4.625%/23-02.10.2026	EUR		50'000		50'000	50'530.50	0.04
4.875 RCI BANQUE SA 4.875%/22-21.09.2028	EUR	30'000			30'000	31'077.30	0.02
3.200 REGION OF ILE DE FRANCE 3.2%/24-25.05.2034	EUR		100'000		100'000	99'555.00	0.07
5.000 RFF (reg. -S) S. -17- 5%/03-10.10.2033	EUR	34'000	50'000		84'000	95'390.40	0.07
1.000 RTE EDF TRANSPORT 1%/16-19.10.2026	EUR	100'000			100'000	94'127.00	0.07
0.750 RTE RESEAU DE TRANSPORT 0.75%/22-12.01.2034	EUR		100'000		100'000	77'070.00	0.06
1.375 SANOFI 1.375%/18-21.03.2030	EUR	100'000			100'000	89'744.00	0.06
0.875 SCHNEIDER ELECTRIC 0.875%/15-11.03.2025	EUR	100'000		100'000			
3.500 SCHNEIDER ELECTRIC SE 3.5%/23-12.06.2033	EUR		100'000	100'000			
2.000 SNCF RESEAU 2%/18-05.02.2048	EUR	100'000		100'000			
0.625 SNCF SA 0.625%/20-17.04.2030	EUR	100'000			100'000	85'755.00	0.06
0.125 SOCIETE DE FINANCEMENT LOCAL 0.125%/16-18.10.2024	EUR	200'000		200'000			
- SOCIETE DU GRAND PARIS 0%/20-25.11.2030	EUR	100'000			100'000	81'573.00	0.06
0.700 SOCIETE DU GRAND PARIS 0.7%/20-15.10.2060	EUR	100'000			100'000	40'484.00	0.03
1.700 SOCIETE DU GRAND PARIS 1.7%/19-25.05.2050	EUR	100'000			100'000	67'936.00	0.05
0.250 SOCIETE GENERALE 0.25%/21-08.07.2027	EUR	100'000			100'000	89'391.00	0.06
2.125 SOCIETE GENERALE 2.125%/18-27.09.2028	EUR	100'000			100'000	93'750.00	0.07
- SOCIETE GENERALE FIX-TO-FRN FRN/21-12.06.2029	EUR	100'000			100'000	86'246.00	0.06
0.010 SOCIETE GENERALE SFH 0.01%/21-29.10.2029	EUR	100'000			100'000	84'157.00	0.06
0.750 SOCIETE GENERALE SFH 0.75%/17-18.10.2027	EUR	100'000			100'000	91'833.00	0.07
0.875 SOCIETE NATIONALE SNCF 0.875%/20-28.02.2051	EUR	100'000			100'000	49'172.00	0.04
1.000 SODEXO SA 1%/20-17.07.2028	EUR	100'000		100'000			
1.000 SODEXO SA 1%/20-27.04.2029	EUR	100'000			100'000	89'908.00	0.07
- SOGECAP FIX-TO-FRN 4.125%/14-29.12.2049	EUR	100'000		100'000			
1.875 STE DES AUTOROUTES PARIS-RHIN-RHONE 1.875%/16-06.01.2031	EUR	100'000			100'000	91'120.00	0.07
1.000 SUEZ 1%/17-03.04.2025	EUR	200'000		200'000			
1.250 SUEZ 1.25%/20-02.04.2027	EUR	100'000			100'000	93'615.00	0.07
5.000 SUEZ 5%/22-03.11.2032	EUR	100'000			100'000	108'224.00	0.08
1.618 TOTAL CAPITAL INTL SA 1.618%/20-18.05.2040	EUR	100'000			100'000	75'412.00	0.05
- TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	80'485.00	0.06
0.100 UNEDIC 0.1%/20-25.11.2026	EUR	200'000			200'000	184'442.00	0.13
0.250 UNEDIC 0.25%/20-16.07.2035	EUR	100'000			100'000	73'393.00	0.05
0.250 UNEDIC 0.25%/20-25.11.2029	EUR	100'000			100'000	86'143.00	0.06

**742 CSIF (CH) Bond Aggregate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.625 UNEDIC 0.625%/15-17.02.2025	EUR	100'000		100'000			
1.250 UNEDIC 1.25%/17-28.03.2027	EUR	100'000			100'000	94'653.00	0.07
1.500 UNEDIC 1.5%/17-20.04.2032	EUR	100'000			100'000	89'987.00	0.07
0.625 UNIBAIL-RODAMCO-WESTFLD 0.625%/20-04.05.2027	EUR	100'000			100'000	90'833.00	0.07
1.375 UNIBAIL-RODAMCO-WESTFLD 1.375%/20-04.12.2031	EUR	100'000			100'000	82'697.00	0.06
0.664 VEOLIA ENVIRONNEMENT SA 0.664%/20-15.01.2031	EUR	100'000			100'000	82'492.00	0.06
3.500 VILLE DE PARIS 3.5%/24-02.02.2044	EUR		100'000		100'000	99'648.00	0.07
0.500 VINCI SA 0.5%/21-09.01.2032	EUR	100'000			100'000	80'001.00	0.06
1.875 VIVENDI 1.875%/16-26.05.2026	EUR	100'000			100'000	98'413.00	0.07
2.500 WENDEL 2.5%/15-09.02.2027	EUR	100'000			100'000	97'069.00	0.07
						<b>29'313'410.21</b>	<b>21.22</b>
<b>Germany</b>							
0.250 AAREAL BANK AG S. -304- 0.25%/20-23.11.2027	EUR	100'000		100'000			
- ADIDAS AG 0%/20-05.10.2028	EUR	100'000			100'000	86'600.00	0.06
- ALLIANZ FIX-TO-FRN 2.241%/15-07.07.2045	EUR		200'000	100'000	100'000	97'176.00	0.07
- ALLIANZ SE (subordinated) FIX-TO-FRN FRN/19-25.09.2049	EUR		100'000		100'000	85'265.00	0.06
- ALLIANZ SE FIX-TO-FRN (subordinated) 6.25%13-PERPETUAL	EUR	100'000		100'000			
0.875 BASF SE 0.875%/17-15.11.2027	EUR		60'000	22'000	38'000	35'094.52	0.03
3.125 BASF SE 3.125%/22-29.06.2028	EUR	100'000			100'000	99'321.00	0.07
1.000 BAYER AG 1%/21-12.01.2036	EUR	100'000			100'000	68'671.00	0.05
0.050 BAYERISCHE LANDESBANK 0.05%/21-30.04.2031	EUR	100'000			100'000	81'169.00	0.06
0.250 BAYERISCHE LANDESBANK 0.25%/19-14.01.2025	EUR		100'000	100'000			
0.010 BERLIN HYP AG 0.01%/20-07.07.2028	EUR	10'000			10'000	8'773.70	0.01
0.010 BERLIN HYP AG 0.01%/20-17.02.2027	EUR		100'000		100'000	91'209.00	0.07
0.010 BERLIN HYP AG 0.01%/21-24.01.2028	EUR	20'000			20'000	17'771.20	0.01
0.125 BERLIN HYP AG 0.125%/21-18.01.2030	EUR	20'000			20'000	16'909.60	0.01
0.250 BERLIN HYP AG 0.25%/21-19.05.2033	EUR	30'000			30'000	23'362.50	0.02
1.750 BERLIN HYP AG 1.75%/22-10.05.2032	EUR		54'000		54'000	49'080.60	0.04
3.000 BERLIN HYP AG 3%/22-25.10.2027	EUR	10'000			10'000	9'963.60	0.01
3.375 BERLIN HYP AG 3.375%/23-07.03.2028	EUR		30'000		30'000	30'295.50	0.02
1.250 BERLIN HYP S. -109- 1.25%/15-22.01.2025	EUR	100'000		100'000			
0.625 BERLIN S. -490- 0.625%/16-25.08.2036	EUR	1'000			1'000	753.76	0.00
- BUNDESobligation 0%/20-10.10.2025	EUR	100'000			100'000	95'532.00	0.07
- BUNDESobligation 0%/21-10.04.2026	EUR	370'000		70'000	300'000	282'927.00	0.20
- BUNDESobligation 0%/22-16.04.2027	EUR	271'860			271'860	250'943.09	0.18
1.300 BUNDESobligation 1.3%/22-15.10.2027	EUR	290'000	80'000		370'000	354'574.70	0.26
2.200 BUNDESobligation 2.2%/23-13.04.2028	EUR		300'000	105'000	195'000	192'773.10	0.14
2.400 BUNDESobligation 2.4%/23-19.10.2028	EUR		310'000	60'000	250'000	249'272.50	0.18
- BUNDESobligation S. -128- 0%/20-10.10.2025	EUR	200'000	130'000		330'000	314'777.10	0.23
- BUNDESobligation S. -181- 0%/20-11.04.2025	EUR		260'000		260'000	250'889.60	0.18
- BUNDESobligation S. -184- 0%/21-09.10.2026	EUR	384'000		100'000	284'000	265'008.92	0.19
1.300 BUNDESobligation S. -186- 1.3%/22-15.10.2027	EUR	60'000			60'000	57'576.60	0.04
- BUNDESREPUB. DEUTSCHLAND 0%/16-15.08.2026	EUR	372'190	30'000	60'000	342'190	320'371.97	0.23
- BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	50'000	160'000	100'000	110'000	94'876.10	0.07
- BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	390'000		100'000	290'000	249'768.30	0.18
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.02.2031	EUR	350'912	40'000	210'000	180'912	154'118.93	0.11
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.05.2036	EUR	292'000			292'000	216'687.36	0.16
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	50'000	150'000	90'000	110'000	92'734.40	0.07
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	307'000	80'000	125'000	262'000	220'745.48	0.16
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2050	EUR	80'000	45'000	73'000	52'000	27'122.16	0.02
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2052	EUR	231'000	290'000	203'000	318'000	157'712.10	0.11
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.11.2028	EUR	260'000	100'000		360'000	321'886.80	0.23
- BUNDESREPUB. DEUTSCHLAND 0%/22-15.02.2032	EUR	342'000	40'000	110'000	272'000	226'393.76	0.16
0.250 BUNDESREPUB. DEUTSCHLAND 0.25%/17-15.02.2027	EUR	510'000			153'000	333'280.92	0.24
0.500 BUNDESREPUB. DEUTSCHLAND 0.5%/15-15.02.2025	EUR	459'000		459'000			
0.500 BUNDESREPUB. DEUTSCHLAND 0.50%/16-15.02.2026	EUR	384'800			384'800	367'661.01	0.27
1.000 BUNDESREPUB. DEUTSCHLAND 1%/14-15.08.2024	EUR	134'000	50'000	184'000			
1.000 BUNDESREPUB. DEUTSCHLAND 1%/15-15.08.2025	EUR	409'000			409'000	396'828.16	0.29
1.000 BUNDESREPUB. DEUTSCHLAND 1%/22-15.05.2038	EUR	100'000	330'000	262'000	168'000	137'361.84	0.10
1.700 BUNDESREPUB. DEUTSCHLAND 1.7%/22-15.08.2032	EUR	330'000			330'000	313'688.10	0.23
1.800 BUNDESREPUB. DEUTSCHLAND 1.8%/22-15.08.2053	EUR	119'000	170'000	10'000	279'000	236'918.43	0.17
1.800 BUNDESREPUB. DEUTSCHLAND 1.8%/23-15.08.2053	EUR		52'000		52'000	44'234.32	0.03
2.100 BUNDESREPUB. DEUTSCHLAND 2.1%/22-15.11.2029	EUR	50'000	260'000		310'000	305'105.10	0.22
2.200 BUNDESREPUB. DEUTSCHLAND 2.2%/24-15.02.2034	EUR		100'000		100'000	98'172.00	0.07
2.300 BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR		70'000		70'000	69'650.70	0.05
2.300 BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR	100'000	360'000		460'000	457'442.40	0.33
2.400 BUNDESREPUB. DEUTSCHLAND 2.4%/23-15.11.2030	EUR		140'000		140'000	140'138.61	0.10
2.500 BUNDESREPUB. DEUTSCHLAND 2.5%/14-15.08.2046	EUR	400'000		70'000	330'000	326'492.10	0.24
2.500 BUNDESREPUB. DEUTSCHLAND 2.5%/24-15.08.2054	EUR		60'000		60'000	59'560.20	0.04
2.600 BUNDESREPUB. DEUTSCHLAND 2.6%/23-15.08.2033	EUR		260'000	10'000	250'000	254'377.50	0.18

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
-	BUNDESSCHATZANWEISUNGEN 0%/22-15.03.2024	EUR	100'000		100'000			
0.200	BUNDESSCHATZANWEISUNGEN 0.2%/22-14.06.2024	EUR	100'000		100'000			
0.400	BUNDESSCHATZANWEISUNGEN 0.4%/22-13.09.2024	EUR		214'000	214'000			
2.200	BUNDESSCHATZANWEISUNGEN 2.2%/22-12.12.2024	EUR	70'000		70'000			
2.500	BUNDESSCHATZANWEISUNGEN 2.5%/23-13.03.2025	EUR	100'000	100'000	200'000	198'262.00	0.14	
2.500	BUNDESSCHATZANWEISUNGEN 2.5%/24-19.03.2026	EUR		70'000	70'000	69'453.30	0.05	
2.800	BUNDESSCHATZANWEISUNGEN 2.8%/23-12.06.2025	EUR		210'000	210'000	208'821.90	0.15	
3.100	BUNDESSCHATZANWEISUNGEN 3.1%/23-12.12.2025	EUR		100'000	100'000	100'151.00	0.07	
3.100	BUNDESSCHATZANWEISUNGEN 3.1%/23-18.09.2025	EUR		70'000	70'000	69'983.20	0.05	
1.500	COMMERZBANK AG S. -904- 1.5%/18-28.08.2028	EUR	11'000		11'000	10'265.97	0.01	
-	COMMERZBANK AG S. -965- FIX-TO-FRN FRN/20-24.03.2026	EUR	100'000		100'000	96'448.00	0.07	
0.625	COMMERZBANK AG S. -P23- 0.625%/18-28.05.2025	EUR	50'000		50'000	48'235.00	0.03	
1.250	COMMERZBANK AG S. -P30- 1.25%/19-09.01.2034	EUR	60'000		60'000	50'518.80	0.04	
0.250	COMMERZBANK AG S. -P47- 0.25%/22-12.01.2032	EUR		45'000	45'000	36'265.95	0.03	
2.250	COMMERZBANK AG S. -P55- 2.25%/22-01.09.2032	EUR		31'000	31'000	29'146.20	0.02	
2.875	COMMERZBANK AG S. -P56- 2.875%/23-28.04.2026	EUR	30'000		30'000	29'760.60	0.02	
0.375	CONTINENTAL AG 0.375%/19-27.06.2025	EUR	100'000		100'000	96'013.00	0.07	
1.750	COVESTRO 1.75%/16-25.09.2024	EUR	40'000	40'000				
0.750	DAIMLER AG 0.75%/21-11.03.2033	EUR	28'000		28'000	22'388.80	0.02	
2.125	DAIMLER AG 2.125%/17-03.07.2037	EUR	61'000	20'000	41'000	35'679.84	0.03	
0.010	DEUT PFANDBRIEFBANK AG S. -15304- 0.01%/21-25.08.2026	EUR		100'000	100'000	90'988.00	0.07	
1.750	DEUT PFANDBRIEFBANK AG S. -15322- 1.75%/22-01.03.2027	EUR		150'000	100'000	50'000	47'144.00	0.03
0.625	DEUTSCHE BAHN FIN GMBH 0.625%/20-08.12.2050	EUR	20'000		20'000	10'549.00	0.01	
1.125	DEUTSCHE BAHN FIN GMBH 1.125%/21-29.05.2051	EUR	50'000		50'000	29'967.51	0.02	
1.250	DEUTSCHE BAHN FIN GMBH 1.25%/15-23.10.2025	EUR	100'000	45'000	55'000	53'206.45	0.04	
1.375	DEUTSCHE BAHN FIN GMBH 1.375%/18-28.03.2031	EUR	3'000		3'000	2'665.32	0.00	
3.250	DEUTSCHE BAHN FIN GMBH 3.25%/23-19.05.2033	EUR		20'000	20'000	20'296.80	0.01	
3.375	DEUTSCHE BAHN FIN GMBH 3.375%/24-29.01.2038	EUR		20'000	20'000	19'623.40	0.01	
3.625	DEUTSCHE BAHN FIN GMBH 3.625%/23-18.12.2037	EUR		50'000	50'000	50'730.00	0.04	
3.875	DEUTSCHE BAHN FIN GMBH 3.875%/22-13.10.2042	EUR		30'000	30'000	31'336.20	0.02	
0.875	DEUTSCHE BAHN FINANCE 0.875%/16-11.07.2031	EUR	50'000		50'000	42'477.00	0.03	
0.250	DEUTSCHE BANK 0.25%/16-31.08.2028	EUR	130'000		130'000	114'693.80	0.08	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-03.09.2026	EUR	100'000		100'000	95'795.00	0.07	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2030	EUR	100'000		100'000	86'457.00	0.06	
1.125	DEUTSCHE BOERSE AG 1.125%/18-26.03.2028	EUR	100'000	68'000	32'000	29'561.60	0.02	
0.750	DEUTSCHE HYPOTHEKENBANK S. -502- 0.75%/19-05.03.2029	EUR		76'000	76'000	67'894.60	0.05	
3.000	DEUTSCHE KREDITBANK AG 3%/23-31.01.2035	EUR	30'000		30'000	29'851.20	0.02	
1.250	DEUTSCHE PFANDBRIEFBANK 1.25%/16-20.04.2035	EUR	63'000	30'000	33'000	25'780.26	0.02	
1.750	DEUTSCHE TELEKOM AG 1.75%/19-09.12.2049	EUR	32'000		32'000	23'531.52	0.02	
0.750	DZ HYP AG S. -1204- 0.75%/18-30.06.2027	EUR	20'000		20'000	18'514.20	0.01	
0.050	DZ HYP AG S. -1215- 0.05%/19-29.06.2029	EUR	60'000		60'000	51'241.20	0.04	
0.010	DZ HYP AG S. -1227- 0.01%/20-23.06.2028	EUR	15'000		15'000	13'165.05	0.01	
0.010	DZ HYP AG S. -1229- 0.01%/20-12.09.2025	EUR		20'000	20'000	18'998.00	0.01	
0.010	DZ HYP AG S. -1239- 0.01%/21-26.10.2026	EUR		50'000	50'000	45'953.50	0.03	
1.625	DZ HYP AG S. -1248- 1.625%/22-30.05.2031	EUR	20'000		20'000	18'194.60	0.01	
2.500	DZ HYP AG S. -1252- 2.5%/22-28.11.2031	EUR	20'000		20'000	19'300.40	0.01	
0.100	DZ HYP AG S. -380- 0.1%/16-31.08.2026	EUR	200'000		100'000	92'578.00	0.07	
0.100	E.ON SE 0.1%/21-19.12.2028	EUR	100'000		100'000	87'947.00	0.06	
0.375	E.ON SE 0.375%/20-29.09.2027	EUR	82'000	71'000	11'000	9'921.23	0.01	
4.000	E.ON SE 4%/23-29.08.2033	EUR		20'000	20'000	20'493.00	0.01	
-	ENBW (subordinated) FIX-TO-FRN FRN/19-05.08.2079	EUR	100'000		100'000	90'129.00	0.07	
3.915	EUROGRID GMBH 3.915%/24-01.02.2034	EUR		100'000	100'000	99'928.00	0.07	
0.250	EWE AG 0.25%/21-08.06.2028	EUR	50'000		50'000	43'285.00	0.03	
0.375	FMS WERTMANAGEMENT 0.375%/15-29.04.2030	EUR	100'000		100'000			
0.010	FREIE HANSESTADT BREMEN 0.01%/20-06.07.2027	EUR	10'000		10'000	9'075.00	0.01	
2.750	FREIE HANSESTADT BREMEN 2.75%/24-30.01.2032	EUR		50'000	50'000	49'633.50	0.04	
1.500	FREIE HANSESTADT BREMEN S. -214- 1.5%/18-12.11.2038	EUR	30'000		30'000	24'276.00	0.02	
0.400	FREIE HANSESTADT BREMEN S. -224- 0.4%/19-20.08.2049	EUR	17'000		17'000	8'745.31	0.01	
0.550	FREIE HANSESTADT BREMEN S. -232- 0.55%/20-04.02.2050	EUR	12'000		12'000	6'412.32	0.00	
-	FREIE HANSESTADT HAMBURG 0%/20-07.04.2026	EUR	50'000	50'000				
0.010	FREIE HANSESTADT HAMBURG 0.01%/20-03.06.2030	EUR	20'000		20'000	16'815.80	0.01	
0.010	FREIE HANSESTADT HAMBURG 0.01%/20-30.06.2028	EUR	10'000		10'000	8'844.70	0.01	
0.010	FREIE HANSESTADT HAMBURG 0.01%/21-15.06.2028	EUR	50'000	29'000	21'000	18'593.82	0.01	
0.200	FREIE HANSESTADT HAMBURG 0.2%/19-03.09.2049	EUR	21'000		21'000	10'237.29	0.01	
1.450	FREIE HANSESTADT HAMBURG 1.45%/18-05.11.2038	EUR	37'000		37'000	29'992.57	0.02	
0.010	FREISTAAT SACHSEN 0.01%/20-06.08.2025	EUR	20'000		20'000	19'091.60	0.01	
0.010	FREISTAAT SACHSEN S. -130- 0.01%/20-15.10.2027	EUR		87'000	30'000	57'000	51'376.38	0.04
1.000	FRESENIUS MEDICAL CARE A 1%/20-29.05.2026	EUR	200'000	120'000	80'000	75'109.60	0.05	
1.125	FRESENIUS SE & CO KGAA 1.125%/20-28.01.2033	EUR	20'000		20'000	15'863.60	0.01	
1.625	FRESENIUS SE & CO KGAA 1.625%/20-08.10.2027	EUR	20'000		20'000	18'667.80	0.01	
0.010	GEMEINSAME BUNDESLAENDER 0.01%/20-26.08.2030	EUR	100'000	32'000	68'000	56'812.64	0.04	

744 CSIF (CH) Bond Aggregate EUR  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.625 GEMEINSAME BUNDESLAENDER S. -56- 0.625%/19-13.02.2029	EUR	100'000		57'000	43'000	38'646.68	0.03
- GERMANY 0%/19-15.08.2029	EUR	261'000	110'000		371'000	326'587.59	0.24
- GERMANY 0%/19-15.08.2050	EUR	406'267	40'000		446'267	232'005.29	0.17
- GERMANY 0%/20-15.02.2030	EUR	101'000	220'000		321'000	279'539.64	0.20
- GERMANY 0%/20-15.05.2035	EUR	248'000	230'000	335'000	143'000	109'068.96	0.08
- GERMANY 0%/20-15.11.2027	EUR	190'000	130'000	240'000	80'000	72'990.40	0.05
0.250 GERMANY 0.25%/18-15.08.2028	EUR	375'000		36'000	339'000	308'245.92	0.22
0.250 GERMANY 0.25%/19-15.02.2029	EUR	266'000	100'000		366'000	329'839.20	0.24
0.500 GERMANY 0.5%/17-15.08.2027	EUR	350'000	60'000		410'000	382'853.90	0.28
0.500 GERMANY 0.5%/18-15.02.2028	EUR	240'000	100'000		340'000	315'091.60	0.23
1.250 GERMANY 1.25%/17-15.08.2048	EUR	465'000		38'000	427'000	327'491.92	0.24
1.500 GERMANY 1.5%/14-15.05.2024	EUR	376'000		376'000			
2.500 GERMANY 2.5%/12-04.07.2044	EUR	330'000	102'000	80'000	352'000	347'638.72	0.25
3.250 GERMANY 3.25%/10-04.07.2042	EUR	211'000			211'000	231'367.83	0.17
4.250 GERMANY 4.25%/07-04.07.2039	EUR	212'000			212'000	256'969.44	0.19
4.750 GERMANY 4.75%/08-04.07.2040	EUR	323'000		70'000	253'000	325'977.85	0.24
4.750 GERMANY 4.75%/98-04.07.2028	EUR	230'000	60'000	128'000	162'000	176'884.56	0.13
5.500 GERMANY 5.5%/00-04.01.2031	EUR	333'000		80'000	253'000	302'218.62	0.22
5.625 GERMANY 5.625%/98-04.01.2028	EUR	270'000			270'000	300'172.50	0.22
6.500 GERMANY 6.5%/97-04.07.2027	EUR	170'000			170'000	190'814.80	0.14
6.250 GERMANY S. 00 6.25%/00-04.01.2030	EUR	191'000		57'000	134'000	161'662.96	0.12
4.750 GERMANY S. 0301 4.75%/03-04.07.2034	EUR	300'000		40'000	260'000	314'984.80	0.23
4.000 GERMANY S. 05 4%/05-04.01.2037	EUR	377'959		80'000	297'959	346'552.55	0.25
- GERMANY S. -179- 0%/19-05.04.2024	EUR	400'000		400'000			
- GERMANY S. -180- 0%/19-18.10.2024	EUR	70'000		70'000			
- HANNOVER RE (subordinated) FIX-TO-FRN FRN/22-26.08.2043	EUR		100'000		100'000	109'848.00	0.08
0.050 INVESTITIONSBANK BERLIN S. -208- 0.05%/20-02.03.2035	EUR	100'000		100'000			
2.750 INVESTITIONSBANK BERLIN S. -222- 2.75%/22-04.10.2027	EUR	100'000			100'000	99'256.00	0.07
- KFW 0%/19-02.04.2024	EUR	80'000		80'000			
- KFW 0%/19-04.07.2024	EUR	200'000		200'000			
- KFW 0%/19-30.09.2026	EUR	167'000		45'000	122'000	113'126.94	0.08
- KFW 0%/20-15.09.2028	EUR	40'000			40'000	35'262.00	0.03
- KFW 0%/20-17.09.2030	EUR	63'000			63'000	52'508.61	0.04
- KFW 0%/20-18.02.2025	EUR	100'000		100'000			
- KFW 0%/20-31.03.2027	EUR		70'000		70'000	64'083.60	0.05
- KFW 0%/21-09.11.2028	EUR	100'000			100'000	87'764.00	0.06
- KFW 0%/21-10.01.2031	EUR	100'000		80'000	70'000	57'824.90	0.04
- KFW 0%/21-15.06.2026	EUR		177'000	74'000	103'000	96'200.97	0.07
- KFW 0%/21-15.06.2029	EUR		50'000		50'000	43'193.50	0.03
- KFW 0%/22-30.04.2027	EUR		100'000	81'000	19'000	17'358.02	0.01
0.010 KFW 0.01%/20-31.03.2025	EUR		100'000		100'000	96'376.00	0.07
0.050 KFW 0.05%/19-29.09.2034	EUR	131'000		70'000	61'000	45'257.73	0.03
0.125 KFW 0.125%/22-09.01.2032	EUR	130'000			130'000	105'593.80	0.08
0.125 KFW 0.125%/22-30.06.2025	EUR		100'000		100'000	95'920.00	0.07
0.250 KFW 0.25%/18-15.09.2025	EUR	100'000			100'000	95'628.00	0.07
0.375 KFW 0.375%/16-09.03.2026	EUR	100'000		99'000	1'000	948.16	0.00
0.375 KFW 0.375%/21-20.05.2036	EUR	36'000			36'000	26'570.52	0.02
0.500 KFW 0.5%/17-15.09.2027	EUR		100'000		100'000	92'090.00	0.07
0.625 KFW 0.625%/17-22.02.2027	EUR	200'000		168'000	32'000	29'943.04	0.02
0.625 KFW 0.625%/18-07.01.2028	EUR	100'000			100'000	91'970.00	0.07
0.750 KFW 0.75%/18-28.06.2028	EUR	100'000			100'000	91'644.00	0.07
0.750 KFW 0.75%/19-15.01.2029	EUR	100'000			100'000	90'679.00	0.07
0.875 KFW 0.875%/19-04.07.2039	EUR		42'000		42'000	30'953.58	0.02
1.125 KFW 1.125%/17-15.06.2037	EUR		50'000		50'000	39'882.00	0.03
1.125 KFW 1.125%/18-09.05.2033	EUR		50'000		50'000	43'118.00	0.03
1.125 KFW 1.125%/22-31.03.2037	EUR	49'000			49'000	39'331.32	0.03
1.250 KFW 1.25%/22-30.06.2027	EUR		70'000		70'000	66'418.10	0.05
1.500 KFW 1.5%/14-11.06.2024	EUR	200'000		200'000			
2.000 KFW 2%/22-15.11.2029	EUR	50'000			50'000	47'920.00	0.03
2.500 KFW 2.5%/22-19.11.2025	EUR	40'000		38'000	2'000	1'978.68	0.00
2.625 KFW 2.625%/24-10.01.2034	EUR		30'000		30'000	29'353.20	0.02
2.750 KFW 2.75%/23-14.02.2033	EUR		39'000		39'000	38'759.76	0.03
2.750 KFW 2.75%/23-15.03.2028	EUR		109'000	39'000	70'000	69'787.90	0.05
2.750 KFW 2.75%/23-15.05.2030	EUR		30'000		30'000	29'950.50	0.02
2.750 KFW 2.75%/24-20.02.2031	EUR		40'000		40'000	39'804.40	0.03
2.875 KFW 2.875%/22-28.12.2029	EUR	49'000			49'000	49'190.61	0.04
2.875 KFW 2.875%/23-07.06.2033	EUR		50'000		50'000	50'114.50	0.04
3.125 KFW 3.125%/23-07.06.2030	EUR		56'000		56'000	57'017.52	0.04
3.125 KFW 3.125%/23-10.10.2028	EUR		50'000		50'000	50'631.00	0.04
0.050 KREDITANSTALT FUER WIEDERAUFBAU (reg. -S-) 0.05%/16-30.05.2024	EUR	250'000		250'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.250 KREDITANSTALT FUER WIEDERAUFBAU (reg. -S-) 1.25%/16-04.02.2036	EUR	100'000			100'000	82'345.00	0.06
0.375 KREDITANSTALT FUER WIEDERAUFBAU 0.375%/15-23.04.2030	EUR	25'000			25'000	21'617.00	0.02
0.010 LAND BADEN-WUERTEMBERG 0.01%/20-04.08.2027	EUR	20'000			20'000	18'122.60	0.01
0.010 LAND BADEN-WUERTEMBERG 0.01%/20-09.07.2032	EUR	20'000			20'000	15'861.20	0.01
0.125 LAND BADEN-WUERTEMBERG 0.125%/20-19.11.2040	EUR		50'000		50'000	30'901.50	0.02
5.750 LAND BADEN-WUERTEMBERG 5.75%/98-19.01.2028	EUR	20'000			20'000	22'094.20	0.02
0.010 LAND BERLIN 0.01%/20-02.07.2030	EUR	60'000		60'000			
0.250 LAND BERLIN S. -465- 0.25%/15-22.04.2025	EUR	35'000			35'000	33'764.50	0.02
0.625 LAND BERLIN S. -512- 0.625%/19-15.07.2039	EUR	37'000			37'000	25'894.82	0.02
0.100 LAND BERLIN S. -514- 0.1%/19-18.01.2030	EUR		50'000	50'000			
0.010 LAND BERLIN S. -517- 0.01%/20-18.05.2027	EUR	25'000			25'000	22'768.00	0.02
0.125 LAND BERLIN S. -518- 0.125%/20-04.06.2035	EUR	11'000			11'000	8'056.18	0.01
0.050 LAND BERLIN S. -521- 0.05%/20-06.08.2040	EUR	20'000			20'000	12'162.00	0.01
0.350 LAND BERLIN S. -524- 0.35%/20-09.09.2050	EUR	30'000			30'000	15'006.90	0.01
0.010 LAND BERLIN S. -527- 0.01%/20-26.10.2028	EUR		50'000	50'000			
0.125 LAND BERLIN S. -529- 0.125%/20-24.11.2045	EUR	48'000			48'000	25'417.44	0.02
0.100 LAND BERLIN S. -530- 0.1%/21-18.01.2041	EUR	50'000			50'000	30'352.00	0.02
0.625 LAND BERLIN S. -537- 0.625%/22-26.01.2052	EUR	30'000			30'000	16'072.50	0.01
0.010 LAND BRANDENBURG 0.01%/20-26.06.2028	EUR	10'000			10'000	8'850.40	0.01
0.050 LAND BRANDENBURG 0.05%/21-01.07.2031	EUR	50'000			50'000	40'935.00	0.03
0.250 LAND BRANDENBURG 0.25%/16-19.10.2026	EUR	100'000			100'000	93'100.00	0.07
0.300 LAND BRANDENBURG 0.3%/19-04.10.2049	EUR	7'000			7'000	3'531.01	0.00
0.700 LAND BRANDENBURG 0.7%/19-22.05.2034	EUR	50'000			50'000	40'337.50	0.03
2.875 LAND HESSEN 2.875%/23-04.07.2033	EUR		20'000		20'000	20'025.40	0.01
2.875 LAND HESSEN 2.875%/23-10.01.2033	EUR		30'000		30'000	30'084.00	0.02
0.875 LAND HESSEN S. -1414- 0.875%/14-10.12.2024	EUR	10'000		10'000			
0.250 LAND HESSEN S. -1512- 0.25%/15-10.06.2025	EUR	36'000		36'000			
0.375 LAND HESSEN S. -1605- 0.375%/16-06.07.2026	EUR	100'000			100'000	93'959.00	0.07
1.300 LAND HESSEN S. -1803- 1.3%/18-10.10.2033	EUR	50'000			50'000	43'484.00	0.03
0.010 LAND HESSEN S. -2006- 0.01%/20-11.03.2030	EUR	42'000			42'000	35'579.04	0.03
- LAND HESSEN S. -2102- 0%/21-10.06.2026	EUR	50'000		50'000			
0.375 LAND NIEDERSACHSEN 0.375%/18-09.01.2026	EUR	340'000		83'000	257'000	244'183.41	0.18
0.625 LAND NIEDERSACHSEN 0.625%/15-20.01.2025	EUR	100'000		100'000			
0.125 LAND NIEDERSACHSEN S. -891- 0.125%/20-10.01.2030	EUR	100'000			100'000	85'529.00	0.06
0.050 LAND NIEDERSACHSEN S. -893- 0.05%/20-09.03.2035	EUR	50'000			50'000	36'528.50	0.03
0.010 LAND NIEDERSACHSEN S. -897- 0.01%/20-15.04.2024	EUR	20'000		20'000			
- LAND NORDRHEIN-WESTFALEN 0%/19-26.11.2029	EUR		50'000	25'000	25'000	21'277.75	0.02
- LAND NORDRHEIN-WESTFALEN 0%/20-12.10.2035	EUR	67'000			67'000	47'570.00	0.03
- LAND NORDRHEIN-WESTFALEN 0%/20-15.01.2029	EUR		50'000	50'000			
0.200 LAND NORDRHEIN-WESTFALEN 0.2%/20-09.04.2030	EUR	43'000			43'000	36'771.88	0.03
0.200 LAND NORDRHEIN-WESTFALEN 0.2%/20-31.03.2027	EUR		53'000		53'000	48'715.48	0.04
0.200 LAND NORDRHEIN-WESTFALEN 0.2%/21-27.01.2051	EUR	40'000			40'000	18'628.80	0.01
0.500 LAND NORDRHEIN-WESTFALEN 0.5%/19-25.11.2039	EUR	50'000			50'000	33'822.00	0.02
0.500 LAND NORDRHEIN-WESTFALEN 0.5%/21-15.01.2052	EUR	32'000			32'000	16'323.84	0.01
0.625 LAND NORDRHEIN-WESTFALEN 0.625%/16-21.07.2031	EUR	20'000			20'000	17'076.60	0.01
0.800 LAND NORDRHEIN-WESTFALEN 0.8%/19-30.07.2049	EUR	40'000			40'000	23'522.00	0.02
0.900 LAND NORDRHEIN-WESTFALEN 0.9%/18-15.11.2028	EUR		50'000	50'000			
0.950 LAND NORDRHEIN-WESTFALEN 0.95%/21-10.01.2121	EUR	50'000			50'000	21'940.50	0.02
1.250 LAND NORDRHEIN-WESTFALEN 1.25%/16-12.05.2036	EUR	50'000			50'000	41'207.00	0.03
1.375 LAND NORDRHEIN-WESTFALEN 1.375%/20-15.01.2120	EUR	50'000		26'000	24'000	12'351.12	0.01
1.550 LAND NORDRHEIN-WESTFALEN 1.55%/17-16.06.2048	EUR	50'000			50'000	36'456.50	0.03
2.750 LAND NORDRHEIN-WESTFALEN 2.75%/23-15.01.2032	EUR		40'000	20'000	20'000	19'865.00	0.01
2.900 LAND NORDRHEIN-WESTFALEN 2.9%/23-15.01.2053	EUR		26'000		26'000	24'502.40	0.02
3.000 LAND NORDRHEIN-WESTFALEN 3%/22-27.01.2028	EUR		30'000		30'000	30'102.90	0.02
3.400 LAND NORDRHEIN-WESTFALEN 3.4%/23-07.03.2073	EUR		30'000		30'000	32'043.00	0.02
1.650 LAND NORDRHEIN-WESTFALEN S. -1438- 1.65%/17-16.05.2047	EUR	30'000			30'000	22'595.10	0.02
1.750 LAND NORDRHEIN-WESTFALEN S. -1445/17- T. -1- 1.75%/17-26.10.2057	EUR	30'000			30'000	21'246.30	0.02
1.650 LAND NORDRHEIN-WESTFALEN S. -1455/18- 1.65%/18-22.02.2038	EUR	40'000			40'000	33'568.00	0.02
1.500 LAND NORDRHEIN-WESTFALEN S. -1461/18- 1.5%/18-12.06.2040	EUR		50'000		50'000	39'712.50	0.03
1.750 LAND NORDRHEIN-WESTFALEN S. -1466/18- 1.75%/18-11.07.2068	EUR	28'000			28'000	19'073.88	0.01
1.950 LAND NORDRHEIN-WESTFALEN S. -1468/18- 1.95%/18-26.09.2078	EUR	34'000			34'000	24'120.96	0.02
1.100 LAND NORDRHEIN-WESTFALEN S. -1476/19- 1.1%/19-13.03.2034	EUR	40'000			40'000	33'807.60	0.02
0.250 LAND NORDRHEIN-WESTFALEN S. -1477/19- 0.25%/19-13.03.2026	EUR	60'000		60'000			
2.150 LAND NORDRHEIN-WESTFALEN S. -1479/19- 2.15%/19-21.03.2119	EUR	50'000		15'000	35'000	25'302.20	0.02
0.010 LAND RHEINLAND-PFALZ 0.01%/21-21.01.2031	EUR	100'000			100'000	82'618.00	0.06
0.750 LAND RHEINLAND-PFALZ 0.75%/22-23.02.2032	EUR		100'000		100'000	85'250.00	0.06
0.500 LAND SACHSEN-ANHALT 0.5%/21-24.03.2051	EUR	29'000			29'000	15'181.21	0.01
0.750 LAND SACHSEN-ANHALT S. -10Y- 0.75%/19-29.01.2029	EUR		50'000		50'000	45'241.00	0.03
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-16.07.2025	EUR	20'000			20'000	19'124.80	0.01

**746 CSIF (CH) Bond Aggregate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.050	LAND SCHLESWIG-HOLSTEIN S. -1- 0.05%/21-08.07.2031	EUR	60'000		60'000	48'993.00	0.04
1.250	LAND THUERINGEN S. -2018/01- 1.25%/18-05.12.2033	EUR	50'000		50'000	43'133.50	0.03
0.100	LAND THUERINGEN S. -3- 0.1%/20-09.07.2035	EUR	10'000		10'000	7'259.30	0.01
-	LANDBK HESSEN-THUERINGEN (subordinated) FIX-TO-FRN FRN/22-15.09.2032	EUR	100'000		100'000	92'446.00	0.07
0.625	LANDBK HESSEN-THUERINGEN S. -H296- 0.625%/17-12.01.2027	EUR	200'000	200'000			
-	LANDWIRTSCH. REN 0%/21-30.06.2031	EUR	50'000		50'000	40'702.00	0.03
-	LANDWIRTSCH. RENTENBANK 0%/21-19.07.2028	EUR	50'000		50'000	44'215.00	0.03
-	LANDWIRTSCH. RENTENBANK 0%/21-28.09.2026	EUR	100'000	72'000	28'000	25'944.52	0.02
0.250	LANDWIRTSCH. RENTENBANK 0.25%/17-15.07.2024	EUR	100'000	100'000			
2.750	LANDWIRTSCH. RENTENBANK 2.75%/23-16.02.2032	EUR		20'000	20'000	19'823.00	0.01
0.375	LANDWIRTSCH. RENTENBANK S. -1182- 0.375%/19-14.02.2028	EUR	50'000		50'000	45'390.00	0.03
-	LANDWIRTSCH. RENTENBANK S. -1196- 0%/20-22.09.2027	EUR	50'000		50'000	45'150.50	0.03
3.250	LANDWIRTSCH. RENTENBANK S. -1229- 3.25%/23-06.09.2030	EUR		30'000	30'000	30'728.40	0.02
0.625	LANDWIRTSCHAFTLICHE RENTENBANK (reg -S-) 0.625%/16-31.10.2036	EUR	60'000		60'000	45'276.00	0.03
0.625	LANDWIRTSCHAFTLICHE RENTENBANK 0.625%/15-20.02.2030	EUR	30'000		30'000	26'415.30	0.02
0.010	LB BADEN-WUERTEMBERG 0.01%/19-18.09.2028	EUR	20'000		20'000	17'459.40	0.01
2.875	LB BADEN-WUERTEMBERG 2.875%/23-23.03.2026	EUR	30'000	30'000			
0.375	LB BADEN-WUERTEMBERG S. -809- 0.375%/19-29.07.2026	EUR	100'000		100'000	90'761.00	0.07
2.375	LB BADEN-WUERTEMBERG S. -831- 2.375%/22-26.02.2027	EUR	100'000		100'000	97'800.00	0.07
0.050	LB SCHLESWIG S. -1- 0.05%/16-04.11.2024	EUR	260'000	260'000			
0.750	L-BANK BW FOERDERBANK S. -5645- 0.75%/22-16.03.2032	EUR	50'000		50'000	42'590.50	0.03
0.875	LEG IMMOBILIEN SE 0.875%/22-17.01.2029	EUR	100'000		100'000	85'587.00	0.06
1.375	MERCEDES-BENZ GROUP AG 1.375%/16-11.05.2028	EUR	81'000		81'000	74'975.22	0.05
1.625	MERCK KGAA (subordinated) 1.625%/19-25.06.2079	EUR	100'000		100'000	97'750.00	0.07
3.000	MTU AERO ENGINES AG 3%/20-01.07.2025	EUR	10'000		10'000	9'885.70	0.01
2.500	MUENCHENER HYPOTHEKENBANK S.1613 2.5%/13-04.07.2028	EUR	140'000	50'000	90'000	87'993.00	0.06
2.750	MUENCHENER HYPOTHEKENBANK 2.75%/23-24.09.2025	EUR	30'000	30'000			
3.000	MUENCHENER HYPOTHEKENBANK 3%/24-01.02.2034	EUR		50'000	50'000	49'923.00	0.04
0.010	MUENCHENER HYPOTHEKENBANK S. -1914- 0.01%/21-19.10.2039	EUR	16'000	16'000	16'000	9'800.64	0.01
0.250	MUENCHENER HYPOTHEKENBANK S. -1943- 0.25%/21-02.05.2036	EUR	44'000	44'000	44'000	31'353.08	0.02
-	MUNICH RE (subordinated) FIX-TO-FRN FRN/20-26.05.2041	EUR	100'000		100'000	81'617.00	0.06
0.250	NORDEUTSCHE LANDESBANK 0.25%/16-28.10.2026	EUR		20'000	20'000	18'506.20	0.01
0.625	NORDEUTSCHE LANDESBANK 0.625%/17-18.01.2027	EUR	50'000	50'000			
2.375	NORTH RHINE W 2.375%/13-13.05.2033	EUR	70'000	56'000	14'000	13'454.28	0.01
0.750	NORTH RHINE-WESTPHALIA 0.75%16-16.08.2041	EUR	25'000		25'000	16'891.50	0.01
0.100	NRW.BANK 0.1%/20-09.07.2035	EUR	20'000		20'000	14'429.60	0.01
0.250	NRW.BANK 0.25%/18-09.07.2024	EUR	70'000	70'000			
1.625	NRW.BANK 1.625%/22-03.08.2032	EUR	50'000	50'000			
1.200	NRW.BANK S. -18M- 1.2%/19-28.03.2039	EUR		50'000	50'000	38'156.00	0.03
1.250	NRW.BANK S. -18Q- 1.25%/19-13.05.2049	EUR	20'000		20'000	13'133.20	0.01
0.500	NRW.BANK S. -871- 0.5%/21-17.06.2041	EUR	50'000		50'000	32'081.00	0.02
-	NRW.BANK S. -887- 0%/21-22.09.2028	EUR	100'000	81'000	19'000	16'671.36	0.01
0.500	RWE AG 0.5%/21-26.11.2028	EUR	100'000		100'000	88'122.00	0.06
1.000	SAP (reg. -S-) 1%/15-01.04.2025	EUR	80'000	80'000			
2.000	STATE OF NORTH RHINE 2%/13-15.10.2025	EUR	240'000	186'000	54'000	52'925.94	0.04
1.875	STATE OF SAXONY-ANHALT LANDESSCHATZANWEI 1.875%/14-10.04.2024	EUR	40'000	40'000			
0.850	UNICREDIT BANK AG S. -2055- 0.85%/19-22.05.2034	EUR	43'000		43'000	34'639.51	0.03
0.010	UNICREDIT BANK AG S. -2063- 0.01%/19-10.09.2024	EUR		58'000	58'000		
0.010	UNICREDIT BANK AG S. -2095- 0.01%/21-21.01.2036	EUR	43'000		43'000	29'802.44	0.02
0.010	UNICREDIT BANK AG S. -2100- 0.01%/20-24.06.2030	EUR	15'000		15'000	12'416.25	0.01
2.750	UNICREDIT BANK AG S. -2131- 2.75%/22-27.02.2026	EUR		50'000	50'000	49'425.50	0.04
3.000	UNICREDIT BANK AG S. -2136- 3%/23-13.07.2026	EUR	30'000		30'000	29'788.50	0.02
0.375	VOLKSWAGEN FIN SERV AG 0.375%/21-12.02.2030	EUR	30'000		30'000	24'757.50	0.02
0.875	VOLKSWAGEN FIN SERV AG 0.875%/22-31.01.2028	EUR	30'000		30'000	26'978.10	0.02
3.375	VOLKSWAGEN FIN SERV AG 3.375%/20-06.04.2028	EUR	50'000		50'000	49'687.50	0.04
0.250	VOLKSWAGEN LEASING GMBH 0.25%/21-12.01.2026	EUR	80'000		80'000	74'894.40	0.05
0.500	VOLKSWAGEN LEASING GMBH 0.5%/21-12.01.2029	EUR	50'000		50'000	42'819.00	0.03
1.375	VOLKSWAGEN LEASING GMBH 1.375%/17-20.01.2025	EUR	40'000	40'000			
3.875	VOLKSWAGEN LEASING GMBH 3.875%/24-11.10.2028	EUR		30'000	30'000	30'096.00	0.02
4.000	VOLKSWAGEN LEASING GMBH 4%/24-11.04.2031	EUR		30'000	30'000	30'114.30	0.02
4.625	VOLKSWAGEN LEASING GMBH 4.625%/23-25.03.2029	EUR		50'000	50'000		
0.750	VONOVIA SE 0.75%/21-01.09.2032	EUR	100'000		100'000	74'557.00	0.05
1.000	VONOVIA SE 1%/21-16.06.2033	EUR	100'000		100'000	73'853.00	0.05
0.875	WL BANK AG WESTFAELISCHE LANDSCHAFT BODENKREDITBANK S. -358- 0.875%/15-18.01.2030	EUR	200'000	100'000	100'000	88'424.00	0.06
						<b>24'138'197.82</b>	<b>17.47</b>
<b>Greece</b>							
0.750	HELLENIC REPUBLIC -144A- 0.75%/21-18.06.2031	EUR		70'000	70'000	59'021.90	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.500 HELLENIC REPUBLIC -144A- 1.5%/20-18.06.2030	EUR		70'000		70'000	63'585.20	0.05
1.750 HELLENIC REPUBLIC -144A- 1.75%/22-18.06.2032	EUR		50'000		50'000	44'569.00	0.03
1.875 HELLENIC REPUBLIC -144A- 1.875%/20-04.02.2035	EUR		30'000		30'000	25'496.70	0.02
1.875 HELLENIC REPUBLIC -144A- 1.875%/21-24.01.2052	EUR		50'000		50'000	34'127.00	0.02
3.375 HELLENIC REPUBLIC -144A- 3.375%/24-15.06.2034	EUR		40'000		40'000	39'713.60	0.03
3.875 HELLENIC REPUBLIC -144A- 3.875%/19-12.03.2029	EUR		60'000		60'000	62'500.20	0.05
3.875 HELLENIC REPUBLIC -144A- 3.875%/23-15.06.2028	EUR		50'000		50'000	51'793.00	0.04
4.250 HELLENIC REPUBLIC -144A- 4.25%/23-15.06.2033	EUR		40'000		40'000	42'832.40	0.03
4.375 HELLENIC REPUBLIC -144A- 4.375%/23-18.07.2038	EUR		50'000		50'000	53'552.50	0.04
3.750 HELLENIC REPUBLIC 3.75%/17-30.01.2028	EUR		70'000		70'000	72'128.00	0.05
3.900 HELLENIC REPUBLIC 3.9%/17-30.01.2033	EUR		80'000		80'000	83'375.20	0.06
4.200 HELLENIC REPUBLIC 4.2%/17-30.01.2042	EUR		70'000		70'000	73'472.70	0.05
						<b>706'167.40</b>	<b>0.51</b>
<b>Hungary</b>							
0.125 HUNGARY 0.125%/21-21.09.2028	EUR	100'000			100'000	83'523.00	0.06
0.500 HUNGARY 0.5%/20-18.11.2030	EUR	8'000			8'000	6'262.96	0.00
1.500 HUNGARY 1.5%/20-17.11.2050	EUR	23'000			23'000	12'932.44	0.01
1.625 HUNGARY 1.625%/20-28.04.2032	EUR	8'000			8'000	6'415.28	0.00
1.750 HUNGARY 1.75%/20-05.06.2035	EUR	19'000			19'000	14'098.38	0.01
5.375 HUNGARY 5.375%/23-12.09.2033	EUR		17'000		17'000	17'661.64	0.01
						<b>140'893.70</b>	<b>0.10</b>
<b>Iceland</b>							
0.625 ARION BANKI HF 0.625%/20-27.05.2024	EUR	100'000		100'000			
						<b>0.00</b>	<b>0.00</b>
<b>Indonesia</b>							
3.750 INDONESIA 3.75%/16-14.06.2028	EUR	20'000			20'000	20'008.00	0.01
2.875 PERUSAHAAN LISTRIK NEGAR 2.875%/18-25.10.2025	EUR	100'000			100'000	98'398.00	0.07
1.100 REPUBLIC OF INDONESIA 1.1%/21-12.03.2033	EUR	100'000			100'000	78'942.00	0.06
3.375 REPUBLIC OF INDONESIA 3.375%/15-30.07.2025	EUR	100'000			100'000	99'130.00	0.07
						<b>296'478.00</b>	<b>0.21</b>
<b>Ireland</b>							
- AIB GROUP PLC FIX-TO-FRN FRN/23-23.07.2029	EUR		100'000		100'000	102'134.00	0.07
- BANK OF IRELAND GROUP FIX-TO-FRN FRN/23-04.07.2031	EUR		100'000		100'000	105'336.00	0.08
4.250 CRH SMW FINANCE DAC 4.25%/23-11.07.2035	EUR		100'000		100'000	103'273.00	0.07
0.750 EATON CAPITAL UNLIMITED (reg. -S-) 0.75%/16-20.09.2024	EUR	190'000		190'000			
- FRESENIUS FIN IRELAND PL 0%/21-01.10.2025	EUR	20'000			20'000	18'902.00	0.01
1.250 GLENCORE CAP FIN DAC 1.25%/21-01.03.2033	EUR	100'000		100'000			
0.625 GRENKE FINANCE PLC 0.625%/19-09.01.2025	EUR	5'000		5'000			
1.625 GRENKE FINANCE PLC 1.625%/19-05.04.2024	EUR	6'000		6'000			
7.875 GRENKE FINANCE PLC 7.875%/23-06.04.2027	EUR		30'000		30'000	32'362.80	0.02
2.000 IRELAND (reg. -S-) 2%/15-18.02.2045	EUR	140'000		10'000	130'000	109'449.60	0.08
0.200 IRELAND 0.20% 2027 0.2%/20-15.05.2027	EUR	100'000			100'000	92'451.00	0.07
0.400 IRELAND 0.4% 2035 0.4%/20-15.05.2035	EUR	50'000	30'000		80'000	61'702.40	0.04
1.000 IRELAND 1%/16-15.05.2026	EUR	140'000			140'000	134'633.80	0.10
1.100 IRELAND 1.10% 2029 1.1%/19-15.05.2029	EUR		120'000		120'000	111'210.00	0.08
1.300 IRELAND 1.3% 2033 1.3%/18-15.05.2033	EUR		65'000		65'000	57'565.95	0.04
1.350 IRELAND 1.35% 2031 1.35%/18-18.03.2031	EUR	150'000		70'000	80'000	73'535.20	0.05
1.500 IRELAND 1.5% 2050 1.5%/19-15.05.2050	EUR	97'000	30'000	90'000	37'000	26'808.35	0.02
1.700 IRELAND 1.7%/17-15.05.2037	EUR	80'000			80'000	69'316.00	0.05
2.400 IRELAND 2.4%/14-15.05.2030	EUR	140'000	8'000	40'000	108'000	106'551.72	0.08
0.900 IRELAND 2028 0.9%/18-15.05.2028	EUR	100'000			93'000	7'529.74	0.00
3.400 IRELAND 3.4%/14-18.03.2024	EUR	180'000			180'000		
5.400 IRELAND 5.4%/09-13.03.2025	EUR	195'000		132'000	63'000	64'249.92	0.05
3.000 IRELAND GOVERNMENT BOND 3%/23-18.10.2043	EUR		45'000		45'000	45'175.50	0.03
0.350 IRISH GOVERNMENT 0.35%/22-18.10.2032	EUR		65'000		65'000	53'448.20	0.04
- IRISH TSY 0% 2031 0%/21-18.10.2031	EUR	100'000		78'000	178'000	145'895.92	0.11
0.200 IRISH TSY 0.2% 2030 0.2%/20-18.10.2030	EUR	150'000		60'000	90'000	76'849.20	0.06
0.550 IRISH TSY 0.55% 2041 0.55%/21-22.04.2041	EUR	68'000			68'000	46'053.68	0.03
						<b>1'643'433.98</b>	<b>1.19</b>
<b>Israel</b>							
1.500 STATE OF ISRAEL 1.5%/19-16.01.2029	EUR	21'000			21'000	18'406.08	0.01
2.500 STATE OF ISRAEL 2.5%/19-16.01.2049	EUR	26'000			26'000	19'548.88	0.01
						<b>37'954.96</b>	<b>0.03</b>
<b>Italy</b>							
1.608 2I RETE GAS SPA 1.608%/17-31.10.2027	EUR	100'000			100'000	93'386.00	0.07
2.195 2I RETE GAS SPA 2.195%/18-11.09.2025	EUR	100'000		100'000			
2.500 A2A SPA S. -13- 2.5%/22-15.06.2026	EUR	100'000			100'000	97'266.00	0.07
1.500 ACEA SPA 1.5%/18-08.06.2027	EUR	100'000			100'000	93'901.00	0.07
- ACEA SPA/21-28.09.2025	EUR	100'000			100'000	93'996.00	0.07

**748 CSIF (CH) Bond Aggregate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.625 AEROPORTI DI ROMA SPA 1.625%/20-02.02.2029	EUR	100'000			100'000	90'201.00	0.07
2.250 AMCO SPA 2.25%/20-17.07.2027	EUR	100'000			100'000	94'088.00	0.07
3.875 ASSICURAZIONI GENERALI (subordinated) 3.875%/19-29.01.2029	EUR		100'000	100'000			
4.125 ASSICURAZIONI GENERALI (subordinated) 4.125%/14-04.05.2026	EUR	100'000			100'000	100'880.00	0.07
- ASSICURAZIONI GENERALI (subordinated) FIX-TO-FRN 5.5%/15-27.10.2047	EUR		100'000		100'000	103'728.00	0.08
1.875 AUTOSTRADE PER L'ITALIA 1.875%/17-26.09.2029	EUR	100'000			100'000	89'162.00	0.06
- BUONI POLIENNALI DEL TES 0%/21-01.04.2026	EUR	200'000			200'000	186'932.00	0.14
- BUONI POLIENNALI DEL TES 0%/21-15.04.2024	EUR	230'000		230'000			
- BUONI POLIENNALI DEL TES 0%/21-15.08.2024	EUR	170'000	70'000	240'000			
- BUONI POLIENNALI DEL TES 0%/21-15.12.2024	EUR	40'000	153'000	193'000			
0.250 BUONI POLIENNALI DEL TES 0.25%/21-15.03.2028	EUR	181'000	294'000	351'000	124'000	110'081.00	0.08
0.450 BUONI POLIENNALI DEL TES 0.45%/21-15.02.2029	EUR	100'000	103'000		203'000	176'695.26	0.13
0.500 BUONI POLIENNALI DEL TES 0.5%/20-01.02.2026	EUR	260'000			260'000	246'576.20	0.18
0.500 BUONI POLIENNALI DEL TES 0.5%/21-15.07.2028	EUR	29'000	166'000	91'000	104'000	92'453.92	0.07
0.900 BUONI POLIENNALI DEL TES 0.9%/20-01.04.2031	EUR	309'000	38'000	110'000	237'000	198'575.19	0.14
0.950 BUONI POLIENNALI DEL TES 0.95%/21-01.03.2037	EUR	200'000		97'000	103'000	71'555.13	0.05
0.950 BUONI POLIENNALI DEL TES 0.95%/21-01.06.2032	EUR	220'000		50'000	170'000	138'113.10	0.10
1.100 BUONI POLIENNALI DEL TES 1.1%/22-01.04.2027	EUR	225'000		24'000	201'000	188'590.26	0.14
1.200 BUONI POLIENNALI DEL TES 1.2%/22-15.08.2025	EUR	110'000	32'000		142'000	137'593.74	0.10
1.750 BUONI POLIENNALI DEL TES 1.75%/22-30.05.2024	EUR	50'000	160'000	210'000			
- BUONI POLIENNALI DEL TES -144A- 0%/21-01.08.2026	EUR	164'000			164'000	151'762.32	0.11
0.600 BUONI POLIENNALI DEL TES -144A- 0.6%/21-01.08.2031	EUR	333'000		196'000	137'000	111'041.24	0.08
0.950 BUONI POLIENNALI DEL TES -144A- 0.95%/20-15.09.2027	EUR	222'000			222'000	205'307.82	0.15
0.950 BUONI POLIENNALI DEL TES -144A- 0.95%/21-01.12.2031	EUR	267'000		105'000	162'000	133'615.98	0.10
1.500 BUONI POLIENNALI DEL TES -144A- 1.5%/21-30.04.2045	EUR	120'000	136'000	143'000	113'000	71'118.81	0.05
1.650 BUONI POLIENNALI DEL TES -144A- 1.65%/20-01.12.2030	EUR	330'000		50'000	280'000	249'141.20	0.18
1.700 BUONI POLIENNALI DEL TES -144A- 1.7%/20-01.09.2051	EUR	208'000		20'000	188'000	114'287.08	0.08
1.800 BUONI POLIENNALI DEL TES -144A- 1.8%/20-01.03.2041	EUR	209'000	116'000	205'000	120'000	85'674.00	0.06
2.150 BUONI POLIENNALI DEL TES -144A- 2.15%/21-01.03.2072	EUR	81'000			81'000	48'783.87	0.04
2.150 BUONI POLIENNALI DEL TES -144A- 2.15%/22-01.09.2052	EUR	110'000			110'000	72'807.90	0.05
3.250 BUONI POLIENNALI DEL TES -144A- 3.25%/22-01.03.2038	EUR	50'000	138'000	60'000	128'000	116'670.72	0.08
4.000 BUONI POLIENNALI DEL TES -144A- 4%/22-30.04.2035	EUR	120'000			120'000	121'417.20	0.09
4.000 BUONI POLIENNALI DEL TES -144A- 4%/23-30.10.2031	EUR	110'000			110'000	113'298.90	0.08
4.450 BUONI POLIENNALI DEL TES -144A- 4.45%/23-01.09.2043	EUR	110'000			110'000	112'546.50	0.08
4.500 BUONI POLIENNALI DEL TES -144A- 4.5%/23-01.10.2053	EUR	160'000			160'000	164'185.60	0.12
2.100 BUONI POLIENNALI DEL TES 2.1%/19-15.07.2026	EUR	171'000			171'000	166'610.43	0.12
2.500 BUONI POLIENNALI DEL TES 2.5%/18-15.11.2025	EUR	173'000			173'000	170'709.48	0.12
2.500 BUONI POLIENNALI DEL TES 2.5%/22-01.12.2032	EUR	179'000	50'000	80'000	149'000	136'253.05	0.10
2.650 BUONI POLIENNALI DEL TES 2.65%/22-01.12.2027	EUR	142'000	70'000		212'000	207'692.16	0.15
2.800 BUONI POLIENNALI DEL TES 2.8%/22-15.06.2029	EUR	112'000	90'000		202'000	196'525.80	0.14
3.400 BUONI POLIENNALI DEL TES 3.4%/22-01.04.2028	EUR		220'000		220'000	221'137.40	0.16
3.400 BUONI POLIENNALI DEL TES 3.4%/23-28.03.2025	EUR		180'000		180'000	179'690.40	0.13
3.500 BUONI POLIENNALI DEL TES 3.5%/22-15.01.2026	EUR	60'000	100'000		160'000	160'443.18	0.12
3.600 BUONI POLIENNALI DEL TES 3.6%/23-29.09.2025	EUR		80'000		80'000	80'225.60	0.06
3.700 BUONI POLIENNALI DEL TES 3.7%/23-15.06.2030	EUR		181'000		181'000	183'300.51	0.13
3.800 BUONI POLIENNALI DEL TES 3.8%/23-01.08.2028	EUR		160'000		160'000	163'297.60	0.12
3.800 BUONI POLIENNALI DEL TES 3.8%/23-15.04.2026	EUR		192'000		192'000	193'971.84	0.14
3.850 BUONI POLIENNALI DEL TES 3.85%/22-15.12.2029	EUR	160'000	77'000		237'000	242'289.84	0.18
3.850 BUONI POLIENNALI DEL TES 3.85%/23-15.09.2026	EUR		190'000		190'000	192'726.50	0.14
4.000 BUONI POLIENNALI DEL TES 4%/23-15.11.2030	EUR		63'000		63'000	64'823.85	0.05
4.100 BUONI POLIENNALI DEL TES 4.1%/23-01.02.2029	EUR		166'000		166'000	171'707.08	0.12
4.200 BUONI POLIENNALI DEL TES 4.2%/23-01.03.2034	EUR		207'000		207'000	213'737.85	0.15
4.350 BUONI POLIENNALI DEL TES 4.35%/23-01.11.2033	EUR		210'000		210'000	219'779.70	0.16
4.400 BUONI POLIENNALI DEL TES 4.4%/22-01.05.2033	EUR	120'000	110'000	18'000	212'000	223'365.32	0.16
1.875 CASSA DEPOSITI E PRESTITI 1.875%/18-07.02.2026	EUR		100'000	100'000			
4.019 COMUNE DI MILANO 4.019%/05-29.06.2035	EUR	22'000			22'000	21'360.90	0.02
0.125 CREDIT AGRICOLE ITALIA S. -16- 0.125%/21-15.03.2033	EUR	100'000			100'000	73'983.00	0.05
- ENEL SPA (subordinated) FIX-TO-FRN FRN/18-24.11.2081	EUR		100'000		100'000	96'412.00	0.07
- ENEL SPA (subordinated) FIX-TO-FRN FRN/19-24.05.2080	EUR	100'000			100'000	98'749.00	0.07
1.500 ENI 1.5%/17-17.01.2027	EUR	100'000			100'000	94'553.00	0.07
1.125 ENI SPA (reg. -S-) S. -20- 1.125%/16-19.09.2028	EUR	100'000			100'000	90'041.00	0.07
0.625 ENI SPA 0.625%/16-19.09.2024	EUR	100'000		100'000			
1.250 ENI SPA 1.25%/20-18.05.2026	EUR		100'000		100'000	95'072.00	0.07
0.250 HERA SPA 0.25%/20-03.12.2030	EUR	100'000			100'000	79'644.00	0.06
0.750 INTESA SANPAOLO SPA 0.75%/21-16.03.2028	EUR	100'000			100'000	89'246.00	0.06
1.000 INTESA SANPAOLO SPA 1%/19-19.11.2026	EUR	100'000			100'000	93'277.00	0.07
5.250 INTESA SANPAOLO SPA 5.25%/22-13.01.2030	EUR		100'000		100'000	107'106.00	0.08
0.350 ITALY BTP 0.35%/19-01.02.2025	EUR	250'000		250'000			
0.850 ITALY BTP 0.85%/19-15.01.2027	EUR	242'000			242'000	226'453.92	0.16
0.950 ITALY BTP 0.95%/20-01.08.2030	EUR	290'000		64'000	226'000	193'634.54	0.14

**CSIF (CH) Bond Aggregate EUR 749**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.250 ITALY BTP 1.25%/16-01.12.2026	EUR	212'000			212'000	201'181.64	0.15
1.350 ITALY BTP 1.35%/19-01.04.2030	EUR	260'000	36'000	51'000	245'000	217'368.90	0.16
1.450 ITALY BTP 1.45%/17-15.11.2024	EUR	230'000		230'000			
1.450 ITALY BTP 1.45%/18-15.05.2025	EUR	210'000		21'000	189'000	184'637.88	0.13
1.500 ITALY BTP 1.5%/15-01.06.2025	EUR	310'000		28'000	282'000	275'361.72	0.20
1.600 ITALY BTP 1.6%/16-01.06.2026	EUR	210'000			210'000	202'503.00	0.15
1.650 ITALY BTP 1.65%/15-01.03.2032	EUR	360'000		116'000	244'000	211'484.56	0.15
1.750 ITALY BTP 1.75%/19-01.07.2024	EUR	320'000		320'000			
1.850 ITALY BTP 1.85%/17-15.05.2024	EUR	160'000		160'000			
1.450 ITALY BTP -144A- 1.45%/20-01.03.2036	EUR	180'000	90'000	134'000	136'000	103'793.84	0.08
1.850 ITALY BTP -144A- 1.85%/20-01.07.2025	EUR	250'000		97'000	153'000	149'912.46	0.11
2.450 ITALY BTP -144A- 2.45%/20-01.09.2050	EUR	167'000	14'000		181'000	130'877.48	0.09
2.950 ITALY BTP -144A- 2.95%/17-01.09.2038	EUR	204'000		27'000	177'000	155'179.44	0.11
3.100 ITALY BTP -144A- 3.1%/19-01.03.2040	EUR	179'000		17'000	162'000	142'067.52	0.10
3.350 ITALY BTP -144A- 3.35%/19-01.03.2035	EUR	180'000			180'000	171'223.20	0.12
3.450 ITALY BTP -144A- 3.45%/17-01.03.2048	EUR	222'000	30'000	28'000	224'000	198'385.60	0.14
3.850 ITALY BTP -144A- 3.85%/19-01.09.2049	EUR	178'000			178'000	167'001.38	0.12
2.000 ITALY BTP 2%/15-01.12.2025	EUR	260'000		65'000	195'000	190'713.90	0.14
2.000 ITALY BTP 2%/18-01.02.2028	EUR	248'000			248'000	236'894.56	0.17
2.050 ITALY BTP 2.05%/17-01.08.2027	EUR	226'000			226'000	217'556.64	0.16
2.200 ITALY BTP 2.2%/17-01.06.2027	EUR	200'000			200'000	193'826.00	0.14
2.250 ITALY BTP 2.25%/16-01.09.2036	EUR	223'000		45'000	178'000	147'928.68	0.11
2.450 ITALY BTP 2.45%/16-01.09.2033	EUR	280'000	100'000	91'000	289'000	260'021.97	0.19
2.500 ITALY BTP 2.5%/14-01.12.2024	EUR	240'000		240'000			
2.700 ITALY BTP 2.7%/16-01.03.2047	EUR	140'000	100'000	35'000	205'000	160'424.80	0.12
2.800 ITALY BTP 2.8%/16-01.03.2067	EUR	122'000			122'000	88'629.34	0.06
2.800 ITALY BTP 2.8%/18-01.12.2028	EUR	320'000		30'000	290'000	284'092.70	0.21
3.000 ITALY BTP 3%/19-01.08.2029	EUR	296'000			296'000	290'811.12	0.21
3.250 ITALY BTP 3.25%/14-01.09.2046	EUR	230'000		21'000	209'000	180'040.96	0.13
3.500 ITALY BTP 3.5%/14-01.03.2030	EUR	336'000			336'000	337'837.89	0.24
3.750 ITALY BTP 3.75%/14-01.09.2024	EUR	330'000		330'000			
4.000 ITALY BTP 4%/05-01.02.2037	EUR	341'000	60'000	48'000	353'000	354'090.81	0.26
4.500 ITALY BTP 4.5%/10-01.03.2026	EUR	323'000		76'000	247'000	252'574.79	0.18
4.500 ITALY BTP 4.5%/13-01.03.2024	EUR	294'000		294'000			
4.750 ITALY BTP 4.75%/13-01.09.2028	EUR	375'000		80'000	295'000	312'850.45	0.23
4.750 ITALY BTP 4.75%/13-01.09.2044	EUR	245'000		20'000	225'000	239'872.50	0.17
5.000 ITALY BTP 5%/03-01.08.2034	EUR	290'000	30'000	30'000	290'000	318'683.90	0.23
5.000 ITALY BTP 5%/07-01.08.2039	EUR	270'000	50'000	52'000	268'000	293'216.12	0.21
5.000 ITALY BTP 5%/09-01.09.2040	EUR	291'000		40'000	251'000	274'654.24	0.20
5.000 ITALY BTP 5%/98-01.03.2025	EUR	310'000			310'000	314'256.30	0.23
5.250 ITALY BTP 5.25%/98-01.11.2029	EUR	457'000		90'000	367'000	402'709.10	0.29
5.750 ITALY BTP 5.75%/02-01.02.2033	EUR	305'000		20'000	285'000	328'887.15	0.24
6.000 ITALY BTP 6%/99-01.05.2031	EUR	390'000		46'000	344'000	398'603.12	0.29
6.500 ITALY BTP 6.5%/97-01.11.2027	EUR	410'000		80'000	330'000	367'128.30	0.27
7.250 ITALY BTP 7.25%/96-01.11.2026	EUR	200'000		140'000	60'000	66'105.60	0.05
- ITALY BTP STEP-UP/20-14.07.2030	EUR	10'000	37'000		47'000	40'767.33	0.03
5.200 ITALY GOV'T INT BOND 5.2%/04-31.07.2034	EUR	55'000			55'000	59'163.50	0.04
0.010 MEOBANCA DI CRED FIN 0.01%/21-03.02.2031	EUR	100'000			100'000	79'161.00	0.06
0.500 POSTE ITALIANE SPA 0.5%/20-10.12.2028	EUR	100'000			100'000	85'943.00	0.06
- SNAM SPA 0%/20-07.12.2028	EUR	100'000			100'000	84'943.00	0.06
3.875 TERNNA RETE ELETTRICA 3.875%/23-24.07.2033	EUR		100'000		100'000	101'056.00	0.07
- UNICREDIT SPA FIX-TO-FRN FRN/21-05.07.2029	EUR	100'000			100'000	88'466.00	0.06
0.375 UNIONE DI BANCHE ITALIAN 0.375%/16-14.09.2026	EUR	100'000		100'000			
						<b>18'586'142.28</b>	<b>13.45</b>
<b>Ivory Coast</b>							
0.125 AFRICAN DEVELOPMENT BANK 0.125%/16-07.10.2026	EUR	100'000			100'000	92'753.00	0.07
						<b>92'753.00</b>	<b>0.07</b>
<b>Japan</b>							
0.336 ASAHU GROUP HOLDINGS LTD 0.336%/21-19.04.2027	EUR	100'000			100'000	90'313.00	0.07
0.872 MITSUBISHI UFJ FIN GRP 0.872%/17-07.09.2024	EUR	100'000		100'000			
0.523 MIZUHO FINANCIAL GROUP 0.523%/19-10.06.2024	EUR	100'000		100'000			
1.631 MIZUHO FINANCIAL GROUP S. -14- 1.631%/22-08.04.2027	EUR	100'000			100'000	93'789.00	0.07
2.652 NISSAN MOTOR CO 2.652%/20-17.03.2026	EUR	100'000		100'000			
0.399 NTT FINANCE CORP 0.399%/21-13.12.2028	EUR	100'000			100'000	87'080.00	0.06
1.375 TAKEDA PHARMACEUTICAL CO LTD 1.375%/20-09.07.2032	EUR	100'000			100'000	83'630.00	0.06
						<b>354'812.00</b>	<b>0.26</b>
<b>Jersey</b>							
1.500 DELPHI AUTOMOTIVE 1.5%/15-10.03.2025	EUR	100'000		100'000			

**750 CSIF (CH) Bond Aggregate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
3.750 GLENCORE FINANCE (EUROPE) 3.75%14-01.04.2026	EUR	100'000			100'000	100'283.99	0.07
						<b>100'283.99</b>	<b>0.07</b>
<b>Latvia</b>							
- REPUBLIC OF LATVIA 0%/21-17.03.2031	EUR	100'000			100'000	78'619.00	0.06
0.375 REPUBLIC OF LATVIA 0.375%/16-07.10.2026	EUR		100'000		100'000	93'245.00	0.07
1.875 REPUBLIC OF LATVIA 1.875%/19-19.02.2049	EUR		100'000	100'000			
						<b>171'864.00</b>	<b>0.12</b>
<b>Lithuania</b>							
2.125 LITHUANIAN REPUBLIC (reg. -S-) S.-4- 2.125%/15-22.10.2035	EUR	57'000			57'000	49'501.08	0.04
0.500 REPUBLIC OF LITHUANIA 0.5%/19-19.06.2029	EUR	20'000			20'000	17'120.40	0.01
0.500 REPUBLIC OF LITHUANIA 0.5%/20-28.07.2050	EUR	30'000			30'000	14'538.30	0.01
0.950 REPUBLIC OF LITHUANIA 0.95%/17-26.05.2027	EUR		68'000		68'000	62'893.20	0.05
1.625 REPUBLIC OF LITHUANIA 1.625%/19-19.06.2049	EUR		14'000		14'000	9'176.72	0.01
4.125 REPUBLIC OF LITHUANIA 4.125%/22-25.04.2028	EUR	10'000			10'000	10'236.90	0.01
						<b>163'466.60</b>	<b>0.12</b>
<b>Luxembourg</b>							
- AROUNDTOWN SA 0%/20-16.07.2026	EUR	100'000	100'000	100'000	100'000	86'034.00	0.06
1.625 AROUNDTOWN SA 1.625%/18-31.01.2028	EUR	100'000		100'000			
0.334 BECTON DICKINSON EURO 0.334%/21-13.08.2028	EUR	100'000			100'000	87'207.00	0.06
1.000 BLACKSTONE PP EUR HOLD 1%/21-20.10.2026	EUR		100'000		100'000	91'104.00	0.07
2.000 BLACKSTONE PP EUR HOLD 2%/19-15.02.2024	EUR	100'000		100'000			
- CNH INDUSTRIAL FIN EUR S 0%/20-01.04.2024	EUR	100'000		100'000			
2.750 CPI PROPERTY GROUP SA 2.75%/20-12.05.2026	EUR	100'000			100'000	89'785.00	0.06
0.750 DH EUROPE FINANCE 0.75%/19-18.09.2031	EUR	100'000			100'000	82'527.00	0.06
- EFSF 0%/19-19.04.2024	EUR	115'000		115'000			
- EFSF 0%/20-13.10.2027	EUR	100'000			100'000	90'168.00	0.07
- EFSF 0%/20-15.10.2025	EUR	60'000			60'000	57'034.80	0.04
- EFSF 0%/21-20.01.2031	EUR	50'000			50'000	41'163.00	0.03
- EFSF 0%/21-20.07.2026	EUR	50'000			50'000	46'574.00	0.03
0.050 EFSF 0.05%/19-17.10.2029	EUR	100'000		46'000	54'000	46'235.88	0.03
0.050 EFSF 0.05%/21-18.01.2052	EUR	30'000			30'000	12'911.40	0.01
0.125 EFSF 0.125%/22-18.03.2030	EUR	40'000		28'000	12'000	10'214.88	0.01
0.400 EFSF 0.4%/18-17.02.2025	EUR	104'000		104'000			
0.625 EFSF 0.625%/18-16.10.2026	EUR		50'000	50'000			
0.700 EFSF 0.7%/20-20.01.2050	EUR	37'000			37'000	21'211.36	0.02
0.700 EFSF 0.7%/22-17.01.2053	EUR	50'000		20'000	30'000	16'168.80	0.01
0.750 EFSF 0.75%/17-03.05.2027	EUR	40'000	50'000	27'000	63'000	58'993.20	0.04
0.875 EFSF 0.875%/17-26.07.2027	EUR		50'000		50'000	46'809.50	0.03
0.875 EFSF 0.875%/19-10.04.2035	EUR	60'000			60'000	48'043.80	0.03
0.875 EFSF 0.875%/22-05.09.2028	EUR	50'000			50'000	45'820.00	0.03
0.950 EFSF 0.95%/18-14.02.2028	EUR	90'000			90'000	83'556.90	0.06
1.250 EFSF 1.25%/17-24.05.2033	EUR	70'000			70'000	60'732.70	0.04
1.450 EFSF 1.45%/17-05.09.2040	EUR	40'000			40'000	31'339.20	0.02
1.500 EFSF 1.5%/22-15.12.2025	EUR		60'000		60'000	58'308.60	0.04
1.700 EFSF 1.7%/17-13.02.2043	EUR	80'000			80'000	63'642.40	0.05
1.800 EFSF 1.8%/17-10.07.2048	EUR	50'000			50'000	38'423.50	0.03
2.000 EFSF 2%/17-28.02.2056	EUR	17'000			17'000	13'040.87	0.01
2.125 EFSF 2.125%/14-19.02.2024	EUR	86'000		86'000			
2.375 EFSF 2.375%/22-11.04.2028	EUR		70'000		70'000	68'600.70	0.05
2.375 EFSF 2.375%/22-21.06.2032	EUR	30'000			30'000	28'844.70	0.02
2.750 EFSF 2.75%/23-17.08.2026	EUR		50'000	46'000	4'000	3'972.72	0.00
2.875 EFSF 2.875%/23-16.02.2033	EUR		50'000		50'000	49'873.50	0.04
3.000 EFSF 3%/13-04.09.2034	EUR	42'000			42'000	42'090.30	0.03
3.000 EFSF 3%/23-15.12.2028	EUR		50'000		50'000	50'257.50	0.04
3.375 EFSF 3.375%/23-30.08.2038	EUR		14'000		14'000	14'279.58	0.01
1.750 EFSF S. -129- 1.75%/18-17.07.2053	EUR	50'000			50'000	36'445.00	0.03
1.000 EIB (reg. -S-) 1%/15-14.03.2031	EUR	100'000			100'000	88'536.00	0.06
1.750 EIB (reg. -S-) 1.75%/14-15.09.2045	EUR	30'000			30'000	23'647.20	0.02
- EIB 0%/96-05.11.2026	EUR	110'000		110'000			
0.250 EIB 0.25%/17-14.10.2024	EUR	170'000		170'000			
0.375 EIB 0.375%/16-14.04.2026	EUR	100'000			100'000	94'656.00	0.07
0.500 EIB 0.5%/17-15.01.2027	EUR	180'000			180'000	168'337.80	0.12
2.750 EIB 2.75%/12-15.09.2025	EUR	100'000			100'000	99'386.00	0.07
4.000 EIB 4%/05-15.10.2037	EUR	70'000			70'000	77'406.00	0.06
4.000 EIB 4%/10-15.04.2030	EUR	50'000			50'000	53'309.50	0.04
4.125 EIB S. 1307 4.125%/07-15.04.2024	EUR	210'000		210'000			
3.000 EIB S. 2031/0100 3%/13-14.10.2033	EUR	50'000			50'000	50'426.00	0.04
1.125 EUROCLEAR INVESTMENTS S.A. 1.125%/16-07.12.2026	EUR		100'000	100'000			
4.000 EUROFINS SCIENTIFIC SE 4%/22-06.07.2029	EUR	100'000		100'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
1.200 EUROPEAN FINANCIAL STABILITY FACILITY (reg. -S-) 1.2%/15-17.02.2045	EUR	70'000			70'000	49'455.00	0.04	
0.400 EUROPEAN FINANCIAL STABILITY FACILITY 0.4%/16-31.05.2026	EUR	50'000			50'000	47'217.00	0.03	
2.350 EUROPEAN FINANCIAL STABILITY FACILITY 2.35%/14-29.07.2044	EUR	60'000			60'000	52'807.20	0.04	
3.375 EUROPEAN FINANCIAL STABILITY FACILITY 3.375%/12-03.04.2037	EUR	40'000			40'000	41'203.60	0.03	
3.875 EUROPEAN FINANCIAL STABILITY FACILITY 3.875%/12-30.03.2032	EUR	100'000		100'000				
1.375 EUROPEAN FINANCIAL STABILITY FACILITY S. -104- T. -1- (reg. -S-) 1.375%/16-31.05.2047	EUR	80'000			80'000	57'237.60	0.04	
- EUROPEAN INVESTMENT BANK 0%/16-15.03.2024	EUR	140'000		140'000				
1.000 EUROPEAN INVESTMENT BANK 1%/16-14.04.2032	EUR	100'000			100'000	86'950.00	0.06	
1.125 EUROPEAN INVESTMENT BANK 1.125%/17-13.04.2033	EUR	100'000			100'000	86'107.00	0.06	
4.500 EUROPEAN INVESTMENT BANK 4.5%/09-15.10.2025	EUR	80'000			80'000	81'646.40	0.06	
0.125 EUROPEAN STABILITY MECHANISM (reg -S-) 0.125%/16-22.04.2024	EUR	100'000		100'000				
0.875 EUROPEAN STABILITY MECHANISM (reg. -S-) 0.875%/16-18.07.2042	EUR	50'000			50'000	33'905.50	0.02	
1.800 EUROPEAN STABILITY MECHANISM (reg. -S-) S. -122- T. -1- 1.8%/17-02.11.2046	EUR	75'000			75'000	59'170.50	0.04	
0.500 EUROPEAN STABILITY MECHANISM 0.5%/16-02.03.2026	EUR	120'000			120'000	114'144.00	0.08	
1.000 EUROPEAN STABILITY MECHANISM 1%/15-23.09.2025	EUR		90'000		90'000	87'002.10	0.06	
1.125 EUROPEAN STABILITY MECHANISM 1.125%/16-03.05.2032	EUR	100'000		100'000				
1.750 EUROPEAN STABILITY MECHANISM 1.75%/15-20.10.2045	EUR	50'000			50'000	39'199.00	0.03	
1.850 EUROPEAN STABILITY MECHANISM 1.85%/15-01.12.2055	EUR	24'000			24'000	17'524.80	0.01	
0.750 EUROPEAN UNION 0.75%/16-04.04.2031	EUR	40'000			40'000	34'708.40	0.03	
1.500 EUROPEAN UNION 1.5%/15-04.10.2035	EUR	100'000	36'000	13'000	123'000	105'109.65	0.08	
2.500 EUROPEAN UNION 2.5%/12-04.11.2027	EUR	50'000			50'000	49'381.50	0.04	
3.000 EUROPEAN UNION 3%/11-04.09.2026	EUR	100'000			100'000	100'153.01	0.07	
3.375 EUROPEAN UNION 3.375%/12-04.04.2038	EUR	20'000			20'000	20'560.40	0.01	
3.750 EUROPEAN UNION 3.75%/12-04.04.2042	EUR	57'000			57'000	61'050.42	0.04	
0.125 GRAND CITY PROPERTIES SA 0.125%/21-11.01.2028	EUR	100'000			100'000	82'762.00	0.06	
3.250 GRAND DUCHY OF LUXEMBOUR 3.25%/23-02.03.2043	EUR		30'000		30'000	30'734.70	0.02	
- GRAND DUCHY OF LUXEMBOUR 0%/19-13.11.2026	EUR	60'000			60'000	55'518.60	0.04	
0.625 GRAND DUCHY OF LUXEMBOUR 0.625%/17-01.02.2027	EUR	40'000			40'000	37'366.00	0.03	
1.625 HEIDELBERGCEMENT FINANCE LUXEMBOURG 1.625%/17-07.04.2026	EUR	180'000			180'000	172'792.80	0.13	
0.500 HOLCIM FINANCE LUX SA 0.5%/20-23.04.2031	EUR	100'000			100'000	79'337.00	0.06	
1.850 JOHN DEERE CASH MANAGEME 1.85%/20-02.04.2028	EUR	100'000			100'000	95'336.00	0.07	
0.750 LOGICOR FINANCING SARL 0.75%/19-15.07.2024	EUR	100'000		100'000				
0.250 MEDTRONIC GLOBAL HLDINGS 0.25%/19-02.07.2025	EUR	100'000			100'000	95'618.00	0.07	
1.500 MEDTRONIC GLOBAL HLDINGS 1.5%/19-02.07.2039	EUR	100'000			100'000	73'975.00	0.05	
- NESTLE FINANCE INTL LTD 0%/20-03.03.2033	EUR	9'000			9'000	6'783.03	0.00	
0.250 NESTLE FINANCE INTL LTD 0.25%/21-14.06.2029	EUR	51'000			51'000	44'090.52	0.03	
0.375 NESTLE FINANCE INTL LTD 0.375%/20-03.12.2040	EUR	40'000			40'000	25'246.80	0.02	
1.500 NESTLE FINANCE INTL LTD 1.5%/22-29.03.2035	EUR	30'000			30'000	24'998.10	0.02	
3.000 NESTLE FINANCE INTL LTD 3%/24-23.01.2031	EUR		30'000		30'000	29'621.70	0.02	
3.250 NESTLE FINANCE INTL LTD 3.25%/22-15.01.2031	EUR	30'000			30'000	30'120.60	0.02	
3.250 NESTLE FINANCE INTL LTD 3.25%/24-23.01.2037	EUR		30'000		30'000	29'319.00	0.02	
3.750 NESTLE FINANCE INTL LTD 3.75%/23-14.11.2035	EUR		30'000		30'000	30'966.90	0.02	
3.500 NESTLE FINANCE INTL LTD S. -125- 3.5%/23-17.01.2030	EUR		30'000		30'000	30'475.20	0.02	
1.625 NOVARTIS FINANCE (reg. -S-) 1.625%/14-09.11.2026	EUR	100'000			100'000	96'521.00	0.07	
1.750 PROLOGIS INTL FUND II 1.75%/18-15.03.2028	EUR		125'000		125'000	116'110.00	0.08	
1.625 RICHEMONT INTERNATIONAL 1.625%/20-26.05.2040	EUR	100'000			100'000	77'758.00	0.06	
0.500 WHIRLPOOL EMEA FIN SARL 0.5%/20-20.02.2028	EUR	100'000			100'000	87'290.00	0.06	
						<b>4'854'392.32</b>	<b>3.51</b>	
<b>Mexico</b>								
1.125 UNITED MEXICAN STATES 1.125%/20-17.01.2030	EUR	100'000			100'000	84'789.00	0.06	
1.750 UNITED MEXICAN STATES 1.75%/18-17.04.2028	EUR	100'000			100'000	92'255.00	0.07	
2.250 UNITED MEXICAN STATES 2.25%/21-12.08.2036	EUR	100'000			100'000	77'525.00	0.06	
						<b>254'569.00</b>	<b>0.18</b>	
<b>Netherlands</b>								
- ABB FINANCE BV 0%/21-19.01.2030	EUR		100'000		100'000	82'048.00	0.06	
3.375 ABB FINANCE BV 3.375%/23-16.01.2031	EUR	100'000		100'000				
1.125 ABN AMRO 1.125%/17-12.01.2032	EUR	100'000			100'000	86'721.00	0.06	
1.000 ABN AMRO BANK 1%/16-13.04.2031	EUR	100'000		100'000				
0.600 ABN AMRO BANK NV 0.6%/20-15.01.2027	EUR	100'000			100'000	92'058.00	0.07	
1.250 ABN AMRO BANK NV 1.25%/18-10.01.2033	EUR	100'000			100'000	85'995.00	0.06	
1.250 ABN AMRO BANK NV 1.25%/22-20.01.2034	EUR		100'000		100'000	79'734.00	0.06	
1.375 ABN AMRO BANK NV 1.375%/17-12.01.2037	EUR	100'000		100'000				
0.375 ABN AMRO BANK NV S. -CBB23- 0.375%/20-14.01.2035	EUR	100'000			100'000	74'804.00	0.05	
0.500 ACHMEA BANK NV 0.5%/19-20.02.2026	EUR	100'000			100'000	94'440.00	0.07	
0.250 ACHMEA BANK NV S. -1- 0.25%/21-29.09.2036	EUR	100'000		100'000				
- ALLIANZ FINANCE II B.V. 0%/21-22.11.2026	EUR	100'000			100'000	91'875.00	0.07	
0.875 ALLIANZ FINANCE II B.V. 0.875%/19-15.01.2026	EUR	100'000			100'000	95'641.00	0.07	
0.050 BANK NEDERLANDSE GEMEENTEN (reg. -S-) 0.05%/16-13.07.2024	EUR	20'000		20'000				

**752 CSIF (CH) Bond Aggregate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.250 BANK NEDERLANDSE GEMEENTEN (reg. -S-) 0.25%/16-07.06.2024	EUR	20'000		20'000			
2.125 BAYER CAPITAL CORP BV 2.125%/18-15.12.2029	EUR	100'000			100'000	88'647.00	0.06
- BMW FINANCE NV 0%/21-11.01.2026	EUR	80'000			80'000	75'264.00	0.05
0.200 BMW FINANCE NV 0.2%/21-11.01.2033	EUR	50'000			50'000	38'208.50	0.03
1.000 BMW FINANCE NV 1%/22-22.05.2028	EUR	30'000			30'000	27'400.50	0.02
0.250 BNG 0.25%/15-07.05.2025	EUR	100'000			100'000	96'392.00	0.07
1.375 BNG 1.375%/15-21.10.2030	EUR	30'000			30'000	27'155.40	0.02
0.100 BNG BANK NV 0.1%/20-15.01.2030	EUR	100'000			100'000	84'938.00	0.06
0.125 BNG BANK NV 0.125%/21-19.04.2033	EUR	100'000			100'000	77'409.00	0.06
0.500 BNG BANK NV 0.5%/18-16.04.2025	EUR	100'000			100'000	96'795.00	0.07
2.750 BNG BANK NV 2.75%/22-04.10.2027	EUR	100'000			100'000	99'513.00	0.07
1.000 BNG BANK NV S. -1233- 1%/16-12.01.2026	EUR	100'000		100'000			
1.250 BNG BANK NV S. -1575- 1.25%/22-30.03.2037	EUR	100'000			100'000	79'599.00	0.06
0.933 BP CAPITAL MARKETS BV 0.933%/20-04.12.2040	EUR	100'000			100'000	63'671.00	0.05
1.000 COCA-COLA HBC FINANCE BV 1%/19-14.05.2027	EUR	100'000			100'000	92'590.00	0.07
1.250 COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	EUR	120'000		119'000	1'000	957.82	0.00
0.750 COOPERATIEVE RABOBANK UA 0.75%/22-02.03.2032	EUR	100'000			100'000	83'833.00	0.06
1.125 COOPERATIEVE RABOBANK UA 1.125%/19-07.05.2031	EUR	100'000			100'000	83'806.00	0.06
3.822 COOPERATIEVE RABOBANK UA 3.822%/24-26.07.2034	EUR		100'000		100'000	99'976.00	0.07
3.106 COOPERATIEVE RABOBANK UA S. -30CB- 3.106%/23-07.06.2033	EUR		100'000		100'000	100'384.99	0.07
0.875 CTP NV 0.875%/22-20.01.2026	EUR	100'000			100'000	93'889.00	0.07
0.875 DAIMLER INTL FINANCE BV 0.875%/18-09.04.2024	EUR	142'000		142'000			
2.625 DAIMLER INTL S. -88- 2.625%/20-07.04.2025	EUR	150'000			150'000	148'350.00	0.11
0.250 DE VOLKSBANK NV 0.25%/21-22.06.2026	EUR	100'000		100'000			
1.500 DEUTSCHE TELEKOM INTERNATIONAL FINANCE 1.5%/16-03.04.2028	EUR	45'000			45'000	41'927.40	0.03
7.500 DEUTSCHE TELEKOM INTERNATIONAL FINANCE 7.5%/03-24.01.2033	EUR	40'000			40'000	51'766.80	0.04
0.125 DIAGEO CAPITAL BV 0.125%/20-28.09.2028	EUR	100'000			100'000	86'867.00	0.06
1.250 DIGITAL DUTCH FINCO BV 1.25%/20-01.02.2031	EUR	100'000		100'000			
0.625 DIGITAL INTREPID HOLDING 0.625%/21-15.07.2031	EUR	100'000			100'000	77'272.00	0.06
0.500 ENBW INTL FINANCE BV 0.5%/21-01.03.2033	EUR	20'000			20'000	15'229.60	0.01
0.625 ENBW INTL FINANCE BV 0.625%/20-17.04.2025	EUR	130'000			130'000	125'621.60	0.09
0.875 ENEL FINANCE INTL NV 0.875%/22-17.01.2031	EUR	100'000			100'000	83'315.00	0.06
1.125 ENEL FINANCE INTL NV 1.125%/18-16.09.2026	EUR	100'000			100'000	94'227.00	0.07
4.500 ENEL FINANCE INTL NV 4.5%/23-20.02.2043	EUR		100'000	100'000			
0.625 HEIMSTADEN BOSTAD TRESRY 0.625%/22-24.07.2025	EUR	100'000	100'000	200'000			
2.875 HEINEKEN (reg. -S-) S. 7 2.875%/12-04.08.2025	EUR	100'000			100'000	98'900.00	0.07
1.000 HEINEKEN 1%/16-04.05.2026	EUR	100'000			100'000	94'870.00	0.07
0.375 IBERDROLA INTERNATIONAL (reg -S) S. -113- 0.375%/16-15.09.2025	EUR		300'000	200'000	100'000	95'252.00	0.07
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	88'230.00	0.06
0.875 ING BANK NV 0.875%/18-11.04.2028	EUR	200'000			200'000	183'042.00	0.13
1.125 ING GROEP NV 1.125%/18-14.02.2025	EUR	100'000		100'000			
2.500 ING GROEP NV 2.5%/18-15.11.2030	EUR	100'000			100'000	93'394.00	0.07
- ING GROEP NV FIX-TO-FRN FRN/21-01.02.2030	EUR	100'000			100'000	83'714.00	0.06
- ING GROUP (subordinated) FIX-TO-FRN 17-26.09.2029	EUR		200'000		200'000	196'952.00	0.14
1.000 INNOGY FINANCE S. -DIP- (reg. -S-) 1%/17-13.04.2025	EUR	250'000		240'000	10'000	9'698.90	0.01
2.500 JAB HOLDINGS BV 2.5%/20-17.04.2027	EUR	100'000			100'000	96'430.00	0.07
- JT INTL FIN SERVICES BV (subordinated) FIX-TO-FRN FRN/20-07.04.2081	EUR		150'000	150'000			
1.750 KONINKLIJKE AHOLD DLHAIZE 1.75%/20-02.04.2027	EUR	100'000			100'000	95'086.00	0.07
1.000 LINDE FINANCE BV 1%/16-20.04.2028	EUR	30'000			30'000	27'626.10	0.02
3.250 MERCEDES-BENZ INT FINCE 3.25%/24-10.01.2032	EUR		30'000		30'000	29'609.10	0.02
3.375 NE PROPERTY BV 3.375%/20-14.07.2027	EUR	100'000			100'000	96'000.00	0.07
3.000 NEDER WATERSCHAPSBANK 3%/23-20.04.2033	EUR		100'000		100'000	100'460.01	0.07
3.250 NEDERLANDSE WATERSCHAPSBANK S. 1245 3.25%/12-09.03.2027	EUR	100'000			100'000	100'556.01	0.07
0.500 NETHERLANDS 0.5%/16-15.07.2026	EUR	230'000			230'000	217'913.50	0.16
- NETHERLANDS -144A- 0%/20-15.01.2027	EUR	185'000			185'000	171'282.25	0.12
- NETHERLANDS -144A- 0%/20-15.07.2030	EUR	200'000	156'000	200'000	156'000	132'400.32	0.10
0.250 NETHERLANDS -144A- 0.25%/15-15.07.2025	EUR	519'000		260'000	259'000	249'088.07	0.18
0.250 NETHERLANDS -144A- 0.25%/19-15.07.2029	EUR	100'415	50'000		35'415	31'294.11	0.02
0.500 NETHERLANDS -144A- 0.5%/19-15.01.2040	EUR	200'000			200'000	141'674.00	0.10
0.750 NETHERLANDS -144A- 0.75%/17-15.07.2027	EUR	56'000	147'000		203'000	190'590.61	0.14
0.750 NETHERLANDS -144A- 0.75%/18-15.07.2028	EUR	200'000			200'000	184'646.00	0.13
2.000 NETHERLANDS 2%/14-15.07.2024	EUR	200'000		200'000			
2.500 NETHERLANDS 2.5%/12-15.01.2033	EUR	165'000	30'000		195'000	193'009.05	0.14
2.750 NETHERLANDS 2.75%/14-15.01.2047	EUR	187'514	70'000	20'000	237'514	236'886.96	0.17
3.750 NETHERLANDS 3.75%/10-15.01.2042	EUR	280'000		60'000	220'000	248'839.80	0.18
4.000 NETHERLANDS 4%/05-15.01.2037	EUR	207'560			207'560	234'463.93	0.17
5.500 NETHERLANDS 5.5%/98-15.01.2028	EUR	207'000			207'000	228'078.81	0.17
- NETHERLANDS GOVERNMENT 0%/21-15.01.2029	EUR	130'000			130'000	114'593.70	0.08
- NETHERLANDS GOVERNMENT -144A- 0%/20-15.01.2052	EUR	158'242	180'000	197'000	141'242	67'811.70	0.05
- NETHERLANDS GOVERNMENT -144A- 0%/21-15.01.2038	EUR	95'000	90'000	60'000	125'000	85'058.75	0.06

**CSIF (CH) Bond Aggregate EUR 753**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
-	NETHERLANDS GOVERNMENT -144A- 0%/21-15.07.2031	EUR	190'000		190'000	157'059.70	0.11
0.500	NETHERLANDS GOVERNMENT -144A- 0.5%/22-15.07.2032	EUR	100'000	70'000	170'000	142'980.20	0.10
2.000	NETHERLANDS GOVERNMENT -144A- 2%/22-15.01.2054	EUR	40'000	80'000	120'000	102'109.20	0.07
2.500	NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.01.2030	EUR		65'000	65'000	64'517.70	0.05
2.500	NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.07.2033	EUR		80'000	80'000	78'793.60	0.06
3.250	NETHERLANDS GOVERNMENT -144A- 3.25%/23-15.01.2044	EUR		30'000	30'000	32'014.50	0.02
0.500	NIBC BANK NV 0.5%/19-19.03.2027	EUR		200'000	200'000	184'356.00	0.13
0.375	NN BANK NV NETHERLANDS 0.375%/21-04.03.2041	EUR	100'000		100'000		
0.875	NN GROUP NV 0.875%/21-23.11.2031	EUR	100'000		100'000	84'135.00	0.06
0.500	NWB (reg. -S-) S. 1411 0.5%/15-29.04.2030	EUR	300'000		300'000	259'407.00	0.19
1.539	PROSUS NV 1.539%/20-03.08.2028	EUR	100'000		100'000	87'774.00	0.06
4.125	RABOBANK (reg. -S-) S. 2256A 4.125%/10-14.07.2025	EUR	100'000	70'000	30'000	30'216.30	0.02
0.250	REPSOL INTL FINANCE 0.25%/19-02.08.2027	EUR	100'000		100'000	89'744.00	0.06
0.875	ROCHE FINANCE EUR (reg -S-) 0.875%/15-25.02.2025	EUR	60'000	59'000	1'000	974.28	0.00
4.375	SARTORIUS FINANCE BV 4.375%/23-14.09.2029	EUR		100'000	100'000	102'630.00	0.07
1.375	SCHLUMBERGER FINANCE BV 1.375%/20-28.10.2026	EUR	100'000		100'000	94'723.00	0.07
1.875	SHELL INTERNATIONAL FIN 1.875%/20-07.04.2032	EUR	150'000		150'000	133'413.00	0.10
0.750	SHELL INTERNATIONAL FINANCE 0.75%/16-12.05.2024	EUR	120'000		120'000		
2.875	SIEMENS FINANCIERING 2.875%/13-10.03.2028	EUR	20'000		20'000		
-	SIEMENS FINANCIERINGSMAT 0%/19-05.09.2024	EUR		150'000	150'000		
0.125	SIEMENS FINANCIERINGSMAT 0.125%/19-05.09.2029	EUR	50'000		50'000	42'999.50	0.03
0.375	SIEMENS FINANCIERINGSMAT 0.375%/20-05.06.2026	EUR	100'000		100'000	93'615.00	0.07
0.500	SIEMENS FINANCIERINGSMAT 0.5%/19-05.09.2034	EUR	50'000		50'000	37'536.00	0.03
2.375	STEDIN HOLDING NV 2.375%/22-03.06.2030	EUR	100'000		100'000	93'584.00	0.07
1.250	STELLANTIS NV 1.25%/21-20.06.2033	EUR	100'000		100'000	79'832.00	0.06
0.750	TENNET HOLDING BV 0.75%/17-26.06.2025	EUR	100'000		100'000	96'913.00	0.07
2.375	TENNET HOLDING BV 2.375%/22-17.05.2033	EUR	100'000		100'000	93'143.00	0.07
3.875	TENNET HOLDING BV 3.875%/22-28.10.2028	EUR	100'000		100'000	102'391.00	0.07
2.000	THERMO FISHER SC FNCE I 2%/21-18.10.2051	EUR	100'000		100'000	69'361.00	0.05
1.125	UNILEVER 1.125%/16-29.04.2028	EUR	100'000		100'000	91'978.00	0.07
1.625	VOLKSWAGEN FINANCIAL SERVICES 1.625%/15-16.01.2030	EUR	120'000	50'000	70'000	62'577.20	0.05
-	VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 14-PERPETUAL	EUR	50'000		50'000	49'112.50	0.04
-	VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 3.5%/15-PERPETUAL	EUR	52'000		52'000	45'822.40	0.03
1.875	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.875%/17-30.03.2027	EUR	100'000		100'000	94'599.00	0.07
4.250	VOLKSWAGEN INTL FIN NV 4.25%/23-29.03.2029	EUR		100'000	100'000	102'367.00	0.07
1.500	VONOVIA FINANCE 1.5%/16-10.06.2026	EUR	100'000		100'000	94'988.00	0.07
3.750	WOLTERS KLUWER NV 3.75%/23-03.04.2031	EUR		100'000	100'000	101'645.00	0.07
						<b>10'133'084.37</b>	<b>7.34</b>
<b>Norway</b>							
-	DNB BANK ASA (subordinated) FIX-TO-FRN 1.125%/18-20.03.2028	EUR	110'000		110'000		
-	DNB BANK ASA (subordinated) FIX-TO-FRN FRN/22-28.02.2033	EUR		150'000	150'000	151'006.49	0.11
1.125	DNB BANK ASA 1.125%/16-01.03.2023	EUR	10'000		10'000		
0.010	DNB BOLIGKREDITT AS 0.01%/21-12.05.2028	EUR	100'000		100'000	87'688.00	0.06
0.625	DNB BOLIGKREDITT AS S. -188- 0.625%/18-19.06.2025	EUR	100'000		100'000	96'355.00	0.07
0.125	EIKA BOLIGKREDITT AS 0.125%/21-16.06.2031	EUR	100'000		100'000		
2.500	EIKA BOLIGKREDITT AS 2.5%/22-22.09.2028	EUR	100'000		100'000	97'052.00	0.07
0.500	SPAREBANK 1 BOLIGKREDITT 0.5%/18-30.01.2025	EUR	100'000		100'000		
3.125	SPAREBANKEN SOR BOLIGKRE S. -14- 3.125%/22-14.11.2025	EUR		100'000	100'000	99'479.00	0.07
1.625	STATOIL ASA 1.625%/16-09.11.2036	EUR	100'000		100'000	81'218.00	0.06
2.875	STATOIL ASA 2.875%/13-10.09.2025	EUR	100'000		100'000	98'993.00	0.07
5.500	VAR ENERGI ASA 5.5%/23-04.05.2029	EUR		100'000	100'000		
						<b>711'791.49</b>	<b>0.52</b>
<b>Poland</b>							
4.750	ORLEN SA 4.75%/23-13.07.2030	EUR		100'000	100'000	102'304.00	0.07
5.250	POLAND (reg -S-) S. 24 5.25%/10-20.01.2025	EUR	80'000		80'000		
1.000	POLAND 1%/16-25.10.2028	EUR	30'000		30'000	27'579.00	0.02
2.000	POLAND 2%/16-25.10.2046	EUR	7'000		7'000	5'108.11	0.00
3.375	POLAND 3.375%/12-09.07.2024	EUR	42'000		42'000		
-	REPUBLIC OF POLAND 0%/20-10.02.2025	EUR		20'000	20'000		
2.000	REPUBLIC OF POLAND 2%/19-08.03.2049	EUR	8'000		8'000	5'465.92	0.00
3.875	REPUBLIC OF POLAND 3.875%/23-14.02.2033	EUR		92'000	92'000	94'221.80	0.07
4.250	REPUBLIC OF POLAND 4.25%/23-14.02.2043	EUR	31'000	20'000	11'000	11'155.10	0.01
1.500	REPUBLIC OF POLAND S. -41- 1.5%/16-19.01.2026	EUR	60'000	15'000	45'000	43'526.25	0.03
2.375	REPUBLIC OF POLAND S. -42- 2.375%/16-18.01.2036	EUR	31'000		31'000	26'911.72	0.02
						<b>316'271.90</b>	<b>0.23</b>
<b>Portugal</b>							
1.875	BRISA CONCESSAO RODOVIARIA 1.875%/15-30.04.2025	EUR	100'000		100'000	97'835.00	0.07
0.475	OBRIGACOES DO TESOURO 0.475%/20-18.10.2030	EUR	150'000		30'000	103'839.60	0.08

**754 CSIF (CH) Bond Aggregate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.300 OBRIGACOES DO TESOURO -144A- 0.3%/21-17.10.2031	EUR	100'000			100'000	82'962.00	0.06
0.700 OBRIGACOES DO TESOURO -144A- 0.7%/20-15.10.2027	EUR		100'000		100'000	93'474.00	0.07
0.900 OBRIGACOES DO TESOURO -144A- 0.9%/20-12.10.2035	EUR	95'000		20'000	75'000	58'734.75	0.04
1.000 OBRIGACOES DO TESOURO -144A- 1%/21-12.04.2052	EUR	50'000	25'000	20'000	55'000	30'570.10	0.02
1.150 OBRIGACOES DO TESOURO -144A- 1.15%/22-11.04.2042	EUR		39'000		39'000	27'108.12	0.02
1.650 OBRIGACOES DO TESOURO -144A- 1.65%/22-16.07.2032	EUR		66'000		66'000	59'928.00	0.04
3.500 OBRIGACOES DO TESOURO -144A- 3.5%/23-18.06.2038	EUR		45'000	10'000	35'000	35'639.80	0.03
4.125 PORTUGAL (OBRIGACOES DO TESOURO) 4.125%/17-14.04.2027	EUR	230'000		120'000	110'000	114'777.30	0.08
1.950 PORTUGAL -144A- 1.95%/19-15.06.2029	EUR	150'000			150'000	144'735.00	0.10
2.125 PORTUGAL -144A- 2.125%/18-17.10.2028	EUR	238'000	50'000	106'000	182'000	178'225.32	0.13
2.250 PORTUGAL -144A- 2.25%/18-18.04.2034	EUR	90'000			90'000	83'865.60	0.06
3.875 PORTUGAL -144A- 3.875%/14-15.02.2030	EUR	100'000		20'000	80'000	85'102.40	0.06
2.875 PORTUGAL 2.875%/15-15.10.2025	EUR	158'000		70'000	88'000	87'909.36	0.06
2.875 PORTUGAL 2.875%/16-21.07.2026	EUR	160'000		30'000	130'000	130'543.40	0.09
4.100 PORTUGAL 4.1%/06-15.04.2037	EUR	114'000			114'000	124'118.64	0.09
4.100 PORTUGAL 4.1%/15-15.02.2045	EUR	60'000			60'000	65'417.40	0.05
						<b>1'604'785.79</b>	<b>1.16</b>
<b>Romania</b>							
2.875 ROMANIA (reg. -S-) 2.875%/16-26.05.2028	EUR	15'000			15'000	14'042.10	0.01
3.875 ROMANIA (reg. -S-) -2015-2- 3.875%/15-29.10.2035	EUR	50'000			50'000	42'262.50	0.03
1.375 ROMANIA 1.375%/20-02.12.2029	EUR	8'000			8'000	6'600.48	0.00
2.000 ROMANIA 2%/19-08.12.2026	EUR	40'000			40'000	37'760.00	0.03
2.000 ROMANIA 2%/20-28.01.2032	EUR	17'000			17'000	13'308.11	0.01
2.000 ROMANIA 2%/21-14.04.2033	EUR	28'000			28'000	21'004.48	0.02
2.124 ROMANIA 2.124%/19-16.07.2031	EUR	27'000		8'000	19'000	15'295.57	0.01
2.375 ROMANIA 2.375%/17-19.04.2027	EUR	160'000		137'000	23'000	21'700.73	0.02
2.625 ROMANIA 2.625%/20-02.12.2040	EUR	17'000			17'000	11'185.15	0.01
2.750 ROMANIA 2.75%/21-14.04.2041	EUR	22'000			22'000	14'562.02	0.01
2.875 ROMANIA 2.875%/18-11.03.2029	EUR	6'000			6'000	5'474.82	0.00
2.875 ROMANIA 2.875%/21-13.04.2042	EUR		16'000		16'000	10'605.76	0.01
3.375 ROMANIA 3.375%/18-08.02.2038	EUR	17'000			17'000	13'178.23	0.01
3.375 ROMANIA 3.375%/20-28.01.2050	EUR	24'000			24'000	16'210.32	0.01
3.624 ROMANIA 3.624%/20-26.05.2030	EUR	30'000			30'000	27'471.30	0.02
4.625 ROMANIA 4.625%/19-03.04.2049	EUR	28'000		2'000	26'000	21'756.02	0.02
6.375 ROMANIA 6.375%/23-18.09.2033	EUR		15'000		15'000	15'785.55	0.01
2.500 ROMANIA S. -2018-1- 2.5%/18-08.02.2030	EUR	3'000			3'000	2'616.33	0.00
4.125 ROMANIA S. -2018-5- 4.125%/18-11.03.2039	EUR	7'000			7'000	5'792.99	0.00
3.500 ROMANIA S. -2019-2- 3.5%/19-03.04.2034	EUR	3'000			3'000	2'527.50	0.00
						<b>319'139.96</b>	<b>0.23</b>
<b>Saudi Arabia</b>							
2.000 SAUDI INTERNATIONAL BOND 2%/19-09.07.2039	EUR	100'000		100'000			
						<b>0.00</b>	<b>0.00</b>
<b>Singapore</b>							
1.750 BRIGHT FOOD SINGAPORE 1.75%/20-22.07.2025	EUR	100'000			100'000	95'014.00	0.07
0.010 UNITED OVERSEAS BANK LTD 0.01%/20-01.12.2027	EUR	100'000			100'000	88'342.00	0.06
						<b>183'356.00</b>	<b>0.13</b>
<b>Slovakia</b>							
2.250 SLOVAKIA 2.25%/18-12.06.2068	EUR	10'000			10'000	6'721.90	0.00
0.750 SLOVAKIA GOVERNMENT BOND 0.75%/19-09.04.2030	EUR	50'000			50'000	42'913.50	0.03
1.000 SLOVAKIA GOVERNMENT BOND 1%/18-12.06.2028	EUR	100'000			100'000	91'323.00	0.07
1.000 SLOVAKIA GOVERNMENT BOND 1%/20-14.05.2032	EUR	40'000			40'000	33'053.60	0.02
1.000 SLOVAKIA GOVERNMENT BOND 1%/21-13.10.2051	EUR	20'000			20'000	10'373.60	0.01
2.000 SLOVAKIA GOVERNMENT BOND 2%/17-17.10.2047	EUR	50'000		50'000			
3.750 SLOVAKIA GOVERNMENT BOND 3.75%/23-23.02.2035	EUR		30'000		30'000	29'793.60	0.02
4.000 SLOVAKIA GOVERNMENT BOND 4%/23-23.02.2043	EUR		20'000		20'000	20'102.60	0.01
1.000 SLOVAKIA GOVERNMENT BOND S. -237- 1%/20-09.10.2030	EUR		30'000		30'000	25'838.40	0.02
0.375 SLOVAKIA GOVERNMENT BOND S. -242- 0.375%/21-21.04.2036	EUR	40'000			40'000	26'774.00	0.02
4.000 SLOVAKIA GOVERNMENT BOND S. -244- 4%/22-19.10.2032	EUR		30'000		30'000	30'904.50	0.02
3.625 SLOVAKIA GOVERNMENT BOND S. -247- 3.625%/23-08.06.2033	EUR		40'000		40'000	40'060.00	0.03
1.375 SLOVAKIA REPUBLIC 1.375%/15-21.01.2027	EUR	10'000			10'000	9'459.90	0.01
1.875 SLOVAKIA REPUBLIC 1.875%/17-09.03.2037	EUR	78'000			78'000	62'684.70	0.05
3.625 SLOVAKIA S. 227 3.625%/14-16.01.2029	EUR	40'000			40'000	40'774.00	0.03
3.500 SLOVENSKA SPORITELNA AS 3.5%/22-05.04.2028	EUR	100'000		100'000			
						<b>470'777.30</b>	<b>0.34</b>
<b>Slovenia</b>							
3.125 REPUBLIC OF SLOVENIA 3.125%/15-07.08.2045	EUR	10'000			10'000	9'496.70	0.01
0.125 REPUBLIKA SLOVEN 0.125%/21-01.07.2031	EUR	40'000			40'000	32'424.80	0.02
- REPUBLIKA SLOVENIJA 0%/21-12.02.2031	EUR	50'000			50'000	40'494.50	0.03
0.488 REPUBLIKA SLOVENIJA 0.4875%/20-20.10.2050	EUR	40'000			40'000	19'754.00	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
0.688	REPUBLIKA SLOVENIJA 0.6875%/21-03.03.2081	EUR		5'000	5'000	2'086.55	0.00	
1.000	REPUBLIKA SLOVENIJA 1%/18-06.03.2028	EUR	65'000		65'000	60'177.00	0.04	
1.175	REPUBLIKA SLOVENIJA 1.175%/22-13.02.2062	EUR		8'000	8'000	4'274.08	0.00	
1.250	SLOVENIA 1.25%/17-22.03.2027	EUR		32'000	32'000	30'305.28	0.02	
1.500	SLOVENIA 1.5%/15-25.03.2035	EUR	70'000		70'000	58'331.70	0.04	
2.250	SLOVENIA 2.25%/16-03.03.2016	EUR	71'000		71'000	66'841.53	0.05	
4.625	SLOVENIA 4.625%/09-09.09.2024	EUR		30'000	30'000			
						<b>324'186.14</b>	<b>0.23</b>	
<b>South Korea</b>								
0.010	KEB HANA BANK 0.01%/21-26.01.2026	EUR	100'000		100'000	93'385.00	0.07	
0.258	KOREA HOUSING FINANCE CO 0.258%/21-27.10.2028	EUR	100'000	100'000				
						<b>93'385.00</b>	<b>0.07</b>	
<b>Spain</b>								
0.750	ABANCA CORP BANCARIA SA 0.75%/19-28.05.2029	EUR	100'000		100'000	88'163.00	0.06	
1.250	ABERTIS INFRAESTRUCTURAS 1.25%/20-07.02.2028	EUR	100'000		100'000	90'686.00	0.07	
1.875	ABERTIS INFRAESTRUCTURAS SA 1.875%/19-26.03.2032	EUR	100'000		100'000	84'577.00	0.06	
0.950	ADIF - ALTA VELOCIDAD 0.95%/19-30.04.2027	EUR	100'000		100'000	93'028.00	0.07	
4.750	AYT CEDULAS CAJAS 4.75%/07-25.05.2027	EUR	100'000		100'000	103'787.00	0.08	
-	BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-15.09.2033	EUR		100'000	100'000	104'415.00	0.08	
1.125	BANCO BILBAO VIZCAYA ARG 1.125%/19-28.02.2024	EUR	100'000	100'000				
3.500	BANCO BILBAO VIZCAYA ARGENTARIA (subordinated) 3.5%/17-10.02.2027	EUR	100'000	100'000				
0.875	BANCO BILBAO VIZCAYA ARGENTINA 0.875%/16-22.11.2026	EUR	100'000		100'000	93'800.00	0.07	
3.500	BANCO DE SABADELL SA 3.5%/23-28.08.2026	EUR	100'000	100'000	100'000	100'101.00	0.07	
-	BANCO SANTANDER FIX-TO-FRN FRN/21-24.06.2029	EUR		100'000	100'000	87'684.00	0.06	
2.125	BANCO SANTANDER SA (subordinated) 2.125%/18-08.02.2028	EUR	100'000		100'000	93'219.00	0.07	
2.375	BANCO SANTANDER SA 2.375%/22-08.09.2027	EUR		100'000	100'000	97'058.00	0.07	
3.375	BANCO SANTANDER SA 3.375%/23-11.01.2026	EUR		100'000	100'000	99'772.00	0.07	
0.875	BANCO SANTANDER SA S. -10A- 0.875%/19-09.05.2031	EUR	100'000		100'000	84'741.00	0.06	
1.000	BANKINTER 1%/15-05.02.2025	EUR	100'000	100'000				
0.850	BASQUE GOVERNMENT 0.85%/20-30.04.2030	EUR	50'000		50'000	43'513.00	0.03	
0.500	BONOS Y OBLIG DE -144A- 0.5%/21-31.10.2031	EUR	279'000	34'000	62'000	251'000	207'381.22	0.15
-	BONOS Y OBLIG DEL ESTADO 0%/20-31.01.2026	EUR	270'000		270'000	254'661.30	0.18	
-	BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2027	EUR	190'000	80'000	270'000	247'754.70	0.18	
-	BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2028	EUR	180'000	125'000	29'000	276'000	246'443.16	0.18
-	BONOS Y OBLIG DEL ESTADO 0%/21-31.05.2024	EUR	180'000		180'000			
-	BONOS Y OBLIG DEL ESTADO 0%/22-31.05.2025	EUR		233'000	233'000	223'631.07	0.16	
0.800	BONOS Y OBLIG DEL ESTADO 0.8%/22-30.07.2029	EUR	103'000	314'000	130'000	287'000	256'293.87	0.19
0.100	BONOS Y OBLIG DEL ESTADO -144A- 0.1%/21-30.04.2031	EUR	215'000	93'000	10'000	298'000	242'363.40	0.18
0.700	BONOS Y OBLIG DEL ESTADO -144A- 0.7%/22-30.04.2032	EUR	260'000	94'000	80'000	274'000	226'970.64	0.16
0.800	BONOS Y OBLIG DEL ESTADO -144A- 0.8%/20-30.07.2027	EUR	300'000	30'000	30'000	270'000	251'386.20	0.18
0.850	BONOS Y OBLIG DEL ESTADO -144A- 0.85%/21-30.07.2037	EUR	116'000	43'000	33'000	126'000	90'520.92	0.07
1.000	BONOS Y OBLIG DEL ESTADO -144A- 1%/21-30.07.2042	EUR	87'000	75'000	52'000	110'000	71'190.90	0.05
1.450	BONOS Y OBLIG DEL ESTADO -144A- 1.45%/21-31.10.2071	EUR	30'000	92'000	12'000	110'000	53'590.90	0.04
1.900	BONOS Y OBLIG DEL ESTADO -144A- 1.9%/22-31.10.2052	EUR	125'000	85'000	210'000	140'529.90	0.10	
2.550	BONOS Y OBLIG DEL ESTADO -144A- 2.55%/22-31.10.2032	EUR	150'000	116'000	266'000	254'056.60	0.18	
3.150	BONOS Y OBLIG DEL ESTADO -144A- 3.15%/23-30.04.2033	EUR	150'000	155'000	30'000	275'000	273'946.75	0.20
3.250	BONOS Y OBLIG DEL ESTADO -144A- 3.25%/24-30.04.2034	EUR		150'000	150'000	149'518.50	0.11	
3.450	BONOS Y OBLIG DEL ESTADO -144A- 3.45%/22-30.07.2043	EUR	60'000	32'000	92'000	88'308.04	0.06	
3.550	BONOS Y OBLIG DEL ESTADO -144A- 3.55%/23-31.10.2033	EUR	300'000	300'000	300'000	307'590.00	0.22	
3.900	BONOS Y OBLIG DEL ESTADO -144A- 3.9%/23-30.07.2039	EUR		83'000	83'000	85'626.12	0.06	
2.800	BONOS Y OBLIG DEL ESTADO 2.8%/23-31.05.2026	EUR		250'000	250'000	248'532.50	0.18	
0.625	CAIXABANK 0.625%/15-27.03.2025	EUR	100'000		100'000	96'654.00	0.07	
-	CAIXABANK SA (subordinated) FIX-TO-FRN FRN/18-17.04.2030	EUR	100'000		100'000	97'287.00	0.07	
4.250	CAIXABANK SA 4.25%/23-06.09.2030	EUR		100'000	100'000			
-	CAIXABANK SA FIX-TO-FRN FRN/20-18.11.2026	EUR	100'000		100'000	94'156.00	0.07	
-	CAIXABANK SA FIX-TO-FRN FRN/23-19.07.2029	EUR		100'000	100'000	103'855.00	0.08	
4.125	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID 4.125%/06-24.03.2036	EUR	50'000	50'000		100'000	107'132.00	0.08
4.250	CEDULAS TDA S. A6 4.25%/06-10.04.2031	EUR	100'000		100'000	106'474.00	0.08	
2.080	COMUNIDAD DE MADRID 2.08%/15-12.03.2030	EUR	70'000		70'000	65'580.90	0.05	
4.300	COMUNIDAD DE MADRID 4.3%/06-15.09.2026	EUR	80'000		80'000	81'862.40	0.06	
0.750	ENAGAS FINANCIACIONES 0.75%/16-27.10.2026	EUR	100'000		100'000	93'221.00	0.07	
2.629	FCC AQUALIA SA 2.629%/17-08.06.2027	EUR	100'000		100'000	96'570.00	0.07	
-	IBERDROLA FINANZAS SAU (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000	100'000			
3.625	IBERDROLA FINANZAS SAU 3.625%/23-13.07.2033	EUR		100'000	100'000	100'593.99	0.07	
2.500	INMOBILIARIA COLONIAL SO 2.5%/17-28.11.2029	EUR	100'000		100'000	92'938.00	0.07	
-	INSTITUT CREDITO OFICIAL 0%/21-30.04.2027	EUR	50'000		50'000	45'316.50	0.03	
0.500	JUNTA DE ANDALUCIA 0.5%/21-30.04.2031	EUR	20'000		20'000	16'350.60	0.01	

**756 CSIF (CH) Bond Aggregate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.375 JUNTA DE ANDALUCIA 1.375%/19-30.04.2029	EUR	20'000			20'000	18'228.20	0.01
0.425 JUNTA DE CASTILLA Y LEON 0.425%/21-30.04.2030	EUR	50'000			50'000	42'015.50	0.03
2.375 MERLIN PROPERTIES SOCIMI 2.375%/17-18.09.2029	EUR	100'000			100'000	92'345.00	0.07
- SANTAN CONSUMER FINANCE 0%/21-23.02.2026	EUR	100'000			100'000	92'884.00	0.07
3.250 SANTANDER ISSUANCES (subordinated) 3.25%/16-04.04.2026	EUR	100'000			100'000	98'328.00	0.07
- SPAIN 0%/20-31.01.2025	EUR	267'000		267'000			
0.500 SPAIN 0.5%/20-30.04.2030	EUR	295'000	40'000	70'000	265'000	228'424.70	0.17
1.300 SPAIN 1.3%/16-31.10.2026	EUR	237'000	95'000	27'000	305'000	291'967.35	0.21
1.500 SPAIN 1.5%/17-30.04.2027	EUR	279'000			279'000	266'830.02	0.19
1.600 SPAIN 1.6%/14-30.04.2025	EUR	347'000		90'000	257'000	251'937.10	0.18
1.950 SPAIN 1.95%/15-30.07.2030	EUR	274'000		6'000	268'000	251'850.32	0.18
1.950 SPAIN 1.95%/16-30.04.2026	EUR	290'000		19'000	271'000	264'775.13	0.19
0.250 SPAIN -144A- 0.25%/19-30.07.2024	EUR	201'000		201'000			
0.600 SPAIN -144A- 0.6%/19-31.10.2029	EUR	324'000	157'000	310'000	171'000	150'194.43	0.11
1.000 SPAIN -144A- 1%/20-31.10.2050	EUR	249'000	77'000	89'000	237'000	128'036.88	0.09
1.200 SPAIN -144A- 1.2%/20-31.10.2040	EUR	242'000	80'000	145'000	177'000	123'321.21	0.09
1.250 SPAIN -144A- 1.25%/20-31.10.2030	EUR	273'000			273'000	244'124.79	0.18
1.400 SPAIN -144A- 1.4%/18-30.04.2028	EUR	350'000	120'000	140'000	330'000	310'421.10	0.22
1.400 SPAIN -144A- 1.4%/18-30.07.2028	EUR	208'000	100'000	143'000	165'000	154'718.85	0.11
1.450 SPAIN -144A- 1.45%/17-31.10.2027	EUR	140'000	148'000		288'000	273'300.48	0.20
1.450 SPAIN -144A- 1.45%/19-30.04.2029	EUR	330'000	77'000	227'000	180'000	167'400.00	0.12
1.850 SPAIN -144A- 1.85%/19-30.07.2035	EUR	312'000		69'000	243'000	208'678.68	0.15
2.700 SPAIN -144A- 2.7%/18-31.10.2048	EUR	212'000	25'000	43'000	194'000	161'111.18	0.12
2.150 SPAIN 2.15%/15-31.10.2025	EUR	295'000			295'000	290'436.35	0.21
2.350 SPAIN 2.35% 17-30.07.2033	EUR	270'000		48'000	222'000	206'817.42	0.15
2.750 SPAIN 2.75%/14-31.10.2024	EUR	331'000		331'000			
2.900 SPAIN 2.9%/16-31.10.2046	EUR	214'000	38'000	38'000	214'000	186'787.76	0.14
3.450 SPAIN 3.45%/16-30.07.2066	EUR	170'000	17'000	20'000	167'000	151'445.62	0.11
3.800 SPAIN 3.8%/14-30.04.2024	EUR	220'000		220'000			
4.200 SPAIN 4.2%/05-31.01.2037	EUR	243'000	20'000	30'000	233'000	251'236.91	0.18
4.650 SPAIN 4.65%/10-30.07.2025	EUR	279'000			279'000	284'231.25	0.21
4.700 SPAIN 4.7%/09-30.07.2041	EUR	310'000		58'000	252'000	285'825.96	0.21
4.900 SPAIN 4.9%/07-30.07.2040	EUR	290'000		51'000	239'000	275'629.14	0.20
5.150 SPAIN 5.15%/13-31.10.2028	EUR	355'000		158'000	197'000	215'801.68	0.16
5.150 SPAIN 5.15%/13-31.10.2044	EUR	199'000		20'000	179'000	215'584.02	0.16
5.750 SPAIN 5.75%/01-30.07.2032	EUR	300'000		21'000	279'000	333'223.65	0.24
5.900 SPAIN 5.9%/11-30.07.2026	EUR	310'000		65'000	245'000	260'868.65	0.19
6.000 SPAIN 6%/98-31.01.2029	EUR	320'000			320'000	364'617.60	0.26
1.930 TELEFONICA EMISIONES 1.93%/16-17.10.2031	EUR	100'000			100'000	89'281.00	0.06
0.268 XUNTA DE GALICIA 0.268%/21-30.07.2028	EUR	100'000			100'000	88'017.00	0.06
						<b>13'703'529.01</b>	<b>9.92</b>
<b>Supranational</b>							
- ASIAN DEVELOPMENT BANK 0%/19-24.10.2029	EUR	10'000			10'000	8'557.70	0.01
0.100 ASIAN DEVELOPMENT BANK 0.1%/21-17.06.2031	EUR	100'000		40'000	60'000	49'200.60	0.04
- COUNCIL OF EUROPE 0%/21-20.01.2031	EUR		54'000		54'000	44'580.24	0.03
0.250 COUNCIL OF EUROPE 0.25%/22-19.01.2032	EUR		56'000	28'000	28'000	22'951.32	0.02
0.625 COUNCIL OF EUROPE 0.625%/19-30.01.2029	EUR	30'000			30'000	27'026.70	0.02
0.750 COUNCIL OF EUROPE 0.75%/18-24.01.2028	EUR	100'000		56'000	44'000	40'628.28	0.03
0.500 EURO STABILITY MECHANISM 0.5%/19-05.03.2029	EUR	50'000			50'000	44'640.50	0.03
0.750 EURO STABILITY MECHANISM 0.75%/17-15.03.2027	EUR	100'000			100'000	93'798.00	0.07
0.750 EURO STABILITY MECHANISM 0.75%/18-05.09.2028	EUR	110'000			110'000	100'351.90	0.07
1.000 EURO STABILITY MECHANISM 1%/22-23.06.2027	EUR		90'000		90'000	84'629.70	0.06
0.150 EUROFIMA 0.15%/19-10.10.2034	EUR		100'000		100'000	74'648.00	0.05
- EUROPEAN INVESTMENT BANK 0%/20-09.09.2030	EUR	40'000		40'000			
- EUROPEAN INVESTMENT BANK 0%/20-17.06.2027	EUR		100'000		100'000	91'086.00	0.07
- EUROPEAN INVESTMENT BANK 0%/20-28.03.2028	EUR	50'000			50'000	44'602.00	0.03
- EUROPEAN INVESTMENT BANK 0%/21-14.01.2031	EUR	80'000			80'000	66'108.00	0.05
- EUROPEAN INVESTMENT BANK 0%/21-22.12.2026	EUR	50'000			50'000	46'163.50	0.03
- EUROPEAN INVESTMENT BANK 0%/21-28.09.2028	EUR	50'000	50'000	50'000	50'000	44'025.50	0.03
0.010 EUROPEAN INVESTMENT BANK 0.01%/20-15.11.2035	EUR	35'000			35'000	24'849.65	0.02
0.010 EUROPEAN INVESTMENT BANK 0.01%/21-15.05.2041	EUR		70'000	50'000	20'000	11'841.40	0.01
0.050 EUROPEAN INVESTMENT BANK 0.05%/19-13.10.2034	EUR	170'000		100'000	70'000	51'797.90	0.04
0.050 EUROPEAN INVESTMENT BANK 0.05%/20-16.01.2030	EUR	90'000			90'000	76'792.50	0.06
0.200 EUROPEAN INVESTMENT BANK 0.2%/21-17.03.2036	EUR	40'000			40'000	28'744.40	0.02
0.250 EUROPEAN INVESTMENT BANK 0.25%/22-20.01.2032	EUR		27'000		27'000	22'155.93	0.02
0.375 EUROPEAN INVESTMENT BANK 0.375%/22-15.09.2027	EUR		50'000		50'000	45'860.50	0.03
0.625 EUROPEAN INVESTMENT BANK 0.625%/19-22.01.2029	EUR		100'000		100'000	90'082.00	0.07
0.875 EUROPEAN INVESTMENT BANK 0.875%/16-13.09.2047	EUR	30'000			30'000	19'085.70	0.01
1.125 EUROPEAN INVESTMENT BANK 1.125%/16-15.09.2036	EUR	45'000			45'000	36'216.45	0.03
1.500 EUROPEAN INVESTMENT BANK 1.5%/17-15.11.2047	EUR	23'000			23'000	16'807.48	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
1.500	EUROPEAN INVESTMENT BANK 1.5%/18-16.10.2048	EUR	70'000		40'000	30'000	21'581.10	0.02
1.500	EUROPEAN INVESTMENT BANK 1.5%/22-15.06.2032	EUR		26'000		26'000	23'472.54	0.02
2.250	EUROPEAN INVESTMENT BANK 2.25%/22-15.03.2030	EUR		50'000		50'000	48'425.50	0.04
2.750	EUROPEAN INVESTMENT BANK 2.75%/13-15.03.2040	EUR	40'000			40'000	38'284.80	0.03
2.750	EUROPEAN INVESTMENT BANK 2.75%/23-28.07.2028	EUR		50'000		50'000	49'862.50	0.04
2.875	EUROPEAN INVESTMENT BANK 2.875%/23-12.01.2033	EUR		50'000		50'000	49'970.50	0.04
3.000	EUROPEAN INVESTMENT BANK 3%/23-15.07.2033	EUR		30'000		30'000	30'229.50	0.02
3.625	EUROPEAN INVESTMENT BANK 3.625%/12-14.03.2042	EUR		44'000	30'000	14'000	14'871.08	0.01
-	EUROPEAN UNION 0%/20-04.07.2035	EUR	104'000			104'000	74'412.00	0.05
-	EUROPEAN UNION 0%/20-04.10.2030	EUR	150'000		63'000	87'000	72'623.25	0.05
-	EUROPEAN UNION 0%/20-04.11.2025	EUR	34'000			34'000	32'282.66	0.02
-	EUROPEAN UNION 0%/21-02.06.2028	EUR	123'000			123'000	109'367.91	0.08
-	EUROPEAN UNION 0%/21-04.03.2026	EUR	100'000			100'000	94'110.00	0.07
-	EUROPEAN UNION 0%/21-04.07.2029	EUR	100'000			100'000	86'332.00	0.06
-	EUROPEAN UNION 0%/21-04.07.2031	EUR	300'000			300'000	243'978.00	0.18
-	EUROPEAN UNION 0%/21-04.10.2028	EUR	170'000	50'000		220'000	193'382.20	0.14
-	EUROPEAN UNION 0%/21-06.07.2026	EUR	200'000			200'000	186'616.00	0.14
-	EUROPEAN UNION 0%/21-22.04.2031	EUR	100'000		34'000	66'000	54'121.32	0.04
0.100	EUROPEAN UNION 0.1%/20-04.10.2040	EUR	100'000		100'000			
0.200	EUROPEAN UNION 0.2%/21-04.06.2036	EUR	80'000			80'000	57'112.00	0.04
0.250	EUROPEAN UNION 0.25%/21-22.04.2036	EUR	82'000			82'000	59'094.12	0.04
0.250	EUROPEAN UNION 0.25%/22-22.10.2026	EUR	50'000		50'000			
0.300	EUROPEAN UNION 0.3%/20-04.11.2050	EUR	147'000		70'000	77'000	38'344.46	0.03
0.400	EUROPEAN UNION 0.4%/21-04.02.2037	EUR	203'000	66'000		269'000	193'359.89	0.14
0.450	EUROPEAN UNION 0.45%/21-02.05.2046	EUR	73'000			73'000	41'961.13	0.03
0.450	EUROPEAN UNION 0.45%/21-04.07.2041	EUR	150'000	54'000		204'000	128'058.96	0.09
0.700	EUROPEAN UNION 0.7%/21-06.07.2051	EUR	140'000	67'000		207'000	112'893.66	0.08
0.750	EUROPEAN UNION 0.75%/21-04.01.2047	EUR	50'000			50'000	30'804.01	0.02
0.800	EUROPEAN UNION 0.8%/22-04.07.2025	EUR	70'000	100'000		170'000	164'439.30	0.12
1.000	EUROPEAN UNION 1%/22-06.07.2032	EUR	200'000			200'000	172'272.00	0.12
1.125	EUROPEAN UNION 1.125%/22-04.06.2037	EUR	50'000			50'000	39'384.00	0.03
1.250	EUROPEAN UNION 1.25%/22-04.02.2043	EUR	50'000	50'000		100'000	71'781.00	0.05
1.625	EUROPEAN UNION 1.625%/22-04.12.2029	EUR	130'000	100'000	50'000	180'000	168'436.80	0.12
2.000	EUROPEAN UNION 2%/22-04.10.2027	EUR	100'000	30'000		130'000	126'115.60	0.09
2.625	EUROPEAN UNION 2.625%/22-04.02.2048	EUR	60'000	82'000		142'000	126'634.18	0.09
2.750	EUROPEAN UNION 2.75%/22-04.02.2033	EUR		90'000		90'000	88'945.20	0.06
2.750	EUROPEAN UNION 2.75%/22-04.12.2037	EUR		85'000		85'000	81'621.25	0.06
2.750	EUROPEAN UNION 2.75%/23-05.10.2026	EUR		80'000		80'000	79'505.60	0.06
3.000	EUROPEAN UNION 3%/22-04.03.2053	EUR	60'000	73'000		133'000	124'374.95	0.09
3.250	EUROPEAN UNION 3.25%/23-04.07.2034	EUR		69'000		69'000	70'584.24	0.05
3.375	EUROPEAN UNION 3.375%/22-04.11.2042	EUR	93'000	40'000		133'000	133'996.17	0.10
3.375	EUROPEAN UNION 3.375%/23-04.10.2038	EUR		100'000		100'000	101'608.00	0.07
2.500	EUROPEAN UNION S. -36- 2.5%/22-04.10.2052	EUR	61'000	30'000		91'000	77'043.33	0.06
0.500	EUROPEAN UNION S. -77- 0.5%/18-04.04.2025	EUR		48'000		48'000	46'582.56	0.03
-	INTL BK RECON & DEVELOP 0%/20-15.01.2027	EUR	100'000			100'000	92'017.00	0.07
0.125	INTL BK RECON & DEVELOP 0.125%/20-03.01.2051	EUR	50'000			50'000	23'098.50	0.02
0.200	INTL BK RECON & DEVELOP 0.2%/21-21.01.2061	EUR	40'000		10'000	30'000	11'198.70	0.01
3.450	INTL BK RECON & DEVELOP 3.45%/23-13.09.2038	EUR		20'000		20'000	20'692.00	0.01
-	INTL BK RECON & DEVELOP S. -GDIF- 0%/20-21.02.2030	EUR	30'000			30'000	25'356.90	0.02
-	INTL DEVELOPMENT ASSOC 0%/21-15.07.2031	EUR	100'000			100'000	81'055.00	0.06
0.350	INTL DEVELOPMENT ASSOC 0.35%/21-22.04.2036	EUR	58'000			58'000	42'391.62	0.03
2.500	INTL DEVELOPMENT ASSOC 2.5%/22-15.01.2038	EUR		24'000		24'000	22'225.92	0.02
						<b>5'384'142.76</b>	<b>3.90</b>	
<b>Sweden</b>								
4.125	ELECTROLUX AB 4.125%/22-05.10.2026	EUR	100'000			100'000	99'960.00	0.07
0.625	MOLNLYCKE HOLDING AB 0.625%/20-15.01.2031	EUR	100'000			100'000	79'329.00	0.06
-	SKANDINAVISKA ENSKILDA (subordinated) FIX-TO-FRN FRN/24-27.11.2034	EUR		100'000		100'000	99'716.00	0.07
1.750	SKANDINAVISKA ENSKILDA 1.75%/22-11.11.2026	EUR	100'000			100'000	95'380.00	0.07
0.010	STADSHYPOTEK AB 0.01%/20-24.11.2028	EUR	100'000			100'000	86'248.00	0.06
1.000	SVENSKA HANDELSBANKEN AB 1%/20-15.04.2025	EUR	100'000		100'000			
1.375	SVENSKA HANDELSBANKEN AB 1.375%/22-23.02.2029	EUR	100'000			100'000	90'006.00	0.07
0.200	SWEDBANK AB 0.2%/21-12.01.2028	EUR	100'000			100'000	86'860.00	0.06
0.750	SWEDBANK AB 0.75%/20-05.05.2025	EUR	180'000		180'000			
0.400	SWEDBANK HYPOTEK AB 0.4%/17-08.05.2024	EUR	100'000		100'000			
0.010	SWEDISH COVERED BOND 0.01%/21-14.03.2030	EUR	100'000			100'000	82'888.00	0.06
1.625	TELIASONERA (reg. -S-) S. -95- 1.625%/15-23.02.2035	EUR	70'000			70'000	58'065.00	0.04
						<b>778'452.00</b>	<b>0.56</b>	
<b>Switzerland</b>								
-	BANK JULIUS BAER 0%/21-25.06.2024	EUR	100'000		100'000			

**758 CSIF (CH) Bond Aggregate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/19-24.06.2027	EUR	150'000			150'000	140'142.00	0.10
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-01.03.2029	EUR		100'000		100'000	113'418.00	0.08
- UBS GROUP AG FIX-TO-FRN FRN/20-29.01.2026	EUR	230'000		230'000			
						<b>253'560.00</b>	<b>0.18</b>
<b>United Kingdom</b>							
- BARCLAYS BANK UK PLC FIX-TO-FRN FRN/21-12.05.2032	EUR		150'000		150'000	121'381.50	0.09
- BARCLAYS PLC (reg. -S-) FIX-TO-FRN 1.375%/18-24.01.2026	EUR	100'000			100'000	97'716.00	0.07
2.250 BAT INTL FINANCE PLC 2.25%/17-16.01.2030	EUR	100'000			100'000	90'287.00	0.07
2.213 BP CAPITAL MARKETS 2.213%/14-25.09.2026	EUR	100'000			100'000	97'325.00	0.07
2.972 BP CAPITAL MARKETS 2.972%/14-27.02.2026	EUR	100'000		100'000			
- BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	96'591.00	0.07
0.200 COCA-COLA EUROPEAN PARTN 0.2%/20-02.12.2028	EUR	100'000			100'000	85'720.00	0.06
2.625 COVENTRY BLDG SOCIETY 2.625%/22-07.12.2026	EUR		100'000		100'000	97'756.00	0.07
2.375 DIAGEO FINANCE (reg. -S-) 2.375%/14-20.05.2026	EUR	100'000			100'000	97'891.00	0.07
4.500 DS SMITH PLC 4.5%/23-27.07.2030	EUR		100'000	100'000			
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-15.06.2027	EUR		100'000		100'000	97'996.00	0.07
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-10.03.2032	EUR		100'000		100'000	104'189.00	0.08
- HSBC HOLDINGS PLC S. -GEN- FIX-TO-FRN FRN/20-13.11.2026	EUR	100'000			100'000	94'222.00	0.07
2.125 INFORMA PLC 2.125%/20-06.10.2025	EUR	100'000			100'000	97'148.00	0.07
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/20-18.03.2030	EUR		100'000		100'000	99'519.00	0.07
4.875 MOBICO GROUP PLC 4.875%/23-26.09.2031	EUR		100'000	100'000			
0.750 NATIONAL GRID PLC 0.75%/21-01.09.2033	EUR	100'000			100'000	75'402.00	0.05
0.250 NATIONWIDE BLDG SOCIETY 0.25%/21-14.09.2028	EUR	100'000			100'000	86'473.00	0.06
0.125 NATWEST MARKETS PLC 0.125%/21-18.06.2026	EUR	100'000			100'000	92'492.00	0.07
3.625 RECKITT BENCKISER TSY 3.625%/23-14.09.2028	EUR		100'000		100'000	100'865.00	0.07
2.875 RIO TINTO FINANCE 2.875%/12-11.12.2024	EUR	100'000		100'000			
- ROYAL BANK OF SCOTLAND FIX-TO-FRN 1.75%/18-02.03.2026	EUR	100'000			100'000	97'753.00	0.07
0.050 SANTANDER UK PLC 0.05%/20-12.01.2027	EUR		150'000	150'000			
2.250 SKY (reg.-S-) 2.25%/15-17.11.2025	EUR	100'000			100'000	97'888.00	0.07
2.875 SSE PLC 2.875%/22-01.08.2029	EUR	100'000			100'000	97'228.00	0.07
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/21-23.09.2031	EUR	100'000			100'000	90'521.00	0.07
1.875 VODAFONE GROUP 1.875%/14-11.09.2025	EUR	100'000			100'000	97'769.00	0.07
2.200 VODAFONE GROUP PLC S. -55- 2.2%/16-25.08.2026	EUR	100'000			100'000	97'204.00	0.07
0.010 YORKSHIRE BUILDING SOC 0.01%/20-13.10.2027	EUR		150'000		150'000	132'879.00	0.10
						<b>2'344'215.50</b>	<b>1.70</b>
<b>United States</b>							
1.500 3M COMPANY 1.5%/14-09.11.2026	EUR	100'000			100'000	94'778.00	0.07
2.200 ALTRIA GROUP INC 2.2%/19-15.06.2027	EUR	100'000			100'000	95'070.00	0.07
0.300 AMERICAN HONDA FINANCE 0.3%/21-07.07.2028	EUR	100'000			100'000	87'372.00	0.06
0.950 AMERICAN TOWER CORP 0.95%/21-05.10.2030	EUR	100'000			100'000	83'551.00	0.06
2.000 APPLE 2%/15-17.09.2027	EUR	100'000		100'000			
1.375 APPLE INC 1.375%/17-24.05.2029	EUR	100'000			100'000	92'081.00	0.07
2.600 AT&T 2.6%/14-17.12.2029	EUR	100'000			100'000	94'279.00	0.07
1.600 AT&T INC 1.6%/20-19.05.2028	EUR	100'000			100'000	92'505.00	0.07
- BANK OF AMERICA CORP FIX-TO-FLOATER 1.776%/17-04.05.2027	EUR	100'000		100'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-08.08.2029	EUR	100'000			100'000	87'479.00	0.06
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-26.10.2031	EUR	100'000			100'000	81'463.00	0.06
1.500 BERKSHIRE HATHAWAY FIN 1.5%/22-18.03.2030	EUR	100'000			100'000	89'816.00	0.07
1.250 BLACKROCK 1.25%/15-06.05.2025	EUR	140'000		140'000			
1.000 BMW US CAPITAL (reg -S-) 1%/15-20.04.2027	EUR	66'000			66'000	61'497.48	0.04
3.000 BMW US CAPITAL LLC 3%/24-02.11.2027	EUR		30'000		30'000	29'583.90	0.02
3.375 BMW US CAPITAL LLC 3.375%/24-02.02.2034	EUR		50'000		50'000	49'148.00	0.04
4.125 BOOKING HOLDINGS INC 4.125%/23-12.05.2033	EUR	100'000			100'000	103'272.00	0.07
3.875 CARGILL INC 3.875%/23-24.04.2030	EUR	100'000			100'000	102'073.00	0.07
1.250 CELANESE US HOLDINGS LLC 1.25%/17-11.02.2025	EUR		200'000	200'000			
0.300 CHUBB INA HOLDINGS INC 0.3%/19-15.12.2024	EUR	120'000		120'000			
- CITIGROUP INC FIX-TO-FRN FRN/20-06.07.2026	EUR	100'000			100'000	96'520.00	0.07
- CITIGROUP INC FIX-TO-FRN FRN/22-22.09.2028	EUR	100'000			100'000	99'977.00	0.07
1.625 COCA-COLA 1.625%/15-09.03.2035	EUR	100'000			100'000	83'834.00	0.06
0.500 DOW CHEMICAL CO/THE 0.5%/20-15.03.2027	EUR		200'000	200'000			
0.500 ELI LILLY & CO 0.5%/21-14.09.2033	EUR	100'000			100'000	78'972.00	0.06
0.835 EXXON MOBIL CORPORATION 0.835%/20-26.06.2032	EUR	100'000			100'000	80'773.00	0.06
1.300 FEDEX CORP 1.3%/19-05.08.2031	EUR	100'000			100'000	84'274.00	0.06
0.625 FIDELITY NATL INFO SERV 0.625%/19-03.12.2025	EUR		200'000	200'000			
4.125 GECC 4.125%/05-19.09.2035	EUR	18'000			18'000	18'443.16	0.01
0.875 GENERAL ELECTRIC CO 0.875%/17-17.05.2025	EUR	100'000			100'000	96'488.00	0.07
1.000 GENERAL MOTORS FINL CO 1%/22-24.02.2025	EUR		150'000	150'000			
0.750 GOLDMAN SACHS GROUP INC 0.75%/21-23.03.2032	EUR		56'000		56'000	44'077.60	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
1.000 GOLDMAN SACHS GROUP INC 1%/21-18.03.2033	EUR		35'000		35'000	27'533.80	0.02	
1.250 GOLDMAN SACHS GROUP INC 1.25%/22-07.02.2029	EUR		30'000		30'000	26'727.90	0.02	
2.000 GOLDMAN SACHS GROUP INC 2%/18-01.11.2028	EUR	100'000		50'000	50'000	46'561.00	0.03	
2.000 GOLDMAN SACHS GROUP INC 2%/18-22.03.2028	EUR	100'000		60'000	40'000	37'491.60	0.03	
3.375 GOLDMAN SACHS GROUP INC 3.375%/20-27.03.2025	EUR	60'000		60'000				
4.000 GOLDMAN SACHS GROUP INC 4%/22-21.09.2029	EUR		30'000		30'000	30'488.40	0.02	
0.650 IBM CORP 0.65%/20-11.02.2032	EUR		100'000		100'000	80'274.00	0.06	
1.200 IBM CORP 1.2%/20-11.02.2040	EUR	100'000			100'000	71'291.00	0.05	
0.625 IBRD S. -GDIF- 0.625%/16-12.01.2033	EUR	60'000			60'000	49'549.80	0.04	
0.500 IBRD S.1209 0.5%/15-16.04.2030	EUR	100'000			100'000	86'968.00	0.06	
1.000 JEFFERIES GROUP LLC 1%/19-19.07.2024	EUR	100'000		100'000				
1.150 JOHNSON & JOHNSON 1.15%/16-20.11.2028	EUR	100'000		100'000				
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-25.07.2031	EUR	100'000			100'000	84'425.00	0.06	
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-23.03.2030	EUR	100'000			100'000	91'946.00	0.07	
0.250 MCDONALD'S CORP 0.25%/21-04.10.2028	EUR	100'000			100'000	86'471.00	0.06	
0.500 MERCK & CO 0.5%/16-02.11.2024	EUR	90'000			90'000	88'071.30	0.06	
3.125 MICROSOFT CORP 3.125%/13-06.12.2028	EUR	90'000			90'000	90'457.20	0.07	
0.625 MMS USA FINANCING INC 0.625%/19-13.06.2025	EUR	100'000			100'000	95'966.00	0.07	
0.250 MONDELEZ INTERNATIONAL 0.25%/21-17.03.2028	EUR	100'000			100'000	88'118.00	0.06	
- MORGAN STANLEY FIX-TO-FRN FRN/20-26.10.2029	EUR	100'000			100'000	85'791.00	0.06	
- MORGAN STANLEY S. -J- FIX-TO-FRN FRN/21-29.04.2033	EUR	100'000			100'000	80'608.00	0.06	
4.500 NASDAQ INC 4.5%/23-15.02.2032	EUR		100'000		100'000	104'178.00	0.08	
3.625 NETFLIX INC 3.625%/17-15.05.2027	EUR		100'000		100'000	100'093.99	0.07	
0.400 PEPSICO INC 0.4%/20-09.10.2032	EUR	100'000			100'000	78'440.00	0.06	
1.875 PHILIP MORRIS INTL INC 1.875%/17-06.11.2037	EUR	50'000			50'000	37'417.00	0.03	
4.875 PROCTER & GAMBLE CO (reg. -S-) 4.875%/07-11.05.2027	EUR	100'000		50'000	50'000	52'570.00	0.04	
3.000 PROLOGIS 3%/14-02.06.2026	EUR	100'000			100'000	98'264.00	0.07	
0.500 PROLOGIS EURO FINANCE 0.5%/21-16.02.2032	EUR	100'000			100'000	77'177.00	0.06	
3.875 PROLOGIS EURO FINANCE 3.875%/23-31.01.2030	EUR	100'000		100'000				
- SOUTHERN CO (subordinated) FIX-TO-FRN FRN/21-15.09.2081	EUR		100'000		100'000	86'738.00	0.06	
1.000 STRYKER CORP 1%/19-03.12.2031	EUR	100'000			100'000	82'733.00	0.06	
0.500 THERMO FISHER SCIENTIFIC 0.5%/19-01.03.2028	EUR	100'000			100'000	89'424.00	0.06	
0.750 THERMO FISHER SCIENTIFIC 0.75%/16-12.09.2024	EUR	100'000		100'000				
3.850 TOYOTA MOTOR CREDIT CORP 3.85%/23-24.07.2030	EUR		100'000		100'000	101'776.00	0.07	
4.150 VERALTO CORPORATION 4.15%/23-19.09.2031	EUR		100'000	100'000				
0.375 VERIZON COMMUNICATIONS 0.375%/21-22.03.2029	EUR	100'000			100'000	85'729.00	0.06	
1.850 VERIZON COMMUNICATIONS 1.85%/20-18.05.2040	EUR	100'000			100'000	75'551.00	0.05	
2.000 VISA INC 2%/22-15.06.2029	EUR	100'000			100'000	93'984.00	0.07	
4.875 WAL-MART STORES 4.875%/09-21.09.2029	EUR	70'000		70'000				
2.000 WELLS FARGO & COMPANY 2%/15-27.04.2026	EUR	100'000			100'000	96'288.00	0.07	
1.000 WELLS FARGO 1%16-02.02.2027	EUR	190'000		190'000				
						<b>4'626'235.13</b>	<b>3.35</b>	
<b>Virgin Islands (UK)</b>								
1.303 STATE GRID OVERSEAS INV 1.303%/20-05.08.2032	EUR	100'000		100'000				
						<b>0.00</b>	<b>0.00</b>	
<b>Total Bonds</b>						<b>135'813'001.34</b>	<b>98.31</b>	
<b>Total Securities valued based on parameters observable on the market</b>						<b>135'813'001.34</b>	<b>98.31</b>	
<b>Total investments</b>						<b>135'813'001.34</b>	<b>98.31</b>	
Cash at banks						504'275.52	0.37	
Time deposit						0.00	0.00	
Other assets						1'825'222.02	1.32	
<b>Total fund assets</b>						<b>138'142'498.88</b>	<b>100.00</b>	
./. Due to bank						400'679.48	0.29	
./. Other liabilities						17'990.85	0.01	
./. Other loans						0.00	0.00	
<b>Net assets</b>						<b>137'723'828.55</b>	<b>99.70</b>	

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value EUR	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	135'813'001.34	98.31
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

**760 CSIF (CH) Bond Aggregate EUR**  
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**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024	
			Number/	nominal value
ABN AMRO BANK NV 0.6000 15/01/27	Credit Suisse (Schweiz) AG	Lending		100'000
BASF SE 0.8750 15/11/27	Credit Suisse (Schweiz) AG	Lending		37'000
BAYER AG 1.0000 12/01/36	Credit Suisse (Schweiz) AG	Lending		100'000
BMW US CAPITAL LLC 3.3750 02/02/34	Credit Suisse (Schweiz) AG	Lending		49'000
BUNDESREPUB. DEUTSCHLAN 0.0000 15/08/30	Credit Suisse (Schweiz) AG	Lending		289'999
BUNDESREPUB. DEUTSCHLAN 0.0000 15/08/31	Credit Suisse (Schweiz) AG	Lending		261'999
BUNDESREPUB. DEUTSCHLAN 0.2500 15/02/27	Credit Suisse (Schweiz) AG	Lending		356'999
BUNDESREPUB. DEUTSCHLAN 0.2500 15/02/29	Credit Suisse (Schweiz) AG	Lending		366'000
BUNDESREPUB. DEUTSCHLAN 0.5000 15/02/26	Credit Suisse (Schweiz) AG	Lending		384'799
BUNDESREPUB. DEUTSCHLAN 5.5000 04/01/31	Credit Suisse (Schweiz) AG	Lending		252'999
CONTINENTAL AG 0.3750 27/06/25	Credit Suisse (Schweiz) AG	Lending		99'000
DIAGEO CAPITAL BV 0.1250 28/09/28	Credit Suisse (Schweiz) AG	Lending		100'000
E.ON SE 0.1000 19/12/28	Credit Suisse (Schweiz) AG	Lending		79'000
ELECTROLUX AB 4.1250 05/10/26	Credit Suisse (Schweiz) AG	Lending		100'000
EUROPEAN INVESTMENT BAN 2.7500 28/07/28	Credit Suisse (Schweiz) AG	Lending		49'000
FRANCE (GOVT OF) 0.5000 25/05/26	Credit Suisse (Schweiz) AG	Lending		550'000
GENERAL ELECTRIC CO 0.8750 17/05/25	Credit Suisse (Schweiz) AG	Lending		100'000
HEINEKEN NV 1.0000 04/05/26	Credit Suisse (Schweiz) AG	Lending		100'000
KFW 2.7500 14/02/33	Credit Suisse (Schweiz) AG	Lending		38'000
KFW 3.1250 07/06/30	Credit Suisse (Schweiz) AG	Lending		55'000
LAND BRANDENBURG 0.2500 19/10/26	Credit Suisse (Schweiz) AG	Lending		99'000
LINDE FINANCE BV 1.0000 20/04/28	Credit Suisse (Schweiz) AG	Lending		29'000
OMV AG 2.0000 09/04/28	Credit Suisse (Schweiz) AG	Lending		29'000
RCI BANQUE SA 4.6250 02/10/26	Credit Suisse (Schweiz) AG	Lending		49'000
REPUBLIC OF AUSTRIA 0.8500 30/06/20	Credit Suisse (Schweiz) AG	Lending		48'000
REPUBLIC OF CYPRUS 1.2500 21/01/40	Credit Suisse (Schweiz) AG	Lending		29'000
REPUBLIC OF LITHUANIA 0.5000 28/07/50	Credit Suisse (Schweiz) AG	Lending		29'000
SHELL INTERNATIONAL FIN 1.8750 07/04/32	Credit Suisse (Schweiz) AG	Lending		50'000
VOLKSWAGEN FIN SERV AG 0.3750 12/02/30	Credit Suisse (Schweiz) AG	Lending		30'000
VOLKSWAGEN FIN SERV AG 0.8750 31/01/28	Credit Suisse (Schweiz) AG	Lending		30'000
VOLKSWAGEN FIN SERV AG 3.3750 06/04/28	Credit Suisse (Schweiz) AG	Lending		49'000
VOLKSWAGEN INTL FIN NV 1.6250 16/01/30	Credit Suisse (Schweiz) AG	Lending		70'000
VONOVIA SE 0.7500 01/09/32	Credit Suisse (Schweiz) AG	Lending		100'000

**Off Balance sheet**

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	3'799'518.89	2.76%	7'042'965.84	5.19%
- Commission income	15'911.13	0.01%	14'769.59	0.01%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	USD	2'467.91	2'381.90	2'691.56
<b>Unit class ZB</b>				
Total net assets in millions	USD	2'418.04	2'318.82	2'552.20
Asset value per share	USD	1'114.47	1'087.42	1'212.45
<b>Unit class DB</b>				
Total net assets in millions	USD	36.14	39.56	51.26
Asset value per share	USD	1'110.56	1'084.19	1'209.48
<b>Unit class QB</b>				
Total net assets in millions	USD	12.57	22.17	86.47
Asset value per share	USD	974.02	951.42	1'061.92
<b>Unit class FB</b>				
Total net assets in millions	USD	1.17	1.36	1.63
Asset value per share	USD	982.88	960.40	1'072.28

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	USD 35.152	USD 34.121	USD 29.112
Less 35% Swiss withholding tax	USD 12.303	USD 11.942	USD 10.189
<b>For Accumulation retained earnings</b>	<b>USD 22.849</b>	<b>USD 22.179</b>	<b>USD 18.923</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	USD 35.152	USD 34.121	USD 29.112
Less 35% Swiss withholding tax 1)	USD 12.303	USD 11.942	USD 10.189
<b>For Accumulation retained earnings</b>	<b>USD 22.849</b>	<b>USD 22.179</b>	<b>USD 18.923</b>
<b>Coupon no. income</b>	<b>17</b>	<b>17</b>	<b>10</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class FB
For Accumulation available earnings	USD 28.899
Less 35% Swiss withholding tax	USD 10.115
<b>For Accumulation retained earnings</b>	<b>USD 18.784</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class FB
For Accumulation available earnings	USD 28.899
Less 35% Swiss withholding tax 1)	USD 10.115
<b>For Accumulation retained earnings</b>	<b>USD 18.784</b>
<b>Coupon no. income</b>	<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

Exchange rates as at	29.02.2024
GREAT BRITAIN POUND	1.264933
EURO	1.082150
SWISS FRANC	1.135639
UNITED STATES DOLLAR	1.000000

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	USD	USD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	19'592'375.69	9'571'600.31
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	2'434'181'214.99	2'362'886'048.61
Derivatives financial instruments	-2'917'269.20	-10'851'846.72
Other assets	17'078'012.74	20'321'646.62
<b>Total fund assets, less</b>	<b>2'467'934'334.22</b>	<b>2'381'927'448.82</b>
Other liabilities	20'743.01	24'661.13
<b>Net assets</b>	<b>2'467'913'591.21</b>	<b>2'381'902'787.69</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	2'381'902'787.69	2'691'562'797.86
Delivery withholding tax	-23'845'494.30	-21'209'944.58
Issue of units	434'837'291.03	358'026'876.49
Redemption of units	-406'928'195.06	-380'368'966.62
Other items from unit transactions	-56'087.15	-11'946'207.47
Total income	82'003'289.00	-254'161'768.00
<b>Net assets at end of reporting period</b>	<b>2'467'913'591.21</b>	<b>2'381'902'787.69</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'193'604.265	2'230'324.394
Number of units issued	396'506.181	315'767.793
Number of units redeemed	-373'804.391	-352'487.922
<b>Number at the end of the reporting period</b>	<b>2'216'306.055</b>	<b>2'193'604.265</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

**764 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
2'318'818'458.02	2'552'202'172.51	39'555'833.14	51'264'616.17	22'166'314.34	86'469'117.70	1'362'182.18	1'626'891.48
-23'271'852.64	-20'283'960.95	-370'174.90	-364'058.98	-191'174.73	-550'576.29	-12'292.03	-11'348.36
426'256'842.76	351'885'969.02	4'064'780.78	1'024'585.70	4'408'307.30	4'810'760.30	107'360.19	305'561.47
-383'798'255.16	-311'368'484.51	-8'413'804.45	-7'668'671.04	-14'383'115.57	-60'924'922.45	-333'019.88	-406'888.62
-366'859.54	-6'269'451.40	129'299.76	-441'546.06	170'609.03	-5'231'851.75	10'863.60	-3'358.26
80'397'135.20	-247'347'786.65	1'172'780.90	-4'259'092.65	396'945.58	-2'406'213.17	36'427.32	-148'675.53
<b>2'418'035'468.64</b>	<b>2'318'818'458.02</b>	<b>36'138'715.23</b>	<b>39'555'833.14</b>	<b>12'567'885.95</b>	<b>22'166'314.34</b>	<b>1'171'521.38</b>	<b>1'362'182.18</b>
2'132'403.596	2'104'994.341	36'484.133	42'385.765	23'298.185	81'427.058	1'418.351	1'517.230
388'105.049	309'645.598	3'745.052	938.734	4'545.600	4'876.911	110.480	306.550
-350'838.785	-282'236.343	-7'688.094	-6'840.366	-14'940.612	-63'005.784	-336.900	-405.429
<b>2'169'669.860</b>	<b>2'132'403.596</b>	<b>32'541.091</b>	<b>36'484.133</b>	<b>12'903.173</b>	<b>23'298.185</b>	<b>1'191.931</b>	<b>1'418.351</b>
(USD)							
<b>1'114.47</b>	<b>1'087.42</b>	<b>1'110.56</b>	<b>1'084.19</b>	<b>974.02</b>	<b>951.42</b>	<b>982.88</b>	<b>960.40</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	676'918.00	388'302.17
Negative interest	0.00	-57'864.72
Income from securities lending	274'385.92	253'228.42
Substitute payments	3'999'295.80	4'492'659.61
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	73'583'347.41	63'657'003.59
Income from other investments	0.00	0.00
Current income paid in on issued units	6'502'249.41	3'678'391.98
<b>Total income</b>	<b>85'036'196.54</b>	<b>72'411'721.05</b>
<b>Expenses</b>		
Interest paid	75'799.60	78'101.59
Audit expenses	16'317.43	14'183.70
Remunerations to the following in accordance with the fund regulations:		
- Management company	68'241.65	152'304.11
Other expenses	50'788.52	3'518.56
Current net income paid out on redeemed units	7'035'438.58	5'990'858.19
<b>Total expenses</b>	<b>7'246'585.78</b>	<b>6'238'966.15</b>
<b>Net Income</b>	<b>77'789'610.76</b>	<b>66'172'754.90</b>
Realised capital gains and losses	-35'431'447.59	-71'387'058.81
<b>Realized income</b>	<b>42'358'163.17</b>	<b>-5'214'303.91</b>
Unrealized capital gain/losses	39'645'125.83	-248'947'464.09
<b>Total income</b>	<b>82'003'289.00</b>	<b>-254'161'768.00</b>
<b>Application of net income</b>		
Net income of financial year	77'789'610.76	66'172'754.90
<b>Net income available for distribution</b>	<b>77'789'610.76</b>	<b>66'172'754.90</b>
Distribution/delivery withholding taxes (35%)	27'226'362.26	23'160'464.01
For investment of retained earnings (65%)	50'563'248.50	43'012'290.89

**766 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
660'521.20	371'560.86	10'641.01	6'811.12	5'381.54	9'721.55	374.25	208.64
0.00	-55'380.86	0.00	-1'013.15	0.00	-1'440.24	0.00	-30.47
267'866.09	241'900.61	4'282.46	4'482.10	2'086.78	6'708.41	150.59	137.30
3'904'358.35	4'293'460.83	62'239.55	79'369.10	30'505.87	117'366.65	2'192.03	2'463.03
71'804'674.09	60'851'202.47	1'156'024.03	1'125'486.91	582'224.02	1'645'907.28	40'425.27	34'406.93
6.84	0.00	-4.55	0.00	-2.13	0.00	-0.16	0.00
6'354'445.81	3'593'700.96	63'375.71	20'784.89	82'795.84	60'600.68	1'632.05	3'305.45
<b>82'991'872.38</b>	<b>69'296'444.87</b>	<b>1'296'558.21</b>	<b>1'235'920.97</b>	<b>702'991.92</b>	<b>1'838'864.33</b>	<b>44'774.03</b>	<b>40'490.88</b>
73'970.82	74'759.28	1'182.64	1'351.17	606.16	1'948.54	39.98	42.60
15'924.06	13'562.96	256.18	250.36	128.77	363.06	8.42	7.32
0.00	0.00	32'316.04	37'519.90	32'963.81	111'779.94	2'961.80	3'004.27
49'551.40	3'363.67	806.31	62.86	401.97	90.09	28.84	1.94
6'583'245.33	4'710'471.83	151'655.98	130'546.43	293'247.81	1'147'246.69	7'289.46	2'593.24
<b>6'722'691.61</b>	<b>4'802'157.74</b>	<b>186'217.15</b>	<b>169'730.72</b>	<b>327'348.52</b>	<b>1'261'428.32</b>	<b>10'328.50</b>	<b>5'649.37</b>
<b>76'269'180.77</b>	<b>64'494'287.13</b>	<b>1'110'341.06</b>	<b>1'066'190.25</b>	<b>375'643.40</b>	<b>577'436.01</b>	<b>34'445.53</b>	<b>34'841.51</b>
-34'714'863.94	-69'495'598.36	-519'110.81	-1'185'919.68	-180'629.84	-664'674.41	-16'843.00	-40'866.36
<b>41'554'316.83</b>	<b>-5'001'311.23</b>	<b>591'230.25</b>	<b>-119'729.43</b>	<b>195'013.56</b>	<b>-87'238.40</b>	<b>17'602.53</b>	<b>-6'024.85</b>
38'842'818.37	-242'346'475.42	581'550.65	-4'139'363.22	201'932.02	-2'318'974.77	18'824.79	-142'650.68
<b>80'397'135.20</b>	<b>-247'347'786.65</b>	<b>1'172'780.90</b>	<b>-4'259'092.65</b>	<b>396'945.58</b>	<b>-2'406'213.17</b>	<b>36'427.32</b>	<b>-148'675.53</b>
76'269'180.77	64'494'287.13	1'110'341.06	1'066'190.25	375'643.40	577'436.01	34'445.53	34'841.51
<b>76'269'180.77</b>	<b>64'494'287.13</b>	<b>1'110'341.06</b>	<b>1'066'190.25</b>	<b>375'643.40</b>	<b>577'436.01</b>	<b>34'445.53</b>	<b>34'841.51</b>
26'694'211.79	22'573'000.31	388'619.35	373'166.57	131'475.19	202'102.60	12'055.93	12'194.53
49'574'968.98	41'921'286.82	721'721.71	693'023.68	244'168.21	375'333.41	22'389.60	22'646.98

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Australia</b>							
2.570	AUST & NZ BANKING GROUP (subordinated) -144A- 2.57%/20-25.11.2035	USD	200'000		200'000	161'758.62	0.01
6.742	AUST & NZ BANKING GROUP (subordinated) -144A- 6.742%/22-08.12.2032	USD	200'000		200'000	212'168.08	0.01
5.088	AUST & NZ BANKING GRP NY 5.088%/22-08.12.2025	USD	400'000		400'000	400'182.52	0.02
5.375	AUST & NZ BANKING GRP NY 5.375%/23-03.07.2025	USD		250'000	250'000	250'763.41	0.01
5.671	AUST & NZ BANKING GRP NY 5.671%/23-03.10.2025	USD		250'000	250'000	252'258.43	0.01
4.750	BHP BILLITON FIN USA LTD 4.75%/23-28.02.2028	USD		200'000	200'000	198'612.40	0.01
4.875	BHP BILLITON FIN USA LTD 4.875%/23-27.02.2026	USD		200'000	200'000	199'199.39	0.01
5.000	BHP BILLITON FINANCE USA 5%/13-30.09.2043	USD	360'000		360'000	344'196.11	0.01
2.688	COMMONWEALTH BANK AUST (subordinated) -144A- 2.688%/21-11.03.2031	USD	200'000		200'000	164'360.69	0.01
3.743	COMMONWEALTH BANK AUST (subordinated) -144A- 3.743%/19-12.09.2039	USD	300'000		300'000	235'046.25	0.01
3.784	COMMONWEALTH BANK AUST (subordinated) -144A- 3.784%/22-14.03.2032	USD	200'000		200'000	174'400.11	0.01
1.125	COMMONWEALTH BANK AUST -144A- 1.125%/21-15.06.2026	USD	100'000		100'000	91'556.81	0.00
2.296	COMMONWEALTH BANK AUST -144A- 2.296%/22-14.03.2025	USD	200'000		200'000	194'213.43	0.01
2.552	COMMONWEALTH BANK AUST -144A- 2.552%/22-14.03.2027	USD	200'000		200'000	186'631.03	0.01
-	COMMONWEALTH BANK AUST -144A- FRN/18-16.03.2023	USD	500'000	500'000			
-	MACQUARIE BANK (reg. -S-) S. -1- FRN 18-27.03.2024	USD	2'000'000	2'000'000			
3.231	MACQUARIE BANK LTD -144A- 3.231%/22-21.03.2025	USD	200'000		200'000	195'637.96	0.01
5.208	MACQUARIE BANK LTD -144A- 5.208%/23-15.06.2026	USD		400'000	400'000	399'155.51	0.02
5.391	MACQUARIE BANK LTD -144A- 5.391%/23-07.12.2026	USD		100'000	100'000	100'215.57	0.00
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-12.01.2027	USD	350'000		350'000	322'965.30	0.01
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.04.2028	USD	400'000		400'000	357'217.43	0.01
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.10.2025	USD	200'000		200'000	194'246.00	0.01
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.06.2032	USD	200'000		200'000	164'472.31	0.01
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-09.08.2026	USD	400'000		400'000	397'286.38	0.02
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-21.06.2028	USD	200'000		200'000	190'863.62	0.01
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/23-07.12.2034	USD		400'000	400'000	414'176.45	0.02
-	NATIONAL AUSTRALIA BANK (reg. -S-) FRN 18-12.04.2023	USD	1'000'000	1'000'000			
2.990	NATIONAL AUSTRALIA BANK (subordinated) -144A- 2.99%/21-21.05.2031	USD	300'000		300'000	250'190.04	0.01
-	NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN -144A- FRN/19-02.08.2034	USD	300'000		300'000	271'768.89	0.01
4.628	NATIONAL AUSTRALIA BANK -144A- 4.628%/22-22.11.2027	USD	500'000		500'000	496'011.60	0.02
5.134	NATIONAL AUSTRALIA BANK -144A- 5.134%/23-28.11.2028	USD		250'000	250'000	252'539.22	0.01
-	NATIONAL AUSTRALIA BANK -144A- FRN/18-12.04.2023	USD	1'000'000	1'000'000			
3.500	NATIONAL AUSTRALIA BK/NY 3.5%/22-09.06.2025	USD	400'000		400'000	391'963.20	0.02
4.900	NATIONAL AUSTRALIA BK/NY 4.9%/23-13.06.2028	USD		250'000	250'000	249'419.64	0.01
5.132	NATIONAL AUSTRALIA BK/NY S. -B- 5.132%/22-22.11.2024	USD	250'000		250'000	249'440.00	0.01
0.875	NBN CO LTD -144A- 0.875%/21-08.10.2024	USD	400'000		400'000	388'664.00	0.02
1.450	NBN CO LTD -144A- 1.45%/21-05.05.2026	USD	200'000		200'000	184'488.61	0.01
2.625	NBN CO LTD -144A- 2.625%/21-05.05.2031	USD	300'000		300'000	254'356.55	0.01
4.200	NEWCREST FINANCE PROPERTY LTD 4.2%/20-13.05.2050	USD	200'000		200'000		
6.125	NORTHERN STAR RESOU -144A- 6.125%/23-11.04.2033	USD		200'000	200'000	199'844.20	0.01
-	QBE INSURANCE GROUP FIX-TO-FRN 6.75%/14-01.12.2044	USD	750'000	750'000			
3.649	SANTOS FINANCE LTD 3.649%/21-29.04.2031	USD	300'000		300'000	259'127.29	0.01
3.625	SCENTRE GROUP TRUST 1/2 -144A- 3.625%/20-28.01.2026	USD	200'000		200'000	193'333.90	0.01
4.375	SCENTRE GROUP TRUST 1/2 -144A- 4.375%/20-28.05.2030	USD	300'000		300'000	281'993.17	0.01
3.250	SGSP AUSTRALIA ASSETS 3.25%/16-29.07.2026	USD	300'000		300'000	285'971.96	0.01
3.900	SYDNEY AIRPORT FINANCE 3.9%/12-22.03.2023	USD	300'000		300'000		
-	WESTPAC BANKING (subordinated) FIX-TO-FRN 4.322%/16-23.11.2031	USD	300'000		300'000	288'064.95	0.01
2.850	WESTPAC BANKING 2.85%/16-13.05.2026	USD	150'000		150'000	143'331.79	0.01
-	WESTPAC BANKING CORP	USD	300'000	300'000			
3.133	WESTPAC BANKING CORP (subordinated) 3.133%/21-18.11.2041	USD	200'000		200'000	138'268.10	0.01
6.820	WESTPAC BANKING CORP (subordinated) 6.82%/23-17.11.2033	USD		400'000	200'000	214'464.64	0.01
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-15.11.2035	USD	300'000		300'000	244'443.51	0.01
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-18.11.2036	USD	200'000		200'000	162'815.25	0.01
1.150	WESTPAC BANKING CORP 1.15%/21-03.06.2026	USD	200'000		200'000	183'781.32	0.01
2.000	WESTPAC BANKING CORP -144A- 2%/20-16.01.2025	USD	200'000		200'000	194'188.00	0.01
4.184	WESTPAC BANKING CORP -144A- 4.184%/23-22.05.2028	USD		400'000	400'000	389'673.53	0.02
2.150	WESTPAC BANKING CORP 2.15%/21-03.06.2031	USD	200'000		200'000	165'699.27	0.01
2.650	WESTPAC BANKING CORP 2.65%/20-16.01.2030	USD	200'000		200'000	177'268.31	0.01
3.735	WESTPAC BANKING CORP 3.735%/22-26.08.2025	USD	200'000		200'000	196'123.33	0.01

**768 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.043 WESTPAC BANKING CORP 4.043%/22-26.08.2027	USD	200'000			200'000	195'701.00	0.01
5.457 WESTPAC BANKING CORP 5.457%/22-18.11.2027	USD	300'000			300'000	305'012.96	0.01
5.512 WESTPAC BANKING CORP 5.512%/23-17.11.2025	USD		200'000		200'000	201'504.28	0.01
- WESTPAC BANKING CORP FRN/18-15.05.2023	USD	1'000'000		1'000'000			
3.371 WESTPAC BANKING CORP S. -2022-C5- -144A- 3.371%/22-07.06.2027	USD	200'000			200'000	190'185.25	0.01
						<b>13'401'221.57</b>	<b>0.54</b>
<b>Austria</b>							
2.875 OEKB OEST. KONTROLLBANK 2.875%/22-23.05.2025	USD	100'000			100'000	97'413.78	0.00
3.125 OEKB OEST. KONTROLLBANK 3.125%/18-07.11.2023	USD	400'000		400'000			
3.125 SUZANO AUSTRIA G 3.125%/21-15.01.2032	USD	200'000			200'000	164'226.91	0.01
5.000 SUZANO AUSTRIA GMBH 5%/19-15.01.2030	USD	200'000			200'000	190'317.41	0.01
6.000 SUZANO AUSTRIA GMBH 6%/19-15.01.2029	USD	200'000			200'000	200'034.30	0.01
						<b>651'992.40</b>	<b>0.03</b>
<b>Bermuda</b>							
4.400 AIRCASTLE LTD 4.4%/18-25.09.2023	USD	400'000		400'000			
3.635 ARCH CAPITAL GROUP LTD 3.635%/20-30.06.2050	USD	100'000			100'000	73'666.33	0.00
3.450 ATHENE HOLDING LTD 3.45%/21-15.05.2052	USD	100'000			100'000	65'085.89	0.00
3.500 ATHENE HOLDING LTD 3.5%/20-15.01.2031	USD	200'000			200'000	173'895.20	0.01
6.650 ATHENE HOLDING LTD 6.65%/22-01.02.2033	USD	100'000			100'000	104'648.55	0.00
2.750 BACARDI (reg. -S-) 2.75%/16-15.07.2026	USD	400'000		400'000			
5.250 BACARDI LTD / MARTINI BV -144A- 5.25%/23-15.01.2029	USD		200'000		200'000	197'722.04	0.01
5.900 BACARDI LTD / MARTINI BV -144A- 5.9%/23-15.06.2043	USD		200'000		200'000	198'578.12	0.01
5.400 BACARDI LTD / MARTINI BV 5.4%/23-15.06.2033	USD		200'000		200'000	197'240.84	0.01
3.125 HAITONG INTL SECURITIES 3.125%/19-18.05.2025	USD	200'000			200'000	192'618.66	0.01
4.125 JOHNSON ELECTRIC HOLDING 4.125%/19-30.07.2024	USD	200'000			200'000	198'294.00	0.01
5.750 RENAISSANCERE HOLDINGS L 5.75%/23-05.06.2033	USD		400'000	200'000	200'000	201'513.80	0.01
						<b>1'603'263.43</b>	<b>0.06</b>
<b>Brazil</b>							
5.625 VALE 5.625%/12-11.09.2042	USD	400'000		200'000	200'000	195'487.56	0.01
						<b>195'487.56</b>	<b>0.01</b>
<b>Canada</b>							
3.800 ALIMENTATION COUCHE-TARD -144A- 3.8%/20-25.01.2050	USD	200'000			200'000	151'589.98	0.01
4.689 BANK OF MONTREAL -144A- 4.689%/23-28.06.2028	USD		250'000		250'000	248'102.03	0.01
5.266 BANK OF MONTREAL 5.266%/23-11.12.2026	USD		200'000		200'000	200'481.97	0.01
5.300 BANK OF MONTREAL 5.3%/23-05.06.2026	USD		200'000		200'000	200'483.98	0.01
5.920 BANK OF MONTREAL 5.92%/23-25.09.2025	USD		200'000		200'000	202'061.58	0.01
0.450 BANK OF MONTREAL S. -F- 0.45%/20-08.12.2023	USD	300'000		300'000			
0.625 BANK OF MONTREAL S. -F- 0.625%/21-09.07.2024	USD	200'000			200'000	196'488.00	0.01
1.250 BANK OF MONTREAL S. -F- 1.25%/21-15.09.2026	USD	400'000			400'000	364'036.10	0.01
1.850 BANK OF MONTREAL S. -F- 1.85%/20-01.05.2025	USD	146'000			146'000	140'277.11	0.01
2.650 BANK OF MONTREAL S. -F- 2.65%/22-08.03.2027	USD	200'000			200'000	186'601.91	0.01
- BANK OF MONTREAL S. -F- FRN/22-08.03.2024	USD	1'000'000		1'000'000			
1.350 BANK OF NOVA SCO 1.35%/21-24.06.2026	USD	200'000			200'000	183'567.71	0.01
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000		200'000			
0.650 BANK OF NOVA SCOTIA 0.65%/21-31.07.2024	USD	200'000			200'000	196'046.00	0.01
0.800 BANK OF NOVA SCOTIA 0.8%/20-15.06.2023	USD	100'000		100'000			
3.186 BANK OF NOVA SCOTIA -144A- 3.186%/22-03.06.2025	USD	250'000			250'000	243'748.25	0.01
2.200 BANK OF NOVA SCOTIA 2.2%/20-03.02.2025	USD	200'000			200'000	194'136.79	0.01
3.450 BANK OF NOVA SCOTIA 3.45%/22-11.04.2025	USD	500'000			500'000	489'606.87	0.02
5.250 BANK OF NOVA SCOTIA 5.25%/23-12.06.2028	USD		200'000		200'000	200'997.03	0.01
5.350 BANK OF NOVA SCOTIA 5.35%/23-07.12.2026	USD		400'000		400'000	401'582.09	0.02
5.450 BANK OF NOVA SCOTIA 5.45%/23-12.06.2025	USD		200'000		200'000	200'139.57	0.01
5.650 BANK OF NOVA SCOTIA 5.65%/23-01.02.2034	USD		400'000		400'000	406'305.99	0.02
2.440 BANK OF NOVA SCOTIA S. -I- 2.44%/22-11.03.2024	USD	200'000			200'000	199'892.00	0.01
2.951 BANK OF NOVA SCOTIA S. -I- 2.951%/22-11.03.2027	USD	200'000			200'000	188'270.24	0.01
2.150 BELL CANADA 2.15%/21-15.02.2032	USD	400'000			400'000	320'814.81	0.01
0.900 BRITISH COLUMBIA PROV OF 0.9%/21-20.07.2026	USD	200'000			200'000	182'999.57	0.01
1.300 BRITISH COLUMBIA PROV OF 1.3%/21-29.01.2031	USD	400'000			400'000	324'286.43	0.01
1.750 BRITISH COLUMBIA PROV OF 1.75%/19-27.09.2024	USD	200'000			200'000	195'936.00	0.01
4.800 BRITISH COLUMBIA PROV OF 4.8%/23-15.11.2028	USD		300'000		300'000	303'486.17	0.01
7.250 BRITISH COLUMBIA PROV OF 7.25%/96-01.09.2036	USD		400'000		400'000	488'429.92	0.02
4.200 BRITISH COLUMBIA PROV OF S. -BCUSG-1- 4.2%/23-06.07.2033	USD		400'000		400'000	386'536.22	0.02
4.700 BROOKFIELD FINANCE INC 4.7%/17-20.09.2047	USD	160'000			160'000	135'764.02	0.01
4.850 BROOKFIELD FINANCE INC 4.85%/19-29.03.2029	USD	300'000			300'000	295'701.01	0.01
6.350 BROOKFIELD FINANCE INC 6.35%/23-05.01.2034	USD		600'000	400'000	200'000	210'183.87	0.01
2.500 CADILLAC FAIRVIEW PRP TR -144A- 2.5%/21-15.10.2031	USD	400'000			400'000	316'716.86	0.01
0.750 CANADA GOVERNMENT 0.75%/21-19.05.2026	USD	700'000			700'000	643'486.49	0.03
1.625 CANADA GOVERNMENT 1.625%/20-22.01.2025	USD	400'000			400'000	387'976.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.875 CANADA GOVERNMENT 2.875%/22-28.04.2025	USD	400'000			400'000	390'444.97	0.02
1.150 CANADIAN IMPERIA -144A- 1.15%/21-08.07.2026	USD	300'000			300'000	274'733.17	0.01
0.500 CANADIAN IMPERIAL BANK 0.5%/20-14.12.2023	USD	200'000		200'000			
0.950 CANADIAN IMPERIAL BANK 0.95%/20-23.06.2023	USD	200'000		200'000			
3.300 CANADIAN IMPERIAL BANK 3.3%/22-07.04.2025	USD	200'000			200'000	195'376.41	0.01
3.450 CANADIAN IMPERIAL BANK 3.45%/22-07.04.2027	USD	200'000			200'000	190'617.09	0.01
3.600 CANADIAN IMPERIAL BANK 3.6%/22-07.04.2032	USD	200'000			200'000	178'543.71	0.01
3.945 CANADIAN IMPERIAL BANK 3.945%/22-04.08.2025	USD	300'000			300'000	294'138.06	0.01
5.926 CANADIAN IMPERIAL BANK 5.926%/23-02.10.2026	USD		200'000		200'000	203'541.61	0.01
5.986 CANADIAN IMPERIAL BANK 5.986%/23-03.10.2028	USD		200'000		200'000	207'172.12	0.01
- CANADIAN IMPERIAL BANK FRN/18-13.09.2023	USD	1'000'000		1'000'000			
- CANADIAN IMPERIAL BANK FRN/19-17.03.2023	USD	500'000		500'000			
2.950 CANADIAN NAT RAILWAY 2.95%/14-21.11.2024	USD	340'000			340'000	333'625.00	0.01
2.450 CANADIAN NATL RAILWAY 2.45%/20-01.05.2050	USD	300'000			300'000	187'061.42	0.01
4.450 CANADIAN NATL RAILWAY 4.45%/18-20.01.2049	USD	400'000			400'000	357'257.90	0.01
6.125 CANADIAN NATL RAILWAY 6.125%/23-01.11.2053	USD		150'000		150'000	170'471.22	0.01
2.050 CANADIAN NATL RESOURCES 2.05%/20-15.07.2025	USD	200'000			200'000	190'871.02	0.01
2.950 CANADIAN NATL RESOURCES 2.95%/20-15.07.2030	USD	200'000			200'000	173'910.47	0.01
3.850 CANADIAN NATL RESOURCES 3.85%/17-01.06.2027	USD	400'000			400'000	383'000.76	0.02
4.950 CANADIAN NATL RESOURCES 4.95%/17-01.06.2047	USD	200'000			200'000	174'279.83	0.01
5.850 CANADIAN NATURAL RESOURCES 5.85%/04-01.02.2035	USD	200'000			200'000	199'561.48	0.01
1.750 CANADIAN PACIFIC RAILWAY 1.75%/21-02.12.2026	USD	400'000			400'000	366'724.87	0.01
3.000 CANADIAN PACIFIC RAILWAY 3%/21-02.12.2041	USD	200'000			200'000	168'554.15	0.01
4.200 CANADIAN PACIFIC RAILWAY 4.2%/23-15.11.2069	USD		200'000		200'000	156'471.91	0.01
4.800 CANADIAN PACIFIC RAILWAY 4.8%/15-01.08.2045	USD	200'000			200'000	180'989.28	0.01
6.125 CANADIAN PACIFIC RAILWAY COMPANY 6.125%/15-15.09.2015	USD	200'000			200'000	210'211.14	0.01
0.875 CDP FINANCIAL INC -144A- 0.875%/20-10.06.2025	USD		250'000		250'000	237'068.39	0.01
1.000 CDP FINANCIAL INC -144A- 1%/21-26.05.2026	USD	400'000			400'000	368'232.82	0.01
1.750 CDP FINANCIAL INC -144A- 1.75%/22-01.02.2027	USD	500'000			500'000	460'426.45	0.02
3.150 CDP FINANCIAL INC -144A- 3.15%/14-24.07.2024	USD	250'000			250'000	247'745.00	0.01
5.600 CDP FINANCIAL INC -144A- 5.6%/09-25.11.2039	USD	300'000			300'000	312'600.60	0.01
3.750 CENOVUS ENERGY INC 3.75%/21-15.02.2052	USD	200'000			200'000	142'775.77	0.01
1.450 CGI INC 1.45%/22-14.09.2026	USD	200'000			200'000	181'363.75	0.01
3.200 CI FINANCIAL CORP 3.2%/20-17.12.2030	USD	400'000			400'000	318'472.86	0.01
0.375 CPPIB CAPITAL INC -144A- 0.375%/20-29.07.2025	USD	400'000			400'000	374'867.72	0.02
2.750 CPPIB CAPITAL INC -144A- 2.75%/17-02.11.2027	USD	250'000			250'000	234'448.04	0.01
- CPPIB CAPITAL INC -144A- FRN/21-11.03.2026	USD	3'000'000		2'000'000	1'000'000	1'017'940.00	0.04
6.319 ELEMENT FLEET MANAGEMENT -144A- 6.319%/23-04.12.2028	USD		200'000		200'000	205'124.21	0.01
6.271 ELEMENT FLEET MANAGEMENT CORP 6.271%/23-26.06.2026	USD		400'000		400'000	403'608.28	0.02
4.500 ENBRIDGE 4.5%/14-10.06.2044	USD	300'000			300'000	249'993.37	0.01
2.150 ENBRIDGE INC 2.15%/22-16.02.2024	USD	200'000		200'000			
2.500 ENBRIDGE INC 2.5%/21-01.08.2033	USD	200'000			200'000	158'044.90	0.01
2.500 ENBRIDGE INC 2.5%/22-14.02.2025	USD	200'000			200'000	194'405.73	0.01
5.900 ENBRIDGE INC 5.9%/23-15.11.2026	USD		400'000		400'000	407'513.24	0.02
5.969 ENBRIDGE INC 5.969%/23-08.03.2026	USD		200'000		200'000	199'940.88	0.01
6.200 ENBRIDGE INC 6.2%/23-15.11.2030	USD		400'000		400'000	419'401.42	0.02
2.625 EXPORT DEVELOPMNT CANADA 2.625%/19-21.02.2024	USD	200'000		200'000			
3.000 EXPORT DEVELOPMNT CANADA 3%/22-25.05.2027	USD	500'000			500'000	477'534.87	0.02
3.375 EXPORT DEVELOPMNT CANADA 3.375%/22-26.08.2025	USD	400'000			400'000	391'441.72	0.02
4.375 EXPORT DEVELOPMNT CANADA 4.375%/23-29.06.2026	USD		200'000		200'000	198'806.84	0.01
5.625 FAIRFAX FINL HLDGS LTD -144A- 5.625%/22-16.08.2032	USD	200'000		200'000			
6.000 FAIRFAX FINL HLDGS LTD -144A- 6%/23-07.12.2033	USD		200'000		200'000	200'825.50	0.01
4.625 FAIRFAX FINL HLDGS LTD 4.625%/20-29.04.2030	USD	200'000			200'000	188'463.02	0.01
5.625 FAIRFAX FINL HLDGS LTD 5.625%/23-16.08.2032	USD		200'000		200'000	197'017.43	0.01
4.400 FED CAISSES DESJARDINS -144A- 4.4%/22-23.08.2025	USD	400'000			400'000	394'253.48	0.02
4.550 FED CAISSES DESJARDINS -144A- 4.55%/22-23.08.2027	USD	200'000			200'000	196'193.55	0.01
5.147 FED CAISSES DESJARDINS -144A- 5.147%/23-27.11.2028	USD		400'000		400'000	404'034.21	0.02
6.900 GLENCORE FINANCE CANADA -144A- 6.9%/07-15.11.2037	USD	300'000			300'000	325'205.13	0.01
9.375 HYDRO-QUEBEC 9.375%/90-15.04.2030	USD	200'000			200'000	245'732.92	0.01
8.500 HYDRO-QUEBEC S. HH 8.5%/89-01.12.2029	USD	400'000			400'000	466'738.29	0.02
5.459 INTACT FINANCIAL CORP -144A- 5.459%/22-22.09.2032	USD	200'000			200'000	198'571.87	0.01
6.250 KINROSS GOLD CORP -144A- 6.25%/23-15.07.2033	USD		200'000		200'000	204'399.60	0.01
2.450 MAGNA INTERNATIONAL INC 2.45%/20-15.06.2030	USD	100'000			100'000	86'010.22	0.00
4.300 MANITOBA (PROVINCE OF) 4.3%/23-27.07.2033	USD		400'000		400'000	387'765.13	0.02
2.125 MANITOBA (PROVINCE OF) S. -GP- 2.125%/16-22.06.2026	USD	400'000			400'000	377'219.50	0.02
2.600 MANITOBA (PROVINCE OF) S. -GX- 2.6%/19-16.04.2024	USD	500'000			500'000	498'275.00	0.02
1.500 MANITOBA (PROVINCE OF) S. -HB- 1.5%/21-25.10.2028	USD	400'000			400'000	349'332.28	0.01
4.150 MANULIFE FINANCIAL 4.15%/16-04.03.2026	USD	200'000			200'000	196'023.66	0.01
5.000 MEGLOBAL CANADA INC 5%/20-18.05.2025	USD		200'000		200'000	197'683.69	0.01
5.875 MEGLOBAL CANADA INC 5.875%/20-18.05.2030	USD		200'000		200'000	201'584.51	0.01
2.900 NATIONAL BANK OF CANADA -144A- 2.9%/22-06.04.2027	USD	250'000			250'000	235'530.71	0.01

**770 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.600 NATIONAL BANK OF CANADA 5.6%/23-18.12.2028	USD		250'000		250'000	252'463.02	0.01
- NATIONAL BANK OF CANADA FIX-TO-FRN FRN/20-15.11.2024	USD	400'000		400'000			
- NATIONAL BANK OF CANADA FRN/21-06.08.2024	USD	1'000'000		1'000'000			
5.875 NEXEN 5.875%/05-10.03.2035	USD	300'000			300'000	317'581.32	0.01
6.400 NEXEN 6.4%/07-15.05.2037	USD	300'000			300'000	333'688.89	0.01
7.875 NEXEN ENERGY ULC 7.875%/02-15.03.2032	USD	300'000		200'000	100'000	118'635.11	0.00
4.125 NUTRIEN LTD 4.125%/18-15.03.2035	USD	300'000			300'000	270'171.39	0.01
4.900 NUTRIEN LTD 4.9%/23-27.03.2028	USD		300'000		300'000	297'538.94	0.01
5.950 NUTRIEN LTD 5.95%/22-07.11.2025	USD	200'000			200'000	201'682.07	0.01
1.100 OMERS FINANCE TRUST -144A- 1.1%/21-26.03.2026	USD	250'000			250'000	231'195.98	0.01
4.000 OMERS FINANCE TRUST -144A- 4%/22-19.04.2052	USD	400'000			400'000	316'030.33	0.01
0.625 ONTARIO (PROVINCE OF) 0.625%/21-21.01.2026	USD	500'000			500'000	462'465.43	0.02
1.050 ONTARIO (PROVINCE OF) 1.05%/20-21.05.2027	USD	200'000			200'000	178'720.38	0.01
1.050 ONTARIO (PROVINCE OF) 1.05%/21-14.04.2026	USD	400'000			400'000	370'292.88	0.02
1.125 ONTARIO (PROVINCE OF) 1.125%/20-07.10.2030	USD	550'000			550'000	443'439.40	0.02
1.600 ONTARIO (PROVINCE OF) 1.6%/21-25.02.2031	USD	200'000			200'000	164'929.30	0.01
1.800 ONTARIO (PROVINCE OF) 1.8%/21-14.10.2031	USD	200'000			200'000	164'820.59	0.01
2.000 ONTARIO (PROVINCE OF) 2%/19-02.10.2029	USD	600'000			600'000	525'245.63	0.02
2.125 ONTARIO (PROVINCE OF) 2.125%/22-21.01.2032	USD	200'000			200'000	168'040.19	0.01
2.300 ONTARIO (PROVINCE OF) 2.3%/19-15.06.2026	USD	400'000			400'000	378'945.62	0.02
3.050 ONTARIO (PROVINCE OF) 3.05%/19-29.01.2024	USD	300'000		300'000			
3.100 ONTARIO (PROVINCE OF) 3.1%/22-19.05.2027	USD	500'000			500'000	477'435.29	0.02
3.400 ONTARIO (PROVINCE OF) 3.4%/18-17.10.2023	USD	200'000		200'000			
0.875 ONTARIO TEACHERS' FINANC -144A- 0.875%/21-21.09.2026	USD	500'000			500'000	454'057.39	0.02
1.250 ONTARIO TEACHERS' FINANC -144A- 1.25%/20-27.09.2030	USD	250'000			250'000	201'068.76	0.01
2.000 ONTARIO TEACHERS' FINANC -144A- 2%/21-16.04.2031	USD	300'000			300'000	250'525.10	0.01
3.000 ONTARIO TEACHERS' FINANC -144A- 3%/22-13.04.2027	USD	250'000			250'000	237'755.96	0.01
6.900 OPEN TEXT CORP -144A- 6.9%/22-01.12.2027	USD	300'000			300'000	309'868.85	0.01
3.625 PROV OF NEW BRUNSWICK 3.625%/18-24.02.2028	USD	600'000			600'000	575'308.52	0.02
1.000 PROVINCE OF ALBERTA 1%/20-20.05.2025	USD	400'000			400'000	380'857.17	0.02
1.300 PROVINCE OF ALBERTA 1.3%/20-22.07.2030	USD	400'000			400'000	328'162.86	0.01
1.875 PROVINCE OF ALBERTA 1.875%/19-13.11.2024	USD	500'000			500'000	488'125.00	0.02
3.300 PROVINCE OF ALBERTA 3.3%/18-15.03.2028	USD	400'000			400'000	380'941.62	0.02
3.350 PROVINCE OF ALBERTA 3.35%/18-01.11.2023	USD	300'000		300'000			
2.050 PROVINCE OF ALBERTA S. -PAGM06- -144A- 2.05%/16-17.08.2026	USD	200'000			200'000	187'595.97	0.01
6.500 PROVINCE OF BRITISH COLUMBIA 6.5%/96-15.01.2026	USD	500'000			500'000	513'635.53	0.02
2.250 PROVINCE OF BRITISH COLUMBIA S. BCUSG-9 2.25%/16-02.06.2026	USD	400'000			400'000	379'046.46	0.02
3.050 PROVINCE OF MANITOBA 3.05%/14-14.05.2024	USD	300'000			300'000	298'533.00	0.01
2.500 PROVINCE OF ONTARIO 2.5%/16-27.04.2026	USD	200'000			200'000	190'817.07	0.01
3.200 PROVINCE OF ONTARIO 3.2%/14-16.05.2024	USD	200'000			200'000	199'062.00	0.01
0.600 PROVINCE OF QUEBEC 0.6%/20-23.07.2025	USD	400'000			400'000	376'574.55	0.02
1.350 PROVINCE OF QUEBEC 1.35%/20-28.05.2030	USD	400'000			400'000	330'998.54	0.01
1.500 PROVINCE OF QUEBEC 1.5%/20-11.02.2025	USD	400'000			400'000	386'372.14	0.02
1.900 PROVINCE OF QUEBEC 1.9%/21-21.04.2031	USD	200'000			200'000	167'637.64	0.01
2.500 PROVINCE OF QUEBEC 2.5%/16-20.04.2026	USD	400'000			400'000	381'856.06	0.02
2.750 PROVINCE OF QUEBEC 2.75%/17-12.04.2027	USD	200'000			200'000	189'241.15	0.01
3.625 PROVINCE OF QUEBEC 3.625%/23-13.04.2028	USD		300'000		300'000	289'358.18	0.01
2.875 PROVINCE OF QUEBEC S. -00- 2.875%/14-16.10.2024	USD	850'000			850'000	836'969.50	0.03
2.500 PROVINCE OF QUEBEC S. -0W- 2.5%/19-09.04.2024	USD	600'000			600'000	598'218.00	0.02
3.250 PROVINCE OF SASKATCHEWAN 3.25%/22-08.06.2027	USD	400'000			400'000	382'987.80	0.02
7.500 PROVINCE OF QUEBEC S. 7.5%/93-15.07.2023	USD	500'000		500'000			
1.000 PSP CAPITAL INC -144A- 1%/21-29.06.2026	USD	250'000			250'000	229'591.65	0.01
1.625 PSP CAPITAL INC -144A- 1.625%/21-26.10.2028	USD	400'000			400'000	351'564.21	0.01
7.125 QUEBEC 7.125%/94-09.02.2024	USD	500'000		500'000			
7.500 QUEBEC 7.5%/99-15.09.2029	USD	500'000			500'000	570'695.41	0.02
2.900 ROGERS COMMUNICATION 2.9%/16-15.11.2026	USD	200'000			200'000	188'226.77	0.01
2.950 ROGERS COMMUNICATIONS IN -144A- 2.95%/22-15.03.2025	USD	200'000		200'000			
3.200 ROGERS COMMUNICATIONS IN -144A- 3.2%/22-15.03.2027	USD	200'000		200'000			
3.800 ROGERS COMMUNICATIONS IN -144A- 3.8%/22-15.03.2032	USD	200'000		200'000			
4.500 ROGERS COMMUNICATIONS IN -144A- 4.5%/22-15.03.2042	USD	200'000		200'000			
4.550 ROGERS COMMUNICATIONS IN -144A- 4.55%/22-15.03.2052	USD	200'000		200'000			
2.950 ROGERS COMMUNICATIONS IN 2.95%/23-15.03.2025	USD		200'000		200'000	194'685.89	0.01
3.200 ROGERS COMMUNICATIONS IN 3.2%/23-15.03.2027	USD		200'000		200'000	188'305.66	0.01
3.625 ROGERS COMMUNICATIONS IN 3.625%/15-15.12.2025	USD	200'000			200'000	193'815.96	0.01
3.700 ROGERS COMMUNICATIONS IN 3.7%/19-15.11.2049	USD	100'000			100'000	71'846.68	0.00
3.800 ROGERS COMMUNICATIONS IN 3.8%/23-15.03.2032	USD		200'000		200'000	177'679.03	0.01
4.350 ROGERS COMMUNICATIONS IN 4.35%/19-01.05.2049	USD	200'000			200'000	160'632.28	0.01
4.500 ROGERS COMMUNICATIONS IN 4.5%/23-15.03.2042	USD		200'000		200'000	171'734.19	0.01
4.550 ROGERS COMMUNICATIONS IN 4.55%/23-15.03.2052	USD		200'000		200'000	165'058.28	0.01
0.425 ROYAL BANK OF CANADA 0.425%/21-19.01.2024	USD	360'000		360'000			
3.400 ROYAL BANK OF CANADA -144A- 3.4%/22-09.06.2025	USD	200'000			200'000	195'447.79	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.650	ROYAL BANK OF CANADA S. -H- 0.65%/21-29.07.2024	USD	200'000		200'000	195'992.00	0.01
1.150	ROYAL BANK OF CANADA S. -H- 1.15%/21-14.07.2026	USD	200'000		200'000	182'715.42	0.01
1.200	ROYAL BANK OF CANADA S. -H- 1.2%/21-27.04.2026	USD	400'000		400'000	368'097.80	0.01
2.250	ROYAL BANK OF CANADA S. -H- 2.25%/19-01.11.2024	USD	200'000		200'000	195'676.00	0.01
-	ROYAL BANK OF CANADA S. -H- FRN/21-19.01.2024	USD	1'000'000		1'000'000		
3.970	ROYAL BANK OF CANADA S. -I- 3.97%/22-26.07.2024	USD	300'000		300'000	297'927.00	0.01
4.950	ROYAL BANK OF CANADA S. -I- 4.95%/23-25.04.2025	USD		140'000	140'000	139'644.49	0.01
5.200	ROYAL BANK OF CANADA S. -I- 5.2%/23-01.08.2028	USD		400'000	400'000	402'173.12	0.02
6.000	ROYAL BANK OF CANADA S. -I- 6%/22-01.11.2027	USD	200'000		200'000	205'938.87	0.01
6.500	SUNCOR ENERGY 6.5%/07-15.06.2038	USD		100'000	100'000	104'684.17	0.00
6.800	SUNCOR ENERGY 6.8%/08-15.05.2038	USD	300'000		300'000	319'917.70	0.01
6.850	SUNCOR ENERGY 6.85%/08-01.06.2039	USD	200'000		200'000	214'653.75	0.01
3.900	TECK RESOURCES LIMITED 3.9%/20-15.07.2030	USD	400'000		400'000	364'761.97	0.01
4.300	THOMSON REUTERS 4.3%/13-23.11.2023	USD	100'000		100'000		
5.650	THOMSON REUTERS 5.65%/13-23.11.2043	USD	200'000		200'000	194'241.41	0.01
0.750	TORONTO-DOMINION BANK 0.75%/20-12.06.2023	USD	200'000		200'000		
0.750	TORONTO-DOMINION BANK 0.75%/21-06.01.2026	USD	400'000		400'000	369'986.76	0.01
1.150	TORONTO-DOMINION BANK 1.15%/20-12.06.2025	USD	600'000		600'000	569'527.93	0.02
1.250	TORONTO-DOMINION BANK 1.25%/21-13.12.2024	USD	400'000		400'000	387'200.00	0.02
2.350	TORONTO-DOMINION BANK 2.35%/22-08.03.2024	USD	200'000		200'000	199'922.00	0.01
3.200	TORONTO-DOMINION BANK 3.2%/22-10.03.2032	USD	200'000		200'000	174'469.44	0.01
3.500	TORONTO-DOMINION BANK 3.5%/18-19.07.2023	USD	400'000		400'000		
5.264	TORONTO-DOMINION BANK 5.264%/23-11.12.2026	USD		200'000	200'000	201'218.29	0.01
5.523	TORONTO-DOMINION BANK 5.523%/23-17.07.2028	USD		400'000	400'000	406'399.80	0.02
-	TORONTO-DOMINION BANK S. -A- FRN/18-19.07.2023	USD	1'500'000		1'500'000		
2.000	TORONTO-DOMINION BANK S. -C- 2%/21-10.09.2031	USD	400'000		400'000	325'506.01	0.01
2.800	TORONTO-DOMINION BANK S. -C- 2.8%/22-10.03.2027	USD	200'000		200'000	187'567.52	0.01
3.766	TORONTO-DOMINION BANK S. -C- 3.766%/22-06.06.2025	USD	400'000		400'000	392'868.81	0.02
4.108	TORONTO-DOMINION BANK S. -C- 4.108%/22-08.06.2027	USD	400'000		400'000	388'194.38	0.02
4.285	TORONTO-DOMINION BANK S. -C- 4.285%/22-13.09.2024	USD	200'000		200'000	198'578.00	0.01
4.693	TORONTO-DOMINION BANK S. -C- 4.693%/22-15.09.2027	USD	300'000		300'000	296'577.03	0.01
2.750	TOTAL CAPITAL CANADA 2.75%/13-15.07.2023	USD	400'000		400'000		
1.000	TRANSCANADA PIPELINES 1%/21-12.10.2024	USD	400'000		400'000	388'148.00	0.02
4.250	TRANSCANADA PIPELINES 4.25%/18-15.05.2028	USD	400'000		400'000	385'238.99	0.02
4.625	TRANSCANADA PIPELINES 4.625%/14-01.03.2034	USD	200'000		200'000	185'381.20	0.01
4.875	TRANSCANADA PIPELINES 4.875%/16-15.01.2026	USD	400'000		400'000	396'512.98	0.02
6.203	TRANSCANADA PIPELINES 6.203%/23-09.03.2026	USD		200'000	200'000	200'007.94	0.01
7.625	TRANSCANADA PIPELINES 7.625%/09-15.01.2039	USD	400'000		400'000	466'050.25	0.02
3.200	WASTE CONNECTIONS INC 3.2%/22-01.06.2032	USD	200'000		200'000	174'108.57	0.01
4.250	WASTE CONNECTIONS INC 4.25%/18-01.12.2028	USD	200'000		200'000	193'670.18	0.01
2.630	YAMANA GOLD INC 2.63%/22-15.08.2031	USD	300'000		300'000	247'437.14	0.01
						<b>54'696'082.37</b>	<b>2.22</b>
<b>Cayman Islands</b>							
2.000	ABQ FINANCE 2%/21-06.07.2026	USD	400'000		400'000	369'234.79	0.01
3.400	ALIBABA GROUP HOLDING 3.4%/17-06.12.2027	USD	400'000		400'000	377'586.07	0.02
3.600	ALIBABA GROUP HOLDING 3.6%/15-28.11.2024	USD	400'000		400'000	394'164.00	0.02
4.200	ALIBABA GROUP HOLDING 4.2%/17-06.12.2047	USD	200'000		200'000	162'672.43	0.01
2.528	AVOLON HOLDINGS FNDG LTD -144A- 2.528%/21-18.11.2027	USD	79'000		79'000	69'866.51	0.00
2.750	AVOLON HOLDINGS FNDG LTD -144A- 2.75%/21-21.02.2028	USD	400'000		400'000	356'144.86	0.01
3.250	AVOLON HOLDINGS FNDG LTD -144A- 3.25%/20-15.02.2027	USD	200'000		200'000	184'768.67	0.01
4.375	AVOLON HOLDINGS FNDG LTD -144A- 4.375%/19-01.05.2026	USD	100'000		100'000	96'464.73	0.00
5.500	AVOLON HOLDINGS FNDG LTD -144A- 5.5%/20-15.01.2026	USD	200'000		200'000	197'821.81	0.01
1.625	BAIDU INC 1.625%/21-23.02.2027	USD	200'000		200'000	180'624.90	0.01
2.375	BAIDU INC 2.375%/21-23.08.2031	USD	200'000		200'000	164'973.93	0.01
4.375	BAIDU INC 4.375%/18-14.05.2024	USD	200'000		200'000	199'402.00	0.01
5.500	BSF FINANCE 5.5%/22-23.11.2027	USD	200'000		200'000	201'832.77	0.01
1.800	CCBL CAYMAN 1 CORP 1.8%/21-22.07.2026	USD	200'000		200'000	184'202.95	0.01
-	CCBL CAYMAN 1 CORP FRN/18-12.07.2023	USD	2'000'000		2'000'000		
2.750	CDBL FUNDING TWO 2.75%/22-02.03.2025	USD	400'000		400'000	389'231.84	0.02
2.950	CHAMPION MTN LTD 2.95%/20-15.06.2030	USD	200'000		200'000	164'350.21	0.01
6.375	CHINA OVERSEAS FINANCE (CAYMAN) III 6.375%/13-29.10.2043	USD	300'000		300'000	291'410.60	0.01
-	CHINA RESOURCES LAND LTD (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	USD	300'000		300'000	294'387.00	0.01
3.500	CK HUTCHISON INTERNATIONAL 17 (reg. -S-) 3.5%/17-05.04.2027	USD	300'000		300'000	286'326.00	0.01
2.500	CK HUTCHISON INTL 20 LTD -144A- 2.5%/20-08.05.2030	USD	400'000		400'000	346'086.09	0.01
4.875	CK HUTCHISON INTL 23 -144A- 4.875%/23-21.04.2033	USD		200'000	200'000	197'348.85	0.01
2.500	CK HUTCHISON INTNTL 21 -144A- 2.5%/21-15.04.2031	USD		200'000	200'000	169'607.80	0.01
4.750	DELTA AIR LINES/SKYMILES -144A- 4.75%/20-20.10.2028	USD	400'000		400'000	390'799.69	0.02
2.950	DIB SUKUK LTD 2.95%/20-16.01.2026	USD	200'000		200'000	191'147.10	0.01
3.002	DIB SUKUK LTD 3.002%/19-20.02.2025	USD	400'000		400'000	390'211.92	0.02

**772 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.848 DP WORLD CRESCENT LTD 4.848%/18-26.09.2028	USD	200'000			200'000	196'741.09	0.01
3.908 DP WORLD CRESCENT LTD S. -1-2016- 3.908%/16-31.05.2023	USD	300'000		300'000			
3.375 FORMOSA GROUP CAYMAN 3.375%/15-22.04.2025	USD	500'000			500'000	487'821.92	0.02
4.875 GACI FIRST INVESTMENT 4.875%/23-14.02.2035	USD		200'000		200'000	189'382.01	0.01
5.000 GACI FIRST INVESTMENT 5%/22-13.10.2027	USD	700'000			700'000	694'907.82	0.03
5.250 GACI FIRST INVESTMENT 5.25%/22-13.10.2032	USD	200'000			200'000	200'250.10	0.01
- GEELY AUTOMOBILE FIX-TO-FRN FRN/19-PERPETUAL	USD	300'000			300'000	294'399.00	0.01
4.500 HONGKONG LAND FINANCE 4.5%/10-07.10.2025	USD	500'000			500'000	492'257.47	0.02
3.375 JD.COM INC 3.375%/20-14.01.2030	USD	200'000			200'000	180'445.75	0.01
2.969 KSA SUKUK LTD 2.969%/19-29.10.2029	USD	400'000			400'000	359'915.39	0.01
5.268 KSA SUKUK LTD 5.268%/22-25.10.2028	USD	200'000			200'000	202'917.88	0.01
5.500 PARK AEROSPACE -144A- 5.5%/17-15.02.2024	USD	28'000		28'000			
4.000 SAUDI ELEC GLOBAL SUKUK 4%/14-08.04.2024	USD	200'000			200'000	199'502.00	0.01
5.060 SAUDI ELECTRICITY GLOBAL SUKUK (reg. -S-) 5.06%/13-08.04.2043	USD	200'000			200'000	187'193.20	0.01
3.750 SUN HUNG KAI PROP (CAP) 3.75%/19-25.02.2029	USD	200'000			200'000	186'511.64	0.01
3.875 SWIRE PACIFIC MTN FINANCING 3.875%/15-21.09.2025	USD	500'000		200'000	300'000	292'933.23	0.01
3.800 TENCENT HOLDINGS (reg. -S-) T. -4- 3.8%/15-11.02.2025	USD	500'000		200'000	300'000	295'460.85	0.01
1.810 TENCENT HOLDINGS LTD 1.81%/20-26.01.2026	USD	200'000			200'000	187'504.19	0.01
- TENCENT HOLDINGS LTD -144A- FRN/19-11.04.2024	USD	1'000'000		1'000'000			
2.390 TENCENT HOLDINGS LTD 2.39%/20-03.06.2030	USD	200'000			200'000	170'894.49	0.01
3.290 TENCENT HOLDINGS LTD 3.29%/20-03.06.2060	USD	200'000			200'000	127'873.16	0.01
3.595 TENCENT HOLDINGS LTD 3.595%/18-19.01.2028	USD	300'000			300'000	284'140.15	0.01
3.680 TENCENT HOLDINGS LTD 3.68%/21-22.04.2041	USD	200'000		200'000			
3.840 TENCENT HOLDINGS LTD 3.84%/21-22.04.2051	USD	300'000			300'000	225'356.73	0.01
3.940 TENCENT HOLDINGS LTD 3.94%/21-22.04.2061	USD	200'000			200'000	147'394.19	0.01
3.975 TENCENT HOLDINGS LTD 3.975%/19-11.04.2029	USD	200'000			200'000	189'548.71	0.01
- TENCENT HOLDINGS LTD FRN/19-11.04.2024	USD	500'000		500'000			
1.375 TENCENT MUSIC ENT GRP 1.375%/20-03.09.2025	USD	400'000			400'000	376'196.37	0.02
3.200 THREE GORGES FIN I KY 3.2%/19-16.10.2049	USD	300'000			300'000	210'369.22	0.01
2.394 UNITY 1 SUKUK LIMITED 2.394%/20-03.11.2025	USD	200'000			200'000	189'337.68	0.01
6.875 VALE OVERSEAS 6.875%/06-21.11.2036	USD	400'000			400'000	428'057.84	0.02
6.125 VALE OVERSEAS LIMITED 6.125%/23-12.06.2033	USD		200'000		200'000	201'908.78	0.01
3.500 WEIBO CORP 3.5%/19-05.07.2024	USD	300'000			300'000	297'426.00	0.01
						<b>13'747'314.38</b>	<b>0.56</b>
<b>Chile</b>							
4.550 ALFA DESARROLLO SPA 4.55%/21-27.09.2051	USD	200'000			200'000	147'480.97	0.01
2.700 BANCO SANTANDER CHILE 2.7%/20-10.01.2025	USD	400'000			400'000	390'024.00	0.02
4.200 CELULOSA ARAUCO CONSTITU 4.2%/19-29.01.2030	USD	300'000			300'000	274'458.23	0.01
5.150 CELULOSA ARAUCO CONSTITU 5.15%/19-29.01.2050	USD	200'000			200'000	161'235.56	0.01
4.500 CELULOSA ARAUCO Y CONSTITUCION 4.5%/14-01.08.2024	USD	300'000			300'000	297'414.00	0.01
3.125 CHILE 3.125%/16-21.01.2026	USD	500'000			500'000	482'557.19	0.02
3.625 CHILE 3.625%/12-30.10.2042	USD	1'100'000			1'100'000	854'641.81	0.03
5.625 CODELCO (reg. -S-) 5.625%/13-18.10.2043	USD	300'000			300'000	274'149.30	0.01
3.000 CODELCO INC 3%/19-30.09.2029	USD	400'000			400'000	350'896.24	0.01
3.150 CODELCO INC 3.15%/20-14.01.2030	USD	400'000			400'000	349'697.02	0.01
3.625 CODELCO INC 3.625%/17-01.08.2027	USD		300'000		300'000	282'169.91	0.01
4.375 CODELCO INC 4.375%/19-05.02.2049	USD	200'000			200'000	152'581.47	0.01
3.150 COLBUN SA 3.15%/21-19.01.2032	USD	400'000			400'000	339'262.99	0.01
3.950 EMBOTELLADORA ANDINA SA 3.95%/20-21.01.2050	USD	200'000			200'000	152'015.12	0.01
4.700 EMPRESA DE TRANSPORTE ME 4.7%/20-07.05.2050	USD	200'000			200'000	161'986.04	0.01
4.500 ENGIE ENERGIA CHILE (reg -S-) 4.5%/14-29.01.2025	USD	600'000			600'000	589'890.00	0.02
4.634 GAS NATURAL LICUADO QUINTERO (reg. -S-) 4.634%/14-31.07.2029	USD	400'000			400'000	254'509.14	0.01
4.500 INTERCHILE SA 4.5%/21-30.06.2056	USD	200'000			200'000	158'147.52	0.01
4.375 INVERSIONES CMPC (reg. -S-) 4.375%/13-15.05.2023	USD	500'000		500'000			
4.750 INVERSIONES CMPC (reg. -S-) 4.75%/14-15.09.2024	USD	500'000		500'000			
6.125 INVERSIONES CMPC SA 6.125%/23-23.06.2033	USD		400'000		400'000	404'022.59	0.02
2.550 REPUBLIC OF CHILE 2.55%/21-27.07.2033	USD	200'000			200'000	161'713.05	0.01
2.750 REPUBLIC OF CHILE 2.75%/22-31.01.2027	USD	200'000			200'000	187'116.43	0.01
3.100 REPUBLIC OF CHILE 3.1%/21-07.05.2041	USD	300'000			300'000	220'024.39	0.01
3.100 REPUBLIC OF CHILE 3.1%/21-22.01.2061	USD	400'000			400'000	250'344.85	0.01
3.500 REPUBLIC OF CHILE 3.5%/19-25.01.2050	USD	300'000			300'000	217'391.19	0.01
4.950 REPUBLIC OF CHILE 4.95%/23-05.01.2036	USD		200'000		200'000	193'298.90	0.01
5.330 REPUBLIC OF CHILE 5.33%/23-05.01.2054	USD		200'000		200'000	191'232.05	0.01
3.750 SACI FALABELLA 3.75%/17-30.10.2027	USD	500'000		500'000			
4.250 SOCIEDAD QUIMICA Y MINER 4.25%/20-22.01.2050	USD	400'000			400'000	303'771.90	0.01
4.250 TRANSELEC (reg. -S-) 4.25%/14-14.01.2025	USD	300'000			300'000	295'692.00	0.01
						<b>8'097'723.86</b>	<b>0.33</b>
<b>China</b>							
2.250 AGRICULTURAL BK CHINA/HK S. -341- 2.25%/22-01.03.2027	USD	200'000			200'000	185'436.07	0.01
5.000 BANK OF CHINA (subordinated) (reg. -S-) T. -1- 5%/14-13.11.2024	USD	400'000			400'000	398'108.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.750 BANK OF CHINA/HONG KONG S. -107- 0.75%/21-04.02.2024	USD	400'000		400'000			
- BANK OF CHINA/MACAU FRN/18-20.11.2023	USD	1'000'000		1'000'000			
- BANK OF CHINA/SINGAPORE S. -64- FRN/18-17.04.2023	USD	1'600'000		1'600'000			
4.750 CHENGDU COMM INVST GROUP 4.75%/17-13.12.2027	USD	400'000			400'000	387'233.15	0.02
1.000 CHINA CONSTRUCT BANK/HK 1%/20-04.08.2023	USD	200'000		200'000			
- CHINA CONSTRUCTION BANK (subordinated) FIX-TO-FRN FRN/20-24.06.2030	USD	200'000			200'000	192'211.82	0.01
1.625 CHINA DEVELOPMENT BANK 1.625%/20-27.10.2030	USD	400'000			400'000	331'531.06	0.01
0.550 CHINA GOVT INTL BOND 0.55%/20-21.10.2025	USD	400'000			400'000	373'122.16	0.02
1.200 CHINA GOVT INTL BOND 1.2%/20-21.10.2030	USD	400'000			400'000	329'200.62	0.01
1.950 CHINA GOVT INTL BOND 1.95%/19-03.12.2024	USD	400'000			400'000	390'508.00	0.02
2.125 CHINA GOVT INTL BOND 2.125%/19-03.12.2029	USD	300'000			300'000	268'341.12	0.01
2.250 CHINA GOVT INTL BOND 2.25%/20-21.10.2050	USD	200'000			200'000	127'050.05	0.01
2.625 CHINA GOVT INTL BOND 2.625%/17-02.11.2027	USD	530'000			530'000	499'947.00	0.02
2.750 CHINA GOVT INTL BOND 2.75%/19-03.12.2039	USD	300'000			300'000	237'562.32	0.01
3.250 CHINA GOVT INTL BOND 3.25%/18-19.10.2023	USD	400'000		400'000			
4.000 CHINA MERCHANTS BANK/HK S. -CMTN008- 4%/18-26.09.2023	USD	400'000		400'000			
3.250 EXPORT-IMPORT BANK CHINA 3.25%/17-28.11.2027	USD	400'000			400'000	381'694.62	0.02
3.250 GANSU HIGHWAY AVIATION 3.25%/20-03.11.2023	USD	200'000		200'000			
3.350 GUOREN P&C INSURANCE 3.35%/21-01.06.2026	USD	200'000			200'000	180'140.68	0.01
1.000 IND & COMM BK CHINA/HK 1%/20-20.07.2023	USD	200'000		200'000			
3.538 IND & COMM BK CHINA/NY 3.538%/17-08.11.2027	USD	500'000			500'000	476'917.35	0.02
4.900 QD JIAOZHOU BAY DEV 4.9%/22-16.06.2025	USD		200'000	200'000			
1.750 SHENZHEN EXPRESSWAY 1.75%/21-08.07.2026	USD	200'000			200'000	183'281.56	0.01
						<b>4'942'285.58</b>	<b>0.20</b>
<b>Colombia</b>							
4.375 SURA ASSET MANAGEMENT (reg. -S-) 4.375%/17-11.04.2027	USD	500'000		300'000	200'000	191'871.42	0.01
5.550 TRANSPRTDRA DE GAS INTL 5.55%/18-01.11.2028	USD	400'000			400'000	392'094.03	0.02
						<b>583'965.45</b>	<b>0.02</b>
<b>Croatia</b>							
5.500 REPUBLIC OF CROATIA (reg. -S-) 5.5%/13-04.04.2023	USD	300'000		300'000			
						<b>0.00</b>	<b>0.00</b>
<b>Denmark</b>							
4.500 A.P. MOELLER - MAERSK A/S 4.5%/19-20.06.2029	USD	100'000			100'000	97'783.92	0.00
0.976 DANSKE BANK A/S -144A- 0.976%/21-10.09.2025	USD	400'000			400'000	389'460.00	0.02
1.226 DANSKE BANK A/S -144A- 1.226%/20-22.06.2024	USD	200'000		200'000			
- DANSKE BANK A/S FIX-TO-FRN -144A- FRN/22-01.04.2028	USD	200'000			200'000	192'719.11	0.01
- DANSKE BANK A/S FIX-TO-FRN -144A- FRN/22-28.03.2025	USD	200'000		200'000			
- DANSKE BANK A/S FRN/18-12.09.2023	USD	1'000'000		1'000'000			
5.000 KINGDOM OF DENMARK S. -17- -144A- 5%/23-14.11.2025	USD		200'000		200'000	200'514.70	0.01
0.500 KOMMUNEKREDIT 0.5%/21-28.01.2026	USD	200'000			200'000	184'482.05	0.01
3.750 KOMMUNEKREDIT 3.75%/23-24.05.2028	USD		200'000		200'000	193'771.11	0.01
						<b>1'258'730.89</b>	<b>0.05</b>
<b>Egypt</b>							
4.125 AFRICAN EXPORT-IMPORT BA 4.125%/17-20.06.2024	USD	400'000			400'000	397'088.00	0.02
						<b>397'088.00</b>	<b>0.02</b>
<b>Finland</b>							
0.625 KUNTARAHOITUS OYJ -144A- 0.625%/21-20.03.2026	USD	600'000			600'000	551'915.41	0.02
0.875 KUNTARAHOITUS OYJ -144A- 0.875%/21-02.09.2026	USD	400'000			400'000	364'611.24	0.01
3.250 KUNTARAHOITUS OYJ -144A- 3.25%/22-24.08.2027	USD	400'000			400'000	383'214.50	0.02
4.125 KUNTARAHOITUS OYJ -144A- 4.125%/23-15.12.2027	USD		400'000		400'000	394'409.16	0.02
4.875 KUNTARAHOITUS OYJ -144A- 4.875%/23-13.01.2027	USD		300'000		300'000	301'962.74	0.01
1.500 NORDEA BANK ABP -144A- 1.5%/21-30.09.2026	USD	400'000			400'000	362'859.38	0.01
3.600 NORDEA BANK ABP -144A- 3.6%/22-06.06.2025	USD	200'000			200'000	195'932.59	0.01
4.750 NORDEA BANK ABP -144A- 4.75%/22-22.09.2025	USD	400'000			400'000	396'816.21	0.02
5.375 NORDEA BANK ABP -144A- 5.375%/22-22.09.2027	USD	400'000			400'000	400'885.62	0.02
						<b>3'352'606.85</b>	<b>0.14</b>
<b>France</b>							
0.625 AGENCE FRANCAISE DEVELOP 0.625%/21-22.01.2026	USD	400'000			400'000	369'758.56	0.01
0.750 AGENCE FRANCAISE DEVELOP 0.75%/20-28.04.2023	USD	400'000		400'000			
3.125 AGENCE FRANCAISE DEVELOP 3.125%/22-30.06.2024	USD	200'000			200'000	198'356.00	0.01
2.500 AIR LIQUID FINANCE -144A- 2.5%/16-27.09.2026	USD	300'000			300'000	282'255.52	0.01
5.790 BANQUE FED CRED MUTUEL -144A- 5.79%/23-13.07.2028	USD		400'000		400'000	408'780.74	0.02
- BANQUE FED CRED MUTUEL -144A- FRN/18-20.07.2023	USD	2'000'000		2'000'000			
- BANQUE FED CRED MUTUEL FRN/18-20.07.2023	USD	1'000'000		1'000'000			
2.824 BNP PARIBAS (subordinated) -144A- 2.824%/21-26.01.2041	USD	400'000			400'000	269'797.92	0.01
3.375 BNP PARIBAS -144A- 3.375%/18-09.01.2025	USD	200'000			200'000	196'316.00	0.01
- BNP PARIBAS FIX-TO-FRN -144A- FRN/21-13.01.2027	USD	400'000			400'000	369'972.14	0.01
- BNP PARIBAS FIX-TO-FRN -144A- FRN/21-15.09.2029	USD	400'000			400'000	346'014.00	0.01

**774 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/21-19.04.2032	USD	400'000		400'000	334'592.35	0.01
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/21-30.06.2027	USD	200'000		200'000	182'958.28	0.01
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/23-05.12.2034	USD		200'000	200'000	204'854.19	0.01
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/23-12.06.2029	USD		200'000	200'000	199'765.03	0.01
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-09.06.2026	USD	200'000		200'000	191'486.44	0.01
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-12.08.2035	USD	200'000		200'000	159'882.50	0.01
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-13.01.2031	USD	200'000		200'000	174'628.95	0.01
-	BNP PARIBAS SA FRN/19-10.01.2025	USD	400'000		400'000		
4.250	BNP PARIBAS T. 847 4.25%/14-15.10.2024	USD	500'000		500'000	494'740.00	0.02
3.375	BPCE 3.375%/16-02.12.2026	USD	500'000		500'000	479'336.23	0.02
1.000	BPCE SA -144A- 1%/21-20.01.2026	USD	400'000		400'000	369'189.53	0.01
4.750	BPCE SA -144A- 4.75%/22-19.07.2027	USD	250'000		250'000	245'133.46	0.01
-	BPCE SA FIX-TO-FRN -144A- FRN/21-20.01.2032	USD	500'000		500'000	398'366.41	0.02
-	BPCE SA FIX-TO-FRN -144A- FRN/22-19.07.2033	USD	250'000		250'000	247'418.06	0.01
-	BPCE SA FRN/18-12.09.2023	USD	1'000'000		1'000'000		
-	BPCE SA S. -62- FIX-TO-FRN -144A- FRN/23-19.10.2034	USD		250'000	250'000	267'140.88	0.01
0.375	CAISSE D'AMORT DETTE SOC -144A- 0.375%/20-23.09.2025	USD	300'000		300'000	279'754.66	0.01
0.625	CAISSE D'AMORT DETTE SOC -144A- 0.625%/21-18.02.2026	USD	600'000		600'000	553'573.07	0.02
1.250	CAISSE D'AMORT DETTE SOC -144A- 1.25%/21-28.10.2026	USD	400'000		400'000	366'724.69	0.01
1.375	CAISSE D'AMORT DETTE SOC -144A- 1.375%/21-20.01.2031	USD	400'000		400'000	325'670.06	0.01
2.125	CAISSE D'AMORT DETTE SOC -144A- 2.125%/22-26.01.2032	USD	400'000		400'000	336'124.12	0.01
3.375	CAISSE D'AMORT DETTE SOC -144A- 3.375%/14-20.03.2024	USD	400'000		400'000	399'604.00	0.02
4.625	CAISSE D'AMORT DETTE SOC -144A- 4.625%/22-02.11.2025	USD	400'000		400'000	398'165.33	0.02
0.780	CREDIT AGRICOLE 0.78%/21-28.06.2024	USD	200'000		200'000	196'842.00	0.01
-	CREDIT AGRICOLE LONDON FRN/18-24.04.2023	USD	1'000'000		1'000'000		
3.250	CREDIT AGRICOLE S.A. LONDON BRANCH -144A- 3.25%/17-04.10.2024	USD	250'000		250'000	246'395.00	0.01
-	CREDIT AGRICOLE S.A. LONDON BRANCH FIX-TO-FRN -144A- FRN/20-16.06.2026	USD	250'000		250'000	238'135.72	0.01
2.811	CREDIT AGRICOLE SA (subordinated) -144A- 2.811%/21-11.01.2041	USD	400'000		400'000	266'573.07	0.01
3.250	CREDIT AGRICOLE SA (subordinated) 3.25%/20-14.01.2030	USD	250'000		250'000	219'512.03	0.01
5.514	CREDIT AGRICOLE SA -144A- 5.514%/23-05.07.2033	USD		250'000	250'000	254'536.31	0.01
5.589	CREDIT AGRICOLE SA -144A- 5.589%/23-05.07.2026	USD		250'000	250'000	252'040.34	0.01
-	CREDIT AGRICOLE SA FIX-TO-FRN -144A- FRN/21-26.01.2027	USD	400'000		400'000	368'973.96	0.01
3.250	DEXIA CREDIT LOCAL -144A- 3.25%/18-26.09.2023	USD	250'000		250'000		
3.625	EDF -144A- 3.625%/15-13.10.2025	USD	200'000		200'000	194'991.97	0.01
5.600	EDF -144A- 5.6%/10-27.01.2040	USD	200'000		200'000	193'683.97	0.01
4.500	ELECTRICITE DE FRANCE SA -144A- 4.5%/18-21.09.2028	USD	300'000		300'000	290'494.75	0.01
6.950	ELECTRICITE DE FRANCE SA -144A- 6.95%/09-26.01.2039	USD	400'000		400'000	439'470.84	0.02
4.500	ELECTRICITE DE FRANCE SA 4.5%/19-04.12.2069	USD	200'000		200'000	143'433.72	0.01
6.250	ELECTRICITE DE FRANCE SA 6.25%/23-23.05.2033	USD		400'000	400'000	417'681.42	0.02
5.500	ORANGE 5.5%/14-06.02.2044	USD	400'000		400'000	399'104.02	0.02
-	ORANGE STEP UP 01-01.03.2031	USD	300'000		300'000	362'527.30	0.01
0.500	SFIL SA 0.5%/20-05.06.2023	USD	200'000		200'000		
5.000	SOCIETE GENERALE (subordinated) (reg. -S-) 5%/14-17.01.2024	USD	400'000		400'000		
-	SOCIETE GENERALE (subordinated) FIX-TO-FRN -144A- FRN/22-15.06.2033	USD	200'000		200'000	196'338.98	0.01
1.375	SOCIETE GENERALE -144A- 1.375%/20-08.07.2025	USD	200'000		200'000	189'493.30	0.01
2.625	SOCIETE GENERALE -144A- 2.625%/19-16.10.2024	USD	200'000		200'000	195'928.00	0.01
2.625	SOCIETE GENERALE -144A- 2.625%/20-22.01.2025	USD	300'000		300'000	291'630.00	0.01
3.875	SOCIETE GENERALE -144A- 3.875%/19-28.03.2024	USD	200'000		200'000	199'744.00	0.01
4.351	SOCIETE GENERALE -144A- 4.351%/22-13.06.2025	USD	200'000		200'000		
4.677	SOCIETE GENERALE -144A- 4.677%/22-15.06.2027	USD	200'000		200'000	195'989.04	0.01
4.750	SOCIETE GENERALE -144A- 4.75%/18-14.09.2028	USD	300'000		300'000	291'038.38	0.01
-	SOCIETE GENERALE FIX-TO-FRN -144A- FRN/20-14.12.2026	USD	300'000		300'000	276'729.35	0.01
-	SOCIETE GENERALE FIX-TO-FRN -144A- FRN/21-18.06.2025	USD	200'000		200'000	196'438.00	0.01
-	SOCIETE GENERALE FRN/22-21.01.2026	USD	1'000'000		1'000'000		
3.653	SOCIETE GENERALE SA (subordinated) 3.653%/20-08.07.2035	USD	200'000		200'000	167'876.06	0.01
3.386	TOTAL CAPITAL INTERNATIONAL 3.386%/20-29.06.2060	USD	100'000		100'000	69'117.12	0.00
2.829	TOTAL CAPITAL INTERNATIONAL SA 2.829%/19-10.01.2030	USD	750'000		300'000	404'226.97	0.02
3.127	TOTAL CAPITAL INTERNATIONAL SA 3.127%/20-29.05.2050	USD	100'000		100'000	69'549.70	0.00
2.986	TOTAL CAPITAL INTL SA 2.986%/20-29.06.2041	USD	200'000		200'000	148'465.60	0.01
						<b>16'427'320.04</b>	<b>0.67</b>
<b>Germany</b>							
0.625	AAREAL BANK AG 0.625%/21-14.02.2025	USD		200'000	200'000	190'805.47	0.01
0.875	DEUT PFANDBRIEFBANK AG S. -15307- 0.875%/21-11.10.2024	USD		200'000	200'000	193'744.00	0.01
5.250	DEUT PFANDBRIEFBANK AG S. -15334- 5.25%/23-07.12.2026	USD		200'000	200'000	196'920.88	0.01
4.100	DEUTSCHE BANK AG LONDON S. -A- T. -791- 4.1%/16-13.01.2026	USD	229'000		229'000	223'250.35	0.01
-	DEUTSCHE BANK AG NEW YORK S. -D- FIX-TO-FRN FRN/20-24.11.2026	USD	400'000		400'000	375'047.67	0.02
-	DEUTSCHE BANK NY (subordinated) FIX-TO-FRN FRN/23-10.02.2034	USD		300'000	300'000	299'459.72	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.100	DEUTSCHE BANK NY 4.1%/18-13.01.2026	USD	100'000		100'000	97'616.96	0.00
-	DEUTSCHE BANK NY FIX-TO-FRN FRN/23-18.01.2029	USD		300'000	300'000	308'144.07	0.01
-	DEUTSCHE BANK NY FRN/21-08.11.2023	USD	1'000'000		1'000'000		
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/19-26.11.2025	USD	300'000		300'000	294'993.00	0.01
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/20-18.09.2031	USD		300'000	300'000	259'875.18	0.01
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/21-01.04.2025	USD	150'000		150'000		
1.686	DEUTSCHE BANK NY S. -E- 1.686%/21-19.03.2026	USD	150'000		150'000	139'768.85	0.01
0.250	ERSTE ABWICKLUNGSANSTALT 0.25%/21-01.03.2024	USD	400'000		400'000	400'000.00	0.02
0.500	ERSTE ABWICKLUNGSANSTALT 0.5%/20-02.06.2023	USD	200'000		200'000		
0.875	ERSTE ABWICKLUNGSANSTALT 0.875%/21-30.10.2024	USD	200'000		200'000	194'164.00	0.01
5.250	ERSTE ABWICKLUNGSANSTALT 5.25%/23-26.10.2026	USD		400'000	400'000	405'117.76	0.02
-	KFW 0% 07-29.06.2037	USD	450'000		450'000	246'227.13	0.01
-	KFW 0%/06-18.04.2036	USD	300'000		300'000	173'780.24	0.01
0.250	KFW 0.25%/21-08.03.2024	USD	300'000		300'000	299'829.00	0.01
0.250	KFW 0.25%/21-25.04.2023	USD	400'000		400'000		
0.500	KFW 0.5%/21-20.09.2024	USD	400'000		400'000	389'568.00	0.02
0.625	KFW 0.625%/21-22.01.2026	USD	600'000		600'000	556'130.44	0.02
1.000	KFW 1%/21-01.10.2026	USD	400'000		400'000	366'006.99	0.01
1.250	KFW 1.25%/22-31.01.2025	USD	400'000		400'000	386'200.00	0.02
1.375	KFW 1.375%/19-05.08.2024	USD	200'000		200'000	196'676.00	0.01
1.625	KFW 1.625%/22-10.05.2024	USD	200'000		200'000	198'596.00	0.01
2.625	KFW 2.625%/19-28.02.2024	USD	700'000		700'000		
2.875	KFW 2.875%/18-03.04.2028	USD	200'000		200'000	188'394.63	0.01
3.000	KFW 3%/22-20.05.2027	USD	500'000		500'000	477'686.43	0.02
3.125	KFW 3.125%/22-10.06.2025	USD	400'000		400'000	390'946.54	0.02
3.375	KFW 3.375%/22-23.08.2024	USD	200'000		200'000	198'134.00	0.01
3.875	KFW 3.875%/23-15.06.2028	USD		200'000	200'000	195'681.37	0.01
4.125	KFW 4.125%/23-15.07.2033	USD		200'000	200'000	195'491.67	0.01
4.625	KFW 4.625%/23-07.08.2026	USD		400'000	400'000	400'210.71	0.02
0.750	KREDITANSTALT FUER WIEDERAUFBAU KFW 0.75%/20-30.09.2030	USD	400'000		400'000	318'573.85	0.01
4.750	KREDITANSTALT FUER WIEDERAUFBAU KFW 4.75%/23-29.10.2030	USD		200'000	200'000	204'269.88	0.01
0.625	LAND NORDRHEIN-WESTFALEN 0.625%/20-28.04.2023	USD	300'000		300'000		
1.000	LAND NORDRHEIN-WESTFALEN 1%/21-21.04.2026	USD	400'000		400'000	369'549.36	0.01
2.250	LAND NORDRHEIN-WESTFALEN 2.25%/15-16.04.2025	USD	300'000		300'000	290'283.35	0.01
3.875	LAND NORDRHEIN-WESTFALEN 3.875%/22-15.01.2025	USD		200'000	200'000	197'556.00	0.01
3.875	LANDWIRTSCH. RENTENBANK 3.875%/23-14.06.2028	USD		200'000	200'000	195'696.60	0.01
0.875	LANDWIRTSCH. RENTENBANK 0.875%/20-03.09.2030	USD	200'000		200'000	160'089.57	0.01
0.875	LANDWIRTSCH. RENTENBANK 0.875%/21-30.03.2026	USD	400'000		400'000	370'072.79	0.01
1.875	LANDWIRTSCH. RENTENBANK 1.875%/15-17.04.2023	USD	500'000		500'000		
2.375	LANDWIRTSCH. RENTENBANK 2.375%/17-23.01.2024	USD	200'000		200'000		
3.125	LANDWIRTSCH. RENTENBANK 3.125%/18-14.11.2023	USD	850'000		850'000		
3.875	LANDWIRTSCH. RENTENBANK 3.875%/22-28.09.2027	USD	400'000		400'000	391'949.16	0.02
5.000	LANDWIRTSCH. RENTENBANK 5%/23-24.10.2033	USD		150'000	150'000	156'750.50	0.01
1.750	LANDWIRTSCH. RENTENBANK S. -1192- 1.75%/20-14.01.2027	USD	200'000		200'000	185'010.28	0.01
1.750	LANDWIRTSCHAFTLICHE RENTENBANK 1.75%/16-27.07.2026	USD	400'000		400'000	374'099.25	0.02
2.375	LANDWIRTSCHAFTLICHE RENTENBANK 2.375%/15-10.06.2025	USD	700'000		700'000	677'325.96	0.03
2.000	LB BADEN-WUERTEMBERG 2%/22-24.02.2025	USD	200'000		200'000	193'280.78	0.01
1.375	L-BANK BW FOERDERBANK 1.375%/21-12.10.2028	USD	200'000		200'000	174'303.06	0.01
1.375	L-BANK BW FOERDERBANK 1.375%/22-27.01.2025	USD		200'000	200'000	193'236.00	0.01
2.000	L-BANK BW FOERDERBANK 2%/19-23.07.2024	USD	300'000		300'000	295'929.00	0.01
4.875	L-BANK BW FOERDERBANK 4.875%/23-09.03.2026	USD		500'000	500'000	500'300.75	0.02
1.875	NRW.BANK 1.875%/19-31.07.2024	USD	700'000		700'000	689'752.00	0.03
2.250	NRW.BANK 2.25%/19-31.05.2023	USD	400'000		400'000		
3.875	NRW.BANK 3.875%/23-26.05.2026	USD		200'000	200'000	196'096.34	0.01
4.500	NRW.BANK 4.5%/23-09.06.2025	USD		200'000	200'000	198'221.68	0.01
0.625	NRW.BANK S. -808- 0.625%/20-19.05.2025	USD	400'000		400'000	378'878.51	0.02
0.375	NRW.BANK S. -846- 0.375%/21-10.02.2025	USD	400'000		400'000	382'327.28	0.02
0.750	NRW.BANK S. -906- 0.75%/21-25.10.2024	USD	200'000		200'000	194'208.00	0.01
4.625	NRW.BANK S. -987- 4.625%/22-04.11.2025	USD	200'000	200'000	400'000	397'598.63	0.02
						<b>16'123'825.64</b>	<b>0.65</b>
<b>Guernsey</b>							
2.538	AMDOCS LTD 2.538%/20-15.06.2030	USD	100'000		100'000	84'861.74	0.00
3.250	PERSHING SQUARE HOLDINGS -144A- 3.25%/20-15.11.2030	USD	1'000'000		1'000'000		
						<b>84'861.74</b>	<b>0.00</b>
<b>Hong Kong</b>							
4.950	AIA GROUP LTD -144A- 4.95%/23-04.04.2033	USD		200'000	200'000	199'449.14	0.01
5.625	AIA GROUP LTD S. -29- -144A- 5.625%/22-25.10.2027	USD	200'000		200'000	204'149.73	0.01
-	AIRPORT AUTHORITY HK FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000		200'000	179'658.19	0.01
4.875	AIRPORT AUTHORITY HK S. -C- -144A- 4.875%/23-12.01.2033	USD		200'000	200'000	201'806.40	0.01
1.618	ANHUI TRANSPORTATION HK 1.618%/21-26.08.2026	USD	200'000		200'000	182'060.10	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- BANK OF COMMUNICATION HK (subordinated) FIX-TO-FRN FRN/21-08.07.2031	USD	250'000			250'000	231'649.34	0.01
- BANK OF EAST ASIA LTD (subordinated) FIX-TO-FRN FRN/20-29.05.2030	USD	250'000			250'000	240'478.04	0.01
2.220 BCEG HONGKONG CO LTD 2.22%/21-02.07.2026	USD	200'000			200'000	185'006.68	0.01
1.750 BOCOM LEASING MGMT 1.75%/20-14.07.2023	USD	200'000		200'000			
- BOCOM LEASING MGMT FRN/20-02.03.2023	USD	1'500'000		1'500'000			
- BOCOM LEASING MGMT S. -8- FRN/20-02.03.2025	USD	1'000'000		1'000'000			
2.750 CGNPC INTERNATIONAL LTD 2.75%/19-02.07.2024	USD	300'000			300'000	297'105.00	0.01
3.875 CITIC 3.875%/17-28.02.2027	USD		300'000		300'000	289'732.20	0.01
1.875 CMB INTERNATIONAL LEASIN 1.875%/20-12.08.2025	USD	200'000			200'000	189'751.54	0.01
2.875 CMB INTERNATIONAL LEASIN 2.875%/21-04.02.2031	USD	400'000		200'000	200'000	171'296.69	0.01
3.000 CMB INTERNATIONAL LEASIN 3%/19-03.07.2024	USD	200'000			200'000	198'062.00	0.01
3.875 CNAC HK FINBRIDGE CO LTD 3.875%/19-19.06.2029	USD	300'000			300'000	278'955.68	0.01
5.125 CNAC HK FINBRIDGE CO LTD 5.125%/18-14.03.2028	USD	300'000			300'000	296'991.64	0.01
- CRCC CHENGAN LTD (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	USD	300'000			300'000	298'041.00	0.01
3.500 CRCC YUXIANG (reg. -S-) 3.5%/13-16.05.2023	USD	400'000		400'000			
4.250 FAR EAST HORIZON LTD 4.25%/21-26.10.2026	USD	400'000			400'000	374'531.72	0.02
4.000 HONG KONG -144A- 4%/23-07.06.2028	USD		400'000		400'000	393'890.98	0.02
4.000 HONGKONG INTL QINGDAO 4%/19-08.10.2024	USD	500'000			500'000	492'820.00	0.02
1.250 ICBCIL FINANCE CO LTD 1.25%/21-02.08.2024	USD	200'000			200'000	196'322.00	0.01
1.750 ICBCIL FINANCE CO LTD 1.75%/21-02.08.2026	USD	200'000			200'000	183'832.95	0.01
- ICBCIL FINANCE CO LTD S. -18- FRN/18-15.05.2023	USD	1'000'000		1'000'000			
3.421 LENOVO GROUP LTD 3.421%/20-02.11.2030	USD	200'000			200'000	174'101.26	0.01
3.450 PINGAN REAL ESTATE CAP 3.45%/21-29.07.2026	USD	200'000		200'000			
- VANKE REAL ESTATE HK FRN/18-25.05.2023	USD	460'000		460'000			
2.875 XIAOMI BEST TIME INTERNATIONAL LIMITED 2.875%/21-07.04.2031	USD	200'000			200'000	164'685.02	0.01
						<b>5'624'377.30</b>	<b>0.23</b>
<b>Hungary</b>							
5.250 HUNGARY 5.25%/22-16.06.2029	USD	400'000			400'000	392'559.51	0.02
5.500 HUNGARY 5.5%/22-16.06.2034	USD		400'000		400'000	388'912.22	0.02
6.125 HUNGARY 6.125%/23-22.05.2028	USD		400'000		400'000	408'580.83	0.02
6.250 HUNGARY 6.25%/23-22.09.2032	USD		400'000		400'000	412'753.20	0.02
7.500 MVM ENERGETIKA ZRT 7.5%/23-09.06.2028	USD		200'000		200'000	207'021.53	0.01
- OTP BANK NYRT FIX-TO-FRN FRN/23-25.05.2027	USD		400'000		400'000	411'021.81	0.02
						<b>2'220'849.10</b>	<b>0.09</b>
<b>India</b>							
3.867 ADANI ELECTRICITY MUMBAI LTD 3.867%/21-22.07.2031	USD	200'000			200'000	166'118.24	0.01
4.375 ADANI PORTS & SPECIAL ECONOMIC ZONE LTD 4.375%/19-03.07.2029	USD	200'000			200'000	179'068.04	0.01
3.828 ADANI PORTS AND SPECIAL 3.828%/21-02.02.2032	USD	200'000			200'000	164'313.79	0.01
4.000 ICICI BANK (reg. -S-) 4%/16-18.03.2026	USD	400'000			400'000	388'939.91	0.02
3.950 INDIAN RAILWAY FINANCE 3.95%/20-13.02.2050	USD	200'000			200'000	156'742.74	0.01
4.250 NTPC 4.25%/16-26.02.2026	USD	400'000			400'000	391'168.80	0.02
3.375 OIL & NATURAL GAS CORPORATION LTD 3.375%/19-05.12.2029	USD	500'000			500'000	451'707.05	0.02
5.125 OIL INDIA LTD 5.125%/19-04.02.2029	USD	200'000			200'000	198'053.40	0.01
4.500 POWER FINANCE CORP LTD S. -5- 4.5%/19-18.06.2029	USD	300'000			300'000	286'133.41	0.01
3.500 REC LIMITED 3.5%/19-12.12.2024	USD	400'000			400'000	392'224.00	0.02
						<b>2'774'469.38</b>	<b>0.11</b>
<b>Indonesia</b>							
5.315 FREEPORT INDONESIA PT 5.315%/22-14.04.2032	USD		200'000		200'000	193'271.57	0.01
4.125 INDONESIA (reg. -S-) 4.125%/15-15.01.2025	USD	300'000			300'000	297'945.00	0.01
4.350 INDONESIA (reg. -S-) 4.35%/16-08.01.2027	USD	400'000			400'000	392'310.55	0.02
5.250 INDONESIA (REG. -S-) 5.25%/12-17.01.2042	USD	500'000			500'000	494'563.65	0.02
5.875 INDONESIA (reg. -S-) 5.875%/14-15.01.2024	USD	300'000		300'000			
6.750 INDONESIA (reg. -S-) 6.75%/14-15.01.2044	USD	300'000			300'000	347'079.51	0.01
7.750 INDONESIA (reg. -S-) 7.75%/08-17.01.2038	USD	400'000			400'000	490'351.78	0.02
5.250 INDONESIA S. -22- (reg. -S-) 5.25%/16-08.01.2047	USD	200'000			200'000	197'076.66	0.01
6.450 PERTAMINA (reg. -S-) 6.45%/14-30.05.2044	USD	300'000			300'000	313'853.41	0.01
6.500 PERTAMINA (reg. -S-) 6.5%/11-27.05.2041	USD	340'000			340'000	358'884.74	0.01
3.000 PERUSAHAAN LISTRIK NEGAR 3%/20-30.06.2030	USD	200'000			200'000	172'831.67	0.01
4.000 PERUSAHAAN LISTRIK NEGAR 4%/20-30.06.2050	USD	200'000			200'000	143'793.29	0.01
4.125 PERUSAHAAN LISTRIK NEGAR 4.125%/17-15.05.2027	USD	400'000			400'000	384'799.27	0.02
3.375 PERUSAHAAN LISTRIK NEGAR S. -8- 3.375%/19-05.02.2030	USD	300'000			300'000	267'328.00	0.01
4.375 PERUSAHAAN LISTRIK NEGAR S. -9- 4.375%/19-05.02.2050	USD	200'000			200'000	153'646.82	0.01
2.300 PERUSAHAAN PENERBIT SBSN 2.3%/20-23.06.2025	USD	200'000			200'000	192'649.69	0.01
4.150 PERUSAHAAN PENERBIT SBSN 4.15%/17-29.03.2027	USD	200'000			200'000	195'302.28	0.01
4.325 PERUSAHAAN PENERBIT SBSN 4.325%/15-28.05.2025	USD	200'000			200'000	198'626.05	0.01
4.400 PERUSAHAAN PENERBIT SBSN INDONESIA III TR (reg. -S-) 4.4%/18-01.03.2028	USD	200'000			200'000	196'097.35	0.01
2.800 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.8%/20-23.06.2030	USD	200'000			200'000	176'554.66	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.450 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45%/19-20.02.2029	USD	300'000			300'000	292'674.94	0.01
5.450 PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK USD (reg. -S-) 5.45%/18-21.05.2028	USD	300'000			300'000	299'454.01	0.01
5.500 PT BANK MANDIRI (PERSERO) TBK 5.5%/23-04.04.2026	USD		200'000		200'000	200'431.03	0.01
4.763 PT FREEPORT INDONESIA 4.763%/22-14.04.2027	USD		200'000		200'000	195'137.02	0.01
5.800 PT INDONESIA ASAHAN ALUMINIUM 5.8%/20-15.05.2050	USD	200'000			200'000	186'233.31	0.01
3.100 PT PERTAMINA (PERSERO) 3.1%/20-21.01.2030	USD	200'000			200'000	177'883.46	0.01
4.150 PT PERTAMINA (PERSERO) 4.15%/20-25.02.2060	USD	200'000			200'000	149'634.77	0.01
4.175 PT PERTAMINA (PERSERO) 4.175%/20-21.01.2050	USD	200'000			200'000	154'841.41	0.01
2.150 REPUBLIC OF INDONESIA 2.15%/21-28.07.2031	USD	200'000			200'000	163'627.38	0.01
2.850 REPUBLIC OF INDONESIA 2.85%/20-14.02.2030	USD	800'000			800'000	709'207.85	0.03
3.400 REPUBLIC OF INDONESIA 3.4%/19-18.09.2029	USD	300'000			300'000	276'500.18	0.01
3.500 REPUBLIC OF INDONESIA 3.5%/17-11.01.2028	USD	300'000			300'000	284'302.51	0.01
3.500 REPUBLIC OF INDONESIA 3.5%/20-14.02.2050	USD	200'000			200'000	147'315.45	0.01
3.700 REPUBLIC OF INDONESIA 3.7%/19-30.10.2049	USD	200'000			200'000	153'486.44	0.01
3.850 REPUBLIC OF INDONESIA 3.85%/20-15.10.2030	USD	200'000			200'000	185'931.14	0.01
4.200 REPUBLIC OF INDONESIA 4.2%/20-15.10.2050	USD	200'000			200'000	166'193.76	0.01
4.300 REPUBLIC OF INDONESIA 4.3%/22-31.03.2052	USD	200'000			200'000	168'725.38	0.01
4.450 REPUBLIC OF INDONESIA 4.45%/20-15.04.2070	USD	200'000			200'000	166'046.48	0.01
						<b>9'244'592.47</b>	<b>0.37</b>
<b>Ireland</b>							
1.650 AERCAP IRELAND CAP/GLOBA 1.65%/21-29.10.2024	USD	400'000			400'000	389'388.00	0.02
1.750 AERCAP IRELAND CAP/GLOBA 1.75%/21-29.10.2024	USD	500'000		500'000			
1.750 AERCAP IRELAND CAP/GLOBA 1.75%/21-30.01.2026	USD	400'000			400'000	371'606.01	0.02
6.450 AERCAP IRELAND CAP/GLOBA -144A- 6.45%/23-15.04.2027	USD		457'000		457'000	467'890.98	0.02
3.000 AERCAP IRELAND CAP/GLOBA 3%/21-29.10.2028	USD	400'000			400'000	359'400.38	0.01
3.300 AERCAP IRELAND CAP/GLOBA 3.3%/21-30.01.2032	USD	300'000			300'000	253'882.19	0.01
3.650 AERCAP IRELAND CAP/GLOBA 3.65%/17-21.07.2027	USD	300'000			300'000	282'432.88	0.01
4.450 AERCAP IRELAND CAP/GLOBA 4.45%/19-03.04.2026	USD	400'000			400'000	391'805.92	0.02
5.750 AERCAP IRELAND CAP/GLOBA 5.75%/23-06.06.2028	USD		150'000		150'000	151'195.55	0.01
6.100 AERCAP IRELAND CAP/GLOBA 6.1%/23-15.01.2027	USD		200'000		200'000	202'585.44	0.01
6.500 AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5%/20-15.07.2025	USD	150'000			150'000	151'354.68	0.01
- AIB GROUP PLC FIX-TO-FRN -144A- FRN/22-14.10.2026	USD	200'000			200'000	205'138.89	0.01
- BANK OF IRELAND GROUP FIX-TO-FRN -144A- FRN/21-30.09.2027	USD	400'000			400'000	364'057.60	0.01
- BANK OF IRELAND GROUP FIX-TO-FRN -144A- FRN/22-16.09.2026	USD	200'000			200'000	201'114.52	0.01
4.418 GE CAPITAL INTERNATIONAL FUNDING 4.418%/16-15.11.2035	USD		400'000		400'000	374'348.73	0.02
2.875 SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.875%/16-23.09.2023	USD	362'000		362'000			
3.200 SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2%/16-23.09.2026	USD	300'000			300'000	285'842.47	0.01
5.700 SMBC AVIATION CAPITAL FI -144A- 5.7%/23-25.07.2033	USD		400'000		400'000	399'397.36	0.02
2.700 STERIS PLC 2.7%/21-15.03.2031	USD	300'000			300'000	255'124.62	0.01
5.250 TRANE TECHNOLOGIES FINANCING LIMITED 5.25%/23-03.03.2033	USD		200'000		200'000	201'927.29	0.01
5.942 VEB FINANCE (reg. -S-) 5.942%/13-21.11.2023	USD	400'000		400'000			
- WILLOW NO.2 (IRELAND) (subordinated) (reg. -S-) FIX-TO-FRN 4.25%/15-01.10.2045	USD	450'000			450'000	435'003.26	0.02
- ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/21-19.04.2051	USD	400'000			400'000	325'265.52	0.01
						<b>6'068'762.29</b>	<b>0.25</b>
<b>Isle of Man</b>							
3.375 ANGLOGOLD ASHANTI HOLDINGS PLC 3.375%/21-01.11.2028	USD	400'000			400'000	358'311.92	0.01
4.250 GOHL CAPITAL LTD 4.25%/17-24.01.2027	USD	200'000			200'000	191'802.20	0.01
						<b>550'114.12</b>	<b>0.02</b>
<b>Israel</b>							
2.875 ISRAEL 2.875%/16-16.03.2026	USD	500'000			500'000	474'422.85	0.02
3.150 ISRAEL 3.15%/13-30.06.2023	USD	1'200'000		1'200'000			
6.875 ISRAEL ELECTRIC (reg. -S-) 6.875%/13-21.06.2023	USD	500'000		500'000			
3.750 ISRAEL ELECTRIC CORP LTD -144A- 3.75%/22-22.02.2032	USD	200'000			200'000	166'774.43	0.01
2.500 STATE OF ISRAEL 2.5%/20-15.01.2030	USD	800'000			800'000	683'237.55	0.03
3.250 STATE OF ISRAEL 3.25%/18-17.01.2028	USD	500'000			500'000	462'268.66	0.02
3.800 STATE OF ISRAEL 3.8%/20-13.05.2060	USD	1'000'000		400'000	600'000	410'304.20	0.02
4.500 STATE OF ISRAEL 4.5%/20-03.04.2120	USD	200'000			200'000	146'676.77	0.01
						<b>2'343'684.46</b>	<b>0.09</b>
<b>Italy</b>							
4.700 INTESA SANPAOLO SPA -144A- 4.7%/19-23.09.2049	USD	200'000			200'000	147'202.75	0.01
6.875 ITALY 6.875%/93-27.09.2023	USD	1'500'000		1'500'000			
0.875 ITALY GOV'T INT BOND 0.875%/21-06.05.2024	USD	400'000			400'000	396'724.00	0.02
1.250 ITALY GOV'T INT BOND 1.25%/20-17.02.2026	USD	300'000			300'000	277'233.47	0.01
3.875 ITALY GOV'T INT BOND 3.875%/21-06.05.2051	USD	300'000			300'000	207'624.62	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
4.000	REPUBLIC OF ITALY 4%/19-17.10.2049	USD	800'000			214'052.08	0.01	
-	UNICREDIT SPA FIX-TO-FRN -144A- FRN/21-03.06.2032	USD		300'000	300'000	250'537.30	0.01	
						<b>1'493'374.22</b>	<b>0.06</b>	
<b>Japan</b>								
3.400	CENTRAL JAPAN RAILWAY CO 3.4%/18-06.09.2023	USD	400'000		400'000			
0.894	CENTRAL NIPPON EXPRESSWY 0.894%/20-10.12.2025	USD	300'000		300'000	277'269.80	0.01	
-	DAI-ICHI LIFE INSURANCE (subordinated) (REG. -S-) FIX-TO-FLOATER 4%/16-PERPETUAL	USD	600'000		600'000			
-	DAI-ICHI LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/16-PERPETUAL	USD	200'000		200'000	191'126.58	0.01	
2.875	DEVELOPMENT BANK OF JAPAN S. -GG10- (reg. -S-) 2.875%/14-19.09.2024	USD	1'400'000		1'400'000	1'380'162.00	0.06	
1.750	DEVELOPMENT BK OF JAPAN -144A- 1.75%/22-18.02.2025	USD	200'000		200'000	193'272.54	0.01	
5.125	DEVELOPMENT BK OF JAPAN -144A- 5.125%/23-01.09.2026	USD		200'000	200'000	201'032.42	0.01	
2.534	HONDA MOTOR CO LTD 2.534%/22-10.03.2027	USD	200'000		200'000	186'871.10	0.01	
1.875	JAPAN BANK FOR INTERNATIONAL COOPERATION 1.875%/16-21.07.2026	USD	300'000		300'000	280'010.79	0.01	
2.375	JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375%/16-20.04.2026	USD	300'000		300'000	284'694.24	0.01	
2.750	JAPAN BANK FOR INTERNATIONAL COOPERATION 2.75%/16-21.01.2026	USD	200'000		200'000	192'059.41	0.01	
0.625	JPN BANK FOR INT'L COOP 0.625%/20-15.07.2025	USD	200'000		200'000	188'084.51	0.01	
1.250	JPN BANK FOR INT'L COOP 1.25%/21-21.01.2031	USD	400'000		400'000	320'299.09	0.01	
1.875	JPN BANK FOR INT'L COOP 1.875%/21-15.04.2031	USD	400'000		400'000	331'981.88	0.01	
2.000	JPN BANK FOR INT'L COOP 2%/19-17.10.2029	USD	300'000		300'000	260'605.19	0.01	
2.750	JPN BANK FOR INT'L COOP 2.75%/17-16.11.2027	USD	400'000		400'000	373'253.92	0.02	
2.875	JPN BANK FOR INT'L COOP 2.875%/17-01.06.2027	USD	600'000		600'000	566'737.68	0.02	
2.875	JPN BANK FOR INT'L COOP 2.875%/17-21.07.2027	USD	700'000		700'000	660'016.80	0.03	
3.875	JPN BANK FOR INT'L COOP 3.875%/22-16.09.2025	USD	400'000		400'000	392'604.50	0.02	
4.625	JPN BANK FOR INT'L COOP 4.625%/23-19.07.2028	USD		400'000	400'000	399'108.12	0.02	
2.550	KANSAI ELECTRIC POWER CO 2.55%/19-17.09.2024	USD	200'000		200'000	196'368.00	0.01	
3.375	mitsubishi 3.375%/14-23.07.2024	USD	600'000		300'000	297'225.00	0.01	
1.125	mitsubishi corp -144A- 1.125%/21-15.07.2026	USD	400'000		400'000	363'916.14	0.01	
1.412	mitsubishi ufj fin grp 1.412%/20-17.07.2025	USD	400'000		400'000	378'981.66	0.02	
2.048	mitsubishi ufj fin grp 2.048%/20-17.07.2030	USD	200'000		200'000	165'920.68	0.01	
2.193	mitsubishi ufj fin grp 2.193%/20-25.02.2025	USD	200'000		200'000	193'774.53	0.01	
3.195	mitsubishi ufj fin grp 3.195%/19-18.07.2029	USD	400'000		400'000	363'347.67	0.01	
3.777	mitsubishi ufj fin grp 3.777%/18-02.03.2025	USD	450'000		450'000	442'719.66	0.02	
4.286	mitsubishi ufj fin grp 4.286%/18-26.07.2038	USD	260'000		260'000	239'957.57	0.01	
-	mitsubishi ufj fin grp fix-to-frn frn/21-13.10.2027	USD	400'000		400'000	364'328.29	0.01	
-	mitsubishi ufj fin grp fix-to-frn frn/21-20.07.2027	USD	200'000		200'000	182'990.10	0.01	
-	mitsubishi ufj fin grp fix-to-frn frn/22-13.09.2033	USD	200'000		200'000	203'035.47	0.01	
-	mitsubishi ufj fin grp fix-to-frn frn/22-18.07.2025	USD	200'000		200'000	199'108.00	0.01	
-	mitsubishi ufj fin grp fix-to-frn frn/22-20.07.2028	USD	200'000		200'000	198'568.28	0.01	
-	mitsubishi ufj fin grp frn/18-26.07.2023	USD	4'000'000		4'000'000			
-	mitsubishi ufj financial frn 18-02.03.2023	USD	2'000'000		2'000'000			
3.677	mitsubishi ufj financial group 3.677%/17-22.02.2027	USD	400'000		400'000	385'530.89	0.02	
3.850	mitsubishi ufj financial group 3.85%/16-01.03.2026	USD	300'000		300'000	292'458.39	0.01	
-	mitsubishi ufj financial group inc frn/22-12.09.2025	USD	200'000		200'000	199'178.00	0.01	
2.572	mitsui fudosan co ltd -144A- 2.572%/22-21.01.2032	USD	400'000		400'000	330'382.98	0.01	
3.650	mitsui fudosan co ltd 3.65%/17-20.07.2027	USD	400'000		400'000			
-	mizuho financial group fix-to-frn frn/21-09.07.2027	USD	200'000		200'000	183'092.78	0.01	
-	mizuho financial group fix-to-frn frn/22-13.09.2028	USD	200'000		200'000	200'854.93	0.01	
-	mizuho financial group fix-to-frn frn/22-22.05.2026	USD	400'000		400'000	386'099.28	0.02	
-	mizuho financial group fix-to-frn frn/23-06.07.2029	USD		400'000	400'000	407'272.23	0.02	
-	mizuho financial group fix-to-frn frn/23-06.07.2034	USD		400'000	400'000	407'528.83	0.02	
-	mizuho financial group frn/18-05.03.2023	USD	2'000'000		2'000'000			
-	mizuho financial group frn/20-10.07.2024	USD	2'000'000		2'000'000			
2.564	mizuho financial group inc 2.564%/21-13.09.2031	USD	400'000		200'000	200'000	162'065.18	0.01
-	nippon life insurance (subordinated) (reg -S-) FIX-TO-FLOATER 5.1%/14-16.10.2044	USD	300'000		300'000			
-	nippon life insurance (subordinated) FIX-TO-FRN -144A- FRN/14-16.10.2044	USD	400'000		400'000			
-	nippon life insurance (subordinated) FIX-TO-FRN -144A- FRN/21-16.09.2051	USD	200'000		200'000	164'865.26	0.01	
-	nippon life insurance (subordinated) FIX-TO-FRN -144A- FRN/21-21.01.2051	USD	400'000		400'000	330'548.76	0.01	
3.522	NISSAN MOTOR CO -144A- 3.522%/20-17.09.2025	USD	400'000		400'000			
4.345	NISSAN MOTOR CO -144A- 4.345%/20-17.09.2027	USD	400'000		400'000			
4.810	NISSAN MOTOR CO -144A- 4.81%/20-17.09.2030	USD	400'000		400'000			
1.653	NOMURA HOLDINGS INC 1.653%/21-14.07.2026	USD	400'000		400'000	365'792.64	0.01	
1.851	NOMURA HOLDINGS INC 1.851%/20-16.07.2025	USD	200'000		200'000	189'892.22	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.172	NOMURA HOLDINGS INC 2.172%/21-14.07.2028	USD	400'000		400'000	348'667.04	0.01
2.679	NOMURA HOLDINGS INC 2.679%/20-16.07.2030	USD	200'000		200'000	169'048.04	0.01
3.103	NOMURA HOLDINGS INC 3.103%/20-16.01.2030	USD	400'000		400'000	351'162.35	0.01
5.099	NOMURA HOLDINGS INC 5.099%/22-03.07.2025	USD	200'000		200'000	198'331.76	0.01
5.386	NOMURA HOLDINGS INC 5.386%/22-06.07.2027	USD	200'000		200'000	199'540.51	0.01
6.087	NOMURA HOLDINGS INC 6.087%/23-12.07.2033	USD		400'000	400'000	416'903.84	0.02
1.284	NORINCHUKIN BANK -144A- 1.284%/21-22.09.2026	USD	400'000		400'000	361'216.51	0.01
4.867	NORINCHUKIN BANK -144A- 4.867%/22-14.09.2027	USD	200'000		200'000	198'069.43	0.01
5.430	NORINCHUKIN BANK -144A- 5.43%/23-09.03.2028	USD		200'000	200'000	202'053.91	0.01
1.162	NTT FINANCE CORP -144A- 1.162%/21-03.04.2026	USD	200'000		200'000	184'285.90	0.01
1.591	NTT FINANCE CORP -144A- 1.591%/21-03.04.2028	USD	400'000		400'000	350'736.58	0.01
2.250	ORIX CORP 2.25%/21-09.03.2031	USD	400'000	200'000	200'000	167'355.80	0.01
3.250	ORIX CORP 3.25%/17-04.12.2024	USD	400'000		400'000	392'812.00	0.02
5.200	ORIX CORP 5.2%/22-13.09.2032	USD	300'000		300'000	303'164.68	0.01
3.113	PANASONIC CORP 3.113%/19-19.07.2029	USD	200'000		200'000	181'724.84	0.01
1.550	SUMITOMO CORP 1.55%/21-06.07.2026	USD	200'000		200'000	183'481.37	0.01
5.550	SUMITOMO CORP 5.55%/23-09.03.2028	USD		200'000	200'000	203'185.17	0.01
2.440	SUMITOMO MITSUI BANKING 2.44%/19-18.06.2024	USD	400'000		400'000	396'020.00	0.02
6.184	SUMITOMO MITSUI FINANCIAL GROUP INC 6.184%/23-13.07.2043	USD		400'000	200'000	219'031.61	0.01
2.930	SUMITOMO MITSUI FINL GRP (subordinated) 2.93%/21-17.09.2041	USD	400'000		400'000	297'478.04	0.01
1.402	SUMITOMO MITSUI FINL GRP 1.402%/21-17.09.2026	USD	400'000		400'000	364'386.43	0.01
2.130	SUMITOMO MITSUI FINL GRP 2.13%/20-08.07.2030	USD	400'000	400'000			
2.296	SUMITOMO MITSUI FINL GRP 2.296%/21-12.01.2041	USD	200'000		200'000	134'696.30	0.01
2.724	SUMITOMO MITSUI FINL GRP 2.724%/19-27.09.2029	USD	400'000		400'000	352'229.11	0.01
3.040	SUMITOMO MITSUI FINL GRP 3.04%/19-16.07.2029	USD	500'000		500'000	449'454.32	0.02
3.352	SUMITOMO MITSUI FINL GRP 3.352%/17-18.10.2027	USD	300'000		300'000	282'958.56	0.01
5.776	SUMITOMO MITSUI FINL GRP 5.776%/23-13.07.2033	USD		400'000	400'000	413'647.74	0.02
5.800	SUMITOMO MITSUI FINL GRP 5.8%/23-13.07.2028	USD		400'000	400'000	410'836.48	0.02
-	SUMITOMO MITSUI FINL GRP FRN/18-19.07.2023	USD	1'000'000	1'000'000			
0.850	SUMITOMO MITSUI TR BK LT -144A- 0.85%/21-25.03.2024	USD	400'000		400'000	398'860.00	0.02
5.550	SUMITOMO MITSUI TR BK LT -144A- 5.55%/23-14.09.2028	USD		400'000	400'000	407'074.48	0.02
3.375	TAKEDA PHARMACEUTICAL 3.375%/20-09.07.2060	USD	200'000		200'000	133'522.48	0.01
4.400	TAKEDA PHARMACEUTICAL 4.4%/19-26.11.2023	USD	130'000	130'000			
5.000	TAKEDA PHARMACEUTICAL 5%/19-26.11.2028	USD	300'000		300'000	299'217.26	0.01
2.050	TAKEDA PHARMACEUTICAL CO LTD 2.05%/20-31.03.2030	USD	200'000		200'000	168'060.14	0.01
3.175	TAKEDA PHARMACEUTICAL CO LTD 3.175%/20-09.07.2050	USD	400'000		400'000	274'097.42	0.01
0.681	TOYOTA MOTOR CORP 0.681%/21-25.03.2024	USD	200'000	200'000			
2.358	TOYOTA MOTOR CORP 2.358%/19-02.07.2024	USD	300'000	300'000			
2.760	TOYOTA MOTOR CORP 2.76%/19-02.07.2029	USD	300'000		300'000	276'290.03	0.01
5.118	TOYOTA MOTOR CORP 5.118%/23-13.07.2028	USD		400'000	400'000	407'595.38	0.02
5.123	TOYOTA MOTOR CORP 5.123%/23-13.07.2033	USD		400'000	200'000	209'608.81	0.01
2.596	TOYOTA TSUSHO CORP 2.596%/19-19.09.2024	USD	200'000		200'000	196'610.00	0.01
						<b>24'978'408.31</b>	<b>1.01</b>
<b>Jersey</b>							
2.396	APTIV PLC/APTIV CORP 2.396%/22-18.02.2025	USD	300'000		300'000	290'808.51	0.01
3.250	APTIV PLC/APTIV CORP 3.25%/22-01.03.2032	USD	300'000		300'000	258'688.52	0.01
2.940	GALAXY PIPELINE ASSETS 2.94%/21-30.09.2040	USD	400'000		400'000	298'080.50	0.01
1.750	GALAXY PIPELINE ASSETS BIDCO LIMITED 1.75%/20-30.09.2027	USD	200'000		200'000	121'095.16	0.00
2.625	GALAXY PIPELINE ASSETS BIDCO LIMITED 2.625%/20-31.03.2036	USD	200'000		200'000	162'256.56	0.01
3.250	GALAXY PIPELINE ASSETS S. -C- 3.25%/20-30.09.2040	USD	200'000		200'000	151'496.29	0.01
2.160	GALAXY PIPELINE ASSETS S. -D- 2.16%/21-31.03.2034	USD	400'000		400'000	291'567.14	0.01
0.908	IDB TRUST SERVICES LTD 0.908%/20-25.06.2025	USD	700'000		700'000	661'240.90	0.03
						<b>2'235'233.58</b>	<b>0.09</b>
<b>Kazakhstan</b>							
5.125	KAZAKHSTAN 5.125%/15-21.07.2025	USD	400'000		400'000	403'060.72	0.02
4.750	KAZMUNAYGAS NATIONAL CO 4.75%/18-24.04.2025	USD	400'000	400'000			
5.375	KAZMUNAYGAS NATIONAL CO 5.375%/18-24.04.2030	USD	200'000		200'000	194'118.19	0.01
4.750	KAZMUNAYGAS NATIONAL COMPANY (reg. -S-) 4.75%/17-19.04.2027	USD	200'000		200'000	193'326.60	0.01
						<b>790'505.51</b>	<b>0.03</b>
<b>Kuwait</b>							
-	BURGAN BANK (subordinated) FIX-TO-FRN FRN/20-15.12.2031	USD	400'000		400'000	339'330.18	0.01
3.500	EMIRATE OF KUWAIT (reg. -S-) 3.5%/17-20.03.2027	USD	500'000		500'000	483'768.64	0.02
						<b>823'098.82</b>	<b>0.03</b>
<b>Luxembourg</b>							
3.100	ALROSA FINANCE SA 3.1%/20-25.06.2027	USD	200'000		200'000	0.00	0.00
4.650	ALROSA FINANCE SA 4.65%/19-09.04.2024	USD	400'000		400'000	0.00	0.00
6.550	ARCELORMITTAL SA 6.55%/22-29.11.2027	USD	300'000		300'000	312'193.52	0.01
6.800	ARCELORMITTAL SA 6.8%/22-29.11.2032	USD	400'000		400'000	423'189.04	0.02
5.375	AROUNDTOWN SA 5.375%/19-21.03.2029	USD	300'000	300'000			

**780 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.200 DH EUROPE FINANCE II 2.2%/19-15.11.2024	USD	100'000		100'000			
2.600 DH EUROPE FINANCE II 2.6%/19-15.11.2029	USD	200'000			200'000	177'618.12	0.01
3.400 DH EUROPE FINANCE II 3.4%/19-15.11.2049	USD	200'000			200'000	149'002.72	0.01
3.250 DH EUROPE FINANCE II S.A.R.L. 3.25%/19-15.11.2039	USD	200'000			200'000	158'894.76	0.01
- EIB 0%/96-06.11.2026	USD	800'000			800'000	708'878.78	0.03
1.875 EIB 1.875%/15-10.02.2025	USD	200'000			200'000	194'136.71	0.01
3.250 EIB 3.25%/14-29.01.2024	USD	500'000		500'000			
4.875 EIB 4.875%/06-15.02.2036	USD	400'000			400'000	414'733.09	0.02
2.125 EUROPEAN INVESTMENT BANK 2.125%/16-13.04.2026	USD	600'000			600'000	569'874.55	0.02
2.375 EUROPEAN INVESTMENT BANK 2.375%/17-24.05.2027	USD	200'000			200'000	187'622.97	0.01
1.750 GEN LUX SARL/GEN USA INC 1.75%/21-10.04.2026	USD	400'000			400'000	368'727.50	0.01
6.129 GREENSAIF PIPELINES BIDC 6.129%/23-23.02.2038	USD		200'000		200'000	202'713.96	0.01
6.510 GREENSAIF PIPELINES BIDC S. -2- 6.51%/23-23.02.2042	USD		200'000		200'000	204'535.72	0.01
1.262 ISDB TRUST NO 2 1.262%/21-31.03.2026	USD	400'000			400'000	371'673.17	0.02
4.598 ISDB TRUST NO 2 4.598%/23-14.03.2028	USD		300'000		300'000	298'913.64	0.01
4.906 ISDB TRUST NO 2 4.906%/23-03.10.2028	USD		200'000		200'000	201'950.09	0.01
4.747 ISDB TRUST NO 2 S. -59- 4.747%/22-27.10.2027	USD	200'000			200'000	200'067.12	0.01
3.000 JBS USA/FOOD/FINANCE -144A- 3%/22-02.02.2029	USD	400'000		400'000			
5.125 JBS USA/FOOD/FINANCE -144A- 5.125%/22-01.02.2028	USD	200'000		200'000			
5.750 JBS USA/FOOD/FINANCE -144A- 5.75%/22-01.04.2033	USD	100'000		100'000			
6.500 JBS USA/FOOD/FINANCE -144A- 6.5%/22-01.12.2052	USD	100'000		100'000			
5.125 JBS USA/FOOD/FINANCE 5.125%/23-01.02.2028	USD		200'000		200'000	195'871.01	0.01
5.750 JBS USA/FOOD/FINANCE 5.75%/23-01.04.2033	USD		100'000		100'000	96'954.15	0.00
6.500 JBS USA/FOOD/FINANCE 6.5%/23-01.12.2052	USD		100'000		100'000	96'351.54	0.00
4.500 MEDTRONIC GLOBAL HLDINGS 4.5%/23-30.03.2033	USD		200'000		200'000	192'565.98	0.01
4.250 MEDTRONIC GLOBAL HOLDINGS S.C.A. 4.25%/23-30.03.2028	USD		200'000		200'000	195'675.38	0.01
5.900 PENTAIR FINANCE SARL 5.9%/22-15.07.2032	USD	200'000			200'000	205'217.17	0.01
2.650 SCHLUMBERGER INVESTMENT 2.65%/20-26.06.2030	USD	10'000			10'000	8'788.12	0.00
3.450 TYCO ELECTRONICS GROUP S 3.45%/14-01.08.2024	USD	200'000			200'000	198'078.00	0.01
						<b>6'334'226.81</b>	<b>0.26</b>
<b>Malaysia</b>							
4.236 MALAYSIA SOVEREIGN SUKUK 4.236%/15-22.04.2045	USD	700'000			700'000	642'739.64	0.03
3.500 PETRONAS CAPITAL (REG -S-) 3.5%/15-18.03.2025	USD	600'000			600'000	587'804.18	0.02
2.480 PETRONAS CAPITAL LTD 2.48%/21-28.01.2032	USD	300'000			300'000	248'616.91	0.01
3.404 PETRONAS CAPITAL LTD 3.404%/21-28.04.2061	USD	300'000			300'000	204'593.29	0.01
4.550 PETRONAS CAPITAL LTD 4.55%/20-21.04.2050	USD	200'000			200'000	175'478.84	0.01
4.800 PETRONAS CAPITAL LTD 4.8%/20-21.04.2060	USD	200'000			200'000	179'420.56	0.01
1.658 RHB BANK 1.658%/21-29.06.2026	USD	400'000			400'000	367'374.11	0.01
						<b>2'406'027.53</b>	<b>0.10</b>
<b>Mauritius</b>							
4.625 UPL CORP LTD 4.625%/20-16.06.2030	USD	200'000			200'000	165'000.00	0.01
						<b>165'000.00</b>	<b>0.01</b>
<b>Mexico</b>							
3.250 ALPEK SA DE CV 3.25%/21-25.02.2031	USD	400'000			400'000	334'650.61	0.01
6.125 AMERICA MOVIL 6.125%/10-30.03.2040	USD	200'000			200'000	209'303.31	0.01
5.375 AMERICA MOVIL SAB DE CV 5.375%/22-04.04.2032	USD	200'000			200'000	183'869.31	0.01
6.125 AMERICA MOVIL SAB DE CV 6.125%/07-15.11.2037	USD		200'000		200'000	210'003.16	0.01
3.875 COMISION FEDERAL DE ELEC 3.875%/21-26.07.2033	USD	200'000			200'000	163'647.71	0.01
6.264 COMISION FEDERAL DE ELEC 6.264%/22-15.02.2052	USD	300'000		300'000			
4.875 COMISION FEDERAL DE ELECTRICIDAD (reg.-S-) 4.875%/13-15.01.2024	USD	400'000		400'000			
3.875 EL PUERTO DE LIVERPOOL SAB (reg -S-) 3.875%/16-06.10.2026	USD	500'000			500'000	481'128.09	0.02
3.500 FOMENTO ECONOMICO MEX 3.5%/20-16.01.2050	USD	200'000		200'000			
4.750 INDUSTRIAS PENOLES SAB D 4.75%/20-06.08.2050	USD	200'000			200'000	154'994.11	0.01
4.750 INFRAESTRUCTURA ENERGETI 4.75%/20-15.01.2051	USD	200'000			200'000	150'812.39	0.01
2.431 KIMBERLY-CLARK DE MEXICO SAB DE CV 2.431%/20-01.07.2031	USD	200'000			200'000	168'622.40	0.01
4.350 MEXICO 4.35%/16-15.01.2047	USD	300'000			300'000	231'241.81	0.01
4.250 MEXICO CITY AIRPORT TRUST (reg.-S-) 4.25%/16-31.10.2026	USD	249'000			249'000	239'031.13	0.01
5.500 MEXICO CITY AIRPORT TRUST (reg.-S-) 5.5%/16-31.10.2046	USD	200'000		200'000			
5.500 MEXICO CITY ARPT TRUST 5.5%/17-31.07.2047	USD	200'000			200'000	166'134.75	0.01
6.050 MEXICO T. 20 6.05%/08-11.01.2040	USD	400'000			400'000	391'646.20	0.02
5.550 MEXICO T. 29 5.55%/14-21.01.2045	USD	300'000			300'000	276'253.80	0.01
6.390 TRUST F/1401 6.39%/19-15.01.2050	USD	200'000			200'000	168'181.08	0.01
5.750 UNITED MEXICAN STATE S -24- 5.75%/10-12.10.2110	USD	400'000		200'000	200'000	172'917.27	0.01
2.659 UNITED MEXICAN STATES 2.659%/20-24.05.2031	USD	300'000			300'000	248'396.20	0.01
3.250 UNITED MEXICAN STATES 3.25%/20-16.04.2030	USD	200'000			200'000	176'906.63	0.01
3.750 UNITED MEXICAN STATES 3.75%/21-19.04.2071	USD	400'000			400'000	252'063.43	0.01
4.150 UNITED MEXICAN STATES 4.15%/17-28.03.2027	USD	300'000			300'000	292'501.54	0.01
4.500 UNITED MEXICAN STATES 4.5%/19-22.04.2029	USD	300'000	200'000		500'000	480'870.03	0.02
4.500 UNITED MEXICAN STATES 4.5%/19-31.01.2050	USD	200'000			200'000	155'595.32	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.600 UNITED MEXICAN STATES 4.6%/15-23.01.2046	USD	200'000			200'000	159'566.93	0.01
4.600 UNITED MEXICAN STATES 4.6%/17-10.02.2048	USD	400'000		200'000	200'000	158'081.40	0.01
4.750 UNITED MEXICAN STATES 4.75%/20-27.04.2032	USD	200'000			200'000	188'252.59	0.01
5.000 UNITED MEXICAN STATES 5%/20-27.04.2051	USD	300'000			300'000	249'668.14	0.01
6.338 UNITED MEXICAN STATES 6.338%/23-04.05.2053	USD		300'000		300'000	293'093.91	0.01
6.350 UNITED MEXICAN STATES 6.35%/23-09.02.2035	USD		300'000		300'000	307'377.82	0.01
4.750 UNITED MEXICAN STATES T. 26 4.75%/12-08.03.2044	USD	700'000			700'000	577'960.83	0.02
4.125 UNITED MEXICAN STATES T. -31- 4.125%/16-21.01.2026	USD	400'000	200'000		600'000	588'562.28	0.02
						<b>7'831'334.18</b>	<b>0.32</b>
<b>Netherlands</b>							
- ABN AMRO BANK NV FIX-TO-FRN -144A- FRN/21-13.12.2029	USD	400'000			400'000	347'982.97	0.01
- ABN AMRO BANK NV FIX-TO-FRN -144A- FRN/21-16.06.2027	USD	200'000			200'000	181'309.31	0.01
0.875 BNG BANK NV -144A- 0.875%/21-18.05.2026	USD	400'000			400'000	367'945.54	0.01
3.000 BNG BANK NV -144A- 3%/18-20.09.2023	USD	300'000		300'000			
3.500 BNG BANK NV -144A- 3.5%/23-19.05.2028	USD		400'000		400'000	384'516.11	0.02
2.375 BNG BANK NV S. -1241- -144A- 2.375%/16-16.03.2026	USD	300'000			300'000	286'244.82	0.01
0.375 COOPERAT RABOBANK UA/NY 0.375%/21-12.01.2024	USD	250'000		250'000			
3.875 COOPERAT RABOBANK UA/NY 3.875%/22-22.08.2024	USD	250'000			250'000	247'932.50	0.01
- COOPERAT RABOBANK UA/NY FRN/21-12.01.2024	USD	1'000'000		1'000'000			
- COOPERATIEVE RABOBANK U.A. FIX-TO-FRN FRN/21-15.12.2027	USD	250'000			250'000	226'795.06	0.01
- COOPERATIEVE RABOBANK U.A. FIX-TO-FRN FRN/22-06.04.2033	USD	250'000			250'000	221'882.43	0.01
3.750 COOPERATIEVE RABOBANK UA 3.75%/16-21.07.2026	USD	300'000			300'000	287'553.14	0.01
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/20-24.06.2026	USD	250'000		250'000			
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/22-06.04.2028	USD	250'000			250'000	236'818.11	0.01
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/23-28.02.2029	USD		250'000		250'000	250'999.13	0.01
8.750 DEUTSCHE TELEKOM INTERNATIONAL FINANCE STEP UP 8.75%/00-15.06.2030	USD	500'000			500'000	589'632.91	0.02
1.375 ENEL FINANCE INTL NV -144A- 1.375%/21-12.07.2026	USD	200'000			200'000	182'240.18	0.01
1.875 ENEL FINANCE INTL NV -144A- 1.875%/21-12.07.2028	USD	400'000			400'000	346'850.72	0.01
2.650 ENEL FINANCE INTL NV -144A- 2.65%/19-10.09.2024	USD	500'000			500'000	491'480.00	0.02
4.750 ENEL FINANCE INTL NV -144A- 4.75%/17-25.05.2047	USD	300'000			300'000	251'758.05	0.01
7.500 ENEL FINANCE INTL NV -144A- 7.5%/22-14.10.2032	USD	400'000			400'000	446'047.02	0.02
3.625 ENEL FINANCE INTL NV 3.625%/17-25.05.2027	USD	140'000			140'000	132'956.60	0.01
4.250 EQUATE PETROCHEMICAL (reg. -S-) 4.25%/16-03.11.2026	USD	300'000			300'000	288'104.15	0.01
2.625 EQUATE PETROCHEMICAL BV 2.625%/21-28.04.2028	USD	500'000		300'000	200'000	177'924.71	0.01
3.500 HEINEKEN (reg. -S-) 3.5%/17-29.01.2028	USD	200'000			200'000	190'928.00	0.01
5.800 ING BANK -144A- 5.8%/13-25.09.2023	USD	200'000		200'000			
4.100 ING GROEP NV 4.1%/18-02.10.2023	USD	300'000		300'000			
- ING GROEP NV FIX-TO-FRN FRN/21-01.04.2027	USD	200'000			200'000	185'100.07	0.01
- ING GROEP NV FIX-TO-FRN FRN/21-01.04.2032	USD	200'000			200'000	168'238.62	0.01
- ING GROEP NV FIX-TO-FRN FRN/22-28.03.2028	USD	200'000			200'000	191'964.05	0.01
- ING GROEP NV FIX-TO-FRN FRN/22-28.03.2033	USD	200'000			200'000	183'879.23	0.01
3.950 ING GROUP 3.95%/17-29.03.2027	USD	300'000			300'000	288'839.70	0.01
1.400 ING GROUP NV 1.4%/20-01.07.2026	USD	200'000			200'000	189'303.49	0.01
- ING GROUP NV FRN/22-28.03.2026	USD	200'000			200'000	196'181.93	0.01
2.200 JAB HOLDINGS BV -144A- 2.2%/20-23.11.2030	USD	300'000		300'000			
3.750 JAB HOLDINGS BV -144A- 3.75%/21-28.05.2051	USD	250'000			250'000	162'467.45	0.01
1.375 JDE PEET'S NV -144A- 1.375%/21-15.01.2027	USD	300'000			300'000	268'344.80	0.01
5.000 KONINKLIJKE PHILIPS NV 5%/12-15.03.2042	USD	400'000			400'000	361'149.06	0.01
4.875 LYB INTERNATIONAL FINANCE 4.875%/14-15.03.2044	USD	200'000			200'000	175'405.95	0.01
5.750 LYONDELLBASELL 5.75% 12-15.04.2024	USD	300'000			300'000	300'069.00	0.01
1.000 NEDER WATERSCHAPSBANK -144A- 1%/20-28.05.2030	USD	200'000			200'000	162'252.75	0.01
1.750 NEDER WATERSCHAPSBANK -144A- 1.75%/20-15.01.2025	USD	200'000			200'000	194'140.00	0.01
4.000 NEDER WATERSCHAPSBANK -144A- 4%/23-01.06.2028	USD		200'000		200'000	196'064.55	0.01
2.375 NEDER WATERSCHAPSBANK 2.375%/16-24.03.2026	USD	300'000			300'000	286'167.00	0.01
3.875 NXP BV/NXP FDG/NXP USA 3.875%/22-18.06.2026	USD	200'000			200'000	193'536.15	0.01
4.300 NXP BV/NXP FDG/NXP USA 4.3%/22-18.06.2029	USD	300'000			300'000	286'394.84	0.01
3.257 PROSUS N.V. 3.257%/22-19.01.2027	USD		200'000		200'000	184'416.70	0.01
3.061 PROSUS NV 3.061%/21-13.07.2031	USD	200'000			200'000	160'735.99	0.01
3.832 PROSUS NV 3.832%/20-08.02.2051	USD	200'000			200'000	122'496.76	0.00
5.750 RABOBANK NEDERLAND (subordinated) 5.75%/13-01.12.2043	USD	250'000			250'000	250'924.92	0.01
4.625 RABOBANK NEDERLAND 4.625%/13-01.12.2023	USD	250'000		250'000			
4.000 SABIC CAPITAL II BV 4%/18-10.10.2023	USD	400'000		400'000			
- SHELL INTERNATIONAL FIN FRN/18-13.11.2023	USD	1'800'000		1'800'000			
2.875 SHELL INTERNATIONAL FINANCE 2.875%/16-10.05.2026	USD	500'000			500'000	478'440.31	0.02
3.250 SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	USD	300'000			300'000	293'395.78	0.01
3.625 SHELL INTERNATIONAL FINANCE 3.625%/12-21.08.2042	USD	200'000			200'000	161'210.23	0.01
3.750 SHELL INTERNATIONAL FINANCE 3.75%/16-12.09.2046	USD	200'000			200'000	157'576.00	0.01

**782 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.000 SHELL INTERNATIONAL FINANCE 4%/16-10.05.2046	USD	100'000			100'000	82'101.61	0.00
4.375 SHELL INTERNATIONAL FINANCE 4.375%/15-11.05.2045	USD	300'000			300'000	262'087.60	0.01
4.550 SHELL INTERNATIONAL FINANCE 4.55%/13-12.08.2043	USD	300'000			300'000	272'374.85	0.01
6.375 SHELL INTERNATIONAL FINANCE 6.375%/08-15.12.2038	USD	300'000			300'000	333'462.52	0.01
3.125 SHELL INTERNATIONAL FINANCE BV 3.125%/19-07.11.2049	USD	200'000			200'000	139'064.52	0.01
2.350 SIEMENS FINANCIERINGSMAT -144A- 2.35%/16-15.10.2026	USD	250'000			250'000	234'088.44	0.01
1.700 SIEMENS FINANCIERINGSMAT -144A- 1.7%/21-11.03.2028	USD	250'000			250'000	222'571.77	0.01
2.150 SIEMENS FINANCIERINGSMAT -144A- 2.15%/21-11.03.2031	USD	250'000			250'000	208'375.94	0.01
2.875 SIEMENS FINANCIERINGSMAT -144A- 2.875%/21-11.03.2041	USD	250'000			250'000	187'068.36	0.01
3.250 SIEMENS FINANCIERINGSMAT -144A- 3.25%/15-27.05.2025	USD	250'000			250'000	244'597.45	0.01
3.400 SIEMENS FINANCIERINGSMAT -144A- 3.4%/17-16.03.2027	USD	250'000			250'000	239'633.11	0.01
4.200 SIEMENS FINANCIERINGSMAT 4.2%/17-16.03.2047	USD	300'000		300'000			
3.200 VITERRA FINANCE BV -144A- 3.2%/21-21.04.2031	USD	400'000			400'000	343'056.35	0.01
						<b>14'705'079.31</b>	<b>0.60</b>
<b>New Zealand</b>							
2.166 ANZ NEW ZEALAND INTL/LDN -144A- 2.166%/22-18.02.2025	USD	400'000			400'000	388'004.62	0.02
- ASB BANK LIMITED (subordinated) FIX-TO-FRN -144A- FRN/22-17.06.2032	USD	400'000		200'000	200'000	196'236.95	0.01
1.625 ASB BANK LIMITED -144A- 1.625%/21-22.10.2026	USD	400'000		200'000	200'000	182'172.57	0.01
5.398 ASB BANK LIMITED -144A- 5.398%/22-29.11.2027	USD	300'000			300'000	301'964.02	0.01
- ASB BANK LIMITED -144A- FRN/18-14.06.2023	USD	800'000		800'000			
- ASB BANK LIMITED FRN/18-14.06.2023	USD	800'000		800'000			
2.870 BANK OF NEW ZEALAND -144A- 2.87%/22-27.01.2032	USD	400'000			400'000	334'423.96	0.01
						<b>1'402'802.12</b>	<b>0.06</b>
<b>Norway</b>							
5.600 AKER BP ASA -144A- 5.6%/23-13.06.2028	USD		200'000		200'000	201'963.46	0.01
6.000 AKER BP ASA -144A- 6%/23-13.06.2033	USD		400'000		400'000	406'599.95	0.02
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-30.03.2028	USD	400'000			400'000	356'114.41	0.01
- DNB BANK ASA FIX-TO-FRN -144A- FRN/22-28.03.2025	USD	200'000		200'000			
1.750 EQUINOR ASA 1.75%/20-22.01.2026	USD	380'000			380'000	357'809.63	0.01
2.375 EQUINOR ASA 2.375%/20-22.05.2030	USD	380'000			380'000	330'270.60	0.01
1.125 KOMMUNALBANKEN AS -144A- 1.125%/20-14.06.2030	USD	200'000			200'000	162'664.93	0.01
2.000 KOMMUNALBANKEN AS -144A- 2%/19-19.06.2024	USD	300'000			300'000	296'949.00	0.01
- KOMMUNALBANKEN AS -144A- FRN/21-17.06.2026	USD	1'500'000		1'500'000			
- KOMMUNALBANKEN AS -144A- FRN/21-27.10.2023	USD	3'000'000		3'000'000			
3.100 LUNDIN ENERGY FINANCE B.V. 3.1%/21-15.07.2031	USD	200'000			200'000	168'893.88	0.01
4.800 STATOIL 4.8%/13-08.11.2043	USD	500'000			500'000	470'560.96	0.02
3.950 STATOIL ASA 3.95%/13-15.05.2043	USD	600'000		200'000	400'000	334'093.10	0.01
7.250 STATOIL ASA 7.25%/00-23.09.2027	USD	400'000			400'000	430'693.23	0.02
7.500 VAR ENERGI ASA -144A- 7.5%/22-15.01.2028	USD	200'000			200'000	211'181.53	0.01
8.000 VAR ENERGI ASA -144A- 8%/22-15.11.2032	USD	200'000			200'000	223'388.98	0.01
3.148 YARA INTERNATIONAL ASA -144A- 3.148%/20-04.06.2030	USD	200'000			200'000	172'726.92	0.01
						<b>4'123'910.58</b>	<b>0.17</b>
<b>Panama</b>							
2.500 BANCO NACIONAL DE PANAMA 2.5%/20-11.08.2030	USD	200'000			200'000	151'233.81	0.01
3.875 PANAMA 3.875%/16-17.03.2028	USD	500'000			500'000	452'711.43	0.02
4.300 PANAMA 4.3%/13-29.04.2053	USD	200'000			200'000	125'571.93	0.01
6.700 PANAMA 6.7%/06-26.01.2036	USD	400'000			400'000	378'229.13	0.02
7.125 PANAMA 7.125%/05-29.01.2026	USD	200'000			200'000	203'045.25	0.01
8.875 PANAMA 8.875%/97-30.09.2027	USD	400'000			400'000	431'116.29	0.02
9.375 PANAMA 9.375%/99-01.04.2029	USD	400'000			400'000	441'921.37	0.02
2.252 REPUBLIC OF PANAMA 2.252%/20-29.09.2032	USD	200'000			200'000	140'112.82	0.01
3.870 REPUBLIC OF PANAMA 3.87%/19-23.07.2060	USD	400'000			400'000	223'539.14	0.01
4.500 REPUBLIC OF PANAMA 4.5%/20-01.04.2056	USD	300'000			300'000	189'137.66	0.01
6.400 REPUBLIC OF PANAMA 6.4%/22-14.02.2035	USD	400'000			400'000	369'361.64	0.01
						<b>3'105'980.47</b>	<b>0.13</b>
<b>Peru</b>							
4.750 CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S-) 4.75%/15-15.07.2025	USD	267'000			267'000	264'169.63	0.01
5.625 PERU 5.625%/10-18.11.2050	USD	1'000'000		600'000	400'000	395'879.32	0.02
7.350 PERU 7.35%/05-21.07.2025	USD	400'000			400'000	409'922.36	0.02
8.750 PERU 8.75%/03-21.11.2033	USD	200'000			200'000	245'514.59	0.01
1.862 REPUBLIC OF PERU 1.862%/20-01.12.2032	USD	400'000			400'000	302'773.70	0.01
2.783 REPUBLIC OF PERU 2.783%/20-23.01.2031	USD	300'000			300'000	255'188.16	0.01
2.844 REPUBLIC OF PERU 2.844%/19-20.06.2030	USD	100'000		100'000		87'147.56	0.00
3.230 REPUBLIC OF PERU 3.23%/20-28.07.2121	USD	400'000		200'000	200'000	114'325.05	0.00
						<b>2'074'920.37</b>	<b>0.08</b>
<b>Philippines</b>							
1.750 ASIAN DEVELOPMENT BANK 1.75%/16-14.08.2026	USD	300'000			300'000	280'457.82	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.000 ASIAN DEVELOPMENT BANK 2%/16-24.04.2026	USD	300'000			300'000	283'740.09	0.01
5.820 ASIAN DEVELOPMENT BANK 5.82%/98-16.06.2028	USD	300'000			300'000	314'976.92	0.01
2.125 METROPOLITAN BANK & TRUS 2.125%/20-15.01.2026	USD	200'000			200'000	188'107.88	0.01
3.280 PHILIPPINE NATIONAL BANK 3.28%/19-27.09.2024	USD	300'000			300'000	295'086.00	0.01
10.625 PHILIPPINES 10.625%/00-16.03.2025	USD	500'000			500'000	527'986.55	0.02
5.000 PHILIPPINES 5%/12-13.01.2037	USD	500'000			500'000	492'133.20	0.02
6.375 PHILIPPINES 6.375%/09-23.10.2034	USD	300'000			300'000	329'396.44	0.01
7.750 PHILIPPINES 7.75%/06-14.01.2031	USD	400'000			400'000	460'905.83	0.02
9.500 PHILIPPINES 9.5%/05-02.02.2030	USD	300'000			300'000	368'154.96	0.01
2.500 PLDT INC 2.5%/20-23.01.2031	USD	200'000			200'000	166'237.40	0.01
3.450 PLDT INC 3.45%/20-23.06.2050	USD	400'000			400'000	285'157.69	0.01
7.390 POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT (reg. -S-) 7.39%/09-02.12.2024	USD	400'000			400'000	405'888.00	0.02
1.950 REPUBLIC OF PHILIPPINES 1.95%/21-06.01.2032	USD	200'000			200'000	159'642.31	0.01
3.200 REPUBLIC OF PHILIPPINES 3.2%/21-06.07.2046	USD	200'000			200'000	142'390.61	0.01
3.229 REPUBLIC OF PHILIPPINES 3.229%/22-29.03.2027	USD	200'000			200'000	189'807.43	0.01
3.700 REPUBLIC OF PHILIPPINES 3.7%/17-02.02.2042	USD		200'000		200'000	162'499.70	0.01
4.200 REPUBLIC OF PHILIPPINES 4.2%/14-21.01.2024	USD	400'000		400'000			
9.500 REPUBLIC OF PHILIPPINES 9.5%/14-21.10.2024	USD	400'000			400'000	411'068.00	0.02
5.170 REPUBLIC OF THE PHILIPPINES 5.17%/22-13.10.2027	USD	200'000			200'000	201'417.43	0.01
						<b>5'665'054.26</b>	<b>0.23</b>
<b>Poland</b>							
5.375 BANK GOSPODARSTWA KRAJOWEGO 5.375% /23-22.05.2033	USD		400'000		400'000	395'949.23	0.02
3.000 POLAND 3%/12-17.03.2023	USD	550'000		550'000			
3.250 POLAND 3.25%/16-06.04.2026	USD	500'000			500'000	486'336.56	0.02
4.000 POLAND 4%/14-22.01.2024	USD	400'000		400'000			
4.875 REPUBLIC OF POLAND 4.875%/23-04.10.2033	USD		200'000		200'000	195'818.69	0.01
5.500 REPUBLIC OF POLAND 5.5%/22-16.11.2027	USD	200'000			200'000	204'732.17	0.01
5.500 REPUBLIC OF POLAND 5.5%/23-04.04.2053	USD		200'000		200'000	199'756.17	0.01
5.750 REPUBLIC OF POLAND 5.75%/22-16.11.2032	USD	200'000			200'000	208'523.59	0.01
						<b>1'691'116.41</b>	<b>0.07</b>
<b>Portugal</b>							
5.125 REPUBLIC OF PORTUGAL S. -17- -144A- 5.125%/14-15.10.2024	USD	200'000			200'000	199'470.00	0.01
						<b>199'470.00</b>	<b>0.01</b>
<b>Qatar</b>							
3.125 QATAR PETROLEUM 3.125%/21-12.07.2041	USD	400'000			400'000	293'332.98	0.01
3.300 QATAR PETROLEUM 3.3%/21-12.07.2051	USD	500'000			500'000	346'009.52	0.01
3.250 STATE OF QATAR (reg. -S-) 3.25%/16-02.06.2026	USD	300'000			300'000	289'761.69	0.01
4.625 STATE OF QATAR (reg. -S-) 4.625%/16-02.06.2046	USD	800'000		400'000	400'000	365'045.21	0.01
3.400 STATE OF QATAR 3.4%/20-16.04.2025	USD	400'000			400'000	392'153.84	0.02
3.750 STATE OF QATAR 3.75%/20-16.04.2030	USD	300'000			300'000	286'464.68	0.01
3.875 STATE OF QATAR 3.875%/18-23.04.2023	USD	400'000		400'000			
4.000 STATE OF QATAR 4%/19-14.03.2029	USD	600'000			600'000	584'036.31	0.02
4.400 STATE OF QATAR 4.4%/20-16.04.2050	USD	730'000			730'000	636'530.52	0.03
4.500 STATE OF QATAR 4.5%/18-23.04.2028	USD	300'000			300'000	298'632.80	0.01
4.817 STATE OF QATAR 4.817%/19-14.03.2049	USD	600'000			600'000	555'289.72	0.02
5.103 STATE OF QATAR 5.103%/18-23.04.2048	USD	500'000			500'000	481'736.98	0.02
						<b>4'528'994.25</b>	<b>0.18</b>
<b>Romania</b>							
4.875 ROMANIA (reg. -S-) T. 4 4.875%/14-22.01.2024	USD	400'000		400'000			
3.000 ROMANIA 3%/22-27.02.2027	USD	400'000			400'000	372'176.09	0.02
4.000 ROMANIA 4%/20-14.02.2051	USD	200'000			200'000	138'356.05	0.01
5.250 ROMANIA 5.25%/22-25.11.2027	USD		200'000		200'000	196'110.39	0.01
6.625 ROMANIA 6.625%/23-17.02.2028	USD		200'000		200'000	205'825.43	0.01
7.125 ROMANIA 7.125%/23-17.01.2033	USD		200'000		200'000	210'676.49	0.01
7.625 ROMANIA 7.625%/23-17.01.2053	USD		200'000		200'000	218'251.93	0.01
						<b>1'341'396.38</b>	<b>0.05</b>
<b>Saudi Arabia</b>							
4.500 KINGDOM OF SAUDI ARABIA 4.5%/16-26.10.2046	USD	600'000			600'000	503'214.13	0.02
4.500 KINGDOM OF SAUDI ARABIA 4.5%/20-22.04.2060	USD	200'000			200'000	161'583.39	0.01
5.500 KINGDOM OF SAUDI ARABIA 5.5%/22-25.10.2032	USD	200'000			200'000	205'236.81	0.01
3.250 KINGDOM OF SAUDI ARABIA (reg. -S-) 3.25%/16-26.10.2026	USD	750'000			750'000	715'840.56	0.03
1.250 SAUDI ARABIAN OIL CO 1.25%/20-24.11.2023	USD	200'000		200'000			
1.625 SAUDI ARABIAN OIL CO 1.625%/20-24.11.2025	USD	200'000			200'000	187'379.59	0.01
2.250 SAUDI ARABIAN OIL CO 2.25%/20-24.11.2030	USD	200'000			200'000	167'376.18	0.01
3.250 SAUDI ARABIAN OIL CO 3.25%/20-24.11.2050	USD	200'000			200'000	133'175.01	0.01
3.500 SAUDI ARABIAN OIL CO 3.5%/20-24.11.2070	USD	200'000			200'000	126'338.73	0.01
2.875 SAUDI ARABIAN OIL COMPANY 2.875%/19-16.04.2024	USD	500'000			500'000	498'060.00	0.02
3.500 SAUDI ARABIAN OIL COMPANY 3.5%/19-16.04.2029	USD	400'000			400'000	371'738.76	0.02

**784 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.250 SAUDI ARABIAN OIL COMPANY 4.25%/19-16.04.2039	USD	400'000			400'000	344'920.37	0.01
4.375 SAUDI ARABIAN OIL COMPANY 4.375%/19-16.04.2049	USD	200'000			200'000	162'918.33	0.01
2.250 SAUDI INTERNATIONAL BOND 2.25%/21-02.02.2033	USD	400'000			400'000	318'120.61	0.01
2.500 SAUDI INTERNATIONAL BOND 2.5%/20-03.02.2027	USD	200'000			200'000	186'470.08	0.01
3.625 SAUDI INTERNATIONAL BOND 3.625%/17-04.03.2028	USD	350'000			350'000	333'105.76	0.01
3.750 SAUDI INTERNATIONAL BOND 3.75%/20-21.01.2055	USD	200'000			200'000	141'432.69	0.01
4.000 SAUDI INTERNATIONAL BOND 4%/18-17.04.2025	USD	400'000			400'000	393'530.89	0.02
4.375 SAUDI INTERNATIONAL BOND 4.375%/19-16.04.2029	USD	300'000	200'000		500'000	485'071.84	0.02
4.500 SAUDI INTERNATIONAL BOND 4.5%/18-17.04.2030	USD	300'000			300'000	290'970.72	0.01
4.625 SAUDI INTERNATIONAL BOND 4.625%/17-04.10.2047	USD	1'100'000			1'100'000	931'113.54	0.04
4.750 SAUDI INTERNATIONAL BOND 4.75%/23-18.01.2028	USD		400'000		400'000	396'857.60	0.02
5.000 SAUDI INTERNATIONAL BOND 5%/18-17.04.2049	USD	300'000			300'000	265'923.44	0.01
5.000 SAUDI INTERNATIONAL BOND 5%/23-18.01.2053	USD		200'000		200'000	176'347.32	0.01
5.250 SAUDI INTERNATIONAL BOND 5.25%/19-16.01.2050	USD	300'000			300'000	276'689.98	0.01
3.890 SAUDI TELECOM CO 3.89%/19-13.05.2029	USD	400'000			400'000	379'406.28	0.02
						<b>8'152'822.61</b>	<b>0.33</b>
<b>Singapore</b>							
4.500 COSL SINGAPORE CAP 4.5%/15-30.07.2025	USD	600'000			600'000	592'264.24	0.02
6.000 FLEX LTD 6%/22-15.01.2028	USD	200'000			200'000	203'292.62	0.01
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2028	USD		400'000		400'000	392'305.86	0.02
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2030	USD		400'000		400'000	393'520.03	0.02
5.110 PFIZER INVESTMENT ENTER 5.11%/23-19.05.2043	USD		400'000		400'000	384'695.56	0.02
4.750 PFIZER INVESTMENT ENTERPRISES PTE. LTD. 4.75%/23-19.05.2033	USD		400'000		400'000	389'782.85	0.02
2.500 PSA TREASURY S. -1- 2.5%16-12.04.2026	USD	800'000			800'000	760'015.42	0.03
3.250 SINGTEL GROUP TREASURY (reg. -S-) S. -12- 3.25%/15-30.06.2025	USD	300'000			300'000	292'508.80	0.01
2.375 SINGTEL GROUP TREASURY 2.375%/16-03.10.2026	USD	300'000			300'000	280'969.65	0.01
2.375 TEMASEK FINANCIAL I LTD -144A- 2.375%/21-02.08.2041	USD	250'000			250'000	183'611.89	0.01
2.750 TEMASEK FINANCIAL I LTD -144A- 2.75%/21-02.08.2061	USD	250'000			250'000	171'166.26	0.01
- UNITED OVERSEAS BANK LTD (subordinated) FIX-TO-FRN -144A-FRN/21-14.10.2031	USD	200'000			200'000	182'484.08	0.01
						<b>4'226'617.26</b>	<b>0.17</b>
<b>South Korea</b>							
0.625 EXPORT-IMPORT BANK KOREA 0.625%/21-29.06.2024	USD	400'000			400'000	393'792.00	0.02
1.125 EXPORT-IMPORT BANK KOREA 1.125%/21-29.12.2026	USD	200'000			200'000	180'207.33	0.01
1.375 EXPORT-IMPORT BANK KOREA 1.375%/21-09.02.2031	USD	200'000			200'000	159'018.39	0.01
1.875 EXPORT-IMPORT BANK KOREA 1.875%/20-12.02.2025	USD		200'000		200'000	193'975.76	0.01
4.625 EXPORT-IMPORT BANK KOREA 4.625%/23-07.06.2033	USD		400'000		400'000	391'224.00	0.02
- EXPORT-IMPORT BANK KOREA FRN/18-01.06.2023	USD	800'000		800'000			
3.875 HANWHA TOTALENERGIES 3.875%/19-23.01.2024	USD	200'000		200'000			
2.500 HYUNDAI CAPITAL SERVICES 2.5%/22-24.01.2027	USD	400'000			400'000	368'496.30	0.01
5.375 INDUSTRIAL BANK OF KOREA 5.375%/23-04.10.2028	USD		200'000		200'000	203'875.24	0.01
- KEB HANA BANK FRN/18-13.03.2023	USD	1'000'000		1'000'000			
- KEB HANA BANK FRN/19-13.06.2024	USD	1'000'000		1'000'000			
3.250 KIA MOTORS (reg. -S-) 3.25%/16-21.04.2026	USD	200'000			200'000	191'284.00	0.01
3.000 KIA MOTORS CORP 3%/17-25.04.2023	USD	400'000		400'000			
4.954 KODIT GLOBAL 2023-1 CO.LTD. 4.954%/23-25.05.2026	USD		200'000		200'000	198'032.50	0.01
2.500 KOOKMIN BANK (subordinated) 2.5%/20-04.11.2030	USD	200'000			200'000	165'162.62	0.01
4.500 KOOKMIN BANK (subordinated) 4.5%/19-01.02.2029	USD	300'000			300'000	285'675.18	0.01
4.350 KOOKMIN BANK 4.35%/19-PERPETUAL	USD	300'000		300'000			
- KOOKMIN BANK FRN/18-03.04.2023	USD	500'000			500'000		
3.875 KOREA 3.875%/13-11.09.2023	USD	1'400'000		1'400'000			
0.400 KOREA DEVELOPMENT BANK 0.4%/21-19.06.2024	USD	400'000			400'000	393'996.00	0.02
0.800 KOREA DEVELOPMENT BANK 0.8%/20-27.04.2026	USD	200'000			200'000	182'986.88	0.01
0.800 KOREA DEVELOPMENT BANK 0.8%/21-19.07.2026	USD	400'000			400'000	362'422.07	0.01
2.000 KOREA DEVELOPMENT BANK 2%/22-24.02.2025	USD	200'000			200'000	193'963.95	0.01
3.125 KOREA DEVELOPMENT BANK 3.125%/22-07.06.2025	USD	200'000			200'000	194'941.54	0.01
3.250 KOREA DEVELOPMENT BANK 3.25%/19-19.02.2024	USD	400'000		400'000			
2.500 KOREA ELECTRIC POWER CO 2.5%/19-24.06.2024	USD	300'000			300'000	297'051.00	0.01
3.625 KOREA ELECTRIC POWER CO 3.625%/22-14.06.2025	USD	200'000			200'000	195'660.21	0.01
5.375 KOREA ELECTRIC POWER CO 5.375%/22-06.04.2026	USD	400'000			400'000	400'807.97	0.02
5.375 KOREA ELECTRIC POWER CO 5.375%/23-31.07.2026	USD		400'000		400'000	401'067.10	0.02
1.125 KOREA ELECTRIC POWER CORP 1.125%/20-15.06.2025	USD	200'000			200'000	189'524.73	0.01
4.875 KOREA GAS CORP 4.875%/23-05.07.2028	USD		200'000		200'000	199'086.92	0.01
4.250 KOREA HYDRO & NUCLEAR PO 4.25%/22-27.07.2027	USD	200'000			200'000	194'610.35	0.01
5.000 KOREA HYDRO & NUCLEAR PO 5%/23-18.07.2028	USD		400'000		400'000	399'748.02	0.02
2.125 KOREA INV & SECS CO LTD 2.125%/21-19.07.2026	USD	200'000			200'000	182'145.21	0.01
3.250 KOREA NATIONAL OIL (reg. -S-) 3.25%/15-01.10.2025	USD	400'000			400'000	387'416.46	0.02
1.625 KOREA NATIONAL OIL CORP 1.625%/20-05.10.2023	USD	200'000			200'000	160'594.57	0.01
4.875 KOREA NATIONAL OIL CORP 4.875%/23-03.04.2028	USD		200'000		200'000	198'119.34	0.01
5.250 KOREA NATIONAL OIL CORP 5.25%/23-14.11.2026	USD		200'000		200'000	199'874.36	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
-	KOREA NATIONAL OIL CORP FRN/18-16.07.2023	USD	1'000'000		1'000'000		
1.000	KOREA SOUTH-EAST POWER 1%/20-03.02.2026	USD	400'000		400'000	368'912.94	0.01
5.375	KOREAREHABNRESOURCE 5.375%/23-11.05.2028	USD		200'000	200'000	200'111.33	0.01
1.375	LG CHEM LTD 1.375%/21-07.07.2026	USD	400'000		400'000	364'101.49	0.01
2.375	LG CHEM LTD 2.375%/21-07.07.2031	USD	200'000		200'000	164'667.30	0.01
5.625	LGENERGYSOLUTION 5.625%/23-25.09.2026	USD		200'000	200'000	200'672.35	0.01
1.375	MIRAE ASSET SECURITIES 1.375%/21-07.07.2024	USD	400'000		400'000	393'472.00	0.02
6.875	MIRAE ASSET SECURITIES 6.875%/23-26.07.2026	USD		400'000	400'000	406'640.48	0.02
0.875	NONGHYUP BANK 0.875%/21-28.07.2024	USD	200'000		200'000	196'220.00	0.01
1.250	NONGHYUP BANK 1.25%/20-20.07.2025	USD	200'000		200'000	189'019.89	0.01
4.000	NONGHYUP BANK 4%/22-06.01.2026	USD	400'000		400'000	390'588.60	0.02
4.250	NONGHYUP BANK 4.25%/22-06.07.2027	USD	400'000		400'000	388'794.60	0.02
4.875	NONGHYUP BANK 4.875%/23-03.07.2028	USD		200'000	200'000	198'297.82	0.01
2.500	POSCO 2.5%/20-17.01.2025	USD	200'000		200'000	194'674.00	0.01
2.500	REPUBLIC OF KOREA 2.5%/19-19.06.2029	USD	800'000		800'000	724'866.69	0.03
3.875	REPUBLIC OF KOREA 3.875%/18-20.09.2048	USD	200'000		200'000	170'180.21	0.01
3.750	SHINHAN BANK (subordinated) S. -40- 3.75%/17-20.09.2027	USD	600'000		600'000	563'249.87	0.02
1.350	SHINHAN FINANCIAL GROUP 1.35%/20-10.01.2026	USD	200'000		200'000	185'769.26	0.01
5.000	SHINHAN FINANCIAL GROUP 5%/23-24.07.2028	USD		400'000	400'000	396'264.00	0.02
-	SHINHAN FINANCIAL GROUP CO LTD (subordinated) FRN/19-05.02.2030	USD	500'000		500'000	487'801.91	0.02
4.875	SK BROADBAND CO LTD 4.875%/23-28.06.2028	USD		200'000	200'000	197'614.24	0.01
1.000	SK HYNIX INC 1%/21-19.01.2024	USD	200'000		200'000	211'905.13	0.01
6.500	SK HYNIX INC 6.5%/23-17.01.2033	USD		200'000	200'000	211'905.13	0.01
3.750	SK TELECOM CO LTD 3.75%/18-16.04.2023	USD	400'000		400'000	195'757.46	0.01
4.250	THE EXPORT IMPORT BANK OF KOREA 4.25%/22-15.09.2027	USD		200'000	200'000		
						<b>14'254'331.57</b>	<b>0.58</b>
<b>Spain</b>							
-	BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-15.11.2034	USD		200'000	200'000	213'044.07	0.01
2.749	BANCO SANTANDER SA (subordinated) 2.749%/20-03.12.2030	USD	200'000		200'000	162'874.71	0.01
1.849	BANCO SANTANDER SA 1.849%/21-25.03.2026	USD	200'000		200'000	185'605.49	0.01
2.706	BANCO SANTANDER SA 2.706%/19-27.06.2024	USD	200'000		200'000	198'166.00	0.01
2.746	BANCO SANTANDER SA 2.746%/20-28.05.2025	USD	200'000		200'000	192'950.50	0.01
3.306	BANCO SANTANDER SA 3.306%/19-27.06.2029	USD	400'000		400'000	362'407.59	0.01
3.490	BANCO SANTANDER SA 3.49%/20-28.05.2030	USD	200'000		200'000	179'213.67	0.01
3.496	BANCO SANTANDER SA 3.496%/22-24.03.2025	USD	200'000		200'000	195'977.84	0.01
5.294	BANCO SANTANDER SA 5.294%/22-18.08.2027	USD	200'000		200'000	198'462.87	0.01
-	BANCO SANTANDER SA FIX-TO-FRN FRN/22-24.03.2028	USD	200'000		200'000	191'455.64	0.01
-	BANCO SANTANDER SA FRN/21-30.06.2024	USD	400'000		400'000		
-	BANCO SANTANDER SA S. -114- FIX-TO-FRN FRN/21-14.09.2027	USD	400'000		400'000	361'755.60	0.01
-	BANCO SANTANDER SA S. -36- FRN/18-12.04.2023	USD	2'000'000		2'000'000		
5.213	TELEFONICA EMISIONES 5.213%/17-08.03.2047	USD	300'000		300'000	269'571.06	0.01
7.045	TELEFONICA EMISIONES 7.045%/06-20.06.2036	USD	300'000		300'000	330'544.93	0.01
4.103	TELEFONICA EMISIONES SAU 4.103%/17-08.03.2027	USD	450'000		150'000	290'537.41	0.01
4.665	TELEFONICA EMISIONES SAU 4.665%/18-06.03.2038	USD		150'000	150'000		
						<b>3'332'567.38</b>	<b>0.14</b>
<b>Supranational</b>							
3.750	AFRICA FINANCE CORP 3.75%/19-30.10.2029	USD	300'000		300'000	260'825.39	0.01
0.875	AFRICAN DEVELOPMENT BANK 0.875%/21-22.07.2026	USD	500'000		500'000	457'864.77	0.02
3.000	AFRICAN DEVELOPMENT BANK 3%/18-20.09.2023	USD	200'000		200'000		
3.375	AFRICAN DEVELOPMENT BANK 3.375%/22-07.07.2025	USD	200'000		200'000	195'909.08	0.01
4.375	AFRICAN DEVELOPMENT BANK 4.375%/23-14.03.2028	USD		300'000	300'000	299'150.28	0.01
4.625	AFRICAN DEVELOPMENT BANK 4.625%/23-04.01.2027	USD		400'000	400'000	400'746.56	0.02
4.375	AFRICAN DEVELOPMENT BANK S. -E- 4.375%/22-03.11.2027	USD	300'000		300'000	298'940.83	0.01
1.460	ARAB PETROLEUM INVST 1.46%/20-30.06.2025	USD	200'000		200'000	189'588.55	0.01
0.250	ASIAN DEVELOPMENT BANK 0.25%/20-06.10.2023	USD	300'000		300'000		
0.250	ASIAN DEVELOPMENT BANK 0.25%/20-14.07.2023	USD	200'000		200'000		
0.375	ASIAN DEVELOPMENT BANK 0.375%/20-03.09.2025	USD	400'000		400'000	374'110.42	0.02
0.375	ASIAN DEVELOPMENT BANK 0.375%/21-11.06.2024	USD	200'000		200'000	197'304.00	0.01
0.500	ASIAN DEVELOPMENT BANK 0.5%/21-04.02.2026	USD	400'000		400'000	369'262.63	0.01
0.625	ASIAN DEVELOPMENT BANK 0.625%/20-29.04.2025	USD	400'000		400'000	380'366.34	0.02
0.625	ASIAN DEVELOPMENT BANK 0.625%/21-08.10.2024	USD	200'000		200'000	194'534.00	0.01
0.750	ASIAN DEVELOPMENT BANK 0.75%/20-08.10.2030	USD	100'000		100'000	79'244.41	0.00
1.000	ASIAN DEVELOPMENT BANK 1%/21-14.04.2026	USD	500'000		500'000	463'348.50	0.02
1.500	ASIAN DEVELOPMENT BANK 1.5%/19-18.10.2024	USD	400'000		400'000	390'688.00	0.02
1.500	ASIAN DEVELOPMENT BANK 1.5%/21-04.03.2031	USD	400'000		400'000	330'966.81	0.01
1.500	ASIAN DEVELOPMENT BANK 1.5%/22-20.01.2027	USD	500'000		500'000	459'612.86	0.02
1.625	ASIAN DEVELOPMENT BANK 1.625%/22-15.03.2024	USD	300'000		300'000	299'655.00	0.01
1.750	ASIAN DEVELOPMENT BANK 1.75%/19-19.09.2029	USD	400'000		400'000	348'300.65	0.01

786 CSIF (CH) Bond Aggregate USD  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.875 ASIAN DEVELOPMENT BANK 1.875%/20-24.01.2030	USD	500'000		300'000	200'000	173'713.92	0.01
1.875 ASIAN DEVELOPMENT BANK 1.875%/22-15.03.2029	USD	200'000			200'000	177'491.43	0.01
2.375 ASIAN DEVELOPMENT BANK 2.375%/17-10.08.2027	USD	300'000			300'000	280'243.83	0.01
2.500 ASIAN DEVELOPMENT BANK 2.5%/17-02.11.2027	USD	600'000		300'000	300'000	280'268.38	0.01
2.625 ASIAN DEVELOPMENT BANK 2.625%/17-12.01.2027	USD	500'000			500'000	474'732.92	0.02
2.625 ASIAN DEVELOPMENT BANK 2.625%/19-30.01.2024	USD	300'000		300'000			
2.750 ASIAN DEVELOPMENT BANK 2.75%/18-17.03.2023	USD	300'000		300'000			
2.875 ASIAN DEVELOPMENT BANK 2.875%/22-06.05.2025	USD	400'000			400'000	390'279.38	0.02
3.125 ASIAN DEVELOPMENT BANK 3.125%/22-20.08.2027	USD	400'000			400'000	382'754.58	0.02
3.875 ASIAN DEVELOPMENT BANK 3.875%/23-14.06.2033	USD		200'000		200'000	191'887.11	0.01
4.125 ASIAN DEVELOPMENT BANK 4.125%/22-27.09.2024	USD	400'000			400'000	397'268.00	0.02
4.500 ASIAN DEVELOPMENT BANK 4.5%/23-25.08.2028	USD		400'000		400'000	401'835.10	0.02
0.250 ASIAN INFRASTRUCTURE INV 0.25%/20-29.09.2023	USD	200'000		200'000			
0.500 ASIAN INFRASTRUCTURE INV 0.5%/20-28.05.2025	USD	400'000			400'000	378'219.92	0.02
0.500 ASIAN INFRASTRUCTURE INV 0.5%/21-30.10.2024	USD	400'000			400'000	387'656.00	0.02
2.250 ASIAN INFRASTRUCTURE INV 2.25%/19-16.05.2024	USD	400'000			400'000	397'428.00	0.02
3.375 ASIAN INFRASTRUCTURE INV 3.375%/22-29.06.2025	USD	200'000			200'000	195'752.48	0.01
1.625 CORP ANDINA DE FOMENTO 1.625%/20-23.09.2025	USD	450'000			450'000	424'602.56	0.02
2.250 CORP ANDINA DE FOMENTO 2.25%/22-08.02.2027	USD	400'000			400'000	367'901.73	0.01
5.250 CORP ANDINA DE FOMENTO 5.25%/22-21.11.2025	USD	200'000			200'000	199'238.57	0.01
6.000 CORP ANDINA DE FOMENTO 6%/23-26.04.2027	USD		200'000		200'000	204'395.65	0.01
3.000 COUNCIL OF EUROPE 3%/22-16.06.2025	USD	200'000			200'000	194'925.33	0.01
0.250 EUROPEAN BK RECON & DEV 0.25%/20-10.07.2023	USD	200'000		200'000			
4.375 EUROPEAN BK RECON & DEV 4.375%/23-09.03.2028	USD		300'000		300'000	299'209.31	0.01
0.250 EUROPEAN INVESTMENT BANK 0.25%/20-15.09.2023	USD	500'000		500'000			
0.375 EUROPEAN INVESTMENT BANK 0.375%/20-15.12.2025	USD	200'000			200'000	185'128.90	0.01
0.375 EUROPEAN INVESTMENT BANK 0.375%/21-26.03.2026	USD	400'000			400'000	366'697.31	0.01
0.750 EUROPEAN INVESTMENT BANK 0.75%/20-23.09.2030	USD	400'000			400'000	318'885.77	0.01
0.750 EUROPEAN INVESTMENT BANK 0.75%/21-26.10.2026	USD	400'000			400'000	362'653.15	0.01
0.875 EUROPEAN INVESTMENT BANK 0.875%/20-17.05.2030	USD	300'000			300'000	243'431.24	0.01
1.250 EUROPEAN INVESTMENT BANK 1.25%/21-14.02.2031	USD	500'000		200'000	300'000	245'211.01	0.01
1.625 EUROPEAN INVESTMENT BANK 1.625%/20-14.03.2025	USD	400'000			400'000	386'313.11	0.02
1.625 EUROPEAN INVESTMENT BANK 1.625%/21-13.05.2031	USD	300'000			300'000	250'451.93	0.01
2.875 EUROPEAN INVESTMENT BANK -144A- 2.875%/18-13.06.2025	USD	400'000			400'000	389'904.34	0.02
2.250 EUROPEAN INVESTMENT BANK 2.25%/19-24.06.2024	USD	300'000			300'000	297'099.00	0.01
2.500 EUROPEAN INVESTMENT BANK 2.5%/18-15.03.2023	USD	600'000		600'000			
2.625 EUROPEAN INVESTMENT BANK 2.625%/19-15.03.2024	USD	800'000			800'000	799'304.00	0.03
2.875 EUROPEAN INVESTMENT BANK 2.875%/18-15.08.2023	USD	500'000		500'000			
3.125 EUROPEAN INVESTMENT BANK 3.125%/18-14.12.2023	USD	400'000		400'000			
3.250 EUROPEAN INVESTMENT BANK 3.25%/22-15.11.2027	USD	400'000			400'000	383'847.31	0.02
3.750 EUROPEAN INVESTMENT BANK 3.75%/23-14.02.2033	USD		400'000		400'000	382'182.90	0.02
4.500 EUROPEAN INVESTMENT BANK 4.5%/23-16.10.2028	USD		400'000		400'000	402'214.33	0.02
0.500 INTER-AMERICAN DEVEL BK 0.5%/20-24.05.2023	USD	300'000		300'000			
0.500 INTER-AMERICAN DEVEL BK 0.5%/21-23.09.2024	USD	200'000			200'000	194'754.00	0.01
0.625 INTER-AMERICAN DEVEL BK 0.625%/20-15.07.2025	USD	400'000			400'000	377'318.64	0.02
0.875 INTER-AMERICAN DEVEL BK 0.875%/21-20.04.2026	USD	400'000			400'000	369'591.50	0.01
1.125 INTER-AMERICAN DEVEL BK 1.125%/21-13.01.2031	USD	400'000			400'000	323'198.96	0.01
1.500 INTER-AMERICAN DEVEL BK 1.5%/22-13.01.2027	USD	400'000			400'000	367'909.33	0.01
1.750 INTER-AMERICAN DEVEL BK 1.75%/20-14.03.2025	USD	200'000			200'000	193'277.64	0.01
2.000 INTER-AMERICAN DEVEL BK 2%/16-02.06.2026	USD	300'000			300'000	283'056.83	0.01
2.375 INTER-AMERICAN DEVEL BK 2.375%/17-07.07.2027	USD	700'000		300'000	400'000	374'006.64	0.02
2.625 INTER-AMERICAN DEVEL BK 2.625%/19-16.01.2024	USD	400'000		400'000			
3.250 INTER-AMERICAN DEVEL BK 3.25%/22-01.07.2024	USD	400'000			400'000	397'160.00	0.02
3.500 INTER-AMERICAN DEVEL BK 3.5%/22-14.09.2029	USD	400'000			400'000	382'393.66	0.02
4.375 INTER-AMERICAN DEVEL BK 4.375%/23-01.02.2027	USD		200'000		200'000	199'244.46	0.01
4.500 INTER-AMERICAN DEVEL BK 4.5%/23-15.05.2026	USD		400'000		400'000	398'764.19	0.02
0.750 INTER-AMERICAN DEVELOPMENT BANK 0.75%/20-24.11.2027	USD	400'000			400'000	349'605.51	0.01
1.750 INTER-AMERICAN DEVELOPMENT BANK 1.75%/19-23.10.2029	USD	300'000			300'000	260'601.78	0.01
2.250 INTER-AMERICAN DEVELOPMENT BANK 2.25%/19-18.06.2029	USD	800'000		400'000	400'000	359'775.90	0.01
3.125 INTER-AMERICAN DEVELOPMENT BANK 3.125%/18-18.09.2028	USD	400'000			400'000	379'061.64	0.02
0.500 INTER-AMERICAN INVEST CO 0.5%/20-21.07.2023	USD	200'000		200'000			
1.750 INTER-AMERICAN INVEST CO 1.75%/19-02.10.2024	USD	200'000			200'000	195'778.00	0.01
4.750 INTER-AMERICAN INVEST CO 4.75%/23-19.09.2028	USD		400'000		400'000	403'183.24	0.02
0.125 INTL BK RECON & DEVELOP 0.125%/17-20.04.2023	USD	400'000		400'000			
0.250 INTL BK RECON & DEVELOP 0.25%/20-24.11.2023	USD	300'000		300'000			
0.375 INTL BK RECON & DEVELOP 0.375%/20-28.07.2025	USD	500'000			500'000	469'502.84	0.02
0.500 INTL BK RECON & DEVELOP 0.5%/20-28.10.2025	USD	500'000			500'000	465'988.45	0.02
0.625 INTL BK RECON & DEVELOP 0.625%/20-22.04.2025	USD	800'000			800'000	761'489.76	0.03
0.750 INTL BK RECON & DEVELOP 0.75%/20-11.03.2025	USD	500'000			500'000	478'598.82	0.02
0.875 INTL BK RECON & DEVELOP 0.875%/20-14.05.2030	USD	400'000			400'000	323'529.16	0.01
0.875 INTL BK RECON & DEVELOP 0.875%/21-15.07.2026	USD	500'000			500'000	458'698.23	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.125 INTL BK RECON & DEVELOP 1.125%/21-13.09.2028	USD	400'000			400'000	346'793.46	0.01
1.250 INTL BK RECON & DEVELOP 1.25%/21-10.02.2031	USD	400'000			400'000	325'233.47	0.01
1.375 INTL BK RECON & DEVELOP 1.375%/21-20.04.2028	USD	500'000			500'000	442'684.87	0.02
1.500 INTL BK RECON & DEVELOP 1.5%/19-28.08.2024	USD	400'000			400'000	392'684.00	0.02
1.625 INTL BK RECON & DEVELOP 1.625%/20-15.01.2025	USD	400'000			400'000	388'112.00	0.02
1.625 INTL BK RECON & DEVELOP 1.625%/21-03.11.2031	USD	500'000			500'000	411'091.35	0.02
1.875 INTL BK RECON & DEVELOP 1.875%/19-19.06.2023	USD	400'000		400'000			
2.500 INTL BK RECON & DEVELOP 2.5%/19-19.03.2024	USD	600'000			600'000	599'262.00	0.02
2.500 INTL BK RECON & DEVELOP 2.5%/22-29.03.2032	USD	300'000			300'000	261'981.12	0.01
3.000 INTL BK RECON & DEVELOP 3%/18-27.09.2023	USD	300'000		300'000			
3.500 INTL BK RECON & DEVELOP 3.5%/23-12.07.2028	USD		400'000		400'000	385'838.50	0.02
3.625 INTL BK RECON & DEVELOP 3.625%/22-21.09.2029	USD	400'000			400'000	385'211.71	0.02
4.000 INTL BK RECON & DEVELOP 4%/23-25.07.2030	USD		400'000		400'000	391'024.77	0.02
4.625 INTL BK RECON & DEVELOP 4.625%/23-01.08.2028	USD		200'000		200'000	201'905.25	0.01
4.750 INTL BK RECON & DEVELOP 4.75%/23-14.11.2033	USD		400'000		400'000	410'879.10	0.02
- INTL BK RECON & DEVELOP S. -GDIF- FRN/19-06.08.2024	USD	3'000'000		3'000'000			
0.750 INTL DEVELOPMENT ASSOC 0.75%/20-10.06.2027	USD	400'000			400'000	354'273.30	0.01
1.000 INTL DEVELOPMENT ASSOC -144A- 1%/20-03.12.2030	USD	300'000			300'000	239'968.47	0.01
4.875 INTL DEVELOPMENT ASSOC -144A- 4.875%/23-01.11.2028	USD		150'000		150'000	152'805.51	0.01
0.750 INTL FINANCE CORP 0.75%/20-27.08.2030	USD	400'000			400'000	318'679.17	0.01
2.875 INTL FINANCE CORP 2.875%/18-31.07.2023	USD	300'000		300'000			
3.625 INTL FINANCE CORP 3.625%/22-15.09.2025	USD	200'000			200'000	196'293.47	0.01
4.375 INTL FINANCE CORP 4.375%/23-15.01.2027	USD		400'000		400'000	398'716.71	0.02
4.500 INTL FINANCE CORP 4.5%/23-13.07.2028	USD		400'000		400'000	401'748.40	0.02
0.625 NEW DEVELOPM BANK BRICS 0.625%/20-23.06.2023	USD	200'000		200'000			
0.625 NEW DEVELOPM BANK BRICS 0.625%/20-29.09.2025	USD	400'000			400'000	369'707.51	0.01
0.625 NEW DEVELOPM BANK BRICS 0.625%/21-22.07.2024	USD	300'000			300'000	293'886.00	0.01
1.125 NEW DEVELOPM BANK BRICS 1.125%/21-27.04.2026	USD	400'000			400'000	365'480.88	0.01
2.625 NORDIC INVESTMENT BANK 2.625%/22-04.04.2025	USD	200'000			200'000	194'808.35	0.01
4.375 NORDIC INVESTMENT BANK 4.375%/23-14.03.2028	USD		200'000		200'000	199'431.77	0.01
						<b>34'398'537.90</b>	<b>1.39</b>
<b>Sweden</b>							
0.625 KOMMUNINVEST I SVERIGE -144A- 0.625%/21-15.09.2025	USD	200'000			200'000	187'283.64	0.01
1.375 KOMMUNINVEST I SVERIGE -144A- 1.375%/22-08.05.2024	USD	400'000			400'000	397'064.00	0.02
1.625 KOMMUNINVEST I SVERIGE -144A- 1.625%/19-24.04.2023	USD	500'000		500'000			
2.750 KOMMUNINVEST I SVERIGE -144A- 2.75%/22-01.03.2025	USD	400'000			400'000	390'313.50	0.02
2.875 KOMMUNINVEST I SVERIGE -144A- 2.875%/22-03.07.2024	USD	200'000			200'000	198'246.00	0.01
3.250 KOMMUNINVEST I SVERIGE -144A- 3.25%/22-16.01.2024	USD	200'000		200'000			
4.250 KOMMUNINVEST I SVERIGE -144A- 4.25%/23-10.12.2025	USD		200'000		200'000	197'771.81	0.01
4.625 KOMMUNINVEST I SVERIGE -144A- 4.625%/22-07.08.2024	USD	200'000			200'000	199'226.00	0.01
0.550 SKANDINAVISKA ENSKILDA -144A- 0.55%/20-01.09.2023	USD	200'000		200'000			
0.650 SKANDINAVISKA ENSKILDA -144A- 0.65%/21-09.09.2024	USD	200'000			200'000	194'882.00	0.01
0.850 SKANDINAVISKA ENSKILDA -144A- 0.85%/20-02.09.2025	USD	350'000			350'000	327'905.16	0.01
1.200 SKANDINAVISKA ENSKILDA -144A- 1.2%/21-09.09.2026	USD	400'000			400'000	361'944.25	0.01
3.700 SKANDINAVISKA ENSKILDA -144A- 3.7%/22-09.06.2025	USD	200'000			200'000	196'121.66	0.01
0.625 SVENSKA HANDELSBANKEN AB -144A- 0.625%/20-30.06.2023	USD	250'000		250'000			
3.650 SVENSKA HANDELSBANKEN AB -144A- 3.65%/22-10.06.2025	USD	250'000			250'000	245'058.51	0.01
5.500 SVENSKA HANDELSBANKEN AB -144A- 5.5%/23-15.06.2028	USD		250'000		250'000	251'474.00	0.01
5.337 SWEDBANK AB -144A- 5.337%/22-20.09.2027	USD	200'000			200'000	199'307.01	0.01
5.472 SWEDBANK AB -144A- 5.472%/23-15.06.2026	USD		200'000		200'000	200'925.69	0.01
3.356 SWEDBANK AB 3.356%/22-04.04.2025	USD	200'000			200'000	195'913.33	0.01
- SWEDBANK AB S. -14- -144A- FRN/22-04.04.2025	USD	3'000'000		3'000'000			
0.250 SWEDISH EXPORT CREDIT 0.25%/20-29.09.2023	USD	400'000		400'000			
0.375 SWEDISH EXPORT CREDIT 0.375%/20-30.07.2024	USD	400'000			400'000	391'876.00	0.02
1.750 SWEDISH EXPORT CREDIT 1.75%/19-12.12.2023	USD	300'000		300'000			
4.125 SWEDISH EXPORT CREDIT 4.125%/23-14.06.2028	USD		400'000		400'000	393'174.78	0.02
4.875 SWEDISH EXPORT CREDIT 4.875%/23-04.10.2030	USD		200'000		200'000	203'002.36	0.01
2.250 SWEDISH EXPORT CREDIT S. -G- 2.25%/22-22.03.2027	USD	200'000			200'000	186'358.38	0.01
4.625 SWEDISH EXPORT CREDIT S. -G- 4.625%/22-28.11.2025	USD	300'000			300'000	298'274.71	0.01
						<b>5'216'122.79</b>	<b>0.21</b>
<b>Switzerland</b>							
4.875 CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.875%/15-15.05.2045	USD	500'000		500'000			
4.550 CREDIT SUISSE GROUP FUNDING (GUERNSEY) LTD 4.55%/16-17.04.2026	USD	800'000		800'000			
0.495 CREDIT SUISSE NEW YORK 0.495%/21-02.02.2024	USD	400'000		400'000			
1.250 CREDIT SUISSE NEW YORK 1.25%/21-07.08.2026	USD	500'000			500'000	454'092.76	0.02
- CREDIT SUISSE NEW YORK FRN/21-02.02.2024	USD	1'000'000		1'000'000			
1.250 UBS AG LONDON 1.25%/23-01.06.2026	USD		300'000		300'000	275'092.91	0.01
0.700 UBS AG LONDON -144A- 0.7%/21-09.08.2024	USD	200'000			200'000	195'702.00	0.01

**788 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.250 UBS AG LONDON -144A- 1.25%/21-01.06.2026	USD	300'000		300'000			
- UBS GROUP AG FIX-TO-FRN -144A- FRN/21-10.08.2027	USD	200'000			200'000	181'155.18	0.01
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-05.08.2025	USD	200'000			200'000	198'686.00	0.01
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-05.08.2027	USD	200'000			200'000	196'004.56	0.01
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-05.08.2033	USD		300'000		300'000	285'835.81	0.01
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-11.02.2043	USD		300'000		300'000	215'796.86	0.01
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-12.05.2026	USD	200'000			200'000	196'797.07	0.01
- UBS GROUP AG FIX-TO-FRN -144A- FRN/23-12.01.2034	USD		200'000		200'000	202'546.18	0.01
4.125 UBS GROUP FUNDING (JERSEY) LIMITED -144A- 4.125%/15-24.09.2025	USD	500'000			500'000	489'089.27	0.02
4.253 UBS GROUP FUNDING (SWITZERLAND) -144A- 4.253%/17-23.03.2028	USD		300'000		300'000	287'139.15	0.01
4.550 UBS GROUP INC. 4.55%/23-17.04.2026	USD		800'000		800'000	785'753.78	0.03
4.875 UBS GROUP INC. 4.875%/23-15.05.2045	USD		500'000		500'000	461'023.85	0.02
						<b>4'424'715.38</b>	<b>0.18</b>
<b>Thailand</b>							
5.300 BANGKOK BANK PCL/HK 5.3%/23-21.09.2028	USD		400'000		400'000	401'019.44	0.02
3.903 PTTEP TREASURY CENTER CO 3.903%/19-06.12.2059	USD	200'000			200'000	153'583.93	0.01
3.500 THAIOIL TRSRY CENTER 3.5%/19-17.10.2049	USD	200'000			200'000	135'352.08	0.01
4.625 THAIOIL TRSRY CENTER 4.625%/18-20.11.2028	USD	200'000			200'000	194'123.90	0.01
5.375 THAIOIL TRSRY CENTER 5.375%/18-20.11.2048	USD	200'000			200'000	183'069.92	0.01
						<b>1'067'149.27</b>	<b>0.04</b>
<b>Turkey</b>							
1.625 HYUNDAI ASSAN OTOMOTIV 1.625%/21-12.07.2026	USD	400'000			400'000	363'301.85	0.01
						<b>363'301.85</b>	<b>0.01</b>
<b>United Arab Emirates</b>							
5.375 ABU DHABI COMMERCIAL BANK 5.375%/23-18.07.2028	USD		200'000		200'000	201'838.91	0.01
- ABU DHABI COMMERCIAL BNK (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	USD		200'000		200'000	213'816.42	0.01
3.500 ABU DHABI COMMERCIAL BNK 3.5%/22-31.03.2027	USD	200'000			200'000	190'176.46	0.01
4.600 ABU DHABI CRUDE OIL 4.6%/17-02.11.2047	USD	200'000			200'000	177'531.18	0.01
0.750 ABU DHABI GOVT INT'L 0.75%/20-02.09.2023	USD	400'000		400'000			
1.625 ABU DHABI GOVT INT'L 1.625%/21-02.06.2028	USD	300'000			300'000	263'980.45	0.01
1.700 ABU DHABI GOVT INT'L 1.7%/20-02.03.2031	USD	400'000			400'000	329'060.48	0.01
1.875 ABU DHABI GOVT INT'L 1.875%/21-15.09.2031	USD	400'000			400'000	329'200.56	0.01
2.125 ABU DHABI GOVT INT'L 2.125%/19-30.09.2024	USD	600'000			600'000	587'382.00	0.02
2.500 ABU DHABI GOVT INT'L 2.5%/19-30.09.2029	USD	200'000			200'000	178'457.72	0.01
3.125 ABU DHABI GOVT INT'L 3.125%/17-11.10.2027	USD	300'000			300'000	284'233.25	0.01
3.125 ABU DHABI GOVT INT'L 3.125%/19-30.09.2049	USD	300'000			300'000	207'699.45	0.01
4.125 ABU DHABI GOVT INT'L 4.125%/17-11.10.2047	USD	400'000			400'000	333'576.46	0.01
2.000 ABU DHABI NATIONAL ENERG 2%/21-29.04.2028	USD		300'000		300'000	266'395.69	0.01
4.875 ALDAR INVESTMENT PROPERT 4.875%/23-24.05.2033	USD		400'000		400'000	390'131.65	0.02
5.319 COMMERCIAL BANK OF DUBAI 5.319%/23-14.06.2028	USD		200'000		200'000	200'107.85	0.01
3.125 EMIRATE OF ABU DHABI (reg. -S-) 3.125%/16-03.05.2026	USD	700'000			700'000	673'863.99	0.03
2.500 EMIRATE OF ABU DHABI 2.5%/20-16.04.2025	USD	300'000			300'000	290'990.63	0.01
3.125 EMIRATE OF ABU DHABI 3.125%/20-16.04.2030	USD	400'000			400'000	365'993.19	0.01
3.875 EMIRATE OF ABU DHABI 3.875%/20-16.04.2050	USD	370'000			370'000	293'352.28	0.01
4.774 FIRST ABU DHABI BANK P.J.S.C. 4.774%/23-06.06.2028	USD		200'000		200'000	198'280.09	0.01
- FIRST ABU DHABI BANK PJS (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000			200'000	192'316.43	0.01
5.125 FIRST ABU DHABI BANK PJS 5.125%/22-13.10.2027	USD	400'000			400'000	401'093.36	0.02
3.000 MDC GMTN 3%/17-19.04.2024	USD	500'000			500'000	497'055.00	0.02
2.500 MDGH - GMTN BV 2.5%/19-07.11.2024	USD	200'000			200'000	195'437.50	0.01
2.875 MDGH GMTN B.V. 2.875%/19-07.11.2029	USD	200'000			200'000	179'539.12	0.01
3.700 MDGH GMTN B.V. 3.7%/19-07.11.2049	USD	200'000			200'000	150'841.27	0.01
3.000 MDGH GMTN RSC LTD 3%/22-28.03.2027	USD	200'000			200'000	188'207.33	0.01
3.375 MDGH GMTN RSC LTD 3.375%/22-28.03.2032	USD	200'000			200'000	179'019.98	0.01
4.375 MDGH GMTN RSC LTD 4.375%/23-22.11.2033	USD		400'000		400'000	380'655.81	0.02
5.500 MDGH GMTN RSC LTD 5.5%/22-28.04.2033	USD	200'000			200'000	206'234.16	0.01
- NBK SPC LTD FIX-TO-FRN FRN/21-15.09.2027	USD	400'000			400'000	363'771.39	0.01
4.050 UAE INT'L GOVT BOND 4.05%/22-07.07.2032	USD	400'000			400'000	382'739.90	0.02
4.951 UAE INT'L GOVT BOND 4.951%/22-07.07.2052	USD	400'000			400'000	375'863.03	0.02
						<b>9'668'842.99</b>	<b>0.39</b>
<b>United Kingdom</b>							
4.500 ANGLO AMERICAN CAPITAL -144A- 4.5%/18-15.03.2028	USD	300'000			300'000	288'809.97	0.01
4.750 ANGLO AMERICAN CAPITAL -144A- 4.75%/17-10.04.2027	USD	200'000			200'000	195'518.19	0.01
4.750 ANGLO AMERICAN CAPITAL 4.75%/22-16.03.2052	USD	200'000			200'000	168'001.30	0.01
3.500 AON 3.5%/14-14.06.2024	USD	400'000			400'000	397'280.00	0.02
3.875 AON 3.875%/16-15.12.2025	USD	400'000			400'000	389'997.16	0.02
4.600 AON 4.6%/14-14.06.2014	USD	200'000			200'000	172'647.45	0.01
3.375 ASTRAZENECA 3.375%/15-16.11.2025	USD	400'000			400'000	389'043.67	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
6.450	ASTRAZENECA 6.45%/07-15.09.2037	USD	240'000		240'000	270'266.11	0.01
0.700	ASTRAZENECA PLC 0.7%/20-08.04.2026	USD	100'000		100'000	91'537.35	0.00
1.375	ASTRAZENECA PLC 1.375%/20-06.08.2030	USD	100'000		100'000	81'008.27	0.00
3.000	ASTRAZENECA PLC 3%/21-28.05.2051	USD	200'000		200'000	138'300.67	0.01
-	ASTRAZENECA PLC FRN/18-17.08.2023	USD	1'000'000	1'000'000			
4.000	AXIS SPECIALTY FINAN PLC 4%/17-06.12.2027	USD	200'000		200'000	191'224.29	0.01
3.000	BAE SYSTEMS PLC 3%/20-15.09.2050	USD	200'000		200'000	133'646.96	0.01
3.400	BAE SYSTEMS PLC 3.4%/20-15.04.2030	USD	200'000		200'000	180'819.44	0.01
3.650	BARCLAYS 3.65%/15-16.03.2025	USD	500'000		500'000	489'567.86	0.02
4.337	BARCLAYS 4.337%/17-10.01.2028	USD	200'000		200'000	192'132.04	0.01
4.375	BARCLAYS BANK 4.375%/16-12.01.2026	USD	300'000		300'000	293'820.82	0.01
4.950	BARCLAYS BANK 4.95%/17-10.01.2047	USD	200'000		200'000	181'995.54	0.01
3.564	BARCLAYS PLC (subordinated) 3.564%/20-23.09.2035	USD	400'000		400'000	335'638.54	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/19-20.06.2030	USD	500'000		500'000	473'271.67	0.02
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/23-27.06.2034	USD		200'000	200'000	207'395.17	0.01
2.645	BARCLAYS PLC 2.645%/20-24.06.2031	USD	200'000		200'000	166'302.51	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/20-10.12.2024	USD	300'000	300'000			
-	BARCLAYS PLC FIX-TO-FRN FRN/21-10.03.2032	USD	200'000		200'000	163'288.43	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/21-24.11.2042	USD	200'000		200'000	144'434.78	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2026	USD	200'000		200'000	204'842.94	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2028	USD	200'000		200'000	211'367.78	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2033	USD	200'000		200'000	218'845.07	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-09.08.2026	USD	400'000		400'000	397'537.59	0.02
3.950	BAT INTERNATIONAL FINANCE -144A- 3.95%/15-15.06.2025	USD	400'000		400'000	391'153.04	0.02
4.448	BAT INTERNATIONAL FINANCE PLC 4.448%/22-16.03.2028	USD	200'000		200'000	192'898.95	0.01
4.625	BK OF ENGLAND EURO NOTE -144A- 4.625%/23-06.03.2026	USD		300'000	300'000	299'474.78	0.01
3.279	BP CAPITAL MARKETS PLC 3.279%/17-19.09.2027	USD	600'000	400'000	200'000	189'357.56	0.01
-	BRITISH TELECOMMUNICATIONS STEP UP 00-15.12.2030	USD	350'000		350'000	428'033.46	0.02
2.340	BROOKFIELD FIN I UK PLC 2.34%/21-30.01.2032	USD	200'000	200'000			
1.500	COCA-COLA EUROPEAN PARTN -144A- 1.5%/21-15.01.2027	USD	200'000		200'000	180'786.35	0.01
1.375	DIAGEO CAPITAL PLC 1.375%/20-29.09.2025	USD	300'000		300'000	282'933.18	0.01
2.000	DIAGEO CAPITAL PLC 2%/20-29.04.2030	USD	300'000		300'000	252'816.33	0.01
5.200	DIAGEO CAPITAL PLC 5.2%/22-24.10.2025	USD	200'000		200'000	200'079.84	0.01
5.375	DIAGEO CAPITAL PLC 5.375%/23-05.10.2026	USD		400'000	400'000	403'125.28	0.02
2.750	EXPERIAN FINANCE PLC 2.75%/19-08.03.2030	USD	300'000		300'000	259'198.91	0.01
3.250	FERGUSON FINANCE PLC 3.25%/20-02.06.2030	USD	200'000		200'000	178'435.02	0.01
3.125	GSK CONSUMER HEALTHCARE 3.125%/22-24.03.2025	USD	250'000		250'000	243'856.49	0.01
4.250	HSBC HOLDINGS (subordinated) 4.25%/14-14.03.2024	USD	200'000		200'000	199'876.00	0.01
4.300	HSBC HOLDINGS 4.3%/16-08.03.2026	USD	400'000		400'000	391'377.40	0.02
-	HSBC HOLDINGS FIX-TO-FRN 4.041%/17-13.03.2028	USD	300'000		300'000	287'448.21	0.01
5.250	HSBC HOLDINGS PLC (subordinated) 5.25%/14-14.03.2044	USD	300'000		300'000	285'441.26	0.01
6.500	HSBC HOLDINGS PLC (subordinated) 6.5%/22-02.05.2036	USD	200'000		200'000	204'514.25	0.01
6.500	HSBC HOLDINGS PLC (subordinated) 6.5%/22-15.09.2037	USD	500'000	200'000	300'000	307'792.82	0.01
6.800	HSBC HOLDINGS PLC (subordinated) 6.8%/22-01.06.2038	USD	300'000		300'000	314'954.34	0.01
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/23-13.11.2034	USD		400'000	400'000	428'564.12	0.02
-	HSBC HOLDINGS PLC (subordinated) FRN/22-29.03.2033	USD	200'000		200'000	183'485.96	0.01
4.950	HSBC HOLDINGS PLC 4.95%/20-31.03.2030	USD	200'000		200'000	195'828.58	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-22.05.2030	USD	300'000		300'000	277'925.15	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-04.06.2031	USD	200'000		200'000	170'157.49	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-22.09.2028	USD	200'000		200'000	177'217.74	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-24.05.2027	USD	200'000		200'000	183'077.82	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-17.08.2024	USD	200'000	200'000			
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-17.08.2029	USD	200'000		200'000	173'634.93	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2026	USD	200'000		200'000	205'818.25	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2028	USD	300'000		300'000	317'606.03	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-10.03.2026	USD	200'000		200'000	194'413.79	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-09.03.2029	USD		300'000	300'000	306'478.65	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-09.03.2034	USD		300'000	300'000	311'315.48	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-09.03.2044	USD		400'000	400'000	420'195.65	0.02
-	HSBC HOLDINGS PLC FRN/18-18.05.2024	USD	3'500'000	3'500'000			
-	HSBC HOLDINGS PLC FRN/18-19.06.2029	USD	400'000		400'000	384'792.11	0.02
-	HSBC HOLDINGS PLC FRN/19-11.03.2025	USD	200'000	200'000			
-	HSBC HOLDINGS PLC FRN/21-24.05.2025	USD	400'000		400'000	395'396.00	0.02
-	HSBC HOLDINGS PLC FRN/22-03.11.2033	USD	400'000	200'000	200'000	225'203.96	0.01
0.375	IFFIM 0.375%/20-06.11.2023	USD	400'000	400'000			
1.000	IFFIM 1%/21-21.04.2026	USD	200'000		200'000	184'613.69	0.01
4.344	LLOYDS BANKING GROUP PLC (subordinated) 4.344%/18-09.01.2048	USD	200'000		200'000	157'093.60	0.01
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/21-14.12.2046	USD	400'000		400'000	271'762.74	0.01
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/22-15.11.2033	USD	200'000		200'000	222'959.66	0.01

**790 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.050	LLOYDS BANKING GROUP PLC 4.05%/18-16.08.2023	USD	200'000		200'000		
4.550	LLOYDS BANKING GROUP PLC 4.55%/18-16.08.2028	USD	450'000		450'000	436'592.21	0.02
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-09.07.2025	USD	300'000		300'000	297'789.00	0.01
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-11.08.2026	USD	300'000		300'000	295'977.34	0.01
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-18.03.2026	USD	200'000		200'000	195'227.04	0.01
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-18.03.2028	USD	200'000		200'000	189'516.00	0.01
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-06.03.2029	USD		200'000	200'000	201'945.49	0.01
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-07.08.2027	USD		200'000	200'000	201'385.42	0.01
1.375	LSEGA FINANCING PLC -144A- 1.375%/21-06.04.2026	USD	400'000		400'000	369'057.72	0.01
2.000	LSEGA FINANCING PLC -144A- 2%/21-06.04.2028	USD	200'000		200'000	177'582.68	0.01
5.602	NATIONAL GRID PLC 5.602%/23-12.06.2028	USD		200'000	200'000	202'518.91	0.01
5.809	NATIONAL GRID PLC 5.809%/23-12.06.2033	USD		400'000	400'000	404'209.08	0.02
0.550	NATIONWIDE BLDG SOCIETY -144A- 0.55%/21-22.01.2024	USD	200'000		200'000		
1.500	NATIONWIDE BLDG SOCIETY -144A- 1.5%/21-13.10.2026	USD	400'000		400'000	362'865.70	0.01
4.850	NATIONWIDE BLDG SOCIETY -144A- 4.85%/22-27.07.2027	USD	200'000		200'000	197'382.96	0.01
-	NATIONWIDE BLDG SOCIETY FIX-TO-FRN -144A- FRN/22-16.02.2028	USD	400'000		400'000	369'954.30	0.01
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/19-01.11.2029	USD	300'000		300'000		
-	NATWEST GROUP PLC FIX-TO-FRN FRN/22-10.11.2026	USD	400'000		200'000	205'476.55	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/23-02.03.2027	USD		200'000	200'000	200'792.91	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/23-02.03.2034	USD		200'000	200'000	203'913.84	0.01
3.479	NATWEST MARKETS PLC -144A- 3.479%/22-22.03.2025	USD	200'000		200'000	195'746.71	0.01
-	PHOENIX GRP HLD PLC (subordinated) FIX-TO-FRN FRN/20-04.09.2031	USD	200'000		200'000		
3.625	PRUDENTIAL FUNDING ASIA 3.625%/22-24.03.2032	USD		200'000	200'000	178'762.98	0.01
-	PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/21-03.11.2033	USD	200'000		200'000	176'403.58	0.01
3.625	PRUDENTIAL PLC 3.625%/22-24.03.2032	USD	200'000		200'000		
3.000	RECKITT BENCKISER TSY -144A- 3%/17-26.06.2027	USD	300'000		300'000	282'467.03	0.01
3.000	RECKITT BENCKISER TSY 3%/17-26.06.2027	USD	500'000		500'000		
4.125	RIO TINTO FINANCE 4.125%/12-21.08.2042	USD	100'000		100'000	85'527.08	0.00
4.750	RIO TINTO FINANCE USA 4.75%/12-22.03.2042	USD	400'000		400'000	374'939.12	0.02
4.800	ROYAL BANK OF SCOTLAND GROUP 4.8%/16-05.04.2026	USD	400'000		200'000	197'525.33	0.01
-	ROYAL BANK OF SCOTLAND GROUP PLC	USD	300'000		300'000	293'292.32	0.01
-	ROYAL BANK OF SCOTLAND GROUP PLC FRN/18-18.05.2029	USD	300'000		300'000	291'920.43	0.01
-	ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/19-22.03.2025	USD	200'000		200'000		
-	ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/20-22.05.2028	USD	400'000		200'000	185'629.42	0.01
0.750	ROYALTY PHARMA PLC 0.75%/21-02.09.2023	USD	400'000		400'000		
1.200	ROYALTY PHARMA PLC 1.2%/21-02.09.2025	USD	400'000		400'000	374'542.35	0.02
1.750	ROYALTY PHARMA PLC 1.75%/21-02.09.2027	USD	400'000		400'000	355'604.84	0.01
2.150	ROYALTY PHARMA PLC 2.15%/21-02.09.2031	USD	200'000		200'000	159'715.28	0.01
3.350	ROYALTY PHARMA PLC 3.35%/21-02.09.2051	USD	200'000		200'000	129'880.16	0.01
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/21-15.03.2025	USD	400'000		400'000	399'248.00	0.02
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-21.11.2026	USD	200'000		200'000	202'943.53	0.01
3.213	SANTANDER UK PLC -144A- 3.213%/22-12.06.2026	USD	200'000		200'000	192'171.76	0.01
2.032	SMITH & NEPHEW PLC 2.032%/20-14.10.2030	USD	300'000		300'000	246'046.19	0.01
4.050	STANDARD CHARTERED (reg. -S-) 4.05%/16-12.04.2026	USD	400'000		400'000	388'388.00	0.02
5.700	STANDARD CHARTERED (subordinated) -144A- 5.7%/14-26.03.2044	USD	300'000		300'000	290'552.69	0.01
5.200	STANDARD CHARTERED PLC (subordinated) -144A- 5.2%/13-26.01.2024	USD	200'000		200'000		
-	STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN -144A- FRN/20-18.02.2036	USD	200'000		200'000	165'444.77	0.01
7.018	STANDARD CHARTERED PLC 7.018%/23-08.02.2030	USD		400'000	400'000	420'560.64	0.02
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/20-01.04.2031	USD	400'000		400'000	378'648.50	0.02
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/20-30.01.2026	USD	200'000		200'000	194'070.00	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-12.01.2025	USD	200'000		200'000		
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-14.01.2027	USD	400'000		400'000	367'884.91	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-23.03.2025	USD	400'000		400'000		
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-29.06.2032	USD	200'000		200'000	161'930.00	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-16.11.2025	USD	200'000		200'000	202'466.00	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-16.11.2028	USD	300'000		300'000	319'366.40	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/23-06.07.2027	USD		400'000	400'000	403'906.63	0.02
-	STANDARD LIFE ABERDEEN FIX-TO-FRN 4.25%/17-30.06.2048	USD	400'000		400'000	358'255.70	0.01
3.250	STATE GRID EUROPE DEVELO S. -A- 3.25%/22-07.04.2027	USD	200'000		200'000	190'786.88	0.01
3.125	STATE GRID EUROPE DEVELO S. -B- 3.125%/22-07.04.2025	USD	200'000		200'000	195'398.34	0.01
6.150	VODAFONE GROUP PLC 6.15%/07-27.02.2037	USD	200'000		200'000	208'741.24	0.01
4.875	VODAFONE GROUP PLC 4.875%/19-19.06.2049	USD	300'000		300'000	259'677.99	0.01
5.125	VODAFONE GROUP PLC 5.125%/19-19.06.2059	USD	300'000		300'000	264'024.99	0.01
5.250	VODAFONE GROUP PLC 5.25%/18-30.05.2048	USD	100'000		100'000	92'753.07	0.00
6.250	VODAFONE GROUP PLC 6.25%/02-30.11.2032	USD	200'000		200'000	212'323.14	0.01
						<b>31'559'369.59</b>	<b>1.28</b>
<b>United States</b>							
2.000	3M COMPANY 2%/19-14.02.2025	USD	200'000		200'000	193'236.82	0.01
2.375	3M COMPANY 2.375%/19-26.08.2029	USD	400'000		400'000	346'989.40	0.01

**CSIF (CH) Bond Aggregate USD 791**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.250	3M COMPANY 3.25%/19-26.08.2049	USD	304'000		304'000	209'379.58	0.01
3.125	3M COMPANY S. -F- 3.125%/16-19.09.2046	USD	400'000		400'000	276'217.93	0.01
4.000	3M COMPANY S. -F- 4%/18-14.09.2048	USD	100'000		100'000	80'648.47	0.00
-	3M COMPANY S. -F- FRN/18-14.02.2024	USD	1'000'000	1'000'000			
1.300	7-ELEVEN INC -144A- 1.3%/21-10.02.2028	USD	400'000		400'000	347'008.60	0.01
1.800	7-ELEVEN INC -144A- 1.8%/21-10.02.2031	USD	400'000		400'000	318'542.54	0.01
0.800	7-ELEVEN INC S. -S- -144A- 0.8%/21-10.02.2024	USD	200'000	200'000			
1.400	ABBOTT LABORATORIES 1.4%/20-30.06.2030	USD	400'000		400'000	329'841.14	0.01
2.950	ABBOTT LABORATORIES 2.95%/15-15.03.2025	USD	300'000		300'000	293'532.72	0.01
3.400	ABBOTT LABORATORIES 3.4%/16-30.11.2023	USD	276'000	276'000			
4.750	ABBOTT LABORATORIES 4.75%/16-30.11.2036	USD	200'000		200'000	195'821.05	0.01
4.900	ABBOTT LABORATORIES 4.9%/16-30.11.2046	USD	200'000		200'000	192'792.60	0.01
3.600	ABBVIE 3.6%/15-14.05.2025	USD	400'000		400'000	391'971.72	0.02
4.450	ABBVIE 4.45%/16-14.05.2046	USD	200'000		200'000	176'753.07	0.01
4.500	ABBVIE 4.5%/15-14.05.2035	USD	300'000		300'000	286'349.60	0.01
4.700	ABBVIE 4.7%/15-14.05.2045	USD	400'000		400'000	368'841.90	0.01
2.600	ABBVIE INC 2.6%/20-21.11.2024	USD	300'000	300'000			
2.950	ABBVIE INC 2.95%/20-21.11.2026	USD	300'000		300'000	284'487.64	0.01
3.200	ABBVIE INC 3.2%/20-21.11.2029	USD	200'000		200'000	182'983.62	0.01
3.800	ABBVIE INC 3.8%/20-15.03.2025	USD	400'000		400'000	393'948.00	0.02
4.050	ABBVIE INC 4.05%/20-21.11.2039	USD	400'000		400'000	351'085.38	0.01
4.250	ABBVIE INC 4.25%/20-21.11.2049	USD	600'000		600'000	516'571.99	0.02
4.550	ABBVIE INC 4.55%/20-15.03.2035	USD	300'000		300'000	287'606.32	0.01
4.750	ABBVIE INC 4.75%/20-15.03.2045	USD	200'000		200'000	185'268.80	0.01
4.875	ABBVIE INC 4.875%/18-14.11.2048	USD	200'000		200'000	188'960.25	0.01
4.300	ABBVIE INV 4.3%/16-14.05.2036	USD	200'000		200'000	186'185.15	0.01
3.150	ACE INA HOLDINGS 3.15%/15-15.03.2025	USD	400'000		400'000	391'055.16	0.02
4.350	ACE INA HOLDINGS 4.35%/15-03.11.2045	USD	460'000		460'000	406'129.84	0.02
2.500	ACTIVISION BLIZZARD 2.5%/20-15.09.2050	USD	200'000	200'000			
2.150	ACUITY BRANDS LIGHTING 2.15%/20-15.12.2030	USD	300'000		300'000	245'866.15	0.01
2.150	ADOBE INC 2.15%/20-01.02.2027	USD	200'000		200'000	186'166.51	0.01
2.300	ADOBE INC 2.3%/20-01.02.2030	USD	163'000		163'000	142'186.24	0.01
1.750	ADVANCE AUTO PARTS 1.75%/20-01.10.2027	USD	200'000	200'000			
3.500	ADVANCE AUTO PARTS 3.5%/22-15.03.2032	USD	200'000	200'000			
3.900	ADVANCE AUTO PARTS 3.9%/20-15.04.2030	USD	200'000	200'000			
5.950	ADVANCE AUTO PARTS 5.95%/23-09.03.2028	USD		200'000	200'000		
5.900	ADVANCE AUTO PARTS S. -A- 5.9%/23-09.03.2026	USD		200'000	200'000		
3.924	ADVANCED MICRO DEVICES 3.924%/22-01.06.2032	USD	400'000	200'000	200'000	187'091.40	0.01
2.952	ADVENT HEALTH SYSTEM S. -2019- 2.952%/19-01.03.2029	USD	200'000		200'000	177'536.98	0.01
3.630	ADVENT HEALTH SYSTEM S. -2019- 3.63%/19-01.03.2049	USD	400'000		400'000	294'462.39	0.01
3.800	AEP TEXAS INC S. -B- 3.8%/18-01.10.2047	USD	200'000	200'000			
3.950	AEP TEXAS INC S. -F- 3.95%/19-01.06.2028	USD	300'000		300'000	286'771.38	0.01
3.450	AEP TEXAS INC S. -H- 3.45%/19-15.01.2050	USD	200'000		200'000	139'488.94	0.01
2.100	AEP TEXAS INC S. -I- 2.1%/20-01.07.2030	USD	200'000		200'000	165'541.63	0.01
2.750	AEP TRANSMISSION CO LLC 2.75%/21-15.08.2051	USD	200'000		200'000	124'245.41	0.01
3.800	AEP TRANSMISSION CO LLC S. -K- 3.8%/19-15.06.2049	USD	100'000		100'000	76'237.12	0.00
1.375	AES CORP/THE 1.375%/21-15.01.2026	USD	400'000	200'000	200'000	184'813.69	0.01
3.300	AES CORP/THE -144A- 3.3%/20-15.07.2025	USD	200'000		200'000	193'773.00	0.01
3.950	AES CORP/THE -144A- 3.95%/20-15.07.2030	USD	300'000	100'000	200'000	181'975.03	0.01
2.450	AES CORP/THE 2.45%/21-15.01.2031	USD	400'000	200'000	200'000	163'334.77	0.01
3.875	AETNA INC 3.875%/17-15.08.2047	USD	300'000		300'000	222'963.05	0.01
2.750	AGILENT TECHNOLOGIES INC 2.75%/19-15.09.2029	USD	300'000		300'000	268'414.27	0.01
6.875	AHOLD FINANCE USA 6.875%/99-01.05.2029	USD	300'000		300'000	325'435.60	0.01
2.780	AHS HOSPITAL CORP S. -2021- 2.78%/21-01.07.2051	USD	200'000		200'000	131'093.75	0.01
3.250	AIR LEASE CORP 3.25%/18-01.03.2025	USD	200'000		200'000	195'272.02	0.01
5.850	AIR LEASE CORP 5.85%/22-15.12.2027	USD	200'000		200'000	202'180.39	0.01
1.875	AIR LEASE CORP S. -A- 1.875%/21-15.08.2026	USD	300'000		300'000	275'510.98	0.01
2.100	AIR LEASE CORP S. -A- 2.1%/21-01.09.2028	USD	300'000		300'000	260'527.21	0.01
2.300	AIR LEASE CORP S. -A- 2.3%/20-01.02.2025	USD	200'000		200'000	193'736.37	0.01
3.000	AIR LEASE CORP S. -A- 3%/20-01.02.2030	USD	200'000		200'000	173'852.32	0.01
1.850	AIR PRODUCTS & CHEMICALS 1.85%/20-15.05.2027	USD	30'000		30'000	27'420.15	0.00
2.050	AIR PRODUCTS & CHEMICALS 2.05%/20-15.05.2030	USD	100'000		100'000	85'025.70	0.00
3.050	ALABAMA POWER CO S. -2022A- 3.05%/22-15.03.2032	USD	200'000		200'000	173'139.26	0.01
4.800	ALASKA AIRLINES 2020 TR -144A- 4.8%/20-15.08.2027	USD	100'000		100'000	70'396.56	0.00
4.650	ALBEMARLE CORP 4.65%/22-01.06.2027	USD	300'000		300'000	294'716.69	0.01
2.600	ALCON FINANCE CORP -144A- 2.6%/20-27.05.2030	USD	300'000		300'000	257'527.88	0.01
5.750	ALCON FINANCE CORP -144A- 5.75%/22-06.12.2052	USD	200'000		200'000	204'243.76	0.01
1.875	ALEXANDRIA REAL ESTATE E 1.875%/20-01.02.2033	USD	100'000		100'000	74'792.44	0.00
2.000	ALEXANDRIA REAL ESTATE E 2%/21-18.05.2032	USD	400'000		400'000	308'782.12	0.01
2.950	ALEXANDRIA REAL ESTATE E 2.95%/22-15.03.2034	USD	300'000		300'000	241'846.08	0.01
4.300	ALEXANDRIA REAL ESTATE E 4.3%/15-15.01.2026	USD	100'000		100'000	98'101.51	0.00

**792 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.411 ALLEGION US HOLDING CO 5.411%/22-01.07.2032	USD	400'000			400'000	399'611.15	0.02
- ALLSTATE (subordinated) S. -B- FIX-TO-FLOATER 5.75%/13-15.08.2053	USD	300'000		300'000			
3.850 ALLSTATE CORP 3.85%/19-10.08.2049	USD	300'000			300'000	232'901.19	0.01
5.250 ALLSTATE CORP 5.25%/23-30.03.2033	USD		200'000		200'000	199'219.17	0.01
3.875 ALLY FINANCIAL INC 3.875%/19-21.05.2024	USD	800'000			800'000	796'152.00	0.03
4.750 ALLY FINANCIAL INC 4.75%/22-09.06.2027	USD	200'000			200'000	194'197.42	0.01
7.100 ALLY FINANCIAL INC 7.1%/22-15.11.2027	USD	300'000			300'000	312'323.75	0.01
8.000 ALLY FINANCIAL INC 8%/08-01.11.2031	USD	300'000			300'000	329'542.29	0.01
- ALLY FINANCIAL INC FIX-TO-FRN FRN/23-03.01.2030	USD		200'000		200'000	204'407.14	0.01
1.998 ALPHABET 1.998%/16-15.08.2026	USD	800'000		300'000	500'000	469'575.81	0.02
3.375 ALPHABET 3.375%/16-25.02.2024	USD	400'000		400'000			
0.800 ALPHABET INC 0.8%/20-15.08.2027	USD	100'000			100'000	88'341.19	0.00
2.050 ALPHABET INC 2.05%/20-15.08.2050	USD	101'000			101'000	59'658.00	0.00
2.250 ALPHABET INC 2.25%/20-15.08.2060	USD	200'000			200'000	114'819.91	0.00
3.875 ALTRIA GROUP 3.875%/16-16.09.2046	USD	200'000			200'000	146'199.98	0.01
5.375 ALTRIA GROUP 5.375%/13-31.01.2044	USD	300'000			300'000	291'599.56	0.01
2.450 ALTRIA GROUP INC 2.45%/21-04.02.2032	USD	200'000			200'000	160'094.14	0.01
3.700 ALTRIA GROUP INC 3.7%/21-04.02.2051	USD	400'000		200'000	200'000	136'199.20	0.01
4.400 ALTRIA GROUP INC 4.4%/19-14.02.2026	USD	208'000			208'000	204'668.84	0.01
4.450 ALTRIA GROUP INC 4.45%/20-06.05.2050	USD	200'000			200'000	156'550.90	0.01
4.800 ALTRIA GROUP INC 4.8%/19-14.02.2029	USD	37'000			37'000	36'342.39	0.00
5.800 ALTRIA GROUP INC 5.8%/19-14.02.2039	USD	200'000			200'000	199'213.34	0.01
5.950 ALTRIA GROUP INC 5.95%/19-14.02.2049	USD	200'000			200'000	199'068.87	0.01
6.875 ALTRIA GROUP INC 6.875%/23-01.11.2033	USD		150'000		150'000	161'537.56	0.01
4.800 AMAZON.COM 4.8%/14-05.12.2034	USD	400'000			400'000	399'887.16	0.02
2.100 AMAZON.COM INC 2.1%/21-12.05.2031	USD	600'000			600'000	503'500.85	0.02
2.500 AMAZON.COM INC 2.5%/20-03.06.2050	USD	200'000			200'000	125'458.92	0.01
2.700 AMAZON.COM INC 2.7%/20-03.06.2060	USD	400'000			400'000	245'859.96	0.01
2.730 AMAZON.COM INC 2.73%/22-13.04.2024	USD	200'000			200'000	199'294.00	0.01
2.800 AMAZON.COM INC 2.8%/18-22.08.2024	USD	150'000			150'000	148'059.00	0.01
3.100 AMAZON.COM INC 3.1%/21-12.05.2051	USD	300'000			300'000	210'841.78	0.01
3.150 AMAZON.COM INC 3.15%/18-22.08.2027	USD	300'000			300'000	284'698.32	0.01
3.250 AMAZON.COM INC 3.25%/21-12.05.2061	USD	300'000			300'000	206'743.25	0.01
3.600 AMAZON.COM INC 3.6%/22-13.04.2032	USD	400'000			400'000	368'736.40	0.01
3.875 AMAZON.COM INC 3.875%/18-22.08.2037	USD	170'000			170'000	151'964.27	0.01
4.050 AMAZON.COM INC 4.05%/18-22.08.2047	USD	330'000			330'000	282'227.15	0.01
4.250 AMAZON.COM INC 4.25%/18-22.08.2057	USD	400'000			400'000	343'172.95	0.01
4.550 AMAZON.COM INC 4.55%/22-01.12.2027	USD	400'000			400'000	398'658.38	0.02
4.650 AMAZON.COM INC 4.65%/22-01.12.2029	USD	300'000			300'000	300'158.76	0.01
4.700 AMAZON.COM INC 4.7%/22-01.12.2032	USD	300'000			300'000	298'580.73	0.01
4.700 AMAZON.COM INC 4.7%/22-29.11.2024	USD	300'000			300'000	298'866.00	0.01
5.625 AMCOR FINANCE USA INC 5.625%/23-26.05.2033	USD		200'000		200'000	203'134.04	0.01
1.750 AMEREN CORP 1.75%/21-15.03.2028	USD	400'000			400'000	351'510.37	0.01
5.000 AMEREN CORP 5%/23-15.01.2029	USD		200'000		200'000	198'317.73	0.01
4.950 AMEREN ILLINOIS CO 4.95%/23-01.06.2033	USD		200'000		200'000	196'647.83	0.01
5.200 AMERICAN ELECTRIC POWER 5.2%/23-15.01.2029	USD		200'000		200'000	199'766.81	0.01
5.625 AMERICAN ELECTRIC POWER 5.625%/23-01.03.2033	USD		200'000		200'000	201'432.15	0.01
5.750 AMERICAN ELECTRIC POWER S. -O- 5.75%/22-01.11.2027	USD	200'000			200'000	203'972.15	0.01
5.950 AMERICAN ELECTRIC POWER S. -P- 5.95%/22-01.11.2032	USD	200'000			200'000	206'870.66	0.01
- AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/22-26.05.2033	USD	300'000			300'000	291'806.03	0.01
- AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/23-28.07.2034	USD		400'000		400'000	402'452.27	0.02
2.500 AMERICAN EXPRESS CO 2.5%/19-30.07.2024	USD	100'000			100'000	98'713.00	0.00
3.300 AMERICAN EXPRESS CO 3.3%/22-03.05.2027	USD	200'000			200'000	189'603.83	0.01
3.375 AMERICAN EXPRESS CO 3.375%/22-03.05.2024	USD	300'000			300'000	298'701.00	0.01
3.950 AMERICAN EXPRESS CO 3.95%/22-01.08.2025	USD	200'000			200'000	196'483.84	0.01
4.050 AMERICAN EXPRESS CO 4.05%/22-03.05.2029	USD	200'000			200'000	193'297.52	0.01
5.850 AMERICAN EXPRESS CO 5.85%/22-05.11.2027	USD	200'000			200'000	205'132.82	0.01
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-27.07.2029	USD		400'000		400'000	402'285.96	0.02
- AMERICAN EXPRESS CO FRN/18-03.08.2023	USD	1'500'000		1'500'000			
2.375 AMERICAN HOMES 4 RENT 2.375%/21-15.07.2031	USD	400'000			400'000	322'187.21	0.01
1.200 AMERICAN HONDA FINANCE 1.2%/20-08.07.2025	USD	200'000			200'000	189'697.58	0.01
2.000 AMERICAN HONDA FINANCE 2%/21-24.03.2028	USD	200'000			200'000	179'137.63	0.01
5.125 AMERICAN HONDA FINANCE 5.125%/23-07.07.2028	USD		400'000		400'000	403'237.27	0.02
5.650 AMERICAN HONDA FINANCE 5.65%/23-15.11.2028	USD		200'000		200'000	205'643.94	0.01
0.875 AMERICAN HONDA FINANCE S. -A- 0.875%/20-07.07.2023	USD	200'000		200'000			
1.950 AMERICAN HONDA FINANCE S. -A- 1.95%/20-10.05.2023	USD	300'000		300'000			
2.350 AMERICAN HONDA FINANCE S. -A- 2.35%/20-08.01.2027	USD	200'000			200'000	186'583.48	0.01
2.400 AMERICAN HONDA FINANCE S. -A- 2.4%/19-27.06.2024	USD	400'000		400'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.000 AMERICAN HONDA FINANCE S. -A- 5%/23-23.05.2025	USD		400'000		400'000	398'948.14	0.02
5.800 AMERICAN HONDA FINANCE S. -A- 5.8%/23-03.10.2025	USD		400'000		400'000	403'918.59	0.02
- AMERICAN HONDA FINANCE S. -A- FRN/20-08.09.2023	USD	500'000		500'000			
- AMERICAN HONDA FINANCE S. -A- FRN/20-10.05.2023	USD	3'000'000		3'000'000			
3.900 AMERICAN INTERNATIONAL GROUP 3.9%/16-01.04.2026	USD	202'000		202'000			
- AMERICAN INTL GROUP (subordinated) S. -A-9- FIX-TO-FRN FRN/18-01.04.2048	USD	400'000			400'000	392'686.80	0.02
1.500 AMERICAN TOWER CORP 1.5%/20-31.01.2028	USD	400'000			400'000	347'385.80	0.01
1.600 AMERICAN TOWER CORP 1.6%/21-15.04.2026	USD	400'000			400'000	370'305.19	0.02
2.900 AMERICAN TOWER CORP 2.9%/20-15.01.2030	USD	400'000			400'000	350'876.42	0.01
3.100 AMERICAN TOWER CORP 3.1%/20-15.06.2050	USD	200'000			200'000	130'679.13	0.01
3.650 AMERICAN TOWER CORP 3.65%/22-15.03.2027	USD	200'000			200'000	191'135.38	0.01
3.800 AMERICAN TOWER CORP 3.8%/19-15.08.2029	USD	200'000			200'000	185'121.08	0.01
4.400 AMERICAN TOWER CORP 4.4%/16-15.02.2026	USD	200'000			200'000	196'667.32	0.01
5.250 AMERICAN TOWER CORP 5.25%/23-15.07.2028	USD		200'000		200'000	199'379.56	0.01
5.500 AMERICAN TOWER CORP 5.5%/23-15.03.2028	USD		200'000		200'000	200'826.12	0.01
5.550 AMERICAN TOWER CORP 5.55%/23-15.07.2033	USD		400'000		400'000	399'884.84	0.02
3.400 AMERICAN WATER CAPITAL 3.4%/14-01.03.2025	USD	200'000			200'000	196'086.84	0.01
2.950 AMERICAN WATER CAPITAL C 2.95%/17-01.09.2027	USD		300'000		300'000	279'712.14	0.01
3.450 AMERICAN WATER CAPITAL C 3.45%/20-01.05.2050	USD	300'000			300'000	219'413.22	0.01
5.700 AMERIPRISE FINANCIAL INC 5.7%/23-15.12.2028	USD		200'000		200'000	205'656.57	0.01
2.700 AMERISOURCEBERGEN CORP 2.7%/21-15.03.2031	USD	400'000			400'000	341'023.46	0.01
2.800 AMERISOURCEBERGEN CORP 2.8%/20-15.05.2030	USD	200'000			200'000	175'695.67	0.01
3.250 AMERISOURCEBERGEN CORP 3.25%/15-01.03.2025	USD	300'000			300'000	293'409.83	0.01
3.625 AMGEN 3.625%/14-22.05.2024	USD	300'000			300'000	298'599.00	0.01
4.400 AMGEN 4.4%/15-01.05.2045	USD	200'000			200'000	170'709.55	0.01
4.563 AMGEN 4.563%/16-15.06.2048	USD	200'000			200'000	173'177.22	0.01
4.663 AMGEN 4.663%/16-15.06.2051	USD	336'000			336'000	291'430.44	0.01
1.650 AMGEN INC 1.65%/21-15.08.2028	USD	200'000			200'000	173'992.22	0.01
2.000 AMGEN INC 2%/21-15.01.2032	USD	300'000			300'000	240'524.04	0.01
2.450 AMGEN INC 2.45%/20-21.02.2030	USD	200'000			200'000	173'860.93	0.01
2.800 AMGEN INC 2.8%/21-15.08.2041	USD	500'000			500'000	356'025.90	0.01
3.000 AMGEN INC 3%/22-22.02.2029	USD	400'000			400'000	367'067.82	0.01
3.150 AMGEN INC 3.15%/20-21.02.2040	USD	400'000			400'000	300'035.29	0.01
3.375 AMGEN INC 3.375%/20-21.02.2050	USD	200'000			200'000	142'662.00	0.01
4.050 AMGEN INC 4.05%/22-18.08.2029	USD	200'000			200'000	191'188.30	0.01
4.200 AMGEN INC 4.2%/22-22.02.2052	USD	400'000			400'000	323'993.29	0.01
5.150 AMGEN INC 5.15%/23-02.03.2028	USD		200'000		200'000	200'396.16	0.01
5.250 AMGEN INC 5.25%/23-02.03.2030	USD		200'000		200'000	201'494.72	0.01
5.250 AMGEN INC 5.25%/23-02.03.2033	USD		500'000		500'000	498'514.09	0.02
5.600 AMGEN INC 5.6%/23-02.03.2043	USD		400'000		400'000	401'301.12	0.02
5.650 AMGEN INC 5.65%/23-02.03.2053	USD		300'000		300'000	300'152.31	0.01
5.750 AMGEN INC 5.75%/23-02.03.2063	USD		200'000		200'000	200'081.18	0.01
4.750 AMPHENOL CORP 4.75%/23-30.03.2026	USD		200'000		200'000	198'602.00	0.01
3.500 ANALOG DEVICES 3.5%/16-05.12.2026	USD	200'000			200'000	193'158.05	0.01
1.700 ANALOG DEVICES INC 1.7%/21-01.10.2028	USD	400'000			400'000	349'085.26	0.01
3.650 ANHEUSER-BUSCH CO/INBEV 3.65%/19-01.02.2026	USD	300'000		210'000	90'000	87'748.15	0.00
4.700 ANHEUSER-BUSCH CO/INBEV 4.7%/19-01.02.2036	USD	400'000			400'000	382'817.28	0.02
4.900 ANHEUSER-BUSCH CO/INBEV 4.9%/19-01.02.2046	USD	807'000			807'000	753'278.18	0.03
4.625 ANHEUSER-BUSCH INBEV FINANCE 4.625%/14-01.02.2044	USD	249'000			249'000	224'682.58	0.01
4.900 ANHEUSER-BUSCH INBEV FINANCE 4.9%/16-01.02.2046	USD	300'000			300'000	277'212.60	0.01
3.500 ANHEUSER-BUSCH INBEV WOR 3.5%/20-01.06.2030	USD	200'000			200'000	184'820.18	0.01
4.000 ANHEUSER-BUSCH INBEV WOR 4%/18-13.04.2028	USD	300'000			300'000	290'821.65	0.01
4.375 ANHEUSER-BUSCH INBEV WOR 4.375%/18-15.04.2038	USD	400'000			400'000	365'853.65	0.01
4.439 ANHEUSER-BUSCH INBEV WOR 4.439%/17-06.10.2048	USD	200'000			200'000	175'058.45	0.01
4.600 ANHEUSER-BUSCH INBEV WOR 4.6%/18-15.04.2048	USD	291'000		234'000	57'000	51'201.28	0.00
4.750 ANHEUSER-BUSCH INBEV WOR 4.75%/19-23.01.2029	USD	319'000			319'000	316'842.25	0.01
5.450 ANHEUSER-BUSCH INBEV WOR 5.45%/19-23.01.2039	USD	300'000			300'000	305'297.55	0.01
5.550 ANHEUSER-BUSCH INBEV WOR 5.55%/19-23.01.2049	USD	352'000	200'000		552'000	565'316.82	0.02
8.200 ANHEUSER-BUSCH INBEV WORLDWIDE 8.2%/11-15.01.2039	USD		110'000		110'000	141'460.13	0.01
2.750 ANTARES HOLDINGS -144A- 2.75%/21-15.01.2027	USD	250'000			250'000	222'215.46	0.01
4.650 ANTHEM 4.65%/12-15.01.2043	USD	500'000			500'000	451'214.05	0.02
0.450 ANTHEM INC 0.45%/21-15.03.2023	USD	200'000		200'000			
2.550 ANTHEM INC 2.55%/21-15.03.2031	USD	200'000			200'000	169'517.55	0.01
3.125 ANTHEM INC 3.125%/20-15.05.2050	USD	300'000			300'000	204'762.80	0.01
3.600 ANTHEM INC 3.6%/21-15.03.2051	USD	200'000			200'000	148'886.46	0.01
3.750 AON CORP 3.75%/19-02.05.2029	USD	400'000			400'000	375'232.17	0.02
2.050 AON CORP/AON GLOBAL HOLD 2.05%/21-23.08.2031	USD	300'000			300'000	240'475.40	0.01
2.850 AON CORP/AON GLOBAL HOLD 2.85%/22-28.05.2027	USD	200'000			200'000	186'420.98	0.01
6.375 APOLLO GLOBAL MANAGEMENT 6.375%/23-15.11.2033	USD		400'000		400'000	429'259.09	0.02

794 CSIF (CH) Bond Aggregate USD  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- APOLLO MANAGEMENT HOLDIN (subordinated) FIX-TO-FRN -144A-FRN/19-14.01.2050	USD	200'000			200'000	186'960.00	0.01
2.700 APPALACHIAN POWER CO S. -AA- 2.7%/21-01.04.2031	USD	200'000			200'000	168'938.49	0.01
2.400 APPLE 2.4%/13-03.05.2023	USD	550'000		550'000			
2.450 APPLE 2.45%/16-04.08.2026	USD	400'000			400'000	378'630.51	0.02
3.250 APPLE 3.25%/16-23.02.2026	USD	300'000			300'000	291'034.56	0.01
3.350 APPLE 3.35%/17-09.02.2027	USD	400'000			400'000	384'814.78	0.02
3.450 APPLE 3.45%/14-06.05.2024	USD	200'000		200'000			
3.450 APPLE 3.45%/15-09.02.2045	USD	330'000			330'000	262'117.13	0.01
3.850 APPLE 3.85%/16-04.08.2046	USD	200'000			200'000	166'993.84	0.01
4.375 APPLE 4.375%/15-13.05.2045	USD	200'000			200'000	182'489.75	0.01
4.650 APPLE 4.65%/16-23.02.2046	USD	297'000			297'000	280'673.11	0.01
0.700 APPLE INC 0.7%/21-08.02.2026	USD	200'000			200'000	184'878.03	0.01
1.125 APPLE INC 1.125%/20-11.05.2025	USD	200'000			200'000	190'982.61	0.01
1.400 APPLE INC 1.4%/21-05.08.2028	USD	200'000			200'000	174'800.07	0.01
1.700 APPLE INC 1.7%/21-05.08.2031	USD	200'000			200'000	162'866.87	0.01
1.800 APPLE INC 1.8%/19-11.09.2024	USD	200'000		200'000			
2.200 APPLE INC 2.2%/19-11.09.2029	USD	300'000			300'000	264'952.52	0.01
2.500 APPLE INC 2.50%/15-09.02.2025	USD	450'000			450'000	439'015.72	0.02
2.550 APPLE INC 2.55%/20-20.08.2060	USD	300'000			300'000	185'330.56	0.01
2.650 APPLE INC 2.65%/20-11.05.2050	USD	100'000			100'000	64'990.22	0.00
2.650 APPLE INC 2.65%/21-08.02.2051	USD	400'000			400'000	257'789.22	0.01
2.700 APPLE INC 2.7%/21-05.08.2051	USD	200'000			200'000	129'885.47	0.01
2.850 APPLE INC 2.85%/21-05.08.2061	USD	200'000			200'000	126'983.77	0.01
2.900 APPLE INC 2.9%/17-12.09.2027	USD	400'000			400'000	377'276.24	0.02
2.950 APPLE INC 2.95%/19-11.09.2049	USD	400'000			400'000	278'962.71	0.01
3.000 APPLE INC 3%/17-13.11.2027	USD	400'000			400'000	378'339.19	0.02
3.200 APPLE INC 3.2%/17-11.05.2027	USD	400'000			400'000	381'663.37	0.02
3.750 APPLE INC 3.75%/17-13.11.2047	USD	300'000			300'000	243'995.29	0.01
3.850 APPLE INC 3.85%/13-04.05.2043	USD	270'000	270'000		270'000	230'969.03	0.01
3.950 APPLE INC 3.95%/22-08.08.2052	USD	300'000			300'000	248'968.27	0.01
3.300 APPLIED MATERIALS 3.3%/17-01.04.2027	USD	400'000			400'000	382'878.43	0.02
4.350 APPLIED MATERIALS 4.35%/17-01.04.2047	USD	300'000			300'000	265'999.39	0.01
1.750 APPLIED MATERIALS INC 1.75%/20-01.06.2030	USD	200'000			200'000	166'794.71	0.01
2.750 APPLIED MATERIALS INC 2.75%/20-01.06.2050	USD	100'000			100'000	67'250.63	0.00
3.600 APTARGROUP INC 3.6%/22-15.03.2032	USD	200'000			200'000	175'622.59	0.01
5.031 ARCH CAPITAL FINANCE LLC 5.031%/16-15.12.2046	USD	364'000			364'000	334'646.90	0.01
2.500 ARCHER DANIELS MIDLAND 2.5%/16-11.08.2026	USD	300'000			300'000	282'464.96	0.01
4.500 ARCHER DANIELS MIDLAND COMPANY 4.5%/23-15.08.2033	USD	200'000	200'000		200'000	190'617.02	0.01
2.900 ARCHER-DANIELS-MIDLAND C 2.9%/22-01.03.2032	USD	200'000			200'000	170'436.34	0.01
2.150 ARES CAPITAL CORP 2.15%/21-15.07.2026	USD	400'000			400'000	363'374.96	0.01
7.000 ARES CAPITAL CORP 7%/23-15.01.2027	USD	400'000	400'000		400'000	407'838.06	0.02
2.200 ARIZONA PUBLIC SERVICE 2.2%/21-15.12.2031	USD	100'000			100'000	80'369.46	0.00
3.350 ARIZONA PUBLIC SERVICE 3.35%/20-15.05.2050	USD	200'000			200'000	136'599.11	0.01
5.550 ARIZONA PUBLIC SERVICE 5.55%/23-01.08.2033	USD	200'000	200'000		200'000	200'874.01	0.01
3.250 ARROW ELECTRONICS INC 3.25%/17-08.09.2024	USD	200'000		200'000			
3.875 ARROW ELECTRONICS INC 3.875%/17-12.01.2028	USD	300'000			300'000	283'338.74	0.01
6.125 ARROW ELECTRONICS INC 6.125%/23-01.03.2026	USD	200'000	200'000		200'000	199'974.43	0.01
5.500 ARTHUR J GALLAGHER & CO 5.5%/23-02.03.2033	USD	200'000	200'000		200'000	199'469.75	0.01
6.750 ARTHUR J GALLAGHER & CO 6.75%/23-15.02.2054	USD	150'000	150'000		150'000	167'972.16	0.01
1.500 ASHTEAD CAPITAL INC -144A- 1.5%/21-12.08.2026	USD	200'000			200'000	181'163.61	0.01
2.450 ASHTEAD CAPITAL INC -144A- 2.45%/21-12.08.2031	USD	400'000			400'000	322'220.49	0.01
5.950 ASHTEAD CAPITAL INC -144A- 5.95%/23-15.10.2033	USD	200'000	200'000		200'000	201'067.47	0.01
1.200 ASTRAZENECA FINANCE LLC 1.2%/21-28.05.2026	USD	300'000			300'000	275'922.67	0.01
1.750 ASTRAZENECA FINANCE LLC 1.75%/21-28.05.2028	USD	300'000			300'000	265'181.57	0.01
4.875 ASTRAZENECA FINANCE LLC 4.875%/23-03.03.2028	USD	200'000	200'000		200'000	199'814.79	0.01
4.900 ASTRAZENECA FINANCE LLC 4.9%/23-03.03.2030	USD	200'000	200'000		200'000	200'345.41	0.01
4.500 AT&T 4.5%/15-15.05.2035	USD	300'000			300'000	276'044.93	0.01
0.900 AT&T INC 0.9%/21-25.03.2024	USD	400'000		400'000			
1.650 AT&T INC 1.65%/20-01.02.2028	USD	400'000			400'000	352'004.37	0.01
1.700 AT&T INC 1.7%/21-25.03.2026	USD	400'000			400'000	371'904.58	0.02
2.250 AT&T INC 2.25%/20-01.02.2032	USD	200'000	200'000		200'000	320'784.68	0.01
2.300 AT&T INC 2.3%/20-01.06.2027	USD	200'000	300'000		500'000	457'783.04	0.02
2.550 AT&T INC 2.55%/21-01.12.2033	USD	421'000			421'000	331'975.60	0.01
2.750 AT&T INC 2.75%/20-01.06.2031	USD	200'000			200'000	170'305.74	0.01
3.300 AT&T INC 3.3%/20-01.02.2052	USD	500'000	500'000		500'000	339'086.37	0.01
3.500 AT&T INC 3.5%/20-01.06.2041	USD	100'000			100'000	76'758.94	0.00
3.500 AT&T INC 3.5%/21-15.09.2053	USD	523'000	200'000		723'000	497'397.95	0.02
3.550 AT&T INC 3.55%/21-15.09.2055	USD	701'000			701'000	477'592.99	0.02
3.650 AT&T INC 3.65%/20-01.06.2051	USD	300'000			300'000	214'559.92	0.01
3.650 AT&T INC 3.65%/21-15.09.2059	USD	585'000			585'000	396'423.73	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.800 AT&T INC 3.8%/19-15.02.2027	USD	200'000			200'000	192'706.95	0.01
3.800 AT&T INC 3.8%/21-01.12.2057	USD	381'000	200'000		581'000	409'961.89	0.02
3.850 AT&T INC 3.85%/20-01.06.2060	USD	100'000			100'000	70'613.02	0.00
4.300 AT&T INC 4.3%/18-15.02.2030	USD	242'000	200'000		442'000	421'834.83	0.02
4.350 AT&T INC 4.35%/19-01.03.2029	USD	200'000	200'000		400'000	386'378.46	0.02
5.400 AT&T INC 5.4%/23-15.02.2034	USD		200'000		200'000	200'266.51	0.01
- AT&T INC FRN/18-12.06.2024	USD	400'000		400'000			
4.750 AT&T INT 4.75%/15-15.05.2046	USD	100'000	200'000		300'000	262'631.54	0.01
5.250 AT&T INT 5.25%/17-01.03.2037	USD	200'000			200'000	194'159.63	0.01
0.950 ATHENE GLOBAL FUNDING -144A- 0.95%/21-08.01.2024	USD	200'000		200'000			
1.450 ATHENE GLOBAL FUNDING -144A- 1.45%/21-08.01.2026	USD	200'000			200'000	184'736.71	0.01
1.730 ATHENE GLOBAL FUNDING -144A- 1.73%/21-02.10.2026	USD	200'000			200'000	179'899.63	0.01
1.985 ATHENE GLOBAL FUNDING -144A- 1.985%/21-19.08.2028	USD	300'000			300'000	256'995.80	0.01
2.500 ATHENE GLOBAL FUNDING -144A- 2.5%/20-14.01.2025	USD	200'000			200'000	194'438.00	0.01
2.500 ATHENE GLOBAL FUNDING -144A- 2.5%/21-24.03.2028	USD	200'000			200'000	177'187.62	0.01
2.514 ATHENE GLOBAL FUNDING -144A- 2.514%/22-08.03.2024	USD	200'000			200'000	199'934.00	0.01
2.750 ATHENE GLOBAL FUNDING -144A- 2.75%/19-25.06.2024	USD	300'000			300'000	296'865.00	0.01
5.875 ATHENE HOLDING LTD 5.875%/23-15.01.2034	USD		200'000		200'000	198'634.10	0.01
4.000 ATLANTIC CITY ELECTRIC 4%/18-15.10.2028	USD	200'000			200'000	192'463.70	0.01
2.850 ATMOS ENERGY CORP 2.85%/21-15.02.2052	USD	200'000			200'000	128'171.43	0.01
3.375 ATMOS ENERGY CORP 3.375%/19-15.09.2049	USD	300'000		200'000	100'000	72'309.47	0.00
5.750 ATMOS ENERGY CORP 5.75%/22-15.10.2052	USD	200'000		100'000	100'000	104'681.89	0.00
5.900 ATMOS ENERGY CORP 5.9%/23-15.11.2033	USD		400'000	200'000	200'000	210'189.98	0.01
6.200 ATMOS ENERGY CORP 6.2%/23-15.11.2053	USD		400'000	300'000	100'000	110'352.85	0.00
1.950 AUTONATION INC 1.95%/21-01.08.2028	USD	200'000			200'000	170'934.44	0.01
2.400 AUTONATION INC 2.4%/21-01.08.2031	USD	200'000			200'000	158'356.86	0.01
3.850 AUTONATION INC 3.85%/22-01.03.2032	USD	200'000			200'000	174'545.16	0.01
4.750 AUTONATION INC 4.75%/20-01.06.2030	USD	300'000			300'000	285'218.63	0.01
3.750 AUTOZONE 3.75%/17-01.06.2027	USD	300'000			300'000	288'119.35	0.01
4.750 AUTOZONE INC 4.75%/22-01.08.2032	USD	200'000			200'000	192'177.73	0.01
5.200 AUTOZONE INC 5.2%/23-01.08.2033	USD		400'000		400'000	396'408.01	0.02
6.250 AUTOZONE INC 6.25%/23-01.11.2028	USD		150'000		150'000	156'054.18	0.01
2.450 AVALONBAY COMMUNITIES 2.45%/20-15.01.2031	USD	380'000			380'000	324'046.43	0.01
5.000 AVALONBAY COMMUNITIES 5%/22-15.02.2033	USD	200'000			200'000	196'156.77	0.01
5.300 AVALONBAY COMMUNITIES 5.3%/23-07.12.2033	USD		200'000		200'000	200'505.88	0.01
3.450 AVALONBAY COMMUNITIES T. -20- 3.45%/15-01.06.2025	USD	500'000			500'000	488'795.34	0.02
0.850 AVERY DENNISON CORP 0.85%/21-15.08.2024	USD	300'000			300'000	293'316.00	0.01
1.950 AVIATION CAPITAL GROUP -144A- 1.95%/21-30.01.2026	USD	400'000			400'000	371'819.50	0.02
6.375 AVIATION CAPITAL GROUP -144A- 6.375%/23-15.07.2030	USD		200'000		200'000	204'092.77	0.01
4.350 AVISTA CORP 4.35%/18-01.06.2048	USD	200'000			200'000	164'731.33	0.01
6.250 AVNET INC 6.25%/23-15.03.2028	USD		200'000		200'000	203'424.46	0.01
- AXIS SPECIALTY FINANCE (subordinated) FIX-TO-FRN FRN/19-15.01.2040	USD	200'000			200'000	176'505.28	0.01
2.550 BAIN CAPITAL SPECIALTY F 2.55%/21-13.10.2026	USD	400'000			400'000	363'884.15	0.01
5.125 BAKER HUGHES 5.125%/10-15.09.2040	USD	300'000			300'000	290'950.21	0.01
2.061 BAKER HUGHES LLC/CO-OBL 2.061%/21-15.12.2026	USD	400'000			400'000	369'068.14	0.01
3.337 BAKER HUGHES LLC/CO-OBL 3.337%/18-15.12.2027	USD	400'000			400'000	377'198.38	0.02
3.200 BALTIMORE GAS & ELECTRIC 3.2%/19-15.09.2049	USD	400'000			400'000	274'157.20	0.01
3.350 BALTIMORE GAS & ELECTRIC 3.35%/13-01.07.2023	USD	200'000		200'000			
6.350 BALTIMORE GAS & ELECTRIC 6.35%/07-01.10.2036	USD	200'000			200'000	213'635.82	0.01
- BANK (subordinated) S. -2021-BN36 AS- FRN/21-15.09.2064	USD		680'000		680'000	551'309.93	0.02
7.750 BANK OF AMERICA (subordinated) 7.75%/08-14.05.2038	USD	300'000			300'000	359'979.70	0.01
4.200 BANK OF AMERICA (subordinated) S. -L- 4.2%/14-26.08.2024	USD	300'000			300'000	297'753.00	0.01
4.000 BANK OF AMERICA 4%/14-01.04.2024	USD	300'000			300'000	299'592.00	0.01
4.100 BANK OF AMERICA 4.1%/13-24.07.2023	USD	450'000		450'000			
- BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/22-08.03.2037	USD	200'000			200'000	174'608.10	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20.12.2028	USD	876'000			876'000	818'601.65	0.03
- BANK OF AMERICA CORP FIX-TO-FRN FRN/18-23.07.2024	USD	400'000		400'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-22.10.2030	USD	600'000			600'000	528'743.92	0.02
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2026	USD	400'000			400'000	378'711.98	0.02
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2041	USD	400'000			400'000	279'012.24	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-23.07.2031	USD	400'000			400'000	324'510.90	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2024	USD	200'000		200'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2026	USD	200'000			200'000	186'327.96	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2031	USD	200'000			200'000	161'389.08	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-25.09.2025	USD	400'000			400'000	389'244.00	0.02
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-14.06.2024	USD	600'000			600'000	599'850.00	0.02
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2032	USD	400'000			400'000	334'792.57	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.07.2027	USD	400'000			400'000	366'685.80	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/22-02.04.2026	USD	200'000			200'000	195'304.06	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-04.02.2033	USD	400'000		400'000	335'928.42	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2026	USD	200'000		200'000	198'287.51	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2033	USD	500'000		500'000	487'091.82	0.02
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2034	USD		500'000	500'000	492'790.16	0.02
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-07.02.2030	USD	400'000		400'000	375'931.78	0.02
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-15.03.2050	USD	200'000		200'000	168'437.97	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-13.02.2031	USD	300'000		300'000	255'756.83	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-20.03.2051	USD	250'000		250'000	201'894.02	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-29.04.2031	USD	100'000		100'000	85'242.65	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-11.03.2027	USD	400'000		400'000	371'367.50	0.02
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2032	USD	300'000		300'000	242'694.86	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2052	USD	200'000		200'000	132'917.64	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-04.02.2028	USD	400'000		400'000	369'930.30	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-10.11.2028	USD	300'000		300'000	309'297.72	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-22.07.2028	USD	300'000		300'000	296'981.89	0.01
-	BANK OF AMERICA CORP S. -N- FRN/20-24.10.2024	USD	1'000'000	1'000'000			
-	BANK OF AMERICA CORP S. -N- FRN/22-04.02.2025	USD	1'000'000	1'000'000			
-	BANK OF AMERICA fm 18-23.01.2049	USD	200'000		200'000	160'626.03	0.01
5.650	BANK OF AMERICA NA 5.65%/23-18.08.2025	USD		250'000	250'000	251'767.24	0.01
5.000	BANK OF AMERICA S. 5%/14-21.01.2044	USD	400'000		400'000	382'556.51	0.02
3.950	BANK OF AMERICA S. -L- 3.95%/15-21.04.2025	USD	400'000		400'000	393'388.64	0.02
5.875	BANK OF AMERICA S. LI 5.875%/12-07.02.2042	USD	500'000		500'000	531'796.01	0.02
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 4.443%/17-20.01.2048	USD	300'000		300'000	258'081.68	0.01
-	BANK OF AMERICA S. -M- FRN 18-05.03.2024	USD	1'500'000	1'500'000			
3.250	BANK OF NEW YORK MELLON 3.25%/14-11.09.2024	USD	133'000		133'000	131'523.70	0.01
3.300	BANK OF NY MELLON CORP (subordinated) 3.3%/17-23.08.2029	USD	300'000		300'000	275'235.72	0.01
0.850	BANK OF NY MELLON CORP 0.85%/21-25.10.2024	USD	200'000		200'000	194'106.00	0.01
2.500	BANK OF NY MELLON CORP 2.5%/22-26.01.2032	USD	300'000		300'000	250'296.59	0.01
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2028	USD	200'000		200'000	204'808.36	0.01
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2033	USD	200'000		200'000	207'403.14	0.01
0.750	BANK OF NY MELLON CORP S. -J- 0.75%/21-28.01.2026	USD	200'000		200'000	184'470.78	0.01
1.050	BANK OF NY MELLON CORP S. -J- 1.05%/21-15.10.2026	USD	200'000		200'000	180'656.99	0.01
1.800	BANK OF NY MELLON CORP S. -J- 1.8%/21-28.07.2031	USD	200'000		200'000	161'283.28	0.01
3.850	BANK OF NY MELLON CORP S. -J- 3.85%/18-28.04.2028	USD	200'000		200'000	192'902.94	0.01
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/17-07.02.2028	USD	300'000		300'000	286'728.89	0.01
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/22-13.06.2025	USD	200'000	200'000			
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/22-24.07.2026	USD	200'000		200'000	197'255.25	0.01
2.200	BANK OF NY MELLON S. -J- 2.2%/16-16.08.2023	USD	300'000	300'000			
7.625	BANK ONE 7.625%/96-15.10.2026	USD	300'000		300'000	318'765.86	0.01
3.625	BANK S. -2017-BNK4 A4- 3.625%/17-15.05.2050	USD		500'000	500'000	472'830.20	0.02
1.937	BANK S. -2021-BN33 A2- 1.937%/21-15.05.2064	USD		500'000	500'000	443'303.79	0.02
5.125	BANKUNITED INC (subordinated) 5.125%/20-11.06.2030	USD	100'000		100'000	91'324.90	0.00
4.875	BANKUNITED INC 4.875%/15-17.11.2025	USD	200'000		200'000	194'700.44	0.01
2.913	BANNER HEALTH S. -2020C- 2.913%/20-01.01.2051	USD	200'000		200'000	132'454.02	0.01
2.299	BARCLAYS COMMERCIAL MORTGAGE S S. -2021-C9 A5- 2.299%/21-15.02.2054	USD		500'000	500'000	417'158.60	0.02
-	BARCLAYS COMMERCIAL MORTGAGE S S. -2022-C15 A5- FRN/22-15.04.2055	USD		500'000	500'000	448'408.34	0.02
4.441	BARCLAYS COMMERCIAL MORTGAGE S S. -2022-C17 A5- 4.441%/22-15.09.2055	USD		500'000	500'000	476'604.86	0.02
5.700	BARRICK NORTH AMERICA FINANCE 5.7%/11-30.05.2041	USD	600'000	300'000	300'000	303'524.81	0.01
3.222	BAT CAPITAL CORP 3.222%/18-15.08.2024	USD	326'000	326'000			
3.557	BAT CAPITAL CORP 3.557%/18-15.08.2027	USD	500'000		500'000	472'119.14	0.02
4.390	BAT CAPITAL CORP 4.39%/18-15.08.2037	USD	200'000		200'000	164'050.40	0.01
4.540	BAT CAPITAL CORP 4.54%/18-15.08.2047	USD	500'000		500'000	372'668.86	0.02
7.750	BAT CAPITAL CORP 7.75%/22-19.10.2032	USD	200'000		200'000	223'011.80	0.01
1.730	BAXTER INTERNATIONAL INC 1.73%/21-01.04.2031	USD	200'000		200'000	157'834.02	0.01
1.915	BAXTER INTERNATIONAL INC 1.915%/22-01.02.2027	USD	400'000		400'000	363'671.90	0.01
2.272	BAXTER INTERNATIONAL INC 2.272%/22-01.12.2028	USD	400'000	400'000			
2.539	BAXTER INTERNATIONAL INC 2.539%/22-01.02.2032	USD	200'000		200'000	163'894.27	0.01
6.263	BAY AREA CA TOLL AUTH TOLL BRI S. -F- 6.263%/09-01.04.2049	USD		115'000	115'000	130'716.07	0.01
3.875	BAYER US FINANCE II LLC -144A- 3.875%/18-15.12.2023	USD	400'000	400'000			
4.250	BAYER US FINANCE II LLC -144A- 4.25%/18-15.12.2025	USD	300'000		300'000	291'592.10	0.01
4.375	BAYER US FINANCE II LLC -144A- 4.375%/18-15.12.2028	USD	200'000		200'000	186'240.33	0.01
4.875	BAYER US FINANCE II LLC -144A- 4.875%/18-25.06.2048	USD	200'000		200'000	157'879.60	0.01
-	BAYER US FINANCE II LLC -144A- FRN/18-15.12.2023	USD	3'000'000	3'000'000			
6.250	BAYER US FINANCE LLC -144A- 6.25%/23-21.01.2029	USD		400'000	400'000	403'409.20	0.02
6.500	BAYER US FINANCE LLC -144A- 6.5%/23-21.11.2033	USD		400'000	400'000	400'222.26	0.02
2.500	BB&T CORPORATION S. -G- 2.5%/19-01.08.2024	USD	350'000		350'000	345'023.00	0.01
2.500	BBVA USA 2.5%/19-27.08.2024	USD	500'000		500'000	492'555.00	0.02
4.685	BECTON DICKINSON 4.685%/14-15.12.2044	USD	158'000		158'000	141'771.32	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.823	BECTON DICKINSON AND CO 2.823%/20-20.05.2030	USD	200'000		200'000	175'411.12	0.01
3.700	BECTON DICKINSON AND CO 3.7%/17-06.06.2027	USD	196'000		196'000	187'937.13	0.01
3.746	BENCHMARK MORTGAGE TRUST S. -2018-B3 A3- 3.746%/18-10.04.2051	USD		225'000	225'000	217'620.00	0.01
4.025	BENCHMARK MORTGAGE TRUST S. -2018-B3 A5- 4.025%/18-10.04.2051	USD		400'000	400'000	378'259.19	0.02
-	BENCHMARK MORTGAGE TRUST S. -2018-B3 C- FRN/18-10.04.2051	USD	500'000		500'000	402'673.38	0.02
-	BENCHMARK MORTGAGE TRUST S. -2018-B7 A4- FRN/18-15.05.2053	USD	400'000		400'000	383'193.68	0.02
2.859	BENCHMARK MORTGAGE TRUST S. -2019-B12 A4- 2.8589%/19-15.08.2052	USD	585'000		585'000	521'888.31	0.02
-	BENCHMARK MORTGAGE TRUST S. -2019-B14 C- FRN/19-15.12.2062	USD	500'000		500'000	362'593.46	0.01
2.914	BENCHMARK MORTGAGE TRUST S. -2019-B15 A2- 2.914%/19-15.12.2072	USD	300'000		300'000	280'802.10	0.01
3.231	BENCHMARK MORTGAGE TRUST S. -2019-B15 AS- 3.231%/19-15.12.2072	USD		525'000	525'000	454'085.07	0.02
2.527	BENCHMARK MORTGAGE TRUST S. -2020-B20 B- 2.5266%/20-15.10.2053	USD	200'000		200'000	153'610.95	0.01
2.687	BENCHMARK MORTGAGE TRUST S. -2020-IG1 A3- 2.6866%/20-15.09.2043	USD	400'000		400'000	323'383.48	0.01
1.620	BENCHMARK MORTGAGE TRUST S. -2021-B23 A2- 1.62%/21-15.02.2054	USD	500'000		500'000	451'484.67	0.02
-	BENCHMARK MORTGAGE TRUST S. -2022-B35 A5- FRN/22-15.05.2055	USD		400'000	400'000	370'461.89	0.02
3.150	BERKLEY (WR) CORPORATION 3.15%/21-30.09.2061	USD	200'000		200'000	119'909.27	0.00
3.125	BERKSHIRE HATHAWAY 3.125%/16-15.03.2026	USD	500'000		500'000	483'319.24	0.02
4.500	BERKSHIRE HATHAWAY 4.5%/13-11.02.2043	USD	200'000		200'000	188'512.90	0.01
4.500	BERKSHIRE HATHAWAY 4.5%/15-01.02.2045	USD	200'000		200'000	176'111.99	0.01
5.950	BERKSHIRE HATHAWAY 5.95%/07-15.05.2037	USD	300'000		100'000	103'535.36	0.00
2.850	BERKSHIRE HATHAWAY ENER 2.85%/21-15.05.2051	USD	200'000		200'000	127'334.53	0.01
3.250	BERKSHIRE HATHAWAY ENER 3.25%/18-15.04.2028	USD	300'000		300'000	281'070.34	0.01
3.700	BERKSHIRE HATHAWAY ENER 3.7%/21-15.07.2030	USD	400'000		400'000	369'996.70	0.01
3.800	BERKSHIRE HATHAWAY ENER 3.8%/18-15.07.2048	USD	300'000		300'000	227'196.33	0.01
1.450	BERKSHIRE HATHAWAY FIN 1.45%/20-15.10.2030	USD	20'000		20'000	16'306.87	0.00
2.300	BERKSHIRE HATHAWAY FIN 2.3%/22-15.03.2027	USD	200'000		200'000	187'210.58	0.01
2.500	BERKSHIRE HATHAWAY FIN 2.5%/21-15.01.2051	USD	200'000		200'000	123'715.26	0.01
2.850	BERKSHIRE HATHAWAY FIN 2.85%/20-15.10.2050	USD	200'000		200'000	131'948.57	0.01
2.875	BERKSHIRE HATHAWAY FIN 2.875%/22-15.03.2032	USD	200'000		200'000	174'734.35	0.01
3.850	BERKSHIRE HATHAWAY FIN 3.85%/22-15.03.2052	USD	400'000		400'000	317'078.11	0.01
4.200	BERKSHIRE HATHAWAY FIN 4.2%/18-15.08.2048	USD	200'000		200'000	173'957.74	0.01
4.250	BERKSHIRE HATHAWAY FIN 4.25%/19-15.01.2049	USD	200'000		200'000	175'937.72	0.01
1.570	BERRY GLOBAL INC 1.57%/21-15.01.2026	USD	400'000		400'000	372'637.04	0.02
5.500	BERRY GLOBAL INC -144A- 5.5%/23-15.04.2028	USD		200'000	200'000	198'878.35	0.01
4.450	BEST BUY CO INC 4.45%/18-01.10.2028	USD	200'000		200'000	195'864.83	0.01
3.750	BGC GROUP INC 3.75%/23-01.10.2024	USD		400'000	400'000	392'792.00	0.02
8.000	BGC GROUP INC 8%/23-25.05.2028	USD		200'000	200'000	211'179.89	0.01
8.000	BGC PARTNERS INC -144A- 8%/23-25.05.2028	USD		200'000	200'000		
3.750	BGC PARTNERS INC 3.75%/19-01.10.2024	USD	400'000		400'000		
6.400	BIMBO BAKERIES USA INC 6.4%/23-15.01.2034	USD		200'000	200'000	213'957.81	0.01
4.050	BIOGEN 4.05%/15-15.09.2025	USD	400'000		400'000	392'126.30	0.02
2.250	BIOGEN INC 2.25%/20-01.05.2030	USD	350'000		350'000	292'880.53	0.01
3.150	BIOGEN INC 3.15%/20-01.05.2050	USD	140'000		140'000	92'444.81	0.00
3.250	BIOGEN INC 3.25%/22-15.02.2051	USD	112'000		112'000	76'390.83	0.00
3.300	BIO-RAD LABS 3.3%/22-15.03.2027	USD	200'000		200'000	188'626.59	0.01
3.700	BIO-RAD LABS 3.7%/22-15.03.2032	USD	200'000		200'000	178'138.25	0.01
1.037	BLACK HILLS CORP 1.037%/21-23.08.2024	USD	200'000		200'000	195'630.00	0.01
2.500	BLACK HILLS CORP 2.5%/20-15.06.2030	USD	200'000		200'000	166'093.66	0.01
3.875	BLACK HILLS CORP 3.875%/19-15.10.2049	USD	100'000		100'000	72'160.33	0.00
5.950	BLACK HILLS CORP 5.95%/23-15.03.2028	USD		200'000	200'000	205'595.00	0.01
3.500	BLACKROCK 3.5%/14-18.03.2024	USD	308'000		308'000	307'744.36	0.01
1.900	BLACKROCK INC 1.9%/20-28.01.2031	USD	550'000		550'000	455'109.45	0.02
2.100	BLACKROCK INC 2.1%/21-25.02.2032	USD	200'000		200'000	162'820.45	0.01
3.250	BLACKROCK INC 3.25%/19-30.04.2029	USD	400'000		400'000	375'143.63	0.02
1.625	BLACKSTONE HOLDINGS FINA -144A- 1.625%/21-05.08.2028	USD	200'000		200'000	172'626.60	0.01
2.000	BLACKSTONE HOLDINGS FINA -144A- 2%/21-30.01.2032	USD	200'000		200'000	155'159.66	0.01
2.850	BLACKSTONE HOLDINGS FINA -144A- 2.85%/21-05.08.2051	USD	200'000		200'000	123'560.70	0.01
5.900	BLACKSTONE HOLDINGS FINA -144A- 5.9%/22-03.11.2027	USD	200'000		200'000	204'356.26	0.01
6.200	BLACKSTONE HOLDINGS FINA -144A- 6.2%/22-22.04.2033	USD	300'000		300'000	313'506.60	0.01
7.050	BLACKSTONE PRIVATE CRE -144A- 7.05%/22-29.09.2025	USD	400'000		400'000		
7.300	BLACKSTONE PRIVATE CRE -144A- 7.3%/23-27.11.2028	USD		400'000	400'000	412'633.33	0.02
2.350	BLACKSTONE PRIVATE CRE 2.35%/22-22.11.2024	USD	500'000		500'000	486'255.00	0.02
2.625	BLACKSTONE PRIVATE CRE 2.625%/22-15.12.2026	USD	400'000		200'000	180'659.35	0.01
4.700	BLACKSTONE PRIVATE CRE 4.7%/22-24.03.2025	USD	200'000		200'000	196'838.52	0.01
7.050	BLACKSTONE PRIVATE CRE 7.05%/23-29.09.2025	USD		400'000	200'000	202'557.90	0.01

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2.125	BLACKSTONE SECURED LEND 2.125%/22-15.02.2027	USD	200'000		100'000	89'458.02	0.00
2.850	BLACKSTONE SECURED LEND 2.85%/22-30.09.2028	USD	200'000		200'000	173'829.45	0.01
8.450	BLUE OWL CAPITAL CORP II -144A- 8.45%/23-15.11.2026	USD		400'000	400'000	410'190.18	0.02
7.750	BLUE OWL CREDIT INCOME -144A- 7.75%/23-15.01.2029	USD		100'000	100'000	102'098.14	0.00
0.750	BMW US CAPITAL LLC -144A- 0.75%/21-12.08.2024	USD	400'000		400'000	391'252.00	0.02
1.250	BMW US CAPITAL LLC -144A- 1.25%/21-12.08.2026	USD	400'000		400'000	365'506.42	0.01
3.250	BMW US CAPITAL LLC -144A- 3.25%/22-01.04.2025	USD	200'000		200'000	195'700.28	0.01
3.450	BMW US CAPITAL LLC -144A- 3.45%/22-01.04.2027	USD	200'000		200'000	191'495.03	0.01
3.700	BMW US CAPITAL LLC -144A- 3.7%/22-01.04.2032	USD	200'000		200'000	181'491.94	0.01
5.050	BMW US CAPITAL LLC -144A- 5.05%/23-11.08.2028	USD		400'000	400'000	402'284.59	0.02
-	BNSF FUNDING TRUST I (subordinated) FIX-TO-FRN FRN/05-15.12.2055	USD	200'000		200'000	197'723.20	0.01
4.450	BOARDWALK PIPELINES LP 4.45%/17-15.07.2027	USD	300'000		300'000	292'424.58	0.01
5.950	BOOZ ALLEN HAMILTON INC 5.95%/23-04.08.2033	USD		200'000	200'000	205'796.32	0.01
2.650	BORGWARNER INC 2.65%/20-01.07.2027	USD	200'000		200'000	184'601.47	0.01
3.757	BOSTON GAS COMPANY S. -S- -144A- 3.757%/22-16.03.2032	USD	200'000		200'000	174'559.73	0.01
2.750	BOSTON PROPERTIES 2.75%/16-01.10.2026	USD	500'000		200'000	277'737.60	0.01
3.650	BOSTON PROPERTIES 3.65%/16-01.02.2026	USD	300'000		300'000	288'497.61	0.01
3.400	BOSTON PROPERTIES INC 3.4%/19-21.06.2029	USD	300'000		300'000	264'739.81	0.01
2.450	BOSTON PROPERTIES LP 2.45%/21-01.10.2033	USD	200'000		200'000	147'598.74	0.01
6.750	BOSTON PROPERTIES LP 6.75%/22-01.12.2027	USD	400'000		200'000	206'598.16	0.01
7.375	BOSTON SCIENTIFIC 7.375%/09-15.01.2040	USD	100'000		100'000	117'454.79	0.00
4.550	BOSTON SCIENTIFIC CORP 4.55%/19-01.03.2039	USD	98'000		98'000	91'002.04	0.00
7.000	BOSTON SCIENTIFIC CORP 7%/05-15.11.2035	USD	200'000		200'000	220'735.09	0.01
1.749	BP CAP MARKETS AMERICA 1.749%/20-10.08.2030	USD	100'000		100'000	82'457.68	0.00
2.772	BP CAP MARKETS AMERICA 2.772%/20-10.11.2050	USD	130'000		130'000	82'568.08	0.00
2.939	BP CAP MARKETS AMERICA 2.939%/20-04.06.2051	USD	300'000		300'000	197'180.61	0.01
3.001	BP CAP MARKETS AMERICA 3.001%/21-17.03.2052	USD		200'000	200'000	132'727.90	0.01
3.060	BP CAP MARKETS AMERICA 3.06%/21-17.06.2041	USD	300'000		300'000	222'755.01	0.01
3.379	BP CAP MARKETS AMERICA 3.379%/21-08.02.2061	USD		200'000	200'000	134'607.57	0.01
3.410	BP CAP MARKETS AMERICA 3.41%/19-11.02.2026	USD		200'000	200'000	193'958.83	0.01
3.796	BP CAP MARKETS AMERICA 3.796%/18-21.09.2025	USD		200'000	200'000	196'183.52	0.01
4.234	BP CAP MARKETS AMERICA 4.234%/18-06.11.2028	USD	140'000		140'000	136'239.57	0.01
4.812	BP CAP MARKETS AMERICA 4.812%/23-13.02.2033	USD		200'000	200'000	195'135.85	0.01
-	BRANCH BANKING & TRUST (subordinated) FIX-TO-FRN FRN/19-17.09.2029	USD	800'000		800'000	763'864.00	0.03
7.550	BRANDYWINE OPER PARTNERS 7.55%/22-15.03.2028	USD	200'000		200'000		
4.700	BRIGHTHOUSE FINANCIAL IN 4.7%/18-22.06.2047	USD	98'000		98'000	75'940.66	0.00
1.550	BRIGHTHSE FIN GLBL FUND -144A- 1.55%/21-24.05.2026	USD	400'000		400'000	364'975.48	0.01
-	BRIGHTHSE FIN GLBL FUND -144A- FRN/21-12.04.2024	USD	3'000'000		3'000'000		
3.250	BRISTOL MYERS SQUIBB 3.25%/12-01.08.2042	USD	200'000		200'000	151'083.02	0.01
0.537	BRISTOL-MYERS SQUIBB CO 0.537%/20-13.11.2023	USD	76'000		76'000		
0.750	BRISTOL-MYERS SQUIBB CO 0.75%/20-13.11.2025	USD	150'000		150'000	139'555.11	0.01
1.125	BRISTOL-MYERS SQUIBB CO 1.125%/20-13.11.2027	USD	200'000		200'000	175'287.20	0.01
1.450	BRISTOL-MYERS SQUIBB CO 1.45%/20-13.11.2030	USD	200'000		200'000	160'408.89	0.01
2.550	BRISTOL-MYERS SQUIBB CO 2.55%/20-13.11.2050	USD	100'000		100'000	60'614.93	0.00
2.900	BRISTOL-MYERS SQUIBB CO 2.9%/20-26.07.2024	USD	137'000		137'000		
2.950	BRISTOL-MYERS SQUIBB CO 2.95%/22-15.03.2032	USD	200'000		200'000	172'796.54	0.01
3.200	BRISTOL-MYERS SQUIBB CO 3.2%/20-15.06.2026	USD	290'000		190'000	96'198.65	0.00
3.400	BRISTOL-MYERS SQUIBB CO 3.4%/20-26.07.2029	USD	340'000		340'000	316'904.36	0.01
3.550	BRISTOL-MYERS SQUIBB CO 3.55%/22-15.03.2042	USD	400'000		200'000	157'680.27	0.01
3.875	BRISTOL-MYERS SQUIBB CO 3.875%/20-15.08.2025	USD	28'000		28'000	27'491.52	0.00
3.900	BRISTOL-MYERS SQUIBB CO 3.9%/20-20.02.2028	USD	300'000		300'000	289'716.06	0.01
3.900	BRISTOL-MYERS SQUIBB CO 3.9%/22-15.03.2062	USD	200'000		200'000	149'133.53	0.01
4.125	BRISTOL-MYERS SQUIBB CO 4.125%/20-15.06.2039	USD	170'000		170'000	148'153.07	0.01
4.250	BRISTOL-MYERS SQUIBB CO 4.25%/20-26.10.2049	USD	320'000		320'000	267'871.01	0.01
4.550	BRISTOL-MYERS SQUIBB CO 4.55%/20-20.02.2048	USD	200'000		200'000	175'928.75	0.01
5.000	BRISTOL-MYERS SQUIBB CO 5%/20-15.08.2045	USD	200'000		200'000	190'364.41	0.01
6.400	BRISTOL-MYERS SQUIBB CO 6.4%/23-15.11.2063	USD		400'000	200'000	223'075.22	0.01
2.900	BRITISH AIR 21-1 A PPT S. -2021-1- -144A- 2.9%/21-15.03.2035	USD	400'000		400'000	317'448.41	0.01
2.500	BRIXMOR OPERATING PART 2.5%/21-16.08.2031	USD	300'000		300'000	243'622.03	0.01
4.050	BRIXMOR OPERATING PART 4.05%/20-01.07.2030	USD	100'000		100'000	91'829.95	0.00
4.125	BRIXMOR OPERATING PART 4.125%/19-15.05.2029	USD	200'000		200'000	186'854.97	0.01
3.875	BROADCOM CRP / CAYMN FI 3.875%/18-15.01.2027	USD	237'000		237'000	229'115.11	0.01
2.600	BROADCOM INC -144A- 2.6%/21-15.02.2033	USD	200'000		200'000	160'510.38	0.01
3.137	BROADCOM INC -144A- 3.137%/21-15.11.2035	USD	300'000		300'000	237'774.43	0.01
3.187	BROADCOM INC -144A- 3.187%/21-15.11.2036	USD	323'000		323'000	252'431.67	0.01
3.419	BROADCOM INC -144A- 3.419%/21-15.04.2033	USD	200'000		200'000	170'788.61	0.01
3.469	BROADCOM INC -144A- 3.469%/21-15.04.2034	USD	303'000		303'000	255'834.53	0.01
3.500	BROADCOM INC -144A- 3.5%/21-15.02.2041	USD	280'000		280'000	213'932.33	0.01
3.750	BROADCOM INC -144A- 3.75%/21-15.02.2051	USD	200'000		200'000	149'535.55	0.01
4.926	BROADCOM INC -144A- 4.926%/22-15.05.2037	USD		200'000	200'000	186'352.62	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.459 BROADCOM INC 3.459%/20-15.09.2026	USD	135'000			135'000	129'496.87	0.01
4.110 BROADCOM INC 4.11%/20-15.09.2028	USD	400'000			400'000	383'358.09	0.02
4.150 BROADCOM INC 4.15%/20-15.11.2030	USD	427'000			427'000	399'177.88	0.02
4.300 BROADCOM INC 4.3%/20-15.11.2032	USD	200'000			200'000	185'203.14	0.01
2.900 BROADRIDGE FINANCIAL SOL 2.9%/19-01.12.2029	USD	220'000			220'000	193'669.28	0.01
6.087 BROOKFIELD CAPITAL FIN 6.087%/23-14.06.2033	USD		400'000	200'000	200'000	206'302.67	0.01
3.450 BROOKFIELD FINANCE LLC 3.45%/20-15.04.2050	USD	200'000			200'000	138'815.42	0.01
3.865 BROOKLYN UNION GAS CO -144A- 3.865%/19-04.03.2029	USD	200'000			200'000	183'935.91	0.01
4.632 BROOKLYN UNION GAS CO -144A- 4.632%/22-05.08.2027	USD		200'000		200'000	193'648.90	0.01
4.200 BROWN & BROWN INC 4.2%/22-17.03.2032	USD	200'000			200'000	181'650.53	0.01
4.750 BROWN-FORMAN CORP 4.75%/23-15.04.2033	USD		300'000		300'000	295'752.12	0.01
2.750 BUNGE LTD FINANCE CORP 2.75%/21-14.05.2031	USD	300'000			300'000	255'238.96	0.01
5.200 BURLINGTN NORTH SANTA FE 5.2%/23-15.04.2054	USD		400'000		400'000	390'876.00	0.02
3.000 BURLINGTON NORTHERN 3%/13-15.03.2023	USD	300'000		300'000			
4.375 BURLINGTON NORTHERN SANTA FE 4.375%/12-01.09.2042	USD	400'000			400'000	353'860.96	0.01
4.550 BURLINGTON NORTHERN SANTA FE 4.55%/14-01.09.2044	USD	700'000		300'000	400'000	357'409.91	0.01
4.900 BURLINGTON NORTHERN SANTA FE 4.9%/14-01.04.2044	USD	500'000			500'000	471'779.54	0.02
4.000 CABOT CORP 4%/19-01.07.2029	USD	600'000		300'000	300'000	279'894.71	0.01
5.000 CABOT CORP 5%/22-30.06.2032	USD	100'000			100'000	96'324.42	0.00
1.750 CALIFORNIA ST 1.75%/20-01.11.2030	USD	200'000			200'000	166'124.08	0.01
3.050 CALIFORNIA ST 3.05%/19-01.04.2029	USD		400'000		400'000	371'923.98	0.02
5.125 CALIFORNIA ST 5.125%/23-01.03.2038	USD		400'000		400'000	390'609.47	0.02
5.200 CALIFORNIA ST 5.2%/23-01.03.2043	USD		400'000		400'000	389'123.96	0.02
6.000 CALIFORNIA ST 6%/23-01.03.2033	USD		400'000		400'000	430'247.86	0.02
7.300 CALIFORNIA ST 7.3%/09-01.10.2039	USD	200'000			200'000	233'803.50	0.01
7.625 CALIFORNIA ST S. -2010- 7.625%/10-01.03.2040	USD		400'000		400'000	486'686.89	0.02
2.897 CALIFORNIA ST UNIV REVENUE S. -2020E- 2.897%/20-01.11.2051	USD	400'000			400'000	286'798.16	0.01
2.939 CALIFORNIA ST UNIV REVENUE S. -B- 2.939%/21-01.11.2052	USD	400'000			400'000	272'821.04	0.01
5.183 CALIFORNIA ST UNIV REVENUE S. -B- 5.183%/23-01.11.2053	USD		400'000		400'000	396'696.56	0.02
3.150 CAMDEN PROPERTY TRUST 3.15%/19-01.07.2029	USD	300'000			300'000	272'913.74	0.01
2.902 CAMERON LNG LLC -144A- 2.902%/19-15.07.2031	USD	300'000			300'000	257'544.07	0.01
3.302 CAMERON LNG LLC -144A- 3.302%/19-15.01.2035	USD	300'000			300'000	247'367.61	0.01
3.402 CAMERON LNG LLC -144A- 3.402%/19-15.01.2038	USD	300'000			300'000	245'700.20	0.01
3.701 CAMERON LNG LLC -144A- 3.701%/19-15.01.2039	USD	300'000			300'000	246'145.72	0.01
2.375 CAMPBELL SOUP CO 2.375%/20-24.04.2030	USD	300'000			300'000	254'728.93	0.01
7.200 CANTOR FITZGERALD LP -144A- 7.2%/23-12.12.2028	USD		200'000		200'000	205'100.71	0.01
3.750 CAPITAL ONE FINANCIAL 3.75%/16-28.07.2026	USD	200'000			200'000	191'947.34	0.01
- CAPITAL ONE FINANCIAL CO (subordinated) FIX-TO-FRN FRN/21-29.07.2032	USD	200'000			200'000	150'705.65	0.01
2.600 CAPITAL ONE FINANCIAL CO 2.6%/20-11.05.2023	USD	600'000		600'000			
3.300 CAPITAL ONE FINANCIAL CO 3.3%/17-30.10.2024	USD	200'000			200'000	196'814.00	0.01
3.650 CAPITAL ONE FINANCIAL CO 3.65%/20-11.05.2027	USD	300'000			300'000	285'572.82	0.01
3.800 CAPITAL ONE FINANCIAL CO 3.8%/18-31.01.2028	USD	450'000			450'000	425'256.80	0.02
- CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/21-06.12.2024	USD	400'000		400'000			
- CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-01.03.2030	USD	200'000			200'000	178'203.29	0.01
- CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-03.03.2026	USD	200'000			200'000	194'001.96	0.01
- CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-10.05.2028	USD	200'000			200'000	195'635.73	0.01
- CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-08.06.2029	USD		200'000		200'000	204'829.05	0.01
- CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-08.06.2034	USD		400'000		400'000	412'019.25	0.02
4.500 CARDINAL HEALTH INC 4.5%/14-15.11.2044	USD	200'000			200'000	168'666.70	0.01
0.400 CARGILL INC -144A- 0.4%/21-02.02.2024	USD	253'000		253'000			
0.750 CARGILL INC -144A- 0.75%/21-02.02.2026	USD	400'000			400'000	369'162.97	0.01
4.760 CARGILL INC -144A- 4.76%/15-23.11.2045	USD	200'000			200'000	182'921.54	0.01
4.875 CARGILL INC -144A- 4.875%/22-10.10.2025	USD	200'000			200'000	199'221.37	0.01
5.125 CARGILL INC -144A- 5.125%/22-11.10.2032	USD	200'000			200'000	198'909.59	0.01
5.800 CARRIER GLOBAL CORP -144A- 5.8%/23-30.11.2025	USD		100'000	100'000			
6.200 CARRIER GLOBAL CORP -144A- 6.2%/23-15.03.2054	USD		400'000	400'000			
2.242 CARRIER GLOBAL CORP 2.242%/20-15.02.2025	USD	42'000			42'000	40'696.67	0.00
2.493 CARRIER GLOBAL CORP 2.493%/20-15.02.2027	USD	89'000			89'000	82'709.24	0.00
2.700 CARRIER GLOBAL CORP 2.7%/20-15.02.2031	USD	200'000			200'000	170'486.59	0.01
2.722 CARRIER GLOBAL CORP 2.722%/20-15.02.2030	USD	300'000			300'000	262'543.64	0.01
3.377 CARRIER GLOBAL CORP 3.377%/20-05.04.2040	USD	300'000			300'000	231'433.18	0.01
3.577 CARRIER GLOBAL CORP 3.577%/20-05.04.2050	USD	200'000			200'000	147'379.67	0.01
5.800 CARRIER GLOBAL CORP 5.8%/24-30.11.2025	USD		100'000	100'000	100'000	100'718.00	0.00
6.200 CARRIER GLOBAL CORP 6.2%/24-15.03.2054	USD		400'000	400'000	400'000	436'088.00	0.02
3.803 CATERPILLAR 3.803%/12-15.08.2042	USD	300'000			300'000	250'329.20	0.01
4.750 CATERPILLAR 4.75%/14-15.05.2064	USD	200'000			200'000	180'850.65	0.01
5.200 CATERPILLAR 5.2%/11-27.05.2041	USD	340'000			340'000	343'518.75	0.01
1.450 CATERPILLAR FINL SERVICE 1.45%/20-15.05.2025	USD	400'000			400'000	382'538.72	0.02
3.650 CATERPILLAR FINL SERVICE 3.65%/22-12.08.2025	USD	300'000			300'000	293'963.27	0.01
4.900 CATERPILLAR FINL SERVICE 4.9%/22-17.01.2025	USD	200'000		200'000			

**800 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
-	CATERPILLAR FINL SERVICE S. -I- FRN/18-15.05.2023	USD	500'000		500'000		
0.600	CATERPILLAR FINL SERVICE S. -J- 0.6%/21-13.09.2024	USD	400'000		400'000		
0.650	CATERPILLAR FINL SERVICE S. -J- 0.65%/20-07.07.2023	USD	200'000		200'000		
0.800	CATERPILLAR FINL SERVICE S. -J- 0.8%/20-13.11.2025	USD	200'000		200'000	186'431.11	0.01
5.400	CATERPILLAR FINL SERVICE S. -J- 5.4%/23-10.03.2025	USD		200'000	200'000	200'442.29	0.01
5.150	CATERPILLAR FINL SERVICE S. -K- 5.15%/23-11.08.2025	USD		200'000	200'000	199'974.18	0.01
4.300	CATERPILLAR INC 4.3%/14-15.05.2044	USD	300'000		300'000	270'961.79	0.01
3.000	CBOE GLOBAL MARKETS INC 3%/22-16.03.2032	USD	200'000		200'000	172'969.69	0.01
4.875	CBRE SERVICES INC 4.875%/15-01.03.2026	USD	149'000		149'000	147'208.32	0.01
5.950	CBRE SERVICES INC 5.95%/23-15.08.2034	USD		400'000	400'000	404'063.22	0.02
4.600	CBS 4.6%/15-15.01.2045	USD	280'000		280'000	191'730.83	0.01
4.200	CBS CORP 4.2%/19-01.06.2029	USD	300'000		300'000	264'172.31	0.01
2.926	CD COMMERCIAL MORTGAGE TRUST S. -2016-CD1 AM- 2.926%/16-10.08.2049	USD		500'000	500'000	446'272.98	0.02
-	CD COMMERCIAL MORTGAGE TRUST S. -2016-CD2 A4- FRN/16-10.11.2049	USD	199'000		199'000	184'990.49	0.01
2.670	CDW LLC/CDW FINANCE 2.67%/21-01.12.2026	USD	400'000		400'000	371'254.02	0.02
6.350	CELANESE US HOLDINGS LLC 6.35%/23-15.11.2028	USD		200'000	200'000	205'868.55	0.01
6.379	CELANESE US HOLDINGS LLC 6.379%/22-15.07.2032	USD	300'000		300'000	308'017.42	0.01
4.250	CENTENE CORP 4.25%/20-15.12.2027	USD		500'000	500'000	476'605.30	0.02
6.950	CENTERPOINT ENER HOUSTON 6.95%/04-15.03.2033	USD	300'000		300'000	338'391.79	0.01
2.900	CENTERPOINT ENER HOUSTON S. -AD- 2.9%/20-01.07.2050	USD	100'000		100'000	65'731.95	0.00
3.000	CENTERPOINT ENER HOUSTON S. -AG- 3%/22-01.03.2032	USD	400'000		400'000	345'876.63	0.01
4.950	CENTERPOINT ENER HOUSTON S. -AK- 4.95%/23-01.04.2033	USD		100'000	100'000	98'483.00	0.00
5.300	CENTERPOINT ENER HOUSTON S. -AL- 5.3%/23-01.04.2053	USD		100'000	100'000	99'384.74	0.00
0.750	CHARLES SCHWAB CORP 0.75%/21-18.03.2024	USD	400'000		400'000	398'992.00	0.02
0.900	CHARLES SCHWAB CORP 0.9%/20-11.03.2026	USD	400'000		400'000	366'787.07	0.01
1.950	CHARLES SCHWAB CORP 1.95%/21-01.12.2031	USD	300'000		300'000	238'124.70	0.01
2.000	CHARLES SCHWAB CORP 2%/21-20.03.2028	USD	400'000		200'000	177'306.85	0.01
2.450	CHARLES SCHWAB CORP 2.45%/22-03.03.2027	USD	200'000		200'000	185'319.73	0.01
2.900	CHARLES SCHWAB CORP 2.9%/22-03.03.2032	USD	200'000		200'000	169'284.32	0.01
3.550	CHARLES SCHWAB CORP 3.55%/18-01.02.2024	USD	326'000		326'000		
5.875	CHARLES SCHWAB CORP 5.875%/23-24.08.2026	USD		200'000	200'000	203'137.15	0.01
-	CHARLES SCHWAB CORP FIX-TO-FRN FRN/23-17.11.2029	USD		200'000	200'000	206'542.48	0.01
-	CHARLES SCHWAB CORP FRN/21-18.03.2024	USD	1'000'000		1'000'000		
4.908	CHARTER COM OPERATING 4.908%/16-23.07.2025	USD	1'000'000		500'000	493'024.10	0.02
6.484	CHARTER COM OPERATING 6.484%/16-23.10.2045	USD	400'000		400'000	365'312.92	0.01
2.300	CHARTER COMM OPT LLC/CAP 2.3%/20-01.02.2032	USD	400'000		400'000	303'854.52	0.01
3.500	CHARTER COMM OPT LLC/CAP 3.5%/21-01.06.2041	USD	400'000		200'000	132'327.59	0.01
3.700	CHARTER COMM OPT LLC/CAP 3.7%/20-01.04.2051	USD	300'000		300'000	181'677.66	0.01
3.850	CHARTER COMM OPT LLC/CAP 3.85%/20-01.04.2061	USD	300'000		300'000	173'846.46	0.01
4.200	CHARTER COMM OPT LLC/CAP 4.2%/17-15.03.2028	USD	300'000		300'000	281'089.82	0.01
4.400	CHARTER COMM OPT LLC/CAP 4.4%/21-01.12.2061	USD	100'000		100'000	64'174.54	0.00
4.400	CHARTER COMM OPT LLC/CAP 4.4%/22-01.04.2033	USD	200'000		200'000	174'667.59	0.01
4.500	CHARTER COMM OPT LLC/CAP 4.5%/18-01.02.2024	USD	1'000'000		1'000'000		
4.800	CHARTER COMM OPT LLC/CAP 4.8%/19-01.03.2050	USD	200'000		200'000	144'499.79	0.01
5.050	CHARTER COMM OPT LLC/CAP 5.05%/19-30.03.2029	USD	200'000		200'000	191'326.97	0.01
5.125	CHARTER COMM OPT LLC/CAP 5.125%/19-01.07.2049	USD	200'000		200'000	151'456.91	0.01
5.375	CHARTER COMM OPT LLC/CAP 5.375%/17-01.05.2047	USD	400'000		400'000	314'725.77	0.01
5.750	CHARTER COMM OPT LLC/CAP 5.75%/18-01.04.2048	USD	300'000		300'000	249'307.43	0.01
6.384	CHARTER COMM OPT LLC/CAP 6.384%/16-23.10.2035	USD	330'000		330'000	318'831.09	0.01
2.742	CHENIERE CORP CHRISTI 2.742%/22-31.12.2039	USD	300'000		300'000	235'409.64	0.01
3.700	CHENIERE CORP CHRISTI HD 3.7%/20-15.11.2029	USD	400'000		400'000	369'311.06	0.01
5.950	CHENIERE ENERGY PARTNERS -144A- 5.95%/23-30.06.2033	USD		200'000	200'000	200'795.90	0.01
2.954	CHEVRON 2.954%/16-16.05.2026	USD	300'000		300'000	288'142.03	0.01
1.554	CHEVRON CORP 1.554%/20-11.05.2025	USD		220'000	220'000	211'097.03	0.01
1.995	CHEVRON CORP 1.995%/20-11.05.2027	USD	400'000		400'000	367'736.82	0.01
2.236	CHEVRON CORP 2.236%/20-11.05.2030	USD	400'000		400'000	346'093.11	0.01
3.900	CHEVRON USA INC 3.9%/21-15.11.2024	USD	200'000		200'000	198'054.00	0.01
3.700	CHOICE HOTELS INTL INC 3.7%/19-01.12.2029	USD	300'000		300'000	262'929.23	0.01
2.375	CIGNA CORP 2.375%/21-15.03.2031	USD	200'000		200'000	166'778.22	0.01
3.050	CIGNA CORP 3.05%/20-15.10.2027	USD	500'000		300'000	280'130.42	0.01
3.250	CIGNA CORP 3.25%/20-15.04.2025	USD	300'000		300'000		
3.400	CIGNA CORP 3.4%/20-01.03.2027	USD	400'000		400'000	380'906.43	0.02
3.500	CIGNA CORP 3.5%/20-15.06.2024	USD	244'000		244'000		
3.875	CIGNA CORP 3.875%/20-15.10.2047	USD	300'000		100'000	153'680.25	0.01
4.125	CIGNA CORP 4.125%/19-15.11.2025	USD	400'000		200'000	196'609.84	0.01
4.375	CIGNA CORP 4.375%/19-15.10.2028	USD	400'000		400'000	388'463.17	0.02
4.500	CIGNA CORP 4.5%/20-25.02.2026	USD	200'000		200'000		
4.800	CIGNA CORP 4.8%/19-15.08.2038	USD	400'000		200'000	185'484.05	0.01
4.900	CIGNA CORP 4.9%/19-15.12.2048	USD	500'000		200'000	269'514.10	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- CIGNA CORP FRN/19-15.07.2023	USD	2'000'000		2'000'000			
5.685 CIGNA GROUP/THE 5.685%/23-15.03.2026	USD		200'000		200'000	199'983.22	0.01
6.920 CINCINNATI FINANCIAL 6.92%/04-15.05.2028	USD	450'000			450'000	479'305.13	0.02
4.000 CINTAS CORPORATION NO. 2 4%/22-01.05.2032	USD		200'000		200'000	187'311.55	0.01
2.500 CISCO SYSTEMS 2.5%/16-20.09.2026	USD	200'000			200'000	188'732.29	0.01
5.500 CISCO SYSTEMS 5.5%/09-15.01.2040	USD	200'000			200'000	206'474.90	0.01
5.900 CISCO SYSTEMS 5.9%/09-15.02.2039	USD	170'000			170'000	182'433.25	0.01
5.488 CITIBANK NA 5.488%/23-04.12.2026	USD		400'000		400'000	403'364.96	0.02
5.864 CITIBANK NA 5.864%/23-29.09.2025	USD		250'000		250'000	252'973.35	0.01
3.875 CITIGROUP (subordinated) 3.875%/15-26.03.2025	USD	400'000			400'000	392'345.36	0.02
4.400 CITIGROUP (subordinated) 4.4%/15-10.06.2025	USD	400'000			400'000	394'179.34	0.02
5.300 CITIGROUP (subordinated) 5.3%/14-06.05.2044	USD	77'000			77'000	73'565.88	0.00
6.675 CITIGROUP (subordinated) 6.675%/13-13.09.2043	USD	200'000			200'000	219'319.27	0.01
4.600 CITIGROUP 4.6%/16-09.03.2026	USD	500'000			500'000	491'775.67	0.02
8.125 CITIGROUP 8.125%/09-15.07.2039	USD	400'000			400'000	506'472.71	0.02
- CITIGROUP COMMERCIAL MORTGAGE (subordinated) S. -2017-P7 C- FRN/17-14.04.2050	USD		432'000		432'000	360'261.72	0.01
- CITIGROUP COMMERCIAL MORTGAGE (subordinated) S. -2022-GC48 A5- FRN/22-15.05.2054	USD		186'000		186'000	179'838.31	0.01
- CITIGROUP COMMERCIAL MORTGAGE S. -2015-P1 B- FRN/15- 15.09.2048	USD		400'000		400'000	383'034.11	0.02
- CITIGROUP COMMERCIAL MORTGAGE S. -2016-P3 C- FRN/16- 15.04.2049	USD		400'000		400'000	323'167.17	0.01
3.915 CITIGROUP COMMERCIAL MORTGAGE S. -2017-P7 AS- 3.915%/17- 14.04.2050	USD		400'000		400'000	354'834.47	0.01
3.200 CITIGROUP INC 3.2%/16-21.10.2026	USD	300'000			300'000	284'921.37	0.01
4.450 CITIGROUP INC 4.45%/15-29.09.2027	USD	400'000			400'000	387'527.07	0.02
4.650 CITIGROUP INC 4.65%/18-23.07.2048	USD	456'000			456'000	406'421.11	0.02
- CITIGROUP INC FIX-TO-FRN FRN/19-05.11.2030	USD	200'000			200'000	176'435.14	0.01
- CITIGROUP INC FIX-TO-FRN FRN/19-20.03.2030	USD	400'000			400'000	375'047.63	0.02
- CITIGROUP INC FIX-TO-FRN FRN/20-03.06.2031	USD	200'000			200'000	169'170.80	0.01
- CITIGROUP INC FIX-TO-FRN FRN/20-08.04.2026	USD	300'000			300'000	292'045.51	0.01
- CITIGROUP INC FIX-TO-FRN FRN/20-26.03.2041	USD	400'000			400'000	391'336.52	0.02
- CITIGROUP INC FIX-TO-FRN FRN/20-30.10.2024	USD	300'000		300'000			
- CITIGROUP INC FIX-TO-FRN FRN/20-31.03.2031	USD	300'000			300'000	283'454.26	0.01
- CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2032	USD	500'000			500'000	411'584.24	0.02
- CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2042	USD	200'000			200'000	141'547.72	0.01
- CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2026	USD	200'000			200'000	195'331.70	0.01
- CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2033	USD	400'000			400'000	354'415.41	0.01
- CITIGROUP INC FIX-TO-FRN FRN/22-17.11.2033	USD	400'000			400'000	419'825.67	0.02
- CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2025	USD	400'000		400'000			
- CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2026	USD	400'000			400'000	386'456.00	0.02
- CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2033	USD	400'000			400'000	336'076.38	0.01
- CITIGROUP INC FIX-TO-FRN FRN/22-29.09.2026	USD	400'000			400'000	400'460.57	0.02
- CITIGROUP INC S. -G- FRN/21-01.05.2025	USD	1'000'000		1'000'000			
2.250 CITIZENS BANK NA/RI 2.25%/20-28.04.2025	USD	300'000			300'000	287'448.20	0.01
3.250 CITIZENS FINANCIAL GROUP INC 3.25%/20-30.04.2030	USD	300'000			300'000	259'539.26	0.01
4.550 CLEVELAND ELECTRIC ILLUM -144A- 4.55%/18-15.11.2030	USD	200'000			200'000	186'447.50	0.01
1.800 CLOROX COMPANY 1.8%/20-15.05.2030	USD	200'000			200'000	165'216.68	0.01
2.650 CME GROUP INC 2.65%/22-15.03.2032	USD	200'000			200'000	171'324.45	0.01
3.750 CME GROUP INC 3.75%/18-15.06.2028	USD	300'000			300'000	289'421.57	0.01
- CMS ENERGY CORP (subordinated) FIX-TO-FRN FRN/20-01.06.2050	USD	100'000			100'000	91'244.60	0.00
3.950 CNA FINANCIAL 3.95%/14-15.05.2024	USD	500'000			500'000	498'080.00	0.02
1.950 CNH INDUSTRIAL CAP LLC 1.95%/20-02.07.2023	USD	100'000		100'000			
5.450 CNH INDUSTRIAL CAP LLC 5.45%/22-14.10.2025	USD	200'000			200'000	200'019.06	0.01
3.500 CNOOC FINANCE 2015 AUSTRALIA 3.5%/15-05.05.2025	USD	300'000			300'000	293'889.99	0.01
1.650 COCA-COLA CO/THE 1.65%/20-01.06.2030	USD	450'000			450'000	375'834.33	0.02
2.125 COCA-COLA CO/THE 2.125%/19-06.09.2029	USD	250'000			250'000	219'962.05	0.01
2.250 COCA-COLA CO/THE 2.25%/21-05.01.2032	USD	200'000			200'000	168'400.59	0.01
2.500 COCA-COLA CO/THE 2.5%/20-15.03.2051	USD	400'000			400'000	249'837.75	0.01
2.600 COCA-COLA CO/THE 2.6%/20-01.06.2050	USD	286'000			286'000	184'039.19	0.01
2.750 COCA-COLA CO/THE 2.75%/20-01.06.2060	USD	200'000			200'000	126'748.55	0.01
3.000 COCA-COLA CO/THE 3%/21-05.03.2051	USD	200'000			200'000	139'912.68	0.01
3.100 COLGATE-PALMOLIVE CO 3.1%/22-15.08.2027	USD	400'000			400'000	381'611.49	0.02
3.700 COLGATE-PALMOLIVE CO 3.7%/17-01.08.2047	USD	259'000			259'000	213'660.19	0.01
4.600 COLGATE-PALMOLIVE CO 4.6%/23-01.03.2033	USD		200'000		200'000	198'507.37	0.01
2.100 COLGATE-PALMOLIVE S. H T. 99 2.1%/13-01.05.2023	USD	300'000		300'000			
3.375 COMCAST 3.375%/15-15.08.2025	USD	700'000		300'000	400'000	390'472.57	0.02
4.250 COMCAST 4.25%/13-15.01.2033	USD	200'000		300'000	200'000	187'333.47	0.01
1.500 COMCAST CORP 1.5%/20-15.02.2031	USD	300'000			300'000	239'038.54	0.01
1.950 COMCAST CORP 1.95%/20-15.01.2031	USD	390'000			390'000	320'267.48	0.01
2.450 COMCAST CORP 2.45%/20-15.08.2052	USD	300'000			300'000	172'133.71	0.01

**802 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.650	COMCAST CORP 2.65%/19-01.02.2030	USD	200'000		200'000	176'023.11	0.01
2.800	COMCAST CORP 2.8%/20-15.01.2051	USD	300'000		300'000	187'409.92	0.01
2.887	COMCAST CORP 2.887%/22-01.11.2051	USD	300'000		300'000	190'043.54	0.01
2.937	COMCAST CORP 2.937%/22-01.11.2056	USD	848'000		848'000	522'147.79	0.02
2.987	COMCAST CORP 2.987%/22-01.11.2063	USD	523'000		523'000	312'953.63	0.01
3.150	COMCAST CORP 3.15%/17-15.02.2028	USD	300'000		300'000	281'345.23	0.01
3.250	COMCAST CORP 3.25%/19-01.11.2039	USD	200'000		200'000	153'591.93	0.01
3.375	COMCAST CORP 3.375%/14-15.02.2025	USD	300'000	300'000			
3.450	COMCAST CORP 3.45%/19-01.02.2050	USD	200'000		200'000	143'626.98	0.01
3.700	COMCAST CORP 3.7%/18-15.04.2024	USD	200'000	200'000			
3.900	COMCAST CORP 3.9%/18-01.03.2038	USD	300'000		300'000	257'430.95	0.01
3.950	COMCAST CORP 3.95%/18-15.10.2025	USD	300'000		300'000	294'800.58	0.01
3.969	COMCAST CORP 3.969%/17-01.11.2047	USD	252'000		252'000	199'880.96	0.01
3.999	COMCAST CORP 3.999%/17-01.11.2049	USD	465'000		465'000	367'755.92	0.01
4.049	COMCAST CORP 4.049%/17-01.11.2052	USD	201'000		201'000	158'533.79	0.01
4.150	COMCAST CORP 4.15%/18-15.10.2028	USD	300'000		300'000	291'217.65	0.01
4.600	COMCAST CORP 4.6%/18-15.10.2038	USD	300'000		300'000	276'035.65	0.01
5.250	COMCAST CORP 5.25%/22-07.11.2025	USD	300'000		300'000	301'309.15	0.01
5.350	COMCAST CORP 5.35%/22-15.11.2027	USD	200'000		200'000	203'120.60	0.01
5.500	COMCAST CORP 5.5%/22-15.11.2032	USD	300'000		300'000	307'504.37	0.01
-	COMCAST CORP FRN/18-15.04.2024	USD	2'000'000	2'000'000			
4.000	COMERICA INC 4%/19-01.02.2029	USD	400'000		400'000	359'561.31	0.01
-	COMM MORTGAGE TRUST S. -2015-CR26 D- FRN/15-10.10.2048	USD		500'000	500'000	388'755.54	0.02
2.688	COMM MORTGAGE TRUST S. -2019-GC44 A3- 2.688%/19-15.08.2057	USD		300'000	300'000	279'298.23	0.01
2.782	COMMONSPIRIT HEALTH 2.782%/20-01.10.2030	USD	200'000		200'000	171'221.84	0.01
3.910	COMMONSPIRIT HEALTH 3.91%/20-01.10.2050	USD	200'000		200'000	154'393.90	0.01
2.750	COMMONWEALTH EDISON CO S. -131- 2.75%/21-01.09.2051	USD	200'000		200'000	122'850.40	0.00
6.450	COMMONWEALTH EDISON S. -107- 6.45%/08-15.01.2038	USD	300'000		300'000	325'573.79	0.01
5.500	CON EDISON CO OF NY INC 5.5%/23-15.03.2034	USD		100'000	100'000	102'195.07	0.00
6.150	CON EDISON CO OF NY INC 6.15%/22-15.11.2052	USD	200'000		200'000	216'713.92	0.01
3.000	CON EDISON CO OF NY INC S. -2020 C- 3%/20-01.12.2060	USD	200'000		200'000	121'318.33	0.00
3.350	CON EDISON CO OF NY INC S. -2020A- 3.35%/20-01.04.2030	USD	300'000		300'000	274'265.37	0.01
3.950	CON EDISON CO OF NY INC S. -2020B- 3.95%/20-01.04.2050	USD	400'000		400'000	320'253.60	0.01
3.200	CON EDISON CO OF NY INC S. -2021C- 3.2%/21-01.12.2051	USD	200'000		200'000	135'406.97	0.01
0.500	CONAGRA BRANDS INC 0.5%/21-11.08.2023	USD	300'000	300'000			
4.850	CONAGRA BRANDS INC 4.85%/18-01.11.2028	USD	155'000		155'000	152'315.56	0.01
5.300	CONAGRA BRANDS INC 5.3%/18-01.11.2038	USD	200'000		200'000	188'853.91	0.01
5.300	CONAGRA BRANDS INC 5.3%/23-01.10.2026	USD		200'000	200'000	200'030.28	0.01
7.000	CONAGRA FOODS 7%/98-01.10.2028	USD	180'000		180'000	192'293.90	0.01
6.600	CONCENTRIX CORP 6.6%/23-02.08.2028	USD	200'000		200'000	200'921.01	0.01
6.850	CONCENTRIX CORP 6.85%/23-02.08.2033	USD	200'000		200'000	195'575.82	0.01
2.050	CONNECTICUT LIGH S. -A- 2.05%/21-01.07.2031	USD	200'000		200'000	162'515.73	0.01
4.300	CONNECTICUT LIGHT & PWR S. -A- 4.3%/14-15.04.2044	USD	400'000	200'000	200'000	170'330.12	0.01
4.900	CONNECTICUT LIGHT & PWR S. -B- 4.9%/23-01.07.2033	USD		400'000	400'000	390'678.28	0.02
2.125	CONOCOPHILLIPS COMPANY 2.125%/22-08.03.2024	USD	100'000	100'000			
2.400	CONOCOPHILLIPS COMPANY 2.4%/22-07.03.2025	USD	200'000	178'000	22'000	21'378.28	0.00
3.758	CONOCOPHILLIPS COMPANY 3.758%/22-15.03.2042	USD	200'000		200'000	162'015.70	0.01
3.800	CONOCOPHILLIPS COMPANY 3.8%/22-15.03.2052	USD	200'000		200'000	153'305.68	0.01
4.025	CONOCOPHILLIPS COMPANY 4.025%/22-15.03.2062	USD	444'000		444'000	343'949.48	0.01
4.625	CONS EDISON NY -C- 4.625%/14-01.12.2054	USD	500'000	200'000	300'000	257'633.05	0.01
5.500	CONSOLIDATED EDISON CO OF NEW YORK S. 2009 C 5.5%/09-01.12.2039	USD	100'000		100'000	99'617.57	0.00
0.650	CONSOLIDATED EDISON INC S. -2020A- 0.65%/20-01.12.2023	USD	400'000	400'000			
2.250	CONSTELLATION BRANDS INC 2.25%/21-01.08.2031	USD	200'000		200'000	163'112.40	0.01
2.875	CONSTELLATION BRANDS INC 2.875%/20-01.05.2030	USD	300'000		300'000	263'412.20	0.01
4.100	CONSTELLATION BRANDS INC 4.1%/18-15.02.2048	USD	200'000		200'000	160'097.13	0.01
4.650	CONSTELLATION BRANDS INC 4.65%/18-15.11.2028	USD	200'000		200'000	196'010.15	0.01
6.125	CONSTELLATION EN GEN LLC 6.125%/23-15.01.2034	USD		400'000	400'000	417'664.80	0.02
2.500	CONSUMERS ENERGY CO 2.5%/20-01.05.2060	USD	300'000	31'000	269'000	149'262.34	0.01
2.650	CONSUMERS ENERGY CO 2.65%/21-15.08.2052	USD	200'000	85'000	115'000	71'344.75	0.00
3.500	CONSUMERS ENERGY CO 3.5%/20-01.08.2051	USD	200'000		200'000	148'836.89	0.01
3.800	CONTINENTAL RESSOURCES 3.8%/14-01.06.2024	USD	400'000		400'000	397'804.00	0.02
-	COREBRIDGE FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-15.12.2052	USD		400'000	400'000	399'558.52	0.02
3.500	COREBRIDGE FINANCIAL INC -144A- 3.5%/22-04.04.2025	USD	500'000	500'000			
3.500	COREBRIDGE FINANCIAL INC 3.5%/23-04.04.2025	USD		500'000	500'000	488'266.72	0.02
3.850	COREBRIDGE FINANCIAL INC 3.85%/23-05.04.2029	USD	400'000		400'000	371'007.70	0.02
5.750	COREBRIDGE FINANCIAL INC 5.75%/23-15.01.2034	USD	200'000		200'000	199'569.65	0.01
4.375	CORNING INC 4.375%/17-15.11.2057	USD	200'000		200'000	164'519.67	0.01
5.450	CORNING INC 5.45%/19-15.11.2079	USD	200'000		200'000	184'712.58	0.01
5.850	CORNING INC 5.85%/18-15.11.2068	USD	200'000	100'000	100'000	98'381.58	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.800 COSTAR GROUP INC -144A- 2.8%/20-15.07.2030	USD	200'000			200'000	169'091.18	0.01
1.750 COSTCO WHOLESALE CORP 1.75%/20-20.04.2032	USD	100'000			100'000	79'954.26	0.00
2.750 COSTCO WHOLESALE CORP 2.75%/17-18.05.2024	USD	200'000			200'000	198'728.00	0.01
4.375 COTERRA ENERGY INC 4.375%/22-15.03.2029	USD	400'000			400'000	385'265.70	0.02
3.350 COX COMMUNICATIONS -144A- 3.35%/16-15.09.2026	USD	200'000			200'000	190'278.16	0.01
2.600 COX COMMUNICATIONS INC -144A- 2.6%/21-15.06.2031	USD	200'000			200'000	163'817.42	0.01
3.150 COX COMMUNICATIONS INC -144A- 3.15%/17-15.08.2024	USD	69'000			69'000	68'045.73	0.00
3.500 COX COMMUNICATIONS INC -144A- 3.5%/17-15.08.2027	USD	200'000			200'000	188'781.73	0.01
3.850 COX COMMUNICATIONS INC -144A- 3.85%/14-01.02.2025	USD	200'000			200'000	196'697.95	0.01
4.800 COX COMMUNICATIONS INC -144A- 4.8%/14-01.02.2035	USD	400'000			400'000	367'529.97	0.01
5.450 COX COMMUNICATIONS INC -144A- 5.45%/23-15.09.2028	USD		200'000		200'000	201'537.13	0.01
3.950 CRH AMERICA FINANCE INC -144A- 3.95%/18-04.04.2028	USD	300'000			300'000	288'815.60	0.01
5.600 CROWN CASTLE INC 5.6%/23-01.06.2029	USD		200'000		200'000	201'326.82	0.01
5.800 CROWN CASTLE INC 5.8%/23-01.03.2034	USD		200'000		200'000	202'897.83	0.01
1.050 CROWN CASTLE INTL CORP 1.05%/21-15.07.2026	USD	200'000			200'000	180'786.23	0.01
1.350 CROWN CASTLE INTL CORP 1.35%/20-15.07.2025	USD	100'000			100'000	94'613.24	0.00
2.250 CROWN CASTLE INTL CORP 2.25%/20-15.01.2031	USD	200'000			200'000	163'469.51	0.01
2.500 CROWN CASTLE INTL CORP 2.5%/21-15.07.2031	USD	200'000			200'000	163'781.17	0.01
2.900 CROWN CASTLE INTL CORP 2.9%/22-15.03.2027	USD	200'000			200'000	186'244.76	0.01
3.250 CROWN CASTLE INTL CORP 3.25%/20-15.01.2051	USD	100'000			100'000	67'489.09	0.00
4.300 CROWN CASTLE INTL CORP 4.3%/19-15.02.2029	USD	200'000			200'000	190'087.08	0.01
5.200 CROWN CASTLE INTL CORP 5.2%/19-15.02.2049	USD	200'000			200'000	180'901.14	0.01
- CSAIL COMMERCIAL MORTGAGE TRUS S. -2015-C4 AS- FRN/15-15.11.2048	USD		1'000'000		1'000'000	963'405.44	0.04
3.329 CSAIL COMMERCIAL MORTGAGE TRUS S. -2019-C16 A3- 3.329%/19-15.06.2052	USD		300'000		300'000	271'937.48	0.01
2.600 CSX 2.6%/16-01.11.2026	USD	400'000			400'000	377'226.77	0.02
3.950 CSX 3.95%/15-01.05.2050	USD	400'000			400'000	319'649.06	0.01
2.500 CSX CORP 2.5%/20-15.05.2051	USD	300'000			300'000	182'481.88	0.01
3.800 CSX CORP 3.8%/18-01.03.2028	USD	300'000			300'000	288'535.52	0.01
3.800 CSX CORP 3.8%/20-15.04.2050	USD	200'000			200'000	155'315.05	0.01
4.100 CSX CORP 4.1%/22-15.11.2032	USD	200'000			200'000	186'611.08	0.01
4.250 CSX CORP 4.25%/18-15.03.2029	USD	200'000			200'000	194'804.00	0.01
4.500 CSX CORP 4.5%/22-15.11.2052	USD	200'000			200'000	174'966.94	0.01
2.875 CVS HEALTH 2.875%/16-01.06.2026	USD	300'000			300'000	285'126.00	0.01
3.375 CVS HEALTH 3.375%/14-12.08.2024	USD	550'000		550'000			
3.875 CVS HEALTH 3.875%/15-20.07.2025	USD	236'000			236'000	231'208.60	0.01
4.875 CVS HEALTH 4.875%/15-20.07.2035	USD	400'000			400'000	381'519.63	0.02
5.125 CVS HEALTH 5.125%/15-20.07.2045	USD	300'000			300'000	273'129.41	0.01
1.300 CVS HEALTH CORP 1.3%/20-21.08.2027	USD	400'000			400'000	351'556.91	0.01
1.750 CVS HEALTH CORP 1.75%/20-21.08.2030	USD	250'000			250'000	202'734.41	0.01
1.875 CVS HEALTH CORP 1.875%/20-28.02.2031	USD	240'000			240'000	192'877.29	0.01
2.125 CVS HEALTH CORP 2.125%/21-15.09.2031	USD	300'000			300'000	242'088.67	0.01
3.250 CVS HEALTH CORP 3.25%/19-15.08.2029	USD	300'000			300'000	272'946.09	0.01
4.125 CVS HEALTH CORP 4.125%/20-01.04.2040	USD	200'000			200'000	164'190.63	0.01
4.300 CVS HEALTH CORP 4.3%/18-25.03.2028	USD	200'000			200'000	194'174.80	0.01
4.780 CVS HEALTH CORP 4.78%/18-25.03.2038	USD	420'000			420'000	382'101.69	0.02
5.000 CVS HEALTH CORP 5%/23-30.01.2029	USD		200'000		200'000	199'179.01	0.01
5.050 CVS HEALTH CORP 5.05%/18-25.03.2048	USD	680'000			680'000	607'545.05	0.02
5.250 CVS HEALTH CORP 5.25%/23-30.01.2031	USD		200'000		200'000	199'670.13	0.01
5.300 CVS HEALTH CORP 5.3%/23-01.06.2033	USD		200'000		200'000	198'589.55	0.01
5.875 CVS HEALTH CORP 5.875%/23-01.06.2053	USD		200'000		200'000	199'292.53	0.01
1.300 D.R. HORTON INC 1.3%/21-15.10.2026	USD	200'000			200'000	180'986.10	0.01
3.375 DAE FUNDING LLC 3.375%/21-20.03.2028	USD	400'000			400'000	367'967.77	0.01
- DAIMLER FINANCE NA LLC FRN/18-04.05.2023	USD	2'000'000		2'000'000			
2.000 DAIMLER TRUCKS FINAN NA -144A- 2%/21-14.12.2026	USD	300'000			300'000	275'185.59	0.01
2.500 DAIMLER TRUCKS FINAN NA -144A- 2.5%/21-14.12.2031	USD	300'000			300'000	246'324.63	0.01
2.600 DANAHER CORP 2.6%/20-01.10.2050	USD	450'000		150'000	300'000	188'879.46	0.01
2.800 DANAHER CORP 2.8%/21-10.12.2051	USD	100'000			100'000	64'800.07	0.00
4.550 DARDEN RESTAURANTS INC 4.55%/18-15.02.2048	USD	400'000			400'000	324'688.29	0.01
3.950 DAYTON POWER & LIGHT CO/ 3.95%/20-15.06.2049	USD	300'000		200'000	100'000	73'754.26	0.00
6.450 DCP MIDSTREAM OPERATING -144A- 6.45%/06-03.11.2036	USD		200'000		200'000	206'515.97	0.01
3.100 DEERE & COMPANY 3.1%/20-15.04.2030	USD	300'000			300'000	272'956.02	0.01
3.750 DEERE & COMPANY 3.75%/20-15.04.2050	USD	100'000			100'000	81'863.30	0.00
3.375 DELL INT LLC / EMC CORP -144A- 3.375%/21-15.12.2041	USD	100'000		100'000			
3.375 DELL INT LLC / EMC CORP 3.375%/23-15.12.2041	USD		100'000		100'000	72'859.21	0.00
4.000 DELL INT LLC / EMC CORP 4%/21-15.07.2024	USD	200'000		200'000			
4.900 DELL INT LLC / EMC CORP 4.9%/21-01.10.2026	USD	200'000			200'000	198'173.63	0.01
5.300 DELL INT LLC / EMC CORP 5.3%/21-01.10.2029	USD	200'000			200'000	200'379.19	0.01
5.450 DELL INT LLC / EMC CORP 5.45%/21-15.06.2023	USD	111'000		111'000			
5.850 DELL INT LLC / EMC CORP 5.85%/21-15.07.2025	USD	200'000			200'000	200'880.54	0.01

**804 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
6.020	DELL INT LLC / EMC CORP 6.02%/21-15.06.2026	USD	750'000		350'000	404'408.89	0.02
8.100	DELL INT LLC / EMC CORP 8.1%/21-15.07.2036	USD	108'000		108'000	129'419.90	0.01
8.350	DELL INT LLC / EMC CORP 8.35%/21-15.07.2046	USD	99'000		99'000	125'397.44	0.01
3.250	DENTSPLY SIRONA INC 3.25%/20-01.06.2030	USD	300'000		300'000	261'463.71	0.01
2.340	DEUTSCHE BANK COMMERCIAL MORTG S. -2020-C9 AM- 2.34%/20-15.08.2053	USD		400'000	400'000	330'646.14	0.01
5.600	DEVON ENERGY 5.6%/11-15.07.2041	USD	450'000		450'000	424'028.95	0.02
4.250	DIAGEO INVESTMENT 4.25%/12-11.05.2042	USD	460'000		260'000	177'413.51	0.01
3.125	DIAMONDBACK ENERGY INC 3.125%/21-24.03.2031	USD	200'000		200'000	175'304.74	0.01
3.250	DIAMONDBACK ENERGY INC 3.25%/19-01.12.2026	USD	300'000		300'000	286'742.82	0.01
3.500	DIAMONDBACK ENERGY INC 3.5%/19-01.12.2029	USD	300'000		300'000	275'380.43	0.01
4.250	DIAMONDBACK ENERGY INC 4.25%/22-15.03.2052	USD	200'000		200'000	158'691.67	0.01
6.250	DIAMONDBACK ENERGY INC 6.25%/22-15.03.2033	USD	200'000		200'000	210'187.36	0.01
6.250	DIAMONDBACK ENERGY INC 6.25%/22-15.03.2053	USD	100'000		100'000	105'792.86	0.00
4.450	DIGITAL REALTY TRUST LP 4.45%/18-15.07.2028	USD	300'000		300'000	290'265.00	0.01
3.750	DISCOVER FINANCE SERVICES 3.75%/15-04.03.2025	USD	100'000		100'000	98'148.66	0.00
3.950	DISCOVER FINANCIAL SVS 3.95%/14-06.11.2024	USD	200'000		200'000	197'472.00	0.01
4.500	DISCOVER FINANCIAL SVS 4.5%/19-30.01.2026	USD	200'000		200'000	196'523.77	0.01
6.700	DISCOVER FINANCIAL SVS 6.7%/22-29.11.2032	USD	400'000		400'000		
-	DISCOVER FINANCIAL SVS FIX-TO-FRN FRN/23-02.11.2034	USD		400'000	200'000	224'137.12	0.01
3.450	DISCOVERY BANK 3.45%/16-27.07.2026	USD	250'000		250'000	237'063.38	0.01
3.625	DISCOVERY COMMUNICATIONS 3.625%/20-15.05.2030	USD	200'000		200'000	175'763.86	0.01
3.950	DISCOVERY COMMUNICATIONS 3.95%/17-20.03.2028	USD	400'000		400'000	373'960.31	0.02
3.950	DISCOVERY COMMUNICATIONS 3.95%/19-15.06.2025	USD	400'000		400'000	390'529.18	0.02
4.000	DISCOVERY COMMUNICATIONS 4%/21-15.09.2055	USD	308'000		308'000	203'882.18	0.01
4.125	DISCOVERY COMMUNICATIONS 4.125%/19-15.05.2029	USD	300'000		300'000	277'227.34	0.01
4.650	DISCOVERY COMMUNICATIONS 4.65%/20-15.05.2050	USD	200'000		200'000	151'844.45	0.01
5.200	DISCOVERY COMMUNICATIONS 5.2%/17-20.09.2047	USD	200'000		200'000	162'680.58	0.01
4.250	DOLLAR GENERAL CORP 4.25%/22-20.09.2024	USD	400'000		400'000	396'496.00	0.02
4.625	DOLLAR GENERAL CORP 4.625%/22-01.11.2027	USD	300'000		300'000	294'094.65	0.01
5.200	DOLLAR GENERAL CORP 5.2%/23-05.07.2028	USD		200'000	200'000	199'771.84	0.01
5.450	DOLLAR GENERAL CORP 5.45%/23-05.07.2033	USD		400'000	400'000	396'931.95	0.02
4.200	DOLLAR TREE INC 4.2%/18-15.05.2028	USD	200'000		200'000	192'687.74	0.01
6.300	DOMINION ENERGY INC 6.3%/03-15.03.2033	USD	200'000		200'000		
4.600	DOMINION ENERGY INC S. -A- 4.6%/19-15.03.2049	USD	200'000		200'000	168'603.81	0.01
4.250	DOMINION ENERGY INC S. -B- 4.25%/18-01.06.2028	USD	200'000		200'000	192'986.25	0.01
7.000	DOMINION ENERGY INC S. -B- 7%/08-15.06.2038	USD	300'000		300'000	326'476.87	0.01
2.250	DOMINION ENERGY INC S. -C- 2.25%/21-15.08.2031	USD	300'000		300'000	242'631.33	0.01
5.375	DOMINION ENERGY INC S. -C- 5.375%/22-15.11.2032	USD	400'000		200'000	198'857.53	0.01
-	DOMINION ENERGY INC S. -D- FRN/20-15.09.2023	USD	1'000'000		1'000'000		
5.250	DOMINION RESOURCES S.F 5.25%/03-01.08.2033	USD	300'000		300'000	294'479.00	0.01
2.950	DOVER CORP 2.95%/19-04.11.2029	USD	200'000		200'000	178'405.82	0.01
4.375	DOW CHEMICAL 4.375%/12-15.11.2042	USD	300'000		300'000	253'243.87	0.01
7.375	DOW CHEMICAL 7.375%/99-01.11.2029	USD	184'000		184'000	203'977.01	0.01
9.400	DOW CHEMICAL 9.4%/09-15.05.2039	USD	174'000		174'000	232'057.66	0.01
2.100	DOW CHEMICAL CO/THE 2.1%/20-15.11.2030	USD	400'000		400'000	333'823.51	0.01
6.300	DOW CHEMICAL CO/THE 6.3%/22-15.03.2033	USD	200'000		200'000	214'185.63	0.01
6.900	DOW CHEMICAL CO/THE 6.9%/22-15.05.2053	USD	200'000		200'000	228'597.06	0.01
4.725	DOWDUPONT INC 4.725%/18-15.11.2028	USD	300'000		300'000	298'420.51	0.01
5.319	DOWDUPONT INC 5.319%/18-15.11.2038	USD	200'000		200'000	197'845.30	0.01
5.419	DOWDUPONT INC 5.419%/18-15.11.2048	USD	300'000		300'000	294'514.90	0.01
2.550	DR PEPPER 2.55%/16-15.09.2026	USD	400'000		400'000	375'117.94	0.02
3.700	DTE ELECTRIC CO 3.7%/15-15.03.2045	USD	350'000		150'000	157'698.67	0.01
1.900	DTE ELECTRIC CO S. -A- 1.9%/21-01.04.2028	USD	200'000		200'000	178'061.26	0.01
3.000	DTE ELECTRIC CO S. -A- 3%/22-01.03.2032	USD	300'000		300'000	258'805.28	0.01
5.200	DTE ELECTRIC CO S. -A- 5.2%/23-01.04.2033	USD		200'000	200'000	201'274.04	0.01
5.400	DTE ELECTRIC CO S. -B- 5.4%/23-01.04.2053	USD		200'000	200'000	198'334.88	0.01
1.050	DTE ENERGY CO 1.05%/20-01.06.2025	USD	100'000		100'000	94'725.46	0.00
3.400	DTE ENERGY CO S. -C- 3.4%/19-15.06.2029	USD	280'000		180'000	91'514.31	0.00
2.950	DTE ENERGY CO S. -H- 2.95%/19-01.03.2030	USD	200'000		200'000		
3.750	DUKE ENERGY 3.75%/14-15.04.2024	USD	400'000		400'000	398'992.00	0.02
3.750	DUKE ENERGY 3.75%/16-01.09.2046	USD	300'000		300'000	223'098.10	0.01
3.950	DUKE ENERGY 3.95%/13-15.10.2023	USD	500'000		500'000		
5.300	DUKE ENERGY 5.3%/09-15.02.2040	USD	300'000		300'000	293'865.09	0.01
2.450	DUKE ENERGY CAROLINAS 2.45%/20-01.02.2030	USD	400'000		400'000	349'749.16	0.01
2.550	DUKE ENERGY CAROLINAS 2.55%/21-15.04.2031	USD	200'000		200'000	171'379.71	0.01
2.850	DUKE ENERGY CAROLINAS 2.85%/22-15.03.2032	USD	200'000		200'000	169'711.31	0.01
3.550	DUKE ENERGY CAROLINAS 3.55%/22-15.03.2052	USD	100'000		100'000	71'567.01	0.00
4.250	DUKE ENERGY CAROLINAS 4.25%/11-15.12.2041	USD	240'000		240'000	202'742.43	0.01
5.400	DUKE ENERGY CAROLINAS 5.4%/23-15.01.2054	USD		200'000	200'000	195'407.45	0.01
6.050	DUKE ENERGY CAROLINAS S. -B- 6.05%/08-15.04.2038	USD	200'000		200'000	209'778.39	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
-	DUKE ENERGY CORP (subordinated) FIX-TO-FRN FRN/21-15.01.2082	USD	200'000		200'000	169'528.95	0.01
4.200	DUKE ENERGY CORP 4.2%/19-15.06.2049	USD	300'000		100'000	78'838.64	0.00
4.300	DUKE ENERGY CORP 4.3%/22-15.03.2028	USD	200'000		200'000	194'206.13	0.01
5.000	DUKE ENERGY CORP 5%/22-08.12.2027	USD	200'000		200'000	198'827.70	0.01
1.750	DUKE ENERGY FLORIDA LLC 1.75%/20-15.06.2030	USD	100'000		100'000	82'486.02	0.00
5.400	DUKE ENERGY INDIANA LLC S. -AAAA- 5.4%/23-01.04.2053	USD		400'000	200'000	192'606.07	0.01
2.750	DUKE ENERGY INDIANA LLC S. -ZZZ- 2.75%/20-01.04.2050	USD	300'000		300'000	186'221.10	0.01
2.125	DUKE ENERGY OHIO INC 2.125%/20-01.06.2030	USD	300'000		300'000	251'946.83	0.01
4.375	DUKE ENERGY PROGRESS 4.375%/14-30.03.2044	USD	200'000		200'000	170'814.37	0.01
2.000	DUKE ENERGY PROGRESS LLC 2%/21-15.08.2031	USD	200'000		200'000	161'570.28	0.01
2.900	DUKE ENERGY PROGRESS LLC 2.9%/21-15.08.2051	USD	200'000		200'000	128'495.01	0.01
3.400	DUKE ENERGY PROGRESS LLC 3.4%/22-01.04.2032	USD	200'000		200'000	176'780.99	0.01
4.000	DUKE ENERGY PROGRESS LLC 4%/22-01.04.2052	USD	100'000		100'000	78'814.06	0.00
-	DUPONT DE NEMOURS INC FRN/18-15.11.2023	USD	500'000		500'000		
2.375	DXC TECHNOLOGY CO 2.375%/21-15.09.2028	USD	400'000		400'000	344'854.71	0.01
2.500	EAGLE MATERIALS 2.5%/21-01.07.2031	USD	200'000		200'000	166'003.31	0.01
5.874	EAST BAY CA MUNI UTILITY DIST (subordinated) S. -2010B- 5.874%/10-01.06.2040	USD		400'000	400'000	424'898.19	0.02
1.300	EAST OHIO GAS CO/THE S. -2020B- -144A- 1.3%/20-15.06.2025	USD	100'000		100'000	94'738.88	0.00
2.000	EAST OHIO GAS CO/THE S. -2020B- -144A- 2%/20-15.06.2030	USD	100'000		100'000	81'824.89	0.00
3.000	EAST OHIO GAS CO/THE S. -2020C- -144A- 3%/20-15.06.2050	USD	100'000		100'000	62'305.71	0.00
3.000	EASTERN GAS TRAN 3%/22-15.11.2029	USD	400'000		400'000	355'757.15	0.01
4.600	EASTERN GAS TRAN 4.6%/22-15.12.2044	USD	200'000		200'000	169'813.12	0.01
3.800	EASTMAN CHEMICAL 3.8%/14-15.03.2025	USD	600'000		300'000	294'607.79	0.01
4.650	EASTMAN CHEMICAL 4.65%/14-15.10.2044	USD	200'000		200'000	169'038.86	0.01
5.750	EASTMAN CHEMICAL CO 5.75%/23-08.03.2033	USD		200'000	200'000	201'667.98	0.01
4.150	EATON 4.15%/13-02.11.2042	USD	300'000		300'000	260'433.57	0.01
4.150	EATON CORP 4.15%/22-15.03.2033	USD	200'000		200'000	188'396.93	0.01
4.350	EATON CORP 4.35%/23-18.05.2028	USD		200'000	200'000	196'962.76	0.01
3.650	EBAY INC 3.65%/21-10.05.2051	USD	200'000		200'000	144'633.14	0.01
5.900	EBAY INC 5.9%/22-22.11.2025	USD	400'000		400'000	403'185.43	0.02
5.950	EBAY INC 5.95%/22-22.11.2027	USD	300'000		300'000	308'278.90	0.01
6.300	EBAY INC 6.3%/22-22.11.2032	USD	300'000		300'000	318'151.35	0.01
1.650	ECOLAB INC 1.65%/21-01.02.2027	USD	200'000		200'000	182'806.66	0.01
2.125	ECOLAB INC 2.125%/21-01.02.2032	USD	400'000		400'000	327'653.88	0.01
5.250	ECOLAB INC 5.25%/22-15.01.2028	USD	300'000		300'000	304'338.41	0.01
4.700	EDISON INTERNATIONAL 4.7%/22-15.08.2025	USD	200'000		200'000	197'256.73	0.01
5.750	EDISON INTERNATIONAL 5.75%/19-15.06.2027	USD	400'000		400'000	403'786.34	0.02
6.950	EDISON INTERNATIONAL 6.95%/22-15.11.2029	USD	300'000		300'000	319'745.97	0.01
4.300	EDWARDS LIFESCIENCES COR 4.3%/18-15.06.2028	USD	200'000		200'000	194'097.78	0.01
3.500	EL PASO NATURAL GAS -144A- 3.5%/22-15.02.2032	USD	400'000		400'000	337'000.03	0.01
5.350	ELEVANCE HEALTH INC 5.35%/22-15.10.2025	USD	200'000		200'000	199'768.43	0.01
5.500	ELEVANCE HEALTH INC 5.5%/22-15.10.2032	USD	300'000		300'000	305'565.74	0.01
6.100	ELEVANCE HEALTH INC 6.1%/22-15.10.2052	USD	200'000		200'000	214'542.18	0.01
2.250	ELI LILLY & CO 2.25%/20-15.05.2050	USD	300'000		300'000	181'826.85	0.01
2.500	ELI LILLY & CO 2.5%/20-15.09.2060	USD	100'000		100'000	58'179.21	0.00
3.100	ELI LILLY & CO 3.1%/17-15.05.2027	USD	560'000		260'000	285'429.37	0.01
3.950	ELI LILLY & CO 3.95%/17-15.05.2047	USD	200'000		200'000	172'017.17	0.01
4.700	ELI LILLY & CO 4.7%/23-27.02.2033	USD		200'000	200'000	198'317.01	0.01
3.250	EMD FINANCIAL (reg -S-) 3.25%/15-19.03.2025	USD	500'000		500'000		
2.639	EMERA US FINANCE LP 2.639%/21-15.06.2031	USD	200'000		200'000	160'996.52	0.01
1.800	EMERSON ELECTRIC CO 1.8%/20-15.10.2027	USD	300'000		300'000	270'079.03	0.01
2.000	EMERSON ELECTRIC CO 2%/21-21.12.2028	USD	400'000		400'000	352'820.13	0.01
2.200	EMERSON ELECTRIC CO 2.2%/21-21.12.2031	USD	400'000		400'000	331'413.40	0.01
2.750	EMERSON ELECTRIC CO 2.75%/20-15.10.2050	USD	300'000		300'000	191'474.45	0.01
2.800	EMERSON ELECTRIC CO 2.8%/21-21.12.2051	USD	100'000		100'000	64'342.87	0.00
2.875	ENEL FINANCE AMERICA LLC -144A- 2.875%/21-12.07.2041	USD		200'000	200'000	133'360.69	0.01
5.550	ENERGY TRANSFER LP 5.55%/22-15.02.2028	USD	200'000		200'000	201'673.42	0.01
5.750	ENERGY TRANSFER LP 5.75%/22-15.02.2033	USD	200'000		200'000	201'231.97	0.01
6.100	ENERGY TRANSFER LP 6.1%/23-01.12.2028	USD		400'000	400'000	413'812.73	0.02
6.400	ENERGY TRANSFER LP 6.4%/23-01.12.2030	USD		200'000	200'000	209'797.68	0.01
5.000	ENERGY TRANSFER OPERATING 5%/20-15.05.2050	USD	200'000		200'000	172'449.96	0.01
6.250	ENERGY TRANSFER OPERATING 6.25%/19-15.04.2049	USD	400'000		400'000	403'587.64	0.02
4.050	ENERGY TRANSFER PARTNERS 4.05%/15-15.03.2025	USD	500'000		500'000	492'122.05	0.02
4.750	ENERGY TRANSFER PARTNERS 4.75%/15-15.01.2026	USD	400'000		400'000	395'460.54	0.02
5.150	ENERGY TRANSFER PARTNERS 5.15%/15-15.03.2045	USD	500'000		500'000	446'154.73	0.02
6.125	ENERGY TRANSFER PARTNERS 6.125%/15-15.12.2045	USD	300'000		300'000	298'172.75	0.01
6.500	ENERGY TRANSFER PARTNERS 6.5%/12-01.02.2042	USD	250'000		250'000	261'303.13	0.01
2.950	ENTERGY 2.95%/16-01.09.2026	USD	400'000		400'000	379'449.49	0.02
2.800	ENTERGY CORP 2.8%/20-15.06.2030	USD	200'000		200'000	172'938.95	0.01
3.750	ENTERGY CORP 3.75%/20-15.06.2050	USD	200'000		200'000	144'226.86	0.01

**806 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.950	ENTERGY LOUISIANA LLC 0.95%/21-01.10.2024	USD	200'000		200'000	194'760.00	0.01
1.600	ENTERGY LOUISIANA LLC 1.6%/20-15.12.2030	USD	60'000		60'000	47'553.64	0.00
3.100	ENTERGY LOUISIANA LLC 3.1%/21-15.06.2041	USD	200'000		200'000	146'992.12	0.01
3.550	ENTERGY TEXAS INC 3.55%/19-30.09.2049	USD	200'000		200'000	144'200.06	0.01
2.800	ENTERPRISE PRODUCTS OPER 2.8%/20-31.01.2030	USD	200'000		200'000	177'559.79	0.01
3.125	ENTERPRISE PRODUCTS OPER 3.125%/19-31.07.2029	USD	200'000		200'000	182'977.60	0.01
3.200	ENTERPRISE PRODUCTS OPER 3.2%/20-15.02.2052	USD	100'000		100'000	68'266.38	0.00
3.700	ENTERPRISE PRODUCTS OPER 3.7%/20-31.01.2051	USD	200'000		200'000	150'866.72	0.01
-	ENTERPRISE PRODUCTS OPER S. -D- FIX-TO-FLOATERS 4.875%/17-16.08.2077	USD	211'000	211'000			
3.750	ENTERPRISE PRODUCTS OPERATING 3.75%/14-15.02.2025	USD	400'000		400'000	393'786.35	0.02
3.900	ENTERPRISE PRODUCTS OPERATING 3.9%/14-15.02.2024	USD	200'000	200'000			
4.450	ENTERPRISE PRODUCTS OPERATING 4.45%/12-15.02.2043	USD	300'000		300'000	261'049.80	0.01
4.850	ENTERPRISE PRODUCTS OPERATING 4.85%/12-15.08.2042	USD	600'000	300'000	300'000	274'414.96	0.01
-	ENTERPRISE PRODUCTS OPERATING FIX-TO-FRN 5.375%/18-15.02.2078	USD	200'000		200'000	185'060.71	0.01
4.200	ENTERPRISE PRODUCTS OPERATING LLC 4.2%/19-31.01.2050	USD	200'000		200'000	165'119.70	0.01
4.850	ENTERPRISE PRODUCTS OPERATING LLC 4.85%/13-15.03.2044	USD	300'000		300'000	274'606.61	0.01
4.150	EOG RESOURCES 4.15%/16-15.01.2026	USD	500'000		500'000	492'470.46	0.02
5.678	EQT CORP 5.678%/22-01.10.2025	USD	400'000	400'000			
7.000	EQT CORP 7%/20-01.02.2030	USD	200'000		200'000	211'847.00	0.01
2.350	EQUIFAX INC 2.35%/21-15.09.2031	USD	300'000		300'000	244'972.59	0.01
5.100	EQUIFAX INC 5.1%/23-01.06.2028	USD		400'000	400'000	397'547.63	0.02
1.250	EQUINIX INC 1.25%/20-15.07.2025	USD	100'000		100'000	94'348.64	0.00
1.550	EQUINIX INC 1.55%/20-15.03.2028	USD	400'000		400'000	348'165.18	0.01
1.800	EQUINIX INC 1.8%/20-15.07.2027	USD	100'000		100'000	89'885.55	0.00
2.150	EQUINIX INC 2.15%/20-15.07.2030	USD	200'000		200'000	165'832.51	0.01
3.000	EQUINIX INC 3%/20-15.07.2050	USD	100'000		100'000	64'845.14	0.00
1.400	EQUITABLE FINANCIAL LIFE -144A- 1.4%/20-07.07.2025	USD	200'000		200'000	188'983.66	0.01
1.700	EQUITABLE FINANCIAL LIFE -144A- 1.7%/21-12.11.2026	USD	400'000		400'000	361'921.11	0.01
7.000	ERAC USA FINANCE -144A- 7%/07-15.10.2037	USD	200'000		200'000	227'093.55	0.01
2.700	ERAC USA FINANCE LLC -144A- 2.7%/16-01.11.2023	USD	200'000	200'000			
3.000	ERP OPERATING LP 3%/19-01.07.2029	USD	300'000		300'000	271'819.19	0.01
3.375	ERP OPERATING LP 3.375%/15-01.06.2025	USD	200'000		200'000	195'032.92	0.01
4.500	ERP OPERATING LP 4.5%/14-01.07.2044	USD	300'000		300'000	257'951.78	0.01
2.400	ESSENTIAL UTILITIES INC 2.4%/21-01.05.2031	USD	400'000		400'000	328'317.42	0.01
1.650	ESSEX PORTFOLIO LP 1.65%/20-15.01.2031	USD	100'000		100'000	78'114.76	0.00
2.650	ESSEX PORTFOLIO LP 2.65%/20-01.09.2050	USD	100'000		100'000	58'025.76	0.00
3.000	ESSEX PORTFOLIO LP 3%/19-15.01.2030	USD	300'000		300'000	263'201.31	0.01
3.125	EVEREST REINSURANCE HLDG 3.125%/21-15.10.2052	USD	400'000		400'000	250'662.16	0.01
5.900	EVERGY KANSAS CENTRAL 5.9%/23-15.11.2033	USD		200'000	200'000	207'816.10	0.01
2.250	EVERGY METRO S. -2020- 2.25%/20-01.06.2030	USD	300'000		300'000	253'504.78	0.01
1.400	EVERSOURCE ENERGY S. -U- 1.4%/21-15.08.2026	USD	400'000		400'000	363'219.60	0.01
2.900	EVERSOURCE ENERGY S. -V- 2.9%/22-01.03.2027	USD	200'000		200'000	187'131.62	0.01
3.375	EVERSOURCE ENERGY S. -W- 3.375%/22-01.03.2032	USD	200'000		200'000	171'681.76	0.01
4.200	EVERSOURCE ENERGY S. -X- 4.2%/22-27.06.2024	USD	400'000		400'000	397'972.00	0.02
2.750	EXELON CORP 2.75%/23-15.03.2027	USD	200'000		200'000	186'104.91	0.01
3.350	EXELON CORP 3.35%/23-15.03.2032	USD	200'000		200'000	174'383.43	0.01
4.050	EXELON CORP 4.05%/20-15.04.2030	USD	400'000		400'000	375'174.07	0.02
6.250	EXELON GENERATION 6.25%/09-01.10.2039	USD	340'000		340'000	350'753.49	0.01
2.950	EXPEDIA GROUP INC 2.95%/21-15.03.2031	USD	108'000		108'000	92'457.15	0.00
4.625	EXPEDIA GROUP INC 4.625%/21-01.08.2027	USD	200'000		200'000	195'716.76	0.01
2.350	EXTRA SPACE STORAGE LP 2.35%/21-15.03.2032	USD	400'000		400'000	317'129.43	0.01
3.875	EXTRA SPACE STORAGE LP 3.875%/23-15.12.2027	USD		200'000	200'000	189'917.65	0.01
5.500	EXTRA SPACE STORAGE LP 5.5%/23-01.07.2030	USD		200'000	200'000	200'877.57	0.01
2.709	EXXON MOBIL 2.709%/15-06.03.2025	USD	200'000		200'000	195'200.95	0.01
3.043	EXXON MOBIL 3.043%/16-01.03.2026	USD	300'000		300'000	289'734.78	0.01
4.110	EXXON MOBIL 4.11%/15-06.03.2018	USD	200'000		200'000	169'511.54	0.01
1.571	EXXON MOBIL CORPORATION 1.571%/20-15.04.2023	USD	200'000		200'000		
2.610	EXXON MOBIL CORPORATION 2.61%/20-15.10.2030	USD	400'000		400'000	350'805.33	0.01
2.992	EXXON MOBIL CORPORATION 2.992%/20-19.03.2025	USD	500'000		500'000	488'897.52	0.02
3.095	EXXON MOBIL CORPORATION 3.095%/19-16.08.2049	USD	150'000		150'000	104'839.16	0.00
3.452	EXXON MOBIL CORPORATION 3.452%/20-15.04.2051	USD	443'000		443'000	328'415.69	0.01
4.227	EXXON MOBIL CORPORATION 4.227%/20-19.03.2040	USD	500'000		500'000	448'382.20	0.02
4.327	EXXON MOBIL CORPORATION 4.327%/20-19.03.2050	USD	350'000		350'000	304'998.19	0.01
1.750	F&G GLOBAL FUNDI -144A- 1.75%/21-30.06.2026	USD	200'000		200'000	180'944.77	0.01
2.000	F&G GLOBAL FUNDING -144A- 2%/21-20.09.2028	USD	400'000		400'000	336'961.15	0.01
3.450	FACTSET RESEARCH SYSTEMS 3.45%/22-01.03.2032	USD	400'000	200'000	200'000	173'865.11	0.01
0.375	FANNIE MAE 0.375%/20-25.08.2025	USD	400'000		400'000	374'747.98	0.02
0.500	FANNIE MAE 0.5%/20-07.11.2025	USD	500'000		500'000	466'136.57	0.02
0.500	FANNIE MAE 0.5%/20-17.06.2025	USD	500'000		500'000	473'138.75	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.750 FANNIE MAE 0.75%/20-08.10.2027	USD	300'000			300'000	263'814.11	0.01
0.875 FANNIE MAE 0.875%/20-05.08.2030	USD	400'000			400'000	322'433.99	0.01
1.875 FANNIE MAE 1.875%/16-24.09.2026	USD	300'000			300'000	281'137.76	0.01
2.125 FANNIE MAE 2.125%/16-24.04.2026	USD	400'000			400'000	380'338.37	0.02
2.500 FANNIE MAE 2.5%/19-05.02.2024	USD	170'000		170'000			
2.625 FANNIE MAE 2.625%/14-06.09.2024	USD	1'700'000			1'700'000	1'677'543.00	0.07
2.875 FANNIE MAE 2.875%/18-12.09.2023	USD	200'000		200'000			
5.625 FANNIE MAE 5.625%/07-15.07.2037	USD	300'000			300'000	330'920.93	0.01
6.210 FANNIE MAE 6.21%/98-06.08.2038	USD	300'000			300'000	349'392.41	0.01
6.250 FANNIE MAE 6.25%/99-15.05.2029	USD	600'000			600'000	653'420.94	0.03
6.625 FANNIE MAE 6.625%/00-15.11.2030	USD	400'000			400'000	451'535.49	0.02
7.125 FANNIE MAE 7.125%/00-15.01.2030	USD	500'000			500'000	571'429.28	0.02
7.250 FANNIE MAE 7.25%/00-15.05.2030	USD	620'000			620'000	717'259.28	0.03
3.000 FANNIE MAE S. -310213- 3%/23-01.03.2047	USD		1'185'000		1'185'000	956'150.51	0.04
5.000 FANNIE MAE S. -826532- 5%/05-01.08.2035	USD	5'278'384			5'278'384	70'124.46	0.00
5.000 FANNIE MAE S. -889525- 5%/08-01.05.2036	USD	11'551'792			11'551'792	138'471.45	0.01
4.500 FANNIE MAE S. -AH5583- 4.5%/11-01.02.2041	USD	2'271'000			2'271'000	88'683.26	0.00
4.500 FANNIE MAE S. -AH8925- 4.5%/11-01.03.2041	USD	5'500'000			5'500'000	410'655.18	0.02
5.000 FANNIE MAE S. -AI9856- 5%/11-01.09.2041	USD	2'100'000			2'100'000	77'886.95	0.00
4.000 FANNIE MAE S. -AL5488- 4%/14-01.06.2044	USD	5'155'953			5'155'953	740'121.14	0.03
4.000 FANNIE MAE S. -AL9276- 4%/16-01.09.2046	USD	999'208			999'208	217'553.64	0.01
4.500 FANNIE MAE S. -AL9781- 4.5%/17-01.02.2046	USD	1'051'000			1'051'000	195'839.53	0.01
3.500 FANNIE MAE S. -AP2133- 3.5%/12-01.08.2042	USD	1'436'004			1'436'004	169'207.09	0.01
4.000 FANNIE MAE S. -AS3907- 4%/14-01.11.2044	USD	2'800'000			2'800'000	196'983.45	0.01
4.000 FANNIE MAE S. -AS4168- 4%/14-01.12.2044	USD		3'000'000		3'000'000	404'104.57	0.02
3.500 FANNIE MAE S. -AS4402- 3.5%/15-01.02.2045	USD	6'425'068			6'425'068	1'411'999.60	0.06
3.500 FANNIE MAE S. -AS5718- 3.5%/15-01.08.2045	USD		1'500'000		1'500'000	348'459.56	0.01
3.500 FANNIE MAE S. -AS6290- 3.5%/15-01.12.2045	USD		1'088'251	658'251	430'000	148'733.00	0.01
4.000 FANNIE MAE S. -AS9453- 4%/17-01.04.2047	USD	779'620			779'620	139'802.10	0.01
4.000 FANNIE MAE S. -AS9588- 4%/17-01.05.2047	USD	2'600'000			2'600'000	504'343.94	0.02
4.000 FANNIE MAE S. -AW5063- 4%/14-01.07.2044	USD	860'416			860'416	61'879.16	0.00
3.500 FANNIE MAE S. -AW8167- 3.5%/14-01.02.2042	USD	600'000			600'000	77'085.46	0.00
3.500 FANNIE MAE S. -BA4509- 3.5%/15-01.11.2045	USD	640'539			640'539	265'152.06	0.01
1.500 FANNIE MAE S. -BK8385- 1.5%/21-01.01.2051	USD	2'788'387			2'788'387	1'676'230.90	0.07
4.500 FANNIE MAE S. -BK9026- 4.5%/18-01.10.2048	USD		9'000'000		9'000'000	1'096'616.52	0.04
4.500 FANNIE MAE S. -BM1357- 4.5%/17-01.01.2043	USD	1'310'000			1'310'000	270'602.46	0.01
2.500 FANNIE MAE S. -BM3684- 2.5%/18-01.03.2033	USD		5'000'000		5'000'000	809'739.14	0.03
3.500 FANNIE MAE S. -BM4230- 3.5%/18-01.05.2047	USD		2'427'408		2'427'408	891'120.94	0.04
2.000 FANNIE MAE S. -BM6781- 2%/21-01.09.2051	USD	596'000			596'000	371'960.90	0.02
2.500 FANNIE MAE S. -BM7003- 2.5%/22-01.03.2052	USD	2'200'000			2'200'000	1'684'334.02	0.07
3.000 FANNIE MAE S. -BM7004- 3%/22-01.04.2052	USD	2'500'000			2'500'000	1'859'515.22	0.08
3.000 FANNIE MAE S. -BM7192- 3%/23-01.10.2052	USD	954'220			954'220	772'112.90	0.03
4.000 FANNIE MAE S. -BM7201- 4%/23-01.04.2045	USD	500'000			500'000	431'149.57	0.02
2.500 FANNIE MAE S. -BO1968- 2.5%/19-01.10.2034	USD	100'000			100'000	26'602.47	0.00
3.000 FANNIE MAE S. -BO7256- 3%/20-01.01.2035	USD	339'000			339'000	151'466.30	0.01
3.500 FANNIE MAE S. -BO9013- 3.5%/20-01.02.2050	USD	2'233'493			2'233'493	543'489.97	0.02
2.000 FANNIE MAE S. -BO3399- 2%/20-01.09.2050	USD		620'000		620'000	433'057.05	0.02
2.000 FANNIE MAE S. -BO4833- 2%/20-01.10.2050	USD	471'145			471'145	265'046.67	0.01
3.000 FANNIE MAE S. -BO6292- 3%/20-01.11.2050	USD		1'100'000		1'100'000	870'396.84	0.04
1.500 FANNIE MAE S. -BO8585- 1.5%/21-01.01.2051	USD	936'611			936'611	618'617.14	0.03
2.000 FANNIE MAE S. -BR6430- 2%/21-01.06.2036	USD	1'005'123			1'005'123	704'839.23	0.03
2.500 FANNIE MAE S. -BR7390- 2.5%/21-01.06.2051	USD	1'107'315			1'107'315	617'768.44	0.03
2.000 FANNIE MAE S. -BR7423- 2%/21-01.04.2051	USD		1'000'000		1'000'000	681'747.21	0.03
2.000 FANNIE MAE S. -BR9902- 2%/21-01.06.2051	USD	1'944'141			1'944'141	1'153'041.09	0.05
2.500 FANNIE MAE S. -BT2524- 2.5%/21-01.06.2051	USD	1'019'432			1'019'432	607'874.05	0.02
2.500 FANNIE MAE S. -BT3315- 2.5%/21-01.06.2051	USD	318'988			318'988	227'940.14	0.01
3.000 FANNIE MAE S. -BT9252- 3%/21-01.08.2051	USD	1'000'000			1'000'000	695'581.75	0.03
6.500 FANNIE MAE S. -BU4166- 6.5%/23-01.09.2053	USD		1'034'000		1'034'000	1'011'188.79	0.04
6.000 FANNIE MAE S. -BV6809- 6%/23-01.06.2053	USD	478'031			478'031	484'548.98	0.02
2.000 FANNIE MAE S. -BV9714- 2%/22-01.06.2037	USD	500'000			500'000	396'518.56	0.02
6.000 FANNIE MAE S. -BY1549- 6%/23-01.06.2053	USD		1'019'000		1'019'000	1'020'915.69	0.04
6.000 FANNIE MAE S. -BY7241- 6%/23-01.07.2053	USD		1'019'000		1'019'000	1'020'566.98	0.04
3.500 FANNIE MAE S. -CA0917- 3.5%/17-01.12.2047	USD	780'000			780'000	196'215.76	0.01
3.500 FANNIE MAE S. -CA1053- 3.5%/17-01.01.2048	USD	2'669'722			2'669'722	450'302.22	0.02
4.500 FANNIE MAE S. -CA1709- 4.5%/18-01.05.2048	USD	2'000'000			2'000'000	174'054.49	0.01
4.000 FANNIE MAE S. -CA3283- 4%/19-01.03.2034	USD	38'214			38'214	10'863.00	0.00
4.000 FANNIE MAE S. -CA3288- 4%/19-01.04.2034	USD	106'792			106'792	33'395.09	0.00
3.000 FANNIE MAE S. -CA4016- 3%/19-01.08.2049	USD	1'739'429			1'739'429	472'784.79	0.02
3.000 FANNIE MAE S. -CA4108- 3%/19-01.09.2049	USD	1'000'000			1'000'000	410'664.57	0.02
3.000 FANNIE MAE S. -CA9498- 3%/21-01.03.2051	USD		1'200'000		1'200'000	815'872.52	0.03
3.000 FANNIE MAE S. -CB1539- 3%/21-01.08.2051	USD		854'803		854'803	623'341.77	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.500 FANNIE MAE S. -CB2554- 2.5%/21-01.01.2052	USD		3'875'000		3'875'000	2'790'331.26	0.11
2.000 FANNIE MAE S. -CB2846- 2%/22-01.02.2052	USD		927'601		927'601	664'679.64	0.03
2.000 FANNIE MAE S. -CB3156- 2%/22-01.03.2052	USD		500'000		500'000	361'668.64	0.01
5.000 FANNIE MAE S. -CB4015- 5%/22-01.07.2052	USD		520'000		520'000	498'103.78	0.02
6.000 FANNIE MAE S. -CB5115- 6%/22-01.11.2052	USD		871'281		871'281	874'012.67	0.04
3.000 FANNIE MAE S. -CB5522- 3%/22-01.06.2052	USD		1'248'770		1'248'770	1'048'492.31	0.04
4.000 FANNIE MAE S. -CB5523- 4%/22-01.10.2052	USD		1'179'746		1'179'746	1'070'609.12	0.04
6.000 FANNIE MAE S. -CB5587- 6%/23-01.01.2053	USD		1'391'567		1'391'567	1'289'811.74	0.05
4.000 FANNIE MAE S. -CB7070- 4%/23-01.09.2053	USD		1'136'000		1'136'000	1'026'539.91	0.04
6.500 FANNIE MAE S. -DA0849- 6.5%/23-01.10.2053	USD		500'000		500'000	503'880.67	0.02
6.500 FANNIE MAE S. -DA2684- 6.5%/23-01.10.2053	USD		997'000		997'000	764'801.49	0.03
6.000 FANNIE MAE S. -DA3806- 6%/23-01.11.2053	USD		500'000		500'000	496'890.70	0.02
7.000 FANNIE MAE S. -DA7691- 7%/24-01.11.2053	USD		1'004'804		1'004'804	1'018'185.60	0.04
3.000 FANNIE MAE S. -FM0076- 3%/20-01.03.2050	USD	819'000			819'000	291'326.28	0.01
4.000 FANNIE MAE S. -FM1090- 4%/19-01.05.2049	USD	1'468'000			1'468'000	286'828.30	0.01
3.500 FANNIE MAE S. -FM1409- 3.5%/19-01.08.2034	USD	222'543			222'543	58'210.46	0.00
3.500 FANNIE MAE S. -FM3061- 3.5%/20-01.01.2038	USD	1'000'000			1'000'000	328'929.37	0.01
2.500 FANNIE MAE S. -FM3936- 2.5%/20-01.08.2035	USD	160'000			160'000	54'378.64	0.00
5.000 FANNIE MAE S. -FM3957- 5%/20-01.03.2050	USD	360'762			360'762	76'247.29	0.00
2.000 FANNIE MAE S. -FM4870- 2%/20-01.11.2050	USD		2'000'000		2'000'000	1'343'583.29	0.05
4.500 FANNIE MAE S. -FM5838- 4.5%/21-01.06.2048	USD	1'000'000			1'000'000	336'507.95	0.01
2.000 FANNIE MAE S. -FM6004- 2%/21-01.02.2051	USD		3'250'000		3'250'000	1'942'408.56	0.08
2.000 FANNIE MAE S. -FM6053- 2%/21-01.02.2051	USD		500'000		500'000	334'750.57	0.01
3.500 FANNIE MAE S. -FM7021- 3.5%/21-01.09.2050	USD	732'400			732'400	334'383.39	0.01
4.500 FANNIE MAE S. -FM7165- 4.5%/21-01.08.2050	USD	1'063'328			1'063'328	481'698.89	0.02
1.500 FANNIE MAE S. -FM7265- 1.5%/21-01.05.2036	USD	382'315			382'315	229'484.45	0.01
2.000 FANNIE MAE S. -FM7513- 2%/21-01.06.2051	USD	1'042'058			1'042'058	679'163.60	0.03
2.500 FANNIE MAE S. -FM8691- 2.5%/21-01.09.2051	USD	500'000			500'000	347'998.05	0.01
2.500 FANNIE MAE S. -FM8761- 2.5%/21-01.09.2051	USD		1'000'000		1'000'000	763'700.95	0.03
2.000 FANNIE MAE S. -FM9185- 2%/21-01.10.2041	USD		1'100'000		1'100'000	770'078.42	0.03
2.500 FANNIE MAE S. -FM9286- 2.5%/21-01.10.2051	USD	730'000			730'000	518'768.78	0.02
2.000 FANNIE MAE S. -FM9928- 2%/21-01.12.2051	USD	1'500'000			1'500'000	1'037'108.17	0.04
2.000 FANNIE MAE S. -FS0497- 2%/22-01.01.2052	USD		499'000		499'000	339'931.74	0.01
2.000 FANNIE MAE S. -FS0610- 2%/22-01.02.2037	USD		649'000		649'000	457'770.57	0.02
2.000 FANNIE MAE S. -FS2040- 2%/22-01.02.2052	USD	1'000'000			1'000'000	714'038.40	0.03
5.500 FANNIE MAE S. -FS2655- 5.5%/23-01.04.2050	USD		1'800'000		1'800'000	1'701'853.28	0.07
4.000 FANNIE MAE S. -FS3667- 4%/23-01.11.2052	USD		2'620'000		2'620'000	2'225'244.01	0.09
1.500 FANNIE MAE S. -FS4059- 1.5%/23-01.08.2037	USD		1'000'000		1'000'000	779'839.03	0.03
2.000 FANNIE MAE S. -FS4269- 2%/23-01.10.2051	USD		1'375'000		1'375'000	1'036'289.30	0.04
3.000 FANNIE MAE S. -FS4377- 3%/23-01.04.2052	USD		800'000		800'000	653'791.18	0.03
4.500 FANNIE MAE S. -FS4517- 4.5%/23-01.10.2048	USD		1'000'000		1'000'000	871'734.98	0.04
2.500 FANNIE MAE S. -FS4540- 2.5%/23-01.07.2049	USD		1'000'000		1'000'000	811'862.70	0.03
2.000 FANNIE MAE S. -FS4544- 2%/23-01.04.2042	USD		500'000		500'000	391'584.73	0.02
2.000 FANNIE MAE S. -FS4794- 2%/23-01.08.2037	USD		1'500'000		1'500'000	1'220'545.47	0.05
3.000 FANNIE MAE S. -FS6217- 3%/23-01.09.2050	USD		1'014'185		1'014'185	856'289.09	0.03
3.000 FANNIE MAE S. -MA1083- 3%/12-01.06.2032	USD	2'000'000			2'000'000	187'801.27	0.01
3.000 FANNIE MAE S. -MA2474- 3%/15-01.12.2030	USD	200'000			200'000	29'635.79	0.00
4.000 FANNIE MAE S. -MA3058- 4%/17-01.07.2047	USD	2'000'000			2'000'000	227'250.88	0.01
3.500 FANNIE MAE S. -MA3574- 3.5%/18-01.01.2049	USD	4'202'494			4'202'494	490'497.08	0.02
3.000 FANNIE MAE S. -MA3685- 3%/19-01.06.2049	USD	1'275'000			1'275'000	142'029.87	0.01
3.000 FANNIE MAE S. -MA3811- 3%/19-01.10.2049	USD		3'875'000		3'875'000	349'909.54	0.01
4.000 FANNIE MAE S. -MA3836- 4%/19-01.11.2049	USD	1'000'000			1'000'000	153'749.21	0.01
1.500 FANNIE MAE S. -MA4254- 1.5%/21-01.02.2051	USD		2'000'000		2'000'000	1'223'303.59	0.05
2.000 FANNIE MAE S. -MA4303- 2%/21-01.04.2036	USD	146'000			146'000	87'885.82	0.00
1.500 FANNIE MAE S. -MA4377- 1.5%/21-01.07.2051	USD	435'312			435'312	282'765.26	0.01
1.500 FANNIE MAE S. -MA4402- 1.5%/21-01.08.2036	USD	657'139			657'139	425'748.27	0.02
1.000 FANNIE MAE S. -MA4463- 1%/21-01.10.2036	USD		1'328'500		1'328'500	899'485.15	0.04
2.500 FANNIE MAE S. -MA4466- 2.5%/21-01.11.2051	USD	1'000'000			1'000'000	695'505.19	0.03
2.000 FANNIE MAE S. -MA4492- 2%/21-01.12.2051	USD		1'085'103		1'085'103	754'717.23	0.03
1.500 FANNIE MAE S. -MA4515- 1.5%/21-01.01.2037	USD		1'000'000		1'000'000	701'201.43	0.03
2.000 FANNIE MAE S. -MA4516- 2%/21-01.01.2037	USD		1'000'000		1'000'000	694'076.63	0.03
2.000 FANNIE MAE S. -MA4536- 2%/22-01.02.2037	USD		1'269'000		1'269'000	894'549.83	0.04
2.000 FANNIE MAE S. -MA4562- 2%/22-01.03.2052	USD		2'000'000		4'000'000	2'850'131.31	0.12
2.000 FANNIE MAE S. -MA4570- 2%/22-01.03.2042	USD	1'209'000			1'209'000	872'467.46	0.04
3.500 FANNIE MAE S. -MA4640- 3.5%/22-01.06.2037	USD		2'000'000		2'000'000	1'479'051.99	0.06
4.500 FANNIE MAE S. -MA4977- 4.5%/23-01.04.2053	USD		1'100'000		1'100'000	1'000'645.94	0.04
5.000 FANNIE MAE S. -MA5137- 5%/23-01.09.2053	USD		1'200'000		1'200'000	1'135'981.84	0.05
6.000 FANNIE MAE S. -MA5191- 6%/23-01.11.2053	USD		1'200'000		1'200'000	1'172'757.12	0.05
6.500 FANNIE MAE S. -MA5192- 6.5%/23-01.11.2053	USD		1'000'000		1'000'000	974'294.18	0.04
6.000 FANNIE MAE S. -MA5211- 6%/23-01.10.2053	USD		955'000		955'000	905'684.44	0.04
7.500 FANNIE MAE S. -MA5303- 7.5%/24-01.01.2054	USD		500'000		500'000	505'233.27	0.02

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2.944 FANNIEMAE-ACES S. -2016-M11 AL- 2.944%/16-25.07.2039	USD		6'223'370		6'223'370	433'409.79	0.02
2.469 FANNIEMAE-ACES S. -2016-M5 A2- 2.469%/16-25.04.2026	USD		500'000		500'000	418'809.12	0.02
- FANNIEMAE-ACES S. -2018-M14 A2- FRN/18-25.08.2028	USD		1'042'393		1'042'393	949'055.66	0.04
3.273 FANNIEMAE-ACES S. -2019-M5 A2- 3.273%/19-25.02.2029	USD		680'000		680'000	622'639.59	0.03
3.143 FANNIEMAE-ACES S. -2019-M7 A2- 3.143%/19-25.04.2029	USD		150'000		150'000	115'373.66	0.00
- FANNIEMAE-ACES S. -2021-M2S A2- FRN/21-25.10.2031	USD		259'000		259'000	211'203.76	0.01
- FANNIEMAE-ACES S. -2022-M1 A2- FRN/22-25.10.2031	USD		500'000		500'000	402'060.23	0.02
0.250 FEDERAL FARM CREDIT BANK 0.25%/21-26.02.2024	USD	500'000		500'000			
0.900 FEDERAL FARM CREDIT BANK 0.9%/20-19.08.2027	USD	300'000			300'000	265'596.21	0.01
4.250 FEDERAL FARM CREDIT BANK 4.25%/22-30.09.2025	USD	400'000			400'000	396'309.26	0.02
4.870 FEDERAL FARM CREDIT BANK 4.87%/22-28.09.2026	USD	400'000			400'000	398'105.26	0.02
2.875 FEDERAL HOME LOAN BANK 2.875%/14-13.09.2024	USD	500'000			500'000	493'765.00	0.02
2.875 FEDERAL HOME LOAN BANK 2.875%/14-14.06.2024	USD	400'000			400'000	397'120.00	0.02
3.375 FEDERAL HOME LOAN BANK S. -1X-2023- 3.375%/13-08.12.2023	USD	300'000		300'000			
0.600 FEDERAL HOME LOAN BANK S. -3Y-2026- 0.6%/21-18.02.2026	USD	400'000			400'000	368'038.30	0.01
3.250 FEDERAL HOME LOAN BANK S. -4973- 3.25%/18-16.11.2028	USD	300'000			300'000	287'213.20	0.01
3.000 FEDERAL HOME LOAN BANK S. -EL-2028- 3%/13-10.03.2028	USD	300'000			300'000	284'758.53	0.01
1.250 FEDERAL REALTY INVESTMEN 1.25%/20-15.02.2026	USD	200'000			200'000	184'389.21	0.01
3.250 FEDERAL REALTY INVESTMEN 3.25%/17-15.07.2027	USD	500'000		200'000	300'000	280'247.59	0.01
4.500 FEDERAL REALTY INVESTMEN 4.5%/14-01.12.2044	USD	245'000			245'000	199'381.13	0.01
1.875 FEDEX 2020-1 CLASS AA S. -2020-1- 1.875%/20-20.02.2034	USD	100'000			100'000	66'708.86	0.00
3.900 FEDEX 3.9%/15-01.02.2035	USD	400'000			400'000	352'088.50	0.01
5.100 FEDEX 5.1%/14-15.01.2044	USD	70'000			70'000	64'723.01	0.00
2.400 FEDEX CORP 2.4%/21-15.05.2031	USD	300'000			300'000	250'563.94	0.01
3.250 FEDEX CORP 3.25%/21-15.05.2041	USD	400'000			400'000	294'813.93	0.01
4.200 FEDEX CORP 4.2%/18-17.10.2028	USD	200'000			200'000	192'647.51	0.01
4.750 FEDEX CORP 4.75%/15-15.11.2045	USD	200'000			200'000	175'046.24	0.01
5.250 FEDEX CORP 5.25%/20-15.05.2050	USD	300'000			300'000	283'087.08	0.01
5.500 FG A89879 S. -A89879- 5.5%/09-01.11.2039	USD		7'000'000		7'000'000	412'606.20	0.02
5.500 FG C46102 S. -C46102- 5.5%/00-01.08.2029	USD	18'225'000			18'225'000	117'719.19	0.00
3.500 FG U89026 S. -U89026- 3.5%/14-01.12.2033	USD	1'500'000			1'500'000	225'066.41	0.01
5.500 FHLB S. 677 5.5%/06-15.07.2036	USD	300'000			300'000	327'816.47	0.01
3.010 FHLMC MULTIFAMILY STRUCTURED P S. -K049 A2- 3.01%/15-25.07.2025	USD		500'000		500'000	486'312.24	0.02
3.243 FHLMC MULTIFAMILY STRUCTURED P S. -K065 A2- 3.243%/17-25.04.2027	USD		900'000		900'000	861'118.53	0.03
3.026 FHLMC MULTIFAMILY STRUCTURED P S. -K070 A1- 3.026%/17-25.04.2027	USD		500'000		500'000	267'767.12	0.01
3.900 FHLMC MULTIFAMILY STRUCTURED P S. -K076 A2- 3.9%/18-25.04.2028	USD		500'000		500'000	484'066.34	0.02
3.920 FHLMC MULTIFAMILY STRUCTURED P S. -K078 AM- 3.92%/18-25.06.2028	USD		500'000		500'000	482'451.98	0.02
3.926 FHLMC MULTIFAMILY STRUCTURED P S. -K079 A2- 3.926%/18-25.06.2028	USD	200'000			200'000	193'556.90	0.01
2.595 FHLMC MULTIFAMILY STRUCTURED P S. -K099 A2- 2.595%/19-25.09.2029	USD		500'000		500'000	448'137.66	0.02
2.524 FHLMC MULTIFAMILY STRUCTURED P S. -K101 A2- 2.524%/19-25.10.2029	USD	1'000'000			1'000'000	892'208.91	0.04
1.383 FHLMC MULTIFAMILY STRUCTURED P S. -K115 A2- 1.383%/20-25.06.2030	USD		500'000		500'000	409'012.67	0.02
1.378 FHLMC MULTIFAMILY STRUCTURED P S. -K116 A2- 1.378%/20-25.07.2030	USD		1'364'000		1'364'000	1'113'488.70	0.05
1.658 FHLMC MULTIFAMILY STRUCTURED P S. -K124 A2- 1.658%/21-25.12.2030	USD		750'000		750'000	615'744.77	0.02
1.723 FHLMC MULTIFAMILY STRUCTURED P S. -K130 A2- 1.723%/21-25.06.2031	USD		1'000'000		1'000'000	815'712.79	0.03
2.580 FHLMC MULTIFAMILY STRUCTURED P S. -K145 A2- 2.58%/22-25.05.2032	USD		515'000		515'000	438'750.84	0.02
3.059 FHLMC MULTIFAMILY STRUCTURED P S. -K-1512 A3- 3.059%/19-25.04.2034	USD		900'000		900'000	753'945.07	0.03
3.080 FHLMC MULTIFAMILY STRUCTURED P S. -K152 A2- 3.08%/16-25.01.2031	USD	1'000'000			1'000'000	903'645.22	0.04
- FHLMC MULTIFAMILY STRUCTURED P S. -K-152 A2- FRN/22-25.11.2032	USD		1'000'000		1'000'000	929'199.56	0.04
1.912 FHLMC MULTIFAMILY STRUCTURED P S. -K1522 A1- 1.912%/21-25.11.2035	USD		600'000		600'000	474'339.39	0.02
- FHLMC MULTIFAMILY STRUCTURED P S. -K153 A3- FRN/17-25.10.2031	USD		1'000'000		1'000'000	895'433.04	0.04
3.176 FHLMC MULTIFAMILY STRUCTURED P S. -K154 A1- 3.176%/18-25.11.2028	USD		500'000		500'000	166'571.02	0.01
3.700 FHLMC MULTIFAMILY STRUCTURED P S. -K156 A1- 3.7%/18-25.05.2030	USD		2'000'000		2'000'000	1'668'657.51	0.07
- FHLMC MULTIFAMILY STRUCTURED P S. -K158 A2- FRN/18-25.12.2030	USD		1'000'000		1'000'000	947'803.20	0.04

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3.950 FHLMC MULTIFAMILY STRUCTURED P.S. -K159 A1- 3.95%/18-25.12.2029	USD		500'000		500'000	355'891.86	0.01
- FHLMC MULTIFAMILY STRUCTURED P.S. -K508 A2- FRN/23-25.08.2028	USD		410'000		410'000	409'369.65	0.02
- FHLMC MULTIFAMILY STRUCTURED P.S. -K731 AM- FRN/18-25.02.2025	USD		200'000		200'000	196'359.69	0.01
3.400 FIDELITY NATL FINANCIAL 3.4%/20-15.06.2030	USD	100'000			100'000	88'212.03	0.00
0.600 FIDELITY NATL INFO SERV 0.6%/21-01.03.2024	USD	300'000		300'000			
4.700 FIDELITY NATL INFO SERV 4.7%/22-15.07.2027	USD	300'000			300'000	297'734.66	0.01
8.250 FIFTH THIRD BANCORP (subordinated) 8.25%/08-01.03.2038	USD	200'000			200'000	236'449.42	0.01
2.375 FIFTH THIRD BANCORP 2.375%/19-28.01.2025	USD	200'000			200'000	194'222.00	0.01
3.650 FIFTH THIRD BANCORP 3.65%/19-25.01.2024	USD	200'000		200'000			
3.950 FIFTH THIRD BANCORP 3.95%/18-14.03.2028	USD	200'000		200'000			
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/22-27.10.2028	USD	200'000			200'000	203'805.04	0.01
2.250 FIFTH THIRD BANK 2.25%/20-01.02.2027	USD	250'000			250'000	229'221.71	0.01
3.950 FIFTH THIRD BANK 3.95%/18-28.07.2025	USD	400'000		200'000	200'000	195'551.08	0.01
2.400 FIRST AMERICAN FINANCIAL 2.4%/21-15.08.2031	USD	200'000			200'000	156'713.54	0.01
3.550 FIRST HORIZON NATIONAL 3.55%/20-26.05.2023	USD	200'000		200'000			
2.750 FISERV INC 2.75%/19-01.07.2024	USD	400'000		400'000			
3.200 FISERV INC 3.2%/19-01.07.2026	USD	400'000			400'000	382'015.67	0.02
3.500 FISERV INC 3.5%/19-01.07.2029	USD	200'000			200'000	183'906.89	0.01
4.400 FISERV INC 4.4%/19-01.07.2049	USD	400'000			400'000	334'535.33	0.01
5.450 FISERV INC 5.45%/23-02.03.2028	USD		200'000		200'000	201'632.73	0.01
4.317 FLEX INTERMEDIATE HOLDCO -144A- 4.317%/21-30.12.2039	USD	200'000			200'000	143'705.48	0.01
2.550 FLORIDA GAS TRANSMISSION -144A- 2.55%/20-01.07.2030	USD	400'000			400'000	338'407.88	0.01
4.050 FLORIDA POWER & LIGHT 4.05%/14-01.10.2044	USD	200'000			200'000	168'366.55	0.01
4.125 FLORIDA POWER & LIGHT 4.125%/11-01.02.2042	USD	300'000			300'000	257'208.21	0.01
3.990 FLORIDA POWER & LIGHT CO 3.99%/19-01.03.2049	USD	200'000			200'000	161'808.50	0.01
5.050 FLORIDA POWER & LIGHT CO 5.05%/23-01.04.2028	USD		200'000		200'000	201'451.41	0.01
5.960 FLORIDA POWER & LIGHT CO 5.96%/09-01.04.2039	USD	300'000			300'000	321'680.09	0.01
6.400 FLORIDA POWER 6.4%/08-15.06.2038	USD	200'000			200'000	215'540.07	0.01
2.154 FLORIDA ST BRD OF ADMIN FIN CO S. -2020A- 2.154%/20-01.07.2030 USD	USD		200'000		200'000	168'537.72	0.01
2.800 FLOWSERVE CORPORATION 2.8%/21-15.01.2032	USD	400'000			400'000	326'981.80	0.01
5.650 FMC CORP 5.65%/23-18.05.2033	USD		400'000		400'000	387'259.57	0.02
3.500 FN 310214 S. -310214- 3.5%/23-01.06.2048	USD		1'235'000		1'235'000	1'008'377.05	0.04
5.000 FN AD0813 S. -AD0813- 5%/10-01.02.2040	USD	5'924'000			5'924'000	316'378.90	0.01
4.000 FN AJ4557 S. -AJ4557- 4%/11-01.11.2041	USD	1'302'145			1'302'145	137'303.85	0.01
3.000 FN AP6604 S. -AP6604- 3%/12-01.09.2042	USD	800'000			800'000	108'725.17	0.00
4.000 FN AS1764 S. -AS1764- 4%/14-01.02.2044	USD	800'000			800'000	139'148.33	0.01
3.500 FN AS7313 S. -AS7313- 3.5%/16-01.06.2046	USD	1'771'516			1'771'516	255'582.27	0.01
3.500 FN AV7170 S. -AV7170- 3.5%/14-01.04.2044	USD	6'000'000			6'000'000	389'963.55	0.02
4.000 FN BA4782 S. -BA4782- 4%/16-01.01.2046	USD	3'500'000			3'500'000	625'851.55	0.03
3.500 FN BD2417 S. -BD2417- 3.5%/17-01.05.2047	USD		3'089'096		3'089'096	899'443.26	0.04
4.000 FN BJ8401 S. -BJ8401- 4%/19-01.07.2049	USD		1'905'433		1'905'433	591'467.73	0.02
4.000 FN BJ8701 S. -BJ8701- 4%/19-01.04.2049	USD		4'622'988		4'622'988	1'017'921.03	0.04
3.500 FN BJ8702 S. -BJ8702- 3.5%/19-01.04.2049	USD		6'602'000		6'602'000	911'222.89	0.04
2.500 FN BK2214 S. -BK2214- 2.5%/20-01.03.2035	USD	526'911			526'911	220'693.25	0.01
2.500 FN BK2806 S. -BK2806- 2.5%/20-01.07.2035	USD	150'000			150'000	65'066.44	0.00
4.000 FN BK5349 S. -BK5349- 4%/18-01.07.2033	USD	2'900'000			2'900'000	607'621.46	0.02
1.500 FN BK8202 S. -BK8202- 1.5%/20-01.11.2050	USD	200'000			200'000	131'358.66	0.01
3.000 FN BM6589 S. -BM6589- 3%/21-01.04.2044	USD		700'000		700'000	366'705.76	0.01
5.000 FN BM6686 S. -BM6686- 5%/21-01.05.2038	USD		478'643		478'643	324'091.82	0.01
2.500 FN BM6899 S. -BM6899- 2.5%/22-01.01.2052	USD		1'451'000		1'451'000	1'042'013.01	0.04
4.000 FN BN5296 S. -BN5296- 4%/19-01.02.2034	USD	93'000			93'000	38'415.91	0.00
3.500 FN BN6570 S. -BN6570- 3.5%/19-01.04.2034	USD	162'443			162'443	64'048.01	0.00
2.000 FN BN7470 S. -BN7470- 2%/20-01.11.2035	USD	953'395			953'395	501'855.79	0.02
2.500 FN BO9283 S. -BO9283- 2.5%/20-01.02.2035	USD	500'000			500'000	187'425.81	0.01
4.000 FN BP6527 S. -BP6527- 4%/20-01.08.2050	USD		2'862'000		2'862'000	1'039'177.33	0.04
2.000 FN BQ3395 S. -BQ3395- 2%/20-01.09.2050	USD		565'000		565'000	396'360.99	0.02
2.500 FN BQ3967 S. -BQ3967- 2.5%/20-01.10.2050	USD	1'902'630			1'902'630	1'292'802.49	0.05
2.000 FN BQ6498 S. -BQ6498- 2%/21-01.09.2051	USD	4'511'000		1'370'000	5'881'000	4'129'963.19	0.17
2.000 FN BR0061 S. -BR0061- 2%/20-01.12.2050	USD		380'000		380'000	268'836.25	0.01
2.500 FN BR2654 S. -BR2654- 2.5%/21-01.02.2036	USD	471'667			471'667	267'417.37	0.01
1.500 FN BR3738 S. -BR3738- 1.5%/21-01.02.2051	USD	2'606'144			2'606'144	1'727'819.49	0.07
2.000 FN BR4515 S. -BR4515- 2%/21-01.02.2051	USD	1'225'000			1'225'000	792'476.61	0.03
1.500 FN BR6823 S. -BR6823- 1.5%/21-01.03.2051	USD	1'021'813			1'021'813	678'804.52	0.03
2.000 FN BT0033 S. -BT0033- 2%/21-01.06.2036	USD	1'262'119			1'262'119	630'446.12	0.03
2.000 FN BT0101 S. -BT0101- 2%/21-01.05.2036	USD	74'000			74'000	41'959.93	0.00
2.500 FN BT0941 S. -BT0941- 2.5%/21-01.06.2051	USD	3'424'080			3'424'080	2'319'455.22	0.09
2.500 FN BT1183 S. -BT1183- 2.5%/21-01.06.2051	USD	1'230'923			1'230'923	820'220.49	0.03
3.500 FN BT2211 S. -BT2211- 3.5%/22-01.03.2052	USD	1'000'000	1'168'000		2'168'000	1'565'621.03	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.000 FN BT2979 S. -BT2979- 2%/21-01.09.2051	USD	1'741'434			1'741'434	1'056'763.59	0.04
2.000 FN BT3224 S. -BT3224- 2%/21-01.07.2051	USD	4'897'796			4'897'796	3'399'733.67	0.14
2.000 FN BT4786 S. -BT4786- 2%/21-01.08.2051	USD	4'991'930			4'991'930	3'633'661.00	0.15
2.500 FN BT4969 S. -BT4969- 2.5%/21-01.07.2036	USD	357'023			357'023	255'811.71	0.01
2.500 FN BT5867 S. -BT5867- 2.5%/21-01.08.2051	USD		1'000'000		1'000'000	699'316.57	0.03
5.000 FN BT8089 S. -BT8089- 5%/23-01.09.2052	USD		1'050'000		1'050'000	995'358.22	0.04
3.500 FN BT9172 S. -BT9172- 3.5%/21-01.10.2051	USD	654'458			654'458	492'325.77	0.02
2.000 FN BU0060 S. -BU0060- 2%/21-01.10.2051	USD	2'319'814			2'319'814	1'537'288.36	0.06
3.500 FN BU1914 S. -BU1914- 3.5%/21-01.10.2051	USD	10'868			10'868	8'045.55	0.00
1.500 FN BU2450 S. -BU2450- 1.5%/21-01.10.2036	USD	61'937			61'937	43'673.90	0.00
2.500 FN BU6970 S. -BU6970- 2.5%/21-01.06.2051	USD		1'171'359		1'171'359	824'399.87	0.03
2.000 FN BU7255 S. -BU7255- 2%/22-01.12.2051	USD	5'989'732			5'989'732	4'455'745.51	0.18
3.000 FN BU7287 S. -BU7287- 3%/22-01.02.2052	USD			1'173'000	1'173'000	946'866.88	0.04
2.000 FN BU7293 S. -BU7293- 2%/22-01.01.2052	USD			1'460'000	1'460'000	1'055'929.34	0.04
2.000 FN BV3858 S. -BV3858- 2%/22-01.02.2037	USD	1'237'747			1'237'747	909'155.57	0.04
2.500 FN BV7772 S. -BV7772- 2.5%/22-01.04.2052	USD			1'223'000	1'223'000	814'967.17	0.03
2.500 FN BW4967 S. -BW4967- 2.5%/23-01.12.2052	USD			1'241'000	1'241'000	972'679.68	0.04
3.500 FN BW5100 S. -BW5100- 3.5%/23-01.01.2053	USD			1'115'000	1'115'000	952'950.71	0.04
4.000 FN BW7356 S. -BW7356- 4%/22-01.10.2052	USD	1'003'000			1'003'000	875'980.84	0.04
5.000 FN BX0412 S. -BX0412- 5%/22-01.11.2052	USD	500'000		1'014'000	1'514'000	1'386'462.34	0.06
7.000 FN BX6137 S. -BX6137- 7%/23-01.01.2053	USD			1'400'000	1'400'000	949'934.18	0.04
6.000 FN BX8719 S. -BX8719- 6%/23-01.03.2053	USD			1'258'002	1'258'002	1'184'780.88	0.05
2.500 FN CA0576 S. -CA0576- 2.5%/17-01.10.2032	USD	1'531'078			1'531'078	355'166.55	0.01
3.500 FN CA0857 S. -CA0857- 3.5%/17-01.12.2047	USD	978'000			978'000	381'295.43	0.02
3.000 FN CA3809 S. -CA3809- 3%/19-01.07.2049	USD	300'000			300'000	87'331.69	0.00
3.500 FN CA4156 S. -CA4156- 3.5%/19-01.09.2049	USD	75'000			75'000	20'230.07	0.00
3.500 FN CA5476 S. -CA5476- 3.5%/20-01.03.2035	USD	310'082			310'082	120'120.16	0.00
3.000 FN CA5919 S. -CA5919- 3%/20-01.05.2035	USD	782'353			782'353	318'229.29	0.01
2.500 FN CA6168 S. -CA6168- 2.5%/20-01.06.2050	USD	3'789'067			3'789'067	2'448'129.56	0.10
2.500 FN CA6996 S. -CA6996- 2.5%/20-01.09.2050	USD	1'553'289			1'553'289	835'592.57	0.03
2.500 FN CA7009 S. -CA7009- 2.5%/20-01.09.2050	USD		1'350'000		1'350'000	948'465.25	0.04
2.000 FN CA7175 S. -CA7175- 2%/20-01.09.2035	USD	887'694			887'694	417'769.00	0.02
2.500 FN CA8373 S. -CA8373- 2.5%/20-01.12.2035	USD	337'000			337'000	193'914.69	0.01
3.500 FN CA8394 S. -CA8394- 3.5%/20-01.12.2035	USD	136'427			136'427	75'941.66	0.00
2.500 FN CA9148 S. -CA9148- 2.5%/21-01.02.2036	USD	352'131			352'131	212'313.20	0.01
2.500 FN CB0332 S. -CB0332- 2.5%/21-01.05.2036	USD	972'000			972'000	604'784.96	0.02
2.500 FN CB0338 S. -CB0338- 2.5%/21-01.05.2036	USD	389'555			389'555	232'257.47	0.01
3.500 FN CB0870 S. -CB0870- 3.5%/21-01.05.2051	USD	1'236'331			1'236'331	837'520.18	0.03
3.500 FN CB0962 S. -CB0962- 3.5%/21-01.06.2036	USD	447'308			447'308	263'320.15	0.01
2.500 FN CB1391 S. -CB1391- 2.5%/21-01.08.2051	USD	400'000			400'000	269'990.69	0.01
2.000 FN CB2348 S. -CB2348- 2%/21-01.12.2051	USD	920'034			920'034	638'092.95	0.03
2.500 FN CB3001 S. -CB3001- 2.5%/22-01.08.2051	USD	1'000'000			1'000'000	734'563.42	0.03
3.000 FN CB3061 S. -CB3061- 3%/22-01.03.2052	USD		500'000		500'000	404'429.38	0.02
2.000 FN CB3339 S. -CB3339- 2%/22-01.09.2051	USD	1'500'000			1'500'000	1'076'976.86	0.04
4.000 FN CB3887 S. -CB3887- 4%/22-01.06.2052	USD		1'451'446		1'451'446	1'173'877.60	0.05
4.500 FN CB4439 S. -CB4439- 4.5%/22-01.08.2052	USD		1'100'861		1'100'861	794'711.60	0.03
5.000 FN CB5339 S. -CB5339- 5%/22-01.11.2052	USD		2'400'000		2'400'000	2'275'829.40	0.09
5.500 FN CB5340 S. -CB5340- 5.5%/22-01.12.2052	USD		3'600'000		3'600'000	3'270'267.97	0.13
6.500 FN CB5524 S. -CB5524- 6.5%/22-01.01.2053	USD		1'954'220		1'954'220	1'998'731.09	0.08
2.500 FN FM0057 S. -FM0057- 2.5%/20-01.05.2032	USD	612'465			612'465	207'191.05	0.01
3.000 FN FM1127 S. -FM1127- 3%/19-01.06.2032	USD	180'000			180'000	43'707.23	0.00
6.500 FN FM1138 S. -FM1138- 6.5%/19-01.08.2037	USD			1'000'000	1'000'000	343'469.86	0.01
3.500 FN FM1218 S. -FM1218- 3.5%/19-01.07.2034	USD	226'434			226'434	55'139.64	0.00
4.500 FN FM1263 S. -FM1263- 4.5%/19-01.07.2049	USD	1'000'000			1'000'000	186'178.41	0.01
3.500 FN FM1578 S. -FM1578- 3.5%/19-01.09.2034	USD	690'396			690'396	189'986.22	0.01
3.000 FN FM1902 S. -FM1902- 3%/19-01.11.2034	USD	629'733			629'733	130'698.91	0.01
3.000 FN FM2576 S. -FM2576- 3%/20-01.03.2035	USD	916'104			916'104	234'846.67	0.01
4.000 FN FM2867 S. -FM2867- 4%/20-01.03.2034	USD	22'489			22'489	7'533.24	0.00
3.500 FN FM3090 S. -FM3090- 3.5%/20-01.04.2035	USD	308'437			308'437	85'470.37	0.00
4.500 FN FM3247 S. -FM3247- 4.5%/20-01.10.2045	USD	185'000			185'000	70'062.02	0.00
3.000 FN FM3867 S. -FM3867- 3%/20-01.07.2050	USD	2'000'000			2'000'000	938'499.71	0.04
2.500 FN FM4091 S. -FM4091- 2.5%/20-01.08.2035	USD	120'000			120'000	64'112.84	0.00
2.000 FN FM4495 S. -FM4495- 2%/20-01.10.2050	USD	12'000			12'000	6'977.89	0.00
3.000 FN FM4696 S. -FM4696- 3%/20-01.10.2050	USD	1'445'305			1'445'305	584'565.77	0.02
4.000 FN FM4728 S. -FM4728- 4%/20-01.05.2050	USD	1'000'000			1'000'000	476'973.03	0.02
4.000 FN FM5820 S. -FM5820- 4%/21-01.04.2050	USD	2'344'284			2'344'284	533'976.69	0.02
4.500 FN FM5837 S. -FM5837- 4.5%/21-01.05.2050	USD	2'558'687			2'558'687	576'306.12	0.02
4.500 FN FM5839 S. -FM5839- 4.5%/21-01.05.2050	USD	1'000'000			1'000'000	272'452.14	0.01
4.500 FN FM5844 S. -FM5844- 4.5%/21-01.08.2050	USD	1'000'000			1'000'000	399'295.60	0.02
4.500 FN FM5884 S. -FM5884- 4.5%/21-01.04.2050	USD	674'406			674'406	316'046.08	0.01
4.500 FN FM5885 S. -FM5885- 4.5%/21-01.03.2049	USD	1'212'450			1'212'450	606'611.67	0.02

**812 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.000 FN FM5900 S. -FM5900- 5%/21-01.06.2050	USD	212'193			212'193	64'871.56	0.00
5.000 FN FM5902 S. -FM5902- 5%/21-01.05.2050	USD	363'937			363'937	55'652.32	0.00
5.000 FN FM5914 S. -FM5914- 5%/21-01.07.2049	USD	737'244			737'244	251'356.02	0.01
3.500 FN FM6005 S. -FM6005- 3.5%/21-01.03.2050	USD	4'678'372			4'678'372	1'496'328.77	0.06
2.000 FN FM6147 S. -FM6147- 2%/21-01.02.2036	USD	307'000			307'000	152'885.96	0.01
3.500 FN FM6169 S. -FM6169- 3.5%/21-01.05.2032	USD	121'841			121'841	39'458.34	0.00
2.500 FN FM6179 S. -FM6179- 2.5%/21-01.08.2035	USD	716'329			716'329	524'191.63	0.02
3.000 FN FM6228 S. -FM6228- 3%/21-01.02.2047	USD	4'077'666			4'077'666	2'224'018.64	0.09
3.000 FN FM6229 S. -FM6229- 3%/21-01.05.2046	USD	1'185'370			1'185'370	639'035.79	0.03
5.500 FN FM6247 S. -FM6247- 5.5%/21-01.04.2050	USD	67'822			67'822	25'774.25	0.00
5.500 FN FM6248 S. -FM6248- 5.5%/21-01.04.2050	USD	60'098	2'087'000		2'147'098	965'398.63	0.04
3.500 FN FM6351 S. -FM6351- 3.5%/21-01.07.2034	USD	582'583			582'583	197'750.60	0.01
5.500 FN FM6366 S. -FM6366- 5.5%/21-01.11.2048	USD	149'722	1'000'000		1'149'722	564'961.50	0.02
5.000 FN FM6372 S. -FM6372- 5%/21-01.03.2050	USD	326'284			326'284	99'170.17	0.00
2.000 FN FM6557 S. -FM6557- 2%/21-01.03.2051	USD	1'650'000			1'650'000	1'116'050.11	0.05
2.000 FN FM6558 S. -FM6558- 2%/21-01.03.2051	USD	975'000			975'000	648'715.29	0.03
3.000 FN FM6666 S. -FM6666- 3%/21-01.03.2051	USD	6'814'288			6'814'288	4'385'570.27	0.18
5.500 FN FM7013 S. -FM7013- 5.5%/21-01.04.2049	USD	41'408			41'408	17'709.58	0.00
4.000 FN FM7138 S. -FM7138- 4%/21-01.09.2048	USD	1'312'532			1'312'532	419'439.76	0.02
4.000 FN FM7141 S. -FM7141- 4%/21-01.02.2047	USD	2'492'882			2'492'882	1'067'561.08	0.04
4.500 FN FM7167 S. -FM7167- 4.5%/21-01.08.2050	USD	264'887			264'887	119'882.76	0.00
3.000 FN FM7182 S. -FM7182- 3%/21-01.04.2035	USD	753'849			753'849	426'061.88	0.02
4.500 FN FM7185 S. -FM7185- 4.5%/21-01.01.2034	USD	24'960			24'960	13'007.67	0.00
2.000 FN FM7253 S. -FM7253- 2%/21-01.05.2051	USD	1'610'111			1'610'111	1'007'466.10	0.04
3.000 FN FM7487 S. -FM7487- 3%/21-01.03.2035	USD	364'238			364'238	161'944.22	0.01
2.500 FN FM7591 S. -FM7591- 2.5%/21-01.05.2036	USD	460'394			460'394	278'317.44	0.01
2.000 FN FM7771 S. -FM7771- 2%/21-01.07.2036	USD	1'533'522			1'533'522	983'784.04	0.04
2.500 FN FM8203 S. -FM8203- 2.5%/21-01.07.2051	USD	1'482'483			1'482'483	1'058'501.64	0.04
3.000 FN FM8639 S. -FM8639- 3%/21-01.09.2051	USD	1'000'000			1'000'000	696'790.93	0.03
2.500 FN FM8641 S. -FM8641- 2.5%/21-01.08.2036	USD	334'074			334'074	209'258.94	0.01
4.500 FN FM8922 S. -FM8922- 4.5%/21-01.09.2050	USD	1'690'000	1'690'000		1'690'000	898'402.46	0.04
2.500 FN FM8976 S. -FM8976- 2.5%/21-01.10.2051	USD	500'000			500'000	326'986.34	0.01
2.500 FN FM8977 S. -FM8977- 2.5%/21-01.09.2051	USD	2'461'845			2'461'845	1'571'374.85	0.06
2.000 FN FM8988 S. -FM8988- 2%/21-01.09.2036	USD	108'000			108'000	72'201.65	0.00
2.000 FN FM9020 S. -FM9020- 2%/21-01.09.2036	USD	240'000			240'000	152'455.35	0.01
2.500 FN FM9038 S. -FM9038- 2.5%/21-01.02.2035	USD	303'534			303'534	161'242.88	0.01
2.500 FN FM9039 S. -FM9039- 2.5%/21-01.09.2036	USD	440'003			440'003	302'215.52	0.01
2.500 FN FM9064 S. -FM9064- 2.5%/21-01.10.2036	USD	3'000'000			3'000'000	1'969'675.42	0.08
2.500 FN FM9073 S. -FM9073- 2.5%/21-01.10.2051	USD	3'236'807			3'236'807	2'259'246.34	0.09
2.000 FN FM9298 S. -FM9298- 2%/21-01.10.2051	USD	3'257'271			3'257'271	2'222'912.35	0.09
2.000 FN FM9345 S. -FM9345- 2%/21-01.11.2036	USD	858'929			858'929	608'903.38	0.02
3.000 FN FM9465 S. -FM9465- 3%/21-01.01.2031	USD	220'495			220'495	100'013.83	0.00
2.500 FN FM9629 S. -FM9629- 2.5%/21-01.11.2036	USD	446'704			446'704	303'687.09	0.01
2.500 FN FM9855 S. -FM9855- 2.5%/21-01.12.2051	USD	1'000'000			1'000'000	751'138.99	0.03
2.500 FN FS0381 S. -FS0381- 2.5%/22-01.01.2052	USD	1'500'000			1'500'000	1'129'531.29	0.05
5.000 FN FS1897 S. -FS1897- 5%/22-01.02.2050	USD	1'700'000	1'700'000		1'700'000	1'306'328.55	0.05
3.000 FN FS1993 S. -FS1993- 3%/22-01.06.2037	USD	1'000'000	1'000'000		1'000'000	702'118.58	0.03
2.500 FN FS2849 S. -FS2849- 2.5%/22-01.01.2052	USD	1'000'000			1'000'000	762'023.57	0.03
3.000 FN FS2980 S. -FS2980- 3%/22-01.08.2042	USD	500'000			500'000	404'149.83	0.02
3.500 FN FS4244 S. -FS4244- 3.5%/23-01.12.2046	USD		1'065'485		1'065'485	908'526.81	0.04
3.500 FN FS4245 S. -FS4245- 3.5%/23-01.01.2050	USD		800'000		800'000	683'102.24	0.03
5.000 FN MA1767 S. -MA1767- 5%/13-01.01.2044	USD		3'810'624		3'810'624	798'366.97	0.03
4.500 FN MA3817 S. -MA3817- 4.5%/19-01.10.2049	USD		10'363'000		10'363'000	1'040'137.32	0.04
1.500 FN MA4464 S. -MA4464- 1.5%/21-01.11.2051	USD	279'236			279'236	187'333.85	0.01
2.000 FN MA4489 S. -MA4489- 2%/21-01.11.2051	USD	2'000'000			2'000'000	1'379'736.18	0.06
1.500 FN MA4496 S. -MA4496- 1.5%/21-01.12.2036	USD		2'614'000		2'614'000	1'817'646.96	0.07
1.500 FN MA4539 S. -MA4539- 1.5%/22-01.02.2042	USD	934'928			934'928	665'981.46	0.03
2.000 FN MA4544 S. -MA4544- 2%/22-01.02.2052	USD	2'000'000			2'000'000	1'404'995.06	0.06
3.500 FN MA4575 S. -MA4575- 3.5%/22-01.01.2052	USD	500'000			500'000	366'177.31	0.01
2.000 FN MA4591 S. -MA4591- 2%/22-01.02.2052	USD		1'286'000		1'286'000	924'300.28	0.04
2.000 FN MA4606 S. -MA4606- 2%/22-01.05.2042	USD	1'000'000			1'000'000	744'033.74	0.03
2.500 FN MA4719 S. -MA4719- 2.5%/22-01.06.2052	USD			817'121	817'121	632'712.22	0.03
2.000 FN MA4972 S. -MA4972- 2%/23-01.02.2038	USD			1'112'260	1'112'260	902'198.00	0.04
4.000 FN MA4994 S. -MA4994- 4%/23-01.04.2038	USD			1'350'000	1'350'000	1'134'938.19	0.05
4.000 FN MA5023 S. -MA5023- 4%/23-01.05.2038	USD			1'023'000	1'023'000	872'711.36	0.04
5.500 FN MA5107 S. -MA5107- 5.5%/23-01.08.2053	USD			1'500'000	1'500'000	1'414'210.70	0.06
6.798 FORD MOTOR CREDIT CO LLC 6.798%/23-07.11.2028	USD			400'000	400'000	414'208.03	0.02
4.500 FORTUNE BRANDS HOME & SE 4.5%/22-25.03.2052	USD	100'000			100'000	81'240.72	0.00
5.875 FORTUNE BRANDS INNOVATIO 5.875%/23-01.06.2033	USD		200'000		200'000	203'148.90	0.01
4.709 FOX CORP 4.709%/20-25.01.2029	USD	400'000			400'000	390'412.34	0.02
5.476 FOX CORP 5.476%/20-25.01.2039	USD	200'000			200'000	186'902.57	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.576	FOX CORP 5.576%/20-25.01.2049	USD	200'000		200'000	182'888.90	0.01
3.000	FR QA1255 S. -QA1255- 3%/19-01.07.2049	USD	3'218'842		3'218'842	724'965.28	0.03
3.500	FR QA8605 S. -QA8605- 3.5%/20-01.04.2050	USD	889'844		889'844	734'810.24	0.03
4.500	FR QB3765 S. -QB3765- 4.5%/20-01.09.2050	USD	500'000		500'000	204'207.73	0.01
1.500	FR QB4933 S. -QB4933- 1.5%/20-01.10.2045	USD	549'404		549'404	86'318.63	0.00
2.000	FR QB6197 S. -QB6197- 2%/20-01.12.2050	USD		1'505'974	1'505'974	1'063'212.65	0.04
2.000	FR QC0347 S. -QC0347- 2%/21-01.04.2051	USD	1'000'000		1'000'000	669'726.53	0.03
2.500	FR QC3552 S. -QC3552- 2.5%/21-01.06.2051	USD	499'644		499'644	338'723.39	0.01
1.500	FR QC5038 S. -QC5038- 1.5%/21-01.08.2051	USD	920'624		920'624	569'743.08	0.02
2.500	FR QC5137 S. -QC5137- 2.5%/21-01.08.2051	USD		1'171'613	1'171'613	820'300.86	0.03
2.500	FR QC6442 S. -QC6442- 2.5%/21-01.09.2051	USD	290'573		290'573	209'610.49	0.01
2.500	FR QC7622 S. -QC7622- 2.5%/21-01.09.2051	USD	2'276'594		2'276'594	1'539'378.73	0.06
2.000	FR QC8448 S. -QC8448- 2%/21-01.10.2051	USD	4'700'000		4'700'000	3'374'896.39	0.14
2.500	FR QC8979 S. -QC8979- 2.5%/21-01.10.2051	USD	3'106'109		3'106'109	2'296'431.65	0.09
3.000	FR QC9466 S. -QC9466- 3%/21-01.10.2051	USD	2'800'000		2'800'000	2'081'531.71	0.08
3.000	FR QC9558 S. -QC9558- 3%/21-01.10.2051	USD	1'168'642		1'168'642	736'304.98	0.03
2.500	FR QD0199 S. -QD0199- 2.5%/21-01.11.2051	USD	1'000'000		1'000'000	641'537.62	0.03
2.000	FR QD0211 S. -QD0211- 2%/21-01.10.2051	USD	1'157'227		1'157'227	576'049.54	0.02
2.500	FR QD3226 S. -QD3226- 2.5%/21-01.12.2051	USD	1'000'000		1'000'000	740'304.97	0.03
2.500	FR QD6916 S. -QD6916- 2.5%/22-01.02.2052	USD	1'000'000		1'000'000	716'358.23	0.03
2.000	FR QD7075 S. -QD7075- 2%/22-01.02.2052	USD	1'000'000		1'000'000	714'577.83	0.03
2.000	FR QD7084 S. -QD7084- 2%/22-01.02.2052	USD	1'000'000		1'000'000	697'232.65	0.03
2.500	FR QD7125 S. -QD7125- 2.5%/22-01.01.2052	USD	1'000'000		1'000'000	719'639.46	0.03
5.000	FR QE8502 S. -QE8502- 5%/22-01.08.2052	USD	1'000'000		1'000'000	798'374.40	0.03
4.500	FR QE8508 S. -QE8508- 4.5%/22-01.08.2052	USD	1'000'000		1'000'000	816'145.90	0.03
5.000	FR QF3553 S. -QF3553- 5%/22-01.11.2052	USD		1'013'000	1'013'000	783'307.82	0.03
1.500	FR QK0692 S. -QK0692- 1.5%/21-01.03.2041	USD	500'000		500'000	315'640.23	0.01
2.500	FR QK1449 S. -QK1449- 2.5%/22-01.04.2042	USD	500'000		500'000	371'739.99	0.02
3.000	FR QK1546 S. -QK1546- 3%/22-01.06.2042	USD		1'234'282	1'234'282	893'240.33	0.04
2.500	FR QN1577 S. -QN1577- 2.5%/20-01.02.2035	USD	460'000		460'000	156'246.87	0.01
1.500	FR QN6655 S. -QN6655- 1.5%/21-01.06.2036	USD	348'570		348'570	198'785.06	0.01
3.000	FR QN6851 S. -QN6851- 3%/21-01.07.2036	USD	384'119		384'119	167'560.89	0.01
2.000	FR QN7196 S. -QN7196- 2%/21-01.08.2036	USD	756'410		756'410	390'001.16	0.02
1.500	FR QN8247 S. -QN8247- 1.5%/21-01.10.2036	USD	346'431		346'431	212'968.56	0.01
3.000	FR QN9276 S. -QN9276- 3%/22-01.01.2037	USD	300'000		300'000	207'151.34	0.01
2.000	FR QN9493 S. -QN9493- 2%/22-01.02.2037	USD	480'111		480'111	358'120.15	0.01
2.500	FR QU7006 S. -QU7006- 2.5%/21-01.10.2051	USD		1'500'000	1'500'000	1'163'994.42	0.05
2.500	FR QU7007 S. -QU7007- 2.5%/21-01.12.2051	USD		1'408'573	1'408'573	1'095'679.99	0.04
4.000	FR QU7397 S. -QU7397- 4%/20-01.02.2050	USD		1'792'000	1'792'000	975'598.85	0.04
1.500	FR QU7615 S. -QU7615- 1.5%/20-01.11.2050	USD	1'319'333		1'319'333	869'863.60	0.04
1.500	FR QU7620 S. -QU7620- 1.5%/20-01.11.2050	USD	3'375'145		3'375'145	2'226'814.51	0.09
1.500	FR QU7701 S. -QU7701- 1.5%/20-01.12.2050	USD	1'478'737		1'478'737	934'169.53	0.04
1.500	FR QU7757 S. -QU7757- 1.5%/21-01.02.2051	USD	2'056'791		2'056'791	1'364'337.99	0.06
2.500	FR QU8037 S. -QU8037- 2.5%/21-01.12.2051	USD		1'384'000	1'384'000	1'049'197.09	0.04
3.000	FR QU8040 S. -QU8040- 3%/21-01.12.2051	USD		1'354'000	1'354'000	1'048'682.56	0.04
4.000	FR QU8075 S. -QU8075- 4%/22-01.04.2052	USD		1'194'000	1'194'000	1'046'012.58	0.04
4.000	FR RA3586 S. -RA3586- 4%/20-01.09.2050	USD	170'000		170'000	50'026.43	0.00
2.000	FR RA5620 S. -RA5620- 2%/21-01.08.2051	USD	300'000		300'000	202'530.02	0.01
2.000	FR RA6694 S. -RA6694- 2%/22-01.01.2052	USD	1'000'000		1'000'000	702'646.44	0.03
3.000	FR RA6953 S. -RA6953- 3%/22-01.03.2052	USD	2'921'605		2'921'605	2'227'099.31	0.09
2.000	FR RB0715 S. -RB0715- 2%/21-01.12.2041	USD	1'000'000		1'000'000	705'804.08	0.03
3.000	FR RB0797 S. -RB0797- 3%/22-01.03.2042	USD		500'000	500'000	407'499.07	0.02
2.500	FR RB5119 S. -RB5119- 2.5%/21-01.07.2041	USD	49'500		49'500	32'479.21	0.00
2.500	FR RB5146 S. -RB5146- 2.5%/22-01.02.2042	USD	2'344'000		2'344'000	1'708'726.79	0.07
5.000	FR RB5225 S. -RB5225- 5%/23-01.04.2043	USD		990'000	990'000	895'859.32	0.04
1.500	FR RC1929 S. -RC1929- 1.5%/21-01.04.2036	USD	329'167		329'167	215'305.55	0.01
1.500	FR RD0016 S. -RD0016- 1.5%/21-01.12.2031	USD	445'175		445'175	264'328.85	0.01
3.500	FR RE0012 S. -RE0012- 3.5%/20-01.06.2050	USD		1'250'000	1'250'000	952'188.34	0.04
2.500	FR RE0028 S. -RE0028- 2.5%/21-01.09.2051	USD		500'000	500'000	343'669.40	0.01
2.500	FR RE0030 S. -RE0030- 2.5%/21-01.08.2051	USD		500'000	500'000	349'829.25	0.01
2.000	FR RE6091 S. -RE6091- 2%/21-01.03.2051	USD	1'500'000		1'500'000	899'971.22	0.04
2.000	FR RE6094 S. -RE6094- 2%/21-01.04.2051	USD	2'000'000		2'000'000	1'226'505.77	0.05
2.000	FR RE6121 S. -RE6121- 2%/22-01.02.2052	USD	2'000'000		2'000'000	1'411'339.13	0.06
4.000	FR RH0001 S. -RH0001- 4%/19-01.06.2049	USD		5'847'993	5'847'993	931'632.60	0.04
3.000	FR SB0187 S. -SB0187- 3%/19-01.11.2034	USD	917'573		917'573	279'537.90	0.01
2.000	FR SB0424 S. -SB0424- 2%/20-01.10.2035	USD	3'014'680		3'014'680	1'602'863.85	0.06
3.500	FR SB0598 S. -SB0598- 3.5%/22-01.08.2036	USD	502'694		502'694	319'544.56	0.01
3.000	FR SC0052 S. -SC0052- 3%/20-01.02.2040	USD	500'000		500'000	164'411.68	0.01
2.000	FR SC0150 S. -SC0150- 2%/21-01.07.2041	USD		1'500'000	1'500'000	1'091'873.05	0.04
2.000	FR SC0170 S. -SC0170- 2%/21-01.07.2041	USD	80'000	350'000	430'000	280'273.85	0.01
2.000	FR SC0225 S. -SC0225- 2%/22-01.01.2042	USD	1'000'000		1'000'000	719'073.14	0.03

**814 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.000 FR SD0680 S. -SD0680- 3%/21-01.04.2051	USD	1'000'000			1'000'000	574'478.54	0.02
4.500 FR SD0615 S. -SD0615- 4.5%/21-01.01.2051	USD	441'578			441'578	175'285.23	0.01
2.000 FR SD0626 S. -SD0626- 2%/21-01.05.2051	USD	2'512'607			2'512'607	1'550'052.82	0.06
4.000 FR SD0630 S. -SD0630- 4%/21-01.02.2050	USD	1'750'662			1'750'662	817'297.75	0.03
3.000 FR SD0632 S. -SD0632- 3%/21-01.07.2050	USD	500'000			500'000	214'713.06	0.01
3.500 FR SD0638 S. -SD0638- 3.5%/21-01.07.2048	USD	500'000			500'000	255'403.33	0.01
3.000 FR SD0651 S. -SD0651- 3%/21-01.09.2050	USD	1'000'000			1'000'000	524'725.00	0.02
2.500 FR SD0717 S. -SD0717- 2.5%/21-01.09.2051	USD	1'000'000			1'000'000	686'739.03	0.03
2.000 FR SD0732 S. -SD0732- 2%/21-01.09.2051	USD	1'933'880			1'933'880	1'320'544.98	0.05
2.500 FR SD0742 S. -SD0742- 2.5%/21-01.11.2051	USD	1'788'190			1'788'190	1'272'718.36	0.05
2.500 FR SD0780 S. -SD0780- 2.5%/21-01.12.2051	USD	1'000'000			1'000'000	685'580.50	0.03
2.500 FR SD0854 S. -SD0854- 2.5%/22-01.01.2052	USD	1'000'000			1'000'000	732'844.81	0.03
2.500 FR SD0868 S. -SD0868- 2.5%/22-01.02.2052	USD	1'000'000			1'000'000	744'641.82	0.03
3.500 FR SD0889 S. -SD0889- 3.5%/22-01.02.2052	USD	1'240'629			1'240'629	940'617.64	0.04
2.500 FR SD0901 S. -SD0901- 2.5%/22-01.01.2052	USD	4'470'474			4'470'474	3'331'869.21	0.14
2.500 FR SD0913 S. -SD0913- 2.5%/22-01.02.2052	USD	1'000'000			1'000'000	736'599.11	0.03
2.500 FR SD0914 S. -SD0914- 2.5%/22-01.02.2052	USD	1'000'000			1'000'000	728'435.96	0.03
2.000 FR SD1095 S. -SD1095- 2%/22-01.02.2052	USD		500'000		500'000	363'174.53	0.01
2.500 FR SD1407 S. -SD1407- 2.5%/22-01.04.2052	USD	1'000'000			1'000'000	756'631.52	0.03
2.000 FR SD7532 S. -SD7532- 2%/21-01.02.2051	USD	150'000			150'000	91'035.92	0.00
3.000 FR SD8068 S. -SD8068- 3%/20-01.06.2050	USD	500'000			500'000	140'622.32	0.01
1.500 FR SD8149 S. -SD8149- 1.5%/21-01.05.2051	USD	280'000			280'000	178'218.48	0.01
3.500 FR SD8202 S. -SD8202- 3.5%/22-01.03.2052	USD	2'477'770			2'477'770	1'903'749.41	0.08
5.500 FR SD8362 S. -SD8362- 5.5%/23-01.09.2053	USD		500'000		500'000	477'108.04	0.02
2.500 FR SE4017 S. -SE4017- 2.5%/20-01.09.2028	USD	1'000'000			1'000'000	287'497.19	0.01
2.500 FR SF4015 S. -SF4015- 2.5%/20-01.12.2032	USD	1'000'000			1'000'000	468'071.63	0.02
2.500 FR SF4019 S. -SF4019- 2.5%/20-01.01.2031	USD	1'000'000			1'000'000	294'736.95	0.01
4.500 FR SF5010 S. -SF5010- 4.5%/21-01.05.2044	USD	500'000			500'000	246'271.73	0.01
5.500 FR SH1000 S. -SH1000- 5.5%/21-01.06.2038	USD		1'000'000		1'000'000	369'128.67	0.01
3.500 FR ZA2489 S. -ZA2489- 3.5%/18-01.01.2038	USD	2'000'000			2'000'000	395'856.70	0.02
3.000 FR ZA3205 S. -ZA3205- 3%/18-01.10.2045	USD		5'665'760		5'665'760	688'145.69	0.03
5.000 FR ZA5839 S. -ZA5839- 5%/18-01.11.2048	USD	209'309			209'309	53'192.83	0.00
3.000 FR ZK7585 S. -ZK7585- 3%/18-01.01.2029	USD	601'715			601'715	67'971.93	0.00
3.500 FR ZM1673 S. -ZM1673- 3.5%/18-01.09.2046	USD	1'035'000			1'035'000	212'144.48	0.01
4.500 FR ZM4300 S. -ZM4300- 4.5%/18-01.09.2047	USD	210'000			210'000	62'382.64	0.00
4.000 FR ZM5065 S. -ZM5065- 4%/18-01.12.2047	USD	1'126'876			1'126'876	212'573.91	0.01
4.500 FR ZM6956 S. -ZM6956- 4.5%/18-01.06.2048	USD	100'000			100'000	24'444.52	0.00
4.500 FR ZN1373 S. -ZN1373- 4.5%/18-01.11.2048	USD	1'200'462			1'200'462	334'047.48	0.01
3.000 FR ZS8034 S. -ZS8034- 3%/18-01.06.2033	USD	363'000			363'000	104'059.70	0.00
3.500 FR ZS9817 S. -ZS9817- 3.5%/18-01.09.2046	USD	486'000			486'000	94'000.96	0.00
3.500 FR ZT0043 S. -ZT0043- 3.5%/18-01.05.2047	USD	1'340'000			1'340'000	404'820.17	0.02
3.000 FR ZT1203 S. -ZT1203- 3%/18-01.06.2031	USD	88'153			88'153	23'055.46	0.00
4.000 FR ZT1918 S. -ZT1918- 4%/19-01.04.2049	USD	3'047'816			3'047'816	548'811.99	0.02
2.850 FRANKLIN RESOURCES INC 2.85%/15-30.03.2025	USD	200'000			200'000	194'846.05	0.01
2.950 FRANKLIN RESOURCES INC 2.95%/21-12.08.2051	USD	300'000			300'000	184'334.44	0.01
4.966 FRED HUTCH CNCR CTR 4.966%/22-01.01.2052	USD	200'000			200'000	188'312.28	0.01
0.250 FREDDIE MAC 0.25%/20-04.12.2023	USD	1'000'000		1'000'000			
0.250 FREDDIE MAC 0.25%/20-24.08.2023	USD	500'000		500'000			
0.320 FREDDIE MAC 0.32%/20-02.11.2023	USD	200'000		200'000			
0.375 FREDDIE MAC 0.375%/20-05.05.2023	USD	500'000		500'000			
0.375 FREDDIE MAC 0.375%/20-23.09.2025	USD	500'000			500'000	467'160.42	0.02
1.500 FREDDIE MAC 1.5%/20-12.02.2025	USD	500'000			500'000	483'276.30	0.02
6.250 FREDDIE MAC 6.25%/02-15.07.2032	USD	1'400'000			1'400'000	1'586'803.90	0.06
6.750 FREDDIE MAC 6.75%/00-15.03.2031	USD	600'000			600'000	685'106.66	0.03
3.000 FREDDIE MAC S. -C91864- 3%/16-01.02.2036	USD	500'000			500'000	87'402.09	0.00
3.000 FREDDIE MAC S. -G60722- 3%/16-01.10.2046	USD	200'000			200'000	52'629.55	0.00
4.500 FREDDIE MAC S. -G67715- 4.5%/18-01.08.2048	USD	1'128'510			1'128'510	285'193.99	0.01
3.500 FREDDIE MAC S. -O49490- 3.5%/17-01.07.2047	USD	2'424'000			2'424'000	330'834.76	0.01
3.000 FREDDIE MAC S. -QA2043- 3%/19-01.08.2049	USD	5'402'282			5'402'282	1'139'575.14	0.05
3.000 FREDDIE MAC S. -QA6367- 3%/20-01.01.2050	USD	738'623			738'623	316'069.05	0.01
3.500 FREDDIE MAC S. -QA8791- 3.5%/20-01.04.2050	USD	628'000			628'000	219'433.67	0.01
2.000 FREDDIE MAC S. -QD2129- 2%/21-01.11.2051	USD	1'500'000			1'500'000	1'050'392.93	0.04
4.000 FREDDIE MAC S. -QE6420- 4%/22-01.07.2052	USD	1'000'000			1'000'000	794'706.75	0.03
5.500 FREDDIE MAC S. -OG1660- 5.5%/23-01.03.2053	USD		1'650'164		1'650'164	1'614'650.07	0.07
1.500 FREDDIE MAC S. -QU7709- 1.5%/20-01.01.2051	USD	2'492'991			2'492'991	1'527'373.73	0.06
6.000 FREDDIE MAC S. -QU8138- 6%/23-01.09.2053	USD		1'000'000		1'000'000	1'003'127.94	0.04
1.500 FREDDIE MAC S. -QU9520- 1.5%/21-01.06.2036	USD		1'378'123		1'378'123	826'520.31	0.03
4.500 FREDDIE MAC S. -RA2353- 4.5%/20-01.03.2050	USD	912'709			912'709	200'962.24	0.01
1.500 FREDDIE MAC S. -RA4244- 1.5%/20-01.12.2050	USD	1'004'298			1'004'298	604'250.90	0.02
2.000 FREDDIE MAC S. -RA6624- 2%/22-01.01.2052	USD		1'000'000		1'000'000	716'885.61	0.03
3.500 FREDDIE MAC S. -RE0006- 3.5%/19-01.01.2050	USD		3'600'000		3'600'000	1'972'039.71	0.08

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.000 FREDDIE MAC S. -RE0019- 2%/20-01.11.2050	USD		2'000'000		2'000'000	1'123'372.14	0.05
2.000 FREDDIE MAC S. -RE0029- 2%/21-01.09.2051	USD		2'600'000		2'600'000	1'818'015.56	0.07
4.500 FREDDIE MAC S. -RE6018- 4.5%/19-01.09.2049	USD		14'396'000		14'396'000	1'039'788.00	0.04
3.500 FREDDIE MAC S. -RE6032- 3.5%/20-01.03.2050	USD		10'000'000		10'000'000	1'372'301.93	0.06
3.500 FREDDIE MAC S. -RH0000- 3.5%/19-01.07.2049	USD		5'396'482		5'396'482	902'937.00	0.04
5.000 FREDDIE MAC S. -RH0003- 5%/19-01.03.2049	USD		2'000'000		2'000'000	567'265.35	0.02
2.000 FREDDIE MAC S. -SB0450- 2%/20-01.12.2035	USD	876'981			876'981	471'593.73	0.02
3.000 FREDDIE MAC S. -SB0715- 3%/22-01.07.2037	USD		500'000		500'000	387'825.39	0.02
1.500 FREDDIE MAC S. -SB8110- 1.5%/21-01.07.2036	USD	232'380			232'380	148'693.04	0.01
1.500 FREDDIE MAC S. -SB8131- 1.5%/21-01.12.2036	USD		1'298'559		1'298'559	898'524.86	0.04
1.500 FREDDIE MAC S. -SB8140- 1.5%/22-01.02.2037	USD	100'000			100'000	70'820.62	0.00
2.500 FREDDIE MAC S. -SD0578- 2.5%/21-01.03.2051	USD	500'000			500'000	311'651.40	0.01
3.500 FREDDIE MAC S. -SD0628- 3.5%/21-01.05.2050	USD	500'000			500'000	254'912.58	0.01
3.000 FREDDIE MAC S. -SD0639- 3%/21-01.06.2051	USD	500'000			500'000	307'849.96	0.01
3.000 FREDDIE MAC S. -SD0650- 3%/21-01.07.2050	USD	500'000			500'000	245'019.37	0.01
2.000 FREDDIE MAC S. -SD0897- 2%/22-01.02.2052	USD	1'000'000			1'000'000	720'832.39	0.03
2.500 FREDDIE MAC S. -SD1098- 2.5%/22-01.01.2052	USD		450'000		450'000	326'504.53	0.01
2.000 FREDDIE MAC S. -SD3036- 2%/23-01.02.2052	USD		500'000		500'000	376'589.74	0.02
6.000 FREDDIE MAC S. -SD3084- 6%/23-01.06.2053	USD		991'000		991'000	955'938.98	0.04
6.000 FREDDIE MAC S. -SD3251- 6%/23-01.07.2053	USD		499'000		499'000	470'866.61	0.02
4.500 FREDDIE MAC S. -SD3467- 4.5%/23-01.10.2050	USD		1'039'000		1'039'000	957'297.98	0.04
6.500 FREDDIE MAC S. -SD4031- 6.5%/23-01.08.2053	USD		1'000'000		1'000'000	971'263.08	0.04
2.500 FREDDIE MAC S. -SD7543- 2.5%/21-01.08.2051	USD	500'000			500'000	334'555.02	0.01
3.500 FREDDIE MAC S. -SD8051- 3.5%/20-01.03.2050	USD	500'000			500'000	83'797.96	0.00
1.500 FREDDIE MAC S. -SD8139- 1.5%/21-01.04.2051	USD	1'275'228			1'275'228	791'346.72	0.03
2.000 FREDDIE MAC S. -SD8160- 2%/21-01.08.2051	USD	500'000			500'000	335'342.93	0.01
2.500 FREDDIE MAC S. -SD8161- 2.5%/21-01.08.2051	USD	500'000			500'000	330'893.59	0.01
2.000 FREDDIE MAC S. -SD8193- 2%/22-01.02.2052	USD		1'000'000		1'000'000	706'495.13	0.03
2.000 FREDDIE MAC S. -SD8199- 2%/22-01.03.2052	USD	1'000'000			1'000'000	710'753.95	0.03
2.500 FREDDIE MAC S. -SD8205- 2.5%/22-01.03.2052	USD	1'000'000			1'000'000	741'703.95	0.03
5.500 FREDDIE MAC S. -SD8260- 5.5%/22-01.09.2052	USD		1'180'000		1'180'000	1'005'979.59	0.04
2.000 FREDDIE MAC S. -SE3005- 2%/24-01.09.2051	USD		2'200'000		2'200'000	1'742'725.09	0.07
3.000 FREDDIE MAC S. -SE9072- 3%/23-01.06.2052	USD		700'000		700'000	574'726.28	0.02
6.500 FREDDIE MAC S. -SH1002- 6.5%/22-01.12.2038	USD		474'306		474'306	289'718.17	0.01
5.000 FREDDIE MAC S. -U20184- 5%/18-01.09.2048	USD		1'410'961		1'410'961	338'720.36	0.01
4.000 FREDDIE MAC S. -U69070- 4%/19-01.11.2048	USD		2'750'000		2'750'000	995'087.28	0.04
3.000 FREDDIE MAC S. -ZA2383- 3%/18-01.06.2035	USD	2'000'000			2'000'000	287'504.46	0.01
4.500 FREDDIE MAC S. -Z19665- 4.5%/18-01.01.2040	USD	2'788'753			2'788'753	70'089.52	0.00
4.500 FREDDIE MAC S. -ZJ0317- 4.5%/18-01.08.2040	USD	3'276'860			3'276'860	144'807.43	0.01
4.500 FREDDIE MAC S. -ZJ1244- 4.5%/18-01.02.2041	USD	1'886'666			1'886'666	62'667.94	0.00
3.000 FREDDIE MAC S. -ZK8591- 3%/18-01.02.2032	USD	1'280'073			1'280'073	239'238.61	0.01
3.500 FREDDIE MAC S. -ZL8964- 3.5%/18-01.01.2045	USD	1'066'000			1'066'000	177'077.08	0.01
4.000 FREDDIE MAC S. -ZM2665- 4%/18-01.02.2047	USD	1'225'000			1'225'000	110'496.73	0.00
3.500 FREDDIE MAC S. -ZM5226- 3.5%/18-01.12.2047	USD	865'000			865'000	171'275.06	0.01
5.000 FREDDIE MAC S. -ZM8774- 5%/18-01.10.2048	USD		7'734'000		7'734'000	990'893.82	0.04
5.000 FREDDIE MAC S. -ZN1436- 5%/18-01.11.2048	USD		7'299'000		7'299'000	998'386.16	0.04
5.000 FREDDIE MAC S. -ZS2430- 5%/18-01.03.2038	USD	5'836'345			5'836'345	74'251.72	0.00
5.500 FREDDIE MAC S. -ZS2853- 5.5%/18-01.12.2039	USD		52'654'000		52'654'000	878'789.35	0.04
5.500 FREDDIE MAC S. -ZS2917- 5.5%/18-01.04.2040	USD		11'097'000		11'097'000	483'623.82	0.02
4.000 FREDDIE MAC S. -ZS3128- 4%/18-01.02.2041	USD	10'582'949			10'582'949	1'037'087.66	0.04
4.500 FREDDIE MAC S. -ZS3825- 4.5%/18-01.10.2043	USD	2'250'000			2'250'000	170'184.69	0.01
5.000 FREDDIE MAC S. -ZS3926- 5%/18-01.11.2041	USD	700'000			700'000	61'272.73	0.00
4.500 FREDDIE MAC S. -ZS4445- 4.5%/18-01.05.2041	USD	4'616'566			4'616'566	148'301.96	0.01
4.500 FREDDIE MAC S. -ZS4550- 4.5%/18-01.01.2044	USD	2'255'707			2'255'707	193'997.19	0.01
4.000 FREDDIE MAC S. -ZS4760- 4%/18-01.03.2048	USD	1'870'000			1'870'000	257'211.42	0.01
4.000 FREDDIE MAC S. -ZS4778- 4%/18-01.07.2048	USD	3'396'163			3'396'163	284'674.72	0.01
3.500 FREDDIE MAC S. -ZS9495- 3.5%/18-01.10.2045	USD	454'000			454'000	96'642.46	0.00
4.000 FREDDIE MAC S. -ZS9778- 4%/18-01.07.2046	USD	1'910'000			1'910'000	177'438.78	0.01
4.500 FREDDIE MAC S. -ZS9978- 4.5%/18-01.09.2046	USD	708'477			708'477	103'687.70	0.00
3.000 FREDDIE MAC S. -ZT0033- 3%/18-01.12.2046	USD	2'592'231			2'592'231	688'705.18	0.03
3.500 FREDDIE MAC S. -ZT0536- 3.5%/18-01.03.2048	USD	3'189'439			3'189'439	847'906.63	0.03
6.000 FREDDIE MAC S. -ZT0610- 6%/18-01.11.2038	USD		2'000'000		2'000'000	108'619.26	0.00
5.450 FREEPORT MCMORAN 5.45%/13-15.03.2043	USD		150'000		150'000	139'735.77	0.01
4.250 FREEPORT-MCMORAN INC 4.25%/20-01.03.2030	USD	200'000			200'000	186'896.54	0.01
5.000 FREEPORT-MCMORAN INC 5%/19-01.09.2027	USD	200'000			200'000	196'858.47	0.01
3.125 FS KKR CAPITAL CORP 3.125%/21-12.10.2028	USD	400'000			400'000	345'428.02	0.01
7.875 FS KKR CAPITAL CORP 7.875%/23-15.01.2029	USD		100'000		100'000	103'362.67	0.00
2.500 G2 784831 S. -784831- 2.5%/19-20.09.2048	USD	1'211'308			1'211'308	413'983.53	0.02
5.500 G2 785324 S. -785324- 5.5%/21-20.06.2050	USD		3'000'000		3'000'000	758'163.88	0.03
2.500 G2 785883 S. -785883- 2.5%/22-20.10.2051	USD		1'000'000		1'000'000	749'515.86	0.03
3.500 G2 786222 S. -786222- 3.5%/22-20.04.2052	USD		1'500'000		1'500'000	1'240'669.41	0.05

816 CSIF (CH) Bond Aggregate USD  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.000 G2 786246 S. -786246- 2%/22-20.08.2051	USD	1'800'000			1'800'000	1'244'126.36	0.05
2.500 G2 786464 S. -786464- 2.5%/23-20.12.2052	USD		650'000		650'000	500'768.64	0.02
4.000 G2 786533 S. -786533- 4%/23-20.01.2053	USD		1'200'000		1'200'000	1'022'558.85	0.04
3.500 G2 786651 S. -786651- 3.5%/23-20.03.2052	USD		2'000'000		2'000'000	1'717'247.10	0.07
3.500 G2 798851 S. -798851- 3.5%/13-20.01.2043	USD	130'000			130'000	49'332.58	0.00
3.500 G2 AV5019 S. -AV5019- 3.5%/16-20.10.2046	USD		1'106'965		1'106'965	411'491.39	0.02
2.000 G2 BQ2123 S. -BQ2123- 2%/21-20.11.2051	USD	1'852'982			1'852'982	1'251'902.60	0.05
4.500 G2 BR4436 S. -BR4436- 4.5%/19-20.12.2049	USD		4'938'963		4'938'963	836'648.85	0.03
4.500 G2 BR6046 S. -BR6046- 4.5%/19-20.11.2049	USD		2'531'624		2'531'624	575'392.43	0.02
3.500 G2 BS7482 S. -BS7482- 3.5%/20-20.02.2050	USD	5'390'989			5'390'989	812'409.50	0.03
3.500 G2 BT0821 S. -BT0821- 3.5%/20-20.03.2050	USD		3'000'000		3'000'000	956'910.20	0.04
6.500 G2 BU2685 S. -BU2685- 6.5%/20-20.09.2039	USD		2'583'171		2'583'171	1'282'526.33	0.05
4.000 G2 BW1813 S. -BW1813- 4%/20-20.08.2050	USD		1'059'053		1'059'053	927'699.33	0.04
2.000 G2 CC0878 S. -CC0878- 2%/21-20.01.2051	USD		1'262'876		1'262'876	926'450.58	0.04
5.000 G2 CE1824 S. -CE1824- 5%/21-20.07.2049	USD		1'000'000		1'000'000	356'300.64	0.01
5.500 G2 CF4626 S. -CF4626- 5.5%/21-20.08.2040	USD		500'000		500'000	332'028.54	0.01
2.500 G2 CG6792 S. -CG6792- 2.5%/21-20.11.2051	USD		700'000		700'000	496'815.87	0.02
2.000 G2 CG8466 S. -CG8466- 2%/21-20.09.2051	USD		1'100'000		1'100'000	816'851.90	0.03
2.500 G2 CI3761 S. -CI3761- 2.5%/21-20.10.2051	USD	3'897'727			3'897'727	3'026'483.75	0.12
2.500 G2 CJ2817 S. -CJ2817- 2.5%/22-20.01.2052	USD		1'750'000		1'750'000	1'298'497.91	0.05
2.500 G2 CJ9718 S. -CJ9718- 2.5%/21-20.12.2051	USD	4'011'904			4'011'904	3'128'768.47	0.13
3.000 G2 CJ9719 S. -CJ9719- 3%/21-20.12.2051	USD	4'320'000			4'320'000	3'448'428.80	0.14
3.000 G2 CJ9720 S. -CJ9720- 3%/21-20.12.2051	USD	4'061'165			4'061'165	3'300'873.15	0.13
3.500 G2 CJ9737 S. -CJ9737- 3.5%/22-20.02.2052	USD		620'282		620'282	532'471.32	0.02
4.000 G2 CN8589 S. -CN8589- 4%/22-20.08.2052	USD	2'110'000			2'110'000	1'715'307.55	0.07
4.000 G2 CO2518 S. -CO2518- 4%/22-20.06.2052	USD		2'000'000		2'000'000	1'700'144.02	0.07
5.000 G2 CP6904 S. -CP6904- 5%/22-20.10.2052	USD		965'185		965'185	831'074.00	0.03
5.000 G2 CQ2527 S. -CQ2527- 5%/22-20.11.2052	USD	500'000			500'000	472'173.75	0.02
4.500 G2 CQ2528 S. -CQ2528- 4.5%/22-20.11.2052	USD	500'000	3'249'406		3'749'406	3'516'986.35	0.14
5.000 G2 CT1166 S. -CT1166- 5%/23-20.03.2053	USD		1'603'243		1'603'243	1'521'568.04	0.06
4.500 G2 CT1167 S. -CT1167- 4.5%/23-20.03.2053	USD		400'000		400'000	370'199.00	0.02
5.500 G2 CT4365 S. -CT4365- 5.5%/23-20.03.2053	USD		1'750'911		1'750'911	1'726'034.26	0.07
6.000 G2 CV6327 S. -CV6327- 6%/23-20.06.2053	USD		500'000		500'000	498'779.44	0.02
5.000 G2 CV6329 S. -CV6329- 5%/23-20.06.2053	USD		1'150'000		1'150'000	1'095'362.08	0.04
5.500 G2 CV9968 S. -CV9968- 5.5%/23-20.06.2053	USD		729'662		729'662	719'757.82	0.03
2.500 G2 MA6793 S. -MA6793- 2.5%/20-20.08.2035	USD	3'800'000			3'800'000	1'346'786.43	0.05
6.500 G2 MA6827 S. -MA6827- 6.5%/20-20.12.2038	USD		1'000'000		1'000'000	473'777.85	0.02
1.500 G2 MA7191 S. -MA7191- 1.5%/21-20.02.2051	USD	116'948	500'000		616'948	359'762.76	0.01
1.500 G2 MA7253 S. -MA7253- 1.5%/21-20.03.2051	USD	206'609			206'609	123'700.93	0.01
4.000 G2 MA7258 S. -MA7258- 4%/21-20.03.2051	USD	171'465			171'465	78'461.24	0.00
1.500 G2 MA7470 S. -MA7470- 1.5%/21-20.07.2051	USD	33'339			33'339	21'377.57	0.00
2.000 G2 MA7578 S. -MA7578- 2%/21-20.09.2051	USD		1'205'000		1'205'000	797'443.59	0.03
1.500 G2 MA7587 S. -MA7587- 1.5%/21-20.09.2051	USD	300'000			300'000	193'948.95	0.01
4.000 G2 MA7592 S. -MA7592- 4%/21-20.09.2051	USD	100'000			100'000	64'922.24	0.00
1.500 G2 MA7703 S. -MA7703- 1.5%/21-20.11.2051	USD	23'515			23'515	15'380.99	0.00
4.000 G2 MA8417 S. -MA8417- 4%/22-20.11.2052	USD	525'000			525'000	454'881.14	0.02
2.000 G2 MA8563 S. -MA8563- 2%/23-20.01.2053	USD		1'000'000		1'000'000	720'218.51	0.03
1.950 GA GLOBAL FUNDING TRUST -144A- 1.95%/21-15.09.2028	USD	400'000			400'000	338'502.30	0.01
3.500 GATX CORP 3.5%/22-01.06.2032	USD	200'000			200'000	172'938.77	0.01
5.600 GE HEALTHCARE HLDG LLC -144A- 5.6%/22-15.11.2025	USD	300'000		300'000			
5.857 GE HEALTHCARE HLDG LLC -144A- 5.857%/22-15.03.2030	USD	200'000		200'000			
5.905 GE HEALTHCARE HLDG LLC -144A- 5.905%/22-22.11.2032	USD	300'000		300'000			
6.377 GE HEALTHCARE HLDG LLC -144A- 6.377%/22-22.11.2052	USD	300'000		300'000			
5.650 GE HEALTHCARE HLDG LLC 5.65%/22-15.11.2027	USD	300'000		300'000			
5.600 GE HEALTHCARE TECH INC 5.6%/23-15.11.2025	USD		300'000	300'000			
5.650 GE HEALTHCARE TECH INC 5.65%/23-15.11.2027	USD		300'000		300'000	304'592.93	0.01
5.857 GE HEALTHCARE TECH INC 5.857%/23-15.03.2030	USD		200'000		200'000	206'702.95	0.01
5.905 GE HEALTHCARE TECH INC 5.905%/23-22.11.2032	USD		300'000		300'000	311'455.42	0.01
6.377 GE HEALTHCARE TECH INC 6.377%/23-22.11.2052	USD		300'000		300'000	332'467.97	0.01
2.125 GENERAL DYNAMICS 2.125%/16-15.08.2026	USD		400'000		400'000	374'279.64	0.02
3.500 GENERAL DYNAMICS CORP 3.5%/18-15.05.2025	USD	200'000			200'000	196'161.84	0.01
3.000 GENERAL MILLS INC 3%/21-01.02.2051	USD	200'000			200'000	128'912.32	0.01
4.950 GENERAL MILLS INC 4.95%/23-29.03.2033	USD		200'000		200'000	196'317.73	0.01
5.241 GENERAL MILLS INC 5.241%/22-18.11.2025	USD	400'000			400'000	399'512.27	0.02
- GENERAL MILLS INC FRN/18-17.10.2023	USD	2'000'000		2'000'000			
5.150 GENERAL MOTORS CO 5.15%/17-01.04.2038	USD		100'000		100'000	92'573.25	0.00
5.200 GENERAL MOTORS CO 5.2%/14-01.04.2045	USD	300'000			300'000	264'800.59	0.01
6.250 GENERAL MOTORS CO 6.25%/14-02.10.2043	USD	200'000			200'000	200'732.37	0.01
6.600 GENERAL MOTORS CO 6.6%/16-01.04.2036	USD	400'000			400'000	419'342.69	0.02
6.750 GENERAL MOTORS CO 6.75%/16-01.04.2046	USD	100'000			100'000	105'694.99	0.00
1.250 GENERAL MOTORS FINL CO 1.25%/21-08.01.2026	USD	400'000			400'000	370'669.68	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.500	GENERAL MOTORS FINL CO 1.5%/21-10.06.2026	USD	400'000		400'000	366'424.67	0.01
2.400	GENERAL MOTORS FINL CO 2.4%/21-10.04.2028	USD	200'000		200'000	178'276.07	0.01
2.400	GENERAL MOTORS FINL CO 2.4%/21-15.10.2028	USD	400'000		400'000	351'443.61	0.01
2.900	GENERAL MOTORS FINL CO 2.9%/20-26.02.2025	USD	300'000		300'000	291'851.74	0.01
3.600	GENERAL MOTORS FINL CO 3.6%/20-21.06.2030	USD	200'000		200'000	179'365.25	0.01
4.350	GENERAL MOTORS FINL CO 4.35%/17-17.01.2027	USD	300'000		300'000	291'975.19	0.01
5.000	GENERAL MOTORS FINL CO 5%/22-09.04.2027	USD	200'000		200'000	197'883.12	0.01
5.800	GENERAL MOTORS FINL CO 5.8%/23-07.01.2029	USD		200'000	200'000	202'639.80	0.01
5.800	GENERAL MOTORS FINL CO 5.8%/23-23.06.2028	USD		200'000	200'000	202'871.16	0.01
6.050	GENERAL MOTORS FINL CO 6.05%/22-10.10.2025	USD	200'000		200'000	201'566.36	0.01
6.100	GENERAL MOTORS FINL CO 6.1%/23-07.01.2034	USD		200'000	200'000	202'025.40	0.01
6.500	GENUINE PARTS CO 6.5%/23-01.11.2028	USD		150'000	150'000	157'280.99	0.01
4.300	GEORGIA POWER 4.3%/12-15.03.2042	USD	500'000		500'000	426'770.83	0.02
3.700	GEORGIA POWER CO S. -2020B- 3.7%/20-30.01.2050	USD	200'000		200'000	151'426.00	0.01
8.000	GEORGIA-PACIFIC 8%/03-15.01.2024	USD	250'000		250'000		
2.100	GEORGIA-PACIFIC LLC -144A- 2.1%/20-30.04.2027	USD	300'000		300'000	274'179.51	0.01
2.500	GILEAD SCIENCES 2.5%/16-01.09.2023	USD	600'000		600'000		
3.500	GILEAD SCIENCES 3.5%/14-01.02.2025	USD	1'800'000		1'000'000	786'362.58	0.03
3.650	GILEAD SCIENCES 3.65%/15-01.03.2026	USD	400'000		400'000	388'486.18	0.02
4.750	GILEAD SCIENCES 4.75%/15-01.03.2046	USD	300'000		300'000	272'065.67	0.01
0.750	GILEAD SCIENCES INC 0.75%/20-29.09.2023	USD	150'000		150'000		
2.800	GILEAD SCIENCES INC 2.8%/20-01.10.2050	USD	200'000		200'000	128'743.87	0.01
4.150	GILEAD SCIENCES INC 4.15%/16-01.03.2047	USD	200'000		200'000	165'029.61	0.01
6.375	GLAXOSMITHKLINE 6.375%/08-15.05.2038	USD	300'000		300'000	336'361.41	0.01
3.625	GLAXOSMITHKLINE CAP INC 3.625%/18-15.05.2025	USD	450'000		450'000	442'147.37	0.02
1.625	GLENCORE FUNDING LLC -144A- 1.625%/21-27.04.2026	USD	400'000		400'000	369'576.38	0.01
2.500	GLENCORE FUNDING LLC -144A- 2.5%/20-01.09.2030	USD	400'000		400'000	338'008.18	0.01
4.125	GLENCORE FUNDING LLC -144A- 4.125%/19-12.03.2024	USD	200'000		200'000		
4.875	GLENCORE FUNDING LLC -144A- 4.875%/19-12.03.2029	USD	300'000		300'000	295'840.53	0.01
6.375	GLENCORE FUNDING LLC -144A- 6.375%/23-06.10.2030	USD		200'000	200'000	210'092.20	0.01
6.500	GLENCORE FUNDING LLC -144A- 6.5%/23-06.10.2033	USD		200'000	200'000	213'371.12	0.01
2.650	GLOBAL PAYMENTS INC 2.65%/19-15.02.2025	USD	400'000		400'000	388'252.07	0.02
3.200	GLOBAL PAYMENTS INC 3.2%/19-15.08.2029	USD	300'000		300'000	267'381.08	0.01
4.950	GLOBAL PAYMENTS INC 4.95%/22-15.08.2027	USD	400'000		400'000	396'087.46	0.02
4.000	GLP CAPITAL LP / FIN II 4%/20-15.01.2031	USD	400'000		400'000	352'661.97	0.01
6.750	GLP CAPITAL LP / FIN II 6.75%/23-01.12.2033	USD		200'000	200'000	207'704.32	0.01
5.000	GN 785335 S. -785335- 5%/21-15.03.2047	USD	1'500'000		1'500'000	877'158.17	0.04
5.000	GN CO1904 S. -CO1904- 5%/22-15.08.2052	USD	200'000		200'000	189'638.57	0.01
6.000	GN CO1930 S. -CO1930- 6%/22-15.09.2052	USD	1'005'890		1'005'890	1'010'412.87	0.04
5.500	GN CO1933 S. -CO1933- 5.5%/22-15.11.2052	USD	1'138'609		1'138'609	1'126'879.27	0.05
6.000	GN CO1935 S. -CO1935- 6%/22-15.11.2052	USD	1'000'000		1'000'000	1'003'412.27	0.04
4.500	GNMA I & II - SINGLE ISSUER S. -615272- 4.5%/03-15.07.2033	USD	350'000		350'000	12'757.59	0.00
3.500	GNMA I & II - SINGLE ISSUER S. -BD9009- 3.5%/17-20.11.2047	USD	1'798'015		1'798'015	358'301.55	0.01
5.000	GNMA I & II - SINGLE ISSUER S. -MA6660- 5%/20-20.05.2050	USD	1'362'738		1'362'738	309'524.61	0.01
1.500	GNMA I & II - SINGLE ISSUER S. -MA7134- 1.5%/21-20.01.2051	USD	500'000		500'000	289'815.80	0.01
3.000	GNMA I & II - SINGLE ISSUER S. -MA7368- 3%/21-20.05.2051	USD	485'346		485'346	271'853.76	0.01
3.500	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -784106- 3.5%/16-20.01.2046	USD	504'661		504'661	57'594.32	0.00
3.500	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -784474- 3.5%/18-20.02.2048	USD	127'000		127'000	36'630.64	0.00
3.500	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -784693- 3.5%/19-20.08.2046	USD	8'543'981		8'543'981	1'649'302.12	0.07
3.000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -784934- 3%/20-20.08.2048	USD	3'930'821		3'930'821	856'753.84	0.03
5.000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -785479- 5%/21-15.02.2048	USD		2'387'199	2'387'199	1'239'732.83	0.05
2.000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -786045- 2%/22-20.02.2052	USD		2'500'000	2'500'000	1'804'961.60	0.07
2.875	GOLDMAN SACHS BDC INC 2.875%/20-15.01.2026	USD	400'000		400'000	380'381.13	0.02
6.345	GOLDMAN SACHS CAPITAL 6.345%/04-15.02.2034	USD	165'000		165'000	169'208.28	0.01
3.750	GOLDMAN SACHS GROUP (subordinated) 3.75%/15-22.05.2025	USD		200'000	200'000	196'144.56	0.01
6.750	GOLDMAN SACHS GROUP (subordinated) 6.75%/07-01.10.2037	USD	480'000		480'000	522'000.92	0.02
3.500	GOLDMAN SACHS GROUP 3.5%/15-23.01.2025	USD	200'000		200'000	196'532.00	0.01
3.500	GOLDMAN SACHS GROUP 3.5%/16-16.11.2026	USD	200'000		200'000	191'837.74	0.01
3.850	GOLDMAN SACHS GROUP 3.85%/17-26.01.2027	USD	400'000		400'000	386'486.98	0.02
4.000	GOLDMAN SACHS GROUP 4%/14-03.03.2024	USD	300'000		300'000	300'000.00	0.01
5.150	GOLDMAN SACHS GROUP 5.15%/15-22.05.2045	USD	300'000		300'000	286'693.31	0.01
6.450	GOLDMAN SACHS GROUP 6.45%/06-01.05.2036	USD	200'000		200'000	213'642.13	0.01
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.272%/17-29.09.2025	USD	200'000		200'000	197'228.00	0.01
3.000	GOLDMAN SACHS GROUP INC 3%/22-15.03.2024	USD	100'000		100'000	99'897.00	0.00
3.500	GOLDMAN SACHS GROUP INC 3.5%/20-01.04.2025	USD	200'000		200'000	195'867.70	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-01.05.2029	USD	800'000		800'000	767'083.11	0.03

**818 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/20-09.12.2026	USD	300'000			300'000	277'972.43	0.01
- GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-08.03.2024	USD	200'000		200'000			
- GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2032	USD	300'000			300'000	244'120.13	0.01
- GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2042	USD	200'000			200'000	141'754.41	0.01
- GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2027	USD	400'000			400'000	366'288.92	0.01
- GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-15.03.2028	USD	400'000			400'000	381'419.50	0.02
- GOLDMAN SACHS GROUP INC FRN/21-08.03.2024	USD	1'000'000		1'000'000			
- GOLDMAN SACHS GROUP INC S. -S- FIX-TO-FRN FRN/21-27.01.2032	USD	400'000			400'000	320'694.16	0.01
- GOLDMAN SACHS GROUP S. D T. 591 FRN 13-29.11.2023	USD	3'000'000		3'000'000			
6.250 GOLDMAN SACHS S. -D- 6.25%/11-01.02.2041	USD	300'000			300'000	323'788.20	0.01
4.800 GOLDMAN SACHS T. 594 4.8%/14-08.07.2044	USD	200'000			200'000	182'136.46	0.01
2.050 GOLUB CAPITAL BDC 2.05%/21-15.02.2027	USD	200'000			200'000	175'969.80	0.01
7.050 GOLUB CAPITAL BDC 7.05%/23-05.12.2028	USD		200'000		200'000	203'765.82	0.01
4.500 GOODMAN US FIN FOUR -144A- 4.5%/17-15.10.2037	USD	200'000			200'000	167'766.74	0.01
3.700 GOODMAN US FIN THREE -144A- 3.7%/17-15.03.2028	USD	200'000			200'000	184'557.48	0.01
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -4637- 5%/10-20.02.2040	USD	1'163'475			1'163'475	47'867.41	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -4746- 4.5%/10-20.07.2040	USD	3'340'885			3'340'885	143'475.04	0.01
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -4772- 5%/10-20.08.2040	USD	1'194'156			1'194'156	54'548.77	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5017- 4.5%/11-20.04.2041	USD	3'082'997			3'082'997	124'429.57	0.01
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5082- 4.5%/11-20.06.2041	USD	2'066'869			2'066'869	98'931.15	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5140- 4.5%/11-20.08.2041	USD	3'572'230			3'572'230	192'372.89	0.01
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5141- 5%/11-20.08.2041	USD	494'374			494'374	23'094.69	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5232- 3.5%/11-20.11.2041	USD	350'000			350'000	28'273.69	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -B02091- 2.5%/21-20.03.2051	USD		2'750'000		2'750'000	1'947'581.47	0.08
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0317- 3%/12-20.08.2042	USD	612'352			612'352	69'897.10	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0391- 3%/12-20.09.2042	USD	525'000			525'000	63'028.24	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1375- 3.5%/13-20.10.2043	USD	858'409			858'409	95'364.16	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1377- 4.5%/13-20.10.2043	USD	3'691'566			3'691'566	224'909.03	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1599- 3%/14-20.01.2044	USD	1'473'570			1'473'570	192'710.60	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA2677- 3%/15-20.03.2045	USD	2'200'000			2'200'000	209'483.86	0.01
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA2756- 4.5%/15-20.04.2045	USD	1'484'698			1'484'698	117'210.59	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3033- 3%/15-20.08.2045	USD	2'053'963			2'053'963	302'235.04	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3035- 4%/15-20.08.2045	USD	7'599'720			7'599'720	621'858.71	0.03
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3104- 3%/15-20.09.2045	USD	600'000			600'000	84'239.52	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3174- 4%/15-20.10.2045	USD	988'398			988'398	86'662.90	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3244- 3.5%/15-20.11.2045	USD	16'112'685			16'112'685	1'847'565.15	0.07
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3246- 4.5%/15-20.11.2045	USD	500'000			500'000	45'551.98	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3310- 3.5%/15-20.12.2045	USD	1'100'000			1'100'000	132'374.31	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3520- 3%/16-20.03.2046	USD	2'678'068			2'678'068	329'179.50	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3596- 3%/16-20.04.2046	USD	1'646'808			1'646'808	195'190.09	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3598- 4%/16-20.04.2046	USD	4'032'079			4'032'079	426'947.11	0.02
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3662- 3%/16-20.05.2046	USD	2'072'077			2'072'077	267'413.31	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3735- 3%/16-20.06.2046	USD	3'642'033			3'642'033	487'889.50	0.02
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA3936- 3%/16-20.09.2046	USD	3'875'922			3'875'922	569'442.46	0.02
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA4002- 2.5%/16-20.10.2046	USD	952'930			952'930	168'425.96	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA4067- 2.5%/16-20.11.2046	USD	1'357'711			1'357'711	265'103.83	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4125- 2.5%/16-20.12.2046	USD	862'603			862'603	170'328.23	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4126- 3%/16-20.12.2046	USD	3'220'000			3'220'000	513'449.18	0.02
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4261- 3%/17-20.02.2047	USD	1'443'998			1'443'998	253'907.48	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4263- 4%/17-20.02.2047	USD	1'126'358			1'126'358	121'674.35	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4320- 3%/17-20.03.2047	USD	5'647'852			5'647'852	945'172.23	0.04
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4323- 4.5%/17-20.03.2047	USD	1'545'826			1'545'826	142'702.17	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4383- 4%/17-20.04.2047	USD	2'393'367			2'393'367	249'001.84	0.01
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4588- 4.5%/17-20.07.2047	USD	1'572'620			1'572'620	161'868.28	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4777- 3%/17-20.10.2047	USD	2'478'884			2'478'884	383'265.92	0.02
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4839- 4.5%/17-20.11.2047	USD	436'165			436'165	49'497.09	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4962- 3.5%/18-20.01.2048	USD	2'411'610			2'411'610	329'927.97	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5078- 4%/18-20.03.2048	USD	800'590			800'590	84'866.70	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5399- 4.5%/18-20.08.2048	USD	573'236			573'236	53'984.25	0.00
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5712- 5%/19-20.01.2049	USD	745'897			745'897	52'073.62	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5876- 4%/19-20.04.2049	USD	2'739'684			2'739'684	251'856.64	0.01
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5933- 5%/19-20.05.2049	USD	277'568			277'568	29'867.27	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5985- 3.5%/19-20.06.2049	USD	3'057'521			3'057'521	365'501.46	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6038- 3%/19-20.07.2049	USD	3'160'360			3'160'360	467'772.00	0.02
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6766- 3%/20-20.07.2050	USD	796'969			796'969	250'015.18	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6819- 2.5%/20-20.08.2050	USD	3'717'929			3'717'929	1'489'642.27	0.06
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6995- 2.5%/20-20.11.2050	USD	1'226'070			1'226'070	558'568.12	0.02
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7051- 2%/20-20.12.2050	USD	1'000'000			1'000'000	554'647.10	0.02
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7055- 4%/20-20.12.2050	USD	303'373			303'373	115'655.82	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7135- 2%/21-20.01.2051	USD		500'000		500'000	281'735.75	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7136- 2.5%/21-20.01.2051	USD	1'315'571			1'315'571	663'226.33	0.03
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7137- 3%/21-20.01.2051	USD	1'050'720			1'050'720	451'709.39	0.02
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7192- 2%/21-20.02.2051	USD		700'000		700'000	400'913.37	0.02
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7195- 3.5%/21-20.02.2051	USD	416'857			416'857	186'840.90	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7255- 2.5%/21-20.03.2051	USD	1'988'977			1'988'977	1'103'045.42	0.04
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7311- 2%/21-20.04.2051	USD	654'462	1'000'000		1'654'462	989'606.52	0.04
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7312- 2.5%/21-20.04.2051	USD	2'537'762			2'537'762	1'482'205.97	0.06
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7365- 2%/21-20.05.2051	USD	1'362'479			1'362'479	832'547.26	0.03
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7367- 2.5%/21-20.05.2051	USD	243'802			243'802	147'123.14	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7369- 3.5%/21-20.05.2051	USD	1'374'829			1'374'829	745'627.17	0.03
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7418- 2.5%/21-20.06.2051	USD	2'538'193			2'538'193	1'601'049.94	0.06
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7419- 3%/21-20.06.2051	USD	338'000			338'000	196'652.22	0.01
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7422- 4.5%/21-20.06.2051	USD	158'264			158'264	74'833.83	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7471- 2%/21-20.07.2051	USD	869'836			869'836	555'841.06	0.02
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7475- 4%/21-20.07.2051	USD	247'260			247'260	138'771.90	0.01

**820 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7533- 2%/21-20.08.2051	USD	869'836			869'836	564'184.74	0.02
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7535- 3%/21-20.08.2051	USD	654'270			654'270	427'702.76	0.02
1.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7647- 1.5%/21-20.10.2051	USD	32'999			32'999	21'421.30	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7648- 2%/21-20.10.2051	USD	1'150'000			1'150'000	778'332.90	0.03
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7704- 2%/21-20.11.2051	USD	1'134'936			1'134'936	778'452.14	0.03
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7766- 2%/21-20.12.2051	USD	2'450'000			2'450'000	1'701'582.35	0.07
6.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. -4905- 6%/10-20.12.2040	USD		9'612'482		9'612'482	424'407.17	0.02
5.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 605001- 5.5%/04-20.03.2034	USD		34'643'539		34'643'539	442'032.70	0.02
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 784847- 4.5%/19-20.11.2049	USD		500'000		500'000	219'543.60	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 786428- 4%/22-20.06.2052	USD		555'000		555'000	494'369.69	0.02
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 786552- 2%/23-20.12.2052	USD		700'000		700'000	520'421.52	0.02
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 786793- 2%/23-20.12.2052	USD		1'300'000		1'300'000	986'165.06	0.04
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - BW5882- 2%/20-20.10.2050	USD		1'000'000		1'000'000	568'869.94	0.02
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - BY1670- 2%/20-20.09.2050	USD		1'500'000		1'500'000	831'783.39	0.03
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CC3153- 2%/21-20.02.2051	USD		404'600		404'600	297'782.85	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CH1503- 4%/22-20.01.2052	USD		563'925		563'925	499'702.32	0.02
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CH1506- 2%/22-20.02.2052	USD		1'000'000		1'000'000	742'936.19	0.03
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CN1861- 4.5%/22-20.06.2052	USD		490'000		490'000	456'207.42	0.02
5.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - MA3525- 5.5%/16-20.03.2046	USD		4'784'000		4'784'000	467'601.58	0.02
5.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - MA5713- 5.5%/19-20.01.2049	USD		4'910'000		4'910'000	464'938.67	0.02
6.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - MA8802- 6%/23-20.04.2053	USD		1'007'000		1'007'000	929'057.47	0.04
6.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - MA9307- 6.5%/23-20.11.2053	USD		500'000		500'000	503'449.35	0.02
1.512 GRAPHIC PACKAGING INTERN -144A- 1.512%/21-15.04.2026	USD	400'000			400'000	365'757.47	0.01
- GS MORTGAGE SECURITIES TRUST (subordinated) S. -2017-GS5 AS-FRN/17-10.03.2050	USD		500'000		500'000	454'980.22	0.02
2.012 GS MORTGAGE SECURITIES TRUST S. -2020-GSA2 A5- 2.012%/20-12.12.2053	USD		400'000		400'000	324'748.22	0.01
3.024 GSK CONSUMER HEALTHCARE 3.024%/22-24.03.2024	USD	250'000			250'000	249'652.50	0.01
3.375 GSK CONSUMER HEALTHCARE 3.375%/22-24.03.2027	USD	250'000			250'000	237'656.28	0.01
3.625 GSK CONSUMER HEALTHCARE 3.625%/22-24.03.2032	USD	250'000			250'000	223'826.82	0.01
1.400 GUARDIAN LIFE GLOB FUND 1.4%/20-06.07.2027	USD	400'000		400'000			
1.100 GUARDIAN LIFE GLOB FUND -144A- 1.1%/20-23.06.2025	USD	200'000			200'000	189'606.73	0.01
1.250 GUARDIAN LIFE GLOB FUND -144A- 1.25%/20-19.11.2027	USD	400'000			400'000	350'617.61	0.01
1.400 GUARDIAN LIFE GLOB FUND -144A- 1.4%/20-06.07.2027	USD	200'000			200'000	177'474.95	0.01
3.246 GUARDIAN LIFE GLOB FUND -144A- 3.246%/22-29.03.2027	USD	200'000			200'000	189'950.44	0.01
5.550 GUARDIAN LIFE GLOB FUND -144A- 5.55%/22-28.10.2027	USD	200'000			200'000	204'018.53	0.01
3.700 GUARDIAN LIFE INSURANCE (subordinated) -144A- 3.7%/20-22.01.2070	USD	100'000			100'000	65'437.47	0.00
1.650 GXO LOGISTICS INC 1.65%/22-15.07.2026	USD	400'000			400'000	366'779.63	0.01
2.650 GXO LOGISTICS INC 2.65%/22-15.07.2031	USD	200'000			200'000	162'444.75	0.01
3.800 HALLIBURTON 3.8%/15-15.11.2025	USD	120'000			120'000	117'237.96	0.00
5.000 HALLIBURTON 5%/15-15.11.2045	USD	240'000			240'000	223'264.46	0.01
2.800 HARTFORD FINL SVCS GRP 2.8%/19-19.08.2029	USD	500'000			500'000	446'629.87	0.02
2.900 HARTFORD FINL SVCS GRP 2.9%/21-15.09.2051	USD	400'000			400'000	256'358.60	0.01
3.125 HCA INC -144A- 3.125%/22-15.03.2027	USD	200'000		200'000			
3.375 HCA INC -144A- 3.375%/22-15.03.2029	USD	200'000		200'000			
2.375 HCA INC 2.375%/21-15.07.2031	USD	200'000			200'000	162'628.89	0.01
3.125 HCA INC 3.125%/23-15.03.2027	USD		200'000		200'000	187'958.74	0.01
3.375 HCA INC 3.375%/23-15.03.2029	USD		200'000		200'000	182'381.04	0.01
3.500 HCA INC 3.5%/21-15.07.2051	USD	300'000			300'000	202'503.28	0.01
5.000 HCA INC 5%/14-15.03.2024	USD	500'000		500'000			
5.125 HCA INC 5.125%/19-15.06.2039	USD	300'000			300'000	278'906.93	0.01
5.250 HCA INC 5.25%/16-15.06.2026	USD	200'000			200'000	198'775.70	0.01
5.250 HCA INC 5.25%/19-15.06.2049	USD	300'000			300'000	268'747.57	0.01
3.250 HCP INC 3.25%/19-15.07.2026	USD	200'000			200'000	191'049.04	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.500 HCP INC 3.5%/19-15.07.2029	USD	200'000			200'000	182'733.59	0.01
1.350 HEALTHPEAK PROPERTIES 1.35%/21-01.02.2027	USD	400'000			400'000	359'901.52	0.01
2.875 HEALTHPEAK PROPERTIES 2.875%/20-15.01.2031	USD	100'000			100'000	85'040.56	0.00
5.250 HEICO CORP 5.25%/23-01.08.2028	USD		400'000		400'000	402'543.44	0.02
2.900 HELMERICH & PAYNE INC 2.9%/22-29.09.2031	USD	400'000			400'000	331'799.03	0.01
0.900 HERSHEY COMPANY 0.9%/20-01.06.2025	USD	200'000			200'000	190'031.36	0.01
1.700 HERSHEY COMPANY 1.7%/20-01.06.2030	USD	300'000			300'000	250'353.11	0.01
2.450 HERSHEY COMPANY 2.45%/19-15.11.2029	USD	200'000		200'000			
3.125 HERSHEY COMPANY 3.125%/19-15.11.2049	USD	240'000			240'000	171'925.68	0.01
4.300 HESS 4.3%/16-01.04.2027	USD	300'000			300'000	292'192.61	0.01
5.600 HESS 5.6%/10-15.02.2041	USD	250'000			250'000	251'901.48	0.01
3.500 HESS CORP 3.5%/14-15.07.2024	USD	200'000			200'000	198'182.00	0.01
6.000 HEWLETT-PACKARD 6%/11-15.09.2041	USD	147'000			147'000	150'318.18	0.01
4.900 HEWLETT-PACKARD ENTERPRISE 4.9%/16-15.10.2025	USD	500'000		200'000	300'000	298'070.65	0.01
6.350 HEWLETT-PACKARD ENTERPRISE 6.35%/16-15.10.2045	USD	300'000		100'000	200'000	206'735.53	0.01
1.750 HEWLETT-PACKARD ENTERPRISE CO 1.75%/20-01.04.2026	USD	200'000			200'000	185'886.33	0.01
5.000 HF SINCLAIR CORP -144A- 5%/23-01.02.2028	USD		200'000		200'000	192'513.27	0.01
2.625 HF SINCLAIR CORP 2.625%/22-01.10.2023	USD	400'000		400'000			
7.650 HIGHWOODS REALTY LP 7.65%/23-01.02.2034	USD		400'000		400'000	428'893.24	0.02
4.046 HILL CITY FUNDING TRUST -144A- 4.046%/21-15.08.2041	USD	200'000			200'000	144'177.34	0.01
4.250 HOME DEPOT 4.25%/15-01.04.2046	USD	200'000			200'000	170'728.66	0.01
4.400 HOME DEPOT 4.4%/14-15.03.2045	USD	440'000			440'000	386'154.49	0.02
5.875 HOME DEPOT 5.875%/06-16.12.2036	USD	300'000			300'000	319'569.83	0.01
1.375 HOME DEPOT INC 1.375%/21-15.03.2031	USD	400'000			400'000	316'447.26	0.01
2.375 HOME DEPOT INC 2.375%/21-15.03.2051	USD	116'000			116'000	68'140.75	0.00
2.750 HOME DEPOT INC 2.75%/21-15.09.2051	USD	400'000			400'000	254'727.36	0.01
2.875 HOME DEPOT INC 2.875%/22-15.04.2027	USD	200'000			200'000	188'714.35	0.01
2.950 HOME DEPOT INC 2.95%/19-15.06.2029	USD	250'000			250'000	228'196.35	0.01
3.125 HOME DEPOT INC 3.125%/20-15.12.2049	USD	200'000			200'000	139'172.03	0.01
3.250 HOME DEPOT INC 3.25%/22-15.04.2032	USD	200'000			200'000	177'379.29	0.01
3.625 HOME DEPOT INC 3.625%/22-15.04.2052	USD	200'000			200'000	151'174.87	0.01
3.900 HOME DEPOT INC 3.9%/17-15.06.2047	USD	200'000			200'000	161'099.68	0.01
3.900 HOME DEPOT INC 3.9%/18-06.12.2028	USD	100'000			100'000	96'765.90	0.00
4.000 HOME DEPOT INC 4%/22-15.09.2025	USD	200'000			200'000	196'853.06	0.01
4.900 HOME DEPOT INC 4.9%/23-15.04.2029	USD		400'000		400'000	401'431.81	0.02
4.950 HOME DEPOT INC 4.95%/23-30.09.2026	USD		400'000		400'000	400'185.27	0.02
5.125 HOME DEPOT INC 5.125%/23-30.04.2025	USD		200'000		200'000	200'068.83	0.01
1.700 HORMEL FOODS CORP 1.7%/21-03.06.2028	USD	200'000			200'000	176'553.45	0.01
1.800 HORMEL FOODS CORP 1.8%/20-11.06.2030	USD	100'000			100'000	82'985.58	0.00
3.500 HOST HOTELS & RESORTS LP 3.5%/20-15.09.2030	USD	300'000			300'000	264'474.83	0.01
3.875 HOST HOTELS & RESORTS LP 3.875%/17-01.04.2024	USD	500'000			500'000	499'270.00	0.02
1.450 HP ENTERPRISE CO 1.45%/20-01.04.2024	USD	176'000		176'000			
5.250 HP ENTERPRISE CO 5.25%/23-01.07.2028	USD		200'000		200'000	200'319.78	0.01
6.102 HP ENTERPRISE CO 6.102%/23-01.04.2026	USD		200'000	200'000			
2.200 HP INC 2.2%/20-17.06.2025	USD	500'000		300'000	200'000	191'989.68	0.01
4.000 HP INC 4%/22-15.04.2029	USD	200'000			200'000	190'467.97	0.01
4.200 HP INC 4.2%/22-15.04.2032	USD	200'000		200'000			
4.750 HP INC 4.75%/22-15.01.2028	USD	200'000			200'000	197'953.08	0.01
5.500 HP INC 5.5%/22-15.01.2033	USD	100'000			100'000	100'039.66	0.00
5.625 HSBC USA INC 5.625%/23-17.03.2025	USD		300'000		300'000	300'328.79	0.01
3.500 HUBBELL INC 3.5%/18-15.02.2028	USD	200'000			200'000	188'926.07	0.01
3.850 HUMANA 3.85%/14-01.10.2024	USD	400'000		200'000	200'000	197'728.00	0.01
0.650 HUMANA INC 0.65%/21-03.08.2023	USD	500'000		500'000			
1.350 HUMANA INC 1.35%/21-03.02.2027	USD	200'000			200'000	179'433.64	0.01
2.150 HUMANA INC 2.15%/21-03.02.2032	USD	200'000			200'000	158'257.95	0.01
3.125 HUMANA INC 3.125%/19-15.08.2029	USD	400'000		200'000	200'000	180'672.07	0.01
5.500 HUMANA INC 5.5%/23-15.03.2053	USD		200'000		200'000	193'752.08	0.01
5.700 HUMANA INC 5.7%/23-13.03.2026	USD		200'000		200'000	199'899.60	0.01
5.750 HUMANA INC 5.75%/22-01.03.2028	USD	300'000			300'000	305'642.13	0.01
5.875 HUMANA INC 5.875%/22-01.03.2033	USD	300'000		300'000			
5.950 HUMANA INC 5.95%/23-15.03.2034	USD		400'000	200'000	200'000	206'545.46	0.01
- HUNTINGTON BANCSHARES (subordinated) FIX-TO-FRN FRN/22-15.08.2036	USD	100'000			100'000	75'474.14	0.00
2.550 HUNTINGTON BANCSHARES 2.55%/20-04.02.2030	USD	20'000			20'000	16'833.64	0.00
2.625 HUNTINGTON BANCSHARES 2.625%/19-06.08.2024	USD	266'000			266'000	262'318.56	0.01
- HUNTINGTON BANCSHARES FIX-TO-FRN FRN/23-21.08.2029	USD		200'000		200'000	203'417.76	0.01
3.550 HUNTINGTON NATIONAL BANK 3.55%/18-06.10.2023	USD	400'000		400'000			
- HUNTINGTON NATIONAL BANK FIX-TO-FRN FRN/22-18.11.2025	USD	250'000			250'000	247'490.00	0.01
- HUNTINGTON NATIONAL BANK FRN/22-16.05.2025	USD	1'000'000		1'000'000			
4.850 HYATT HOTELS 4.85%/16-15.03.2016	USD	200'000			200'000	197'661.95	0.01
4.375 HYATT HOTELS CORP 4.375%/18-15.09.2028	USD	200'000			200'000	191'967.91	0.01

**822 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.750 HYATT HOTELS CORP 5.75%/23-30.01.2027	USD		400'000		400'000	404'789.17	0.02
0.875 HYUNDAI CAPITAL AMERICA -144A- 0.875%/21-14.06.2024	USD	200'000		200'000			
1.300 HYUNDAI CAPITAL AMERICA -144A- 1.3%/21-08.01.2026	USD	400'000			400'000	370'838.02	0.02
1.650 HYUNDAI CAPITAL AMERICA -144A- 1.65%/21-17.09.2026	USD	400'000			400'000	364'399.85	0.01
1.800 HYUNDAI CAPITAL AMERICA -144A- 1.8%/21-10.01.2028	USD	400'000			400'000	351'588.19	0.01
3.500 HYUNDAI CAPITAL AMERICA -144A- 3.5%/19-02.11.2026	USD	200'000			200'000	190'620.76	0.01
5.500 HYUNDAI CAPITAL AMERICA -144A- 5.5%/23-30.03.2026	USD		200'000		200'000	200'102.40	0.01
5.600 HYUNDAI CAPITAL AMERICA -144A- 5.6%/23-30.03.2028	USD		200'000		200'000	201'969.08	0.01
5.680 HYUNDAI CAPITAL AMERICA -144A- 5.68%/23-26.06.2028	USD		200'000		200'000	202'641.39	0.01
5.700 HYUNDAI CAPITAL AMERICA -144A- 5.7%/23-26.06.2030	USD	400'000			400'000	406'673.48	0.02
5.950 HYUNDAI CAPITAL AMERICA -144A- 5.95%/23-21.09.2026	USD		400'000	400'000			
6.500 HYUNDAI CAPITAL AMERICA -144A- 6.5%/23-16.01.2029	USD		150'000		150'000	157'070.35	0.01
3.400 HYUNDAI CAPITAL AMERICA 3.4%/19-20.06.2024	USD	300'000		300'000			
5.800 HYUNDAI CAPITAL AMERICA INC 5.8%/23-26.06.2025	USD		400'000	400'000			
2.125 IABD T.59 2.125%/15-15.01.2025	USD	400'000			400'000	389'820.00	0.02
3.000 IADB 3%/13-04.10.2023	USD	200'000		200'000			
3.375 IBM 3.375%/13-01.08.2023	USD	400'000		400'000			
3.625 IBM 3.625%/14-12.02.2024	USD	500'000		500'000			
5.875 IBM 5.875%/02-29.11.2032	USD	200'000			200'000	211'740.96	0.01
7.000 IBM 7%/95-30.10.2025	USD	610'000		300'000	310'000	319'974.11	0.01
1.700 IBM CORP 1.7%/20-15.05.2027	USD	200'000			200'000	180'536.23	0.01
1.950 IBM CORP 1.95%/20-15.05.2030	USD	200'000			200'000	167'328.57	0.01
2.720 IBM CORP 2.72%/22-09.02.2032	USD	400'000			400'000	346'452.80	0.01
2.850 IBM CORP 2.85%/20-15.05.2040	USD	200'000			200'000	145'443.39	0.01
2.950 IBM CORP 2.95%/20-15.05.2050	USD	200'000			200'000	131'747.77	0.01
3.000 IBM CORP 3%/19-15.05.2024	USD	400'000		400'000			
3.300 IBM CORP 3.3%/19-15.05.2026	USD	500'000			500'000	481'387.87	0.02
3.500 IBM CORP 3.5%/19-15.05.2029	USD	300'000			300'000	280'027.55	0.01
4.150 IBM CORP 4.15%/22-27.07.2027	USD	200'000			200'000	194'866.76	0.01
4.250 IBM CORP 4.25%/19-15.05.2049	USD	200'000			200'000	167'517.35	0.01
4.900 IBM CORP 4.9%/22-27.07.2052	USD	200'000			200'000	184'860.53	0.01
6.500 IBM CORP 6.5%/98-15.01.2028	USD	250'000			250'000	264'482.78	0.01
4.750 IBRD S. 1312 4.75%/05-15.02.2035	USD	524'000		300'000	224'000	227'068.65	0.01
2.125 IBRD T. -371- 2.125%/15-03.03.2025	USD	300'000			300'000	291'399.48	0.01
2.625 IDEX CORP 2.625%/21-15.06.2031	USD	200'000			200'000	168'565.00	0.01
5.100 ILLINOIS ST 5.1%/03-01.06.2033	USD	200'000	480'000		680'000	669'851.88	0.03
7.350 ILLINOIS ST S. -5- 7.35%/10-01.07.2035	USD	200'000			200'000	184'994.57	0.01
5.750 ILLUMINA INC 5.75%/22-13.12.2027	USD	200'000			200'000	201'436.45	0.01
5.800 ILLUMINA INC 5.8%/22-12.12.2025	USD	200'000			200'000	199'943.62	0.01
6.050 INDIANA MICHIGAN POWER 6.05%/06-15.03.2037	USD	300'000			300'000	311'189.39	0.01
3.250 INDIANA MICHIGAN POWER S. -O- 3.25%/21-01.05.2051	USD	200'000			200'000	135'500.50	0.01
5.650 INDIANAPOLIS PWR & LIGHT -144A- 5.65%/22-01.12.2032	USD	300'000		100'000	200'000	203'316.25	0.01
5.700 INGERSOLL RAND INC 5.7%/23-14.08.2033	USD		200'000		200'000	203'549.29	0.01
2.900 INGREDION INC 2.9%/20-01.06.2030	USD	400'000			400'000	351'488.04	0.01
3.700 INTEL 3.7%/15-29.07.2025	USD	500'000			500'000	489'716.22	0.02
4.100 INTEL 4.1%/16-19.05.2046	USD	400'000			400'000	330'316.77	0.01
1.600 INTEL CORP 1.6%/21-12.08.2028	USD	300'000			300'000	260'940.35	0.01
2.000 INTEL CORP 2%/21-12.08.2031	USD	300'000			300'000	243'458.19	0.01
2.800 INTEL CORP 2.8%/21-12.08.2041	USD	500'000		200'000	300'000	212'562.97	0.01
3.100 INTEL CORP 3.1%/20-15.02.2060	USD	200'000			200'000	126'415.26	0.01
3.734 INTEL CORP 3.734%/18-08.12.2047	USD	300'000			300'000	227'384.27	0.01
3.750 INTEL CORP 3.75%/22-05.08.2027	USD	300'000			300'000	289'138.68	0.01
4.000 INTEL CORP 4%/12-15.12.2032	USD	100'000			100'000	92'292.36	0.00
4.750 INTEL CORP 4.75%/20-25.03.2050	USD	300'000			300'000	266'424.00	0.01
4.900 INTEL CORP 4.9%/22-05.08.2052	USD	300'000			300'000	274'875.80	0.01
4.950 INTEL CORP 4.95%/20-25.03.2060	USD	200'000			200'000	182'441.79	0.01
5.625 INTEL CORP 5.625%/23-10.02.2043	USD		200'000		200'000	203'271.92	0.01
5.700 INTEL CORP 5.7%/23-10.02.2053	USD		200'000		200'000	202'111.42	0.01
3.750 INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2025	USD	300'000			300'000	292'536.73	0.01
2.100 INTERCONTINENTALEXCHANGE 2.1%/20-15.06.2030	USD	390'000			390'000	327'191.55	0.01
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.06.2050	USD	390'000			390'000	261'557.74	0.01
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.09.2060	USD	230'000			230'000	142'484.20	0.01
3.650 INTERCONTINENTALEXCHANGE 3.65%/22-23.05.2025	USD	200'000			200'000	196'090.17	0.01
4.000 INTERCONTINENTALEXCHANGE 4%/22-15.09.2027	USD	400'000			400'000	386'273.31	0.02
4.350 INTERCONTINENTALEXCHANGE 4.35%/22-15.06.2029	USD	300'000			300'000	291'188.44	0.01
4.600 INTERCONTINENTALEXCHANGE 4.6%/22-15.03.2033	USD	200'000			200'000	191'181.95	0.01
3.468 INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468%/21-01.12.2050	USD	200'000			200'000	131'333.39	0.01
4.350 INTERNATIONAL PAPER CO 4.35%/17-15.08.2048	USD	107'000			107'000	90'620.27	0.00
5.375 INTERPUBLIC GROUP COS 5.375%/23-15.06.2033	USD		400'000		400'000	395'749.61	0.02
2.300 INTERSTATE POWER & LIGHT 2.3%/20-01.06.2030	USD	200'000			200'000	168'523.75	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.230 INTL FLAVOR & FRAGRANCES -144A- 1.23%/20-01.10.2025	USD	400'000			400'000	372'669.47	0.02
0.950 INTUIT INC 0.95%/20-15.07.2025	USD	500'000		200'000	300'000	283'043.48	0.01
1.650 INTUIT INC 1.65%/20-15.07.2030	USD	400'000			400'000	327'997.40	0.01
5.125 INTUIT INC 5.125%/23-15.09.2028	USD		400'000		400'000	404'818.42	0.02
4.150 INVITATION HOMES OP 4.15%/22-15.04.2032	USD	200'000			200'000	180'745.87	0.01
4.250 IPALCO ENTERPRISES INC 4.25%/21-01.05.2030	USD	300'000		200'000	100'000	92'053.63	0.00
5.700 IQVIA INC -144A- 5.7%/23-15.05.2028	USD		400'000	400'000			
6.250 IQVIA INC -144A- 6.25%/23-01.02.2029	USD		400'000	400'000			
5.700 IQVIA INC 5.7%/24-15.05.2028	USD		400'000		400'000	403'108.00	0.02
6.250 IQVIA INC 6.25%/24-01.02.2029	USD		400'000		400'000	411'536.00	0.02
4.950 ITC HOLDINGS CORP -144A- 4.95%/22-22.09.2027	USD	400'000			400'000	397'472.56	0.02
5.400 ITC HOLDINGS CORP -144A- 5.4%/23-01.06.2033	USD		200'000		200'000	197'403.20	0.01
3.600 JABIL INC 3.6%/20-15.01.2030	USD	200'000			200'000	180'170.17	0.01
5.670 JACKSON FINANCIAL INC 5.67%/22-08.06.2032	USD	400'000			400'000	399'058.88	0.02
2.650 JACKSON NATL LIFE GLOBAL -144A- 2.65%/19-21.06.2024	USD	400'000			400'000	396'240.00	0.02
3.000 JBS USA/FOOD/FINANCE 3%/23-02.02.2029	USD		400'000		400'000	350'599.17	0.01
5.875 JEFFERIES FIN GROUP INC 5.875%/23-21.07.2028	USD		400'000		400'000	407'780.33	0.02
4.850 JEFFERIES GROUP 4.85%/17-15.01.2027	USD	400'000			400'000	397'223.50	0.02
6.250 JEFFERIES GROUP 6.25%/06-15.01.2036	USD	200'000		100'000	100'000	102'749.37	0.00
6.450 JEFFERIES GROUP LLC 6.45%/07-08.06.2027	USD	200'000			200'000	206'145.48	0.01
4.150 JEFFERIES GRP LLC / CAP 4.15%/18-23.01.2030	USD	200'000		100'000	100'000	93'031.36	0.00
2.750 JM SMUCKER CO 2.75%/21-15.09.2041	USD	400'000			400'000	267'191.16	0.01
6.200 JM SMUCKER CO 6.2%/23-15.11.2033	USD		150'000		150'000	158'680.31	0.01
6.500 JM SMUCKER CO 6.5%/23-15.11.2053	USD		150'000		150'000	163'313.82	0.01
4.433 JOBSOHIO BEVERAGE SYS STWD LIQ 4.433%/23-01.01.2033	USD		400'000	30'000	370'000	365'658.62	0.01
1.050 JOHN DEERE CAPITAL CORP 1.05%/21-17.06.2026	USD	400'000			400'000	366'688.17	0.01
3.400 JOHN DEERE CAPITAL CORP 3.4%/22-06.06.2025	USD	400'000			400'000	391'916.92	0.02
4.150 JOHN DEERE CAPITAL CORP 4.15%/22-15.09.2027	USD	300'000			300'000	294'007.43	0.01
4.550 JOHN DEERE CAPITAL CORP 4.55%/22-11.10.2024	USD	200'000		200'000			
4.700 JOHN DEERE CAPITAL CORP 4.7%/23-10.06.2030	USD		400'000		400'000	396'801.38	0.02
4.750 JOHN DEERE CAPITAL CORP 4.75%/23-08.06.2026	USD		200'000		200'000	199'400.89	0.01
4.950 JOHN DEERE CAPITAL CORP 4.95%/23-14.07.2028	USD		400'000		400'000	402'290.64	0.02
5.050 JOHN DEERE CAPITAL CORP 5.05%/23-03.03.2026	USD		200'000		200'000	200'483.51	0.01
- JOHN DEERE CAPITAL CORP FRN/18-07.06.2023	USD	3'000'000		3'000'000			
1.750 JOHN DEERE CAPITAL CORP S. -G- 1.75%/20-09.03.2027	USD	300'000			300'000	274'298.25	0.01
2.050 JOHN DEERE CAPITAL CORP S. -G- 2.05%/20-09.01.2025	USD	400'000		400'000			
0.625 JOHN DEERE CAPITAL CORP S. -H- 0.625%/21-10.09.2024	USD	400'000		400'000			
0.700 JOHN DEERE CAPITAL CORP S. -H- 0.7%/21-15.01.2026	USD	200'000			200'000	185'139.17	0.01
4.800 JOHN DEERE CAPITAL CORP S. -H- 4.8%/23-09.01.2026	USD	100'000			100'000	99'744.18	0.00
4.626 JOHN SEVIER COMBINED CYCLE GENERATION 4.626%/11-15.01.2042	USD	200'000			200'000	149'618.04	0.01
0.550 JOHNSON & JOHNSON 0.55%/20-01.09.2025	USD	300'000			300'000	281'385.58	0.01
0.950 JOHNSON & JOHNSON 0.95%/20-01.09.2027	USD	200'000			200'000	176'858.42	0.01
1.300 JOHNSON & JOHNSON 1.3%/20-01.09.2030	USD	400'000		200'000	200'000	163'768.00	0.01
2.250 JOHNSON & JOHNSON 2.25%/20-01.09.2050	USD	300'000			300'000	185'388.48	0.01
2.450 JOHNSON & JOHNSON 2.45%/16-01.03.2026	USD	300'000			300'000	287'065.84	0.01
2.450 JOHNSON & JOHNSON 2.45%/20-01.09.2060	USD	300'000			300'000	176'661.83	0.01
2.900 JOHNSON & JOHNSON 2.9%/17-15.01.2028	USD	370'000			370'000	349'936.52	0.01
3.500 JOHNSON & JOHNSON 3.5%/17-15.01.2048	USD	200'000			200'000	157'426.40	0.01
3.625 JOHNSON & JOHNSON 3.625%/17-03.03.2037	USD	450'000		200'000	250'000	220'914.76	0.01
3.700 JOHNSON & JOHNSON 3.7%/16-01.03.2046	USD	200'000			200'000	163'863.15	0.01
5.950 JOHNSON & JOHNSON 5.95%/07-15.08.2037	USD	120'000			120'000	132'287.71	0.01
4.125 JP MORGAN CHASE & CO (subordinated) 4.125%/14-15.12.2026	USD	300'000			300'000	292'846.11	0.01
2.950 JP MORGAN CHASE 2.95%/16-01.10.2026	USD	300'000			300'000	285'144.90	0.01
5.600 JP MORGAN CHASE 5.6%/11-15.07.2041	USD	200'000			200'000	206'171.76	0.01
6.400 JP MORGAN CHASE 6.4%/08-15.05.2038	USD	432'000			432'000	482'198.32	0.02
5.110 JP MORGAN CHASE BANK NA 5.11%/23-08.12.2026	USD		250'000		250'000	250'276.49	0.01
3.460 JP MORGAN CHASE COMMERCIAL MOR (subordinated) S. -2016-JP2 B- 3.4595%/16-15.08.2049	USD		400'000		400'000	320'191.04	0.01
3.454 JP MORGAN CHASE COMMERCIAL MOR S. -2017-JP7 A5- 3.454%/17-15.09.2050	USD		400'000		400'000	374'693.08	0.02
4.029 JP MORGAN CHASE COMMERCIAL MOR S. -2019-COR4 A5- 4.0291%/19-10.03.2052	USD		500'000		500'000	454'630.86	0.02
3.386 JP MORGAN CHASE COMMERCIAL MOR S. -2019-COR5 A4- 3.3861%/19-13.06.2052	USD		400'000		400'000	356'343.86	0.01
3.750 JP MORGAN CHASE COMMERCIAL MOR S. -2019-COR5 C- 3.75%/19-13.06.2052	USD		187'000		187'000	144'959.72	0.01
3.494 JPMBB COMMERCIAL MORTGAGE SECU S. -2014-C26 A4- 3.4943%/14-15.01.2048	USD		500'000		500'000	490'078.00	0.02
- JPMBB COMMERCIAL MORTGAGE SECU S. -2015-C30 AS- FRN/15-15.07.2048	USD		500'000		500'000	473'076.88	0.02
3.694 JPMDB COMMERCIAL MORTGAGE SECU S. -2017-C5 A5- 3.6939%/17-15.03.2050	USD		400'000		400'000	379'813.14	0.02

**824 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.057 JPMDB COMMERCIAL MORTGAGE SECU S. -2019-COR6 A4-3.0565%/19-13.11.2052	USD		500'000		500'000	418'370.38	0.02
- JPMDB COMMERCIAL MORTGAGE SECU S. -2020-COR7 B- FRN/20-13.05.2053	USD		400'000		400'000	267'819.49	0.01
- JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/22-14.09.2033	USD		500'000		500'000	506'160.47	0.02
5.400 JPMORGAN CHASE & CO 5.4%/11-06.01.2042	USD	251'000			251'000	254'035.00	0.01
- JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.964%/17-15.11.2048	USD	442'000			442'000	355'031.87	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN 17-24.07.2048	USD	500'000			500'000	405'548.07	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN 3.882%/17-24.07.2038	USD	500'000			500'000	427'239.55	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2030	USD	400'000			400'000	350'914.12	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-13.03.2026	USD		400'000		400'000	385'562.32	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2026	USD	300'000			300'000	279'087.19	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2031	USD	200'000			200'000	161'039.02	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2041	USD	200'000			200'000	137'583.02	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2026	USD	400'000			400'000	384'910.61	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2041	USD		400'000		400'000	300'810.28	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2051	USD	105'000			105'000	72'000.24	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.03.2031	USD	400'000			400'000	384'072.89	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-01.06.2029	USD	200'000			200'000	176'101.21	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2027	USD	400'000			400'000	368'609.86	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2032	USD	400'000			400'000	321'671.62	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-10.12.2025	USD	200'000			200'000	193'876.00	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-16.03.2024	USD	200'000		200'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2027	USD	400'000			400'000	369'718.69	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2052	USD	300'000			300'000	212'740.51	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-14.06.2025	USD	400'000			400'000	397'756.00	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-14.06.2030	USD	400'000			400'000	387'443.62	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-15.12.2025	USD	200'000			200'000	199'922.00	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2028	USD	200'000			200'000	187'285.70	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.01.2033	USD	400'000			400'000	337'747.12	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2028	USD	400'000			400'000	395'556.64	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2033	USD	400'000	200'000		600'000	582'113.23	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2028	USD	200'000			200'000	195'199.69	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-01.06.2034	USD		200'000		200'000	198'961.25	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-23.10.2034	USD		400'000		400'000	424'596.76	0.02
- JPMORGAN CHASE & CO FRN/18-23.04.2024	USD	500'000		500'000			
- JPMORGAN CHASE & CO FRN/21-16.03.2024	USD	1'000'000		1'000'000			
- JPMORGAN CHASE & FIX-TO-FRN FRN/21-23.06.2025	USD	400'000			400'000	393'900.00	0.02
3.875 JPMORGAN CHASE (subordinated) 3.875%/14-10.09.2024	USD	400'000			400'000	396'216.00	0.02
5.625 JPMORGAN CHASE (subordinated) 5.625%/13-16.08.2043	USD	456'000			456'000	467'709.92	0.02
3.125 JPMORGAN CHASE S. -H- 3.125%/15-23.01.2025	USD	250'000			250'000	245'132.50	0.01
1.200 JUNIPER NETWORKS INC 1.2%/20-10.12.2025	USD	400'000			400'000	370'742.57	0.02
2.810 KAISER FOUNDATION HOSPIT 2.81%/21-01.06.2041	USD	200'000			200'000	146'353.97	0.01
3.002 KAISER FOUNDATION HOSPIT 3.002%/21-01.06.2051	USD	300'000			300'000	205'595.52	0.01
3.266 KAISER FOUNDATION HOSPIT 3.266%/19-01.11.2049	USD	300'000			300'000	219'923.61	0.01
4.200 KANSAS CITY POWER & LT 4.2%/17-15.06.2047	USD	96'000			96'000	77'077.84	0.00
4.200 KANSAS CITY SOUTHERN 4.2%/19-15.11.2069	USD	200'000		200'000			
4.500 KELLOGG 4.5%/16-01.04.2046	USD	300'000			300'000	257'844.75	0.01
2.100 KELLOGG CO 2.1%/20-01.06.2030	USD	50'000			50'000	42'075.91	0.00
4.300 KELLOGG CO 4.3%/18-15.05.2028	USD	300'000			300'000	291'332.69	0.01
7.000 KENTUCKY POWER CO S. -J- -144A- 7%/23-15.11.2033	USD		200'000		200'000	210'797.95	0.01
3.300 KENTUCKY UTILITIES CO 3.3%/20-01.06.2050	USD	400'000			400'000	276'480.46	0.01
4.900 KENVUE INC -144A- 4.9%/23-22.03.2033	USD		300'000	300'000			
4.900 KENVUE INC 4.9%/23-22.03.2033	USD		300'000		300'000	296'614.47	0.01
5.100 KENVUE INC 5.1%/23-22.03.2043	USD		200'000		200'000	194'843.04	0.01
5.500 KENVUE INC 5.5%/23-22.03.2025	USD		400'000		400'000	400'990.40	0.02
3.800 KEURIG DR PEPPER INC 3.8%/20-01.05.2050	USD	400'000		200'000	200'000	152'105.08	0.01
4.500 KEURIG DR PEPPER INC 4.5%/15-15.11.2045	USD	400'000			400'000	344'860.31	0.01
4.597 KEURIG DR PEPPER INC 4.597%/19-25.05.2028	USD	200'000			200'000	197'011.48	0.01
4.150 KEY BANK NA 4.15%/22-08.08.2025	USD	250'000			250'000	242'087.67	0.01
5.850 KEY BANK NA 5.85%/22-15.11.2027	USD	250'000			250'000	246'612.09	0.01
- KEY BANK NA FIX-TO-FRN FRN/20-03.01.2024	USD	300'000		300'000			
2.550 KEYCORP S. -O- 2.55%/19-01.10.2029	USD	300'000			300'000	251'011.11	0.01
5.803 KEYSpan CORP 5.803%/05-01.04.2035	USD	200'000			200'000	197'202.79	0.01
2.875 KIMBERLY-CLARK CORP 2.875%/20-07.02.2050	USD	56'000			56'000	38'251.24	0.00
2.800 KIMCO REALTY 2.8%/16-01.10.2026	USD	500'000			500'000	468'481.57	0.02
3.800 KIMCO REALTY 3.8%/17-01.04.2027	USD	500'000			500'000	479'115.01	0.02
2.700 KIMCO REALTY CORP 2.7%/20-01.10.2030	USD	200'000			200'000	170'100.85	0.01
4.600 KIMCO REALTY CORP 4.6%/22-01.02.2033	USD	300'000			300'000	281'197.43	0.01
4.300 KINDER MORGAN 4.3%/14-01.06.2025	USD	500'000			500'000	492'670.82	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.550 KINDER MORGAN 5.55%/14-01.06.2045	USD	300'000			300'000	281'462.88	0.01
6.500 KINDER MORGAN ENERGY PARTNERS 6.5%/07-01.02.2037	USD	300'000			300'000	308'979.22	0.01
6.950 KINDER MORGAN ENERGY PARTNERS 6.95%/07-15.01.2038	USD	400'000			400'000	431'343.38	0.02
2.000 KINDER MORGAN INC 2%/20-15.02.2031	USD	100'000			100'000	81'103.02	0.00
3.250 KINDER MORGAN INC 3.25%/20-01.08.2050	USD	200'000			200'000	129'345.44	0.01
4.800 KINDER MORGAN INC 4.8%/22-01.02.2033	USD	300'000			300'000	283'070.34	0.01
5.200 KINDER MORGAN INC 5.2%/18-01.03.2048	USD	300'000			300'000	266'504.41	0.01
3.625 KKR GROUP FINANCE CO VII -144A- 3.625%/20-25.02.2050	USD	400'000			400'000	282'699.06	0.01
3.750 KKR GRP FIN CO VI LLC -144A- 3.75%/19-01.07.2029	USD	300'000			300'000	277'820.95	0.01
4.650 KLA CORP 4.65%/22-15.07.2032	USD	400'000			400'000	389'913.33	0.02
4.950 KLA CORP 4.95%/22-15.07.2052	USD	200'000			200'000	189'585.18	0.01
5.250 KLA CORP 5.25%/22-15.07.2062	USD	100'000			100'000	97'161.78	0.00
5.499 KOMATSU FINANCE AMERICA -144A- 5.499%/22-06.10.2027	USD	400'000			400'000	404'516.37	0.02
5.000 KRAFT FOODS 5%/12-04.06.2042	USD		200'000		200'000	184'500.64	0.01
3.000 KRAFT HEINZ FOODS 3%/16-01.06.2026	USD	500'000			500'000	477'072.58	0.02
3.750 KRAFT HEINZ FOODS CO 3.75%/21-01.04.2030	USD		200'000		200'000	186'456.80	0.01
3.875 KRAFT HEINZ FOODS CO 3.875%/21-15.05.2027	USD	200'000			200'000	193'035.92	0.01
5.000 KRAFT HEINZ FOODS CO 5%/16-15.07.2035	USD		200'000		200'000	195'228.61	0.01
2.650 KROGER 2.65%/16-15.10.2026	USD	300'000			300'000	281'882.63	0.01
1.700 KROGER CO 1.7%/21-15.01.2031	USD	400'000			400'000	318'772.66	0.01
3.700 KROGER CO 3.7%/17-01.08.2027	USD	300'000			300'000	287'758.50	0.01
4.958 KUBOTA CREDIT USA 4.958%/23-31.05.2026	USD		200'000		200'000	198'502.99	0.01
2.700 KYNDRYL HOLDINGS INC 2.7%/22-15.10.2028	USD	400'000			400'000	350'705.62	0.01
5.400 L3HARRIS TECH INC 5.4%/23-31.07.2033	USD		400'000		400'000	400'249.87	0.02
2.700 LABORATORY CORP OF AMER 2.7%/21-01.06.2031	USD	300'000			300'000	256'190.50	0.01
3.250 LABORATORY CORP OF AMER 3.25%/17-01.09.2024	USD	500'000		500'000			
4.700 LABORATORY CORP OF AMERICA HOLDINGS 4.7%/15-01.02.2045	USD	300'000			300'000	267'705.42	0.01
3.125 LAM RESEARCH CORP 3.125%/20-15.06.2060	USD	100'000			100'000	65'558.50	0.00
3.750 LAM RESEARCH CORP 3.75%/19-15.03.2026	USD	400'000			400'000	390'366.20	0.02
3.625 LAZARD GROUP LLC 3.625%/16-01.03.2027	USD	400'000			400'000	378'383.29	0.02
3.797 LBJ INFRASTRUCTURE GROUP -144A- 3.797%/21-31.12.2057	USD	100'000			100'000	66'709.08	0.00
5.625 LEGG MASON 5.625%/14-15.01.2044	USD	200'000			200'000	200'379.95	0.01
- LEHMAN BROTHERS SBDEFE 0.0%/06-15.11.2012 (MATURED)	USD	1'150'000			1'150'000	0.01	0.00
2.950 LEIDOS INC 2.95%/21-15.05.2023	USD	200'000		200'000			
5.750 LEIDOS INC 5.75%/23-15.03.2033	USD		200'000		200'000	203'127.37	0.01
1.700 LENNOX INTERNATIONAL INC 1.7%/20-01.08.2027	USD	400'000			400'000	358'512.82	0.01
2.375 LEXINGTON REALTY TRUST 2.375%/21-01.10.2031	USD	200'000			200'000	158'549.24	0.01
3.951 LIBERTY MUTUAL GROUP INC -144A- 3.951%/19-15.10.2050	USD	200'000			200'000	150'092.64	0.01
3.875 LIFE STORAGE LP 3.875%/17-15.12.2027	USD	200'000		200'000			
3.400 LINCOLN NATIONAL CORP 3.4%/22-01.03.2032	USD	300'000			300'000	254'635.79	0.01
4.375 LINCOLN NATIONAL CORP 4.375%/20-15.06.2050	USD	200'000			200'000	154'386.25	0.01
4.700 LINDE INC/CT 4.7%/22-05.12.2025	USD	200'000			200'000	199'084.74	0.01
5.750 LKQ CORP -144A- 5.75%/23-15.06.2028	USD		400'000	400'000			
6.250 LKQ CORP -144A- 6.25%/23-15.06.2033	USD		400'000	400'000			
5.750 LKQ CORP 5.75%/23-15.06.2028	USD	400'000			400'000	404'032.11	0.02
6.250 LKQ CORP 6.25%/23-15.06.2033	USD	400'000			400'000	411'164.76	0.02
5.048 LOUISIANA LOC GOVT ENVRNMENTAL F S. -2023-ELL A2- 5.048%/23-01.12.2034	USD	400'000			400'000	402'399.37	0.02
5.198 LOUISIANA ST LOCAL GOVT ENVRNM 5.198%/23-01.12.2039	USD		400'000		400'000	406'673.86	0.02
4.145 LOUISIANA ST LOCAL GOVT ENVRNM S. -A- 4.145%/22-01.02.2033	USD		200'000		200'000	193'314.35	0.01
3.300 LOUISVILLE GAS & ELECTRIC 3.3%/15-01.10.2025	USD	600'000			600'000	582'757.64	0.02
3.375 LOWE'S COMPANIES 3.375%/15-15.09.2025	USD	500'000		200'000	300'000	291'840.84	0.01
1.300 LOWE'S COS INC 1.3%/20-15.04.2028	USD	300'000			300'000	259'974.65	0.01
1.700 LOWE'S COS INC 1.7%/20-15.10.2030	USD	200'000			200'000	162'162.17	0.01
2.500 LOWE'S COS INC 2.5%/16-15.04.2026	USD	200'000			200'000	189'855.95	0.01
2.625 LOWE'S COS INC 2.625%/21-01.04.2031	USD	200'000			200'000	170'544.56	0.01
2.800 LOWE'S COS INC 2.8%/21-15.09.2041	USD	400'000		200'000	200'000	139'599.88	0.01
3.000 LOWE'S COS INC 3%/20-15.10.2050	USD	200'000			200'000	129'027.91	0.01
3.100 LOWE'S COS INC 3.1%/17-03.05.2027	USD	400'000		200'000	200'000	189'005.75	0.01
3.750 LOWE'S COS INC 3.75%/22-01.04.2032	USD	200'000			200'000	181'502.44	0.01
4.050 LOWE'S COS INC 4.05%/17-03.05.2047	USD	300'000			300'000	237'663.06	0.01
4.250 LOWE'S COS INC 4.25%/22-01.04.2052	USD	200'000			200'000	160'823.15	0.01
4.400 LOWE'S COS INC 4.4%/22-08.09.2025	USD	200'000			200'000	197'565.18	0.01
4.450 LOWE'S COS INC 4.45%/22-01.04.2062	USD	200'000			200'000	159'891.44	0.01
4.800 LOWE'S COS INC 4.8%/23-01.04.2026	USD		200'000		200'000	198'681.71	0.01
5.625 LOWE'S COS INC 5.625%/22-15.04.2053	USD	300'000			300'000	298'088.06	0.01
5.750 LOWE'S COS INC 5.75%/23-01.07.2053	USD		300'000	200'000	100'000	100'988.50	0.00
6.750 LPL HOLDINGS INC 6.75%/23-17.11.2028	USD		200'000		200'000	208'672.85	0.01
3.625 LYB INT FINANCE III 3.625%/20-01.04.2051	USD	200'000			200'000	138'925.62	0.01
4.200 LYB INT FINANCE III 4.2%/20-01.05.2050	USD	200'000			200'000	154'525.12	0.01
5.625 LYB INT FINANCE III 5.625%/23-15.05.2033	USD		400'000		400'000	405'320.07	0.02

826 CSIF (CH) Bond Aggregate USD  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.428	MAGALLANES INC -144A- 3.428%/22-15.03.2024	USD	200'000		200'000		
3.638	MAGALLANES INC -144A- 3.638%/22-15.03.2025	USD	290'000		290'000		
3.755	MAGALLANES INC -144A- 3.755%/22-15.03.2027	USD	290'000		290'000		
4.054	MAGALLANES INC -144A- 4.054%/22-15.03.2029	USD	90'000		90'000		
4.279	MAGALLANES INC -144A- 4.279%/22-15.03.2032	USD	290'000		290'000		
5.050	MAGALLANES INC -144A- 5.05%/22-15.03.2042	USD	300'000		300'000		
5.141	MAGALLANES INC -144A- 5.141%/22-15.03.2052	USD	700'000		700'000		
5.391	MAGALLANES INC -144A- 5.391%/22-15.03.2062	USD	400'000		400'000		
5.000	MAGELLAN MIDSTREAM 5%/16-01.03.2026	USD		200'000	200'000	198'581.46	0.01
6.500	MARATHON 6.5%/11-01.03.2041	USD	134'000		134'000	142'226.33	0.01
4.700	MARATHON PETROLEUM CORP 4.7%/20-01.05.2025	USD	200'000		200'000	198'062.52	0.01
3.600	MARRIOTT INTERNATIONAL S. -CC- 3.6%/19-15.04.2024	USD	200'000		200'000	199'446.00	0.01
4.625	MARRIOTT INTERNATIONAL S. -FF- 4.625%/20-15.06.2030	USD	300'000		300'000	290'297.94	0.01
4.900	MARRIOTT INTERNATIONAL S. -KK- 4.9%/23-15.04.2029	USD		200'000	200'000	197'558.50	0.01
5.550	MARRIOTT INTERNATIONAL S. -MM- 5.55%/23-15.10.2028	USD		400'000	400'000	406'931.57	0.02
1.625	MARS INC -144A- 1.625%/20-16.07.2032	USD	200'000		200'000	153'664.23	0.01
3.950	MARS INC -144A- 3.95%/19-01.04.2049	USD	400'000		400'000	323'716.27	0.01
3.500	MARSH & MCLENNAN 3.5%/14-10.03.2025	USD	300'000		300'000	294'656.33	0.01
2.900	MARSH & MCLENNAN COS INC 2.9%/21-15.12.2051	USD	200'000		200'000	128'171.36	0.01
4.375	MARSH & MCLENNAN COS INC 4.375%/19-15.03.2029	USD	200'000		200'000	195'590.12	0.01
4.750	MARSH & MCLENNAN COS INC 4.75%/19-15.03.2039	USD	200'000		200'000	188'292.29	0.01
4.900	MARSH & MCLENNAN COS INC 4.9%/19-15.03.2049	USD	100'000		100'000	92'469.62	0.00
6.250	MARSH & MCLENNAN COS INC 6.25%/22-01.11.2052	USD	200'000		200'000	221'023.73	0.01
0.650	MARTIN MARIETTA 0.65%/21-15.07.2023	USD	400'000		400'000		
2.400	MARTIN MARIETTA 2.4%/21-15.07.2031	USD	200'000		200'000	166'161.32	0.01
3.200	MARTIN MARIETTA 3.2%/21-15.07.2051	USD	200'000		200'000	138'433.79	0.01
1.650	MARVELL TECHNOLOGY INC 1.65%/21-15.04.2026	USD	400'000		400'000		
2.450	MARVELL TECHNOLOGY INC 2.45%/21-15.04.2028	USD	200'000		200'000	179'575.90	0.01
2.950	MARVELL TECHNOLOGY INC 2.95%/21-15.04.2031	USD	400'000		200'000	171'271.87	0.01
1.500	MASCO CORP 1.5%/21-15.02.2028	USD	400'000		400'000	347'352.44	0.01
2.989	MASS INSTITUTE OF TECH S. -F- 2.989%/19-01.07.2050	USD	400'000		400'000	289'026.05	0.01
5.672	MASS MUTUAL LIFE INS CO (subordinated) -144A- 5.672%/22-01.12.2052	USD	200'000		200'000	199'737.47	0.01
1.550	MASSMUTUAL GLOBAL FUNDIN -144A- 1.55%/20-09.10.2030	USD	200'000		200'000	159'409.77	0.01
2.350	MASSMUTUAL GLOBAL FUNDIN -144A- 2.35%/20-14.01.2027	USD	200'000		200'000	185'928.93	0.01
4.150	MASSMUTUAL GLOBAL FUNDIN -144A- 4.15%/22-26.08.2025	USD	200'000		200'000	197'089.48	0.01
5.050	MASSMUTUAL GLOBAL FUNDIN -144A- 5.05%/23-14.06.2028	USD		200'000	200'000	199'573.81	0.01
2.000	MASTERCARD INC 2%/19-03.03.2025	USD	170'000		170'000	164'760.60	0.01
2.950	MASTERCARD INC 2.95%/19-01.06.2029	USD	200'000		200'000	183'611.70	0.01
3.300	MASTERCARD INC 3.3%/20-26.03.2027	USD	200'000		200'000	191'651.02	0.01
3.650	MASTERCARD INC 3.65%/19-01.06.2049	USD	126'000		126'000	100'182.35	0.00
3.700	MCDONALD'S 3.7%/15-30.01.2026	USD	200'000		200'000	195'457.24	0.01
3.350	MCDONALD'S CORP 3.35%/18-01.04.2023	USD	200'000		200'000		
4.200	MCDONALD'S CORP 4.2%/20-01.04.2050	USD	300'000		300'000	247'161.04	0.01
4.600	MCDONALD'S CORP 4.6%/15-26.05.2045	USD	100'000		100'000	88'978.85	0.00
4.800	MCDONALD'S CORP 4.8%/23-14.08.2028	USD		200'000	200'000	199'409.52	0.01
6.300	MCDONALD'S S. 1.6.3%/08-01.03.2038	USD	530'000		230'000	326'417.90	0.01
3.625	MCDONALD'S S. T. 1.112 3.625%/13-01.05.2043	USD	200'000		200'000	157'508.95	0.01
3.700	MCDONALD'S T. 109 3.7%/12-15.02.2042	USD	400'000		400'000	321'514.24	0.01
1.300	MCKESSON CORP 1.3%/21-15.08.2026	USD	200'000		200'000		
3.950	MCKESSON CORP 3.95%/18-16.02.2028	USD	350'000		350'000	339'624.32	0.01
4.900	MCKESSON CORP 4.9%/23-15.07.2028	USD		200'000	200'000	200'037.33	0.01
5.100	MCKESSON CORP 5.1%/23-15.07.2033	USD		200'000	200'000	199'226.43	0.01
4.125	MEAD JOHNSON NUTRITION 4.125%/15-15.11.2025	USD	100'000		100'000	98'112.35	0.00
3.626	MEDSTAR HEALTH INC S. -2020A- 3.626%/20-15.08.2049	USD	200'000		200'000	151'506.30	0.01
4.375	MEDTRONIC 4.375%/15-15.03.2035	USD	415'000		215'000	188'566.44	0.01
4.625	MEDTRONIC 4.625%/15-15.03.2045	USD	649'000		449'000	185'172.84	0.01
4.800	MERCEDES-BENZ FIN NA -144A- 4.8%/23-30.03.2026	USD		200'000	200'000	198'535.53	0.01
4.800	MERCEDES-BENZ FIN NA -144A- 4.8%/23-30.03.2028	USD		200'000	200'000	198'285.86	0.01
4.950	MERCEDES-BENZ FIN NA -144A- 4.95%/23-30.03.2025	USD		200'000	200'000	199'378.58	0.01
5.250	MERCEDES-BENZ FIN NA -144A- 5.25%/22-29.11.2027	USD	300'000		300'000	301'948.72	0.01
5.375	MERCEDES-BENZ FIN NA -144A- 5.375%/22-26.11.2025	USD	400'000		400'000	401'128.78	0.02
2.750	MERCK & CO 2.75%/15-10.02.2025	USD	300'000		300'000	293'279.54	0.01
3.700	MERCK & CO 3.7%/15-10.02.2045	USD	200'000		200'000	161'700.48	0.01
0.750	MERCK & CO INC 0.75%/20-24.02.2026	USD	300'000		300'000		
1.450	MERCK & CO INC 1.45%/20-24.06.2030	USD	200'000		200'000	163'465.28	0.01
1.700	MERCK & CO INC 1.7%/21-10.06.2027	USD	400'000		200'000	181'134.36	0.01
1.900	MERCK & CO INC 1.9%/21-10.12.2028	USD	200'000		200'000	176'548.36	0.01
2.150	MERCK & CO INC 2.15%/21-10.12.2031	USD	200'000		200'000	165'863.98	0.01
2.450	MERCK & CO INC 2.45%/20-24.06.2050	USD	400'000		200'000	122'754.64	0.00
2.750	MERCK & CO INC 2.75%/21-10.12.2051	USD	200'000		200'000	129'666.84	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.900 MERCK & CO INC 2.9%/21-10.12.2061	USD	200'000			200'000	123'876.79	0.01
3.400 MERCK & CO INC 3.4%/19-07.03.2029	USD	200'000			200'000	187'843.53	0.01
4.000 MERCK & CO INC 4%/19-07.03.2049	USD	500'000		200'000	300'000	249'834.41	0.01
4.500 MERCK & CO INC 4.5%/23-17.05.2033	USD		400'000	200'000	200'000	194'540.51	0.01
5.000 MERCK & CO INC 5%/23-17.05.2053	USD		400'000	200'000	200'000	193'860.17	0.01
- MERCK & CO STEP UP 03-01.12.2033	USD	200'000			200'000	225'449.09	0.01
6.110 MERRILL LYNCH (subordinated) 6.11%/07-29.01.2037	USD		200'000		200'000	209'613.29	0.01
6.220 MERRILL LYNCH (subordinated) 6.22%/06-15.09.2026	USD	200'000			200'000	204'298.77	0.01
0.950 MET LIFE GLOB FUNDING I -144A- 0.95%/20-02.07.2025	USD	150'000			150'000	141'659.66	0.01
3.600 MET LIFE GLOB FUNDING I -144A- 3.6%/19-11.01.2024	USD	150'000		150'000			
5.150 MET LIFE GLOB FUNDING I -144A- 5.15%/23-28.03.2033	USD		200'000		200'000	197'945.62	0.01
- MET LIFE GLOB FUNDING I -144A- FRN/21-07.01.2024	USD	1'450'000		1'450'000			
5.400 MET TOWER GLOBAL FUNDING -144A- 5.4%/23-20.06.2026	USD		200'000		200'000	201'118.13	0.01
3.500 META PLATFORMS INC 3.5%/22-15.08.2027	USD	400'000			400'000	383'512.70	0.02
3.850 META PLATFORMS INC 3.85%/22-15.08.2032	USD	200'000			200'000	185'249.12	0.01
4.450 META PLATFORMS INC 4.45%/22-15.08.2052	USD		400'000		400'000	349'596.69	0.01
3.000 METLIFE 3%/15-01.03.2025	USD	200'000			200'000	195'508.70	0.01
3.600 METLIFE 3.6%/14-10.04.2024	USD	250'000			250'000	249'465.00	0.01
5.700 METLIFE 5.7%/05-15.06.2035	USD	200'000			200'000	207'019.06	0.01
7.875 METLIFE CAPITAL TRUST IV -144A- 7.875%/07-15.12.2067	USD	200'000			200'000	214'403.62	0.01
- METLIFE FIX-TO-FRN 6.4%/06-15.12.2066	USD	200'000			200'000	203'302.38	0.01
4.721 METLIFE S. -E2- 4.721%/14-15.12.2044	USD	200'000			200'000	177'982.76	0.01
5.200 METROPOLITAN EDISON CO -144A- 5.2%/23-01.04.2028	USD		200'000		200'000	199'512.34	0.01
4.165 MICHIGAN ST UNIV REVENUES S. -2022A- 4.165%/22-15.08.2122	USD	100'000			100'000	77'957.40	0.00
0.972 MICROCHIP TECHNOLOGY INC 0.972%/20-15.02.2024	USD	200'000		200'000			
0.983 MICROCHIP TECHNOLOGY INC 0.983%/21-01.09.2024	USD	200'000			200'000	195'234.00	0.01
2.670 MICROCHIP TECHNOLOGY INC 2.67%/20-01.09.2023	USD	200'000		200'000			
5.375 MICRON TECHNOLOGY INC 5.375%/23-15.04.2028	USD		200'000		200'000	200'544.37	0.01
5.875 MICRON TECHNOLOGY INC 5.875%/23-15.09.2033	USD		200'000		200'000	203'843.65	0.01
6.750 MICRON TECHNOLOGY INC 6.75%/22-01.11.2029	USD	200'000			200'000	212'257.39	0.01
2.400 MICROSOFT 2.40%/16-08.08.2026	USD	300'000			300'000	283'989.03	0.01
2.700 MICROSOFT 2.7%/15-12.02.2025	USD	200'000			200'000	195'534.76	0.01
2.875 MICROSOFT 2.875%/17-06.02.2024	USD	200'000		200'000			
3.125 MICROSOFT 3.125%/15-03.11.2025	USD	200'000			200'000	194'404.63	0.01
3.300 MICROSOFT 3.3%/17-06.02.2027	USD	300'000			300'000	289'783.58	0.01
3.450 MICROSOFT 3.45%/16-08.08.2036	USD	400'000			400'000	352'357.80	0.01
4.100 MICROSOFT 4.1%/17-06.02.2037	USD	314'000			314'000	295'826.58	0.01
4.200 MICROSOFT 4.2%/15-03.11.2035	USD	200'000			200'000	193'278.47	0.01
4.250 MICROSOFT 4.25%/17-06.02.2047	USD	200'000			200'000	184'222.16	0.01
2.500 MICROSOFT CORP -144A- 2.5%/23-15.09.2050	USD		200'000		200'000	126'899.63	0.01
2.525 MICROSOFT CORP 2.525%/20-01.06.2050	USD	1'481'000		800'000	681'000	438'831.78	0.02
2.675 MICROSOFT CORP 2.675%/20-01.06.2060	USD	596'000			596'000	376'377.96	0.02
2.921 MICROSOFT CORP 2.921%/21-17.03.2052	USD	500'000			500'000	345'117.33	0.01
3.041 MICROSOFT CORP 3.041%/21-17.03.2062	USD	166'000			166'000	112'879.72	0.00
4.000 MID-AMERICA APARTMENTS 4%/15-15.11.2025	USD	500'000			500'000	489'276.43	0.02
2.700 MIDAMERICAN ENERGY CO 2.7%/21-01.08.2052	USD	200'000			200'000	122'505.47	0.00
3.150 MIDAMERICAN ENERGY CO 3.15%/19-15.04.2050	USD	20'000			20'000	13'670.31	0.00
6.125 MIDAMERICAN ENERGY HOLDINGS 6.125%/06-01.04.2036	USD	390'000			390'000	411'248.69	0.02
6.500 MILEAGE PLUS HLDINGS LLC -144A- 6.5%/20-20.06.2027	USD	400'000			400'000	280'536.72	0.01
3.000 MOLSON COORS BREWING 3%/12-15.07.2026	USD	500'000			500'000	476'210.39	0.02
4.200 MOLSON COORS BREWING 4.2%/16-15.07.2046	USD	400'000			400'000	325'880.68	0.01
2.625 MONDELEZ INTERNATIONAL 2.625%/22-17.03.2027	USD	200'000			200'000	186'486.32	0.01
5.400 MONONGAHELA POWER CO -144A- 5.4%/13-15.12.2043	USD	300'000			300'000	283'258.59	0.01
4.287 MONTEFIORE OBLIGATED GRP S. -2020B- 4.287%/20-01.09.2050	USD	200'000			200'000	122'736.94	0.00
3.100 MOODY'S CORPORATION 3.1%/21-29.11.2061	USD	147'000			147'000	94'037.01	0.00
4.100 MORGAN STANLEY (subord) 4.1%/13-22.05.2023	USD	300'000		300'000			
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/21-16.09.2036	USD	400'000			400'000	314'336.18	0.01
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/22-20.04.2037	USD		300'000		300'000	286'889.70	0.01
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/23-19.01.2038	USD		300'000		300'000	299'109.16	0.01
3.950 MORGAN STANLEY (subordinated) S. -F- 3.95%/15-23.04.2027	USD	600'000			600'000	577'488.59	0.02
3.625 MORGAN STANLEY 3.625%/17-20.01.2027	USD	100'000			100'000	96'413.64	0.00
4.375 MORGAN STANLEY 4.375%/17-22.01.2047	USD	449'000			449'000	387'163.36	0.02
3.527 MORGAN STANLEY BAML TRUST S. -2016-C31 AS- 3.527%/16-15.11.2049	USD		500'000		500'000	457'327.49	0.02
3.587 MORGAN STANLEY CAPITAL I TRUST S. -2017-HR2 A4- 3.587%/17-15.12.2050	USD		640'000		640'000	601'667.08	0.02
4.500 MORGAN STANLEY DIRECT 4.5%/22-11.02.2027	USD	400'000			400'000	382'344.87	0.02
- MORGAN STANLEY FIX-TO-FRN FRN/20-28.04.2026	USD	300'000			300'000	288'714.55	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/21-04.05.2027	USD	200'000			200'000	184'388.60	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/21-05.04.2024	USD	400'000		400'000			
- MORGAN STANLEY FIX-TO-FRN FRN/21-22.04.2042	USD		300'000		300'000	225'400.64	0.01

**828 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/20-10.12.2026	USD	300'000			300'000	276'809.72	0.01
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-25.01.2024	USD	400'000		400'000			
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-28.04.2032	USD	400'000			400'000	317'518.63	0.01
3.700 MORGAN STANLEY S. -F- 3.7%/14-23.10.2014	USD	200'000			200'000	197'546.00	0.01
3.875 MORGAN STANLEY S. -F- 3.875%/14-29.04.2024	USD	300'000			300'000	299'037.00	0.01
4.000 MORGAN STANLEY S. -F- 4%/15-23.07.2025	USD	100'000			100'000	98'290.85	0.00
4.350 MORGAN STANLEY S. -F- 4.35%/14-08.09.2026	USD	400'000			400'000	390'999.32	0.02
6.375 MORGAN STANLEY S. F. 6.375%/12-24.07.2042	USD	163'000			163'000	181'072.57	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-10.11.2023	USD	200'000		200'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-13.02.2032	USD	200'000			200'000	158'364.31	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-22.01.2031	USD	300'000	200'000		500'000	432'828.89	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-24.03.2051	USD	214'000	200'000		414'000	428'349.90	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.07.2027	USD	300'000			300'000	274'379.42	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-21.07.2032	USD	400'000			400'000	322'489.17	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-22.01.2025	USD	200'000		200'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-25.01.2052	USD	400'000			400'000	257'136.99	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-16.10.2026	USD	200'000			200'000	202'366.93	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-17.07.2026	USD	200'000			200'000	197'887.88	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.02.2026	USD	400'000			400'000	388'360.14	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2033	USD		300'000		300'000	317'972.25	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-01.11.2029	USD		150'000		150'000	156'496.44	0.01
- MORGAN STANLEY S. -I- FRN/22-24.01.2025	USD	1'000'000		1'000'000			
5.375 MOSAIC CO 5.375%/23-15.11.2028	USD		200'000		200'000	201'164.38	0.01
4.000 MOTOROLA SOLUTIONS 4%/14-01.09.2024	USD	13'000			13'000	12'870.00	0.00
5.500 MOTOROLA SOLUTIONS 5.5%/14-01.09.2044	USD	300'000		100'000	200'000	190'071.43	0.01
2.300 MOTOROLA SOLUTIONS INC 2.3%/20-15.11.2030	USD	100'000			100'000	82'352.03	0.00
4.000 MPLX 4%/15-15.02.2025	USD	300'000			300'000	295'272.62	0.01
4.875 MPLX 4.875%/16-01.06.2025	USD	500'000			500'000	495'329.17	0.02
4.875 MPLX 4.875%/16-01.12.2024	USD	200'000			200'000	198'830.00	0.01
4.500 MPLX LP 4.5%/18-15.04.2038	USD	200'000			200'000	174'273.59	0.01
4.800 MPLX LP 4.8%/18-15.02.2029	USD	200'000			200'000	196'070.32	0.01
4.950 MPLX LP 4.95%/22-14.03.2052	USD	200'000			200'000	172'240.48	0.01
5.200 MPLX LP 5.2%/20-01.12.2047	USD	470'000			470'000	418'572.46	0.02
2.803 MULTICARE HEALTH SYSTEM 2.803%/20-15.08.2050	USD	400'000			400'000	234'369.67	0.01
7.450 MUNICH RE AMERICA CORP 7.45%/97-15.12.2026	USD	100'000			100'000	105'956.25	0.00
5.450 MUTUAL OF OMAHA GLOBAL -144A- 5.45%/23-12.12.2028	USD		200'000		200'000	201'748.04	0.01
3.950 MYLAN 3.95%/16-15.06.2026	USD	300'000			300'000	289'481.15	0.01
4.200 MYLAN 4.2%/13-29.11.2023	USD	600'000		600'000			
3.395 NARRAGANSETT ELECTRIC -144A- 3.395%/20-09.04.2030	USD	200'000			200'000	181'509.01	0.01
2.500 NASDAQ INC 2.5%/20-21.12.2040	USD	300'000		100'000	200'000	132'342.73	0.01
3.250 NASDAQ INC 3.25%/20-28.04.2050	USD	200'000			200'000	135'993.35	0.01
5.350 NASDAQ INC 5.35%/23-28.06.2028	USD		200'000		200'000	202'002.60	0.01
5.650 NASDAQ INC 5.65%/23-28.06.2025	USD		400'000		400'000	401'296.04	0.02
5.950 NASDAQ INC 5.95%/23-15.08.2053	USD		200'000		200'000	205'664.21	0.01
5.500 NATIONAL FUEL GAS CO 5.5%/20-15.01.2026	USD	200'000			200'000	199'387.60	0.01
3.100 NATIONAL RETAIL PROP INC 3.1%/20-15.04.2050	USD	200'000			200'000	129'484.82	0.01
1.350 NATIONAL RURAL UTIL COOP 1.35%/20-15.03.2031	USD	200'000			200'000	155'257.49	0.01
4.300 NATIONAL RURAL UTIL COOP 4.3%/19-15.03.2049	USD	200'000			200'000	166'129.49	0.01
4.800 NATIONAL RURAL UTIL COOP 4.8%/22-15.03.2028	USD	200'000			200'000	198'920.45	0.01
1.000 NATIONAL RURAL UTIL COOP S. -D- 1%/21-18.10.2024	USD	200'000			200'000	194'328.00	0.01
2.400 NATIONAL RURAL UTIL COOP S. -D- 2.4%/20-15.03.2030	USD	200'000			200'000	172'168.41	0.01
5.050 NATIONAL RURAL UTIL COOP S. -D- 5.05%/23-15.09.2028	USD		200'000		200'000	200'216.01	0.01
5.450 NATIONAL RURAL UTIL COOP S. -D- 5.45%/22-30.10.2025	USD	200'000			200'000	200'515.02	0.01
5.800 NATIONAL RURAL UTIL COOP S. -D- 5.8%/22-15.01.2033	USD	200'000			200'000	206'817.34	0.01
8.000 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 8%/02-01.03.2032	USD	400'000		400'000			
0.400 NATIONAL SECS CLEARING -144A- 0.4%/20-07.12.2023	USD	400'000		400'000			
0.750 NATIONAL SECS CLEARING -144A- 0.75%/20-07.12.2025	USD	300'000			300'000	278'595.21	0.01
5.000 NATIONAL SECS CLEARING -144A- 5%/23-30.05.2028	USD		250'000		250'000	251'699.27	0.01
5.100 NATIONAL SECS CLEARING -144A- 5.1%/22-21.11.2027	USD	400'000			400'000	402'108.77	0.02
4.350 NATIONWIDE MUTUAL INSURA (subordinated) -144A- 4.35%/20-30.04.2050	USD	400'000			400'000	315'641.73	0.01
1.125 NESTLE HOLDINGS INC 1.125%/21-13.07.2026	USD	200'000			200'000	183'552.51	0.01
2.500 NESTLE HOLDINGS INC -144A- 2.5%/21-14.09.2041	USD	200'000			200'000	140'875.30	0.01
2.625 NESTLE HOLDINGS INC -144A- 2.625%/21-14.09.2051	USD	200'000			200'000	127'959.25	0.01
3.625 NESTLE HOLDINGS INC -144A- 3.625%/18-24.09.2028	USD	300'000			300'000	286'607.05	0.01
3.900 NESTLE HOLDINGS INC -144A- 3.9%/18-24.09.2038	USD	150'000			150'000	131'650.96	0.01
4.000 NESTLE HOLDINGS INC -144A- 4%/22-12.09.2025	USD	200'000			200'000	197'018.21	0.01
4.300 NESTLE HOLDINGS INC -144A- 4.3%/22-01.10.2032	USD	150'000			150'000	146'625.80	0.01
4.950 NESTLE HOLDINGS INC -144A- 4.95%/23-14.03.2030	USD		200'000		200'000	201'741.61	0.01
5.250 NESTLE HOLDINGS INC -144A- 5.25%/23-13.03.2026	USD		200'000		200'000	201'011.82	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.875 NETAPP INC 1.875%/20-22.06.2025	USD	200'000			200'000	190'697.50	0.01
2.375 NETAPP INC 2.375%/20-22.06.2027	USD	200'000			200'000	183'164.38	0.01
2.700 NETAPP INC 2.7%/20-22.06.2030	USD	108'000			108'000	92'594.59	0.00
2.400 NEVADA POWER CO S. -DD- 2.4%/20-01.05.2030	USD	200'000			200'000	170'096.45	0.01
3.125 NEVADA POWER CO S. -EE- 3.125%/20-01.08.2050	USD	100'000			100'000	65'584.93	0.00
2.807 NEW ENGLAND POWER CO -144A- 2.807%/20-06.10.2050	USD	200'000			200'000	122'872.83	0.00
0.850 NEW YORK LIFE GLOBAL FDG -144A- 0.85%/21-15.01.2026	USD	400'000			400'000	370'338.83	0.02
0.950 NEW YORK LIFE GLOBAL FDG -144A- 0.95%/20-24.06.2025	USD	200'000			200'000	189'295.36	0.01
1.850 NEW YORK LIFE GLOBAL FDG -144A- 1.85%/21-01.08.2031	USD	200'000			200'000	159'194.54	0.01
3.000 NEW YORK LIFE GLOBAL FDG -144A- 3%/18-10.01.2028	USD	300'000			300'000	278'913.53	0.01
4.700 NEW YORK LIFE GLOBAL FDG -144A- 4.7%/23-02.04.2026	USD		200'000		200'000	198'335.04	0.01
4.900 NEW YORK LIFE GLOBAL FDG -144A- 4.9%/23-13.06.2028	USD		200'000		200'000	199'346.37	0.01
5.875 NEW YORK LIFE INSURANCE (subordinated) -144A- 5.875%/03-15.05.2033	USD	200'000			200'000	206'800.33	0.01
6.750 NEW YORK LIFE INSURANCE (subordinated) -144A- 6.75%/09-15.11.2039	USD	200'000			200'000	227'319.24	0.01
6.271 NEW YORK NY S. -F- 6.271%/10-01.12.2037	USD		400'000		400'000	431'226.93	0.02
4.200 NEWMONT / NEWCREST FIN -144A- 4.2%/23-13.05.2050	USD		200'000		200'000	163'459.63	0.01
5.450 NEWMONT GOLDCORP CORP -144A- 3%/18-10.01.2028	USD	200'000			200'000	195'316.29	0.01
4.875 NEWMONT MINING 4.875%/12-15.03.2042	USD	300'000			300'000	275'610.95	0.01
- NEXTERA ENERGY CAPITAL (subordinated) S. -O- FIX-TO-FRN FRN/19-01.05.2079	USD	100'000			100'000	96'174.98	0.00
2.250 NEXTERA ENERGY CAPITAL 2.25%/20-01.06.2030	USD	200'000			200'000	168'304.84	0.01
2.440 NEXTERA ENERGY CAPITAL 2.44%/21-15.01.2032	USD	400'000			400'000	324'811.29	0.01
2.940 NEXTERA ENERGY CAPITAL 2.94%/22-21.03.2024	USD	200'000			200'000	199'724.00	0.01
3.000 NEXTERA ENERGY CAPITAL 3%/21-15.01.2052	USD	100'000			100'000	63'390.31	0.00
4.450 NEXTERA ENERGY CAPITAL 4.45%/22-20.06.2025	USD	400'000			400'000	394'789.56	0.02
4.625 NEXTERA ENERGY CAPITAL 4.625%/22-15.07.2027	USD	100'000			100'000	98'387.42	0.00
5.000 NEXTERA ENERGY CAPITAL 5%/22-15.07.2032	USD	100'000			100'000	97'461.76	0.00
- NEXTERA ENERGY CAPITAL HOLDING (subordinated) S. -M- FIX-TO-FLOATERS 4.8%/17-01.12.2077	USD	200'000			200'000	181'103.11	0.01
4.255 NEXTERA ENERGY CAPITAL S. -J- 4.255%/22-01.09.2024	USD	200'000			200'000	198'456.00	0.01
5.749 NEXTERA ENERGY CAPITAL S. -L- 5.749%/23-01.09.2025	USD		400'000		400'000	402'118.34	0.02
1.960 NIAGARA MOHAWK POWER -144A- 1.96%/20-27.06.2030	USD	200'000			200'000	163'395.31	0.01
3.625 NIKE 3.625%/13-01.05.2043	USD	300'000			300'000	244'517.28	0.01
3.875 NIKE 3.875%/15-01.11.2045	USD	250'000			250'000	206'635.54	0.01
3.375 NIKE INC 3.375%/20-27.03.2050	USD	400'000			400'000	303'274.96	0.01
4.800 NISOURCE FINANCE 4.8%/13-15.02.2044	USD		100'000		100'000	88'699.05	0.00
2.950 NISOURCE INC 2.95%/19-01.09.2029	USD		200'000		200'000	179'828.71	0.01
4.375 NISOURCE INC 4.375%/17-15.05.2047	USD	300'000			300'000	247'805.41	0.01
5.250 NISOURCE INC 5.25%/23-30.03.2028	USD		200'000		200'000	200'914.05	0.01
5.400 NISOURCE INC 5.4%/23-30.06.2033	USD		200'000		200'000	199'720.84	0.01
1.850 NISSAN MOTOR ACCEPTANCE -144A- 1.85%/21-16.09.2026	USD	200'000	400'000	200'000	400'000	360'162.43	0.01
2.750 NISSAN MOTOR ACCEPTANCE -144A- 2.75%/21-09.03.2028	USD	200'000		200'000			
4.837 NORFOLK SOUTHERN 4.837%/12-01.10.2041	USD	270'000			270'000	251'582.97	0.01
2.550 NORFOLK SOUTHERN CORP 2.55%/19-01.11.2029	USD	500'000		200'000	300'000	263'638.79	0.01
2.900 NORFOLK SOUTHERN CORP 2.9%/21-25.08.2051	USD	200'000			200'000	128'601.84	0.01
3.400 NORFOLK SOUTHERN CORP 3.4%/19-01.11.2049	USD	200'000			200'000	145'190.06	0.01
3.700 NORFOLK SOUTHERN CORP 3.7%/22-15.03.2053	USD	200'000			200'000	148'719.86	0.01
3.800 NORFOLK SOUTHERN CORP 3.8%/18-01.08.2028	USD	200'000			200'000	191'337.27	0.01
3.942 NORFOLK SOUTHERN CORP 3.942%/18-01.11.2047	USD	217'000			217'000	171'405.03	0.01
5.550 NORFOLK SOUTHERN CORP 5.55%/23-15.03.2034	USD		400'000		400'000	410'324.14	0.02
2.800 NORTHEAST UTILITIES S. -F- 2.8%/13-01.05.2023	USD	500'000		500'000			
3.400 NORTHERN STATES POWER 3.4%/12-15.08.2042	USD	600'000			600'000	455'595.50	0.02
2.600 NORTHERN STATES PWR-MINN 2.6%/20-01.06.2051	USD	100'000			100'000	61'765.10	0.00
4.500 NORTHERN STATES PWR-MINN 4.5%/22-01.06.2052	USD		200'000		200'000	174'412.95	0.01
6.125 NORTHERN TRUST CORP (subordinated) 6.125%/22-02.11.2032	USD	300'000			300'000	315'102.70	0.01
1.950 NORTHERN TRUST CORP 1.95%/20-01.05.2030	USD	300'000			300'000	252'849.27	0.01
0.600 NORTHWESTERN MUTUAL GLBL -144A- 0.6%/21-25.03.2024	USD	400'000			400'000	398'756.00	0.02
4.000 NORTHWESTERN MUTUAL GLBL -144A- 4%/22-01.07.2025	USD	400'000			400'000	394'255.02	0.02
4.700 NORTHWESTERN MUTUAL GLBL -144A- 4.7%/23-06.04.2026	USD		200'000		200'000	197'743.62	0.01
4.900 NORTHWESTERN MUTUAL GLBL -144A- 4.9%/23-12.06.2028	USD		200'000		200'000	198'107.89	0.01
3.625 NORTHWESTERN MUTUAL LIFE -144A- 3.625%/19-30.09.2059	USD	200'000			200'000	140'228.72	0.01
2.637 NOVANT HEALTH INC S. -2021A- 2.637%/21-01.11.2036	USD	200'000			200'000	150'249.74	0.01
3.000 NOVARTIS CAPITAL 3%/15-20.11.2025	USD	1'400'000		600'000	800'000	775'033.32	0.03
3.400 NOVARTIS CAPITAL 3.4%/14-06.05.2024	USD	400'000		400'000			
4.400 NOVARTIS CAPITAL 4.4%/14-06.05.2044	USD	500'000			500'000	455'054.73	0.02
2.000 NRG ENERGY INC -144A- 2%/20-02.12.2025	USD	400'000			400'000	374'679.43	0.02
2.450 NRG ENERGY INC -144A- 2.45%/20-02.12.2027	USD	400'000		200'000	200'000	178'606.73	0.01
7.000 NRG ENERGY INC -144A- 7%/23-15.03.2033	USD		200'000		200'000	208'341.52	0.01
1.950 NSTAR ELECTRIC CO 1.95%/21-15.08.2031	USD	200'000			200'000	159'930.34	0.01

**830 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.100 NSTAR ELECTRIC CO 3.1%/21-01.06.2051	USD	200'000			200'000	135'023.06	0.01
2.700 NUCOR CORP 2.7%/20-01.06.2030	USD	300'000			300'000	264'391.34	0.01
3.125 NUCOR CORP 3.125%/22-01.04.2032	USD	200'000			200'000	174'614.51	0.01
3.850 NUCOR CORP 3.85%/22-01.04.2052	USD	100'000			100'000	78'618.68	0.00
4.300 NUCOR CORP 4.3%/22-23.05.2027	USD	300'000			300'000	293'139.08	0.01
3.200 NVIDIA 3.2%/16-16.09.2026	USD	100'000			100'000	96'393.31	0.00
1.550 NVIDIA CORP 1.55%/21-15.06.2028	USD	200'000			200'000	176'949.88	0.01
2.000 NVIDIA CORP 2%/21-15.06.2031	USD	200'000			200'000	167'080.13	0.01
3.700 NVIDIA CORP 3.7%/20-01.04.2060	USD	134'000			134'000	105'393.16	0.00
2.150 NY STATE ELECTRIC & GAS -144A- 2.15%/21-01.10.2031	USD	400'000			400'000	317'041.20	0.01
3.380 NYU HOSPITALS CENTER 3.38%/20-01.07.2055	USD	200'000			200'000	143'922.65	0.01
6.200 OGLETHORPE POWER CORP -144A- 6.2%/23-01.12.2053	USD		100'000		100'000	102'882.76	0.00
3.750 OGLETHORPE POWER CORP S. -2020A- 3.75%/21-01.08.2050	USD	300'000			300'000	215'067.90	0.01
2.900 OHIO POWER COMPANY S. -R- 2.9%/21-01.10.2051	USD	200'000		200'000			
3.250 OKLAHOMA G&E CO 3.25%/20-01.04.2030	USD	200'000			200'000	179'466.23	0.01
3.300 OKLAHOMA G&E CO 3.3%/19-15.03.2030	USD	200'000			200'000	180'072.89	0.01
5.600 OKLAHOMA G&E CO 5.6%/23-01.04.2053	USD		200'000	100'000	100'000	100'553.16	0.00
4.500 OMEGA HEALTHCARE 4.5%/15-01.04.2027	USD	300'000			300'000	288'552.31	0.01
4.750 OMEGA HEALTHCARE INVESTORS 4.75%/17-15.01.2028	USD	200'000			200'000	191'899.92	0.01
4.950 OMEGA HEALTHCARE INVESTORS 4.95%/14-01.04.2024	USD	500'000			500'000	499'395.00	0.02
3.650 OMNICOM GROUP 3.65%/14-01.11.2024	USD	400'000		400'000			
2.600 OMNICOM GROUP INC 2.6%/21-01.08.2031	USD	300'000			300'000	251'822.39	0.01
3.750 ONCOR ELEC DELIVERY 3.75%/15-01.04.2045	USD	600'000		300'000	300'000	237'922.76	0.01
0.550 ONCOR ELECTRIC DELIVERY 0.55%/21-01.10.2025	USD	400'000			400'000	371'858.80	0.02
5.100 ONE GAS INC 5.1%/23-01.04.2029	USD		200'000		200'000	200'490.18	0.01
4.450 ONEOK INC 4.45%/19-01.09.2049	USD	300'000			300'000	239'251.54	0.01
4.500 ONEOK INC 4.5%/20-15.03.2050	USD	200'000			200'000	160'001.91	0.01
4.550 ONEOK INC 4.55%/18-15.07.2028	USD	300'000			300'000	293'100.09	0.01
5.650 ONEOK INC 5.65%/23-01.11.2028	USD		200'000		200'000	203'538.92	0.01
6.100 ONEOK INC 6.1%/22-15.11.2032	USD	200'000			200'000	207'149.96	0.01
7.150 ONEOK INC 7.15%/20-15.01.2051	USD	200'000			200'000	221'805.50	0.01
4.900 ONEOK PARTNERS 4.9%/15-15.03.2025	USD	500'000		200'000	300'000	297'748.82	0.01
2.650 ORACLE 2.65%/16-15.07.2026	USD	440'000			440'000	414'430.24	0.02
2.950 ORACLE 2.95%/15-15.05.2025	USD	400'000		400'000			
4.000 ORACLE 4%/16-15.07.2046	USD	200'000			200'000	153'840.14	0.01
4.125 ORACLE 4.125%/15-15.05.2045	USD	200'000			200'000	158'008.74	0.01
4.375 ORACLE 4.375%/15-15.05.2055	USD	200'000			200'000	156'715.32	0.01
5.375 ORACLE 5.375%/11-15.07.2040	USD	300'000			300'000	286'930.13	0.01
6.500 ORACLE 6.5%/08-15.04.2038	USD		100'000		100'000	106'803.78	0.00
1.650 ORACLE CORP 1.65%/21-25.03.2026	USD	200'000			200'000	185'758.85	0.01
2.300 ORACLE CORP 2.3%/21-25.03.2028	USD	200'000			200'000	179'180.00	0.01
2.500 ORACLE CORP 2.5%/20-01.04.2025	USD	811'000		811'000			
2.800 ORACLE CORP 2.8%/20-01.04.2027	USD	200'000			200'000	186'546.02	0.01
2.875 ORACLE CORP 2.875%/21-25.03.2031	USD	200'000			200'000	172'533.85	0.01
2.950 ORACLE CORP 2.95%/17-15.11.2024	USD	200'000			200'000	196'152.00	0.01
2.950 ORACLE CORP 2.95%/20-01.04.2030	USD	300'000			300'000	264'583.99	0.01
3.250 ORACLE CORP 3.25%/17-15.11.2027	USD	300'000			300'000	281'305.52	0.01
3.400 ORACLE CORP 3.4%/14-08.07.2024	USD	150'000		150'000			
3.600 ORACLE CORP 3.6%/20-01.04.2040	USD	400'000			400'000	308'832.95	0.01
3.600 ORACLE CORP 3.6%/20-01.04.2050	USD	360'000			360'000	253'371.36	0.01
3.650 ORACLE CORP 3.65%/21-25.03.2041	USD	400'000			400'000	307'623.90	0.01
3.850 ORACLE CORP 3.85%/20-01.04.2060	USD	350'000			350'000	243'138.03	0.01
3.950 ORACLE CORP 3.95%/21-25.03.2051	USD	400'000			400'000	298'132.70	0.01
4.000 ORACLE CORP 4%/17-15.11.2047	USD	300'000			300'000	229'367.21	0.01
4.300 ORACLE CORP 4.3%/14-08.07.2034	USD	200'000			200'000	181'337.26	0.01
5.800 ORACLE CORP 5.8%/22-10.11.2025	USD	300'000			300'000	302'411.36	0.01
6.150 ORACLE CORP 6.15%/22-09.11.2029	USD	400'000			400'000	418'234.70	0.02
6.250 ORACLE CORP 6.25%/22-09.11.2032	USD	300'000			300'000	316'776.20	0.01
6.900 ORACLE CORP 6.9%/22-09.11.2052	USD	400'000		100'000	300'000	338'484.72	0.01
5.750 O'REILLY AUTOMOTIVE INC 5.75%/23-20.11.2026	USD		400'000		400'000	405'707.50	0.02
5.250 OTIS WORLDWIDE CORP 5.25%/23-16.08.2028	USD		200'000		200'000	201'713.23	0.01
5.650 OVINTIV INC 5.65%/23-15.05.2025	USD	200'000			200'000	200'025.69	0.01
5.650 OVINTIV INC 5.65%/23-15.05.2028	USD	200'000			200'000	201'758.76	0.01
6.250 OVINTIV INC 6.25%/23-15.07.2033	USD		400'000		400'000	411'273.65	0.02
3.950 OWENS CORNING 3.95%/19-15.08.2029	USD	300'000			300'000	282'999.69	0.01
2.625 OWL ROCK CAPITAL CORP 2.625%/21-15.01.2027	USD	400'000		200'000	200'000	181'117.07	0.01
3.400 OWL ROCK CAPITAL CORP 3.4%/20-15.07.2026	USD	300'000			300'000	279'333.38	0.01
7.950 OWL ROCK CORE INCOME COR -144A- 7.95%/23-13.06.2028	USD		400'000	200'000	200'000	206'097.18	0.01
4.700 OWL ROCK CORE INCOME COR 4.7%/22-08.02.2027	USD	400'000		400'000			
3.400 PACCAR FINANCIAL CORP S. -O- 3.4%/18-09.08.2023	USD	200'000		200'000			
1.800 PACCAR FINANCIAL CORP S. -P- 1.8%/20-06.02.2025	USD	200'000			200'000	193'640.96	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.150	PACCAR FINANCIAL CORP S. -Q- 3.15%/22-13.06.2024	USD	400'000		400'000		
3.550	PACCAR FINANCIAL CORP S. -Q- 3.55%/22-11.08.2025	USD	200'000			195'867.91	0.01
4.450	PACCAR FINANCIAL CORP S. -Q- 4.45%/23-30.03.2026	USD		200'000	200'000	198'240.47	0.01
4.950	PACCAR FINANCIAL CORP S. -Q- 4.95%/22-03.10.2025	USD	400'000		400'000	399'275.93	0.02
2.100	PACIFIC GAS & ELECTRIC 2.1%/20-01.08.2027	USD	200'000		200'000	179'163.91	0.01
2.500	PACIFIC GAS & ELECTRIC 2.5%/20-01.02.2031	USD	100'000		100'000	82'009.23	0.00
3.150	PACIFIC GAS & ELECTRIC 3.15%/20-01.01.2026	USD	200'000		200'000	191'245.14	0.01
3.250	PACIFIC GAS & ELECTRIC 3.25%/22-16.02.2024	USD	200'000	200'000			
3.300	PACIFIC GAS & ELECTRIC 3.3%/20-01.08.2040	USD	100'000		100'000	72'092.11	0.00
3.450	PACIFIC GAS & ELECTRIC 3.45%/20-01.07.2025	USD	200'000		200'000	194'171.54	0.01
3.500	PACIFIC GAS & ELECTRIC 3.5%/20-01.08.2050	USD	400'000	200'000	200'000	134'546.84	0.01
3.750	PACIFIC GAS & ELECTRIC 3.75%/20-01.07.2028	USD	200'000		200'000	186'070.71	0.01
4.200	PACIFIC GAS & ELECTRIC 4.2%/21-01.06.2041	USD	200'000		200'000	157'137.18	0.01
4.450	PACIFIC GAS & ELECTRIC 4.45%/12-15.04.2042	USD	200'000		200'000	160'903.88	0.01
4.500	PACIFIC GAS & ELECTRIC 4.5%/20-01.07.2040	USD	200'000		200'000	168'025.32	0.01
4.550	PACIFIC GAS & ELECTRIC 4.55%/20-01.07.2030	USD	200'000		200'000	188'106.13	0.01
4.950	PACIFIC GAS & ELECTRIC 4.95%/20-01.07.2050	USD	400'000		400'000	339'713.81	0.01
4.950	PACIFIC GAS & ELECTRIC 4.95%/22-08.06.2025	USD	400'000		400'000	396'183.04	0.02
5.450	PACIFIC GAS & ELECTRIC 5.45%/22-15.06.2027	USD	200'000		200'000	199'621.15	0.01
6.100	PACIFIC GAS & ELECTRIC 6.1%/23-15.01.2029	USD		200'000	200'000	204'697.92	0.01
6.150	PACIFIC GAS & ELECTRIC 6.15%/23-15.01.2033	USD	200'000		200'000	204'636.14	0.01
6.400	PACIFIC GAS & ELECTRIC 6.4%/23-15.06.2033	USD	400'000	200'000	200'000	207'975.32	0.01
6.700	PACIFIC GAS & ELECTRIC 6.7%/23-01.04.2053	USD	300'000	100'000	200'000	214'475.46	0.01
1.450	PACIFIC LIFE GF II -144A- 1.45%/21-20.01.2028	USD	400'000		400'000	351'974.43	0.01
4.900	PACIFIC LIFE GF II -144A- 4.9%/23-04.04.2028	USD		200'000	200'000	197'189.67	0.01
9.250	PACIFIC LIFE INSURANCE C (subordinated) -144A- 9.25%/09-15.06.2039	USD	200'000		200'000	263'474.46	0.01
2.950	PACIFICCORP 2.95%/13-01.06.2023	USD	300'000	300'000			
3.500	PACIFICCORP 3.5%/19-15.06.2029	USD	400'000		400'000	368'791.66	0.01
5.350	PACIFICCORP 5.35%/22-01.12.2053	USD	300'000		300'000	275'523.60	0.01
6.000	PACIFICCORP 6%/09-15.01.2039	USD	400'000	200'000	200'000	205'359.95	0.01
3.050	PACKAGING CORP OF AMERIC 3.05%/21-01.10.2051	USD	400'000		400'000	266'546.11	0.01
5.700	PACKAGING CORP OF AMERIC 5.7%/23-01.12.2033	USD		400'000	400'000	409'079.54	0.02
7.233	PALOMINO FUNDING TRUST I -144A- 7.233%/23-17.05.2028	USD		250'000	250'000	260'549.11	0.01
3.250	PARKER-HANNIFIN CORP 3.25%/17-01.03.2027	USD	400'000		400'000	380'476.40	0.02
3.650	PARKER-HANNIFIN CORP 3.65%/22-15.06.2024	USD	400'000	400'000			
4.000	PARKER-HANNIFIN CORP 4%/19-14.06.2049	USD	300'000		300'000	244'779.83	0.01
4.500	PARKER-HANNIFIN CORP 4.5%/22-15.09.2029	USD	200'000		200'000	195'584.99	0.01
4.200	PARKER-HANNIFIN S. -A- 4.2%/14-21.11.2034	USD	200'000		200'000	184'156.43	0.01
3.700	PARTNERRE FINANCE B LLC 3.7%/19-02.07.2029	USD	500'000		500'000	469'037.05	0.02
3.192	PARTNERS HEALTHCARE SYST S. -2020- 3.192%/20-01.07.2049	USD	100'000		100'000	72'096.83	0.00
3.342	PARTNERS HEALTHCARE SYST S. -2020- 3.342%/20-01.07.2060	USD	300'000		300'000	206'355.35	0.01
1.650	PAYPAL HOLDINGS INC 1.65%/20-01.06.2025	USD	750'000	750'000			
3.900	PAYPAL HOLDINGS INC 3.9%/22-01.06.2027	USD	300'000		300'000	290'021.93	0.01
4.400	PAYPAL HOLDINGS INC 4.4%/22-01.06.2032	USD	300'000		300'000	287'756.03	0.01
2.800	PECO ENERGY CO 2.8%/20-15.06.2050	USD	100'000		100'000	64'426.28	0.00
2.850	PECO ENERGY CO 2.85%/21-15.09.2051	USD	200'000		200'000	127'395.97	0.01
3.000	PECO ENERGY CO 3%/19-15.09.2049	USD	400'000		400'000	268'802.66	0.01
4.900	PECO ENERGY CO 4.9%/23-15.06.2033	USD		200'000	200'000	197'996.41	0.01
3.800	PENN MUTUAL LIFE INS CO -144A- 3.8%/21-29.04.2061	USD	200'000		200'000	130'639.55	0.01
5.150	PENNSYLVANIA ELECTRIC CO -144A- 5.15%/23-30.03.2026	USD		300'000	300'000	297'231.11	0.01
3.950	PENSKE TRUCK LEASING/PTL -144A- 3.95%/18-10.03.2025	USD	300'000		300'000	294'353.15	0.01
4.400	PENSKE TRUCK LEASING/PTL -144A- 4.4%/22-01.07.2027	USD	400'000		400'000	387'695.56	0.02
5.550	PENSKE TRUCK LEASING/PTL -144A- 5.55%/23-01.05.2028	USD		200'000	200'000	201'087.30	0.01
2.750	PEPSICO 2.75%/15-30.04.2025	USD	300'000		300'000	292'175.76	0.01
3.600	PEPSICO 3.6%/14-01.03.2024	USD	400'000	400'000			
0.750	PEPSICO INC 0.75%/20-01.05.2023	USD	300'000	300'000			
1.400	PEPSICO INC 1.4%/20-25.02.2031	USD	300'000		300'000	239'840.72	0.01
2.750	PEPSICO INC 2.75%/20-19.03.2030	USD	200'000		200'000	178'415.06	0.01
2.875	PEPSICO INC 2.875%/19-15.10.2049	USD	300'000		300'000	206'390.74	0.01
3.000	PEPSICO INC 3%/17-15.10.2027	USD	500'000		500'000	471'345.39	0.02
3.600	PEPSICO INC 3.6%/22-18.02.2028	USD	200'000		200'000	192'296.35	0.01
4.200	PEPSICO INC 4.2%/22-18.07.2052	USD		200'000	200'000	173'201.92	0.01
4.450	PEPSICO INC 4.45%/23-15.02.2033	USD		300'000	300'000	296'644.92	0.01
5.125	PEPSICO INC 5.125%/23-10.11.2026	USD		400'000	400'000	402'611.90	0.02
1.900	PERKINELMER INC 1.9%/21-15.09.2028	USD	400'000		400'000	345'554.14	0.01
1.250	PERNOD RIC INTL FIN LLC -144A- 1.25%/20-01.04.2028	USD	400'000		400'000	344'678.26	0.01
3.000	PFIZER 3%/16-15.12.2026	USD	300'000		300'000	286'056.09	0.01
3.400	PFIZER 3.4%/14-15.05.2024	USD	200'000		200'000	199'086.00	0.01
4.000	PFIZER 4%/16-15.12.2036	USD	500'000	200'000	300'000	269'474.27	0.01
4.400	PFIZER 4.4%/14-15.05.2044	USD	300'000		300'000	269'501.09	0.01

**832 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.950 PFIZER 5.95%/07-01.04.2037	USD	200'000			200'000	213'391.86	0.01
6.000 PFIZER 6%/05-15.02.2036	USD	400'000		200'000	200'000	213'880.11	0.01
7.200 PFIZER 7.2%/09-15.03.2039	USD	400'000			400'000	475'315.32	0.02
0.800 PFIZER INC 0.8%/20-28.05.2025	USD	300'000			300'000	284'785.18	0.01
1.700 PFIZER INC 1.7%/20-28.05.2030	USD	200'000			200'000	166'630.30	0.01
2.550 PFIZER INC 2.55%/20-28.05.2040	USD	100'000			100'000	70'077.80	0.00
2.700 PFIZER INC 2.7%/20-28.05.2050	USD	100'000			100'000	65'834.57	0.00
2.950 PFIZER INC 2.95%/19-15.03.2024	USD	400'000		400'000			
3.450 PFIZER INC 3.45%/19-15.03.2029	USD	200'000			200'000	188'002.50	0.01
6.375 PHILIP MORRIS 6.375%/08-16.05.2038	USD	140'000			140'000	151'087.31	0.01
3.250 PHILIP MORRIS INTERNATIONAL 3.25%/14-10.11.2024	USD	150'000		150'000			
4.375 PHILIP MORRIS INTERNATIONAL 4.375%/11-15.11.2041	USD	200'000			200'000	169'980.18	0.01
0.875 PHILIP MORRIS INTL INC 0.875%/20-01.05.2026	USD	200'000			200'000	182'732.17	0.01
1.500 PHILIP MORRIS INTL INC 1.5%/20-01.05.2025	USD	300'000			300'000	287'474.16	0.01
1.750 PHILIP MORRIS INTL INC 1.75%/20-01.11.2030	USD	200'000			200'000	161'561.76	0.01
2.100 PHILIP MORRIS INTL INC 2.1%/20-01.05.2030	USD	300'000			300'000	252'809.86	0.01
3.375 PHILIP MORRIS INTL INC 3.375%/19-15.08.2029	USD	200'000			200'000	183'614.71	0.01
5.000 PHILIP MORRIS INTL INC 5%/22-17.11.2025	USD	200'000			200'000	199'323.00	0.01
5.125 PHILIP MORRIS INTL INC 5.125%/22-17.11.2027	USD	200'000			200'000	200'300.33	0.01
5.625 PHILIP MORRIS INTL INC 5.625%/22-17.11.2029	USD	200'000			200'000	204'799.70	0.01
5.750 PHILIP MORRIS INTL INC 5.75%/22-17.11.2032	USD	200'000			200'000	203'849.55	0.01
0.900 PHILLIPS 66 0.9%/20-15.02.2024	USD	154'000		154'000			
4.900 PHILLIPS 66 -144A- 4.9%/22-01.10.2046	USD	300'000		300'000			
2.150 PHILLIPS 66 2.15%/20-15.12.2030	USD	100'000			100'000	83'093.60	0.00
3.900 PHILLIPS 66 3.9%/18-15.03.2028	USD	200'000			200'000	192'424.21	0.01
4.875 PHILLIPS 66 4.875%/14-15.11.2044	USD	200'000			200'000	182'555.65	0.01
4.900 PHILLIPS 66 4.9%/23-01.10.2046	USD	300'000	300'000		300'000	268'270.87	0.01
5.300 PHILLIPS 66 5.3%/23-30.06.2033	USD	400'000	400'000		400'000	396'875.68	0.02
5.875 PHILLIPS 66 5.875%/12-01.05.2042	USD	200'000			200'000	206'144.93	0.01
3.605 PHILLIPS 66 CO -144A- 3.605%/22-15.02.2025	USD	300'000		300'000			
3.605 PHILLIPS 66 CO 3.605%/23-15.02.2025	USD	300'000	300'000		300'000	294'756.27	0.01
4.300 PHYSICIANS REALTY 4.30%/17-15.03.2027	USD	500'000			500'000	485'842.93	0.02
5.400 PIEDMONT NATURAL GAS CO 5.4%/23-15.06.2033	USD	400'000	400'000	200'000	200'000	200'592.57	0.01
9.250 PIEDMONT OPERATING PARTN 9.25%/23-20.07.2028	USD	400'000			400'000	421'615.92	0.02
6.875 PILGRIM'S PRIDE CORP 6.875%/23-15.05.2034	USD	200'000			200'000	210'576.91	0.01
1.300 PINNACLE WEST CAPITAL 1.3%/20-15.06.2025	USD	100'000			100'000	94'898.47	0.00
1.125 PIONEER NATURAL RESOURCE 1.125%/21-15.01.2026	USD	200'000			200'000	185'538.98	0.01
1.900 PIONEER NATURAL RESOURCE 1.9%/20-15.08.2030	USD	100'000			100'000	83'358.78	0.00
5.100 PIONEER NATURAL RESOURCE 5.1%/23-29.03.2026	USD	200'000	200'000		200'000	199'869.54	0.01
4.700 PLAINS ALL AMERICAN 4.7%/14-15.06.2044	USD	200'000			200'000	165'414.80	0.01
3.300 PNC BANK NA 3.3%/14-30.10.2024	USD	500'000			500'000	492'925.00	0.02
1.150 PNC FINANCIAL SERVICES 1.15%/21-13.08.2026	USD	400'000			400'000	362'991.34	0.01
3.450 PNC FINANCIAL SERVICES 3.45%/19-23.04.2029	USD	175'000			175'000	161'590.54	0.01
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/22-28.10.2033	USD	200'000			200'000	205'316.92	0.01
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-12.06.2029	USD	400'000	400'000		400'000	402'537.23	0.02
5.072 PORT AUTH OF NEW YORK & NEW JE S. -NINTH- 5.072%/23-15.07.2053	USD	400'000	400'000		400'000	401'242.06	0.02
2.550 PPG INDUSTRIES INC 2.55%/20-15.06.2030	USD	200'000			200'000	172'546.74	0.01
5.000 PPL ELECTRIC UTILITIES 5%/23-15.05.2033	USD	200'000	200'000		200'000	198'858.65	0.01
1.200 PRICOA GLOBAL FUNDING 1 -144A- 1.2%/21-01.09.2026	USD	150'000			150'000	136'186.67	0.01
4.200 PRICOA GLOBAL FUNDING 1 -144A- 4.2%/22-28.08.2025	USD	150'000			150'000	147'898.34	0.01
5.100 PRICOA GLOBAL FUNDING 1 -144A- 5.1%/23-30.05.2028	USD	200'000	200'000		200'000	199'965.15	0.01
4.300 PRINCIPAL FINANCIAL GROU 4.3%/16-15.11.2046	USD	200'000			200'000	165'629.78	0.01
2.125 PRINCIPAL FINANCIAL GRP 2.125%/20-15.06.2030	USD	100'000			100'000	83'184.85	0.00
0.750 PRINCIPAL LFE GLB FND II -144A- 0.75%/21-12.04.2024	USD	200'000			200'000	198'972.00	0.01
1.250 PRINCIPAL LFE GLB FND II -144A- 1.25%/20-23.06.2025	USD	400'000			400'000	379'435.63	0.02
1.500 PRINCIPAL LFE GLB FND II -144A- 1.5%/20-27.08.2030	USD	400'000			400'000	315'926.24	0.01
5.500 PRINCIPAL LFE GLB FND II -144A- 5.5%/23-28.06.2028	USD	200'000	200'000		200'000	200'084.93	0.01
0.550 PROCTER & GAMBLE CO/THE 0.55%/20-29.10.2025	USD	300'000			300'000	279'686.12	0.01
1.000 PROCTER & GAMBLE CO/THE 1%/21-23.04.2026	USD	400'000			400'000	370'063.02	0.01
1.200 PROCTER & GAMBLE CO/THE 1.2%/20-29.10.2030	USD	300'000			300'000	241'258.01	0.01
1.950 PROCTER & GAMBLE CO/THE 1.95%/21-23.04.2031	USD	200'000			200'000	168'232.35	0.01
7.750 PROGRESS ENERGY 7.75%/01-01.03.2031	USD	150'000			150'000	169'430.78	0.01
2.500 PROGRESSIVE CORP 2.5%/22-15.03.2027	USD	200'000			200'000	186'192.50	0.01
3.000 PROGRESSIVE CORP 3%/22-15.03.2032	USD	200'000			200'000	173'023.92	0.01
3.700 PROGRESSIVE CORP 3.7%/22-15.03.2052	USD	100'000			100'000	77'751.16	0.00
3.950 PROGRESSIVE CORP 3.95%/20-26.03.2050	USD	200'000			200'000	162'821.33	0.01
1.250 PROLOGIS LP 1.25%/20-15.10.2030	USD	100'000			100'000	79'286.95	0.00
1.750 PROLOGIS LP 1.75%/22-01.07.2030	USD	400'000			400'000	328'820.48	0.01
3.250 PROLOGIS LP 3.25%/20-01.10.2026	USD	500'000			500'000	477'469.89	0.02
4.375 PROLOGIS LP 4.375%/20-01.02.2029	USD	200'000			200'000	195'277.22	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.750 PROLOGIS LP 4.75%/23-15.06.2033	USD		300'000		300'000	290'579.99	0.01
4.875 PROLOGIS LP 4.875%/23-15.06.2028	USD		200'000		200'000	199'712.11	0.01
5.125 PROLOGIS LP 5.125%/23-15.01.2034	USD		400'000		400'000	395'921.00	0.02
3.437 PROSPECT CAPITAL CORP 3.437%/21-15.10.2028	USD	400'000		200'000	200'000	170'263.46	0.01
0.781 PROTECTIVE LIFE -144A- 0.781%/21-05.07.2024	USD	300'000			300'000	295'038.00	0.01
1.900 PROTECTIVE LIFE -144A- 1.9%/21-06.07.2028	USD	300'000			300'000	264'178.19	0.01
0.631 PROTECTIVE LIFE GLOBAL -144A- 0.631%/20-13.10.2023	USD	300'000		300'000			
5.467 PROTECTIVE LIFE GLOBAL -144A- 5.467%/23-08.12.2028	USD		200'000		200'000	202'269.26	0.01
- PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 12-15.06.2043	USD	800'000		800'000			
- PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 5.2%/13-15.03.2044	USD	200'000		200'000			
- PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 5.375%/15-15.05.2045	USD	300'000			300'000	295'417.35	0.01
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/22-01.03.2052	USD	400'000			400'000	373'748.00	0.02
3.700 PRUDENTIAL FINANCIAL INC 3.7%/19-13.03.2051	USD	200'000			200'000	151'843.95	0.01
3.935 PRUDENTIAL FINANCIAL INC 3.935%/18-07.12.2049	USD	418'000			418'000	327'609.43	0.01
4.600 PRUDENTIAL FINANCIAL S. -D- T. -49- 4.6%/14-15.05.2044	USD	300'000			300'000	267'064.43	0.01
5.250 PUBLIC SERVICE COLORADO S. -40- 5.25%/23-01.04.2053	USD		200'000		200'000	189'346.55	0.01
2.375 PUBLIC SERVICE ELECTRIC & GAS 2.375%/13-15.05.2023	USD	200'000		200'000			
2.250 PUBLIC SERVICE ELECTRIC & GAS S. -L- 2.25%/16-15.09.2026	USD	400'000			400'000	373'786.21	0.02
4.650 PUBLIC SERVICE ELECTRIC 4.65%/23-15.03.2033	USD		400'000		400'000	386'830.89	0.02
3.200 PUBLIC SERVICE ELECTRIC S. -M- 3.2%/19-15.05.2029	USD	400'000			400'000	368'896.48	0.01
1.900 PUBLIC SERVICE ELECTRIC S. -N- 1.9%/21-15.08.2031	USD	200'000			200'000	161'098.42	0.01
2.450 PUBLIC SERVICE ELECTRIC S. -N- 2.45%/20-15.01.2030	USD	400'000			400'000	347'822.37	0.01
4.900 PUBLIC SERVICE ELECTRIC S. -P- 4.9%/22-15.12.2032	USD	200'000			200'000	197'267.78	0.01
5.850 PUBLIC SERVICE ENTERPRIS 5.85%/22-15.11.2027	USD	400'000			400'000	409'515.58	0.02
2.200 PUBLIC SERVICE OKLAHOMA S. -J- 2.2%/21-15.08.2031	USD	400'000		200'000	200'000	162'651.64	0.01
3.150 PUBLIC SERVICE OKLAHOMA S. -K- 3.15%/21-15.08.2051	USD	200'000			200'000	133'788.60	0.01
0.875 PUBLIC STORAGE 0.875%/21-15.02.2026	USD	400'000		200'000	200'000	184'564.59	0.01
2.300 PUBLIC STORAGE 2.3%/21-01.05.2031	USD	400'000			400'000	335'614.31	0.01
5.100 PUBLIC STORAGE 5.1%/23-01.08.2033	USD		200'000		200'000	199'762.14	0.01
5.125 PUBLIC STORAGE 5.125%/23-15.01.2029	USD		200'000		200'000	202'056.17	0.01
- PUBLIC STORAGE FRN/21-23.04.2024	USD	1'000'000		1'000'000			
4.100 PUGET ENERGY INC 4.1%/20-15.06.2030	USD	300'000			300'000	271'614.54	0.01
2.893 PUGET SOUND ENERGY INC 2.893%/21-15.09.2051	USD	200'000			200'000	127'151.30	0.01
3.250 PUGET SOUND ENERGY INC 3.25%/19-15.09.2049	USD	250'000			250'000	170'341.29	0.01
5.448 PUGET SOUND ENERGY INC 5.448%/23-01.06.2053	USD		400'000	200'000	200'000	197'796.22	0.01
1.750 QORVO INC 1.75%/23-15.12.2024	USD		400'000		400'000	388'176.00	0.02
1.750 QORVO INC -144A- 1.75%/21-15.12.2024	USD	400'000		400'000			
1.300 QUALCOMM INC 1.3%/21-20.05.2028	USD	400'000		400'000			
1.650 QUALCOMM INC 1.65%/21-20.05.2032	USD	400'000			400'000	312'206.62	0.01
3.250 QUALCOMM INC 3.25%/17-20.05.2027	USD	300'000			300'000	286'028.47	0.01
4.300 QUALCOMM INC 4.3%/17-20.05.2047	USD	500'000		200'000	300'000	260'030.41	0.01
5.400 QUALCOMM INC 5.4%/22-20.05.2033	USD	300'000			300'000	310'850.22	0.01
2.350 QUANTA SERVICES INC 2.35%/21-15.01.2032	USD	400'000			400'000	320'186.08	0.01
3.500 QUEST DIAGNOSTICS 3.5%/15-30.03.2025	USD	150'000			150'000	147'263.36	0.01
2.950 QUEST DIAGNOSTICS INC 2.95%/19-30.06.2030	USD	300'000			300'000	264'076.92	0.01
3.750 RALPH LAUREN CORP 3.75%/18-15.09.2025	USD	200'000			200'000	195'464.40	0.01
1.900 RAYTHEON TECH CORP 1.9%/21-01.09.2031	USD	400'000			400'000	318'473.21	0.01
3.500 RAYTHEON TECH CORP 3.5%/20-15.03.2027	USD	200'000			200'000	191'142.79	0.01
4.700 RAYTHEON TECH CORP 4.7%/20-15.12.2041	USD	100'000			100'000	89'351.29	0.00
4.800 RAYTHEON TECH CORP 4.8%/20-15.12.2043	USD	300'000			300'000	269'418.95	0.01
5.150 RAYTHEON TECH CORP 5.15%/23-27.02.2033	USD		200'000		200'000	197'952.35	0.01
5.375 RAYTHEON TECH CORP 5.375%/23-27.02.2053	USD		200'000		200'000	193'031.96	0.01
0.750 REALTY INCOME CORP 0.75%/20-15.03.2026	USD	400'000			400'000	364'956.60	0.01
2.200 REALTY INCOME CORP 2.2%/21-15.06.2028	USD	400'000			400'000	355'022.27	0.01
3.100 REALTY INCOME CORP 3.1%/21-15.12.2029	USD	300'000			300'000	269'399.94	0.01
4.000 REALTY INCOME CORP 4%/24-15.07.2029	USD		400'000		400'000	377'144.39	0.02
5.625 REALTY INCOME CORP 5.625%/22-13.10.2032	USD	200'000			200'000	202'003.53	0.01
6.400 REGAL REXNORD CORP -144A- 6.4%/23-15.04.2033	USD		200'000		200'000	205'254.88	0.01
1.750 REGENERON PHARMACEUTICAL 1.75%/20-15.09.2030	USD	100'000			100'000	80'729.06	0.00
2.800 REGENERON PHARMACEUTICAL 2.8%/20-15.09.2050	USD	100'000			100'000	62'302.67	0.00
1.800 REGIONS FINANCIAL CORP 1.8%/21-12.08.2028	USD	200'000			200'000	170'333.51	0.01
3.150 REINSURANCE GRP OF AMER 3.15%/20-15.06.2030	USD	400'000			400'000	353'556.63	0.01
6.000 REINSURANCE GRP OF AMER 6%/23-15.09.2033	USD		400'000	200'000	200'000	205'074.98	0.01
1.512 RELIANCE STAND LIFE II -144A- 1.512%/21-28.09.2026	USD	400'000			400'000	356'679.48	0.01
2.150 RELIANCE STEEL & ALUM 2.15%/20-15.08.2030	USD	400'000			400'000	331'875.08	0.01
3.000 RELX CAPITAL INC 3%/20-22.05.2030	USD	300'000			300'000	267'832.45	0.01
3.700 RENAISSANCERE FINANCE 3.7%/15-01.04.2025	USD	200'000			200'000	195'894.46	0.01
1.750 REPUBLIC SERVICES INC 1.75%/20-15.02.2032	USD	300'000			300'000	235'206.01	0.01

**834 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.375	REPUBLIC SERVICES INC 2.375%/21-15.03.2033	USD	200'000		200'000	160'278.72	0.01
2.500	REPUBLIC SERVICES INC 2.5%/19-15.08.2024	USD	224'000	224'000			
3.375	REPUBLIC SERVICES INC 3.375%/17-15.11.2027	USD	200'000		200'000	189'631.81	0.01
3.950	REPUBLIC SERVICES INC 3.95%/18-15.05.2028	USD	400'000		400'000	384'801.40	0.02
5.000	REPUBLIC SERVICES INC 5%/23-01.04.2034	USD	200'000		200'000	196'922.95	0.01
5.000	REPUBLIC SERVICES INC 5%/23-15.12.2033	USD	200'000		200'000	196'611.89	0.01
5.000	REXFORD INDUSTRIAL REALT 5%/23-15.06.2028	USD	200'000		200'000	197'801.44	0.01
4.450	REYNOLDS AMERICAN 4.45%/15-12.06.2025	USD	200'000		200'000	196'952.61	0.01
5.700	REYNOLDS AMERICAN 5.7%/15-15.08.2035	USD	400'000		400'000	382'067.58	0.02
5.850	REYNOLDS AMERICAN 5.85%/15-15.08.2045	USD	200'000		200'000	181'240.78	0.01
6.000	RGA GLOBAL FUNDING -144A- 6%/23-21.11.2028	USD	600'000	400'000	200'000	203'914.48	0.01
0.450	ROCHE HOLDINGS INC -144A- 0.45%/21-05.03.2024	USD	200'000		200'000	200'000.00	0.01
1.930	ROCHE HOLDINGS INC -144A- 1.93%/21-13.12.2028	USD	400'000		400'000	350'398.67	0.01
2.076	ROCHE HOLDINGS INC -144A- 2.076%/21-13.12.2031	USD	400'000		400'000	326'998.54	0.01
2.314	ROCHE HOLDINGS INC -144A- 2.314%/22-10.03.2027	USD	200'000		200'000	186'223.19	0.01
3.625	ROCHE HOLDINGS INC -144A- 3.625%/18-17.09.2028	USD	200'000		200'000	190'587.61	0.01
5.338	ROCHE HOLDINGS INC -144A- 5.338%/23-13.11.2028	USD	400'000	200'000	200'000	203'966.32	0.01
5.489	ROCHE HOLDINGS INC -144A- 5.489%/23-13.11.2030	USD	400'000	200'000	200'000	206'044.68	0.01
5.593	ROCHE HOLDINGS INC -144A- 5.593%/23-13.11.2033	USD	400'000		400'000	417'905.14	0.02
-	ROCHE HOLDINGS INC FRN/22-11.09.2023	USD	1'000'000	1'000'000			
1.750	ROPER TECHNOLOGIES INC 1.75%/20-15.02.2031	USD	400'000		400'000	319'562.61	0.01
2.000	ROPER TECHNOLOGIES INC 2%/20-30.06.2030	USD	200'000		200'000	166'141.98	0.01
2.950	ROPER TECHNOLOGIES INC 2.95%/19-15.09.2029	USD	200'000		200'000	179'031.89	0.01
1.875	ROSS STORES INC 1.875%/20-15.04.2031	USD	200'000		200'000	162'447.77	0.01
3.750	RPM INTERNATIONAL 3.75%/17-15.03.2027	USD	300'000		300'000	286'248.18	0.01
5.750	RTX CORP 5.75%/23-15.01.2029	USD	400'000		400'000	411'783.73	0.02
6.000	RTX CORP 6%/23-15.03.2031	USD	400'000		400'000	416'663.86	0.02
6.400	RTX CORP 6.4%/23-15.03.2054	USD	400'000		400'000	442'785.27	0.02
2.850	RYDER SYSTEM INC 2.85%/22-01.03.2027	USD	300'000		300'000	280'542.56	0.01
5.250	RYDER SYSTEM INC 5.25%/23-01.06.2028	USD	400'000		400'000	400'604.50	0.02
6.600	RYDER SYSTEM INC 6.6%/23-01.12.2033	USD	150'000		150'000	160'604.13	0.01
2.450	S&P GLOBAL INC -144A- 2.45%/22-01.03.2027	USD	200'000	200'000			
2.700	S&P GLOBAL INC -144A- 2.7%/22-01.03.2029	USD	200'000	200'000			
2.900	S&P GLOBAL INC -144A- 2.9%/22-01.03.2032	USD	200'000	200'000			
3.700	S&P GLOBAL INC -144A- 3.7%/22-01.03.2052	USD	200'000	200'000			
4.250	S&P GLOBAL INC -144A- 4.25%/22-01.05.2029	USD	200'000	200'000			
4.750	S&P GLOBAL INC -144A- 4.75%/22-01.08.2028	USD	200'000	200'000			
2.450	S&P GLOBAL INC 2.45%/23-01.03.2027	USD	200'000		200'000	186'431.06	0.01
2.700	S&P GLOBAL INC 2.7%/23-01.03.2029	USD	200'000		200'000	180'874.83	0.01
2.900	S&P GLOBAL INC 2.9%/23-01.03.2032	USD	200'000		200'000	172'229.92	0.01
3.700	S&P GLOBAL INC 3.7%/23-01.03.2052	USD	200'000		200'000	154'642.10	0.01
4.250	S&P GLOBAL INC 4.25%/23-01.05.2029	USD	200'000		200'000	193'934.88	0.01
4.750	S&P GLOBAL INC 4.75%/23-01.08.2028	USD	200'000		200'000	199'198.77	0.01
5.900	SABINE PASS LIQUEFACTION -144A- 5.9%/22-15.09.2037	USD	300'000	300'000			
5.625	SABINE PASS LIQUEFACTION 5.625%/15-01.03.2025	USD	400'000		400'000	399'511.18	0.02
5.750	SABINE PASS LIQUEFACTION 5.75%/14-15.05.2024	USD	500'000	409'000	91'000	90'956.32	0.00
5.875	SABINE PASS LIQUEFACTION 5.875%/17-30.06.2026	USD	400'000		400'000	403'253.19	0.02
5.900	SABINE PASS LIQUEFACTION 5.9%/23-15.09.2037	USD	300'000		300'000	310'508.42	0.01
4.950	SABMILLER HOLDINGS -144A- 4.95%/12-15.01.2042	USD	170'000		170'000	149'632.30	0.01
1.500	SALESFORCE.COM INC 1.5%/21-15.07.2028	USD	200'000		200'000	174'951.90	0.01
1.950	SALESFORCE.COM INC 1.95%/21-15.07.2031	USD	200'000		200'000	163'783.55	0.01
2.700	SALESFORCE.COM INC 2.7%/21-15.07.2041	USD	200'000		200'000	142'662.73	0.01
2.900	SALESFORCE.COM INC 2.9%/21-15.07.2051	USD	300'000		300'000	199'544.54	0.01
3.050	SALESFORCE.COM INC 3.05%/21-15.07.2061	USD	200'000		200'000	128'613.19	0.01
2.950	SAN DIEGO G & E 2.95%/21-15.08.2051	USD	200'000		200'000	132'647.16	0.01
1.700	SAN DIEGO G & E S. -VVV- 1.7%/20-01.10.2030	USD	200'000		200'000	162'749.68	0.01
3.450	SANTANDER HOLDINGS USA 3.45%/20-02.06.2025	USD	200'000		200'000	193'944.88	0.01
3.500	SANTANDER HOLDINGS USA 3.5%/19-07.06.2024	USD	350'000		350'000	347'378.50	0.01
4.400	SANTANDER HOLDINGS USA 4.4%/18-13.07.2027	USD	140'000		140'000	134'170.64	0.01
-	SANTANDER HOLDINGS USA FIX-TO-FRN FRN/22-09.09.2026	USD	200'000		200'000	199'522.18	0.01
4.300	SCHLUMBERGER HLDGS CORP -144A- 4.3%/19-01.05.2029	USD	300'000		300'000	290'087.90	0.01
3.900	SCHLUMBERGER HLDGS CORP 3.9%/19-17.05.2028	USD	346'000		346'000	331'492.22	0.01
5.375	SELECTIVE INSURANCE GROU 5.375%/19-01.03.2049	USD	200'000		200'000	189'331.92	0.01
4.000	SEMPRA ENERGY 4%/18-01.02.2048	USD	300'000		300'000	232'918.83	0.01
5.500	SEMPRA ENERGY 5.5%/23-01.08.2033	USD	200'000		200'000	198'835.16	0.01
6.000	SEMPRA ENERGY 6%/09-15.10.2039	USD	300'000	200'000	100'000	100'935.45	0.00
1.400	SERVICENOW INC 1.4%/20-01.09.2030	USD	102'000		102'000	81'820.60	0.00
2.950	SHERWIN-WILLIAMS CO 2.95%/19-15.08.2029	USD	400'000		400'000	359'726.37	0.01
4.050	SHERWIN-WILLIAMS CO 4.05%/22-08.08.2024	USD	200'000		200'000	198'362.00	0.01
4.250	SHERWIN-WILLIAMS CO 4.25%/22-08.08.2025	USD	400'000		400'000	393'807.64	0.02
3.375	SIMON PROPERTY 3.375%/14-01.10.2024	USD	300'000		300'000	296'076.00	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.250 SIMON PROPERTY 4.25%/16-30.11.2046	USD	200'000			200'000	162'303.92	0.01
3.300 SIMON PROPERTY GROUP 3.3%/16-15.01.2026	USD	300'000			300'000	289'471.19	0.01
4.750 SIMON PROPERTY GROUP 4.75%/12-15.03.2042	USD	200'000			200'000	178'449.79	0.01
6.750 SIMON PROPERTY GROUP 6.75%/10-01.02.2040	USD	200'000			200'000	220'065.63	0.01
2.450 SIMON PROPERTY GROUP LP 2.45%/19-13.09.2029	USD	300'000			300'000	261'360.88	0.01
6.250 SIMON PROPERTY GROUP LP 6.25%/23-15.01.2034	USD		400'000		400'000	421'132.08	0.02
2.500 SIXTH STREET SPECIALTY 2.5%/21-01.08.2026	USD	400'000			400'000	367'399.72	0.01
2.125 SK BATTERY AMERICA INC 2.125%/21-26.01.2026	USD	400'000			400'000	370'342.32	0.02
3.100 SNAP-ON INC 3.1%/20-01.05.2050	USD	200'000			200'000	140'383.19	0.01
2.718 SODEXO INC -144A- 2.718%/21-16.04.2031	USD	200'000			200'000	168'350.94	0.01
1.800 SONOCO PRODUCTS CO 1.8%/22-01.02.2025	USD	400'000			400'000	385'877.32	0.02
2.850 SOUTHERN CAL EDISON S. -2019C- 2.85%/19-01.08.2029	USD	400'000			400'000	358'180.41	0.01
3.650 SOUTHERN CAL EDISON S. -2020A- 3.65%/20-01.02.2050	USD	200'000			200'000	146'301.57	0.01
1.200 SOUTHERN CAL EDISON S. -2020C- 1.2%/20-01.02.2026	USD	400'000		200'000	200'000	185'498.72	0.01
1.100 SOUTHERN CAL EDISON S. -2021- 1.1%/21-01.04.2024	USD	200'000			200'000	199'260.00	0.01
0.700 SOUTHERN CAL EDISON S. -2021J- 0.7%/21-01.08.2023	USD	200'000		200'000			
0.975 SOUTHERN CAL EDISON S. -2021K- 0.975%/21-01.08.2024	USD	200'000			200'000	196'074.00	0.01
5.850 SOUTHERN CAL EDISON S. -2022F- 5.85%/22-01.11.2027	USD	300'000			300'000	307'231.51	0.01
5.700 SOUTHERN CAL EDISON S. -2023B- 5.7%/23-01.03.2053	USD		200'000		200'000	198'330.29	0.01
5.875 SOUTHERN CAL EDISON S. -2023D- 5.875%/23-01.12.2053	USD		400'000	200'000	200'000	203'229.26	0.01
5.750 SOUTHERN CALIF GAS CO S. -AAA- 5.75%/23-01.06.2053	USD		400'000	200'000	200'000	201'907.45	0.01
4.125 SOUTHERN CALIF GAS CO S. -UU- 4.125%/18-01.06.2048	USD	200'000		200'000			
6.350 SOUTHERN CALIF GAS CO S. -YY- 6.35%/22-15.11.2052	USD	200'000			200'000	219'084.86	0.01
3.600 SOUTHERN CALIFORNIA EDISON S. 2015C 3.6%/15-01.02.2045	USD	450'000		250'000	200'000	148'050.12	0.01
4.500 SOUTHERN CALIFORNIA EDISON S. B 4.5%/10-01.09.2040	USD	300'000			300'000	262'142.44	0.01
2.950 SOUTHERN CO 2.95%/16-01.07.2023	USD	1'800'000		1'800'000			
3.250 SOUTHERN CO 3.25%/16-01.07.2026	USD	300'000			300'000	286'971.92	0.01
4.400 SOUTHERN CO 4.4%/16-01.07.2046	USD	400'000			400'000	337'341.98	0.01
5.200 SOUTHERN CO 5.2%/23-15.06.2033	USD		400'000		400'000	393'792.72	0.02
1.750 SOUTHERN CO GAS CAPITAL S. -2020A- 1.75%/20-15.01.2031	USD	400'000			400'000	320'519.86	0.01
3.150 SOUTHERN CO GAS CAPITAL S. -2021A- 3.15%/21-30.09.2051	USD	400'000		200'000	200'000	128'594.31	0.01
5.700 SOUTHERN CO S. -2022B- 5.7%/22-15.10.2032	USD	200'000			200'000	204'843.39	0.01
5.875 SOUTHERN COPPER 5.875%/15-23.04.2045	USD	300'000			300'000	298'413.83	0.01
7.500 SOUTHERN COPPER 7.5%/05-27.07.2035	USD	400'000			400'000	460'260.74	0.02
3.000 SOUTHWEST AIRLINES 3%/16-15.11.2026	USD	200'000			200'000	188'772.52	0.01
5.250 SOUTHWEST AIRLINES CO 5.25%/20-04.05.2025	USD	300'000			300'000	299'141.18	0.01
3.180 SOUTHWEST GAS CORP 3.18%/21-15.08.2051	USD	200'000			200'000	128'324.99	0.01
5.450 SOUTHWEST GAS CORP 5.45%/23-23.03.2028	USD		200'000		200'000	201'666.22	0.01
5.800 SOUTHWEST GAS CORP 5.8%/22-01.12.2027	USD	200'000			200'000	203'564.11	0.01
5.300 SOUTHWESTERN ELEC POWER S. -P- 5.3%/23-01.04.2033	USD		200'000		200'000	197'097.99	0.01
3.750 SOUTHWESTERN PUBLIC SERV S. -7- 3.75%/19-15.06.2049	USD	300'000			300'000	217'792.22	0.01
3.375 SPECTRA ENERGY PARTNERS 3.375%/16-15.10.2026	USD	420'000			420'000	401'186.91	0.02
4.500 SPECTRA ENERGY PARTNERS 4.5%/15-15.03.2045	USD	200'000			200'000	167'558.84	0.01
- SPIRE MISSOURI INC FRN/21-02.12.2024	USD	1'000'000		1'000'000			
4.000 SPIRIT REALTY LP 4%/19-15.07.2029	USD	400'000		400'000			
2.750 STANLEY BLACK & DECKER I 2.75%/20-15.11.2050	USD	200'000			200'000	116'543.40	0.00
6.272 STANLEY BLACK & DECKER I 6.272%/23-06.03.2026	USD		200'000		200'000	200'051.44	0.01
2.450 STARBUCKS 2.45%/16-15.06.2026	USD	200'000			200'000	188'820.77	0.01
2.000 STARBUCKS CORP 2%/20-12.03.2027	USD	200'000			200'000	183'257.57	0.01
2.250 STARBUCKS CORP 2.25%/20-12.03.2030	USD	200'000			200'000	171'031.43	0.01
2.550 STARBUCKS CORP 2.55%/20-15.11.2030	USD	200'000			200'000	171'684.14	0.01
3.000 STARBUCKS CORP 3%/22-14.02.2032	USD	300'000			300'000	259'908.89	0.01
3.350 STARBUCKS CORP 3.35%/20-12.03.2050	USD	100'000			100'000	70'579.05	0.00
3.500 STARBUCKS CORP 3.5%/20-15.11.2050	USD	200'000			200'000	146'030.81	0.01
3.800 STARBUCKS CORP 3.8%/18-15.08.2025	USD	600'000		300'000	300'000	293'787.78	0.01
3.100 STATE STREET 3.1%/13-15.05.2023	USD	350'000			350'000		
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/19-01.11.2034	USD	300'000			300'000		
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/23-21.11.2034	USD		400'000	200'000	200'000	206'772.36	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-04.11.2028	USD	300'000			300'000	306'907.18	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-07.02.2033	USD	400'000			400'000	332'009.34	0.01
- STATE STREET CORP FIX-TO-FRN FRN/23-18.05.2034	USD		400'000	200'000	200'000	197'420.12	0.01
4.125 STE TRANSORE 4.125%/23-23.05.2026	USD		400'000		400'000	391'425.54	0.02
2.800 STEEL DYNAMICS INC 2.8%/19-15.12.2024	USD	300'000			300'000	293'496.00	0.01
3.450 STEEL DYNAMICS INC 3.45%/19-15.04.2030	USD	400'000			400'000	363'506.39	0.01
2.691 STELLANTIS FIN US INC -144A- 2.691%/21-15.09.2031	USD	400'000			400'000	330'550.29	0.01
4.000 STIFEL FINANCIAL CORP 4%/20-15.05.2030	USD	200'000			200'000	180'722.45	0.01
4.625 STORE CAPITAL CORP 4.625%/19-15.03.2029	USD	200'000			200'000	186'584.62	0.01
0.600 STRYKER CORP 0.6%/20-01.12.2023	USD	200'000		200'000			
1.150 STRYKER CORP 1.15%/20-15.06.2025	USD	380'000			380'000	360'470.13	0.01
1.950 STRYKER CORP 1.95%/20-15.06.2030	USD	200'000			200'000	167'420.83	0.01
2.900 STRYKER CORP 2.9%/20-15.06.2050	USD	400'000			400'000	271'967.96	0.01

836 CSIF (CH) Bond Aggregate USD  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.300 SUN COMMUNITIES OPER LP 2.3%/21-01.11.2028	USD	400'000			400'000	347'121.40	0.01
5.950 SUNOCO LOGISTICS PARTNERS OPERATIONS 5.95%/15-01.12.2025	USD	500'000			500'000	502'779.79	0.02
5.547 SUTTER HEALTH 5.547%/23-15.08.2053	USD		400'000		400'000	417'006.94	0.02
2.294 SUTTER HEALTH S. -2020A- 2.294%/20-15.08.2030	USD	200'000			200'000	170'094.55	0.01
3.361 SUTTER HEALTH S. -2020A- 3.361%/20-15.08.2050	USD	200'000			200'000	146'244.68	0.01
1.800 SVB FINANCIAL GROUP 1.8%/21-02.02.2031	USD	400'000		400'000			
1.800 SVB FINANCIAL GROUP 1.8%/21-28.10.2026	USD	400'000		400'000			
4.875 SYNCHRONY FINANCIAL 4.875%/22-13.06.2025	USD	200'000			200'000	196'797.27	0.01
5.150 SYNCHRONY FINANCIAL 5.15%/19-19.03.2029	USD	200'000			200'000	190'789.39	0.01
5.200 SYNOVUS FINANCIAL CORP 5.2%/22-11.08.2025	USD	300'000			300'000	294'698.33	0.01
3.750 SYSCO 3.75%/15-01.10.2025	USD	300'000			300'000	292'354.91	0.01
3.150 SYSCO CORPORATION 3.15%/21-14.12.2051	USD	200'000			200'000	135'334.17	0.01
3.250 SYSCO CORPORATION 3.25%/17-15.07.2027	USD	400'000		200'000	200'000	188'483.41	0.01
3.300 SYSCO CORPORATION 3.3%/20-15.02.2050	USD	200'000			200'000	141'647.84	0.01
5.750 SYSCO CORPORATION 5.75%/23-17.01.2029	USD		400'000	200'000	200'000	204'795.66	0.01
6.600 SYSCO CORPORATION 6.6%/20-01.04.2050	USD	272'000			272'000	307'137.99	0.01
4.100 TAMPA ELECTRIC 4.1%/12-15.06.2042	USD	110'000			110'000	90'261.73	0.00
2.400 TAMPA ELECTRIC CO 2.4%/21-15.03.2031	USD	400'000		200'000	200'000	165'668.30	0.01
4.450 TAMPA ELECTRIC CO 4.45%/18-15.06.2049	USD	200'000			200'000	168'262.07	0.01
3.125 TANGER PROPERTIES LP 3.125%/16-01.09.2026	USD	200'000			200'000	186'708.18	0.01
7.000 TAPESTRY INC 7%/23-27.11.2026	USD		100'000		100'000	102'700.78	0.00
7.350 TAPESTRY INC 7.35%/23-27.11.2028	USD		400'000		400'000	418'558.03	0.02
7.700 TAPESTRY INC 7.7%/23-27.11.2030	USD		600'000	400'000	200'000	212'465.57	0.01
7.850 TAPESTRY INC 7.85%/23-27.11.2033	USD		400'000	200'000	200'000	216'391.65	0.01
4.950 TARGA RESOURCES CORP 4.95%/22-15.04.2052	USD	200'000			200'000	171'140.66	0.01
5.200 TARGA RESOURCES CORP 5.2%/22-01.07.2027	USD	200'000			200'000	198'881.26	0.01
6.250 TARGA RESOURCES CORP 6.25%/22-01.07.2052	USD	100'000			100'000	101'225.79	0.00
6.500 TARGA RESOURCES CORP 6.5%/23-30.03.2034	USD		400'000		400'000	424'690.63	0.02
3.500 TARGET 3.5%/14-01.07.2024	USD	214'000			214'000	212'557.64	0.01
3.625 TARGET 3.625%/16-15.04.2046	USD	200'000			200'000	156'001.05	0.01
1.950 TARGET CORP 1.95%/22-15.01.2027	USD	200'000			200'000	184'872.93	0.01
4.375 TC PIPELINES LP 4.375%/15-13.03.2025	USD	200'000			200'000	196'939.70	0.01
7.875 TCI COMMUNICATIONS 7.875%/96-15.02.2026	USD	400'000			400'000	420'232.69	0.02
1.250 TD SYNEX CORP 1.25%/22-09.08.2024	USD	400'000		400'000			
1.750 TD SYNEX CORP 1.75%/22-09.08.2026	USD	200'000			200'000	182'172.07	0.01
2.375 TD SYNEX CORP 2.375%/22-09.08.2028	USD	400'000		200'000	200'000	174'446.94	0.01
2.650 TD SYNEX CORP 2.65%/22-09.08.2031	USD	400'000		200'000	200'000	159'006.52	0.01
4.270 TEACHERS INSUR & ANNUITY (subordinated) -144A- 4.27%/17-15.05.2047	USD	400'000			400'000	329'146.44	0.01
4.270 TEACHERS INSUR & ANNUITY (subordinated) 4.27%/17-15.05.2047	USD	400'000			400'000	329'148.00	0.01
0.950 TELEDYNE TECHNOLOGIES IN 0.95%/21-01.04.2024	USD	300'000			300'000	298'782.00	0.01
2.875 TENN VALLEY AUTHORITY 2.875%/14-15.09.2024	USD	400'000			400'000	394'740.00	0.02
4.625 TENN VALLEY AUTHORITY 4.625%/10-15.09.2060	USD	300'000		100'000	200'000	186'364.26	0.01
4.875 TENN VALLEY AUTHORITY 4.875%/08-15.01.2048	USD	200'000			200'000	195'547.46	0.01
5.375 TENN VALLEY AUTHORITY 5.375%/06-01.04.2056	USD	300'000		100'000	200'000	212'966.77	0.01
4.250 TENN VALLEY AUTHORITY S. -A- 4.25%/15-15.09.2065	USD	200'000			200'000	173'711.78	0.01
3.500 TENN VALLEY AUTHORITY S. B 3.5%/12-15.12.2042	USD	200'000			200'000	162'512.71	0.01
5.250 TENN VALLEY AUTHORITY S. -C- 5.25%/09-15.09.2039	USD	300'000			300'000	310'757.70	0.01
1.750 TEXAS INSTRUMENTS INC 1.75%/20-04.05.2030	USD	350'000			350'000	292'885.78	0.01
2.700 TEXAS INSTRUMENTS INC 2.7%/21-15.09.2051	USD	400'000		100'000	300'000	192'530.73	0.01
2.900 TEXAS INSTRUMENTS INC 2.9%/17-03.11.2027	USD	400'000		400'000			
3.650 TEXAS INSTRUMENTS INC 3.65%/22-16.08.2032	USD	300'000			300'000	275'510.95	0.01
4.150 TEXAS INSTRUMENTS INC 4.15%/18-15.05.2048	USD	300'000			300'000	254'758.65	0.01
4.600 TEXAS INSTRUMENTS INC 4.6%/22-15.02.2028	USD	200'000			200'000	199'637.81	0.01
1.215 THERMO FISHER SCIENTIFIC 1.215%/21-18.10.2024	USD	400'000		400'000			
1.750 THERMO FISHER SCIENTIFIC 1.75%/21-15.10.2028	USD	200'000			200'000	175'517.21	0.01
2.000 THERMO FISHER SCIENTIFIC 2%/21-15.10.2031	USD	300'000			300'000	244'493.35	0.01
4.800 THERMO FISHER SCIENTIFIC 4.8%/22-21.11.2027	USD	200'000			200'000	200'094.16	0.01
4.950 THERMO FISHER SCIENTIFIC 4.95%/22-21.11.2032	USD	200'000			200'000	198'988.14	0.01
5.000 THERMO FISHER SCIENTIFIC 5%/23-05.12.2026	USD		100'000		100'000	100'279.60	0.00
5.000 THERMO FISHER SCIENTIFIC 5%/23-31.01.2029	USD		400'000	200'000	200'000	201'126.19	0.01
5.200 THERMO FISHER SCIENTIFIC 5.2%/23-31.01.2034	USD		400'000	200'000	200'000	202'246.78	0.01
4.500 TIME WARNER CABLE 4.5%/12-15.09.2042	USD	400'000			400'000	292'401.65	0.01
5.875 TIME WARNER CABLE 5.875%/10-15.11.2040	USD	450'000			450'000	386'885.12	0.02
7.300 TIME WARNER CABLE 7.3%/08-01.07.2038	USD		130'000		130'000	129'532.07	0.01
8.375 TIME WARNER ENTERTAINMENT (subordinated) 8.375%/94-15.07.2033	USD	200'000			200'000	221'798.39	0.01
4.125 TIMKEN CO 4.125%/22-01.04.2032	USD	200'000			200'000	182'152.33	0.01
2.250 TJX COMPANIES 2.25%/16-15.09.2026	USD	400'000			400'000	375'745.35	0.02
1.600 TJX COS INC 1.6%/20-15.05.2031	USD	300'000			300'000	241'781.13	0.01
2.050 T-MOBILE USA INC 2.05%/21-15.02.2028	USD	200'000			200'000	178'161.97	0.01
2.250 T-MOBILE USA INC 2.25%/21-15.11.2031	USD	200'000			200'000	162'270.14	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.400	T-MOBILE USA INC 2.4%/22-15.03.2029	USD	400'000		400'000	351'869.74	0.01
2.550	T-MOBILE USA INC 2.55%/21-15.02.2031	USD	200'000		200'000	168'530.21	0.01
3.000	T-MOBILE USA INC 3%/21-15.02.2041	USD	200'000		200'000	144'334.52	0.01
3.300	T-MOBILE USA INC 3.3%/21-15.02.2051	USD	200'000	200'000	400'000	275'141.12	0.01
3.400	T-MOBILE USA INC 3.4%/22-15.10.2052	USD	100'000		100'000	69'448.22	0.00
3.500	T-MOBILE USA INC 3.5%/21-15.04.2025	USD	400'000		400'000	391'125.21	0.02
3.600	T-MOBILE USA INC 3.6%/21-15.11.2060	USD	200'000		200'000	137'828.04	0.01
3.750	T-MOBILE USA INC 3.75%/21-15.04.2027	USD	400'000		400'000	383'452.56	0.02
3.875	T-MOBILE USA INC 3.875%/21-15.04.2030	USD	640'000		640'000	594'273.23	0.02
4.375	T-MOBILE USA INC 4.375%/21-15.04.2040	USD	200'000		200'000	175'315.44	0.01
4.500	T-MOBILE USA INC 4.5%/21-15.04.2050	USD	480'000		480'000	405'750.26	0.02
5.050	T-MOBILE USA INC 5.05%/23-15.07.2033	USD		200'000	200'000	195'642.11	0.01
5.650	T-MOBILE USA INC 5.65%/22-15.01.2053	USD	200'000		200'000	198'533.43	0.01
5.750	T-MOBILE USA INC 5.75%/23-15.01.2034	USD		400'000	400'000	412'066.99	0.02
0.625	TOYOTA MOTOR CREDIT CORP 0.625%/21-13.09.2024	USD	200'000		200'000	189'659.38	0.01
3.050	TOYOTA MOTOR CREDIT CORP 3.05%/22-22.03.2027	USD	200'000		200'000	195'961.65	0.01
3.650	TOYOTA MOTOR CREDIT CORP 3.65%/22-18.08.2025	USD	200'000		200'000	199'962.33	0.01
5.000	TOYOTA MOTOR CREDIT CORP 5%/23-14.08.2026	USD		200'000	200'000	201'231.82	0.01
5.400	TOYOTA MOTOR CREDIT CORP 5.4%/22-10.11.2025	USD	200'000		200'000	202'015.53	0.01
5.400	TOYOTA MOTOR CREDIT CORP 5.4%/23-20.11.2026	USD		200'000	200'000	305'945.14	0.01
5.450	TOYOTA MOTOR CREDIT CORP 5.45%/22-10.11.2027	USD	300'000		300'000	206'448.55	0.01
5.550	TOYOTA MOTOR CREDIT CORP 5.55%/23-20.11.2030	USD		400'000	200'000		
0.500	TOYOTA MOTOR CREDIT CORP S. -B- 0.5%/21-18.06.2024	USD	200'000		200'000	186'931.18	0.01
0.800	TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/20-16.10.2025	USD	200'000		200'000	183'524.65	0.01
1.125	TOYOTA MOTOR CREDIT CORP S. -B- 1.125%/21-18.06.2026	USD	200'000		200'000	162'278.57	0.01
1.650	TOYOTA MOTOR CREDIT CORP S. -B- 1.65%/21-10.01.2031	USD	400'000		200'000		
2.500	TOYOTA MOTOR CREDIT CORP S. -B- 2.5%/22-22.03.2024	USD	200'000		200'000	396'589.98	0.02
4.550	TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/22-20.09.2027	USD	400'000		400'000	195'823.48	0.01
4.550	TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/23-17.05.2030	USD		400'000	200'000		
-	TOYOTA MOTOR CREDIT CORP S. -B- FRN/21-11.01.2024	USD	3'000'000		3'000'000		
1.750	TRACTOR SUPPLY CO 1.75%/20-01.11.2030	USD	200'000		200'000	161'038.67	0.01
3.950	TRANSCONT GAS PIPE LINE 3.95%/20-15.05.2050	USD	200'000		200'000	155'578.99	0.01
4.600	TRAVELERS COMP 4.6%/13-01.08.2043	USD	200'000		200'000	185'778.17	0.01
4.100	TRAVELERS COS INC 4.1%/19-04.03.2049	USD	133'000		133'000	111'782.91	0.00
5.450	TRAVELERS COS INC 5.45%/23-25.05.2053	USD		400'000	400'000	408'029.73	0.02
6.100	TRIMBLE INC 6.1%/23-15.03.2033	USD		200'000	200'000	208'694.04	0.01
3.434	TRINITY HEALTH CORP 3.434%/19-01.12.2048	USD	400'000		400'000	303'823.34	0.01
2.150	TRUIST BANK 2.15%/19-06.12.2024	USD	300'000		300'000	292'176.00	0.01
-	TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-08.06.2027	USD		200'000	200'000	201'939.32	0.01
-	TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-30.10.2029	USD		200'000	200'000	211'723.17	0.01
-	TRUIST FINANCIAL CORP S. -G- FRN/21-09.06.2025	USD	1'000'000		1'000'000		
1.750	TSMC ARIZONA CORP 1.75%/21-25.10.2026	USD	200'000	200'000	400'000	367'355.86	0.01
3.875	TSMC ARIZONA CORP 3.875%/22-22.04.2027	USD	200'000		200'000	193'884.27	0.01
5.650	TTX CO -144A- 5.65%/22-01.12.2052	USD	300'000		300'000	306'362.68	0.01
5.750	TTX CO -144A- 5.75%/23-22.11.2033	USD		400'000	400'000	417'287.48	0.02
7.000	TWDC ENTERPRISES 18 CORP 7%/02-01.03.2032	USD	300'000		300'000	339'397.44	0.01
3.950	TYSON FOODS 3.95%/14-15.08.2024	USD	200'000		200'000	189'978.08	0.01
4.875	TYSON FOODS 4.875%/14-15.08.2034	USD	200'000		200'000	180'111.62	0.01
5.150	TYSON FOODS 5.15%/14-15.08.2044	USD	200'000		200'000	195'267.11	0.01
4.000	TYSON FOODS INC 4%/19-01.03.2026	USD	200'000		200'000	149'303.05	0.01
1.900	UDR INC S. -A- 1.9%/20-15.03.2033	USD	200'000		200'000	241'308.13	0.01
3.100	UDR INC S. -A- 3.1%/19-01.11.2034	USD	300'000		300'000	357'836.24	0.01
3.200	UDR INC S. -A- 3.2%/19-15.01.2030	USD	400'000		400'000	280'973.66	0.01
2.000	UNILEVER CAPITAL 2%/16-28.07.2026	USD	300'000		300'000	319'216.61	0.01
5.900	UNILEVER CAPITAL 5.9%/02-15.11.2032	USD	300'000		300'000		
0.626	UNILEVER CAPITAL CORP 0.626%/21-12.08.2024	USD	200'000		200'000	161'613.34	0.01
1.375	UNILEVER CAPITAL CORP 1.375%/20-14.09.2030	USD	200'000		200'000	160'841.74	0.01
1.750	UNILEVER CAPITAL CORP 1.75%/21-12.08.2031	USD	200'000		200'000	193'543.13	0.01
2.625	UNILEVER CAPITAL CORP 2.625%/21-12.08.2051	USD	300'000		300'000	136'609.70	0.01
3.250	UNION ELECTRIC CO 3.25%/19-01.10.2049	USD	200'000		200'000	279'792.39	0.01
3.500	UNION ELECTRIC CO 3.5%/19-15.03.2029	USD	300'000		300'000	77'830.89	0.00
3.900	UNION ELECTRIC CO 3.9%/22-01.04.2052	USD	100'000		100'000	195'765.17	0.01
5.450	UNION ELECTRIC CO 5.45%/23-15.03.2053	USD		200'000	200'000		
3.250	UNION PACIFIC 3.25%/14-15.01.2025	USD	400'000		400'000		
3.646	UNION PACIFIC 3.646%/14-15.02.2024	USD	462'000		462'000		
3.799	UNION PACIFIC 3.799%/16-01.10.2051	USD	300'000		300'000	236'560.05	0.01
2.150	UNION PACIFIC CORP 2.15%/20-05.02.2027	USD	100'000		100'000	92'700.11	0.00
2.800	UNION PACIFIC CORP 2.8%/22-14.02.2032	USD	300'000		300'000	257'479.04	0.01
2.891	UNION PACIFIC CORP 2.891%/21-06.04.2036	USD	200'000		200'000	161'294.71	0.01
2.973	UNION PACIFIC CORP 2.973%/21-16.09.2062	USD	200'000		200'000	123'714.01	0.01
3.200	UNION PACIFIC CORP 3.2%/21-20.05.2041	USD	200'000		200'000	153'854.65	0.01

**838 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.250	USD	200'000			200'000	144'262.21	0.01
3.375	USD	200'000			200'000	170'700.43	0.01
3.550	USD	300'000			300'000	246'085.84	0.01
3.750	USD	100'000			100'000	73'086.47	0.00
3.850	USD	200'000			200'000	148'169.07	0.01
3.950	USD	200'000			200'000	155'128.11	0.01
4.100	USD	200'000			200'000	157'122.01	0.01
4.950	USD	200'000			200'000	191'427.25	0.01
5.875	USD	300'000			300'000	180'766.86	0.01
4.875	USD	400'000			400'000	218'810.61	0.01
3.625	USD	200'000			200'000	161'818.43	0.01
5.050	USD		200'000		200'000	193'848.77	0.01
6.200	USD	100'000			100'000	109'356.75	0.00
-	USD	2'000'000		2'000'000			
6.000	USD	300'000			300'000	300'703.24	0.01
0.125	USD	4'000'000		4'000'000			
0.250	USD	1'200'000		1'200'000			
0.625	USD	6'000'000	1'200'000		7'200'000	5'780'812.54	0.23
1.250	USD	4'000'000		800'000	3'200'000	3'136'750.02	0.13
1.250	USD	5'500'000			5'500'000	2'793'828.13	0.11
1.375	USD	2'500'000		2'500'000			
1.500	USD	4'800'000			4'800'000	4'465'875.02	0.18
1.500	USD	4'000'000		4'000'000			
1.500	USD	3'500'000	1'500'000		5'000'000	4'278'125.00	0.17
1.625	USD	4'800'000			4'800'000	4'505'250.00	0.18
1.625	USD	2'280'000			2'280'000	2'114'878.14	0.09
1.750	USD	3'400'000			3'400'000	2'981'640.64	0.12
1.750	USD	3'500'000			3'500'000	3'458'300.79	0.14
1.750	USD	3'500'000			3'500'000	3'449'003.92	0.14
1.750	USD	3'260'000			3'260'000	3'170'859.38	0.13
1.875	USD	2'380'000			2'380'000	2'340'116.41	0.09
1.875	USD	2'900'000		500'000	2'400'000	2'261'250.00	0.09
1.875	USD	2'500'000			2'500'000	2'350'000.00	0.10
2.000	USD	2'300'000			2'300'000	2'287'421.88	0.09
2.000	USD	3'000'000		500'000	2'500'000	2'472'265.63	0.10
2.000	USD	4'430'000		4'430'000			
2.000	USD	4'800'000			4'800'000	2'989'500.00	0.12
2.125	USD	2'800'000	2'000'000	4'800'000			
2.125	USD	2'000'000			2'000'000	1'973'906.26	0.08
2.250	USD	2'630'000	350'000		2'980'000	2'024'071.88	0.08
2.250	USD	3'870'000			3'870'000	3'607'867.99	0.15
2.250	USD	4'370'000			4'370'000	4'057'613.30	0.16
2.250	USD	2'500'000	7'000'000	9'500'000			
2.375	USD	4'870'000			4'870'000	4'578'180.49	0.19
2.375	USD	4'100'000		500'000	3'600'000	2'449'125.00	0.10
2.500	USD	3'280'000		400'000	2'880'000	2'087'550.00	0.08
2.500	USD	2'500'000			2'500'000	1'794'140.63	0.07
2.500	USD	2'400'000			2'400'000	1'717'875.00	0.07
2.750	USD	800'000	550'000		1'350'000	1'050'046.88	0.04
2.750	USD	2'000'000			2'000'000	1'550'000.00	0.06
2.750	USD	3'400'000		400'000	3'000'000	2'230'312.50	0.09
2.750	USD	2'700'000	250'000		2'950'000	2'188'992.19	0.09
2.750	USD	6'100'000		500'000	5'600'000	5'279'312.53	0.21
2.875	USD	2'600'000	300'000		2'900'000	2'282'390.63	0.09
2.875	USD	1'900'000			1'900'000	1'467'156.25	0.06
2.875	USD	1'500'000			1'500'000	1'147'734.38	0.05
2.875	USD	6'500'000		500'000	6'000'000	5'655'000.00	0.23
2.875	USD	4'400'000	300'000	500'000	4'200'000	3'175'593.75	0.13
3.125	USD	500'000	700'000		1'200'000	998'812.50	0.04
3.000	USD	300'000	800'000		1'100'000	891'343.75	0.04
3.000	USD	2'600'000		400'000	2'200'000	1'745'218.75	0.07
3.000	USD	1'780'000			1'780'000	1'407'868.75	0.06
3.000	USD	1'200'000			1'200'000	945'562.50	0.04
3.000	USD	2'800'000			2'800'000	2'187'937.50	0.09
3.000	USD	2'300'000			2'300'000	1'794'718.75	0.07
3.000	USD	3'300'000	200'000		3'500'000	2'720'156.25	0.11
3.000	USD	4'100'000			4'100'000	3'181'343.75	0.13
3.125	USD	1'500'000			1'500'000	1'243'828.13	0.05
3.125	USD	1'900'000			1'900'000	1'559'484.38	0.06
3.125	USD	3'100'000		500'000	2'600'000	2'109'656.25	0.09
3.125	USD	4'100'000		600'000	3'500'000	2'781'406.25	0.11

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.375 UNITED STATES OF AMERICA 3.375%/14-15.05.2044	USD	2'270'000	200'000	500'000	1'970'000	1'665'573.44	0.07
3.375 UNITED STATES OF AMERICA 3.375%/18-15.11.2048	USD	3'700'000	350'000		4'050'000	3'364'031.25	0.14
3.500 UNITED STATES OF AMERICA 3.5%/09-15.02.2039	USD	800'000			800'000	727'375.00	0.03
3.625 UNITED STATES OF AMERICA 3.625%/13-15.08.2043	USD	2'300'000		400'000	1'900'000	1'674'968.75	0.07
3.625 UNITED STATES OF AMERICA 3.625%/14-15.02.2044	USD	2'630'000		400'000	2'230'000	1'960'309.38	0.08
3.750 UNITED STATES OF AMERICA 3.75%/11-15.08.2041	USD	1'200'000			1'200'000	1'094'437.50	0.04
3.750 UNITED STATES OF AMERICA 3.75%/13-15.11.2043	USD	2'330'000		400'000	1'930'000	1'730'667.19	0.07
3.875 UNITED STATES OF AMERICA 3.875%/10-15.08.2040	USD	1'400'000			1'400'000	1'308'781.25	0.05
4.250 UNITED STATES OF AMERICA 4.25%/09-15.05.2039	USD	1'100'000			1'100'000	1'087'796.88	0.04
4.250 UNITED STATES OF AMERICA 4.25%/10-15.11.2040	USD	1'500'000		400'000	1'100'000	1'074'906.25	0.04
4.375 UNITED STATES OF AMERICA 4.375%/09-15.11.2039	USD	1'100'000			1'100'000	1'099'484.38	0.04
4.375 UNITED STATES OF AMERICA 4.375%/10-15.05.2040	USD	600'000	650'000		1'250'000	1'244'921.88	0.05
4.375 UNITED STATES OF AMERICA 4.375%/11-15.05.2041	USD	1'300'000	200'000	200'000	1'300'000	1'285'578.13	0.05
4.500 UNITED STATES OF AMERICA 4.5%/06-15.02.2036	USD	950'000		200'000	750'000	775'781.25	0.03
4.500 UNITED STATES OF AMERICA 4.5%/09-15.08.2039	USD	930'000	200'000		1'130'000	1'147'656.25	0.05
4.625 UNITED STATES OF AMERICA 4.625%/10-15.02.2040	USD	1'470'000		200'000	1'270'000	1'304'131.25	0.05
4.750 UNITED STATES OF AMERICA 4.75%/11-15.02.2041	USD	1'500'000		300'000	1'200'000	1'244'250.00	0.05
5.250 UNITED STATES OF AMERICA 5.25%/98-15.11.2028	USD	800'000			800'000	831'437.50	0.03
5.375 UNITED STATES OF AMERICA 5.375%/01-15.02.2031	USD	1'000'000			1'000'000	1'069'218.75	0.04
6.000 UNITED STATES OF AMERICA 6%/96-15.02.2026	USD	700'000			700'000	716'843.75	0.03
6.250 UNITED STATES OF AMERICA 6.25%/00-15.05.2030	USD	1'000'000		500'000	500'000	552'265.63	0.02
6.500 UNITED STATES OF AMERICA 6.5%/96-15.11.2026	USD	700'000			700'000	734'671.88	0.03
2.750 UNITED STATES OF AMERICA B-2024 2.75%/14-15.02.2024	USD	5'580'000		5'580'000			
2.000 UNITED STATES OF AMERICA B-2025 2%/15-15.02.2025	USD	5'100'000			5'100'000	4'952'378.92	0.20
1.750 UNITED STATES OF AMERICA C-2023 1.75%/13-15.05.2023	USD	2'240'000		2'240'000			
2.500 UNITED STATES OF AMERICA C-2024 2.5%/14-15.05.2024	USD	6'000'000		3'500'000	2'500'000	2'485'351.58	0.10
2.125 UNITED STATES OF AMERICA C-2025- 2.125%/15-15.05.2025	USD	4'620'000			4'620'000	4'469'128.13	0.18
2.500 UNITED STATES OF AMERICA E-2023 2.5%/13-15.08.2023	USD	800'000		800'000			
2.000 UNITED STATES OF AMERICA E-2025- 2%/15-15.08.2025	USD	5'800'000		500'000	5'300'000	5'090'691.39	0.21
2.250 UNITED STATES OF AMERICA F 2024 2.25%/14-15.11.2024	USD	6'000'000		4'000'000	2'000'000	1'959'453.12	0.08
2.250 UNITED STATES OF AMERICA F-2025- 2.25%/15-15.11.2025	USD	5'520'000			5'520'000	5'296'612.50	0.21
2.125 UNITED STATES OF AMERICA J-2024- 2.125%/17-31.03.2024	USD	5'880'000		5'880'000			
2.125 UNITED STATES OF AMERICA S. 2023 2.125%/16-30.11.2023	USD	4'200'000		4'200'000			
2.250 UNITED STATES OF AMERICA S. -2049- 2.25%/19-15.08.2049	USD	3'923'600			3'923'600	2'599'385.00	0.11
3.000 UNITED STATES OF AMERICA S. -2049- 3%/19-15.02.2049	USD	3'450'000	800'000		4'250'000	3'293'750.00	0.13
1.375 UNITED STATES OF AMERICA S. -2050- 1.375%/20-15.08.2050	USD	6'500'000		200'000	6'300'000	3'307'500.00	0.13
2.750 UNITED STATES OF AMERICA S. -AB-2023- 2.75%/18-31.07.2023	USD	5'000'000		5'000'000			
2.750 UNITED STATES OF AMERICA S. -AC-2023- 2.75%/18-31.08.2023	USD	2'000'000		2'000'000			
1.500 UNITED STATES OF AMERICA S. -AD-2024- 1.5%/19-30.09.2024	USD	3'380'000			3'380'000	3'307'910.95	0.13
2.875 UNITED STATES OF AMERICA S. -AF-2023- 2.875%/18-30.11.2023	USD	2'500'000	4'000'000	6'500'000			
2.625 UNITED STATES OF AMERICA S. -AG-2023- 2.625%/18-31.12.2023	USD	3'490'000	3'000'000	6'490'000			
1.625 UNITED STATES OF AMERICA S. B-2026 1.625%/16-15.02.2026	USD	4'400'000			4'400'000	4'153'875.00	0.17
2.250 UNITED STATES OF AMERICA S. -B-2027- 2.25%/17-15.02.2027	USD	4'370'000			4'370'000	4'108'824.24	0.17
2.625 UNITED STATES OF AMERICA S. -B-2029- 2.625%/19-15.02.2029	USD	4'890'000			4'890'000	4'530'890.63	0.18
2.875 UNITED STATES OF AMERICA S. -C-2028- 2.875%/18-15.05.2028	USD	5'980'000			5'980'000	5'650'632.84	0.23
2.375 UNITED STATES OF AMERICA S. -C-2029- 2.375%/19-15.05.2029	USD	4'000'000			4'000'000	3'649'375.00	0.15
2.375 UNITED STATES OF AMERICA S. E-2021 2.375%/14-15.08.2024	USD	6'300'000		5'000'000	1'300'000	1'282'937.50	0.05
1.625 UNITED STATES OF AMERICA S. -E-2029- 1.625%/19-15.08.2029	USD	4'600'000			4'600'000	4'024'640.65	0.16
2.000 UNITED STATES OF AMERICA S. F-2026 2%/16-15.11.2026	USD	3'300'000			3'300'000	3'094'007.83	0.13
3.125 UNITED STATES OF AMERICA S. -F-2028- 3.125%/18-15.11.2028	USD	5'500'000			5'500'000	5'229'296.88	0.21
2.625 UNITED STATES OF AMERICA S. -G-2026- 2.625%/19-31.01.2026	USD	3'000'000		500'000	2'500'000	2'407'812.50	0.10
2.500 UNITED STATES OF AMERICA S. -H-2026- 2.5%/19-28.02.2026	USD	2'500'000			2'500'000	2'399'511.73	0.10
1.125 UNITED STATES OF AMERICA S. -H-2027- 1.125%/20-28.02.2027	USD	2'000'000		500'000	1'500'000	1'362'773.45	0.06
2.625 UNITED STATES OF AMERICA S. -J-2025- 2.625%/18-31.03.2025	USD	2'000'000			2'000'000	1'950'156.26	0.08
2.250 UNITED STATES OF AMERICA S. -J-2026- 2.25%/19-31.03.2026	USD	2'730'000			2'730'000	2'603'737.50	0.11
2.375 UNITED STATES OF AMERICA S. -K-2026- 2.375%/19-30.04.2026	USD	1'730'000			1'730'000	1'651'879.69	0.07
2.875 UNITED STATES OF AMERICA S. -N-2025- 2.875%/18-31.07.2025	USD	2'000'000			2'000'000	1'946'328.12	0.08
0.375 UNITED STATES OF AMERICA S. -N-2027- 0.375%/20-31.07.2027	USD	4'000'000			4'000'000	3'496'250.00	0.14
1.375 UNITED STATES OF AMERICA S. -P-2026- 1.375%/19-31.08.2026	USD	3'000'000		500'000	2'500'000	2'316'601.58	0.09
1.375 UNITED STATES OF AMERICA S. Q-2023 1.375%/16-30.09.2023	USD	721'000			721'000		
1.625 UNITED STATES OF AMERICA S. -Q-2026- 1.625%/19-30.09.2026	USD	1'900'000			1'900'000	1'769'523.45	0.07
1.625 UNITED STATES OF AMERICA S. -R-2023- 1.625%/16-31.10.2023	USD	4'000'000		4'000'000			
3.000 UNITED STATES OF AMERICA S. -R-2025- 3%/18-31.10.2025	USD	2'000'000			2'000'000	1'944'062.50	0.08
1.625 UNITED STATES OF AMERICA S. -R-2026- 1.625%/19-31.10.2026	USD	3'000'000		500'000	2'500'000	2'322'265.63	0.09
2.875 UNITED STATES OF AMERICA S. -S-2025- 2.875%/18-30.11.2025	USD	3'000'000		500'000	2'500'000	2'423'242.20	0.10
2.625 UNITED STATES OF AMERICA S. -T-2025- 2.625%/18-31.12.2025	USD	2'000'000			2'000'000	1'928'359.38	0.08
1.750 UNITED STATES OF AMERICA S. -T-2026- 1.75%/19-31.12.2026	USD	2'350'000			2'350'000	2'183'664.06	0.09
2.500 UNITED STATES OF AMERICA S. -U-2024- 2.5%/19-31.01.2024	USD	3'500'000	7'000'000	10'500'000			
1.375 UNITED STATES OF AMERICA S. -U-2025- 1.375%/20-31.01.2025	USD	4'000'000		800'000	3'200'000	3'094'000.00	0.13
2.375 UNITED STATES OF AMERICA S. -V-2024- 2.375%/19-29.02.2024	USD	3'500'000	1'000'000	4'500'000			
2.250 UNITED STATES OF AMERICA S. -Y-2024- 2.25%/19-30.04.2024	USD	3'770'000			3'770'000	3'750'855.49	0.15

**840 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.750 UNITED STATES OF AMERICA S.F.-2023 2.75%/13-15.11.2023	USD	5'500'000		5'500'000			
2.250 UNITED STATES OF AMERICA -T-2023- 2.25%/16-31.12.2023	USD	2'500'000	8'000'000	10'500'000			
4.500 UNITED TECHNOLOGIES 4.5%/12-01.06.2042	USD	400'000			400'000	349'855.03	0.01
6.125 UNITED TECHNOLOGIES 6.125%/08-15.07.2038	USD		200'000		200'000	211'241.35	0.01
4.125 UNITED TECHNOLOGIES CORP 4.125%/18-16.11.2028	USD	400'000			400'000	384'167.86	0.02
4.625 UNITED TECHNOLOGIES CORP 4.625%/18-16.11.2048	USD	150'000			150'000	130'250.65	0.01
4.625 UNITEDHEALTH GROUP 4.625%/11-15.11.2041	USD	750'000		300'000	450'000	410'763.59	0.02
5.800 UNITEDHEALTH GROUP 5.8%/06-15.03.2036	USD	500'000			500'000	528'606.03	0.02
6.875 UNITEDHEALTH GROUP 6.875%/08-15.02.2038	USD	300'000			300'000	348'429.30	0.01
2.000 UNITEDHEALTH GROUP INC 2%/20-15.05.2030	USD	300'000			300'000	252'131.58	0.01
2.875 UNITEDHEALTH GROUP INC 2.875%/19-15.08.2029	USD	400'000			400'000	362'565.90	0.01
2.900 UNITEDHEALTH GROUP INC 2.9%/20-15.05.2050	USD	400'000			400'000	265'474.37	0.01
3.250 UNITEDHEALTH GROUP INC 3.25%/21-15.05.2051	USD	400'000			400'000	281'655.53	0.01
3.875 UNITEDHEALTH GROUP INC 3.875%/19-15.08.2059	USD	200'000			200'000	152'210.76	0.01
4.200 UNITEDHEALTH GROUP INC 4.2%/22-15.05.2032	USD	300'000			300'000	283'060.11	0.01
4.250 UNITEDHEALTH GROUP INC 4.25%/18-15.06.2048	USD	500'000		200'000	300'000	252'509.62	0.01
4.250 UNITEDHEALTH GROUP INC 4.25%/23-15.01.2029	USD		300'000		300'000	292'508.20	0.01
4.500 UNITEDHEALTH GROUP INC 4.5%/23-15.04.2033	USD		300'000		300'000	288'106.33	0.01
5.050 UNITEDHEALTH GROUP INC 5.05%/23-15.04.2053	USD		300'000		300'000	285'441.19	0.01
5.150 UNITEDHEALTH GROUP INC 5.15%/22-15.10.2025	USD	200'000			200'000	200'440.25	0.01
5.300 UNITEDHEALTH GROUP INC 5.3%/22-15.02.2030	USD	200'000			200'000	203'776.64	0.01
5.350 UNITEDHEALTH GROUP INC 5.35%/22-15.02.2033	USD	200'000			200'000	203'887.49	0.01
6.050 UNITEDHEALTH GROUP INC 6.05%/22-15.02.2063	USD	200'000			200'000	217'044.07	0.01
3.349 UNIV OF CALIFORNIA CA REVENUES S. -BD- 3.349%/19-01.07.2029	USD		200'000		200'000	188'253.34	0.01
6.548 UNIV OF CALIFORNIA CA RGTS MED S. -H- 6.548%/10-15.05.2048	USD		300'000		300'000	345'307.41	0.01
3.226 UNIV SOUTHERN CALIFORNIA 3.226%/20-01.10.2120	USD	100'000			100'000	60'795.22	0.00
1.650 UNIVERSAL HEALTH SVCS 1.65%/22-01.09.2026	USD	200'000			200'000	181'803.69	0.01
2.650 UNIVERSAL HEALTH SVCS 2.65%/22-15.01.2032	USD	200'000			200'000	162'408.88	0.01
2.650 UNIVERSAL HEALTH SVCS 2.65%/22-15.10.2030	USD	200'000			200'000	166'944.53	0.01
5.750 UNUM 5.75%/12-15.08.2042	USD	200'000			200'000	194'173.70	0.01
1.625 US 1.625%/16-31.05.2023	USD	2'700'000		2'700'000			
4.375 US 4.375%/08-15.02.2038	USD	600'000			600'000	606'750.00	0.02
4.500 US 4.5%/08-15.05.2038	USD	700'000			700'000	715'531.25	0.03
4.750 US 4.75%/07-15.02.2037	USD		450'000		450'000	474'960.94	0.02
5.000 US 5%/07-15.05.2037	USD	820'000		200'000	620'000	668'825.00	0.03
5.250 US 5.25%/99-15.02.2029	USD	945'000		500'000	445'000	462'556.64	0.02
5.500 US 5.5%/98-15.08.2028	USD	820'000			820'000	859'590.63	0.03
6.125 US 6.125%/97-15.11.2027	USD	1'000'000			1'000'000	1'058'515.63	0.04
6.125 US 6.125%/99-15.08.2029	USD	600'000			600'000	651'796.88	0.03
6.250 US 6.25%/93-15.08.2023	USD	2'200'000		2'200'000			
6.375 US 6.375%/97-15.08.2027	USD	500'000			500'000	530'585.94	0.02
6.625 US 6.625%/97-15.02.2027	USD	290'000			290'000	307'196.10	0.01
6.750 US 6.75%/96-15.08.2026	USD	380'000			380'000	398'614.06	0.02
6.875 US 6.875%/95-15.08.2025	USD	850'000			850'000	874'636.72	0.04
7.500 US 7.5%/94-15.11.2024	USD	1'000'000		500'000	500'000	509'375.00	0.02
7.625 US 7.625%/95-15.02.2025	USD	340'000			340'000	349'084.38	0.01
3.600 US BANCORP (subordinated) 3.6%/14-11.09.2024	USD	100'000			100'000	98'948.00	0.00
3.100 US BANCORP 3.1%/16-27.04.2026	USD	300'000			300'000	286'453.40	0.01
3.150 US BANCORP 3.15%/17-27.04.2027	USD	300'000			300'000	283'250.92	0.01
- US BANCORP FIX-TO-FRN FRN/22-21.10.2033	USD	200'000			200'000	201'951.46	0.01
- US BANCORP FIX-TO-FRN FRN/23-12.06.2034	USD		400'000		400'000	403'099.75	0.02
1.375 US BANCORP S. -AA- 1.375%/20-22.07.2030	USD	200'000			200'000	158'520.43	0.01
- US BANCORP S. -AA- FIX-TO-FRN FRN/22-22.07.2028	USD	200'000			200'000	195'267.79	0.01
3.700 US BANCORP S. -T- 3.7%/14-30.01.2024	USD	300'000		300'000			
2.375 US BANCORP S. -V- 2.375%/16-22.07.2026	USD	100'000			100'000	93'712.13	0.00
3.400 US BANK NA CINCINNATI 3.4%/18-24.07.2023	USD	300'000		300'000			
1.625 US S. K-2023 1.625%/16-30.04.2023	USD	3'000'000		3'000'000			
0.125 US TREASURY N/B 0.125%/20-15.07.2023	USD	3'700'000		3'700'000			
0.250 US TREASURY N/B 0.25%/20-15.04.2023	USD	4'000'000		4'000'000			
0.625 US TREASURY N/B 0.625%/20-31.03.2027	USD	2'280'000			2'280'000	2'034'543.75	0.08
1.125 US TREASURY N/B 1.125%/20-15.05.2040	USD	3'800'000			3'800'000	2'344'718.75	0.10
1.125 US TREASURY N/B 1.125%/20-15.08.2040	USD	4'700'000			4'700'000	2'871'406.25	0.12
1.125 US TREASURY N/B 1.125%/20-28.02.2025	USD	4'020'000		600'000	3'420'000	3'290'414.08	0.13
1.375 US TREASURY N/B 1.375%/20-15.11.2040	USD	5'000'000	300'000	300'000	5'000'000	3'174'218.75	0.13
1.750 US TREASURY N/B 1.75%/21-15.08.2041	USD	6'500'000	300'000		6'800'000	4'529'437.50	0.18
1.875 US TREASURY N/B 1.875%/21-15.02.2041	USD	6'400'000		500'000	5'900'000	4'065'468.75	0.16
1.875 US TREASURY N/B 1.875%/22-28.02.2027	USD	2'000'000			2'000'000	1'858'281.26	0.08
2.000 US TREASURY N/B 2%/21-15.08.2051	USD	7'000'000		200'000	6'800'000	4'190'500.00	0.17
2.000 US TREASURY N/B 2%/21-15.11.2041	USD	5'800'000		300'000	5'500'000	3'807'031.25	0.15
2.125 US TREASURY N/B 2.125%/17-30.09.2024	USD	2'000'000			2'000'000	1'964'296.88	0.08
2.125 US TREASURY N/B 2.125%/17-30.11.2024	USD	3'000'000		500'000	2'500'000	2'444'042.98	0.10

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.250 US TREASURY N/B 2.25%/17-31.10.2024	USD	2'000'000			2'000'000	1'961'328.12	0.08
2.250 US TREASURY N/B 2.25%/18-31.12.2024	USD	2'000'000			2'000'000	1'953'281.26	0.08
2.250 US TREASURY N/B 2.25%/21-15.05.2041	USD	5'100'000			5'100'000	3'723'796.88	0.15
2.375 US TREASURY N/B 2.375%/21-15.05.2051	USD	7'000'000		400'000	6'600'000	4'456'031.25	0.18
2.375 US TREASURY N/B 2.375%/22-15.02.2042	USD	4'400'000			4'400'000	3'234'687.50	0.13
2.500 US TREASURY N/B 2.5%/18-31.01.2025	USD	2'800'000			2'800'000	2'735'250.00	0.11
2.625 US TREASURY N/B 2.625%/22-15.04.2025	USD	4'000'000			4'000'000	3'897'343.76	0.16
2.750 US TREASURY N/B 2.75%/18-30.06.2025	USD	2'000'000			2'000'000	1'946'171.88	0.08
2.750 US TREASURY N/B 2.75%/22-15.05.2025	USD	3'000'000			3'000'000	2'923'710.93	0.12
3.000 US TREASURY N/B 3%/22-15.07.2025	USD	2'000'000			2'000'000	1'951'015.62	0.08
3.000 US TREASURY N/B 3%/22-15.08.2052	USD	5'000'000			5'000'000	3'867'968.75	0.16
3.125 US TREASURY N/B 3.125%/22-31.08.2029	USD	3'500'000			3'500'000	3'303'398.46	0.13
3.250 US TREASURY N/B 3.25%/22-15.05.2042	USD	3'900'000			3'900'000	3'280'875.00	0.13
3.375 US TREASURY N/B 3.375%/22-15.08.2042	USD	3'000'000	500'000		3'500'000	2'993'046.88	0.12
3.375 US TREASURY N/B 3.375%/23-15.05.2033	USD		8'900'000		8'900'000	8'304'812.50	0.34
3.500 US TREASURY N/B 3.5%/23-15.02.2033	USD		8'900'000		8'900'000	8'396'593.75	0.34
3.500 US TREASURY N/B 3.5%/23-30.04.2028	USD		2'000'000		2'000'000	1'938'125.00	0.08
3.500 US TREASURY N/B 3.5%/23-31.01.2028	USD	1'000'000	2'000'000		3'000'000	2'910'000.00	0.12
3.625 US TREASURY N/B 3.625%/23-15.02.2053	USD	5'350'000		300'000	5'050'000	4'417'171.88	0.18
3.625 US TREASURY N/B 3.625%/23-15.05.2053	USD	5'200'000			5'200'000	4'552'437.50	0.18
3.750 US TREASURY N/B 3.75%/23-15.04.2026	USD	2'000'000			2'000'000	1'966'093.76	0.08
3.750 US TREASURY N/B 3.75%/23-31.05.2030	USD		3'000'000		3'000'000	2'913'046.89	0.12
3.875 US TREASURY N/B 3.875%/22-30.11.2027	USD	4'000'000			4'000'000	3'933'750.00	0.16
3.875 US TREASURY N/B 3.875%/22-30.11.2029	USD	3'300'000			3'300'000	3'233'226.58	0.13
3.875 US TREASURY N/B 3.875%/23-15.01.2026	USD	1'000'000			1'000'000	985'781.25	0.04
3.875 US TREASURY N/B 3.875%/23-15.05.2043	USD		3'500'000		3'500'000	3'200'859.38	0.13
3.875 US TREASURY N/B 3.875%/23-30.04.2025	USD		1'000'000		1'000'000	987'812.50	0.04
3.875 US TREASURY N/B 3.875%/23-31.03.2025	USD		4'000'000		4'000'000	3'952'187.52	0.16
3.875 US TREASURY N/B 3.875%/23-31.12.2027	USD	3'800'000			3'800'000	3'736'765.64	0.15
3.875 US TREASURY N/B 3.875%/23-31.12.2029	USD	3'200'000			3'200'000	3'134'250.02	0.13
4.000 US TREASURY N/B 4%/22-15.11.2042	USD	1'300'000	2'200'000		3'500'000	3'268'125.00	0.13
4.000 US TREASURY N/B 4%/22-15.11.2052	USD	1'500'000	3'650'000		5'150'000	4'824'101.56	0.20
4.000 US TREASURY N/B 4%/22-15.12.2025	USD	4'000'000			4'000'000	3'951'250.00	0.16
4.000 US TREASURY N/B 4%/23-28.02.2030	USD		3'000'000		3'000'000	2'955'703.14	0.12
4.000 US TREASURY N/B 4%/23-29.02.2028	USD		2'000'000		2'000'000	1'975'468.76	0.08
4.000 US TREASURY N/B 4%/23-30.06.2028	USD		3'900'000		3'900'000	3'853'078.13	0.16
4.125 US TREASURY N/B 4.125%/22-15.11.2032	USD	4'000'000	5'000'000		9'000'000	8'905'781.25	0.36
4.125 US TREASURY N/B 4.125%/22-31.10.2027	USD	3'800'000			3'800'000	3'769'125.00	0.15
4.125 US TREASURY N/B 4.125%/23-15.06.2026	USD		2'000'000		2'000'000	1'981'406.26	0.08
4.125 US TREASURY N/B 4.125%/23-15.08.2053	USD		5'000'000		5'000'000	4'790'625.00	0.19
4.250 US TREASURY N/B 4.25%/23-31.05.2025	USD		3'000'000		3'000'000	2'975'273.43	0.12
4.250 US TREASURY N/B 4.25%/23-31.12.2024	USD	3'000'000			3'000'000	2'978'203.14	0.12
4.500 US TREASURY N/B 4.5%/22-15.11.2025	USD	1'000'000			1'000'000	996'093.75	0.04
4.500 US TREASURY N/B 4.5%/23-15.07.2026	USD		1'000'000		1'000'000	999'218.75	0.04
4.750 US TREASURY N/B 4.75%/23-15.11.2043	USD		400'000		400'000	411'750.00	0.02
4.750 US TREASURY N/B 4.75%/23-15.11.2053	USD		3'600'000		3'600'000	3'832'875.00	0.16
3.875 US TREASURY N/B S. -2043- 3.875%/23-15.02.2043	USD		3'500'000		3'500'000	3'205'781.25	0.13
4.375 US TREASURY N/B S. -2043- 4.375%/23-15.08.2043	USD		2'000'000		2'000'000	1'958'750.00	0.08
1.875 US TREASURY N/B S. -2051- 1.875%/21-15.11.2051	USD	6'100'000			6'100'000	3'637'125.00	0.15
2.250 US TREASURY N/B S. -2052- 2.25%/22-15.02.2052	USD	5'500'000	200'000		5'700'000	3'730'828.13	0.15
2.875 US TREASURY N/B S. -2052- 2.875%/22-15.05.2052	USD	5'200'000			5'200'000	3'917'875.00	0.16
2.625 US TREASURY N/B S. -AA-2023- 2.625%/18-30.06.2033	USD	2'000'000		2'000'000			
0.250 US TREASURY N/B S. -AA-2025- 0.25%/20-30.06.2025	USD	4'000'000			4'000'000	3'764'062.52	0.15
3.250 US TREASURY N/B S. -AA-2027- 3.25%/22-30.06.2027	USD	4'000'000			4'000'000	3'860'937.52	0.16
0.250 US TREASURY N/B S. -AB-2025- 0.25%/20-31.07.2025	USD	4'000'000			4'000'000	3'750'781.24	0.15
0.625 US TREASURY N/B S. -AB-2026- 0.625%/21-31.07.2026	USD	5'000'000			5'000'000	4'558'593.75	0.18
4.125 US TREASURY N/B S. -AB-2028- 4.125%/23-31.07.2028	USD		3'000'000		3'000'000	2'978'906.25	0.12
0.250 US TREASURY N/B S. -AC-2025- 0.25%/20-31.08.2025	USD	5'000'000		500'000	4'500'000	4'205'917.98	0.17
3.125 US TREASURY N/B S. -AC-2027- 3.125%/22-31.08.2027	USD	4'000'000			4'000'000	3'838'750.00	0.16
0.250 US TREASURY N/B S. -AD-2025- 0.25%/20-30.09.2025	USD	5'000'000			5'000'000	4'658'007.80	0.19
4.625 US TREASURY N/B S. -AD-2028- 4.625%/23-30.09.2028	USD		4'000'000		4'000'000	4'054'062.52	0.16
2.875 US TREASURY N/B S. -AE-2023- 2.875%/18-31.10.2023	USD	3'320'000		3'320'000			
1.500 US TREASURY N/B S. -AF-2024- 1.5%/19-31.10.2024	USD	4'000'000			4'000'000	3'903'593.76	0.16
0.250 US TREASURY N/B S. -AF-2025- 0.25%/20-31.10.2025	USD	5'000'000			5'000'000	4'642'968.75	0.19
1.125 US TREASURY N/B S. -AF-2026- 1.125%/21-31.10.2026	USD	2'000'000			2'000'000	1'833'125.00	0.07
4.875 US TREASURY N/B S. -AF-2028- 4.875%/23-31.10.2028	USD		4'000'000		4'000'000	4'097'812.52	0.17
1.500 US TREASURY N/B S. -AG-2024- 1.5%/19-30.11.2024	USD	4'000'000		500'000	3'500'000	3'405'390.63	0.14
0.375 US TREASURY N/B S. -AG-2025- 0.375%/20-30.11.2025	USD	4'780'000			4'780'000	4'434'570.34	0.18
1.250 US TREASURY N/B S. -AG-2026- 1.25%/21-30.11.2026	USD	5'000'000			5'000'000	4'589'062.50	0.19
4.375 US TREASURY N/B S. -AG-2028- 4.375%/23-30.11.2028	USD		3'800'000		3'800'000	3'816'328.14	0.15
3.750 US TREASURY N/B S. -AH-2028- 3.75%/24-31.12.2028	USD		5'000'000		5'000'000	4'886'718.75	0.20

842 CSIF (CH) Bond Aggregate USD  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.125 US TREASURY N/B S. -AJ-2025- 1.125%/22-15.01.2025	USD	4'000'000			4'000'000	3'865'468.76	0.16
0.125 US TREASURY N/B S. -AK-2024- 0.125%/21-15.02.2024	USD	5'800'000		5'800'000			
1.500 US TREASURY N/B S. -AK-2025- 1.5%/22-15.02.2025	USD	3'500'000			3'500'000	3'382'285.17	0.14
0.250 US TREASURY N/B S. -AL-2024- 0.25%/21-15.03.2024	USD	7'000'000	13'000'000	16'000'000	4'000'000	3'991'875.00	0.16
1.750 US TREASURY N/B S. -AL-2025- 1.75%/22-15.03.2025	USD	5'000'000		500'000	4'500'000	4'350'761.73	0.18
4.625 US TREASURY N/B S. -AL-2026- 4.625%/23-15.03.2026	USD		2'000'000		2'000'000	2'000'000.00	0.08
0.375 US TREASURY N/B S. -AM-2024- 0.375%/21-15.04.2024	USD	5'600'000		5'600'000			
0.250 US TREASURY N/B S. -AN-2024- 0.25%/21-15.05.2024	USD	5'000'000		2'500'000	2'500'000	2'473'828.13	0.10
0.250 US TREASURY N/B S. -AP-2024- 0.25%/21-15.06.2024	USD	4'300'000		4'300'000			
2.875 US TREASURY N/B S. -AP-2025- 2.875%/22-15.06.2025	USD	3'000'000			3'000'000	2'924'296.89	0.12
0.375 US TREASURY N/B S. -AQ-2024- 0.375%/21-15.07.2024	USD	6'000'000	6'000'000	9'500'000	2'500'000	2'454'492.20	0.10
0.125 US TREASURY N/B S. -AR-2023- 0.125%/20-15.09.2023	USD	4'000'000		4'000'000			
0.375 US TREASURY N/B S. -AR-2024- 0.375%/21-15.08.2024	USD	4'000'000			4'000'000	3'911'875.00	0.16
3.125 US TREASURY N/B S. -AR-2025- 3.125%/22-15.08.2025	USD	4'000'000			4'000'000	3'905'156.24	0.16
4.375 US TREASURY N/B S. -AR-2026- 4.375%/23-15.08.2026	USD		1'000'000		1'000'000	996'718.75	0.04
0.125 US TREASURY N/B S. -AS-2023- 0.125%/20-15.10.2023	USD	3'000'000		3'000'000			
0.375 US TREASURY N/B S. -AS-2024- 0.375%/21-15.09.2024	USD	7'000'000		5'000'000	2'000'000	1'948'203.12	0.08
3.500 US TREASURY N/B S. -AS-2025- 3.5%/22-15.09.2025	USD	1'000'000			1'000'000	980'781.25	0.04
4.625 US TREASURY N/B S. -AS-2026- 4.625%/23-15.09.2026	USD		1'000'000		1'000'000	1'002'890.63	0.04
0.250 US TREASURY N/B S. -AT-2023- 0.25%/20-15.11.2023	USD	5'000'000		5'000'000			
0.625 US TREASURY N/B S. -AT-2024- 0.625%/21-15.10.2024	USD	4'800'000		4'800'000			
4.250 US TREASURY N/B S. -AT-2025- 4.25%/22-15.10.2025	USD	1'000'000			1'000'000	991'914.06	0.04
4.625 US TREASURY N/B S. -AT-2026- 4.625%/23-15.10.2026	USD		3'000'000		3'000'000	3'010'078.14	0.12
0.125 US TREASURY N/B S. -AU-2023- 0.125%/20-15.12.2023	USD	4'000'000	4'000'000	8'000'000			
0.750 US TREASURY N/B S. -AU-2024- 0.75%/21-15.11.2024	USD	5'000'000		2'500'000	2'500'000	2'424'023.45	0.10
4.625 US TREASURY N/B S. -AU-2026- 4.625%/23-15.11.2026	USD		1'000'000		1'000'000	1'003'750.00	0.04
1.000 US TREASURY N/B S. -AV-2024- 1%/21-15.12.2024	USD	5'500'000		5'500'000			
4.375 US TREASURY N/B S. -AV-2026- 4.375%/23-15.12.2026	USD		4'000'000		4'000'000	3'992'187.52	0.16
1.500 US TREASURY N/B S. -AY-2024- 1.5%/22-29.02.2024	USD	5'000'000		5'000'000			
1.125 US TREASURY N/B S. -B-2031- 1.125%/21-15.02.2031	USD	10'700'000		900'000	9'800'000	7'991'593.75	0.32
1.875 US TREASURY N/B S. -B-2032- 1.875%/22-15.02.2032	USD	9'000'000	400'000		9'400'000	7'894'531.25	0.32
2.500 US TREASURY N/B S. -BA-2024- 2.5%/22-30.04.2024	USD	4'000'000		4'000'000			
0.125 US TREASURY N/B S. -BC-2023- 0.125%/21-30.06.2023	USD	5'000'000		5'000'000			
2.500 US TREASURY N/B S. -BC-2024- 2.5%/22-31.05.2024	USD	4'000'000		4'000'000			
3.000 US TREASURY N/B S. -BD-2024- 3%/22-30.06.2024	USD	4'000'000		4'000'000			
4.625 US TREASURY N/B S. -BD-2025- 4.625%/23-30.06.2025	USD		1'000'000		1'000'000	996'796.88	0.04
3.000 US TREASURY N/B S. -BE-2024- 3%/22-31.07.2024	USD	4'000'000			4'000'000	3'962'343.76	0.16
4.750 US TREASURY N/B S. -BE-2025- 4.75%/23-31.07.2025	USD		1'000'000		1'000'000	998'750.00	0.04
0.125 US TREASURY N/B S. -BF-2023- 0.125%/21-31.08.2023	USD	3'000'000		3'000'000			
5.000 US TREASURY N/B S. -BG-2025- 5%/23-31.08.2025	USD		1'000'000		1'000'000	1'002'656.25	0.04
4.250 US TREASURY N/B S. -BH-2024- 4.25%/22-30.09.2024	USD	4'000'000		4'000'000			
5.000 US TREASURY N/B S. -BH-2025- 5%/23-30.09.2025	USD		1'000'000		1'000'000	1'003'203.13	0.04
4.375 US TREASURY N/B S. -BJ-2024- 4.375%/22-31.10.2024	USD	3'000'000			3'000'000	2'983'007.82	0.12
5.000 US TREASURY N/B S. -BJ-2025- 5%/23-31.10.2025	USD		1'000'000		1'000'000	1'003'906.25	0.04
0.500 US TREASURY N/B S. -BK-2023- 0.5%/21-30.11.2023	USD	5'000'000		5'000'000			
4.875 US TREASURY N/B S. -BL-2025- 4.875%/23-30.11.2025	USD		3'400'000		3'400'000	3'408'367.20	0.14
4.250 US TREASURY N/B S. -BM-2025- 4.25%/24-31.12.2025	USD		5'000'000		5'000'000	4'961'328.15	0.20
1.625 US TREASURY N/B S. -C-2031- 1.625%/21-15.05.2031	USD	9'000'000	400'000		9'400'000	7'879'843.75	0.32
2.875 US TREASURY N/B S. -C-2032- 2.875%/22-15.05.2032	USD	6'000'000	3'100'000		9'100'000	8'226'968.75	0.33
0.625 US TREASURY N/B S. -E-2030- 0.625%/20-15.08.2030	USD	9'500'000			9'500'000	7'563'632.86	0.31
1.250 US TREASURY N/B S. -E-2031- 1.25%/21-15.08.2031	USD	9'000'000	1'200'000		10'200'000	8'258'812.50	0.33
2.750 US TREASURY N/B S. -E-2032- 2.75%/22-15.08.2032	USD	9'000'000			9'000'000	8'035'312.50	0.33
1.375 US TREASURY N/B S. -F-2031- 1.375%/21-15.11.2031	USD	10'400'000		500'000	9'900'000	8'037'562.50	0.33
4.500 US TREASURY N/B S. -F-2033- 4.5%/23-15.11.2033	USD		7'800'000		7'800'000	7'948'687.50	0.32
1.500 US TREASURY N/B S. -G-2027- 1.5%/20-31.01.2027	USD	7'000'000			7'000'000	6'444'375.00	0.26
3.500 US TREASURY N/B S. -G-2030- 3.5%/23-31.01.2030	USD	1'000'000	2'200'000		3'200'000	3'070'750.02	0.12
2.750 US TREASURY N/B S. -H-2025- 2.75%/18-28.02.2025	USD	2'470'000			2'470'000	2'415'196.88	0.10
1.875 US TREASURY N/B S. -H-2029- 1.875%/22-28.02.2029	USD	4'500'000			4'500'000	4'018'710.96	0.16
1.250 US TREASURY N/B S. -J-2028- 1.25%/21-31.03.2028	USD	5'000'000			5'000'000	4'430'468.75	0.18
2.875 US TREASURY N/B S. -K-2025- 2.875%/18-30.04.2025	USD	3'000'000		500'000	2'500'000	2'441'113.28	0.10
0.500 US TREASURY N/B S. -K-2027- 0.5%/20-30.04.2027	USD	3'000'000			3'000'000	2'657'578.14	0.11
1.250 US TREASURY N/B S. -K-2028- 1.25%/21-30.04.2028	USD	5'500'000			5'500'000	4'862'343.75	0.20
2.875 US TREASURY N/B S. -L-2025- 2.875%/18-31.05.2025	USD	2'000'000			2'000'000	1'950'859.38	0.08
2.125 US TREASURY N/B S. -L-2026- 2.125%/19-31.05.2026	USD	2'730'000			2'730'000	2'589'234.38	0.10
0.500 US TREASURY N/B S. -L-2027- 0.5%/20-31.05.2027	USD	3'000'000			3'000'000	2'649'609.39	0.11
2.750 US TREASURY N/B S. -L-2029- 2.75%/22-31.05.2029	USD	3'400'000			3'400'000	3'158'546.89	0.13
0.500 US TREASURY N/B S. -M-2027- 0.5%/20-30.06.2027	USD	4'000'000		400'000	3'600'000	3'170'531.27	0.13
1.250 US TREASURY N/B S. -M-2028- 1.25%/21-30.06.2028	USD	5'000'000			5'000'000	4'401'171.90	0.18
3.250 US TREASURY N/B S. -M-2029- 3.25%/22-30.06.2029	USD	4'000'000		500'000	3'500'000	3'329'648.46	0.13
4.000 US TREASURY N/B S. -N-2030- 4%/23-31.07.2030	USD		2'500'000		2'500'000	2'461'328.13	0.10
2.750 US TREASURY N/B S. -P-2025- 2.75%/18-31.08.2025	USD	2'050'000			2'050'000	1'988'820.31	0.08

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.500 US TREASURY N/B S. -P-2027- 0.5%/20-31.08.2027	USD	4'000'000		500'000	3'500'000	3'064'687.50	0.12
4.125 US TREASURY N/B S. -P-2030- 4.125%/23-31.08.2030	USD		3'000'000		3'000'000	2'973'281.25	0.12
3.000 US TREASURY N/B S. -Q-2025- 3%/18-30.09.2025	USD	2'000'000			2'000'000	1'945'937.50	0.08
0.375 US TREASURY N/B S. -Q-2027- 0.375%/20-30.09.2027	USD	5'000'000		500'000	4'500'000	3'910'781.25	0.16
3.875 US TREASURY N/B S. -Q-2029- 3.875%/22-30.09.2029	USD	3'000'000			3'000'000	2'940'468.75	0.12
4.625 US TREASURY N/B S. -Q-2030- 4.625%/23-30.09.2030	USD		3'000'000		3'000'000	3'059'062.50	0.12
4.000 US TREASURY N/B S. -R-2029- 4%/22-31.10.2029	USD	3'100'000			3'100'000	3'056'406.25	0.12
4.875 US TREASURY N/B S. -R-2030- 4.875%/23-31.10.2030	USD		3'000'000		3'000'000	3'102'187.50	0.13
0.625 US TREASURY N/B S. -S-2027- 0.625%/20-30.11.2027	USD	4'500'000			4'500'000	3'925'898.46	0.16
1.500 US TREASURY N/B S. -S-2028- 1.5%/21-30.11.2028	USD	4'500'000			4'500'000	3'967'382.84	0.16
0.375 US TREASURY N/B S. -U-2026- 0.375%/21-31.01.2026	USD	6'000'000		500'000	5'500'000	5'071'386.71	0.21
0.500 US TREASURY N/B S. -V-2026- 0.5%/21-28.02.2026	USD	5'630'000			5'630'000	5'190'156.25	0.21
0.500 US TREASURY N/B S. -W-2025- 0.5%/20-31.03.2025	USD	4'000'000			4'000'000	3'811'875.00	0.15
0.750 US TREASURY N/B S. -W-2026- 0.75%/21-31.03.2026	USD	5'000'000			5'000'000	4'623'046.90	0.19
2.750 US TREASURY N/B S. -Y-2023- 2.75%/18-30.04.2023	USD	4'000'000		4'000'000			
0.375 US TREASURY N/B S. -Y-2025- 0.375%/20-30.04.2025	USD	4'000'000			4'000'000	3'794'531.24	0.15
0.750 US TREASURY N/B S. -Y-2026- 0.75%/21-30.04.2026	USD	4'800'000			4'800'000	4'424'250.00	0.18
0.250 US TREASURY N/B S. -Z-2025- 0.25%/20-31.05.2025	USD	3'840'000			3'840'000	3'624'300.02	0.15
3.375 USAA CAPITAL CORP -144A- 3.375%/22-01.05.2025	USD	150'000			150'000	146'515.02	0.01
6.625 VALERO ENERGY 6.625%/07-15.06.2037	USD	400'000			400'000	428'378.16	0.02
2.500 VENTAS REALTY LP 2.5%/21-01.09.2031	USD	300'000			300'000	244'137.10	0.01
2.650 VENTAS REALTY LP 2.65%/19-15.01.2025	USD	160'000			160'000	155'582.40	0.01
4.400 VENTAS REALTY LP 4.4%/18-15.01.2029	USD	300'000			300'000	287'228.70	0.01
5.350 VERALTO CORPORATION 5.35%/23-18.09.2028	USD		400'000		400'000	402'730.58	0.02
2.700 VERISIGN INC 2.7%/21-15.06.2031	USD	200'000			200'000	166'248.94	0.01
0.850 VERIZON COMMUNICATIONS 0.85%/20-20.11.2025	USD	200'000			200'000	185'607.09	0.01
1.450 VERIZON COMMUNICATIONS 1.45%/21-20.03.2026	USD	400'000			400'000	370'900.48	0.02
1.680 VERIZON COMMUNICATIONS 1.68%/21-30.10.2030	USD	300'000			300'000	241'406.74	0.01
1.750 VERIZON COMMUNICATIONS 1.75%/20-20.01.2031	USD	200'000			200'000	160'386.47	0.01
2.355 VERIZON COMMUNICATIONS 2.355%/22-15.03.2032	USD	1'026'000		300'000	726'000	588'020.51	0.02
2.550 VERIZON COMMUNICATIONS 2.55%/21-21.03.2031	USD	400'000			400'000	336'987.04	0.01
2.625 VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	USD	400'000			400'000	377'204.97	0.02
2.650 VERIZON COMMUNICATIONS 2.65%/20-20.11.2040	USD	200'000			200'000	137'880.76	0.01
2.875 VERIZON COMMUNICATIONS 2.875%/20-20.11.2050	USD	200'000			200'000	127'429.86	0.01
2.987 VERIZON COMMUNICATIONS 2.987%/21-30.10.2056	USD		400'000		400'000	248'658.73	0.01
3.000 VERIZON COMMUNICATIONS 3%/20-20.11.2060	USD	200'000			200'000	121'412.64	0.00
3.000 VERIZON COMMUNICATIONS 3%/20-22.03.2027	USD	200'000			200'000	188'178.25	0.01
3.150 VERIZON COMMUNICATIONS 3.15%/20-22.03.2030	USD	200'000			200'000	179'039.73	0.01
3.400 VERIZON COMMUNICATIONS 3.4%/21-22.03.2041	USD	600'000			600'000	459'456.44	0.02
3.550 VERIZON COMMUNICATIONS 3.55%/21-22.03.2051	USD	400'000			400'000	290'456.20	0.01
3.700 VERIZON COMMUNICATIONS 3.7%/21-22.03.2061	USD	300'000			300'000	213'389.94	0.01
3.875 VERIZON COMMUNICATIONS 3.875%/22-01.03.2052	USD	200'000			200'000	154'085.16	0.01
4.000 VERIZON COMMUNICATIONS 4%/20-22.03.2050	USD	200'000			200'000	157'730.59	0.01
4.016 VERIZON COMMUNICATIONS 4.016%/19-03.12.2029	USD	275'000	200'000		475'000	450'857.22	0.02
4.125 VERIZON COMMUNICATIONS 4.125%/17-16.03.2027	USD	300'000			300'000	291'763.22	0.01
4.329 VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	USD	954'000		300'000	654'000	634'894.92	0.03
4.400 VERIZON COMMUNICATIONS 4.4%/14-01.11.2034	USD	200'000			200'000	185'896.02	0.01
4.500 VERIZON COMMUNICATIONS 4.5%/17-10.08.2033	USD	200'000			200'000	188'465.06	0.01
5.250 VERIZON COMMUNICATIONS 5.25%/17-16.03.2037	USD	250'000			250'000	249'230.61	0.01
2.400 VF CORP 2.4%/20-23.04.2025	USD	300'000			300'000	287'810.33	0.01
2.950 VF CORP 2.95%/20-23.04.2030	USD	300'000			300'000	247'465.82	0.01
5.850 VIACOM 5.85%/13-01.09.2043	USD	200'000			200'000	161'794.57	0.01
4.200 VIACOMCBS INC 4.2%/20-19.05.2032	USD	300'000			300'000	244'488.98	0.01
4.750 VIACOMCBS INC 4.75%/20-15.05.2025	USD	178'000		178'000			
4.950 VIACOMCBS INC 4.95%/20-19.05.2050	USD	200'000			200'000	143'264.36	0.01
1.650 VIATRIS INC 1.65%/21-22.06.2025	USD	400'000		400'000			
2.700 VIATRIS INC 2.7%/21-22.06.2030	USD	200'000			200'000	168'236.37	0.01
3.850 VIATRIS INC 3.85%/21-22.06.2040	USD	400'000			400'000	293'620.84	0.01
4.000 VIATRIS INC 4%/21-22.06.2050	USD	200'000			200'000	136'276.94	0.01
3.875 VICI PROPERTIES / NOTE -144A- 3.875%/22-15.02.2029	USD	300'000			300'000	273'531.57	0.01
4.250 VICI PROPERTIES / NOTE -144A- 4.25%/19-01.12.2026	USD	200'000			200'000	191'547.77	0.01
4.500 VICI PROPERTIES / NOTE -144A- 4.5%/22-01.09.2026	USD	200'000			200'000	193'261.11	0.01
4.625 VICI PROPERTIES / NOTE -144A- 4.625%/22-15.06.2025	USD	200'000			200'000	196'586.41	0.01
5.450 VIRGINIA ELEC & POWER CO 5.45%/23-01.04.2053	USD		200'000		200'000	195'674.16	0.01
2.450 VIRGINIA ELEC & POWER CO S. -A- 2.45%/20-15.12.2050	USD	300'000		100'000	200'000	115'988.61	0.00
3.300 VIRGINIA ELEC & POWER CO S. -B- 3.3%/19-01.12.2049	USD	300'000			300'000	210'618.08	0.01
3.750 VIRGINIA ELEC & POWER CO S. -B- 3.75%/22-15.05.2027	USD	100'000			100'000	96'219.69	0.00
8.875 VIRGINIA ELECTRIC & POWER CO S. B 8.875%/08-15.11.2038	USD	100'000			100'000	132'914.32	0.01
3.150 VISA 3.15%/15-14.12.2025	USD	400'000			400'000	387'963.84	0.02
4.150 VISA 4.15%/15-14.12.2035	USD	400'000			400'000	374'947.50	0.02
4.300 VISA 4.3%/15-14.12.2045	USD	510'000		210'000	300'000	267'392.66	0.01

**844 CSIF (CH) Bond Aggregate USD**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.100 VISA INC 1.1%/20-15.02.2031	USD	100'000			100'000	79'018.73	0.00
2.000 VISA INC 2%/20-15.08.2050	USD	100'000			100'000	58'134.59	0.00
3.550 VISTRA OPERATIONS CO LLC -144A- 3.55%/19-15.07.2024	USD	200'000		200'000			
4.875 VISTRA OPERATIONS CO LLC -144A- 4.875%/22-13.05.2024	USD	200'000		200'000			
5.125 VISTRA OPERATIONS CO LLC -144A- 5.125%/22-13.05.2025	USD	300'000			300'000	297'438.44	0.01
0.600 VMWARE INC 0.6%/21-15.08.2023	USD	400'000		400'000			
1.000 VMWARE INC 1%/21-15.08.2024	USD	200'000			200'000	195'846.00	0.01
1.400 VMWARE INC 1.4%/21-15.08.2026	USD	200'000			200'000	181'834.06	0.01
1.800 VMWARE INC 1.8%/21-15.08.2028	USD	200'000			200'000	173'152.56	0.01
2.200 VMWARE INC 2.2%/21-15.08.2031	USD	200'000			200'000	161'261.00	0.01
4.750 VOLKSWAGEN GROUP AMERICA -144A- 4.75%/18-13.11.2028	USD	300'000			300'000	296'270.21	0.01
6.200 VOLKSWAGEN GROUP AMERICA -144A- 6.2%/23-16.11.2028	USD		400'000		400'000	416'187.48	0.02
6.450 VOLKSWAGEN GROUP AMERICA -144A- 6.45%/23-16.11.2030	USD		400'000		400'000	422'088.44	0.02
1.800 VONTIER CORP 1.8%/22-01.04.2026	USD	400'000			400'000	369'003.56	0.01
4.950 WABTEC 4.95%/18-15.09.2028	USD	500'000			500'000	487'739.91	0.02
0.950 WALGREENS BOOTS ALLIANCE 0.95%/21-17.11.2023	USD	200'000		200'000			
3.450 WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	USD	106'000			106'000		
4.100 WALGREENS BOOTS ALLIANCE 4.1%/20-15.04.2050	USD	241'000		241'000			
1.500 WALMART INC 1.5%/21-22.09.2028	USD	400'000			400'000	351'176.25	0.01
2.500 WALMART INC 2.5%/21-22.09.2041	USD	400'000			400'000	282'089.42	0.01
2.650 WALMART INC 2.65%/21-22.09.2051	USD	400'000			400'000	260'826.67	0.01
3.400 WALMART INC 3.4%/18-26.06.2023	USD	400'000		400'000			
4.000 WALMART INC 4%/23-15.04.2030	USD		400'000		400'000	387'597.41	0.02
4.100 WALMART INC 4.1%/23-15.04.2033	USD		400'000		400'000	380'970.18	0.02
4.150 WALMART INC 4.15%/22-09.09.2032	USD	400'000			400'000	385'962.29	0.02
2.550 WAL-MART STORES 2.55%/13-11.04.2023	USD	400'000		400'000			
3.300 WAL-MART STORES 3.3%/14-22.04.2024	USD	400'000			400'000	398'732.00	0.02
6.200 WAL-MART STORES 6.2%/08-15.04.2038	USD		200'000		200'000	224'320.59	0.01
3.700 WALT DISNEY COMPANY S. E. T. 70 3.7%/12-01.12.2042	USD	200'000			200'000	162'321.14	0.01
2.000 WALT DISNEY COMPANY/THE 2%/19-01.09.2029	USD	300'000			300'000	258'624.10	0.01
2.650 WALT DISNEY COMPANY/THE 2.65%/20-13.01.2031	USD	250'000			250'000	217'176.24	0.01
2.750 WALT DISNEY COMPANY/THE 2.75%/19-01.09.2049	USD	400'000		200'000	200'000	129'002.73	0.01
3.500 WALT DISNEY COMPANY/THE 3.5%/20-13.05.2040	USD		160'000		160'000	128'443.18	0.01
3.600 WALT DISNEY COMPANY/THE 3.6%/20-13.01.2051	USD	400'000			400'000	303'610.02	0.01
3.800 WALT DISNEY COMPANY/THE 3.8%/20-13.05.2060	USD	500'000		300'000	200'000	151'643.38	0.01
4.700 WALT DISNEY COMPANY/THE 4.7%/20-23.03.2050	USD	200'000			200'000	182'970.53	0.01
6.200 WALT DISNEY COMPANY/THE 6.2%/19-15.12.2034	USD	200'000			200'000	218'285.99	0.01
6.650 WALT DISNEY COMPANY/THE 6.65%/19-15.11.2037	USD		100'000		100'000	113'087.17	0.00
4.125 WALT DISNEY S. E TR 64 4.125%/11-01.12.2041	USD	200'000			200'000	172'107.42	0.01
3.000 WALT DISNEY S. -F- 3%/16-13.02.2026	USD	200'000			200'000	192'557.22	0.01
4.125 WALT DISNEY S. F T. 74 4.125%/14-01.06.2044	USD	230'000			230'000	196'027.61	0.01
3.428 WARNERMEDIA HOLDINGS INC 3.428%/23-15.03.2024	USD		200'000	200'000			
3.638 WARNERMEDIA HOLDINGS INC 3.638%/23-15.03.2025	USD		290'000		290'000	283'869.01	0.01
3.755 WARNERMEDIA HOLDINGS INC 3.755%/23-15.03.2027	USD		290'000		290'000	274'464.53	0.01
4.054 WARNERMEDIA HOLDINGS INC 4.054%/23-15.03.2029	USD		90'000		90'000	83'177.19	0.00
4.279 WARNERMEDIA HOLDINGS INC 4.279%/23-15.03.2032	USD		290'000		290'000	255'936.42	0.01
5.050 WARNERMEDIA HOLDINGS INC 5.05%/23-15.03.2042	USD		300'000		300'000	251'791.62	0.01
5.141 WARNERMEDIA HOLDINGS INC 5.141%/23-15.03.2052	USD		700'000	200'000	500'000	405'998.08	0.02
5.391 WARNERMEDIA HOLDINGS INC 5.391%/23-15.03.2062	USD		400'000	200'000	200'000	160'982.21	0.01
6.412 WARNERMEDIA HOLDINGS INC 6.412%/23-15.03.2026	USD		300'000		300'000	299'883.34	0.01
2.400 WASTE MANAGEMENT 2.4%/16-15.05.2023	USD	200'000		200'000			
1.500 WASTE MANAGEMENT INC 1.5%/20-15.03.2031	USD	300'000			300'000	238'082.10	0.01
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2029	USD		400'000		400'000	400'615.91	0.02
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2034	USD		400'000		400'000	391'440.82	0.02
0.800 WEC ENERGY GROUP INC 0.8%/21-15.03.2024	USD	400'000			400'000	399'116.00	0.02
1.375 WEC ENERGY GROUP INC 1.375%/20-15.10.2027	USD	200'000			200'000	175'977.72	0.01
5.150 WEC ENERGY GROUP INC 5.15%/22-01.10.2027	USD	400'000			400'000	399'387.86	0.02
3.000 WELLS FARGO & CO 3%/15-19.02.2025	USD	150'000			150'000	146'702.50	0.01
4.400 WELLS FARGO & CO 4.4%/16-14.06.2046	USD	500'000			500'000	410'258.55	0.02
5.606 WELLS FARGO & CO 5.606%/14-15.01.2044	USD	750'000			750'000	729'260.40	0.03
- WELLS FARGO & CO FIX-TO-FRN FRN/20-30.04.2041	USD	200'000			200'000	147'813.76	0.01
4.100 WELLS FARGO & CO S. -M- 4.1%/14-03.06.2026	USD	200'000			200'000	194'714.84	0.01
- WELLS FARGO & CO S. -U- FIX-TO-FRN FRN/20-04.04.2051	USD	400'000			400'000	370'002.81	0.01
4.300 WELLS FARGO & CO S.155 4.3%/15-22.07.2027	USD	750'000			750'000	728'051.32	0.03
3.550 WELLS FARGO & CO S.158 3.55%/15-29.09.2025	USD	200'000			200'000	194'837.50	0.01
5.375 WELLS FARGO & COMPANY (subordinated) 5.375%/13-02.11.2043	USD	400'000			400'000	381'686.21	0.02
3.000 WELLS FARGO & COMPANY 3%/16-22.04.2026	USD	400'000			400'000	381'664.81	0.02
3.000 WELLS FARGO & COMPANY 3%/16-23.10.2026	USD	500'000			500'000	472'435.84	0.02
4.150 WELLS FARGO & COMPANY S. -O- 4.15%/19-24.01.2029	USD	200'000			200'000	191'421.31	0.01
- WELLS FARGO & COMPANY S. -Q- FIX-TO-FRN FRN/19-17.06.2027	USD	300'000			300'000	285'549.01	0.01
- WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/19-30.10.2025	USD	300'000			300'000	293'544.00	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
-	WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/19-30.10.2030	USD	200'000		200'000	175'249.91	0.01
-	WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/20-11.02.2026	USD	400'000		400'000	387'015.75	0.02
-	WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/20-11.02.2031	USD	200'000		200'000	170'599.42	0.01
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-02.06.2028	USD	200'000		200'000	182'430.14	0.01
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-04.04.2031	USD	200'000		200'000	190'340.72	0.01
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-30.04.2026	USD	300'000		300'000	287'854.91	0.01
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-02.03.2033	USD	400'000		400'000	343'203.06	0.01
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-24.03.2028	USD	500'000		500'000	474'075.17	0.02
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.04.2026	USD	300'000		300'000	294'210.47	0.01
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.07.2028	USD	400'000		400'000	392'925.11	0.02
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.07.2033	USD	500'000		500'000	478'348.34	0.02
-	WELLS FARGO & COMPANY S. -U- FRN/22-25.04.2026	USD	1'000'000	1'000'000			
-	WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-25.07.2034	USD		400'000	400'000	398'474.94	0.02
5.254	WELLS FARGO BANK NA 5.254%/23-11.12.2026	USD		250'000	250'000	250'892.50	0.01
5.550	WELLS FARGO BANK NA 5.55%/23-01.08.2025	USD		250'000	250'000	251'029.24	0.01
3.635	WELLS FARGO COMMERCIAL MORTGAG S. -2016-NXS5 A6-3.635%/16-15.01.2059	USD		500'000	500'000	479'076.84	0.02
3.377	WELLS FARGO COMMERCIAL MORTGAG S. -2016-NXS6 AS-3.377%/16-15.11.2049	USD		500'000	500'000	467'851.86	0.02
-	WELLS FARGO COMMERCIAL MORTGAG S. -2017-C42 AS- FRN/17-15.12.2050	USD		400'000	400'000	367'479.91	0.01
-	WELLS FARGO COMMERCIAL MORTGAG S. -2018-C44 C- FRN/18-15.05.2051	USD		150'000	150'000	136'065.86	0.01
3.888	WELLS FARGO COMMERCIAL MORTGAG S. -2018-C46 A3-3.888%/18-15.08.2051	USD		534'000	534'000	510'412.94	0.02
4.900	WELLS FARGO T.159 4.9%/15-17.11.2045	USD		400'000	400'000	354'946.14	0.01
4.000	WELLTOWER 4%/15-01.06.2025	USD		300'000	300'000	294'485.54	0.01
2.700	WELLTOWER INC 2.7%/19-15.02.2027	USD		300'000	300'000	280'160.45	0.01
2.750	WELLTOWER INC 2.75%/20-15.01.2031	USD		400'000	400'000	340'967.62	0.01
3.850	WELLTOWER INC 3.85%/22-15.06.2032	USD		200'000	200'000	179'299.63	0.01
4.125	WESTAR ENERGY 4.125%/12-01.03.2042	USD		400'000	200'000	166'044.90	0.01
3.250	WESTAR ENERGY INC 3.25%/19-01.09.2049	USD		300'000	300'000	205'261.77	0.01
3.750	WESTERN & SOUTHERN LIFE (subordinated) -144A- 3.75%/21-28.04.2061	USD		200'000	200'000	134'489.86	0.01
3.100	WESTERN DIGITAL CORP 3.1%/21-01.02.2032	USD		200'000	200'000	155'912.74	0.01
5.450	WESTERN GAS PARTNERS 5.45%/14-01.04.2044	USD		100'000	100'000	89'830.86	0.00
5.300	WESTERN GAS PARTNERS LP 5.3%/18-01.03.2048	USD		200'000	200'000	172'501.80	0.01
6.150	WESTERN MIDSTREAM OPERAT 6.15%/23-01.04.2033	USD		200'000	200'000	203'342.17	0.01
0.875	WESTLAKE CHEMICAL CORP 0.875%/21-15.08.2024	USD		300'000	300'000	293'244.00	0.01
2.875	WESTLAKE CHEMICAL CORP 2.875%/21-15.08.2041	USD		300'000	300'000	204'288.24	0.01
3.375	WEYERHAEUSER CO 3.375%/22-09.03.2033	USD		200'000	200'000	172'783.76	0.01
4.000	WEYERHAEUSER CO 4%/22-09.03.2052	USD		100'000	100'000	78'388.08	0.00
4.750	WEYERHAEUSER CO 4.75%/23-15.05.2026	USD		400'000	400'000	395'228.48	0.02
4.600	WHIRLPOOL CORP 4.6%/20-15.05.2050	USD		200'000	200'000	161'030.97	0.01
3.625	WI TREAS. NT/BD 3.625%/23-31.05.2028	USD		4'000'000	4'000'000	3'894'062.52	0.16
3.750	WI TREAS. NT/BD 3.75%/23-30.06.2030	USD		3'200'000	3'200'000	3'106'500.00	0.13
4.375	WI TREAS. NT/BD S. -AC-2028- 4.375%/23-31.08.2028	USD		3'500'000	3'500'000	3'511'210.96	0.14
4.125	WI TREAS. NT/BD S. -AD-2027- 4.125%/22-30.09.2027	USD		4'000'000	4'000'000	3'967'812.52	0.16
3.875	WI TREAS. NT/BD S. -E-2033- 3.875%/23-15.08.2033	USD		9'000'000	9'000'000	8'731'406.25	0.35
4.375	WI TREAS. NT/BD S. -S-2030- 4.375%/23-30.11.2030	USD		2'800'000	2'800'000	2'815'750.00	0.11
3.875	WI TREAS. NT/BD S. -T-2030- 3.875%/24-31.12.2030	USD		3'000'000	3'000'000	2'907'656.25	0.12
0.125	WI TREASURY N/B 0.125%/21-15.01.2024	USD		4'500'000	4'500'000		
0.125	WI TREASURY N/B 0.125%/21-30.04.2023	USD		2'000'000	2'000'000		
0.250	WI TREASURY N/B 0.25%/21-30.09.2023	USD		3'001'000	3'001'000		
0.375	WI TREASURY N/B 0.375%/21-31.10.2023	USD		4'400'000	4'400'000		
0.500	WI TREASURY N/B 0.5%/20-31.10.2027	USD		5'000'000	500'000	3'917'460.96	0.16
0.625	WI TREASURY N/B 0.625%/20-31.12.2027	USD		5'000'000	5'000'000	4'349'218.75	0.18
0.750	WI TREASURY N/B 0.75%/21-31.01.2028	USD		5'241'000	5'241'000	4'570'315.78	0.19
0.750	WI TREASURY N/B 0.75%/21-31.05.2026	USD		5'300'000	5'300'000	4'872'273.46	0.20
0.875	WI TREASURY N/B 0.875%/20-15.11.2030	USD		8'000'000	1'700'000	7'808'500.00	0.32
1.125	WI TREASURY N/B 1.125%/21-29.02.2028	USD		4'000'000	1'500'000	4'858'906.25	0.20
1.125	WI TREASURY N/B 1.125%/21-31.08.2028	USD		4'000'000	4'000'000	3'485'312.52	0.14
1.375	WI TREASURY N/B 1.375%/21-31.10.2028	USD		3'000'000	2'000'000	4'390'234.40	0.18
1.375	WI TREASURY N/B 1.375%/21-31.12.2028	USD		4'500'000	4'500'000	3'934'687.50	0.16
1.625	WI TREASURY N/B 1.625%/20-15.11.2050	USD		6'350'000	500'000	3'286'054.69	0.13
1.875	WI TREASURY N/B 1.875%/21-15.02.2051	USD		6'800'000	200'000	3'952'781.25	0.16
2.375	WI TREASURY N/B 2.375%/22-31.03.2029	USD		4'500'000	4'500'000	4'112'578.13	0.17
2.625	WI TREASURY N/B 2.625%/22-31.05.2027	USD		2'000'000	2'000'000	1'893'437.50	0.08
2.750	WI TREASURY N/B 2.75%/22-30.04.2027	USD		2'000'000	2'000'000	3'805'937.52	0.15
2.875	WI TREASURY N/B 2.875%/22-30.04.2029	USD		2'000'000	1'900'000	3'649'546.88	0.15
3.250	WI TREASURY N/B 3.25%/22-31.08.2024	USD		4'000'000	4'000'000	3'959'531.24	0.16
3.625	WI TREASURY N/B 3.5%/23-31.03.2030	USD		3'000'000	3'000'000	2'895'703.14	0.12

**846 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.625	WI TREASURY N/B 3.625%/23-31.03.2028	USD		3'000'000	3'000'000	2'921'718.75	0.12
4.000	WI TREASURY N/B 4%/23-15.02.2026	USD		2'000'000	2'000'000	1'976'250.00	0.08
4.125	WI TREASURY N/B 4.125%/23-31.01.2025	USD	1'000'000		1'000'000	991'289.06	0.04
4.625	WI TREASURY N/B 4.625%/23-28.02.2025	USD		2'000'000	2'000'000	1'991'562.50	0.08
0.875	WI TREASURY N/B S. -AA-2026- 0.875%/21-30.06.2026	USD	5'000'000		5'000'000	4'600'781.25	0.19
2.750	WI TREASURY N/B S. -AB-2027- 2.75%/22-31.07.2027	USD	4'000'000		4'000'000	3'794'375.00	0.15
0.750	WI TREASURY N/B S. -AC-2026- 0.75%/21-31.08.2026	USD	5'000'000		5'000'000	4'560'937.50	0.18
0.875	WI TREASURY N/B S. -AD-2026- 0.875%/21-30.09.2026	USD	5'000'000		5'000'000	4'566'406.25	0.19
0.375	WI TREASURY N/B S. -AH-2025- 0.375%/20-31.12.2025	USD	5'000'000		5'000'000	4'625'585.95	0.19
1.250	WI TREASURY N/B S. -AH-2026- 1.25%/21-31.12.2026	USD	2'000'000		2'000'000	1'832'500.00	0.07
0.125	WI TREASURY N/B S. -AQ-2023- 0.125%/20-15.08.2023	USD	500'000	500'000			
0.875	WI TREASURY N/B S. -AW-2024- 0.875%/22-31.01.2024	USD	5'000'000	5'000'000			
0.125	WI TREASURY N/B S. -AY-2023- 0.125%/21-31.03.2023	USD	2'700'000	2'700'000			
2.250	WI TREASURY N/B S. -AZ-2024- 2.25%/22-31.03.2024	USD	5'000'000	5'000'000			
0.125	WI TREASURY N/B S. -BB-2023- 0.125%/21-31.05.2023	USD	4'000'000	4'000'000			
0.125	WI TREASURY N/B S. -BD-2023- 0.125%/21-31.07.2023	USD	5'000'000	5'000'000			
0.750	WI TREASURY N/B S. -BL-2023- 0.75%/21-31.12.2023	USD	7'000'000	7'000'000			
1.750	WI TREASURY N/B S. -G-2029- 1.75%/22-31.01.2029	USD	4'000'000	500'000	4'500'000	4'000'429.71	0.16
3.500	WI TREASURY N/B S. -K-2030- 3.5%/23-30.04.2030	USD	3'000'000	3'000'000	3'000'000	2'874'375.00	0.12
1.250	WI TREASURY N/B S. -L-2028- 1.25%/21-31.05.2028	USD	6'300'000	500'000	5'800'000	5'116'234.40	0.21
1.000	WI TREASURY N/B S. -N-2028- 1%/21-31.07.2028	USD	5'500'000		5'500'000	4'776'835.97	0.19
2.625	WI TREASURY N/B S. -N-2029- 2.625%/22-31.07.2029	USD	3'000'000		3'000'000	2'763'750.00	0.11
1.250	WI TREASURY N/B S. -O-2028- 1.225%/21-30.09.2028	USD	3'000'000	2'400'000	5'400'000	4'722'046.90	0.19
2.500	WI TREASURY N/B S. -W-2027- 2.5%/22-31.03.2027	USD	5'000'000		5'000'000	4'728'125.00	0.19
3.500	WILLIAMS COMPANIES INC 3.5%/21-15.10.2051	USD	400'000		400'000	278'665.02	0.01
5.650	WILLIAMS COMPANIES INC 5.65%/23-15.03.2033	USD		200'000	200'000	203'272.47	0.01
8.750	WILLIAMS COS INC 8.75%/03-15.03.2032	USD	200'000		200'000	238'021.28	0.01
3.900	WILLIAMS PARTNERS 3.9%/14-15.01.2025	USD	300'000		300'000	295'719.00	0.01
4.500	WILLIAMS PARTNERS 4.5%/13-15.11.2023	USD	300'000	300'000			
4.850	WINTRUST FINANCIAL CORP (subordinated) 4.85%/19-06.06.2029	USD	200'000		200'000	180'394.09	0.01
2.050	WISCONSIN ELECTRIC POWER 2.05%/19-15.12.2024	USD	400'000		400'000	389'332.00	0.02
1.950	WISCONSIN POWER & LIGHT 1.95%/21-16.09.2031	USD	200'000		200'000	159'518.40	0.01
3.000	WISCONSIN POWER & LIGHT 3%/19-01.07.2029	USD	300'000		300'000	274'144.26	0.01
4.950	WISCONSIN POWER & LIGHT 4.95%/23-01.04.2033	USD		300'000	300'000	292'392.62	0.01
3.300	WISCONSIN PUBLIC SERVICE 3.3%/19-01.09.2049	USD	200'000		200'000	140'011.08	0.01
3.154	WISCONSIN ST GEN FUND ANNUAL A 3.154%/17-01.05.2027	USD		325'000	325'000	311'689.76	0.01
3.500	WORKDAY INC 3.5%/22-01.04.2027	USD	200'000		200'000	190'387.61	0.01
3.700	WORKDAY INC 3.7%/22-01.04.2029	USD	200'000		200'000	186'925.09	0.01
3.800	WORKDAY INC 3.8%/22-01.04.2032	USD	200'000		200'000	180'784.09	0.01
1.875	WORLD BANK 1.875%/16-27.10.2026	USD	400'000		400'000	373'531.28	0.02
4.200	WRKCO INC 4.2%/19-01.06.2032	USD	300'000		300'000	281'886.49	0.01
3.400	XCEL ENERGY INC 3.4%/20-01.06.2030	USD	200'000		200'000	180'360.27	0.01
2.375	XILINX INC 2.375%/20-01.06.2030	USD	300'000		300'000	259'616.42	0.01
6.250	XPO INC -144A- 6.25%/23-01.06.2028	USD		400'000	400'000	401'103.13	0.02
1.950	XYLEM INC 1.95%/20-30.01.2028	USD	400'000		400'000	357'388.72	0.01
1.482	YALE UNIVERSITY 1.482%/20-15.04.2030	USD	100'000		100'000	83'486.34	0.00
2.402	YALE UNIVERSITY 2.402%/20-15.04.2050	USD	100'000		100'000	64'147.37	0.00
5.350	ZIMMER BIOMET HOLDINGS 5.35%/23-01.12.2028	USD		100'000	100'000	101'033.04	0.00
3.250	ZIONS BANCORP NA (subordinated) 3.25%/19-29.10.2029	USD	250'000		250'000	203'882.30	0.01
5.600	ZOETIS INC 5.6%/22-16.11.2032	USD	300'000		300'000	310'030.16	0.01
						<b>2'052'440'014.33</b>	<b>83.16</b>
<b>Uruguay</b>							
4.975	REPUBLICA ORIENT URUGUAY 4.975%/18-20.04.2055	USD	200'000		200'000	186'233.29	0.01
4.375	URUGUAY 4.375%/15-27.10.2027	USD	200'000		200'000	197'691.56	0.01
5.100	URUGUAY 5.1%/14-18.06.2050	USD	300'000		300'000	288'058.67	0.01
7.875	URUGUAY 7.875%/03-15.01.2033	USD		200'000	200'000	238'455.14	0.01
						<b>910'438.66</b>	<b>0.04</b>
<b>Virgin Islands (UK)</b>							
2.250	AMIPEACE LTD 2.25%/20-22.10.2030	USD	200'000		200'000	167'957.68	0.01
2.500	AMIPEACE LTD 2.5%/19-05.12.2024	USD	300'000		300'000	293'193.00	0.01
2.500	BLUE BRIGHT LTD 2.5%/20-04.06.2025	USD	200'000		200'000	191'681.55	0.01
-	BLUESTAR FIN HOLDINGS (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000	200'000			
3.250	BRIGHT GALAXY INTL LTD 3.25%/21-15.07.2026	USD	400'000		400'000	358'763.48	0.01
4.650	CENTRAL PLAZA DEV LTD 4.65%/21-19.01.2026	USD		400'000	400'000	342'073.85	0.01
1.550	CHALCO HK INVESTMENT 1.55%/21-28.07.2024	USD	200'000		200'000	196'532.00	0.01
2.100	CHALCO HK INVESTMENT 2.1%/21-28.07.2026	USD	200'000		200'000	185'224.17	0.01
4.375	CHARMING LIGHT INVST LTD 4.375%/17-21.12.2027	USD	400'000		400'000	381'151.81	0.02
1.875	CHINA CINDA 2020 I MINGMN 1.875%/21-20.01.2026	USD	400'000		400'000	371'635.45	0.02
4.750	CHINA CINDA FINANCE 2017 S. -12- 4.75%/19-21.02.2029	USD	500'000		500'000	480'071.42	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.750 CITIC SECURITIES FIN MTN 1.75%/20-03.06.2023	USD	200'000		200'000			
2.000 CITIC SECURITIES FIN MTN 2%/20-03.06.2025	USD	200'000			200'000	191'394.28	0.01
2.875 CLP POWER HONG KONG FINANCING 2.875%/12-26.04.2023	USD	400'000		400'000			
2.600 CN HUANENG GP HK TREASUR 2.6%/19-10.12.2024	USD	300'000			300'000	293'328.00	0.01
3.000 CN HUANENG GP HK TREASUR 3%/19-10.12.2029	USD	300'000			300'000	269'592.06	0.01
4.250 CNOOC FINANCE 2013 4.25%/13-09.05.2043	USD	600'000		200'000	400'000	355'915.56	0.01
1.125 CNPC GLOBAL CAPITAL 1.125%/20-23.06.2023	USD	200'000		200'000			
2.000 CNPC GLOBAL CAPITAL 2%/20-23.06.2030	USD	200'000			200'000	170'319.77	0.01
2.100 CSSC CAPITAL 2015 LTD 2.1%/21-27.07.2026	USD	200'000			200'000	184'607.75	0.01
3.250 FUQING INVESTMENT MGMT 3.25%/20-23.06.2025	USD	200'000		200'000			
2.310 GZ MTR FIN BVI S. -7- 2.31%/20-17.09.2030	USD	200'000			200'000	163'052.50	0.01
1.875 HENGJIAN INTL INV LTD 1.875%/20-23.06.2025	USD	200'000			200'000	190'466.20	0.01
2.875 HONGKONG ELECTRIC FINANCE 2.875%/16-03.05.2026	USD	600'000			600'000	571'093.26	0.02
1.700 HORSE GALLOP FINANCE 1.7%/20-28.07.2025	USD	400'000			400'000	378'665.66	0.02
4.250 HUARONG FINANCE 2017 CO 4.25%/17-07.11.2027	USD	200'000		200'000			
3.875 HUARONG FINANCE 2019 3.875%/19-13.11.2029	USD	200'000		200'000			
3.625 IFC DEVELOPMENT CORP TRS 3.625%/19-17.04.2029	USD	200'000			200'000	184'648.99	0.01
1.100 INVENTIVE GLOBAL INV LTD 1.1%/21-01.09.2024	USD	300'000			300'000	293'136.00	0.01
2.500 JMH CO LTD 2.5%/21-09.04.2031	USD	200'000			200'000	168'020.20	0.01
2.875 JMH CO LTD 2.875%/21-09.04.2036	USD	200'000			200'000	154'276.61	0.01
5.625 KING POWER CAPITAL 5.625%/14-03.11.2024	USD	700'000			700'000	699'118.00	0.03
5.000 NAN FUNG TREASURY LTD 5%/18-05.09.2028	USD	400'000			400'000	381'968.93	0.02
2.375 PIONEER REWARD LTD 2.375%/22-03.03.2025	USD	400'000			400'000	387'818.96	0.02
1.500 RONGSHI INTERNATIONAL FI 1.5%/20-05.11.2025	USD	200'000			200'000	187'778.70	0.01
4.125 SF HOLDING INVESTMENT 4.125%/18-26.07.2023	USD	400'000		400'000			
3.375 SHANGHAI PORT GROUP BVI 3.375%/19-18.06.2029	USD	300'000			300'000	279'555.10	0.01
2.875 SHANGHAI PORT GRP DEV CO 2.875%/19-18.06.2024	USD	300'000			300'000	297'549.00	0.01
5.375 SINOPEC GROUP (reg.-S-) 5.375%/13-17.10.2043	USD	200'000			200'000	205'294.28	0.01
4.375 SINOPEC GROUP 2013 (reg.-S-) 4.375%/13-17.10.2023	USD	700'000		700'000			
2.150 SINOPEC GRP DEV 2018 2.15%/20-13.05.2025	USD	800'000			800'000	770'558.72	0.03
2.700 SINOPEC GRP DEV 2018 2.7%/20-13.05.2030	USD	300'000			300'000	268'134.91	0.01
3.350 SINOPEC GRP DEV 2018 3.35%/20-13.05.2050	USD	200'000			200'000	148'779.47	0.01
- STATE ELITE GLOBAL LTD FRN/19-24.10.2024	USD	1'500'000		1'500'000			
1.500 STATE ELITE GLOBAL LTD S. -5- 1.5%/21-29.09.2026	USD	400'000			400'000	365'123.50	0.01
1.000 STATE GRID OVERSEAS INV 1%/20-05.08.2025	USD	200'000			200'000	188'323.87	0.01
3.500 STATE GRID OVERSEAS INV 3.5%/17-04.05.2027	USD	400'000			400'000	383'686.15	0.02
4.000 STATE GRID OVERSEAS INV 4%/17-04.05.2047	USD	600'000		200'000	400'000	339'138.74	0.01
3.125 STATE GRID OVERSEAS INVESTMENT (reg.-S-) 3.125%/13-22.05.2023	USD	600'000		600'000			
4.850 STATE GRID OVERSEAS INVESTMENT (reg.-S-) 4.85%/14-07.05.2044	USD	300'000			300'000	289'346.78	0.01
3.150 TAIHU PEARL ORIENTAL CO 3.15%/20-30.07.2023	USD	200'000		200'000			
1.250 TSMC GLOBAL LTD 1.25%/21-23.04.2026	USD	300'000			300'000	276'608.26	0.01
2.250 TSMC GLOBAL LTD 2.25%/21-23.04.2031	USD	400'000			400'000	335'428.20	0.01
2.850 VERTEX CAPITAL INV LTD 2.85%/21-28.07.2026	USD	200'000			200'000	185'702.55	0.01
2.750 VIGOROUS CHAMP INTL LTD 2.75%/20-02.06.2025	USD	200'000			200'000	191'890.64	0.01
2.250 YONGDA INVESTMENT LTD 2.25%/20-16.06.2025	USD	200'000			200'000	191'152.05	0.01
2.650 YUEXIU REIT MTN CO 2.65%/21-02.02.2026	USD	400'000		400'000			
2.250 YUNDA HOLDING INV 2.25%/20-19.08.2025	USD	400'000			400'000	374'039.36	0.02
4.250 ZHONGYUAN SINCERE INVST 4.25%/19-28.06.2024	USD	600'000			600'000	596'034.00	0.02
						<b>13'879'831.42</b>	<b>0.56</b>
<b>Total Bonds</b>						<b>2'434'181'214.99</b>	<b>98.63</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>2'434'181'214.99</b>	<b>98.63</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Swaps</b>							
Fixed Swap - 31.03.2022 - 31.03.2023	USD	80'000'000		80'000'000		0.00	0.00
Fixed Swap - 29.04.2022 - 28.04.2023	USD	20'000'000		20'000'000		0.00	0.00
Fixed Swap - 30.06.2022 - 30.06.2023	USD	15'000'000		15'000'000		0.00	0.00
Fixed Swap - 29.07.2022 - 31.07.2023	USD	100'000'000		100'000'000		0.00	0.00
Fixed Swap - 30.09.2022 - 30.09.2023	USD	60'000'000		60'000'000		0.00	0.00
Fixed Swap - 30.09.2022 - 30.03.2023	USD	15'000'000		15'000'000		0.00	0.00
Fixed Swap - 30.12.2022 - 30.06.2023	USD	10'000'000		10'000'000		0.00	0.00
Fixed Swap - 31.01.2023 - 31.01.2024	USD	70'000'000		70'000'000		0.00	0.00
Fixed Swap - 29.09.2023 - 29.02.2024	USD		70'000'000		70'000'000	-1'455'802.27	-0.06
Fixed Swap - 02.11.2023 - 30.04.2024	USD		30'000'000		30'000'000	-626'342.97	-0.03
Fixed Swap - 31.01.2024 - 31.07.2024	USD		40'000'000		40'000'000	-835'123.96	-0.03
<b>Total Swaps</b>						<b>-2'917'269.20</b>	<b>-0.12</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>-2'917'269.20</b>	<b>-0.12</b>

**848 CSIF (CH) Bond Aggregate USD**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>-2'917'269.20</b>	<b>-0.12</b>
<b>Total investments</b>						<b>2'431'263'945.79</b>	<b>98.51</b>
Cash at banks						19'592'375.69	0.79
Time deposit						0.00	0.00
Other assets						17'078'012.74	0.69
<b>Total fund assets</b>						<b>2'467'934'334.22</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						20'743.01	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>2'467'913'591.21</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value USD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>2'431'263'945.79</b>	<b>98.51</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
3M COMPANY 2.3750 26/08/29	Credit Suisse (Schweiz) AG	Lending	200'000
ABQ FINANCE 2.0000 06/07/26	Credit Suisse (Schweiz) AG	Lending	200'000
AEP TEXAS INC 3.9500 01/06/28	Credit Suisse (Schweiz) AG	Lending	200'000
AERCAP IRELAND CAP/GLOB 1.7500 30/01/26	Credit Suisse (Schweiz) AG	Lending	200'000
AIR LEASE CORP 1.8750 15/08/26	Credit Suisse (Schweiz) AG	Lending	200'000
ALDAR INVESTMENT PROPER 4.8750 24/05/33	Credit Suisse (Schweiz) AG	Lending	200'000
ALLY FINANCIAL INC 7.1000 15/11/27	Credit Suisse (Schweiz) AG	Lending	298'000
ALPEK SA DE CV 3.2500 25/02/31	Credit Suisse (Schweiz) AG	Lending	10'000
ALROSA FINANCE SA 3.1000 25/06/27	Credit Suisse (Schweiz) AG	Lending	199'000
ALTRIA GROUP INC 5.3750 31/01/44	Credit Suisse (Schweiz) AG	Lending	250'000
AMAZON.COM INC 3.6000 13/04/32	Credit Suisse (Schweiz) AG	Lending	200'000
AMAZON.COM INC 4.6500 01/12/29	Credit Suisse (Schweiz) AG	Lending	200'000
AMERICAN HONDA FINANCE 5.1250 07/07/28	Credit Suisse (Schweiz) AG	Lending	279'000
AMGEN INC 5.2500 02/03/30	Credit Suisse (Schweiz) AG	Lending	200'000
APPLE INC 2.5500 20/08/60	Credit Suisse (Schweiz) AG	Lending	200'000
APPLE INC 3.9500 08/08/52	Credit Suisse (Schweiz) AG	Lending	200'000
ASIAN DEVELOPMENT BANK 1.8750 24/01/30	Credit Suisse (Schweiz) AG	Lending	199'000
ASIAN DEVELOPMENT BANK 3.1250 20/08/27	Credit Suisse (Schweiz) AG	Lending	399'000
AT&T INC 3.5000 15/09/53	Credit Suisse (Schweiz) AG	Lending	200'000
AT&T INC 4.3000 15/02/30	Credit Suisse (Schweiz) AG	Lending	200'000
ATHENE GLOBAL FUNDING 1.7300 02/10/26	Credit Suisse (Schweiz) AG	Lending	100'000
BANCO SANTANDER CHILE 2.7000 10/01/25	Credit Suisse (Schweiz) AG	Lending	100'000
BANK OF AMERICA CORP 4.4430 20/01/48	Credit Suisse (Schweiz) AG	Lending	200'000
BANK OF CHINA 5.0000 13/11/24	Credit Suisse (Schweiz) AG	Lending	200'000
BANK OF NY MELLON CORP 1.0500 15/10/26	Credit Suisse (Schweiz) AG	Lending	199'000
BANQUE FED CRED MUTUEL 5.7900 13/07/28	Credit Suisse (Schweiz) AG	Lending	200'000
BERKSHIRE HATHAWAY INC 4.5000 11/02/43	Credit Suisse (Schweiz) AG	Lending	198'000
BEST BUY CO INC 4.4500 01/10/28	Credit Suisse (Schweiz) AG	Lending	198'000
BMW US CAPITAL LLC 1.2500 12/08/26	Credit Suisse (Schweiz) AG	Lending	300'000
BNG BANK NV 3.5000 19/05/28	Credit Suisse (Schweiz) AG	Lending	200'000
BNP PARIBAS 2.8710 19/04/32	Credit Suisse (Schweiz) AG	Lending	200'000
BRISTOL-MYERS SQUIBB CO 3.9000 20/02/28	Credit Suisse (Schweiz) AG	Lending	298'000
BRITISH COLUMBIA PROV O 1.3000 29/01/31	Credit Suisse (Schweiz) AG	Lending	395'000
BROADCOM INC 3.5000 15/02/41	Credit Suisse (Schweiz) AG	Lending	200'000
BURGAN BANK 2.7500 15/12/31	Credit Suisse (Schweiz) AG	Lending	200'000
CAISSE D'AMORT DETTE SO 2.1250 26/01/32	Credit Suisse (Schweiz) AG	Lending	200'000
CAISSE D'AMORT DETTE SO 4.6250 02/11/25	Credit Suisse (Schweiz) AG	Lending	200'000
CANADA GOVERNMENT 0.7500 19/05/26	Credit Suisse (Schweiz) AG	Lending	175'000
CATERPILLAR INC 4.3000 15/05/44	Credit Suisse (Schweiz) AG	Lending	200'000
CDP FINANCIAL INC 1.7500 01/02/27	Credit Suisse (Schweiz) AG	Lending	250'000
CENTRAL PLAZA DEV LTD 4.6500 19/01/26	Credit Suisse (Schweiz) AG	Lending	200'000
CHARLES SCHWAB CORP 0.9000 11/03/26	Credit Suisse (Schweiz) AG	Lending	200'000
CHARMING LIGHT INVST LT 4.3750 21/12/27	Credit Suisse (Schweiz) AG	Lending	200'000

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
CHENGDU COMM INVST GROU 4.7500 13/12/27	Credit Suisse (Schweiz) AG	Lending	200'000
CHINA CINDA FINANCE 201 4.7500 21/02/29	Credit Suisse (Schweiz) AG	Lending	200'000
CHINA DEVELOPMENT BANK 1.6250 27/10/30	Credit Suisse (Schweiz) AG	Lending	200'000
CHINA GOVT INTL BOND 2.6250 02/11/27	Credit Suisse (Schweiz) AG	Lending	200'000
CK HUTCHISON INTL 20 LT 2.5000 08/05/30	Credit Suisse (Schweiz) AG	Lending	200'000
CODELCO INC 3.0000 30/09/29	Credit Suisse (Schweiz) AG	Lending	200'000
COLBUN SA 3.1500 19/01/32	Credit Suisse (Schweiz) AG	Lending	200'000
COMCAST CORP 3.9000 01/03/38	Credit Suisse (Schweiz) AG	Lending	200'000
COMCAST CORP 4.1500 15/10/28	Credit Suisse (Schweiz) AG	Lending	298'000
CVS HEALTH CORP 4.7800 25/03/38	Credit Suisse (Schweiz) AG	Lending	200'000
DIB SUKUK LTD 2.9500 20/02/25	Credit Suisse (Schweiz) AG	Lending	200'000
DISCOVERY COMMUNICATION 4.1250 15/05/29	Credit Suisse (Schweiz) AG	Lending	200'000
DOMINION ENERGY INC 4.2500 01/06/28	Credit Suisse (Schweiz) AG	Lending	198'000
DOW CHEMICAL CO/THE 6.3000 15/03/33	Credit Suisse (Schweiz) AG	Lending	198'000
EATON CORP 4.1500 02/11/42	Credit Suisse (Schweiz) AG	Lending	200'000
EL PUERTO DE LIVERPOOL 3.8750 06/10/26	Credit Suisse (Schweiz) AG	Lending	300'000
ELECTRICITE DE FRANCE S 4.5000 04/12/69	Credit Suisse (Schweiz) AG	Lending	200'000
ELECTRICITE DE FRANCE S 6.9500 26/01/39	Credit Suisse (Schweiz) AG	Lending	200'000
ENEL FINANCE INTL NV 1.8750 12/07/28	Credit Suisse (Schweiz) AG	Lending	200'000
ENGIE ENERGIA CHILE SA 4.5000 29/01/25	Credit Suisse (Schweiz) AG	Lending	400'000
EUROPEAN INVESTMENT BAN 1.6250 14/03/25	Credit Suisse (Schweiz) AG	Lending	399'000
EUROPEAN INVESTMENT BAN 4.5000 16/10/28	Credit Suisse (Schweiz) AG	Lending	200'000
EUROPEAN INVESTMENT BAN 4.8750 15/02/36	Credit Suisse (Schweiz) AG	Lending	200'000
EXPORT DEVELOPMNT CANAD 3.0000 25/05/27	Credit Suisse (Schweiz) AG	Lending	200'000
EXXON MOBIL CORPORATION 3.0950 16/08/49	Credit Suisse (Schweiz) AG	Lending	100'000
EXXON MOBIL CORPORATION 4.3270 19/03/50	Credit Suisse (Schweiz) AG	Lending	350'000
FMC CORP 5.6500 18/05/33	Credit Suisse (Schweiz) AG	Lending	300'000
FORMOSA GROUP CAYMAN LT 3.3750 22/04/25	Credit Suisse (Schweiz) AG	Lending	200'000
GENERAL MOTORS CO 6.2500 02/10/43	Credit Suisse (Schweiz) AG	Lending	198'000
GOLDMAN SACHS GROUP INC 1.9480 21/10/27	Credit Suisse (Schweiz) AG	Lending	200'000
GOLDMAN SACHS GROUP INC 3.8500 26/01/27	Credit Suisse (Schweiz) AG	Lending	200'000
HONG KONG 4.0000 07/06/28	Credit Suisse (Schweiz) AG	Lending	200'000
HONGKONG ELECTRIC FIN 2.8750 03/05/26	Credit Suisse (Schweiz) AG	Lending	200'000
HONGKONG LAND FINANCE 4.5000 07/10/25	Credit Suisse (Schweiz) AG	Lending	100'000
HORSE GALLOP FINANCE 1.7000 28/07/25	Credit Suisse (Schweiz) AG	Lending	200'000
HSBC HOLDINGS PLC 6.2540 09/03/34	Credit Suisse (Schweiz) AG	Lending	300'000
HSBC HOLDINGS PLC 7.3900 03/11/28	Credit Suisse (Schweiz) AG	Lending	300'000
HUNGARY 5.2500 16/06/29	Credit Suisse (Schweiz) AG	Lending	200'000
HUNGARY 6.2500 22/09/32	Credit Suisse (Schweiz) AG	Lending	200'000
HYUNDAI ASSAN OTOMOTIV 1.6250 12/07/26	Credit Suisse (Schweiz) AG	Lending	200'000
IBM CORP 3.3000 15/05/26	Credit Suisse (Schweiz) AG	Lending	200'000
ING GROEP NV 4.2520 28/03/33	Credit Suisse (Schweiz) AG	Lending	200'000
INGREDION INC 2.9000 01/06/30	Credit Suisse (Schweiz) AG	Lending	200'000
INTEL CORP 3.7340 08/12/47	Credit Suisse (Schweiz) AG	Lending	200'000
INTEL CORP 4.7500 25/03/50	Credit Suisse (Schweiz) AG	Lending	200'000
INTEL CORP 4.9000 05/08/52	Credit Suisse (Schweiz) AG	Lending	200'000
INTEL CORP 5.6250 10/02/43	Credit Suisse (Schweiz) AG	Lending	100'000
INTER-AMERICAN DEVEL BK 0.6250 15/07/25	Credit Suisse (Schweiz) AG	Lending	200'000
INTER-AMERICAN DEVEL BK 2.0000 02/06/26	Credit Suisse (Schweiz) AG	Lending	299'000
INTER-AMERICAN DEVEL BK 2.3750 07/07/27	Credit Suisse (Schweiz) AG	Lending	200'000
INTER-AMERICAN DEVEL BK 3.2500 01/07/24	Credit Suisse (Schweiz) AG	Lending	385'000
INTER-AMERICAN DEVEL BK 3.5000 14/09/29	Credit Suisse (Schweiz) AG	Lending	399'000
INTERCONTINENTALEXCHANG 2.1000 15/06/30	Credit Suisse (Schweiz) AG	Lending	200'000
INTL BK RECON & DEVELOP 0.3750 28/07/25	Credit Suisse (Schweiz) AG	Lending	100'000
INTL BK RECON & DEVELOP 1.8750 27/10/26	Credit Suisse (Schweiz) AG	Lending	400'000
INTL FINANCE CORP 0.7500 27/08/30	Credit Suisse (Schweiz) AG	Lending	300'000
INTL FINANCE CORP 4.3750 15/01/27	Credit Suisse (Schweiz) AG	Lending	399'000
INTUIT INC 1.6500 15/07/30	Credit Suisse (Schweiz) AG	Lending	200'000
JOHN DEERE CAPITAL CORP 4.1500 15/09/27	Credit Suisse (Schweiz) AG	Lending	200'000
JOHNSON & JOHNSON 2.9000 15/01/28	Credit Suisse (Schweiz) AG	Lending	368'000
JPMORGAN CHASE & CO 2.0690 01/06/29	Credit Suisse (Schweiz) AG	Lending	150'000
JPMORGAN CHASE & CO 2.7390 15/10/30	Credit Suisse (Schweiz) AG	Lending	200'000
JPMORGAN CHASE & CO 4.1250 15/12/26	Credit Suisse (Schweiz) AG	Lending	200'000
JPN BANK FOR INT'L COOP 1.2500 21/01/31	Credit Suisse (Schweiz) AG	Lending	200'000
JPN BANK FOR INT'L COOP 2.7500 16/11/27	Credit Suisse (Schweiz) AG	Lending	200'000
JPN BANK FOR INT'L COOP 3.8750 16/09/25	Credit Suisse (Schweiz) AG	Lending	200'000
KFW 0.0000 29/06/37	Credit Suisse (Schweiz) AG	Lending	200'000
KFW 1.6250 10/05/24	Credit Suisse (Schweiz) AG	Lending	51'000
KFW 2.8750 03/04/28	Credit Suisse (Schweiz) AG	Lending	199'000
KFW 4.6250 07/08/26	Credit Suisse (Schweiz) AG	Lending	399'000
KOMMUNINVEST I SVERIGE 2.7500 01/03/25	Credit Suisse (Schweiz) AG	Lending	200'000

**850 CSIF (CH) Bond Aggregate USD**  
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**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
KOREA NATIONAL OIL CORP 3.2500 01/10/25	Credit Suisse (Schweiz) AG	Lending	200'000
KOREA SOUTH-EAST POWER 1.0000 03/02/26	Credit Suisse (Schweiz) AG	Lending	200'000
KRAFT HEINZ FOODS CO 3.0000 01/06/26	Credit Suisse (Schweiz) AG	Lending	200'000
KSA SUKUK LTD 2.9690 29/10/29	Credit Suisse (Schweiz) AG	Lending	200'000
KUNTARAHOITUS OYJ 3.2500 24/08/27	Credit Suisse (Schweiz) AG	Lending	200'000
LAND NORDRHEIN-WESTFALE 1.0000 21/04/26	Credit Suisse (Schweiz) AG	Lending	300'000
LANDWIRTSCH. RENTENBANK 2.3750 10/06/25	Credit Suisse (Schweiz) AG	Lending	200'000
LINCOLN NATIONAL CORP 4.3750 15/06/50	Credit Suisse (Schweiz) AG	Lending	150'000
MACQUARIE GROUP LTD 1.3400 12/01/27	Credit Suisse (Schweiz) AG	Lending	348'000
MALAYSIA SOVEREIGN SUKUJ 4.2360 22/04/45	Credit Suisse (Schweiz) AG	Lending	500'000
MANITOBA (PROVINCE OF) 2.1250 22/06/26	Credit Suisse (Schweiz) AG	Lending	399'000
MERCEDES-BENZ FIN NA 5.3750 26/11/25	Credit Suisse (Schweiz) AG	Lending	238'000
MERCK & CO INC 4.5000 17/05/33	Credit Suisse (Schweiz) AG	Lending	198'000
META PLATFORMS INC 3.8500 15/08/32	Credit Suisse (Schweiz) AG	Lending	198'000
MICROSOFT CORP 2.6750 01/06/60	Credit Suisse (Schweiz) AG	Lending	200'000
MICROSOFT CORP 3.0410 17/03/62	Credit Suisse (Schweiz) AG	Lending	164'000
MICROSOFT CORP 4.2500 06/02/47	Credit Suisse (Schweiz) AG	Lending	198'000
mitsubishi UFJ FIN GRP 5.0170 20/07/28	Credit Suisse (Schweiz) AG	Lending	200'000
MIZUHO FINANCIAL GROUP 2.6510 22/05/26	Credit Suisse (Schweiz) AG	Lending	200'000
MIZUHO FINANCIAL GROUP 5.7480 06/07/34	Credit Suisse (Schweiz) AG	Lending	200'000
MORGAN STANLEY 2.1880 28/04/26	Credit Suisse (Schweiz) AG	Lending	200'000
NBK SPC LTD 1.6250 15/09/27	Credit Suisse (Schweiz) AG	Lending	200'000
NESTLE HOLDINGS INC 1.1250 13/07/26	Credit Suisse (Schweiz) AG	Lending	198'000
NESTLE HOLDINGS INC 2.5000 14/09/41	Credit Suisse (Schweiz) AG	Lending	50'000
NEW DEVELOPM BANK BRICS 0.6250 29/09/25	Credit Suisse (Schweiz) AG	Lending	200'000
NEW DEVELOPM BANK BRICS 1.1250 27/04/26	Credit Suisse (Schweiz) AG	Lending	200'000
NIKE INC 3.3750 27/03/50	Credit Suisse (Schweiz) AG	Lending	300'000
NOMURA HOLDINGS INC 2.1720 14/07/28	Credit Suisse (Schweiz) AG	Lending	200'000
NOMURA HOLDINGS INC 6.0870 12/07/33	Credit Suisse (Schweiz) AG	Lending	200'000
NRW.BANK 1.8750 31/07/24	Credit Suisse (Schweiz) AG	Lending	549'000
NRW.BANK 4.6250 04/11/25	Credit Suisse (Schweiz) AG	Lending	300'000
NVIDIA CORP 1.5500 15/06/28	Credit Suisse (Schweiz) AG	Lending	198'000
OIL & NATURAL GAS CORP 3.3750 05/12/29	Credit Suisse (Schweiz) AG	Lending	200'000
ONTARIO (PROVINCE OF) 1.0500 14/04/26	Credit Suisse (Schweiz) AG	Lending	200'000
ONTARIO (PROVINCE OF) 1.0500 21/05/27	Credit Suisse (Schweiz) AG	Lending	200'000
ONTARIO (PROVINCE OF) 1.1250 07/10/30	Credit Suisse (Schweiz) AG	Lending	543'000
ONTARIO (PROVINCE OF) 1.6000 25/02/31	Credit Suisse (Schweiz) AG	Lending	110'000
ONTARIO (PROVINCE OF) 3.1000 19/05/27	Credit Suisse (Schweiz) AG	Lending	200'000
ORACLE CORP 4.3000 08/07/34	Credit Suisse (Schweiz) AG	Lending	198'000
ORIX CORP 2.2500 09/03/31	Credit Suisse (Schweiz) AG	Lending	198'000
ORIX CORP 5.2000 13/09/32	Credit Suisse (Schweiz) AG	Lending	200'000
PARTNERRE FINANCE B LLC 3.7000 02/07/29	Credit Suisse (Schweiz) AG	Lending	200'000
PAYPAL HOLDINGS INC 4.4000 01/06/32	Credit Suisse (Schweiz) AG	Lending	298'000
PEPSICO INC 4.4500 15/02/33	Credit Suisse (Schweiz) AG	Lending	298'000
PFIZER INC 0.8000 28/05/25	Credit Suisse (Schweiz) AG	Lending	300'000
PFIZER INC 3.4500 15/03/29	Credit Suisse (Schweiz) AG	Lending	198'000
PFIZER INVESTMENT ENTER 5.1100 19/05/43	Credit Suisse (Schweiz) AG	Lending	200'000
PNC FINANCIAL SERVICES 1.1500 13/08/26	Credit Suisse (Schweiz) AG	Lending	200'000
POWER SECTOR ASSETS & L 7.3900 02/12/24	Credit Suisse (Schweiz) AG	Lending	200'000
PROVINCE OF ALBERTA 1.0000 20/05/25	Credit Suisse (Schweiz) AG	Lending	250'000
PROVINCE OF ALBERTA 1.3000 22/07/30	Credit Suisse (Schweiz) AG	Lending	395'000
PROVINCE OF ALBERTA 3.3000 15/03/28	Credit Suisse (Schweiz) AG	Lending	395'000
PROVINCE OF QUEBEC 2.5000 20/04/26	Credit Suisse (Schweiz) AG	Lending	200'000
QATAR ENERGY 3.3000 12/07/51	Credit Suisse (Schweiz) AG	Lending	200'000
QUALCOMM INC 1.6500 20/05/32	Credit Suisse (Schweiz) AG	Lending	198'000
REALTY INCOME CORP 0.7500 15/03/26	Credit Suisse (Schweiz) AG	Lending	200'000
REPUBLIC OF CHILE 3.6250 30/10/42	Credit Suisse (Schweiz) AG	Lending	950'000
REPUBLIC OF INDONESIA 5.2500 17/01/42	Credit Suisse (Schweiz) AG	Lending	300'000
REPUBLIC OF INDONESIA 7.7500 17/01/38	Credit Suisse (Schweiz) AG	Lending	300'000
REPUBLICA ORIENT URUGUA 5.1000 18/06/50	Credit Suisse (Schweiz) AG	Lending	200'000
ROMANIA 4.0000 14/02/51	Credit Suisse (Schweiz) AG	Lending	198'000
SAUDI ARABIAN OIL CO 4.2500 16/04/39	Credit Suisse (Schweiz) AG	Lending	200'000
SAUDI INTERNATIONAL BON 2.2500 02/02/33	Credit Suisse (Schweiz) AG	Lending	200'000
SAUDI INTERNATIONAL BON 4.5000 26/10/46	Credit Suisse (Schweiz) AG	Lending	200'000
SAUDI INTERNATIONAL BON 4.6250 04/10/47	Credit Suisse (Schweiz) AG	Lending	200'000
SAUDI INTERNATIONAL BON 4.7500 18/01/28	Credit Suisse (Schweiz) AG	Lending	200'000
SAUDI INTERNATIONAL BON 5.0000 18/01/53	Credit Suisse (Schweiz) AG	Lending	200'000
SHERWIN-WILLIAMS CO 2.9500 15/08/29	Credit Suisse (Schweiz) AG	Lending	398'000
SINOPEC GRP DEV 2018 2.1500 13/05/25	Credit Suisse (Schweiz) AG	Lending	200'000
SOCIEDAD QUIMICA Y MINE 4.2500 22/01/50	Credit Suisse (Schweiz) AG	Lending	200'000
SOUTHERN COPPER CORP 7.5000 27/07/35	Credit Suisse (Schweiz) AG	Lending	400'000

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
STANDARD CHARTERED PLC 4.0500 12/04/26	Credit Suisse (Schweiz) AG	Lending	200'000
STATE ELITE GLOBAL LTD 1.5000 29/09/26	Credit Suisse (Schweiz) AG	Lending	200'000
STATE GRID OVERSEAS INV 4.0000 04/05/47	Credit Suisse (Schweiz) AG	Lending	310'000
STATE OF ISRAEL 2.5000 15/01/30	Credit Suisse (Schweiz) AG	Lending	500'000
STATE OF ISRAEL 2.8750 16/03/26	Credit Suisse (Schweiz) AG	Lending	300'000
STATE OF ISRAEL 3.8000 13/05/60	Credit Suisse (Schweiz) AG	Lending	400'000
STE TRANSORE 4.1250 23/05/26	Credit Suisse (Schweiz) AG	Lending	200'000
SUMITOMO MITSUI FINL GR 6.1840 13/07/43	Credit Suisse (Schweiz) AG	Lending	98'000
SUNCOR ENERGY INC 6.8000 15/05/38	Credit Suisse (Schweiz) AG	Lending	200'000
SWEDISH EXPORT CREDIT 4.1250 14/06/28	Credit Suisse (Schweiz) AG	Lending	200'000
TAPESTRY INC 7.3500 27/11/28	Credit Suisse (Schweiz) AG	Lending	200'000
TD SYNEX CORP 2.3750 09/08/28	Credit Suisse (Schweiz) AG	Lending	198'000
T-MOBILE USA INC 2.0500 15/02/28	Credit Suisse (Schweiz) AG	Lending	200'000
T-MOBILE USA INC 5.7500 15/01/34	Credit Suisse (Schweiz) AG	Lending	200'000
TORONTO-DOMINION BANK 3.2000 10/03/32	Credit Suisse (Schweiz) AG	Lending	198'000
TORONTO-DOMINION BANK 5.5230 17/07/28	Credit Suisse (Schweiz) AG	Lending	398'000
TOYOTA MOTOR CORP 5.1230 13/07/33	Credit Suisse (Schweiz) AG	Lending	198'000
TOYOTA MOTOR CREDIT COR 3.6500 18/08/25	Credit Suisse (Schweiz) AG	Lending	198'000
TOYOTA MOTOR CREDIT COR 5.5500 20/11/30	Credit Suisse (Schweiz) AG	Lending	198'000
TRANSPRTDRA DE GAS INTL 5.5500 01/11/28	Credit Suisse (Schweiz) AG	Lending	200'000
UNITED MEXICAN STATES 5.5500 21/01/45	Credit Suisse (Schweiz) AG	Lending	298'000
UNITEDHEALTH GROUP INC 5.0500 15/04/53	Credit Suisse (Schweiz) AG	Lending	200'000
US TREASURY N/B 0.5000 30/04/27	Credit Suisse (Schweiz) AG	Lending	2'999'900
US TREASURY N/B 0.7500 31/01/28	Credit Suisse (Schweiz) AG	Lending	5'241'000
US TREASURY N/B 1.2500 31/05/28	Credit Suisse (Schweiz) AG	Lending	3'000'000
US TREASURY N/B 1.3750 15/08/50	Credit Suisse (Schweiz) AG	Lending	6'300'000
US TREASURY N/B 1.3750 15/11/31	Credit Suisse (Schweiz) AG	Lending	7'200'000
US TREASURY N/B 1.5000 31/10/24	Credit Suisse (Schweiz) AG	Lending	3'500'000
US TREASURY N/B 1.6250 15/05/31	Credit Suisse (Schweiz) AG	Lending	9'400'000
US TREASURY N/B 1.6250 15/11/50	Credit Suisse (Schweiz) AG	Lending	5'850'000
US TREASURY N/B 1.7500 31/07/24	Credit Suisse (Schweiz) AG	Lending	3'400'000
US TREASURY N/B 2.0000 15/02/25	Credit Suisse (Schweiz) AG	Lending	5'100'000
US TREASURY N/B 2.2500 15/11/24	Credit Suisse (Schweiz) AG	Lending	1'999'900
US TREASURY N/B 2.2500 31/10/24	Credit Suisse (Schweiz) AG	Lending	1'900'000
US TREASURY N/B 2.3750 15/05/29	Credit Suisse (Schweiz) AG	Lending	4'000'000
US TREASURY N/B 2.7500 15/08/32	Credit Suisse (Schweiz) AG	Lending	9'000'000
US TREASURY N/B 2.8750 15/05/32	Credit Suisse (Schweiz) AG	Lending	9'099'900
US TREASURY N/B 2.8750 15/06/25	Credit Suisse (Schweiz) AG	Lending	400'000
US TREASURY N/B 3.0000 15/08/52	Credit Suisse (Schweiz) AG	Lending	1'900'100
US TREASURY N/B 3.0000 30/09/25	Credit Suisse (Schweiz) AG	Lending	1'000'000
US TREASURY N/B 3.2500 31/08/24	Credit Suisse (Schweiz) AG	Lending	3'800'000
US TREASURY N/B 3.3750 15/05/33	Credit Suisse (Schweiz) AG	Lending	4'433'300
US TREASURY N/B 3.6250 15/05/53	Credit Suisse (Schweiz) AG	Lending	5'000'000
US TREASURY N/B 3.7500 15/11/43	Credit Suisse (Schweiz) AG	Lending	1'000'000
US TREASURY N/B 3.8750 15/08/33	Credit Suisse (Schweiz) AG	Lending	3'400'000
US TREASURY N/B 3.8750 30/11/29	Credit Suisse (Schweiz) AG	Lending	3'299'900
US TREASURY N/B 3.8750 31/03/25	Credit Suisse (Schweiz) AG	Lending	3'999'900
US TREASURY N/B 4.0000 15/11/52	Credit Suisse (Schweiz) AG	Lending	4'300'100
US TREASURY N/B 4.1250 15/08/53	Credit Suisse (Schweiz) AG	Lending	5'000'000
US TREASURY N/B 4.1250 15/11/32	Credit Suisse (Schweiz) AG	Lending	4'000'000
US TREASURY N/B 4.3750 31/10/24	Credit Suisse (Schweiz) AG	Lending	1'910'000
US TREASURY N/B 4.5000 15/11/33	Credit Suisse (Schweiz) AG	Lending	5'000'000
US TREASURY N/B 4.6250 15/02/40	Credit Suisse (Schweiz) AG	Lending	1'116'100
US TREASURY N/B 4.6250 30/09/28	Credit Suisse (Schweiz) AG	Lending	400'000
US TREASURY N/B 4.8750 30/11/25	Credit Suisse (Schweiz) AG	Lending	1'300'000
US TREASURY N/B 4.8750 31/10/28	Credit Suisse (Schweiz) AG	Lending	3'999'900
US TREASURY N/B 5.0000 15/05/37	Credit Suisse (Schweiz) AG	Lending	619'900
VALERO ENERGY CORP 6.6250 15/06/37	Credit Suisse (Schweiz) AG	Lending	200'000
VERIZON COMMUNICATIONS 2.6250 15/08/26	Credit Suisse (Schweiz) AG	Lending	198'000
VERIZON COMMUNICATIONS 3.4000 22/03/41	Credit Suisse (Schweiz) AG	Lending	200'000
VODAFONE GROUP PLC 5.1250 19/06/59	Credit Suisse (Schweiz) AG	Lending	290'000
VOLKSWAGEN GROUP AMERIC 4.7500 13/11/28	Credit Suisse (Schweiz) AG	Lending	100'000
VONTIER CORP 1.8000 01/04/26	Credit Suisse (Schweiz) AG	Lending	200'000
WALMART INC 1.5000 22/09/28	Credit Suisse (Schweiz) AG	Lending	200'000
WALMART INC 4.0000 15/04/30	Credit Suisse (Schweiz) AG	Lending	398'000
WALT DISNEY COMPANY/THE 3.6000 13/01/51	Credit Suisse (Schweiz) AG	Lending	200'000
WEIBO CORP 3.5000 05/07/24	Credit Suisse (Schweiz) AG	Lending	100'000
WELLS FARGO & COMPANY 3.3500 02/03/33	Credit Suisse (Schweiz) AG	Lending	399'000

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<b>Securities holdings loaned (Securities Lending and Borrowing)</b>				
<b>Description</b>	<b>Agent</b>	<b>Lending / Borrowing</b>	<b>29.02.2024</b>	
			<b>Number/ nominal value</b>	
WELLS FARGO & COMPANY 4.8970 25/07/33	Credit Suisse (Schweiz) AG	Lending	499'000	
WELLTOWER OP LLC 2.7000 15/02/27	Credit Suisse (Schweiz) AG	Lending	200'000	
WESTPAC BANKING CORP 2.6680 15/11/35	Credit Suisse (Schweiz) AG	Lending	294'000	
WILLOW NO.2 FOR ZURICH 4.2500 01/10/45	Credit Suisse (Schweiz) AG	Lending	200'000	
<b>Off Balance sheet</b>				
			<b>29.02.2024</b>	
			<b>28.02.2023</b>	
			<b>Underlying equivalent in fund currency</b>	<b>in % of NAV</b>
			<b>Underlying equivalent in fund currency</b>	<b>in % of NAV</b>
<b>Exposure-increasing derivative positions:</b>				
- Market risk (Interest rate risk)			140'000'000.00	5.67%
<b>Total commitment-increasing positions</b>			<b>140'000'000.00</b>	<b>5.67%</b>
<b>Exposure-reducing derivative positions:</b>				
- Market risk (Interest rate risk)			0.00	0.00%
<b>Total commitment-reducing positions</b>			<b>0.00</b>	<b>0.00%</b>
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent			167'674'301.15	6.79%
- Commission income			274'385.92	0.01%
			133'504'395.68	5.60%
			253'228.42	0.01%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	GBP	175.22	166.72	207.60
<b>Unit class ZB</b>				
Total net assets in millions	GBP	174.73	166.39	206.23
Asset value per share	GBP	968.19	957.19	1'190.83
<b>Unit class DB</b>				
Total net assets in millions	GBP	-	-	0.96
Asset value per share	GBP	-	-	1'227.59
<b>Unit class FB</b>				
Total net assets in millions	GBP	0.49	0.33	0.42
Asset value per share	GBP	786.40	778.53	969.87

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class FB
For Accumulation available earnings	GBP	29.557	GBP	22.334
Less 35% Swiss withholding tax	GBP	10.345	GBP	7.817
<b>For Accumulation retained earnings</b>	<b>GBP</b>	<b>19.212</b>	<b>GBP</b>	<b>14.517</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class FB
For Accumulation available earnings	GBP	29.557	GBP	22.334
Less 35% Swiss withholding tax 1)	GBP	10.345	GBP	7.817
<b>For Accumulation retained earnings</b>	<b>GBP</b>	<b>19.212</b>	<b>GBP</b>	<b>14.517</b>
<b>Coupon no. income</b>		<b>17</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

**Exchange rates**

<b>Exchange rates as at</b>	<b>29.02.2024</b>
GREAT BRITAIN POUND	1.000000
EURO	0.855500
SWISS FRANC	0.897786

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	GBP	GBP
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	298'638.23	380'290.96
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	173'207'220.12	164'818'756.52
Other assets	1'726'170.06	1'537'358.04
<b>Total fund assets, less</b>	<b>175'232'028.41</b>	<b>166'736'405.52</b>
Other liabilities	12'686.66	12'481.51
<b>Net assets</b>	<b>175'219'341.75</b>	<b>166'723'924.01</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	GBP	GBP
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	166'723'924.01	207'601'748.73
Delivery withholding tax	-1'795'112.84	-1'626'588.29
Issue of units	40'244'927.35	37'615'457.11
Redemption of units	-33'223'303.40	-37'676'543.75
Other items from unit transactions	-371'192.28	-179'730.27
Total income	3'640'098.91	-39'010'419.71
<b>Net assets at end of reporting period</b>	<b>175'219'341.75</b>	<b>166'723'924.01</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	174'261.073	174'389.636
Number of units issued	42'255.972	35'306.394
Number of units redeemed	-35'423.931	-35'434.957
<b>Number at the end of the reporting period</b>	<b>181'093.114</b>	<b>174'261.073</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
GBP	GBP	GBP	GBP	GBP	GBP
166'391'132.59	206'228'234.59	0.00	957'962.27	332'791.20	415'551.84
-1'792'369.57	-1'616'596.17	0.00	-6'969.59	-2'743.27	-3'022.53
40'022'747.00	37'599'989.31	0.00	0.00	222'180.35	15'467.80
-33'152'321.91	-36'864'357.89	0.00	-795'208.11	-70'981.49	-16'977.75
-373'426.29	-24'638.29	0.00	-155'784.57	2'234.01	692.59
3'630'928.91	-38'931'498.96	0.00	0.00	9'170.00	-78'920.75
<b>174'726'690.73</b>	<b>166'391'132.59</b>	<b>0.00</b>	<b>0.00</b>	<b>492'650.80</b>	<b>332'791.20</b>
173'833.610	173'180.812	0.000	780.361	427.463	428.463
41'965.972	35'286.394	0.000	0.000	290.000	20.000
-35'332.931	-34'633.596	0.000	-780.361	-91.000	-21.000
<b>180'466.651</b>	<b>173'833.610</b>	<b>0.000</b>	<b>0.000</b>	<b>626.463</b>	<b>427.463</b>
(GBP)	(GBP)	(GBP)	(GBP)	(GBP)	(GBP)
<b>968.19</b>	<b>957.19</b>	<b>0.00</b>	<b>0.00</b>	<b>786.40</b>	<b>778.53</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	GBP	GBP
<b>Income</b>		
Income from bank assets	17'140.93	6'306.98
Negative interest	0.00	-4'440.88
Income from securities lending	70'840.45	55'252.89
Substitute payments	664'257.51	491'642.04
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	4'691'396.09	4'256'722.68
Current income paid in on issued units	502'760.62	380'694.93
<b>Total income</b>	<b>5'946'395.60</b>	<b>5'186'178.64</b>
<b>Expenses</b>		
Interest paid	335.48	4.66
Audit expenses	12'623.04	12'790.34
Remunerations to the following in accordance with the fund regulations:		
- Management company	815.19	1'312.58
Other expenses	5'035.63	1'295.39
Current net income paid out on redeemed units	579'463.39	420'076.19
<b>Total expenses</b>	<b>598'272.73</b>	<b>435'479.16</b>
<b>Net Income</b>	<b>5'348'122.87</b>	<b>4'750'699.48</b>
Realised capital gains and losses	-8'106'212.03	-5'642'853.13
<b>Realized income</b>	<b>-2'758'089.16</b>	<b>-892'153.65</b>
Unrealized capital gain/losses	6'398'188.07	-38'118'266.06
<b>Total income</b>	<b>3'640'098.91</b>	<b>-39'010'419.71</b>
<b>Application of net income</b>		
Net income of financial year	5'348'122.87	4'750'699.48
<b>Net income available for distribution</b>	<b>5'348'122.87</b>	<b>4'750'699.48</b>
Distribution/delivery withholding taxes (35%)	1'871'842.89	1'662'744.77
For investment of retained earnings (65%)	3'476'279.98	3'087'954.71

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Unit class ZB		Unit class DB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
GBP	GBP	GBP	GBP	GBP	GBP
17'104.34	6'280.09	0.00	14.49	36.59	12.40
0.00	-4'426.76	0.00	-5.61	0.00	-8.51
70'688.95	55'009.13	0.00	133.86	151.50	109.90
662'947.12	489'214.43	0.00	1'447.97	1'310.39	979.64
4'681'257.35	4'234'316.67	0.00	13'917.49	10'138.74	8'488.52
499'121.36	380'391.94	0.00	0.00	3'639.26	302.99
<b>5'931'119.12</b>	<b>5'160'785.50</b>	<b>0.00</b>	<b>15'508.20</b>	<b>15'276.48</b>	<b>9'884.94</b>
334.76	4.63	0.00	0.02	0.72	0.01
12'595.91	12'724.15	0.00	40.43	27.13	25.76
0.00	0.00	0.00	510.21	815.19	802.37
5'024.50	1'289.74	0.00	3.04	11.13	2.61
579'032.52	404'759.44	0.00	14'954.50	430.87	362.25
<b>596'987.69</b>	<b>418'777.96</b>	<b>0.00</b>	<b>15'508.20</b>	<b>1'285.04</b>	<b>1'193.00</b>
<b>5'334'131.43</b>	<b>4'742'007.54</b>	<b>0.00</b>	<b>0.00</b>	<b>13'991.44</b>	<b>8'691.94</b>
-8'083'397.94	-5'631'580.23	0.00	0.00	-22'814.09	-11'272.90
<b>-2'749'266.51</b>	<b>-889'572.69</b>	<b>0.00</b>	<b>0.00</b>	<b>-8'822.65</b>	<b>-2'580.96</b>
6'380'195.42	-38'041'926.27	0.00	0.00	17'992.65	-76'339.79
<b>3'630'928.91</b>	<b>-38'931'498.96</b>	<b>0.00</b>	<b>0.00</b>	<b>9'170.00</b>	<b>-78'920.75</b>
5'334'131.43	4'742'007.54	0.00	0.00	13'991.44	8'691.94
<b>5'334'131.43</b>	<b>4'742'007.54</b>	<b>0.00</b>	<b>0.00</b>	<b>13'991.44</b>	<b>8'691.94</b>
1'866'945.89	1'659'702.59	0.00	0.00	4'897.00	3'042.18
3'467'185.54	3'082'304.95	0.00	0.00	9'094.44	5'649.76

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Australia</b>							
3.125	APT PIPELINES LTD 3.125%/19-18.07.2031	GBP	100'000		100'000	84'443.00	0.05
3.500	APT PIPELINES LTD S. 6 (reg. -S) 3.5%/15-22.03.2030	GBP	100'000		100'000	88'776.00	0.05
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/21-16.09.2031	GBP	100'000		100'000	89'620.00	0.05
3.250	BHP BILLITON FINANCE S. 11 3.25%/12-25.09.2024	GBP	100'000	100'000			
4.300	BHP BILLITON FINANCE S. 12 4.3%/12-25.09.2042	GBP	100'000		100'000	86'915.00	0.05
3.000	COMMONWEALTH BANK OF AUSTRALIA (reg -S) S. 19 3%/12-04.09.2026	GBP	150'000		150'000	143'029.50	0.08
1.125	MACQUARIE BANK LTD 1.125%/21-15.12.2025	GBP	100'000		100'000	93'413.00	0.05
2.125	MACQUARIE GROUP LTD 2.125%/21-01.10.2031	GBP	100'000	100'000			
4.080	MACQUARIE GROUP LTD 4.08%/22-31.05.2029	GBP	100'000		100'000	94'251.00	0.05
-	QBE INSURANCE GROUP LTD (subordinated) FIX-TO-FRN FRN/21-13.09.2038	GBP	100'000		100'000	84'378.00	0.05
3.920	TOYOTA FINANCE AUSTRALIA 3.92%/22-28.06.2027	GBP	100'000		100'000	96'898.00	0.06
2.625	WESTFIELD AMERICA MANAGE 2.625%/17-30.03.2029	GBP	100'000		100'000	86'182.00	0.05
2.125	WESTPAC BANKING CORP 2.125%/17-02.05.2025	GBP	100'000		100'000	96'407.00	0.06
						<b>1'044'312.50</b>	<b>0.60</b>
<b>Austria</b>							
0.500	OEKB OEST. KONTROLLBANK 0.5%/21-15.12.2025	GBP	100'000		100'000	92'617.00	0.05
						<b>92'617.00</b>	<b>0.05</b>
<b>Belgium</b>							
9.750	AHHEUSER-BUSCH INBEV 9.75%/09-30.07.2024	GBP	75'000		75'000	76'212.75	0.04
4.000	ANHEUSER-BUSCH INBEV S. 16 (reg. -S) 4%/13-24.09.2025	GBP	100'000		100'000	98'385.00	0.06
-	KBC GROUP NV FIX-TO-FRN FRN/21-21.09.2027	GBP	100'000	100'000			
-	KBC GROUP NV FIX-TO-FRN FRN/22-20.09.2028	GBP	100'000	100'000			
						<b>174'597.75</b>	<b>0.10</b>
<b>Canada</b>							
1.000	BANK OF MONTREAL 1%/21-09.09.2026	GBP	100'000		100'000	90'726.00	0.05
1.250	BANK OF NOVA SCOTIA 1.25%/21-17.12.2025	GBP	100'000	100'000			
2.875	BANK OF NOVA SCOTIA 2.875%/22-03.05.2027	GBP	100'000		100'000	93'422.00	0.05
0.875	CPPIB CAPITAL INC 0.875%/20-17.12.2024	GBP	250'000	250'000			
4.000	EXPORT DEVELOPMNT CANADA 4%/23-19.02.2026	GBP		100'000	100'000	98'554.00	0.06
0.250	ONTARIO (PROVINCE OF) 0.25%/21-15.12.2026	GBP	200'000		200'000	176'920.00	0.10
2.250	ONTARIO (PROVINCE OF) S. -126- 2.25%/22-26.05.2026	GBP	100'000		100'000	94'559.00	0.05
1.125	ONTARIO TEACHERS' FINANC 1.125%/21-15.05.2026	GBP	100'000		100'000	92'153.00	0.05
2.250	PROVINCE OF QUEBEC 2.25%/22-15.09.2026	GBP	100'000		100'000	94'063.00	0.05
5.000	ROYAL BANK OF CANADA 5%/23-24.01.2028	GBP		100'000	100'000	99'400.00	0.06
3.625	ROYAL BANK OF CANADA S. -65385- 3.625%/22-14.06.2027	GBP		100'000	100'000	95'130.00	0.05
2.875	TORONTO-DOMINION BANK 2.875%/22-05.04.2027	GBP	100'000		100'000	93'286.00	0.05
						<b>1'028'213.00</b>	<b>0.59</b>
<b>Cayman Islands</b>							
1.625	SOUTHERN WATER SERVICES 1.625%/21-30.03.2027	GBP	100'000		100'000	87'507.00	0.05
3.000	SOUTHERN WATER SERVICES 3%/20-28.05.2037	GBP	100'000		100'000	70'992.00	0.04
						<b>158'499.00</b>	<b>0.09</b>
<b>Denmark</b>							
4.000	A.P. MOELLER - MAERSK (reg. -S) S. 8 4%/13-04.04.2025	GBP	100'000	100'000			
-	DANSKE BANK A/S FIX-TO-FRN FRN/23-13.04.2027	GBP		100'000	100'000	98'672.00	0.06
5.750	DONG ENERGY (reg. -S) S. 6 5.75%/10-09.04.2040	GBP	50'000		50'000	50'778.50	0.03
4.875	DONG ENERGY (reg. -S) S. 7 4.875%/12-12.01.2032	GBP	100'000		100'000	97'266.00	0.06
0.375	KOMMUNEKREDIT 0.375%/21-15.11.2024	GBP	100'000	100'000			
5.125	ORSTED A/S 5.125%/22-13.09.2034	GBP	100'000		100'000	97'153.00	0.06
5.375	ORSTED A/S 5.375%/22-13.09.2042	GBP	100'000		100'000	96'831.00	0.06
						<b>440'700.50</b>	<b>0.25</b>
<b>Finland</b>							
0.375	KUNTARAHOITUS OYJ 0.375%/21-17.12.2025	GBP	100'000		100'000	92'400.00	0.05
1.125	KUNTARAHOITUS OYJ 1.125%/22-19.06.2025	GBP	100'000		100'000	95'166.00	0.05
3.375	OP CORPORATE BANK PLC 3.375%/22-14.01.2026	GBP	100'000		100'000	96'872.00	0.06
						<b>284'438.00</b>	<b>0.16</b>
<b>France</b>							
-	AXA LUXEMBOURG (Subordinated) FIX-TO-FRN 5.625%/14-16.01.2054	GBP	100'000	100'000			
-	AXA S. 23 T. 1 FIX-TO-FRN 06-PERPETUAL	GBP	50'000		50'000	51'666.50	0.03
-	AXA S. 37 (subordinated) (reg. -S) FIX-TO-FRN 5.543%/14-PERPETUAL	GBP		100'000	100'000	100'748.00	0.06
1.000	BANQUE FED CRED MUTUEL 1%/21-16.07.2026	GBP	100'000		100'000	90'865.00	0.05
1.500	BANQUE FED CRED MUTUEL 1.5%/19-07.10.2026	GBP	100'000		100'000	91'265.00	0.05
1.875	BANQUE FED CRED MUTUEL 1.875%/22-26.10.2028	GBP		100'000	100'000	86'847.00	0.05

**860 CSIF (CH) Bond Aggregate GBP**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/21-24.05.2031	GBP	100'000			100'000	90'754.00	0.05
1.250 BNP PARIBAS 1.25%/21-13.07.2031	GBP		100'000		100'000	75'293.00	0.04
2.000 BNP PARIBAS 2%/21-13.09.2036	GBP	100'000			100'000	70'638.00	0.04
2.875 BNP PARIBAS 2.875%/22-24.02.2029	GBP	100'000			100'000	89'160.00	0.05
5.750 BNP PARIBAS 5.75%/23-13.06.2032	GBP		100'000		100'000	101'434.00	0.06
3.375 BNP PARIBAS S. -18982- 3.375%/19-23.01.2026	GBP	100'000			100'000	96'347.00	0.05
5.250 BPCE 5.25%/14-16.04.2029	GBP	100'000			100'000	96'660.00	0.06
- BPCE SA FIX-TO-FRN FRN/22-29.09.2028	GBP	100'000			100'000	101'110.00	0.06
0.125 CAISSE D'AMORT DETTE SOC 0.125%/21-15.12.2025	GBP		100'000		100'000	91'991.00	0.05
4.500 CAISSE DES DEPOTS ET CON 4.5%/23-26.08.2025	GBP		100'000		100'000	99'201.00	0.06
5.500 CFF 5.5%/01-26.01.2027	GBP	40'000			40'000	40'414.80	0.02
4.875 CREDIT AGRICOLE SA 4.875%/23-23.10.2029	GBP	100'000			100'000	99'412.00	0.06
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-29.11.2027	GBP	100'000			100'000	100'643.99	0.06
2.125 DEXIA CLF (reg. -S-) S. G 2015-03 2.125%/15-12.02.2025	GBP	100'000			100'000	97'191.00	0.06
1.250 DEXIA CREDIT LOCAL 1.25%/22-21.07.2025	GBP	100'000			100'000	94'895.00	0.05
4.125 DEXIA S. -G2024-0- 4.125%/24-22.07.2027	GBP		200'000		200'000	196'912.00	0.11
5.125 EDF 5.125%/10-22.09.2050	GBP	100'000			100'000	86'718.00	0.05
5.875 EDF 5.875%/01-18.07.2031	GBP	80'000			80'000	81'930.40	0.05
6.000 EDF 6%/14-23.01.2114	GBP	100'000			100'000	92'898.00	0.05
6.125 EDF 6.125%/09-02.06.2034	GBP	150'000			150'000	153'903.00	0.09
5.500 ELECTRICITE DE France 5.5%/11-17.10.2041	GBP	100'000			100'000	93'540.00	0.05
5.500 ELECTRICITE DE FRANCE SA 5.5%/12-27.03.2037	GBP	100'000		100'000			
5.500 ELECTRICITE DE FRANCE SA 5.5%/23-25.01.2035	GBP	100'000		100'000			
5.625 ELECTRICITE DE FRANCE SA 5.625%/23-25.01.2053	GBP	100'000			100'000	91'279.00	0.05
8.125 FRANCE TELECOM (reg. -S-) S. 103 T.1 8.125%/08-20.11.2028	GBP	100'000			100'000	113'431.00	0.06
5.250 FRANCE TELECOM S. 86 T. 1 5.25%/05-05.12.2025	GBP	50'000			50'000	50'179.00	0.03
5.000 GDF SUEZ 5%/10-01.10.2060	GBP	100'000	50'000		150'000	136'797.00	0.08
7.000 GDF SUEZ 7%/08-30.10.2028	GBP	50'000			50'000	53'986.00	0.03
5.125 KERING 5.125%/23-23.11.2026	GBP		100'000		100'000	100'235.00	0.06
- LA BANQUE POSTALE FIX-TO-FRN FRN/22-21.09.2028	GBP	100'000			100'000	99'217.00	0.06
1.125 LVMH MOET HENNESSY VUIIT 1.125%/20-11.02.2027	GBP	100'000			100'000	90'580.00	0.05
3.250 ORANGE SA 3.25%/19-15.01.2032	GBP	100'000			100'000	89'678.00	0.05
5.375 ORANGE SA S. -115- 5.375%/10-22.11.2050	GBP	50'000			50'000	50'447.00	0.03
5.250 SCNF RESEAU 5.25%/01-31.01.2035	GBP	50'000			50'000	52'201.00	0.03
5.250 SNCF RESEAU (reg. -S-) 4 5.25%/1999-07.12.2028	GBP	140'000			140'000	143'985.80	0.08
4.830 SNCF RESEAU 4.83%/10-25.03.2060	GBP	50'000			50'000	46'809.50	0.03
5.000 SNCF RESEAU 5%/02-11.03.2052	GBP	60'000			60'000	58'485.60	0.03
1.250 SOCIETE GENERALE 1.25%/21-07.12.2027	GBP	100'000			100'000	86'102.00	0.05
0.875 SOCIETE NATIONALE SNCF 0.875%/21-28.12.2026	GBP	100'000			100'000	89'654.00	0.05
5.375 SUEZ 5.375%/11-02.12.2030	GBP		100'000		100'000	101'455.00	0.06
1.250 TOTAL CAPITAL INTL SA 1.25%/17-16.12.2024	GBP	99'000		99'000			
1.750 TOTAL CAPITAL INTL SA 1.75%/18-07.07.2025	GBP	20'000			20'000	19'185.80	0.01
						<b>3'946'145.39</b>	<b>2.25</b>
<b>Germany</b>							
1.750 BASF SE 1.75%/17-11.03.2025	GBP	10'000			10'000	9'668.10	0.01
5.125 BAYERISCHE LANDESBANK 5.125%/23-01.06.2026	GBP		100'000		100'000	99'963.00	0.06
1.375 DEUTSCHE BAHN FIN GMBH 1.375%/17-07.07.2025	GBP	100'000			100'000	95'396.00	0.05
1.875 DEUTSCHE BAHN FIN GMBH 1.875%/19-13.02.2026	GBP		100'000		100'000	94'645.00	0.05
2.625 DEUTSCHE BANK AG 2.625%/20-16.12.2024	GBP	200'000		200'000			
- DEUTSCHE BANK AG FIX-TO-FRN FRN/22-24.06.2026	GBP	100'000			100'000	97'209.00	0.06
- DEUTSCHE BANK AG FIX-TO-FRN FRN/23-12.12.2030	GBP		100'000		100'000	98'925.00	0.06
3.125 DEUTSCHE TELEKOM AG 3.125%/19-06.02.2034	GBP	20'000			20'000	17'333.80	0.01
1.375 FMS WERTMANAGEMENT S. -50150- 1.375%/18-07.03.2025	GBP	100'000			100'000	96'404.00	0.06
5.000 KFW (reg. -S-) 5%/01-09.06.2036	GBP	60'000			60'000	63'670.20	0.04
5.750 KFW (reg. -S-) 5.75%/01-07.06.2032	GBP	150'000			150'000	165'925.50	0.09
6.000 KFW (reg. -S-) 6%/01-07.12.2028	GBP	270'000			270'000	289'437.30	0.17
0.125 KFW 0.125%/21-30.12.2026	GBP	60'000			60'000	53'204.40	0.03
0.750 KFW 0.75%/21-07.12.2027	GBP	150'000			150'000	131'511.00	0.08
0.875 KFW 0.875%/19-15.09.2026	GBP	100'000	100'000		200'000	182'870.00	0.10
0.875 KFW 0.875%/20-18.07.2024	GBP	420'000		420'000			
1.125 KFW 1.125%/22-04.07.2025	GBP	140'000	100'000		240'000	228'559.20	0.13
1.250 KFW 1.25%/22-31.07.2026	GBP	10'000			10'000	9'257.70	0.01
1.375 KFW 1.375%/19-09.12.2024	GBP	380'000		380'000			
1.375 KFW 1.375%/19-15.12.2025	GBP	130'000			130'000	122'610.80	0.07
3.750 KFW 3.75%/23-30.07.2027	GBP		200'000		200'000	195'810.00	0.11
3.750 KFW 3.75%/24-09.01.2029	GBP		110'000		110'000	107'302.80	0.06
3.875 KFW 3.875%/22-02.09.2025	GBP	100'000			100'000	98'565.00	0.06
4.125 KFW 4.125%/23-18.02.2026	GBP		200'000		200'000	198'112.00	0.11
4.875 KFW 4.875%/04-15.03.2037	GBP	80'000			80'000	83'421.60	0.05
4.875 KFW 4.875%/23-03.02.2031	GBP		60'000		60'000	62'332.80	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
5.500 KFW 5.5%/01-18.06.2025	GBP	100'000			100'000	100'653.99	0.06
5.000 KREDITANSTALT FUER WIEDERAUFBAU 5%/04-10.09.2024	GBP	100'000		100'000			
0.625 LAND NORDRHEIN-WESTFALEN S. -1527/21- 0.625%/21-16.12.2024	GBP	100'000		100'000			
2.125 LAND NORDRHEIN-WESTFALEN S. -1534/22- 2.125%/22-13.06.2025	GBP	100'000			100'000	96'405.00	0.06
1.250 LANDWIRTSCH RENTENBANK 1.25%/22-22.07.2027	GBP	100'000			100'000	90'045.00	0.05
0.875 LANDWIRTSCH. RENTENBANK 0.875%/19-15.12.2026	GBP	40'000			40'000	36'229.60	0.02
1.375 LANDWIRTSCH. RENTENBANK S. -1175- 1.375%/18-08.09.2025	GBP	40'000			40'000	37'954.00	0.02
0.375 L-BANK BW FOERDERBANK 0.375%/20-09.12.2024	GBP	50'000		50'000			
0.625 L-BANK BW FOERDERBANK S. -5631- 0.625%/21-15.12.2025	GBP	70'000			70'000	64'973.30	0.04
1.000 L-BANK BW FOERDERBANK S. -5633- 1%/21-15.12.2026	GBP	50'000			50'000	45'281.50	0.03
5.375 NRW.BANK 5.375%/23-22.07.2026	GBP		200'000		200'000	202'878.00	0.12
0.500 NRW.BANK S. -874- 0.5%/21-15.12.2025	GBP	200'000			200'000	185'268.00	0.11
5.500 VONOVIA SE 5.5%/24-18.01.2036	GBP		100'000		100'000	96'999.00	0.06
						<b>3'558'821.59</b>	<b>2.03</b>
<b>Ireland</b>							
4.607 FRESHWATER FINANCE 4.607%/06-17.10.2036	GBP	50'000			50'000	43'288.00	0.02
5.875 GE CAPITAL UK FUNDING 5.875%/08-18.01.2033	GBP	68'000			68'000	70'563.60	0.04
7.487 RZD CAPITAL (reg. -S-) 7.487%/11-25.03.2031	GBP	30'000			30'000	19'854.30	0.01
- ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/22-23.11.2052	GBP	100'000			100'000	95'235.00	0.05
						<b>228'940.90</b>	<b>0.13</b>
<b>Isle of Man</b>							
1.625 ISLE OF MAN 1.625%/21-14.09.2051	GBP	100'000			100'000	49'032.00	0.03
						<b>49'032.00</b>	<b>0.03</b>
<b>Italy</b>							
5.750 ENEL S. 32 5.75%/07-22.06.2037	GBP	80'000			80'000	81'265.60	0.05
2.625 INTESA SANPAOLO SPA 2.625%/21-11.03.2036	GBP	100'000		100'000			
6.625 INTESA SANPAOLO SPA 6.625%/23-31.05.2033	GBP		100'000		100'000	103'406.00	0.06
6.000 ITALY 6%/98-04.08.2028	GBP	100'000			100'000	102'211.00	0.06
5.250 ITALY GOVT INT BOND 5.25%/04-07.12.2034	GBP	20'000			20'000	18'832.60	0.01
						<b>305'715.20</b>	<b>0.17</b>
<b>Japan</b>							
1.162 EAST JAPAN RAILWAY CO 1.162%/21-15.09.2028	GBP	100'000			100'000	85'212.00	0.05
						<b>85'212.00</b>	<b>0.05</b>
<b>Jersey</b>							
8.450 AA BOND CO LTD 8.45%/23-31.01.2028	GBP	100'000			100'000	105'478.00	0.06
5.500 AA BOND CO LTD S. -A8- 5.5%/20-31.07.2027	GBP	119'000		119'000			
5.876 CPUK FINANCE LTD 5.876%/23-28.08.2027	GBP		100'000		100'000	100'285.00	0.06
7.239 CPUK FINANCE LTD 7.239%/12-28.02.2024	GBP	100'000		100'000			
2.875 GATWICK FUNDING LIMITED 2.875%/19-05.07.2049	GBP	100'000			100'000	62'722.00	0.04
6.500 GATWICK S. 2011/2 C. -A- 6.5%/11-02.03.2043	GBP	100'000			100'000	109'162.00	0.06
6.450 HEATHROW (reg. -S-) S. 1 A-4 6.45%/08-10.12.2033	GBP	50'000			50'000	53'572.50	0.03
6.750 HEATHROW FUNDING LIMITED (reg. -S-) A-10 S. 2 6.75%/09-03.12.2028	GBP	100'000			100'000	103'349.00	0.06
4.625 HEATHROW FUNDING LIMITED (reg. -S-) A-23 S. 19 4.625%/13-31.10.2048	GBP	100'000			100'000	86'021.00	0.05
5.875 HEATHROW FUNDING LIMITED S. 6 5.875%/11-13.05.2043	GBP	100'000			100'000	102'368.00	0.06
2.750 HEATHROW FUNDING LTD 2.75%/20-13.10.2029	GBP	100'000		100'000			
- HSBC BANK FUNDING FIX-TO-FRN 5.844%/03-PERPETUAL	GBP	50'000			50'000	51'856.50	0.03
7.125 PORTERBROOK RAIL FINANCE LTD S. -2- 7.125%/10-20.10.2026	GBP	50'000			50'000	52'396.00	0.03
2.875 STATES OF JERSEY 2.875%/22-06.05.2052	GBP	100'000			100'000	67'406.00	0.04
						<b>894'616.00</b>	<b>0.51</b>
<b>Luxembourg</b>							
3.000 AROUNDTOWN SA 3%/17-16.10.2029	GBP	100'000		100'000			
3.625 AROUNDTOWN SA 3.625%/19-10.04.2031	GBP	100'000		100'000			
4.875 BLACKSTONE PP EUR HOLD S. -14- 4.875%/22-29.04.2032	GBP	100'000			100'000	88'272.00	0.05
2.750 CPI PROPERTY GROUP SA 2.75%/20-22.01.2028	GBP	100'000		100'000			
4.500 EIB (reg. -S-) 4.5%/07-07.03.2044	GBP	20'000			20'000	19'599.00	0.01
4.500 EIB (reg. -S-) 4.5%/09-07.06.2029	GBP	60'000			60'000	60'701.40	0.03
- EIB 0%/99-07.12.2028	GBP	90'000			90'000	73'479.60	0.04
4.625 EIB 4.625%/04-12.10.2054	GBP	96'000			96'000	95'677.44	0.05
5.625 EIB 5.625%/00-07.06.2032	GBP	200'000			200'000	220'300.00	0.13
6.000 EIB 6%/98-07.12.2028	GBP	200'000	50'000		250'000	268'162.50	0.15
3.875 EUROPEAN INVESTMENT BANK (reg. -S-) 3.875%/12-08.06.2037	GBP	80'000			80'000	75'681.60	0.04
5.000 EUROPEAN INVESTMENT BANK 5%/99-15.04.2039	GBP	140'000			140'000	147'282.80	0.08
5.500 EUROPEAN INVESTMENT BANK 5.5%/00-15.04.2025	GBP	200'000			200'000	200'966.00	0.11
3.000 PROLOGIS INTL FUND II 3%/22-22.02.2042	GBP	100'000			100'000	72'023.00	0.04

**862 CSIF (CH) Bond Aggregate GBP**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
2.750 PROLOGIS INTL FUND II S. -9- 2.75%/22-22.02.2032	GBP	100'000			100'000	84'232.00	0.05
						<b>1'406'377.34</b>	<b>0.80</b>
<b>Mexico</b>							
5.750 AMERICA MOVIL 5.75%/10-28.06.2030	GBP	50'000			50'000	51'907.00	0.03
4.375 AMERICA MOVIL SAB DE CV 4.375%/12-07.08.2041	GBP	100'000			100'000	88'093.00	0.05
5.000 AMERICA MOVIL SAB DE CV 5%/11-27.10.2026	GBP	100'000			100'000	99'633.00	0.06
5.625 UNITED MEXICAN STATES 5.625%/14-19.03.2114	GBP	100'000			100'000	76'688.00	0.04
						<b>316'321.00</b>	<b>0.18</b>
<b>Netherlands</b>							
5.250 ABN AMRO BANK NV 5.25%/23-26.05.2026	GBP		100'000		100'000	99'974.00	0.06
1.375 ABN AMRO BANK NV S. -279- 1.375%/20-16.01.2025	GBP	100'000		100'000			
6.625 AEGON s 46 6.625%/09-16.12.2039	GBP	60'000			60'000	67'653.60	0.04
4.500 ALLIANZ FINANCE II 4.5%/13-13.03.2043	GBP	100'000			100'000	95'997.00	0.05
1.375 BMW INTL INVESTMENT BV 1.375%/19-01.10.2024	GBP	60'000			60'000	58'722.60	0.03
5.500 BMW INTL INVESTMENT BV 5.5%/23-06.06.2026	GBP		100'000	100'000			
5.200 BNG 5.2%/99-07.12.2028	GBP	100'000			100'000	102'539.00	0.06
1.625 BNG BANK NV 1.625%/18-26.08.2025	GBP	100'000			100'000	95'255.00	0.05
- COOPERATIEVE RABOBANK UA S. -3235- FIX-TO-FRN FRN/22-12.07.2028	GBP	100'000			100'000	89'688.00	0.05
7.625 DEUTSCHE TELEKOM INT FIN S. -BP- 7.625%/00-15.06.2030	GBP		100'000	100'000			
8.875 DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 8.875%/08-27.11.2028	GBP	30'000			30'000	35'057.10	0.02
6.750 E.ON INTERNATIONAL FINANCE (reg. -S-) S. 38 6.75%/09-27.01.2039	GBP	100'000			100'000	110'634.00	0.06
5.875 E.ON INTERNATIONAL FINANCE 5.875%/07-30.10.2037	GBP	50'000			50'000	51'013.00	0.03
6.375 E.ON INTERNATIONAL FINANCE 6.375%/02-07.06.2032	GBP	110'000			110'000	117'430.50	0.07
6.125 E.ON INTERNATIONAL FINANCE BV (reg. -S-) S. 11095 6.125%/09-06.07.2039	GBP	100'000			100'000	104'413.00	0.06
8.625 EDP FINANCE BV 8.625%/08-04.01.2024	GBP	50'000		50'000			
5.625 ENEL FINANCE INTERNATIONAL (reg. -S-) S. 44 5.625%/09-14.08.2024	GBP	90'000		90'000			
5.750 ENEL FINANCE INTERNATIONAL 5.75%/09-14.09.2040	GBP	100'000			100'000	101'157.00	0.06
1.000 ENEL FINANCE INTL NV 1%/20-20.10.2027	GBP	100'000		100'000			
2.875 ENEL FINANCE INTL NV 2.875%/22-11.04.2029	GBP	100'000			100'000	89'575.00	0.05
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/23-20.05.2033	GBP		100'000		100'000	99'316.00	0.06
3.000 ING GROEP NV 3%/19-18.02.2026	GBP	100'000			100'000	95'657.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/21-07.12.2028	GBP		100'000		100'000	85'814.00	0.05
4.750 INNOGY FINANCE (reg. -S-) S. 11121 4.75%/12-31.01.2034	GBP	100'000	100'000	100'000	100'000	94'671.00	0.05
6.250 INNOGY FINANCE 6.25%/02-03.06.2030	GBP	70'000			70'000	74'022.90	0.04
5.750 KONINKLIJKE KPN 5.75%/09-17.09.2029	GBP	100'000			100'000	103'056.00	0.06
3.000 LAFARGEHOLCIM STERL FIN 3%/17-12.05.2032	GBP	100'000			100'000	85'249.00	0.05
5.625 MERCEDES-BENZ INT FINCE 5.625%/23-17.08.2026	GBP		100'000		100'000	101'198.00	0.06
0.250 NEDER WATERSCHAPSBANK 0.25%/20-15.12.2025	GBP	200'000			200'000	184'422.00	0.11
4.500 NEDER WATERSCHAPSBANK 4.5%/23-18.06.2025	GBP		100'000		100'000	99'285.00	0.06
5.375 NEDERLANDSE WATERSCHAPSBANK 5.375%/01-07.06.2032	GBP	20'000			20'000	21'331.40	0.01
2.375 PACCAR FINANCIAL EUROPE 2.375%/22-15.03.2025	GBP	100'000		100'000			
4.625 RABOBANK NEDERLAND (subordinated) (reg. -S-) 4.625%/14-23.05.2029	GBP	100'000			100'000	94'552.00	0.05
5.250 RABOBANK NEDERLAND U.A.S. -2421A- 5.25%/11-23.05.2041	GBP	10'000			10'000	10'524.40	0.01
5.375 RABOBANK S. 2266A 5.375%/10-03.08.2060	GBP	50'000			50'000	54'263.00	0.03
1.750 SHELL INTERNATIONAL FINANCE BV 1.75%/20-10.09.2052	GBP		100'000		100'000	49'327.00	0.03
1.000 SIEMENS FINANCIERINGSMAT 1%/20-20.02.2025	GBP	100'000			100'000	96'112.00	0.05
1.625 VOLKSWAGEN FIN SERV NV 1.625%/20-10.02.2024	GBP	100'000		100'000			
1.875 VOLKSWAGEN FIN SERV NV 1.875%/19-03.12.2024	GBP	100'000		100'000			
3.250 VOLKSWAGEN FIN SERV NV S. -22-814- 3.25%/22-13.04.2027	GBP	100'000			100'000	93'344.00	0.05
4.250 VOLKSWAGEN FINANCIAL SERVICES NV 4.25%/20-09.10.2025	GBP		100'000		100'000	98'063.00	0.06
4.125 VOLKSWAGEN INTL FIN NV 4.125%/18-17.11.2031	GBP		100'000		100'000	92'229.00	0.05
2.250 VW FINANCIAL SERVICES 2.25%/17-12.04.2025	GBP	30'000			30'000	29'007.30	0.02
						<b>2'880'532.80</b>	<b>1.64</b>
<b>Norway</b>							
- DNB BANK ASA FIX-TO-FRN FRN/21-02.12.2025	GBP	100'000		100'000			
- DNB BANK ASA FIX-TO-FRN FRN/22-17.08.2027	GBP	100'000			100'000	96'905.00	0.06
0.625 KOMMUNALBANKEN AS 0.625%/21-15.12.2026	GBP	100'000			100'000	89'732.00	0.05
4.000 KOMMUNALBANKEN AS 4%/23-13.02.2026	GBP		100'000		100'000	98'445.00	0.06
3.750 KOMMUNALBANKEN AS S. -5557- 3.75%/22-26.09.2025	GBP	100'000			100'000	98'113.00	0.06
6.875 STATOIL ASA (reg. -S-) 6.875%/09-11.03.2031	GBP	100'000			100'000	112'948.00	0.06
						<b>496'143.00</b>	<b>0.28</b>
<b>Spain</b>							
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/20-15.07.2031	GBP	100'000			100'000	92'498.00	0.05
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/21-04.10.2032	GBP	100'000		100'000			
1.500 BANCO SANTANDER SA 1.5%/21-14.04.2026	GBP	100'000			100'000	91'922.00	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
1.750 BANCO SANTANDER SA 1.75%/20-17.02.2027	GBP	100'000			100'000	89'703.00	0.05
5.125 BANCO SANTANDER SA 5.125%/23-25.01.2030	GBP	100'000			100'000	98'769.00	0.06
- BANCO SANTANDER SA FIX-TO-FRN FRN/22-30.08.2028	GBP	100'000			100'000	97'494.00	0.06
- CAIXABANK SA FIX-TO-FRN FRN/21-03.12.2026	GBP	100'000			100'000	93'122.00	0.05
5.445 TELEFONICA EMISIONES (reg. -S-) S. 25 5.445%/10-08.10.2029	GBP	50'000			50'000	50'505.00	0.03
5.375 TELEFONICA EMISIONES S. 4 T. 1 5.375%/06-02.02.2026	GBP	60'000			60'000	60'138.00	0.03
						<b>674'151.00</b>	<b>0.38</b>
<b>Supranational</b>							
0.875 AFRICAN DEVELOPMENT BANK 0.875%/21-16.12.2024	GBP	100'000		100'000			
0.500 AFRICAN DEVELOPMENT BANK S. -999- 0.5%/21-22.06.2026	GBP	50'000			50'000	45'555.00	0.03
0.125 ASIAN DEVELOPMENT BANK 0.125%/21-15.12.2026	GBP	110'000			110'000	97'620.60	0.06
0.250 ASIAN DEVELOPMENT BANK 0.25%/20-28.10.2027	GBP	60'000			60'000	51'779.40	0.03
0.625 ASIAN DEVELOPMENT BANK 0.625%/19-15.09.2026	GBP	100'000			100'000	90'783.00	0.05
0.750 ASIAN DEVELOPMENT BANK 0.75%/21-07.12.2027	GBP	90'000			90'000	78'885.00	0.05
1.125 ASIAN DEVELOPMENT BANK 1.125%/22-10.06.2025	GBP	100'000			100'000	95'379.00	0.05
3.875 ASIAN DEVELOPMENT BANK 3.875%/23-10.02.2026	GBP		100'000		100'000	98'425.00	0.06
3.875 ASIAN DEVELOPMENT BANK 3.875%/24-22.07.2027	GBP		110'000		110'000	108'159.70	0.06
1.125 ASIAN INFRASTRUCTURE INV 1.125%/22-15.09.2026	GBP	70'000			70'000	64'238.30	0.04
0.200 ASIAN INFRASTRUCTURE INV S. -22- 0.2%/20-15.12.2025	GBP	80'000			80'000	73'776.00	0.04
4.375 ASIAN INFRASTRUCTURE INV S. -95- 4.375%/23-11.06.2026	GBP		100'000		100'000	99'311.00	0.06
4.250 COUNCIL OF EUROPE 4.25%/23-16.03.2026	GBP		100'000		100'000	98'897.00	0.06
0.125 EUROPEAN INVESTMENT BANK 0.125%/21-14.12.2026	GBP	170'000			170'000	151'062.00	0.09
0.750 EUROPEAN INVESTMENT BANK 0.75%/19-15.11.2024	GBP	150'000		150'000			
0.875 EUROPEAN INVESTMENT BANK 0.875%/21-15.05.2026	GBP		100'000		100'000	92'355.00	0.05
1.000 EUROPEAN INVESTMENT BANK 1%/16-21.09.2026	GBP	159'000			159'000	145'810.95	0.08
1.125 EUROPEAN INVESTMENT BANK 1.125%/22-19.06.2025	GBP	80'000			80'000	76'263.20	0.04
1.375 EUROPEAN INVESTMENT BANK 1.375%/18-07.03.2025	GBP	230'000			230'000	221'853.40	0.13
3.875 EUROPEAN INVESTMENT BANK 3.875%/23-12.04.2028	GBP		200'000	100'000	100'000	98'368.00	0.06
4.875 EUROPEAN INVESTMENT BANK 4.875%/23-16.12.2030	GBP		100'000		100'000	104'002.00	0.06
1.250 INTER-AMERICAN DEVEL BK 1.25%/19-15.12.2025	GBP	110'000			110'000	103'417.60	0.06
2.375 INTER-AMERICAN DEVEL BK 2.375%/22-03.08.2029	GBP	30'000			30'000	27'251.40	0.02
4.000 INTER-AMERICAN DEVEL BK 4%/23-17.12.2029	GBP		200'000	100'000	100'000	98'326.00	0.06
4.125 INTER-AMERICAN DEVEL BK 4.125%/23-28.04.2028	GBP		100'000		100'000	99'046.00	0.06
1.375 INTER-AMERICAN DEVEL BK S. -667- 1.375%/18-15.12.2024	GBP	200'000		200'000			
0.500 INTER-AMERICAN DEVEL BK S. -729- 0.5%/19-15.09.2026	GBP	123'000			123'000	111'145.26	0.06
2.500 INTER-AMERICAN DEVEL BK S. -836- 2.5%/22-22.07.2027	GBP	50'000			50'000	47'021.50	0.03
0.250 INTL BK RECON & DEVELOP 0.25%/20-22.07.2026	GBP	70'000			70'000	63'329.00	0.04
0.250 INTL BK RECON & DEVELOP 0.25%/20-23.09.2027	GBP	100'000			100'000	86'602.00	0.05
0.625 INTL BK RECON & DEVELOP 0.625%/21-14.07.2028	GBP	80'000			80'000	68'482.40	0.04
0.750 INTL BK RECON & DEVELOP 0.75%/20-15.12.2026	GBP	150'000			150'000	135'597.00	0.08
1.000 INTL BK RECON & DEVELOP 1%/20-21.12.2029	GBP	150'000			150'000	125'560.50	0.07
1.250 INTL BK RECON & DEVELOP 1.25%/22-13.12.2028	GBP	120'000	100'000		220'000	191'947.80	0.11
4.875 INTL BK RECON & DEVELOP 4.875%/23-15.08.2030	GBP	100'000	100'000		100'000	103'750.00	0.06
0.875 INTL BK RECON & DEVELOP S. -100818- 0.875%/19-13.12.2024	GBP	100'000		100'000			
0.375 INTL DEVELOPMENT ASSOC 0.375%/21-22.09.2027	GBP		100'000		100'000	86'628.00	0.05
0.750 INTL DEVELOPMENT ASSOC 0.75%/20-12.12.2024	GBP	200'000		200'000			
0.750 INTL DEVELOPMENT ASSOC 0.75%/21-21.09.2028	GBP	200'000			200'000	170'480.00	0.10
4.750 INTL DEVELOPMENT ASSOC 4.75%/23-14.10.2031	GBP		100'000		100'000	102'845.00	0.06
0.250 INTL FINANCE CORP 0.25%/20-15.12.2025	GBP	100'000			100'000	92'406.00	0.05
0.750 INTL FINANCE CORP 0.75%/20-22.07.2027	GBP	70'000			70'000	62'062.00	0.04
1.375 INTL FINANCE CORP 1.375%/18-07.03.2025	GBP	40'000			40'000	38'574.40	0.02
2.875 INTL FINANCE CORP 2.875%/22-18.12.2024	GBP	30'000		30'000			
4.500 INTL FINANCE CORP 4.5%/23-02.10.2028	GBP		100'000		100'000	100'877.00	0.06
0.875 INTL FINANCE CORP S. -2426- 0.875%/21-15.09.2026	GBP		100'000		100'000	91'314.00	0.05
0.125 NORDIC INVESTMENT BANK 0.125%/21-15.12.2026	GBP	30'000			30'000	26'590.80	0.02
1.125 NORDIC INVESTMENT BANK 1.125%/22-18.06.2025	GBP	80'000			80'000	76'200.00	0.04
2.375 NORDIC INVESTMENT BANK 2.375%/22-22.07.2026	GBP	100'000			100'000	94'959.00	0.05
3.875 NORDIC INVESTMENT BANK S. -1281- 3.875%/23-19.02.2026	GBP		100'000		100'000	98'413.00	0.06
						<b>4'195'349.21</b>	<b>2.39</b>
<b>Sweden</b>							
2.375 AKELIUS RESIDENTIAL AB 2.375%/17-15.08.2025	GBP	100'000			100'000	94'748.00	0.05
- SVENSKA HANDELSBANKEN AB (subordinated) FIX-TO-FRN FRN/22-23.08.2032	GBP	100'000			100'000	95'201.00	0.05
- SWEDBANK AB FIX-TO-FRN FRN/23-24.05.2029	GBP		100'000		100'000	101'769.00	0.06
0.125 SWEDISH EXPORT CREDIT 0.125%/21-15.12.2025	GBP	100'000			100'000	91'905.00	0.05
6.875 VATTENFALL (reg. -S-) S. 152 6.875%/09-15.04.2039	GBP	50'000			50'000	57'570.50	0.03
6.125 VOLVO TREASURY AB 6.125%/23-22.06.2028	GBP		100'000		100'000	103'725.00	0.06
						<b>544'918.50</b>	<b>0.31</b>
<b>Switzerland</b>							
1.125 CREDIT SUISSE AG LONDON 1.125%/21-15.12.2025	GBP	100'000			100'000	92'806.00	0.05

**864 CSIF (CH) Bond Aggregate GBP**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
- CREDIT SUISSE GROUP AG (reg. -S-) FIX-TO-FRN 2.125%/17-12.09.2025	GBP	100'000			100'000	98'224.00	0.06
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-07.09.2033	GBP		100'000		100'000	111'665.00	0.06
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-30.09.2027	GBP		100'000		100'000	103'700.00	0.06
						<b>406'395.00</b>	<b>0.23</b>
<b>United Arab Emirates</b>							
1.125 FIRST ABU DHABI BANK PJS 1.125%/21-07.09.2026	GBP	100'000			100'000	90'788.00	0.05
6.875 IPIC (reg. -S-) S. -5- 6.875%/11-14.03.2026	GBP	100'000			100'000	102'839.00	0.06
						<b>193'627.00</b>	<b>0.11</b>
<b>United Kingdom</b>							
3.750 3I GROUP PLC 3.75%/20-05.06.2040	GBP	100'000			100'000	79'050.00	0.05
5.750 ABBEY NATIONAL TREASURY SERVICES (reg. -S-) S. 23 5.75%/11-02.03.2026	GBP	100'000			100'000	101'302.00	0.06
5.250 ABBEY NATIONAL TREASURY SERVICES 5.25%/12-16.02.2029	GBP	100'000			100'000	102'551.00	0.06
2.893 AFFORDABLE HOUSING FINAN 2.893%/15-11.08.2043	GBP	140'000			140'000	106'897.00	0.06
3.800 AFFORDABLE HOUSING FINAN 3.8%/14-20.05.2042	GBP		100'000		100'000	88'312.00	0.05
2.000 ANGLIAN WATER OS 2%/21-31.07.2028	GBP	100'000			100'000	80'960.00	0.05
6.000 ANGLIAN WATER SERV FIN 6%/23-20.06.2039	GBP		100'000		100'000	103'817.00	0.06
4.500 ANGLIAN WATER SERVICES FINANCING 4.5%/13-22.02.2026	GBP	110'000			110'000	108'093.70	0.06
6.625 ANGLIAN WATER SERVICES FINANCING 6.625%/99-15.01.2029	GBP	20'000			20'000	21'069.80	0.01
3.184 ANNINGTON FUNDING PLC 3.184%/17-12.07.2029	GBP	100'000			100'000	88'409.00	0.05
3.935 ANNINGTON FUNDING PLC 3.935%/17-12.07.2047	GBP	100'000			100'000	74'872.00	0.04
4.750 ANNINGTON FUNDING PLC S. -8- 4.75%/22-09.08.2033	GBP	100'000		100'000			
4.674 ASPIRE DEFENSE FINANCE -B- 4.674%/06-31.03.2040	GBP	150'000			150'000	114'069.48	0.07
2.500 ASSOCIATED BRITISH FOODS 2.5%/22-16.06.2034	GBP	100'000			100'000	81'446.00	0.05
1.405 ASTER TREASURY PLC 1.405%/21-27.01.2036	GBP	100'000		100'000			
- AVIVA (reg. -S-) (subordinated) FIX-TO-FRN 08-20.05.2058	GBP	40'000			40'000	40'976.80	0.02
- AVIVA PLC (subordinated) FIX-TO-FRN FRN/20-03.06.2055	GBP	100'000			100'000	81'173.00	0.05
5.750 BARCLAYS BANK (subordinated) S. 105 T. 1 5.75%/01-14.09.2026	GBP	55'000			55'000	55'240.90	0.03
3.250 BARCLAYS BANK 3.25%/16-12.02.2027	GBP	100'000			100'000	93'470.00	0.05
- BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/20-22.11.2030	GBP	100'000			100'000	95'128.00	0.05
- BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/22-14.11.2032	GBP	100'000			100'000	105'160.00	0.06
3.250 BARCLAYS PLC 3.25%/18-17.01.2033	GBP	70'000			70'000	58'317.70	0.03
- BARCLAYS PLC FIX-TO-FRN FRN/20-03.11.2026	GBP		100'000		100'000	93'507.00	0.05
- BARCLAYS PLC FIX-TO-FRN FRN/23-06.11.2029	GBP		100'000		100'000	104'601.00	0.06
- BARCLAYS PLC FIX-TO-FRN FRN/23-31.01.2031	GBP		100'000		100'000	102'277.00	0.06
5.750 BAT INTERNATIONAL FINANCE (reg. -S-) S. -3B- 5.75%/10-07.07.2040	GBP	50'000			50'000	44'870.50	0.03
2.250 BAT INTERNATIONAL FINANCE PLC 2.25%/20-26.06.2028	GBP		100'000		100'000	87'283.00	0.05
2.250 BAT INTERNATIONAL FINANCE S. -56- 2.25%/16-09.09.2052	GBP	100'000			100'000	43'363.00	0.02
4.000 BAT INTL FINANCE PLC 4%/13-04.09.2026	GBP	100'000		100'000			
5.125 BC ENERGY CAPITAL S. 20 (reg. -S-) 5.125%/10-01.12.2025	GBP	70'000			70'000	70'025.20	0.04
5.000 BG ENERGY CAPITAL (reg. -S-) S. 21 5%/11-04.11.2036	GBP	100'000		100'000			
3.459 BLEND FUNDING PLC S. -1- 3.459%/18-21.09.2047	GBP	18'000			18'000	13'418.64	0.01
2.922 BLEND FUNDING PLC S. -3- 2.922%/19-05.04.2054	GBP	100'000			100'000	64'333.00	0.04
- BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP	140'000			140'000	131'332.60	0.07
4.000 BRITISH SKY BROADCASTING (reg. -S-) 4%/14-26.11.2029	GBP	100'000			100'000	95'850.00	0.05
6.375 BRITISH TELECOM (reg. -S-) S. -20073- 6.375%/07-23.06.2037	GBP	80'000			80'000	85'556.00	0.05
4.999 BROADGATE FIN (subordinated) (reg. -S-) B. 4.999%/05-05.10.2033	GBP	135'000		135'000			
5.750 BT GROUP (reg. -S-) 5.75%/99-07.12.2028	GBP	100'000			100'000	103'424.00	0.06
1.500 BUNZL FINANCE PLC 1.5%/20-30.10.2030	GBP	100'000			100'000	80'522.00	0.05
1.750 BUPA FINANCE PLC 1.75%/20-14.06.2027	GBP	100'000			100'000	88'926.00	0.05
5.952 CANARY WHARF FIANCE II (reg. -S-) A3 5.952%/01-22.10.2037	GBP	105'000			105'000	55'035.71	0.03
3.000 CARDIFF UNIVERSITY (reg. -S-) 3%/16-07.12.2055	GBP	100'000		100'000			
3.125 CATALYST HOUSING LTD 3.125%/17-31.10.2047	GBP	100'000			100'000	68'662.00	0.04
4.375 CENTRICA (reg. -S-) S. 21 4.375%/12-13.03.2029	GBP	50'000			50'000	48'162.50	0.03
4.250 CENTRICA (reg. -S-) S. 22 4.25%/12-12.09.2044	GBP	100'000			100'000	82'474.00	0.05
7.000 CENTRICA (reg. -S-) S. 9 7%/08-19.09.2033	GBP	50'000			50'000	55'467.50	0.03
- CHANNEL LINK S. -A5- FIX-TO-FRN FRN/17-30.06.2050	GBP	100'000			100'000	86'526.00	0.05
3.250 CHURCH COMMISSIONERS 3.25%/22-14.07.2032	GBP	100'000			100'000	89'796.00	0.05
3.625 CHURCH COMMISSIONERS 3.625%/22-14.07.2052	GBP		100'000		100'000	79'102.00	0.05
1.250 CLARION FUNDING PLC 1.25%/20-13.11.2032	GBP	100'000			100'000	73'053.00	0.04
1.875 CLARION FUNDING PLC 1.875%/21-07.09.2051	GBP	100'000			100'000	49'927.00	0.03
2.625 CLARION FUNDING PLC S. -2- 2.625%/19-18.01.2029	GBP	100'000			100'000	89'255.00	0.05
1.625 CLOSE BROTHERS FIN PLC 1.625%/20-03.12.2030	GBP	100'000			100'000	73'084.00	0.04
4.625 CLYDESDALE BANK S. -2012-2- 4.625%/12-08.06.2026	GBP	100'000			100'000	99'158.00	0.06
5.017 COMMUNITY FINANCE (reg. -S-) S. 1 5.017%/11-31.07.2034	GBP	100'000			100'000	99'197.00	0.06
4.375 COMPASS GROUP PLC S. -11- 4.375%/22-08.09.2032	GBP	100'000			100'000	97'646.00	0.06
2.607 CONNECT PLUS ISSUER 2.607%/18-31.03.2039	GBP	100'000			100'000	71'444.08	0.04
- CYBG FIX-TO-FRN 3.125%/17-22.06.2025	GBP	100'000		100'000			
1.250 DIAGEO FINANCE PLC 1.25%/20-28.03.2033	GBP	100'000			100'000	75'287.00	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
1.750	DIAGEO FINANCE PLC 1.75%/19-12.10.2026	GBP	100'000		100'000	92'885.00	0.05
2.750	DIAGEO FINANCE PLC S. -2022/4- 2.75%/22-08.06.2038	GBP	100'000		100'000	77'559.00	0.04
6.015	DWR CYMRU FINANCING LTD 6.015%/01-31.03.2028	GBP	50'000		50'000	51'481.50	0.03
2.375	DWR CYMRU FINANCING UK (subordinated) 2.375%/21-31.03.2034	GBP	100'000		100'000	72'966.00	0.04
5.625	EBRD 5.625%/98-07.12.2028	GBP	90'000		90'000	94'610.70	0.05
6.250	EDF ENERGY NETWORKS 6.25%/09-12.11.2036	GBP	50'000		50'000	54'770.50	0.03
1.415	ENW FINANCE PLC 1.415%/20-30.07.2030	GBP	100'000		100'000	80'792.00	0.05
4.893	ENW FINANCE PLC 4.893%/23-24.11.2032	GBP	100'000	100'000			
2.742	EVERSHOLT FUNDING PLC 2.742%/20-30.06.2040	GBP	100'000		100'000	69'874.20	0.04
6.697	EVERSHOLT FUNDING PLC S. -2011-1- 6.697%/11-22.02.2035	GBP	100'000		100'000	82'403.36	0.05
1.250	GLAXOSMITHKLINE CAPITAL 1.25%/20-12.10.2028	GBP	100'000		100'000	86'782.00	0.05
1.625	GLAXOSMITHKLINE CAPITAL 1.625%/20-12.05.2035	GBP	100'000		100'000	72'498.00	0.04
4.250	GLAXOSMITHKLINE CAPITAL 4.25%/12-18.12.2045	GBP	100'000	100'000			
5.250	GLAXOSMITHKLINE CAPITAL 5.25%/07-10.04.2042	GBP	60'000		60'000	60'798.60	0.03
6.375	GLAXOSMITHKLINE CAPITAL 6.375%/08-09.03.2039	GBP	50'000		50'000	56'460.00	0.03
3.000	GRAINGER PLC 3%/20-03.07.2030	GBP	100'000		100'000	84'114.00	0.05
6.500	GREAT ROLLING STOCK LTD S. -3- 6.5%/11-05.04.2031	GBP	100'000		100'000	75'329.43	0.04
3.593	GREENE KING FINANCE PLC 3.593%/19-15.03.2035	GBP	100'000		100'000	77'803.93	0.04
5.106	GREENE KING FINANCE PLC 5.106%/06-15.03.2034	GBP	200'000	100'000	100'000	81'255.32	0.05
5.250	GREENSQUAREACCORD LTD 5.25%/22-30.11.2047	GBP	100'000	100'000	100'000	92'822.00	0.05
4.750	GRT PLC HSE GRP LTD 4.75%/12-22.10.2042	GBP	100'000		100'000	91'971.00	0.05
2.875	GSK CONSUMER HEALTHCARE 2.875%/22-29.10.2028	GBP	100'000		100'000	91'867.00	0.05
3.375	GSK CONSUMER HEALTHCARE 3.375%/22-29.03.2038	GBP	100'000	100'000			
2.000	GUINNESS PARTNERSHIP LTD 2%/20-22.04.2055	GBP	100'000		100'000	50'273.00	0.03
7.250	HAMMERSON PLC 7.25%/98-21.04.2028	GBP	60'000		60'000	61'497.60	0.04
3.625	HEXAGON HOUSING ASSOC 3.625%/22-22.04.2048	GBP	100'000	100'000	100'000	71'199.00	0.04
4.375	HIGH SPEED RAIL FIN S 1 4.375%/13-01.11.2038	GBP	120'000		120'000	110'580.00	0.06
3.125	HOME GROUP LTD 3.125%/19-27.03.2043	GBP	100'000	100'000	100'000	70'911.00	0.04
2.625	HSBC (reg. -S-) S. 25 2.625%/16-16.08.2028	GBP	100'000		100'000	89'895.00	0.05
6.500	HSBC HOLDINGS (reg. -S-) S. 15 6.5%/09-20.05.2024	GBP	50'000	50'000			
6.750	HSBC HOLDINGS (subordinated) (reg. -S-) S.13 6.75%/08-11.09.2028	GBP	50'000		50'000	52'069.50	0.03
5.750	HSBC HOLDINGS 5.75%/02-20.12.2027	GBP	50'000		50'000	50'671.50	0.03
7.000	HSBC HOLDINGS PLC (reg. -S-) S. 12 7%/08-07.04.2038	GBP	50'000		50'000	53'747.00	0.03
6.000	HSBC HOLDINGS PLC (subordinated) 6%/10-29.03.2040	GBP	100'000		100'000	97'630.00	0.06
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/22-16.11.2034	GBP	100'000		100'000	108'367.00	0.06
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-22.07.2028	GBP	100'000		100'000	91'912.00	0.05
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-29.05.2030	GBP	100'000		100'000	88'188.00	0.05
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.07.2027	GBP	200'000	100'000	100'000	91'424.00	0.05
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-14.09.2031	GBP	100'000	100'000	100'000	105'831.00	0.06
-	HSBC HOLDINGS PLC S. -DIP- FIX-TO-FLOATER 2.256%/17-13.11.2026	GBP	100'000		100'000	94'669.00	0.05
5.625	HUTCHISON WHAMPOA FIN UK 5.625%/06-24.11.2026	GBP	50'000		50'000	50'663.50	0.03
1.750	HYDE HOUSING ASSOC LTD 1.75%/20-18.08.2055	GBP	100'000		100'000	46'665.00	0.03
2.750	IFFIM 2.75%/22-07.06.2025	GBP	100'000	100'000			
-	IMPERIAL TOBACCO (reg. -S-) S. 30 STEP UP 11-28.09.2026	GBP	100'000		100'000	99'457.00	0.06
8.125	IMPERIAL TOBACCO FINANCE (reg. -S-) 8.125%/08-15.03.2024	GBP	50'000		50'000	50'034.50	0.03
7.375	INT DISTRIBUTIONS SERV 7.375%/23-14.09.2030	GBP	100'000	100'000	100'000	103'990.00	0.06
3.750	INTERCONTINENTAL HOTELS S. -3- 3.75%/15-14.08.2025	GBP	100'000		100'000	97'166.00	0.06
-	INVESTEC PLC FIX-TO-FRN FRN/21-16.07.2028	GBP	100'000		100'000	85'306.00	0.05
-	JUST GROUP PLC (subordinated) FIX-TO-FRN FRN/20-15.04.2031	GBP	100'000		100'000	101'185.00	0.06
5.064	JUTURNA EURO LOAN CONDUIT (reg. -S-) 5.0636%/03-10.08.2033	GBP	135'000		135'000	88'393.40	0.05
1.974	LAND SECURITIES CM PLC 1.974%/17-08.02.2024	GBP	170'000	170'000			
2.750	LAND SECURITIES CM PLC 2.75%/17-22.09.2057	GBP	100'000		100'000	60'259.00	0.03
4.500	LCR FINANCE (reg. -S-) 4.5%/99-07.12.2028	GBP	110'000		110'000	110'415.80	0.06
4.500	LCR FINANCE (reg. -S-) 4.5%/99-07.12.2038	GBP	60'000		60'000	59'288.40	0.03
5.100	LCR FINANCE (reg. -S-) 5.1%/02-07.03.2051	GBP	130'000		130'000	137'017.40	0.08
5.875	LEGAL & GENERAL FIN PLC S. -38- 5.875%/00-11.12.2031	GBP	100'000	100'000	100'000	105'633.00	0.06
5.875	LEGAL & GENERAL FIN PLC S. -57- 5.875%/02-05.04.2033	GBP	100'000	100'000	100'000		
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN 5.5%/14-27.06.2064	GBP	110'000		110'000	105'897.00	0.06
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN FRN/18-14.11.2048	GBP	100'000	100'000	100'000	96'488.00	0.06
2.625	LIBERTY LIVING FINANCE 2.625%/17-28.11.2024	GBP	100'000	100'000			
3.250	LIBRA LONGHURST TRES 3.25%/18-15.05.2043	GBP	100'000		100'000	72'616.00	0.04
5.125	LLOYDS BANK S. 2012-4 5.125%/12-07.03.2025	GBP	100'000	100'000			
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/21-15.12.2031	GBP	100'000	100'000	100'000	89'428.00	0.05
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/23-02.06.2033	GBP	100'000	100'000	100'000	100'285.00	0.06
-	LLOYDS BANKING GROUP PLC (subordinated) S. -14S- FIX-TO-FRN FRN/20-03.12.2035	GBP	120'000		120'000	94'953.60	0.05
2.250	LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	GBP	100'000	100'000			

**866 CSIF (CH) Bond Aggregate GBP**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-12.04.2028	GBP	100'000		100'000	89'653.00	0.05
6.500	LLOYDS TSB (reg. -S-) S. EMTN 4133 6.5%/10-17.09.2040	GBP	50'000	50'000	100'000	112'862.00	0.06
7.500	LLOYDS TSB BANK PLC (reg. -S-) S. 3857 7.5%/09-15.04.2024	GBP	100'000		100'000		
6.000	LLOYDS TSB S. 2011-5 6%/11-08.02.2029	GBP	200'000		200'000	211'498.00	0.12
2.000	LONDON & QUADRANT HOUSIN 2%/22-31.03.2032	GBP	100'000		100'000	78'677.00	0.04
2.625	LONDON & QUADRANT HOUSIN 2.625%/16-05.05.2026	GBP	100'000		100'000	94'299.00	0.05
4.625	LONDON & QUADRANT HOUSING (reg. -S-) 4.625%/12-05.12.2033	GBP		100'000	100'000	94'841.00	0.05
5.500	LONDON & QUADRANT HOUSING (reg. -S-) 5.5%/10-27.01.2040	GBP	50'000		50'000	50'366.51	0.03
6.125	MAN AIR GRP FND P 6.125%/23-30.09.2041	GBP		100'000	100'000	107'177.00	0.06
4.750	MAN AIR GRP FND P S. -2014-1- 4.75%/14-31.03.2034	GBP	100'000		100'000		
4.986	MEADOWHALL FINANCE 4.986%/06-12.01.2032	GBP	100'000		100'000	45'154.84	0.03
1.875	METROPOLITAN HOUSING 1.875%/21-28.07.2036	GBP	100'000		100'000		
2.125	MOTABILITY OPERATIONS GR 2.125%/22-18.01.2042	GBP	100'000		100'000	64'576.00	0.04
2.375	MOTABILITY OPERATIONS GR 2.375%/19-03.07.2039	GBP	100'000		100'000	70'108.00	0.04
4.875	MOTABILITY OPERATIONS GR 4.875%/23-17.01.2043	GBP	100'000	100'000	100'000	94'726.00	0.05
5.625	MOTABILITY OPERATIONS GR S. -5- 5.625%/10-29.11.2030	GBP		100'000	100'000		
4.375	MOTABILITY OPERATIONS GROUP (reg. -S-) S. 7 4.375%/12-08.02.2027	GBP	125'000		125'000	122'583.75	0.07
5.625	MOTABILITY OPERATIONS GROUP PLC 5.625%/24-24.01.2054	GBP		100'000	100'000	104'072.00	0.06
5.818	NAT GRID ELECTY SW 5.818%/23-31.07.2041	GBP		100'000	100'000	102'290.00	0.06
2.500	NATIONAL EXPRESS GROUP 2.5%/16-11.11.2023	GBP	90'000		90'000		
4.000	NATIONAL GRID ELECTRICITY TRANSMISSION (reg. -S-) S. 58 4%/12-08.06.2027	GBP	100'000		100'000	96'319.00	0.05
2.125	NATIONAL GRID GAS FINANCE (reg. -S-) S. -2- 2.125%/16-22.09.2028	GBP	100'000		100'000	87'924.00	0.05
2.625	NATIONAL GRID GAS FINANCE (reg. -S-) S. -3- 2.625%/16-22.09.2038	GBP	100'000		100'000	69'439.00	0.04
2.750	NATIONAL GRID GAS FINANCE (reg. -S-) S. -4- 2.75%/16-22.09.2046	GBP	100'000		100'000	61'995.00	0.04
1.125	NATIONAL GRID GAS PLC 1.125%/21-14.01.2033	GBP	100'000		100'000	70'422.00	0.04
6.125	NATIONWIDE BLDG SOCIETY 6.125%/23-21.08.2028	GBP		100'000	100'000	103'440.00	0.06
3.000	NATIONWIDE BUILDING SOCIETY (reg. -S-) S. -496- 3%/16-06.05.2026	GBP	110'000		110'000	105'122.60	0.06
5.625	NATIONWIDE BUILDING SOCIETY (senior) 5.625%/11-28.01.2026	GBP	100'000		100'000	101'022.00	0.06
5.750	NATL GAS TRANSMISSION 5.75%/23-05.04.2035	GBP		100'000	100'000		
1.125	NATL GRID ELECT TRANS 1.125%/20-07.07.2028	GBP	100'000		100'000		
2.000	NATL GRID ELECT TRANS 2%/20-17.04.2040	GBP	100'000		100'000	62'608.00	0.04
5.272	NATL GRID ELECT TRANS 5.272%/23-18.01.2043	GBP	100'000		100'000	95'629.00	0.05
1.750	NATS EN ROUTE PLC 1.75%/21-30.09.2033	GBP	100'000		100'000	76'028.00	0.04
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/21-28.11.2031	GBP	100'000		100'000	89'473.00	0.05
-	NATWEST GROUP PLC FIX-TO-FRN FRN/22-29.03.2029	GBP		100'000	100'000	92'672.00	0.05
6.375	NATWEST MARKETS PLC 6.375%/22-08.11.2027	GBP	100'000		100'000	103'345.00	0.06
4.750	NETWORK RAIL FINANCE 4.75%/04-29.11.2035	GBP	160'000		160'000	163'459.20	0.09
4.750	NETWORK RAIL INFRASTRUCTURE FINANCE 4.75%/05-22.01.2024	GBP	50'000		50'000		
4.375	NETWORK RAIL INFRASTRUCTURE FINANCE S. 12 4.375%/05-09.12.2030	GBP	50'000		50'000	50'129.50	0.03
4.375	NEXT (reg. -S-) 4.375%/13-02.10.2026	GBP	100'000		100'000	97'792.00	0.06
5.875	NIE FINANCE PLC 5.875%/22-01.12.2032	GBP		100'000	100'000	104'713.00	0.06
4.875	NORTHERN GAS NETWORKS T. -B- 4.875%/05-25.11.2035	GBP		50'000	50'000	46'896.00	0.03
1.875	NORTHERN POWERGRID NORTH 1.875%/20-16.06.2062	GBP	100'000		100'000	47'991.00	0.03
1.625	NORTHUMBRIAN WATER FIN 1.625%/16-11.10.2026	GBP	170'000		170'000		
6.375	NORTHUMBRIAN WATER FIN 6.375%/22-28.10.2034	GBP		100'000	100'000	105'163.00	0.06
2.000	NOTTING HILL GENESIS 2%/21-03.06.2036	GBP	100'000		100'000	69'861.00	0.04
2.875	NOTTING HILL GENESIS 2.875%/19-31.01.2029	GBP	100'000		100'000	90'004.00	0.05
3.750	NOTTING HILL HOUS TRST 3.75%/12-20.12.2032	GBP	100'000		100'000	90'006.00	0.05
2.250	OMNICOM CAPITAL HOLDINGS 2.25%/21-22.11.2033	GBP	100'000		100'000	77'946.00	0.04
2.125	ONWARD HOMES LTD 2.125%/21-25.03.2053	GBP	100'000		100'000	52'241.00	0.03
2.857	OPTIVO FINANCE PLC 2.857%/20-07.10.2035	GBP	100'000		100'000	77'805.00	0.04
3.283	OPTIVO FINANCE PLC 3.283%/18-22.03.2048	GBP		100'000	100'000	69'373.00	0.04
2.000	ORBIT CAPITAL PLC 2%/20-24.11.2038	GBP	100'000		100'000	66'142.00	0.04
3.500	ORBIT CAPITAL PLC 3.5%/15-24.03.2045	GBP	100'000		100'000		
2.250	PARADIGM HOMES CHARITABL 2.25%/21-20.05.2051	GBP	100'000		100'000	57'073.00	0.03
2.000	PARAGON TREASURY PLC 2%/21-07.05.2036	GBP	100'000		100'000	69'169.00	0.04
2.750	PEABODY CAPITAL NO TWO 2.75%/22-02.03.2034	GBP	100'000		100'000	80'285.00	0.05
5.250	PEABODY CAPITAL PLC 5.25%/11-17.03.2043	GBP	100'000		100'000	97'573.00	0.06
3.750	PEARSON FUNDING PLC 3.75%/20-04.06.2030	GBP	100'000		100'000	91'197.00	0.05
3.625	PENSION INSURANCE (subordinated) 3.625%/20-21.10.2032	GBP	100'000		100'000	79'686.00	0.05
8.000	PENSION INSURANCE (subordinated) 8%/23-13.11.2033	GBP		100'000	100'000	106'431.00	0.06
5.625	PHOENIX GROUP HOLDINGS (subordinated) 5.625%/20-28.04.2031	GBP	100'000		100'000	94'136.00	0.05
2.500	PLACES FOR PEOPLE TREAS 2.5%/22-26.01.2036	GBP	100'000		100'000	72'912.00	0.04
2.875	PLACES FOR PEOPLE TREASURY (reg. -S-) 2.875%/16-17.08.2026	GBP	100'000		100'000		
1.926	PLATFORM HG FINANCE PLC 1.926%/21-15.09.2041	GBP	100'000		100'000	63'828.00	0.04
8.625	PRINCIPALITY BLDNG SOC 8.625%/23-12.07.2028	GBP		100'000	100'000	107'452.00	0.06
1.750	PRS FINANCE PLC S. -1- 1.75%/16-24.11.2026	GBP	200'000		200'000	164'762.80	0.09
5.560	PRUDENTIAL 5.56%/15-20.07.2055	GBP		100'000	100'000	89'597.00	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
- PRUDENTIAL PLC (subordinated) FIX-TO-FRN 5.7%/13-19.12.2063	GBP	100'000			100'000	94'474.00	0.05
- PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/18-20.10.2051	GBP	100'000			100'000	94'286.00	0.05
- PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/19-20.07.2049	GBP	100'000			100'000	99'089.00	0.06
4.870 RAC BOND CO PLC 4.87%/16-06.05.2026	GBP	100'000			100'000	97'361.00	0.06
5.000 RENTOKIL INITIAL PLC 5%/22-27.06.2032	GBP	100'000			100'000	98'536.00	0.06
- RL FINANCE NO 4 PLC (subordinated) FIX-TO-FRN FRN/19-07.10.2049	GBP	100'000			100'000	81'142.00	0.05
7.734 ROTHESAY LIFE (subordinated) 7.734%/23-16.05.2033	GBP		100'000	100'000			
8.000 ROTHESAY LIFE (subordinated) 8%/15-30.10.2025	GBP	100'000			100'000	102'664.00	0.06
- ROYAL BANK OF SCOTLAND GROUP FIX-TO-FRN 18-19.09.2026	GBP	140'000			140'000	134'247.40	0.08
- ROYAL BK SCOTLAND GRP PLC (subordinated) FIX-TO-FRN FRN/20-14.08.2030	GBP	100'000			100'000	96'412.00	0.06
2.875 SAGE GROUP PLC (THE) 2.875%/22-08.02.2034	GBP	100'000		100'000			
4.818 SALTIRE FINANCE PLC 4.818%/23-01.12.2033	GBP		100'000		100'000	101'757.00	0.06
1.527 SALTIRE FINANCE PLC S. -1- 1.527%/21-23.11.2051	GBP	100'000		100'000			
6.697 SANCTUARY CAPITAL 6.697%/09-23.03.2039	GBP		100'000		100'000	116'074.00	0.07
3.625 SANTANDER UK GROUP (reg. -S-) S. -B5001- 3.625%/16-14.01.2026	GBP	100'000			100'000	96'343.00	0.05
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-16.11.2027	GBP	100'000			100'000	102'542.00	0.06
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-17.01.2029	GBP	100'000			100'000	88'054.00	0.05
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/23-29.08.2029	GBP		100'000	100'000			
4.875 SCOTLAND GAS NETWORK PLC S. -A3- 4.875%/05-21.12.2034	GBP	50'000			50'000	47'368.00	0.03
7.000 SCOTT WIDOWS (reg. -S-) 7%/13-16.06.2043	GBP	100'000			100'000	109'030.00	0.06
2.875 SEGRO PLC 2.875%/17-11.10.2037	GBP	100'000			100'000	76'581.00	0.04
5.125 SEGRO PLC 5.125%/22-06.12.2041	GBP		100'000		100'000	96'723.00	0.06
3.625 SEVERN TRENT UTILITIES FINANCE 3.625%/13-16.01.2026	GBP	100'000			100'000	97'201.00	0.06
2.000 SEVERN TRENT WATER UTIL 2%/20-02.06.2040	GBP	100'000			100'000	63'435.00	0.04
2.625 SEVERN TRENT WATER UTIL 2.625%/22-22.02.2033	GBP	100'000			100'000	81'248.00	0.05
4.750 SOCIETY OF LLOYD'S (subordinated) 4.75%/14-30.10.2024	GBP	100'000		100'000			
1.750 SOUTH E POWER NETWORKS 1.75%/21-30.09.2034	GBP	100'000			100'000	72'839.00	0.04
5.625 SOUTH E POWER NETWORKS S. -2011-1- 5.625%/11-30.09.2030	GBP	100'000			100'000	103'320.00	0.06
5.500 SOUTHERN ELECTRIC POWER DISTRIBUTION (reg. -S-) 5.5%/01-07.06.2032	GBP	50'000			50'000	51'765.00	0.03
1.250 SOUTHERN GAS NETWORK PLC 1.25%/20-02.12.2031	GBP	100'000			100'000	75'273.00	0.04
6.625 SOUTHERN GAS NETWORK PLC S. -2023-1- 6.625%/23-14.03.2035	GBP		100'000		100'000	108'107.00	0.06
4.875 SP MANWEB (reg. -S-) 4.875%/12-20.09.2027	GBP	150'000			150'000	149'061.00	0.09
- SSE PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP	140'000			140'000	132'746.60	0.08
4.375 STANDARD CHARTERED (reg. -S-) 4.375%/13-18.01.2038	GBP	120'000		120'000			
1.625 STONewater FUNDING PLC 1.625%/21-10.09.2036	GBP	100'000		100'000			
1.875 TESCO CORP TREASURY SERV 1.875%/21-02.11.2028	GBP	100'000			100'000	87'512.00	0.05
2.750 TESCO CORP TREASURY SERV 2.75%/20-27.04.2030	GBP	100'000			100'000	87'275.00	0.05
6.052 TESCO PROPERTY FIN 2 PLC 6.0517%/09-13.10.2039	GBP	100'000			100'000	75'550.35	0.04
5.411 TESCO PROPERTY FIN 6 PLC 5.4111%/13-13.07.2044	GBP		100'000		100'000	86'477.67	0.05
5.661 TESCO PROPERTY FINANCE (reg. -S-) 5.6611%/12-13.10.2041	GBP		100'000		100'000	93'400.70	0.05
5.744 TESCO PROPERTY FINANCE 3 PLC (reg. -S-) 5.744%/10-13.04.2040	GBP	50'000			50'000	44'876.13	0.03
3.500 THAMES WATER UTIL CAY FI 3.5%/16-25.02.2028	GBP		100'000		100'000	88'311.00	0.05
1.875 THAMES WATER UTIL FIN 1.875%/17-24.01.2024	GBP	110'000		110'000			
2.375 THAMES WATER UTIL FIN 2.375%/20-22.04.2040	GBP	100'000			100'000	59'589.00	0.03
7.750 THAMES WATER UTIL FIN 7.75%/24-30.04.2044	GBP		100'000		100'000	102'479.00	0.06
5.125 THAMES WATER UTILITIES FINANCE 5.125%/06-28.09.2037	GBP	50'000			50'000	42'225.00	0.02
6.750 THAMES WATER UTILITIES FINANCE 6.75%/98-16.11.2028	GBP	70'000			70'000	68'712.70	0.04
4.625 THAMES WATER UTILITIES S. 15 -A- 4.625%/12-04.06.2046	GBP	100'000			100'000	76'840.00	0.04
5.200 THFC (reg. -S-) 5.2%/11-11.10.2043	GBP	100'000			100'000	97'731.00	0.06
6.350 THFC FUNDING NO 2 PLC 6.35%/09-08.07.2039	GBP	50'000			50'000	55'114.50	0.03
2.625 TP ICAP PLC 2.625%/21-18.11.2028	GBP		100'000		100'000	84'526.00	0.05
5.000 TRANSPORT FOR LONDON 5%/04-31.03.2035	GBP		50'000		50'000	49'529.00	0.03
2.625 TRITAX BIG BOX REIT PLC 2.625%/17-14.12.2026	GBP	170'000			170'000	157'763.40	0.09
0.250 UK TSY 0 1/4% 2031 0.25%/20-31.07.2031	GBP	3'549'000	810'000	856'000	3'503'000	2'669'356.06	1.52
0.125 UK TSY 0 1/8% 2024 0.125%/20-31.01.2024	GBP	410'000		410'000			
0.375 UK TSY 0 3/8% 2026 0.375%/21-22.10.2026	GBP	2'917'000	480'000	560'000	2'837'000	2'567'797.07	1.47
0.625 UK TSY GILT 0 5/8% 2035 0.625%/20-31.07.2035	GBP	3'026'000	620'000	630'000	3'016'000	2'050'397.44	1.17
0.875 UK TSY GILT 0 7/8% 2046 0.875%/21-31.01.2046	GBP	2'020'000	260'000	300'000	1'980'000	983'881.80	0.56
2.250 UNI OF SOUTHAMPTON 2.25%/17-11.04.2057	GBP	100'000			100'000	56'501.00	0.03
1.750 UNITED KINGDOM (reg. -S-) 1.75%/17-22.07.2057	GBP	2'674'000	424'000	440'000	2'658'000	1'418'388.54	0.81
3.500 UNITED KINGDOM (reg. -S-) 3.5%/13-22.07.2068	GBP	1'807'000	330'000	340'000	1'797'000	1'484'232.15	0.85
0.500 UNITED KINGDOM 0 1/2% 2061 0.5%/20-22.10.2061	GBP	2'038'000	629'000	451'000	2'216'000	664'755.68	0.38
0.125 UNITED KINGDOM 0 1/8% 2026 0.125%/20-30.01.2026	GBP	3'086'000	518'000	550'000	3'054'000	2'822'873.28	1.61
0.125 UNITED KINGDOM 0 1/8% 2028 0.125%/20-31.01.2028	GBP	2'730'000	420'000	470'000	2'680'000	2'300'699.60	1.31
0.375 UNITED KINGDOM 0 3/8% 2030 0.375%/20-22.10.2030	GBP	3'401'000	568'000	608'000	3'361'000	2'662'046.44	1.52
0.625 UNITED KINGDOM 0 5/8% 2025 0.625%/19-07.06.2025	GBP	3'862'000	689'000	690'000	3'861'000	3'675'285.90	2.10
0.625 UNITED KINGDOM 0 5/8% 2050 0.625%/20-22.10.2050	GBP	2'897'000	400'000	540'000	2'757'000	1'112'311.65	0.63
0.875 UNITED KINGDOM 0 7/8% 2029 0.875%/19-22.10.2029	GBP	3'775'000	630'000	640'000	3'765'000	3'180'031.95	1.81
1.250 UNITED KINGDOM 1 1/4% 2041 1.25%/20-22.10.2041	GBP	2'950'000	628'000	650'000	2'928'000	1'792'872.96	1.02

868 CSIF (CH) Bond Aggregate GBP  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
1.625 UNITED KINGDOM 1 5/8% 2028 1.625%/18-22.10.2028	GBP	3'293'000	580'000	607'000	3'266'000	2'940'510.44	1.68
1.625 UNITED KINGDOM 1 5/8% 2054 1.625%/19-22.10.2054	GBP	2'139'000	348'000	360'000	2'127'000	1'117'802.52	0.64
1.625 UNITED KINGDOM 1 5/8% 2071 1.625%/18-22.10.2071	GBP	2'099'000	430'000	440'000	2'089'000	971'447.67	0.55
1.000 UNITED KINGDOM 1% 2024 1%/18-22.04.2024	GBP	3'090'000		3'090'000			
1.250 UNITED KINGDOM 1.25%/17-22.07.2027	GBP	3'596'000	654'000	710'000	3'540'000	3'222'178.80	1.84
1.500 UNITED KINGDOM 1.5%/16-22.07.2026	GBP	3'798'000	720'000	745'000	3'773'000	3'544'243.01	2.02
1.500 UNITED KINGDOM 1.5%/16-22.07.2047	GBP	2'258'000	390'000	430'000	2'218'000	1'254'256.82	0.72
1.750 UNITED KINGDOM 1.75% 2049 1.75%/18-22.01.2049	GBP	2'625'000	390'000	390'000	2'625'000	1'544'051.25	0.88
1.750 UNITED KINGDOM 1.75%/16-07.09.2037	GBP	2'791'000	559'000	590'000	2'760'000	2'043'614.40	1.17
2.000 UNITED KINGDOM 2%/15-07.09.2025	GBP	3'483'910	671'000	710'000	3'444'910	3'318'206.21	1.89
2.500 UNITED KINGDOM 2.5%/15-22.07.2065	GBP	1'779'000	330'000	333'000	1'776'000	1'136'284.80	0.65
2.750 UNITED KINGDOM 2.75%/14-07.09.2024	GBP	3'105'000		3'105'000			
3.250 UNITED KINGDOM 3.25%/12-22.01.2044	GBP	2'540'000	490'000	510'000	2'520'000	2'100'394.80	1.20
3.500 UNITED KINGDOM 3.5%/14-22.01.2045	GBP	2'573'000	480'000	510'000	2'543'000	2'188'302.36	1.25
3.750 UNITED KINGDOM 3.75%/11-22.07.2052	GBP	2'180'000	340'000	350'000	2'170'000	1'899'618.00	1.08
4.000 UNITED KINGDOM 4%/09-22.01.2060	GBP	2'183'000	400'000	405'000	2'178'000	1'994'960.88	1.14
4.250 UNITED KINGDOM 4.25%/00-07.06.2032	GBP	3'499'000	710'000	731'000	3'478'000	3'542'064.76	2.02
4.250 UNITED KINGDOM 4.25%/03-07.03.2036	GBP	2'756'000	550'000	562'000	2'744'000	2'753'055.47	1.57
4.250 UNITED KINGDOM 4.25%/05-07.12.2055	GBP	2'401'000	470'000	488'000	2'383'000	2'272'857.74	1.30
4.250 UNITED KINGDOM 4.25%/06-07.12.2027	GBP	2'897'000	524'463	575'000	2'846'463	2'859'983.62	1.63
4.250 UNITED KINGDOM 4.25%/06-07.12.2046	GBP	2'186'000	520'000	520'000	2'186'000	2'093'947.54	1.19
4.250 UNITED KINGDOM 4.25%/08-07.12.2049	GBP	1'831'000	325'000	340'000	1'816'000	1'733'244.88	0.99
4.250 UNITED KINGDOM 4.25%/09-07.09.2039	GBP	2'128'000	400'000	430'000	2'098'000	2'063'466.92	1.18
4.250 UNITED KINGDOM 4.25%/10-07.12.2040	GBP	2'311'000	506'000	540'000	2'277'000	2'227'930.65	1.27
4.500 UNITED KINGDOM 4.5%/07-07.12.2042	GBP	2'517'000	350'000	420'000	2'447'000	2'452'358.93	1.40
4.500 UNITED KINGDOM 4.5%/09-07.09.2034	GBP	3'150'000	570'000	592'000	3'128'000	3'223'153.76	1.84
4.750 UNITED KINGDOM 4.75%/04-07.12.2038	GBP	2'327'000	430'000	440'000	2'317'000	2'413'781.09	1.38
4.750 UNITED KINGDOM 4.75%/07-07.12.2030	GBP	3'805'000	645'000	749'000	3'701'000	3'869'506.53	2.21
5.000 UNITED KINGDOM 5%/01-07.03.2025	GBP	3'248'000	615'000	640'000	3'223'000	3'231'121.96	1.84
6.000 UNITED KINGDOM 6%/98-07.12.2028	GBP	1'808'000	180'000	240'000	1'748'000	1'895'111.68	1.08
0.250 UNITED KINGDOM GILT 0.25%/21-31.01.2025	GBP	3'174'000	631'000	3'805'000			
0.500 UNITED KINGDOM GILT 0.5%/21-31.01.2029	GBP	1'836'000	1'140'000	470'000	2'506'000	2'114'287.14	1.21
0.875 UNITED KINGDOM GILT 0.875%/21-31.07.2033	GBP	1'375'000	1'446'000	450'000	2'371'000	1'781'118.91	1.02
1.000 UNITED KINGDOM GILT 1%/21-31.01.2032	GBP	3'153'000	570'000	610'000	3'113'000	2'480'469.53	1.42
1.125 UNITED KINGDOM GILT 1.125%/21-31.01.2039	GBP	1'595'000	1'010'000	490'000	2'115'000	1'365'338.25	0.78
1.125 UNITED KINGDOM GILT 1.125%/22-22.10.2073	GBP	890'000	180'000	130'000	940'000	346'390.00	0.20
1.250 UNITED KINGDOM GILT 1.25%/21-31.07.2051	GBP	2'511'000	420'000	430'000	2'501'000	1'226'215.29	0.70
3.250 UNITED KINGDOM GILT 3.25%/23-31.01.2033	GBP	250'000	2'840'000	200'000	2'890'000	2'716'686.70	1.55
3.500 UNITED KINGDOM GILT 3.5%/23-22.10.2025	GBP		3'470'000	390'000	3'080'000	3'027'886.40	1.73
3.750 UNITED KINGDOM GILT 3.75%/22-29.01.2038	GBP	443'000	1'740'000	270'000	1'913'000	1'794'432.26	1.02
3.750 UNITED KINGDOM GILT 3.75%/23-22.10.2053	GBP	523'000	2'000'000	140'000	2'383'000	2'075'855.13	1.18
3.750 UNITED KINGDOM GILT 3.75%/24-07.03.2027	GBP		440'000	10'000	430'000	423'558.60	0.24
4.000 UNITED KINGDOM GILT 4%/23-22.10.2063	GBP		980'000	60'000	920'000	840'438.40	0.48
4.125 UNITED KINGDOM GILT 4.125%/22-29.01.2027	GBP	1'165'000	2'100'000	480'000	2'785'000	2'773'860.00	1.58
4.375 UNITED KINGDOM GILT 4.375%/24-31.07.2054	GBP		540'000	10'000	530'000	514'200.70	0.29
4.500 UNITED KINGDOM GILT 4.5%/23-07.06.2028	GBP		2'370'000	90'000	2'280'000	2'311'600.80	1.32
4.625 UNITED KINGDOM GILT 4.625%/23-31.01.2034	GBP		1'450'000	70'000	1'380'000	1'436'580.00	0.82
4.750 UNITED KINGDOM GILT 4.75%/23-22.10.2043	GBP		870'000	20'000	850'000	875'755.00	0.50
1.500 UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 1.5%/21-31.07.2053	GBP	944'000	768'000	240'000	1'472'000	754'164.48	0.43
5.625 UNITED UTILIT WATER LTD S. -15- 5.625%/02-20.12.2027	GBP	100'000		100'000			
0.875 UNITED UTILITIES WAT FIN 0.875%/21-28.10.2029	GBP	100'000			100'000	79'812.00	0.05
2.000 UNITED UTILITIES WAT FIN 2%/19-03.07.2033	GBP	100'000			100'000	77'247.00	0.04
5.125 UNITED UTILITIES WAT FIN 5.125%/23-06.10.2038	GBP		100'000		100'000	97'958.00	0.06
5.750 UNITED UTILITIES WAT FIN 5.75%/23-26.06.2036	GBP		100'000	100'000			
3.750 UNIVERSITY OF CAMBRIDGE (reg. -S-) 3.75%/12-17.10.2052	GBP	100'000			100'000	83'980.00	0.05
2.544 UNIVERSITY OF OXFORD 2.544%/17-08.12.2117	GBP	100'000			100'000	54'525.00	0.03
- VIRGIN MONEY UK PLC (subordinated) FIX-TO-FRN FRN/20-11.12.2030	GBP	100'000			100'000	96'895.00	0.06
- VIRGIN MONEY UK PLC S. -A- FIX-TO-FRN FRN/18-24.04.2026	GBP	100'000			100'000	96'495.00	0.06
3.375 VODAFONE GROUP (reg. -S-) S. -59- 3.375%/16-08.08.2049	GBP	100'000	100'000	100'000	100'000	68'328.00	0.04
3.000 VODAFONE GROUP 3%/16-12.08.2056	GBP	100'000			100'000	59'727.00	0.03
5.125 VODAFONE GROUP PLC S. -80- 5.125%/22-02.12.2052	GBP		100'000		100'000	90'255.00	0.05
3.000 WALES & WEST UTL FIN PLC 3%/18-03.08.2038	GBP		100'000		100'000	74'815.00	0.04
4.625 WELLCOME TRUST FINANCE 4.625%/06-25.07.2036	GBP	90'000			90'000	90'089.99	0.05
2.517 WELLCOME TRUST LTD/THE 2.517%/18-07.02.2118	GBP	100'000			100'000	53'763.00	0.03
1.250 WESSEX WATER SERVS FIN 1.25%/21-12.01.2036	GBP	100'000			100'000	63'060.01	0.04
2.375 WESTERN POWER DISTRIBUTI S. -2017-2- 2.375%/17-16.05.2029	GBP	100'000		100'000			
5.750 WESTERN POWER DISTRIBUTION (reg. -S-) S. 2 5.75%/11-16.04.2032	GBP	100'000			100'000	102'304.00	0.06
1.642 WESTFIELD STRATFORD NO 2 1.642%/19-04.08.2026	GBP	100'000			100'000	89'943.00	0.05
2.375 WHITBREAD GROUP PLC 2.375%/21-31.05.2027	GBP	100'000			100'000	90'559.00	0.05
2.500 WREKIN HOUSING GROUP LTD 2.5%/19-22.10.2048	GBP	100'000			100'000	60'538.00	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
- YORKSHIRE BUILDING SOCIETY (subordinated) FIX-TO-FLOATER 17-13.09.2028	GBP	100'000			100'000	90'322.00	0.05
5.125 YORKSHIRE ELECTRICITY DISTRIBUTION 5.125%/05-04.05.2035	GBP	50'000			50'000	49'517.50	0.03
1.750 YORKSHIRE WATER FINANCE 1.75%/21-27.10.2032	GBP	100'000			100'000	73'479.00	0.04
6.601 YORKSHIRE WATER FINANCE S. -1- 6.6011%/09-17.04.2031	GBP	50'000			50'000	52'162.00	0.03
6.375 YORKSHIRE WATER SERVICES BRADFORD FINANCE 6.375%/09-19.08.2039	GBP		50'000		50'000	52'242.50	0.03
						<b>143'799'202.10</b>	<b>82.06</b>
<b>United States</b>							
5.600 AMERICAN HONDA FINANCE 5.6%/23-06.09.2030	GBP		100'000		100'000	103'625.00	0.06
0.750 AMERICAN HONDA FINANCE S. -A- 0.75%/20-25.11.2026	GBP	100'000			100'000	89'812.00	0.05
5.500 AMGEN (reg. -S-) 5.5%/11-07.12.2026	GBP	100'000			100'000	101'253.00	0.06
3.050 APPLE 3.05%/15-31.07.2029	GBP	100'000			100'000	93'793.00	0.05
4.250 AT&T 4.25%/13-01.06.2043	GBP	100'000			100'000	82'224.00	0.05
4.375 AT&T 4.375%/16-14.09.2029	GBP		100'000		100'000	96'218.00	0.05
4.875 AT&T 4.875%/12-01.06.2044	GBP	100'000			100'000	88'337.00	0.05
5.200 AT&T 5.2%/16-18.11.2033	GBP		100'000	100'000			
7.000 AT&T 7%/09-30.04.2040	GBP	100'000			100'000	112'611.00	0.06
2.900 AT&T INC 2.9%/18-04.12.2026	GBP	100'000			100'000	94'248.00	0.05
1.750 ATHENE GLOBAL FUNDING 1.75%/20-24.11.2027	GBP	100'000			100'000	87'663.00	0.05
7.000 BANK OF AMERICA 7%/08-31.07.2028	GBP	100'000			100'000	107'295.00	0.06
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-02.06.2029	GBP	100'000			100'000	86'494.00	0.05
- BANK OF AMERICA CORP S. -888- FIX-TO-FRN FRN/22-27.04.2031	GBP	100'000			100'000	91'819.00	0.05
2.125 BAT CAPITAL CORP 2.125%/17-15.08.2025	GBP	100'000		100'000			
2.375 BERKSHIRE HATHAWAY FIN 2.375%/19-19.06.2039	GBP	100'000			100'000	71'031.00	0.04
2.625 BERKSHIRE HATHAWAY FIN 2.625%/19-19.06.2059	GBP	100'000			100'000	58'996.00	0.03
4.500 CITIGROUP 4.5%/06-03.03.2031	GBP		100'000		100'000	92'198.00	0.05
7.375 CITIGROUP 7.375%/09-01.09.2039	GBP	50'000			50'000	59'948.00	0.03
2.750 CITIGROUP INC 2.75%/19-24.01.2024	GBP	200'000		200'000			
5.150 CITIGROUP S. 6 5.15%/03-21.05.2026	GBP	100'000			100'000	100'209.00	0.06
5.500 COMCAST 5.5%/10-23.11.2029	GBP	50'000			50'000	51'593.00	0.03
1.500 COMCAST CORP 1.5%/20-20.02.2029	GBP	100'000			100'000	85'931.00	0.05
2.750 DIGITAL STOUT HOLDING LL 2.75%/17-19.07.2024	GBP	100'000		100'000			
2.500 DISCOVERY COMMUNICATIONS 2.5%/17-20.09.2024	GBP	100'000		100'000			
1.625 ELI LILLY & CO 1.625%/21-14.09.2043	GBP	100'000			100'000	60'290.00	0.03
3.360 FIDELITY NATL INFO SERV 3.36%/19-21.05.2031	GBP	100'000			100'000	91'135.00	0.05
5.625 FORD MOTOR CREDIT CO LLC 5.625%/24-09.10.2028	GBP		100'000		100'000	99'044.00	0.06
4.535 FORD MOTOR CREDIT CO LLC S. -7- 4.535%/19-06.03.2025	GBP		100'000	100'000			
1.550 GENERAL MOTORS FINL CO 1.55%/21-30.07.2027	GBP	100'000			100'000	88'161.00	0.05
2.250 GENERAL MOTORS FINL CO 2.25%/17-06.09.2024	GBP	100'000		100'000			
5.500 GENERAL MOTORS FINL CO 5.5%/24-12.01.2030	GBP		100'000		100'000	99'058.00	0.06
7.125 GOLDMAN SACHS GROUP 7.125%/08-07.08.2025	GBP	50'000			50'000	51'245.50	0.03
1.875 GOLDMAN SACHS GROUP INC 1.875%/21-16.12.2030	GBP	100'000			100'000	81'470.00	0.05
3.125 GOLDMAN SACHS GROUP INC 3.125%/18-25.07.2029	GBP	125'000			125'000	113'072.50	0.06
7.250 GOLDMAN SACHS GROUP INC 7.25%/08-10.04.2028	GBP	100'000			100'000	106'876.00	0.06
- GOLDMAN SACHS GROUP INC S. -F- FIX-TO-FRN FRN/22-29.10.2029	GBP	100'000			100'000	92'892.00	0.05
4.500 HEALTH CARE REIT 4.5%/14-01.12.2034	GBP	100'000			100'000	90'936.00	0.05
4.875 IBM CORP 4.875%/23-06.02.2038	GBP		100'000		100'000	95'338.00	0.05
4.875 IBRD 4.875%/99-07.12.2028	GBP	40'000			40'000	40'987.60	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-28.04.2026	GBP	200'000			200'000	190'244.00	0.11
5.875 MCDONALD'S 5.875%/02-23.04.2032	GBP	20'000			20'000	21'301.40	0.01
3.750 MCDONALD'S CORP S. -17- 3.75%/22-31.05.2038	GBP	100'000			100'000	85'165.00	0.05
3.125 MCKESSON CORP 3.125%/17-17.02.2029	GBP	100'000			100'000	92'206.00	0.05
0.625 MET LIFE GLOB FUNDING I 0.625%/21-08.12.2027	GBP	100'000			100'000	85'451.00	0.05
1.625 MET LIFE GLOB FUNDING I 1.625%/19-21.09.2029	GBP	100'000			100'000	84'214.00	0.05
1.625 MET LIFE GLOB FUNDING I 1.625%/22-12.10.2028	GBP	100'000			100'000	86'718.00	0.05
5.000 MET LIFE GLOB FUNDING I 5%/23-10.01.2030	GBP		100'000		100'000	100'324.00	0.06
4.125 MET LIFE GLOB FUNDING I S. -2022-17- 4.125%/22-02.09.2025	GBP	100'000		100'000			
2.625 MORGAN STANLEY 2.625%/17-09.03.2027	GBP	100'000			100'000	92'699.00	0.05
- MORGAN STANLEY FIX-TO-FRN FRN/22-18.11.2033	GBP	100'000			100'000	103'309.00	0.06
1.375 NESTLE HOLDINGS INC 1.375%/21-23.06.2033	GBP		100'000		100'000	75'986.00	0.04
2.125 NESTLE HOLDINGS INC 2.125%/22-04.04.2027	GBP	100'000			100'000	92'791.00	0.05
2.500 NESTLE HOLDINGS INC 2.5%/22-04.04.2032	GBP	100'000			100'000	86'263.00	0.05
5.125 NESTLE HOLDINGS INC 5.125%/23-21.09.2032	GBP		100'000		100'000	103'429.00	0.06
0.750 NEW YORK LIFE GLOBAL FDG 0.75%/21-14.12.2028	GBP	100'000			100'000	83'181.00	0.05
1.500 NEW YORK LIFE GLOBAL FDG 1.5%/22-15.07.2027	GBP	100'000			100'000	89'822.00	0.05
4.350 NEW YORK LIFE GLOBAL FDG 4.35%/22-16.09.2025	GBP	100'000			100'000	98'836.00	0.06
3.200 PEPSICO INC 3.2%/22-22.07.2029	GBP	100'000			100'000	94'117.00	0.05
3.550 PEPSICO INC 3.55%/22-22.07.2034	GBP	100'000		100'000			
2.735 PFIZER INC 2.735%/17-15.06.2043	GBP	100'000			100'000	70'861.00	0.04
1.125 REALTY INCOME CORP 1.125%/21-13.07.2027	GBP	100'000			100'000	87'260.00	0.05

**870 CSIF (CH) Bond Aggregate GBP**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value GBP	in % of total fund assets
1.875 REALTY INCOME CORP 1.875%/22-14.01.2027	GBP	100'000			100'000	90'628.00	0.05
6.000 REALTY INCOME CORP 6%/23-05.12.2039	GBP		100'000		100'000	104'448.00	0.06
5.625 TENN VALLEY AUTHORITY S. -B- 5.625%/01-07.06.2032	GBP	30'000			30'000	31'650.30	0.02
5.250 TIME WARNER CABLE 5.25%/12-15.07.2042	GBP	100'000			100'000	82'943.00	0.05
5.750 TIME WARNER CABLE 5.75%/11-02.06.2031	GBP	50'000			50'000	47'954.50	0.03
0.750 TOYOTA MOTOR CREDIT CORP 0.75%/20-19.11.2026	GBP	100'000			100'000	89'762.00	0.05
1.125 VERIZON COMMUNICATIONS 1.125%/20-03.11.2028	GBP	100'000			100'000	85'017.00	0.05
1.875 VERIZON COMMUNICATIONS 1.875%/19-19.09.2030	GBP	100'000			100'000	82'668.00	0.05
1.875 VERIZON COMMUNICATIONS 1.875%/20-03.11.2038	GBP	100'000			100'000	64'636.00	0.04
3.375 VERIZON COMMUNICATIONS 3.375%/17-27.10.2036	GBP	100'000			100'000	82'271.00	0.05
4.875 WACHOVIA 4.875%/06-29.11.2035	GBP	50'000			50'000	45'841.50	0.03
5.625 WALMART 5.625%/09-27.03.2034	GBP	70'000			70'000	75'371.80	0.04
4.875 WAL-MART STORES 4.875%/06-19.01.2039	GBP	50'000			50'000	50'236.00	0.03
5.250 WAL-MART STORES 5.25%/04-28.09.2035	GBP	56'000			56'000	58'771.44	0.03
2.125 WELLS FARGO & COMPANY 2.125%/19-24.09.2031	GBP	100'000			100'000	80'523.00	0.05
2.500 WELLS FARGO & COMPANY 2.5%/19-02.05.2029	GBP	100'000			100'000	87'442.00	0.05
4.625 WELLS FARGO 4.625%/06-02.11.2035	GBP	60'000			60'000	56'752.80	0.03
2.000 WELLS FARGO BANK (reg. -S-) S.77 2%/16-28.07.2025	GBP	100'000			100'000	95'445.00	0.05
						<b>6'002'342.34</b>	<b>3.43</b>
<b>Total Bonds</b>						<b>173'207'220.12</b>	<b>98.84</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>173'207'220.12</b>	<b>98.84</b>
<b>Total investments</b>						<b>173'207'220.12</b>	<b>98.84</b>
Cash at banks						298'638.23	0.17
Time deposit						0.00	0.00
Other assets						1'726'170.06	0.99
<b>Total fund assets</b>						<b>175'232'028.41</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						12'686.66	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>175'219'341.75</b>	<b>99.99</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value GBP	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>173'207'220.12</b>	<b>98.84</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
CADENT FINANCE PLC 2.1250 22/09/28	Credit Suisse (Schweiz) AG	Lending	100'000
DEUTSCHE BAHN FIN GMBH 1.3750 07/07/25	Credit Suisse (Schweiz) AG	Lending	99'000
E.ON INTL FINANCE BV 6.2500 03/06/30	Credit Suisse (Schweiz) AG	Lending	69'000
HAMMERSON PLC 7.2500 21/04/28	Credit Suisse (Schweiz) AG	Lending	59'000
INTL FINANCE CORP 0.8750 15/09/26	Credit Suisse (Schweiz) AG	Lending	90'000
NATL GRID ELECT TRANS 5.2720 18/01/43	Credit Suisse (Schweiz) AG	Lending	100'000
REALTY INCOME CORP 6.0000 05/12/39	Credit Suisse (Schweiz) AG	Lending	100'000
UNITED KINGDOM GILT 0.6250 07/06/25	Credit Suisse (Schweiz) AG	Lending	3'861'000
UNITED KINGDOM GILT 4.5000 07/12/42	Credit Suisse (Schweiz) AG	Lending	2'000'000

**Off Balance sheet**

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	6'293'243.77	3.59%	25'275'780.18	15.16%
- Commission income	70'840.45	0.04%	55'252.89	0.03%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	JPY	79'303.94	80'286.10	88'287.37
<b>Unit class ZB</b>				
Total net assets in millions	JPY	77'767.98	78'374.38	83'153.16
Asset value per share	JPY	101'678	102'698	106'465
<b>Unit class QB</b>				
Total net assets in millions	JPY	1'464.33	1'850.86	2'396.23
Asset value per share	JPY	99'028	100'133	103'919
<b>Unit class ZBH</b>				
Total net assets in millions	JPY	71.63	60.86	2'737.98
Asset value per share	CHF	942.34	936.30	971.58

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class QB		Unit class ZBH
For Accumulation available earnings	JPY	411.208	JPY	230.467	JPY	605.247
Less 35% Swiss withholding tax	JPY	143.923	JPY	80.664	JPY	211.837
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>267.285</b>	<b>JPY</b>	<b>149.804</b>	<b>JPY</b>	<b>393.411</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class QB		Unit class ZBH
For Accumulation available earnings	JPY	411.208	JPY	230.467	JPY	605.247
Less 35% Swiss withholding tax 1)	JPY	143.923	JPY	80.664	JPY	211.837
<b>For Accumulation retained earnings</b>	<b>JPY</b>	<b>267.285</b>	<b>JPY</b>	<b>149.804</b>	<b>JPY</b>	<b>393.411</b>
<b>Coupon no. income</b>		<b>17</b>		<b>11</b>		<b>6</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

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**Exchange rates**

<b>Exchange rates as at</b>	<b>29.02.2024</b>
JAPANESE YEN	1.000000
SWISS FRANC	169.971036
UNITED STATES DOLLAR	149.670009

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	JPY	JPY
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	43'229'358	37'423'387
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	79'150'369'936	80'137'994'479
Derivatives financial instruments	-17'955	-2'913
Other assets	112'952'911	112'955'213
<b>Total fund assets, less</b>	<b>79'306'534'250</b>	<b>80'288'370'166</b>
Other liabilities	2'594'120	2'273'233
<b>Net assets</b>	<b>79'303'940'130</b>	<b>80'286'096'933</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	80'286'096'933	88'287'366'770
Delivery withholding tax	-141'875'838	-189'114'007
Issue of units	15'077'286'546	10'538'280'895
Redemption of units	-15'300'391'517	-15'868'609'879
Other items from unit transactions	62'370'377	306'137'595
Total income	-679'546'371	-2'787'964'440
<b>Net assets at end of reporting period</b>	<b>79'303'940'130</b>	<b>80'286'096'933</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	782'081.900	826'544.488
Number of units issued	147'525.293	99'346.556
Number of units redeemed	-149'528.944	-143'809.144
<b>Number at the end of the reporting period</b>	<b>780'078.249</b>	<b>782'081.900</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class QB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY	JPY	JPY
78'374'375'962	83'153'158'915	1'850'863'200	2'396'228'862	60'857'778	2'737'978'999
-139'696'646	-178'679'505	-2'078'351	-3'584'167	-100'841	-6'850'335
13'957'687'418	9'725'913'907	1'119'599'128	185'811'988	0	626'555'000
-13'794'208'344	-11'475'422'384	-1'506'183'173	-651'257'495	0	-3'741'930'000
44'970'804	-123'868'195	17'373'832	-8'687'878	25'740	438'693'668
-675'152'277	-2'726'726'776	-15'244'345	-67'648'110	10'850'251	6'410'446
<b>77'767'976'917</b>	<b>78'374'375'962</b>	<b>1'464'330'291</b>	<b>1'850'863'200</b>	<b>71'632'928</b>	<b>60'857'778</b>
763'150.668	781'038.585	18'484.000	23'058.671	447.232	22'447.232
136'264.293	92'514.556	11'261.000	1'832.000	0.000	5'000.000
-134'570.944	-110'402.473	-14'958.000	-6'406.671	0.000	-27'000.000
<b>764'844.017</b>	<b>763'150.668</b>	<b>14'787.000</b>	<b>18'484.000</b>	<b>447.232</b>	<b>447.232</b>
(JPY)	(JPY)	(JPY)	(JPY)	(CHF)	(CHF)
<b>101'678</b>	<b>102'698</b>	<b>99'028</b>	<b>100'133</b>	<b>942.34</b>	<b>936.30</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
<b>Income</b>		
Income from bank assets	102'856	1'194
Negative interest	-298'747	-568'488
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	329'778'284	421'471'831
Current income paid in on issued units	28'983'482	18'226'923
<b>Total income</b>	<b>358'565'875</b>	<b>439'131'460</b>
<b>Expenses</b>		
Interest paid	7'832	203'831
Audit expenses	2'379'562	2'198'119
Remunerations to the following in accordance with the fund regulations:		
- Management company	2'403'859	3'656'039
Other expenses	2'039'215	386'718
Current net income paid out on redeemed units	33'546'835	42'810'104
<b>Total expenses</b>	<b>40'377'303</b>	<b>49'254'811</b>
<b>Net Income</b>	<b>318'188'572</b>	<b>389'876'649</b>
Realised capital gains and losses	-602'604'336	-563'509'871
<b>Realized income</b>	<b>-284'415'764</b>	<b>-173'633'222</b>
Unrealized capital gain/losses	-395'130'607	-2'614'331'218
<b>Total income</b>	<b>-679'546'371</b>	<b>-2'787'964'440</b>
<b>Application of net income</b>		
Net income of financial year	318'188'572	389'876'649
<b>Net income available for distribution</b>	<b>318'188'572</b>	<b>389'876'649</b>
Distribution/delivery withholding taxes (35%)	111'366'001	136'456'827
For investment of retained earnings (65%)	206'822'571	253'419'822

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Unit class ZB		Unit class QB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY	JPY	JPY
101'463	1'164	1'304	27	89	3
-293'035	-548'416	-5'465	-13'538	-247	-6'534
323'799'774	399'613'814	5'703'342	10'512'293	275'168	11'345'724
27'377'713	17'693'331	1'605'769	341'228	0	192'364
<b>350'985'915</b>	<b>416'759'893</b>	<b>7'304'950</b>	<b>10'840'010</b>	<b>275'010</b>	<b>11'531'557</b>
7'705	198'898	121	4'722	6	211
2'336'674	2'088'146	40'887	54'607	2'001	55'366
0	0	2'403'859	3'656'039	0	0
1'997'675	360'244	39'224	8'749	2'316	17'725
32'133'895	30'395'828	1'412'940	1'244'140	0	11'170'136
<b>36'475'949</b>	<b>33'043'116</b>	<b>3'897'031</b>	<b>4'968'257</b>	<b>4'323</b>	<b>11'243'438</b>
<b>314'509'966</b>	<b>383'716'777</b>	<b>3'407'919</b>	<b>5'871'753</b>	<b>270'687</b>	<b>288'119</b>
-602'283'610	-551'527'003	-11'348'238	-13'037'235	11'027'512	1'054'367
<b>-287'773'644</b>	<b>-167'810'226</b>	<b>-7'940'319</b>	<b>-7'165'482</b>	<b>11'298'199</b>	<b>1'342'486</b>
-387'378'633	-2'558'916'550	-7'304'026	-60'482'628	-447'948	5'067'960
<b>-675'152'277</b>	<b>-2'726'726'776</b>	<b>-15'244'345</b>	<b>-67'648'110</b>	<b>10'850'251</b>	<b>6'410'446</b>
314'509'966	383'716'777	3'407'919	5'871'753	270'687	288'119
<b>314'509'966</b>	<b>383'716'777</b>	<b>3'407'919</b>	<b>5'871'753</b>	<b>270'687</b>	<b>288'119</b>
110'078'488	134'300'872	1'192'772	2'055'114	94'741	100'841
204'431'478	249'415'905	2'215'147	3'816'639	175'946	187'278

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Germany</b>							
2.050	KFW 2.05%/06-16.02.2026	JPY	50'000'000		50'000'000	51'801'408	0.07
2.600	KFW 2.6%/07-20.06.2037	JPY	70'000'000		70'000'000	85'947'778	0.11
						<b>137'749'186</b>	<b>0.17</b>
<b>Hong Kong</b>							
0.204	HONGKONG & SHANGHAI BK S. -3- 0.204%/19-25.06.2024	JPY	100'000'000		100'000'000	99'877'000	0.13
						<b>99'877'000</b>	<b>0.13</b>
<b>Japan</b>							
0.375	BRIDGESTONE CORPORATION S. -14- 0.375%/19-19.04.2029	JPY	100'000'000		100'000'000	98'289'199	0.12
2.300	DBJ (reg. -S-) 2.3%/06-19.03.2026	JPY	70'000'000		70'000'000	72'752'605	0.09
0.100	JAPAN (10 YEAR ISSUE) S. -352- 0.1%/18-20.09.2028	JPY	835'000'000	160'000'000	55'000'000	940'000'000	1.17
0.100	JAPAN (10 YEAR ISSUE) S. -353- 0.1%/19-20.12.2028	JPY	853'000'000	40'000'000		893'000'000	1.11
0.100	JAPAN (10 YEAR ISSUE) S. -354- 0.1%/19-20.03.2029	JPY	838'000'000			838'000'000	1.04
0.100	JAPAN (10 YEAR ISSUE) S. -355- 0.1%/19-20.06.2029	JPY	825'000'000			825'000'000	1.03
0.100	JAPAN (10 YEAR ISSUE) S. -356- 0.1%/19-20.09.2029	JPY	900'000'000		50'000'000	850'000'000	1.06
0.100	JAPAN (10 YEAR ISSUE) S. -357- 0.1%/20-20.12.2029	JPY	872'000'000			872'000'000	1.08
0.100	JAPAN (10 YEAR ISSUE) S. -358- 0.1%/20-20.03.2030	JPY	862'000'000	150'000'000	212'000'000	800'000'000	0.99
0.100	JAPAN (10 YEAR ISSUE) S. -359- 0.1%/20-20.06.2030	JPY	940'000'000	250'000'000	190'000'000	1'000'000'000	1.24
0.100	JAPAN (10 YEAR ISSUE) S. -360- 0.1%/20-20.09.2030	JPY	1'051'000'000	350'000'000	471'000'000	930'000'000	1.15
0.100	JAPAN (10 YEAR ISSUE) S. -361- 0.1%/21-20.12.2030	JPY	880'000'000	100'000'000		980'000'000	1.21
0.100	JAPAN (10 YEAR ISSUE) S. -362- 0.1%/21-20.03.2031	JPY	1'131'000'000	150'000'000	361'000'000	920'000'000	1.13
0.100	JAPAN (10 YEAR ISSUE) S. -363- 0.1%/21-20.06.2031	JPY	987'000'000	140'000'000	177'000'000	950'000'000	1.16
0.100	JAPAN (10 YEAR ISSUE) S. -364- 0.1%/21-20.09.2031	JPY	893'000'000	300'000'000	223'000'000	970'000'000	1.19
0.100	JAPAN (10 YEAR ISSUE) S. -365- 0.1%/22-20.12.2031	JPY	906'000'000	180'000'000	226'000'000	860'000'000	1.05
0.200	JAPAN (10 YEAR ISSUE) S. -366- 0.2%/22-20.03.2032	JPY	940'000'000	100'000'000	240'000'000	800'000'000	0.98
0.200	JAPAN (10 YEAR ISSUE) S. -367- 0.2%/22-20.06.2032	JPY	890'000'000	90'000'000	70'000'000	910'000'000	1.11
0.200	JAPAN (10 YEAR ISSUE) S. -368- 0.2%/22-20.09.2032	JPY	720'000'000	350'000'000	70'000'000	1'000'000'000	1.22
0.500	JAPAN (10 YEAR ISSUE) S. -369- 0.5%/23-20.12.2032	JPY	780'000'000			780'000'000	0.97
0.500	JAPAN (10 YEAR ISSUE) S. -370- 0.5%/23-20.03.2033	JPY	810'000'000			810'000'000	1.01
0.400	JAPAN (10 YEAR ISSUE) S. -371- 0.4%/23-20.06.2033	JPY	810'000'000			810'000'000	1.00
0.800	JAPAN (10 YEAR ISSUE) S. -372- 0.8%/23-20.09.2033	JPY	770'000'000			770'000'000	0.98
0.600	JAPAN (10 YEAR ISSUE) S. -373- 0.6%/24-20.12.2033	JPY	100'000'000			100'000'000	0.12
0.100	JAPAN (10 YR ISSUE) 0.1%/17-20.06.2027	JPY	906'000'000	50'000'000	250'000'000	706'000'000	0.89
0.100	JAPAN (10 YR ISSUE) 0.1%/17-20.09.2027	JPY	971'000'000		71'000'000	900'000'000	1.13
0.100	JAPAN (10 YR ISSUE) 0.1%/17-20.12.2027	JPY	919'950'000			919'950'000	1.15
0.100	JAPAN (10 YR ISSUE) S. -350- 0.1%/18-20.03.2028	JPY	1'127'100'000			1'127'100'000	1.41
0.100	JAPAN (10 YR ISSUE) S. -351- 0.1%/18-20.06.2028	JPY	835'000'000	180'000'000		1'015'000'000	1.27
0.005	JAPAN (2 YEAR ISSUE) S. -432- 0.005%/22-01.01.2024	JPY	420'000'000		420'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -433- 0.005%/22-01.02.2024	JPY	370'000'000		370'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -434- 0.005%/22-01.03.2024	JPY	420'000'000		420'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -435- 0.005%/22-01.04.2024	JPY	370'000'000		370'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -436- 0.005%/22-01.05.2024	JPY	330'000'000		330'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -437- 0.005%/22-01.06.2024	JPY	370'000'000		370'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -438- 0.005%/22-01.07.2024	JPY	280'000'000		280'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -439- 0.005%/22-01.08.2024	JPY	430'000'000		430'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -440- 0.005%/22-01.09.2024	JPY	380'000'000		380'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -441- 0.005%/22-01.10.2024	JPY	250'000'000		250'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -442- 0.005%/22-01.11.2024	JPY	350'000'000		350'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -444- 0.005%/23-01.01.2025	JPY		300'000'000	300'000'000		
0.005	JAPAN (2 YEAR ISSUE) S. -445- 0.005%/23-01.02.2025	JPY		250'000'000	250'000'000	249'974'680	0.32
0.005	JAPAN (2 YEAR ISSUE) S. -446- 0.005%/23-01.03.2025	JPY		300'000'000	300'000'000	299'916'576	0.38
0.005	JAPAN (2 YEAR ISSUE) S. -447- 0.005%/23-01.04.2025	JPY		300'000'000	300'000'000	299'860'794	0.38
0.005	JAPAN (2 YEAR ISSUE) S. -448- 0.005%/23-01.05.2025	JPY		300'000'000	300'000'000	299'810'739	0.38
0.005	JAPAN (2 YEAR ISSUE) S. -449- 0.005%/23-01.06.2025	JPY		350'000'000	350'000'000	349'696'596	0.44
0.005	JAPAN (2 YEAR ISSUE) S. -450- 0.005%/23-01.07.2025	JPY		350'000'000	350'000'000	349'641'268	0.44
0.005	JAPAN (2 YEAR ISSUE) S. -451- 0.005%/23-01.08.2025	JPY		350'000'000	350'000'000	349'572'776	0.44
0.005	JAPAN (2 YEAR ISSUE) S. -452- 0.005%/23-01.09.2025	JPY		330'000'000	330'000'000	329'485'170	0.42
0.005	JAPAN (2 YEAR ISSUE) S. -453- 0.005%/23-01.10.2025	JPY		340'000'000	340'000'000	339'317'668	0.43
0.100	JAPAN (2 YEAR ISSUE) S. -454- 0.1%/23-01.11.2025	JPY		350'000'000	350'000'000	349'765'245	0.44
0.005	JAPAN (2 YEAR ISSUE) S. -455- 0.005%/23-01.12.2025	JPY		350'000'000	350'000'000	349'077'505	0.44
0.100	JAPAN (2 YEAR ISSUE) S. -457- 0.1%/24-01.02.2026	JPY		40'000'000	40'000'000	39'944'675	0.05
0.500	JAPAN (20 YEAR ISSUE) 0.5%/18-20.03.2038	JPY	470'000'000	200'000'000	170'000'000	500'000'000	0.58
0.600	JAPAN (20 YEAR ISSUE) 0.6%/17-20.06.2037	JPY	397'000'000		50'000'000	347'000'000	0.42
0.600	JAPAN (20 YEAR ISSUE) 0.6%/17-20.09.2037	JPY	291'000'000	50'000'000		341'000'000	0.41
0.600	JAPAN (20 YEAR ISSUE) 0.6%/17-20.12.2037	JPY	393'000'000			393'000'000	0.47
0.700	JAPAN (20 YEAR ISSUE) 0.7%/17-20.03.2037	JPY	355'000'000			355'000'000	0.43
0.200	JAPAN (20 YEAR ISSUE) N. -157- 0.2%/16-20.06.2036	JPY	498'000'000	150'000'000	200'000'000	448'000'000	0.52

## 878 CSIF (CH) Bond Aggregate JPY Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
0.500 JAPAN (20 YEAR ISSUE) S. -165- 0.5%/18-20.06.2038	JPY	490'000'000	80'000'000	200'000'000	370'000'000	341'749'753	0.43
0.700 JAPAN (20 YEAR ISSUE) S. -166- 0.7%/18-20.09.2038	JPY	190'400'000	270'000'000	170'000'000	290'400'000	275'011'417	0.35
0.500 JAPAN (20 YEAR ISSUE) S. -167- 0.5%/19-20.12.2038	JPY	327'000'000	50'000'000		377'000'000	345'709'841	0.44
0.400 JAPAN (20 YEAR ISSUE) S. -168- 0.4%/19-20.03.2039	JPY	420'000'000	50'000'000	180'000'000	290'000'000	260'581'139	0.33
0.300 JAPAN (20 YEAR ISSUE) S. -169- 0.3%/19-20.06.2039	JPY	484'200'000	150'000'000	184'200'000	450'000'000	395'958'456	0.50
0.300 JAPAN (20 YEAR ISSUE) S. -170- 0.3%/19-20.09.2039	JPY	430'000'000	150'000'000	150'000'000	430'000'000	376'599'538	0.47
0.300 JAPAN (20 YEAR ISSUE) S. -171- 0.3%/20-20.12.2039	JPY	408'000'000	200'000'000	300'000'000	308'000'000	268'501'030	0.34
0.400 JAPAN (20 YEAR ISSUE) S. -172- 0.4%/20-20.03.2040	JPY	378'000'000	80'000'000	88'000'000	370'000'000	326'231'105	0.41
0.400 JAPAN (20 YEAR ISSUE) S. -173- 0.4%/20-20.06.2040	JPY	407'000'000			407'000'000	357'015'288	0.45
0.400 JAPAN (20 YEAR ISSUE) S. -174- 0.4%/20-20.09.2040	JPY	500'000'000	80'000'000	80'000'000	500'000'000	436'531'860	0.55
0.500 JAPAN (20 YEAR ISSUE) S. -175- 0.5%/21-20.12.2040	JPY	444'000'000		74'000'000	370'000'000	327'114'917	0.41
0.500 JAPAN (20 YEAR ISSUE) S. -176- 0.5%/21-20.03.2041	JPY	466'000'000			466'000'000	410'100'574	0.52
0.400 JAPAN (20 YEAR ISSUE) S. -177- 0.4%/21-20.06.2041	JPY	465'000'000	50'000'000		515'000'000	443'182'380	0.56
0.500 JAPAN (20 YEAR ISSUE) S. -178- 0.5%/21-20.09.2041	JPY	485'000'000			485'000'000	422'821'036	0.53
0.500 JAPAN (20 YEAR ISSUE) S. -179- 0.5%/22-20.12.2041	JPY	515'000'000			515'000'000	446'986'386	0.56
0.800 JAPAN (20 YEAR ISSUE) S. -180- 0.8%/22-20.03.2042	JPY	450'000'000	130'000'000		580'000'000	529'420'282	0.67
0.900 JAPAN (20 YEAR ISSUE) S. -181- 0.9%/22-20.06.2042	JPY	480'000'000			480'000'000	444'615'893	0.56
1.100 JAPAN (20 YEAR ISSUE) S. -182- 1.1%/22-20.09.2042	JPY	330'000'000	100'000'000		430'000'000	411'184'434	0.52
1.400 JAPAN (20 YEAR ISSUE) S. -183- 1.4%/23-20.12.2042	JPY		230'000'000		230'000'000	230'730'365	0.29
1.100 JAPAN (20 YEAR ISSUE) S. -184- 1.1%/23-20.03.2043	JPY		360'000'000		360'000'000	342'425'700	0.43
1.100 JAPAN (20 YEAR ISSUE) S. -185- 1.1%/23-20.06.2043	JPY		370'000'000		370'000'000	350'615'645	0.44
1.500 JAPAN (20 YEAR ISSUE) S. -186- 1.5%/23-20.09.2043	JPY		410'000'000	50'000'000	360'000'000	364'357'508	0.46
1.300 JAPAN (20 YEAR ISSUE) S. -187- 1.3%/24-20.12.2043	JPY		80'000'000		80'000'000	78'016'206	0.10
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.03.2047	JPY	270'000'000	50'000'000	70'000'000	250'000'000	213'554'905	0.27
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.09.2047	JPY	70'000'000		70'000'000			
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.12.2047	JPY	280'000'000		50'000'000	230'000'000	194'681'706	0.25
0.300 JAPAN (30 YEAR ISSUE) N. -51- 0.3%/16-20.06.2046	JPY	284'000'000	180'000'000	190'000'000	274'000'000	210'437'285	0.27
0.800 JAPAN (30 YEAR ISSUE) S. -55- 0.8%/17-20.06.2047	JPY	151'900'000	100'000'000		251'900'000	214'491'694	0.27
0.800 JAPAN (30 YEAR ISSUE) S. -58- 0.8%/18-20.03.2048	JPY	313'000'000	20'000'000	80'000'000	253'000'000	213'662'470	0.27
0.700 JAPAN (30 YEAR ISSUE) S. -59- 0.7%/18-20.06.2048	JPY	284'000'000			284'000'000	233'241'532	0.29
0.900 JAPAN (30 YEAR ISSUE) S. -60- 0.9%/18-20.09.2048	JPY		200'000'000	40'000'000	160'000'000	137'496'434	0.17
0.700 JAPAN (30 YEAR ISSUE) S. -61- 0.7%/19-20.12.2048	JPY	375'000'000		175'000'000	200'000'000	163'287'070	0.21
0.500 JAPAN (30 YEAR ISSUE) S. -62- 0.5%/19-20.03.2049	JPY	348'000'000	50'000'000	100'000'000	298'000'000	229'934'720	0.29
0.400 JAPAN (30 YEAR ISSUE) S. -63- 0.4%/19-20.06.2049	JPY	250'000'000	160'000'000	130'000'000	280'000'000	209'378'683	0.26
0.400 JAPAN (30 YEAR ISSUE) S. -64- 0.4%/19-20.09.2049	JPY	282'000'000		62'000'000	220'000'000	163'819'836	0.21
0.400 JAPAN (30 YEAR ISSUE) S. -65- 0.4%/20-20.12.2049	JPY	228'000'000	20'000'000		248'000'000	184'565'243	0.23
0.400 JAPAN (30 YEAR ISSUE) S. -66- 0.4%/20-20.03.2050	JPY	277'000'000	70'000'000	100'000'000	247'000'000	182'298'664	0.23
0.600 JAPAN (30 YEAR ISSUE) S. -67- 0.6%/20-20.06.2050	JPY	330'000'000		60'000'000	270'000'000	209'960'524	0.26
0.600 JAPAN (30 YEAR ISSUE) S. -68- 0.6%/20-20.09.2050	JPY	300'000'000			300'000'000	232'244'907	0.29
0.700 JAPAN (30 YEAR ISSUE) S. -69- 0.7%/21-20.12.2050	JPY	288'000'000			288'000'000	228'316'452	0.29
0.700 JAPAN (30 YEAR ISSUE) S. -70- 0.7%/21-20.03.2051	JPY	240'000'000	70'000'000		310'000'000	244'919'074	0.31
0.700 JAPAN (30 YEAR ISSUE) S. -71- 0.7%/21-20.06.2051	JPY	330'000'000			330'000'000	259'811'059	0.33
0.700 JAPAN (30 YEAR ISSUE) S. -72- 0.7%/21-20.09.2051	JPY	330'000'000			330'000'000	258'916'178	0.33
0.700 JAPAN (30 YEAR ISSUE) S. -73- 0.7%/22-20.12.2051	JPY	395'000'000	50'000'000	100'000'000	345'000'000	269'965'170	0.34
1.000 JAPAN (30 YEAR ISSUE) S. -74- 1%/22-20.03.2052	JPY	190'000'000	130'000'000	40'000'000	280'000'000	237'799'296	0.30
1.300 JAPAN (30 YEAR ISSUE) S. -75- 1.3%/22-20.06.2052	JPY	270'000'000	30'000'000		300'000'000	273'286'992	0.34
1.400 JAPAN (30 YEAR ISSUE) S. -76- 1.4%/22-20.09.2052	JPY	250'000'000	40'000'000	100'000'000	190'000'000	177'065'754	0.22
1.600 JAPAN (30 YEAR ISSUE) S. -77- 1.6%/23-20.12.2052	JPY	130'000'000			130'000'000	126'860'872	0.16
1.400 JAPAN (30 YEAR ISSUE) S. -78- 1.4%/23-20.03.2053	JPY	100'000'000			100'000'000	92'990'307	0.12
1.200 JAPAN (30 YEAR ISSUE) S. -79- 1.2%/23-20.06.2053	JPY	280'000'000	50'000'000		230'000'000	203'075'018	0.26
1.800 JAPAN (30 YEAR ISSUE) S. -80- 1.8%/23-20.09.2053	JPY	210'000'000			210'000'000	213'791'569	0.27
1.600 JAPAN (30 YEAR ISSUE) S. -81- 1.6%/24-20.12.2053	JPY	30'000'000			30'000'000	29'107'700	0.04
0.900 JAPAN (40 YEAR ISSUE) 0.9%/17-20.03.2057	JPY	378'000'000	30'000'000	65'000'000	343'000'000	270'437'599	0.34
0.800 JAPAN (40 YEAR ISSUE) S. -11- 0.8%/18-20.03.2058	JPY	265'000'000	60'000'000	20'000'000	305'000'000	230'418'350	0.29
0.500 JAPAN (40 YEAR ISSUE) S. -12- 0.5%/19-20.03.2059	JPY	299'600'000			299'600'000	201'804'631	0.25
0.500 JAPAN (40 YEAR ISSUE) S. -13- 0.5%/20-20.03.2060	JPY	408'000'000	160'000'000	160'000'000	408'000'000	270'622'320	0.34
0.700 JAPAN (40 YEAR ISSUE) S. -14- 0.7%/21-20.03.2061	JPY	335'000'000	40'000'000		375'000'000	265'267'976	0.33
1.000 JAPAN (40 YEAR ISSUE) S. -15- 1%/22-20.03.2062	JPY	350'000'000	60'000'000		410'000'000	319'357'549	0.40
1.300 JAPAN (40 YEAR ISSUE) S. -16- 1.3%/23-20.03.2063	JPY		210'000'000		210'000'000	178'937'745	0.23
0.100 JAPAN (5 YEAR ISSUE) S. -139- 0.1%/19-20.03.2024	JPY	699'150'000		699'150'000			
0.100 JAPAN (5 YEAR ISSUE) S. -140- 0.1%/19-20.06.2024	JPY	648'050'000		648'050'000			
0.100 JAPAN (5 YEAR ISSUE) S. -141- 0.1%/19-20.09.2024	JPY	625'300'000		625'300'000			
0.100 JAPAN (5 YEAR ISSUE) S. -142- 0.1%/20-20.12.2024	JPY	651'600'000		550'000'000	101'600'000	101'660'960	0.13
0.100 JAPAN (5 YEAR ISSUE) S. -143- 0.1%/20-20.03.2025	JPY	634'000'000			634'000'000	634'432'394	0.80
0.100 JAPAN (5 YEAR ISSUE) S. -144- 0.1%/20-20.06.2025	JPY	820'000'000			820'000'000	820'180'400	1.03
0.100 JAPAN (5 YEAR ISSUE) S. -145- 0.1%/20-20.09.2025	JPY	795'000'000			795'000'000	794'662'666	1.00
0.100 JAPAN (5 YEAR ISSUE) S. -146- 0.1%/21-20.12.2025	JPY	723'000'000			723'000'000	722'403'467	0.91
0.005 JAPAN (5 YEAR ISSUE) S. -147- 0.005%/21-20.03.2026	JPY	841'000'000	100'000'000		941'000'000	938'059'112	1.18
0.005 JAPAN (5 YEAR ISSUE) S. -148- 0.005%/21-20.06.2026	JPY	790'000'000	210'000'000	269'600'000	730'400'000	727'597'265	0.92
0.005 JAPAN (5 YEAR ISSUE) S. -149- 0.005%/21-20.09.2026	JPY	880'000'000		90'000'000	790'000'000	786'397'600	0.99
0.005 JAPAN (5 YEAR ISSUE) S. -150- 0.005%/22-20.12.2026	JPY	825'000'000			825'000'000	820'691'933	1.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
0.005 JAPAN (5 YEAR ISSUE) S. -151- 0.005%/22-20.03.2027	JPY	730'000'000	100'000'000	200'000'000	630'000'000	626'331'164	0.79
0.100 JAPAN (5 YEAR ISSUE) S. -152- 0.1%/22-20.03.2027	JPY	350'000'000	100'000'000	100'000'000	350'000'000	349'148'093	0.44
0.005 JAPAN (5 YEAR ISSUE) S. -153- 0.005%/22-20.06.2027	JPY	950'000'000			950'000'000	943'364'013	1.19
0.100 JAPAN (5 YEAR ISSUE) S. -154- 0.1%/22-20.09.2027	JPY	670'000'000	180'000'000		850'000'000	845'767'468	1.07
0.300 JAPAN (5 YEAR ISSUE) S. -155- 0.3%/23-20.12.2027	JPY	200'000'000		50'000'000	150'000'000	150'205'028	0.19
0.200 JAPAN (5 YEAR ISSUE) S. -156- 0.2%/23-20.12.2027	JPY	500'000'000			500'000'000	498'854'110	0.63
0.200 JAPAN (5 YEAR ISSUE) S. -157- 0.2%/23-20.03.2028	JPY	300'000'000			300'000'000	298'916'613	0.38
0.100 JAPAN (5 YEAR ISSUE) S. -158- 0.1%/23-20.03.2028	JPY	490'000'000			490'000'000	486'255'582	0.61
0.100 JAPAN (5 YEAR ISSUE) S. -159- 0.1%/23-20.06.2028	JPY	300'000'000			300'000'000	297'333'564	0.37
0.200 JAPAN (5 YEAR ISSUE) S. -160- 0.2%/23-20.06.2028	JPY	200'000'000			200'000'000	199'071'592	0.25
0.300 JAPAN (5 YEAR ISSUE) S. -161- 0.3%/23-20.06.2028	JPY	290'000'000			290'000'000	289'862'163	0.37
0.300 JAPAN (5 YEAR ISSUE) S. -162- 0.3%/23-20.09.2028	JPY	415'000'000		65'000'000	350'000'000	349'397'300	0.44
0.400 JAPAN (5 YEAR ISSUE) S. -163- 0.4%/23-20.09.2028	JPY	550'000'000			550'000'000	551'333'365	0.70
1.900 JAPAN 1.9%/12-20.09.2042	JPY	266'000'000			266'000'000	289'243'556	0.36
2.420 JAPAN EXP HLD/DEBT REPAY 2.42%/08-20.06.2028	JPY	100'000'000			100'000'000	108'228'872	0.14
2.450 JAPAN EXP HLD/DEBT REPAY 2.45%/06-19.03.2026	JPY	120'000'000			120'000'000	125'171'939	0.16
2.850 JAPAN EXP HLD/DEBT REPAY 2.85%/09-18.03.2039	JPY	80'000'000			80'000'000	92'889'495	0.12
0.625 JAPAN EXP HLD/DEBT REPAY S. -361- 0.625%/18-30.09.2038	JPY	100'000'000			100'000'000	92'797'812	0.12
0.422 JAPAN EXP HLD/DEBT REPAY S. -398- 0.422%/19-28.12.2049	JPY	100'000'000			100'000'000	73'116'141	0.09
0.747 JAPAN EXPRESSWAY HOLDING AND DEBT REPAYMENT AGENCY N. 209 0.747%/14-31.01.2024	JPY	100'000'000		100'000'000			
0.690 JAPAN FIN ORG MUNICIPAL 0.69%/14-28.06.2024	JPY	100'000'000			100'000'000	100'165'000	0.13
0.145 JAPAN FIN ORG MUNICIPAL S. -106- 0.145%/18-14.03.2028	JPY	100'000'000			100'000'000	99'129'741	0.12
0.001 JAPAN FIN ORG MUNICIPAL S. -11- 0.001%/20-28.08.2024	JPY	100'000'000		100'000'000			
1.500 JAPAN n 144 1.5%/13-20.03.2033	JPY	218'150'000			218'150'000	234'803'383	0.30
1.500 JAPAN n 148 1.5%/14-20.03.2034	JPY	363'000'000	100'000'000		463'000'000	497'562'367	0.63
0.400 JAPAN N -156- 0.4%/16-20.03.2036	JPY	444'000'000			444'000'000	419'877'968	0.53
0.600 JAPAN n 333 0.6%/14-20.03.2024	JPY	210'000'000		210'000'000			
0.400 JAPAN N -340- 0.4%/15-20.09.2025	JPY	826'700'000	50'000'000	200'000'000	676'700'000	679'769'335	0.86
0.100 JAPAN N -342- 0.1%/16-20.03.2026	JPY	705'000'000	200'000'000	200'000'000	705'000'000	704'129'508	0.89
1.400 JAPAN N -48- 1.4%/15-20.09.2045	JPY	62'000'000	50'000'000		112'000'000	109'821'800	0.14
1.400 JAPAN N -49- 1.4%/15-20.12.2045	JPY	152'000'000		15'000'000	137'000'000	134'033'225	0.17
0.800 JAPAN N -50- 0.8%/16-20.03.2046	JPY	315'000'000	60'000'000	135'000'000	240'000'000	207'536'650	0.26
0.400 JAPAN N -9- 0.84%/16-20.03.2056	JPY	393'000'000	150'000'000	93'000'000	450'000'000	302'723'271	0.38
1.600 JAPAN N. 136 1.6%/12-20.03.2032	JPY	221'000'000			221'000'000	239'294'917	0.30
1.800 JAPAN N. 142 1.8%/12-20.12.2032	JPY	70'000'000		70'000'000			
1.600 JAPAN N. 143 1.6%/13-20.03.2033	JPY	298'000'000			298'000'000	323'380'556	0.41
1.700 JAPAN N. 145 1.7%/13-20.06.2033	JPY	362'000'000	100'000'000		462'000'000	505'706'369	0.64
1.700 JAPAN N. 146 1.7%/13-20.09.2033	JPY	390'000'000		100'000'000	290'000'000	317'535'488	0.40
1.400 JAPAN N. 150 1.4%/14-20.09.2034	JPY	425'000'000	130'000'000	100'000'000	455'000'000	483'934'674	0.61
1.200 JAPAN N. 151 1.2%/14-20.12.2034	JPY	490'000'000	60'000'000	90'000'000	460'000'000	479'526'821	0.60
1.200 JAPAN N. -152- 1.2%/15-20.03.2035	JPY	391'600'000	80'000'000	71'600'000	400'000'000	416'452'892	0.53
1.300 JAPAN N. -153- 1.3%/15-20.06.2035	JPY	404'000'000	46'000'000		450'000'000	472'840'524	0.60
1.200 JAPAN N. -154- 1.2%/15-20.09.2035	JPY	373'200'000			373'200'000	387'669'800	0.49
1.000 JAPAN N. -155- 1%/15-20.12.2035	JPY	413'000'000	40'000'000		453'000'000	459'570'987	0.58
0.500 JAPAN N. -158- 0.5%/16-20.09.2036	JPY	524'000'000			524'000'000	497'155'145	0.63
0.600 JAPAN N. 332 0.6%/13-20.12.2023	JPY	155'000'000		155'000'000			
0.600 JAPAN N. 334 0.6%/14-20.06.2024	JPY	663'000'000		663'000'000			
0.500 JAPAN N. 335 0.5%/14-20.09.2024	JPY	672'000'000			672'000'000		
0.500 JAPAN N. 336 0.5%/14-20.12.2024	JPY	328'000'000		328'000'000			
0.300 JAPAN N. 337 0.3%/14-20.12.2024	JPY	519'000'000		519'000'000			
0.400 JAPAN N. -338- 0.4%/15-20.03.2025	JPY	827'000'000			280'000'000	547'000'000	0.69
0.400 JAPAN N. -339- 0.4%15-20.06.2025	JPY	839'000'000	100'000'000	200'000'000	739'000'000	741'995'278	0.94
0.300 JAPAN N. -341- 0.3%/15-20.12.2025	JPY	974'500'000		384'500'000	590'000'000	591'502'335	0.75
0.100 JAPAN N. -343- 0.1%/16-20.06.2026	JPY	778'000'000			778'000'000	776'673'448	0.98
0.100 JAPAN N. -344- 0.1%/16-20.09.2026	JPY	891'200'000		50'000'000	841'200'000	839'417'472	1.06
1.800 JAPAN N. 38 1.8%/13-20.03.2043	JPY	179'000'000			179'000'000	191'105'090	0.24
1.900 JAPAN N. 39 1.9%/13-20.06.2043	JPY	176'000'000			176'000'000	190'478'754	0.24
1.800 JAPAN N. 40 1.8%/13-20.09.2043	JPY	150'000'000			150'000'000	159'497'994	0.20
1.700 JAPAN N. 43 1.7%/14-20.06.2044	JPY	120'000'000	70'000'000		190'000'000	197'973'044	0.25
1.700 JAPAN N. 44 1.7%/14-20.09.2044	JPY	205'000'000		22'400'000	182'600'000	190'025'261	0.24
1.500 JAPAN N. 45 1.5%/14-20.12.2044	JPY	220'000'000	50'000'000		270'000'000	271'043'596	0.34
1.500 JAPAN N. -46- 1.5%/15-20.03.2045	JPY	278'000'000	40'000'000	70'000'000	248'000'000	248'463'271	0.31
1.600 JAPAN N. -47- 1.6%/15-20.06.2045	JPY	50'000'000		50'000'000			
0.500 JAPAN N. -52- 0.5%/16-20.09.2046	JPY	247'000'000			247'000'000	198'102'198	0.25
1.400 JAPAN N. -8- 1.4%/15-20.03.2055	JPY	62'000'000	240'000'000	80'000'000	222'000'000	204'256'224	0.26
1.100 JAPAN S. 10 1.1%/03-20.03.2033	JPY	137'000'000			137'000'000	142'637'176	0.18
1.900 JAPAN S. 109 1.9%/09-20.03.2029	JPY	200'000'000		50'000'000	150'000'000	161'508'428	0.20
1.700 JAPAN S. 11 1.7%/03-20.06.2033	JPY	128'000'000	50'000'000		178'000'000	194'768'465	0.25
2.100 JAPAN S. 113 2.1%/09-20.09.2029	JPY	118'000'000		118'000'000			
2.100 JAPAN S. 114 2.1%/09-20.12.2029	JPY	170'000'000		120'000'000	50'000'000	54'951'730	0.07

**880 CSIF (CH) Bond Aggregate JPY Blue**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
1.800 JAPAN S. 119 1.8%/10-20.06.2030	JPY	103'000'000		103'000'000			
1.600 JAPAN S. 120 1.6%/10-20.06.2030	JPY	145'000'000			145'000'000	155'859'536	0.20
1.900 JAPAN S. 121 1.9%/10-20.09.2030	JPY	57'950'000		57'950'000			
1.800 JAPAN S. 122 1.8%/10-20.09.2030	JPY	47'000'000		47'000'000			
1.700 JAPAN S. 131 1.7%/11-20.09.2031	JPY	245'000'000		200'000'000	45'000'000	48'961'634	0.06
1.700 JAPAN S. 132 1.7%/11-20.12.2031	JPY	276'000'000			276'000'000	300'673'790	0.38
1.800 JAPAN S. 133 1.8%/11-20.12.2031	JPY	260'000'000		260'000'000			
1.800 JAPAN S. 134 1.8%/12-20.03.2032	JPY	163'000'000			163'000'000	179'059'213	0.23
1.700 JAPAN S. 135 1.7%/12-20.03.2032	JPY	177'000'000			177'000'000	193'056'420	0.24
1.700 JAPAN S. 137 1.7%/12-20.06.2032	JPY	118'000'000			118'000'000	128'815'953	0.16
1.500 JAPAN S. 138 1.5%/12-20.06.2032	JPY	191'000'000			191'000'000	205'455'908	0.26
1.600 JAPAN S. 139 1.6%/12-20.06.2032	JPY	150'000'000			150'000'000	162'669'527	0.21
1.700 JAPAN S. 140 1.7%/12-20.09.2032	JPY	345'000'000			345'000'000	376'861'502	0.48
1.600 JAPAN S. 147 1.6%/13-20.12.2033	JPY	458'000'000		81'700'000	376'300'000	408'218'895	0.51
1.500 JAPAN S. 149 1.5%/14-20.06.2034	JPY	404'500'000	50'000'000	50'000'000	404'500'000	434'360'109	0.55
0.600 JAPAN S. -159- 0.6%/16-20.12.2036	JPY	451'900'000		140'000'000	311'900'000	298'639'734	0.38
2.300 JAPAN S. 30 2.3%/09-20.03.2039	JPY	70'000'000		70'000'000			
2.200 JAPAN S. 31 2.2%/09-20.09.2039	JPY	234'000'000		130'000'000	104'000'000	119'084'281	0.15
2.000 JAPAN S. 33 2.2%/10-20.09.2040	JPY	77'000'000		77'000'000			
0.100 JAPAN S. -345- 0.1%/16-20.12.2026	JPY	933'000'000	80'000'000	200'000'000	813'000'000	810'892'728	1.02
0.100 JAPAN S. -346- 0.1%/17-20.03.2027	JPY	927'500'000		100'000'000	827'500'000	825'270'036	1.04
2.000 JAPAN S. 35 2%/11-20.09.2041	JPY	105'000'000			105'000'000	116'102'988	0.15
2.000 JAPAN S. 36 2%/12-20.03.2042	JPY	117'000'000		90'000'000	27'000'000	29'804'559	0.04
1.700 JAPAN S. 41 1.7%/13-20.12.2043	JPY	190'000'000			190'000'000	198'616'076	0.25
1.700 JAPAN S. 42 1.7%/14-20.03.2044	JPY	200'000'000			200'000'000	208'606'678	0.26
0.600 JAPAN S. -53- 0.6%/16-20.12.2046	JPY	288'000'000		50'000'000	238'000'000	194'961'489	0.25
1.400 JAPAN S. 9 1.4%/03-20.12.2032	JPY	92'000'000			92'000'000	98'182'316	0.12
0.075 JPN HOUSING FIN AGENCY S. -194- 0.075%/16-20.10.2026	JPY	100'000'000		100'000'000			
0.435 KANSAI ELECTRIC POWER CO S. -515- 0.435%/18-25.04.2028	JPY	47'000'000			47'000'000	46'543'590	0.06
0.170 KYUSHU ELECTRIC POWER CO S. -482- 0.17%/19-23.08.2024	JPY	100'000'000		100'000'000			
0.554 MAJOR JOINT LOCAL BOND 0.554%/14-25.09.2024	JPY	100'000'000			100'000'000	100'217'000	0.13
0.611 MAJOR JOINT LOCAL BOND 0.611%/14-25.07.2024	JPY	95'000'000		95'000'000			
0.105 MAJOR JOINT LOCAL BOND S. -162- 0.105%/16-25.09.2026	JPY	100'000'000			100'000'000	99'554'346	0.13
0.215 MAJOR JOINT LOCAL BOND S. -173- 0.215%/17-25.08.2027	JPY	100'000'000			100'000'000	99'605'273	0.13
0.190 MAJOR JOINT LOCAL BOND S. -180- 0.19%/18-24.03.2028	JPY	100'000'000			100'000'000	99'199'483	0.13
0.245 MAJOR JOINT LOCAL BOND S. -185- 0.245%/18-25.08.2028	JPY	100'000'000			100'000'000	99'195'342	0.13
0.050 MAJOR JOINT LOCAL BOND S. -198- 0.05%/19-25.09.2029	JPY	100'000'000			100'000'000	97'664'316	0.12
0.150 MAJOR JOINT LOCAL BOND S. -218- 0.15%/21-23.05.2031	JPY	100'000'000			100'000'000	96'947'929	0.12
0.110 MAJOR JOINT LOCAL BOND S. -225- 0.11%/21-25.12.2031	JPY	100'000'000			100'000'000	95'971'862	0.12
0.179 MAJOR JOINT LOCAL BOND S. -226- 0.179%/22-23.01.2032	JPY	100'000'000			100'000'000	96'431'267	0.12
0.244 MAJOR JOINT LOCAL BOND S. -227- 0.244%/22-25.02.2032	JPY	100'000'000			100'000'000	96'870'556	0.12
0.948 MAJOR JOINT LOCAL BOND S. -248- 0.948%/23-25.11.2033	JPY		100'000'000		100'000'000	101'455'950	0.13
0.030 METROPOLITAN EXPRESSWAY S. -25- 0.03%/19-20.09.2024	JPY	50'000'000		50'000'000			
0.130 MITSUI SUMITOMO INSURANC S. -6- 0.13%/19-31.07.2024	JPY	100'000'000		100'000'000			
0.650 MIZUHO FINANCIAL GROUP (subordinated) S. -10- 0.65%/17-26.01.2027	JPY	83'000'000		43'000'000	40'000'000	39'702'800	0.05
0.280 NOMURA HOLDINGS INC S. -3- 0.28%/21-04.09.2026	JPY	100'000'000			100'000'000	98'815'059	0.12
0.280 NTT FINANCE CORP S. -17- 0.28%/20-20.12.2027	JPY	100'000'000			100'000'000	98'902'186	0.12
0.934 PANASONIC S. -14- 0.934%/15-19.03.2025	JPY	100'000'000			100'000'000	100'639'589	0.13
0.809 SUMITOMO ELECTRIC IND S. -31- 0.809%/23-13.07.2033	JPY		100'000'000		100'000'000	97'919'198	0.12
0.400 TAKEDA PHARMACEUTICAL S. -16- 0.4%/21-14.10.2031	JPY	100'000'000			100'000'000	95'214'942	0.12
0.170 WEST NIPPON EXPRESSWAY S. -30- 0.17%/16-22.05.2026	JPY	100'000'000			100'000'000	99'547'809	0.13
						<b>78'685'587'965</b>	<b>99.22</b>
<b>Luxembourg</b>							
2.150 EIB 2.15%/07-18.01.2027	JPY	90'000'000		70'000'000	20'000'000	21'129'380	0.03
						<b>21'129'380</b>	<b>0.03</b>
<b>Philippines</b>							
2.350 ADB S. 339-00-1 2.35%/07-21.06.2027	JPY	50'000'000		40'000'000	10'000'000	10'705'032	0.01
						<b>10'705'032</b>	<b>0.01</b>
<b>United States</b>							
0.879 BERKSHIRE HATHAWAY INC 0.879%/20-16.04.2025	JPY	100'000'000			100'000'000	100'098'341	0.13
0.965 BERKSHIRE HATHAWAY INC 0.965%/19-13.09.2039	JPY		100'000'000		100'000'000	85'003'026	0.11
2.400 CITIGROUP 2.4%/05-31.10.2025	JPY	10'000'000			10'000'000	10'220'006	0.01
						<b>195'321'373</b>	<b>0.25</b>
<b>Total Bonds</b>						<b>79'150'369'936</b>	<b>99.80</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>79'150'369'936</b>	<b>99.80</b>

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						-17'955	0.00
<b>Total Forward exchange transactions</b>						<b>-17'955</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>-17'955</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>-17'955</b>	<b>0.00</b>
<b>Total investments</b>						<b>79'150'351'981</b>	<b>99.80</b>
Cash at banks						43'229'358	0.05
Time deposit						0	0.00
Other assets						112'952'911	0.14
<b>Total fund assets</b>						<b>79'306'534'250</b>	<b>100.00</b>
./. Due to bank						0	0.00
./. Other liabilities						2'594'120	0.00
./. Other loans						0	0.00
<b>Net assets</b>						<b>79'303'940'130</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value JPY	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>79'150'351'981.00</b>	<b>99.80</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	406'468	JPY	59'012'000	0	0.00
05.04.2023	Bought	CHF	13'002	JPY	1'881'000	0	0.00
08.05.2023	Bought	CHF	6'989	JPY	1'017'000	0	0.00
08.05.2023	Bought	CHF	418'495	JPY	60'893'000	0	0.00
08.05.2023	Bought	CHF	418'478	JPY	60'893'000	0	0.00
08.05.2023	Bought	JPY	61'910'000	CHF	404'668	0	0.00
05.06.2023	Bought	CHF	405'067	JPY	61'910'000	0	0.00
05.06.2023	Bought	CHF	23'354	JPY	3'572'000	0	0.00
05.06.2023	Bought	JPY	199'000	CHF	1'302	0	0.00
05.06.2023	Bought	JPY	174'000	CHF	1'149	0	0.00
05.07.2023	Bought	CHF	426'533	JPY	65'109'000	0	0.00
05.07.2023	Bought	CHF	1'798	JPY	275'000	0	0.00
05.07.2023	Bought	JPY	256'000	CHF	1'677	0	0.00
04.08.2023	Bought	CHF	1'661	JPY	268'000	0	0.00
04.08.2023	Bought	CHF	403'712	JPY	65'128'000	0	0.00
04.08.2023	Bought	CHF	22'874	JPY	3'676'000	0	0.00
04.08.2023	Bought	JPY	69'072'000	CHF	421'449	0	0.00
05.09.2023	Bought	CHF	422'085	JPY	69'072'000	0	0.00
05.09.2023	Bought	CHF	4'270	JPY	696'000	0	0.00
05.09.2023	Bought	JPY	658'000	CHF	4'021	0	0.00
04.10.2023	Bought	CHF	419'916	JPY	69'110'000	0	0.00
04.10.2023	Bought	CHF	2'789	JPY	459'000	0	0.00
04.10.2023	Bought	JPY	572'000	CHF	3'476	0	0.00
06.11.2023	Bought	CHF	423'748	JPY	68'997'000	0	0.00
06.11.2023	Bought	JPY	682'000	CHF	4'162	0	0.00
06.11.2023	Bought	JPY	400'000	CHF	2'457	0	0.00
06.11.2023	Bought	JPY	67'915'000	CHF	408'202	0	0.00
05.12.2023	Bought	CHF	408'826	JPY	67'915'000	0	0.00
05.12.2023	Bought	CHF	7'552	JPY	1'254'000	0	0.00
05.12.2023	Bought	JPY	837'000	CHF	5'038	0	0.00
05.01.2024	Bought	CHF	402'568	JPY	68'332'000	0	0.00
05.01.2024	Bought	CHF	8'666	JPY	1'471'000	0	0.00
05.01.2024	Bought	CHF	9'166	JPY	1'549'000	0	0.00
05.02.2024	Bought	CHF	424'229	JPY	71'352'000	0	0.00
05.02.2024	Bought	CHF	2'924	JPY	489'000	0	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	JPY	751'000	CHF	4'494	0	0.00
05.03.2024	Bought	CHF	417'846	JPY	71'090'000	0	0.00
05.03.2024	Bought	CHF	4'871	JPY	828'000	0	0.00
05.03.2024	Bought	JPY	419'000	CHF	2'463	0	0.00
04.04.2024	Bought	CHF	421'275	JPY	71'499'000	-17'870	0.00
04.04.2024	Bought	CHF	2'003	JPY	340'000	-85	0.00
<b>Total Forward exchange transactions</b>						<b>-17'955</b>	<b>0.00</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0	0.00%	0	0.00%
<b>Total commitment-increasing positions</b>	<b>0</b>	<b>0.00%</b>	<b>0</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	71'945'003	0.09%	59'074'140	0.07%
<b>Total commitment-reducing positions</b>	<b>71'945'003</b>	<b>0.09%</b>	<b>59'074'140</b>	<b>0.07%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	825.96	829.66	994.80
<b>Unit class ZB</b>				
Total net assets in millions	CHF	825.96	829.66	993.68
Asset value per share	CHF	641.35	664.38	726.84
<b>Unit class DB</b>				
Total net assets in millions	CHF	-	-	1.12
Asset value per share	CHF	-	-	710.41

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB	
For Accumulation available earnings	CHF	19.597
Less 35% Swiss withholding tax	CHF	6.859
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.738</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB	
For Accumulation available earnings	CHF	19.597
Less 35% Swiss withholding tax 1)	CHF	6.859
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.738</b>
<b>Coupon no. income</b>		<b>17</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

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## Exchange rates

Exchange rates as at	29.02.2024
AUSTRALIAN DOLLAR	0.573380
CHILEAN PESO	0.000911
CHINESE RENMINBI YUAN	0.122211
DANISH KRONE	0.127835
EURO	0.952900
INDONESIAN RUPIAH	0.000056
ISRAELI NEW SHEKEL	0.246546
CANADIAN DOLLAR	0.649225
COLOMBIAN PESO	0.000224
MALAYSIAN RINGGIT	0.185559
MEXICAN PESO	0.051596
POLISH ZŁOTY	0.220809
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
PERUVIAN SOL	0.233328
ROMANIAN LEU	0.191738
RUSSIAN RUBLE	0.009666
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
KOREAN WON	0.000661
THAI BAHT	0.024580
CZECH KORUNA	0.037654
HUNGARIAN FORINT	0.002423
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	4'650'113.00	3'573'007.94
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	811'345'049.50	815'932'128.13
Other assets	9'975'579.96	10'168'969.57
<b>Total fund assets, less</b>	<b>825'970'742.46</b>	<b>829'674'105.64</b>
Other liabilities	14'053.00	14'007.38
Due to bank	151.51	155.91
<b>Net assets</b>	<b>825'956'537.95</b>	<b>829'659'942.35</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	829'659'942.35	994'802'202.51
Delivery withholding tax	-9'542'604.83	-10'852'436.44
Issue of units	96'122'854.72	67'059'793.32
Redemption of units	-70'570'866.85	-147'274'922.61
Other items from unit transactions	737'204.96	-5'702'382.97
Total income	-20'449'992.40	-68'372'311.46
<b>Net assets at end of reporting period</b>	<b>825'956'537.95</b>	<b>829'659'942.35</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'248'772.535	1'368'703.205
Number of units issued	150'947.541	96'843.501
Number of units redeemed	-111'878.518	-216'774.171
<b>Number at the end of the reporting period</b>	<b>1'287'841.558</b>	<b>1'248'772.535</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class DB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
829'659'942.45	993'682'463.82	0.00	1'119'738.73
-9'542'604.83	-10'841'521.66	0.00	-10'914.78
96'122'854.72	67'059'793.32	0.00	0.00
-70'570'866.85	-146'239'501.45	0.00	-1'035'421.16
737'204.96	-5'628'980.12	0.00	-73'402.79
-20'449'992.40	-68'372'311.46	0.00	0.00
<b>825'956'538.05</b>	<b>829'659'942.45</b>	<b>0.00</b>	<b>0.00</b>
1'248'772.535	1'367'127.014	0.000	1'576.191
150'947.541	96'843.501	0.000	0.000
-111'878.518	-215'197.980	0.000	-1'576.191
<b>1'287'841.558</b>	<b>1'248'772.535</b>	<b>0.000</b>	<b>0.000</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>641.35</b>	<b>664.38</b>	<b>0.00</b>	<b>0.00</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	64'404.42	17'217.98
Negative interest	0.00	-3'444.12
Income from securities lending	13'327.30	10'626.35
Substitute payments	70'126.87	112'872.68
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	25'134'369.27	27'835'050.08
Income from other investments	151'004.97	75'746.05
Current income paid in on issued units	1'064'329.67	959'983.20
<b>Total income</b>	<b>26'497'562.50</b>	<b>29'008'052.22</b>
<b>Expenses</b>		
Interest paid	4'644.84	541.19
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	649.52
Other expenses	44'031.87	12'827.77
Current net income paid out on redeemed units	1'196'608.75	2'721'195.49
<b>Total expenses</b>	<b>1'259'338.46</b>	<b>2'749'214.97</b>
<b>Net Income</b>	<b>25'238'224.04</b>	<b>26'258'837.25</b>
Realised capital gains and losses	-21'071'698.57	-13'064'558.96
<b>Realized income</b>	<b>4'166'525.47</b>	<b>13'194'278.29</b>
Unrealized capital gain/losses	-24'616'517.87	-81'566'589.75
<b>Total income</b>	<b>-20'449'992.40</b>	<b>-68'372'311.46</b>
<b>Application of net income</b>		
Net income of financial year	25'238'224.04	26'258'837.25
<b>Net income available for distribution</b>	<b>25'238'224.04</b>	<b>26'258'837.25</b>
Distribution/delivery withholding taxes (35%)	8'833'377.88	9'190'592.85
For investment of retained earnings (65%)	16'404'846.16	17'068'244.40

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Unit class ZB		Unit class DB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF
64'404.42	17'206.54	0.00	11.44
0.00	-3'441.06	0.00	-3.06
13'327.30	10'616.79	0.00	9.56
70'126.87	112'754.21	0.00	118.47
25'134'369.27	27'811'646.49	0.00	23'403.59
151'004.97	75'665.30	0.00	80.75
1'064'329.67	959'983.20	0.00	0.00
<b>26'497'562.50</b>	<b>28'984'431.47</b>	<b>0.00</b>	<b>23'620.75</b>
4'644.84	540.65	0.00	0.54
14'053.00	13'989.72	0.00	11.28
0.00	0.00	0.00	649.52
44'031.87	12'814.81	0.00	12.96
1'196'608.75	2'698'249.04	0.00	22'946.45
<b>1'259'338.46</b>	<b>2'725'594.22</b>	<b>0.00</b>	<b>23'620.75</b>
<b>25'238'224.04</b>	<b>26'258'837.25</b>	<b>0.00</b>	<b>0.00</b>
-21'071'698.57	-13'064'558.96	0.00	0.00
<b>4'166'525.47</b>	<b>13'194'278.29</b>	<b>0.00</b>	<b>0.00</b>
-24'616'517.87	-81'566'589.75	0.00	0.00
<b>-20'449'992.40</b>	<b>-68'372'311.46</b>	<b>0.00</b>	<b>0.00</b>
25'238'224.04	26'258'837.25	0.00	0.00
<b>25'238'224.04</b>	<b>26'258'837.25</b>	<b>0.00</b>	<b>0.00</b>
8'833'377.88	9'190'592.85	0.00	0.00
16'404'846.16	17'068'244.40	0.00	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>Australia</b>								
1.815	AGI FINANCE PTY LTD 1.8152%/20-23.11.2028	AUD	100'000		100'000	49'040.66	0.01	
2.119	AGI FINANCE PTY LTD 2.119%/21-24.06.2027	AUD	50'000		50'000	26'050.51	0.00	
6.109	AGI FINANCE PTY LTD 6.109%/23-28.06.2030	AUD		100'000	100'000	59'121.48	0.01	
2.900	AURIZON NETWORK PTY LTD 2.9%/20-02.09.2030	AUD	100'000		100'000	47'389.94	0.01	
1.814	AUSGRID FINANCE PTY LTD 1.814%/20-05.02.2027	AUD	100'000		100'000	52'131.71	0.01	
4.200	AUSNET SERVICES HOLDINGS 4.2%/18-21.08.2028	AUD	100'000		100'000	55'003.76	0.01	
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/22-12.08.2032	AUD	200'000		200'000	116'269.37	0.01	
1.650	AUST & NZ BANKING GROUP 1.65%/20-16.01.2025	AUD	100'000		100'000	55'887.91	0.01	
4.050	AUST & NZ BANKING GROUP 4.05%/22-12.05.2025	AUD	100'000	100'000				
1.750	AUST CAPITAL TERRITORY 1.75%/21-17.05.2030	AUD	150'000		150'000	73'914.40	0.01	
2.500	AUST CAPITAL TERRITORY 2.5%/22-22.10.2032	AUD	150'000		150'000	72'990.68	0.01	
4.000	AUST CAPITAL TERRITORY 4%/14-22.05.2024	AUD	50'000		50'000	28'649.50	0.00	
0.250	AUSTRALIA 0.25%/20-21.11.2025	AUD	3'200'000	200'000	400'000	3'000'000	1'619'707.00	0.20
1.250	AUSTRALIA 1.25%/20-21.05.2032	AUD	3'520'000		250'000	3'270'000	1'508'675.34	0.18
1.500	AUSTRALIA 1.5%/19-21.06.2031	AUD	3'290'000		3'290'000	1'591'273.36	0.19	
2.250	AUSTRALIA 2.25%/16-21.05.2028	AUD	2'470'000	200'000		2'670'000	1'443'306.54	0.17
2.750	AUSTRALIA 2.75%/16-21.11.2027	AUD	2'710'000			2'710'000	1'502'157.75	0.18
2.750	AUSTRALIA 2.75%/18-21.05.2041	AUD	1'165'000	200'000	100'000	1'265'000	579'333.25	0.07
2.750	AUSTRALIA 2.75%/18-21.11.2029	AUD	2'750'000	300'000	200'000	2'850'000	1'543'758.03	0.19
3.250	AUSTRALIA 3.25%/12-21.04.2029	AUD	2'915'000			2'915'000	1'629'496.06	0.20
4.250	AUSTRALIA 4.25%/13-21.04.2026	AUD	3'250'000		300'000	2'950'000	1'708'963.34	0.21
3.763	AUSTRALIA PACIFIC AIRPOR 3.763%/21-25.11.2031	AUD	100'000			100'000	50'524.71	0.01
2.500	AUSTRALIA S -155- 2.5%/18-21.05.2030	AUD	3'370'000		200'000	3'170'000	1'679'143.70	0.20
1.000	AUSTRALIA S -160- 1%/20-21.12.2030	AUD	3'400'000			3'400'000	1'609'992.45	0.19
1.750	AUSTRALIA S -162- 1.75%/20-21.06.2051	AUD	1'800'000	50'000		1'850'000	603'757.33	0.07
4.750	AUSTRALIA S. 136 4.75%/11-21.04.2027	AUD	2'960'000			2'960'000	1'749'000.47	0.21
2.750	AUSTRALIA S. 137 2.75%/12-21.04.2024	AUD	2'200'000		2'200'000			
4.500	AUSTRALIA S. 140 4.5%/13-21.04.2033	AUD	2'080'000			2'080'000	1'227'169.20	0.15
3.750	AUSTRALIA S. 144 3.75%/14-21.04.2037	AUD	1'235'000			1'235'000	671'445.23	0.08
2.750	AUSTRALIA S. -145- 2.75%/14-21.06.2035	AUD	825'000	500'000		1'326'000	662'117.83	0.08
3.250	AUSTRALIA S. 147 3.25%/15-21.06.2039	AUD	900'000	300'000	220'000	980'000	492'728.00	0.06
3.000	AUSTRALIA S. -150- 3%/16-21.03.2047	AUD	1'200'000	200'000	190'000	1'210'000	544'517.09	0.07
2.750	AUSTRALIA S. -TB152- 2.75%/17-21.11.2028	AUD	2'930'000			2'930'000	1'607'751.22	0.19
3.250	AUSTRALIA S.139 3.25%/13-21.04.2025	AUD	3'381'000	200'000	600'000	2'981'000	1'695'896.11	0.21
0.500	AUSTRALIAN GOVERNMENT 0.5%/20-21.09.2026	AUD	3'220'000			3'220'000	1'703'744.22	0.21
1.000	AUSTRALIAN GOVERNMENT 1%/20-21.11.2031	AUD	3'605'000			3'605'000	1'654'948.64	0.20
1.750	AUSTRALIAN GOVERNMENT 1.75%/21-21.11.2032	AUD	2'400'000			2'400'000	1'140'587.91	0.14
3.500	AUSTRALIAN GOVERNMENT 3.5%/23-21.12.2034	AUD		1'300'000		1'300'000	702'161.28	0.09
4.750	AUSTRALIAN GOVERNMENT 4.75%/23-21.06.2054	AUD		600'000		600'000	358'843.76	0.04
0.250	AUSTRALIAN GOVERNMENT S. -159- 0.25%/20-21.11.2024	AUD	3'550'000		3'550'000			
3.000	AUSTRALIAN GOVERNMENT S. -166- 3%/22-21.11.2033	AUD	1'700'000			1'700'000	886'778.36	0.11
3.750	AUSTRALIAN GOVERNMENT S. -167- 3.75%/22-21.05.2034	AUD	1'300'000	300'000		1'600'000	887'220.50	0.11
4.500	BRISBANE AIRPORT CORP 4.5%/20-30.12.2030	AUD	100'000			100'000	53'936.15	0.01
2.086	CHARTER HALL LWR LTD 2.086%/21-03.03.2028	AUD	100'000			100'000	50'081.72	0.01
2.100	COLES GROUP TREASURY 2.1%/20-27.08.2030	AUD	50'000			50'000	23'510.76	0.00
5.800	COLES GROUP TREASURY 5.8%/23-15.07.2031	AUD		100'000		100'000	58'620.68	0.01
-	COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/23-15.03.2038	AUD		300'000		300'000	180'007.83	0.02
2.400	COMMONWEALTH BANK AUST 2.4%/22-14.01.2027	AUD	300'000			300'000	161'679.36	0.02
4.400	COMMONWEALTH BANK AUST 4.4%/22-18.08.2027	AUD	250'000			250'000	141'955.95	0.02
3.700	DOWNER GROUP FINANCE PTY 3.7%/19-29.04.2026	AUD		100'000		100'000	55'295.53	0.01
1.900	DWPF FINANCE PTY LTD 1.9%/21-04.08.2028	AUD	100'000			100'000	49'234.80	0.01
2.600	DWPF FINANCE PTY LTD 2.6%/21-04.08.2032	AUD	100'000			100'000	42'678.36	0.01
2.474	ELECTRANET PTY LTD 2.4737%/21-15.12.2028	AUD	100'000			100'000	50'260.68	0.01
2.200	GTA FINANCE CO PTY LTD 2.2%/20-26.08.2027	AUD	200'000			200'000	102'494.59	0.01
1.750	JOHN DEERE FINANCIAL LTD 1.75%/19-04.10.2024	AUD	100'000					
4.900	JOHN DEERE FINANCIAL LTD 4.9%/22-28.07.2025	AUD	100'000		100'000		57'456.68	
2.100	LONSDALE FINANCE LTD 2.1%/20-15.10.2027	AUD	100'000			100'000	51'494.91	0.01
2.450	LONSDALE FINANCE PTY LTD 2.45%/19-20.11.2026	AUD	100'000			100'000	53'639.72	0.01
-	MACQUARIE GROUP LTD FIX-TO-FRN FRN/21-21.08.2029	CAD	100'000			100'000	58'027.67	0.01
-	NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/23-09.03.2033	AUD		200'000		200'000	117'125.00	0.01
2.350	NATIONAL AUSTRALIA BANK 2.35%/22-25.02.2025	AUD	200'000		200'000			
2.900	NATIONAL AUSTRALIA BANK 2.9%/22-25.02.2027	AUD	200'000			200'000	109'009.83	0.01
3.900	NATIONAL AUSTRALIA BANK 3.9%/22-30.05.2025	AUD	200'000					
4.400	NATIONAL AUSTRALIA BANK 4.4%/23-12.05.2028	AUD		400'000		400'000	226'241.93	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.410	NATIONL HOUSING FIN INVT 1.41%/20-29.06.2032	AUD	200'000		200'000	90'066.51	0.01
1.740	NATIONL HOUSING FIN INVT 1.74%/21-01.07.2031	AUD	100'000		100'000	48'001.64	0.01
1.000	NBN CO LTD 1%/20-03.12.2025	AUD	200'000		200'000	107'400.71	0.01
2.150	NBN CO LTD 2.15%/21-02.06.2028	AUD	70'000		70'000	35'905.43	0.00
2.200	NBN CO LTD 2.2%/20-16.12.2030	AUD	200'000		200'000	94'499.20	0.01
5.200	NBN CO LTD 5.2%/23-25.08.2028	AUD		100'000	100'000	58'062.68	0.01
1.250	NEW S WALES TREASURY CRP 1.25%/19-20.03.2025	AUD	400'000		400'000		
1.250	NEW S WALES TREASURY CRP 1.25%/20-20.11.2030	AUD	200'000		200'000	94'294.61	0.01
1.500	NEW S WALES TREASURY CRP 1.5%/20-20.02.2032	AUD	700'000		1'300'000	594'029.20	0.07
1.750	NEW S WALES TREASURY CRP 1.75%/21-20.03.2034	AUD	200'000	400'000	600'000	260'919.75	0.03
2.000	NEW S WALES TREASURY CRP 2%/19-20.03.2031	AUD	700'000		700'000	342'884.84	0.04
2.000	NEW S WALES TREASURY CRP 2%/20-08.03.2033	AUD	800'000		800'000	368'645.30	0.04
2.250	NEW S WALES TREASURY CRP 2.25%/20-07.05.2041	AUD	250'000		250'000	94'943.09	0.01
2.250	NEW S WALES TREASURY CRP 2.25%/20-20.05.2042	AUD	200'000		200'000	74'095.09	0.01
2.250	NEW S WALES TREASURY CRP 2.25%/20-20.11.2040	AUD	200'000		200'000	76'621.84	0.01
2.450	NEW S WALES TREASURY CRP 2.45%/20-24.08.2050	AUD	200'000		200'000	67'571.17	0.01
2.500	NEW S WALES TREASURY CRP 2.5%/22-22.11.2032	AUD	300'000		300'000	146'209.21	0.02
3.000	NEW S WALES TREASURY CRP 3%/16-20.02.2030	AUD	950'000		950'000	508'258.44	0.06
3.000	NEW S WALES TREASURY CRP 3%/17-20.05.2027	AUD	500'000		500'000	277'984.15	0.03
3.000	NEW S WALES TREASURY CRP 3%/18-15.11.2028	AUD	100'000		100'000	54'696.80	0.01
4.250	NEW S WALES TREASURY CRP 4.25%/23-20.02.2036	AUD		600'000	600'000	321'841.08	0.04
4.750	NEW S WALES TREASURY CRP 4.75%/22-20.02.2035	AUD		400'000	400'000	227'077.89	0.03
3.000	NEW S WALES TREASURY CRP S. -29- 3%/17-20.04.2029	AUD	900'000		900'000	488'638.43	0.06
4.000	NEW SOUTH WALES 4%/14-20.05.2026	AUD	600'000		600'000	343'845.48	0.04
6.000	NEW SOUTH WALES 6%/10-01.05.2030	AUD	100'000		100'000	62'916.40	0.01
3.000	NEW SOUTH WALES TREASURY 3%/16-20.03.2028	AUD	900'000		900'000	495'801.75	0.06
5.000	NEW SOUTH WALES TREASURY 5%/12-20.08.2024	AUD	590'000		590'000		
2.500	NORTHERN TERRITORY TREAS 2.5%/21-21.05.2032	AUD	200'000		200'000	97'248.65	0.01
3.500	NORTHERN TERRITORY TREAS 3.5%/17-21.04.2028	AUD	300'000		300'000	167'905.09	0.02
4.500	NORTHERN TERRITORY TREAS 4.5%/23-21.03.2035	AUD		300'000	300'000	162'821.78	0.02
6.000	NORTHERN TERRITORY TREAS 6%/08-15.03.2026	AUD	500'000		500'000	297'228.17	0.04
2.732	NSW ELECTRICITY NETWORKS 2.732%/21-23.04.2029	AUD	60'000		60'000	30'186.06	0.00
1.600	OPTUS FINANCE PTY LTD 1.6%/20-01.07.2025	AUD	200'000		200'000	110'044.21	0.01
2.500	OPTUS FINANCE PTY LTD 2.5%/20-01.07.2030	AUD	200'000		200'000	96'980.32	0.01
3.800	PACIFIC NATIONAL FINANCE 3.8%/21-08.09.2031	AUD	100'000		100'000	47'029.47	0.01
5.250	PACIFIC NATIONAL FINANCE 5.25%/15-19.05.2025	AUD		100'000	100'000	57'119.53	0.01
2.950	QANTAS AIRWAYS LTD 2.95%/19-27.11.2029	AUD	100'000		100'000	49'392.81	0.01
3.150	QANTAS AIRWAYS LTD 3.15%/21-27.09.2028	AUD	100'000		100'000	51'859.29	0.01
4.750	QANTAS AIRWAYS LTD 4.75%/16-12.10.2026	AUD	100'000		100'000	56'655.09	0.01
5.250	QANTAS AIRWAYS LTD 5.25%/20-09.09.2030	AUD	100'000		100'000	55'342.30	0.01
2.850	QPH FINANCE CO PTY LTD 2.85%/20-29.01.2031	AUD	100'000		100'000	47'900.63	0.01
2.750	QUEENSLAND TREASURY 2.75%/16-20.08.2027	AUD	800'000		800'000	440'049.65	0.05
4.750	QUEENSLAND TREASURY 4.75%/14-21.07.2025	AUD	750'000		750'000	433'429.62	0.05
1.250	QUEENSLAND TREASURY CORP -144A- 1.25%/20-10.03.2031	AUD	300'000		300'000	139'788.53	0.02
1.500	QUEENSLAND TREASURY CORP -144A- 1.5%/21-02.03.2032	AUD	450'000		450'000	206'580.42	0.03
1.500	QUEENSLAND TREASURY CORP -144A- 1.5%/21-20.08.2032	AUD	500'000		500'000	225'565.19	0.03
1.750	QUEENSLAND TREASURY CORP -144A- 1.75%/19-21.08.2031	AUD	300'000		300'000	143'019.16	0.02
1.750	QUEENSLAND TREASURY CORP -144A- 1.75%/20-20.07.2034	AUD	300'000	200'000	500'000	216'050.58	0.03
2.250	QUEENSLAND TREASURY CORP -144A- 2.25%/20-16.04.2040	AUD	250'000		250'000	97'349.12	0.01
2.250	QUEENSLAND TREASURY CORP -144A- 2.25%/20-20.11.2041	AUD	300'000		300'000	113'178.17	0.01
3.250	QUEENSLAND TREASURY CORP -144A- 3.25%/16-21.07.2028	AUD	900'000		900'000	499'470.67	0.06
3.250	QUEENSLAND TREASURY CORP -144A- 3.25%/18-21.08.2029	AUD	500'000		500'000	273'959.74	0.03
3.500	QUEENSLAND TREASURY CORP -144A- 3.5%/17-21.08.2030	AUD	550'000		550'000	301'423.15	0.04
4.500	QUEENSLAND TREASURY CORP -144A- 4.5%/23-09.03.2033	AUD		500'000	500'000	285'250.03	0.03
4.500	QUEENSLAND TREASURY CORP -144A- 4.5%/23-22.08.2035	AUD		300'000	300'000	166'871.13	0.02
2.000	QUEENSLAND TREASURY CORP 2%/21-22.08.2033	AUD	280'000		280'000	127'887.65	0.02
2.500	QUEENSLAND TREASURY CORP 2.5%/19-06.03.2029	AUD	200'000		200'000	106'352.11	0.01
3.250	QUEENSLAND TREASURY CORP S. -26- 3.25%/15-21.07.2026	AUD	800'000		800'000	450'769.35	0.05
5.750	QUEENSLAND TREASURY S. 24 5.75%/11-22.07.2024	AUD	900'000		900'000		
6.500	QUEENSLAND TREASURY S. -33- 6.5%/08-14.03.2033	AUD	200'000		200'000	130'543.32	0.02
1.843	SGSP AUSTRALIA ASSETS S. -18- 1.843%/20-15.09.2028	AUD	100'000		100'000	49'459.59	0.01
1.750	SOUTH AUST GOVT FIN AUTH 1.75%/20-24.05.2032	AUD	300'000		300'000	138'688.43	0.02
1.750	SOUTH AUST GOVT FIN AUTH 1.75%/21-24.05.2034	AUD	150'000		150'000	64'688.73	0.01
2.000	SOUTH AUST GOVT FIN AUTH 2%/21-23.05.2036	AUD	200'000		200'000	82'889.86	0.01
2.750	SOUTH AUST GOVT FIN AUTH 2.75%/19-24.05.2030	AUD		500'000	500'000	262'659.78	0.03
3.000	SOUTH AUST GOVT FIN AUTH 3%/18-24.05.2028	AUD	400'000		400'000	219'861.81	0.03
2.250	SOUTH AUST GOVT FIN AUTH S. -24- 2.25%/16-15.08.2024	AUD	300'000		300'000		
2.750	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 2.75%/15-16.04.2025	AUD	200'000		200'000	112'937.95	0.01
3.000	SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3%/16-20.07.2026	AUD	500'000		500'000	280'058.39	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTHORITY 3%/17-20.09.2027	AUD	200'000			200'000	110'758.55	0.01
3.250 SUNCORP METWAY 3.25%/16-24.08.2026	AUD	300'000			300'000	166'148.28	0.02
2.250 TASMANIAN PUBLIC FINANCE 2.25%/21-22.01.2032	AUD	200'000			200'000	97'322.60	0.01
3.250 TASMANIAN PUBLIC FINANCE 3.25%/15-19.02.2026	AUD	100'000			100'000	56'456.93	0.01
4.000 TASMANIAN PUBLIC FINANCE 4%/23-20.01.2034	AUD		500'000		500'000	269'515.14	0.03
4.000 TELSTRA CORP LTD 4%/17-19.04.2027	AUD	200'000			200'000	112'708.13	0.01
3.250 TRANSURBAN QLD FINANCE 3.25%/21-05.08.2031	AUD	100'000			100'000	48'621.06	0.01
3.000 TREASURY CORP OF VICTORIA 3%/15-20.10.2028	AUD	700'000	600'000		1'300'000	708'662.26	0.09
4.250 TREASURY CORP OF VICTORIA 4.25%/13-20.12.2032	AUD	600'000	300'000		900'000	499'042.03	0.06
5.500 TREASURY CORP OF VICTORIA 5.5%/10-17.12.2024	AUD	750'000		750'000			
5.500 TREASURY CORP OF VICTORIA 5.5%/11-17.11.2026	AUD	710'000			710'000	421'581.67	0.05
0.500 TREASURY CORP VICTORIA 0.5%/21-20.11.2025	AUD	700'000			700'000	377'287.33	0.05
1.250 TREASURY CORP VICTORIA 1.25%/20-19.11.2027	AUD	700'000			700'000	362'321.94	0.04
1.500 TREASURY CORP VICTORIA 1.5%/20-10.09.2031	AUD	800'000	400'000		1'200'000	554'513.70	0.07
1.500 TREASURY CORP VICTORIA 1.5%/20-20.11.2030	AUD	600'000			600'000	285'567.34	0.03
2.000 TREASURY CORP VICTORIA 2%/20-20.11.2037	AUD	100'000			100'000	39'299.28	0.00
2.000 TREASURY CORP VICTORIA 2%/21-17.09.2035	AUD	400'000			400'000	168'614.75	0.02
2.250 TREASURY CORP VICTORIA 2.25%/19-20.11.2034	AUD	500'000			500'000	222'395.19	0.03
2.250 TREASURY CORP VICTORIA 2.25%/20-20.11.2040	AUD	200'000			200'000	75'478.58	0.01
2.250 TREASURY CORP VICTORIA 2.25%/20-20.11.2041	AUD	300'000			300'000	111'326.10	0.01
2.250 TREASURY CORP VICTORIA 2.25%/20-20.11.2042	AUD	200'000			200'000	72'876.80	0.01
2.250 TREASURY CORP VICTORIA 2.25%/21-15.09.2033	AUD	300'000	600'000		900'000	414'903.69	0.05
2.400 TREASURY CORP VICTORIA 2.4%/20-18.08.2050	AUD	100'000			100'000	33'191.85	0.00
2.500 TREASURY CORP VICTORIA 2.5%/19-22.10.2029	AUD	900'000			900'000	470'070.33	0.06
4.750 TREASURY CORP VICTORIA 4.75%/22-15.09.2036	AUD	400'000	450'000		850'000	471'876.46	0.06
6.150 WESTCONNEX FINANCE CO PT 6.15%/23-09.10.2030	AUD		100'000		100'000	59'459.35	0.01
1.500 WESTERN AUST TREAS CORP 1.5%/21-22.10.2030	AUD	300'000			300'000	144'536.64	0.02
1.750 WESTERN AUST TREAS CORP 1.75%/20-22.10.2031	AUD	400'000			400'000	190'027.45	0.02
2.250 WESTERN AUST TREAS CORP 2.25%/20-23.07.2041	AUD	50'000			50'000	19'134.80	0.00
2.500 WESTERN AUST TREAS CORP 2.5%/16-23.07.2024	AUD	400'000		400'000			
2.750 WESTERN AUST TREAS CORP 2.75%/19-24.07.2029	AUD	200'000			200'000	106'946.76	0.01
3.000 WESTERN AUST TREAS CORP 3%/16-21.10.2027	AUD	430'000			430'000	238'092.12	0.03
3.000 WESTERN AUST TREAS CORP 3%/17-21.10.2026	AUD	500'000			500'000	279'501.40	0.03
3.250 WESTERN AUST TREAS CORP 3.25%/18-20.07.2028	AUD	300'000			300'000	166'521.61	0.02
4.250 WESTERN AUST TREAS CORP 4.25%/23-20.07.2033	AUD		100'000		100'000	55'909.26	0.01
5.000 WESTERN AUSTRALIAN TREASURY 5%/13-23.07.2025	AUD	600'000			600'000	347'891.32	0.04
2.400 WESTPAC BANKING CORP 2.4%/22-25.01.2027	AUD	100'000			100'000	53'823.74	0.01
2.700 WESTPAC BANKING CORP 2.7%/22-17.03.2025	AUD	200'000			200'000	112'459.29	0.01
3.800 WESTPAC BANKING CORP 3.8%/22-20.05.2025	AUD	100'000			100'000	56'774.93	0.01
3.900 WESTPAC BANKING CORP 3.9%/22-11.08.2025	AUD	100'000			100'000	56'762.31	0.01
1.850 WOOLWORTHS GROUP LTD 1.85%/20-20.05.2025	AUD	100'000			100'000	55'365.56	0.01
2.800 WOOLWORTHS GROUP LTD 2.8%/20-20.05.2030	AUD	150'000			150'000	74'610.20	0.01
						<b>55'734'263.70</b>	<b>6.75</b>
<b>Austria</b>							
5.375 AUSTRIA -144A- 5.375%/04-01.12.2034	CAD		100'000		100'000	70'756.50	0.01
						<b>70'756.50</b>	<b>0.01</b>
<b>Canada</b>							
4.680 407 INTERNATIONAL INC S. -13-A1- 4.68%/13-07.10.2053	CAD	150'000			150'000	96'848.98	0.01
4.220 407 INTERNATIONAL INC S. -22-D1- 4.22%/22-14.02.2028	CAD	200'000			200'000	128'294.64	0.02
4.860 407 INTERNATIONAL INC S. -S23-A1- 4.86%/23-31.07.2053	CAD		50'000		50'000	33'209.03	0.00
5.960 407 INTERNATIONAL INC S. -A3- 5.96%/04-03.12.2035	CAD	200'000			200'000	144'424.88	0.02
3.958 ALECTRA INC S. -A- 3.958%/12-30.07.2042	CAD	200'000			200'000	117'935.57	0.01
3.056 ALIMENTATION COUCHE-TARD 3.056%/17-26.07.2024	CAD	200'000			200'000	128'814.03	0.02
3.600 ALIMENTATION COUCHE-TARD S. -5- 3.6%/15-02.06.2025	CAD	200'000			200'000	127'567.84	0.02
3.095 ALLIED PROPERTIES REIT S. -I- 3.095%/21-06.02.2032	CAD	100'000			100'000	50'315.52	0.01
2.075 ALTAGAS LTD 2.075%/20-30.05.2028	CAD	200'000			200'000	116'587.14	0.01
4.500 ALTAGAS S. -14- 4.5%/14-15.08.2044	CAD	150'000			150'000	84'425.43	0.01
3.840 ALTAGAS S. 15 3.84%/14-15.01.2025	CAD	100'000			100'000		
3.990 ALTAGAS S.12-1 3.99%/12-30.06.2042	CAD	200'000		100'000	200'000	118'571.53	0.01
1.509 ALTALINK LP S. -I- 1.509%/20-11.09.2030	CAD	150'000			150'000	81'886.07	0.01
- BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/19-17.09.2029	CAD	200'000			200'000	128'155.72	0.02
- BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/21-22.07.2031	CAD	200'000			200'000	120'783.82	0.01
- BANK OF MONTREAL (subordinated) S. -J- FIX-TO-FRN FRN/20-17.06.2030	CAD	200'000			200'000	124'719.06	0.02
1.551 BANK OF MONTREAL 1.551%/21-28.05.2026	CAD	150'000			150'000	91'201.59	0.01
2.280 BANK OF MONTREAL 2.28%/19-29.07.2024	CAD	200'000			200'000	128'381.65	0.02
2.370 BANK OF MONTREAL 2.37%/20-03.02.2025	CAD		125'000		125'000	79'203.77	0.01
2.700 BANK OF MONTREAL 2.7%/16-09.12.2026	CAD	200'000			200'000	123'956.16	0.02
2.700 BANK OF MONTREAL 2.7%/17-11.09.2024	CAD	200'000			200'000	128'350.48	0.02

## 892 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.190	BANK OF MONTREAL 3.19%/18-01.03.2028	CAD	200'000		200'000	124'281.91	0.02	
4.309	BANK OF MONTREAL 4.309%/22-01.06.2027	CAD	250'000		250'000	160'471.09	0.02	
4.609	BANK OF MONTREAL 4.609%/-10.09.2025	CAD	200'000		200'000	129'497.25	0.02	
4.709	BANK OF MONTREAL 4.709%/22-07.12.2027	CAD	300'000		300'000	194'812.12	0.02	
5.039	BANK OF MONTREAL 5.039%/23-29.05.2028	CAD		300'000	300'000	197'291.77	0.02	
-	BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/23-02.08.2033	CAD	100'000		100'000	66'214.39	0.01	
1.400	BANK OF NOVA SCOTIA 1.4%/20-01.11.2027	CAD	100'000		100'000	58'489.26	0.01	
1.850	BANK OF NOVA SCOTIA 1.85%/21-02.11.2026	CAD	300'000		300'000	181'140.79	0.02	
2.290	BANK OF NOVA SCOTIA 2.29%/17-28.06.2024	CAD	330'000	330'000				
2.490	BANK OF NOVA SCOTIA 2.49%/19-23.09.2024	CAD	300'000	300'000				
2.620	BANK OF NOVA SCOTIA 2.62%/16-02.12.2026	CAD	200'000		200'000	123'705.90	0.01	
2.950	BANK OF NOVA SCOTIA 2.95%/22-08.03.2027	CAD	300'000		300'000	185'339.92	0.02	
3.100	BANK OF NOVA SCOTIA 3.1%/18-02.02.2028	CAD	100'000		100'000	61'960.18	0.01	
5.500	BANK OF NOVA SCOTIA 5.5%/23-29.12.2025	CAD		110'000	110'000	72'098.35	0.01	
1.747	BCI QUADREAL REALTY S. -2- 1.747%/20-24.07.2030	CAD	200'000		200'000	109'328.98	0.01	
3.000	BELL CANADA 3%/21-17.03.2031	CAD	300'000		300'000	173'827.47	0.02	
3.600	BELL CANADA 3.6%/17-29.09.2027	CAD	200'000		200'000	125'582.33	0.02	
4.450	BELL CANADA 4.45%/17-27.02.2047	CAD	100'000		100'000	57'676.37	0.01	
5.250	BELL CANADA 5.25%/23-15.03.2029	CAD		100'000	100'000	66'503.06	0.01	
5.850	BELL CANADA 5.85%/22-10.11.2032	CAD	200'000		200'000	137'718.65	0.02	
2.700	BELL CANADA S. -M-44- 2.7%/17-27.02.2024	CAD	200'000	200'000				
3.350	BELL CANADA S. -M-47- 3.35%/18-12.03.2025	CAD		125'000	125'000	79'743.71	0.01	
2.900	BELL CANADA S. -M-50- 2.9%/19-10.09.2029	CAD	150'000		150'000	89'114.23	0.01	
2.500	BELL CANADA S. -M-52- 2.5%/20-14.05.2030	CAD	200'000		200'000	114'510.46	0.01	
1.650	BELL CANADA S. -M-53- 1.65%/20-16.08.2027	CAD	200'000		200'000	118'848.99	0.01	
2.200	BELL CANADA S. -M-56- 2.2%/21-29.05.2028	CAD	100'000		100'000	59'156.67	0.01	
5.150	BELL CANADA S. -M-59- 5.15%/23-09.02.2053	CAD		100'000	100'000	63'753.14	0.01	
3.550	BELL CANADA THE BELL TELEPHONE CO OF CANADA S. -M-41 3.55%/16-02.03.2026	CAD	200'000		200'000	126'740.02	0.02	
0.990	BMW CANADA INC S. -X- 0.99%/21-14.01.2025	CAD	200'000	200'000				
1.100	BRIT COL MUNI FIN AUTH 1.1%/20-01.06.2025	CAD	200'000		200'000	124'379.09	0.02	
1.350	BRIT COL MUNI FIN AUTH 1.35%/21-30.06.2026	CAD	200'000		200'000	121'565.17	0.01	
2.150	BRIT COL MUNI FIN AUTH 2.15%/19-03.06.2024	CAD	70'000	70'000				
2.300	BRIT COL MUNI FIN AUTH 2.3%/21-15.04.2031	CAD	100'000		100'000	57'899.72	0.01	
2.500	BRIT COL MUNI FIN AUTH 2.5%/21-27.09.2041	CAD	100'000		100'000	49'119.68	0.01	
3.300	BRIT COL MUNI FIN AUTH 3.3%/22-08.04.2032	CAD	100'000		100'000	61'218.07	0.01	
4.950	BRITISH COLUMBIA 4.95%/08-18.06.2040	CAD	230'000		230'000	159'752.40	0.02	
5.700	BRITISH COLUMBIA 5.7%/98-18.06.2029	CAD	200'000		200'000	140'613.62	0.02	
2.800	BRITISH COLUMBIA BCCD.35 2.8%/14-18.06.2048	CAD	600'000		600'000	299'558.49	0.04	
2.300	BRITISH COLUMBIA PROV OF 2.3%/16-18.06.2026	CAD	140'000		140'000	87'122.67	0.01	
2.750	BRITISH COLUMBIA PROV OF 2.75%/21-18.06.2052	CAD	200'000		200'000	97'982.67	0.01	
4.250	BRITISH COLUMBIA PROV OF 4.25%/22-18.12.2053	CAD	100'000		100'000	65'010.81	0.01	
2.950	BRITISH COLUMBIA PROV OF S. -BCCD 39- 2.95%/18-18.06.2050	CAD	600'000		600'000	306'807.73	0.04	
2.200	BRITISH COLUMBIA PROV OF S. -BCCD 40- 2.2%/19-18.06.2030	CAD	300'000		300'000	175'562.27	0.02	
2.950	BRITISH COLUMBIA PROV OF S. -BCCD-38- 2.95%/18-18.12.2028	CAD	300'000		300'000	186'449.14	0.02	
3.800	BROOKFIELD ASSET MAN INC 3.8%/16-16.03.2027	CAD	200'000		200'000	126'780.76	0.02	
4.820	BROOKFIELD ASSET MANAGEMENT 4.82%/14-28.01.2026	CAD	300'000	260'000	40'000	25'947.70	0.00	
5.950	BROOKFIELD ASSET MGMT 5.95%/05-14.06.2035	CAD	50'000		50'000	33'798.39	0.00	
5.710	BROOKFIELD INFRA FIN ULC 5.71%/23-27.07.2030	CAD		200'000	200'000	134'427.87	0.02	
3.410	BROOKFIELD INFRA FIN ULC S. -7- 3.41%/19-09.10.2029	CAD	200'000		200'000	120'348.84	0.01	
5.439	BROOKFIELD INFRA FIN ULC S. -9- 5.439%/22-25.04.2034	CAD	200'000		200'000	131'050.25	0.02	
5.292	BROOKFIELD RENEWABLE PAR 5.292%/23-28.10.2033	CAD		200'000	200'000	131'751.69	0.02	
3.330	BROOKFIELD RENEWABLE PAR S. -14- 3.33%/20-13.08.2050	CAD	150'000		150'000	69'785.10	0.01	
4.000	BRUCE POWER LP S. -1- 4%/20-21.06.2030	CAD	200'000		200'000	124'748.03	0.02	
3.554	CALGARY AIRPORT AUTHORIT 3.554%/21-07.10.2051	CAD	150'000		150'000	80'483.71	0.01	
8.000	CANADA 8%/96-01.06.2027	CAD	450'000		450'000	330'190.77	0.04	
1.500	CANADA GOVERNMENT 1.5%/15-01.06.2026	CAD	1'500'000		1'500'000	921'807.72	0.11	
2.250	CANADA GOVERNMENT 2.25%/14-01.06.2025	CAD	1'170'000		1'170'000	739'527.46	0.09	
2.500	CANADA GOVERNMENT 2.5%/13-01.06.2024	CAD	1'560'000	1'560'000				
4.000	CANADA GOVERNMENT 4%/08-01.06.2041	CAD	1'293'000	300'000	1'593'000	1'105'219.03	0.13	
5.000	CANADA GOVERNMENT 5%/04-01.06.2037	CAD	1'080'000	300'000	600'000	780'000	586'799.58	0.07
5.750	CANADA GOVERNMENT 5.75%/01-01.06.2033	CAD	790'000	200'000	990'000	754'195.79	0.09	
5.750	CANADA GOVERNMENT 5.75%/98-01.06.2029	CAD	895'000		895'000	642'555.51	0.08	
2.750	CANADA GOVERNMENT S. C939 2.75%/14-01.12.2064	CAD	850'000	200'000	1'050'000	598'042.54	0.07	
2.750	CANADA GOVERNMENT S. -D358- 2.75%/14-01.12.2048	CAD	1'500'000		1'200'000	695'499.81	0.08	
1.000	CANADA GOVERNMENT S. -F825- 1%/16-01.06.2027	CAD	1'600'000		1'600'000	954'434.18	0.12	
3.500	CANADA GOVERNMENT S. ZS68 3.5%/11-01.12.2045	CAD	1'140'000	500'000	1'640'000	1'075'595.85	0.13	
1.100	CANADA HOUSING TRUST -144A- 1.1%/21-15.12.2026	CAD	500'000		500'000	299'586.66	0.04	
1.900	CANADA HOUSING TRUST -144A- 1.9%/21-15.03.2031	CAD	450'000		450'000	257'911.71	0.03	
2.350	CANADA HOUSING TRUST -144A- 2.35%/17-15.03.2028	CAD	270'000		270'000	165'518.48	0.02	
2.350	CANADA HOUSING TRUST -144A- 2.35%/17-15.06.2027	CAD	700'000		700'000	432'075.39	0.05	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.450	CANADA HOUSING TRUST -144A- 2.45%/22-15.12.2031	CAD	500'000		500'000	294'735.22	0.04	
3.950	CANADA HOUSING TRUST -144A- 3.95%/23-15.06.2028	CAD		500'000	500'000	325'950.28	0.04	
4.150	CANADA HOUSING TRUST -144A- 4.15%/23-15.06.2033	CAD		350'000	350'000	232'016.50	0.03	
3.650	CANADA HOUSING TRUST 3.65%/23-15.06.2033	CAD		400'000	400'000	255'151.46	0.03	
1.950	CANADA HOUSING TRUST NÂ¹ S. -67- 1.95%/15-15.12.2025	CAD	1'400'000		1'400'000	871'829.85	0.11	
2.250	CANADA HOUSING TRUST NÂ¹ S. -70- 2.25%/15-15.12.2025	CAD	200'000		200'000	125'211.35	0.02	
1.900	CANADA HOUSING TRUST NÂ¹ S. -73- 1.9%16-19.05.2026	CAD	500'000		500'000	307'552.67	0.04	
1.600	CANADA HOUSING TRUST S. -101- -144A- 1.6%/21-15.12.2031	CAD			450'000	248'591.88	0.03	
2.150	CANADA HOUSING TRUST S. -104- -144A- 2.15%/21-15.12.2031	CAD		300'000	300'000	172'873.71	0.02	
1.550	CANADA HOUSING TRUST S. -105- -144A- 1.55%/21-15.12.2026	CAD	450'000		450'000	273'049.79	0.03	
3.550	CANADA HOUSING TRUST S. -107- -144A- 3.55%/22-15.09.2032	CAD	680'000		680'000	431'761.49	0.05	
3.800	CANADA HOUSING TRUST S. -109- -144A- 3.8%/22-15.06.2027	CAD	500'000		500'000	322'965.48	0.04	
4.250	CANADA HOUSING TRUST S. -118- -144A- 4.25%/23-15.03.2034	CAD		700'000	700'000	467'997.19	0.06	
2.900	CANADA HOUSING TRUST S. 58 2.9%/14-15.06.2024	CAD	1'500'000		1'500'000			
2.550	CANADA HOUSING TRUST S. 62 2.55%/14-15.03.2025	CAD	700'000		200'000	500'000	317'837.44	0.04
2.650	CANADA HOUSING TRUST S. -82- -144A- 2.65%/18-15.03.2028	CAD	660'000		660'000	409'339.05	0.05	
2.650	CANADA HOUSING TRUST S. -85- -144A- 2.65%/18-15.12.2028	CAD	800'000		800'000	493'384.05	0.06	
2.100	CANADA HOUSING TRUST S. -88- -144A- 2.1%/19-15.09.2029	CAD	300'000		300'000	178'473.17	0.02	
1.800	CANADA HOUSING TRUST S. -90- -144A- 1.8%/19-15.12.2024	CAD	800'000					
1.750	CANADA HOUSING TRUST S. -92- -144A- 1.75%/20-15.06.2030	CAD	1'100'000		800'000			
0.950	CANADA HOUSING TRUST S. -93- -144A- 0.95%/20-15.06.2025	CAD	1'300'000		1'100'000	632'795.61	0.08	
1.100	CANADA HOUSING TRUST S. -95- -144A- 1.1%/20-15.03.2031	CAD	500'000		1'300'000	806'520.39	0.10	
1.400	CANADA HOUSING TRUST S. -97- -144A- 1.4%/21-15.03.2031	CAD	700'000		500'000	270'690.79	0.03	
1.250	CANADA HOUSING TRUST S. -98- -144A- 1.25%/21-15.06.2026	CAD	940'000		200'000	500'000	276'646.00	0.03
9.000	CANADA S. -A76- 9%/94-01.06.2025	CAD	380'000		940'000	571'665.81	0.07	
3.299	CANADIAN CORE REAL EST 3.299%/22-02.03.2027	CAD	200'000		380'000	260'054.87	0.03	
0.250	CANADIAN GOVERNMENT 0.25%/20-01.03.2026	CAD	3'341'000		200'000	120'921.92	0.01	
0.250	CANADIAN GOVERNMENT 0.25%/20-01.04.2024	CAD	3'900'000		1'700'000	2'000'000	2'011'526.00	0.24
0.500	CANADIAN GOVERNMENT 0.5%/20-01.09.2025	CAD	4'870'000		2'200'000	1'423'410.24	0.17	
0.500	CANADIAN GOVERNMENT 0.5%/20-01.12.2030	CAD	3'640'000		4'870'000	2'988'191.00	0.36	
0.500	CANADIAN GOVERNMENT 0.5%/21-01.11.2023	CAD	930'000		3'240'000	1'728'583.13	0.21	
0.750	CANADIAN GOVERNMENT 0.75%/21-01.10.2024	CAD	600'000		930'000			
1.000	CANADIAN GOVERNMENT 1%/21-01.09.2026	CAD	2'000'000		600'000	2'000'000	1'208'969.66	0.15
1.250	CANADIAN GOVERNMENT 1.25%/19-01.03.2025	CAD	1'550'000		300'000	1'250'000	785'747.71	0.10
1.250	CANADIAN GOVERNMENT 1.25%/21-01.03.2027	CAD	1'400'000		1'400'000	844'396.47	0.10	
1.500	CANADIAN GOVERNMENT 1.5%/21-01.06.2031	CAD	3'830'000		400'000	3'430'000	1'942'351.97	0.24
1.500	CANADIAN GOVERNMENT 1.5%/21-01.12.2031	CAD	2'920'000		2'920'000	1'639'068.02	0.20	
1.500	CANADIAN GOVERNMENT 1.5%/22-01.04.2025	CAD	1'000'000		1'000'000	628'331.46	0.08	
1.750	CANADIAN GOVERNMENT 1.75%/21-01.12.2053	CAD	2'800'000		2'800'000	1'272'254.60	0.15	
2.000	CANADIAN GOVERNMENT 2%/17-01.06.2028	CAD	1'230'000		1'230'000	749'501.09	0.09	
2.000	CANADIAN GOVERNMENT 2%/22-01.06.2032	CAD	2'100'000		2'100'000	1'217'087.72	0.15	
2.250	CANADIAN GOVERNMENT 2.25%/22-01.12.2029	CAD	500'000		200'000	300'000	182'523.38	0.02
2.500	CANADIAN GOVERNMENT 2.5%/22-01.12.2032	CAD	1'500'000		1'500'000	900'429.30	0.11	
2.750	CANADIAN GOVERNMENT 2.75%/22-01.09.2027	CAD	1'400'000		1'400'000	880'767.75	0.11	
2.750	CANADIAN GOVERNMENT 2.75%/23-01.06.2033	CAD		1'850'000	1'550'000	947'479.37	0.11	
2.750	CANADIAN GOVERNMENT 2.75%/23-01.12.2055	CAD		1'100'000	1'100'000	631'574.97	0.08	
3.000	CANADIAN GOVERNMENT 3%/22-01.10.2025	CAD	1'000'000		1'000'000	635'879.13	0.08	
3.245	CANADIAN GOVERNMENT 3.245%/22-24.08.2027	CAD	200'000		200'000	127'875.60	0.02	
3.250	CANADIAN GOVERNMENT 3.25%/23-01.09.2028	CAD		1'700'000	1'700'000	1'087'511.35	0.13	
3.250	CANADIAN GOVERNMENT 3.25%/23-01.12.2033	CAD		1'600'000	1'600'000	1'018'644.49	0.12	
3.500	CANADIAN GOVERNMENT 3.5%/22-01.03.2028	CAD	700'000		150'000	850'000	548'868.32	0.07
3.500	CANADIAN GOVERNMENT 3.5%/23-01.08.2025	CAD		600'000	600'000	384'624.10	0.05	
4.000	CANADIAN GOVERNMENT 4%/23-01.03.2029	CAD		100'000	100'000	66'177.19	0.01	
4.500	CANADIAN GOVERNMENT 4.5%/23-01.02.2026	CAD		500'000	500'000	326'481.42	0.04	
4.500	CANADIAN GOVERNMENT 4.5%/23-01.11.2025	CAD		300'000	300'000	195'317.95	0.02	
2.000	CANADIAN GOVERNMENT S. -H722- 2%/17-01.12.2051	CAD	4'720'000		4'720'000	2'306'048.77	0.28	
2.250	CANADIAN GOVERNMENT S. -J397- 2.25%/18-01.06.2029	CAD	900'000		900'000	549'840.85	0.07	
2.250	CANADIAN GOVERNMENT S. -J546- 2.25%/18-01.03.2024	CAD	1'380'000		1'380'000			
1.500	CANADIAN GOVERNMENT S. -J967- 1.5%/19-01.09.2024	CAD	1'850'000		1'850'000			
1.250	CANADIAN GOVERNMENT S. -K379- 1.25%/19-01.06.2030	CAD	4'030'000		400'000	3'630'000	2'061'065.80	0.25
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/19-19.06.2029	CAD	300'000		300'000	193'355.44	0.02	
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/21-21.04.2031	CAD	200'000		200'000	121'564.12	0.01	
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/22-07.04.2032	CAD	200'000		200'000	126'353.78	0.02	
1.100	CANADIAN IMPERIAL BANK 1.1%/21-19.01.2026	CAD	200'000		200'000	121'573.47	0.01	
1.700	CANADIAN IMPERIAL BANK 1.7%/21-15.07.2026	CAD	200'000		200'000	121'609.14	0.01	
2.250	CANADIAN IMPERIAL BANK 2.25%/22-07.01.2027	CAD	200'000		200'000	121'504.04	0.01	
2.350	CANADIAN IMPERIAL BANK 2.35%/19-28.08.2024	CAD	200'000		200'000	128'146.63	0.02	
3.300	CANADIAN IMPERIAL BANK 3.3%/18-26.05.2025	CAD	200'000		200'000	127'363.07	0.02	

## 894 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.950	CANADIAN IMPERIAL BANK 4.95%/22-29.06.2027	CAD	200'000		200'000	130'696.30	0.02
3.050	CANADIAN NATL RAILWAY 3.05%/19-08.02.2050	CAD	300'000		38'000	18'371.06	0.00
3.600	CANADIAN NATL RAILWAY 3.6%/17-01.08.2047	CAD		60'000	60'000	32'518.70	0.00
4.400	CANADIAN NATL RAILWAY 4.4%/23-10.05.2033	CAD		173'000	173'000	111'145.40	0.01
4.700	CANADIAN NATL RAILWAY 4.7%/23-10.05.2053	CAD		130'000	130'000	83'449.94	0.01
3.420	CANADIAN NATL RESOURCES 3.42%/17-01.12.2026	CAD	200'000		200'000	125'435.21	0.02
4.850	CANADIAN NATL RESOURCES 4.85%/17-30.05.2047	CAD	150'000		150'000	90'169.74	0.01
1.589	CANADIAN PACIFIC RAILWAY 1.589%/21-24.11.2023	CAD	200'000		200'000		
6.450	CANADIAN PACIFIC RAILWAY 6.45%/09-17.11.2039	CAD	100'000		100'000	76'189.07	0.01
1.818	CANADIAN WESTERN BANK 1.818%/20-16.12.2027	CAD	200'000		200'000	116'778.15	0.01
4.284	CAPITAL POWER CORP 4.284%/17-18.09.2024	CAD	280'000		280'000	180'765.02	0.02
5.378	CAPITAL POWER CORP 5.378%/23-25.01.2027	CAD		100'000	100'000	65'471.70	0.01
5.973	CAPITAL POWER CORP 5.973%/23-25.01.2034	CAD		100'000	100'000	66'894.85	0.01
3.600	CENOVUS ENERGY INC 3.6%/17-10.03.2027	CAD	200'000		200'000	125'808.68	0.02
-	CENTRAL 1 CREDIT (subordinated) FIX-TO-FRN FRN/21-30.06.2031	CAD	100'000		100'000	60'101.49	0.01
1.323	CENTRAL 1 CREDIT UNION S. -18- 1.323%/21-29.01.2026	CAD	200'000		200'000	120'956.71	0.01
1.738	CHIP MORTGAGE TRUST S. -1- 1.738%/20-15.12.2025	CAD	200'000		200'000	121'654.50	0.01
5.400	CHOICE PROPERTIES REIT 5.4%/23-01.03.2033	CAD		200'000	200'000	131'662.99	0.02
4.055	CHOICE PROPERTIES REIT S. -F- 4.055%/15-24.11.2025	CAD	200'000		200'000	127'861.67	0.02
3.532	CHOICE PROPERTIES REIT S. -M- 3.532%/19-11.06.2029	CAD	200'000		200'000	121'743.66	0.01
5.699	CHOICE PROPERTIES REIT S. -T- 5.699%/23-28.02.2034	CAD		200'000	200'000	133'922.08	0.02
7.000	CI FINANCIAL CORP 7%/22-02.12.2025	CAD	100'000		100'000	66'029.49	0.01
4.400	CIBC SYDNEY 4.4%/22-15.07.2025	AUD	200'000		200'000		
1.750	CITY OF MONTREAL 1.75%/20-01.09.2030	CAD	80'000		80'000	44'872.13	0.01
3.150	CITY OF MONTREAL 3.15%/18-01.09.2028	CAD	70'000		70'000	43'704.95	0.01
4.250	CITY OF MONTREAL 4.25%/23-01.09.2033	CAD		200'000	200'000	128'922.44	0.02
4.400	CITY OF MONTREAL 4.4%/23-01.12.2043	CAD		100'000	100'000	62'977.37	0.01
4.700	CITY OF MONTREAL 4.7%/22-01.12.2041	CAD	100'000		100'000	65'472.86	0.01
4.100	CITY OF OTTAWA 4.1%/22-06.12.2052	CAD	100'000		100'000	60'610.54	0.01
4.450	CITY OF OTTAWA 4.45%/23-04.06.2033	CAD		100'000	100'000	65'970.67	0.01
4.150	CITY OF TORONTO 4.15%/14-10.03.2044	CAD	100'000		100'000	60'902.32	0.01
2.150	CITY OF TORONTO CANADA 2.15%/20-25.08.2040	CAD	200'000		200'000	93'610.34	0.01
2.400	CITY OF TORONTO CANADA 2.4%/17-07.06.2027	CAD	200'000		200'000	123'219.76	0.01
2.650	CITY OF TORONTO CANADA 2.65%/19-09.11.2029	CAD	200'000		200'000	121'030.35	0.01
2.800	CITY OF TORONTO CANADA 2.8%/19-22.11.2049	CAD	200'000		200'000	95'023.43	0.01
3.250	CITY OF TORONTO CANADA 3.25%/22-20.04.2032	CAD	200'000		200'000	121'803.43	0.01
4.250	CITY OF TORONTO CANADA 4.25%/23-11.07.2033	CAD		150'000	150'000	97'521.67	0.01
4.400	CITY OF TORONTO CANADA 4.4%/22-14.12.2042	CAD	100'000		100'000	63'159.51	0.01
3.000	CPPIB CAPITAL INC 3%/18-15.06.2028	CAD	250'000		250'000	156'239.93	0.02
4.200	CPPIB CAPITAL INC 4.2%/23-02.05.2028	AUD		70'000	70'000	39'714.76	0.00
2.371	CT REAL ESTATE INV TRUST S. -G- 2.371%/21-06.01.2031	CAD	200'000		200'000	108'213.71	0.01
4.722	CU 4.722%/13-09.09.2043	CAD	100'000		100'000	65'029.19	0.01
3.548	CU INC 3.548%/17-22.11.2047	CAD	200'000		200'000	108'529.28	0.01
3.857	CU INC 3.857%/12-14.11.2052	CAD	200'000		200'000	112'975.46	0.01
4.593	CU INC 4.593%/11-24.10.2061	CAD	100'000		100'000	63'606.22	0.01
5.032	CU INC 5.032%/06-20.11.2036	CAD	200'000		200'000		
1.650	DAIMLER CANADA FINANCE 1.65%/20-22.09.2025	CAD	100'000		100'000	61'872.09	0.01
2.970	DAIMLER CANADA FINANCE 2.97%/19-13.03.2024	CAD	200'000		200'000		
2.140	DAIMLER TRUCKS FI CANADA 2.14%/21-13.12.2024	CAD	200'000		200'000		
2.460	DAIMLER TRUCKS FI CANADA 2.46%/21-15.12.2026	CAD	200'000		200'000	121'729.14	0.01
1.871	DOLLARAMA INC. 1.871%/21-08.07.2026	CAD	200'000		200'000	121'912.33	0.01
2.443	DOLLARAMA INC. 2.443%/21-09.07.2029	CAD	200'000		200'000	116'498.06	0.01
2.057	DREAM INDUSTRIAL REIT S. -C- 2.057%/21-17.06.2027	CAD	100'000		100'000	59'225.34	0.01
1.820	DREAM SUMMIT INDUSTRIAL S. -B- 1.82%/23-01.04.2026	CAD	200'000		200'000	121'512.69	0.01
4.838	EMERA INC S. -2023-1- 4.838%/23-02.05.2030	CAD		200'000	200'000	129'013.69	0.02
-	EMPIRE LIFE INSURANCE (subordinated) FIX-TO-FRN FRN/21-24.09.2031	CAD	100'000		100'000	59'673.07	0.01
4.240	ENBRIDGE 4.24%/12-27.08.2042	CAD	100'000		100'000	55'549.88	0.01
2.500	ENBRIDGE GAS DISTRIBUTION 2.5%/16-05.08.2026	CAD	200'000		200'000	123'562.09	0.01
2.350	ENBRIDGE GAS INC 2.35%/21-15.09.2031	CAD	200'000		200'000	112'388.09	0.01
2.370	ENBRIDGE GAS INC 2.37%/19-09.08.2029	CAD	200'000		200'000	117'514.10	0.01
3.200	ENBRIDGE GAS INC 3.2%/21-15.09.2051	CAD	100'000		100'000	49'457.61	0.01
3.310	ENBRIDGE GAS INC 3.31%/15-11.09.2025	CAD	100'000		100'000	63'433.18	0.01
3.650	ENBRIDGE GAS INC 3.65%/20-01.04.2050	CAD	200'000		200'000	108'262.81	0.01
2.990	ENBRIDGE INC 2.99%/19-03.10.2029	CAD	200'000		200'000	118'976.31	0.01
3.100	ENBRIDGE INC 3.1%/21-21.09.2033	CAD	200'000		200'000	110'804.63	0.01
5.750	ENBRIDGE INC 5.75%/09-02.09.2039	CAD	100'000		100'000	66'308.51	0.01
5.760	ENBRIDGE INC 5.76%/23-26.05.2053	CAD		150'000	150'000	101'376.32	0.01
4.550	ENBRIDGE PIPELINES 4.55%/13-17.08.2043	CAD	100'000		100'000	57'961.96	0.01
2.820	ENBRIDGE PIPELINES INC 2.82%/21-12.05.2031	CAD	50'000		50'000	28'613.71	0.00
3.450	ENBRIDGE PIPELINES INC 3.45%/15-29.09.2025	CAD	200'000		200'000	126'920.07	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.200	ENBRIDGE PIPELINES INC 4.2%/21-12.05.2051	CAD	100'000		100'000	53'710.42	0.01
2.411	EPCOR UTILITIES 2.411%/21-30.06.2031	CAD	100'000		100'000	56'820.91	0.01
2.899	EPCOR UTILITIES 2.899%/20-19.05.2050	CAD	200'000		200'000	95'487.18	0.01
3.287	EPCOR UTILITIES 3.287%/21-28.06.2051	CAD	100'000		100'000	51'237.25	0.01
3.554	EPCOR UTILITIES 3.554%/17-27.11.2047	CAD	100'000		100'000	54'436.39	0.01
1.876	EQUITABLE BANK 1.876%/20-26.11.2025	CAD	200'000		200'000	122'344.71	0.01
1.983	EQUITABLE BANK 1.983%/21-09.05.2024	CAD	100'000		100'000	64'526.47	0.01
4.500	EXPORT DEVELOPMNT CANADA 4.5%/23-06.09.2028	AUD		200'000	200'000	115'146.14	0.01
4.950	FAIRFAX FINANCIAL HOLDINGS 4.95%/15-03.03.2025	CAD	210'000		210'000	136'337.25	0.02
-	FED CAISSES DESJARDINS (subordinated) FIX-TO-FRN FRN/21-28.05.2031	CAD	150'000		150'000	90'990.79	0.01
-	FED CAISSES DESJARDINS (subordinated) FIX-TO-FRN FRN/22-23.08.2032	CAD	300'000		300'000	194'268.20	0.02
1.093	FED CAISSES DESJARDINS 1.093%/21-21.01.2026	CAD	200'000		200'000	121'540.24	0.01
2.417	FED CAISSES DESJARDINS 2.417%/19-04.10.2024	CAD	150'000		150'000	95'878.20	0.01
5.250	FINANCEMENT QUEBEC S. R 5.25%/06-01.06.2034	CAD	290'000		290'000	203'606.48	0.02
3.447	FIRST CAP REAL ESTATE S. -A- 3.447%/20-01.03.2028	CAD	200'000		200'000	121'155.38	0.01
3.604	FIRST CAP REALTY INC 3.604%/16-06.05.2026	CAD	160'000		160'000	100'361.18	0.01
4.790	FIRST CAPITAL REALTY S. -R- 4.79%/14-30.08.2024	CAD	200'000		200'000	129'241.22	0.02
3.582	FIRST NATIONAL FINANCIAL S. -2- 3.582%/19-25.11.2024	CAD	150'000	150'000			
2.180	FORTIS INC 2.18%/21-15.05.2028	CAD	100'000		100'000	59'492.43	0.01
6.500	FORTISBC ENERGY INC S. -18- 6.5%/04-01.05.2034	CAD	200'000		200'000	146'094.56	0.02
5.800	FORTISBC ENERGY INC S. -23- 5.8%/08-13.05.2038	CAD	200'000		200'000	142'924.70	0.02
5.800	GIBSON ENERGY INC 5.8%/23-12.07.2026	CAD		100'000	100'000	65'018.69	0.01
3.150	GM FINANCIAL CAD 3.15%/22-08.02.2027	CAD	200'000		200'000	123'479.65	0.01
5.200	GM FINANCIAL CAD 5.2%/23-09.02.2028	CAD		100'000	100'000	65'491.33	0.01
1.750	GM FINANCIAL CAD S. -7- 1.75%/21-15.04.2026	CAD	200'000		200'000	121'505.44	0.01
2.378	GRANITE REIT HOLDINGS LP 2.378%/20-18.12.2030	CAD	50'000		50'000	27'440.53	0.00
3.873	GRANITE REIT HOLDINGS LP S. -3- 3.873%/16-30.11.2023	CAD	200'000	200'000			
6.980	GREATER TORONTO AIRPORT S. 02-3 6.98%/02-15.10.2032	CAD	100'000		100'000	75'450.95	0.01
7.050	GREATER TORONTO AIRPORT S. 2000-1 7.05%/00-12.06.2030	CAD	100'000		100'000	73'353.15	0.01
5.300	GREATER TORONTO AIRPORTS AUTHORITY 5.3%/11-25.02.2041	CAD	100'000		100'000	69'811.22	0.01
3.150	GREATER TORONTO AIRPORTS S. -1- 3.15%/21-05.10.2051	CAD	150'000		150'000	76'192.49	0.01
2.730	GREATER TORONTO AIRPORTS S. -2019-1- 2.73%/19-03.04.2029	CAD	200'000		200'000	121'400.49	0.01
2.379	GREAT-WEST LIFECO INC 2.379%/20-14.05.2030	CAD	200'000		200'000	116'054.71	0.01
1.711	HONDA CANADA FINANCE INC 1.711%/21-28.09.2026	CAD	100'000		100'000	60'516.26	0.01
1.782	HSBC BANK CANADA 1.782%/21-20.05.2026	CAD	150'000		150'000	91'647.32	0.01
2.540	HYDRO ONE INC S. -42- 2.54%/19-05.04.2024	CAD	200'000	200'000			
3.020	HYDRO ONE INC S. -43- 3.02%/19-05.04.2029	CAD	250'000	203'000	47'000	28'803.50	0.00
2.230	HYDRO ONE INC S. -50- 2.23%/21-17.09.2031	CAD	200'000		200'000	112'418.46	0.01
3.100	HYDRO ONE INC S. -51- 3.1%/21-15.09.2051	CAD	100'000		100'000	49'277.34	0.01
6.930	HYDRO ONE S. -2- 6.93%/01-01.06.2032	CAD	200'000		200'000	150'231.75	0.02
3.790	HYDRO ONE S. -26- 3.79%/12-31.07.2062	CAD	200'000		200'000	108'877.56	0.01
5.000	HYDRO ONE S. -II- 5%/06-19.10.2046	CAD	120'000		120'000	81'107.45	0.01
4.000	HYDRO-QUEBEC 4%/14-15.02.2055	CAD	600'000		600'000	371'906.82	0.05
6.000	HYDRO-QUEBEC 6%/99-15.02.2040	CAD	420'000		420'000	323'554.54	0.04
6.000	HYDRO-QUEBEC 6%/99-15.08.2031	CAD	200'000		200'000	145'909.88	0.02
6.500	HYDRO-QUEBEC 6.5%/98-16.01.2035	CAD	100'000		100'000	77'230.76	0.01
6.500	HYDRO-QUEBEC 6.5%/99-15.02.2035	CAD	300'000		300'000	233'142.32	0.03
5.000	HYDRO-QUEBEC S. JM 5%/06-15.02.2045	CAD	470'000		470'000	330'058.87	0.04
5.000	HYDRO-QUEBEC S. JN 5%/09-15.02.2050	CAD	820'000		820'000	590'545.34	0.07
2.100	HYDRO-QUEBEC S. -JR- 2.1%/20-15.02.2060	CAD	500'000		500'000	199'244.04	0.02
2.008	HYUNDAI CAPITAL CANADA 2.008%/21-12.05.2026	CAD	80'000		80'000	48'881.33	0.01
3.196	HYUNDAI CAPITAL CANADA S. -B- 3.196%/22-16.02.2027	CAD	200'000		200'000	124'470.40	0.02
-	IA FINANCIAL CORP INC (subordinated) FIX-TO-FRN FRN/19-24.09.2031	CAD	150'000		150'000	92'675.35	0.01
3.440	IGM FINANCIAL INC 3.44%/17-26.01.2027	CAD	200'000		200'000	124'812.50	0.02
4.560	IGM FINANCIAL INC 4.56%/17-25.01.2047	CAD	200'000		200'000	122'002.27	0.01
1.207	INTACT FINANCIAL CORP 1.207%/21-21.05.2024	CAD	80'000		80'000	51'528.73	0.01
2.179	INTACT FINANCIAL CORP 2.179%/21-18.05.2028	CAD	80'000		80'000	47'605.98	0.01
3.765	INTACT FINANCIAL CORP 3.765%/21-20.05.2053	CAD	80'000		80'000	43'735.69	0.01
2.954	INTACT FINANCIAL CORP S. -10- 2.954%/20-16.12.2050	CAD	100'000		100'000	47'197.96	0.01
3.173	INTER PIPELINE LTD 3.173%/15-24.03.2025	CAD	200'000		200'000	127'115.58	0.02
3.484	INTER PIPELINE LTD 3.484%/16-16.12.2026	CAD	200'000		200'000	124'825.74	0.02
5.760	INTER PIPELINE LTD 5.76%/22-17.02.2028	CAD	100'000		100'000	66'579.94	0.01
6.380	INTER PIPELINE LTD S. -16- 6.38%/22-17.02.2033	CAD	100'000		100'000	68'007.43	0.01
4.637	INTER PIPELINE S. 5 4.637%/14-30.05.2044	CAD	150'000		150'000	82'628.70	0.01
2.580	JOHN DEERE FINANCIALS IN 2.58%/19-16.10.2026	CAD	200'000		200'000	123'648.63	0.01
5.022	KEYERA CORP S. -3- 5.022%/22-28.03.2032	CAD	200'000		200'000	128'146.28	0.02
1.950	LAURENTIAN BANK OF CDA 1.95%/21-17.03.2025	CAD	200'000		200'000	125'391.64	0.02
3.315	LIBERTY UTILITIES CANADA 3.315%/20-14.02.2050	CAD	150'000		150'000	72'368.55	0.01
2.284	LOBLAW COS LTD 2.284%/20-07.05.2030	CAD	200'000		200'000	114'079.89	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.050	MANITOBA (PROVINCE OF) 2.05%/20-05.09.2052	CAD	200'000		200'000	80'497.99	0.01	
2.450	MANITOBA (PROVINCE OF) 2.45%/15-02.06.2025	CAD	100'000		100'000	63'249.56	0.01	
2.600	MANITOBA (PROVINCE OF) 2.6%/17-02.06.2027	CAD	200'000		200'000	124'195.67	0.02	
3.400	MANITOBA (PROVINCE OF) 3.4%/17-05.09.2048	CAD	200'000		200'000	108'889.25	0.01	
3.800	MANITOBA (PROVINCE OF) 3.8%/23-02.06.2033	CAD		100'000	100'000	62'890.52	0.01	
4.625	MANITOBA (PROVINCE OF) S. -C109- 4.625%/09-05.03.2063	CAD	50'000		50'000	33'854.71	0.00	
3.150	MANITOBA (PROVINCE OF) S. -C129- 3.15%/12-05.09.2052	CAD	100'000		100'000	51'782.45	0.01	
3.200	MANITOBA (PROVINCE OF) S. -GV- 3.2%/18-05.03.2050	CAD	260'000		260'000	136'388.88	0.02	
2.378	MANULIFE BANK OF CANADA 2.378%/19-19.11.2024	CAD	200'000		200'000			
-	MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/20-13.05.2035	CAD	150'000		150'000	86'510.48	0.01	
5.200	MERCEDES-BENZ CA FIN INC 5.2%/23-04.12.2025	CAD		100'000	100'000	65'247.58	0.01	
3.390	METRO INC 3.39%/17-06.12.2027	CAD	200'000		200'000	125'026.56	0.02	
3.413	METRO INC 3.413%/20-28.02.2050	CAD	200'000		100'000	49'772.46	0.01	
5.030	METRO S. -D- 5.03%/14-01.12.2044	CAD	100'000		100'000	64'446.85	0.01	
5.170	MONTREAL AIRPORT S. -G- 5.17%/05-17.09.2035	CAD	100'000		100'000	67'162.15	0.01	
3.830	MUSKRAT FALLS/LABRADOR T S. -B- -144A- 3.83%/13-01.06.2037	CAD	300'000		300'000	186'907.07	0.02	
-	NATIONAL BANK OF CANADA (subordinated) FIX-TO-FRN FRN/22-16.08.2032	CAD	200'000		200'000	131'052.55	0.02	
1.534	NATIONAL BANK OF CANADA 1.534%/21-15.06.2026	CAD	100'000		100'000	60'625.07	0.01	
2.580	NATIONAL BANK OF CANADA 2.58%/19-03.02.2025	CAD	250'000		250'000	158'661.99	0.02	
-	NATIONAL BANK OF CANADA FIX-TO-FRN FRN/20-18.08.2026	CAD	150'000		150'000	92'739.76	0.01	
0.555	NAV CANADA 0.555%/21-09.02.2024	CAD	101'000		101'000			
2.924	NAV CANADA 2.924%/20-29.09.2051	CAD	150'000		150'000	73'247.02	0.01	
2.000	NORTH WEST REDWA 2%/21-01.12.2026	CAD	150'000		150'000	90'935.00	0.01	
2.800	NORTH WEST REDWA S. -N- 2.8%/21-01.06.2031	CAD	200'000		200'000	114'887.73	0.01	
2.800	NORTH WEST REDWATER PRT/ 2.8%/17-01.06.2027	CAD	200'000		200'000	123'075.94	0.01	
4.350	NORTH WEST REDWATER PRT/ 4.35%/16-10.01.2039	CAD	300'000		100'000	200'000	122'241.65	0.01
3.200	NORTH WEST REDWATER PRT/ S. -E- 3.2%/15-24.04.2026	CAD		150'000	150'000	94'411.24	0.01	
3.307	NOVA SCOTIA POWER INC S. -2020-1- 3.307%/20-25.04.2050	CAD	150'000		150'000	71'021.07	0.01	
2.000	NOVA SCOTIA PROVINCE 2%/20-01.09.2030	CAD	400'000		200'000	114'980.81	0.01	
3.450	NOVA SCOTIA PROVINCE 3.45%/14-01.06.2045	CAD	200'000		200'000	111'618.89	0.01	
3.500	NOVA SCOTIA PROVINCE 3.5%/12-02.06.2062	CAD	200'000		200'000	109'638.83	0.01	
4.050	NOVA SCOTIA PROVINCE 4.05%/23-01.06.2029	CAD		200'000	200'000	130'367.30	0.02	
3.150	NOVA SCOTIA PROVINCE S. -E1- 3.15%/19-01.12.2051	CAD	200'000		200'000	104'285.03	0.01	
1.100	NOVA SCOTIA PROVINCE S. -E3- 1.1%/21-01.06.2028	CAD	200'000		200'000	115'493.52	0.01	
1.550	OMERS FINANCE TRUST 1.55%/20-21.04.2027	CAD	250'000		250'000	149'825.16	0.02	
3.628	OMERS REALTY CORP S. -11- 3.628%/18-05.06.2030	CAD	200'000		200'000	122'465.48	0.01	
1.050	ONTARIO (PROVINCE OF) 1.05%/20-08.09.2027	CAD	300'000		300'000	176'340.89	0.02	
1.350	ONTARIO (PROVINCE OF) 1.35%/21-08.09.2026	CAD	200'000		200'000	121'268.65	0.01	
1.550	ONTARIO (PROVINCE OF) 1.55%/21-01.11.2029	CAD	300'000		300'000	171'245.57	0.02	
1.850	ONTARIO (PROVINCE OF) 1.85%/20-01.02.2027	CAD	300'000		300'000	183'094.86	0.02	
2.150	ONTARIO (PROVINCE OF) 2.15%/21-02.06.2031	CAD	900'000		900'000	515'855.53	0.06	
2.600	ONTARIO (PROVINCE OF) 2.6%/17-02.06.2027	CAD	550'000		550'000	341'766.76	0.04	
2.800	ONTARIO (PROVINCE OF) 2.8%/16-02.06.2048	CAD	1'250'000		1'250'000	625'607.99	0.08	
3.100	ONTARIO (PROVINCE OF) 3.1%/15-26.08.2025	AUD	300'000		300'000	168'394.79	0.02	
3.650	ONTARIO (PROVINCE OF) 3.65%/23-02.06.2033	CAD	300'000		300'000	187'385.24	0.02	
3.750	ONTARIO (PROVINCE OF) 3.75%/22-02.06.2032	CAD	200'000		800'000	506'733.08	0.06	
3.750	ONTARIO (PROVINCE OF) 3.75%/22-02.12.2053	CAD	500'000		800'000	477'049.55	0.06	
4.050	ONTARIO (PROVINCE OF) 4.05%/23-02.02.2032	CAD	200'000		200'000	129'740.62	0.02	
4.150	ONTARIO (PROVINCE OF) 4.15%/23-02.12.2054	CAD		500'000	500'000	320'492.57	0.04	
7.500	ONTARIO (PROVINCE OF) 7.5%/94-07.02.2024	CAD	200'000		200'000			
2.250	ONTARIO (PROVINCE OF) S. -DMTN235- 2.25%/21-02.12.2031	CAD	480'000		480'000	274'377.17	0.03	
2.900	ONTARIO (PROVINCE OF) S. -DMTN236- 2.9%/17-02.06.2049	CAD	1'300'000		1'300'000	659'663.85	0.08	
2.900	ONTARIO (PROVINCE OF) S. -DMTN238- 2.9%/18-02.06.2028	CAD	1'000'000		1'000'000	623'327.83	0.08	
2.700	ONTARIO (PROVINCE OF) S. -DMTN240- 2.7%/19-02.06.2029	CAD	700'000		700'000	427'938.24	0.05	
2.650	ONTARIO (PROVINCE OF) S. -DMTN242- 2.65%/19-02.12.2050	CAD	1'350'000		1'350'000	649'470.26	0.08	
2.050	ONTARIO (PROVINCE OF) S. -DMTN243- 2.05%/20-02.06.2030	CAD	1'200'000		990'000	574'693.27	0.07	
1.750	ONTARIO (PROVINCE OF) S. -DMTN245- 1.75%/20-08.09.2025	CAD	675'000		675'000	420'895.86	0.05	
1.900	ONTARIO (PROVINCE OF) S. -DMTN246- 1.9%/20-02.12.2051	CAD	1'350'000		1'350'000	543'491.53	0.07	
1.350	ONTARIO (PROVINCE OF) S. -DMTN248- 1.35%/20-02.12.2030	CAD	400'000		400'000	219'210.54	0.03	
2.550	ONTARIO (PROVINCE OF) S. -DMTN252- 2.55%/21-02.12.2052	CAD	600'000		600'000	280'759.04	0.03	
4.600	ONTARIO 4.6%/08-02.06.2039	CAD	810'000		810'000	541'304.20	0.07	
4.650	ONTARIO 4.65%/10-02.06.2041	CAD	1'230'000		1'230'000	825'375.08	0.10	
5.600	ONTARIO 5.6%/04-02.06.2035	CAD	800'000		800'000	582'664.16	0.07	
6.500	ONTARIO 6.5%/98-08.03.2029	CAD	480'000		480'000	347'217.68	0.04	
8.000	ONTARIO 8%/95-02.06.2026	CAD	100'000		100'000	70'097.80	0.01	
8.250	ONTARIO ELECTRICITY FIN S. -HYD-GGB- 8.25%/96-22.06.2026	CAD	200'000		200'000	140'888.24	0.02	
8.500	ONTARIO ELECTRICITY FINANCIAL 8.50%/95-26.05.2025	CAD	100'000		100'000	67'834.87	0.01	
3.651	ONTARIO POWER GENERATION 3.651%/19-13.09.2050	CAD	200'000		200'000	106'301.45	0.01	
4.922	ONTARIO POWER GENERATION 4.922%/22-19.07.2032	CAD	200'000		200'000	132'544.77	0.02	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.893	ONTARIO POWER GENERATION S. -6- 2.893%/20-08.04.2025	CAD	200'000		200'000	126'984.07	0.02
4.700	ONTARIO S. DMTN164 4.7%/06-02.06.2037	CAD	909'000		909'000	614'788.56	0.07
3.500	ONTARIO S. DMTN214 3.5%/11-02.06.2043	CAD	1'150'000		1'150'000	662'641.00	0.08
8.500	ONTARIO S. JQ 8.5%/95-02.12.2025	CAD	300'000		300'000	207'760.64	0.03
7.600	ONTARIO S. KJ 7.6%/96-02.06.2027	CAD	620'000		620'000	445'810.59	0.05
4.150	ONTARIO TEACHERS' FINANC 4.15%/23-01.11.2029	CAD		250'000	250'000	162'794.22	0.02
2.500	PEEL (REG. MUNIC. OF) 2.5%/20-16.06.2051	CAD	200'000		200'000	88'789.38	0.01
3.530	PEMBINA PIPELINE CORP 3.53%/21-10.12.2031	CAD	100'000		100'000	58'699.98	0.01
4.750	PEMBINA PIPELINE CORP S. -11- 4.75%/18-26.03.2048	CAD	200'000		200'000	115'067.38	0.01
4.490	PEMBINA PIPELINE CORP S. -18- 4.49%/21-10.12.2051	CAD	100'000		100'000	54'674.44	0.01
3.710	PEMBINA PIPELINE CORP S. -7- 3.71%/16-11.08.2026	CAD	200'000		200'000	126'512.57	0.02
4.810	PEMBINA PIPELINE S. -4- 4.81%/14-25.03.2044	CAD	100'000		100'000	58'573.26	0.01
4.240	PEMBINA PIPELINE S. -6- 4.24%/15-15.06.2027	CAD	200'000		200'000	127'800.52	0.02
2.650	PRINCE EDWARD ISLAND 2.65%/19-01.12.2051	CAD	200'000		200'000	92'936.71	0.01
5.650	PROV NEW BRUNSWICK 5.65%/98-27.12.2028	CAD	300'000		300'000	208'756.09	0.03
2.550	PROV OF NEW BRUNSWICK 2.55%/22-14.08.2031	CAD	200'000		200'000	117'072.60	0.01
3.800	PROV OF NEW BRUNSWICK 3.8%/14-14.08.2045	CAD	100'000		100'000	58'837.16	0.01
2.350	PROV OF NEW BRUNSWICK S. -HX- 2.35%/17-14.08.2027	CAD	300'000		300'000	184'184.33	0.02
3.550	PROVENCE OF NEW BRUNSWICK 3.55%/12-03.06.2055	CAD	220'000		220'000	122'750.07	0.01
4.100	PROVINCE MANITOBA 4.1%/10-05.03.2041	CAD	200'000		200'000	123'473.81	0.01
1.650	PROVINCE OF ALBERTA 1.65%/21-01.06.2031	CAD	200'000		200'000	110'566.56	0.01
2.200	PROVINCE OF ALBERTA 2.2%/16-01.06.2026	CAD	400'000		400'000	248'460.58	0.03
2.350	PROVINCE OF ALBERTA 2.35%/15-01.06.2025	CAD	300'000		300'000	189'534.11	0.02
2.400	PROVINCE OF ALBERTA 2.4%/20-01.06.2060	CAD	300'000		300'000	127'734.40	0.02
2.550	PROVINCE OF ALBERTA 2.55%/17-01.06.2027	CAD	200'000		200'000	124'042.31	0.02
2.900	PROVINCE OF ALBERTA 2.9%/12-20.09.2029	CAD	300'000		300'000	184'660.29	0.02
2.900	PROVINCE OF ALBERTA 2.9%/18-01.12.2028	CAD	300'000		300'000	186'012.15	0.02
3.050	PROVINCE OF ALBERTA 3.05%/17-01.12.2048	CAD	765'000	300'000	465'000	240'914.32	0.03
3.100	PROVINCE OF ALBERTA 3.1%/14-01.06.2024	CAD	100'000	100'000			
3.100	PROVINCE OF ALBERTA 3.1%/18-01.06.2050	CAD	700'000		700'000	365'754.48	0.04
3.300	PROVINCE OF ALBERTA 3.3%/15-01.12.2046	CAD	445'000		445'000	243'165.16	0.03
3.450	PROVINCE OF ALBERTA 3.45%/13-01.12.2043	CAD	200'000		200'000	113'246.15	0.01
3.500	PROVINCE OF ALBERTA 3.5%/14-01.06.2031	CAD	200'000		200'000	125'477.87	0.02
3.900	PROVINCE OF ALBERTA 3.9%/13-01.12.2033	CAD	200'000		200'000	126'986.12	0.02
4.150	PROVINCE OF ALBERTA 4.15%/22-01.06.2033	CAD	200'000		200'000	129'776.33	0.02
4.450	PROVINCE OF ALBERTA 4.45%/05-15.12.2025	CAD	200'000		200'000	129'664.15	0.02
4.500	PROVINCE OF ALBERTA 4.5%/10-01.12.2040	CAD	200'000		200'000	131'443.09	0.02
2.050	PROVINCE OF ALBERTA S. -DU- 2.05%/19-01.06.2030	CAD	600'000		600'000	348'222.34	0.04
2.950	PROVINCE OF ALBERTA S. -DY- 2.95%/21-01.06.2052	CAD	300'000		300'000	152'072.53	0.02
4.450	PROVINCE OF ALBERTA S. -EA- 4.45%/23-01.12.2054	CAD		100'000	100'000	66'806.49	0.01
3.200	PROVINCE OF BRITISH COLUMBIA 3.2%/12-18.06.2044	CAD	425'000		425'000	232'379.25	0.03
4.250	PROVINCE OF BRITISH COLUMBIA 4.25%/14-27.11.2024	AUD	200'000	200'000			
6.350	PROVINCE OF BRITISH COLUMBIA 6.35%/00-18.06.2031	CAD	200'000	200'000			
5.000	PROVINCE OF BRITISH COLUMBIA S. BCCD 19 5%/08-18.06.2031	CAD	200'000		200'000	137'606.84	0.02
2.850	PROVINCE OF BRITISH COLUMBIA S. -BCCD- 2.85%/14-18.06.2025	CAD	200'000		200'000	127'060.44	0.02
4.900	PROVINCE OF BRITISH COLUMBIA S. BCCD-15 4.9%/07-18.06.2048	CAD	100'000		100'000	70'228.54	0.01
4.300	PROVINCE OF BRITISH COLUMBIA S. BCCD-25 4.3%/10-18.06.2042	CAD	490'000		490'000	315'045.06	0.04
4.700	PROVINCE OF BRITISH COLUMBIA S. BCCD-32 4.7%/06-18.06.2037	CAD	200'000		200'000	134'973.26	0.02
2.550	PROVINCE OF MANITOBA 2.55%/15-02.06.2026	CAD	200'000		200'000	125'163.82	0.02
2.850	PROVINCE OF MANITOBA 2.85%/15-05.09.2046	CAD	100'000		100'000	49'776.61	0.01
3.350	PROVINCE OF MANITOBA 3.35%/12-05.03.2043	CAD	200'000		200'000	110'604.61	0.01
4.050	PROVINCE OF MANITOBA 4.05%/13-05.09.2045	CAD	100'000		100'000	60'783.39	0.01
4.600	PROVINCE OF MANITOBA 4.6%/07-05.03.2038	CAD	200'000		200'000	132'209.58	0.02
4.650	PROVINCE OF MANITOBA 4.65%/08-05.03.2040	CAD	200'000		200'000	132'457.68	0.02
4.700	PROVINCE OF MANITOBA 4.7%/09-05.03.2050	CAD	100'000		100'000	67'371.44	0.01
3.550	PROVINCE OF NEW BRUNSWICK 3.55%/12-03.06.2043	CAD	100'000		100'000	57'273.05	0.01
4.800	PROVINCE OF NEW BRUNSWICK 4.8%/10-03.06.2041	CAD	200'000		200'000	135'017.73	0.02
4.800	PROVINCE OF NEW BRUNSWICK S. 4.8%/07-26.09.2039	CAD	200'000		200'000	135'238.98	0.02
2.300	PROVINCE OF NEWFOUNDLAND & LAB S. -6W- 2.3%/15-02.06.2025	CAD	200'000		200'000	126'188.29	0.02
1.250	PROVINCE OF NEWFOUNDLAND 1.25%/20-02.06.2027	CAD	200'000		200'000	118'651.58	0.01
1.750	PROVINCE OF NEWFOUNDLAND 1.75%/20-02.06.2030	CAD	400'000		400'000	225'730.39	0.03
2.050	PROVINCE OF NEWFOUNDLAND 2.05%/21-02.06.2031	CAD	100'000		100'000	56'259.51	0.01
3.300	PROVINCE OF NEWFOUNDLAND 3.3%/15-17.10.2046	CAD	100'000		100'000	52'120.42	0.01
3.850	PROVINCE OF NEWFOUNDLAND 3.85%/22-17.10.2027	CAD		100'000	100'000	64'460.35	0.01
3.700	PROVINCE OF NEWFOUNDLAND S. -7C- 3.7%/16-17.10.2048	CAD	100'000		100'000	55'467.91	0.01
2.650	PROVINCE OF NEWFOUNDLAND S. -7H- 2.65%/19-17.10.2050	CAD	400'000		400'000	181'062.41	0.02
2.900	PROVINCE OF ONTARIO 2.9%/15-02.12.2046	CAD	1'200'000		1'200'000	616'281.25	0.07
5.850	PROVINCE OF ONTARIO S. 61 5.85%/03-08.03.2033	CAD	500'000		500'000	364'929.46	0.04
3.500	PROVINCE OF ONTARIO S. DMTN 223 3.5%/13-02.06.2024	CAD	1'100'000	1'100'000			
2.600	PROVINCE OF ONTARIO S. -DMTN 227- 2.6%/15-02.06.2025	CAD	1'200'000	200'000	1'000'000	633'757.30	0.08
3.450	PROVINCE OF ONTARIO S. DMTN197 3.45%/12-02.06.2045	CAD	1'300'000		1'300'000	737'478.63	0.09

## 898 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.400	PROVINCE OF ONTARIO S. -DMTN229- 2.4%/15-02.06.2026	CAD	600'000		600'000	374'370.83	0.05	
6.200	PROVINCE OF ONTARIO S. NF 6.2%/00-02.06.2031	CAD	300'000		300'000	221'118.50	0.03	
1.500	PROVINCE OF QUEBEC 1.5%/21-01.09.2031	CAD	500'000		500'000	271'832.66	0.03	
2.100	PROVINCE OF QUEBEC 2.1%/21-27.05.2031	CAD	100'000		100'000	57'275.56	0.01	
2.300	PROVINCE OF QUEBEC 2.3%/19-01.09.2029	CAD	500'000		500'000	298'548.38	0.04	
2.750	PROVINCE OF QUEBEC 2.75%/17-01.09.2027	CAD	800'000	290'000	510'000	318'115.45	0.04	
3.250	PROVINCE OF QUEBEC 3.25%/22-01.09.2032	CAD	300'000	400'000	700'000	426'746.83	0.05	
3.750	PROVINCE OF QUEBEC 3.75%/13-01.09.2024	CAD	550'000		550'000	355'081.28	0.04	
3.900	PROVINCE OF QUEBEC 3.9%/22-22.11.2032	CAD	100'000		100'000	64'009.60	0.01	
4.200	PROVINCE OF QUEBEC 4.2%/14-10.03.2025	AUD	200'000	50'000	200'000	28'563.78	0.00	
8.500	PROVINCE OF QUEBEC 8.5%/96-01.04.2026	CAD	200'000		200'000	140'572.58	0.02	
-	PROVINCE OF QUEBEC S. -B050- 0%/99-01.04.2035	CAD	200'000		200'000	78'956.44	0.01	
3.500	PROVINCE OF QUEBEC S. B112 3.5%/13-01.12.2045	CAD	900'000		900'000	513'250.16	0.06	
2.750	PROVINCE OF QUEBEC S. -B116- 2.75%/14-01.09.2025	CAD	600'000		600'000	379'916.21	0.05	
2.500	PROVINCE OF QUEBEC S. -B118- 2.5%16-01.09.2026	CAD	600'000		600'000	374'511.93	0.05	
2.750	PROVINCE OF QUEBEC S. -B124- 2.75%/18-01.09.2028	CAD	600'000		600'000	370'675.15	0.04	
3.100	PROVINCE OF QUEBEC S. -B125- 3.1%/19-01.12.2051	CAD	1'400'000	300'000	1'100'000	578'354.31	0.07	
1.900	PROVINCE OF QUEBEC S. -B127- 1.9%/20-01.09.2030	CAD	1'163'000	400'000	763'000	436'743.68	0.05	
2.850	PROVINCE OF QUEBEC S. -B129- 2.85%/21-01.12.2053	CAD	400'000	600'000	1'000'000	497'542.50	0.06	
3.650	PROVINCE OF QUEBEC S. -B132- 3.65%/22-20.05.2032	CAD	100'000		100'000	63'091.45	0.01	
4.400	PROVINCE OF QUEBEC S. -B133- 4.4%/22-01.12.2055	CAD		850'000	850'000	567'973.68	0.07	
3.600	PROVINCE OF QUEBEC S. -B135- 3.6%/23-01.09.2033	CAD		600'000	600'000	372'787.08	0.05	
5.750	PROVINCE OF QUEBEC S. PX 5.75%/03-01.12.2036	CAD	500'000		500'000	371'191.53	0.04	
0.800	PROVINCE OF SASKATCHEWAN 0.8%/20-02.09.2025	CAD	110'000		110'000	67'645.27	0.01	
2.550	PROVINCE OF SASKATCHEWAN 2.55%/16-02.06.2026	CAD	200'000		200'000	125'164.92	0.02	
2.650	PROVINCE OF SASKATCHEWAN 2.65%/17-02.06.2027	CAD	300'000		300'000	186'620.54	0.02	
2.750	PROVINCE OF SASKATCHEWAN 2.75%/15-02.12.2046	CAD	100'000		100'000	49'556.59	0.01	
3.300	PROVINCE OF SASKATCHEWAN 3.3%/16-02.06.2048	CAD	300'000		300'000	163'243.49	0.02	
3.900	PROVINCE OF SASKATCHEWAN 3.9%/02.06.2045	CAD	200'000		200'000	120'733.86	0.01	
4.200	PROVINCE OF SASKATCHEWAN 4.2%/23-02.12.2054	CAD		150'000	150'000	96'014.40	0.01	
4.750	PROVINCE OF SASKATCHEWAN 4.75%/06-01.06.2040	CAD	300'000		300'000	202'740.00	0.02	
6.400	PROVINCE OF SASKATCHEWAN 6.4%/01-05.09.2031	CAD	200'000		200'000	149'129.75	0.02	
5.600	PROVINCE OF SASKATCHEWAN S. -DC- 5.6%/04-05.09.2035	CAD	100'000		100'000	72'749.36	0.01	
2.950	PROVINCE OF SASKATCHEWAN S. -VC- 2.95%/18-02.06.2058	CAD	50'000		50'000	24'661.97	0.00	
4.150	PSP CAPITAL INC 4.15%/23-01.06.2033	CAD		500'000	500'000	323'666.24	0.04	
3.000	PSP CAPITAL INC S. -11- 3%/18-05.11.2025	CAD	150'000		150'000	95'070.94	0.01	
2.050	PSP CAPITAL INC S. -12- 2.05%/19-15.01.2030	CAD	300'000		300'000	174'997.68	0.02	
1.500	PSP CAPITAL INC S. -14- 1.5%/21-15.03.2028	CAD	150'000		150'000	88'451.23	0.01	
6.000	QUEBEC 6%/98-01.10.2029	CAD	400'000		400'000	285'765.33	0.03	
5.000	QUEBEC S. B082 5%/06-01.12.2038	CAD	540'000	300'000	240'000	167'208.33	0.02	
5.000	QUEBEC S. B102 5%/09-01.12.2041	CAD	900'000	20'000	880'000	614'057.02	0.07	
4.250	QUEBEC S. B106 4.25%/11-01.12.2043	CAD	650'000		650'000	414'868.57	0.05	
3.500	QUEBEC S. -B117- 3.5%/15-01.12.2048	CAD	1'110'000	200'000	910'000	515'253.80	0.06	
6.250	QUEBEC S. PH 6.25%/00-01.06.2032	CAD	400'000		400'000	297'577.65	0.04	
2.150	REGIONAL MUNI OF YORK 2.15%/21-22.06.2031	CAD	100'000		100'000	57'069.55	0.01	
4.450	REGIONAL MUNI OF YORK 4.45%/23-08.12.2033	CAD		100'000	100'000	65'935.82	0.01	
2.670	RELIANCE LP 2.67%/21-01.08.2028	CAD	100'000		100'000	58'303.87	0.01	
2.680	RELIANCE LP 2.68%/20-01.12.2027	CAD	150'000		150'000	89'121.10	0.01	
3.287	RIOCAN REAL ESTATE INVESTMENT TRUST S. -W- 3.287%/15-12.02.2024	CAD	200'000	200'000				
6.110	ROGERS COMMUNICATION 6.11%/10-25.08.2040	CAD	200'000	100'000	100'000	69'156.91	0.01	
6.560	ROGERS COMMUNICATIONS 6.56%/11-22.03.2041	CAD	50'000		50'000	36'247.14	0.00	
2.900	ROGERS COMMUNICATIONS IN 2.9%/20-09.12.2030	CAD		200'000	100'000	100'000	57'554.22	0.01
3.300	ROGERS COMMUNICATIONS IN 3.3%/19-10.12.2029	CAD		200'000	200'000	119'860.23	0.01	
4.250	ROGERS COMMUNICATIONS IN 4.25%/19-09.12.2049	CAD		200'000	200'000			
4.250	ROGERS COMMUNICATIONS IN 4.25%/22-15.04.2032	CAD	200'000	200'000	200'000	123'076.10	0.01	
5.250	ROGERS COMMUNICATIONS IN 5.25%/22-15.04.2052	CAD	200'000	100'000	100'000	63'428.78	0.01	
5.900	ROGERS COMMUNICATIONS IN 5.9%/23-21.09.2033	CAD		100'000	100'000	68'710.48	0.01	
6.750	ROGERS COMMUNICATIONS IN 6.75%/09-09.11.2039	CAD		200'000	100'000	73'494.28	0.01	
3.250	ROGERS COMMUNICATIONS IN S. -2- 3.25%/19-01.05.2029	CAD	200'000		200'000	120'641.03	0.01	
-	ROYAL BANK OF CANADA (subordinated) FIX-TO-FRN FRN/23-01.02.2033	CAD		400'000	400'000	259'424.59	0.03	
-	ROYAL BANK OF CANADA (subordinated) S. -21- FIX-TO-FRN FRN/19-23.12.2029	CAD	200'000		200'000	127'348.08	0.02	
-	ROYAL BANK OF CANADA (subordinated) S. -22- FIX-TO-FRN FRN/20-30.06.2030	CAD	250'000	250'000				
-	ROYAL BANK OF CANADA (subordinated) S. -23- FIX-TO-FRN FRN/21-28.01.2033	CAD	200'000		200'000	115'287.91	0.01	
1.589	ROYAL BANK OF CANADA 1.589%/21-04.05.2026	CAD	160'000		160'000	97'582.14	0.01	
1.833	ROYAL BANK OF CANADA 1.833%/21-31.07.2028	CAD	200'000		200'000	116'822.42	0.01	
2.609	ROYAL BANK OF CANADA 2.609%/19-01.11.2024	CAD	300'000	300'000				
3.369	ROYAL BANK OF CANADA 3.369%/22-29.09.2025	CAD	200'000		200'000	126'694.77	0.02	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.612 ROYAL BANK OF CANADA 4.612%/22-26.07.2027	CAD	300'000			300'000	194'528.40	0.02
4.632 ROYAL BANK OF CANADA 4.632%/23-01.05.2028	CAD		500'000	287'000	213'000	138'263.39	0.02
4.930 ROYAL BANK OF CANADA 4.93%/10-16.07.2025	CAD	200'000			200'000	129'973.42	0.02
5.228 ROYAL BANK OF CANADA 5.228%/23-24.06.2030	CAD		100'000		100'000	66'827.30	0.01
5.341 ROYAL BANK OF CANADA 5.341%/23-23.06.2026	CAD		300'000		300'000	197'037.22	0.02
3.750 ROYAL BANK OF CANADA/SYD 3.75%/22-06.05.2025	AUD	100'000			100'000	56'771.49	0.01
4.500 ROYAL BANK OF CANADA/SYD 4.5%/22-13.07.2027	AUD	200'000		100'000	100'000	56'915.98	0.01
2.297 SAPUTO INC 2.297%/21-22.06.2028	CAD	100'000			100'000	58'869.33	0.01
5.250 SAPUTO INC 5.25%/22-29.11.2029	CAD	100'000			100'000	66'302.91	0.01
2.876 SAPUTO INC S. -6- 2.876%/19-19.11.2024	CAD	150'000		150'000			
2.242 SAPUTO INC S. -7- 2.242%/20-16.06.2027	CAD	200'000			200'000	120'104.13	0.01
1.415 SAPUTO INC S. -8- 1.415%/20-19.06.2026	CAD	200'000			200'000	120'462.82	0.01
- SCOTIABANK CAPITAL TRUST (subordinated) S. -2006-1- FIX-TO-FRN 5.65%/06-31.12.2056	CAD	200'000			200'000	136'087.66	0.02
6.750 SHAW COMMUNICATIONS 6.75%/09-09.11.2039	CAD	200'000		200'000			
3.526 SMARTCENTRES REIT S. -U- 3.526%/19-20.12.2029	CAD	200'000			200'000	118'015.14	0.01
2.307 SMARTCENTRES REIT S. -Y- 2.307%/20-18.12.2028	CAD	200'000			200'000	113'734.98	0.01
5.354 SMARTCENTRES REIT S. -Z- 5.354%/23-29.05.2028	CAD		300'000		300'000	195'484.81	0.02
1.600 SOUTH COAST BRIT COL TRA 1.6%/20-03.07.2030	CAD	100'000			100'000	56'149.70	0.01
5.393 STANTEC INC 5.393%/23-27.06.2030	CAD		100'000		100'000	66'179.24	0.01
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-1- FIX-TO-FRN FRN/20-10.05.2032	CAD	200'000			200'000	121'309.73	0.01
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-2- FIX-TO-FRN FRN/20-01.10.2035	CAD	200'000			200'000	109'232.11	0.01
3.950 SUNCOR ENERGY INC 3.95%/21-04.03.2051	CAD	100'000			100'000	52'727.83	0.01
2.850 TELUS CORP 2.85%/21-13.11.2031	CAD	100'000			100'000	56'404.38	0.01
3.950 TELUS CORP S. -CAB- 3.95%/19-16.02.2050	CAD	100'000			100'000	51'646.06	0.01
2.350 TELUS CORP S. -CAC- 2.35%/20-27.01.2028	CAD	200'000			200'000	119'418.82	0.01
4.700 TELUS CORP S. -CW- 4.7%/17-06.03.2048	CAD	100'000			100'000	58'554.19	0.01
3.300 TELUS CORP S. -CY- 3.3%/19-02.05.2029	CAD	200'000			200'000	121'595.18	0.01
3.350 TELUS S. CK 3.35%/13-01.04.2024	CAD	200'000		200'000			
5.150 TELUS S. -CN- 5.15%/13-26.11.2043	CAD	200'000			200'000	125'445.00	0.02
4.400 TELUS S. -CU- 4.4%/15-29.01.2046	CAD	130'000			130'000	73'203.79	0.01
3.750 TELUS S. -CV- 3.75%/15-10.03.2026	CAD	100'000			100'000	63'646.75	0.01
6.100 TERANET HOLDINGS LP S. -2011-1- 6.1%/11-17.06.2041	CAD	100'000			100'000	64'481.72	0.01
5.754 TERANET HOLDINGS S. 2010-3 5.754%/10-17.12.2040	CAD	100'000			100'000	62'506.48	0.01
- TORONTO DOMINION BANK (subordinated) FIX-TO-FRN 3.224%/17-25.07.2029	CAD	200'000			200'000	128'736.12	0.02
- TORONTO DOMINION BANK (subordinated) FIX-TO-FRN 4.859%/16-04.03.2031	CAD	200'000			200'000	129'401.31	0.02
3.226 TORONTO DOMINION BANK 3.226%/14-24.07.2024	CAD	200'000			200'000	128'951.67	0.02
5.540 TORONTO HYDRO CORP S. -6- 5.54%/10-21.05.2040	CAD	200'000			200'000	142'808.26	0.02
- TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/18-14.09.2028	CAD	100'000		100'000			
- TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/19-26.01.2032	CAD	300'000			300'000	184'383.28	0.02
- TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/20-22.04.2030	CAD	500'000			500'000	316'920.57	0.04
1.128 TORONTO-DOMINION BANK 1.128%/20-09.12.2025	CAD	200'000			200'000	122'159.51	0.01
1.888 TORONTO-DOMINION BANK 1.888%/21-08.03.2028	CAD	250'000			250'000	147'477.29	0.02
2.260 TORONTO-DOMINION BANK 2.26%/22-07.01.2027	CAD	350'000		201'000	149'000	90'618.12	0.01
2.667 TORONTO-DOMINION BANK 2.667%/22-09.09.2025	CAD		300'000		300'000	188'218.31	0.02
4.210 TORONTO-DOMINION BANK 4.21%/22-01.06.2027	CAD	250'000			250'000	160'053.78	0.02
4.500 TORONTO-DOMINION BANK 4.5%/22-28.07.2025	AUD	200'000			200'000	114'462.68	0.01
4.680 TORONTO-DOMINION BANK 4.68%/22-08.01.2029	CAD	300'000			300'000	194'914.57	0.02
2.077 TOURMALINE OIL CORP S. -1- 2.077%/21-25.01.2028	CAD	200'000			200'000	117'811.04	0.01
1.660 TOYOTA CREDIT CANADA INC 1.66%/21-20.07.2026	CAD	200'000			200'000	121'515.05	0.01
2.640 TOYOTA CREDIT CANADA INC 2.64%/19-27.03.2024	CAD	200'000		200'000			
2.970 TRANSCANADA PIPELINES 2.97%/21-09.06.2031	CAD	200'000			200'000	114'664.85	0.01
3.300 TRANSCANADA PIPELINES 3.3%/15-17.07.2025	CAD	150'000			150'000	95'259.53	0.01
4.180 TRANSCANADA PIPELINES 4.18%/18-03.07.2048	CAD	200'000			200'000	106'887.08	0.01
4.340 TRANSCANADA PIPELINES 4.34%/19-15.10.2049	CAD	150'000			150'000	81'987.98	0.01
4.350 TRANSCANADA PIPELINES 4.35%/16-06.06.2046	CAD	100'000			100'000	55'315.18	0.01
4.550 TRANSCANADA PIPELINES 4.55%/11-15.11.2041	CAD	100'000			100'000	58'009.81	0.01
8.290 TRANSCANADA PIPELINES 8.29%/96-05.02.2026	CAD	100'000			100'000	68'207.26	0.01
3.590 UNION GAS LTD 3.59%/17-22.11.2047	CAD	200'000			200'000	108'244.71	0.01
6.050 UNION GAS S. 7 6.05%/08-02.09.2038	CAD	100'000			100'000	73'128.24	0.01
1.760 VANCOUVER AIRPORT AUTHOR S. -1- 1.76%/20-20.09.2030	CAD	150'000			150'000	83'408.85	0.01
2.168 VANCOUVER ARPT FUELS FAC S. -I- 2.168%/20-23.06.2025	CAD	150'000			150'000	93'796.30	0.01
5.398 VENTAS CANADA FIN LTD 5.398%/23-21.04.2028	CAD		200'000		200'000	131'682.93	0.02
2.800 VENTAS CANADA FIN LTD S. -E- 2.8%/19-12.04.2024	CAD	200'000		200'000			
1.500 VW CREDIT CANADA INC 1.5%/20-23.09.2025	CAD	100'000			100'000	61'541.67	0.01

900 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.850 VW CREDIT CANADA INC 2.85%/19-26.09.2024	CAD	150'000			150'000	96'127.50	0.01
2.408 WSP GLOBAL INC 2.408%/21-19.04.2028	CAD	200'000			200'000	118'607.33	0.01
						<b>119'366'654.12</b>	<b>14.45</b>
<b>Chile</b>							
2.300 BONOS TESORERIA PESOS -144A- 2.3%/20-01.10.2028	CLP	100'000'000			100'000'000	79'547.76	0.01
4.700 BONOS TESORERIA PESOS -144A- 4.7%/18-01.09.2030	CLP	450'000'000			450'000'000	390'977.03	0.05
5.000 BONOS TESORERIA PESOS -144A- 5%/21-01.10.2028	CLP	150'000'000			150'000'000	133'704.21	0.02
2.500 BONOS TESORERIA PESOS 2.5%/20-01.03.2025	CLP	260'000'000	250'000'000		510'000'000	451'491.66	0.05
4.500 BONOS TESORERIA PESOS 4.5%/15-01.03.2026	CLP	275'000'000	100'000'000		375'000'000	336'347.64	0.04
5.000 BONOS TESORERIA PESOS 5%/15-01.03.2035	CLP	410'000'000			410'000'000	355'659.02	0.04
5.100 BONOS TESORERIA PESOS 5.1%/19-15.07.2050	CLP	170'000'000			170'000'000	147'040.75	0.02
6.000 BONOS TESORERIA PESOS 6%/13-01.01.2043	CLP	335'000'000			335'000'000	323'742.16	0.04
6.000 BONOS TESORERIA PESOS 6%/14-01.01.2034	CLP	65'000'000			65'000'000	61'917.47	0.01
						<b>2'280'427.70</b>	<b>0.28</b>
<b>China</b>							
2.150 AGRICUL DEV BANK CHINA 2.15%/23-24.08.2025	CNH		1'000'000		1'000'000	122'247.40	0.01
2.250 AGRICUL DEV BANK CHINA 2.25%/20-22.04.2025	CNH	35'000'000			35'000'000	4'287'915.07	0.52
2.370 AGRICUL DEV BANK CHINA 2.37%/22-23.06.2024	CNH	8'000'000		8'000'000			
2.570 AGRICUL DEV BANK CHINA 2.57%/23-13.09.2028	CNH		5'000'000		5'000'000	617'173.76	0.07
2.600 AGRICUL DEV BANK CHINA 2.6%/22-01.12.2025	CNH	2'000'000			2'000'000	246'245.18	0.03
2.630 AGRICUL DEV BANK CHINA 2.63%/23-07.06.2028	CNH		8'000'000		8'000'000	989'277.63	0.12
2.720 AGRICUL DEV BANK CHINA 2.72%/23-16.03.2026	CNH		7'000'000		7'000'000	864'161.01	0.10
2.780 AGRICUL DEV BANK CHINA 2.78%/21-21.07.2024	CNH	3'000'000		1'500'000	1'500'000	183'991.59	0.02
2.830 AGRICUL DEV BANK CHINA 2.83%/22-11.08.2029	CNH		10'000'000		10'000'000	1'248'507.03	0.15
2.830 AGRICUL DEV BANK CHINA 2.83%/23-16.06.2033	CNH	16'000'000			16'000'000	2'005'362.08	0.24
2.850 AGRICUL DEV BANK CHINA 2.85%/23-20.10.2033	CNH	5'000'000			5'000'000	628'003.24	0.08
2.870 AGRICUL DEV BANK CHINA 2.87%/20-14.05.2027	CNH	20'000'000			20'000'000	2'488'567.52	0.30
2.900 AGRICUL DEV BANK CHINA 2.9%/23-08.03.2028	CNH		13'000'000		13'000'000	1'623'672.23	0.20
2.910 AGRICUL DEV BANK CHINA 2.91%/22-21.02.2029	CNH	10'000'000			10'000'000	1'251'464.25	0.15
2.960 AGRICUL DEV BANK CHINA 2.96%/20-17.04.2030	CNH	25'000'000		4'000'000	21'000'000	2'641'167.48	0.32
2.970 AGRICUL DEV BANK CHINA 2.97%/22-14.10.2032	CNH	12'000'000	5'000'000		17'000'000	2'148'261.76	0.26
2.990 AGRICUL DEV BANK CHINA 2.99%/21-11.08.2026	CNH	8'000'000			8'000'000	995'509.64	0.12
3.010 AGRICUL DEV BANK CHINA 3.01%/23-16.03.2030	CNH		11'000'000	3'000'000	8'000'000	1'007'839.58	0.12
3.060 AGRICUL DEV BANK CHINA 3.06%/22-06.06.2032	CNH	22'000'000		5'000'000	17'000'000	2'158'003.59	0.26
3.100 AGRICUL DEV BANK CHINA 3.1%/23-27.02.2033	CNH		16'000'000		16'000'000	2'045'213.30	0.25
3.190 AGRICUL DEV BANK CHINA 3.19%/21-03.03.2024	CNH	5'000'000		5'000'000			
3.240 AGRICUL DEV BANK CHINA 3.24%/19-14.08.2024	CNH	26'000'000		3'500'000	22'500'000	2'767'463.14	0.34
3.300 AGRICUL DEV BANK CHINA 3.3%/21-05.11.2031	CNH	16'000'000			16'000'000	2'062'417.23	0.25
3.350 AGRICUL DEV BANK CHINA 3.35%/21-24.03.2026	CNH	13'000'000			13'000'000	1'625'343.72	0.20
3.450 AGRICUL DEV BANK CHINA 3.45%/20-23.09.2025	CNH	27'000'000			27'000'000	3'365'575.51	0.41
3.480 AGRICUL DEV BANK CHINA 3.48%/21-04.02.2028	CNH	15'000'000			15'000'000	1'911'116.49	0.23
3.510 AGRICUL DEV BANK CHINA 3.51%/19-03.04.2024	CNH	15'000'000		15'000'000			
3.520 AGRICUL DEV BANK CHINA 3.52%/21-24.05.2031	CNH	18'000'000			18'000'000	2'347'273.54	0.28
3.550 AGRICUL DEV BANK CHINA 3.55%/18-21.11.2023	CNH	13'500'000		13'500'000			
3.630 AGRICUL DEV BANK CHINA 3.63%/19-19.07.2026	CNH	28'000'000			28'000'000	3'530'809.53	0.43
3.740 AGRICUL DEV BANK CHINA 3.74%/19-12.07.2029	CNH	21'000'000			21'000'000	2'736'558.25	0.33
3.750 AGRICUL DEV BANK CHINA 3.75%/19-25.01.2029	CNH	17'800'000			17'800'000	2'311'768.16	0.28
3.790 AGRICUL DEV BANK CHINA 3.79%/20-26.10.2030	CNH	20'000'000		3'000'000	17'000'000	2'241'656.29	0.27
3.830 AGRICUL DEV BANK CHINA 3.83%/17-06.01.2024	CNH	5'000'000		5'000'000			
3.850 AGRICUL DEV BANK CHINA 3.85%/17-06.01.2027	CNH	3'000'000	10'000'000		13'000'000	1'659'833.30	0.20
3.950 AGRICUL DEV BANK CHINA 3.95%/16-26.02.2036	CNH	5'000'000			5'000'000	695'036.73	0.08
4.000 AGRICUL DEV BANK CHINA 4%/18-12.11.2025	CNH	20'730'000			20'730'000	2'610'184.32	0.32
4.390 AGRICUL DEV BANK CHINA 4.39%/17-08.09.2027	CNH	7'100'000			7'100'000	928'741.06	0.11
4.650 AGRICUL DEV BANK CHINA 4.65%/18-11.05.2028	CNH	16'470'000			16'470'000	2'196'358.34	0.27
4.980 AGRICUL DEV BANK CHINA 4.98%/18-12.01.2025	CNH	3'500'000		3'500'000			
2.500 AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.5%/22-24.08.2027	CNH	10'000'000			10'000'000	1'230'371.81	0.15
2.740 AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.74%/22-23.02.2027	CNH	17'000'000			17'000'000	2'108'223.75	0.26
2.450 CHINA DEVELOPMENT BANK 2.45%/22-21.01.2027	CNH	4'000'000			4'000'000	491'678.08	0.06
2.520 CHINA DEVELOPMENT BANK 2.52%/23-25.05.2028	CNH		9'000'000		9'000'000	1'110'694.29	0.13
2.590 CHINA DEVELOPMENT BANK 2.59%/22-17.03.2025	CNH	4'000'000			4'000'000	492'172.63	0.06
2.650 CHINA DEVELOPMENT BANK 2.65%/22-24.02.2027	CNH	18'000'000			18'000'000	2'227'918.65	0.27
2.650 CHINA DEVELOPMENT BANK 2.65%/23-03.03.2026	CNH		4'000'000		4'000'000	493'690.44	0.06
2.680 CHINA DEVELOPMENT BANK 2.68%/22-13.09.2029	CNH	3'500'000			3'500'000	433'566.89	0.05
2.690 CHINA DEVELOPMENT BANK 2.69%/22-16.06.2027	CNH	15'000'000			15'000'000	1'859'035.21	0.23
2.690 CHINA DEVELOPMENT BANK 2.69%/23-11.09.2033	CNH		10'000'000		10'000'000	1'241'018.74	0.15
2.730 CHINA DEVELOPMENT BANK 2.73%/23-11.01.2028	CNH		16'000'000		16'000'000	1'988'013.39	0.24
2.770 CHINA DEVELOPMENT BANK 2.77%/22-24.10.2032	CNH	10'000'000			25'000'000	3'116'992.98	0.38
2.820 CHINA DEVELOPMENT BANK 2.82%/23-22.05.2033	CNH		23'000'000		23'000'000	2'888'595.76	0.35
2.830 CHINA DEVELOPMENT BANK 2.83%/21-10.09.2026	CNH	14'000'000			14'000'000	1'737'456.64	0.21

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.890	CHINA DEVELOPMENT BANK 2.89%/20-22.06.2025	CNH	22'000'000		22'000'000	2'715'704.07	0.33
2.960	CHINA DEVELOPMENT BANK 2.96%/22-18.07.2032	CNH	26'000'000	5'000'000	21'000'000	2'654'214.48	0.32
2.980	CHINA DEVELOPMENT BANK 2.98%/21-08.01.2024	CNH	13'000'000	13'000'000			
2.980	CHINA DEVELOPMENT BANK 2.98%/22-22.04.2032	CNH	22'000'000		22'000'000	2'781'170.96	0.34
3.000	CHINA DEVELOPMENT BANK 3%/21-17.06.2024	CNH	7'000'000	7'000'000			
3.000	CHINA DEVELOPMENT BANK 3%/22-17.01.2032	CNH	20'000'000		20'000'000	2'530'530.46	0.31
3.020	CHINA DEVELOPMENT BANK 3.02%/23-06.03.2033	CNH		22'000'000	22'000'000	2'799'561.64	0.34
3.070	CHINA DEVELOPMENT BANK 3.07%/20-10.03.2030	CNH	24'000'000		24'000'000	3'038'945.47	0.37
3.070	CHINA DEVELOPMENT BANK 3.07%/21-24.03.2024	CNH	5'000'000	5'000'000			
3.090	CHINA DEVELOPMENT BANK 3.09%/20-18.06.2030	CNH	26'000'000	5'000'000	21'000'000	2'664'492.29	0.32
3.090	CHINA DEVELOPMENT BANK 3.09%/21-09.08.2028	CNH	6'000'000		6'000'000	756'084.72	0.09
3.120	CHINA DEVELOPMENT BANK 3.12%/21-13.09.2031	CNH	25'000'000	3'000'000	22'000'000	2'802'484.71	0.34
3.180	CHINA DEVELOPMENT BANK 3.18%/16-05.04.2026	CNH	19'100'000		19'100'000	2'381'333.11	0.29
3.230	CHINA DEVELOPMENT BANK 3.23%/20-10.01.2025	CNH	34'000'000	34'000'000			
3.300	CHINA DEVELOPMENT BANK 3.3%/19-01.02.2024	CNH	30'000'000	30'000'000			
3.300	CHINA DEVELOPMENT BANK 3.3%/21-03.03.2026	CNH	5'000'000		5'000'000	624'831.06	0.08
3.340	CHINA DEVELOPMENT BANK 3.34%/20-14.07.2025	CNH	34'000'000		34'000'000	4'224'039.19	0.51
3.390	CHINA DEVELOPMENT BANK 3.39%/20-10.07.2027	CNH	18'000'000		18'000'000	2'276'439.39	0.28
3.400	CHINA DEVELOPMENT BANK 3.4%/21-08.01.2028	CNH	10'000'000		10'000'000	1'271'319.21	0.15
3.410	CHINA DEVELOPMENT BANK 3.41%/21-07.06.2031	CNH	28'000'000	8'000'000	20'000'000	2'591'951.50	0.31
3.420	CHINA DEVELOPMENT BANK 3.42%/19-02.07.2024	CNH	26'000'000	16'900'000	9'100'000	1'118'206.33	0.14
3.430	CHINA DEVELOPMENT BANK 3.43%/20-14.01.2027	CNH	15'500'000		15'500'000	1'957'443.99	0.24
3.450	CHINA DEVELOPMENT BANK 3.45%/19-20.09.2029	CNH	22'000'000		22'000'000	2'837'370.12	0.34
3.480	CHINA DEVELOPMENT BANK 3.48%/19-08.01.2029	CNH	25'400'000		25'400'000	3'265'561.26	0.40
3.490	CHINA DEVELOPMENT BANK 3.49%/21-08.11.2041	CNH	5'000'000	8'000'000	13'000'000	1'790'264.74	0.22
3.500	CHINA DEVELOPMENT BANK 3.5%/19-13.08.2026	CNH	17'000'000	3'000'000	14'000'000	1'764'276.73	0.21
3.650	CHINA DEVELOPMENT BANK 3.65%/19-21.05.2029	CNH	24'390'000		24'390'000	3'166'688.97	0.38
3.660	CHINA DEVELOPMENT BANK 3.66%/21-01.03.2031	CNH	26'000'000	3'000'000	23'000'000	3'022'448.85	0.37
3.680	CHINA DEVELOPMENT BANK 3.68%/19-26.02.2026	CNH	25'520'000		25'520'000	3'209'418.41	0.39
3.700	CHINA DEVELOPMENT BANK 3.7%/20-20.10.2030	CNH	25'000'000	5'000'000	20'000'000	2'624'224.33	0.32
3.740	CHINA DEVELOPMENT BANK 3.74%/15-10.09.2025	CNH	15'000'000		15'000'000	1'877'300.68	0.23
3.800	CHINA DEVELOPMENT BANK 3.8%/16-25.01.2036	CNH	17'900'000		17'900'000	2'462'437.85	0.30
3.900	CHINA DEVELOPMENT BANK 3.9%/20-03.08.2040	CNH	5'000'000		5'000'000	714'943.46	0.09
4.010	CHINA DEVELOPMENT BANK 4.01%/17-09.01.2037	CNH	3'000'000		3'000'000	423'848.79	0.05
4.040	CHINA DEVELOPMENT BANK 4.04%/17-10.04.2027	CNH	11'680'000	10'000'000	21'680'000	2'789'261.48	0.34
4.040	CHINA DEVELOPMENT BANK 4.04%/18-06.07.2028	CNH	20'850'000		20'850'000	2'728'920.84	0.33
4.150	CHINA DEVELOPMENT BANK 4.15%/18-26.10.2025	CNH	8'000'000		8'000'000	1'009'747.90	0.12
4.240	CHINA DEVELOPMENT BANK 4.24%/17-24.08.2027	CNH	14'000'000		14'000'000	1'820'598.99	0.22
4.300	CHINA DEVELOPMENT BANK 4.3%/17-21.08.2024	CNH	8'000'000		8'000'000	988'885.12	0.12
4.420	CHINA DEVELOPMENT BANK 4.42%/10-07.04.2040	CNH	14'000'000		14'000'000	2'118'454.48	0.26
4.730	CHINA DEVELOPMENT BANK 4.73%/18-02.04.2025	CNH	19'000'000		19'000'000	2'390'213.65	0.29
4.880	CHINA DEVELOPMENT BANK 4.88%/18-09.02.2028	CNH	20'900'000		20'900'000	2'801'972.24	0.34
1.990	CHINA GOVERNMENT BOND 1.99%/20-09.04.2025	CNH	35'000'000		35'000'000	4'279'598.10	0.52
1.990	CHINA GOVERNMENT BOND 1.99%/22-15.09.2024	CNH		13'000'000	13'000'000		
2.180	CHINA GOVERNMENT BOND 2.18%/22-25.08.2025	CNH	19'000'000		19'000'000	2'326'550.29	0.28
2.180	CHINA GOVERNMENT BOND 2.18%/23-15.08.2026	CNH		1'000'000	1'000'000	122'431.84	0.01
2.220	CHINA GOVERNMENT BOND 2.22%/23-25.09.2025	CNH		22'000'000	22'000'000	2'695'496.62	0.33
2.260	CHINA GOVERNMENT BOND 2.26%/22-24.02.2025	CNH	20'000'000		20'000'000	2'454'795.81	0.30
2.280	CHINA GOVERNMENT BOND 2.28%/22-25.11.2025	CNH	2'000'000		2'000'000	245'312.90	0.03
2.300	CHINA GOVERNMENT BOND 2.3%/23-15.05.2026	CNH		15'000'000	15'000'000	1'841'232.59	0.22
2.350	CHINA GOVERNMENT BOND 2.35%/23-15.03.2025	CNH		8'500'000	8'500'000	1'043'615.35	0.13
2.370	CHINA GOVERNMENT BOND 2.37%/22-20.01.2027	CNH	22'000'000		22'000'000	2'706'011.79	0.33
2.390	CHINA GOVERNMENT BOND 2.39%/23-15.11.2026	CNH		10'000'000	10'000'000	1'231'145.10	0.15
2.400	CHINA GOVERNMENT BOND 2.4%/23-15.07.2028	CNH		25'000'000	25'000'000	3'077'099.36	0.37
2.440	CHINA GOVERNMENT BOND 2.44%/22-15.10.2027	CNH	16'000'000		16'000'000	1'970'274.51	0.24
2.460	CHINA GOVERNMENT BOND 2.46%/23-15.02.2026	CNH		25'500'000	25'500'000	3'137'682.44	0.38
2.470	CHINA GOVERNMENT BOND 2.47%/21-02.09.2024	CNH	10'000'000	10'000'000			
2.480	CHINA GOVERNMENT BOND 2.48%/22-15.04.2027	CNH	21'000'000		21'000'000	2'591'612.31	0.31
2.480	CHINA GOVERNMENT BOND 2.48%/23-25.09.2028	CNH		12'000'000	12'000'000	1'481'878.72	0.18
2.500	CHINA GOVERNMENT BOND 2.5%/22-25.07.2027	CNH	20'000'000		20'000'000	2'467'154.38	0.30
2.520	CHINA GOVERNMENT BOND 2.52%/23-25.08.2033	CNH		30'500'000	30'500'000	3'770'245.34	0.46
2.550	CHINA GOVERNMENT BOND 2.55%/23-15.10.2028	CNH		21'000'000	21'000'000	2'603'318.32	0.32
2.560	CHINA GOVERNMENT BOND 2.56%/21-21.10.2023	CNH	8'000'000	8'000'000			
2.600	CHINA GOVERNMENT BOND 2.6%/22-01.09.2032	CNH	21'500'000		21'500'000	2'668'895.57	0.32
2.600	CHINA GOVERNMENT BOND 2.6%/23-15.09.2030	CNH		29'000'000	29'000'000	3'598'080.92	0.44
2.620	CHINA GOVERNMENT BOND 2.62%/22-25.09.2029	CNH	9'000'000	10'000'000	19'000'000	2'360'248.65	0.29
2.620	CHINA GOVERNMENT BOND 2.62%/23-15.04.2028	CNH		26'000'000	26'000'000	3'225'380.67	0.39
2.620	CHINA GOVERNMENT BOND 2.62%/23-25.06.2030	CNH		23'000'000	23'000'000	2'855'628.33	0.35
2.640	CHINA GOVERNMENT BOND 2.64%/23-15.01.2028	CNH		23'000'000	23'000'000	2'854'171.77	0.35
2.670	CHINA GOVERNMENT BOND 2.67%/23-25.05.2033	CNH		24'000'000	24'000'000	3'001'000.14	0.36
2.670	CHINA GOVERNMENT BOND 2.67%/23-25.11.2033	CNH		19'000'000	19'000'000	2'386'067.86	0.29

902 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.680	CHINA GOVERNMENT BOND 2.68%/20-21.05.2030	CNH	30'000'000		30'000'000	3'737'186.58	0.45
2.690	CHINA GOVERNMENT BOND 2.69%/21-12.08.2026	CNH	28'000'000		28'000'000	3'469'697.04	0.42
2.690	CHINA GOVERNMENT BOND 2.69%/22-15.08.2032	CNH	22'000'000		22'000'000	2'749'872.88	0.33
2.700	CHINA GOVERNMENT BOND 2.7%/16-03.11.2026	CNH	15'000'000		15'000'000	1'859'661.22	0.23
2.750	CHINA GOVERNMENT BOND 2.75%/22-15.06.2029	CNH	20'000'000		20'000'000	2'500'166.99	0.30
2.750	CHINA GOVERNMENT BOND 2.75%/22-17.02.2032	CNH	20'000'000		20'000'000	2'507'752.47	0.30
2.760	CHINA GOVERNMENT BOND 2.76%/22-15.05.2032	CNH	20'000'000		20'000'000	2'511'132.69	0.30
2.790	CHINA GOVERNMENT BOND 2.79%/22-15.12.2029	CNH		23'000'000	23'000'000	2'880'400.33	0.35
2.800	CHINA GOVERNMENT BOND 2.8%/22-15.11.2032	CNH	15'000'000	7'000'000	22'000'000	2'774'810.47	0.34
2.800	CHINA GOVERNMENT BOND 2.8%/22-24.03.2029	CNH	20'500'000		20'500'000	2'569'807.75	0.31
2.800	CHINA GOVERNMENT BOND 2.8%/23-25.03.2030	CNH		26'000'000	26'000'000	3'261'533.09	0.39
2.840	CHINA GOVERNMENT BOND 2.84%/21-08.04.2024	CNH	31'000'000	31'000'000			
2.850	CHINA GOVERNMENT BOND 2.85%/16-28.01.2026	CNH	3'000'000		3'000'000	372'373.95	0.05
2.850	CHINA GOVERNMENT BOND 2.85%/20-04.06.2027	CNH	30'500'000		30'500'000	3'809'170.53	0.46
2.880	CHINA GOVERNMENT BOND 2.88%/20-05.11.2023	CNH	18'000'000	18'000'000			
2.880	CHINA GOVERNMENT BOND 2.88%/23-25.02.2033	CNH		23'000'000	23'000'000	2'922'246.82	0.35
2.890	CHINA GOVERNMENT BOND 2.89%/21-18.11.2031	CNH	23'000'000	9'000'000	14'000'000	1'772'664.65	0.21
2.900	CHINA GOVERNMENT BOND 2.9%/02-24.05.2032	CNH		5'000'000	5'000'000	635'596.58	0.08
2.900	CHINA GOVERNMENT BOND 2.9%/16-05.05.2026	CNH	14'000'000		14'000'000	1'741'394.48	0.21
2.910	CHINA GOVERNMENT BOND 2.91%/21-14.10.2028	CNH	20'000'000		20'000'000	2'517'672.32	0.30
2.940	CHINA GOVERNMENT BOND 2.94%/19-17.10.2024	CNH	19'000'000	19'000'000			
3.000	CHINA GOVERNMENT BOND 3%/23-15.10.2053	CNH		10'000'000	10'000'000	1'360'212.66	0.16
3.010	CHINA GOVERNMENT BOND 3.01%/21-13.05.2028	CNH	31'000'000		31'000'000	3'910'027.57	0.47
3.020	CHINA GOVERNMENT BOND 3.02%/20-22.10.2025	CNH	53'000'000		53'000'000	6'587'309.03	0.80
3.020	CHINA GOVERNMENT BOND 3.02%/21-27.05.2031	CNH	43'500'000	17'000'000	26'500'000	3'382'815.83	0.41
3.030	CHINA GOVERNMENT BOND 3.03%/21-11.03.2026	CNH	19'000'000		19'000'000	2'370'833.61	0.29
3.120	CHINA GOVERNMENT BOND 3.12%/19-05.12.2026	CNH	37'000'000	5'000'000	32'000'000	4'020'712.25	0.49
3.120	CHINA GOVERNMENT BOND 3.12%/22-25.10.2052	CNH	2'000'000	9'000'000	11'000'000	1'495'762.55	0.18
3.130	CHINA GOVERNMENT BOND 3.13%/19-21.11.2029	CNH	21'500'000		21'500'000	2'745'001.00	0.33
3.190	CHINA GOVERNMENT BOND 3.19%/19-11.04.2024	CNH	27'070'000	19'000'000	8'070'000	988'030.46	0.12
3.190	CHINA GOVERNMENT BOND 3.19%/23-15.04.2053	CNH		14'000'000	2'000'000	1'679'790.15	0.20
3.200	CHINA GOVERNMENT BOND 3.2%/17-16.03.2024	CNH	17'000'000	17'000'000			
3.220	CHINA GOVERNMENT BOND 3.22%/18-06.12.2025	CNH	36'300'000		36'300'000	4'532'502.58	0.55
3.250	CHINA GOVERNMENT BOND 3.25%/18-22.11.2028	CNH	22'200'000		22'200'000	2'843'468.65	0.34
3.250	CHINA GOVERNMENT BOND 3.25%/19-06.06.2026	CNH	44'070'000	5'000'000	39'070'000	4'908'758.23	0.59
3.270	CHINA GOVERNMENT BOND 3.27%/16-22.08.2046	CNH	10'000'000		10'000'000	1'365'446.87	0.17
3.270	CHINA GOVERNMENT BOND 3.27%/20-19.11.2030	CNH	31'500'000	4'000'000	27'500'000	3'562'808.08	0.43
3.270	CHINA GOVERNMENT BOND 3.27%/23-25.03.2073	CNH		10'000'000	10'000'000	1'447'264.57	0.18
3.280	CHINA GOVERNMENT BOND 3.28%/20-03.12.2027	CNH	28'000'000		28'000'000	3'568'071.47	0.43
3.290	CHINA GOVERNMENT BOND 3.29%/19-23.05.2029	CNH	31'610'000	5'000'000	26'610'000	3'424'631.30	0.41
3.320	CHINA GOVERNMENT BOND 3.32%/22-15.04.2052	CNH	13'000'000		13'000'000	1'829'416.15	0.22
3.390	CHINA GOVERNMENT BOND 3.39%/20-16.03.2050	CNH	32'000'000	10'000'000	22'000'000	3'099'933.77	0.38
3.400	CHINA GOVERNMENT BOND 3.4%/22-15.07.2072	CNH	5'000'000		5'000'000	739'273.73	0.09
3.520	CHINA GOVERNMENT BOND 3.52%/16-25.04.2046	CNH	10'000'000		10'000'000	1'411'631.23	0.17
3.520	CHINA GOVERNMENT BOND 3.52%/17-04.05.2027	CNH	5'000'000		5'000'000	640'372.39	0.08
3.530	CHINA GOVERNMENT BOND 3.53%/21-18.10.2051	CNH	11'000'000		11'000'000	1'598'086.38	0.19
3.540	CHINA GOVERNMENT BOND 3.54%/18-16.08.2028	CNH	15'800'000		15'800'000	2'050'001.22	0.25
3.570	CHINA GOVERNMENT BOND 3.57%/17-22.06.2024	CNH	5'000'000	5'000'000			
3.590	CHINA GOVERNMENT BOND 3.59%/17-03.08.2027	CNH	5'000'000		5'000'000	643'359.85	0.08
3.600	CHINA GOVERNMENT BOND 3.6%/18-06.09.2025	CNH	28'000'000		28'000'000	3'517'114.92	0.43
3.610	CHINA GOVERNMENT BOND 3.61%/18-07.06.2025	CNH	22'300'000		22'300'000	2'791'290.50	0.34
3.690	CHINA GOVERNMENT BOND 3.69%/18-17.05.2028	CNH	13'800'000		13'800'000	1'802'976.95	0.22
3.720	CHINA GOVERNMENT BOND 3.72%/21-12.04.2051	CNH	18'800'000		18'800'000	2'810'528.37	0.34
3.730	CHINA GOVERNMENT BOND 3.73%/20-25.05.2070	CNH	29'600'000		29'600'000	4'667'517.01	0.57
3.760	CHINA GOVERNMENT BOND 3.76%/21-22.03.2071	CNH	18'000'000		18'000'000	2'843'136.39	0.34
3.770	CHINA GOVERNMENT BOND 3.77%/17-20.02.2047	CNH	5'190'000		5'190'000	765'234.35	0.09
3.770	CHINA GOVERNMENT BOND 3.77%/18-08.03.2025	CNH	21'000'000		21'000'000	2'620'397.30	0.32
3.810	CHINA GOVERNMENT BOND 3.81%/20-14.09.2050	CNH	33'000'000	5'000'000	28'000'000	4'233'437.46	0.51
3.850	CHINA GOVERNMENT BOND 3.85%/18-01.02.2028	CNH	7'700'000		7'700'000	1'009'055.36	0.12
3.860	CHINA GOVERNMENT BOND 3.86%/19-22.07.2049	CNH	23'000'000	3'000'000	20'000'000	3'022'810.47	0.37
3.970	CHINA GOVERNMENT BOND 3.97%/18-23.07.2048	CNH	9'370'000		9'370'000	1'431'939.64	0.17
4.000	CHINA GOVERNMENT BOND 4%/19-24.06.2069	CNH	21'000'000		21'000'000	3'458'451.68	0.42
4.030	CHINA GOVERNMENT BOND 4.03%/10-21.06.2040	CNH	1'600'000		1'600'000	236'673.34	0.03
4.050	CHINA GOVERNMENT BOND 4.05%/17-24.07.2047	CNH	9'000'000		9'000'000	1'384'147.59	0.17
4.080	CHINA GOVERNMENT BOND 4.08%/10-01.03.2040	CNH	14'000'000	5'000'000	9'000'000	1'335'718.71	0.16
4.080	CHINA GOVERNMENT BOND 4.08%/18-22.10.2048	CNH	19'300'000	3'000'000	16'300'000	2'541'087.04	0.31
4.090	CHINA GOVERNMENT BOND 4.09%/15-27.04.2035	CNH	4'800'000		4'800'000	694'324.39	0.08
4.220	CHINA GOVERNMENT BOND 4.22%/18-19.03.2048	CNH	10'000'000	3'000'000	7'000'000	1'107'347.79	0.13
4.280	CHINA GOVERNMENT BOND 4.28%/17-23.10.2047	CNH	5'000'000		5'000'000	794'651.60	0.10
4.500	CHINA GOVERNMENT BOND 4.5%/11-23.06.2041	CNH	6'000'000	2'000'000	4'000'000	630'361.45	0.08
2.370	EXPORT-IMPORT BANK CHINA 2.37%/23-03.04.2025	CNH		2'000'000	2'000'000	245'811.66	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.480	EXPORT-IMPORT BANK CHINA 2.48%/21-28.12.2026	CNH	3'000'000		3'000'000	369'369.73	0.04	
2.570	EXPORT-IMPORT BANK CHINA 2.57%/22-10.06.2025	CNH	5'000'000		5'000'000	614'745.96	0.07	
2.640	EXPORT-IMPORT BANK CHINA 2.64%/23-14.04.2026	CNH		3'500'000	3'500'000	431'744.84	0.05	
2.820	EXPORT-IMPORT BANK CHINA 2.82%/22-17.06.2027	CNH	15'000'000		15'000'000	1'863'948.04	0.23	
2.850	EXPORT-IMPORT BANK CHINA 2.85%/23-07.07.2033	CNH		10'000'000	10'000'000	1'255'398.27	0.15	
2.870	EXPORT-IMPORT BANK CHINA 2.87%/23-06.02.2028	CNH		10'000'000	10'000'000	1'247'050.77	0.15	
2.920	EXPORT-IMPORT BANK CHINA 2.92%/23-17.04.2030	CNH		4'000'000	2'000'000	250'893.83	0.03	
2.930	EXPORT-IMPORT BANK CHINA 2.93%/20-02.03.2025	CNH	35'000'000		8'000'000	27'000'000	3'332'893.41	0.40
3.100	EXPORT-IMPORT BANK CHINA 3.1%/23-13.02.2033	CNH		22'000'000	22'000'000	2'812'606.70	0.34	
3.140	EXPORT-IMPORT BANK CHINA 3.14%/21-02.04.2024	CNH	2'000'000		2'000'000			
3.180	EXPORT-IMPORT BANK CHINA 3.18%/16-05.09.2026	CNH	5'000'000		5'000'000	624'943.62	0.08	
3.180	EXPORT-IMPORT BANK CHINA 3.18%/22-11.03.2032	CNH	24'000'000		24'000'000	3'072'534.13	0.37	
3.220	EXPORT-IMPORT BANK CHINA 3.22%/21-14.05.2026	CNH	11'000'000		11'000'000	1'373'891.95	0.17	
3.230	EXPORT-IMPORT BANK CHINA 3.23%/20-23.03.2030	CNH	23'000'000		5'000'000	18'000'000	2'297'351.57	0.28
3.260	EXPORT-IMPORT BANK CHINA 3.26%/20-24.02.2027	CNH	20'000'000		20'000'000	2'514'653.62	0.30	
3.280	EXPORT-IMPORT BANK CHINA 3.28%/19-11.02.2024	CNH	36'410'000		36'410'000			
3.330	EXPORT-IMPORT BANK CHINA 3.33%/16-22.02.2026	CNH	15'000'000		15'000'000	1'872'981.97	0.23	
3.380	EXPORT-IMPORT BANK CHINA 3.38%/21-16.07.2031	CNH	13'000'000		13'000'000	1'682'743.74	0.20	
3.430	EXPORT-IMPORT BANK CHINA 3.43%/20-23.10.2025	CNH	19'000'000		19'000'000	2'370'201.97	0.29	
3.740	EXPORT-IMPORT BANK CHINA 3.74%/20-16.11.2030	CNH	19'000'000		4'000'000	15'000'000	1'973'229.41	0.24
3.860	EXPORT-IMPORT BANK CHINA 3.86%/19-20.05.2029	CNH	20'100'000		20'100'000	2'629'610.05	0.32	
4.110	EXPORT-IMPORT BANK CHINA 4.11%/17-20.03.2027	CNH		10'000'000	10'000'000	1'288'782.80	0.16	
4.890	EXPORT-IMPORT BANK CHINA 4.89%/18-26.03.2028	CNH	10'900'000		10'900'000	1'462'498.27	0.18	
2.350	THE EXPORT-IMPORT BANK OF CHINA 2.35%/23-15.05.2025	CNH		2'000'000	2'000'000	245'293.32	0.03	
2.610	THE EXPORT-IMPORT BANK OF CHINA 2.61%/22-27.01.2027	CNH	10'000'000		10'000'000	1'234'664.23	0.15	
2.740	THE EXPORT-IMPORT BANK OF CHINA 2.74%/22-05.09.2029	CNH	3'000'000		3'000'000	373'095.04	0.05	
2.900	THE EXPORT-IMPORT BANK OF CHINA 2.9%/22-19.08.2032	CNH	20'000'000		20'000'000	2'514'315.17	0.30	
						<b>422'404'788.16</b>	<b>51.14</b>	
<b>Colombia</b>								
9.850	COLOMBIA 9.85%/07-28.06.2027	COP	1'000'000'000		1'000'000'000	217'388.96	0.03	
10.000	REPUBLIC OF COLOMBIA 10%/09-24.07.2024	COP	1'300'000'000		1'300'000'000	290'841.25	0.04	
7.750	REPUBLIC OF COLOMBIA -144A- 7.75%/15-18.09.2030	COP	2'100'000'000		2'100'000'000			
6.000	REPUBLIC OF COLOMBIA 6%/12-28.04.2028	COP	3'300'000'000		3'300'000'000			
6.250	REPUBLIC OF COLOMBIA 6.25%/17-26.11.2025	COP	3'100'000'000		3'100'000'000			
7.000	REPUBLIC OF COLOMBIA 7%/17-30.06.2032	COP	4'600'000'000		4'600'000'000			
7.500	REPUBLIC OF COLOMBIA 7.5%/11-26.08.2026	COP	3'100'000'000		3'100'000'000			
5.750	TITULOS DE TESORERIA 5.75%/20-03.11.2027	COP	2'000'000'000		2'000'000'000	403'311.27	0.05	
6.000	TITULOS DE TESORERIA 6%/12-28.04.2028	COP	3'300'000'000		3'300'000'000	663'333.34	0.08	
6.250	TITULOS DE TESORERIA 6.25%/17-26.11.2025	COP	3'100'000'000		3'100'000'000	671'464.41	0.08	
7.000	TITULOS DE TESORERIA 7%/16-30.06.2032	COP	4'600'000'000		4'600'000'000	872'430.65	0.11	
7.250	TITULOS DE TESORERIA 7.25%/18-18.10.2034	COP	5'800'000'000		5'800'000'000	1'072'874.42	0.13	
7.500	TITULOS DE TESORERIA 7.5%/11-26.08.2026	COP	3'100'000'000		3'100'000'000	671'757.63	0.08	
7.750	TITULOS DE TESORERIA 7.75%/14-18.09.2030	COP	2'100'000'000		2'100'000'000	435'443.94	0.05	
7.250	TITULOS DE TESORERIA S. -B- 7.25%/20-26.10.2050	COP	1'040'000'000		1'040'000'000	165'503.33	0.02	
						<b>5'464'349.20</b>	<b>0.66</b>	
<b>Czech Republic</b>								
0.250	CZECH REPUBLIC 0.25%/17-10.02.2027	CZK	25'800'000	7'000'000	32'800'000	1'118'744.70	0.14	
1.950	CZECH REPUBLIC 1.95%/21-30.07.2037	CZK	3'000'000	4'000'000	7'000'000	208'381.47	0.03	
3.500	CZECH REPUBLIC 3.5%/22-30.05.2035	CZK	6'000'000		6'000'000	217'481.03	0.03	
6.200	CZECH REPUBLIC 6.2%/23-16.06.2031	CZK		5'000'000	5'000'000	218'097.80	0.03	
2.000	CZECH REPUBLIC S. -103- 2%/17-13.10.2033	CZK	22'700'000		22'700'000	732'848.91	0.09	
1.250	CZECH REPUBLIC S. -120- 1.25%/20-14.02.2025	CZK	14'500'000		14'500'000	530'454.82	0.06	
1.200	CZECH REPUBLIC S. -121- 1.2%/20-13.03.2031	CZK	18'000'000		18'000'000	574'403.67	0.07	
1.500	CZECH REPUBLIC S. -125- 1.5%/20-24.04.2040	CZK	9'300'000	7'000'000	16'300'000	435'104.88	0.05	
0.050	CZECH REPUBLIC S. -130- 0.05%/20-29.11.2029	CZK	21'300'000		21'300'000	655'858.40	0.08	
1.750	CZECH REPUBLIC S. -138- 1.75%/21-23.06.2032	CZK	22'000'000	6'000'000	28'000'000	904'734.81	0.11	
4.900	CZECH REPUBLIC S. -151- 4.9%/23-14.04.2034	CZK		6'000'000	6'000'000	244'809.05	0.03	
4.850	CZECH REPUBLIC S. 53 4.85%/07-26.11.2057	CZK	2'100'000		2'100'000	87'862.45	0.01	
0.950	CZECH REPUBLIC S. -94- 0.95%/15-15.05.2030	CZK	20'020'000		7'500'000	12'520'000	401'523.82	0.05
1.000	CZECH REPUBLIC S. -95- 1%/15-26.06.2026	CZK	20'000'000		20'000'000	707'706.12	0.09	
						<b>7'038'011.93</b>	<b>0.85</b>	
<b>Denmark</b>								
3.300	A.P. MOELLER - MAERSK 3.3%/16-22.06.2026	NOK	1'000'000		1'000'000	79'717.94	0.01	
1.000	DLR KREDIT A/S 1%/20-01.04.2023	DKK	1'000'000		1'000'000			
1.000	DLR KREDIT A/S 1%/20-01.04.2025	DKK		500'000	500'000	62'272.82	0.01	
1.000	JYSKE REALKREDIT A/S S. -321.E- 1%/16-01.04.2023	DKK	2'000'000		2'000'000			
1.000	JYSKE REALKREDIT A/S S. -321.E- 1%/16-01.04.2025	DKK		1'200'000	1'200'000	149'531.47	0.02	
-	KINGDOM OF DENMARK 0%/22-15.11.2031	DKK	3'000'000		3'000'000	320'034.50	0.04	
0.500	KINGDOM OF DENMARK 0.5%/16-15.11.2027	DKK	7'450'000		6'850'000	815'238.70	0.10	
1.500	KINGDOM OF DENMARK 1.5%/11-15.11.2023	DKK	4'600'000		4'600'000			

## 904 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 KINGDOM OF DENMARK 1.75%/13-15.11.2025	DKK	7'250'000			7'250'000	909'610.33	0.11
- KINGDOM OF DENMARK -144A- 0%/21-15.11.2024	DKK	7'800'000		5'000'000	2'800'000	349'497.36	0.04
- KINGDOM OF DENMARK -144A- 0%/21-15.11.2031	DKK	7'500'000	1'500'000	2'000'000	7'000'000	745'923.90	0.09
0.250 KINGDOM OF DENMARK -144A- 0.25%/20-15.11.2052	DKK	6'100'000			6'100'000	421'680.57	0.05
0.500 KINGDOM OF DENMARK -144A- 0.5%/19-15.11.2029	DKK	5'724'000			5'724'000	658'583.18	0.08
2.250 KINGDOM OF DENMARK -144A- 2.25%/23-15.11.2033	DKK		3'000'000		3'000'000	375'558.28	0.05
4.500 KINGDOM OF DENMARK 4.5%/07-15.11.2039	DKK	10'130'000			10'130'000	1'614'875.44	0.20
7.000 KINGDOM OF DENMARK 7%/94-10.11.2024	DKK	1'000'000			1'000'000	130'884.97	0.02
1.000 NORDEA KREDIT REALKREDIT 1%/19-01.10.2024	DKK	2'300'000			2'300'000	289'474.56	0.04
1.000 NORDEA KREDIT REALKREDIT 1%/20-01.04.2026	DKK		1'500'000		1'500'000	183'610.45	0.02
1.000 NORDEA KREDIT REALKREDIT 1%/21-01.04.2027	DKK		1'000'000		1'000'000	120'325.81	0.01
1.000 NORDEA KREDIT REALKREDIT 1%/21-01.10.2026	DKK		1'600'000		1'600'000	194'161.68	0.02
1.000 NORDEA KREDIT REALKREDIT 1%/23-01.10.2028	DKK		600'000		600'000	70'366.17	0.01
3.500 NORDEA KREDIT REALKREDITAKTIESELSKAB 3.5%/12-01.10.2044	DKK	47'867		1'899	45'968	5'826.63	0.00
4.000 NORDEA KREDIT REALKREDITAKTIESELSKAB 4%/11-01.10.2044	DKK	5'203	1	567	4'637	594.51	0.00
4.000 NYKREDIT REALKREDIT 4%/10-01.10.2041	DKK	165'573		17'287	148'286	18'950.26	0.00
1.000 NYKREDIT REALKREDIT AS S. -13H- 1%/20-01.07.2026	DKK	5'000'000			5'000'000	608'557.71	0.07
1.000 NYKREDIT REALKREDIT AS S. -13H/H- 1%/19-01.07.2024	DKK	1'000'000			1'000'000	126'638.30	0.02
2.000 NYKREDIT REALKREDIT S. -01E- 2%/13-01.10.2047	DKK	629'400		22'478	606'922	67'444.58	0.01
3.500 NYKREDIT REALKREDIT S. 01E 3.5%/15-01.10.2047	DKK	27'621		259	27'362	3'436.35	0.00
4.000 REALKREDIT DANMARK 4%/10-01.10.2041	DKK	27'968	1	3'025	24'944	3'192.60	0.00
						<b>8'325'989.07</b>	<b>1.01</b>
<b>France</b>							
- BNP PARIBAS FIX-TO-FRN FRN/21-13.07.2029	CAD	200'000			200'000	117'301.75	0.01
1.500 BPCE SA 1.5%/21-20.04.2026	AUD	200'000			200'000	105'958.31	0.01
2.000 BPCE SA 2%/20-05.06.2025	AUD	200'000			200'000	110'231.13	0.01
5.364 CREDIT AGRICOLE SA 5.3636%/23-01.06.2028	AUD		200'000		200'000	115'624.34	0.01
						<b>449'115.53</b>	<b>0.05</b>
<b>Germany</b>							
0.478 DEUTSCHE BAHN FIN GMBH 0.478%/21-12.02.2026	SEK	2'000'000			2'000'000	159'081.33	0.02
0.750 KFW 0.75%/21-19.02.2026	CAD	100'000			100'000	60'530.16	0.01
1.125 KFW 1.125%/21-08.08.2025	NOK	1'000'000			1'000'000	79'343.26	0.01
1.375 KFW 1.375%/18-02.02.2028	SEK	1'500'000			1'500'000	119'196.11	0.01
1.500 KFW 1.5%/19-24.07.2024	AUD	300'000		300'000			
1.625 KFW 1.625%/19-03.04.2024	NOK	1'200'000		1'200'000			
2.150 KFW 2.15%/22-25.08.2025	AUD	100'000			100'000	55'563.38	0.01
3.180 KFW 3.18%/23-15.03.2028	NOK		3'000'000		3'000'000	239'923.94	0.03
4.200 KFW 4.2%/23-08.02.2029	AUD		300'000		300'000	170'507.12	0.02
4.300 KFW 4.3%/23-13.07.2027	AUD		200'000		200'000	114'678.27	0.01
4.700 KFW 4.7%/06-02.06.2037	CAD	200'000			200'000	133'141.93	0.02
5.050 KFW 5.05%/05-04.02.2025	CAD	200'000			200'000	130'109.19	0.02
3.200 KFW S. -KFW230- 3.2%/16-11.09.2026	AUD	200'000			200'000	111'774.67	0.01
4.000 KREDIT WIEDERAUFBAU 4%/14-27.02.2025	AUD	200'000			200'000	114'192.04	0.01
5.375 LANDWIRTSCH. RENTENBANK 5.375%/14-23.04.2024	NZD	30'000			30'000	16'084.01	0.00
3.250 LANDWIRTSCH. RENTENBANK S. -24- 3.25%/17-12.04.2028	AUD	300'000			300'000	164'858.18	0.02
4.250 LANDWIRTSCHAFTLICHE RENTENBANK 4.25%/14-09.01.2025	AUD	200'000		200'000			
4.750 LANDWIRTSCHAFTLICHE RENTENBANK 4.75%/14-06.05.2026	AUD	200'000			200'000	115'849.11	0.01
4.850 L-BANK BW FOERDERBANK 4.85%/23-01.09.2026	CAD		100'000		100'000	65'627.23	0.01
						<b>1'850'459.93</b>	<b>0.22</b>
<b>Hungary</b>							
5.500 HUNGARY B. 5.5%/14-24.06.2025	HUF	66'000'000			66'000'000	158'864.26	0.02
1.000 HUNGARY GOVERNMENT BOND 1%/19-26.11.2025	HUF	100'000'000			100'000'000	223'170.89	0.03
3.000 HUNGARY GOVERNMENT BOND 3%/20-25.04.2041	HUF	40'000'000			40'000'000	63'017.29	0.01
1.500 HUNGARY GOVERNMENT BOND S. -2026/E- 1.5%/20-22.04.2026	HUF	130'000'000			130'000'000	287'438.11	0.03
1.500 HUNGARY GOVERNMENT BOND S. -2026/F- 1.5%/21-26.08.2026	HUF	70'000'000			70'000'000	152'467.39	0.02
4.500 HUNGARY GOVERNMENT BOND S. -2028/B- 4.5%/22-23.03.2028	HUF		65'000'000		65'000'000	148'939.08	0.02
2.000 HUNGARY GOVERNMENT BOND S. -2029/A- 2%/20-23.05.2029	HUF	75'000'000			75'000'000	149'676.00	0.02
4.750 HUNGARY GOVERNMENT BOND S. -2032/A- 4.75%/22-24.11.2032	HUF		90'000'000		90'000'000	197'253.03	0.02
2.250 HUNGARY GOVERNMENT BOND S. -2033/A- 2.25%/20-20.04.2033	HUF	80'000'000			80'000'000	141'188.90	0.02
2.250 HUNGARY GOVERNMENT BOND S. -2034/A- 2.25%/21-22.06.2034	HUF	30'000'000			30'000'000	51'179.98	0.01
3.000 HUNGARY GOVERNMENT BOND S. -A- 3%/18-27.10.2038	HUF	85'000'000			85'000'000	140'591.67	0.02
3.000 HUNGARY GOVERNMENT BOND S. -A- 3%/19-21.08.2030	HUF	135'000'000			135'000'000	274'189.84	0.03
3.250 HUNGARY GOVERNMENT BOND S. -A- 3.25%/15-22.10.2031	HUF	150'000'000			150'000'000	300'576.97	0.04
2.500 HUNGARY GOVERNMENT BOND S. -C- 2.5%/18-24.10.2024	HUF	40'000'000		40'000'000			
2.750 HUNGARY GOVERNMENT BOND S. -D- 2.75%/17-22.12.2026	HUF	110'000'000			110'000'000	243'622.04	0.03
3.000 HUNGARY S. 27/A 3%/16-27.10.2027	HUF	131'520'000			131'520'000	287'586.31	0.03
6.750 HUNGARY S. A 6.75%/11-22.10.2028	HUF	77'000'000			77'000'000	191'642.91	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 HUNGARY S. -B- 3%/15-26.06.2024	HUF	154'000'000		80'000'000	74'000'000	177'114.53	0.02
						<b>3'188'519.20</b>	<b>0.39</b>
<b>Indonesia</b>							
10.000 INDONESIA 10%/07-15.09.2024	IDR	2'000'000'000			2'000'000'000	114'540.83	0.01
6.125 INDONESIA 6.125%/12-15.05.2028	IDR	12'000'000'000			12'000'000'000	664'746.75	0.08
7.500 INDONESIA GOVERNMENT 7.5%/17-15.05.2038	IDR	6'800'000'000			6'800'000'000	405'233.00	0.05
9.750 INDONESIA GOVERNMENT S. -FR0045- 9.75%/07-15.05.2037	IDR	1'200'000'000			1'200'000'000	84'111.14	0.01
10.500 INDONESIA GOVERNMENT S. -FR0050- 10.5%/08-15.07.2038	IDR	1'000'000'000			1'000'000'000	74'601.15	0.01
7.500 INDONESIA GOVERNMENT S. -FR0074- 7.5%/16-15.08.2032	IDR	5'000'000'000			5'000'000'000	295'756.40	0.04
7.375 INDONESIA GOVERNMENT S. -FR0076- 7.375%/17-15.05.2048	IDR	4'000'000'000			4'000'000'000	237'415.73	0.03
8.125 INDONESIA GOVERNMENT S. -FR0077- 8.125%/18-15.05.2024	IDR	6'800'000'000			6'800'000'000	382'748.03	0.05
8.250 INDONESIA GOVERNMENT S. -FR0078- 8.25%/18-15.05.2029	IDR	12'700'000'000			12'700'000'000	767'385.99	0.09
8.375 INDONESIA GOVERNMENT S. -FR0079- 8.375%/19-15.04.2039	IDR	10'000'000'000			10'000'000'000	641'112.91	0.08
7.500 INDONESIA GOVERNMENT S. -FR0080- 7.5%/19-15.06.2035	IDR	13'000'000'000			13'000'000'000	775'180.27	0.09
6.500 INDONESIA GOVERNMENT S. -FR0081- 6.5%/19-15.06.2025	IDR	15'000'000'000			15'000'000'000	841'211.87	0.10
7.000 INDONESIA GOVERNMENT S. -FR0082- 7%/19-15.09.2030	IDR	16'000'000'000			16'000'000'000	917'181.30	0.11
7.500 INDONESIA GOVERNMENT S. -FR0083- 7.5%/19-15.04.2040	IDR	8'000'000'000			8'000'000'000	476'225.84	0.06
7.250 INDONESIA GOVERNMENT S. -FR0084- 7.25%/20-15.02.2026	IDR	4'000'000'000			4'000'000'000	228'145.09	0.03
7.750 INDONESIA GOVERNMENT S. -FR0085- 7.75%/20-15.04.2031	IDR	1'000'000'000			1'000'000'000	59'627.73	0.01
5.500 INDONESIA GOVERNMENT S. -FR0086- 5.5%/20-15.04.2026	IDR	15'400'000'000			15'400'000'000	850'833.22	0.10
6.500 INDONESIA GOVERNMENT S. -FR0087- 6.5%/20-15.02.2031	IDR	19'600'000'000			19'600'000'000	1'094'673.76	0.13
6.250 INDONESIA GOVERNMENT S. -FR0088- 6.25%/21-15.06.2036	IDR	7'000'000'000			7'000'000'000	377'652.70	0.05
6.875 INDONESIA GOVERNMENT S. -FR0089- 6.875%/21-15.08.2051	IDR	11'500'000'000			11'500'000'000	642'151.08	0.08
5.125 INDONESIA GOVERNMENT S. -FR0090- 5.125%/21-15.04.2027	IDR	10'500'000'000			10'500'000'000	568'908.51	0.07
6.375 INDONESIA GOVERNMENT S. -FR0091- 6.375%/21-15.04.2032	IDR	21'000'000'000			21'000'000'000	1'163'885.74	0.14
7.125 INDONESIA GOVERNMENT S. -FR0092- 7.125%/21-15.06.2042	IDR	9'000'000'000			9'000'000'000	518'369.34	0.06
6.375 INDONESIA GOVERNMENT S. -FR0095- 6.375%/22-15.08.2028	IDR	3'000'000'000			3'000'000'000	167'910.17	0.02
7.000 INDONESIA GOVERNMENT S. -FR0096- 7%/22-15.02.2033	IDR	3'000'000'000	10'000'000'000		13'000'000'000	750'551.56	0.09
7.125 INDONESIA GOVERNMENT S. -FR0098- 7.125%/22-15.06.2038	IDR	2'000'000'000	3'000'000'000		5'000'000'000	289'323.58	0.04
11.000 INDONESIA S. FR0040 11%/06-15.09.2025	IDR	2'900'000'000			2'900'000'000	173'953.35	0.02
10.000 INDONESIA S. FR0047 10%/07-15.02.2028	IDR	2'000'000'000			2'000'000'000	125'878.00	0.02
9.500 INDONESIA S. FR0054 9.5%/10-15.07.2031	IDR	4'000'000'000			4'000'000'000	261'083.63	0.03
8.375 INDONESIA S. -FR0056- 8.375%/10-15.09.2026	IDR	13'000'000'000			13'000'000'000	761'939.56	0.09
9.500 INDONESIA S. FR0057 9.5%/11-15.05.2041	IDR	11'000'000'000			11'000'000'000	777'648.97	0.09
8.250 INDONESIA S. FR0058 8.25%/11-15.06.2032	IDR	5'000'000'000			5'000'000'000	308'129.72	0.04
7.000 INDONESIA S. FR0059 7%/11-15.05.2027	IDR	11'000'000'000			11'000'000'000	627'151.64	0.08
6.625 INDONESIA S. FR0065 6.625%/12-15.05.2033	IDR	10'600'000'000			10'600'000'000	593'908.87	0.07
8.375 INDONESIA S. FR0068 8.375%/13-15.03.2034	IDR	18'000'000'000			18'000'000'000	1'139'715.38	0.14
8.375 INDONESIA S. FR0070 8.375%/13-15.03.2024	IDR	15'800'000'000		13'500'000'000	2'300'000'000	128'960.14	0.02
9.000 INDONESIA S. FR0071 9%/13-15.03.2029	IDR	10'000'000'000			10'000'000'000	619'426.05	0.07
8.250 INDONESIA S. -FR0072- 8.25%/15-15.05.2036	IDR	11'000'000'000			11'000'000'000	694'205.72	0.08
8.750 INDONESIA S. -FR0073- 8.75%/15-15.05.2031	IDR	5'000'000'000			5'000'000'000	314'526.92	0.04
8.250 PERUSAHAAN PENERBIT SBSN S. -PBS019- 8.25%/18-15.09.2023	IDR	2'000'000'000		2'000'000'000			
6.375 PERUSAHAAN PENERBIT SBSN S. -PBS029- 6.375%/21-15.03.2034	IDR	4'000'000'000			4'000'000'000	218'943.38	0.03
						<b>20'134'955.02</b>	<b>2.44</b>
<b>Israel</b>							
1.000 ISRAEL 1%/19-31.03.2030	ILS	2'000'000			2'000'000	414'739.56	0.05
1.750 ISRAEL 1.75%/15-31.08.2025	ILS	1'700'000			1'700'000	406'830.85	0.05
2.250 ISRAEL 2.25%/18-28.09.2028	ILS	1'850'000			1'850'000	424'729.60	0.05
3.750 ISRAEL 3.75%/14-31.03.2024	ILS	875'000			875'000	223'006.34	0.03
3.750 ISRAEL 3.75%/17-31.03.2047	ILS	2'500'000			2'500'000	534'690.31	0.06
5.500 ISRAEL 5.5%/12-31.01.2042	ILS	1'970'000			1'970'000	540'156.51	0.07
6.250 ISRAEL 6.25%/06-30.10.2026	ILS	1'700'000			1'700'000	444'661.35	0.05
0.500 ISRAEL FIXED BOND 0.5%/20-30.04.2025	ILS	2'450'000			2'450'000	581'869.34	0.07
0.500 ISRAEL FIXED BOND 0.5%/21-27.02.2026	ILS	1'050'000			1'050'000	242'714.35	0.03
1.300 ISRAEL FIXED BOND 1.3%/21-30.04.2032	ILS		2'200'000		2'200'000	437'153.54	0.05
1.500 ISRAEL FIXED BOND 1.5%/20-31.05.2037	ILS	2'320'000			2'320'000	404'034.14	0.05
2.000 ISRAEL FIXED BOND 2%/16-31.03.2027	ILS	2'420'000			2'420'000	565'645.63	0.07
3.750 ISRAEL FIXED BOND 3.75%/23-28.02.2029	ILS		600'000		600'000	146'770.76	0.02
						<b>5'367'002.28</b>	<b>0.65</b>
<b>Jersey</b>							
2.694 HEATHROW FUNDING LTD 2.694%/21-13.10.2027	CAD	200'000			200'000	121'234.63	0.01
						<b>121'234.63</b>	<b>0.01</b>
<b>Luxembourg</b>							
1.250 EIB (reg. -S-) 1.25%/15-12.05.2025	SEK	2'000'000			2'000'000	165'298.68	0.02
2.000 EIB 2%/06-30.06.2026	DKK	1'400'000			1'400'000	173'995.22	0.02
3.750 EUROPEAN INVESTMENT BANK (reg. -S-) 3.75%/12-01.06.2032	SEK	1'700'000			1'700'000	149'930.51	0.02
1.750 EUROPEAN INVESTMENT BANK 1.75%/16-12.11.2026	SEK	1'000'000			1'000'000	81'766.01	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.750 EUROPEAN INVESTMENT BANK 2.75%/16-26.08.2026	PLN	930'000			930'000	193'193.20	0.02
						<b>764'183.62</b>	<b>0.09</b>
<b>Malaysia</b>							
3.899 MALAYSIA GOVERNMENT 3.899%/17-16.11.2027	MYR	1'500'000			1'500'000	281'801.69	0.03
4.059 MALAYSIA GOVERNMENT 4.059%/17-30.09.2024	MYR	3'800'000			3'800'000	708'282.31	0.09
4.232 MALAYSIA GOVERNMENT 4.232%/11-30.06.2031	MYR	1'000'000			1'000'000	190'425.91	0.02
4.736 MALAYSIA GOVERNMENT 4.736%/16-15.03.2046	MYR	1'160'000			1'160'000	232'979.06	0.03
4.762 MALAYSIA GOVERNMENT 4.762%/17-07.04.2037	MYR	1'800'000			1'800'000	359'796.42	0.04
4.893 MALAYSIA GOVERNMENT S. -18/0004- 4.893%/18-08.06.2038	MYR	1'000'000			1'000'000	203'657.02	0.02
4.921 MALAYSIA GOVERNMENT S. -18/0005- 4.921%/18-06.07.2048	MYR	1'000'000			1'000'000	206'134.58	0.02
3.906 MALAYSIA GOVERNMENT S. -19/0001- 3.906%/19-15.07.2026	MYR	2'600'000			2'600'000	487'450.50	0.06
3.885 MALAYSIA GOVERNMENT S. -19/0002- 3.885%/19-15.08.2029	MYR	1'000'000			1'000'000	187'774.29	0.02
3.828 MALAYSIA GOVERNMENT S. -19/0004- 3.828%/19-05.07.2034	MYR	3'000'000			3'000'000	554'212.04	0.07
3.757 MALAYSIA GOVERNMENT S. -19/0005- 3.757%/19-22.05.2040	MYR	2'800'000			2'800'000	502'506.49	0.06
4.065 MALAYSIA GOVERNMENT S. -20/0001- 4.065%/20-15.06.2050	MYR	2'000'000			2'000'000	363'390.89	0.04
2.632 MALAYSIA GOVERNMENT S. -20/0002- 2.632%/20-15.04.2031	MYR	1'000'000	700'000		1'700'000	292'995.17	0.04
4.696 MALAYSIA GOVERNMENT S. -22/0002- 4.696%/22-15.10.2042	MYR		1'900'000		1'900'000	380'434.68	0.05
4.504 MALAYSIA GOVERNMENT S. -22/0003- 4.504%/22-30.04.2029	MYR		1'100'000		1'100'000	212'246.45	0.03
4.457 MALAYSIA GOVERNMENT S. -23/0001- 4.457%/23-31.03.2053	MYR		2'000'000		2'000'000	387'231.53	0.05
4.582 MALAYSIA INVESTMNT ISSUE S. -13/0068- 4.582%/13-30.08.2033	MYR	3'800'000			3'800'000	744'786.09	0.09
4.444 MALAYSIA INVESTMNT ISSUE S. -13/0071- 4.444%/13-22.05.2024	MYR	500'000		500'000			
4.943 MALAYSIA INVESTMNT ISSUE S. -13/0072- 4.943%/13-06.12.2028	MYR	2'000'000			2'000'000	391'757.17	0.05
3.990 MALAYSIA INVESTMNT ISSUE S. -15/0004- 3.99%/15-15.10.2025	MYR	1'830'000			1'830'000	342'843.44	0.04
4.786 MALAYSIA INVESTMNT ISSUE S. -15/0006- 4.786%/15-31.10.2035	MYR	2'700'000			2'700'000	540'000.50	0.07
4.070 MALAYSIA INVESTMNT ISSUE S. -16/0003- 4.07%/16-30.09.2026	MYR	400'000			400'000	75'303.70	0.01
4.045 MALAYSIA INVESTMNT ISSUE S. -17/0002- 4.045%/17-15.08.2024	MYR	1'600'000		900'000	700'000	130'322.38	0.02
4.895 MALAYSIA INVESTMNT ISSUE S. -17/0004- 4.895%/17-08.05.2047	MYR	1'000'000			1'000'000	203'767.81	0.02
4.724 MALAYSIA INVESTMNT ISSUE S. -17/0006- 4.724%/17-15.06.2033	MYR	800'000			800'000	157'984.98	0.02
4.467 MALAYSIA INVESTMNT ISSUE S. -19/0002- 4.467%/19-15.09.2039	MYR	2'300'000			2'300'000	449'915.98	0.05
3.726 MALAYSIA INVESTMNT ISSUE S. -19/0003- 3.726%/19-31.03.2026	MYR	4'700'000			4'700'000	876'825.43	0.11
4.638 MALAYSIA INVESTMNT ISSUE S. -19/0005- 4.638%/19-15.11.2049	MYR	1'500'000			1'500'000	294'331.20	0.04
4.119 MALAYSIA INVESTMNT ISSUE S. -19/0006- 4.119%/19-30.11.2034	MYR	3'000'000			3'000'000	567'237.11	0.07
3.422 MALAYSIA INVESTMNT ISSUE S. -20/0001- 3.422%/20-30.09.2027	MYR	3'300'000			3'300'000	609'919.30	0.07
3.465 MALAYSIA INVESTMNT ISSUE S. -20/0002- 3.465%/20-15.10.2030	MYR	900'000	1'600'000		2'500'000	454'451.89	0.06
3.447 MALAYSIA INVESTMNT ISSUE S. -21/0001- 3.447%/21-15.07.2036	MYR	2'000'000			2'000'000	353'967.56	0.04
5.357 MALAYSIA INVESTMNT ISSUE S. -22/0002- 5.357%/22-15.05.2052	MYR		1'100'000		1'100'000	239'630.73	0.03
3.599 MALAYSIA INVESTMNT ISSUE S. -23/0001- 3.599%/23-31.07.2028	MYR		2'000'000		2'000'000	370'809.02	0.04
4.291 MALAYSIA INVESTMNT ISSUE S. -23/0002- 4.291%/23-14.08.2043	MYR		1'400'000		1'400'000	265'530.47	0.03
4.498 MALAYSIA s 10/0003 4.498%/10-15.04.2030	MYR	1'500'000			1'500'000	289'312.97	0.04
3.502 MALAYSIA S. 07/0003 3.502%/07-31.05.2027	MYR	1'000'000			1'000'000	185'530.75	0.02
4.392 MALAYSIA S. 11/0003 4.392%/11-15.04.2026	MYR	1'000'000			1'000'000	189'190.75	0.02
3.892 MALAYSIA S. 12/0002 3.892%/12-15.03.2027	MYR	2'850'000			2'850'000	534'652.79	0.06
4.127 MALAYSIA S. 12/0004 4.127%/12-15.04.2032	MYR	3'350'000			3'350'000	633'672.75	0.08
3.480 MALAYSIA S. 13/0003 3.48%/13-15.03.2023	MYR	2'680'000		2'680'000			
3.844 MALAYSIA S. 13/0004 3.844%/13-15.04.2033	MYR	1'200'000			1'200'000	222'093.78	0.03
3.733 MALAYSIA S. 13/0005 3.733%/13-15.06.2028	MYR	3'000'000			3'000'000	559'188.46	0.07
4.935 MALAYSIA S. 13/0007 4.935%/13-30.09.2043	MYR	1'900'000			1'900'000	389'950.25	0.05
4.181 MALAYSIA S. 14/0001 4.181%/14-15.07.2024	MYR	5'800'000		5'800'000			
3.955 MALAYSIA S. -15/0001- 3.955%/15-15.09.2025	MYR	2'000'000			2'000'000	374'331.08	0.05
3.900 MALAYSIA S. -16/0003- 3.9%/16-30.11.2026	MYR	1'000'000			1'000'000	187'798.28	0.02
						<b>16'186'425.65</b>	<b>1.96</b>
<b>Mexico</b>							
5.500 MEX BONOS DESARR FIX RT 5.5%/21-04.03.2027	MXN	140'000	180'000		320'000	1'481'444.39	0.18
5.000 MEX BONOS DESARR FIX RT S. -250306- 5%/21-06.03.2025	MXN	80'000	85'000	36'000	129'000	633'596.12	0.08
7.000 MEX BONOS DESARR FIX RT S. -260903- 7%/23-03.09.2026	MXN		75'000		75'000	363'533.00	0.04
8.500 MEX BONOS DESARR FIX RT S. -290301- 8.5%/23-01.03.2029	MXN		50'000		50'000	250'247.83	0.03
7.500 MEX BONOS DESARR FIX RT S. -330526- 7.5%/22-26.05.2033	MXN		215'000		215'000	995'077.48	0.12
8.000 MEX BONOS DESARR FIX RT S. -350524- 8%/23-24.05.2035	MXN		20'000		20'000	94'235.40	0.01
8.000 MEX BONOS DESARR FIX RT S. -530731- 8%/22-31.07.2053	MXN	60'000	70'000		130'000	582'150.96	0.07
10.000 MEXICO 10%/06-20.11.2036	MXN	98'000		30'000	68'000	373'064.93	0.05
5.750 MEXICO 5.75%/15-05.03.2026	MXN	425'000		45'000	380'000	1'813'267.04	0.22
7.750 MEXICO 7.75%/11-13.11.2042	MXN	194'000	40'000		234'000	1'042'703.97	0.13
7.750 MEXICO 7.75%/11-29.05.2031	MXN	398'000	50'000	90'000	358'000	1'709'345.00	0.21
7.750 MEXICO 7.75%/13-23.11.2034	MXN	110'000			110'000	512'793.56	0.06
8.000 MEXICO 8%/17-07.11.2047	MXN	219'100			219'100	989'989.43	0.12
8.000 MEXICO 8%/19-05.09.2024	MXN	220'000		220'000			
8.500 MEXICO 8.5%/09-18.11.2038	MXN	237'900		30'000	207'900	1'010'762.24	0.12
8.500 MEXICO 8.5%/09-31.05.2029	MXN	268'000			268'000	1'344'829.61	0.16
10.000 MEXICO S. -M- 10%/05-05.12.2024	MXN	234'200		234'200			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
7.500 MEXICO S. M20 7.5%/07-03.06.2027	MXN	306'000			306'000	1'492'159.70	0.18
						<b>14'689'200.66</b>	<b>1.78</b>
<b>Netherlands</b>							
3.250 BANK NEDERLANDSE GEMEENTEN BNG 3.25%/15-15.07.2025	AUD	200'000			200'000	112'853.77	0.01
5.250 BANK NEDERLANDSE GEMEENTEN BNG 5.25%/13-20.05.2024	AUD	200'000		200'000			
3.300 BK NEDERLANDSE GEMEENTEN 3.3%/18-17.07.2028	AUD	300'000			300'000	164'103.04	0.02
2.450 BNG BANK NV 2.45%/22-21.07.2032	AUD	100'000			100'000	47'612.32	0.01
2.250 NEDER WATERSCHAPSBANK 2.25%/22-04.09.2025	AUD	100'000			100'000	55'494.00	0.01
3.450 NEDER WATERSCHAPSBANK 3.45%/18-17.07.2028	AUD	200'000			200'000	110'067.15	0.01
5.200 NEDER WATERSCHAPSBANK 5.2%/05-31.03.2025	CAD	200'000			200'000	130'225.14	0.02
3.400 NEDERLANDSE WATERSCHAPSBANK 3.4%/15-22.07.2025	AUD	200'000		200'000			
						<b>620'355.42</b>	<b>0.08</b>
<b>New Zealand</b>							
5.700 AIR NEW ZEALAND LTD 5.7%/22-25.05.2026	AUD	100'000			100'000	57'812.68	0.01
3.700 ANZ BANK NEW ZEALAND LTD 3.7%/18-30.05.2023	NZD	270'000		270'000			
2.950 AUCKLAND COUNCIL 2.95%/20-28.09.2050	NZD	100'000			100'000	32'211.32	0.00
6.482 AUCKLAND INTL AIRPORT 6.482%/23-16.11.2033	AUD		100'000		100'000	60'511.13	0.01
3.648 BANK OF NEW ZEALAND 3.648%/18-16.11.2023	NZD	200'000		200'000			
2.183 HOUSING NEW ZEALAND LTD 2.183%/20-24.04.2030	NZD	100'000			100'000	45'447.94	0.01
3.360 HOUSING NEW ZEALAND LTD 3.36%/18-12.06.2025	NZD	200'000			200'000	104'426.72	0.01
1.500 NEW ZEALAND 1.5%/19-15.05.2031	NZD	1'380'000			1'380'000	599'997.43	0.07
2.750 NEW ZEALAND 2.75%/16-15.04.2025	NZD	1'420'000			1'420'000	740'940.77	0.09
2.750 NEW ZEALAND 2.75%/16-15.04.2037	NZD	1'230'000			1'230'000	524'554.99	0.06
3.000 NEW ZEALAND 3%/18-20.04.2029	NZD	1'770'000			1'770'000	882'277.91	0.11
3.500 NEW ZEALAND 3.5%/15-14.04.2033	NZD	630'000	70'000		700'000	342'032.28	0.04
4.500 NEW ZEALAND 4.5%/14-15.04.2027	NZD	1'350'000			1'350'000	721'304.92	0.09
0.250 NEW ZEALAND GOVERNMENT 0.25%/20-15.05.2028	NZD	830'000	150'000		980'000	439'788.88	0.05
0.500 NEW ZEALAND GOVERNMENT 0.5%/20-15.05.2024	NZD	1'200'000		1'200'000			
0.500 NEW ZEALAND GOVERNMENT 0.5%/21-15.05.2026	NZD	900'000			900'000	440'085.15	0.05
4.250 NEW ZEALAND GOVERNMENT 4.25%/22-15.05.2034	NZD		500'000		500'000	257'328.30	0.03
4.500 NEW ZEALAND GOVERNMENT 4.5%/23-15.05.2030	NZD		500'000		500'000	266'935.66	0.03
2.750 NEW ZEALAND GOVERNMENT S. -551- 2.75%/21-15.05.2051	NZD	400'000			400'000	144'445.53	0.02
2.000 NEW ZEALAND GOVERNMENT S. -GB0532- 2%/21-15.05.2032	NZD	480'000	300'000		780'000	343'054.30	0.04
1.750 NEW ZEALAND GOVERNMENT S. -GB0541- 1.75%/20-15.05.2041	NZD	700'000			700'000	236'831.17	0.03
4.500 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 4.5%/14-15.04.2027	NZD	200'000			200'000	105'572.74	0.01
1.500 NZ LOCAL GOVT FUND AGENC 1.5%/20-15.04.2026	NZD		400'000		400'000	198'772.58	0.02
2.000 NZ LOCAL GOVT FUND AGENC 2%/20-15.04.2037	NZD	100'000			100'000	36'098.64	0.00
2.250 NZ LOCAL GOVT FUND AGENC 2.25%/21-15.05.2028	NZD	400'000			400'000	192'436.67	0.02
2.750 NZ LOCAL GOVT FUND AGENC 2.75%/16-15.04.2025	NZD	400'000			400'000	207'968.92	0.03
3.500 NZ LOCAL GOVT FUND AGENC 3.5%/17-14.04.2033	NZD	150'000			150'000	69'958.20	0.01
5.100 NZ LOCAL GOVT FUND AGENC 5.1%/23-28.11.2030	AUD		100'000		100'000	58'333.37	0.01
5.233 TRANSPower NEW ZEALAND 5.233%/23-30.06.2030	AUD		100'000		100'000	58'456.08	0.01
						<b>7'167'584.28</b>	<b>0.87</b>
<b>Norway</b>							
0.750 DNB BOLIGKREDDIT AS S. -200- 0.75%/19-31.01.2024	SEK	3'000'000		3'000'000			
4.250 KOMMUNALBANKEN A/S 4.25%/14-16.07.2025	AUD	200'000			200'000	114'317.04	0.01
1.900 KOMMUNALBANKEN AS 1.9%/22-19.01.2027	AUD	200'000			200'000	106'879.15	0.01
5.250 KOMMUNALBANKEN AS 5.25%/14-15.07.2024	AUD	200'000		200'000			
1.500 NORWAY 1.5%/16-19.02.2026	NOK	3'610'000			3'610'000	285'568.41	0.03
1.750 NORWAY 1.75%/15-13.03.2025	NOK	5'700'000			5'700'000	461'173.36	0.06
1.750 NORWAY -144A- (reg. -S-) 1.75%/17-17.02.2027	NOK	3'600'000			3'600'000	281'134.58	0.03
1.375 NORWAY -144A- 1.375%/20-19.08.2030	NOK	6'100'000			6'100'000	437'745.73	0.05
1.750 NORWAY -144A- 1.75%/19-06.09.2029	NOK	5'000'000			5'000'000	374'011.17	0.05
2.000 NORWAY -144A- 2%/18-26.04.2028	NOK	4'400'000			4'400'000	340'227.67	0.04
3.000 NORWAY 3%/14-14.03.2024	NOK	3'040'000		1'540'000	1'500'000	124'539.13	0.02
1.250 NORWEGIAN GOVERNMENT -144A- 1.25%/21-17.09.2031	NOK	4'000'000			4'000'000	277'216.64	0.03
2.125 NORWEGIAN GOVERNMENT -144A- 2.125%/22-18.05.2032	NOK	3'500'000			3'500'000	256'274.44	0.03
3.000 NORWEGIAN GOVERNMENT -144A- 3%/23-15.08.2033	NOK		2'900'000		2'900'000	225'888.89	0.03
3.500 NORWEGIAN GOVERNMENT -144A- 3.5%/22-06.10.2042	NOK		1'500'000		1'500'000	123'478.64	0.01
2.250 OSLO KOMMUNE 2.25%/21-23.04.2030	NOK	1'000'000			1'000'000	73'011.08	0.01
						<b>3'481'465.93</b>	<b>0.42</b>
<b>Peru</b>							
5.350 BONOS DE TESORERIA -144A- 5.35%/19-12.08.2040	PEN	851'000			851'000	166'805.81	0.02
5.400 BONOS DE TESORERIA -144A- 5.4%/19-12.08.2034	PEN	1'100'000			1'100'000	229'081.32	0.03
5.940 BONOS DE TESORERIA -144A- 5.94%/18-12.02.2029	PEN	1'000'000			1'000'000	235'819.56	0.03
6.150 BONOS DE TESORERIA -144A- 6.15%/17-12.08.2032	PEN	2'800'000			2'800'000	632'122.49	0.08
5.700 BONOS DE TESORERIA 5.7%/14-12.08.2024	PEN	800'000		800'000			
6.350 BONOS DE TESORERIA 6.35%/16-12.08.2028	PEN	2'900'000		2'900'000			
6.714 BONOS DE TESORERIA 6.7142%/14-12.02.2055	PEN	240'000			240'000	54'069.58	0.01

908 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.850 BONOS DE TESORERIA 6.85%/10-12.02.2042	PEN	470'000			470'000	108'018.31	0.01
7.300 BONOS DE TESORERIA 7.3%/23-12.08.2033	PEN		2'226'000		2'226'000	538'566.69	0.07
6.900 PERU 6.9%/07-12.08.2037	PEN	1'500'000			1'500'000	346'490.31	0.04
6.950 PERU 6.95%/08-12.08.2031	PEN	1'000'000			1'000'000	239'678.30	0.03
8.200 PERU 8.2%/06-12.08.2026	PEN	1'300'000		1'300'000			
						<b>2'550'652.37</b>	<b>0.31</b>
<b>Philippines</b>							
3.500 ASIAN DEVELOPMENT BANK 3.5%/17-30.05.2024	NZD	200'000			200'000	106'729.95	0.01
3.750 ASIAN DEVELOPMENT BANK 3.75%/14-12.03.2025	AUD	200'000		200'000			
4.650 ASIAN DEVELOPMENT BANK 4.65%/06-16.02.2027	CAD	200'000			200'000	131'755.33	0.02
						<b>238'485.28</b>	<b>0.03</b>
<b>Poland</b>							
1.750 POLAND GOVERNMENT BOND S. -DS0432- 1.75%/21-25.04.2032	PLN	1'700'000	1'500'000		3'200'000	545'902.73	0.07
6.000 POLAND GOVERNMENT BOND S. -DS1033- 6%/22-25.10.2033	PLN		2'300'000		2'300'000	533'237.81	0.06
- POLAND GOVERNMENT BOND S. -OK0724- 0%/21-25.07.2024	PLN	900'000			900'000	195'103.05	0.02
0.750 POLAND GOVERNMENT BOND S. -PS0425- 0.75%/20-25.04.2025	PLN	2'950'000	1'500'000		4'450'000	936'760.54	0.11
3.750 POLAND GOVERNMENT BOND S. -PS0527- 3.75%/22-25.05.2027	PLN	1'000'000			1'000'000	212'364.99	0.03
7.500 POLAND GOVERNMENT BOND S. -PS0728- 7.5%/22-25.07.2028	PLN		2'500'000		2'500'000	602'079.12	0.07
0.250 POLAND GOVERNMENT BOND S. -PS1026- 0.25%/21-25.10.2026	PLN	3'400'000			3'400'000	663'459.96	0.08
3.250 POLAND S. 0725 3.25%/13-25.07.2025	PLN	4'250'000			4'250'000	915'492.24	0.11
2.500 POLAND S. -DS0726- 2.5%/15-25.07.2026	PLN	4'800'000			4'800'000	999'850.12	0.12
2.500 POLAND S. -DS0727- 2.5%/16-25.07.2027	PLN	3'420'000			3'420'000	695'945.70	0.08
2.750 POLAND S. -DS1029- 2.75%/19-25.10.2029	PLN	3'970'000			3'970'000	776'361.40	0.09
1.250 POLAND S. -DS1030- 1.25%/20-25.10.2030	PLN	3'300'000			3'300'000	571'604.20	0.07
2.500 POLAND S. -PS0424- 2.5%/18-25.04.2024	PLN	2'800'000		2'800'000			
2.250 POLAND S. -PS1024- 2.25%/19-25.10.2024	PLN	3'230'000		3'230'000			
2.750 POLAND S. -WS0428- 2.75%/13-25.04.2028	PLN	3'700'000			3'700'000	747'229.27	0.09
4.000 POLAND S. -WS0447- 4%/17-25.04.2047	PLN	250'000			250'000	44'994.74	0.01
5.750 POLAND WS 0429 5.75%/08-25.04.2029	PLN	1'380'000	180'000		1'560'000	352'739.00	0.04
						<b>8'793'124.87</b>	<b>1.06</b>
<b>Romania</b>							
2.500 ROMANIA GOVERNMENT BOND 2.5%/21-25.10.2027	RON	800'000			800'000	135'417.72	0.02
3.250 ROMANIA GOVERNMENT BOND 3.25%/16-29.04.2024	RON	1'000'000			1'000'000	190'861.86	0.02
3.250 ROMANIA GOVERNMENT BOND 3.25%/20-24.06.2026	RON	800'000			800'000	144'412.53	0.02
3.650 ROMANIA GOVERNMENT BOND 3.65%/16-24.09.2031	RON	1'000'000			1'000'000	160'688.03	0.02
3.650 ROMANIA GOVERNMENT BOND 3.65%/20-28.07.2025	RON	1'300'000			1'300'000	241'529.99	0.03
3.700 ROMANIA GOVERNMENT BOND 3.7%/20-25.11.2024	RON	1'500'000			1'500'000	282'753.78	0.03
4.000 ROMANIA GOVERNMENT BOND 4%/20-25.10.2023	RON	1'400'000		1'400'000			
4.150 ROMANIA GOVERNMENT BOND 4.15%/20-24.10.2030	RON		2'000'000		2'000'000	338'076.45	0.04
4.150 ROMANIA GOVERNMENT BOND 4.15%/20-26.01.2028	RON	1'400'000			1'400'000	250'131.55	0.03
4.250 ROMANIA GOVERNMENT BOND 4.25%/21-28.04.2036	RON		900'000		900'000	138'950.49	0.02
4.400 ROMANIA GOVERNMENT BOND 4.4%/19-25.09.2023	RON	500'000		500'000			
4.500 ROMANIA GOVERNMENT BOND 4.5%/19-17.06.2024	RON	1'900'000		1'900'000			
4.750 ROMANIA GOVERNMENT BOND 4.75%/14-24.02.2025	RON		1'200'000		1'200'000	227'354.60	0.03
4.750 ROMANIA GOVERNMENT BOND 4.75%/19-11.10.2034	RON	550'000			550'000	91'208.85	0.01
4.850 ROMANIA GOVERNMENT BOND 4.85%/18-22.04.2026	RON	1'100'000			1'100'000	206'063.04	0.02
4.850 ROMANIA GOVERNMENT BOND 4.85%/21-25.07.2029	RON		1'300'000		1'300'000	231'557.12	0.03
5.000 ROMANIA GOVERNMENT BOND 5%/18-12.02.2029	RON	1'300'000			1'300'000	235'929.13	0.03
6.700 ROMANIA GOVERNMENT BOND 6.7%/22-25.02.2032	RON		1'300'000		1'300'000	252'594.62	0.03
7.200 ROMANIA GOVERNMENT BOND 7.2%/23-30.10.2033	RON		1'000'000		1'000'000	200'780.47	0.02
7.350 ROMANIA GOVERNMENT BOND 7.35%/23-28.04.2031	RON		200'000		200'000	40'078.25	0.00
7.900 ROMANIA GOVERNMENT BOND 7.9%/23-24.02.2038	RON		1'000'000		1'000'000	213'636.51	0.03
8.000 ROMANIA GOVERNMENT BOND 8%/23-29.04.2030	RON		400'000		400'000	82'310.10	0.01
8.250 ROMANIA GOVERNMENT BOND 8.25%/22-29.09.2032	RON		1'100'000		1'100'000	234'255.64	0.03
5.800 ROMANIA S. -15Y- 5.8%/12-26.07.2027	RON	1'300'000			1'300'000	246'420.46	0.03
						<b>4'145'011.19</b>	<b>0.50</b>
<b>Singapore</b>							
1.370 HOUSING & DEVELOPMENT BRD 1.37%/21-16.03.2028	SGD	250'000			250'000	151'627.97	0.02
2.505 HOUSING & DEVELOPMENT BRD 2.505%/12-27.06.2024	SGD	750'000			750'000	488'909.31	0.06
1.300 HOUSING & DEVELOPMENT BRD S. -93- 1.3%/20-03.12.2035	SGD	250'000			250'000	131'240.69	0.02
1.730 HOUSING & DEVELOPMENT BRD S. -96- 1.73%/21-19.05.2031	SGD	250'000			250'000	147'257.43	0.02
1.875 SINGAPORE 1.875%/20-01.03.2050	SGD	1'070'000		100'000	970'000	501'208.77	0.06
2.125 SINGAPORE 2.125%/16-01.01.2026	SGD	600'000			600'000	383'324.38	0.05
2.250 SINGAPORE 2.25%/16-01.08.2036	SGD	920'000			920'000	549'917.56	0.07
2.375 SINGAPORE 2.375%/15-01.06.2025	SGD	800'000		300'000	500'000	322'985.59	0.04
2.375 SINGAPORE 2.375%/19-01.07.2039	SGD	400'000			400'000	238'852.49	0.03
2.750 SINGAPORE 2.75%/12-01.04.2042	SGD	740'000			740'000	464'653.86	0.06
2.750 SINGAPORE 2.75%/13-01.07.2023	SGD	700'000		700'000			
2.750 SINGAPORE 2.75%/16-01.03.2046	SGD	830'000		100'000	730'000	454'723.36	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.875 SINGAPORE 2.875%/10-01.09.2030	SGD	820'000			820'000	529'800.72	0.06
2.875 SINGAPORE 2.875%/14-01.07.2029	SGD	650'000			650'000	420'902.71	0.05
3.000 SINGAPORE 3%/09-01.09.2024	SGD	940'000		940'000			
3.375 SINGAPORE 3.375%/12-01.09.2033	SGD	1'200'000		200'000	1'000'000	670'190.19	0.08
3.500 SINGAPORE 3.5%/07-01.03.2027	SGD	1'090'000	150'000	300'000	940'000	622'220.03	0.08
0.500 SINGAPORE GOVERNMENT 0.5%/20-01.11.2025	SGD	700'000			700'000	437'189.05	0.05
1.250 SINGAPORE GOVERNMENT 1.25%/21-01.11.2026	SGD		700'000		700'000	436'012.34	0.05
1.625 SINGAPORE GOVERNMENT 1.625%/21-01.07.2031	SGD	500'000	200'000		700'000	414'196.22	0.05
1.875 SINGAPORE GOVERNMENT 1.875%/21-01.10.2051	SGD	300'000	200'000		500'000	259'334.32	0.03
2.000 SINGAPORE GOVERNMENT 2%/19-01.02.2024	SGD	450'000		450'000			
2.625 SINGAPORE GOVERNMENT 2.625%/18-01.05.2028	SGD	710'000			710'000	457'237.37	0.06
2.625 SINGAPORE GOVERNMENT 2.625%/22-01.08.2032	SGD	300'000	300'000		600'000	379'424.48	0.05
2.875 SINGAPORE GOVERNMENT 2.875%/22-01.09.2027	SGD		330'000		330'000	214'661.46	0.03
2.875 SINGAPORE GOVERNMENT 2.875%/23-01.08.2028	SGD		300'000		300'000	195'214.29	0.02
3.000 SINGAPORE GOVERNMENT 3%/22-01.08.2072	SGD		320'000		320'000	209'647.42	0.03
						<b>9'080'732.01</b>	<b>1.10</b>
<b>South Korea</b>							
4.000 EXPORT-IMPORT BANK KOREA 4%/16-07.06.2027	AUD	220'000			220'000	122'400.89	0.01
3.750 KOREA 3.75%/13-10.12.2033	KRW	2'350'000'000		500'000'000	1'850'000'000	1'248'564.94	0.15
1.030 KOREA MONETARY STAB BOND 1.03%/21-02.06.2023	KRW	1'000'000'000		1'000'000'000			
1.500 KOREA N. -01500-2612- (16-8) 1.5%/16-10.12.2026	KRW	1'520'000'000			1'520'000'000	953'731.88	0.12
1.500 KOREA N. -01500-3609-(16-6)- 1.5%/16-10.09.2036	KRW	1'090'000'000			1'090'000'000	576'482.09	0.07
1.875 KOREA N. -01875-2606- (16-3) 1.875%/16-10.06.2026	KRW	1'130'000'000			1'130'000'000	721'979.57	0.09
2.000 KOREA N. -02000-4603- (16-1) 2%/16-10.03.2046	KRW	2'200'000'000			2'200'000'000	1'136'071.57	0.14
2.250 KOREA N. -02250-2506 (15-2)- 2.25%/15-10.06.2025	KRW	1'500'000'000			1'500'000'000	976'770.39	0.12
2.625 KOREA N. 02625-3509 (15-6) 2.625%/15-10.09.2035	KRW		1'100'000'000		1'100'000'000	670'120.01	0.08
2.750 KOREA N. 02750-4412 2.75%/14-10.12.2044	KRW	650'000'000	1'000'000'000		1'650'000'000	981'750.96	0.12
3.000 KOREA N. 03000-2409 (14-5) 3%/14-10.09.2024	KRW	2'920'000'000		2'920'000'000			
3.375 KOREA N. 03375-2309 3.375%/13-10.09.2023	KRW	3'200'000'000		3'200'000'000			
3.500 KOREA N. 03500-2403(14-2) 3.5%/14-10.03.2024	KRW	1'350'000'000			1'350'000'000	907'834.39	0.11
5.500 KOREA N. 0550-2912 5.5%/09-10.12.2029	KRW	1'000'000'000			1'000'000'000	730'380.32	0.09
2.250 KOREA N.02250-2512 (15-8) 2.25%/15-10.12.2025	KRW	300'000'000			300'000'000	194'273.00	0.02
5.250 KOREA N.0525-2703 5.25%/07-10.03.2027	KRW	700'000'000			700'000'000	486'646.29	0.06
2.125 KOREA S. -02125-4703 (17-1)- 2.125%/17-10.03.2047	KRW	2'600'000'000			2'600'000'000	1'365'608.11	0.17
3.000 KOREA S. 0300-4212 3%/12-10.12.2042	KRW	1'500'000'000	800'000'000		2'300'000'000	1'418'020.41	0.17
4.000 KOREA S. 0400-3112 4%/11-10.12.2031	KRW	2'115'000'000			2'115'000'000	1'444'392.03	0.17
4.750 KOREA S. 0475-3012 4.75%/10-10.12.2030	KRW	2'000'000'000			2'000'000'000	1'419'801.24	0.17
5.500 KOREA S. 0550-2803 5.5%/08-10.03.2028	KRW	1'500'000'000			1'500'000'000	1'066'418.92	0.13
5.750 KOREA S. 2603 5.75%/06-10.03.2026	KRW	1'000'000'000			1'000'000'000	690'975.93	0.08
0.750 KOREA TREASURY BOND 0.75%/21-10.03.2023	KRW	700'000'000		700'000'000			
1.000 KOREA TREASURY BOND 1%/20-10.06.2023	KRW	1'100'000'000		1'100'000'000			
1.125 KOREA TREASURY BOND 1.125%/19-10.09.2039	KRW	1'900'000'000			1'900'000'000	906'822.52	0.11
1.125 KOREA TREASURY BOND 1.125%/20-10.09.2025	KRW	1'500'000'000			1'500'000'000	957'767.29	0.12
1.125 KOREA TREASURY BOND 1.125%/21-10.06.2024	KRW	900'000'000			900'000'000	593'224.64	0.07
1.250 KOREA TREASURY BOND 1.25%/21-10.03.2026	KRW	1'820'000'000		500'000'000	1'320'000'000	836'069.54	0.10
1.250 KOREA TREASURY BOND 1.25%/21-10.09.2023	KRW	900'000'000		900'000'000			
1.375 KOREA TREASURY BOND 1.375%/19-10.12.2029	KRW	1'000'000'000			1'000'000'000	589'168.15	0.07
1.375 KOREA TREASURY BOND 1.375%/20-10.06.2030	KRW	2'400'000'000	1'300'000'000	700'000'000	3'000'000'000	1'747'554.70	0.21
1.500 KOREA TREASURY BOND 1.5%/20-10.03.2025	KRW	500'000'000			500'000'000	324'205.20	0.04
1.500 KOREA TREASURY BOND 1.5%/20-10.03.2050	KRW	5'350'000'000			5'350'000'000	2'489'463.57	0.30
1.500 KOREA TREASURY BOND 1.5%/20-10.09.2040	KRW	1'100'000'000			1'100'000'000	548'500.27	0.07
1.500 KOREA TREASURY BOND 1.5%/20-10.12.2030	KRW	1'400'000'000	1'300'000'000		2'700'000'000	1'570'493.08	0.19
1.750 KOREA TREASURY BOND 1.75%/21-10.09.2026	KRW	1'100'000'000	600'000'000	500'000'000	1'200'000'000	761'633.45	0.09
1.875 KOREA TREASURY BOND 1.875%/19-10.06.2029	KRW	1'200'000'000			1'200'000'000	732'424.87	0.09
1.875 KOREA TREASURY BOND 1.875%/21-10.03.2051	KRW	4'680'000'000			4'680'000'000	2'290'928.40	0.28
1.875 KOREA TREASURY BOND 1.875%/21-10.09.2041	KRW	450'000'000	800'000'000		1'250'000'000	656'125.14	0.08
1.875 KOREA TREASURY BOND 1.875%/21-10.12.2024	KRW	900'000'000		900'000'000			
2.000 KOREA TREASURY BOND 2%/19-10.03.2049	KRW	2'200'000'000			2'200'000'000	1'116'256.95	0.14
2.000 KOREA TREASURY BOND 2%/21-10.06.2031	KRW	1'500'000'000	600'000'000		2'100'000'000	1'253'811.95	0.15
2.125 KOREA TREASURY BOND 2.125%/17-10.06.2027	KRW	800'000'000			800'000'000	507'517.47	0.06
2.250 KOREA TREASURY BOND 2.25%/17-10.09.2037	KRW	1'200'000'000	450'000'000		1'650'000'000	949'549.40	0.11
2.250 KOREA TREASURY BOND 2.25%/18-10.09.2023	KRW	500'000'000		500'000'000			
2.375 KOREA TREASURY BOND 2.375%/17-10.12.2027	KRW	1'200'000'000	500'000'000		1'700'000'000	1'082'028.78	0.13
2.375 KOREA TREASURY BOND 2.375%/18-10.03.2023	KRW	2'300'000'000		2'300'000'000			
2.375 KOREA TREASURY BOND 2.375%/18-10.09.2038	KRW	1'350'000'000			1'350'000'000	782'211.23	0.09
2.375 KOREA TREASURY BOND 2.375%/18-10.12.2028	KRW	1'100'000'000	500'000'000		1'600'000'000	1'007'260.94	0.12
2.375 KOREA TREASURY BOND 2.375%/21-10.12.2031	KRW	1'400'000'000			1'400'000'000	854'365.28	0.10
2.375 KOREA TREASURY BOND 2.375%/22-10.03.2027	KRW	1'400'000'000			1'400'000'000	897'640.08	0.11
2.500 KOREA TREASURY BOND 2.5%/22-10.03.2052	KRW	700'000'000			700'000'000	387'038.18	0.05
2.625 KOREA TREASURY BOND 2.625%/18-10.03.2048	KRW	2'450'000'000			2'450'000'000	1'413'676.10	0.17

910 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.625	KOREA TREASURY BOND 2.625%/18-10.06.2028	KRW	870'000'000	700'000'000	1'570'000'000	1'003'637.06	0.12
3.125	KOREA TREASURY BOND 3.125%/22-10.06.2025	KRW	1'000'000'000		1'000'000'000	658'243.31	0.08
3.125	KOREA TREASURY BOND 3.125%/22-10.09.2027	KRW		1'200'000'000	1'200'000'000	784'843.93	0.10
3.125	KOREA TREASURY BOND 3.125%/22-10.09.2052	KRW	300'000'000		300'000'000	188'202.53	0.02
3.125	KOREA TREASURY BOND 3.125%/23-10.06.2026	KRW		1'400'000'000	1'400'000'000	920'221.15	0.11
3.250	KOREA TREASURY BOND 3.25%/22-10.09.2042	KRW		1'400'000'000	1'400'000'000	898'196.82	0.11
3.250	KOREA TREASURY BOND 3.25%/23-10.03.2028	KRW		1'600'000'000	1'600'000'000	1'049'839.16	0.13
3.250	KOREA TREASURY BOND 3.25%/23-10.03.2053	KRW		1'700'000'000	1'700'000'000	1'095'789.80	0.13
3.250	KOREA TREASURY BOND 3.25%/23-10.06.2033	KRW		1'000'000'000	1'000'000'000	647'195.64	0.08
3.375	KOREA TREASURY BOND 3.375%/22-10.06.2032	KRW	400'000'000	900'000'000	1'300'000'000	850'303.58	0.10
3.375	KOREA TREASURY BOND 3.375%/23-10.03.2025	KRW		1'200'000'000	1'200'000'000	792'905.47	0.10
3.500	KOREA TREASURY BOND 3.5%/23-10.09.2028	KRW		1'000'000'000	1'000'000'000	663'180.88	0.08
4.250	KOREA TREASURY BOND 4.25%/22-10.12.2024	KRW		500'000'000			
4.250	KOREA TREASURY BOND 4.25%/22-10.12.2025	KRW		800'000'000	800'000'000	536'417.67	0.06
4.250	KOREA TREASURY BOND 4.25%/22-10.12.2032	KRW		800'000'000	800'000'000	557'443.46	0.07
						<b>53'014'380.58</b>	<b>6.42</b>
<b>Spain</b>							
5.678	BANCO SANTANDER SA 5.678%/23-09.03.2028	AUD		300'000	300'000	172'954.88	0.02
						<b>172'954.88</b>	<b>0.02</b>
<b>Supranational</b>							
1.100	AFRICAN DEVELOPMENT BANK 1.1%/21-16.12.2026	AUD	150'000		150'000	78'636.18	0.01
0.500	ASIAN DEVELOPMENT BANK 0.5%/20-05.05.2026	AUD	200'000		200'000	105'741.57	0.01
0.750	ASIAN DEVELOPMENT BANK 0.75%/21-10.02.2026	CAD	200'000		200'000	121'175.85	0.01
0.800	ASIAN DEVELOPMENT BANK 0.8%/21-06.11.2025	AUD	100'000		100'000	54'088.64	0.01
1.100	ASIAN DEVELOPMENT BANK 1.1%/21-02.03.2028	AUD	100'000		100'000	50'519.93	0.01
1.500	ASIAN DEVELOPMENT BANK 1.5%/21-04.05.2028	CAD	200'000		200'000	117'700.10	0.01
3.300	ASIAN DEVELOPMENT BANK 3.3%/18-08.08.2028	AUD	100'000		100'000	54'863.85	0.01
3.400	ASIAN DEVELOPMENT BANK 3.4%/17-10.09.2027	AUD	100'000		100'000	55'631.61	0.01
3.700	ASIAN DEVELOPMENT BANK 3.7%/22-17.06.2025	AUD	100'000		100'000	56'833.41	0.01
4.250	ASIAN DEVELOPMENT BANK 4.25%/23-17.01.2028	AUD		200'000	100'000	57'164.25	0.01
4.500	ASIAN DEVELOPMENT BANK 4.5%/23-20.06.2030	AUD		200'000	200'000	113'909.94	0.01
0.750	EUROPEAN INVESTMENT BANK 0.75%/21-15.07.2027	AUD	200'000		200'000	102'141.89	0.01
1.000	EUROPEAN INVESTMENT BANK 1%/21-25.02.2028	PLN		800'000	800'000	148'955.79	0.02
1.000	EUROPEAN INVESTMENT BANK 1%/21-28.01.2028	CAD	200'000		200'000	116'067.26	0.01
1.300	EUROPEAN INVESTMENT BANK 1.3%/21-27.01.2031	AUD	300'000		300'000	137'547.52	0.02
1.375	EUROPEAN INVESTMENT BANK 1.375%/18-12.05.2028	SEK	1'000'000		1'000'000	79'032.62	0.01
1.500	EUROPEAN INVESTMENT BANK 1.5%/17-02.03.2027	SEK	2'000'000		2'000'000	161'688.77	0.02
1.750	EUROPEAN INVESTMENT BANK 1.75%/19-30.07.2024	CAD	268'000		268'000	171'779.12	0.02
1.750	EUROPEAN INVESTMENT BANK 1.75%/20-13.03.2025	NOK	500'000		500'000		
1.800	EUROPEAN INVESTMENT BANK 1.8%/22-19.01.2027	AUD	200'000		200'000	107'093.60	0.01
1.900	EUROPEAN INVESTMENT BANK 1.9%/20-22.01.2025	CAD	100'000		100'000		
3.000	EUROPEAN INVESTMENT BANK 3%/19-25.11.2029	PLN		700'000	700'000	136'047.53	0.02
3.300	EUROPEAN INVESTMENT BANK 3.3%/17-03.02.2028	AUD	100'000		100'000	55'245.15	0.01
3.900	EUROPEAN INVESTMENT BANK 3.9%/23-15.06.2028	CAD		100'000	100'000	64'831.89	0.01
4.750	EUROPEAN INVESTMENT BANK 4.75%/14-07.08.2024	AUD	200'000		200'000		
0.750	INTER-AMERICAN DEVEL BK 0.75%/20-15.10.2025	CAD	100'000		100'000	61'140.08	0.01
0.875	INTER-AMERICAN DEVEL BK 0.875%/20-27.08.2027	CAD	200'000		200'000	116'716.57	0.01
1.000	INTER-AMERICAN DEVEL BK 1%/21-29.06.2026	CAD	100'000		100'000	60'256.93	0.01
1.700	INTER-AMERICAN DEVEL BK 1.7%/19-10.10.2024	CAD	200'000		200'000		
2.700	INTER-AMERICAN DEVEL BK 2.7%/22-29.01.2026	AUD	300'000		300'000	166'975.67	0.02
3.400	INTER-AMERICAN DEVEL BK 3.4%/23-24.05.2028	CAD		300'000	300'000	190'678.36	0.02
1.950	INTER-AMERICAN DEVEL BK S. -23- 1.95%/19-23.04.2024	AUD	100'000		100'000		
1.100	INTER-AMERICAN INVEST CO 1.1%/21-30.06.2026	AUD	100'000		100'000	52'767.58	0.01
2.300	INTER-AMERICAN INVEST CO 2.3%/22-17.02.2027	AUD	200'000		200'000	106'787.41	0.01
0.433	INTL BK RECON & DEVELOP 0.4325%/19-12.11.2026	SEK		4'000'000	4'000'000	315'568.82	0.04
0.500	INTL BK RECON & DEVELOP 0.5%/20-18.05.2026	AUD	200'000		200'000	105'668.18	0.01
0.625	INTL BK RECON & DEVELOP 0.625%/20-24.09.2027	NZD	100'000		100'000	46'249.31	0.01
0.625	INTL BK RECON & DEVELOP 0.625%/21-14.01.2026	CAD	200'000		200'000	121'164.36	0.01
0.750	INTL BK RECON & DEVELOP 0.75%/20-02.07.2025	CAD	200'000		200'000	123'398.24	0.01
0.750	INTL BK RECON & DEVELOP 0.75%/20-10.06.2026	NZD	200'000		200'000	97'583.47	0.01
0.875	INTL BK RECON & DEVELOP 0.875%/20-28.09.2027	CAD	200'000		200'000	116'501.69	0.01
1.200	INTL BK RECON & DEVELOP 1.2%/21-22.07.2026	CAD	100'000		100'000	60'443.68	0.01
1.375	INTL BK RECON & DEVELOP 1.375%/20-19.02.2025	NZD	100'000		100'000	51'540.71	0.01
1.625	INTL BK RECON & DEVELOP 1.625%/21-10.05.2028	NZD		100'000	100'000	47'171.25	0.01
1.800	INTL BK RECON & DEVELOP 1.8%/19-26.07.2024	CAD	200'000		200'000	128'234.92	0.02
1.800	INTL BK RECON & DEVELOP 1.8%/22-19.01.2027	CAD	300'000		300'000	182'525.79	0.02
1.900	INTL BK RECON & DEVELOP 1.9%/20-16.01.2025	CAD	200'000		200'000		
1.950	INTL BK RECON & DEVELOP 1.95%/19-20.09.2029	CAD	100'000		100'000	58'552.00	0.01
2.875	INTL BK RECON & DEVELOP 2.875%/21-30.11.2026	NZD		200'000	200'000	101'683.02	0.01
2.900	INTL BK RECON & DEVELOP 2.9%/18-26.11.2025	AUD	100'000		100'000	56'025.52	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.200 INTL BK RECON & DEVELOP 4.2%/23-21.04.2033	AUD		300'000		300'000	164'517.59	0.02
4.625 INTL BK RECON & DEVELOP 4.625%/23-02.02.2028	NZD		100'000		100'000	53'178.81	0.01
1.750 INTL BK RECON & DEVELOP S. -100985- 1.75%/19-06.11.2024	NOK	1'500'000		1'500'000			
1.375 INTL FINANCE CORP 1.375%/19-13.09.2024	CAD	200'000			200'000	127'494.81	0.02
1.850 INTL FINANCE CORP 1.85%/22-28.01.2027	CAD	200'000			200'000	121'827.74	0.01
3.200 INTL FINANCE CORP 3.2%/16-22.07.2026	AUD	300'000			300'000	167'916.59	0.02
3.200 INTL FINANCE CORP 3.2%/17-18.10.2027	AUD	100'000			100'000	55'240.56	0.01
3.600 INTL FINANCE CORP 3.6%/22-24.02.2026	AUD	200'000			200'000	113'178.31	0.01
3.635 INTL FINANCE CORP 3.635%/18-26.08.2033	AUD		200'000		200'000	104'026.02	0.01
1.375 NORDIC INVESTMENT BANK 1.375%/18-27.01.2028	SEK	1'000'000			1'000'000	79'370.46	0.01
1.875 NORDIC INVESTMENT BANK 1.875%/18-10.04.2024	NOK	1'500'000		1'500'000			
2.400 NORDIC INVESTMENT BANK 2.4%/22-22.09.2025	AUD	100'000			100'000	55'614.98	0.01
4.100 NORDIC INVESTMENT BANK 4.1%/23-08.06.2028	AUD		400'000		400'000	225'893.32	0.03
4.375 NORDIC INVESTMENT BANK 4.375%/23-21.02.2030	NZD		100'000		100'000	52'163.47	0.01
						<b>5'834'752.69</b>	<b>0.71</b>
<b>Sweden</b>							
1.000 DANSKE HYPOTEK AB S. -2312- 1%/18-20.12.2023	SEK	2'000'000		2'000'000			
1.000 DANSKE HYPOTEK AB S. -2412- 1%/19-18.12.2024	SEK	2'000'000		2'000'000			
0.500 DANSKE HYPOTEK AB S. -2612- 0.5%/21-16.12.2026	SEK	2'000'000			2'000'000	157'280.62	0.02
3.500 DANSKE HYPOTEK AB S. -2812- 3.5%/23-20.12.2028	SEK		4'000'000		4'000'000	342'518.09	0.04
2.240 ELLEVIO AB S. -3- 2.24%/17-28.02.2024	SEK	1'000'000		1'000'000			
0.125 KINGDOM OF SWEDEN 0.125%/20-09.09.2030	SEK	1'300'000			1'300'000	95'164.31	0.01
0.375 KOMMUNINVEST I SVERIGE 0.375%/21-10.06.2026	SEK	1'000'000			1'000'000	79'577.26	0.01
1.000 KOMMUNINVEST I SVERIGE 1%/17-02.10.2024	SEK	4'000'000		4'000'000			
1.000 KOMMUNINVEST I SVERIGE S. -K2311- 1%/18-13.11.2023	SEK	4'000'000		4'000'000			
1.000 KOMMUNINVEST I SVERIGE S. -K2505- 1%/18-12.05.2025	SEK	5'000'000			5'000'000	412'421.25	0.05
0.750 KOMMUNINVEST I SVERIGE S. -K2602- 0.75%/20-04.02.2026	SEK	1'300'000			1'300'000	105'227.14	0.01
1.000 KOMMUNINVEST I SVERIGE S. -K2611- 1%/19-12.11.2026	SEK	4'300'000			4'300'000	344'736.37	0.04
0.750 KOMMUNINVEST I SVERIGE S. -K2805- 0.75%/21-12.05.2028	SEK	2'000'000			2'000'000	154'140.46	0.02
0.425 LANDSHYPOTEK BANK AB S. -1010- 0.425%/21-18.03.2026	SEK	2'000'000			2'000'000	159'819.99	0.02
1.250 LANSFORSKRINGAR HYPOTEK 1.25%/16-20.09.2023	SEK	2'000'000		2'000'000			
1.500 LANSFORSKRINGAR HYPOTEK 1.5%/17-18.09.2024	SEK	2'000'000		500'000	1'500'000	125'907.90	0.02
1.250 LANSFORSKRINGAR HYPOTEK S. -518- 1.25%/18-17.09.2025	SEK	1'000'000			1'000'000	82'074.92	0.01
1.500 LANSFORSKRINGAR HYPOTEK S. -519- 1.5%/19-16.09.2026	SEK	1'000'000			1'000'000	81'183.08	0.01
1.000 LANSFORSKRINGAR HYPOTEK S. -520- 1%/20-15.09.2027	SEK	4'000'000			4'000'000	314'377.43	0.04
3.750 LANSFORSKRINGAR HYPOTEK S. -523- 3.75%/23-30.09.2030	SEK		4'000'000		4'000'000	346'289.69	0.04
1.250 NORDEA HYPOTEK AB 1.25%/17-20.09.2023	SEK	6'200'000		6'200'000			
1.000 NORDEA HYPOTEK AB S. -5534- 1%/18-18.09.2024	SEK	7'000'000		7'000'000			
1.000 NORDEA HYPOTEK AB S. -5535- 1%/19-17.09.2025	SEK	6'000'000			6'000'000	490'596.07	0.06
0.500 NORDEA HYPOTEK AB S. -5536- 0.5%/20-16.09.2026	SEK	2'000'000	4'000'000		6'000'000	474'987.14	0.06
1.000 NORDEA HYPOTEK AB S. -5537- 1%/21-16.06.2027	SEK	4'000'000			6'000'000	473'843.41	0.06
3.500 NORDEA HYPOTEK AB S. -5538- 3.5%/22-20.09.2028	SEK		2'000'000		2'000'000	171'262.45	0.02
4.250 SEB 4.25%/08-01.12.2023	SEK	2'000'000			2'000'000		
1.000 SKANDINAVISKA ENSKILDA S. -576- 1%/18-20.12.2023	SEK	4'000'000			4'000'000		
1.000 SKANDINAVISKA ENSKILDA S. -579- 1%/19-18.12.2024	SEK	6'000'000			6'000'000		
0.500 SKANDINAVISKA ENSKILDA S. -581- 0.5%/21-16.12.2026	SEK	2'000'000			2'000'000	157'350.40	0.02
3.000 SKANDINAVISKA ENSKILDA S. -602- 3%/23-06.11.2028	SEK		4'000'000		4'000'000	335'339.10	0.04
1.500 STADSHYPOTEK AB S. -1588- 1.5%/18-01.03.2024	SEK	5'000'000			5'000'000	425'496.76	0.05
1.500 STADSHYPOTEK AB S. -1589- 1.5%/19-03.12.2024	SEK	8'000'000		2'000'000	6'000'000	501'344.11	0.06
1.000 STADSHYPOTEK AB S. -1590- 1%/20-03.09.2025	SEK	6'000'000			6'000'000	491'121.98	0.06
0.500 STADSHYPOTEK AB S. -1591- 0.5%/20-01.06.2026	SEK	6'000'000	2'000'000		8'000'000	638'061.33	0.08
1.000 STADSHYPOTEK AB S. -1592- 1%/21-01.03.2027	SEK	4'000'000	4'000'000		8'000'000	635'658.12	0.08
2.000 STADSHYPOTEK AB S. -1594- 2%/18-01.09.2028	SEK	4'000'000	6'000'000		10'000'000	804'222.92	0.10
4.000 STADSHYPOTEK AB S. -1595- 4%/23-02.05.2029	SEK		2'000'000		2'000'000	175'284.24	0.02
5.000 SVENSKA HANDELSBANKEN AB 5%/23-02.03.2028	AUD		250'000		250'000	143'535.62	0.02
1.000 SWEDBANK HYPOTEK AB S. -193- 1%/17-20.12.2023	SEK	2'000'000			2'000'000		
1.000 SWEDBANK HYPOTEK AB S. -194- 1%/18-18.09.2024	SEK	9'000'000			9'000'000		
1.000 SWEDBANK HYPOTEK AB S. -195- 1%/19-18.06.2025	SEK	3'000'000			3'000'000	246'623.03	0.03
1.000 SWEDBANK HYPOTEK AB S. -197- 1%/21-17.03.2027	SEK	2'200'000			2'200'000	174'622.51	0.02
3.000 SWEDBANK HYPOTEK AB S. -199- 3%/23-28.03.2029	SEK		1'000'000		1'000'000	83'710.53	0.01
1.000 SWEDEN 1%/15-12.11.2026	SEK	5'000'000	5'000'000	3'000'000	7'000'000	568'376.87	0.07
2.500 SWEDEN 2.5%/13-12.05.2025	SEK	6'380'000	820'000		7'200'000	607'256.04	0.07
3.500 SWEDEN S. 1053 3.5%/09-30.03.2039	SEK	4'575'000			4'575'000	430'384.34	0.05
2.250 SWEDEN S. 1056 2.25%/11-01.06.2032	SEK	2'385'000	2'000'000		4'385'000	367'152.77	0.04
1.500 SWEDEN S. 1057 1.50%/11-13.11.2023	SEK	3'760'000		3'760'000			
0.750 SWEDEN S. -1060- 0.75%/16-12.05.2028	SEK	3'400'000	5'500'000	1'200'000	7'700'000	608'072.83	0.07
0.750 SWEDEN S. -1061- -144A- 0.75%/18-12.11.2029	SEK	6'525'000			6'525'000	504'393.59	0.06
1.000 SWEDISH COVERED BOND S. -145- 1%/19-12.06.2024	SEK	4'000'000			4'000'000	337'541.48	0.04
2.000 SWEDISH COVERED BOND S. -147- 2%/17-17.06.2026	SEK	3'000'000			3'000'000	247'235.74	0.03
0.250 SWEDISH COVERED BOND S. -148- 0.25%/20-09.06.2027	SEK	2'000'000			2'000'000	154'147.27	0.02

912 CSIF (CH) Bond Aggregate Global ex G4 ex CHF

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 SWEDISH COVERED BOND S. -151- 1%/19-12.06.2030	SEK	4'000'000			4'000'000	294'944.14	0.04
0.750 SWEDISH COVERED BOND S. -153- 0.75%/20-09.06.2032	SEK	2'000'000			2'000'000	137'643.10	0.02
4.300 SWEDISH EXPORT CREDIT 4.3%/23-30.05.2028	AUD		200'000		200'000	113'176.01	0.01
1.750 SWEDISH GOVERNMENT -144A- 1.75%/22-11.11.2033	SEK	3'000'000	1'000'000		4'000'000	318'983.01	0.04
0.125 SWEDISH GOVERNMENT S. -1062- -144A- 0.125%/20-12.05.2031	SEK	6'000'000	1'900'000	3'000'000	4'900'000	353'571.47	0.04
0.500 SWEDISH GOVERNMENT S. -1063- 0.5%/20-24.11.2045	SEK	500'000	4'000'000		4'500'000	246'897.48	0.03
1.375 SWEDISH GOVERNMENT S. -1064- 1.375%/21-23.06.2071	SEK	4'000'000			4'000'000	204'027.40	0.02
						<b>14'717'581.77</b>	<b>1.78</b>
<b>Switzerland</b>							
3.900 EUROFIMA BASEL 3.9%/15-19.12.2025	AUD	100'000			100'000	56'760.02	0.01
4.550 EUROFIMA BASEL S. 147 4.55%/07-30.03.2027	CAD	200'000			200'000	130'728.23	0.02
1.200 UBS AG AUSTRALIA 1.2%/20-30.07.2025	AUD	100'000			100'000	54'432.67	0.01
5.808 UBS AG AUSTRALIA 5.808%/23-24.11.2028	AUD		100'000		100'000	58'972.69	0.01
						<b>300'893.61</b>	<b>0.04</b>
<b>Thailand</b>							
0.510 BANK OF THAILAND BOND 0.51%/21-24.05.2023	THB	11'000'000		11'000'000			
4.500 MINISTRY FIN (THAILAND) 4.50%/07-09.04.2024	THB	10'000'000		7'500'000		61'582.14	0.01
1.450 MINISTRY OF FINANCE (THAILAND) 1.45%/19-17.12.2024	THB	33'000'000			33'000'000	805'859.91	0.10
1.600 MINISTRY OF FINANCE (THAILAND) 1.6%/19-17.06.2035	THB	15'000'000			15'000'000	333'249.71	0.04
1.600 MINISTRY OF FINANCE (THAILAND) 1.6%/19-17.12.2029	THB	13'000'000			13'000'000	307'752.50	0.04
2.125 MINISTRY OF FINANCE (THAILAND) 2.125%/16-17.12.2026	THB	23'000'000			23'000'000	564'832.90	0.07
2.400 MINISTRY OF FINANCE (THAILAND) 2.4%/18-17.12.2023	THB	21'000'000		21'000'000			
2.875 MINISTRY OF FINANCE (THAILAND) 2.875%/16-17.06.2046	THB	14'000'000			14'000'000	332'008.71	0.04
2.875 MINISTRY OF FINANCE (THAILAND) 2.875%/18-17.12.2028	THB	29'000'000			29'000'000	733'397.16	0.09
3.300 MINISTRY OF FINANCE (THAILAND) 3.3%/18-17.06.2038	THB	40'000'000			40'000'000	1'038'549.50	0.13
3.400 MINISTRY OF FINANCE (THAILAND) 3.4%/15-17.06.2036	THB	24'220'000			24'220'000	636'066.13	0.08
3.580 MINISTRY OF FINANCE (THAILAND) 3.58%/12-17.12.2027	THB	15'500'000			15'500'000	399'490.72	0.05
3.600 MINISTRY OF FINANCE (THAILAND) 3.6%/17-17.06.2067	THB	16'400'000			16'400'000	401'854.07	0.05
3.625 MINISTRY OF FINANCE (THAILAND) 3.625%/10-16.06.2023	THB	5'000'000		5'000'000			
3.650 MINISTRY OF FINANCE (THAILAND) 3.65%/10-20.06.2031	THB	29'000'000			29'000'000	772'149.81	0.09
3.775 MINISTRY OF FINANCE (THAILAND) 3.775%/12-25.06.2032	THB	22'000'000			22'000'000	593'371.12	0.07
3.800 MINISTRY OF FINANCE (THAILAND) 3.8%/10-14.06.2041	THB	3'000'000			3'000'000	80'848.52	0.01
3.850 MINISTRY OF FINANCE (THAILAND) 3.85%/10-12.12.2025	THB	25'000'000			25'000'000	632'746.98	0.08
4.000 MINISTRY OF FINANCE (THAILAND) 4%/15-17.06.2066	THB	31'167'000			31'167'000	834'509.92	0.10
4.260 MINISTRY OF FINANCE (THAILAND) 4.26%/12-12.12.2037	THB	36'654'000			36'654'000	1'022'527.24	0.12
4.675 MINISTRY OF FINANCE (THAILAND) 4.675%/13-29.06.2044	THB	13'830'000			13'830'000	425'711.68	0.05
4.875 MINISTRY OF FINANCE (THAILAND) 4.875%/09-22.06.2029	THB	16'100'000			16'100'000	446'695.00	0.05
5.500 MINISTRY OF FINANCE (THAILAND) 5.5%/07-13.03.2023	THB	10'000'000		10'000'000			
5.670 MINISTRY OF FINANCE (THAILAND) 5.67%/07-13.03.2028	THB	14'750'000			14'750'000	410'204.58	0.05
4.750 THAILAND 4.75%/09-20.12.2024	THB	4'000'000			4'000'000	100'235.28	0.01
0.750 THAILAND GOVERNMENT BOND 0.75%/20-17.06.2024	THB	15'000'000			15'000'000	367'088.96	0.04
0.950 THAILAND GOVERNMENT BOND 0.95%/20-17.06.2025	THB	13'000'000			13'000'000	314'626.53	0.04
1.000 THAILAND GOVERNMENT BOND 1%/21-17.06.2027	THB	5'000'000			5'000'000	118'275.30	0.01
1.585 THAILAND GOVERNMENT BOND 1.585%/20-17.12.2035	THB	4'000'000			4'000'000	88'007.55	0.01
1.875 THAILAND GOVERNMENT BOND 1.875%/19-17.06.2049	THB	14'000'000			14'000'000	263'097.40	0.03
2.000 THAILAND GOVERNMENT BOND 2%/20-17.06.2042	THB	13'000'000			13'000'000	277'106.88	0.03
2.000 THAILAND GOVERNMENT BOND 2%/21-17.12.2031	THB	10'000'000	20'000'000		30'000'000	715'017.10	0.09
2.350 THAILAND GOVERNMENT BOND 2.35%/22-17.06.2026	THB		3'000'000		3'000'000	74'074.65	0.01
2.500 THAILAND GOVERNMENT BOND 2.5%/20-17.06.2071	THB	1'000'000			1'000'000	18'577.46	0.00
2.650 THAILAND GOVERNMENT BOND 2.65%/22-17.06.2028	THB		24'000'000		24'000'000	599'741.16	0.07
3.140 THAILAND GOVERNMENT BOND 3.14%/22-17.06.2047	THB		5'000'000		5'000'000	122'228.17	0.01
3.350 THAILAND GOVERNMENT BOND 3.35%/22-17.06.2033	THB		15'000'000		15'000'000	392'515.93	0.05
3.450 THAILAND GOVERNMENT BOND 3.45%/22-17.06.2043	THB		4'000'000		4'000'000	103'890.38	0.01
						<b>14'387'891.05</b>	<b>1.74</b>
<b>United Arab Emirates</b>							
6.100 EMIRATES NBD BANK PJSC 6.1%/23-21.02.2033	AUD		400'000		400'000	237'069.64	0.03
						<b>237'069.64</b>	<b>0.03</b>
<b>United Kingdom</b>							
4.000 BARCLAYS PLC 4%/19-26.06.2029	AUD	250'000			250'000	129'487.81	0.02
- BARCLAYS PLC FIX-TO-FRN FRN/21-23.06.2027	CAD	200'000			200'000	120'403.59	0.01
3.196 HSBC HOLDINGS PLC 3.196%/16-05.12.2023	CAD	150'000		150'000			
4.250 LLOYDS BANKING GROUP PLC 4.25%/17-22.11.2027	AUD	100'000			100'000	55'075.43	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-17.03.2029	AUD		100'000		100'000	58'122.94	0.01
2.301 NATL GRID ELECT TRANS 2.301%/21-22.06.2029	CAD	200'000			200'000	115'169.88	0.01
5.055 NATWEST MARKETS PLC 5.0546%/22-12.08.2025	AUD	200'000			200'000	114'403.04	0.01
						<b>592'662.69</b>	<b>0.07</b>
<b>United States</b>							
2.625 AIR LEASE CORP 2.625%/19-05.12.2024	CAD	150'000		150'000			
2.513 APPLE INC 2.513%/17-19.08.2024	CAD	100'000			100'000	64'200.56	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.850 AT&T INC 2.85%/17-25.05.2024	CAD	200'000			200'000	129'085.41	0.02
4.000 AT&T INC 4%/18-25.11.2025	CAD		150'000		150'000	95'608.69	0.01
4.850 AT&T INC 4.85%/17-25.05.2047	CAD	150'000			150'000	87'971.57	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-25.04.2025	CAD	200'000		200'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-15.09.2027	CAD	100'000			100'000	60'373.89	0.01
- BANK OF AMERICA CORP S. -M- FIX-TO-FRN FRN/18-24.04.2024	CAD	150'000		150'000			
4.090 CITIGROUP INC (subordinated) 4.09%/15-09.06.2025	CAD	200'000			200'000	127'835.37	0.02
3.147 COMPUTERSHARE US INC 3.147%/21-30.11.2027	AUD	100'000			100'000	52'899.87	0.01
4.100 FBG FINANCE PTY LTD 4.1%/17-06.09.2027	AUD	200'000			200'000	112'615.25	0.01
- GOLDMAN SACHS GROUP FIX-TO-FRN 3.307%/17-31.10.2025	CAD	230'000			230'000	147'334.28	0.02
4.400 IADB 4.4%/06-26.01.2026	CAD	200'000			200'000	129'857.39	0.02
4.750 IADB 4.75%/14-27.08.2024	AUD	200'000		200'000			
2.750 IADB S. -017- 2.75%/15-30.10.2025	AUD	200'000			200'000	111'809.07	0.01
3.000 IBRD 3%/16-19.10.2026	AUD	200'000			200'000	111'199.00	0.01
4.250 IBRD 4.25%/14-24.06.2025	AUD	300'000		300'000			
4.000 INTERNATIONAL FINANCE 4%/14-03.04.2025	AUD	200'000			200'000	114'190.89	0.01
- MANULIFE FINANCE (DELAWARE) (subordinated) FIX-TO-FRN 5.059%/06-15.12.2041	CAD	200'000			200'000	127'764.40	0.02
3.125 MCDONALD'S CORP 3.125%/17-04.03.2025	CAD	200'000			200'000	127'466.03	0.02
3.800 MCDONALD'S CORP 3.8%/19-08.03.2029	AUD	100'000			100'000	54'364.52	0.01
3.000 MORGAN STANLEY 3%/17-07.02.2024	CAD	300'000		300'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-04.08.2027	CAD	200'000			200'000	120'470.15	0.01
2.000 NEW YORK LIFE GLOBAL FDG 2%/21-17.04.2028	CAD	150'000			150'000	88'307.33	0.01
5.250 NEW YORK LIFE GLOBAL FDG 5.25%/23-30.06.2026	CAD		150'000		150'000	98'553.93	0.01
2.375 VERIZON COMMUNICATIONS 2.375%/21-22.03.2028	CAD	200'000			200'000	119'342.86	0.01
4.050 VERIZON COMMUNICATIONS 4.05%/17-17.02.2025	AUD	100'000			100'000	56'911.39	0.01
4.500 VERIZON COMMUNICATIONS 4.5%/17-17.08.2027	AUD		200'000		200'000	113'240.23	0.01
2.758 WALT DISNEY COMPANY/THE 2.758%/17-07.10.2024	CAD	200'000		200'000			
3.874 WELLS FARGO & COMPANY (subordinated) S. -O- 3.874%/15-21.05.2025	CAD	200'000			200'000	127'649.21	0.02
2.975 WELLS FARGO & COMPANY 2.975%/16-19.05.2026	CAD	180'000			180'000	112'209.56	0.01
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/20-01.05.2026	CAD	130'000			130'000	81'853.44	0.01
						<b>2'573'114.29</b>	<b>0.31</b>
<b>Total Bonds</b>						<b>811'345'049.45</b>	<b>98.23</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>811'345'049.45</b>	<b>98.23</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Bonds</b>							
<b>Russia</b>							
5.300 RUSSIA GOVT BOND - OFZ 5.3%/20-04.10.2023	RUB	25'000'000		25'000'000			
6.100 RUSSIA GOVT BOND - OFZ 6.1%/20-18.07.2035	RUB	59'500'000			59'500'000	0.01	0.00
7.750 RUSSIA GOVT BOND - OFZ 7.75%/16-16.09.2026	RUB	40'000'000			40'000'000	0.00	0.00
7.950 RUSSIA GOVT BOND - OFZ 7.95%/18-07.10.2026	RUB	40'000'000			40'000'000	0.00	0.00
8.150 RUSSIA GOVT BOND - OFZ S. -26207- 8.15%/12-03.02.2027	RUB	10'000'000			10'000'000	0.00	0.00
7.050 RUSSIA GOVT BOND - OFZ S. -26212- 7.05%/13-19.01.2028	RUB	69'000'000			69'000'000	0.01	0.00
7.000 RUSSIA GOVT BOND - OFZ S. -26215- 7%/13-16.08.2023	RUB	26'000'000		26'000'000			
8.500 RUSSIA GOVT BOND - OFZ S. -26218- 8.5%/16-17.09.2031	RUB	30'000'000			30'000'000	0.00	0.00
7.700 RUSSIA GOVT BOND - OFZ S. -26221- 7.7%/17-23.03.2033	RUB	40'000'000			40'000'000	0.00	0.00
6.500 RUSSIA GOVT BOND - OFZ S. -26223- 6.5%/18-28.02.2024	RUB	70'000'000			70'000'000	0.01	0.00
6.900 RUSSIA GOVT BOND - OFZ S. -26224- 6.9%/18-23.05.2029	RUB	40'000'000			40'000'000	0.00	0.00
7.250 RUSSIA GOVT BOND - OFZ S. -26225- 7.25%/18-10.05.2034	RUB	40'000'000			40'000'000	0.00	0.00
7.400 RUSSIA GOVT BOND - OFZ S. -26227- 7.4%/19-17.07.2024	RUB	47'000'000			47'000'000	0.00	0.00
7.650 RUSSIA GOVT BOND - OFZ S. -26228- 7.65%/19-10.04.2030	RUB	43'000'000			43'000'000	0.00	0.00
7.150 RUSSIA GOVT BOND - OFZ S. -6229-PD- 7.15%/19-12.11.2025	RUB	70'000'000			70'000'000	0.01	0.00
7.700 RUSSIA GOVT BOND - OFZ S. -6230-PD- 7.7%/19-16.03.2039	RUB	30'000'000			30'000'000	0.00	0.00
6.000 RUSSIA GOVT BOND - OFZ S. -6232-PD- 6%/19-06.10.2027	RUB	8'000'000			8'000'000	0.00	0.00
5.900 RUSSIA GOVT BOND - OFZ S. -6235-PD- 5.9%/20-12.03.2031	RUB	58'000'000			58'000'000	0.01	0.00
5.700 RUSSIA GOVT BOND - OFZ S. -6236-PD- 5.7%/20-17.05.2028	RUB	50'000'000			50'000'000	0.00	0.00
						<b>0.05</b>	<b>0.00</b>
<b>Total Bonds</b>						<b>0.05</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.05</b>	<b>0.00</b>

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total investments</b>						<b>811'345'049.50</b>	<b>98.23</b>
Cash at banks						4'650'113.00	0.56
Time deposit						0.00	0.00
Other assets						9'975'579.96	1.21
<b>Total fund assets</b>						<b>825'970'742.46</b>	<b>100.00</b>
./. Due to bank						151.51	0.00
./. Other liabilities						14'053.00	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>825'956'537.95</b>	<b>100.00</b>

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	811'345'049.45	98.23
Securities valued based on appropriate valuation models taking into account current market conditions	0.05	0.00

Securities holdings loaned (Securities Lending and Borrowing)

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
AUSTRALIA PACIFIC AIRPO 3.7630 25/11/31	Credit Suisse (Schweiz) AG	Lending	90'000
AUSTRALIAN GOVERNMENT 0.2500 21/11/25	Credit Suisse (Schweiz) AG	Lending	3'000'000
AUSTRALIAN GOVERNMENT 0.5000 21/09/26	Credit Suisse (Schweiz) AG	Lending	3'220'000
AUSTRALIAN GOVERNMENT 2.7500 21/11/28	Credit Suisse (Schweiz) AG	Lending	2'700'000
AUSTRALIAN GOVERNMENT 4.2500 21/04/26	Credit Suisse (Schweiz) AG	Lending	1'270'000
BRISBANE AIRPORT CORP 4.5000 30/12/30	Credit Suisse (Schweiz) AG	Lending	90'000
CANADIAN GOVERNMENT 0.5000 01/09/25	Credit Suisse (Schweiz) AG	Lending	4'800'000
NATIONAL AUSTRALIA BANK 6.1630 09/03/33	Credit Suisse (Schweiz) AG	Lending	199'000
OPTUS FINANCE PTY LTD 2.5000 01/07/30	Credit Suisse (Schweiz) AG	Lending	200'000
QANTAS AIRWAYS LTD 5.2500 09/09/30	Credit Suisse (Schweiz) AG	Lending	90'000

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Volume of securities lent and commission income from securities</b>				
- Volume of securities lent	8'880'270.02	1.08%	2'143'768.93	0.26%
- Commission income	13'327.30	0.00%	10'626.35	0.00%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	230.91	1'315.24	1'295.28
<b>Unit class ZB</b>				
Total net assets in millions	CHF	3.77	39.38	53.77
Asset value per share	CHF	836.29	866.53	930.97
<b>Unit class QB</b>				
Total net assets in millions	CHF	5.64	18.57	21.13
Asset value per share	CHF	886.34	919.39	988.83
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	196.35	253.43	200.82
Asset value per share	CHF	837.89	832.94	887.15
<b>Unit class DBH</b>				
Total net assets in millions	CHF	3.73	5.13	40.08
Asset value per share	CHF	831.88	827.42	881.82
<b>Unit class QBH</b>				
Total net assets in millions	CHF	21.41	998.73	979.47
Asset value per share	CHF	831.73	827.90	882.99

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB	Unit class QB	Unit class ZBH
For Accumulation available earnings	CHF	17.740	CHF 17.310	CHF 17.760
Less 35% Swiss withholding tax	CHF	6.209	CHF 6.058	CHF 6.216
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>11.531</b>	<b>CHF 11.251</b>	<b>CHF 11.544</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB	Unit class QB	Unit class ZBH
For Accumulation available earnings	CHF	17.740	CHF 17.310	CHF 17.760
Less 35% Swiss withholding tax 1)	CHF	6.209	CHF 6.058	CHF 6.216
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>11.531</b>	<b>CHF 11.251</b>	<b>CHF 11.544</b>
<b>Coupon no. income</b>		<b>11</b>	<b>10</b>	<b>11</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class DBH	Unit class QBH
For Accumulation available earnings	CHF	16.941	CHF 15.988
Less 35% Swiss withholding tax	CHF	5.929	CHF 5.596
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>11.012</b>	<b>CHF 10.392</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class DBH	Unit class QBH
For Accumulation available earnings	CHF	16.941	CHF 15.988
Less 35% Swiss withholding tax 1)	CHF	5.929	CHF 5.596
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>11.012</b>	<b>CHF 10.392</b>
<b>Coupon no. income</b>		<b>11</b>	<b>11</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

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## Exchange rates

Exchange rates as at	29.02.2024
AUSTRALIAN DOLLAR	0.573380
CHILEAN PESO	0.000911
CHINESE RENMINBI YUAN	0.122211
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
INDONESIAN RUPIAH	0.000056
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
COLOMBIAN PESO	0.000224
MALAYSIAN RINGGIT	0.185559
MEXICAN PESO	0.051596
POLISH ZŁOTY	0.220809
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
PERUVIAN SOL	0.233328
ROMANIAN LEU	0.191738
RUSSIAN RUBLE	0.009666
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
SOUTH AFRICAN RAND	0.045901
KOREAN WON	0.000661
THAI BAHT	0.024580
CZECH KORUNA	0.037654
HUNGARIAN FORINT	0.002423
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'443'939.97	3'113'436.84
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	232'746'227.66	1'309'666'924.16
Derivatives financial instruments	-17'173.49	220'000.74
Other assets	1'744'247.76	8'617'240.52
<b>Total fund assets, less</b>	<b>235'917'241.90</b>	<b>1'321'617'602.26</b>
Other liabilities	18'501.15	2'016'080.40
Due to bank	4'992'283.26	4'361'992.36
<b>Net assets</b>	<b>230'906'457.49</b>	<b>1'315'239'529.50</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'315'239'529.50	1'295'275'786.27
Delivery withholding tax	-5'361'445.47	-6'734'363.38
Issue of units	94'048'202.01	321'052'938.38
Redemption of units	-1'181'375'703.61	-218'116'859.20
Other items from unit transactions	6'143'148.74	4'723'081.96
Total income	2'212'726.32	-80'961'054.53
<b>Net assets at end of reporting period</b>	<b>230'906'457.49</b>	<b>1'315'239'529.50</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'582'441.611	1'460'215.705
Number of units issued	112'993.685	378'087.368
Number of units redeemed	-1'419'991.284	-255'861.462
<b>Number at the end of the reporting period</b>	<b>275'444.012</b>	<b>1'582'441.611</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class ZB		Unit class QB		Unit class ZBH		Unit class DBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
39'384'440.60	53'773'097.66	18'565'453.53	21'131'505.19	253'425'045.01	200'820'251.78	5'134'153.52	40'083'303.87
-198'353.70	-308'779.50	-104'302.40	-112'096.51	-1'718'079.67	-1'169'704.62	-26'543.89	-259'394.52
2'644'072.29	4'009'184.50	164'720.15	3'417'064.63	52'911'716.88	98'699'470.81	41'275.50	14'918'053.93
-36'988'084.24	-14'654'882.28	-12'306'300.62	-4'654'742.19	-111'327'035.38	-32'179'544.48	-1'470'145.55	-47'842'902.75
-953'819.70	-731'882.01	-497'133.87	91'356.08	792'612.93	2'319'796.52	8'258.19	-1'454'747.38
-114'038.30	-2'702'297.77	-180'319.32	-1'307'633.67	2'264'284.96	-15'065'225.00	39'846.26	-310'159.63
<b>3'774'216.95</b>	<b>39'384'440.60</b>	<b>5'642'117.47</b>	<b>18'565'453.53</b>	<b>196'348'544.73</b>	<b>253'425'045.01</b>	<b>3'726'844.03</b>	<b>5'134'153.52</b>
45'450.620	57'760.521	20'193.143	21'370.158	304'254.689	226'366.877	6'205.001	45'455.001
3'184.162	4'444.982	191.515	3'615.000	63'335.577	116'062.024	50.000	17'366.223
-44'121.716	-16'754.883	-14'019.014	-4'792.015	-133'252.240	-38'174.212	-1'775.000	-56'616.223
<b>4'513.066</b>	<b>45'450.620</b>	<b>6'365.644</b>	<b>20'193.143</b>	<b>234'338.026</b>	<b>304'254.689</b>	<b>4'480.001</b>	<b>6'205.001</b>
(CHF)							
<b>836.29</b>	<b>866.53</b>	<b>886.34</b>	<b>919.39</b>	<b>837.89</b>	<b>832.94</b>	<b>831.88</b>	<b>827.42</b>

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	998'730'437.35	979'467'628.28
Delivery withholding tax	-3'314'165.81	-4'884'388.23
Issue of units	38'286'417.19	200'009'164.51
Redemption of units	-1'019'284'137.82	-118'784'787.50
Other items from unit transactions	6'793'231.18	4'498'558.75
Total income	202'952.72	-61'575'738.46
<b>Net assets at end of reporting period</b>	<b>21'414'734.81</b>	<b>998'730'437.35</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	1'206'338.158	1'109'263.148
Number of units issued	46'232.431	236'599.139
Number of units redeemed	-1'226'823.314	-139'524.129
<b>Number at the end of the reporting period</b>	<b>25'747.275</b>	<b>1'206'338.158</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>831.73</b>	<b>827.90</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	63'239.40	83'793.04
Negative interest	-335.96	-11'329.17
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	13'785'868.75	23'534'746.55
Income from other investments	13'945.11	-3'160.42
Current income paid in on issued units	717'084.17	2'532'123.78
<b>Total income</b>	<b>14'579'801.47</b>	<b>26'136'173.78</b>
<b>Expenses</b>		
Interest paid	27'583.44	56'728.74
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	793'663.96	1'970'826.10
Other expenses	46'004.32	21'949.73
Current net income paid out on redeemed units	8'858'897.43	1'842'771.69
<b>Total expenses</b>	<b>9'740'202.15</b>	<b>3'906'277.26</b>
<b>Net Income</b>	<b>4'839'599.32</b>	<b>22'229'896.52</b>
Realised capital gains and losses	-44'789'273.46	-9'491'768.76
<b>Realized income</b>	<b>-39'949'674.14</b>	<b>12'738'127.76</b>
Unrealized capital gain/losses	42'162'400.46	-93'699'182.29
<b>Total income</b>	<b>2'212'726.32</b>	<b>-80'961'054.53</b>
<b>Application of net income</b>		
Net income of financial year	4'839'599.32	22'229'896.52
<b>Net income available for distribution</b>	<b>4'839'599.32</b>	<b>22'229'896.52</b>
Distribution/delivery withholding taxes (35%)	1'693'859.75	7'780'462.98
For investment of retained earnings (65%)	3'145'739.57	14'449'433.54

Unit class ZB		Unit class QB		Unit class ZBH		Unit class DBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
2'007.05	2'921.08	1'307.61	1'137.20	24'184.53	16'982.94	397.62	1'652.52
-9.62	-455.62	-6.82	-180.70	-106.82	-1'950.28	-1.64	-254.52
403'166.29	872'425.79	286'887.81	339'554.50	5'150'452.79	4'453'267.23	83'493.23	552'254.31
223.19	-94.35	333.08	-44.48	11'859.59	-609.43	225.14	-12.35
31'315.07	31'152.88	2'742.62	34'003.92	412'616.74	603'947.07	582.87	69'488.09
<b>436'701.98</b>	<b>905'949.78</b>	<b>291'264.30</b>	<b>374'470.44</b>	<b>5'599'006.83</b>	<b>5'071'637.53</b>	<b>84'697.22</b>	<b>623'128.05</b>
840.91	2'111.51	523.03	773.41	8'885.39	11'504.84	145.18	1'208.98
437.46	521.03	300.73	202.17	6'339.08	2'653.80	107.71	330.64
0.00	0.00	23'380.37	31'866.96	0.00	0.00	3'318.41	25'824.20
1'423.10	548.71	883.34	213.99	18'998.28	4'110.98	312.02	567.43
353'940.11	168'862.15	155'989.80	27'765.91	1'402'983.85	374'462.22	4'916.54	504'786.58
<b>356'641.58</b>	<b>172'043.40</b>	<b>181'077.27</b>	<b>60'822.44</b>	<b>1'437'206.60</b>	<b>392'731.84</b>	<b>8'799.86</b>	<b>532'717.83</b>
<b>80'060.40</b>	<b>733'906.38</b>	<b>110'187.03</b>	<b>313'648.00</b>	<b>4'161'800.23</b>	<b>4'678'905.69</b>	<b>75'897.36</b>	<b>90'410.22</b>
-908'592.33	-706'290.62	-1'359'141.69	-333'170.92	-37'691'975.49	-1'704'266.56	-715'569.77	-34'530.58
<b>-828'531.93</b>	<b>27'615.76</b>	<b>-1'248'954.66</b>	<b>-19'522.92</b>	<b>-33'530'175.26</b>	<b>2'974'639.13</b>	<b>-639'672.41</b>	<b>55'879.64</b>
714'493.63	-2'729'913.53	1'068'635.34	-1'288'110.75	35'794'460.22	-18'039'864.13	679'518.67	-366'039.27
<b>-114'038.30</b>	<b>-2'702'297.77</b>	<b>-180'319.32</b>	<b>-1'307'633.67</b>	<b>2'264'284.96</b>	<b>-15'065'225.00</b>	<b>39'846.26</b>	<b>-310'159.63</b>
80'060.40	733'906.38	110'187.03	313'648.00	4'161'800.23	4'678'905.69	75'897.36	90'410.22
<b>80'060.40</b>	<b>733'906.38</b>	<b>110'187.03</b>	<b>313'648.00</b>	<b>4'161'800.23</b>	<b>4'678'905.69</b>	<b>75'897.36</b>	<b>90'410.22</b>
28'021.14	256'867.22	38'565.46	109'776.79	1'456'630.08	1'637'616.85	26'564.07	31'643.58
52'039.26	477'039.16	71'621.57	203'871.21	2'705'170.15	3'041'288.84	49'333.29	58'766.64

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	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	35'342.59	61'099.30
Negative interest	-211.06	-8'488.05
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	7'861'868.63	17'317'244.72
Income from other investments	1'304.11	-2'399.81
Current income paid in on issued units	269'826.87	1'793'531.82
<b>Total income</b>	<b>8'168'131.14</b>	<b>19'160'987.98</b>
<b>Expenses</b>		
Interest paid	17'188.93	41'130.00
Audit expenses	6'868.02	10'293.36
Remunerations to the following in accordance with the fund regulations:		
- Management company	766'965.18	1'913'134.94
Other expenses	24'387.58	16'508.62
Current net income paid out on redeemed units	6'941'067.13	766'894.83
<b>Total expenses</b>	<b>7'756'476.84</b>	<b>2'747'961.75</b>
<b>Net Income</b>	<b>411'654.30</b>	<b>16'413'026.23</b>
Realised capital gains and losses	-4'113'994.18	-6'713'510.08
<b>Realized income</b>	<b>-3'702'339.88</b>	<b>9'699'516.15</b>
Unrealized capital gain/losses	3'905'292.60	-71'275'254.61
<b>Total income</b>	<b>202'952.72</b>	<b>-61'575'738.46</b>
<b>Application of net income</b>		
Net income of financial year	411'654.30	16'413'026.23
<b>Net income available for distribution</b>	<b>411'654.30</b>	<b>16'413'026.23</b>
Distribution/delivery withholding taxes (35%)	144'079.00	5'744'558.54
For investment of retained earnings (65%)	267'575.30	10'668'467.69

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Andorra</b>							
1.250	ANDORRA INTERNATIONAL BD 1.25%/22-23.02.2027	EUR	100'000	100'000		0.00	0.00
<b>Australia</b>							
2.119	AGI FINANCE PTY LTD 2.119%/21-24.06.2027	AUD	100'000	80'000	20'000	10'420.20	0.00
4.500	ANZ BANKING GROUP -144A- S 4.5%/14-19.03.2024	USD	200'000	200'000			
4.200	APT PIPELINES -144A- 4.2%/15-23.03.2025	USD	100'000	100'000			
2.000	APT PIPELINES 2%15-22.03.2027	EUR		100'000	100'000	90'470.23	0.04
1.814	AUSGRID FINANCE PTY LTD 1.814%/20-05.02.2027	AUD	100'000	100'000			
0.250	AUST & NZ BANKING GROUP 0.25%/22-17.03.2025	EUR	100'000	100'000			
1.650	AUST & NZ BANKING GROUP 1.65%/20-16.01.2025	AUD	40'000	40'000			
4.050	AUST & NZ BANKING GROUP 4.05%/22-12.05.2025	AUD	200'000	200'000			
1.000	AUST CAPITAL TERRITORY 1%/20-17.04.2023	AUD	40'000	40'000			
1.250	AUST CAPITAL TERRITORY 1.25%/19-22.05.2025	AUD	110'000	110'000			
4.400	AUSTRALIA & NEW ZEALAND BANKING GROUP -144A- 4.4%/16-19.05.2026	USD	200'000	200'000			
-	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN/23-03.02.2033	EUR		100'000	100'000		
0.250	AUSTRALIA 0.25%/20-21.11.2025	AUD	2'200'000	1'750'000	450'000	242'956.05	0.10
2.250	AUSTRALIA 2.25%/16-21.05.2028	AUD		650'000	350'000	189'197.49	0.08
2.750	AUSTRALIA 2.75%/16-21.11.2027	AUD	1'880'000	2'230'000	350'000	194'005.61	0.08
4.250	AUSTRALIA 4.25%/13-21.04.2026	AUD	2'270'000	1'840'000	430'000	249'103.13	0.11
4.750	AUSTRALIA S. 136 4.75%/11-21.04.2027	AUD	2'150'000	1'750'000	400'000	236'351.41	0.10
2.750	AUSTRALIA S. 137 2.75%/12-21.04.2024	AUD	1'240'000	1'240'000			
3.250	AUSTRALIA S. 139 3.25%/13-21.04.2025	AUD	2'320'000	2'470'000	250'000	142'225.44	0.06
0.500	AUSTRALIAN GOVERNMENT 0.5%/20-21.09.2026	AUD	2'250'000	1'850'000	400'000	211'645.24	0.09
0.250	AUSTRALIAN GOVERNMENT S. -159- 0.25%/20-21.11.2024	AUD	2'150'000	2'150'000			
0.125	BANK OF QUEENSLAND LTD 0.125%/19-04.06.2024	EUR	100'000	100'000			
1.839	BANK OF QUEENSLAND LTD S. -2022-1- 1.839%/22-09.06.2027	EUR	100'000	100'000			
5.100	BHP BILLITON FIN USA LTD 5.1%/23-08.09.2028	USD	100'000	50'000	50'000	44'291.89	0.02
-	CHALLENGER LIFE CO LTD (subordinated) FIX-TO-FRN FRN/22-16.09.2037	AUD	100'000	50'000	50'000	30'054.97	0.01
-	COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/22-09.11.2032	AUD	200'000	200'000			
-	COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/22-14.04.2032	AUD	200'000	200'000			
1.125	COMMONWEALTH BANK AUST -144A- 1.125%/21-15.06.2026	USD	300'000	300'000			
3.214	COMMONWEALTH BANK AUST -144A- 3.214%/22-27.05.2025	USD	250'000	250'000			
4.750	COMMONWEALTH BANK AUST 4.75%/23-13.01.2026	AUD	200'000	200'000			
0.375	COMMONWEALTH BANK AUST S. -62- 0.375%/17-11.04.2024	EUR	100'000	100'000			
-	COMMONWEALTH BANK AUSTRALIA FIX-TO-FLOATER 17-03.10.2029	EUR	100'000	100'000			
0.500	COMMONWEALTH BANK OF AUSTRALIA 0.5%/16-27.07.2026	EUR	100'000		100'000	88'915.10	0.04
4.625	EXPORT FIN & INS CORP -144A- 4.625%/22-26.10.2027	USD	200'000	200'000			
2.584	GAIF BOND ISSUER P/L 2.584%/21-18.11.2027	AUD	200'000	200'000			
4.300	INCITEC PIVOT LTD 4.3%/19-18.03.2026	AUD	100'000	80'000	20'000	11'254.93	0.00
1.450	ING BANK (AUSTRALIA) LTD 1.45%/19-20.08.2024	AUD	250'000	250'000			
1.750	JOHN DEERE FINANCIAL LTD 1.75%/19-04.10.2024	AUD	40'000	40'000			
3.400	LENDLEASE FINANCE LTD 3.4%/20-27.10.2027	AUD	100'000	40'000	60'000	31'510.15	0.01
2.100	LONSDALE FINANCE PTY LTD 2.1%/20-15.10.2027	AUD	100'000	100'000			
2.450	LONSDALE FINANCE PTY LTD 2.45%/19-20.11.2026	AUD	100'000	100'000			
1.750	MACQUARIE BANK LTD 1.75%/19-07.08.2024	AUD	100'000	100'000			
2.300	MACQUARIE BANK LTD -144A- 2.3%/20-22.01.2025	USD	30'000	30'000			
5.208	MACQUARIE BANK LTD -144A- 5.208%/23-15.06.2026	USD	200'000	100'000	100'000	87'870.28	0.04
5.391	MACQUARIE BANK LTD -144A- 5.391%/23-07.12.2026	USD	50'000	50'000	30'000	44'123.01	0.02
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-12.01.2027	USD	30'000		30'000	24'376.36	0.01
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.10.2025	USD	300'000	300'000			
3.625	MIRVAC GROUP FINANCE LTD 3.625%/17-18.03.2027	USD	200'000	200'000			
-	NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/21-15.09.2031	GBP	100'000		100'000	99'120.54	0.04
0.625	NATIONAL AUSTRALIA BANK 0.625%/22-16.03.2027	EUR	100'000		100'000	87'753.51	0.04
1.650	NATIONAL AUSTRALIA BANK 1.65%/20-21.01.2025	AUD	50'000	50'000			
1.388	NATIONAL AUSTRALIA BANK -144A- 1.388%/22-12.01.2025	USD	250'000	250'000			
1.887	NATIONAL AUSTRALIA BANK -144A- 1.887%/22-12.01.2027	USD	250'000	250'000			
2.350	NATIONAL AUSTRALIA BANK 2.35%/22-25.02.2025	AUD	100'000	100'000			
3.263	NATIONAL AUSTRALIA BANK 3.2627%/23-13.02.2026	EUR		100'000	100'000		
3.900	NATIONAL AUSTRALIA BANK 3.9%/22-30.05.2025	AUD	200'000	200'000			
4.200	NATIONAL AUSTRALIA BANK 4.2%/23-12.05.2026	AUD		200'000	200'000		
4.650	NATIONAL AUSTRALIA BANK 4.65%/22-25.11.2025	AUD	200'000	200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.950 NATIONAL AUSTRALIA BANK 4.95%/22-25.11.2027	AUD	200'000		200'000			
3.375 NATIONAL AUSTRALIA BANK NEW YORK BRANCH S. -B- 3.375%/16-14.01.2026	USD	250'000		250'000			
2.500 NATIONAL AUSTRALIA BANK NEW YORK BRANCH T. -17- 2.5%/16-12.07.2026	USD	250'000		250'000			
0.750 NBN CO LTD 0.75%/21-09.09.2024	AUD	100'000		100'000			
1.000 NBN CO LTD 1%/20-03.12.2025	AUD	40'000		40'000			
0.875 NBN CO LTD -144A- 0.875%/21-08.10.2024	USD	200'000		200'000			
1.450 NBN CO LTD -144A- 1.45%/21-05.05.2026	USD	200'000		200'000			
1.625 NBN CO LTD -144A- 1.625%/21-08.01.2027	USD	200'000			200'000	159'909.15	0.07
4.750 NBN CO LTD 4.75%/22-28.09.2026	AUD	100'000		100'000			
5.200 NBN CO LTD 5.2%/23-25.08.2028	AUD		100'000	50'000	50'000	29'031.34	0.01
1.250 NEW S WALES TREASURY CRP 1.25%/19-20.03.2025	AUD	250'000		250'000			
3.000 NEW S WALES TREASURY CRP 3%/17-20.05.2027	AUD	180'000			180'000	100'074.29	0.04
4.000 NEW SOUTH WALES 4%/14-20.05.2026	AUD	300'000		240'000	60'000	34'384.55	0.01
5.000 NEW SOUTH WALES TREASURY 5%/12-20.08.2024	AUD	250'000		250'000			
1.600 OPTUS FINANCE PTY LTD 1.6%/20-01.07.2025	AUD	200'000		200'000			
2.650 ORIGIN ENERGY FINANCE 2.65%/19-11.11.2027	AUD	200'000		150'000	50'000	26'235.96	0.01
5.250 PACIFIC NATIONAL FINANCE 5.25%/15-19.05.2025	AUD	100'000		100'000			
4.750 QANTAS AIRWAYS LTD 4.75%/16-12.10.2026	AUD	100'000		50'000	50'000	28'327.55	0.01
- QBE INSURANCE GROUP (reg. -S-) FIX-TO-FRN 5.875%/16-17.06.2046	USD	200'000		200'000			
2.750 QUEENSLAND TREASURY 2.75%/16-20.08.2027	AUD	600'000		600'000			
4.750 QUEENSLAND TREASURY 4.75%/14-21.07.2025	AUD	310'000			90'000	52'011.56	0.02
3.250 QUEENSLAND TREASURY CORP S. -26- 3.25%/15-21.07.2026	AUD	400'000		300'000	100'000	56'346.17	0.02
5.750 QUEENSLAND TREASURY S. 24 5.75%/11-22.07.2024	AUD	400'000		400'000			
4.125 SANTOS FINANCE LTD 4.125%/17-14.09.2027	USD		200'000	200'000			
- SCENTRE GROUP TRUST 2 (subordinated) FIX-TO-FRN -144A- FRN/20-24.09.2080	USD	200'000		200'000			
2.250 SOUTH AUST GOVT FIN AUTH S. -24- 2.25%/16-15.08.2024	AUD	300'000		300'000			
4.800 SUNCORP-METWAY LTD 4.8%/22-14.12.2027	AUD	200'000		200'000			
3.625 SYDNEY AIRPORT FINANCE -144A- 3.625%/16-28.04.2026	USD	150'000		150'000			
3.125 TELSTRA -144A- 3.125%/15-07.04.2025	USD	30'000		30'000			
4.900 TELSTRA GROUP LTD 4.9%/23-08.03.2028	AUD		200'000	200'000			
0.064 TOYOTA FINANCE AUSTRALIA 0.064%/22-13.01.2025	EUR	200'000		200'000			
2.004 TOYOTA FINANCE AUSTRALIA 2.004%/20-21.10.2024	EUR	100'000		100'000			
3.920 TOYOTA FINANCE AUSTRALIA 3.92%/22-28.06.2027	GBP	100'000		100'000			
4.450 TOYOTA FINANCE AUSTRALIA 4.45%/23-06.04.2026	AUD		100'000		100'000	56'955.54	0.02
1.750 TRANSURBAN FINANCE COMPANY PTY LTD 1.75%/17-29.03.2028	EUR		200'000	100'000	100'000	88'802.66	0.04
5.500 TREASURY CORP OF VICTORIA 5.5%/10-17.12.2024	AUD	300'000		300'000			
5.500 TREASURY CORP OF VICTORIA 5.5%/11-17.11.2026	AUD	600'000		400'000	200'000	118'755.40	0.05
0.500 TREASURY CORP VICTORIA 0.5%/21-20.11.2025	AUD	380'000		270'000	110'000	59'288.01	0.03
1.603 VICTORIA POWER NETWORKS 1.603%/21-21.04.2026	AUD	100'000		100'000			
1.400 VOLKSWAGEN FIN SERV AUST 1.4%/21-25.08.2025	AUD	50'000		50'000			
2.400 VOLKSWAGEN FIN SERV AUST 2.4%/19-28.08.2024	AUD	40'000		40'000			
2.500 WESTERN AUST TREAS CORP 2.5%/16-23.07.2024	AUD	280'000		280'000			
3.000 WESTERN AUST TREAS CORP 3%/17-21.10.2026	AUD	200'000		80'000	120'000	67'080.34	0.03
5.000 WESTERN AUSTRALIAN TREASURY 5%/13-23.07.2025	AUD	200'000		200'000			
- WESTPAC BANKING (subordinated) FIX-TO-FRN 4.322%/16-23.11.2031	USD	100'000			100'000	84'553.00	0.04
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-13.05.2031	EUR	100'000			100'000	87'547.69	0.04
0.500 WESTPAC BANKING CORP 0.5%/17-17.05.2024	EUR	200'000		200'000			
1.019 WESTPAC BANKING CORP 1.019%/21-18.11.2024	USD	200'000		200'000			
1.079 WESTPAC BANKING CORP 1.079%/22-05.04.2027	EUR	100'000			100'000	88'853.16	0.04
2.000 WESTPAC BANKING CORP -144A- 2%/20-16.01.2025	USD	200'000		200'000			
2.400 WESTPAC BANKING CORP 2.4%/22-25.01.2027	AUD	100'000			100'000	53'823.74	0.02
2.700 WESTPAC BANKING CORP 2.7%/22-17.03.2025	AUD	200'000		200'000			
3.300 WESTPAC BANKING CORP 3.3%/19-26.02.2024	USD	200'000		200'000			
3.400 WESTPAC BANKING CORP 3.4%/18-25.01.2028	USD	200'000		200'000			
3.735 WESTPAC BANKING CORP 3.735%/22-26.08.2025	USD	200'000		200'000			
3.800 WESTPAC BANKING CORP 3.8%/22-20.05.2025	AUD	200'000		200'000			
4.043 WESTPAC BANKING CORP 4.043%/22-26.08.2027	USD	200'000		100'000	100'000	86'163.42	0.04
4.600 WESTPAC BANKING CORP 4.6%/23-16.02.2026	AUD		100'000	100'000			
5.457 WESTPAC BANKING CORP 5.457%/22-18.11.2027	USD	150'000			150'000	134'291.39	0.06
5.512 WESTPAC BANKING CORP 5.512%/23-17.11.2025	USD		50'000	50'000			
5.535 WESTPAC BANKING CORP 5.535%/23-17.11.2028	USD		50'000		50'000	45'074.60	0.02
1.850 WOOLWORTHS GROUP LTD 1.85%/20-20.05.2025	AUD	40'000		40'000			
						<b>3'573'155.06</b>	<b>1.51</b>
<b>Austria</b>							
0.500 AUSTRIA 0.5%/17-20.04.2027	EUR	850'000		680'000	170'000	150'954.80	0.06
0.750 AUSTRIA 0.75%/16-20.10.2026	EUR	900'000		740'000	160'000	144'612.10	0.06
1.200 AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	EUR	750'000		600'000	150'000	138'714.13	0.06

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- AUSTRIA -144A- 0%/19-15.07.2024	EUR	500'000		500'000			
0.750 AUSTRIA -144A- 0.75%/18-20.02.2028	EUR		500'000	350'000	150'000	132'422.13	0.06
4.850 AUSTRIA -144A- 4.85%/09-15.03.2026	EUR	630'000		530'000	100'000	98'684.23	0.04
6.250 AUSTRIA A. 6 6.25%/97-15.07.2027	EUR	600'000		490'000	110'000	116'215.97	0.05
1.650 AUSTRIA S. 1 1.65%/14-21.10.2024	EUR	560'000		560'000			
4.125 BAWAG P.S.K. 4.125%/23-18.01.2027	EUR	100'000		100'000			
0.010 BAWAG P.S.K. S. -5- 0.01%/20-21.01.2028	EUR	100'000		100'000			
1.000 CA IMMOBILIEN ANLAGEN AG 1%/20-27.10.2025	EUR	100'000		100'000			
- ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/21-15.11.2032	EUR		100'000		100'000	83'319.67	0.04
0.375 ERSTE GROUP BANK AG 0.375%/19-16.04.2024	EUR	100'000		100'000			
0.625 ERSTE GROUP BANK AG 0.625%/18-17.04.2026	EUR	100'000		100'000			
0.750 ERSTE GROUP BANK AG S. -1390- 0.75%/15-05.02.2025	EUR	100'000		100'000			
0.010 HYPO NOE LB NOE WIEN AG 0.01%/19-01.10.2026	EUR	200'000		200'000			
0.125 HYPO NOE LB NOE WIEN AG 0.125%/21-30.06.2026	EUR	100'000		100'000			
0.375 HYPO NOE LB NOE WIEN AG 0.375%/20-25.06.2024	EUR	100'000		100'000			
4.125 HYPO VORARLBERG BANK AG 4.125%/23-16.02.2026	EUR		100'000		100'000	94'674.43	0.04
0.250 KOMMUNALKREDIT AUSTRIA A 0.25%/21-14.05.2024	EUR	100'000		100'000			
0.750 KOMMUNALKREDIT AUSTRIA A 0.75%/22-02.03.2027	EUR	100'000		100'000			
1.000 OEBB-INFRASTRUKTUR (reg. -S-) S. -37- 1%/14-18.11.2024	EUR	200'000		200'000			
3.875 OEBB-INFRASTRUKTUR AG S. -28- 3.875%/10-30.06.2025	EUR	200'000		150'000	50'000	47'874.65	0.02
0.375 OEKB OEST. KONTROLLBANK 0.375%/20-17.09.2025	USD	150'000		150'000			
0.500 OEKB OEST. KONTROLLBANK 0.5%/21-02.02.2026	USD	200'000		200'000			
0.500 OEKB OEST. KONTROLLBANK 0.5%/21-15.12.2025	GBP	100'000		100'000			
0.500 OEKB OEST. KONTROLLBANK 0.5%/21-16.09.2024	USD	100'000		100'000			
1.500 OEKB OEST. KONTROLLBANK 1.5%/20-12.02.2025	USD	40'000			40'000	34'028.47	0.01
2.875 OEKB OEST. KONTROLLBANK 2.875%/22-23.05.2025	USD	100'000			100'000	85'778.86	0.04
3.625 OEKB OEST. KONTROLLBANK 3.625%/22-09.09.2027	USD	200'000		200'000			
- OMV AG 0%/19-03.07.2025	EUR	200'000		200'000			
1.500 OMV AG 1.5%/20-09.04.2024	EUR	40'000		40'000			
- RAIFFEISEN BANK INTL (subordinated) FIX-TO-FRN FRN/22-20.12.2032	EUR	100'000		100'000			
0.250 RAIFFEISEN BANK INTL 0.25%/20-22.01.2025	EUR		100'000	100'000			
1.500 RAIFFEISEN BANK INTL 1.5%/22-24.05.2027	EUR	200'000		200'000			
- RAIFFEISEN BANK INTL FIX-TO-FRN FRN/23-26.01.2027	EUR	100'000		100'000			
0.250 RAIFFEISEN LB NIEDEROEST 0.25%/19-16.04.2024	EUR	100'000		100'000			
- REPUBLIC OF AUSTRIA -144A- 0%/21-20.04.2025	EUR	500'000		470'000	30'000	27'553.87	0.01
- REPUBLIC OF AUSTRIA -144A- 0%/22-20.10.2028	EUR		100'000		100'000	84'113.44	0.04
2.000 REPUBLIC OF AUSTRIA -144A- 2%/22-15.07.2026	EUR	300'000		230'000	70'000	65'358.27	0.03
1.250 RLB OBEROESTERREICH 1.25%/22-26.04.2027	EUR	100'000		100'000			
0.875 VOLKSBANK WIEN AG 0.875%/21-23.03.2026	EUR	100'000		100'000			
4.875 WIENERBERGER AG 4.875%/23-04.10.2028	EUR		100'000	50'000	50'000	49'562.71	0.02
						<b>1'353'867.73</b>	<b>0.57</b>
<b>Bahamas</b>							
3.750 COMPET TEAM TECH LTD 3.75%/19-12.03.2024	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Belgium</b>							
2.700 ANHEUSER-BUSCH INBEV (reg. -S-) 2.7%/14-31.03.2026	EUR	100'000			100'000	93'928.31	0.04
1.150 ANHEUSER-BUSCH INBEV SA/ 1.15%/18-22.01.2027	EUR	300'000		200'000	100'000	89'650.74	0.04
- ARGENTA SPAARBANK FIX-TO-FRN FRN/22-29.11.2027	EUR	100'000		100'000			
- BELFIUS BANK SA/NV S. -390- 0%/19-28.08.2026	EUR	200'000		100'000	100'000	87'132.22	0.04
0.010 BELFIUS BANK SA/NV S. -395- 0.01%/20-15.10.2025	EUR	100'000		100'000			
0.125 BELFIUS BANK SA/NV S. -4- 0.125%/16-14.09.2026	EUR	200'000		200'000			
3.000 BELFIUS BANK SA/NV S. -81- 3%/23-15.02.2027	EUR	100'000		100'000			
0.800 BELGIUM KINGDOM (reg. -S-) -144A- S. 74 0.8%/15-22.06.2025	EUR	1'100'000	500'000	1'480'000	120'000	110'776.91	0.05
2.600 BELGIUM KINGDOM (reg. -S-) 2.6%/14-22.06.2024	EUR	830'000		830'000			
1.000 BELGIUM KINGDOM -114A- (reg. -S-) S. 76 1%/16-22.06.2026	EUR	950'000	200'000	980'000	170'000	155'182.81	0.07
- BELGIUM KINGDOM -144A- 0%/20-22.10.2027	EUR	600'000	400'000	890'000	110'000	94'941.91	0.04
0.800 BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	EUR	300'000		100'000	200'000	176'002.54	0.07
5.500 BELGIUM KINGDOM 5.5%/98-28.03.2028	EUR	800'000	800'000	580'000	220'000	231'717.07	0.10
4.500 BELGIUM KINGDOM S. 64 4.5%/11-28.03.2026	EUR	800'000	60'000	740'000	120'000	117'825.32	0.05
0.800 BELGIUM KINGDOM S. -81- (reg. -S-) -144A- 0.8%/17-22.06.2027	EUR	900'000	500'000	1'230'000	170'000	151'985.07	0.06
0.500 BELGIUM OLO S. -82- (reg. -S-) 0.5%/17-22.10.2024	EUR	610'000		610'000			
1.375 ELIA SYSTEM OPERATOR 1.375%/15-27.05.2024	EUR	100'000		100'000			
5.000 ETHIAS 5%/15-14.01.2026	EUR	100'000		100'000			
0.010 FLEMISH COMMUNITY 0.01%/20-23.06.2027	EUR	200'000		200'000			
0.375 FLEMISH COMMUNITY 0.375%/16-13.10.2026	EUR	100'000		100'000			
- KBC BANK NV 0%/20-03.12.2025	EUR	100'000		100'000			
- KBC GROUP NV (subordinated) FIX-TO-FRN FRN/21-07.12.2031	EUR	100'000			100'000	86'218.39	0.04
- KBC GROUP NV FIX-TO-FRN FRN/21-01.03.2027	EUR	100'000		100'000			
- KBC GROUP NV FIX-TO-FRN FRN/22-21.01.2028	EUR	200'000		200'000			

926 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	KBC GROUP NV FIX-TO-FRN FRN/22-29.03.2026	EUR	100'000	100'000			
0.050	REGION WALLONNE 0.05%/20-22.06.2025	EUR	100'000	100'000			
0.250	REGION WALLONNE 0.25%/19-03.05.2026	EUR	200'000	200'000			
1.000	RESA SA BELGIUM 1%/16-22.07.2026	EUR	100'000	100'000			
2.875	SILFIN NV 2.875%/22-11.04.2027	EUR	100'000	100'000			
1.625	VGP NV 1.625%/22-17.01.2027	EUR	200'000	100'000	100'000	87'802.11	0.04
						<b>1'483'163.40</b>	<b>0.63</b>
<b>Bermuda</b>							
6.500	AIRCASLE LTD -144A- 6.5%/23-18.07.2028	USD		50'000	50'000	44'502.09	0.02
7.125	FIDELITY INTERNATIONAL L 7.125%/12-13.02.2024	GBP	50'000	50'000			
6.000	HISCOX LTD 6%/22-22.09.2027	GBP	100'000	100'000			
3.750	QOREDOO INTERNATIONAL FINANCE (reg. -S-) 3.75%/16-22.06.2026	USD	200'000	200'000			
1.150	TRITON CONTAINER -144A- 1.15%/21-07.06.2024	USD	50'000	50'000			
2.050	TRITON CONTAINER -144A- 2.05%/21-15.04.2026	USD	200'000	200'000			
						<b>44'502.09</b>	<b>0.02</b>
<b>Bulgaria</b>							
2.950	BULGARIA (reg. -S-) 2.95%/14-03.09.2024	EUR	200'000	200'000			
3.000	BULGARIA S. -5- 3%/16-21.03.2028	EUR		200'000	200'000		
						<b>0.00</b>	<b>0.00</b>
<b>Canada</b>							
3.367	AIMCO REALTY INVESTORS S. -3- 3.367%/18-01.06.2027	CAD		100'000	80'000	12'512.30	0.01
2.195	AIMCO REALTY INVESTORS S. -5- 2.195%/21-04.11.2026	CAD	200'000		180'000	12'202.77	0.01
2.157	ALTAGAS LTD S. -21- 2.157%/20-10.06.2025	CAD	30'000		30'000		
5.600	ARTIS REAL ESTATE S. -E- 5.6%/22-29.04.2025	CAD	200'000		200'000		
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/19-17.09.2029	CAD	100'000		100'000		
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/21-22.07.2031	CAD	60'000		30'000	18'117.57	0.01
-	BANK OF MONTREAL (subordinated) S. -J- FIX-TO-FRN FRN/20-17.06.2030	CAD	30'000		30'000		
0.125	BANK OF MONTREAL 0.125%/22-26.01.2027	EUR	200'000		100'000	86'728.19	0.04
1.000	BANK OF MONTREAL 1%/21-09.09.2026	GBP	100'000		100'000		
1.551	BANK OF MONTREAL 1.551%/21-28.05.2026	CAD	50'000		50'000	30'400.53	0.01
1.758	BANK OF MONTREAL 1.758%/21-10.03.2026	CAD	40'000		40'000	24'567.74	0.01
2.100	BANK OF MONTREAL 2.1%/19-17.07.2024	AUD	50'000		50'000		
2.280	BANK OF MONTREAL 2.28%/19-29.07.2024	CAD	150'000		150'000		
2.700	BANK OF MONTREAL 2.7%/17-11.09.2024	CAD	150'000		150'000		
2.850	BANK OF MONTREAL 2.85%/19-06.03.2024	CAD	100'000		100'000		
3.650	BANK OF MONTREAL 3.65%/22-01.04.2027	CAD	200'000		150'000	31'510.74	0.01
4.309	BANK OF MONTREAL 4.309%/22-01.06.2027	CAD	150'000		100'000	32'094.22	0.01
4.537	BANK OF MONTREAL 4.537%/23-18.12.2028	CAD		100'000	100'000	64'440.34	0.03
5.717	BANK OF MONTREAL 5.717%/23-25.09.2028	USD		50'000	50'000	45'141.99	0.02
2.750	BANK OF MONTREAL S. -268- 2.75%/22-15.06.2027	EUR	100'000		100'000		
3.750	BANK OF MONTREAL S. -CBL29- -144A- 3.75%/22-25.07.2025	USD	500'000		500'000		
2.500	BANK OF MONTREAL S. -E- 2.5%/19-28.06.2024	USD	200'000		200'000		
3.300	BANK OF MONTREAL S. -E- 3.3%/19-05.02.2024	USD	200'000		200'000		
0.625	BANK OF MONTREAL S. -F- 0.625%/21-09.07.2024	USD	100'000		100'000		
1.250	BANK OF MONTREAL S. -F- 1.25%/21-15.09.2026	USD	100'000		100'000		
1.500	BANK OF MONTREAL S. -F- 1.5%/22-10.01.2025	USD	200'000		200'000		
1.850	BANK OF MONTREAL S. -F- 1.85%/20-01.05.2025	USD	100'000		50'000	42'302.29	0.02
2.650	BANK OF MONTREAL S. -F- 2.65%/22-08.03.2027	USD	200'000		60'000	115'020.16	0.05
4.700	BANK OF MONTREAL S. -H- 4.7%/22-14.09.2027	USD	200'000		60'000	122'041.10	0.05
1.350	BANK OF NOVA SCOTIA 1.35%/21-24.06.2026	USD	280'000	100'000	280'000	80'821.37	0.03
-	BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/19-03.07.2029	CAD	200'000		200'000		
-	BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/19-18.01.2029	CAD	100'000		100'000		
0.010	BANK OF NOVA SCOTIA 0.01%/20-14.01.2027	EUR	200'000		200'000		
0.010	BANK OF NOVA SCOTIA 0.01%/20-18.03.2025	EUR	100'000		100'000		
0.010	BANK OF NOVA SCOTIA 0.01%/21-15.12.2027	EUR	100'000			84'337.37	0.04
0.500	BANK OF NOVA SCOTIA 0.5%/19-30.04.2024	EUR	100'000		100'000		
0.650	BANK OF NOVA SCOTIA 0.65%/21-31.07.2024	USD	100'000		100'000		
0.700	BANK OF NOVA SCOTIA 0.7%/21-15.04.2024	USD	100'000		100'000		
1.250	BANK OF NOVA SCOTIA 1.25%/21-17.12.2025	GBP	100'000		100'000		
1.300	BANK OF NOVA SCOTIA 1.3%/20-11.06.2025	USD	30'000		30'000	25'107.72	0.01
1.300	BANK OF NOVA SCOTIA 1.3%/21-15.09.2026	USD	100'000		100'000		
1.850	BANK OF NOVA SCOTIA 1.85%/21-02.11.2026	CAD	200'000		150'000	30'190.13	0.01
1.950	BANK OF NOVA SCOTIA 1.95%/22-10.01.2025	CAD	150'000		150'000		
2.160	BANK OF NOVA SCOTIA 2.16%/20-03.02.2025	CAD	150'000		150'000		
2.200	BANK OF NOVA SCOTIA 2.2%/20-03.02.2025	USD	300'000		300'000		
2.490	BANK OF NOVA SCOTIA 2.49%/19-23.09.2024	CAD	100'000		100'000		
2.950	BANK OF NOVA SCOTIA 2.95%/22-08.03.2027	CAD	100'000		50'000	30'889.99	0.01
3.250	BANK OF NOVA SCOTIA 3.25%/23-18.01.2028	EUR	100'000			94'971.73	0.04
5.250	BANK OF NOVA SCOTIA 5.25%/23-12.06.2028	USD		100'000	100'000	88'495.15	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.350 BANK OF NOVA SCOTIA 5.35%/23-07.12.2026	USD		50'000		50'000	44'202.23	0.02
5.500 BANK OF NOVA SCOTIA 5.5%/22-08.05.2026	CAD		100'000	50'000	50'000	32'891.63	0.01
1.188 BANK OF NOVA SCOTIA S. -CBL37- -144A- 1.188%/21-13.10.2026	USD	250'000			250'000	200'083.82	0.08
2.170 BANK OF NOVA SCOTIA S. -CBL41- -144A- 2.17%/22-09.03.2027	USD	400'000		400'000			
0.450 BANK OF NOVA SCOTIA S. -CBL42- 0.45%/22-16.03.2026	EUR	300'000		300'000			
1.450 BANK OF NOVA SCOTIA S. -I- 1.45%/22-10.01.2025	USD	200'000		200'000			
2.951 BANK OF NOVA SCOTIA S. -I- 2.951%/22-11.03.2027	USD		100'000		100'000	82'891.79	0.04
2.551 BCI QUADREAL REALTY 2.551%/22-24.06.2026	CAD	100'000		80'000	20'000	12'405.46	0.01
1.680 BCI QUADREAL REALTY S. -I- 1.68%/20-03.03.2025	CAD	30'000		30'000			
3.350 BELL CANADA S. -M-47- 3.35%/18-12.03.2025	CAD	100'000		100'000			
0.990 BMW CANADA INC S. -X- 0.99%/21-14.01.2025	CAD	100'000		100'000			
4.760 BMW CANADA INC S. -Y- 4.76%/23-10.02.2025	CAD		100'000	100'000			
1.100 BRIT COL MUNI FIN AUTH 1.1%/20-01.06.2025	CAD	100'000		50'000	50'000	31'094.77	0.01
1.350 BRIT COL MUNI FIN AUTH 1.35%/21-30.06.2026	CAD	200'000		150'000	50'000	30'391.29	0.01
3.350 BRIT COL MUNI FIN AUTH 3.35%/22-01.06.2027	CAD	100'000		50'000	50'000	31'755.28	0.01
0.900 BRITISH COLUMBIA PROV OF 0.9%/21-20.07.2026	USD	150'000		150'000			
1.750 BRITISH COLUMBIA PROV OF 1.75%/19-27.09.2024	USD	100'000		100'000			
4.800 BRITISH COLUMBIA PROV OF 4.8%/23-15.11.2028	USD		100'000		100'000	89'079.45	0.04
4.700 BRUCE POWER LP S. -2023-1- 4.7%/23-21.12.2027	USD		100'000		100'000	65'025.56	0.03
3.875 CADILLAC FAIRVIEW FRP TR -144A- 3.875%/17-20.03.2027	CAD	200'000			200'000	165'538.35	0.07
8.000 CANADA 8%/96-01.06.2027	CAD	300'000		300'000			
0.750 CANADA GOVERNMENT 0.75%/21-19.05.2026	USD	200'000		110'000	90'000	72'852.39	0.03
1.500 CANADA GOVERNMENT 1.5%/15-01.06.2026	CAD	900'000		900'000			
1.625 CANADA GOVERNMENT 1.625%/20-22.01.2025	USD	100'000		100'000			
2.250 CANADA GOVERNMENT 2.25%/14-01.06.2025	CAD	740'000		610'000	130'000	82'169.72	0.03
2.500 CANADA GOVERNMENT 2.5%/13-01.06.2024	CAD	750'000		750'000			
2.875 CANADA GOVERNMENT 2.875%/22-28.04.2025	USD	400'000		350'000	50'000	42'976.37	0.02
3.750 CANADA GOVERNMENT 3.75%/23-26.04.2028	USD		100'000		100'000	85'853.04	0.04
1.000 CANADA GOVERNMENT S. -F825- 1%/16-01.06.2027	CAD	950'000		750'000	200'000	119'304.27	0.05
1.100 CANADA HOUSING TRUST -144A- 1.1%/21-15.12.2026	CAD	300'000		210'000	90'000	53'925.60	0.02
2.350 CANADA HOUSING TRUST -144A- 2.35%/17-15.06.2027	CAD	300'000		110'000	190'000	117'277.61	0.05
1.950 CANADA HOUSING TRUST NÂ*1 S. -67- 1.95%/15-15.12.2025	CAD	550'000		410'000	140'000	87'182.98	0.04
2.250 CANADA HOUSING TRUST NÂ*1 S. -70- 2.25%/15-15.12.2025	CAD	250'000		200'000	50'000	31'302.84	0.01
1.900 CANADA HOUSING TRUST NÂ*1 S. -73- 1.9%/16-19.05.2026	CAD	400'000		250'000	150'000	92'265.80	0.04
1.550 CANADA HOUSING TRUST S. -105- -144A- 1.55%/21-15.12.2026	CAD	300'000		200'000	100'000	60'677.73	0.03
3.800 CANADA HOUSING TRUST S. -109- -144A- 3.8%/22-15.06.2027	CAD	500'000		400'000	100'000	64'593.10	0.03
2.900 CANADA HOUSING TRUST S. 58 2.9%/14-15.06.2024	CAD	830'000		830'000			
2.550 CANADA HOUSING TRUST S. 62 2.55%/14-15.03.2025	CAD	200'000		200'000			
1.800 CANADA HOUSING TRUST S. -90- -144A- 1.8%/19-15.12.2024	CAD	500'000		500'000			
0.950 CANADA HOUSING TRUST S. -93- -144A- 0.95%/20-15.06.2025	CAD	610'000		470'000	140'000	86'856.04	0.04
1.250 CANADA HOUSING TRUST S. -98- -144A- 1.25%/21-15.06.2026	CAD	600'000		470'000	130'000	79'060.17	0.03
9.000 CANADA S. -A76- 9%/94-01.06.2025	CAD	300'000		200'000	100'000	68'435.49	0.03
3.299 CANADIAN CORE REAL EST 3.299%/22-02.03.2027	CAD	100'000		80'000	20'000	12'092.19	0.01
0.250 CANADIAN GOVERNMENT 0.25%/20-01.03.2026	CAD	2'030'000	150'000	1'990'000	190'000	114'393.87	0.05
0.250 CANADIAN GOVERNMENT 0.25%/20-01.04.2024	CAD	2'090'000		2'090'000			
0.500 CANADIAN GOVERNMENT 0.5%/20-01.09.2025	CAD	2'680'000		2'180'000	500'000	306'795.79	0.13
0.750 CANADIAN GOVERNMENT 0.75%/21-01.02.2024	CAD	430'000		430'000			
0.750 CANADIAN GOVERNMENT 0.75%/21-01.10.2024	CAD	800'000		800'000			
1.000 CANADIAN GOVERNMENT 1%/21-01.09.2026	CAD	1'350'000		1'040'000	310'000	187'390.30	0.08
1.250 CANADIAN GOVERNMENT 1.25%/19-01.03.2025	CAD	1'010'000	100'000	1'010'000	100'000	62'859.82	0.03
1.250 CANADIAN GOVERNMENT 1.25%/21-01.03.2027	CAD	1'100'000		940'000	160'000	96'502.45	0.04
1.500 CANADIAN GOVERNMENT 1.5%/22-01.04.2025	CAD	700'000		500'000	200'000	125'666.29	0.05
1.500 CANADIAN GOVERNMENT 1.5%/22-01.05.2024	CAD	600'000		600'000			
2.000 CANADIAN GOVERNMENT 2%/17-01.06.2028	CAD		400'000	250'000	150'000	91'402.57	0.04
2.750 CANADIAN GOVERNMENT 2.75%/22-01.08.2024	CAD	500'000		500'000			
2.750 CANADIAN GOVERNMENT 2.75%/22-01.09.2027	CAD	1'000'000		750'000	250'000	157'279.96	0.07
3.000 CANADIAN GOVERNMENT 3%/22-01.10.2025	CAD	750'000		550'000	200'000	127'175.83	0.05
3.000 CANADIAN GOVERNMENT 3%/23-01.04.2026	CAD		400'000	300'000	100'000	63'532.90	0.03
3.245 CANADIAN GOVERNMENT 3.245%/22-24.08.2027	CAD	400'000		300'000	100'000	63'937.80	0.03
3.250 CANADIAN GOVERNMENT 3.25%/23-01.09.2028	CAD		300'000	100'000	200'000	127'942.51	0.05
3.500 CANADIAN GOVERNMENT 3.5%/22-01.03.2028	CAD		400'000	230'000	170'000	109'773.66	0.05
3.500 CANADIAN GOVERNMENT 3.5%/23-01.08.2025	CAD		150'000		150'000	96'156.03	0.04
3.750 CANADIAN GOVERNMENT 3.75%/22-01.02.2025	CAD	650'000		650'000			
4.500 CANADIAN GOVERNMENT 4.5%/23-01.11.2025	CAD		150'000		150'000	97'658.98	0.04
2.250 CANADIAN GOVERNMENT S. -J546- 2.25%/18-01.03.2024	CAD	750'000		750'000			
1.500 CANADIAN GOVERNMENT S. -J967- 1.5%/19-01.09.2024	CAD	820'000		820'000			
1.150 CANADIAN IMPERIA -144A- 1.15%/21-08.07.2026	USD	200'000		200'000			
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/20-21.07.2030	CAD	50'000		50'000			
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/21-21.04.2031	CAD	50'000			50'000	30'391.03	0.01

## 928 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/22-07.04.2032	CAD	500'000		470'000	30'000	18'953.07	0.01
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/23-20.01.2033	CAD	100'000		80'000	20'000	13'054.05	0.01
0.010 CANADIAN IMPERIAL BANK 0.01%/21-07.10.2026	EUR	100'000			100'000	87'318.04	0.04
0.950 CANADIAN IMPERIAL BANK 0.95%/20-23.10.2025	USD	50'000		50'000			
1.000 CANADIAN IMPERIAL BANK 1%/21-18.10.2024	USD	100'000		100'000			
1.100 CANADIAN IMPERIAL BANK 1.1%/21-19.01.2026	CAD	50'000		50'000			
1.250 CANADIAN IMPERIAL BANK 1.25%/21-22.06.2026	USD	80'000		80'000			
1.700 CANADIAN IMPERIAL BANK 1.7%/21-15.07.2026	CAD	50'000			50'000	30'402.29	0.01
1.875 CANADIAN IMPERIAL BANK 1.875%/22-27.01.2026	GBP	200'000		200'000			
2.000 CANADIAN IMPERIAL BANK 2%/20-17.04.2025	CAD	30'000		30'000			
2.250 CANADIAN IMPERIAL BANK 2.25%/22-07.01.2027	CAD	100'000		50'000	50'000	30'376.01	0.01
2.350 CANADIAN IMPERIAL BANK 2.35%/19-28.08.2024	CAD	100'000		100'000			
2.750 CANADIAN IMPERIAL BANK 2.75%/22-07.03.2025	CAD	100'000		100'000			
3.300 CANADIAN IMPERIAL BANK 3.3%/18-26.05.2025	CAD	100'000		100'000			
3.300 CANADIAN IMPERIAL BANK 3.3%/22-07.04.2025	USD	100'000		50'000	50'000	43'010.25	0.02
3.945 CANADIAN IMPERIAL BANK 3.945%/22-04.08.2025	USD	100'000			100'000	86'335.58	0.04
5.050 CANADIAN IMPERIAL BANK 5.05%/22-07.10.2027	CAD	100'000		50'000	50'000	32'791.87	0.01
5.926 CANADIAN IMPERIAL BANK 5.926%/23-02.10.2026	USD		50'000		50'000	44'807.74	0.02
5.986 CANADIAN IMPERIAL BANK 5.986%/23-03.10.2028	USD		50'000		50'000	45'606.97	0.02
0.375 CANADIAN IMPERIAL BANK S. -CBL39- 0.375%/22-10.03.2026	EUR	100'000			100'000	89'584.99	0.04
1.350 CANADIAN PACIFIC RAILWAY 1.35%/21-02.12.2024	USD	100'000		100'000			
1.750 CANADIAN PACIFIC RAILWAY 1.75%/21-02.12.2026	USD	100'000		100'000			
2.900 CANADIAN PACIFIC RAILWAY 2.9%/15-01.02.2025	USD	200'000		200'000			
- CANADIAN WESTERN BANK (subordinated) S. -H- FIX-TO-FRN FRN/22-22.12.2032	CAD	100'000		100'000			
1.926 CANADIAN WESTERN BANK 1.926%/21-16.04.2026	CAD	30'000			30'000	18'317.82	0.01
2.597 CANADIAN WESTERN BANK 2.597%/19-06.09.2024	CAD	100'000		100'000			
3.859 CANADIAN WESTERN BANK 3.859%/22-21.04.2025	CAD	200'000		200'000			
5.146 CANADIAN WESTERN BANK 5.146%/22-02.09.2027	CAD	100'000		80'000	20'000	13'071.82	0.01
5.261 CANADIAN WESTERN BANK 5.261%/23-20.12.2025	CAD		100'000	40'000	60'000	39'016.63	0.02
5.378 CAPITAL POWER CORP 5.378%/23-25.01.2027	CAD		100'000		100'000	65'471.70	0.03
1.000 CDP FINANCIAL INC -144A- 1%/21-26.05.2026	USD	250'000		250'000			
1.750 CDP FINANCIAL INC -144A- 1.75%/22-01.02.2027	USD	250'000		250'000			
3.150 CDP FINANCIAL INC -144A- 3.15%/14-24.07.2024	USD	250'000		250'000			
1.125 CDP FINANCIAL INC S. -8- 1.125%/22-06.04.2027	EUR	200'000			100'000	89'645.02	0.04
4.250 CENOVUS ENERGY INC 4.25%/17-15.04.2027	USD		100'000	50'000	50'000	42'635.83	0.02
6.000 CHARTWELL RETIREMENT RES S. -C- 6%/23-08.12.2026	CAD		100'000	50'000	50'000	32'675.83	0.01
2.456 CHOICE PROPERTIES REIT S. -0- 2.456%/21-30.11.2026	CAD	200'000		180'000	20'000	12'231.50	0.01
1.500 CNH INDUSTRIAL CAPITAL 1.5%/21-01.10.2024	CAD	50'000		50'000			
4.255 COAST CAPITAL SV CRE UN 4.255%/22-21.04.2025	CAD	100'000		100'000			
0.250 CPPIB CAPITAL INC 0.25%/20-06.04.2027	EUR	250'000		250'000			
0.375 CPPIB CAPITAL INC 0.375%/17-20.06.2024	EUR	250'000		250'000			
0.500 CPPIB CAPITAL INC -144A- 0.5%/21-16.09.2024	USD	250'000		250'000			
0.875 CPPIB CAPITAL INC -144A- 0.875%/21-09.09.2026	USD	250'000		250'000			
4.200 CPPIB CAPITAL INC 4.2%/23-02.05.2028	AUD		100'000		100'000	56'735.36	0.02
5.828 CT REAL ESTATE INV TRUST 5.828%/23-14.06.2028	CAD		50'000		50'000	33'343.88	0.01
1.650 DAIMLER CANADA FINANCE 1.65%/20-22.09.2025	CAD	20'000			20'000	12'374.42	0.01
2.140 DAIMLER TRUCKS FI CANADA 2.14%/21-13.12.2024	CAD	100'000		100'000			
2.460 DAIMLER TRUCKS FI CANADA 2.46%/21-15.12.2026	CAD	100'000		50'000	50'000	30'432.29	0.01
5.220 DAIMLER TRUCKS FI CANADA 5.22%/22-20.09.2027	CAD	100'000		50'000	50'000	32'895.13	0.01
1.871 DOLLARAMA INC. 1.871%/21-08.07.2026	CAD	60'000		30'000	30'000	18'286.85	0.01
2.539 DREAM INDUSTRIAL REIT 2.539%/21-07.12.2026	CAD	100'000		80'000	20'000	12'159.71	0.01
1.662 DREAM INDUSTRIAL REIT S. -A- 1.662%/20-22.12.2025	CAD	100'000		80'000	20'000	12'262.14	0.01
3.968 DREAM INDUSTRIAL REIT S. -E- 3.968%/22-13.04.2026	CAD	200'000		200'000			
5.383 DREAM INDUSTRIAL REIT S. -F- 5.383%/23-22.03.2028	CAD		100'000	80'000	20'000	13'135.74	0.01
2.150 DREAM SUMMIT INDUSTRIAL S. -A- 2.15%/23-17.09.2025	CAD	50'000		50'000			
- EMPIRE LIFE INSURANCE (subordinated) FIX-TO-FRN FRN/21-24.09.2031	CAD	50'000		30'000	20'000	11'934.61	0.01
1.600 ENBRIDGE INC 1.6%/21-04.10.2026	USD	100'000		50'000	50'000	40'248.27	0.02
2.440 ENBRIDGE INC 2.44%/20-02.06.2025	CAD	20'000		20'000			
2.500 ENBRIDGE INC 2.5%/19-15.01.2025	USD	200'000		200'000			
2.500 ENBRIDGE INC 2.5%/22-14.02.2025	USD	200'000		200'000			
6.000 ENBRIDGE INC 6%/23-15.11.2028	USD		50'000		50'000	45'590.39	0.02
0.010 EQUITABLE BANK 0.01%/21-16.09.2024	EUR	100'000		100'000			
1.876 EQUITABLE BANK 1.876%/20-26.11.2025	CAD	30'000			30'000	18'351.71	0.01
1.983 EQUITABLE BANK 1.983%/21-09.05.2024	CAD	200'000		200'000			
3.362 EQUITABLE BANK 3.362%/22-02.03.2026	CAD	100'000		80'000	20'000	12'468.66	0.01
1.375 EQUITABLE BANK S. -CBL2- 1.375%/22-27.05.2025	EUR	200'000		200'000			
- EXPORT DEVELOPMNT CANADA 0%/20-27.01.2025	EUR	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.250	EXPORT DEVELOPMNT CANADA 0.25%/19-07.03.2026	EUR	150'000		150'000			
0.500	EXPORT DEVELOPMNT CANADA 0.5%/22-25.02.2027	EUR	100'000			88'484.39	0.04	
2.625	EXPORT DEVELOPMNT CANADA 2.625%/19-21.02.2024	USD	100'000		100'000			
2.875	EXPORT DEVELOPMNT CANADA 2.875%/23-19.01.2028	EUR	100'000	100'000	100'000	100'000	94'974.59	0.04
3.000	EXPORT DEVELOPMNT CANADA 3%/22-25.05.2027	USD	200'000		200'000			
3.375	EXPORT DEVELOPMNT CANADA 3.375%/22-26.08.2025	USD	180'000		40'000	140'000	120'641.02	0.05
3.875	EXPORT DEVELOPMNT CANADA 3.875%/23-14.02.2028	USD		200'000	160'000	40'000	34'487.65	0.01
4.375	EXPORT DEVELOPMNT CANADA 4.375%/23-29.06.2026	USD		200'000	100'000	100'000	87'530.86	0.04
-	FED CAISSES DESJARDINS (subordinated) FIX-TO-FRN FRN/21-28.05.2031	CAD	100'000		100'000			
-	FED CAISSES DESJARDINS (subordinated) FIX-TO-FRN FRN/22-23.08.2032	CAD	100'000		100'000			
-	FED CAISSES DESJARDINS (subordinated) S. -Z- FIX-TO-FRN FRN/20-26.05.2030	CAD	40'000			40'000	25'217.24	0.01
0.010	FED CAISSES DESJARDINS 0.01%/21-08.04.2026	EUR	100'000		100'000			
0.250	FED CAISSES DESJARDINS 0.25%/22-08.02.2027	EUR	100'000			100'000	87'011.20	0.04
1.093	FED CAISSES DESJARDINS 1.093%/21-21.01.2026	CAD	50'000		30'000	20'000	12'154.02	0.01
1.587	FED CAISSES DESJARDINS 1.587%/21-10.09.2026	CAD	50'000		30'000	20'000	12'092.39	0.01
4.550	FED CAISSES DESJARDINS -144A- 4.55%/22-23.08.2027	USD	200'000		200'000			
2.417	FED CAISSES DESJARDINS 2.417%/19-04.10.2024	CAD	100'000		100'000			
4.407	FED CAISSES DESJARDINS 4.407%/22-19.05.2027	CAD	200'000		170'000	30'000	19'298.96	0.01
2.961	FIRST NATIONAL FINANCIAL S. -3- 2.961%/20-17.11.2025	CAD	30'000		30'000	30'000	18'537.50	0.01
3.055	FORTIS INC 3.055%/17-04.10.2026	USD	150'000		150'000			
2.450	GIBSON ENERGY INC 2.45%/20-14.07.2025	CAD	50'000		30'000	20'000	12'526.49	0.01
3.150	GM FINANCIAL CAD 3.15%/22-08.02.2027	CAD	100'000		50'000	50'000	30'869.92	0.01
5.200	GM FINANCIAL CAD 5.2%/23-09.02.2028	CAD		100'000	50'000	50'000	32'745.66	0.01
5.950	GM FINANCIAL CAD S. -6- 5.95%/20-14.05.2024	CAD	230'000		230'000			
1.700	GM FINANCIAL CAD S. -8- 1.7%/21-09.07.2025	CAD	50'000		50'000			
1.540	GREATER TORONTO AIRPORTS S. -1- 1.54%/20-03.05.2028	CAD		150'000	150'000			
1.000	HARVEST OPERATIONS CORP 1%/21-26.04.2024	USD	200'000		200'000			
5.317	HOME TRUST CO 5.317%/22-13.06.2024	CAD	100'000		100'000			
1.711	HONDA CANADA FINANCE INC 1.711%/21-28.09.2026	CAD	50'000		50'000	30'258.12	0.01	
4.873	HONDA CANADA FINANCE INC S. -2023-2- 4.873%/23-23.09.2027	CAD		100'000	50'000	50'000	32'739.59	0.01
0.010	HSBC BANK CANADA 0.01%/21-14.09.2026	EUR	100'000		100'000			
1.782	HSBC BANK CANADA 1.782%/21-20.05.2026	CAD	50'000		30'000	20'000	12'219.64	0.01
3.403	HSBC BANK CANADA 3.403%/22-24.03.2025	CAD	100'000		100'000			
3.625	HSBC BANK CANADA 3.625%/23-07.03.2028	EUR		100'000	100'000			
8.050	HYDRO-QUEBEC S. -10- 8.05%/94-07.07.2024	USD	200'000		200'000			
2.008	HYUNDAI CAPITAL CANADA 2.008%/21-12.05.2026	CAD	50'000		50'000			
3.196	HYUNDAI CAPITAL CANADA S. -B- 3.196%/22-16.02.2027	CAD	100'000		50'000	50'000	31'117.60	0.01
5.565	HYUNDAI CAPITAL CANADA S. -C- 5.565%/23-08.03.2028	CAD		100'000	50'000	50'000	33'367.65	0.01
1.207	INTACT FINANCIAL CORP 1.207%/21-21.05.2024	CAD	30'000		30'000			
2.296	IVANHOE CAMBRIDGE II S. -2- 2.296%/19-12.12.2024	CAD	100'000		100'000			
1.090	JOHN DEERE FINANCIALS IN 1.09%/21-17.07.2024	USD	50'000		50'000			
2.310	JOHN DEERE FINANCIALS IN 2.31%/22-20.06.2025	CAD	100'000		50'000	50'000	31'429.73	0.01
2.460	JOHN DEERE FINANCIALS IN 2.46%/19-04.04.2024	CAD	50'000		50'000			
4.500	KINROSS GOLD CORP 4.5%/18-15.07.2027	USD	100'000		50'000	50'000	42'788.71	0.02
1.950	LAURENTIAN BANK OF CDA 1.95%/21-17.03.2025	CAD	100'000		100'000			
4.600	LAURENTIAN BANK OF CDA 4.6%/22-02.09.2025	CAD	100'000		100'000			
2.450	MANITOBA (PROVINCE OF) 2.45%/15-02.06.2025	CAD	100'000		100'000	100'000	63'249.56	0.03
3.600	MANITOBA (PROVINCE OF) 3.6%/17-17.08.2027	AUD		100'000	80'000	20'000	11'103.50	0.00
2.125	MANITOBA (PROVINCE OF) S. -GP- 2.125%/16-22.06.2026	USD	200'000		200'000			
1.337	MANULIFE BANK OF CANADA 1.337%/21-26.02.2026	CAD	30'000			30'000	18'277.81	0.01
1.504	MANULIFE BANK OF CANADA 1.504%/20-25.06.2025	CAD	50'000		50'000			
1.536	MANULIFE BANK OF CANADA 1.536%/21-14.09.2026	CAD	50'000		50'000			
2.864	MANULIFE BANK OF CANADA 2.864%/22-16.02.2027	CAD	100'000		80'000	20'000	12'363.41	0.01
4.150	MANULIFE FINANCIAL 4.15%/16-04.03.2026	USD	100'000		50'000	50'000	43'152.74	0.02
-	MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/23-10.03.2033	CAD		100'000	50'000	50'000	33'008.78	0.01
3.743	MCAP COMMERCIAL LP 3.743%/20-25.08.2025	CAD	40'000		40'000			
5.000	MEGLOBAL CANADA INC 5%/20-18.05.2025	USD	200'000		200'000			
3.000	MERCEDES-BENZ CA FIN INC 3%/22-23.02.2027	EUR	200'000		190'000	10'000	9'444.10	0.00
5.200	MERCEDES-BENZ CA FIN INC 5.2%/23-04.12.2025	CAD		100'000	100'000	100'000	65'247.58	0.03
1.922	METRO INC 1.922%/21-02.12.2024	CAD	200'000		200'000			
0.125	NATIONAL BANK OF CANADA 0.125%/22-27.01.2027	EUR	200'000		200'000			
0.750	NATIONAL BANK OF CANADA 0.75%/21-06.08.2024	USD	250'000		250'000			
1.534	NATIONAL BANK OF CANADA 1.534%/21-15.06.2026	CAD	40'000			40'000	24'250.03	0.01
2.237	NATIONAL BANK OF CANADA 2.237%/21-04.11.2026	CAD	200'000		200'000			
3.750	NATIONAL BANK OF CANADA 3.75%/23-25.01.2028	EUR	100'000		100'000			
-	NATIONAL BANK OF CANADA FIX-TO-FRN FRN/20-18.08.2026	CAD	40'000			40'000	24'730.60	0.01
0.010	NATIONAL BANK OF CANADA S. -CBL16- 0.01%/21-29.09.2026	EUR	100'000			100'000	87'501.00	0.04

930 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.103 NISSAN CANADA INC S. -H- 2.103%/21-22.09.2025	CAD	150'000		150'000			
1.350 NOVA SCOTIA PROVINCE 1.35%/20-21.04.2025	CAD	30'000		30'000			
1.100 OMERS FINANCE TRUST -144A- 1.1%/21-26.03.2026	USD	250'000		250'000			
0.250 ONTARIO (PROVINCE OF) 0.25%/21-15.12.2026	GBP	100'000			100'000	98'531.31	0.04
0.375 ONTARIO (PROVINCE OF) 0.375%/17-14.06.2024	EUR	150'000		150'000			
0.375 ONTARIO (PROVINCE OF) 0.375%/20-08.04.2027	EUR	200'000		200'000			
0.625 ONTARIO (PROVINCE OF) 0.625%/18-17.04.2025	EUR	150'000		150'000			
0.625 ONTARIO (PROVINCE OF) 0.625%/21-21.01.2026	USD	150'000		150'000			
1.050 ONTARIO (PROVINCE OF) 1.05%/20-08.09.2027	CAD	100'000		50'000	50'000	29'390.15	0.01
1.050 ONTARIO (PROVINCE OF) 1.05%/21-14.04.2026	USD	80'000		80'000			
1.350 ONTARIO (PROVINCE OF) 1.35%/21-08.09.2026	CAD	400'000		300'000	100'000	60'634.33	0.03
1.850 ONTARIO (PROVINCE OF) 1.85%/20-01.02.2027	CAD	600'000		600'000			
2.300 ONTARIO (PROVINCE OF) 2.3%/19-15.06.2026	USD	100'000		100'000			
3.050 ONTARIO (PROVINCE OF) 3.05%/19-29.01.2024	USD	200'000		200'000			
3.100 ONTARIO (PROVINCE OF) 3.1%/15-26.08.2025	AUD		50'000		50'000	28'065.80	0.01
3.100 ONTARIO (PROVINCE OF) 3.1%/22-19.05.2027	USD	300'000	100'000	300'000	100'000	84'082.26	0.04
2.250 ONTARIO (PROVINCE OF) S. -126- 2.25%/22-26.05.2026	GBP	100'000		100'000			
2.300 ONTARIO (PROVINCE OF) S. -DMTN241- 2.3%/19-08.09.2024	CAD	290'000		290'000			
1.750 ONTARIO (PROVINCE OF) S. -DMTN245- 1.75%/20-08.09.2025	CAD	760'000		760'000			
2.650 ONTARIO (PROVINCE OF) S. -G77- 2.65%/18-05.02.2025	CAD	150'000		150'000			
3.315 ONTARIO POWER GENERATION S. -1- 3.315%/17-04.10.2027	CAD	100'000		50'000	50'000	31'235.33	0.01
1.170 ONTARIO POWER GENERATION S. -8- 1.17%/20-22.04.2026	CAD	200'000		200'000			
0.500 ONTARIO TEACHERS' FINANC 0.5%/20-06.05.2025	EUR	100'000			100'000	91'823.35	0.04
1.125 ONTARIO TEACHERS' FINANC 1.125%/21-15.05.2026	GBP	100'000		100'000			
0.875 ONTARIO TEACHERS' FINANC -144A- 0.875%/21-21.09.2026	USD	250'000		250'000			
1.625 ONTARIO TEACHERS' FINANC -144A- 1.625%/19-12.09.2024	USD	250'000		250'000			
4.267 PRIMARIS REAL ESTATE INV 4.267%/22-30.03.2025	CAD	200'000		200'000			
4.727 PRIMARIS REAL ESTATE INV S. -A- 4.727%/22-30.03.2027	CAD	100'000		80'000	20'000	12'783.53	0.01
1.800 PROV OF NEW BRUNSWICK 1.8%/20-14.08.2025	CAD	200'000		150'000	50'000	31'232.40	0.01
0.500 PROVINCE OF ALBERTA 0.5%/20-16.04.2025	EUR	100'000		100'000			
0.625 PROVINCE OF ALBERTA 0.625%/18-18.04.2025	EUR	100'000		100'000			
0.625 PROVINCE OF ALBERTA 0.625%/19-16.01.2026	EUR	200'000		200'000			
1.000 PROVINCE OF ALBERTA 1%/20-20.05.2025	USD	50'000			50'000	41'921.04	0.02
1.875 PROVINCE OF ALBERTA 1.875%/19-13.11.2024	USD	150'000		150'000			
2.200 PROVINCE OF ALBERTA 2.2%/16-01.06.2026	CAD	300'000		300'000			
2.350 PROVINCE OF ALBERTA 2.35%/15-01.06.2025	CAD	200'000		100'000	100'000	63'178.03	0.03
2.950 PROVINCE OF ALBERTA 2.95%/19-23.01.2024	USD	100'000		100'000			
3.100 PROVINCE OF ALBERTA 3.1%/14-01.06.2024	CAD	100'000		100'000			
3.300 PROVINCE OF ALBERTA 3.3%/18-15.03.2028	USD		200'000	100'000	100'000	83'860.66	0.04
2.050 PROVINCE OF ALBERTA S. -PAGM06- -144A- 2.05%/16-17.08.2026	USD	200'000		200'000			
6.500 PROVINCE OF BRITISH COLUMBIA 6.5%/96-15.01.2026	USD	200'000		200'000			
2.850 PROVINCE OF BRITISH COLUMBIA S. -BCCD- 2.85%/14-18.06.2025	CAD	250'000		150'000	100'000	63'530.22	0.03
2.250 PROVINCE OF BRITISH COLUMBIA S. BCUSG-9 2.25%/16-02.06.2026	USD	100'000		100'000			
2.550 PROVINCE OF MANITOBA 2.55%/15-02.06.2026	CAD	200'000		100'000	100'000	62'581.91	0.03
3.050 PROVINCE OF MANITOBA 3.05%/14-14.05.2024	USD	100'000		100'000			
1.250 PROVINCE OF NEWFOUNDLAND 1.25%/20-02.06.2027	CAD	200'000		100'000	100'000	59'325.78	0.03
1.875 PROVINCE OF ONTARIO 1.875%/14-21.05.2024	EUR	100'000		100'000			
2.500 PROVINCE OF ONTARIO 2.5%/16-27.04.2026	USD	200'000		200'000			
3.200 PROVINCE OF ONTARIO 3.2%/14-16.05.2024	USD	100'000		100'000			
3.500 PROVINCE OF ONTARIO S. DMTN 223 3.5%/13-02.06.2024	CAD	550'000		550'000			
2.600 PROVINCE OF ONTARIO S. -DMTN 227- 2.6%/15-02.06.2025	CAD	750'000		550'000	200'000	126'751.46	0.05
2.400 PROVINCE OF ONTARIO S. -DMTN229- 2.4%/15-02.06.2026	CAD	350'000		210'000	140'000	87'353.19	0.04
0.875 PROVINCE OF QUEBEC (reg. -S-) S. -E1197- 0.875%/15-15.01.2025	EUR	200'000		200'000			
0.200 PROVINCE OF QUEBEC 0.2%/20-07.04.2025	EUR	100'000		100'000			
0.600 PROVINCE OF QUEBEC 0.6%/20-23.07.2025	USD	180'000		180'000			
0.875 PROVINCE OF QUEBEC 0.875%/17-04.05.2027	EUR	100'000			100'000	88'878.89	0.04
1.500 PROVINCE OF QUEBEC 1.5%/20-11.02.2025	USD	250'000		250'000			
1.850 PROVINCE OF QUEBEC 1.85%/20-13.02.2027	CAD	300'000		250'000	50'000	30'528.25	0.01
2.250 PROVINCE OF QUEBEC 2.25%/22-15.09.2026	GBP	100'000	100'000	100'000	100'000	104'772.22	0.04
2.500 PROVINCE OF QUEBEC 2.5%/16-20.04.2026	USD	100'000		100'000			
2.750 PROVINCE OF QUEBEC 2.75%/17-12.04.2027	USD	200'000		200'000			
3.625 PROVINCE OF QUEBEC 3.625%/23-13.04.2028	USD		100'000		100'000	84'932.59	0.04
3.700 PROVINCE OF QUEBEC 3.7%/15-20.05.2026	AUD		100'000	50'000	50'000	28'174.17	0.01
3.750 PROVINCE OF QUEBEC 3.75%/13-01.09.2024	CAD	350'000		350'000			
4.200 PROVINCE OF QUEBEC 4.2%/14-10.03.2025	AUD		50'000	50'000			
8.500 PROVINCE OF QUEBEC 8.5%/96-01.04.2026	CAD	150'000		100'000	50'000	35'143.15	0.01
2.750 PROVINCE OF QUEBEC S. -B116- 2.75%/14-01.09.2025	CAD	370'000		250'000	120'000	75'983.24	0.03
2.500 PROVINCE OF QUEBEC S. -B118- 2.5%16-01.09.2026	CAD	300'000		200'000	100'000	62'418.65	0.03
2.875 PROVINCE OF QUEBEC S. -OO- 2.875%/14-16.10.2024	USD	100'000		100'000			
2.500 PROVINCE OF QUEBEC S. -QW- 2.5%/19-09.04.2024	USD	100'000		100'000			
0.800 PROVINCE OF SASKATCHEWAN 0.8%/20-02.09.2025	CAD	20'000			20'000	12'299.14	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.550 PROVINCE OF SASKATCHEWAN 2.55%/16-02.06.2026	CAD	100'000		50'000	50'000	31'291.23	0.01
3.250 PROVINCE OF SASKATCHEWAN 3.25%/22-08.06.2027	USD	200'000	200'000	300'000	100'000	84'311.11	0.04
0.875 PROVINCE ONTARIO 0.875%/15-21.01.2025	EUR	100'000		100'000			
1.000 PSP CAPITAL INC -144A- 1%/21-29.06.2026	USD	250'000		250'000			
3.500 PSP CAPITAL INC -144A- 3.5%/22-29.06.2027	USD	250'000		250'000			
3.290 PSP CAPITAL INC S. -7- 3.29%/14-04.04.2024	CAD	150'000		150'000			
7.125 QUEBEC 7.125%/94-09.02.2024	USD	100'000		100'000			
5.611 RIOCAN REAL ESTATE INVST 5.611%/23-06.10.2027	CAD		100'000	80'000	20'000	13'164.58	0.01
3.200 ROGERS COMMUNICATIONS IN -144A- 3.2%/22-15.03.2027	USD	70'000		70'000			
3.100 ROGERS COMMUNICATIONS IN 3.1%/22-15.04.2025	CAD	100'000		100'000			
3.200 ROGERS COMMUNICATIONS IN 3.2%/23-15.03.2027	USD		70'000	30'000	40'000	33'162.95	0.01
3.625 ROGERS COMMUNICATIONS IN 3.625%/15-15.12.2025	USD	30'000		30'000	30'000	25'600.04	0.01
- ROYAL BANK OF CANADA (subordinated) FIX-TO-FRN FRN/23-01.02.2033	CAD		100'000	50'000	50'000	32'428.07	0.01
- ROYAL BANK OF CANADA (subordinated) S. -21- FIX-TO-FRN FRN/19-23.12.2029	CAD	100'000		50'000	50'000	31'837.02	0.01
- ROYAL BANK OF CANADA (subordinated) S. -22- FIX-TO-FRN FRN/20-30.06.2030	CAD	30'000			30'000	18'704.95	0.01
- ROYAL BANK OF CANADA (subordinated) S. -24- FIX-TO-FRN FRN/21-03.11.2031	CAD	100'000		100'000			
0.010 ROYAL BANK OF CANADA 0.01%/20-21.01.2027	EUR	100'000			100'000	86'591.93	0.04
0.125 ROYAL BANK OF CANADA 0.125%/19-23.07.2024	EUR	100'000		100'000			
0.125 ROYAL BANK OF CANADA 0.125%/22-26.04.2027	EUR	200'000		100'000	100'000	86'226.97	0.04
0.625 ROYAL BANK OF CANADA 0.625%/18-10.09.2025	EUR	100'000		100'000			
0.625 ROYAL BANK OF CANADA 0.625%/22-23.03.2026	EUR	100'000		100'000			
1.000 ROYAL BANK OF CANADA 1%/21-09.09.2026	GBP	100'000		100'000			
1.150 ROYAL BANK OF CANADA 1.15%/20-10.06.2025	USD	50'000			50'000	41'827.59	0.02
1.589 ROYAL BANK OF CANADA 1.589%/21-04.05.2026	CAD	50'000			50'000	30'494.42	0.01
1.936 ROYAL BANK OF CANADA 1.936%/20-01.05.2025	CAD	40'000		40'000			
2.328 ROYAL BANK OF CANADA 2.328%/20-28.01.2027	CAD	200'000		150'000	50'000	30'435.60	0.01
2.352 ROYAL BANK OF CANADA 2.352%/19-02.07.2024	CAD	200'000		200'000			
2.550 ROYAL BANK OF CANADA 2.55%/19-16.07.2024	USD	200'000		200'000			
2.609 ROYAL BANK OF CANADA 2.609%/19-01.11.2024	CAD	100'000		100'000			
3.369 ROYAL BANK OF CANADA 3.369%/22-29.09.2025	CAD	100'000		100'000			
3.625 ROYAL BANK OF CANADA 3.625%/22-04.05.2027	USD	150'000		150'000			
4.125 ROYAL BANK OF CANADA 4.125%/23-05.07.2028	EUR		100'000		100'000	97'187.22	0.04
5.000 ROYAL BANK OF CANADA 5%/23-24.01.2028	GBP	100'000			100'000	110'716.84	0.05
5.235 ROYAL BANK OF CANADA 5.235%/22-02.11.2026	CAD	100'000		100'000			
2.375 ROYAL BANK OF CANADA S. -CB79- 2.375%/22-13.09.2027	EUR	200'000		100'000	100'000	92'307.42	0.04
0.650 ROYAL BANK OF CANADA S. -H- 0.65%/21-29.07.2024	USD	40'000		40'000			
1.200 ROYAL BANK OF CANADA S. -H- 1.2%/21-27.04.2026	USD	100'000		50'000	50'000	40'516.61	0.02
2.250 ROYAL BANK OF CANADA S. -H- 2.25%/19-01.11.2024	USD	50'000		50'000			
0.750 ROYAL BANK OF CANADA S. -I- 0.75%/21-07.10.2024	USD	100'000		100'000			
1.400 ROYAL BANK OF CANADA S. -I- 1.4%/21-02.11.2026	USD	200'000		200'000			
1.600 ROYAL BANK OF CANADA S. -I- 1.6%/22-21.01.2025	USD	200'000		200'000			
2.050 ROYAL BANK OF CANADA S. -I- 2.05%/22-21.01.2027	USD	200'000		150'000	50'000	40'632.61	0.02
5.200 ROYAL BANK OF CANADA S. -I- 5.2%/23-01.08.2028	USD		50'000		50'000	44'267.29	0.02
5.200 ROYAL BANK OF CANADA S. -I- 5.2%/23-20.07.2026	USD		50'000		50'000	44'165.78	0.02
6.000 ROYAL BANK OF CANADA S. -I- 6%/22-01.11.2027	USD	200'000		200'000			
3.750 ROYAL BANK OF CANADA/SYD 3.75%/22-06.05.2025	AUD	200'000		200'000			
5.700 ROYAL BK CANADA TORONTO 5.7%/23-04.10.2028	AUD		60'000		60'000	35'127.66	0.01
1.400 SCHLUMBERGER FIN CA 1.4%/20-17.09.2025	USD	50'000		50'000			
1.740 SMARTCENTRES REIT S. -X- 1.74%/20-16.12.2025	CAD	30'000		30'000			
- SUN LIFE FINANCIAL INC (subordinated) S. -2021-1- FIX-TO-FRN FRN/21-18.11.2031	CAD	200'000		180'000	20'000	12'198.11	0.01
5.600 SUNCOR ENERGY INC S. -9- 5.6%/23-17.11.2025	CAD		50'000		50'000	32'753.10	0.01
3.544 TERANET HOLDINGS LP 3.544%/20-11.06.2025	CAD	30'000		30'000			
- THE TORONTO-DOMINION BANK FIX-TO-FRN 16-15.09.2031	USD	100'000		100'000			
2.239 THOMSON REUTERS CORP 2.239%/20-14.05.2025	CAD	30'000		30'000			
3.226 TORONTO DOMINION BANK 3.226%/14-24.07.2024	CAD	100'000		100'000			
- TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/20-22.04.2030	CAD	200'000		150'000	50'000	31'692.05	0.01
0.100 TORONTO-DOMINION BANK 0.1%/19-19.07.2027	EUR	100'000		100'000			
0.250 TORONTO-DOMINION BANK 0.25%/20-26.03.2024	EUR	100'000		100'000			
0.375 TORONTO-DOMINION BANK 0.375%/19-25.04.2024	EUR	100'000		100'000			
0.500 TORONTO-DOMINION BANK 0.5%/17-03.04.2024	EUR	100'000		100'000			
0.500 TORONTO-DOMINION BANK 0.5%/22-18.01.2027	EUR	100'000			100'000	87'712.54	0.04
0.750 TORONTO-DOMINION BANK 0.75%/20-11.09.2025	USD	50'000			50'000	41'253.88	0.02
0.864 TORONTO-DOMINION BANK 0.864%/22-24.03.2027	EUR	200'000		100'000	100'000	88'435.79	0.04
1.128 TORONTO-DOMINION BANK 1.128%/20-09.12.2025	CAD	30'000		30'000			
1.150 TORONTO-DOMINION BANK 1.15%/20-12.06.2025	USD	50'000			50'000	41'792.05	0.02
1.200 TORONTO-DOMINION BANK 1.2%/21-03.06.2026	USD	80'000		80'000			

932 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250	TORONTO-DOMINION BANK 1.25%/21-13.12.2024	USD	100'000	100'000			
1.943	TORONTO-DOMINION BANK 1.943%/20-13.03.2025	CAD	40'000	40'000			
2.050	TORONTO-DOMINION BANK 2.05%/19-10.07.2024	AUD	20'000	20'000			
2.260	TORONTO-DOMINION BANK 2.26%/22-07.01.2027	CAD	100'000	50'000	50'000	30'408.76	0.01
2.496	TORONTO-DOMINION BANK 2.496%/19-02.12.2024	CAD	150'000	150'000			
2.667	TORONTO-DOMINION BANK 2.667%/22-09.09.2025	CAD	100'000	100'000			
2.850	TORONTO-DOMINION BANK 2.85%/19-08.03.2024	CAD	50'000	50'000			
2.875	TORONTO-DOMINION BANK 2.875%/22-05.04.2027	GBP	100'000		100'000	103'906.76	0.04
3.765	TORONTO-DOMINION BANK 3.765%/23-08.09.2026	EUR		100'000	100'000	96'096.16	0.04
4.210	TORONTO-DOMINION BANK 4.21%/22-01.06.2027	CAD	150'000	100'000	50'000	32'010.76	0.01
4.500	TORONTO-DOMINION BANK 4.5%/22-28.07.2025	AUD	200'000	200'000			
5.156	TORONTO-DOMINION BANK 5.156%/23-10.01.2028	USD		50'000	50'000	44'159.92	0.02
5.288	TORONTO-DOMINION BANK 5.288%/23-11.01.2028	GBP	100'000	200'000	300'000		
5.376	TORONTO-DOMINION BANK 5.376%/22-21.10.2027	CAD	200'000	180'000	20'000	13'288.17	0.01
5.491	TORONTO-DOMINION BANK 5.491%/23-08.09.2028	CAD		100'000	50'000	33'554.93	0.01
5.523	TORONTO-DOMINION BANK 5.523%/23-17.07.2028	USD		100'000	100'000	89'465.04	0.04
5.532	TORONTO-DOMINION BANK 5.532%/23-17.07.2026	USD		50'000	50'000	44'418.90	0.02
0.550	TORONTO-DOMINION BANK S. -C- 0.55%/21-04.03.2024	USD	200'000	200'000			
1.250	TORONTO-DOMINION BANK S. -C- 1.25%/21-10.09.2026	USD	100'000	100'000			
1.450	TORONTO-DOMINION BANK S. -C- 1.45%/22-10.01.2025	USD	200'000	200'000			
1.950	TORONTO-DOMINION BANK S. -C- 1.95%/22-12.01.2027	USD	200'000	200'000			
2.650	TORONTO-DOMINION BANK S. -C- 2.65%/19-12.06.2024	USD	200'000	200'000			
3.250	TORONTO-DOMINION BANK S. -C- 3.25%/19-11.03.2024	USD	100'000	100'000			
4.693	TORONTO-DOMINION BANK S. -C- 4.693%/22-15.09.2027	USD	200'000	100'000	100'000	87'051.47	0.04
1.707	TORONTO-DOMINION BANK S. -CBL38- 1.707%/22-28.07.2025	EUR	100'000	100'000			
1.660	TOYOTA CREDIT CANADA INC 1.66%/21-20.07.2026	CAD	200'000	200'000			
2.310	TOYOTA CREDIT CANADA INC 2.31%/20-23.10.2024	CAD	200'000	200'000			
2.730	TOYOTA CREDIT CANADA INC 2.73%/22-25.08.2025	CAD	200'000	200'000			
4.350	TRANSCANADA PIPELINES 4.35%/22-12.05.2026	CAD	200'000	150'000	50'000	32'190.01	0.01
5.419	TRANSCANADA PIPELINES 5.419%/23-10.03.2026	CAD		100'000	100'000		
2.280	TRANSCONTINENTAL INC 2.28%/21-13.07.2026	CAD	50'000		50'000	30'164.24	0.01
2.667	TRANSCONTINENTAL INC S. -2- 2.667%/22-03.02.2025	CAD	200'000	200'000			
2.450	VENTAS CANADA FIN LTD S. -G- 2.45%/21-04.01.2027	CAD	200'000	180'000	20'000	12'107.95	0.01
1.500	VW CREDIT CANADA INC 1.5%/20-23.09.2025	CAD	20'000		20'000	12'308.33	0.01
2.050	VW CREDIT CANADA INC 2.05%/21-10.12.2024	CAD	100'000	100'000			
2.450	VW CREDIT CANADA INC 2.45%/21-10.12.2026	CAD	200'000	150'000	50'000	30'443.11	0.01
2.850	VW CREDIT CANADA INC 2.85%/19-26.09.2024	CAD	300'000	300'000			
5.800	VW CREDIT CANADA INC 5.8%/22-17.11.2025	CAD		100'000	50'000	32'833.32	0.01
						<b>11'031'940.66</b>	<b>4.68</b>
<b>Cayman Islands</b>							
3.600	ALIBABA GROUP HOLDING 3.6%/15-28.11.2024	USD	200'000	200'000			
4.311	ALMARAI SUKUK LTD 4.311%/19-05.03.2024	USD	200'000	200'000			
3.800	AVI FUNDING COMPANY (reg.-S-) 3.8%/15-16.09.2025	USD	200'000	200'000			
2.528	AVOLON HOLDINGS FNDG LTD -144A- 2.528%/21-18.11.2027	USD	32'000		32'000	24'920.22	0.01
2.875	AVOLON HOLDINGS FNDG LTD -144A- 2.875%/20-15.02.2025	USD	100'000	100'000			
3.950	AVOLON HOLDINGS FNDG LTD -144A- 3.95%/19-01.07.2024	USD	200'000	200'000			
4.250	AVOLON HOLDINGS FNDG LTD -144A- 4.25%/20-15.04.2026	USD	100'000	50'000	50'000	42'446.74	0.02
4.375	AVOLON HOLDINGS FNDG LTD -144A- 4.375%/19-01.05.2026	USD	200'000	150'000	50'000	42'471.58	0.02
4.375	BAIDU INC 4.375%/18-14.05.2024	USD	200'000	200'000			
5.500	BSF FINANCE 5.5%/22-23.11.2027	USD	200'000	200'000			
4.500	DELTA AIR LINES/SKYMILES -144A- 4.5%/20-20.10.2025	USD	119'688	36'723	82'965	63'142.64	0.03
4.625	ENN ENERGY HOLDINGS LTD 4.625%/22-17.05.2027	USD	200'000	200'000			
3.875	FAB SUKUK CO LTD 3.875%/19-22.01.2024	USD	200'000	200'000			
3.375	FORMOSA GROUP CAYMAN 3.375%/15-22.04.2025	USD	200'000	200'000			
2.000	HPHT FINANCE 21 2%/21-19.03.2026	USD	200'000	200'000			
0.875	HUTCHISON FINANCE 16 0.875%/16-03.10.2024	EUR	100'000	100'000			
3.628	KSA SUKUK LTD 3.628%/17-20.04.2027	USD	200'000		200'000	169'258.12	0.07
4.750	MAF GLOBAL SECURITES (reg. -S-) 4.75%/14-07.05.2024	USD	200'000	200'000			
4.600	MIZUHO FINANCIAL GROUP CAYMAN 3 (subordinated) -144A- 4.6%/14-27.03.2024	USD	200'000	200'000			
5.500	PARK AEROSPACE -144A- 5.5%/17-15.02.2024	USD	100'000	100'000			
1.625	QNB FINANCE LTD 1.625%/20-22.09.2025	USD	200'000	200'000			
2.750	QNB FINANCE LTD 2.75%/20-12.02.2027	USD	200'000	200'000			
3.500	QNB FINANCE LTD 3.5%/19-28.03.2024	USD	200'000	200'000			
4.125	RAKFUNDING CAYMAN LTD 4.125%/19-09.04.2024	USD	200'000	200'000			
0.946	SA GLOBAL SUKUK LTD 0.946%/21-17.06.2024	USD	200'000	200'000			
1.602	SA GLOBAL SUKUK LTD 1.602%/21-17.06.2026	USD	200'000		200'000	161'974.79	0.07
5.625	SANDS CHINA LTD 5.625%/19-08.08.2025	USD	200'000	200'000			
4.222	SAUDI ELEC GLB SUKUK 4.222%/18-27.01.2024	USD	200'000	200'000			
4.000	SAUDI ELEC GLOBAL SUKUK 4%/14-08.04.2024	USD	200'000	200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.854 SHARJAH SUKUK PROGRAM 3.854%/19-03.04.2026	USD	200'000		200'000			
2.342 SNB SUKUK LTD 2.342%/22-19.01.2027	USD	200'000			200'000	162'815.61	0.07
1.625 SOUTHERN WATER SERVICES 1.625%/21-30.03.2027	GBP	100'000		100'000			
6.000 SUCI SECOND INVEST CO 6%/23-25.10.2028	USD		200'000		200'000	181'494.14	0.08
3.280 TENCENT HOLDINGS LTD 3.28%/19-11.04.2024	USD	200'000		200'000			
2.300 THREE GORGES FIN I KY 2.3%/19-16.10.2024	USD	200'000		200'000			
6.250 VALE OVERSEAS 6.25%/16-10.08.2026	USD	100'000		100'000			
						<b>848'523.84</b>	<b>0.36</b>
<b>Chile</b>							
2.704 BANCO DEL ESTADO -CHILE 2.704%/20-09.01.2025	USD	200'000		200'000			
- BONOS TESORERIA PESOS 0%/21-16.06.2023	CLP	100'000'000		100'000'000			
- BONOS TESORERIA PESOS 0%/21-21.04.2023	CLP	150'000'000		150'000'000			
2.500 BONOS TESORERIA PESOS 2.5%/20-01.03.2025	CLP	100'000'000			100'000'000	88'527.78	0.04
4.500 BONOS TESORERIA PESOS 4.5%/15-01.03.2026	CLP	140'000'000		90'000'000	50'000'000	44'846.35	0.02
1.625 CHILE 1.625%/14-30.01.2025	EUR	100'000		100'000			
3.125 CHILE 3.125%/16-21.01.2026	USD	200'000		200'000			
0.100 REPUBLIC OF CHILE 0.1%/21-26.01.2027	EUR	100'000			100'000	86'021.14	0.04
2.750 REPUBLIC OF CHILE 2.75%/22-31.01.2027	USD	200'000			200'000	164'767.59	0.07
						<b>384'162.86</b>	<b>0.16</b>
<b>China</b>							
2.250 AGRICUL DEV BANK CHINA 2.25%/20-22.04.2025	CNH	9'900'000		7'000'000	2'900'000	355'284.39	0.15
2.270 AGRICUL DEV BANK CHINA 2.27%/22-21.02.2024	CNH	5'000'000		5'000'000			
2.270 AGRICUL DEV BANK CHINA 2.27%/23-08.06.2025	CNH		2'000'000		2'000'000	244'953.26	0.10
2.350 AGRICUL DEV BANK CHINA 2.35%/23-07.09.2026	CNH		3'000'000	1'000'000	2'000'000	245'235.79	0.10
2.460 AGRICUL DEV BANK CHINA 2.46%/22-27.07.2025	CNH	5'000'000		3'000'000	2'000'000	245'499.72	0.10
2.550 AGRICUL DEV BANK CHINA 2.55%/23-11.05.2026	CNH		4'000'000	2'000'000	2'000'000	246'306.95	0.10
2.570 AGRICUL DEV BANK CHINA 2.57%/23-13.09.2028	CNH		3'000'000		3'000'000	370'304.26	0.16
2.580 AGRICUL DEV BANK CHINA 2.58%/23-23.03.2025	CNH		4'000'000	4'000'000			
2.600 AGRICUL DEV BANK CHINA 2.6%/22-01.12.2025	CNH	1'000'000			1'000'000	123'122.59	0.05
2.610 AGRICUL DEV BANK CHINA 2.61%/22-09.03.2025	CNH	10'000'000		10'000'000			
2.630 AGRICUL DEV BANK CHINA 2.63%/23-07.06.2028	CNH		6'000'000	3'000'000	3'000'000	370'979.11	0.16
2.720 AGRICUL DEV BANK CHINA 2.72%/23-16.03.2026	CNH		2'000'000	1'000'000	1'000'000	123'451.57	0.05
2.780 AGRICUL DEV BANK CHINA 2.78%/21-21.07.2024	CNH	12'000'000		12'000'000			
2.900 AGRICUL DEV BANK CHINA 2.9%/23-08.03.2028	CNH		7'000'000	5'000'000	2'000'000	249'795.73	0.11
2.990 AGRICUL DEV BANK CHINA 2.99%/21-11.08.2026	CNH	17'000'000		15'500'000	1'500'000	186'658.06	0.08
3.190 AGRICUL DEV BANK CHINA 3.19%/21-03.03.2024	CNH	11'000'000			11'000'000		
3.240 AGRICUL DEV BANK CHINA 3.24%/19-14.08.2024	CNH	6'000'000		6'000'000			
3.350 AGRICUL DEV BANK CHINA 3.35%/21-24.03.2026	CNH	12'000'000		10'500'000	1'500'000	187'539.66	0.08
3.370 AGRICUL DEV BANK CHINA 3.37%/16-26.02.2026	CNH	1'000'000			1'000'000	125'027.08	0.05
3.450 AGRICUL DEV BANK CHINA 3.45%/20-23.09.2025	CNH	10'000'000		8'000'000	2'000'000	249'301.89	0.11
3.510 AGRICUL DEV BANK CHINA 3.51%/19-03.04.2024	CNH	5'500'000		5'500'000			
3.550 AGRICUL DEV BANK CHINA 3.55%/18-21.11.2023	CNH	6'000'000		6'000'000			
3.580 AGRICUL DEV BANK CHINA 3.58%/16-22.04.2026	CNH	4'000'000		1'500'000	2'500'000	314'371.79	0.13
3.630 AGRICUL DEV BANK CHINA 3.63%/19-19.07.2026	CNH	8'000'000		6'000'000	2'000'000	252'200.68	0.11
3.830 AGRICUL DEV BANK CHINA 3.83%/17-06.01.2024	CNH	3'000'000		3'000'000			
4.980 AGRICUL DEV BANK CHINA 4.98%/18-12.01.2025	CNH	2'000'000		2'000'000			
2.500 AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.5%/22-24.08.2027	CNH	14'000'000	5'000'000	16'000'000	3'000'000	369'111.54	0.16
2.740 AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.74%/22-23.02.2027	CNH	17'000'000		15'000'000	2'000'000	248'026.32	0.11
5.000 BANK OF CHINA (subordinated) (reg. -S-) T. -1- 5%/14-13.11.2024	USD	200'000		200'000			
0.750 BANK OF CHINA/HONG KONG S. -107- 0.75%/21-04.02.2024	USD	200'000		200'000			
4.625 BANK OF CHINA/NEW YORK 4.625%/23-26.06.2026	USD		200'000	200'000			
- CHINA CONSTRUCTION BANK (subordinated) FIX-TO-FRN FRN/19-27.02.2029	USD	200'000		200'000			
2.250 CHINA DEVELOPMENT BANK 2.25%/23-06.07.2026	CNH		3'000'000	1'500'000	1'500'000	183'583.70	0.08
2.280 CHINA DEVELOPMENT BANK 2.28%/21-29.07.2024	CNH	9'000'000		9'000'000			
2.350 CHINA DEVELOPMENT BANK 2.35%/23-16.10.2025	CNH		2'000'000		1'000'000	122'566.27	0.05
2.450 CHINA DEVELOPMENT BANK 2.45%/22-21.01.2027	CNH	8'000'000		7'000'000	1'000'000	122'919.52	0.05
2.520 CHINA DEVELOPMENT BANK 2.52%/23-25.05.2028	CNH		10'000'000	5'500'000	4'500'000	555'347.15	0.24
2.590 CHINA DEVELOPMENT BANK 2.59%/22-17.03.2025	CNH	14'000'000		14'000'000			
2.590 CHINA DEVELOPMENT BANK 2.59%/23-11.01.2026	CNH	5'000'000	3'000'000	5'000'000	3'000'000	369'657.86	0.16
2.650 CHINA DEVELOPMENT BANK 2.65%/22-24.02.2027	CNH	17'000'000		15'000'000	2'000'000	247'546.52	0.10
2.690 CHINA DEVELOPMENT BANK 2.69%/22-16.06.2027	CNH	17'000'000	3'000'000	17'000'000	3'000'000	371'807.04	0.16
2.730 CHINA DEVELOPMENT BANK 2.73%/21-11.11.2024	CNH	15'000'000		15'000'000			
2.730 CHINA DEVELOPMENT BANK 2.73%/23-11.01.2028	CNH	5'000'000	15'000'000	16'500'000	3'500'000	434'877.93	0.18
2.830 CHINA DEVELOPMENT BANK 2.83%/21-10.09.2026	CNH	16'000'000		14'000'000	2'000'000	248'208.09	0.11
2.890 CHINA DEVELOPMENT BANK 2.89%/20-22.06.2025	CNH	10'900'000		9'000'000	1'900'000	234'538.08	0.10
2.980 CHINA DEVELOPMENT BANK 2.98%/21-08.01.2024	CNH	14'400'000		14'400'000			
3.000 CHINA DEVELOPMENT BANK 3%/21-17.06.2024	CNH	12'000'000		12'000'000			
3.050 CHINA DEVELOPMENT BANK 3.05%/16-25.08.2026	CNH	12'000'000		8'500'000	3'500'000	436'236.51	0.18

934 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.070	CHINA DEVELOPMENT BANK 3.07%/21-24.03.2024	CNH	7'000'000		7'000'000			
3.070	CHINA DEVELOPMENT BANK 3.07%/21-24.03.2024	CNH	8'000'000		8'000'000			
3.180	CHINA DEVELOPMENT BANK 3.18%/16-05.04.2026	CNH	12'000'000		8'500'000	3'500'000	436'369.94	0.18
3.230	CHINA DEVELOPMENT BANK 3.23%/20-10.01.2025	CNH	11'000'000		11'000'000			
3.300	CHINA DEVELOPMENT BANK 3.3%/19-01.02.2024	CNH	9'700'000		9'700'000			
3.300	CHINA DEVELOPMENT BANK 3.3%/21-03.03.2026	CNH	21'000'000		17'500'000	3'500'000	437'381.74	0.19
3.340	CHINA DEVELOPMENT BANK 3.34%/20-14.07.2025	CNH	15'500'000		12'500'000	3'000'000	372'709.34	0.16
3.390	CHINA DEVELOPMENT BANK 3.39%/20-10.07.2027	CNH	1'000'000	10'000'000	9'700'000	1'300'000	164'409.51	0.07
3.420	CHINA DEVELOPMENT BANK 3.42%/19-02.07.2024	CNH	8'500'000		8'500'000			
3.500	CHINA DEVELOPMENT BANK 3.5%/19-13.08.2026	CNH	2'000'000		1'000'000	1'000'000	126'019.77	0.05
3.680	CHINA DEVELOPMENT BANK 3.68%/19-26.02.2026	CNH	6'000'000		4'000'000	2'000'000	251'521.82	0.11
4.150	CHINA DEVELOPMENT BANK 4.15%/18-26.10.2025	CNH	3'000'000		1'500'000	1'500'000	189'327.73	0.08
4.300	CHINA DEVELOPMENT BANK 4.3%/17-21.08.2024	CNH	2'000'000		2'000'000			
4.730	CHINA DEVELOPMENT BANK 4.73%/18-02.04.2025	CNH	8'000'000		7'000'000	1'000'000	125'800.72	0.05
1.990	CHINA GOVERNMENT BOND 1.99%/20-09.04.2025	CNH	16'200'000		12'200'000	4'000'000	489'096.93	0.21
2.000	CHINA GOVERNMENT BOND 2%/23-15.06.2025	CNH		3'000'000	3'000'000		366'485.70	0.16
2.180	CHINA GOVERNMENT BOND 2.18%/22-25.08.2025	CNH	3'000'000		3'000'000		367'350.05	0.16
2.180	CHINA GOVERNMENT BOND 2.18%/23-15.08.2026	CNH		10'000'000	6'500'000	3'500'000	428'511.44	0.18
2.220	CHINA GOVERNMENT BOND 2.22%/23-25.09.2025	CNH		2'000'000	2'000'000		245'045.15	0.10
2.240	CHINA GOVERNMENT BOND 2.24%/22-25.05.2025	CNH	15'000'000		13'000'000	2'000'000	245'105.40	0.10
2.260	CHINA GOVERNMENT BOND 2.26%/22-24.02.2025	CNH	19'000'000		19'000'000			
2.280	CHINA GOVERNMENT BOND 2.28%/22-17.03.2024	CNH	19'000'000		19'000'000			
2.280	CHINA GOVERNMENT BOND 2.28%/22-25.11.2025	CNH	8'000'000		5'000'000	3'000'000	367'969.35	0.16
2.300	CHINA GOVERNMENT BOND 2.3%/23-15.05.2026	CNH		13'000'000	10'000'000	3'000'000	368'246.52	0.16
2.350	CHINA GOVERNMENT BOND 2.35%/23-15.03.2025	CNH		9'000'000	9'000'000			
2.370	CHINA GOVERNMENT BOND 2.37%/22-20.01.2027	CNH	20'000'000		17'500'000	2'500'000	307'501.34	0.13
2.390	CHINA GOVERNMENT BOND 2.39%/23-15.11.2026	CNH		2'000'000	2'000'000		246'229.02	0.10
2.400	CHINA GOVERNMENT BOND 2.4%/23-15.07.2028	CNH		12'000'000	7'000'000	5'000'000	615'419.87	0.26
2.440	CHINA GOVERNMENT BOND 2.44%/22-15.10.2027	CNH	18'500'000	5'000'000	20'310'000	3'190'000	392'823.48	0.17
2.460	CHINA GOVERNMENT BOND 2.46%/23-15.02.2026	CNH	4'000'000	6'000'000	6'000'000	4'000'000	492'185.48	0.21
2.470	CHINA GOVERNMENT BOND 2.47%/21-02.09.2024	CNH	26'000'000		26'000'000			
2.480	CHINA GOVERNMENT BOND 2.48%/22-15.04.2027	CNH	18'000'000		15'000'000	3'000'000	370'230.33	0.16
2.480	CHINA GOVERNMENT BOND 2.48%/23-25.09.2028	CNH		5'000'000	2'000'000	3'000'000	370'469.68	0.16
2.500	CHINA GOVERNMENT BOND 2.5%/22-25.07.2027	CNH	18'500'000		15'500'000	3'000'000	370'073.16	0.16
2.550	CHINA GOVERNMENT BOND 2.55%/23-15.10.2028	CNH		6'000'000	2'000'000	4'000'000	495'870.16	0.21
2.620	CHINA GOVERNMENT BOND 2.62%/23-15.04.2028	CNH		17'000'000	13'000'000	4'000'000	496'212.41	0.21
2.640	CHINA GOVERNMENT BOND 2.64%/23-15.01.2028	CNH	6'000'000	28'000'000	29'600'000	4'400'000	546'015.47	0.23
2.690	CHINA GOVERNMENT BOND 2.69%/21-12.08.2026	CNH	28'000'000		24'480'000	3'520'000	436'190.48	0.18
2.700	CHINA GOVERNMENT BOND 2.7%/16-03.11.2026	CNH	3'000'000		3'000'000			
2.740	CHINA GOVERNMENT BOND 2.74%/16-04.08.2026	CNH	6'000'000		6'000'000			
2.840	CHINA GOVERNMENT BOND 2.84%/21-08.04.2024	CNH	21'000'000		21'000'000			
2.850	CHINA GOVERNMENT BOND 2.85%/16-28.01.2026	CNH	4'000'000		2'000'000	2'000'000	248'249.30	0.11
2.850	CHINA GOVERNMENT BOND 2.85%/20-04.06.2027	CNH	3'000'000	10'000'000	9'000'000	4'000'000	499'563.35	0.21
2.880	CHINA GOVERNMENT BOND 2.88%/20-05.11.2023	CNH	12'000'000		12'000'000			
2.900	CHINA GOVERNMENT BOND 2.9%/16-05.05.2026	CNH	6'000'000		4'500'000	1'500'000	186'577.98	0.08
2.940	CHINA GOVERNMENT BOND 2.94%/19-17.10.2024	CNH	11'000'000		11'000'000			
2.990	CHINA GOVERNMENT BOND 2.99%/15-15.10.2025	CNH	5'000'000		3'500'000	1'500'000	186'507.13	0.08
3.020	CHINA GOVERNMENT BOND 3.02%/20-22.10.2025	CNH	25'300'000		21'300'000	4'000'000	497'155.40	0.21
3.030	CHINA GOVERNMENT BOND 3.03%/21-11.03.2026	CNH	24'200'000		21'200'000	3'000'000	374'342.15	0.16
3.120	CHINA GOVERNMENT BOND 3.12%/19-05.12.2026	CNH	3'000'000		3'000'000		376'941.77	0.16
3.190	CHINA GOVERNMENT BOND 3.19%/19-11.04.2024	CNH	14'300'000		14'300'000			
3.200	CHINA GOVERNMENT BOND 3.2%/17-16.03.2024	CNH	4'000'000		4'000'000			
3.220	CHINA GOVERNMENT BOND 3.22%/18-06.12.2025	CNH	11'000'000		8'500'000	2'500'000	312'155.83	0.13
3.250	CHINA GOVERNMENT BOND 3.25%/19-06.06.2026	CNH	13'500'000		10'000'000	3'500'000	439'740.31	0.19
3.280	CHINA GOVERNMENT BOND 3.28%/20-03.12.2027	CNH	20'000'000	6'000'000	22'000'000	4'000'000	509'724.50	0.22
3.510	CHINA GOVERNMENT BOND 3.51%/15-16.07.2025	CNH	3'000'000		1'500'000	1'500'000	187'980.43	0.08
3.570	CHINA GOVERNMENT BOND 3.57%/17-22.06.2024	CNH	5'000'000		5'000'000			
3.600	CHINA GOVERNMENT BOND 3.6%/18-06.09.2025	CNH	6'000'000		4'000'000	2'000'000	251'222.49	0.11
3.610	CHINA GOVERNMENT BOND 3.61%/18-07.06.2025	CNH	6'000'000		4'000'000	2'000'000	250'339.95	0.11
3.640	CHINA GOVERNMENT BOND 3.64%/15-09.04.2025	CNH	5'000'000		5'000'000			
3.690	CHINA GOVERNMENT BOND 3.69%/17-21.09.2024	CNH	6'000'000		6'000'000			
3.700	CHINA GOVERNMENT BOND 3.7%/06-26.06.2026	CNH	3'000'000		2'000'000	1'000'000	127'461.28	0.05
3.770	CHINA GOVERNMENT BOND 3.77%/18-08.03.2025	CNH	6'000'000		6'000'000			
3.900	CHINA GOVERNMENT BOND 3.9%/17-21.12.2024	CNH	4'000'000		4'000'000			
-	CHINA GOVT INTL BOND 0%/21-17.11.2024	EUR	200'000		200'000			
0.125	CHINA GOVT INTL BOND 0.125%/19-12.11.2026	USD	100'000		100'000			
0.550	CHINA GOVT INTL BOND 0.55%/20-21.10.2025	EUR	200'000		200'000			
1.250	CHINA GOVT INTL BOND 1.25%/21-26.10.2026	USD	200'000		200'000			
2.230	EXPORT-IMPORT BANK CHINA 2.23%/22-15.08.2024	CNH	1'000'000		1'000'000			
2.360	EXPORT-IMPORT BANK CHINA 2.36%/23-06.11.2025	CNH		1'000'000	1'000'000		122'615.72	0.05
2.480	EXPORT-IMPORT BANK CHINA 2.48%/21-28.12.2026	CNH	7'000'000		6'000'000	1'000'000	123'123.24	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500 EXPORT-IMPORT BANK CHINA 2.5%/22-07.03.2024	CNH	10'000'000		10'000'000			
2.500 EXPORT-IMPORT BANK CHINA 2.5%/23-04.08.2028	CNH		5'000'000	1'500'000	3'500'000	430'722.52	0.18
2.500 EXPORT-IMPORT BANK CHINA 2.5%/23-13.10.2026	CNH		2'000'000	1'000'000	1'000'000	123'102.52	0.05
2.570 EXPORT-IMPORT BANK CHINA 2.57%/22-10.06.2025	CNH	7'000'000		5'500'000	1'500'000	184'423.79	0.08
2.760 EXPORT-IMPORT BANK CHINA 2.76%/21-05.11.2024	CNH	14'000'000		14'000'000			
2.820 EXPORT-IMPORT BANK CHINA 2.82%/22-17.06.2027	CNH	13'000'000		10'500'000	2'500'000	310'658.01	0.13
2.870 EXPORT-IMPORT BANK CHINA 2.87%/23-06.02.2028	CNH	2'000'000	13'000'000	13'000'000	2'000'000	249'410.15	0.11
2.930 EXPORT-IMPORT BANK CHINA 2.93%/20-02.03.2025	CNH	8'000'000		8'000'000			
3.140 EXPORT-IMPORT BANK CHINA 3.14%/21-02.04.2024	CNH	13'000'000		13'000'000			
3.220 EXPORT-IMPORT BANK CHINA 3.22%/21-14.05.2026	CNH	17'500'000		15'000'000	2'500'000	312'248.17	0.13
3.280 EXPORT-IMPORT BANK CHINA 3.28%/19-11.02.2024	CNH	7'800'000		7'800'000			
3.430 EXPORT-IMPORT BANK CHINA 3.43%/20-23.10.2025	CNH	13'000'000		10'500'000	2'500'000	311'868.68	0.13
4.900 GANSU HIGHWAY AVIATION 4.9%/22-30.03.2025	USD		200'000	200'000			
3.350 GUOREN P&C INSURANCE 3.35%/21-01.06.2026	USD	200'000			200'000	158'625.01	0.07
2.850 HUIZHOU CITY INV DEV GP 2.85%/22-25.01.2025	USD	200'000		200'000			
1.625 IND & COMM BK CHINA/HK 1.625%/21-28.10.2026	USD	200'000			200'000	161'219.34	0.07
0.125 IND & COMM BK CHINA/LUX 0.125%/21-28.10.2024	EUR	100'000		100'000			
1.625 IND & COMM BK CHN/LONDON 1.625%/21-28.12.2025	GBP	100'000		100'000			
2.180 PEOPLE'S REPUBLIC OF CHINA 2.18%/22-25.06.2024	CNH	13'000'000		13'000'000			
2.200 PH STATE OWNED 2.2%/21-24.09.2024	USD	200'000		200'000			
4.900 QD JIAOZHOU BAY DEV 4.9%/22-16.06.2025	USD		200'000	200'000			
2.350 THE EXPORT-IMPORT BANK OF CHINA 2.35%/23-15.05.2025	CNH		2'000'000		2'000'000	245'293.32	0.10
2.610 THE EXPORT-IMPORT BANK OF CHINA 2.61%/22-27.01.2027	CNH	16'000'000		14'000'000	2'000'000	246'932.85	0.10
						<b>25'383'236.24</b>	<b>10.76</b>
<b>Colombia</b>							
4.375 COLOMBIA 4.375%/12-21.03.2023	COP	400'000'000		400'000'000			
5.375 ECOPETROL 5.375%/15-26.06.2026	USD	20'000		20'000			
4.875 SUAM FINANCE (reg -S-) 4.875% 14-17.04.2024	USD	200'000		200'000			
10.000 TITULOS DE TESORERIA 10%/08-24.07.2024	COP	800'000'000		800'000'000			
6.250 TITULOS DE TESORERIA 6.25%/17-26.11.2025	COP	1'200'000'000		800'000'000	400'000'000	86'640.57	0.04
7.500 TITULOS DE TESORERIA 7.5%/11-26.08.2026	COP	1'000'000'000		400'000'000	600'000'000	130'017.61	0.06
						<b>216'658.18</b>	<b>0.09</b>
<b>Croatia</b>							
6.000 CROATIA (reg. -S-) 6%/13-26.01.2024	USD	200'000		200'000			
3.000 CROATIA 3%/15-11.03.2025	EUR	100'000		100'000			
						<b>0.00</b>	<b>0.00</b>
<b>Cyprus</b>							
4.250 CYPRUS (reg. -S-) 4.25%/15-04.11.2025	EUR	100'000		100'000			
- REPUBLIC OF CYPRUS 0%/21-09.02.2026	EUR	50'000		50'000			
0.625 REPUBLIC OF CYPRUS 0.625%/19-03.12.2024	EUR	200'000		200'000			
2.750 REPUBLIC OF CYPRUS 2.75%/17-27.06.2024	EUR	100'000		100'000			
						<b>0.00</b>	<b>0.00</b>
<b>Czech Republic</b>							
- CESKA SPORITELNA AS S. -38- FIX-TO-FRN FRN/23-29.06.2027	EUR		100'000	100'000			
1.500 CESKE DRAHY 1.5%/19-23.05.2026	EUR	100'000		100'000			
5.625 CESKE DRAHY 5.625%/22-12.10.2027	EUR	200'000		200'000			
4.875 CEZ (reg. -S-) S. 15 4.875%/10-16.04.2025	EUR	100'000		50'000	50'000	47'974.70	0.02
0.250 CZECH REPUBLIC 0.25%/17-10.02.2027	CZK	14'000'000		12'000'000	2'000'000	68'216.14	0.03
1.250 CZECH REPUBLIC S. -120- 1.25%/20-14.02.2025	CZK	6'400'000		6'400'000			
- CZECH REPUBLIC S. -135- 0%/21-12.12.2024	CZK	6'500'000		6'500'000			
5.700 CZECH REPUBLIC S. 5.7%/09-25.05.2024	CZK	500'000		500'000			
1.000 CZECH REPUBLIC S. -95- 1%/15-26.06.2026	CZK	14'700'000		12'200'000	2'500'000	88'463.27	0.04
0.450 CZECH REPUBLIC S. -97- 0.45%/15-25.10.2023	CZK	100'000		100'000			
1.659 EP INFRASTRUCTURE AS 1.659%/18-26.04.2024	EUR	100'000		100'000			
0.010 KOMERCNI BANKA AS 0.01%/21-20.01.2026	EUR	100'000		100'000			
						<b>204'654.11</b>	<b>0.09</b>
<b>Denmark</b>							
3.875 AP MOLLER-MAERSK A/S -144A- 3.875%/15-28.09.2025	USD	200'000		200'000			
4.000 CARLSBERG BREWERIES A/S 4%/23-05.10.2028	EUR		100'000		100'000	97'215.81	0.04
- DANSKE BANK A/S (subordinated) S. -658- FIX-TO-FRN FRN/21-15.05.2031	EUR	100'000		100'000			
0.625 DANSKE BANK A/S 0.625%/20-26.05.2025	EUR	100'000		100'000			
4.375 DANSKE BANK A/S -144A- 4.375%/18-12.06.2028	USD		200'000	200'000			
- DANSKE BANK A/S FIX-TO-FRN FRN/19-27.08.2025	EUR	200'000		200'000			
- DANSKE BANK A/S FIX-TO-FRN FRN/22-17.02.2027	EUR	100'000		100'000			
- DANSKE BANK A/S FIX-TO-FRN FRN/23-12.01.2027	EUR	100'000		100'000			
1.000 DLR KREDIT A/S 1%/20-01.04.2025	DKK	1'600'000		1'600'000			
0.875 ISS GLOBAL A/S 0.875%/19-18.06.2026	EUR	200'000		100'000	100'000	88'977.99	0.04
- JYSKE BANK A/S FIX-TO-FRN FRN/21-02.09.2026	EUR	100'000		100'000			

## 936 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	JYSKE BANK A/S FIX-TO-FRN FRN/21-17.02.2028	EUR		100'000	100'000			
1.000	JYSKE REALKREDIT A/S S. -321.E- 1%/16-01.04.2025	DKK	1'000'000		500'000	62'304.78	0.03	
1.000	JYSKE REALKREDIT A/S S. -321.E- 1%/20-01.10.2025	DKK	1'200'000		1'200'000			
0.010	JYSKE REALKREDIT A/S S. -GCB- 0.01%/21-01.10.2027	EUR	200'000		200'000			
0.500	KINGDOM OF DENMARK 0.5%/16-15.11.2027	DKK		500'000		59'506.47	0.03	
1.500	KINGDOM OF DENMARK 1.5%/11-15.11.2023	DKK	1'100'000		1'100'000			
1.750	KINGDOM OF DENMARK 1.75%/13-15.11.2025	DKK	4'600'000		4'600'000			
-	KINGDOM OF DENMARK -144A- 0%/21-15.11.2024	DKK	3'600'000		3'600'000			
7.000	KINGDOM OF DENMARK 7%/94-10.11.2024	DKK	1'200'000		1'200'000			
0.375	KOMMUNEKREDIT 0.375%/21-15.11.2024	GBP	100'000		100'000			
0.625	KOMMUNEKREDIT 0.625%/16-11.05.2026	EUR	200'000		200'000			
0.625	KOMMUNEKREDIT 0.625%/20-10.06.2025	USD	200'000		200'000			
0.750	KOMMUNEKREDIT 0.75%/21-15.08.2024	GBP	100'000		100'000			
2.900	KOMMUNEKREDIT 2.9%/16-27.11.2026	AUD	150'000		130'000	10'977.36	0.00	
3.750	KOMMUNEKREDIT 3.75%/23-24.05.2028	USD		200'000	200'000			
4.250	KOMMUNEKREDIT 4.25%/22-17.11.2025	GBP	100'000		100'000			
1.000	NORDEA KREDIT REALKREDIT 1%/20-01.04.2026	DKK	1'200'000		600'000	73'444.18	0.03	
1.000	NORDEA KREDIT REALKREDIT 1%/21-01.04.2027	DKK	2'000'000		1'800'000	24'065.16	0.01	
1.000	NORDEA KREDIT REALKREDIT 1%/21-01.10.2026	DKK	1'000'000		500'000	60'675.52	0.03	
1.000	NORDEA KREDIT REALKREDIT 1%/23-01.10.2028	DKK		1'000'000		117'276.95	0.05	
0.125	NYKREDIT REALKREDIT AS 0.125%/19-10.07.2024	EUR	100'000		100'000			
2.000	NYKREDIT REALKREDIT AS 2%/14-01.01.2025	DKK	1'000'000		600'000	50'435.44	0.02	
2.000	NYKREDIT REALKREDIT AS 2%/15-01.01.2026	DKK	1'000'000		600'000	50'008.47	0.02	
1.000	NYKREDIT REALKREDIT AS S. -13H- 1%/20-01.07.2026	DKK	2'000'000		1'600'000	48'684.62	0.02	
-	ORSTED A/S (subordinated) FIX-TO-FRN FRN/19-09.12.3019	EUR		100'000	100'000			
3.625	ORSTED A/S 3.625%/23-01.03.2026	EUR		200'000	200'000			
1.000	REALKREDIT DANMARK S. -10- 1%/14-01.01.2026	DKK	1'000'000		500'000	61'327.48	0.03	
-	SYDBANK A/S FIX-TO-FRN FRN/21-10.11.2026	EUR	100'000		100'000			
						<b>804'900.23</b>	<b>0.34</b>	
<b>Egypt</b>								
4.125	AFRICAN EXPORT-IMPORT BA 4.125%/17-20.06.2024	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>	
<b>Estonia</b>								
-	LUMINOR BANK FIX-TO-FRN FRN/20-03.12.2024	EUR	100'000		100'000			
-	LUMINOR BANK FIX-TO-FRN FRN/21-23.09.2026	EUR	100'000		100'000			
						<b>0.00</b>	<b>0.00</b>	
<b>Finland</b>								
0.125	ALANDSBANKEN AB S. -1/2019- 0.125%/19-19.03.2024	EUR	100'000		100'000			
1.000	BALDER FINLAND OYJ 1%/22-18.01.2027	EUR	200'000		100'000	83'502.63	0.04	
2.000	CASTELLUM HELSINKI 2%/22-24.03.2025	EUR	100'000		100'000			
0.010	DANSKE MORTGAGE BANK PLC 0.01%/20-14.01.2028	EUR	100'000			84'214.44	0.04	
4.000	ELISA OYJ 4%/23-27.01.2029	EUR		100'000		96'697.43	0.04	
2.000	FINLAND (reg -S-) -144A- 2%/14-15.04.2024	EUR	350'000		350'000			
0.500	FINLAND 0.5%/16-15.04.2026	EUR	300'000	150'000	340'000	99'667.15	0.04	
0.875	FINLAND 0.875%/15-15.09.2025	EUR	300'000		240'000	55'290.69	0.02	
0.500	FINLAND -144A- 0.5%/17-15.09.2027	EUR	400'000		330'000	61'642.24	0.03	
4.000	FINLAND 4%/09-04.07.2025	EUR	200'000		130'000	67'352.69	0.03	
-	FINNISH GOVERNMENT -144A- 0%/19-15.09.2024	EUR	270'000		270'000			
-	FINNISH GOVERNMENT -144A- 0%/21-15.09.2026	EUR	300'000		300'000			
0.500	FINNISH GOVERNMENT -144A- 0.5%/18-15.09.2028	EUR		200'000	110'000	77'677.17	0.03	
1.375	FINNISH GOVERNMENT -144A- 1.375%/22-15.04.2027	EUR	300'000		230'000	63'856.12	0.03	
1.625	FINNVERA PLC -144A- 1.625%/19-23.10.2024	USD	200'000		200'000			
2.375	FINNVERA PLC -144A- 2.375%/15-04.06.2025	USD	200'000		200'000			
1.625	FORTUM OYJ 1.625%/19-27.02.2026	EUR	150'000		150'000			
4.000	FORTUM OYJ 4%/23-26.05.2028	EUR		100'000		100'000		
2.000	KOJAMO OYJ 2%/22-31.03.2026	EUR	100'000		100'000			
0.375	KUNTARAOITUS OYJ 0.375%/21-17.12.2025	GBP	100'000		100'000			
1.125	KUNTARAOITUS OYJ 1.125%/22-19.06.2025	GBP	100'000		100'000			
0.625	KUNTARAOITUS OYJ -144A- 0.625%/21-20.03.2026	USD	200'000			200'000	161'998.55	0.07
0.125	KUNTARAOITUS OYJ S. -10/2019- 0.125%/19-07.03.2024	EUR	200'000		200'000			
0.625	KUNTARAOITUS OYJ S. -12/2017- 0.625%/17-26.11.2026	EUR	200'000		200'000			
0.875	KUNTARAOITUS OYJ S. -2021- 0.875%/21-16.12.2024	GBP	100'000		100'000			
4.875	METSO OUTOTEC OYJ 4.875%/22-07.12.2027	EUR	100'000		100'000			
-	MUNICIPALITY FINANCE PLC 0%/20-22.04.2025	EUR	100'000		100'000			
-	NORDEA BANK AB (subordinated) FIX-TO-FRN FRN/21-18.08.2031	EUR	100'000		100'000	87'197.97	0.04	
0.500	NORDEA BANK AB 0.5%/20-14.05.2027	EUR	100'000		100'000	87'209.41	0.04	
1.125	NORDEA BANK AB 1.125%/15-12.02.2025	EUR	100'000		100'000			
0.750	NORDEA BANK ABP 0.75%/20-28.08.2025	EUR	200'000		200'000			
1.125	NORDEA BANK ABP 1.125%/22-16.02.2027	EUR	100'000		100'000			
0.625	NORDEA BANK ABP -144A- 0.625%/21-24.05.2024	USD	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 NORDEA BANK ABP -144A- 1.5%/21-30.09.2026	USD	200'000		200'000			
5.375 NORDEA BANK ABP -144A- 5.375%/22-22.09.2027	USD	200'000		200'000			
0.250 NORDEA KIINNITSLOUTTO 0.25%/19-18.03.2026	EUR	100'000			100'000	89'582.13	0.04
0.625 NORDEA KIINNITSLOUTTO S. -FI 47- 0.625%/15-17.03.2027	EUR	200'000		200'000			
3.625 NORDEA KIINNITSLOUTTO S. -NMB 14- 3.625%/23-26.10.2028	EUR		200'000	100'000	100'000	97'422.59	0.04
0.125 OMA SAASTOPANKKI OYJ 0.125%/19-03.04.2024	EUR	100'000		100'000			
0.250 OP CORPORATE BANK PLC 0.25%/21-24.03.2026	EUR	100'000		100'000			
0.500 OP CORPORATE BANK PLC 0.5%/20-12.08.2025	EUR	100'000		100'000			
1.375 OP CORPORATE BANK PLC 1.375%/21-04.09.2026	GBP	100'000		100'000			
2.750 OP MORTGAGE BANK 2.75%/22-22.06.2026	EUR		200'000	200'000			
1.000 OP MORTGAGE BANKK (reg. -S-) S11 1%/14-28.11.2024	EUR	100'000		100'000			
3.750 S-PANKKI OYJ 3.75%/23-26.09.2028	EUR		100'000	100'000			
						<b>1'213'311.21</b>	<b>0.51</b>
<b>France</b>							
1.500 AEROPORT DE PARIS 1.5%/14-07.04.2025	EUR	100'000		100'000			
2.125 AEROPORTS DE PARIS 2.125%/20-02.10.2026	EUR		200'000	200'000			
0.375 AGENCE FRANCAISE DE DEVELOPPEMENT 0.375%/16-30.04.2024	EUR	100'000		100'000			
- AGENCE FRANCAISE DEVELOP 0%/20-25.03.2025	EUR	200'000		200'000			
0.250 AGENCE FRANCAISE DEVELOP 0.25%/16-21.07.2026	EUR	100'000		100'000			
0.625 AGENCE FRANCAISE DEVELOP 0.625%/21-22.01.2026	USD	200'000		200'000			
1.250 AGENCE FRANCAISE DEVELOP 1.25%/22-18.06.2025	GBP	400'000		400'000			
1.375 AGENCE FRANCAISE DEVELOP 1.375%/22-21.01.2025	USD	200'000		200'000			
4.000 AGENCE FRANCAISE DEVELOP 4%/22-21.09.2027	USD	200'000		200'000			
4.500 AGENCE FRANCAISE DEVELOP 4.5%/23-17.02.2026	USD		400'000	400'000			
3.750 AGENCE FRANCAISE DEVELOP S. -43- 3.75%/12-15.02.2027	EUR	200'000		200'000			
2.250 AGENCE FRANCAISE DEVELOP S. -49- 2.25%/13-27.05.2025	EUR	200'000		200'000			
0.125 AGENCE FRANCE LOCALE 0.125%/19-20.06.2026	EUR	100'000		100'000			
1.375 AGENCE FRANCE LOCALE 1.375%/22-20.06.2025	GBP	100'000		100'000			
2.500 AIR LIQUID FINANCE -144A- 2.5%/16-27.09.2026	USD	200'000		200'000			
1.000 AIR LIQUIDE FINANCE 1%/20-02.04.2025	EUR	100'000		100'000			
1.250 ALD SA 1.25%/22-02.03.2026	EUR	100'000		100'000			
4.000 ALD SA 4%/22-05.07.2027	EUR	200'000		200'000			
4.250 ALD SA 4.25%/23-18.01.2027	EUR	100'000		100'000			
1.011 ARGAN 1.011%/21-17.11.2026	EUR	100'000			100'000	85'340.77	0.04
0.375 ARKEA HOME LOANS 0.375%/18-04.03.2024	EUR	100'000		100'000			
3.000 ARKEA HOME LOANS 3%/23-30.03.2027	EUR	100'000		100'000			
1.500 ARKEMA 1.5%/15-20.01.2025	EUR	200'000		200'000			
- ARVAL SERVICE LEASE 0%/21-01.10.2025	EUR	100'000		100'000			
- ARVAL SERVICE LEASE 0%/21-30.09.2024	EUR	100'000		100'000			
0.875 ARVAL SERVICE LEASE SA/F 0.875%/22-17.02.2025	EUR	200'000		200'000			
4.750 ARVAL SERVICE LEASE SA/F S. -6- 4.75%/22-22.05.2027	EUR	100'000		100'000			
2.875 AUCHAN HOLDING SA 2.875%/20-29.01.2026	EUR	100'000		100'000			
0.500 AXA BANK EUROPE SCF 0.5%/18-18.04.2025	EUR	200'000		200'000			
3.000 AXA BANK EUROPE SCF 3%/22-03.11.2026	EUR	200'000		200'000			
- AXA FIX-TO-FRN 3.875%/14-PERPETUAL	EUR	100'000		100'000			
0.050 AXA HOME LOAN SFH 0.05%/19-05.07.2027	EUR	200'000		100'000	100'000	85'897.26	0.04
0.750 AXA HOME LOAN SFH 0.75%/22-22.10.2026	EUR	100'000		100'000			
0.010 BANQUE FED CRED MUTUEL 0.01%/21-07.03.2025	EUR	100'000		100'000			
0.010 BANQUE FED CRED MUTUEL 0.01%/21-11.05.2026	EUR	100'000		100'000			
0.625 BANQUE FED CRED MUTUEL 0.625%/22-19.11.2027	EUR		100'000		100'000	85'018.69	0.04
0.750 BANQUE FED CRED MUTUEL 0.75%/18-17.07.2025	EUR	300'000		300'000			
1.000 BANQUE FED CRED MUTUEL 1%/21-16.07.2026	GBP	100'000		100'000			
1.000 BANQUE FED CRED MUTUEL 1%/22-23.05.2025	EUR	100'000		100'000			
1.250 BANQUE FED CRED MUTUEL 1.25%/17-26.05.2027	EUR	100'000			100'000	88'553.00	0.04
1.250 BANQUE FED CRED MUTUEL 1.25%/20-05.12.2025	GBP	100'000		100'000			
0.998 BANQUE FED CRED MUTUEL -144A- 0.998%/21-04.02.2025	USD	200'000		200'000			
4.753 BANQUE FED CRED MUTUEL -144A- 4.753%/22-13.07.2027	USD	200'000		200'000			
3.125 BANQUE FED CRED MUTUEL 3.125%/22-14.09.2027	EUR	100'000			100'000	93'836.83	0.04
3.875 BANQUE FED CRED MUTUEL 3.875%/23-26.01.2028	EUR	100'000		100'000			
4.875 BANQUE FED CRED MUTUEL 4.875%/22-25.09.2025	GBP	100'000		100'000			
5.000 BANQUE FED CRED MUTUEL 5%/23-19.01.2026	GBP	100'000		100'000			
0.750 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.75%/19-08.06.2026	EUR	100'000		100'000			
1.625 BFCM 1.625%/16-19.01.2026	EUR	100'000		100'000			
2.625 BFCM 2.625%/14-18.03.2024	EUR	200'000		200'000			
1.625 BNP PARIBAS (reg. -S-) S. -17583- 1.625%/16-23.02.2026	EUR	100'000		100'000			
2.750 BNP PARIBAS (subordinated) 2.75%/15-27.01.2026	EUR	100'000		100'000			
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/21-24.05.2031	GBP	100'000		100'000			
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/22-31.03.2032	EUR	200'000		100'000	100'000	89'568.79	0.04
1.000 BNP PARIBAS 1%/17-27.06.2024	EUR	100'000		100'000			
1.125 BNP PARIBAS 1.125%/18-11.06.2026	EUR	100'000			100'000	89'952.81	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500	BNP PARIBAS 1.5%/17-17.11.2025	EUR	200'000	200'000			
3.375	BNP PARIBAS -144A- 3.375%/18-09.01.2025	USD	200'000	200'000			
3.500	BNP PARIBAS -144A- 3.5%/17-16.11.2027	USD		200'000			
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/22-20.01.2028	USD	200'000		200'000	162'395.18	0.07
-	BNP PARIBAS FIX-TO-FRN FRN/19-23.01.2027	EUR	100'000		100'000	92'260.73	0.04
-	BNP PARIBAS FIX-TO-FRN FRN/21-13.04.2027	EUR	100'000		100'000	88'212.81	0.04
-	BNP PARIBAS FIX-TO-FRN FRN/21-30.05.2028	EUR		100'000	100'000	85'680.00	0.04
-	BNP PARIBAS FIX-TO-FRN FRN/23-23.02.2029	EUR	100'000	100'000			
3.375	BNP PARIBAS S. -18982- 3.375%/19-23.01.2026	GBP	100'000	100'000			
2.250	BNP PARIBAS S. -EMTN- 2.25%/16-11.01.2027	EUR	100'000	100'000			
2.375	BNP PARIBAS SA 2.375%/15-17.02.2025	EUR	100'000	100'000			
2.819	BNP PARIBAS SA 2.819%/19-19.11.2025	USD	200'000	200'000			
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-09.06.2026	USD	200'000	200'000			
-	BNP PARIBAS SA FRN/19-10.01.2025	USD	200'000	200'000			
4.500	BPCE (subordinated) -144A- 4.5%/14-15.03.2025	USD	200'000	200'000			
1.000	BPCE 1%/14-24.02.2025	EUR	200'000	200'000			
2.875	BPCE 2.875%/16-22.04.2026	EUR		100'000	100'000		
0.010	BPCE SA 0.01%/21-14.01.2027	EUR		100'000	100'000	86'060.21	0.04
0.250	BPCE SA 0.25%/20-15.01.2026	EUR	100'000		100'000	89'317.22	0.04
0.375	BPCE SA 0.375%/22-02.02.2026	EUR	400'000	400'000			
0.500	BPCE SA 0.5%/19-24.02.2027	EUR	200'000	100'000	100'000	86'540.47	0.04
0.500	BPCE SA 0.5%/20-15.09.2027	EUR	200'000	200'000			
0.625	BPCE SA 0.625%/19-26.09.2024	EUR	100'000	100'000			
0.625	BPCE SA 0.625%/20-28.04.2025	EUR	100'000	100'000			
1.000	BPCE SA 1%/19-01.04.2025	EUR	100'000	100'000			
1.000	BPCE SA 1%/19-15.07.2024	EUR	100'000	100'000			
1.625	BPCE SA -144A- 1.625%/22-14.01.2025	USD	250'000	250'000			
3.250	BPCE SA -144A- 3.25%/18-11.01.2028	USD	250'000	250'000			
4.750	BPCE SA -144A- 4.75%/22-19.07.2027	USD	250'000	250'000			
3.500	BPCE SA 3.5%/23-25.01.2028	EUR	100'000	100'000			
-	BPCE SA FIX-TO-FRN FRN/22-14.01.2028	EUR	200'000	200'000			
5.150	BPCE SA MEDIUM TERM NOTES BOOK (subordinated) -144A- 5.15%/14-21.07.2024	USD	200'000	200'000			
0.010	BPCE SFH - SOCIETE DE FI 0.01%/22-21.01.2027	EUR	200'000	100'000	100'000	86'862.55	0.04
0.750	BPCE SFH - SOCIETE DE FI 0.75%/18-02.09.2025	EUR	100'000	100'000			
0.750	BPCE SFH - SOCIETE DE FI 0.75%/18-27.11.2026	EUR	100'000		100'000	89'153.32	0.04
0.125	BPCE SFH - SOCIETE DE FI S. -144- 0.125%/20-31.03.2025	EUR	100'000	100'000			
4.000	BPCE T. 7.4%/14-15.04.2024	USD	250'000	250'000			
0.500	BPIFRANCE FINANCEMENT SA 0.5%/15-25.05.2025	EUR	200'000	100'000	100'000	91'737.59	0.04
0.625	BPIFRANCE FINANCEMENT SA 0.625%/18-25.05.2026	EUR	100'000	100'000			
0.750	BPIFRANCE FINANCEMENT SA 0.75%/17-25.11.2024	EUR	200'000	200'000			
0.875	BPIFRANCE FINANCEMENT SA 0.875%/17-25.11.2026	EUR	100'000	100'000			
2.500	BPIFRANCE FINANCEMENT SA 2.5%/13-25.05.2024	EUR	200'000	200'000			
0.125	BPIFRANCE SACA 0.125%/20-25.03.2025	EUR	100'000		100'000	91'769.99	0.04
3.000	BPIFRANCE SACA 3%/22-10.09.2026	EUR		100'000	100'000	94'875.49	0.04
2.125	BPIFRANCE SACA S. -44- 2.125%/22-29.11.2027	EUR	200'000	100'000	100'000	91'952.94	0.04
2.500	CAISSE CENT CREDIT IMMOB 2.5%/22-29.09.2027	EUR	200'000	200'000			
-	CAISSE D'AMORT DETTE SOC 0%/20-25.02.2026	EUR	200'000	200'000			
-	CAISSE D'AMORT DETTE SOC 0%/20-25.02.2028	EUR		200'000	100'000	84'782.37	0.04
-	CAISSE D'AMORT DETTE SOC 0%/21-25.11.2026	EUR	200'000	100'000	100'000	87'764.00	0.04
0.125	CAISSE D'AMORT DETTE SOC 0.125%/21-15.12.2025	GBP	100'000		100'000	102'464.32	0.04
1.375	CAISSE D'AMORT DETTE SOC 1.375%/14-25.11.2024	EUR	300'000	300'000			
1.750	CAISSE D'AMORT DETTE SOC 1.75%/22-25.11.2027	EUR		100'000	100'000	91'221.12	0.04
0.375	CAISSE D'AMORT DETTE SOC -144A- 0.375%/20-23.09.2025	USD	200'000		200'000	164'227.51	0.07
0.375	CAISSE D'AMORT DETTE SOC -144A- 0.375%/21-27.05.2024	USD	200'000	200'000			
0.625	CAISSE D'AMORT DETTE SOC -144A- 0.625%/21-18.02.2026	USD	200'000	200'000			
1.125	CAISSE D'AMORT DETTE SOC -144A- 1.125%/21-29.11.2024	USD	200'000	200'000			
1.250	CAISSE D'AMORT DETTE SOC -144A- 1.25%/21-28.10.2026	USD	400'000	400'000			
3.000	CAISSE D'AMORT DETTE SOC -144A- 3%/22-17.05.2025	USD	200'000	200'000			
3.375	CAISSE D'AMORT DETTE SOC -144A- 3.375%/14-20.03.2024	USD	100'000	100'000			
4.000	CAISSE D'AMORT DETTE SOC -144A- 4%/23-25.01.2026	USD		200'000	200'000	173'537.97	0.07
2.875	CAISSE D'AMORT DETTE SOC 2.875%/22-25.05.2027	EUR	200'000	100'000	100'000	94'906.93	0.04
4.000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/12-15.12.2025	EUR	280'000	220'000	60'000	57'772.04	0.02
0.010	CAISSE DES DEPOTS ET CON 0.01%/20-15.09.2025	EUR	100'000	100'000			
0.010	CAISSE DES DEPOTS ET CON 0.01%/21-01.06.2026	EUR	100'000	100'000			
1.125	CAISSE DES DEPOTS ET CON 1.125%/22-16.12.2024	GBP	100'000	100'000			
1.375	CAISSE DES DEPOTS ET CON 1.375%/22-05.02.2025	USD	200'000	200'000			
3.000	CAISSE DES DEPOTS ET CON 3%/23-25.05.2028	EUR		200'000	100'000	95'290.00	0.04
3.000	CAISSE DES DEPOTS ET CON S. -355- 3%/22-25.11.2027	EUR	100'000	100'000			
0.010	CAISSE FRANCAISE DE FIN 0.01%/20-07.05.2025	EUR	100'000	100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.375 CAISSE FRANCAISE DE FIN 0.375%/16-23.06.2025	EUR	100'000		100'000			
0.750 CAISSE FRANCAISE DE FIN 0.75%/17-27.09.2027	EUR	200'000		200'000			
0.625 CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.625%/16-13.04.2026	EUR	100'000			100'000	90'066.20	0.04
0.750 CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.75%/17-11.01.2027	EUR	200'000		100'000	100'000	88'880.79	0.04
5.375 CAISSE FRANCAISE DE FINANCEMENT LOCAL 5.375%/09-08.07.2024	EUR	100'000		100'000			
0.125 CAISSE REFINANCE L'HABIT 0.125%/20-30.04.2027	EUR	100'000			100'000	86'482.35	0.04
0.625 CAPGEMINI SE 0.625%/20-23.06.2025	EUR	100'000		100'000			
0.107 CARREFOUR BANQUE 0.107%/21-14.06.2025	EUR	100'000		100'000			
1.875 CARREFOUR SA 1.875%/22-30.10.2026	EUR	100'000			100'000	91'293.54	0.04
4.000 CFF 4%/11-24.10.2025	EUR	150'000		150'000			
2.375 CIE DE SAINT-GOBAIN 2.375%/20-04.10.2027	EUR		100'000	100'000			
3.500 CIE DE SAINT-GOBAIN 3.5%/23-18.01.2029	EUR		100'000		100'000	95'183.28	0.04
0.010 CIE FINANCEMENT FONCIER 0.01%/19-10.11.2027	EUR	100'000		100'000			
0.010 CIE FINANCEMENT FONCIER 0.01%/21-15.07.2026	EUR	100'000			100'000	88'248.07	0.04
0.375 CIE FINANCEMENT FONCIER 0.375%/19-09.04.2027	EUR	200'000		100'000	100'000	87'306.60	0.04
0.750 CIE FINANCEMENT FONCIER 0.75%/18-11.01.2028	EUR	100'000			100'000	86'846.35	0.04
0.750 CIE FINANCEMENT FONCIER 0.75%/18-29.05.2026	EUR	200'000		200'000			
1.125 CIE FINANCEMENT FONCIER 1.125%/15-24.06.2025	EUR	100'000		100'000			
0.225 COMPAGNIE DE FINANCEMENT FONCIER 0.225%/16-14.09.2026	EUR	100'000			100'000	88'269.99	0.04
0.500 COMPAGNIE DE FINANCEMENT FONCIER 0.5%/16-04.09.2024	EUR	200'000		200'000			
1.000 COMPAGNIE DE FINANCEMENT FONCIER 1%/16-02.02.2026	EUR	100'000		100'000			
0.375 COUNCIL OF EUROPE (reg. -S-) S. 404 0.375%/16-08.06.2026	EUR	200'000		200'000			
0.125 CRED MUTUEL HOME LOAN SF 0.125%/20-09.04.2025	EUR	100'000		100'000			
0.625 CRED MUTUEL HOME LOAN SF 0.625%/17-10.02.2025	EUR	100'000		100'000			
0.625 CRED MUTUEL HOME LOAN SF 0.625%/22-04.03.2027	EUR	100'000			100'000	88'307.15	0.04
3.125 CRED MUTUEL HOME LOAN SF 3.125%/23-22.06.2027	EUR	100'000		100'000			
1.875 CREDIT AGRICOLE 1.875%/16-20.12.2026	EUR	200'000		100'000	100'000	90'888.55	0.04
3.125 CREDIT AGRICOLE 3.125%14-05.02.2026	EUR	100'000		100'000			
0.125 CREDIT AGRICOLE HOME LOA 0.125%/20-16.12.2024	EUR	200'000		200'000			
0.500 CREDIT AGRICOLE HOME LOA 0.5%/17-03.04.2025	EUR	100'000		100'000			
0.750 CREDIT AGRICOLE HOME LOA 0.75%/17-05.05.2027	EUR	200'000		100'000	100'000	88'318.58	0.04
3.250 CREDIT AGRICOLE HOME LOA 3.25%/23-28.09.2026	EUR	100'000		100'000			
4.000 CREDIT AGRICOLE HOME LOAN S. 7 T. 1 4%/10-16.07.2025	EUR	150'000		150'000			
0.500 CREDIT AGRICOLE LONDON 0.5%/19-24.06.2024	EUR	100'000		100'000			
1.375 CREDIT AGRICOLE LONDON 1.375%/17-03.05.2027	EUR	200'000		100'000	100'000	89'103.77	0.04
1.250 CREDIT AGRICOLE LONDON BRANCH 1.25%/16-14.04.2026	EUR	100'000			100'000	90'738.00	0.04
0.250 CREDIT AGRICOLE PUBLIC S 0.25%/16-31.10.2026	EUR	100'000		90'000	10'000	8'810.42	0.00
3.250 CREDIT AGRICOLE S.A. LONDON BRANCH -144A- 3.25%/17-04.10.2024	USD	250'000		250'000			
1.000 CREDIT AGRICOLE SA 1%/22-18.09.2025	EUR	100'000		100'000			
2.015 CREDIT AGRICOLE SA -144A- 2.015%/22-11.01.2027	USD	250'000		250'000			
5.364 CREDIT AGRICOLE SA 5.3636%/23-01.06.2028	AUD		200'000	200'000			
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/20-22.04.2026	EUR	100'000		100'000			
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-12.01.2028	EUR	200'000		200'000			
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-12.10.2026	EUR	200'000		200'000			
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-29.11.2027	GBP	100'000		100'000			
3.375 CREDIT MUTUEL ARKEA 3.375%/22-19.09.2027	EUR	200'000		200'000			
2.400 CRH 2.4%/13-17.01.2025	EUR	150'000		150'000			
3.600 CRH 3.6%/12-08.03.2024	EUR	70'000		70'000			
- DANONE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	87'232.28	0.04
- DANONE SA 0%/21-01.12.2025	EUR	100'000			100'000	89'883.25	0.04
0.125 DASSAULT SYSTEMES 0.125%/19-16.09.2026	EUR	100'000			100'000	88'009.84	0.04
2.125 DEXIA CLF (reg. -S-) S. G 2015-03 2.125%/15-12.02.2025	GBP	100'000		100'000			
1.250 DEXIA CLF (reg. -S-) S. G 2016-36 1.25%/14-26.11.2024	EUR	100'000		100'000			
- DEXIA CREDIT LOCAL 0%/19-29.05.2024	EUR	200'000		200'000			
0.010 DEXIA CREDIT LOCAL 0.01%/20-22.01.2027	EUR		200'000	100'000	100'000	87'214.17	0.04
0.250 DEXIA CREDIT LOCAL 0.25%/20-11.12.2024	GBP	100'000		100'000			
0.250 DEXIA CREDIT LOCAL 0.25%/21-10.12.2026	GBP	100'000		100'000			
0.625 DEXIA CREDIT LOCAL 0.625%/19-17.01.2026	EUR	100'000		100'000			
1.000 DEXIA CREDIT LOCAL 1%/17-18.10.2027	EUR	100'000		50'000	50'000	44'354.64	0.02
1.250 DEXIA CREDIT LOCAL 1.25%/22-21.07.2025	GBP	100'000		100'000			
3.125 DEXIA CREDIT LOCAL 3.125%/23-01.06.2028	EUR		100'000	100'000			
0.500 DEXIA CREDIT LOCAL S. -2018-01- 0.5%/18-17.01.2025	EUR	200'000		200'000			
1.000 EDF 1%/16-13.10.2026	EUR	200'000		200'000			
3.625 EDF -144A- 3.625%/15-13.10.2025	USD	200'000		200'000			
4.625 EDF 4.625%/09-11.09.2024	EUR	100'000		100'000			
3.875 ELECTRICITE DE FRANCE SA 3.875%/22-12.01.2027	EUR	200'000		200'000			
4.000 ELECTRICITE DE FRANCE SA 4%/10-12.11.2025	EUR	100'000		100'000			
- ENGIE SA 0%/19-04.03.2027	EUR	200'000		100'000	100'000	85'685.72	0.04
0.125 ESSLORLUXOTTICA SA 0.125%/19-27.05.2025	EUR	200'000		200'000			
1.375 FIRMENICH PRODUCTIONS 1.375%/20-30.10.2026	EUR	200'000		100'000	100'000	90'394.95	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	FRANCE (GOVT OF) 0%/20-25.02.2026	EUR	2'720'000	500'000	2'850'000	370'000	332'733.72	0.14
-	FRANCE (GOVT OF) 0%/21-25.02.2024	EUR	850'000		850'000			
-	FRANCE (GOVT OF) 0%/21-25.02.2027	EUR	2'400'000		1'970'000	430'000	377'249.97	0.16
-	FRANCE (GOVT OF) 0%/22-25.02.2025	EUR	1'750'000		1'750'000			
0.750	FRANCE (GOVT OF) 0.75%/22-25.02.2028	EUR		1'800'000	1'300'000	500'000	441'106.94	0.19
2.500	FRANCE (GOVT OF) 2.5%/23-24.09.2026	EUR		500'000	30'000	470'000	443'729.22	0.19
-	FRANCE 0%/18-25.03.2024	EUR	2'330'000		2'330'000			
-	FRANCE 0%/19-25.03.2025	EUR	2'463'000		1'983'000	480'000	441'451.89	0.19
0.250	FRANCE 0.25%/15-25.11.2026	EUR	2'250'000		1'850'000	400'000	355'622.28	0.15
0.500	FRANCE 0.5%/15-25.05.2025	EUR	2'574'000		2'124'000	450'000	414'624.42	0.18
0.500	FRANCE 0.5%/15-25.05.2026	EUR	3'120'000	250'000	2'920'000	450'000	406'875.91	0.17
0.750	FRANCE 0.75%/17-25.05.2028	EUR		2'170'000	1'500'000	670'000	588'721.06	0.25
0.750	FRANCE 0.75%/18-25.11.2028	EUR		620'000		620'000	539'948.02	0.23
1.000	FRANCE 1%/14-25.11.2025	EUR	2'046'000	300'000	1'976'000	370'000	340'469.17	0.14
1.000	FRANCE 1%/17-25.05.2027	EUR	2'200'000		1'780'000	420'000	378'414.12	0.16
1.750	FRANCE 1.75%/13-25.11.2024	EUR	2'090'000		2'090'000			
2.250	FRANCE 2.25%/13-25.05.2024	EUR	2'080'000		2'080'000			
2.750	FRANCE 2.75%/12-25.10.2027	EUR	3'000'000		2'400'000	600'000	571'288.33	0.24
3.500	FRANCE 3.5%/10-25.04.2026	EUR	2'350'000		1'920'000	430'000	414'508.26	0.18
6.000	FRANCE 6%/94-25.10.2025	EUR	1'771'000	300'000	1'770'000	301'000	299'893.42	0.13
2.375	GDF SUEZ 2.375%/14-19.05.2026	EUR	200'000		100'000	100'000	93'158.36	0.04
1.500	GECINA 1.5%/14-20.01.2025	EUR	200'000		200'000			
0.125	HOLDING D'INFRASTRUCTURE 0.125%/21-16.09.2025	EUR	100'000		100'000			
0.250	HSBC FRANCE 0.25%/19-17.05.2024	EUR	200'000		200'000			
1.375	HSBC FRANCE 1.375%/18-04.09.2028	EUR		100'000	100'000			
0.500	HSBC SFH FRANCE 0.5%/18-17.04.2025	EUR	100'000		100'000			
0.750	HSBC SFH FRANCE 0.75%/22-22.03.2027	EUR	100'000			100'000	88'430.07	0.04
1.750	ICADE 1.75%/16-10.06.2026	EUR	100'000		100'000			
2.000	IMERYS 2%/14-10.12.2024	EUR	200'000		200'000			
1.500	IMERYS SA 1.5%/17-15.01.2027	EUR		100'000		100'000	89'414.42	0.04
3.625	KERING 3.625%/23-05.09.2027	EUR	100'000	100'000	100'000			
3.750	KERING 3.75%/23-05.09.2025	EUR	100'000	100'000	100'000			
5.125	KERING 5.125%/23-23.11.2026	GBP	100'000	100'000	100'000	111'646.91	0.05	
0.375	LA BANQUE POST HOME LOAN 0.375%/17-24.01.2025	EUR	200'000		200'000			
-	LA BANQUE POSTALE (subordinated) FIX-TO-FRN FRN/21-02.08.2032	EUR		100'000		100'000	83'975.27	0.04
-	LA BANQUE POSTALE FIX-TO-FRN FRN/20-17.06.2026	EUR	100'000		100'000			
-	LA BANQUE POSTALE FIX-TO-FRN FRN/22-09.02.2028	EUR	100'000		100'000			
-	LA BANQUE POSTALE FIX-TO-FRN FRN/22-21.09.2028	GBP	100'000		100'000			
0.625	LA POSTE SA 0.625%/20-21.10.2026	EUR	100'000		100'000			
0.375	L'OREAL SA 0.375%/22-29.03.2024	EUR	100'000		100'000			
0.875	L'OREAL SA 0.875%/22-29.06.2026	EUR	100'000		100'000			
-	LVMH MOET HENNESSY VUITT 0%/20-11.02.2026	EUR	100'000			100'000	89'534.48	0.04
0.750	LVMH MOET HENNESSY VUITT 0.75%/17-26.05.2024	EUR	100'000		100'000			
0.750	LVMH MOET HENNESSY VUITT 0.75%/20-07.04.2025	EUR	100'000		100'000			
0.750	MMB SCF 0.75%/18-31.10.2025	EUR	200'000		200'000			
-	ORANGE (subordinated) (REG.-S) FIX-TO-FRN 5%/14-PERPETUAL	EUR	100'000		100'000			
-	ORANGE FIX-TO-FRN 5.25%/14-PERPETUAL	EUR	100'000		100'000			
-	ORANGE SA 0%/21-29.06.2026	EUR	100'000			100'000	87'959.34	0.04
1.125	ORANGE SA 1.125%/19-15.07.2024	EUR	100'000		100'000			
5.375	ORANO SA 5.375%/22-15.05.2027	EUR	200'000	200'000	400'000			
1.125	PERNOD RICARD SA 1.125%/20-07.04.2025	EUR	100'000		100'000			
-	PSA BANQUE FRANCE 0%/21-22.01.2025	EUR	100'000		100'000			
3.875	PSA BANQUE FRANCE 3.875%/23-19.01.2026	EUR	100'000		100'000			
0.500	RCI BANQUE SA 0.5%/22-14.07.2025	EUR	200'000		200'000			
1.750	RCI BANQUE SA 1.75%/19-10.04.2026	EUR	100'000		90'000	10'000	9'117.54	0.00
4.125	RCI BANQUE SA 4.125%/22-01.12.2025	EUR	200'000		200'000			
4.625	RCI BANQUE SA 4.625%/23-02.10.2026	EUR		30'000	20'000	10'000	9'630.10	0.00
4.750	RCI BANQUE SA 4.75%/22-06.07.2027	EUR	200'000		190'000	10'000	9'747.69	0.00
3.875	RCI BANQUE SA S. -340- 3.875%/24-12.01.2029	EUR		50'000		50'000	47'096.13	0.02
0.375	REGIE AUTONOME DES TRANS 0.375%/16-15.06.2024	EUR	200'000		200'000			
0.500	REGION ILE DE FRANCE 0.5%/16-14.06.2025	EUR	200'000		200'000			
0.625	REGION OF ILE DE FRANCE 0.625%/15-23.04.2027	EUR	200'000		200'000			
-	RTE RESEAU DE TRANSPORT 0%/19-09.09.2027	EUR		100'000		100'000	84'707.09	0.04
0.125	SAFRAN SA 0.125%/21-16.03.2026	EUR	100'000		100'000			
1.500	SAGESS 1.5%/15-25.10.2027	EUR	200'000		200'000			
1.500	SANOFI 1.5%/15-22.09.2025	EUR	100'000		100'000			
1.750	SANOFI 1.75%/14-10.09.2026	EUR	200'000		100'000	100'000	91'875.76	0.04
1.000	SCHNEIDER ELECTRIC SE 1%/20-09.04.2027	EUR	100'000		100'000			
1.375	SCHNEIDER ELECTRIC SE 1.375%/18-21.06.2027	EUR	200'000		100'000	100'000	89'520.19	0.04
0.625	SFIL 0.625%/21-09.02.2026	USD	200'000		200'000			
-	SFIL SA 0%/19-24.05.2024	EUR	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.875 SFIL SA 2.875%/23-18.01.2028	EUR	100'000		100'000			
4.250 SNCF RESEAU (reg. -S-) S. -84- 4.25%/11-07.10.2026	EUR	200'000		200'000			
2.625 SNCF RESEAU S. -103- 2.625%/14-29.12.2025	EUR	100'000		100'000			
0.125 SOCIETE DE FINANCEMENT LOCAL 0.125%/16-18.10.2024	EUR	200'000		200'000			
1.500 SOCIETE FONCIERE LYONNAI 1.5%/18-29.05.2025	EUR	200'000		200'000			
2.625 SOCIETE GENERALE (subordinated) 2.625%/15-27.02.2025	EUR	100'000		100'000			
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/21-30.06.2031	EUR	100'000		100'000			
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/22-06.09.2032	EUR	100'000	100'000	200'000			
0.125 SOCIETE GENERALE 0.125%/20-24.02.2026	EUR	200'000		200'000			
0.750 SOCIETE GENERALE 0.75%/20-25.01.2027	EUR	100'000			100'000	87'232.28	0.04
1.125 SOCIETE GENERALE 1.125%/18-23.01.2025	EUR	200'000		200'000			
2.625 SOCIETE GENERALE -144A- 2.625%/20-22.01.2025	USD	200'000		200'000			
4.677 SOCIETE GENERALE -144A- 4.677%/22-15.06.2027	USD	200'000		200'000			
4.000 SOCIETE GENERALE 4%/22-16.11.2027	EUR	100'000		100'000			
4.125 SOCIETE GENERALE 4.125%/23-02.06.2027	EUR		100'000	100'000			
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/20-14.12.2026	USD	200'000		200'000			
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/21-09.06.2027	USD	200'000		200'000			
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/22-19.01.2028	USD	200'000		200'000			
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/22-21.01.2026	USD	200'000		200'000			
- SOCIETE GENERALE FIX-TO-FRN FRN/20-21.04.2026	EUR	100'000		100'000			
- SOCIETE GENERALE FIX-TO-FRN FRN/20-22.09.2028	EUR		100'000		100'000	85'749.57	0.04
- SOCIETE GENERALE FIX-TO-FRN FRN/21-02.12.2027	EUR	100'000		100'000			
- SOCIETE GENERALE FIX-TO-FRN FRN/21-17.11.2026	EUR	100'000		100'000			
- SOCIETE GENERALE FIX-TO-FRN FRN/22-30.05.2025	EUR	200'000		200'000			
0.010 SOCIETE GENERALE SFH 0.01%/21-02.12.2026	EUR	100'000		100'000			
0.500 SOCIETE GENERALE SFH 0.5%/18-28.01.2026	EUR	100'000		100'000			
3.125 SOCIETE GENERALE SFH 3.125%/23-24.02.2026	EUR	100'000		100'000			
3.625 SOCIETE GENERALE SFH 3.625%/23-31.07.2026	EUR		100'000		100'000	96'033.26	0.04
3.125 SOCIETE NATIONALE SNCF 3.125%/22-02.11.2027	EUR	100'000		100'000			
0.750 SODEXO SA 0.75%/20-27.04.2025	EUR	100'000		100'000			
1.125 STE DES AUTOROUTES PARIS-RHIN-RHONE anc. AUTOROUTES PARIS-LYON 1.125%/16-09.01.2026	EUR	100'000			100'000	91'251.61	0.04
1.875 STE DES AUTOROUTES PARIS-RHIN-RHONE ANC. AUTOROUTES PARIS-LYON 1.875%/14-15.01.2025	EUR	200'000		200'000			
- SUEZ 0%/21-09.06.2026	EUR	100'000		100'000			
1.000 SUEZ 1%/17-03.04.2025	EUR	100'000		100'000			
1.250 SUEZ 1.25%/20-02.04.2027	EUR		100'000		100'000		
1.750 SUEZ 1.75%/15-10.09.2025	EUR	100'000		100'000			
1.875 SUEZ 1.875%/22-24.05.2027	EUR	200'000		100'000	100'000	90'151.96	0.04
5.500 SUEZ ENVIRONNEMENT COMPANY 5.5%/09-22.07.2024	EUR	100'000		100'000			
2.500 TDF INFRASTRUCTURE 2.5%/16-07.04.2026	EUR	100'000		100'000			
5.625 TDF INFRASTRUCTURE SAS 5.625%/23-21.07.2028	EUR		100'000	100'000			
0.625 TERECA SAS 0.625%/20-27.02.2028	EUR		100'000	100'000			
- THALES SA 0%/20-26.03.2026	EUR		100'000	100'000			
4.125 THALES SA 4.125%/23-18.10.2028	EUR		100'000	100'000			
- TOTAL (subordinated) (reg. -S-) FIX-TO-FRN 2.625%/15-PERPETUAL	EUR	200'000		200'000			
- TOTAL (subordinated) FIX-TO-FRN 3.369%/16-PERPETUAL	EUR	150'000		150'000			
5.125 TOTAL CAPITAL 5.125%/09-26.03.2024	EUR	100'000		100'000			
2.500 TOTAL CAPITAL INTERNATIONAL 2.5%/14-25.03.2026	EUR	100'000		100'000			
3.750 TOTAL CAPITAL INTERNATIONAL 3.75%/14-10.04.2024	USD	150'000		150'000			
2.875 TOTAL CAPITAL INTL 2.875%/13-19.11.2025	EUR	100'000		100'000			
2.434 TOTAL CAPITAL INTL SA 2.434%/19-10.01.2025	USD	150'000		150'000			
- TOTAL SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000		100'000			
0.100 UNEDIC 0.1%/20-25.11.2026	EUR	200'000		200'000			
0.125 UNEDIC 0.125%/17-25.11.2024	EUR	200'000		200'000			
0.625 UNEDIC 0.625%/15-17.02.2025	EUR	200'000		200'000			
1.250 UNEDIC 1.25%/17-28.03.2027	EUR	200'000		100'000	100'000	90'194.84	0.04
2.375 UNEDIC 2.375%/14-25.05.2024	EUR	100'000		100'000			
2.500 UNIBAIL-RODAMCO 2.5%/14-26.02.2024	EUR	200'000		200'000			
- UNIBAIL-RODAMCO FIX-TO-FLOATERS 2.125%/18- PERPETUAL	EUR	300'000		300'000			
0.875 UNIBAIL-RODAMCO S. -106- (reg. -S-) 0.875%/16-21.02.2025	EUR	200'000		200'000			
1.125 UNIBAIL-RODAMCO SE 1.125%/16-28.04.2027	EUR		100'000		100'000	88'570.15	0.04
- UNIBAIL-RODAMCO-WESTFLD (subordinated) FIX-TO-FRN FRN/23- PERPETUAL	EUR		100'000	100'000			
0.625 UNION NATIONALE INTERPROFESSIONNELLE POUR EMPLOI DANS LE COMMERCE INDUSTRIE 0.625%/16-03.03.2026	EUR	200'000		200'000			
1.590 VEOLIA ENVIRONNEMENT 1.59%/15-10.01.2028	EUR		100'000	100'000			
- VEOLIA ENVIRONNEMENT SA 0%/21-14.01.2027	EUR	100'000		100'000			
1.000 VINCI SA 1%/18-26.09.2025	EUR	100'000		100'000			
0.875 VIVENDI SA 0.875%/17-18.09.2024	EUR	100'000		100'000			
0.250 WORLDLINE SA/FRANCE 0.25%/19-18.09.2024	EUR	100'000		100'000			

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4.125 WORLDLINE SA/FRANCE 4.125%/23-12.09.2028	EUR		200'000	100'000	100'000	92'672.38	0.04
						<b>12'692'777.53</b>	<b>5.38</b>
<b>Germany</b>							
0.625 AAREAL BANK AG 0.625%/21-14.02.2025	USD	200'000			200'000	168'016.02	0.07
0.010 AAREAL BANK AG S. -235- 0.01%/20-03.08.2026	EUR	100'000		100'000			
2.250 AAREAL BANK AG S. -245- 2.25%/22-01.02.2027	EUR	100'000		100'000			
0.500 AAREAL BANK AG S. -301- 0.5%/20-07.04.2027	EUR		100'000		100'000	79'166.93	0.03
0.050 AAREAL BANK AG S. -311- 0.05%/21-02.09.2026	EUR	100'000			100'000	80'143.65	0.03
- ALLIANZ FIX-TO-FRN 2.241%/15-07.07.2045	EUR	100'000			100'000	92'599.01	0.04
- ALLIANZ SE FIX-TO-FRN (subordinated) 6.25%13-PERPETUAL	EUR	100'000		100'000			
3.450 AMPRION GMBH 3.45%/22-22.09.2027	EUR	100'000		100'000			
0.625 BADEN-WUERTTEMBERG 0.625%/15-16.01.2025	EUR	100'000		100'000			
0.750 BASF SE 0.75%/22-17.03.2026	EUR	100'000		100'000			
0.050 BAYER AG 0.05%/21-12.01.2025	EUR	100'000		100'000			
0.375 BAYER AG 0.375%/20-06.07.2024	EUR	100'000		100'000			
0.750 BAYER AG 0.75%/20-06.01.2027	EUR	200'000		100'000	100'000	86'934.02	0.04
- BAYERISCHE LANDESBANK (subordinated) FIX-TO-FRN FRN/21-23.09.2031	EUR	100'000		100'000			
1.000 BAYERISCHE LANDESBANK 1%/21-20.12.2024	GBP	100'000		100'000			
3.125 BAYERISCHE LANDESBANK 3.125%/22-19.10.2027	EUR	200'000		150'000	50'000	47'709.81	0.02
0.010 BERLIN HYP AG 0.01%/20-17.02.2027	EUR	100'000		50'000	50'000	43'456.53	0.02
0.010 BERLIN HYP AG 0.01%/21-24.01.2028	EUR	100'000		100'000			
0.010 BERLIN HYP AG 0.01%/21-24.08.2026	EUR	50'000		50'000			
0.375 BERLIN HYP AG 0.375%/22-25.01.2027	EUR	100'000		100'000			
3.000 BERLIN HYP AG 3%/22-25.10.2027	EUR	200'000		200'000			
3.000 BERLIN HYP AG 3%/23-11.05.2026	EUR		200'000	150'000	50'000	47'425.83	0.02
3.375 BERLIN HYP AG 3.375%/23-23.08.2028	EUR		100'000	50'000	50'000	48'243.90	0.02
0.625 BERLIN S. -487- 0.625%/16-20.03.2026	EUR	100'000	100'000	150'000	50'000	45'312.78	0.02
1.125 BERTELSMANN 1.125%/16-27.04.2026	EUR	100'000		100'000			
- BUNDESobligation 0%/20-10.10.2025	EUR	280'000		130'000	150'000	136'548.66	0.06
- BUNDESobligation 0%/21-10.04.2026	EUR	1'770'000	600'000	2'070'000	300'000	269'601.14	0.11
- BUNDESobligation 0%/22-16.04.2027	EUR	1'400'000		1'160'000	240'000	211'100.13	0.09
1.300 BUNDESobligation 1.3%/22-15.10.2027	EUR	2'100'000		1'800'000	300'000	273'952.08	0.12
2.200 BUNDESobligation 2.2%/23-13.04.2028	EUR		500'000	250'000	250'000	235'504.47	0.10
2.400 BUNDESobligation 2.4%/23-19.10.2028	EUR		150'000		150'000	142'519.06	0.06
- BUNDESobligation S. -128- 0%/20-10.10.2025	EUR	1'440'000	500'000	1'670'000	270'000	245'414.54	0.10
- BUNDESobligation S. -181- 0%/20-11.04.2025	EUR	950'000	800'000	1'600'000	150'000	137'926.56	0.06
- BUNDESobligation S. -184- 0%/21-09.10.2026	EUR	1'230'000		1'000'000	230'000	204'511.30	0.09
1.300 BUNDESobligation S. -186- 1.3%/22-15.10.2027	EUR	700'000		580'000	120'000	109'729.48	0.05
- BUNDESREPUB. DEUTSCHLAND 0%/16-15.08.2026	EUR	1'850'000	900'000	2'380'000	370'000	330'092.95	0.14
- BUNDESREPUB. DEUTSCHLAND 0%/21-15.11.2028	EUR		250'000		250'000	213'004.12	0.09
0.250 BUNDESREPUB. DEUTSCHLAND 0.25%/17-15.02.2027	EUR	1'700'000		1'400'000	300'000	266'876.80	0.11
0.500 BUNDESREPUB. DEUTSCHLAND 0.5%/15-15.02.2025	EUR	1'920'000		1'920'000			
0.500 BUNDESREPUB. DEUTSCHLAND 0.50%/16-15.02.2026	EUR	2'162'000	500'000	2'332'000	330'000	300'451.09	0.13
1.000 BUNDESREPUB. DEUTSCHLAND 1%/14-15.08.2024	EUR	1'350'000		1'350'000			
1.000 BUNDESREPUB. DEUTSCHLAND 1%/15-15.08.2025	EUR	1'550'000	800'000	2'000'000	350'000	323'589.59	0.14
- BUNDESSCHATZANWEISUNGEN 0%/22-15.03.2024	EUR	1'100'000		1'100'000			
0.200 BUNDESSCHATZANWEISUNGEN 0.2%/22-14.06.2024	EUR	500'000		500'000			
0.400 BUNDESSCHATZANWEISUNGEN 0.4%/22-13.09.2024	EUR	700'000		700'000			
2.200 BUNDESSCHATZANWEISUNGEN 2.2%/22-12.12.2024	EUR	500'000		500'000			
2.500 BUNDESSCHATZANWEISUNGEN 2.5%/23-13.03.2025	EUR	200'000	500'000	500'000	200'000	188'923.86	0.08
2.800 BUNDESSCHATZANWEISUNGEN 2.8%/23-12.06.2025	EUR		300'000	120'000	180'000	170'559.76	0.07
3.100 BUNDESSCHATZANWEISUNGEN 3.1%/23-12.12.2025	EUR		100'000		100'000	95'433.89	0.04
3.100 BUNDESSCHATZANWEISUNGEN 3.1%/23-18.09.2025	EUR		400'000	150'000	250'000	238'167.83	0.10
- CLEARSTREAM BANKING AG 0%/20-01.12.2025	EUR	100'000		100'000			
0.625 COMMERZBANK AG 0.625%/19-28.08.2024	EUR	100'000		100'000			
1.500 COMMERZBANK AG 1.5%/21-22.11.2024	GBP	100'000		100'000			
- COMMERZBANK AG FIX-TO-FRN FRN/22-21.03.2028	EUR	200'000		200'000			
1.000 COMMERZBANK AG S. -923- 1%/19-04.03.2026	EUR	50'000			50'000	45'215.58	0.02
- COMMERZBANK AG S. -965- FIX-TO-FRN FRN/20-24.03.2026	EUR	100'000		100'000			
0.100 COMMERZBANK AG S. -973- 0.1%/21-11.09.2025	EUR	100'000		100'000			
0.500 COMMERZBANK AG S. -P11- 0.5%/16-09.06.2026	EUR	80'000		80'000			
0.500 COMMERZBANK AG S. -P49- 0.5%/22-15.03.2027	EUR	400'000		380'000	20'000	17'601.40	0.01
2.875 COMMERZBANK AG S. -P56- 2.875%/23-28.04.2026	EUR	100'000		50'000	50'000	47'264.79	0.02
3.375 COMMERZBANK AG S. -P65- 3.375%/23-28.08.2028	EUR		100'000	50'000	50'000	48'185.77	0.02
0.050 COMMERZBANK S. -P15- (reg. -S-) 0.05%/16-11.07.2024	EUR	100'000		100'000			
3.625 CONTINENTAL AG 3.625%/22-30.11.2027	EUR	200'000		200'000			
4.000 CONTINENTAL AG 4%/23-01.03.2027	EUR		100'000		100'000	96'260.05	0.04
1.875 DAIMLER 1.875%/14-08.07.2024	EUR	100'000		100'000			
0.100 DEUT PFANDBRIEFBANK AG 0.1%/21-02.02.2026	EUR	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 DEUT PFANDBRIEFBANK AG 0.25%/21-27.10.2025	EUR	100'000		100'000			
0.010 DEUT PFANDBRIEFBANK AG S. -15304- 0.01%/21-25.08.2026	EUR	100'000		100'000			
1.000 DEUT PFANDBRIEFBANK AG S. -15317- 1%/22-13.04.2026	EUR	100'000		100'000			
1.750 DEUT PFANDBRIEFBANK AG S. -15322- 1.75%/22-01.03.2027	EUR	100'000		90'000	10'000	8'984.70	0.00
3.000 DEUT PFANDBRIEFBANK AG S. -15325- 3%/22-25.01.2027	EUR	200'000		200'000			
3.625 DEUT PFANDBRIEFBANK AG S. -15332- 3.625%/23-28.10.2027	EUR		100'000	90'000	10'000	9'504.22	0.00
0.250 DEUT PFANDBRIEFBANK AG S. -35413- 0.25%/22-17.01.2025	EUR	100'000		100'000			
5.000 DEUT PFANDBRIEFBANK AG S. -35424- 5%/23-05.02.2027	EUR	100'000		100'000			
3.500 DEUTSCHE BAHN FIN GMBH 3.5%/17-27.09.2024	AUD	50'000		50'000			
3.500 DEUTSCHE BAHN FIN GMBH 3.5%/23-20.09.2027	EUR		100'000	50'000	50'000	48'176.24	0.02
1.125 DEUTSCHE BANK 1.125%/15-17.03.2025	EUR	100'000		100'000			
0.050 DEUTSCHE BANK AG 0.05%/19-20.11.2024	EUR	100'000		100'000			
0.500 DEUTSCHE BANK AG 0.5%/19-22.01.2026	EUR	100'000		50'000	50'000	45'160.79	0.02
1.625 DEUTSCHE BANK AG 1.625%/20-20.01.2027	EUR	200'000		100'000	100'000	88'924.63	0.04
2.625 DEUTSCHE BANK AG 2.625%/20-16.12.2024	GBP	100'000		100'000			
3.000 DEUTSCHE BANK AG 3%/23-18.01.2027	EUR	100'000		100'000			
- DEUTSCHE BANK AG FIX-TO-FRN FRN/20-03.09.2026	EUR	100'000		100'000			
- DEUTSCHE BANK AG FIX-TO-FRN FRN/20-10.06.2026	EUR	50'000			50'000	46'086.06	0.02
- DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2025	EUR	100'000		100'000			
- DEUTSCHE BANK AG FIX-TO-FRN FRN/21-17.02.2027	EUR	100'000		100'000			
- DEUTSCHE BANK AG FIX-TO-FRN FRN/22-23.02.2028	EUR	100'000			100'000	88'734.05	0.04
- DEUTSCHE BANK AG FIX-TO-FRN FRN/22-24.06.2026	GBP	100'000		100'000			
- DEUTSCHE BANK AG NEW YORK S. -D- FRN/20-18.09.2024	USD	150'000		150'000			
0.898 DEUTSCHE BANK AG NEW YORK S. -E- 0.898%/21-28.05.2024	USD	150'000		150'000			
4.162 DEUTSCHE BANK NY 4.162%/22-13.05.2025	USD	200'000		200'000			
- DEUTSCHE BANK NY FIX-TO-FRN FRN/21-16.11.2027	USD	300'000		150'000	150'000	119'973.62	0.05
- DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/22-07.01.2028	USD		150'000		150'000	120'302.97	0.05
3.875 DEUTSCHE BOERSE AG 3.875%/23-28.09.2026	EUR		100'000		100'000	96'241.95	0.04
0.010 DEUTSCHE HYPOTHEKENBANK S. -507- 0.01%/20-18.02.2027	EUR	100'000		100'000			
0.010 DEUTSCHE KREDITBANK AG 0.01%/21-23.02.2026	EUR	50'000		40'000	10'000	8'765.73	0.00
0.750 DEUTSCHE KREDITBANK AG 0.75%/17-26.09.2024	EUR	100'000		100'000			
2.500 DVI DT VERMOEGENS IMMWVL 2.5%/22-25.01.2027	EUR	100'000		100'000			
0.375 DZ HYP AG S. -1187- 0.375%/16-31.03.2026	EUR	100'000		100'000			
0.500 DZ HYP AG S. -1189- 0.5%/17-30.09.2026	EUR	100'000		50'000	50'000	44'470.89	0.02
0.010 DZ HYP AG S. -1229- 0.01%/20-12.09.2025	EUR	50'000		50'000			
0.010 DZ HYP AG S. -1239- 0.01%/21-26.10.2026	EUR	80'000			80'000	70'062.54	0.03
0.750 DZ HYP AG S. -371- 0.75%/16-02.02.2026	EUR	100'000		100'000	100'000	90'749.43	0.04
0.100 DZ HYP AG S. -380- 0.1%/16-31.08.2026	EUR	100'000		100'000			
0.125 E.ON SE 0.125%/22-18.01.2026	EUR	200'000		150'000	50'000	44'870.16	0.02
0.875 E.ON SE 0.875%/22-08.01.2025	EUR	100'000		100'000			
1.000 E.ON SE 1%/20-07.10.2025	EUR	100'000		50'000	50'000	45'905.48	0.02
3.500 E.ON SE 3.5%/23-12.01.2028	EUR	100'000		50'000	50'000	47'935.64	0.02
0.361 EEW ENERGY FROM 0.361%/21-30.06.2026	EUR	100'000		100'000			
- ENBW (subordinated) FIX-TO-FRN FRN/20-29.06.2080	EUR	100'000		100'000			
0.250 ERSTE ABWICKLUNGSANSTALT 0.25%/21-01.03.2024	USD	200'000		200'000			
0.875 ERSTE ABWICKLUNGSANSTALT 0.875%/21-30.10.2024	USD	200'000		200'000			
5.250 ERSTE ABWICKLUNGSANSTALT 5.25%/23-26.10.2026	USD		200'000		200'000	178'365.62	0.08
1.875 EUROGRID 1.875%/15-10.06.2025	EUR	200'000		200'000			
2.250 EVONIK INDUSTRIES AG 2.25%/22-25.09.2027	EUR	200'000		100'000	100'000	91'166.80	0.04
0.375 FMS WERTMANAGEMENT 0.375%/21-06.05.2024	USD	200'000		200'000			
1.250 FMS WERTMANAGEMENT S. -50164- 1.25%/22-19.06.2025	GBP	100'000		100'000			
0.500 FREIE HANSESTADT BREMEN 0.5%/15-03.03.2025	EUR	200'000		200'000			
0.500 FREIE HANSESTADT HAMBURG S. -2- 0.5%/16-27.04.2026	EUR	200'000		200'000			
0.010 FREISTAAT SACHSEN 0.01%/20-06.08.2025	EUR	50'000			50'000	45'480.96	0.02
0.010 FREISTAAT SACHSEN S. -126- 0.01%/20-07.04.2025	EUR	100'000		100'000			
2.875 FREISTAAT SACHSEN S. -136- 2.875%/23-29.03.2028	EUR		200'000	150'000	50'000	47'642.14	0.02
1.000 FRESENIUS MEDICAL CARE A 1%/20-29.05.2026	EUR	100'000		50'000	50'000	44'732.46	0.02
1.875 FRESENIUS SE & CO KGAA 1.875%/22-24.05.2025	EUR	100'000		100'000			
4.250 FRESENIUS SE & CO KGAA 4.25%/22-28.05.2026	EUR	100'000		100'000			
0.100 GEMEINSAME BUNDESLAENDER 0.1%/16-07.10.2026	EUR	200'000	100'000	250'000	50'000	44'201.22	0.02
0.625 GEMEINSAME BUNDESLAENDER S. -53- 0.625%/17-25.10.2027	EUR		100'000	50'000	50'000	43'904.87	0.02
0.010 GEMEINSAME BUNDESLAENDER S. -61- 0.01%/21-08.10.2027	EUR		100'000	50'000	50'000	42'968.64	0.02
- GERMANY 0%/20-15.11.2027	EUR	1'400'000		1'100'000	300'000	260'822.07	0.11
0.250 GERMANY 0.25%/18-15.08.2028	EUR		150'000		150'000	129'967.94	0.06
0.500 GERMANY 0.5%/17-15.08.2027	EUR	1'900'000		1'550'000	350'000	311'432.97	0.13
0.500 GERMANY 0.5%/18-15.02.2028	EUR		1'200'000	850'000	350'000	309'081.69	0.13
1.500 GERMANY 1.5%/14-15.05.2024	EUR	1'200'000		1'200'000			
4.750 GERMANY 4.75%/98-04.07.2028	EUR		60'000		60'000	62'427.15	0.03
5.625 GERMANY 5.625%/98-04.01.2028	EUR	1'000'000		800'000	200'000	211'877.32	0.09
6.500 GERMANY 6.5%/97-04.07.2027	EUR	800'000		650'000	150'000	160'435.96	0.07
- GERMANY S. -179- 0%/19-05.04.2024	EUR	1'320'000		1'320'000			

944 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	GERMANY S. -180- 0%/19-18.10.2024	EUR	1'407'000		1'407'000			
0.125	GEWOBAG WOHNUNGSBAU-AG B 0.125%/21-24.06.2027	EUR	200'000		200'000			
4.875	HAMBURG COMMERCIAL BANK 4.875%/23-17.03.2025	EUR		100'000	100'000			
0.010	HAMBURG COMMERCIAL BANK S. -2746- 0.01%/22-19.01.2027	EUR	100'000		100'000			
3.125	HAMBURG COMMERCIAL BANK S. -2752- 3.125%/22-01.07.2026	EUR	200'000		200'000			
0.375	HAMBURG COMMERCIAL BNK S. -2729- 0.375%/21-09.03.2026	EUR	100'000		100'000			
-	HAMBURG COMMERCIAL BNK S. -2737- FIX-TO-FRN FRN/21-22.09.2026	EUR	100'000		100'000			
0.500	HELLA GMBH & CO KGAA 0.5%/19-26.01.2027	EUR	70'000			70'000	60'494.28	0.03
2.625	HERAEUS FINANCE GMBH 2.625%/22-09.06.2027	EUR	200'000		200'000			
-	HOWOGE WOHNUNGS 0%/21-01.11.2024	EUR	100'000		100'000			
0.625	INFINEON TECHNOLOGIES AG 0.625%/22-17.02.2025	EUR	100'000		100'000			
0.500	INVESTITIONSBANK BERLIN S. -200- 0.5%/19-17.04.2026	EUR	200'000		200'000			
-	KFW 0%/19-02.04.2024	EUR	350'000		350'000			
-	KFW 0%/19-04.07.2024	EUR	200'000		200'000			
-	KFW 0%/19-30.09.2026	EUR	350'000		250'000	100'000	88'359.56	0.04
-	KFW 0%/20-15.12.2027	EUR	220'000		180'000	40'000	34'255.99	0.01
-	KFW 0%/20-18.02.2025	EUR	330'000		330'000			
-	KFW 0%/20-31.03.2027	EUR	600'000		500'000	100'000	87'236.09	0.04
-	KFW 0%/21-15.06.2026	EUR	500'000		500'000			
-	KFW 0%/21-15.11.2024	EUR	150'000		150'000			
-	KFW 0%/22-30.04.2027	EUR	600'000		450'000	150'000	130'582.56	0.06
0.010	KFW 0.01%/19-05.05.2027	EUR	300'000		200'000	100'000	87'062.66	0.04
0.010	KFW 0.01%/20-31.03.2025	EUR	320'000		320'000			
0.125	KFW 0.125%/17-04.10.2024	EUR	250'000		250'000			
0.125	KFW 0.125%/21-30.12.2026	GBP	100'000		80'000	20'000	19'753.93	0.01
0.125	KFW 0.125%/22-30.06.2025	EUR	300'000		300'000			
0.250	KFW 0.25%/17-30.06.2025	EUR	150'000		100'000	50'000	45'809.71	0.02
0.250	KFW 0.25%/18-15.09.2025	EUR	280'000		280'000			
0.250	KFW 0.25%/21-08.03.2024	USD	200'000		200'000			
0.375	KFW 0.375%/16-09.03.2026	EUR	200'000		130'000	70'000	63'245.12	0.03
0.375	KFW 0.375%/18-23.04.2025	EUR	350'000		350'000			
0.375	KFW 0.375%/20-18.07.2025	USD	340'000		240'000	100'000	82'769.17	0.04
0.500	KFW 0.5%/21-20.09.2024	USD	200'000		200'000			
0.625	KFW 0.625%/15-15.01.2025	EUR	170'000		170'000			
0.625	KFW 0.625%/17-22.02.2027	EUR	200'000		100'000	100'000	89'164.76	0.04
0.625	KFW 0.625%/18-07.01.2028	EUR		200'000	100'000	100'000	87'638.21	0.04
0.625	KFW 0.625%/21-22.01.2026	USD	250'000		250'000			
0.750	KFW 0.75%/21-07.12.2027	GBP	100'000		100'000			
0.750	KFW 0.75%/21-19.02.2026	CAD	150'000		100'000	50'000	30'265.08	0.01
0.875	KFW 0.875%/19-15.09.2026	GBP	100'000		60'000	40'000	40'738.01	0.02
1.000	KFW 1%/21-01.10.2026	USD	200'000		200'000			
1.125	KFW 1.125%/21-08.08.2025	NOK	1'000'000		700'000	300'000	23'802.98	0.01
1.125	KFW 1.125%/22-04.07.2025	GBP	80'000		50'000	30'000	31'822.63	0.01
1.250	KFW 1.25%/22-30.06.2027	EUR	300'000		150'000	150'000	135'621.02	0.06
1.250	KFW 1.25%/22-31.01.2025	USD	400'000		400'000			
1.250	KFW 1.25%/22-31.07.2026	GBP	100'000		80'000	20'000	20'623.41	0.01
1.375	KFW 1.375%/19-05.08.2024	USD	150'000		150'000			
1.375	KFW 1.375%/19-09.12.2024	GBP	110'000		110'000			
1.375	KFW 1.375%/19-15.12.2025	GBP	40'000			40'000	42'021.61	0.02
1.500	KFW 1.5%/14-11.06.2024	EUR	250'000		250'000			
1.500	KFW 1.5%/19-24.07.2024	AUD	120'000		120'000			
1.625	KFW 1.625%/19-03.04.2024	NOK	1'000'000		1'000'000			
1.625	KFW 1.625%/22-10.05.2024	USD	100'000		100'000			
1.750	KFW 1.75%/22-17.03.2025	CAD	100'000		100'000			
2.000	KFW 2%/22-15.02.2027	AUD	100'000		100'000			
2.050	KFW 2.05%/06-16.02.2026	JPY	10'000'000		10'000'000			
2.625	KFW 2.625%/19-28.02.2024	USD	300'000		300'000			
2.875	KFW 2.875%/23-29.05.2026	EUR		100'000		100'000	94'937.43	0.04
3.000	KFW 3%/22-20.05.2027	USD	300'000		300'000			
3.125	KFW 3.125%/22-10.06.2025	USD	100'000			100'000	86'063.16	0.04
3.125	KFW 3.125%/23-10.10.2028	EUR		100'000		100'000	96'492.56	0.04
3.375	KFW 3.375%/22-23.08.2024	USD	200'000		200'000			
3.750	KFW 3.75%/23-15.02.2028	USD		200'000	200'000			
3.750	KFW 3.75%/23-30.07.2027	GBP		170'000	150'000	20'000	21'810.33	0.01
3.800	KFW 3.8%/23-24.05.2028	AUD		100'000		100'000	56'143.64	0.02
3.875	KFW 3.875%/23-15.06.2028	USD		200'000	100'000	100'000	86'154.78	0.04
4.100	KFW 4.1%/22-20.02.2026	AUD	100'000		50'000	50'000	28'579.55	0.01
4.125	KFW 4.125%/23-18.02.2026	GBP	100'000		50'000	50'000	55'166.84	0.02
5.050	KFW 5.05%/05-04.02.2025	CAD	100'000		100'000			
5.125	KFW 5.125%/23-29.09.2025	USD		100'000		100'000	88'398.82	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.500 KFW 5.5%/01-18.06.2025	GBP	20'000			20'000	22'422.72	0.01
3.200 KFW S. -KFW230- 3.2%/16-11.09.2026	AUD	100'000		100'000			
3.250 KNORR-BREMSE AG 3.25%/22-21.09.2027	EUR	200'000		200'000			
4.000 KREDIT WIEDERAUFBAU 4%/14-27.02.2025	AUD	200'000		200'000			
2.000 KREDITANSTALT FUER WIEDERAUFBAU KFW 2%/15-02.05.2025	USD	200'000		100'000	100'000	85'058.30	0.04
2.500 KREDITANSTALT FUER WIEDERAUFBAU KFW 2.5%/14-20.11.2024	USD	150'000		150'000			
0.010 LAND BADEN-WUERTTEMBERG 0.01%/20-08.04.2025	EUR	40'000		40'000			
0.010 LAND BERLIN S. -517- 0.01%/20-18.05.2027	EUR	200'000		100'000	100'000	86'782.51	0.04
0.010 LAND BERLIN S. -533- 0.01%/21-25.03.2026	EUR	200'000		200'000			
3.000 LAND BERLIN S. -548- 3%/23-04.05.2028	EUR		100'000	50'000	50'000	47'860.84	0.02
0.010 LAND BRANDENBURG 0.01%/20-27.04.2027	EUR	200'000		155'000	45'000	39'128.03	0.02
1.375 LAND HESSEN 1.375%/14-10.06.2024	EUR	100'000		100'000			
3.250 LAND HESSEN 3.25%/23-05.10.2028	EUR		100'000	50'000	50'000	48'384.93	0.02
0.250 LAND HESSEN S. -1512- 0.25%/15-10.06.2025	EUR	150'000		100'000	50'000	45'803.04	0.02
0.375 LAND HESSEN S. -1605- 0.375%/16-06.07.2026	EUR	200'000		200'000			
- LAND HESSEN S. -1903- 0%/19-26.07.2024	EUR	100'000		100'000			
- LAND HESSEN S. -2008- 0%/20-22.09.2027	EUR	200'000		150'000	50'000	42'996.75	0.02
- LAND HESSEN S. -2011- 0%/20-10.09.2024	EUR	50'000		50'000			
- LAND HESSEN S. -2102- 0%/21-10.06.2026	EUR	100'000		100'000			
- LAND HESSEN S. -2105- 0%/21-11.08.2025	EUR	50'000			50'000	45'455.24	0.02
- LAND NIEDERSACHSEN 0%/16-02.08.2024	EUR	200'000		200'000			
0.125 LAND NIEDERSACHSEN S. -887- 0.125%/19-08.04.2027	EUR	200'000		180'000	20'000	17'465.70	0.01
- LAND NIEDERSACHSEN S. -892- 0%/20-11.02.2027	EUR	200'000		100'000	100'000	87'314.23	0.04
- LAND NIEDERSACHSEN S. -895- 0%/20-15.09.2025	EUR	150'000		100'000	50'000	45'346.13	0.02
0.010 LAND NIEDERSACHSEN S. -897- 0.01%/20-15.04.2024	EUR	20'000		20'000			
0.010 LAND NIEDERSACHSEN S. -901- 0.01%/20-25.11.2027	EUR		200'000	100'000	100'000	85'603.77	0.04
0.010 LAND NIEDERSACHSEN S. -903- 0.01%/21-17.03.2026	EUR	50'000			50'000	44'736.75	0.02
- LAND NORDRHEIN-WESTFALEN 0%/20-05.05.2025	EUR	100'000		50'000	50'000	45'788.27	0.02
0.200 LAND NORDRHEIN-WESTFALEN 0.2%/20-31.03.2027	EUR		200'000	100'000	100'000	87'586.76	0.04
1.000 LAND NORDRHEIN-WESTFALEN 1%/21-21.04.2026	USD	100'000		100'000			
1.875 LAND NORDRHEIN-WESTFALEN 1.875%/14-15.03.2024	EUR	100'000		100'000			
2.250 LAND NORDRHEIN-WESTFALEN 2.25%/15-16.04.2025	USD	100'000		100'000			
3.875 LAND NORDRHEIN-WESTFALEN 3.875%/22-15.01.2025	USD		200'000	200'000			
0.500 LAND NORDRHEIN-WESTFALEN S. -1409- 0.5%/16-16.04.2026	EUR	100'000		100'000			
0.950 LAND NORDRHEIN-WESTFALEN S. -1456/18- 0.95%/18-13.03.2028	EUR		200'000	100'000	100'000	88'310.96	0.04
0.250 LAND NORDRHEIN-WESTFALEN S. -1477/19- 0.25%/19-13.03.2026	EUR	100'000		100'000			
0.625 LAND NORDRHEIN-WESTFALEN S. -1527/21- 0.625%/21-16.12.2024	GBP	100'000		100'000			
2.125 LAND NORDRHEIN-WESTFALEN S. -1534/22- 2.125%/22-13.06.2025	GBP	100'000		100'000			
0.010 LAND RHEINLAND-PFALZ 0.01%/21-15.07.2024	EUR	100'000		100'000			
0.750 LAND RHEINLAND-PFALZ 0.75%/16-19.01.2026	EUR	200'000		200'000			
2.125 LAND SACHSEN-ANHALT S. -4- 2.125%/22-16.12.2024	GBP	200'000		200'000			
1.375 LAND SCHLESWIG-HOLSTEIN 1.375%/22-14.07.2027	EUR	200'000		150'000	50'000	45'261.32	0.02
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-02.04.2024	EUR	50'000		50'000			
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-16.07.2025	EUR	130'000		130'000			
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-22.10.2026	EUR	200'000		190'000	10'000	8'809.75	0.00
2.875 LAND SCHLESWIG-HOLSTEIN S. -1- 2.875%/23-10.05.2028	EUR		100'000	50'000	50'000	47'602.12	0.02
- LANDBK HESSEN-THUERINGEN (subordinated) FIX-TO-FRN FRN/22-15.09.2032	EUR		100'000		100'000	88'091.79	0.04
- LANDBK HESSEN-THUERINGEN 0%/19-03.07.2024	EUR	100'000		100'000			
0.010 LANDBK HESSEN-THUERINGEN 0.01%/22-19.07.2027	EUR	200'000		200'000			
3.375 LANDBK HESSEN-THUERINGEN 3.375%/23-20.01.2028	EUR		100'000	100'000			
0.125 LANDBK HESSEN-THUERINGEN S. -339- 0.125%/19-19.11.2024	EUR	100'000		100'000			
0.375 LANDBK HESSEN-THUERINGEN S. -H344- 0.375%/20-12.05.2025	EUR	100'000		100'000			
2.625 LANDBK HESSEN-THUERINGEN S. -H355- 2.625%/22-24.08.2027	EUR	200'000		200'000			
0.375 LANDWIRTSCH RENTENBANK (reg. -S-) 0.375%/16-16.03.2026	EUR	200'000		170'000	30'000	27'053.31	0.01
0.500 LANDWIRTSCH RENTENBANK S. -1170- 0.5%/18-06.03.2025	EUR	200'000		200'000			
0.100 LANDWIRTSCH RENTENBANK S. -1218- 0.1%/22-08.03.2027	EUR	200'000		180'000	20'000	17'520.21	0.01
- LANDWIRTSCH. RENTENBANK 0%/21-28.09.2026	EUR	80'000		60'000	20'000	17'658.95	0.01
0.250 LANDWIRTSCH. RENTENBANK 0.25%/17-15.07.2024	EUR	200'000		200'000			
0.400 LANDWIRTSCH. RENTENBANK 0.4%/21-23.09.2024	AUD	200'000		200'000			
0.500 LANDWIRTSCH. RENTENBANK 0.5%/20-27.05.2025	USD	100'000			100'000	83'309.51	0.04
0.875 LANDWIRTSCH. RENTENBANK 0.875%/21-30.03.2026	USD	100'000			100'000	81'468.00	0.03
3.875 LANDWIRTSCH. RENTENBANK 3.875%/22-28.09.2027	USD	200'000		200'000			
5.375 LANDWIRTSCH. RENTENBANK 5.375%/14-23.04.2024	NZD	80'000		80'000			
1.375 LANDWIRTSCH. RENTENBANK S. -1175- 1.375%/18-08.09.2025	GBP	30'000			30'000	31'706.34	0.01
1.750 LANDWIRTSCH. RENTENBANK S. -1192- 1.75%/20-14.01.2027	USD	200'000		200'000			
1.750 LANDWIRTSCHAFTLICHE RENTENBANK 1.75%/16-27.07.2026	USD	100'000			100'000	82'354.38	0.03
2.375 LANDWIRTSCHAFTLICHE RENTENBANK 2.375%/15-10.06.2025	USD	100'000		100'000			
1.000 LANXESS (reg. shares) -S- 1%/16-07.10.2026	EUR	200'000		190'000	10'000	8'923.62	0.00
3.250 LB BADEN-WUERTTEMBERG 3.25%/23-27.09.2027	EUR		100'000	50'000	50'000	47'908.48	0.02
0.375 LB BADEN-WUERTTEMBERG S. -806- 0.375%/19-24.05.2024	EUR	100'000		100'000			

946 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.375 LB BADEN-WUERTTEMBERG S. -816- 0.375%/20-18.02.2027	EUR	200'000		200'000			
0.010 LB BADEN-WUERTTEMBERG S. -817- 0.01%/20-17.06.2026	EUR	200'000		150'000	50'000	44'308.42	0.02
2.375 LB BADEN-WUERTTEMBERG S. -831- 2.375%/22-26.02.2027	EUR	200'000		200'000			
0.250 L-BANK BW FOERDERBANK 0.25%/21-12.02.2024	USD	200'000		200'000			
0.375 L-BANK BW FOERDERBANK 0.375%/20-09.12.2024	GBP	20'000		20'000			
1.375 L-BANK BW FOERDERBANK 1.375%/22-27.01.2025	USD	200'000		200'000			
1.950 L-BANK BW FOERDERBANK 1.95%/22-21.01.2027	AUD	200'000		100'000	100'000	53'323.75	0.02
2.000 L-BANK BW FOERDERBANK 2%/19-23.07.2024	USD	50'000		50'000			
0.625 L-BANK BW FOERDERBANK S. -5631- 0.625%/21-15.12.2025	GBP	100'000		70'000	30'000	31'015.98	0.01
1.000 L-BANK BW FOERDERBANK S. -5633- 1%/21-15.12.2026	GBP	100'000		100'000			
0.375 L-BANK BW FOERDERBANK S. -5642- 0.375%/22-25.02.2027	EUR	100'000	100'000	150'000	50'000	44'099.26	0.02
0.375 LEG IMMOBILIEN SE 0.375%/22-17.01.2026	EUR	200'000		200'000			
- MERCK (reg. -S-) FIX-TO-FRN 14-12.12.2074	EUR	50'000			50'000	47'111.85	0.02
1.875 MERCK FIN SERVICES GMBH 1.875%/22-15.06.2026	EUR	200'000		200'000			
1.500 MUENCHENER HYPOTHEKENBANK S. 1650 1.5%/14-25.06.2024	EUR	100'000		100'000			
0.500 MUENCHENER HYPOTHEKENBANK S. -1685- 0.5%/15-14.03.2025	EUR	100'000		100'000			
0.500 MUENCHENER HYPOTHEKENBANK S. -1718- 0.5%/16-22.04.2026	EUR	200'000		200'000			
0.625 MUENCHENER HYPOTHEKENBANK S. -1771- 0.625%/17-23.10.2026	EUR	100'000		100'000			
- NIEDERSACHSEN INVEST 0%/20-16.07.2025	EUR	100'000		100'000			
0.010 NORDDEUTSCHE LANDESBANK 0.01%/21-23.09.2026	EUR	100'000		100'000			
0.250 NORDDEUTSCHE LANDESBANK 0.25%/16-28.10.2026	EUR	200'000		200'000			
2.250 NORDDEUTSCHE LANDESBANK 2.25%/22-20.09.2027	EUR	100'000		100'000			
4.875 NORDDEUTSCHE LANDESBANK 4.875%/23-11.07.2028	EUR		100'000	40'000	60'000	59'690.23	0.03
1.050 NRW.BANK 1.05%/21-31.03.2026	AUD	50'000			50'000	26'682.52	0.01
0.625 NRW.BANK S. -18D- 0.625%/18-04.01.2028	EUR		100'000	50'000	50'000	43'640.44	0.02
0.500 NRW.BANK S. -633- 0.5%/16-11.05.2026	EUR	100'000		100'000			
0.125 NRW.BANK S. -762- 0.125%/19-12.04.2027	EUR	200'000		150'000	50'000	43'601.85	0.02
0.625 NRW.BANK S. -808- 0.625%/20-19.05.2025	USD	200'000		100'000	100'000	83'406.49	0.04
0.375 NRW.BANK S. -846- 0.375%/21-10.02.2025	USD	200'000		200'000			
0.750 NRW.BANK S. -906- 0.75%/21-25.10.2024	USD	100'000		100'000			
0.250 NRW.BANK S. -940- 0.25%/22-16.03.2027	EUR	100'000			50'000	43'887.72	0.02
3.625 ROBERT BOSCH GMBH 3.625%/23-02.06.2027	EUR		200'000	200'000			
0.500 RWE AG 0.5%/21-26.11.2028	EUR		100'000		100'000	83'971.45	0.04
2.125 RWE AG 2.125%/22-24.05.2026	EUR	200'000		200'000			
0.250 SANTANDER CONSUMER BANK 0.25%/19-15.10.2024	EUR	100'000		100'000			
4.375 SANTANDER CONSUMER BANK 4.375%/23-13.09.2027	EUR		100'000		100'000	96'455.40	0.04
4.500 SANTANDER CONSUMER BANK 4.5%/23-30.06.2026	EUR		100'000	100'000			
0.750 SAP SE 0.75%/18-10.12.2024	EUR	200'000		200'000			
1.000 SAP SE 1%/18-13.03.2026	EUR	200'000		200'000			
3.750 SIXT SE 3.75%/24-25.01.2029	EUR		50'000		50'000	47'796.99	0.02
1.125 SPARKASSE KOELNBONN S. -22- 1.125%/14-14.10.2024	EUR	100'000		100'000			
2.000 STATE OF NORTH RHINE 2%/13-15.10.2025	EUR	200'000		150'000	50'000	46'697.34	0.02
1.000 STATE OF NORTH RHINE-WESTPHALIA 1%/15-16.01.2025	EUR	150'000		150'000			
0.500 UNICREDIT BANK AG 0.5%/22-23.02.2027	EUR	100'000			100'000	87'991.74	0.04
0.500 UNICREDIT BANK AG S. -1893- 0.5%/17-04.05.2026	EUR	100'000		100'000			
0.010 UNICREDIT BANK AG S. -2063- 0.01%/19-10.09.2024	EUR	50'000		50'000			
0.010 UNICREDIT BANK AG S. -2112- 0.01%/21-28.09.2026	EUR	100'000		50'000	50'000	43'874.37	0.02
3.125 UNICREDIT BANK AG S. -2140- 3.125%/23-20.08.2025	EUR		200'000	200'000			
- VANTAGE TOWERS AG 0%/21-31.03.2025	EUR	100'000		100'000			
2.875 VIER GAS TRANSPORT (reg. -S-) S.2 2.875%/13-12.06.2025	EUR	100'000		100'000			
4.000 VIER GAS TRANSPORT GMBH 4%/22-26.09.2027	EUR	100'000		100'000			
1.250 VOLKSWAGEN BANK GMBH 1.25%/17-15.12.2025	EUR	220'000		220'000			
- VOLKSWAGEN FIN SERV AG 0%/21-12.02.2025	EUR	50'000		50'000			
0.250 VOLKSWAGEN FIN SERV AG 0.25%/22-31.01.2025	EUR	300'000		300'000			
- VOLKSWAGEN LEASING GMBH 0%/21-19.07.2024	EUR	50'000		50'000			
0.250 VOLKSWAGEN LEASING GMBH 0.25%/21-12.01.2026	EUR	50'000			50'000	44'604.30	0.02
0.375 VOLKSWAGEN LEASING GMBH 0.375%/21-20.07.2026	EUR	100'000		90'000	10'000	8'789.74	0.00
1.375 VOLKSWAGEN LEASING GMBH 1.375%/17-20.01.2025	EUR	100'000		100'000			
- VONOVIA SE 0%/21-01.12.2025	EUR	100'000		100'000			
1.875 VONOVIA SE 1.875%/22-28.06.2028	EUR		100'000		100'000	87'054.09	0.04
4.750 VONOVIA SE 4.75%/22-23.05.2027	EUR	100'000		100'000			
1.375 VONOVIA SE S. -44- 1.375%/22-28.01.2026	EUR	100'000		100'000			
						<b>12'533'530.82</b>	<b>5.31</b>
<b>Greece</b>							
- HELLENIC REPUBLIC -144A- 0%/21-12.02.2026	EUR		100'000		100'000	90'282.51	0.04
3.750 HELLENIC REPUBLIC 3.75%/17-30.01.2028	EUR		100'000		100'000	98'186.82	0.04
						<b>188'469.33</b>	<b>0.08</b>
<b>Hong Kong</b>							
5.625 AIA GROUP LTD S. -29- -144A- 5.625%/22-25.10.2027	USD	200'000		200'000			
4.750 AIRPORT AUTHORITY HK -144A- 4.75%/23-12.01.2028	USD	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.875 CITIC 2.875%/22-17.02.2027	USD	200'000			200'000	165'370.90	0.07
3.375 CNAC HK FINBRIDGE CO LTD 3.375%/19-19.06.2024	USD	200'000		200'000			
0.425 DONGFENG MOTOR HONG KONG 0.425%/21-19.10.2024	EUR	100'000		100'000			
3.375 FAR EAST HORIZON LTD 3.375%/20-18.02.2025	USD	200'000		200'000			
4.250 FAR EAST HORIZON LTD 4.25%/21-26.10.2026	USD	200'000		200'000			
2.625 FAR EAST HORIZON LTD S. -28- 2.625%/21-03.03.2024	USD	200'000		200'000			
4.974 GLP CHINA HOLDINGS LTD 4.974%/19-26.02.2024	USD	200'000		200'000			
- HONG KONG 0%/21-24.11.2026	EUR	200'000		200'000			
3.132 HONG KONG SUKUK 2017 LTD 3.132%/17-28.02.2027	USD	200'000		200'000			
1.625 ICBCIL FINANCE CO LTD 1.625%/21-02.11.2024	USD	200'000		200'000			
2.125 ICBCIL FINANCE CO LTD 2.125%/22-27.01.2025	USD	200'000		200'000			
2.250 ICBCIL FINANCE CO LTD 2.25%/21-02.11.2026	USD	200'000		200'000			
2.700 ICBCIL FINANCE CO LTD 2.7%/22-27.01.2027	USD	200'000		200'000			
- NANYANG COMMERCIAL BANK (subordinated) FIX-TO-FRN FRN/19-20.11.2029	USD	250'000		250'000			
						<b>165'370.90</b>	<b>0.07</b>
<b>Hungary</b>							
0.375 HUNGARIAN DEVELOPMENT BA 0.375%/21-09.06.2026	EUR	100'000		100'000			
1.375 HUNGARIAN DEVELOPMENT BA 1.375%/20-24.06.2025	EUR	200'000		200'000			
6.500 HUNGARIAN DEVELOPMENT BA 6.5%/23-29.06.2028	USD		200'000	200'000			
1.125 HUNGARY 1.125%/20-28.04.2026	EUR	80'000		80'000			
1.250 HUNGARY 1.25%/18-22.10.2025	EUR	100'000		100'000			
5.000 HUNGARY 5%/22-22.02.2027	EUR		200'000	190'000	10'000	9'805.53	0.00
6.000 HUNGARY 6%/07-24.11.2023	HUF	26'000'000		26'000'000			
5.500 HUNGARY B. 5.5%/14-24.06.2025	HUF	110'000'000		95'000'000	15'000'000	36'105.51	0.02
1.000 HUNGARY GOVERNMENT BOND 1%/19-26.11.2025	HUF	85'000'000		65'000'000	20'000'000	44'634.18	0.02
1.500 HUNGARY GOVERNMENT BOND S. -2026/E- 1.5%/20-22.04.2026	HUF	40'000'000		20'000'000	20'000'000	44'221.25	0.02
1.500 HUNGARY GOVERNMENT BOND S. -2026/F- 1.5%/21-26.08.2026	HUF	40'000'000		25'000'000	15'000'000	32'671.58	0.01
1.500 HUNGARY GOVERNMENT BOND S. -C- 1.5%/20-23.08.2023	HUF	3'000'000		3'000'000			
2.500 HUNGARY GOVERNMENT BOND S. -C- 2.5%/18-24.10.2024	HUF	81'300'000		81'300'000			
2.750 HUNGARY GOVERNMENT BOND S. -D- 2.75%/17-22.12.2026	HUF	100'000'000		76'290'000	23'710'000	52'511.62	0.02
3.000 HUNGARY S. 27/A 3%/16-27.10.2027	HUF	50'000'000		30'000'000	20'000'000	43'732.71	0.02
3.000 HUNGARY S. -B- 3%/15-26.06.2024	HUF	1'300'000		1'300'000			
7.500 MVM ENERGETIKA ZRT 7.5%/23-09.06.2028	USD		200'000	200'000			
- OTP BANK NYRT FIX-TO-FRN FRN/22-13.07.2025	EUR	200'000		200'000			
						<b>263'682.38</b>	<b>0.11</b>
<b>Iceland</b>							
0.050 ARION BANKI HF 0.05%/21-05.10.2026	EUR	100'000		100'000			
0.375 ARION BANKI HF 0.375%/21-14.07.2025	EUR	100'000		100'000			
0.625 ARION BANKI HF 0.625%/20-27.05.2024	EUR	100'000		100'000			
0.750 ISLANDSBANKI 0.75%/22-25.03.2025	EUR	200'000		200'000			
0.375 LANDSBANKINN HF 0.375%/21-23.05.2025	EUR	100'000		100'000			
0.750 LANDSBANKINN HF 0.75%/21-25.05.2026	EUR	100'000		100'000			
4.250 LANDSBANKINN HF 4.25%/23-16.03.2028	EUR		200'000	200'000			
6.375 LANDSBANKINN HF 6.375%/23-12.03.2027	EUR		100'000	100'000			
- REPUBLIC OF ICELAND 0%/21-15.04.2028	EUR		100'000		100'000	82'101.86	0.03
0.100 REPUBLIC OF ICELAND 0.1%/19-20.06.2024	EUR	200'000		200'000			
						<b>82'101.86</b>	<b>0.03</b>
<b>India</b>							
5.375 OIL INDIA 5.375%/14-17.04.2024	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Indonesia</b>							
3.950 BANK RAKYAT INDONESIA 3.95%/19-28.03.2024	USD	200'000		200'000			
5.875 INDONESIA (reg. -S-) 5.875%/14-15.01.2024	USD	200'000		200'000			
4.750 INDONESIA (reg. -S-) 4.75%/15-08.01.2026	USD	200'000	200'000	200'000	200'000	175'501.32	0.07
10.000 INDONESIA 10%/07-15.09.2024	IDR	1'000'000'000		1'000'000'000			
9.500 INDONESIA GOVERNMENT S. -FR0046- 9.5%/07-15.07.2023	IDR	500'000'000		500'000'000			
8.125 INDONESIA GOVERNMENT S. -FR0077- 8.125%/18-15.05.2024	IDR	5'000'000'000		5'000'000'000			
6.500 INDONESIA GOVERNMENT S. -FR0081- 6.5%/19-15.06.2025	IDR	6'000'000'000		6'000'000'000			
7.250 INDONESIA GOVERNMENT S. -FR0084- 7.25%/20-15.02.2026	IDR	3'000'000'000		3'000'000'000			
5.500 INDONESIA GOVERNMENT S. -FR0086- 5.5%/20-15.04.2026	IDR	9'000'000'000		7'000'000'000	2'000'000'000	110'497.82	0.05
5.125 INDONESIA GOVERNMENT S. -FR0090- 5.125%/21-15.04.2027	IDR	10'000'000'000		7'000'000'000	3'000'000'000	162'545.29	0.07
8.375 INDONESIA S. -FR0056- 8.375%/10-15.09.2026	IDR	7'000'000'000		5'000'000'000	2'000'000'000	117'221.47	0.05
7.000 INDONESIA S. FR0059 7%/11-15.05.2027	IDR	5'000'000'000		3'000'000'000	2'000'000'000	114'027.57	0.05
5.625 INDONESIA S. FR0063 5.625%/12-15.05.2023	IDR	6'500'000'000		6'500'000'000			
8.375 INDONESIA S. FR0070 8.375%/13-15.03.2024	IDR	7'000'000'000		7'000'000'000			
1.500 PERUSAHAAN PENERBIT SBSN 1.5%/21-09.06.2026	USD	200'000			200'000	162'972.02	0.07
4.150 PERUSAHAAN PENERBIT SBSN 4.15%/17-29.03.2027	USD	200'000		200'000			
4.325 PERUSAHAAN PENERBIT SBSN 4.325%/15-28.05.2025	USD	200'000		200'000			
4.350 PERUSAHAAN PENERBIT SBSN 4.35%/14-10.09.2024	USD	200'000		200'000			

948 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.550 PERUSAHAAN PENERBIT SBSN 4.55%/16-29.03.2026	USD	200'000		200'000			
6.125 PERUSAHAAN PENERBIT SBSN S. -PBS017- 6.125%/18-15.10.2025	IDR	4'000'000'000		2'000'000'000	2'000'000'000	111'438.87	0.05
8.250 PERUSAHAAN PENERBIT SBSN S. -PBS019- 8.25%/18-15.09.2023	IDR	1'000'000'000		1'000'000'000			
3.750 PT BANK MANDIRI (PERSERO) TBK 3.75%/19-11.04.2024	USD	200'000		200'000			
4.750 PT BANK MANDIRI (PERSERO) TBK 4.75%/20-13.05.2025	USD	200'000		200'000			
4.750 PT INDONESIA ASAHAN ALUMINIUM 4.75%/20-15.05.2025	USD	200'000		200'000			
1.750 REPUBLIC OF INDONESIA 1.75%/18-24.04.2025	EUR		100'000	100'000			
3.375 REPUBLIC OF INDONESIA 3.375%/15-30.07.2025	EUR		100'000	100'000			
4.550 REPUBLIC OF INDONESIA 4.55%/23-11.01.2028	USD	200'000		200'000			
0.960 REPUBLIC OF INDONESIA S. -25- 0.96%/22-09.06.2025	JPY	100'000'000		100'000'000			
						<b>954'204.36</b>	<b>0.40</b>
<b>Ireland</b>							
0.100 ABBOTT IRELAND FINANCING 0.1%/19-19.11.2024	EUR	100'000		100'000			
1.500 ABBOTT IRELAND FINANCING 1.5%/18-27.09.2026	EUR	100'000		100'000			
1.650 AERCAP IRELAND CAP/GLOBA 1.65%/21-29.10.2024	USD	150'000		150'000			
1.750 AERCAP IRELAND CAP/GLOBA 1.75%/21-29.10.2024	USD	150'000		150'000			
2.450 AERCAP IRELAND CAP/GLOBA 2.45%/21-29.10.2026	USD	150'000		150'000			
2.875 AERCAP IRELAND CAP/GLOBA 2.875%/19-14.08.2024	USD	150'000		150'000			
3.150 AERCAP IRELAND CAP/GLOBA 3.15%/20-15.02.2024	USD	150'000		150'000			
3.650 AERCAP IRELAND CAP/GLOBA 3.65%/17-21.07.2027	USD	150'000		150'000			
- BANK OF IRELAND GROUP FIX-TO-FRN -144A- FRN/21-30.09.2027	USD	200'000		200'000			
- BANK OF IRELAND GROUP FIX-TO-FRN FRN/21-10.05.2027	EUR	100'000		100'000			
- BANK OF IRELAND GROUP S. -731- FIX-TO-FRN FRN/19-25.11.2025	EUR	100'000		100'000			
- CCEP FINANCE IRELAND DAC 0%/21-06.09.2025	EUR	100'000		100'000			
1.750 CLOVERIE PLC ZURICH INSURANCE (reg. -S-) S. 2014-01 1.75%/14-16.09.2024	EUR	200'000		200'000			
0.500 DELL BANK INTERNATIONAL 0.5%/21-27.10.2026	EUR	100'000			100'000	87'644.88	0.04
1.625 DELL BANK INTERNATIONAL 1.625%/20-24.06.2024	EUR	100'000		100'000			
0.450 DXC CAPITAL FUNDING LTD 0.45%/21-15.09.2027	EUR	200'000		100'000	100'000	84'062.93	0.04
0.128 EATON CAPITAL UNLIMITED 0.128%/21-08.03.2026	EUR	100'000		100'000			
- FRESENIUS FIN IRELAND PL 0%/21-01.10.2025	EUR	50'000		50'000			
3.373 GE CAPITAL INTERNATIONAL FUNDING 3.373%/16-15.11.2025	USD	200'000		200'000			
0.200 IRELAND 0.20% 2027 0.2%/20-15.05.2027	EUR	500'000		380'000	120'000	105'715.87	0.04
1.000 IRELAND 1%/16-15.05.2026	EUR	730'000	300'000	870'000	160'000	146'620.05	0.06
3.400 IRELAND 3.4%/14-18.03.2024	EUR	350'000		350'000			
5.400 IRELAND 5.4%/09-13.03.2025	EUR	650'000	400'000	910'000	140'000	136'052.78	0.06
- LINDE PLC 0%/21-30.09.2026	EUR	100'000		100'000			
0.875 RYANAIR DAC 0.875%/21-25.05.2026	EUR	100'000			100'000	89'503.99	0.04
3.200 SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2%/16-23.09.2026	USD	100'000		100'000			
1.125 SWISSCOM AG LUNAR FUNDING 1.125%/18-12.10.2026	EUR	200'000		200'000			
						<b>649'600.50</b>	<b>0.28</b>
<b>Israel</b>							
1.750 ISRAEL 1.75%/15-31.08.2025	ILS	1'050'000		800'000	250'000	59'828.07	0.03
2.875 ISRAEL 2.875%/16-16.03.2026	USD	200'000		200'000			
3.750 ISRAEL 3.75%/14-31.03.2024	ILS	1'250'000		1'250'000			
6.250 ISRAEL 6.25%/06-30.10.2026	ILS	1'000'000		900'000	100'000	26'156.55	0.01
0.400 ISRAEL FIXED BOND 0.4%/21-31.10.2024	ILS	800'000		800'000			
0.500 ISRAEL FIXED BOND 0.5%/20-30.04.2025	ILS	1'200'000		950'000	250'000	59'374.42	0.03
0.500 ISRAEL FIXED BOND 0.5%/21-27.02.2026	ILS	800'000		650'000	150'000	34'673.48	0.01
1.500 ISRAEL FIXED BOND 1.5%/18-30.11.2023	ILS	350'000		350'000			
2.000 ISRAEL FIXED BOND 2%/16-31.03.2027	ILS	900'000		680'000	220'000	51'422.33	0.02
						<b>231'454.85</b>	<b>0.10</b>
<b>Italy</b>							
2.500 A2A SPA S. -13- 2.5%/22-15.06.2026	EUR	100'000		100'000			
2.625 ACEA SPA S. -1- 2.625%/14-15.07.2024	EUR	100'000		100'000			
- ACEA SPA/21-28.09.2025	EUR	100'000		100'000			
2.800 ACQUIRENTE UNICO SPA 2.8%/19-20.02.2026	EUR	200'000	200'000	400'000			
5.701 ALPERIA SPA 5.701%/23-05.07.2028	EUR		100'000	100'000			
5.125 ASSICURAZIONI GENERALI 5.125%/09-16.09.2024	EUR	100'000		100'000			
1.000 ASTM SPA 1%/21-25.11.2026	EUR	100'000			100'000	88'316.68	0.04
2.875 BANCA MONTE DEI PASCHI DI SIENA 2.875%/14-16.07.2024	EUR	200'000		200'000			
0.875 BANCA MONTE DEI PASCHI S 0.875%/19-08.10.2026	EUR	100'000			100'000	88'296.67	0.04
4.125 BANCA POPOLARE SONDRIO 4.125%/23-24.10.2028	EUR		100'000	100'000			
0.750 BANCO BPM SPA 0.75%/22-15.03.2027	EUR	100'000			100'000	87'531.49	0.04
1.000 BANCO BPM SPA 1%/18-23.01.2025	EUR	100'000		100'000			
1.500 BANCO BPM SPA 1.5%/15-02.12.2025	EUR	100'000		100'000			
- BUONI POLIENNALI DEL TES 0%/21-01.04.2026	EUR	1'150'000	300'000	1'200'000	250'000	222'659.38	0.09
- BUONI POLIENNALI DEL TES 0%/21-15.04.2024	EUR	950'000		950'000			
- BUONI POLIENNALI DEL TES 0%/21-15.08.2024	EUR	850'000		850'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	BUONI POLIENNALI DEL TES 0%/21-15.12.2024	EUR	750'000		850'000			
0.250	BUONI POLIENNALI DEL TES 0.25%/21-15.03.2028	EUR		800'000	600'000	200'000	169'187.40	0.07
0.450	BUONI POLIENNALI DEL TES 0.45%/21-15.02.2029	EUR		150'000		150'000	124'413.48	0.05
0.500	BUONI POLIENNALI DEL TES 0.5%/20-01.02.2026	EUR	1'146'000		896'000	250'000	225'925.44	0.10
0.500	BUONI POLIENNALI DEL TES 0.5%/21-15.07.2028	EUR		400'000	240'000	160'000	135'537.45	0.06
1.100	BUONI POLIENNALI DEL TES 1.1%/22-01.04.2027	EUR	800'000		620'000	180'000	160'932.23	0.07
1.200	BUONI POLIENNALI DEL TES 1.2%/22-15.08.2025	EUR	800'000	100'000	800'000	100'000	92'333.15	0.04
1.750	BUONI POLIENNALI DEL TES 1.75%/22-30.05.2024	EUR	330'000		330'000			
-	BUONI POLIENNALI DEL TES -144A- 0%/21-01.08.2026	EUR	1'150'000	500'000	1'470'000	180'000	158'723.03	0.07
0.950	BUONI POLIENNALI DEL TES -144A- 0.95%/20-15.09.2027	EUR	1'500'000		1'300'000	200'000	176'250.29	0.07
2.100	BUONI POLIENNALI DEL TES 2.1%/19-15.07.2026	EUR	1'020'000		840'000	180'000	167'119.03	0.07
2.500	BUONI POLIENNALI DEL TES 2.5%/18-15.11.2025	EUR	920'000		740'000	180'000	169'251.05	0.07
2.650	BUONI POLIENNALI DEL TES 2.65%/22-01.12.2027	EUR	1'000'000		800'000	200'000	186'707.41	0.08
3.400	BUONI POLIENNALI DEL TES 3.4%/22-01.04.2028	EUR		600'000	420'000	180'000	172'408.77	0.07
3.400	BUONI POLIENNALI DEL TES 3.4%/23-28.03.2025	EUR		300'000	100'000	200'000	190'252.20	0.08
3.500	BUONI POLIENNALI DEL TES 3.5%/22-15.01.2026	EUR	700'000	200'000	720'000	180'000	171'997.10	0.07
3.600	BUONI POLIENNALI DEL TES 3.6%/23-29.09.2025	EUR		120'000		120'000	114'670.46	0.05
3.800	BUONI POLIENNALI DEL TES 3.8%/23-01.08.2028	EUR		100'000		100'000	97'253.93	0.04
3.800	BUONI POLIENNALI DEL TES 3.8%/23-15.04.2026	EUR		400'000	240'000	160'000	154'029.81	0.07
3.850	BUONI POLIENNALI DEL TES 3.85%/23-15.09.2026	EUR		200'000		200'000	193'314.82	0.08
-	CASSA CENTRALE BANCA FIX-TO-FRN FRN/23-16.02.2027	EUR	100'000		100'000			
1.500	CASSA DEPOSITI E PRESTITI 1.5%/17-21.06.2024	EUR	200'000		200'000			
1.500	CASSA DEPOSITI E PRESTITI 1.5%/15-09.04.2025	EUR	200'000		200'000			
5.875	CDP RETI SPA 5.875%/22-25.10.2027	EUR	200'000		200'000			
0.625	CREDIT AGRICOLE CARIPARM 0.625%/17-13.01.2026	EUR	100'000		100'000			
1.000	CREDIT AGRICOLE ITALIA 1%/19-25.03.2027	EUR	100'000		100'000			
-	CREDITO EMILIANO SPA FIX-TO-FRN FRN/22-19.01.2028	EUR	100'000		100'000			
1.500	ENI 1.5%/15-02.02.2026	EUR	100'000		100'000			
3.750	ENI S. 12 3.75%/13-12.09.2025	EUR	150'000		150'000			
1.250	ENI SPA 1.25%/20-18.05.2026	EUR	100'000		100'000	100'000	90'594.11	0.04
3.625	ENI SPA 3.625%/23-19.05.2027	EUR		100'000	100'000			
-	FCA BANK SPA IRELAND 0%/21-16.04.2024	EUR	100'000		100'000			
1.500	FERROVIE DELLO STATO 1.5%/17-27.06.2025	EUR	100'000		100'000			
-	FINECO BANK SPA FIX-TO-FRN FRN/21-21.10.2027	EUR	100'000		100'000			
0.750	FNM SPA 0.75%/21-20.10.2026	EUR	100'000		100'000			
0.500	INTESA SANPAOLO SPA 0.5%/19-05.03.2024	EUR	100'000		100'000			
1.000	INTESA SANPAOLO SPA 1%/19-19.11.2026	EUR	100'000		100'000	100'000	88'883.65	0.04
1.125	INTESA SANPAOLO SPA 1.125%/17-16.06.2027	EUR	200'000		200'000			
1.125	INTESA SANPAOLO SPA 1.125%/18-14.07.2025	EUR	100'000		100'000			
2.125	INTESA SANPAOLO SPA 2.125%/20-26.05.2025	EUR	100'000		100'000			
4.750	INTESA SANPAOLO SPA 4.75%/22-06.09.2027	EUR	150'000		150'000			
0.875	IREN 0.875%/16-04.11.2024	EUR	100'000		100'000			
1.950	IREN SPA 1.95%/18-19.09.2025	EUR	200'000		200'000			
0.350	ITALY BTP 0.35%/19-01.02.2025	EUR	1'100'000	80'000	1'180'000			
0.850	ITALY BTP 0.85%/19-15.01.2027	EUR	1'150'000		940'000	210'000	187'254.00	0.08
1.250	ITALY BTP 1.25%/16-01.12.2026	EUR	1'300'000	500'000	1'580'000	220'000	198'940.17	0.08
1.450	ITALY BTP 1.45%/17-15.11.2024	EUR	1'030'000		1'030'000			
1.450	ITALY BTP 1.45%/18-15.05.2025	EUR	943'000		763'000	180'000	167'563.27	0.07
1.500	ITALY BTP 1.5%/15-01.06.2025	EUR	1'150'000		930'000	220'000	204'703.12	0.09
1.600	ITALY BTP 1.6%/16-01.06.2026	EUR	1'380'000	500'000	1'640'000	240'000	220'531.55	0.09
1.750	ITALY BTP 1.75%/19-01.07.2024	EUR	950'000		950'000			
1.850	ITALY BTP 1.85%/17-15.05.2024	EUR	850'000		850'000			
1.850	ITALY BTP -144A- 1.85%/20-01.07.2025	EUR	1'080'000		900'000	180'000	168'060.69	0.07
2.000	ITALY BTP 2%/15-01.12.2025	EUR	1'230'000		960'000	270'000	251'627.92	0.11
2.000	ITALY BTP 2%/18-01.02.2028	EUR		1'000'000	770'000	230'000	209'352.70	0.09
2.050	ITALY BTP 2.05%/17-01.08.2027	EUR	1'100'000		900'000	200'000	183'459.93	0.08
2.200	ITALY BTP 2.2%/17-01.06.2027	EUR	1'200'000		1'000'000	200'000	184'696.80	0.08
2.500	ITALY BTP 2.5%/14-01.12.2024	EUR	1'300'000	120'000	1'420'000			
2.800	ITALY BTP 2.8%/18-01.12.2028	EUR		200'000		200'000	186'697.89	0.08
3.750	ITALY BTP 3.75%/14-01.09.2024	EUR	1'350'000		1'350'000			
4.500	ITALY BTP 4.5%/10-01.03.2026	EUR	1'400'000		1'100'000	300'000	292'322.09	0.12
4.500	ITALY BTP 4.5%/13-01.03.2024	EUR	1'230'000		1'230'000			
4.750	ITALY BTP 4.75%/13-01.09.2028	EUR		600'000	360'000	240'000	242'534.40	0.10
5.000	ITALY BTP 5%/98-01.03.2025	EUR	1'450'000		1'450'000			
6.500	ITALY BTP 6.5%/97-01.11.2027	EUR	1'600'000		1'330'000	270'000	286'229.91	0.12
7.250	ITALY BTP 7.25%/96-01.11.2026	EUR	700'000		550'000	150'000	157'480.07	0.07
0.875	ITALY GOV'T INT BOND 0.875%/21-06.05.2024	USD	200'000		200'000			
1.250	ITALY GOV'T INT BOND 1.25%/20-17.02.2026	USD	200'000		200'000			
5.125	ITALY GOV'T INT BOND 5.125%/04-31.07.2024	EUR	100'000		100'000			
-	LEASYS SPA 0%/21-22.07.2024	EUR	100'000		100'000			
1.375	MEDIOBANCA SPA S. -4- 1.375%/15-10.11.2025	EUR	100'000		100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250 PIRELLI & C SPA 4.25%/23-18.01.2028	EUR	100'000		100'000			
2.375 REPUBLIC OF ITALY 2.375%/19-17.10.2024	USD	200'000		200'000			
- SNAM SPA 0%/21-15.08.2025	EUR	100'000		100'000			
3.375 SNAM SPA 3.375%/22-05.12.2026	EUR	200'000		200'000			
1.250 UBI BANCA 1.25%/14-07.02.2025	EUR	100'000		100'000			
0.325 UNICREDIT SPA 0.325%/21-19.01.2026	EUR	100'000			100'000	89'448.72	0.04
0.500 UNICREDIT SPA 0.5%/19-09.04.2025	EUR	200'000		200'000			
- UNICREDIT SPA FIX-TO-FRN FRN/19-25.06.2025	EUR	100'000		100'000			
- UNICREDIT SPA FIX-TO-FRN FRN/20-16.06.2026	EUR	100'000		100'000			
- UNICREDIT SPA FIX-TO-FRN FRN/22-18.01.2028	EUR	200'000		100'000	100'000	87'996.50	0.04
- UNICREDIT SPA FIX-TO-FRN FRN/23-16.02.2029	EUR	150'000		150'000			
0.375 UNIONE DI BANCHE ITALIAN 0.375%/16-14.09.2026	EUR	100'000			100'000	88'238.54	0.04
						<b>6'933'727.30</b>	<b>2.94</b>
<b>Japan</b>							
0.010 ASAHI GROUP HOLDINGS LTD 0.01%/21-19.04.2024	EUR	100'000		100'000			
0.155 ASAHI GROUP HOLDINGS LTD 0.155%/20-23.10.2024	EUR	100'000		100'000			
0.336 ASAHI GROUP HOLDINGS LTD 0.336%/21-19.04.2027	EUR	200'000		200'000			
0.886 CENTRAL NIPPON EXPRESSWY 0.886%/20-29.09.2025	USD	200'000		200'000			
1.169 CENTRAL NIPPON EXPRESSWY 1.169%/21-21.08.2026	USD	200'000		200'000			
0.040 CENTRAL NIPPON EXPRESSWY S. -92- 0.04%/21-10.11.2026	JPY	100'000'000		100'000'000			
2.650 CHIBA BANK LTD 2.65%/19-30.10.2024	USD	200'000		200'000			
2.401 CHUGOKU ELECTRIC POWER 2.401%/19-27.08.2024	USD	200'000		200'000			
2.300 DBJ (reg. -S-) 2.3%/06-19.03.2026	JPY	30'000'000		30'000'000			
1.239 DENSO CORP -144A- 1.239%/21-16.09.2026	USD	200'000		200'000			
2.875 DEVELOPMENT BANK OF JAPAN S. -GG10- (reg. -S-) 2.875%/14-19.09.2024	USD	200'000		200'000			
0.010 DEVELOPMENT BK OF JAPAN 0.01%/20-15.10.2024	EUR	100'000		100'000			
0.010 DEVELOPMENT BK OF JAPAN 0.01%/21-09.09.2025	EUR	100'000		100'000			
1.250 DEVELOPMENT BK OF JAPAN 1.25%/22-31.01.2025	GBP	100'000		100'000			
1.250 DEVELOPMENT BK OF JAPAN -144A- 1.25%/21-20.10.2026	USD	200'000			200'000	160'515.00	0.07
1.875 DEVELOPMENT BK OF JAPAN S. -81- 1.875%/19-02.10.2024	USD	200'000		200'000			
2.750 DEVELOPMENT BK OF JAPAN S. -GG12- -144A- 2.75%/15-16.09.2025	USD	200'000		200'000			
1.750 DEVELOPMENT BK OF JAPAN S. -GG19- -144A- 1.75%/19-28.08.2024	USD	200'000		200'000			
2.614 EAST JAPAN RAILWAY CO S. -5- 2.614%/22-08.09.2025	EUR	200'000		200'000			
2.271 HONDA MOTOR CO LTD 2.271%/22-10.03.2025	USD	100'000		100'000			
2.534 HONDA MOTOR CO LTD 2.534%/22-10.03.2027	USD	100'000		50'000	50'000	41'137.89	0.02
0.100 JAPAN (10 YEAR ISSUE) S. -352- 0.1%/18-20.09.2028	JPY		200'000'000	100'000'000	100'000'000	582'267.55	0.25
0.100 JAPAN (10 YEAR ISSUE) S. -353- 0.1%/19-20.12.2028	JPY		80'000'000		80'000'000	465'157.52	0.20
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.06.2027	JPY	600'000'000		510'000'000	90'000'000	527'702.04	0.22
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.09.2027	JPY	500'000'000		400'000'000	100'000'000	585'409.25	0.25
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.12.2027	JPY	550'000'000		460'000'000	90'000'000	526'420.45	0.22
0.100 JAPAN (10 YR ISSUE) S. -350- 0.1%/18-20.03.2028	JPY		220'000'000	100'000'000	120'000'000	700'674.47	0.30
0.100 JAPAN (10 YR ISSUE) S. -351- 0.1%/18-20.06.2028	JPY		210'000'000	100'000'000	110'000'000	641'656.43	0.27
0.005 JAPAN (2 YEAR ISSUE) S. -432- 0.005%/22-01.01.2024	JPY	300'000'000		300'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -433- 0.005%/22-01.02.2024	JPY	315'000'000		315'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -434- 0.005%/22-01.03.2024	JPY	300'000'000		300'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -435- 0.005%/22-01.04.2024	JPY	260'000'000		260'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -436- 0.005%/22-01.05.2024	JPY	295'000'000		295'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -437- 0.005%/22-01.06.2024	JPY	40'000'000		40'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -444- 0.005%/23-01.01.2025	JPY	80'000'000	180'000'000	260'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -445- 0.005%/23-01.02.2025	JPY	100'000'000	50'000'000	150'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -446- 0.005%/23-01.03.2025	JPY		160'000'000	160'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -447- 0.005%/23-01.04.2025	JPY	200'000'000		145'000'000	55'000'000	323'434.39	0.14
0.005 JAPAN (2 YEAR ISSUE) S. -448- 0.005%/23-01.05.2025	JPY	30'000'000		30'000'000	30'000'000	176'389.31	0.07
0.005 JAPAN (2 YEAR ISSUE) S. -449- 0.005%/23-01.06.2025	JPY	80'000'000	40'000'000	40'000'000	40'000'000	235'130.21	0.10
0.005 JAPAN (2 YEAR ISSUE) S. -450- 0.005%/23-01.07.2025	JPY	40'000'000		40'000'000	40'000'000	235'093.01	0.10
0.005 JAPAN (2 YEAR ISSUE) S. -451- 0.005%/23-01.08.2025	JPY	30'000'000		30'000'000	30'000'000	176'285.22	0.07
0.005 JAPAN (2 YEAR ISSUE) S. -452- 0.005%/23-01.09.2025	JPY	30'000'000		30'000'000	30'000'000	176'225.30	0.07
0.005 JAPAN (2 YEAR ISSUE) S. -453- 0.005%/23-01.10.2025	JPY	40'000'000		40'000'000	40'000'000	234'861.93	0.10
0.100 JAPAN (2 YEAR ISSUE) S. -454- 0.1%/23-01.11.2025	JPY	40'000'000		40'000'000	40'000'000	235'176.37	0.10
0.005 JAPAN (2 YEAR ISSUE) S. -455- 0.005%/23-01.12.2025	JPY	30'000'000		30'000'000	30'000'000	176'035.46	0.07
0.100 JAPAN (5 YEAR ISSUE) S. -138- 0.1%/19-20.12.2023	JPY	340'000'000		340'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -139- 0.1%/19-20.03.2024	JPY	530'000'000		530'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -140- 0.1%/19-20.06.2024	JPY	520'000'000		520'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -141- 0.1%/19-20.09.2024	JPY	457'000'000		457'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -142- 0.1%/20-20.12.2024	JPY	450'000'000		450'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -143- 0.1%/20-20.03.2025	JPY	430'000'000		430'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -144- 0.1%/20-20.06.2025	JPY	540'000'000		450'000'000	90'000'000	529'618.47	0.22
0.100 JAPAN (5 YEAR ISSUE) S. -145- 0.1%/20-20.09.2025	JPY	550'000'000		440'000'000	110'000'000	646'894.48	0.27
0.100 JAPAN (5 YEAR ISSUE) S. -146- 0.1%/21-20.12.2025	JPY	529'000'000		429'000'000	100'000'000	587'850.11	0.25

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.005 JAPAN (5 YEAR ISSUE) S. -147- 0.005%/21-20.03.2026	JPY	565'000'000		465'000'000	100'000'000	586'496.82	0.25
0.005 JAPAN (5 YEAR ISSUE) S. -148- 0.005%/21-20.06.2026	JPY	620'000'000		520'000'000	100'000'000	586'077.94	0.25
0.005 JAPAN (5 YEAR ISSUE) S. -149- 0.005%/21-20.09.2026	JPY	600'000'000		510'000'000	90'000'000	527'087.45	0.22
0.005 JAPAN (5 YEAR ISSUE) S. -150- 0.005%/22-20.12.2026	JPY	540'000'000		440'700'000	99'300'000	581'166.46	0.25
0.005 JAPAN (5 YEAR ISSUE) S. -151- 0.005%/22-20.03.2027	JPY	420'000'000	100'000'000	470'000'000	50'000'000	292'454.67	0.12
0.100 JAPAN (5 YEAR ISSUE) S. -152- 0.1%/22-20.03.2027	JPY	300'000'000	100'000'000	350'000'000	50'000'000	293'451.76	0.12
0.005 JAPAN (5 YEAR ISSUE) S. -153- 0.005%/22-20.06.2027	JPY	570'000'000		470'000'000	100'000'000	584'225.86	0.25
0.100 JAPAN (5 YEAR ISSUE) S. -154- 0.1%/22-20.09.2027	JPY	530'000'000		440'000'000	90'000'000	526'865.35	0.22
0.300 JAPAN (5 YEAR ISSUE) S. -155- 0.3%/23-20.12.2027	JPY		279'950'000	213'950'000	66'000'000	388'832.20	0.16
0.200 JAPAN (5 YEAR ISSUE) S. -156- 0.2%/23-20.12.2027	JPY		380'000'000	320'000'000	60'000'000	352'192.32	0.15
0.200 JAPAN (5 YEAR ISSUE) S. -157- 0.2%/23-20.03.2028	JPY		160'000'000	100'000'000	60'000'000	351'726.53	0.15
0.100 JAPAN (5 YEAR ISSUE) S. -158- 0.1%/23-20.03.2028	JPY		200'000'000	150'000'000	50'000'000	291'919.84	0.12
0.100 JAPAN (5 YEAR ISSUE) S. -159- 0.1%/23-20.06.2028	JPY		120'000'000	60'000'000	60'000'000	349'863.80	0.15
0.200 JAPAN (5 YEAR ISSUE) S. -160- 0.2%/23-20.06.2028	JPY		70'000'000	30'000'000	40'000'000	234'241.78	0.10
0.300 JAPAN (5 YEAR ISSUE) S. -161- 0.3%/23-20.06.2028	JPY		30'000'000		30'000'000	176'416.77	0.07
0.300 JAPAN (5 YEAR ISSUE) S. -162- 0.3%/23-20.09.2028	JPY		30'000'000		30'000'000	176'196.73	0.07
0.200 JAPAN (5 YEAR ISSUE) S. -164- 0.2%/24-20.12.2028	JPY		50'000'000		50'000'000	291'913.15	0.12
2.375 JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375%/16-20.04.2026	USD	200'000			200'000	167'127.26	0.07
0.495 JAPAN EXP HLD/DEBT REPAY 0.495%/14-29.11.2024	JPY	100'000'000		100'000'000			
0.644 JAPAN EXP HLD/DEBT REPAY 0.644%/14-28.06.2024	JPY	100'000'000		100'000'000			
2.375 JAPAN FIN ORG MUNICIPAL S. -47- -144A- 2.375%/15-13.02.2025	USD	200'000		200'000			
0.110 JAPAN FIN ORG MUNICIPAL S. -96- 0.11%/17-21.05.2027	JPY	100'000'000			100'000'000	585'028.24	0.25
2.125 JAPAN INT'L COOP AGENCY 2.125%/16-20.10.2026	USD	200'000		200'000			
2.750 JAPAN INT'L COOP AGENCY 2.75%/17-27.04.2027	USD	200'000		200'000			
3.250 JAPAN INT'L COOP AGENCY 3.25%/22-25.05.2027	USD	200'000		200'000			
4.000 JAPAN INT'L COOP AGENCY 4%/23-23.05.2028	USD		200'000	200'000			
0.600 JAPAN n 333 0.6%/14-20.03.2024	JPY	415'000'000		415'000'000			
0.400 JAPAN N -340- 0.4%/15-20.09.2025	JPY	560'000'000		479'750'000	80'250'000	474'280.77	0.20
0.100 JAPAN N -342- 0.1%/16-20.03.2026	JPY	580'000'000		460'000'000	120'000'000	705'130.91	0.30
0.600 JAPAN N. 334 0.6%/14-20.06.2024	JPY	410'000'000		410'000'000			
0.500 JAPAN N. 335 0.5%/14-20.09.2024	JPY	405'000'000		405'000'000			
0.500 JAPAN N. 336 0.5%/14-20.12.2024	JPY	167'000'000		167'000'000			
0.300 JAPAN N. 337 0.3%/14-20.12.2024	JPY	303'000'000		303'000'000			
0.400 JAPAN N. -338- 0.4%/15-20.03.2025	JPY	467'000'000		467'000'000			
0.400 JAPAN N. -339- 0.4%/15-20.06.2025	JPY	560'000'000		470'000'000	90'000'000	531'648.13	0.23
0.300 JAPAN N. -341- 0.3%/15-20.12.2025	JPY	490'000'000		428'750'000	61'250'000	361'273.10	0.15
0.100 JAPAN N. -343- 0.1%/16-20.06.2026	JPY	580'000'000		500'000'000	80'000'000	469'865.90	0.20
0.100 JAPAN N. -344- 0.1%/16-20.09.2026	JPY	600'000'000		460'000'000	140'000'000	821'924.37	0.35
2.000 JAPAN N. 81 2%/05-20.09.2025	JPY	20'000'000		20'000'000			
2.100 JAPAN N. -82- 2.1%/05-20.09.2025	JPY	30'000'000		30'000'000			
0.100 JAPAN S. -345- 0.1%/16-20.12.2026	JPY	630'000'000		510'000'000	120'000'000	704'172.70	0.30
0.100 JAPAN S. -346- 0.1%/17-20.03.2027	JPY	580'000'000		460'000'000	120'000'000	704'100.09	0.30
1.900 JAPAN S. 76 1.9%/05-20.03.2025	JPY	30'000'000		30'000'000			
1.900 JAPAN S. 78 1.9%/05-20.06.2025	JPY	20'000'000		20'000'000			
2.000 JAPAN S. 84 2%/06-20.12.2025	JPY	40'000'000		40'000'000			
2.200 JAPAN S. 89 2.2%/06-20.06.2026	JPY	25'000'000		25'000'000			
2.100 JAPAN T. 72 2.1%/04-20.09.2024	JPY	50'000'000		50'000'000			
0.500 JPN BANK FOR INT'L COOP 0.5%/21-15.04.2024	USD	200'000		200'000			
0.625 JPN BANK FOR INT'L COOP 0.625%/20-15.07.2025	USD	200'000		200'000			
1.625 JPN BANK FOR INT'L COOP 1.625%/22-20.01.2027	USD	200'000		200'000			
2.500 JPN BANK FOR INT'L COOP 2.5%/15-28.05.2025	USD	200'000		200'000			
2.500 JPN BANK FOR INT'L COOP 2.5%/19-23.05.2024	USD	200'000		200'000			
2.875 JPN BANK FOR INT'L COOP 2.875%/17-01.06.2027	USD	200'000		200'000			
2.875 JPN BANK FOR INT'L COOP 2.875%/17-21.07.2027	USD	200'000		200'000			
4.250 JPN BANK FOR INT'L COOP 4.25%/23-26.01.2026	USD	200'000		200'000			
0.500 MAJOR JOINT LOCAL BOND 0.5%/15-25.08.2025	JPY	100'000'000		100'000'000			
0.611 MAJOR JOINT LOCAL BOND 0.611%/14-25.07.2024	JPY	100'000'000		100'000'000			
1.125 MITSUBISHI CORP -144A- 1.125%/21-15.07.2026	USD	200'000		200'000			
3.637 MITSUBISHI HC CAPITAL -144A- 3.637%/20-13.04.2025	USD	200'000		200'000			
5.080 MITSUBISHI HC CAPITAL -144A- 5.08%/22-15.09.2027	USD	200'000		200'000			
1.412 MITSUBISHI UFJ FIN GRP 1.412%/20-17.07.2025	USD	200'000		200'000			
2.193 MITSUBISHI UFJ FIN GRP 2.193%/20-25.02.2025	USD	200'000		200'000			
2.801 MITSUBISHI UFJ FIN GRP 2.801%/19-18.07.2024	USD	200'000		200'000			
3.407 MITSUBISHI UFJ FIN GRP 3.407%/19-07.03.2024	USD	100'000		100'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-08.06.2027	EUR	200'000		200'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-11.10.2025	USD	200'000		200'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-13.10.2027	USD	400'000		400'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2027	USD	200'000		200'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-17.04.2026	USD	200'000		200'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-19.01.2028	USD	200'000			200'000	162'593.33	0.07

952 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-19.09.2025	EUR	200'000	200'000			
-	MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-20.07.2028	USD	200'000	200'000			
3.850	MITSUBISHI UFJ FINANCIAL GROUP 3.85%/16-01.03.2026	USD	200'000	200'000			
-	MITSUBISHI UFJ FINANCIAL GROUP INC FRN/22-13.09.2028	USD	200'000	200'000			
2.194	mitsui & co 2.194%/22-19.01.2027	USD	200'000		200'000	162'427.52	0.07
0.184	MIZUHO FINANCIAL GROUP 0.184%/21-13.04.2026	EUR	100'000	100'000			
0.214	MIZUHO FINANCIAL GROUP 0.214%/20-07.10.2025	EUR	100'000	100'000			
1.598	MIZUHO FINANCIAL GROUP 1.598%/18-10.04.2028	EUR		100'000			
2.839	MIZUHO FINANCIAL GROUP 2.839%/16-13.09.2026	USD	200'000	200'000			
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/20-08.09.2024	USD	200'000	200'000			
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-22.05.2027	USD	600'000	600'000			
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-13.09.2028	USD	200'000	200'000			
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-22.05.2026	USD	200'000	200'000			
0.046	NIDEC CORP 0.046%/21-30.03.2026	EUR	100'000	100'000			
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/16-20.01.2046	USD	200'000	200'000			
3.522	NISSAN MOTOR CO -144A- 3.522%/20-17.09.2025	USD	200'000	200'000			
2.652	NISSAN MOTOR CO 2.652%/20-17.03.2026	EUR	100'000	100'000			
2.329	NOMURA HOLDINGS INC 2.329%/22-22.01.2027	USD	200'000	200'000			
2.648	NOMURA HOLDINGS INC 2.648%/20-16.01.2025	USD	200'000	200'000			
5.386	NOMURA HOLDINGS INC 5.386%/22-06.07.2027	USD	200'000	200'000			
5.842	NOMURA HOLDINGS INC 5.842%/23-18.01.2028	USD		200'000			
1.284	NORINCHUKIN BANK -144A- 1.284%/21-22.09.2026	USD	200'000	200'000			
0.010	NTT FINANCE CORP 0.01%/21-03.03.2025	EUR	100'000	100'000			
0.082	NTT FINANCE CORP 0.082%/21-13.12.2025	EUR	100'000		100'000	89'598.33	0.04
0.583	NTT FINANCE CORP -144A- 0.583%/21-01.03.2024	USD	200'000	200'000			
1.162	NTT FINANCE CORP -144A- 1.162%/21-03.04.2026	USD	200'000	200'000			
3.250	ORIX CORP 3.25%/17-04.12.2024	USD	200'000	200'000			
3.700	ORIX CORP 3.7%/17-18.07.2027	USD	200'000	100'000	100'000	84'192.60	0.04
5.000	ORIX CORP 5%/22-13.09.2027	USD	200'000	150'000	50'000	43'981.53	0.02
2.679	PANASONIC CORP -144A- 2.679%/19-19.07.2024	USD	200'000	200'000			
1.543	RENESAS ELECTRONICS CORP -144A- 1.543%/21-26.11.2024	USD	200'000	200'000			
2.170	RENESAS ELECTRONICS CORP -144A- 2.17%/21-25.11.2026	USD	200'000	200'000			
2.440	SUMITOMO MITSUI BANKING 2.44%/19-18.06.2024	USD	200'000	200'000			
4.436	SUMITOMO MITSUI FINANCI (subordinated) -144A- 4.436%/14-02.04.2024	USD	200'000	200'000			
2.632	SUMITOMO MITSUI FINANCI 2.632%/16-14.07.2026	USD	100'000	100'000			
1.546	SUMITOMO MITSUI FINANCI (reg. -S-) 1.546%/16-15.06.2026	EUR	100'000		100'000	90'825.66	0.04
2.696	SUMITOMO MITSUI FINANCI (reg. -S-) 2.696%/19-16.07.2024	USD	200'000	200'000			
0.948	SUMITOMO MITSUI FINL GRP 0.948%/21-12.01.2026	USD	200'000	200'000			
1.402	SUMITOMO MITSUI FINL GRP 1.402%/21-17.09.2026	USD	200'000	200'000			
2.174	SUMITOMO MITSUI FINL GRP 2.174%/22-14.01.2027	USD	200'000	200'000			
3.352	SUMITOMO MITSUI FINL GRP 3.352%/17-18.10.2027	USD	200'000	200'000			
3.544	SUMITOMO MITSUI FINL GRP 3.544%/18-17.01.2028	USD	200'000	100'000	100'000	83'401.86	0.04
0.850	SUMITOMO MITSUI TR BK LT -144A- 0.85%/21-25.03.2024	USD	200'000	200'000			
4.086	SUMITOMO MITSUI TR BK LT 4.086%/23-19.04.2028	EUR		100'000	100'000		
4.400	TAKEDA PHARMACEUTICAL 4.4%/19-26.11.2023	USD	90'000	90'000			
2.250	TAKEDA PHARMACEUTICAL CO LTD 2.25%/18-21.11.2026	EUR	200'000	200'000			
0.681	TOYOTA MOTOR CORP 0.681%/21-25.03.2024	USD	100'000	100'000			
1.339	TOYOTA MOTOR CORP 1.339%/21-25.03.2026	USD	100'000	100'000			
0.100	WEST NIPPON EXPRESSWAY S. -65- 0.1%/22-18.12.2026	JPY	100'000'000		100'000'000	583'464.50	0.25
						<b>21'380'101.09</b>	<b>9.06</b>
<b>Jersey</b>							
8.450	AA BOND CO LTD 8.45%/23-31.01.2028	GBP	100'000	100'000			
2.396	APTIV PLC/APTIV CORP 2.396%/22-18.02.2025	USD	200'000	200'000			
6.125	GATWICK FUNDING LIMITED S. -2011/1- 6.125%/11-02.03.2026	GBP	100'000	100'000			
1.500	GLENCORE FINANCE (EUROPE) LIMITED 1.5%/19-15.10.2026	EUR	100'000		100'000	89'831.79	0.04
3.125	GLENCORE FINANCE EUROPE 3.125%/19-26.03.2026	GBP	100'000		100'000	106'137.80	0.04
6.750	HEATHROW FUNDING LIMITED (reg. -S-) A-10 S. 2 6.75%/09-03.12.2028	GBP	100'000	100'000			
0.037	IDB TRUST SERVICES LTD 0.037%/19-04.12.2024	EUR	100'000	100'000	200'000		
1.809	IDB TRUST SERVICES LTD 1.809%/20-26.02.2025	USD	200'000	200'000			
2.843	IDB TRUST SERVICES LTD 2.843%/19-25.04.2024	USD	200'000	200'000			
7.125	PORTERBROOK RAIL FINANCE LTD S. -2- 7.125%/10-20.10.2026	GBP	100'000	100'000			
						<b>195'969.59</b>	<b>0.08</b>
<b>Kazakhstan</b>							
5.750	DEVELOPMENT BANK OF KAZA 5.75%/22-12.05.2025	USD	200'000	200'000			
3.875	KAZAKHSTAN (reg. -S-) 3.875%/14-14.10.2024	USD	200'000	200'000			
5.125	KAZAKHSTAN 5.125%/15-21.07.2025	USD	200'000	200'000			
4.750	KAZMUNAYGAS NATIONAL COMPANY (reg. -S-) 4.75%/17-19.04.2027	USD	200'000	200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 SAMRUK KAZYNA JSC 2%/21-28.10.2026	USD	200'000			200'000	161'440.02	0.07
						<b>161'440.02</b>	<b>0.07</b>
<b>Kuwait</b>							
3.500 EMIRATE OF KUWAIT (reg. -S-) 3.5%/17-20.03.2027	USD	400'000		400'000		0.00	0.00
<b>Latvia</b>							
3.500 REPUBLIC OF LATVIA 3.5%/23-17.01.2028	EUR	100'000			100'000	96'533.53	0.04
						<b>96'533.53</b>	<b>0.04</b>
<b>Luxembourg</b>							
4.550 ARCELORMITTAL 4.55%/19-11.03.2026	USD	100'000		50'000	50'000	43'363.37	0.02
4.875 ARCELORMITTAL SA 4.875%/22-26.09.2026	EUR	200'000		200'000			
- AROUNDTOWN SA 0%/20-16.07.2026	EUR	100'000		100'000			
0.375 AROUNDTOWN SA 0.375%/21-15.04.2027	EUR	200'000		200'000			
0.625 AROUNDTOWN SA 0.625%/19-09.07.2025	EUR	100'000	100'000	200'000			
1.625 AROUNDTOWN SA 1.625%/18-31.01.2028	EUR		100'000		100'000	78'762.90	0.03
0.375 AXA LOGISTICS EUROPE 0.375%/21-15.11.2026	EUR	100'000			100'000	86'278.42	0.04
1.208 BECTON DICKINSON EURO 1.208%/19-04.06.2026	EUR	100'000			100'000	90'574.10	0.04
1.000 BLACKSTONE PP EUR HOLD 1%/21-20.10.2026	EUR	100'000			100'000	86'813.00	0.04
2.000 BLACKSTONE PP EUR HOLD 2%/21-20.10.2025	GBP	100'000		100'000			
- CCB EUROPE SA 0%/21-28.06.2024	EUR	100'000		100'000			
- CNH INDUSTRIAL FIN EUR S 0%/20-01.04.2024	EUR	100'000		100'000			
1.750 CNH INDUSTRIAL FIN EUR S 1.75%/19-25.03.2027	EUR		100'000		100'000	90'306.33	0.04
2.200 DH EUROPE FINANCE II 2.2%/19-15.11.2024	USD	50'000		50'000			
- EFSF 0%/19-19.04.2024	EUR	200'000		200'000			
- EFSF 0%/20-13.10.2027	EUR	300'000		200'000	100'000	85'921.09	0.04
- EFSF 0%/20-15.10.2025	EUR	400'000		400'000			
- EFSF 0%/21-20.07.2026	EUR	300'000		250'000	50'000	44'380.36	0.02
0.375 EFSF 0.375%/17-11.10.2024	EUR	100'000		100'000			
0.400 EFSF 0.4%/18-17.02.2025	EUR	230'000		230'000			
0.400 EFSF 0.4%/19-26.01.2026	EUR	354'000		354'000			
0.500 EFSF 0.5%/17-11.07.2025	EUR	270'000		220'000	50'000	45'919.77	0.02
0.625 EFSF 0.625%/18-16.10.2026	EUR	300'000		250'000	50'000	44'848.72	0.02
0.750 EFSF 0.75%/17-03.05.2027	EUR	400'000		300'000	100'000	89'229.56	0.04
0.950 EFSF 0.95%/18-14.02.2028	EUR		200'000	100'000	100'000	88'468.19	0.04
1.500 EFSF 1.5%/22-15.12.2025	EUR	200'000		100'000	100'000	92'603.77	0.04
2.375 EFSF 2.375%/22-11.04.2028	EUR		200'000	130'000	70'000	65'369.61	0.03
2.750 EFSF 2.75%/23-17.08.2026	EUR	100'000	100'000	150'000	50'000	47'320.06	0.02
1.250 EIB (reg. -S-) 1.25%/15-12.05.2025	SEK	2'350'000		2'350'000			
0.125 EIB (reg. -S-) S. -2167/0100- 0.125%/15-15.04.2025	EUR	80'000		40'000	40'000	36'791.47	0.02
- EIB 0%/96-05.11.2026	EUR	100'000		50'000	50'000	44'114.98	0.02
- EIB 0%/96-06.11.2026	USD	150'000		100'000	50'000	39'013.22	0.02
0.250 EIB 0.25%/17-14.10.2024	EUR	100'000		100'000			
0.375 EIB 0.375%/16-14.04.2026	EUR	400'000		400'000			
0.500 EIB 0.5%/17-15.01.2027	EUR	350'000		250'000	100'000	89'116.16	0.04
1.875 EIB 1.875%/15-10.02.2025	USD	140'000		140'000			
1.900 EIB 1.9%/06-26.01.2026	JPY	50'000'000		50'000'000			
2.750 EIB 2.75%/12-15.09.2025	EUR	310'000		210'000	100'000	94'704.92	0.04
3.250 EIB 3.25%/14-29.01.2024	USD	300'000		300'000			
4.125 EIB S. 1307 4.125%/07-15.04.2024	EUR	400'000		400'000			
1.125 EUROCLEAR INVESTMENTS S.A. 1.125%/16-07.12.2026	EUR		100'000	100'000			
0.200 EUROPEAN FINANCIAL STABILITY FACILITY 0.2%/15-28.04.2025	EUR	150'000		150'000			
0.400 EUROPEAN FINANCIAL STABILITY FACILITY 0.4%/16-31.05.2026	EUR	250'000		250'000			
1.750 EUROPEAN FINANCIAL STABILITY FACILITY 1.75%/14-27.06.2024	EUR	200'000		200'000			
- EUROPEAN INVESTMENT BANK 0%/16-15.03.2024	EUR	100'000		100'000			
1.750 EUROPEAN INVESTMENT BANK 1.75%/16-12.11.2026	SEK	2'000'000		1'820'000	180'000	14'717.88	0.01
2.125 EUROPEAN INVESTMENT BANK 2.125%/16-13.04.2026	USD	100'000		50'000	50'000	41'817.49	0.02
2.375 EUROPEAN INVESTMENT BANK 2.375%/17-24.05.2027	USD	200'000		150'000	50'000	41'303.40	0.02
3.500 EUROPEAN INVESTMENT BANK 3.5%/12-15.04.2027	EUR	100'000		100'000	100'000	97'086.22	0.04
4.500 EUROPEAN INVESTMENT BANK 4.5%/09-15.10.2025	EUR	350'000	100'000	400'000	50'000	48'625.53	0.02
5.500 EUROPEAN INVESTMENT BANK 5.5%/00-15.04.2025	GBP	120'000		90'000	30'000	33'576.94	0.01
0.125 EUROPEAN STABILITY MECHANISM (reg -S-) 0.125%/16-22.04.2024	EUR	300'000		300'000			
0.500 EUROPEAN STABILITY MECHANISM 0.5%/16-02.03.2026	EUR	400'000		400'000			
1.000 EUROPEAN STABILITY MECHANISM 1%/15-23.09.2025	EUR	300'000	100'000	400'000			
1.875 EUROPEAN UNION 1.875%/14-04.04.2024	EUR	60'000		60'000			
2.500 EUROPEAN UNION 2.5%/12-04.11.2027	EUR	100'000		50'000	50'000	47'055.63	0.02
3.000 EUROPEAN UNION 3%/11-04.09.2026	EUR	200'000		100'000	100'000	95'435.80	0.04
- GRAND DUCHY OF LUXEMBOURG 0%/19-13.11.2026	EUR	200'000		200'000			
- GRAND DUCHY OF LUXEMBOURG 0%/20-28.04.2025	EUR	50'000		30'000	20'000	18'334.18	0.01
0.625 GRAND DUCHY OF LUXEMBOURG 0.625%/17-01.02.2027	EUR	100'000		80'000	20'000	17'803.03	0.01
2.500 HEIDELBERGCEMENT FIN LUX 2.5%/20-09.10.2024	EUR	30'000		30'000			

954 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 HEIDELBERGCEMENT FINANCE LUXEMBOURG 1.625%/17-07.04.2026	EUR	100'000		90'000	10'000	9'147.46	0.00
0.318 HIGHLAND HOLDINGS SARL 0.318%/21-15.12.2026	EUR	100'000		100'000			
1.500 HOLCIM FINANCE LUX SA 1.5%/22-06.04.2025	EUR	200'000		200'000			
1.435 ISDB TRUST NO 2 1.435%/21-21.10.2026	USD	200'000		200'000			
3.213 ISDB TRUST NO 2 3.213%/22-28.04.2027	USD	200'000		200'000			
4.747 ISDB TRUST NO 2 S. -59- 4.747%/22-27.10.2027	USD	200'000		200'000			
0.625 LOGICOR FINANCING SARL 0.625%/22-17.11.2025	EUR	200'000		200'000			
0.750 LOGICOR FINANCING SARL 0.75%/19-15.07.2024	EUR	100'000		100'000			
1.625 LOGICOR FINANCING SARL 1.625%/19-15.07.2027	EUR		200'000	100'000	100'000	86'539.52	0.04
- MEDTRONIC GLOBAL HLDINGS 0%/20-15.10.2025	EUR	100'000		100'000			
1.125 MEDTRONIC GLOBAL HLDINGS 1.125%/19-07.03.2027	EUR	200'000		100'000	100'000	88'870.31	0.04
- NESTLE FINANCE INTL LTD 0%/20-03.12.2025	EUR	50'000		40'000	10'000	8'986.90	0.00
- NESTLE FINANCE INTL LTD 0%/20-12.11.2024	EUR	50'000		50'000			
- NESTLE FINANCE INTL LTD 0%/21-14.06.2026	EUR	50'000		30'000	20'000	17'699.93	0.01
0.875 NESTLE FINANCE INTL LTD 0.875%/22-29.03.2027	EUR	100'000		90'000	10'000	8'914.38	0.00
0.875 P3 GROUP SARL 0.875%/22-26.01.2026	EUR	100'000		100'000			
5.300 RAIZEN FUELS FINANCE (reg. -S-) 5.3%/17-20.01.2027	USD	200'000		200'000			
1.250 SEGRO CAPITAL SARL 1.25%/22-23.03.2026	EUR	100'000		100'000			
3.750 SELP FINANCE SARL 3.75%/22-10.08.2027	EUR	200'000		200'000			
3.150 SEVERSTAL (STEEL CAP) 3.15%/19-16.09.2024	USD	200'000			200'000	9'733.73	0.00
- SIX FINANCE LUXEMBOURG 0%/20-02.12.2025	EUR	100'000		100'000			
- TRATON FINANCE LUX SA 0%/21-14.06.2024	EUR	100'000		100'000			
0.125 TRATON FINANCE LUX SA 0.125%/21-10.11.2024	EUR	200'000		200'000			
4.125 TRATON FINANCE LUX SA S. -10- 4.125%/23-18.01.2025	EUR	100'000		100'000			
0.125 TRATON FINANCE LUXEMBRG 0.125%/21-24.03.2025	EUR	100'000		100'000			
4.500 TYCO ELECTRONICS GROUP S 4.5%/23-13.02.2026	USD		100'000	100'000			
						<b>2'069'548.33</b>	<b>0.88</b>
<b>Macao</b>							
- IND & COMM BK CHN MACAU (subordinated) FIX-TO-FRN FRN/19-12.09.2029	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Malaysia</b>							
1.831 EXPT-IMPT BANK MALAYSIA 1.831%/21-26.11.2026	USD	200'000		200'000			
3.899 MALAYSIA GOVERNMENT 3.899%/17-16.11.2027	MYR		1'000'000	500'000	500'000	93'933.90	0.04
4.059 MALAYSIA GOVERNMENT 4.059%/17-30.09.2024	MYR	500'000		500'000			
3.882 MALAYSIA GOVERNMENT S. -18/0001- 3.882%/18-14.03.2025	MYR	600'000		600'000			
3.757 MALAYSIA GOVERNMENT S. -18/0002- 3.757%/18-20.04.2023	MYR	500'000		500'000			
3.906 MALAYSIA GOVERNMENT S. -19/0001- 3.906%/19-15.07.2026	MYR	700'000		400'000	300'000	56'244.29	0.02
3.478 MALAYSIA GOVERNMENT S. -19/0003- 3.478%/19-14.06.2024	MYR	2'400'000		2'400'000			
3.493 MALAYSIA INVESTMNT ISSUE S. -13/0033- 3.493%/13-31.10.2023	MYR	1'000'000		1'000'000			
3.990 MALAYSIA INVESTMNT ISSUE S. -15/0004- 3.99%/15-15.10.2025	MYR	600'000			600'000	112'407.69	0.05
4.045 MALAYSIA INVESTMNT ISSUE S. -17/0002- 4.045%/17-15.08.2024	MYR	500'000		500'000			
4.128 MALAYSIA INVESTMNT ISSUE S. -18/0001- 4.128%/18-15.08.2025	MYR	1'000'000		1'000'000			
4.094 MALAYSIA INVESTMNT ISSUE S. -18/0003- 4.094%/18-30.11.2023	MYR	1'000'000		1'000'000			
3.726 MALAYSIA INVESTMNT ISSUE S. -19/0003- 3.726%/19-31.03.2026	MYR	2'400'000		1'800'000	600'000	111'935.16	0.05
3.655 MALAYSIA INVESTMNT ISSUE S. -19/0004- 3.655%/19-15.10.2024	MYR	1'500'000		1'500'000			
3.151 MALAYSIA INVESTMNT ISSUE S. -19/0007- 3.151%/19-15.05.2023	MYR	1'000'000		1'000'000			
3.422 MALAYSIA INVESTMNT ISSUE S. -20/0001- 3.422%/20-30.09.2027	MYR	3'000'000		2'500'000	500'000	92'412.01	0.04
3.502 MALAYSIA S. 07/0003 3.502%/07-31.05.2027	MYR		1'000'000	500'000	500'000	92'765.37	0.04
4.392 MALAYSIA S. 11/0003 4.392%/11-15.04.2026	MYR		1'400'000	1'100'000	300'000	56'757.23	0.02
3.480 MALAYSIA S. 13/0003 3.48%/13-15.03.2023	MYR	1'400'000		1'400'000			
3.955 MALAYSIA S. -15/0001- 3.955%/15-15.09.2025	MYR	700'000		700'000			
3.766 RHB BANK 3.766%/19-19.02.2024	USD	200'000		200'000			
						<b>616'455.65</b>	<b>0.26</b>
<b>Mexico</b>							
5.000 AMERICA MOVIL SAB DE CV 5%/11-27.10.2026	GBP	100'000		100'000			
4.125 BANCO INBURSA (reg. -S-) 4.125%/14-06.06.2024	USD	200'000		200'000			
4.375 BANCOMEXT (reg. -S-) 4.375%/15-14.10.2025	USD	200'000		200'000			
5.500 MEX BONOS DESARR FIX RT 5.5%/21-04.03.2027	MXN	70'000		40'000	30'000	138'885.41	0.06
6.750 MEX BONOS DESARR FIX RT 6.75%/19-09.03.2023	MXN	30'000		30'000			
5.000 MEX BONOS DESARR FIX RT S. -250306- 5%/21-06.03.2025	MXN	40'000		33'000	7'000	34'381.18	0.01
5.750 MEXICO 5.75%/15-05.03.2026	MXN	250'000		210'000	40'000	190'870.21	0.08
8.000 MEXICO 8%/03-07.12.2023	MXN	70'000		70'000			
8.000 MEXICO 8%/19-05.09.2024	MXN	150'000		150'000			
10.000 MEXICO S. -M- 10%/05-05.12.2024	MXN	148'000		128'000	20'000	102'439.65	0.04
7.500 MEXICO S. M20 7.5%/07-03.06.2027	MXN	190'000		150'000	40'000	195'053.56	0.08
3.250 MINERA Y METALURGICA DEL 3.25%/19-17.04.2024	USD	200'000		200'000			
1.875 ORBIA ADVANCE CORP SAB 1.875%/21-11.05.2026	USD	200'000		200'000			
4.125 SIGMA ALIMENTOS SA DE CV (reg. -S-) 4.125%/16-02.05.2026	USD	200'000		200'000			
1.350 UNITED MEXICAN STATES 1.35%/20-18.09.2027	EUR	200'000	100'000	300'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 UNITED MEXICAN STATES 1.75%/18-17.04.2028	EUR		100'000		100'000	87'909.79	0.04
3.750 UNITED MEXICAN STATES 3.75%/18-11.01.2028	USD	200'000		200'000			
4.150 UNITED MEXICAN STATES 4.15%/17-28.03.2027	USD	200'000		200'000			
						<b>749'539.80</b>	<b>0.32</b>
<b>Netherlands</b>							
0.625 ABB FINANCE BV 0.625%/22-31.03.2024	EUR	100'000		100'000			
3.125 ABB FINANCE BV 3.125%/24-15.01.2029	EUR		100'000		100'000	94'501.00	0.04
3.250 ABB FINANCE BV 3.25%/23-16.01.2027	EUR	100'000		100'000			
1.000 ABN AMRO (reg. -S-) S. 213 1%/15-16.04.2025	EUR	100'000		100'000			
- ABN AMRO BANK (subordinated) FIX-TO-FRN 4.4%/17-27.03.2028	USD	200'000		200'000			
4.750 ABN AMRO BANK -144A- 4.75%/15-28.07.2025	USD	200'000		200'000			
1.250 ABN AMRO BANK NV 1.25%/20-28.05.2025	EUR	100'000		100'000			
4.000 ABN AMRO BANK NV 4%/23-16.01.2028	EUR	100'000		100'000			
0.010 ACHMEA BANK NV 0.01%/20-16.06.2025	EUR	100'000		100'000			
0.500 ACHMEA BANK NV 0.5%/19-20.02.2026	EUR	200'000		200'000			
1.750 AKZO NOBEL (reg. -S-) 1.75%/14-07.11.2024	EUR	200'000		200'000			
0.875 ALLIANDER (reg. -S-) S. -21- 0.875%/16-22.04.2026	EUR	200'000		200'000			
- ALLIANZ FINANCE II B.V. 0%/21-22.11.2026	EUR	100'000			100'000	87'547.69	0.04
- ALLIANZ FINANCE II B.V. S. -86- 0%/20-14.01.2025	EUR	200'000		200'000			
0.750 AMERICAN MEDICAL SYST EU 0.75%/22-08.03.2025	EUR	100'000		100'000			
- ATHORA NETHERLANDS (subordinated) FIX-TO-FRN FRN/22-31.08.2032	EUR		100'000	100'000			
2.375 BAT NETHERLANDS FINANCE 2.375%/20-07.10.2024	EUR	200'000		200'000			
1.500 BAYER CAPITAL CORP BV 1.5%/18-26.06.2026	EUR	100'000			100'000	89'730.78	0.04
0.875 BMW FINANCE 0.875%/17-03.04.2025	EUR	100'000		100'000			
- BMW FINANCE NV 0%/21-11.01.2026	EUR	50'000			50'000	44'824.42	0.02
0.500 BMW FINANCE NV 0.5%/22-22.02.2025	EUR	100'000		100'000			
1.000 BMW FINANCE NV 1%/18-14.11.2024	EUR	100'000		100'000			
3.875 BMW FINANCE NV 3.875%/23-04.10.2028	EUR		100'000	50'000	50'000	48'806.59	0.02
1.375 BMW INTL INVESTMENT BV 1.375%/19-01.10.2024	GBP	30'000		30'000			
0.250 BNG 0.25%/15-07.05.2025	EUR	150'000		100'000	50'000	45'925.97	0.02
0.625 BNG BANK 0.625%/17-19.06.2027	EUR	100'000			100'000	88'576.82	0.04
0.875 BNG BANK NV -144A- 0.875%/21-18.05.2026	USD	200'000			200'000	161'999.40	0.07
3.500 BNG BANK NV -144A- 3.5%/22-26.08.2024	USD	200'000		200'000			
2.750 BNG BANK NV 2.75%/22-04.10.2027	EUR	100'000			100'000	94'825.94	0.04
3.000 BNG BANK NV 3%/23-23.02.2028	EUR		100'000	100'000			
1.125 BNG BANK NV S. -1177- 1.125%/14-04.09.2024	EUR	100'000		100'000			
0.750 BNG BANK NV S. -1314- 0.75%/18-11.01.2028	EUR		200'000	100'000	100'000	87'836.42	0.04
0.125 BNG BANK NV S. -1405- 0.125%/19-11.04.2026	EUR	150'000		150'000			
0.050 BNG BANK NV S. -1467- 0.05%/20-02.04.2025	EUR	150'000		150'000			
3.125 CETIN GROUP NV S. -1- 3.125%/22-14.04.2027	EUR	100'000		100'000			
1.875 COCA COLA HBC FINANCE 1.875%/16-11.11.2024	EUR	200'000		200'000			
2.750 COCA-COLA HBC FINANCE BV 2.75%/22-23.09.2025	EUR	200'000		200'000			
0.250 COOPERATIEVE RABOBANK 0.25%/17-31.05.2024	EUR	200'000		200'000			
1.250 COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	EUR	150'000		150'000			
- COOPERATIEVE RABOBANK FIX-TO-FLOATER 4%/17-10.04.2029	USD	200'000		200'000			
- COOPERATIEVE RABOBANK U.A. FIX-TO-FRN FRN/21-15.12.2027	USD	250'000		250'000			
- COOPERATIEVE RABOBANK UA (subordinated) FIX-TO-FRN FRN/22-30.11.2032	EUR		100'000	100'000			
0.625 COOPERATIEVE RABOBANK UA 0.625%/19-27.02.2024	EUR	100'000		100'000			
3.750 COOPERATIEVE RABOBANK UA 3.75%/16-21.07.2026	USD	250'000		250'000			
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/21-24.02.2027	USD	250'000		250'000			
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/22-22.08.2028	USD	250'000		250'000			
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/21-01.12.2027	EUR	100'000		100'000			
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/22-27.01.2028	EUR	200'000		200'000			
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/23-25.04.2029	EUR		200'000	100'000	100'000	96'746.98	0.04
- COOPERATIEVE RABOBANK UA S. -3224A- FIX-TO-FRN FRN/20-05.05.2028	EUR		100'000	100'000			
0.625 COOPERATIEVE RABOBANK UA S. -9CB- 0.625%/18-26.04.2026	EUR	100'000		100'000			
0.625 CTP NV 0.625%/21-27.09.2026	EUR	100'000		100'000			
0.875 CTP NV 0.875%/22-20.01.2026	EUR	200'000		100'000	100'000	89'466.83	0.04
0.850 DAIMLER 0.85%/17-28.02.2025	EUR	150'000		150'000			
0.375 DAIMLER AG 0.375%/19-08.11.2026	EUR	100'000		100'000			
2.000 DAIMLER INTL	EUR	100'000		80'000	20'000	18'487.40	0.01
0.875 DAIMLER INTL FINANCE BV 0.875%/18-09.04.2024	EUR	100'000		100'000			
1.000 DAIMLER INTL FINANCE BV 1%/18-11.11.2025	EUR	150'000		150'000			
1.375 DAIMLER INTL FINANCE BV 1.375%/19-26.06.2026	EUR	100'000		90'000	10'000	9'102.96	0.00
1.500 DAIMLER INTL FINANCE BV 1.5%/18-09.02.2027	EUR	100'000		90'000	10'000	9'059.98	0.00
3.875 DAIMLER TRUCK INTERNATIONAL FINANCE B.V. 3.875%/23-17.05.2026	EUR		200'000	200'000			

## 956 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125 DANFOSS FIN I BV 0.125%/21-28.04.2026	EUR	100'000			100'000	88'212.81	0.04
0.250 DE VOLKSBANK NV 0.25%/21-22.06.2026	EUR	100'000			100'000	87'651.55	0.04
3.600 DEUTSCHE TELEKOM INT FIN -144A- 3.6%/17-19.01.2027	USD	200'000		200'000			
3.250 DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 3.25%/13-17.01.2028	EUR		200'000	200'000			
1.625 E.ON INTERNATIONAL FINANCE BV 1.625%/18-30.05.2026	EUR	100'000		100'000			
2.000 EDP FINANCE 2%/15-22.04.2025	EUR	100'000		100'000			
1.625 EDP FINANCE BV 1.625%/18-26.01.2026	EUR	200'000		200'000			
1.875 EDP FINANCE BV 1.875%/18-13.10.2025	EUR	200'000		200'000			
3.625 EDP FINANCE BV -144A- 3.625%/17-15.07.2024	USD	200'000		200'000			
4.875 ENBW INTERNATIONAL FINANCE 4.875%/04-16.01.2025	EUR	200'000		200'000			
3.625 ENBW INTL FINANCE BV 3.625%/22-22.11.2026	EUR		100'000	50'000	50'000	47'887.99	0.02
1.375 ENEL FINANCE INTERNATIONAL (reg. -S-) 1.375%/16-01.06.2026	EUR	100'000		100'000			
5.625 ENEL FINANCE INTERNATIONAL (reg. -S-) S. 44 5.625%/09-14.08.2024	GBP	50'000		50'000			
- ENEL FINANCE INTL NV 0%/19-17.06.2024	EUR	100'000		100'000			
- ENEL FINANCE INTL NV 0%/21-28.05.2026	EUR	100'000		100'000			
0.250 ENEL FINANCE INTL NV 0.25%/22-17.11.2025	EUR	200'000		200'000			
0.375 ENEL FINANCE INTL NV 0.375%/19-17.06.2027	EUR	200'000		100'000	100'000	85'931.57	0.04
1.375 ENEL FINANCE INTL NV -144A- 1.375%/21-12.07.2026	USD	200'000		200'000			
2.650 ENEL FINANCE INTL NV -144A- 2.65%/19-10.09.2024	USD	200'000		200'000			
6.800 ENEL FINANCE INTL NV -144A- 6.8%/22-14.10.2025	USD	200'000		200'000			
0.875 ENEXIS HOLDING 0.875%/16-28.04.2026	EUR	200'000		200'000			
4.250 EQUATE PETROCHEMICAL (reg. -S-) 4.25%/16-03.11.2026	USD	200'000		200'000			
2.625 EQUATE PETROCHEMICAL BV 2.625%/21-28.04.2028	USD		200'000		200'000	156'673.71	0.07
0.125 EURONEXT NV 0.125%/21-17.05.2026	EUR	100'000		100'000			
3.750 FIAT CHRYSLER AUTO a 3.75%/16-29.03.2024	EUR	100'000		100'000			
3.875 FIAT CHRYSLER AUTOMOBILE 3.875%/20-05.01.2026	EUR	150'000		150'000			
1.250 GSK CONSUMER HEALTHCARE 1.25%/22-29.03.2026	EUR	100'000		100'000			
0.250 HEIMSTADEN BOSTAD TRESRY 0.25%/21-13.10.2024	EUR	100'000		100'000			
0.625 HEIMSTADEN BOSTAD TRESRY 0.625%/22-24.07.2025	EUR	200'000		200'000			
1.000 HEINEKEN 1%/16-04.05.2026	EUR	200'000		200'000			
0.375 IBERDROLA INTERNATIONAL (reg -S) S. -113- 0.375%/16-15.09.2025	EUR	200'000		100'000	100'000	90'765.63	0.04
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	90'265.36	0.04
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	200'000		100'000	100'000	87'126.51	0.04
2.125 IMCD NV 2.125%/22-31.03.2027	EUR	100'000		100'000			
3.000 ING BANK NV 3%/23-15.02.2026	EUR	100'000			100'000	94'703.97	0.04
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/22-24.08.2033	EUR		100'000	100'000			
2.125 ING GROEP NV 2.125%/19-10.01.2026	EUR	100'000		100'000			
3.000 ING GROEP NV 3%/19-18.02.2026	GBP	100'000			100'000	106'547.70	0.05
- ING GROEP NV FIX-TO-FRN FRN/21-01.04.2027	USD	200'000			200'000	162'992.06	0.07
- ING GROEP NV FIX-TO-FRN FRN/21-29.11.2025	EUR	100'000		100'000			
- ING GROEP NV FIX-TO-FRN FRN/22-14.11.2027	EUR	100'000		100'000			
- ING GROEP NV FIX-TO-FRN FRN/22-16.02.2027	EUR	200'000		100'000	100'000	90'388.28	0.04
- ING GROEP NV FIX-TO-FRN FRN/22-23.05.2026	EUR	200'000		200'000			
- ING GROEP NV FIX-TO-FRN FRN/20-26.05.2031	EUR	100'000			100'000	90'818.99	0.04
- ING VERZEKERINGEN NV (subordinated) FIX-TO-FRN 4.625%/14-08.04.2044	EUR	100'000		100'000			
1.000 INNOGY FINANCE S. -DIP- (reg. -S-) 1%/17-13.04.2025	EUR	100'000		100'000			
1.250 ISS FINANCE B.V. 1.25%/20-07.07.2025	EUR	100'000		100'000			
- JDE PEET'S NV 0%/21-16.01.2026	EUR	100'000			100'000	88'676.87	0.04
0.244 JDE PEET'S NV 0.244%/21-16.01.2025	EUR	100'000		100'000			
0.250 LEASEPLAN CORPORATION NV 0.25%/21-07.09.2026	EUR	100'000			100'000	87'178.92	0.04
0.250 LEASEPLAN CORPORATION NV 0.25%/21-23.02.2026	EUR	100'000		100'000			
2.875 LEASEPLAN CORPORATION NV -144A- 2.875%/19-24.10.2024	USD	200'000		200'000			
3.000 MERCEDES-BENZ INT FINCE 3%/24-10.07.2027	EUR		50'000		50'000	47'095.65	0.02
3.500 MERCEDES-BENZ INT FINCE 3.5%/23-30.05.2026	EUR		30'000		30'000	28'635.88	0.01
1.250 MONDELEZ INTL HLDINGS NE -144A- 1.25%/21-24.09.2026	USD	200'000		200'000			
1.250 NATURGY FINANCE BV 1.25%/20-15.01.2026	EUR	100'000		100'000			
0.125 NEDER FINANCIERINGS-MAAT 0.125%/20-03.04.2027	EUR	200'000		200'000			
3.000 NEDER FINANCIERINGS-MAAT 3%/22-25.10.2027	EUR	100'000		100'000			
1.750 NEDER FINANCIERINGS-MAAT S. -2144211- 1.75%/19-12.12.2024	USD	200'000		200'000			
0.875 NEDER FINANCIERINGS-MAAT S. -2285265- 0.875%/21-15.06.2026	USD	200'000		200'000			
- NEDER WATERSCHAPS BANK 0%/19-16.11.2026	EUR	150'000		150'000			
0.250 NEDER WATERSCHAPS BANK 0.25%/17-07.06.2024	EUR	100'000		100'000			
0.250 NEDER WATERSCHAPS BANK 0.25%/20-15.12.2025	GBP	100'000		100'000			
0.875 NEDER WATERSCHAPS BANK 0.875%/21-30.09.2026	GBP	100'000			100'000	101'244.65	0.04
1.125 NEDER WATERSCHAPS BANK -144A- 1.125%/22-15.03.2024	USD	200'000		200'000			
4.000 NEDER WATERSCHAPS BANK -144A- 4%/23-01.06.2028	USD		200'000		200'000		
2.250 NEDER WATERSCHAPS BANK 2.25%/22-04.09.2025	AUD	200'000		170'000	30'000	16'648.20	0.01
5.200 NEDER WATERSCHAPS BANK 5.2%/05-31.03.2025	CAD	240'000		240'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.375 NEDER WATERSCHAPSBANK S. -1427- -144A- 2.375%/16-24.03.2026	USD	200'000			200'000	167'991.34	0.07
2.750 NEDER WATERSCHAPSBANK S. -1621- 2.75%/22-09.11.2027	EUR		100'000	100'000			
1.000 NEDERLANDSE GASUNIE N.V. 1%/16-11.05.2026	EUR	200'000		200'000			
0.500 NETHERLANDS 0.5%/16-15.07.2026	EUR	1'150'000		960'000	190'000	171'536.77	0.07
- NETHERLANDS -144A- 0%/20-15.01.2027	EUR	900'000		740'000	160'000	141'158.79	0.06
0.250 NETHERLANDS -144A- 0.25%/15-15.07.2025	EUR	1'150'000		950'000	200'000	183'286.50	0.08
0.750 NETHERLANDS -144A- 0.75%/17-15.07.2027	EUR	900'000		740'000	160'000	143'143.88	0.06
0.750 NETHERLANDS -144A- 0.75%/18-15.07.2028	EUR		700'000	480'000	220'000	193'544.09	0.08
2.000 NETHERLANDS 2%/14-15.07.2024	EUR	870'000		870'000			
5.500 NETHERLANDS 5.5%/98-15.01.2028	EUR	700'000		550'000	150'000	157'490.07	0.07
- NETHERLANDS GOVERNMENT 0%/21-15.01.2029	EUR		100'000		100'000	83'997.18	0.04
- NETHERLANDS GOVERNMENT 0%/22-15.01.2026	EUR	600'000		450'000	150'000	135'305.13	0.06
0.250 NIBC BANK NV 0.25%/21-09.09.2026	EUR	100'000			100'000	86'820.62	0.04
3.250 NN BANK NV NETHERLANDS 3.25%/23-28.05.2027	EUR	100'000		100'000			
- NOVO NORDISK FINANCE NL 0%/21-04.06.2024	EUR	100'000		100'000			
0.750 NOVO NORDISK FINANCE NL 0.75%/22-31.03.2025	EUR	100'000		100'000			
5.350 NXP BV/NXP FUNDING LLC 5.35%/22-01.03.2026	USD	200'000			200'000		
2.375 PACCAR FINANCIAL EUROPE 2.375%/22-15.03.2025	GBP	100'000		100'000			
2.750 PEUGEOT SA 2.75%/20-15.05.2026	EUR	100'000		100'000			
0.625 POSTNL NV 0.625%/19-23.09.2026	EUR	200'000		200'000			
1.000 POSTNL NV 1%/17-21.11.2024	EUR	200'000		200'000			
3.257 PROSUS N.V. 3.257%/22-19.01.2027	USD	200'000		200'000			
1.207 PROSUS NV 1.207%/22-19.01.2026	EUR	200'000		100'000	100'000	90'529.31	0.04
4.125 RABOBANK (reg. -S-) S. 2256A 4.125%/10-14.07.2025	EUR	100'000		100'000			
1.375 RABOBANK NEDERLAND 1.375%/15-03.02.2027	EUR	150'000		150'000			
1.875 REDEXIS GAS FINANCE BV 1.875%/20-28.05.2025	EUR	100'000		100'000			
2.500 REN FINANCE (reg -S-) S. -2- 2.5%15-12.02.2025	EUR	100'000		100'000			
0.125 REPSOL INTL FINANCE 0.125%/20-05.10.2024	EUR	100'000		100'000			
- ROYAL SCHIPHOL GROUP NV 0%/21-22.04.2025	EUR	100'000		100'000			
1.625 SAGAX EURO MTN 1.625%/22-24.02.2026	EUR	200'000		200'000			
0.125 SGS NEDERLAND HLDG BV 0.125%/21-21.04.2027	EUR	200'000		200'000			
0.500 SHELL INTERNATIONAL FIN 0.5%/20-11.05.2024	EUR	100'000		100'000			
1.125 SHELL INTERNATIONAL FIN 1.125%/20-07.04.2024	EUR	100'000		100'000			
0.375 SHELL INTERNATIONAL FINANCE (reg. -S-) S. -24- 0.375%/16-15.02.2025	EUR	100'000		100'000			
1.875 SHELL INTERNATIONAL FINANCE 1.875%/15-15.09.2025	EUR	100'000		100'000			
2.500 SHELL INTERNATIONAL FINANCE 2.5%/14-24.03.2026	EUR	100'000		100'000			
2.500 SHELL INTERNATIONAL FINANCE 2.5%/16-12.09.2026	USD	100'000		100'000			
2.875 SHELL INTERNATIONAL FINANCE 2.875%/16-10.05.2026	USD	100'000		100'000			
3.250 SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	USD	240'000		170'000	70'000	60'282.40	0.03
2.000 SHELL INTERNATIONAL FINANCE BV 2%/19-07.11.2024	USD	50'000		50'000			
2.350 SIEMENS FINANCIERINGSMAT -144A- 2.35%/16-15.10.2026	USD	250'000		250'000			
0.250 SIEMENS FINANCIERINGSMAT 0.25%/20-05.06.2024	EUR	100'000		100'000			
0.375 SIEMENS FINANCIERINGSMAT 0.375%/20-05.06.2026	EUR	200'000		100'000	100'000	89'205.73	0.04
1.000 SIEMENS FINANCIERINGSMAT 1%/20-20.02.2025	GBP	100'000		100'000			
0.650 SIEMENS FINANCIERINGSMAT -144A- 0.65%/21-11.03.2024	USD	250'000		250'000			
1.200 SIEMENS FINANCIERINGSMAT -144A- 1.2%/21-11.03.2026	USD	250'000		250'000			
3.250 SIEMENS FINANCIERINGSMAT -144A- 3.25%/15-27.05.2025	USD	250'000		250'000			
6.125 SIEMENS FINANCIERINGSMAT -144A- 6.125%/06-17.08.2026	USD	200'000		200'000			
2.250 SIEMENS FINANCIERINGSMAT 2.25%/22-10.03.2025	EUR	200'000		200'000			
2.500 SIEMENS FINANCIERINGSMAT 2.5%/22-08.09.2027	EUR	100'000		100'000			
2.000 SIGNIFY NV 2%/20-11.05.2024	EUR	100'000		100'000			
2.375 SIGNIFY NV 2.375%/20-11.05.2027	EUR	200'000		200'000			
- STEDIN HOLDING NV 0%/21-16.11.2026	EUR	100'000		100'000			
0.875 STEDIN HOLDING NV 0.875%/17-24.10.2025	EUR	100'000		100'000			
5.125 SUDZUCKER INT FINANCE 5.125%/22-31.10.2027	EUR	200'000		200'000			
- SWISS LIFE RENT (subordinated) FIX-TO-FRN 4.375%/15-PERPETUAL	EUR	130'000		130'000			
4.892 SYNGENTA FINANCE N.V. 4.892%/18-24.04.2025	USD	200'000		200'000			
3.375 SYNGENTA FINANCE NV 3.375%/20-16.04.2026	EUR	200'000		200'000			
1.625 TENNET HOLDING BV 1.625%/22-17.11.2026	EUR	100'000			100'000	91'790.00	0.04
- THERMO FISHER SC FNCE I 0%/21-18.11.2025	EUR	100'000			100'000	89'874.67	0.04
- TOYOTA MOTOR FINANCE BV 0%/21-27.10.2025	EUR	200'000		200'000			
0.750 TOYOTA MOTOR FINANCE BV 0.75%/21-19.12.2025	GBP	100'000		100'000			
3.500 TOYOTA MOTOR FINANCE BV 3.5%/23-13.01.2028	EUR	100'000		100'000			
0.750 UNILEVER FINANCE 0.75%/22-28.02.2026	EUR	200'000		200'000			
3.000 UNIVERSAL MUSIC GROUP NV 3%/22-30.06.2027	EUR	200'000		200'000			
1.023 UPJOHN FINANCE BV 1.023%/20-23.06.2024	EUR	200'000		200'000			
1.500 VESTEDA FINANCE BV 1.5%/19-24.05.2027	EUR	200'000		200'000			
0.375 VITERRA FINANCE BV 0.375%/21-24.09.2025	EUR	100'000		100'000			
0.875 VOLKSWAGEN FIN SERV NV 0.875%/21-20.02.2025	GBP	100'000		100'000			

## 958 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.250 VOLKSWAGEN FIN SERV NV S. -22-814- 3.25%/22-13.04.2027	GBP	100'000			100'000	103'971.36	0.04
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 14-PERPETUAL	EUR	100'000		50'000	50'000	46'799.30	0.02
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 5.125%/13-PERPETUAL	EUR	300'000		300'000			
- VOLKSWAGEN INTERNATIONAL FINANCE NV FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	92'873.45	0.04
0.050 VOLKSWAGEN INTL FIN NV 0.05%/20-10.06.2024	EUR	100'000		100'000			
3.125 VOLKSWAGEN INTL FIN NV 3.125%/22-28.03.2025	EUR	200'000		200'000			
3.750 VOLKSWAGEN INTL FIN NV 3.75%/22-28.09.2027	EUR	100'000		100'000			
4.125 VOLKSWAGEN INTL FIN NV 4.125%/22-15.11.2025	EUR	100'000		100'000			
0.840 WINTERSHALL DEA FINANCE 0.84%/19-25.09.2025	EUR	100'000		100'000			
						<b>4'846'486.07</b>	<b>2.05</b>
<b>New Zealand</b>							
5.700 AIR NEW ZEALAND LTD 5.7%/22-25.05.2026	AUD	100'000		100'000			
0.895 ANZ NEW ZEALAND INTL/LDN 0.895%/22-23.03.2027	EUR	100'000		100'000			
1.250 ANZ NEW ZEALAND INTL/LDN -144A- 1.25%/21-22.06.2026	USD	200'000		200'000			
2.166 ANZ NEW ZEALAND INTL/LDN -144A- 2.166%/22-18.02.2025	USD	200'000		200'000			
1.625 ASB BANK LIMITED -144A- 1.625%/21-22.10.2026	USD	200'000		200'000			
5.346 ASB BANK LIMITED -144A- 5.346%/23-15.06.2026	USD		200'000	200'000			
5.398 ASB BANK LIMITED -144A- 5.398%/22-29.11.2027	USD	200'000		200'000			
5.524 ASB BANK LIMITED 5.524%/22-21.06.2027	NZD	200'000		140'000	60'000	32'397.03	0.01
0.625 AUCKLAND COUNCIL 0.625%/17-13.11.2024	EUR	200'000		200'000			
2.285 BANK OF NEW ZEALAND -144A- 2.285%/22-27.01.2027	USD	250'000		250'000			
3.500 BANK OF NEW ZEALAND -144A- 3.5%/19-20.02.2024	USD	250'000		250'000			
2.552 BANK OF NEW ZEALAND 2.552%/22-29.06.2027	EUR	100'000		100'000			
3.648 BANK OF NEW ZEALAND 3.648%/18-16.11.2023	NZD	120'000		120'000			
0.625 BNZ INTL FUNDING/LONDON 0.625%/18-03.07.2025	EUR	100'000		100'000			
0.500 BNZ INTL FUNDING/LONDON S. -10- 0.5%/17-03.07.2024	EUR	100'000		100'000			
2.750 NEW ZEALAND 2.75%/16-15.04.2025	NZD	800'000		620'000	180'000	93'922.07	0.04
4.500 NEW ZEALAND 4.5%/14-15.04.2027	NZD	1'000'000		780'000	220'000	117'545.99	0.05
0.500 NEW ZEALAND GOVERNMENT 0.5%/20-15.05.2024	NZD	800'000		800'000			
0.500 NEW ZEALAND GOVERNMENT 0.5%/21-15.05.2026	NZD	600'000		500'000	100'000	48'898.35	0.02
4.500 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 4.5%/14-15.04.2027	NZD	200'000		150'000	50'000	26'393.18	0.01
5.500 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 5.5%/14-15.04.2023	NZD	80'000		80'000			
1.500 NZ LOCAL GOVT FUND AGENC 1.5%/20-15.04.2026	NZD	200'000		150'000	50'000	24'846.58	0.01
2.250 NZ LOCAL GOVT FUND AGENC 2.25%/19-15.04.2024	NZD	270'000		270'000			
2.750 NZ LOCAL GOVT FUND AGENC 2.75%/16-15.04.2025	NZD	200'000		200'000			
4.700 NZ LOCAL GOVT FUND AGENC 4.7%/23-01.08.2028	AUD		100'000	50'000	50'000	28'842.73	0.01
0.427 WESTPAC SEC NZ/LONDON 0.427%/21-14.12.2026	EUR	100'000		100'000			
						<b>372'845.93</b>	<b>0.16</b>
<b>Nigeria</b>							
3.875 AFRICA FINANCE (reg. -S-) 3.875%/17-13.04.2024	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Norway</b>							
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-25.05.2027	USD	200'000		200'000			
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-30.03.2028	USD	400'000		400'000			
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-30.09.2025	USD	200'000		200'000			
- DNB BANK ASA FIX-TO-FRN FRN/22-10.06.2026	GBP	100'000		100'000			
- DNB BANK ASA FIX-TO-FRN FRN/22-18.01.2028	EUR	200'000	100'000	100'000	100'000	86'943.55	0.04
- DNB BANK ASA FIX-TO-FRN FRN/22-31.05.2026	EUR	100'000		100'000			
- DNB BANK ASA FIX-TO-FRN FRN/23-14.03.2029	EUR		100'000	100'000			
0.250 DNB BOLIGKREDITT AS 0.25%/16-07.09.2026	EUR	100'000			100'000	88'364.32	0.04
0.625 DNB BOLIGKREDITT AS 0.625%/19-14.01.2026	EUR	150'000		150'000			
0.375 DNB BOLIGKREDITT AS S. -168- 0.375%/17-20.11.2024	EUR	150'000		150'000			
0.625 DNB BOLIGKREDITT AS S. -188- 0.625%/18-19.06.2025	EUR	100'000			100'000	91'816.68	0.04
0.010 EIKA BOLIGKREDITT AS 0.01%/20-12.03.2027	EUR	200'000		200'000			
1.750 EQUINOR ASA 1.75%/20-22.01.2026	USD	200'000		200'000			
2.875 EQUINOR ASA 2.875%/20-06.04.2025	USD	100'000			100'000	85'980.59	0.04
3.000 EQUINOR ASA 3%/20-06.04.2027	USD	200'000		200'000			
0.600 KOMMUNALBANKEN AS 0.6%/20-01.06.2026	AUD	100'000		100'000			
1.900 KOMMUNALBANKEN AS 1.9%/22-19.01.2027	AUD	200'000		120'000	80'000	42'751.66	0.02
0.500 KOMMUNALBANKEN AS -144A- 0.5%/21-13.01.2026	USD	200'000		200'000			
0.500 KOMMUNALBANKEN AS -144A- 0.5%/21-21.10.2024	USD	200'000		200'000			
0.875 KOMMUNALBANKEN AS -144A- 0.875%/20-12.03.2025	USD	200'000		200'000			
1.125 KOMMUNALBANKEN AS -144A- 1.125%/21-26.10.2026	USD	200'000			200'000	160'668.03	0.07
2.000 KOMMUNALBANKEN AS -144A- 2%/19-19.06.2024	USD	200'000		200'000			
2.750 KOMMUNALBANKEN AS -144A- 2.75%/19-05.02.2024	USD	200'000		200'000			
2.750 KOMMUNALBANKEN AS 2.75%/22-29.11.2027	EUR	100'000		100'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.000 KOMMUNALBANKEN AS 4%/23-13.02.2026	GBP		200'000	200'000			
4.400 KOMMUNALBANKEN AS 4.4%/22-17.02.2026	AUD	100'000		50'000	50'000	28'636.88	0.01
1.125 NORSK HYDRO ASA 1.125%/19-11.04.2025	EUR	200'000		200'000			
1.500 NORWAY 1.5%/16-19.02.2026	NOK	3'000'000		2'400'000	600'000	47'462.89	0.02
1.750 NORWAY 1.75%/15-13.03.2025	NOK	3'500'000		3'100'000	400'000	32'363.04	0.01
1.750 NORWAY -144A- (reg. -S-) 1.75%/17-17.02.2027	NOK	3'000'000		2'200'000	800'000	62'474.35	0.03
3.000 NORWAY 3%/14-14.03.2024	NOK	200'000		200'000			
0.125 SPAREBANK 1 BOLIGKREDITT 0.125%/19-14.05.2026	EUR	200'000		200'000			
0.125 SPAREBANK 1 BOLIGKREDITT 0.125%/22-20.01.2028	EUR	100'000			100'000	84'522.23	0.04
0.500 SPAREBANK 1 BOLIGKREDITT 0.5%/18-30.01.2025	EUR	100'000		100'000			
3.625 SPAREBANK 1 BOLIGKREDITT S. -10- 3.625%/23-31.07.2028	EUR		100'000	100'000			
0.250 SPAREBANK 1 BOLIGKREDITT S. -2016-7- 0.25%/16-30.08.2026	EUR	100'000		100'000			
0.250 SPAREBANK 1 OESTLANDET 0.25%/19-30.09.2024	EUR	100'000		100'000			
0.250 SPAREBANK 1 SR BANK ASA 0.25%/21-09.11.2026	EUR	100'000		100'000			
- SPAREBANK 1 SR BANK ASA S. -24- FIX-TO-FRN FRN/21-15.07.2027	EUR	100'000		100'000			
0.010 SPAREBANKEN SOR BOLIGKRE 0.01%/19-26.10.2026	EUR	200'000		200'000			
0.010 SPAREBANKEN SOR BOLIGKRE 0.01%/21-26.01.2028	EUR	100'000			100'000	84'166.80	0.04
0.010 SPAREBANKEN VEST BOLIGKR 0.01%/21-11.11.2026	EUR	100'000		100'000			
0.500 SPAREBANKEN VEST BOLIGKR S. -39- 0.5%/19-12.02.2026	EUR	100'000		100'000			
0.010 SPAREBANKEN VEST BOLIGKR S. -45- 0.01%/20-24.11.2025	EUR	100'000		100'000			
0.750 SR-BOLIGKREDITT AS 0.75%/18-17.10.2025	EUR	200'000		200'000			
3.700 STATOIL 3.7%/13-01.03.2024	USD	200'000		200'000			
1.250 STATOIL ASA (reg. -S-) 1.25%/15-17.02.2027	EUR	200'000	200'000	300'000	100'000	89'702.19	0.04
3.250 STATOIL ASA 3.25%/14-10.11.2024	USD	100'000		100'000			
7.500 VAR ENERGI ASA -144A- 7.5%/22-15.01.2028	USD	200'000		200'000			
						<b>985'853.21</b>	<b>0.42</b>
<b>Panama</b>							
2.375 BANCO LATINOAMERICANO SA 2.375%/20-14.09.2025	USD	200'000		200'000			
7.125 PANAMA 7.125%/05-29.01.2026	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Peru</b>							
- BANCO DE CREDITO DEL PER (subordinated) FIX-TO-FRN FRN/20-01.07.2030	USD	30'000			30'000	25'101.16	0.01
5.700 BONOS DE TESORERIA 5.7%/14-12.08.2024	PEN	701'000		701'000			
7.300 BONOS DE TESORERIA 7.3%/23-12.08.2033	PEN		491'000		491'000	118'794.36	0.05
7.350 PERU 7.35%/05-21.07.2025	USD	100'000			100'000	90'240.50	0.04
2.750 REPUBLIC OF PERU 2.75%/15-30.01.2026	EUR		100'000	100'000			
						<b>234'136.02</b>	<b>0.10</b>
<b>Philippines</b>							
1.750 ASIAN DEVELOPMENT BANK 1.75%/16-14.08.2026	USD	200'000		200'000			
2.000 ASIAN DEVELOPMENT BANK 2%/16-24.04.2026	USD	100'000		100'000			
4.650 ASIAN DEVELOPMENT BANK 4.65%/06-16.02.2027	CAD	100'000		80'000	20'000	13'175.53	0.01
2.125 METROPOLITAN BANK & TRUS 2.125%/20-15.01.2026	USD	200'000		200'000			
4.250 PHILIPPINE NATIONAL BANK 4.25%/18-27.04.2023	USD	190'000		190'000			
10.625 PHILIPPINES 10.625%/00-16.03.2025	USD	200'000		200'000			
0.250 REPUBLIC OF PHILIPPINES 0.25%/21-28.04.2025	EUR	100'000		100'000			
3.229 REPUBLIC OF PHILIPPINES 3.229%/22-29.03.2027	USD	200'000		200'000			
5.170 REPUBLIC OF THE PHILIPPINES 5.17%/22-13.10.2027	USD	200'000		200'000			
						<b>13'175.53</b>	<b>0.01</b>
<b>Poland</b>							
1.375 BANK GOSPODARSTWA KRAJOW 1.375%/18-01.06.2025	EUR	100'000		100'000			
- MBANK SA FIX-TO-FRN FRN/21-21.09.2027	EUR	100'000		100'000			
5.250 POLAND (reg -S-) S. 24 5.25%/10-20.01.2025	EUR	100'000		100'000			
3.250 POLAND 3.25%/16-06.04.2026	USD	100'000		100'000			
3.375 POLAND 3.375%/12-09.07.2024	EUR	100'000		100'000			
4.000 POLAND 4%/14-22.01.2024	USD	50'000		50'000			
0.750 POLAND GOVERNMENT BOND S. -PS0425- 0.75%/20-25.04.2025	PLN	6'200'000		6'200'000			
0.250 POLAND GOVERNMENT BOND S. -PS1026- 0.25%/21-25.10.2026	PLN	6'150'000		5'350'000	800'000	156'108.23	0.07
0.875 POLAND S. 37 0.875%/15-10.05.2027	EUR	200'000		120'000	80'000	71'488.08	0.03
2.500 POLAND S. -DS0726- 2.5%/15-25.07.2026	PLN	2'544'000		1'144'000	1'400'000	291'622.95	0.12
2.500 POLAND S. -DS0727- 2.5%/16-25.07.2027	PLN	1'746'000		646'000	1'100'000	223'842.18	0.09
2.250 POLAND S. -PS1024- 2.25%/19-25.10.2024	PLN	2'000'000		2'000'000			
1.125 REPUBLIC OF POLAND 1.125%/18-07.08.2026	EUR	100'000		30'000	70'000	63'794.08	0.03
						<b>806'855.52</b>	<b>0.34</b>
<b>Portugal</b>							
1.250 BANCO SANTANDER TOTTA SA 1.25%/17-26.09.2027	EUR	200'000		200'000			
0.125 CAIXA ECO MONTEPIO GERAL 0.125%/19-14.11.2024	EUR	100'000		100'000			
- CAIXA GERAL DE DEPOSITOS FIX-TO-FRN FRN/21-21.09.2027	EUR	100'000		100'000			
- CAIXA GERAL DE DEPOSITOS FIX-TO-FRN FRN/22-31.10.2028	EUR	200'000		200'000			

960 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- FIDELIDADE COMPANHIA SE (subordinated) FIX-TO-FRN FRN/21-04.09.2031	EUR	100'000		100'000			
0.700 OBRIGACOES DO TESOURO -144A- 0.7%/20-15.10.2027	EUR	320'000		220'000	100'000	89'071.37	0.04
2.125 PORTUGAL -144A- 2.125%/18-17.10.2028	EUR		150'000		150'000	139'970.53	0.06
2.875 PORTUGAL 2.875%/15-15.10.2025	EUR	1'250'000		1'050'000	200'000	190'383.70	0.08
2.875 PORTUGAL 2.875%/16-21.07.2026	EUR	1'050'000		900'000	150'000	143'532.47	0.06
5.125 REPUBLIC OF PORTUGAL S. -17- -144A- 5.125%/14-15.10.2024	USD	100'000		100'000			
						<b>562'958.07</b>	<b>0.24</b>
<b>Qatar</b>							
1.375 QATAR PETROLEUM 1.375%/21-12.09.2026	USD	200'000			200'000	160'788.59	0.07
3.250 STATE OF QATAR (reg. -S-) 3.25%/16-02.06.2026	USD	200'000		200'000			
3.375 STATE OF QATAR 3.375%/19-14.03.2024	USD	200'000		200'000			
3.400 STATE OF QATAR 3.4%/20-16.04.2025	USD	200'000		200'000			
4.500 STATE OF QATAR 4.5%/18-23.04.2028	USD		200'000		200'000	175'309.76	0.07
						<b>336'098.35</b>	<b>0.14</b>
<b>Romania</b>							
2.000 ROMANIA 2%/19-08.12.2026	EUR	200'000		200'000			
2.125 ROMANIA 2.125%/22-07.03.2028	EUR		200'000	100'000	100'000	86'960.70	0.04
2.750 ROMANIA 2.75%/15-29.10.2025	EUR	230'000		230'000			
2.875 ROMANIA 2.875%/14-28.10.2024	EUR	100'000		100'000			
3.000 ROMANIA 3%/22-27.02.2027	USD	200'000		200'000			
5.000 ROMANIA 5%/22-27.09.2026	EUR		200'000	180'000	20'000	19'489.09	0.01
3.250 ROMANIA GOVERNMENT BOND 3.25%/16-29.04.2024	RON	1'200'000		1'200'000			
3.250 ROMANIA GOVERNMENT BOND 3.25%/20-24.06.2026	RON	1'100'000		600'000	500'000	90'257.83	0.04
3.500 ROMANIA GOVERNMENT BOND 3.5%/21-25.11.2025	RON	1'500'000		1'100'000	400'000	73'593.68	0.03
3.650 ROMANIA GOVERNMENT BOND 3.65%/20-28.07.2025	RON	1'300'000		1'150'000	150'000	27'868.85	0.01
3.700 ROMANIA GOVERNMENT BOND 3.7%/20-25.11.2024	RON	1'200'000		1'200'000			
4.750 ROMANIA GOVERNMENT BOND 4.75%/14-24.02.2025	RON	300'000		300'000			
3.625 ROMANIA S. -2014-3- 3.625%/14-24.04.2024	EUR	100'000		100'000			
						<b>298'170.15</b>	<b>0.13</b>
<b>Saudi Arabia</b>							
3.250 KINGDOM OF SAUDIA ARABIA (reg. -S-) 3.25%/16-26.10.2026	USD	400'000		200'000	200'000	168'091.17	0.07
2.875 SAUDI ARABIAN OIL COMPANY 2.875%/19-16.04.2024	USD	200'000		200'000			
- SAUDI INTERNATIONAL BOND 0%/21-03.03.2024	EUR	260'000		260'000			
2.900 SAUDI INTERNATIONAL BOND 2.9%/20-22.10.2025	USD	200'000		200'000			
4.000 SAUDI INTERNATIONAL BOND 4%/18-17.04.2025	USD	200'000		200'000			
4.750 SAUDI INTERNATIONAL BOND 4.75%/23-18.01.2028	USD	200'000			200'000	174'728.83	0.07
						<b>342'820.00</b>	<b>0.15</b>
<b>Singapore</b>							
2.625 BOC AVIATION LTD 2.625%/20-17.01.2025	USD	200'000		200'000			
3.500 BOC AVIATION LTD 3.5%/19-10.10.2024	USD	200'000		200'000			
1.750 BRIGHT FOOD SINGAPORE 1.75%/20-22.07.2025	EUR	100'000		100'000			
4.753 CLIFFORD CAPITAL PTE LTD 4.753%/23-31.08.2028	AUD		100'000	50'000	50'000	29'030.51	0.01
0.010 DBS BANK LTD 0.01%/21-26.10.2026	EUR	100'000			100'000	87'390.46	0.04
1.169 DBS GROUP HOLDINGS LTD -144A- 1.169%/21-22.11.2024	USD	200'000		200'000			
1.194 DBS GROUP HOLDINGS LTD -144A- 1.194%/21-15.03.2027	USD	400'000		400'000			
2.125 SINGAPORE 2.125%/16-01.01.2026	SGD	650'000		650'000			
2.375 SINGAPORE 2.375%/15-01.06.2025	SGD	730'000		730'000			
3.000 SINGAPORE 3%/09-01.09.2024	SGD	870'000		870'000			
3.500 SINGAPORE 3.5%/07-01.03.2027	SGD	700'000		450'000	250'000	165'484.05	0.07
0.500 SINGAPORE GOVERNMENT 0.5%/20-01.11.2025	SGD	500'000		300'000	200'000	124'911.16	0.05
1.250 SINGAPORE GOVERNMENT 1.25%/21-01.11.2026	SGD	450'000		250'000	200'000	124'574.96	0.05
2.000 SINGAPORE GOVERNMENT 2%/19-01.02.2024	SGD	395'000		395'000			
2.875 SINGAPORE GOVERNMENT 2.875%/22-01.09.2027	SGD	200'000		100'000	100'000	65'048.93	0.03
2.250 SINOSING SERV P L 2.25%/20-20.02.2025	USD	200'000		200'000			
3.250 TEMASEK FINANCIAL I LTD 3.25%/23-15.02.2027	EUR		150'000	150'000			
0.010 UNITED OVERSEAS BANK LTD 0.01%/20-01.12.2027	EUR	100'000			100'000	84'181.09	0.04
0.387 UNITED OVERSEAS BANK LTD 0.387%/22-17.03.2025	EUR	100'000		100'000			
						<b>680'621.16</b>	<b>0.29</b>
<b>Slovakia</b>							
0.010 PRIMA BANKA SLOVENSKO AS 0.01%/19-01.10.2026	EUR	200'000		200'000			
0.250 SLOVAKIA 0.25%/20-14.05.2025	EUR	250'000		190'000	60'000	54'968.80	0.02
0.625 SLOVAKIA 0.625%/16-22.05.2026	EUR	200'000		200'000			
- SLOVAKIA GOVERNMENT BOND S. -240 A- 0%/20-17.06.2024	EUR	50'000		50'000			
0.125 SLOVAKIA GOVERNMENT BOND S. -241 A- 0.125%/20-17.06.2027	EUR	100'000		50'000	50'000	42'943.87	0.02
1.375 SLOVAKIA REPUBLIC 1.375%/15-21.01.2027	EUR	150'000		100'000	50'000	45'071.69	0.02
4.350 SLOVAKIA S. 216 4.35%/10-14.10.2025	EUR	100'000		40'000	60'000	57'893.82	0.02
3.375 SLOVAKIA S. 223 3.375%/12-15.11.2024	EUR	250'000		250'000			
0.010 VSEOBECNA UVEROVA BANKA 0.01%/21-24.03.2026	EUR	100'000		100'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 VSEOBECNA UVEROVA BANKA 0.25%/19-26.03.2024	EUR	100'000		100'000			
0.875 VSEOBECNA UVEROVA BANKA S. -EMTN- 0.875%/22-22.03.2027	EUR	100'000		100'000			
						<b>200'878.18</b>	<b>0.09</b>
<b>Slovenia</b>							
- NOVA KREDITNA BANKA MARI FIX-TO-FRN FRN/23-29.06.2026	EUR		100'000	100'000			
- NOVA LJUBLJANSKA BANKA D FIX-TO-FRN FRN/23-27.06.2027	EUR		100'000	100'000			
- REPUBLIKA SLOVENIJA 0%/22-13.02.2026	EUR	200'000		200'000			
1.000 REPUBLIKA SLOVENIJA 1%/18-06.03.2028	EUR		200'000	100'000	100'000	88'219.48	0.04
1.250 SLOVENIA 1.25%/17-22.03.2027	EUR	200'000	200'000	300'000	100'000	90'243.44	0.04
5.125 SLOVENIA S. -RS70- 5.125%/11-30.03.2026	EUR	100'000		100'000			
						<b>178'462.92</b>	<b>0.08</b>
<b>South Korea</b>							
- EXPORT-IMPORT BANK KOREA 0%/21-19.10.2024	EUR	100'000		100'000			
0.625 EXPORT-IMPORT BANK KOREA 0.625%/21-29.06.2024	USD	200'000		200'000			
1.125 EXPORT-IMPORT BANK KOREA 1.125%/21-29.12.2026	USD	200'000		200'000			
1.625 EXPORT-IMPORT BANK KOREA 1.625%/22-18.01.2027	USD	200'000			200'000	160'801.94	0.07
2.375 EXPORT-IMPORT BANK KOREA 2.375%/16-21.04.2027	USD	200'000		200'000			
2.375 EXPORT-IMPORT BANK KOREA 2.375%/19-25.06.2024	USD	200'000		200'000			
3.500 EXPORT-IMPORT BANK KOREA 3.5%/23-07.06.2026	EUR		200'000	100'000	100'000	94'951.72	0.04
4.500 GS CALTEX CORP 4.5%/22-05.01.2026	USD	200'000		200'000			
- HANWHA LIFE INSURANCE (subordinated) FIX-TO-FRN FRN/22-04.02.2032	USD	200'000		200'000			
2.125 HYUNDAI CAPITAL SERVICES 2.125%/22-24.04.2025	USD	200'000		200'000			
2.500 HYUNDAI CAPITAL SERVICES 2.5%/22-24.01.2027	USD	200'000		200'000			
1.250 INCHEON INTL AIRPORT 1.25%/21-04.05.2026	USD	200'000		200'000			
1.040 INDUSTRIAL BANK OF KOREA 1.04%/20-22.06.2025	USD	200'000		200'000			
2.125 KB SECURITIES CO LTD S. -2021-1- 2.125%/21-01.11.2026	USD		200'000	200'000			
0.010 KEB HANA BANK 0.01%/21-26.01.2026	EUR	100'000		100'000			
2.750 KIA CORPORATION 2.75%/22-14.02.2027	USD	200'000		200'000			
4.954 KODIT GLOBAL 2023-1 CO.LTD. 4.954%/23-25.05.2026	USD		200'000	200'000			
0.048 KOOKMIN BANK 0.048%/21-19.10.2026	EUR	100'000		100'000			
0.052 KOOKMIN BANK 0.052%/20-15.07.2025	EUR	100'000		100'000			
- KOREA DEVELOPMENT BANK 0%/19-10.07.2024	EUR	100'000		100'000			
0.400 KOREA DEVELOPMENT BANK 0.4%/21-09.03.2024	USD	200'000		200'000			
1.375 KOREA DEVELOPMENT BANK 1.375%/21-25.04.2027	USD	400'000		400'000			
2.000 KOREA DEVELOPMENT BANK 2%/22-24.02.2025	USD	200'000		200'000			
2.125 KOREA DEVELOPMENT BANK 2.125%/19-01.10.2024	USD	200'000		200'000			
3.375 KOREA DEVELOPMENT BANK 3.375%/15-16.09.2025	USD	200'000		200'000			
3.375 KOREA DEVELOPMENT BANK 3.375%/23-23.05.2028	EUR		100'000	100'000			
3.750 KOREA DEVELOPMENT BANK 3.75%/14-22.01.2024	USD	200'000		200'000			
2.500 KOREA ELECTRIC POWER CO 2.5%/19-24.06.2024	USD	200'000		200'000			
1.125 KOREA EXPRESSWAY CORP 1.125%/21-17.05.2026	USD	200'000			200'000	161'280.78	0.07
3.500 KOREA GAS (reg. -S-) 3.5%/14-02.07.2026	USD	200'000		200'000			
0.010 KOREA HOUSING FI 0.01%/21-29.06.2026	EUR	100'000		100'000			
0.010 KOREA HOUSING FINANCE CO 0.01%/20-05.02.2025	EUR	100'000		100'000			
0.100 KOREA HOUSING FINANCE CO 0.1%/19-18.06.2024	EUR	100'000		100'000			
0.723 KOREA HOUSING FINANCE CO 0.723%/22-22.03.2025	EUR	100'000		100'000			
4.625 KOREA HOUSING FINANCE CO 4.625%/23-24.02.2028	USD		200'000	200'000			
1.250 KOREA HYDRO & NUCLEAR PO 1.25%/21-27.04.2026	USD	200'000		200'000			
3.125 KOREA HYDRO & NUCLEAR PO 3.125%/17-25.07.2027	USD	200'000		200'000			
4.250 KOREA HYDRO & NUCLEAR PO 4.25%/22-27.07.2027	USD	200'000		200'000			
1.250 KOREA MIDLAND POWER CO LTD 1.25%/21-09.08.2026	USD	200'000			200'000	159'978.24	0.07
0.905 KOREA MONETARY STAB BOND 0.905%/21-02.04.2023	KRW	200'000'000		200'000'000			
1.030 KOREA MONETARY STAB BOND 1.03%/21-02.06.2023	KRW	200'000'000		200'000'000			
3.000 KOREA n 0300-2303(13-2) 3%/13-10.03.2023	KRW	300'000'000		300'000'000			
1.500 KOREA N. -01500-2612- (16-8) 1.5%/16-10.12.2026	KRW	1'200'000'000		500'000'000	700'000'000	439'218.63	0.19
1.875 KOREA N. -01875-2606- (16-3) 1.875%/16-10.06.2026	KRW	300'000'000			300'000'000	191'675.99	0.08
2.250 KOREA N. -02250-2506 (15-2)- 2.25%/15-10.06.2025	KRW	700'000'000		700'000'000			
3.000 KOREA N. 03000-2409 (14-5) 3%/14-10.09.2024	KRW	300'000'000		300'000'000			
3.375 KOREA N. 03375-2309 3.375%/13-10.09.2023	KRW	1'120'000'000		1'120'000'000			
3.500 KOREA N. 03500-2403(14-2) 3.5%/14-10.03.2024	KRW	200'000'000		200'000'000			
2.250 KOREA N.02250-2512 (15-8) 2.25%/15-10.12.2025	KRW	440'000'000			440'000'000	284'933.73	0.12
4.000 KOREA NATIONAL OIL (reg. -S-) 4%/14-23.01.2024	USD	200'000		200'000			
1.750 KOREA NATIONAL OIL CORP 1.75%/22-18.04.2025	USD	200'000		200'000			
2.125 KOREA NATIONAL OIL CORP 2.125%/22-18.04.2027	USD	200'000			200'000	160'976.84	0.07
4.750 KOREA NATIONAL OIL CORP 4.75%/23-03.04.2026	USD		200'000	200'000			
5.250 KOREA NATIONAL OIL CORP 5.25%/23-14.11.2026	USD		200'000	200'000			
1.750 KOREA RESOURCES CORP 1.75%/21-15.04.2026	USD	200'000			200'000	162'688.28	0.07
0.750 KOREA TREASURY BOND 0.75%/21-10.03.2023	KRW	450'000'000		450'000'000			
0.875 KOREA TREASURY BOND 0.875%/20-10.12.2023	KRW	840'000'000		840'000'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 KOREA TREASURY BOND 1%/20-10.06.2023	KRW	1'050'000'000		1'050'000'000			
1.125 KOREA TREASURY BOND 1.125%/20-10.09.2025	KRW	2'170'000'000			700'000'000	446'958.07	0.19
1.125 KOREA TREASURY BOND 1.125%/21-10.06.2024	KRW	2'200'000'000		2'200'000'000			
1.250 KOREA TREASURY BOND 1.25%/21-10.03.2026	KRW	2'180'000'000		1'680'000'000	500'000'000	316'693.01	0.13
1.250 KOREA TREASURY BOND 1.25%/21-10.09.2023	KRW	500'000'000		500'000'000			
1.375 KOREA TREASURY BOND 1.375%/19-10.09.2024	KRW	1'650'000'000		1'650'000'000			
1.500 KOREA TREASURY BOND 1.5%/20-10.03.2025	KRW	1'420'000'000		1'000'000'000	420'000'000	272'332.36	0.12
1.750 KOREA TREASURY BOND 1.75%/21-10.09.2026	KRW	1'500'000'000		800'000'000	700'000'000	444'286.18	0.19
1.875 KOREA TREASURY BOND 1.875%/19-10.03.2024	KRW	700'000'000		700'000'000			
1.875 KOREA TREASURY BOND 1.875%/21-10.12.2024	KRW	800'000'000		580'000'000	220'000'000	144'325.25	0.06
2.125 KOREA TREASURY BOND 2.125%/17-10.06.2027	KRW	1'600'000'000		1'529'230'000	70'770'000	44'896.26	0.02
2.250 KOREA TREASURY BOND 2.25%/18-10.09.2023	KRW	500'000'000		500'000'000			
2.375 KOREA TREASURY BOND 2.375%/18-10.03.2023	KRW	650'000'000		650'000'000			
2.625 KOREA TREASURY BOND 2.625%/18-10.06.2028	KRW		500'000'000		500'000'000	319'629.64	0.14
2.625 MIRAE ASSET DAEWOO CO 2.625%/20-30.07.2025	USD	200'000		200'000			
0.875 NONGHYUP BANK 0.875%/21-28.07.2024	USD	200'000		200'000			
1.250 NONGHYUP BANK 1.25%/21-28.07.2026	USD	200'000		200'000			
4.000 NONGHYUP BANK 4%/22-06.01.2026	USD		200'000		200'000	171'968.71	0.07
4.500 POSCO 4.5%/22-04.08.2027	USD	200'000		200'000			
5.750 POSCO 5.75%/23-17.01.2028	USD	200'000		200'000			
- REPUBLIC OF KOREA 0%/21-15.10.2026	EUR	100'000		100'000			
0.250 SHINHAN BANK 0.25%/19-16.10.2024	EUR	100'000		100'000			
2.500 SHINHAN CARD CO LTD 2.5%/22-27.01.2027	USD	200'000		200'000			
1.500 SK HYNIX INC 1.5%/21-19.01.2026	USD	200'000		200'000			
6.375 SK HYNIX INC 6.375%/23-17.01.2028	USD	200'000		200'000			
3.625 SUHYUP BANK 3.625%/19-29.01.2024	USD	200'000		200'000			
0.829 THE EXPORT IMPORT BANK OF KOREA 0.829%/20-27.04.2025	EUR	100'000		100'000			
4.000 THE EXPORT IMPORT BANK OF KOREA 4%/22-15.09.2024	USD	200'000		200'000			
4.250 THE EXPORT IMPORT BANK OF KOREA 4.25%/22-15.09.2027	USD	200'000		200'000			
5.000 THE EXPORT IMPORT BANK OF KOREA 5%/23-11.01.2028	USD	200'000		200'000			
2.000 WOORI BANK 2%/22-20.01.2027	USD	200'000		200'000			
						<b>3'977'595.63</b>	<b>1.69</b>
<b>Spain</b>							
- ABANCA CORP BANCARIA SA FIX-TO-FRN FRN/21-08.09.2027	EUR	100'000		100'000			
- ABANCA CORP BANCARIA SA FIX-TO-FRN FRN/22-14.09.2028	EUR	200'000		200'000			
3.500 ADIF ALTA VELOCIDAD 3.5%/23-30.07.2028	EUR		100'000		100'000	95'818.86	0.04
2.500 AMADEUS IT GROUP SA 2.5%/20-20.05.2024	EUR	100'000		100'000			
4.750 AYT CEDULAS CAJAS 4.75%/07-25.05.2027	EUR	200'000		200'000			
3.750 AYT CEDULAS CAJAS X S. -B- 3.75%/05-30.06.2025	EUR	200'000		200'000			
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/20-16.01.2030	EUR	100'000		100'000			
0.375 BANCO BILBAO VIZCAYA ARG 0.375%/19-02.10.2024	EUR	100'000		100'000			
1.750 BANCO BILBAO VIZCAYA ARG 1.75%/22-26.11.2025	EUR	200'000		200'000			
3.375 BANCO BILBAO VIZCAYA ARG 3.375%/22-20.09.2027	EUR	200'000		200'000			
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/21-24.03.2027	EUR	100'000		100'000	100'000	88'553.00	0.04
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/22-14.09.2028	USD	200'000		200'000			
4.000 BANCO BILBAO VIZCAYA ARGENTARIA CEDULAS HIPOTECARIAS 4%/05-25.02.2025	EUR	100'000		100'000			
1.000 BANCO POPULAR ESPANOL 1%/15-07.04.2025	EUR	100'000		100'000			
0.625 BANCO SABADELL 0.625%/16-10.06.2024	EUR	100'000		100'000			
1.125 BANCO SANTANDER 1.125%/14-27.11.2024	EUR	100'000		100'000			
1.500 BANCO SANTANDER 1.5%/16-25.01.2026	EUR	100'000		100'000			
4.250 BANCO SANTANDER 4.25%/17-11.04.2027	USD	200'000		200'000			
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/23-23.08.2033	EUR		100'000	100'000			
5.179 BANCO SANTANDER SA (subordinated) S. -26- 5.179%/15-19.11.2025	USD	200'000		200'000			
0.010 BANCO SANTANDER SA 0.01%/20-27.02.2025	EUR	100'000		100'000			
0.500 BANCO SANTANDER SA 0.5%/20-04.02.2027	EUR	200'000		100'000	100'000	86'830.15	0.04
1.375 BANCO SANTANDER SA 1.375%/19-31.07.2024	GBP	100'000		100'000			
1.375 BANCO SANTANDER SA 1.375%/20-05.01.2026	EUR	100'000		100'000			
1.750 BANCO SANTANDER SA 1.75%/20-17.02.2027	GBP	100'000		100'000			
2.375 BANCO SANTANDER SA 2.375%/22-08.09.2027	EUR	200'000		100'000	100'000	92'486.57	0.04
2.746 BANCO SANTANDER SA 2.746%/20-28.05.2025	USD	200'000		200'000			
3.250 BANCO SANTANDER SA 3.25%/23-14.02.2028	EUR	100'000		100'000			
3.375 BANCO SANTANDER SA 3.375%/23-11.01.2026	EUR	100'000	100'000	100'000	100'000	95'072.74	0.04
3.875 BANCO SANTANDER SA 3.875%/23-16.01.2028	EUR	100'000		100'000			
3.892 BANCO SANTANDER SA 3.892%/22-24.05.2024	USD	200'000		200'000			
5.294 BANCO SANTANDER SA 5.294%/22-18.08.2027	USD	200'000		200'000			
5.678 BANCO SANTANDER SA 5.678%/23-09.03.2028	AUD		200'000	200'000			
- BANCO SANTANDER SA FIX-TO-FRN FRN/21-24.03.2027	EUR	100'000		100'000			
- BANCO SANTANDER SA FIX-TO-FRN FRN/22-06.10.2026	GBP	100'000		100'000			
- BANCO SANTANDER SA FIX-TO-FRN FRN/22-26.01.2025	EUR	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	BANCO SANTANDER SA FRN/21-30.06.2024	USD	200'000		200'000			
-	BANCO SANTANDER SA S. -114- FIX-TO-FRN FRN/21-14.09.2027	USD	200'000		200'000			
-	BANCO SANTANDER SA S. -167- FIX-TO-FRN FRN/22-27.09.2026	EUR	200'000		200'000			
1.000	BANKIA 1%/15-25.09.2025	EUR	100'000		100'000	91'465.06	0.04	
0.750	BANKIA SA 0.75%/19-09.07.2026	EUR	100'000		100'000	89'115.21	0.04	
4.000	BANKIA SA 4%/05-03.02.2025	EUR	100'000		100'000			
1.750	BASQUE GOVERNMENT 1.75%/16-16.03.2026	EUR	200'000		200'000			
-	BONOS Y OBLIG DEL ESTADO 0%/20-31.01.2026	EUR	1'272'000		1'040'000	208'513.65	0.09	
-	BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2027	EUR	1'200'000	700'000	1'650'000	218'597.64	0.09	
-	BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2028	EUR	1'100'000		800'000	255'256.18	0.11	
-	BONOS Y OBLIG DEL ESTADO 0%/21-31.05.2024	EUR	960'000		960'000			
-	BONOS Y OBLIG DEL ESTADO 0%/22-31.05.2025	EUR	900'000		700'000	182'916.78	0.08	
0.800	BONOS Y OBLIG DEL ESTADO -144A- 0.8%/20-30.07.2027	EUR	1'400'000	400'000	1'580'000	195'185.56	0.08	
2.800	BONOS Y OBLIG DEL ESTADO 2.8%/23-31.05.2026	EUR	200'000	370'000	350'000	208'407.42	0.09	
3.875	BSCH (12th issue) 3.875%/06-06.02.2026	EUR	100'000		100'000			
0.625	CAIXABANK 0.625%/15-27.03.2025	EUR	100'000		100'000			
2.625	CAIXABANK 2.625%/14-21.03.2024	EUR	100'000		100'000			
3.875	CAIXABANK CEDULAS HIPOTECARIAS 3.875%/05-17.02.2025	EUR	100'000		100'000			
-	CAIXABANK SA (subordinated) FIX-TO-FRN FRN/18-17.04.2030	EUR	200'000		200'000			
1.125	CAIXABANK SA 1.125%/19-27.03.2026	EUR	100'000		100'000			
-	CAIXABANK SA FIX-TO-FRN FRN/20-10.07.2026	EUR	100'000		100'000			
-	CAIXABANK SA FIX-TO-FRN FRN/21-03.12.2026	GBP	100'000		100'000			
-	CAIXABANK SA FIX-TO-FRN FRN/21-26.05.2028	EUR		200'000	100'000	86'532.85	0.04	
-	CAIXABANK SA FIX-TO-FRN FRN/22-21.01.2028	EUR	100'000		100'000	87'532.44	0.04	
3.875	CEDULAS TDA 6 3.875%/05-23.05.2025	EUR	400'000		300'000	100'000	95'309.05	0.04
1.826	COMMUNITY OF MADRID SPAI 1.826%/15-30.04.2025	EUR	100'000		100'000			
2.146	COMMUNITY OF MADRID SPAI 2.146%/17-30.04.2027	EUR	100'000		20'000	80'000	73'714.06	0.03
4.125	COMMUNITY OF MADRID SPAI 4.125%/14-21.05.2024	EUR	150'000		150'000			
0.997	COMUNIDAD DE MADRID 0.997%/16-30.09.2024	EUR	200'000		200'000			
4.300	COMUNIDAD DE MADRID 4.3%/06-15.09.2026	EUR	200'000		200'000			
0.010	FADE 0.01%/20-17.09.2025	EUR	200'000		200'000			
0.050	FADE 0.05%/19-17.09.2024	EUR	100'000		100'000			
1.625	INMOBILIARIA COLONIAL SO 1.625%/17-28.11.2025	EUR	200'000		200'000			
-	INSTITUT CREDITO OFICIAL 0%/20-30.04.2026	EUR	200'000		200'000			
-	INSTITUT CREDITO OFICIAL 0%/21-30.04.2025	EUR	200'000		150'000	50'000	45'744.92	0.02
4.000	JUNTA DE CASTILLA Y LEON 4%/14-30.04.2024	EUR	200'000		200'000			
1.250	KUTXABANK 1.25%/15-22.09.2025	EUR	100'000		100'000			
0.500	KUTXABANK SA 0.5%/19-25.09.2024	EUR	100'000		100'000			
-	KUTXABANK SA FIX-TO-FRN FRN/21-14.10.2027	EUR	100'000		100'000			
-	KUTXABANK SA FIX-TO-FRN FRN/23-01.02.2028	EUR	100'000		100'000			
-	KUTXABANK SA FIX-TO-FRN FRN/23-15.06.2027	EUR		100'000	100'000			
1.750	LAR ESPANA REAL ESTATE 1.75%/21-22.07.2026	EUR	100'000		100'000			
1.875	MERLIN PROPERTIES SOCIMI S. -2- (reg. -S-) 1.875%/16-02.11.2026	EUR	100'000		100'000			
-	SANTAN CONSUMER FINANCE 0%/21-23.02.2026	EUR	100'000		100'000			
0.500	SANTAN CONSUMER FINANCE 0.5%/22-14.01.2027	EUR	200'000		200'000			
3.250	SANTANDER ISSUANCES (subordinated) 3.25%/16-04.04.2026	EUR	100'000		100'000	93'696.75	0.04	
-	SPAIN 0%/20-31.01.2025	EUR	1'250'000	60'000	1'310'000			
1.300	SPAIN 1.3%/16-31.10.2026	EUR	1'500'000		1'210'000	264'532.95	0.11	
1.500	SPAIN 1.5%/17-30.04.2027	EUR	1'350'000		1'080'000	270'000	246'060.32	0.10
1.600	SPAIN 1.6%/14-30.04.2025	EUR	1'300'000		1'270'000	30'000	28'023.84	0.01
1.950	SPAIN 1.95%/16-30.04.2026	EUR	1'230'000		930'000	300'000	279'303.57	0.12
0.250	SPAIN -144A- 0.25%/19-30.07.2024	EUR	940'000		940'000			
1.400	SPAIN -144A- 1.4%/18-30.04.2028	EUR		750'000	450'000	300'000	268'909.33	0.11
1.400	SPAIN -144A- 1.4%/18-30.07.2028	EUR		650'000	400'000	250'000	223'381.20	0.09
1.450	SPAIN -144A- 1.45%/17-31.10.2027	EUR	1'400'000		1'130'000	270'000	244'151.28	0.10
2.150	SPAIN 2.15%/15-31.10.2025	EUR	1'550'000		1'280'000	270'000	253'302.83	0.11
2.750	SPAIN 2.75%/14-31.10.2024	EUR	1'250'000		1'250'000			
3.800	SPAIN 3.8%/14-30.04.2024	EUR	1'130'000		1'130'000			
4.650	SPAIN 4.65%/10-30.07.2025	EUR	1'242'000		1'002'000	240'000	232'984.05	0.10
5.150	SPAIN 5.15%/13-31.10.2028	EUR		270'000		270'000	281'838.09	0.12
5.900	SPAIN 5.9%/11-30.07.2026	EUR	1'250'000		1'000'000	250'000	253'654.83	0.11
6.000	SPAIN 6%/98-31.01.2029	EUR		100'000		100'000	108'576.28	0.05
1.460	TELEFONICA EMISIONES 1.46%/16-13.04.2026	EUR	100'000		100'000			
5.375	TELEFONICA EMISIONES S. 4 T. 1 5.375%/06-02.02.2026	GBP	100'000		50'000	50'000	55'820.67	0.02
4.103	TELEFONICA EMISIONES SAU 4.103%/17-08.03.2027	USD	150'000		150'000			
4.625	WERFEN SA/SPAIN 4.625%/23-06.06.2028	EUR		100'000	100'000			
0.500	WERFENLIFE SA 0.5%/21-28.10.2026	EUR	200'000		200'000			

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Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.084 XUNTA DE GALICIA 0.084%/20-30.07.2027	EUR		200'000	150'000	50'000	42'888.60	0.02
						<b>5'174'176.73</b>	<b>2.19</b>
<b>Supranational</b>							
3.125 AFRICA FINANCE CORP 3.125%/20-16.06.2025	USD	200'000		200'000			
4.375 AFRICA FINANCE CORP 4.375%/19-17.04.2026	USD	200'000		200'000			
0.500 AFRICAN DEVELOPMENT BANK 0.5%/22-22.03.2027	EUR	100'000		50'000	50'000	44'201.70	0.02
0.875 AFRICAN DEVELOPMENT BANK 0.875%/21-16.12.2024	GBP	50'000		50'000			
0.875 AFRICAN DEVELOPMENT BANK 0.875%/21-22.07.2026	USD	190'000	200'000	290'000	100'000	80'635.65	0.03
0.875 AFRICAN DEVELOPMENT BANK 0.875%/21-23.03.2026	USD	200'000		200'000			
1.100 AFRICAN DEVELOPMENT BANK 1.1%/21-16.12.2026	AUD	100'000		100'000			
1.125 AFRICAN DEVELOPMENT BANK 1.125%/22-18.06.2025	GBP	80'000		70'000	10'000	10'597.30	0.00
4.500 AFRICAN DEVELOPMENT BANK 4.5%/14-02.06.2026	AUD	100'000		50'000	50'000	28'712.86	0.01
4.625 AFRICAN DEVELOPMENT BANK 4.625%/23-04.01.2027	USD		100'000		100'000	88'220.53	0.04
0.500 AFRICAN DEVELOPMENT BANK S. -999- 0.5%/21-22.06.2026	GBP	50'000		30'000	20'000	20'296.60	0.01
4.375 AFRICAN DEVELOPMENT BANK S. -E- 4.375%/22-03.11.2027	USD	200'000		200'000			
2.634 AFRICAN EXPORT-IMPORT BA -144A- 2.634%/21-17.05.2026	USD	200'000		200'000			
1.483 ARAB PETROLEUM INVST -144A- 1.483%/21-06.10.2026	USD	200'000		200'000			
1.260 ARAB PETROLEUM INVST S. -5- 1.26%/21-10.02.2026	USD	200'000		200'000			
0.250 ASIAN DEVELOPMENT BANK 0.25%/20-06.10.2023	USD	40'000		40'000			
0.375 ASIAN DEVELOPMENT BANK 0.375%/20-03.09.2025	USD	150'000		100'000	50'000	41'178.42	0.02
0.375 ASIAN DEVELOPMENT BANK 0.375%/21-11.06.2024	USD	200'000		200'000			
0.500 ASIAN DEVELOPMENT BANK 0.5%/20-05.05.2026	AUD	50'000			50'000	26'435.39	0.01
0.500 ASIAN DEVELOPMENT BANK 0.5%/21-04.02.2026	USD	300'000		300'000			
0.625 ASIAN DEVELOPMENT BANK 0.625%/20-29.04.2025	USD	300'000		200'000	100'000	83'734.03	0.04
0.625 ASIAN DEVELOPMENT BANK 0.625%/21-08.10.2024	USD	100'000		100'000			
0.750 ASIAN DEVELOPMENT BANK 0.75%/21-10.02.2026	CAD	350'000		350'000			
0.800 ASIAN DEVELOPMENT BANK 0.8%/21-06.11.2025	AUD	100'000		70'000	30'000	16'226.59	0.01
1.000 ASIAN DEVELOPMENT BANK 1%/21-14.04.2026	USD	280'000		280'000			
1.100 ASIAN DEVELOPMENT BANK 1.1%/19-15.08.2024	AUD	40'000		40'000			
1.125 ASIAN DEVELOPMENT BANK 1.125%/22-10.06.2025	GBP	70'000		30'000	40'000	42'495.22	0.02
1.342 ASIAN DEVELOPMENT BANK 1.342%/21-18.06.2026	NOK	1'000'000		1'000'000			
1.500 ASIAN DEVELOPMENT BANK 1.5%/19-18.10.2024	USD	230'000		230'000			
1.500 ASIAN DEVELOPMENT BANK 1.5%/21-04.05.2028	CAD		200'000	200'000			
1.500 ASIAN DEVELOPMENT BANK 1.5%/22-20.01.2027	USD	200'000	200'000	300'000	100'000	80'943.51	0.03
1.625 ASIAN DEVELOPMENT BANK 1.625%/22-28.01.2025	CAD	200'000		200'000			
2.625 ASIAN DEVELOPMENT BANK 2.625%/17-12.01.2027	USD	100'000		50'000	50'000	41'803.17	0.02
2.625 ASIAN DEVELOPMENT BANK 2.625%/19-30.01.2024	USD	50'000		50'000			
2.875 ASIAN DEVELOPMENT BANK 2.875%/22-06.05.2025	USD	170'000		100'000	70'000	60'141.40	0.03
3.125 ASIAN DEVELOPMENT BANK 3.125%/22-20.08.2027	USD	300'000		300'000			
3.875 ASIAN DEVELOPMENT BANK 3.875%/23-10.02.2026	GBP	100'000		80'000	20'000	21'926.17	0.01
3.900 ASIAN DEVELOPMENT BANK 3.9%/23-17.02.2026	AUD	150'000		100'000	50'000	28'453.40	0.01
4.250 ASIAN DEVELOPMENT BANK 4.25%/23-17.01.2028	AUD		100'000	50'000	50'000	28'582.13	0.01
0.500 ASIAN INFRASTRUCTURE INV 0.5%/20-28.05.2025	USD	100'000			100'000	83'261.51	0.04
0.500 ASIAN INFRASTRUCTURE INV 0.5%/21-27.01.2026	USD	200'000		200'000			
0.500 ASIAN INFRASTRUCTURE INV 0.5%/21-30.10.2024	USD	100'000		100'000			
1.125 ASIAN INFRASTRUCTURE INV 1.125%/22-15.09.2026	GBP	170'000		170'000			
1.900 ASIAN INFRASTRUCTURE INV 1.9%/22-18.01.2027	AUD	200'000		200'000			
2.250 ASIAN INFRASTRUCTURE INV 2.25%/19-16.05.2024	USD	150'000		150'000			
3.000 ASIAN INFRASTRUCTURE INV 3%/23-14.02.2028	EUR		150'000	100'000	50'000	47'624.04	0.02
4.000 ASIAN INFRASTRUCTURE INV 4%/23-17.05.2028	AUD		100'000	80'000	20'000	11'218.75	0.00
4.875 ASIAN INFRASTRUCTURE INV 4.875%/23-14.09.2026	USD		100'000		100'000	88'553.89	0.04
0.200 ASIAN INFRASTRUCTURE INV S. -22- 0.2%/20-15.12.2025	GBP	20'000			20'000	20'543.88	0.01
4.375 ASIAN INFRASTRUCTURE INV S. -95- 4.375%/23-11.06.2026	GBP		170'000	130'000	40'000	44'247.08	0.02
5.000 CENTRAL AMERICAN BANK -144A- 5%/23-09.02.2026	USD		200'000	200'000			
0.250 CORP ANDINA DE FOMENTO 0.25%/21-04.02.2026	EUR	100'000		100'000			
1.250 CORP ANDINA DE FOMENTO 1.25%/21-26.10.2024	USD	100'000		100'000			
1.625 CORP ANDINA DE FOMENTO 1.625%/20-03.06.2025	EUR	100'000		100'000			
1.625 CORP ANDINA DE FOMENTO 1.625%/20-23.09.2025	USD	100'000		50'000	50'000	41'543.20	0.02
2.250 CORP ANDINA DE FOMENTO 2.25%/22-08.02.2027	USD	200'000		200'000			
2.375 CORP ANDINA DE FOMENTO 2.375%/22-13.07.2027	EUR	300'000		300'000			
4.500 CORP ANDINA DE FOMENTO 4.5%/23-07.03.2028	EUR		100'000		100'000		
0.625 CORP ANDINA DE FOMENTO S. -85- 0.625%/19-20.11.2026	EUR	100'000		100'000			
0.125 COUNCIL OF EUROPE 0.125%/17-10.04.2024	EUR	80'000		80'000			
0.125 COUNCIL OF EUROPE 0.125%/22-10.03.2027	EUR	300'000		250'000	50'000	43'811.96	0.02
0.375 COUNCIL OF EUROPE 0.375%/18-27.03.2025	EUR	200'000		200'000			
0.375 COUNCIL OF EUROPE 0.375%/21-10.06.2024	USD	100'000		100'000			
0.875 COUNCIL OF EUROPE 0.875%/21-22.09.2026	USD	100'000		50'000	50'000	40'103.69	0.02
1.000 COUNCIL OF EUROPE 1%/21-21.10.2024	CAD	350'000		350'000			
1.375 COUNCIL OF EUROPE 1.375%/20-27.02.2025	USD	30'000	70'000	50'000	50'000	42'440.82	0.02
0.375 COUNCIL OF EUROPE S. -425- 0.375%/21-15.12.2025	GBP	30'000			30'000	30'896.68	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- COUNCIL OF EUROPE S. -426- 0%/21-15.04.2028	EUR		100'000	50'000	50'000	42'403.57	0.02
1.250 COUNCIL OF EUROPE S. -430- 1.25%/22-15.09.2026	GBP	180'000		180'000			
1.000 EURASIAN DEVELOPMENT BAN 1%/21-17.03.2026	EUR	100'000			100'000	80'934.56	0.03
- EURO STABILITY MECHANISM 0%/19-14.03.2025	EUR	350'000		350'000			
- EURO STABILITY MECHANISM 0%/20-16.12.2024	EUR	350'000		350'000			
- EURO STABILITY MECHANISM 0%/21-15.12.2026	EUR	300'000		300'000			
0.750 EURO STABILITY MECHANISM 0.75%/17-15.03.2027	EUR	200'000		100'000	100'000	89'380.11	0.04
1.000 EURO STABILITY MECHANISM 1%/22-23.06.2027	EUR	200'000		100'000	100'000	89'604.05	0.04
0.375 EURO STABILITY MECHANISM -144A- 0.375%/20-10.09.2025	USD	200'000		200'000			
1.375 EURO STABILITY MECHANISM -144A- 1.375%/19-11.09.2024	USD	200'000		200'000			
3.000 EURO STABILITY MECHANISM 3%/23-15.03.2028	EUR		200'000	150'000	50'000	47'898.95	0.02
2.600 EUROFIMA 2.6%/16-13.01.2027	AUD	100'000		50'000	50'000	27'256.47	0.01
- EUROFIMA S. -204- 0%/20-28.07.2026	EUR	100'000	100'000	100'000	100'000	88'378.62	0.04
1.625 EUROFIMA S. -213- 1.625%/22-20.07.2027	EUR	100'000		100'000			
0.500 EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT EBRD 0.5%/20-19.05.2025	USD	100'000			100'000	83'406.01	0.04
0.500 EUROPEAN BK RECON & DEV 0.5%/20-25.11.2025	USD	50'000			50'000	40'905.46	0.02
0.500 EUROPEAN BK RECON & DEV 0.5%/21-28.01.2026	USD	200'000		200'000			
1.500 EUROPEAN BK RECON & DEV 1.5%/20-13.02.2025	USD	50'000		50'000			
1.625 EUROPEAN BK RECON & DEV 1.625%/19-27.09.2024	USD	100'000		100'000			
- EUROPEAN INVESTMENT BANK 0%/16-13.03.2026	EUR	300'000		300'000			
- EUROPEAN INVESTMENT BANK 0%/20-17.06.2027	EUR	300'000		200'000	100'000	86'795.85	0.04
- EUROPEAN INVESTMENT BANK 0%/20-25.03.2025	EUR	270'000		270'000			
- EUROPEAN INVESTMENT BANK 0%/20-28.03.2028	EUR		150'000	100'000	50'000	42'501.25	0.02
- EUROPEAN INVESTMENT BANK 0%/21-15.11.2027	EUR		150'000	100'000	50'000	42'984.84	0.02
- EUROPEAN INVESTMENT BANK 0%/21-22.12.2026	EUR	150'000		150'000			
- EUROPEAN INVESTMENT BANK 0%/21-28.09.2028	EUR		150'000	100'000	50'000	41'951.90	0.02
0.050 EUROPEAN INVESTMENT BANK 0.05%/19-24.05.2024	EUR	80'000		80'000			
0.100 EUROPEAN INVESTMENT BANK 0.1%/19-15.10.2026	EUR	100'000		50'000	50'000	44'316.04	0.02
0.125 EUROPEAN INVESTMENT BANK 0.125%/21-14.12.2026	GBP	100'000		100'000			
0.200 EUROPEAN INVESTMENT BANK 0.2%/18-15.07.2024	EUR	200'000		200'000			
0.375 EUROPEAN INVESTMENT BANK 0.375%/18-15.05.2026	EUR	150'000		150'000			
0.375 EUROPEAN INVESTMENT BANK 0.375%/18-16.07.2025	EUR	200'000		100'000	100'000	91'698.52	0.04
0.375 EUROPEAN INVESTMENT BANK 0.375%/20-15.12.2025	USD	60'000		60'000	60'000	48'905.23	0.02
0.375 EUROPEAN INVESTMENT BANK 0.375%/21-26.03.2026	USD	300'000		300'000			
0.375 EUROPEAN INVESTMENT BANK 0.375%/22-15.09.2027	EUR	200'000		150'000	50'000	43'700.47	0.02
0.625 EUROPEAN INVESTMENT BANK 0.625%/20-21.10.2027	USD	100'000		100'000	100'000	76'885.81	0.03
0.625 EUROPEAN INVESTMENT BANK 0.625%/20-25.07.2025	USD	200'000		100'000	100'000	83'034.24	0.04
0.750 EUROPEAN INVESTMENT BANK 0.75%/19-15.11.2024	GBP	100'000		100'000			
0.750 EUROPEAN INVESTMENT BANK 0.75%/21-09.09.2024	NOK	1'000'000		1'000'000			
0.750 EUROPEAN INVESTMENT BANK 0.75%/21-26.10.2026	USD	100'000			100'000	79'834.63	0.03
0.875 EUROPEAN INVESTMENT BANK 0.875%/15-13.09.2024	EUR	200'000		200'000			
0.875 EUROPEAN INVESTMENT BANK 0.875%/18-14.01.2028	EUR		200'000	100'000	100'000	88'451.99	0.04
0.875 EUROPEAN INVESTMENT BANK 0.875%/18-30.01.2025	SEK	2'000'000		2'000'000			
0.875 EUROPEAN INVESTMENT BANK 0.875%/21-15.05.2026	GBP	50'000		30'000	20'000	20'573.95	0.01
1.000 EUROPEAN INVESTMENT BANK 1%/16-21.09.2026	GBP	160'000		120'000	40'000	40'858.30	0.02
1.125 EUROPEAN INVESTMENT BANK 1.125%/22-19.06.2025	GBP	80'000		70'000	10'000	10'618.24	0.00
1.375 EUROPEAN INVESTMENT BANK 1.375%/18-07.03.2025	GBP	130'000		100'000	30'000	32'231.97	0.01
1.375 EUROPEAN INVESTMENT BANK 1.375%/22-15.03.2027	USD	300'000		250'000	50'000	40'186.82	0.02
1.625 EUROPEAN INVESTMENT BANK 1.625%/20-14.03.2025	USD	250'000		250'000			
1.700 EUROPEAN INVESTMENT BANK 1.7%/19-15.11.2024	AUD	200'000		200'000			
1.750 EUROPEAN INVESTMENT BANK 1.75%/20-13.03.2025	NOK	1'000'000		1'000'000			
1.800 EUROPEAN INVESTMENT BANK 1.8%/22-19.01.2027	AUD	200'000		150'000	50'000	26'773.40	0.01
2.250 EUROPEAN INVESTMENT BANK 2.25%/19-24.06.2024	USD	160'000		160'000			
2.625 EUROPEAN INVESTMENT BANK 2.625%/19-15.03.2024	USD	50'000		50'000			
2.750 EUROPEAN INVESTMENT BANK 2.75%/22-15.08.2025	USD	200'000		150'000	50'000	42'725.71	0.02
2.750 EUROPEAN INVESTMENT BANK 2.75%/23-28.07.2028	EUR		200'000	100'000	100'000	95'027.95	0.04
3.875 EUROPEAN INVESTMENT BANK 3.875%/23-15.03.2028	USD		200'000	100'000	100'000	86'311.64	0.04
4.750 EUROPEAN INVESTMENT BANK 4.75%/14-07.08.2024	AUD	100'000		100'000			
- EUROPEAN UNION 0%/20-04.11.2025	EUR	500'000		500'000			
- EUROPEAN UNION 0%/21-02.06.2028	EUR		300'000	200'000	100'000	84'729.01	0.04
- EUROPEAN UNION 0%/21-04.03.2026	EUR	360'000	100'000	460'000			
- EUROPEAN UNION 0%/21-06.07.2026	EUR	900'000	100'000	770'000	230'000	204'500.34	0.09
0.250 EUROPEAN UNION 0.25%/22-22.10.2026	EUR	200'000		150'000	50'000	44'474.23	0.02
0.800 EUROPEAN UNION 0.8%/22-04.07.2025	EUR	400'000		240'000	160'000	147'476.90	0.06
2.000 EUROPEAN UNION 2%/22-04.10.2027	EUR	700'000		500'000	200'000	184'885.47	0.08
2.750 EUROPEAN UNION 2.75%/23-05.10.2026	EUR		100'000	100'000	100'000	94'701.11	0.04
0.500 EUROPEAN UNION S. -77- 0.5%/18-04.04.2025	EUR	300'000		300'000			
0.500 INTER-AMERICAN DEVEL BK 0.5%/21-23.09.2024	USD	100'000		100'000			
0.625 INTER-AMERICAN DEVEL BK 0.625%/20-15.07.2025	USD	200'000		100'000	100'000	83'063.10	0.04
0.750 INTER-AMERICAN DEVEL BK 0.75%/20-15.10.2025	CAD	150'000		150'000			

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Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.875 INTER-AMERICAN DEVEL BK 0.875%/20-03.04.2025	USD	100'000		50'000	50'000	42'084.28	0.02
0.875 INTER-AMERICAN DEVEL BK 0.875%/20-27.08.2027	CAD	200'000		180'000	20'000	11'671.66	0.00
0.875 INTER-AMERICAN DEVEL BK 0.875%/21-20.04.2026	USD	300'000	100'000	300'000	100'000	81'362.04	0.03
1.000 INTER-AMERICAN DEVEL BK 1%/21-29.06.2026	CAD	100'000		80'000	20'000	12'051.39	0.01
1.250 INTER-AMERICAN DEVEL BK 1.25%/19-15.12.2025	GBP	100'000		100'000			
1.500 INTER-AMERICAN DEVEL BK 1.5%/22-13.01.2027	USD	200'000	200'000	300'000	100'000	80'991.73	0.03
1.700 INTER-AMERICAN DEVEL BK 1.7%/19-10.10.2024	CAD	100'000		100'000			
1.750 INTER-AMERICAN DEVEL BK 1.75%/20-14.03.2025	USD	100'000			100'000	85'096.46	0.04
2.000 INTER-AMERICAN DEVEL BK 2%/16-02.06.2026	USD	200'000		200'000			
2.000 INTER-AMERICAN DEVEL BK 2%/19-23.07.2026	USD	100'000		100'000			
2.375 INTER-AMERICAN DEVEL BK 2.375%/17-07.07.2027	USD	200'000		200'000			
2.625 INTER-AMERICAN DEVEL BK 2.625%/19-16.01.2024	USD	250'000		250'000			
2.700 INTER-AMERICAN DEVEL BK 2.7%/22-29.01.2026	AUD	200'000		150'000	50'000	27'829.28	0.01
3.400 INTER-AMERICAN DEVEL BK 3.4%/23-24.05.2028	CAD		100'000	80'000	20'000	12'711.89	0.01
4.000 INTER-AMERICAN DEVEL BK 4%/23-12.01.2028	USD		200'000	100'000	100'000	86'617.57	0.04
1.950 INTER-AMERICAN DEVEL BK S. -23- 1.95%/19-23.04.2024	AUD	200'000		200'000			
1.375 INTER-AMERICAN DEVEL BK S. -667- 1.375%/18-15.12.2024	GBP	100'000		100'000			
0.500 INTER-AMERICAN DEVEL BK S. -729- 0.5%/19-15.09.2026	GBP	100'000		100'000			
0.750 INTER-AMERICAN DEVELOPMENT BANK 0.75%/20-24.11.2027	USD		200'000	100'000	100'000	76'962.32	0.03
0.625 INTER-AMERICAN INVEST CO 0.625%/21-10.02.2026	USD	200'000		200'000			
1.100 INTER-AMERICAN INVEST CO 1.1%/21-30.06.2026	AUD	100'000		100'000			
1.750 INTER-AMERICAN INVEST CO 1.75%/19-02.10.2024	USD	100'000		100'000			
2.300 INTER-AMERICAN INVEST CO 2.3%/22-17.02.2027	AUD	100'000		50'000	50'000	26'696.85	0.01
- INTL BK RECON & DEVELOP 0%/20-15.01.2027	EUR	200'000		200'000			
0.250 INTL BK RECON & DEVELOP 0.25%/20-22.07.2026	GBP	50'000		50'000			
0.250 INTL BK RECON & DEVELOP 0.25%/20-23.09.2027	GBP	100'000		100'000			
0.375 INTL BK RECON & DEVELOP 0.375%/20-28.07.2025	USD	200'000		100'000	100'000	82'685.26	0.04
0.433 INTL BK RECON & DEVELOP 0.4325%/19-12.11.2026	SEK	2'000'000		2'000'000			
0.500 INTL BK RECON & DEVELOP 0.5%/20-18.05.2026	AUD	50'000			50'000	26'417.04	0.01
0.500 INTL BK RECON & DEVELOP 0.5%/20-28.10.2025	USD	300'000		150'000	150'000	123'099.49	0.05
0.625 INTL BK RECON & DEVELOP 0.625%/20-22.04.2025	USD	400'000		300'000	100'000	83'817.35	0.04
0.625 INTL BK RECON & DEVELOP 0.625%/21-14.01.2026	CAD	50'000			50'000	30'291.09	0.01
0.750 INTL BK RECON & DEVELOP 0.75%/20-02.07.2025	CAD	400'000	100'000	500'000			
0.750 INTL BK RECON & DEVELOP 0.75%/20-11.03.2025	USD	100'000			100'000	84'287.17	0.04
0.750 INTL BK RECON & DEVELOP 0.75%/20-15.12.2026	GBP	100'000		100'000			
0.875 INTL BK RECON & DEVELOP 0.875%/20-28.09.2027	CAD	100'000		50'000	50'000	29'125.42	0.01
0.875 INTL BK RECON & DEVELOP 0.875%/21-15.07.2026	USD	100'000		50'000	50'000	40'391.21	0.02
1.200 INTL BK RECON & DEVELOP 1.2%/21-22.07.2026	CAD	50'000		30'000	20'000	12'088.74	0.01
1.250 INTL BK RECON & DEVELOP 1.25%/21-16.03.2026	NOK	1'000'000		400'000	600'000	46'834.33	0.02
1.500 INTL BK RECON & DEVELOP 1.5%/19-28.08.2024	USD	170'000		170'000			
1.625 INTL BK RECON & DEVELOP 1.625%/20-15.01.2025	USD	100'000		100'000			
1.800 INTL BK RECON & DEVELOP 1.8%/19-26.07.2024	CAD	400'000		400'000			
1.800 INTL BK RECON & DEVELOP 1.8%/22-19.01.2027	CAD	200'000		180'000	20'000	12'168.39	0.01
1.900 INTL BK RECON & DEVELOP 1.9%/20-16.01.2025	CAD	340'000		340'000			
2.500 INTL BK RECON & DEVELOP 2.5%/19-19.03.2024	USD	240'000		240'000			
2.875 INTL BK RECON & DEVELOP 2.875%/21-30.11.2026	NZD	100'000			100'000	50'841.51	0.02
3.125 INTL BK RECON & DEVELOP 3.125%/22-15.06.2027	USD	400'000		400'000			
0.875 INTL BK RECON & DEVELOP S. -100818- 0.875%/19-13.12.2024	GBP	80'000		80'000			
0.750 INTL DEVELOPMENT ASSOC 0.75%/20-10.06.2027	USD	100'000			100'000	77'989.89	0.03
0.750 INTL DEVELOPMENT ASSOC 0.75%/20-12.12.2024	GBP	100'000		100'000			
0.375 INTL DEVELOPMENT ASSOC -144A- 0.375%/20-23.09.2025	USD	200'000		150'000	50'000	41'083.20	0.02
0.875 INTL DEVELOPMENT ASSOC -144A- 0.875%/21-28.04.2026	USD	100'000		100'000			
0.250 INTL DEVELOPMENT ASSOC S. -5- 0.25%/20-25.06.2025	SEK	3'000'000		3'000'000			
0.250 INTL FINANCE CORP 0.25%/20-15.12.2025	GBP	100'000		80'000	20'000	20'585.31	0.01
0.375 INTL FINANCE CORP 0.375%/20-16.07.2025	USD	100'000		50'000	50'000	41'398.74	0.02
0.625 INTL FINANCE CORP 0.625%/20-16.09.2025	CAD	20'000		20'000			
0.750 INTL FINANCE CORP 0.75%/21-08.10.2026	USD	100'000		50'000	50'000	39'978.01	0.02
1.375 INTL FINANCE CORP 1.375%/18-07.03.2025	GBP	100'000		100'000			
1.375 INTL FINANCE CORP 1.375%/19-13.09.2024	CAD	110'000		110'000			
1.375 INTL FINANCE CORP 1.375%/19-16.10.2024	USD	50'000		50'000			
1.450 INTL FINANCE CORP 1.45%/19-22.07.2024	AUD	100'000		100'000			
1.850 INTL FINANCE CORP 1.85%/22-28.01.2027	CAD	200'000		180'000	20'000	12'182.77	0.01
4.375 INTL FINANCE CORP 4.375%/23-15.01.2027	USD		100'000		100'000	87'773.68	0.04
4.450 INTL FINANCE CORP 4.45%/22-14.05.2027	AUD	100'000		50'000	50'000	28'829.83	0.01
4.500 INTL FINANCE CORP 4.5%/23-02.10.2028	GBP		100'000	80'000	20'000	22'472.40	0.01
4.600 INTL FINANCE CORP 4.6%/23-19.10.2028	AUD		100'000	50'000	50'000	28'964.86	0.01
0.875 INTL FINANCE CORP S. -2426- 0.875%/21-15.09.2026	GBP	50'000		50'000			
0.625 NEW DEVELOPM BANK BRICS 0.625%/20-29.09.2025	USD	200'000		200'000			
0.625 NEW DEVELOPM BANK BRICS 0.625%/21-22.07.2024	USD	200'000		200'000			
1.125 NEW DEVELOPM BANK BRICS 1.125%/21-27.04.2026	USD	200'000		200'000			
- NORDIC INVESTMENT BANK 0%/20-30.04.2027	EUR	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.375 NORDIC INVESTMENT BANK 0.375%/20-11.09.2025	USD	200'000		200'000			
0.375 NORDIC INVESTMENT BANK 0.375%/21-20.09.2024	USD	200'000		200'000			
1.125 NORDIC INVESTMENT BANK 1.125%/22-18.06.2025	GBP	70'000		30'000	40'000	42'437.74	0.02
1.875 NORDIC INVESTMENT BANK 1.875%/18-10.04.2024	NOK	1'000'000		1'000'000			
2.250 NORDIC INVESTMENT BANK 2.25%/19-21.05.2024	USD	200'000		200'000			
2.375 NORDIC INVESTMENT BANK 2.375%/22-22.07.2026	GBP	100'000		100'000			
2.400 NORDIC INVESTMENT BANK 2.4%/22-22.09.2025	AUD	200'000		200'000			
3.375 NORDIC INVESTMENT BANK 3.375%/22-08.09.2027	USD	200'000		200'000			
4.375 NORDIC INVESTMENT BANK 4.375%/23-14.03.2028	USD		200'000	200'000			
						<b>5'449'015.18</b>	<b>2.31</b>
<b>Sweden</b>							
0.875 ALFA LAVAL TREASURY INTL 0.875%/22-18.02.2026	EUR	200'000		200'000			
3.750 ASSA ABLOY AB 3.75%/23-13.09.2026	EUR		100'000		100'000	95'923.67	0.04
0.750 CASTELLUM AB S. -3- 0.75%/19-04.09.2026	EUR	200'000		100'000	100'000	86'646.24	0.04
1.000 DANSKE HYPOTEK AB S. -2312- 1%/18-20.12.2023	SEK	2'000'000		2'000'000			
1.000 DANSKE HYPOTEK AB S. -2512- 1%/20-17.12.2025	SEK	2'000'000		2'000'000			
0.500 DANSKE HYPOTEK AB S. -2612- 0.5%/21-16.12.2026	SEK	4'000'000		4'000'000			
4.125 ELECTROLUX AB 4.125%/22-05.10.2026	EUR	100'000		100'000			
4.500 ELECTROLUX AB 4.5%/23-29.09.2028	EUR		100'000	100'000			
1.000 KOMMUNINVEST I SVERIGE 1%/17-02.10.2024	SEK	2'000'000		2'000'000			
0.625 KOMMUNINVEST I SVERIGE -144A- 0.625%/21-15.09.2025	USD	200'000		200'000			
1.375 KOMMUNINVEST I SVERIGE -144A- 1.375%/22-08.05.2024	USD	200'000		200'000			
2.750 KOMMUNINVEST I SVERIGE -144A- 2.75%/22-01.03.2025	USD	200'000		200'000			
3.125 KOMMUNINVEST I SVERIGE 3.125%/23-08.12.2027	EUR		100'000	100'000			
3.375 KOMMUNINVEST I SVERIGE 3.375%/23-15.03.2027	EUR		200'000	200'000			
1.500 KOMMUNINVEST I SVERIGE S. -1742- 1.5%/15-12.05.2025	SEK	2'000'000		1'000'000	1'000'000	82'876.56	0.04
1.000 KOMMUNINVEST I SVERIGE S. -K2505- 1%/18-12.05.2025	SEK	2'000'000		2'000'000			
0.750 KOMMUNINVEST I SVERIGE S. -K2602- 0.75%/20-04.02.2026	SEK	2'000'000		2'000'000			
1.000 KOMMUNINVEST I SVERIGE S. -K2611- 1%/19-12.11.2026	SEK	2'000'000		1'000'000	1'000'000	80'171.25	0.03
0.425 LANDSHYPOTEK BANK AB S. -1010- 0.425%/21-18.03.2026	SEK	2'000'000		2'000'000			
0.050 LANSFORSKRINGAR BANK 0.05%/21-15.04.2026	EUR	100'000		100'000			
1.500 LANSFORSKRINGAR HYPOTEK 1.5%/17-18.09.2024	SEK	1'000'000		1'000'000			
1.250 LANSFORSKRINGAR HYPOTEK S. -518- 1.25%/18-17.09.2025	SEK	1'000'000			1'000'000	82'074.92	0.03
1.500 LANSFORSKRINGAR HYPOTEK S. -519- 1.5%/19-16.09.2026	SEK	2'000'000		1'000'000	1'000'000	81'183.08	0.03
1.000 NORDEA HYPOTEK AB S. -5534- 1%/18-18.09.2024	SEK	3'000'000		3'000'000			
1.000 NORDEA HYPOTEK AB S. -5535- 1%/19-17.09.2025	SEK	2'000'000		2'000'000	1'000'000	81'766.01	0.03
0.500 NORDEA HYPOTEK AB S. -5536- 0.5%/20-16.09.2026	SEK	3'000'000		1'300'000	1'700'000	134'579.69	0.06
2.125 SANDVIK AB 2.125%/22-07.06.2027	EUR		100'000	100'000			
0.125 SBAB BANK AB 0.125%/21-27.08.2026	EUR	100'000		100'000			
0.500 SBAB BANK AB 0.5%/20-13.05.2025	EUR	100'000		100'000			
0.500 SBAB BANK AB 0.5%/22-08.02.2027	EUR	200'000		200'000			
- SBAB BANK AB FIX-TO-FRN FRN/23-26.06.2026	EUR		100'000	100'000			
2.250 SCANIA CV AB 2.25%/20-03.06.2025	EUR	100'000		100'000			
0.050 SKANDINAVISKA ENSKILDA 0.05%/19-01.07.2024	EUR	100'000		100'000			
0.375 SKANDINAVISKA ENSKILDA 0.375%/19-09.02.2026	EUR	200'000		100'000	100'000	89'919.46	0.04
3.250 SKANDINAVISKA ENSKILDA 3.25%/22-24.11.2025	EUR		100'000	100'000			
3.750 SKANDINAVISKA ENSKILDA 3.75%/23-07.02.2028	EUR	100'000		100'000			
1.000 SKANDINAVISKA ENSKILDA S. -580- 1%/19-17.12.2025	SEK	2'000'000		2'000'000			
0.500 SKANDINAVISKA ENSKILDA S. -581- 0.5%/21-16.12.2026	SEK	2'000'000			2'000'000	157'350.40	0.07
1.500 STADSHYPOTEK AB S. -1588- 1.5%/18-01.03.2024	SEK	3'000'000		3'000'000			
1.500 STADSHYPOTEK AB S. -1589- 1.5%/19-03.12.2024	SEK	2'000'000		2'000'000			
1.000 STADSHYPOTEK AB S. -1590- 1%/20-03.09.2025	SEK	4'000'000		2'000'000	2'000'000	163'707.33	0.07
0.500 STADSHYPOTEK AB S. -1591- 0.5%/20-01.06.2026	SEK	4'000'000		2'000'000	2'000'000	159'515.33	0.07
1.000 STADSHYPOTEK AB S. -1592- 1%/21-01.03.2027	SEK	2'000'000			2'000'000	158'914.53	0.07
2.500 STADSHYPOTEK AB S. -1593- 2.5%/22-01.12.2027	SEK		2'000'000		2'000'000	165'342.94	0.07
- SVENSKA HANDELSBANKEN AB (subordinated) FIX-TO-FLOATERS 1.25%/18-02.03.2028	EUR	170'000		170'000			
0.125 SVENSKA HANDELSBANKEN AB 0.125%/21-03.11.2026	EUR	100'000			100'000	87'157.00	0.04
1.000 SVENSKA HANDELSBANKEN AB 1%/20-15.04.2025	EUR	100'000		100'000			
- SVENSKA HANDELSBANKEN AB FIX-TO-FRN -144A- FRN/21-11.06.2027	USD	250'000		250'000			
- SWEDBANK AB (subordinated) FIX-TO-FRN FRN/22-15.11.2032	GBP	100'000			100'000	114'126.34	0.05
- SWEDBANK AB (subordinated) FIX-TO-FRN FRN/22-23.08.2032	EUR	200'000		200'000			
0.250 SWEDBANK AB 0.25%/21-02.11.2026	EUR	100'000		100'000			
1.300 SWEDBANK AB 1.3%/22-17.02.2027	EUR	200'000		200'000			
1.538 SWEDBANK AB 1.538%/21-16.11.2026	USD	200'000		200'000			
0.850 SWEDBANK AB -144A- 0.85%/21-18.03.2024	USD	200'000		200'000			
5.337 SWEDBANK AB -144A- 5.337%/22-20.09.2027	USD	200'000		200'000			
5.472 SWEDBANK AB -144A- 5.472%/23-15.06.2026	USD		200'000	200'000			
2.100 SWEDBANK AB 2.1%/22-25.05.2027	EUR	200'000		200'000			
- SWEDBANK AB FIX-TO-FRN FRN/21-20.05.2027	EUR	100'000			100'000	87'874.53	0.04

## 968 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.050	SWEDBANK HYPOTEK AB 0.05%/19-28.05.2025	EUR	100'000				
1.000	SWEDBANK HYPOTEK AB S. -193- 1%/17-20.12.2023	SEK	3'000'000	3'000'000			
1.000	SWEDBANK HYPOTEK AB S. -194- 1%/18-18.09.2024	SEK	2'000'000	2'000'000			
1.000	SWEDBANK HYPOTEK AB S. -195- 1%/19-18.06.2025	SEK	2'000'000	1'000'000	1'000'000	82'207.68	0.03
1.000	SWEDBANK HYPOTEK AB S. -196- 1%/20-18.03.2026	SEK	3'000'000	3'000'000			
1.000	SWEDEN 1%/15-12.11.2026	SEK	9'300'000		350'000	28'418.84	0.01
2.500	SWEDEN 2.5%/13-12.05.2025	SEK	8'300'000	7'500'000	800'000	67'472.89	0.03
1.500	SWEDEN S. 1057 1.50%/11-13.11.2023	SEK	8'100'000	8'100'000			
0.750	SWEDEN S. -1060- 0.75%/16-12.05.2028	SEK		400'000	400'000	31'588.20	0.01
0.500	SWEDISH COVERED BOND S. -146- 0.5%/19-11.06.2025	SEK	2'000'000	2'000'000			
2.000	SWEDISH COVERED BOND S. -147- 2%/17-17.06.2026	SEK	3'000'000	2'000'000	1'000'000	82'411.92	0.03
0.375	SWEDISH EXPORT CREDIT 0.375%/20-30.07.2024	USD	200'000	200'000			
0.500	SWEDISH EXPORT CREDIT 0.5%/20-26.08.2025	USD	200'000	200'000			
0.625	SWEDISH EXPORT CREDIT 0.625%/20-14.05.2025	USD	200'000	200'000			
0.625	SWEDISH EXPORT CREDIT 0.625%/21-07.10.2024	USD	200'000	200'000			
4.125	SWEDISH EXPORT CREDIT 4.125%/23-14.06.2028	USD		200'000	200'000		
4.300	SWEDISH EXPORT CREDIT 4.3%/23-30.05.2028	AUD	100'000	50'000	50'000	28'294.00	0.01
4.500	SWEDISH EXPORT CREDIT 4.5%/23-11.03.2026	GBP	100'000	100'000			
0.215	SWEDISH EXPORT CREDIT S. -6929- 0.215%/20-15.09.2025	SEK	2'000'000	2'000'000			
2.250	SWEDISH EXPORT CREDIT S. -G- 2.25%/22-22.03.2027	USD	200'000	200'000			
3.625	SWEDISH EXPORT CREDIT S. -G- 3.625%/22-03.09.2024	USD	200'000	200'000			
4.375	SWEDISH EXPORT CREDIT S. -G- 4.375%/23-13.02.2026	USD		200'000	200'000		
4.625	SWEDISH EXPORT CREDIT S. -G- 4.625%/22-28.11.2025	USD	200'000	200'000			
1.125	TELEFONAKTIEBOLAGET LM E 1.125%/22-08.02.2027	EUR	100'000		100'000	87'455.26	0.04
3.750	VATTENFALL AB 3.75%/22-18.10.2026	EUR	200'000	100'000	300'000		
-	VOLVO TREASURY AB 0%/21-09.05.2024	EUR	100'000	100'000			
-	VOLVO TREASURY AB 0%/21-18.05.2026	EUR	200'000	200'000			
0.125	VOLVO TREASURY AB 0.125%/20-17.09.2024	EUR	100'000	100'000			
1.625	VOLVO TREASURY AB 1.625%/20-26.05.2025	EUR	100'000	100'000			
3.500	VOLVO TREASURY AB 3.5%/23-17.11.2025	EUR	100'000	100'000			
3.875	VOLVO TREASURY AB 3.875%/23-29.08.2026	EUR		100'000	100'000	95'869.36	0.04
4.750	VOLVO TREASURY AB 4.75%/22-15.06.2026	GBP	100'000	100'000			
2.625	VOLVO TREASURY AB S. -447- 2.625%/22-20.02.2026	EUR	200'000	200'000			
						<b>2'412'847.43</b>	<b>1.02</b>
<b>Switzerland</b>							
-	BANK JULIUS BAER 0%/21-25.06.2024	EUR	100'000	100'000			
0.250	CREDIT SUISSE AG LONDON 0.25%/21-05.01.2026	EUR	100'000		100'000	89'283.87	0.04
0.450	CREDIT SUISSE AG LONDON 0.45%/20-19.05.2025	EUR	100'000	100'000			
1.125	CREDIT SUISSE AG LONDON 1.125%/21-15.12.2025	GBP	100'000	100'000			
1.500	CREDIT SUISSE AG LONDON BRANCH (reg. -S-) 1.5%/16-10.04.2026	EUR	100'000		100'000	90'865.69	0.04
1.250	CREDIT SUISSE NEW YORK 1.25%/21-07.08.2026	USD	250'000	250'000			
5.230	RAIFFEISEN SCHWEIZ 5.23%/22-01.11.2027	EUR	200'000	200'000			
1.100	UBS AG AUSTRALIA 1.1%/21-26.02.2026	AUD	100'000	50'000	50'000	26'575.30	0.01
1.200	UBS AG AUSTRALIA 1.2%/20-30.07.2025	AUD	10'000		10'000	5'443.27	0.00
5.808	UBS AG AUSTRALIA 5.808%/23-24.11.2028	AUD		100'000	100'000	58'972.69	0.02
0.010	UBS AG LONDON 0.01%/21-31.03.2026	EUR	200'000	200'000			
1.375	UBS AG LONDON -144A- 1.375%/22-13.01.2025	USD	200'000	200'000			
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/21-10.08.2027	USD	200'000		200'000	159'518.34	0.07
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/22-12.05.2026	USD	200'000	200'000			
-	UBS GROUP AG FIX-TO-FRN FRN/20-29.01.2026	EUR	200'000	200'000			
-	UBS GROUP AG FIX-TO-FRN FRN/21-03.11.2026	EUR	200'000	200'000			
-	UBS GROUP AG FIX-TO-FRN FRN/23-17.03.2028	EUR		200'000	200'000		
1.500	UBS GROUP FUNDING (JERSEY) LIMITED 1.5%/16-30.11.2024	EUR	200'000	200'000			
4.125	UBS GROUP FUNDING (JERSEY) LIMITED -144A- 4.125%/15-24.09.2025	USD	200'000		200'000	172'269.34	0.07
4.253	UBS GROUP FUNDING (SWITZERLAND) -144A- 4.253%/17-23.03.2028	USD		200'000	200'000		
4.125	UBS GROUP FUNDING 144-A- 4.125%/16-15.04.2026	USD	200'000	200'000			
-	UBS GROUP FUNDING SWITZERLAND FIX-TO-FRN 1.25%/18-17.04.2025	EUR	200'000	200'000			
-	ZUERCHER KANTONALBANK (subordinated) FIX-TO-FRN FRN/22-13.04.2028	EUR	200'000	200'000			
-	ZUERCHER KANTONALBANK 0%/21-15.05.2026	EUR	100'000	100'000			
						<b>602'928.50</b>	<b>0.26</b>
<b>Thailand</b>							
1.450	MINISTRY OF FINANCE (THAILAND) 1.45%/19-17.12.2024	THB	20'000'000	17'000'000	3'000'000	73'259.99	0.03
2.125	MINISTRY OF FINANCE (THAILAND) 2.125%/16-17.12.2026	THB	8'000'000	3'000'000	5'000'000	122'789.76	0.05
2.400	MINISTRY OF FINANCE (THAILAND) 2.4%/18-17.12.2023	THB	3'000'000	3'000'000			
3.625	MINISTRY OF FINANCE (THAILAND) 3.625%/10-16.06.2023	THB	5'000'000	5'000'000			
3.850	MINISTRY OF FINANCE (THAILAND) 3.85%/10-12.12.2025	THB	9'000'000	5'000'000	4'000'000	101'239.52	0.04
5.500	MINISTRY OF FINANCE (THAILAND) 5.5%/07-13.03.2023	THB	5'000'000	5'000'000			
0.750	THAILAND GOVERNMENT BOND 0.75%/20-17.06.2024	THB	22'000'000	22'000'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.750 THAILAND GOVERNMENT BOND 0.75%/21-17.09.2024	THB	11'000'000		11'000'000			
0.950 THAILAND GOVERNMENT BOND 0.95%/20-17.06.2025	THB	18'000'000			4'000'000	96'808.16	0.04
1.000 THAILAND GOVERNMENT BOND 1%/21-17.06.2027	THB	25'000'000		20'000'000	5'000'000	118'275.30	0.05
						<b>512'372.73</b>	<b>0.22</b>
<b>United Arab Emirates</b>							
3.500 ABU DHABI COMMERCIAL BNK 3.5%/22-31.03.2027	USD	200'000		200'000			
4.500 ABU DHABI COMMERCIAL BNK 4.5%/22-14.09.2027	USD	200'000		200'000			
2.125 ABU DHABI GOVT INT'L 2.125%/19-30.09.2024	USD	200'000		200'000			
4.375 ABU DHABI NATIONAL ENERGY (reg. -S-) 4.375%/16-22.06.2026	USD	200'000		200'000			
3.875 DIFC SUKUK DIFC LTD 3.875%/20-15.02.2026	USD	200'000		200'000			
2.500 EMIRATE OF ABU DHABI 2.5%/20-16.04.2025	USD	200'000			200'000	170'823.49	0.07
1.639 EMIRATES DEVELOPMENT BAN 1.639%/21-15.06.2026	USD	200'000			200'000	161'751.08	0.07
3.516 EMIRATES DEVELOPMENT BANK 3.516%/19-06.03.2024	USD	200'000		200'000			
5.625 EMIRATES NBD BANK PJSC S. -777- 5.625%/22-21.10.2027	USD		200'000	200'000			
3.944 EQUATE SUKUK SPC LTD S. -1- 3.944%/17-21.02.2024	USD	200'000		200'000			
4.774 FIRST ABU DHABI BANK P.J.S.C. 4.774%/23-06.06.2028	USD		200'000	200'000			
0.125 FIRST ABU DHABI BANK PJS 0.125%/21-16.02.2026	EUR	100'000			100'000	88'843.63	0.04
1.125 FIRST ABU DHABI BANK PJS 1.125%/21-07.09.2026	GBP	100'000		100'000			
5.125 FIRST ABU DHABI BANK PJS 5.125%/22-13.10.2027	USD		200'000		200'000	176'593.75	0.07
1.625 FIRST ABU DHABI BANK PJS S. -132- 1.625%/22-07.04.2027	EUR	100'000		100'000			
6.875 IPIC (reg. -S-) S. -5- 6.875%/11-14.03.2026	GBP	100'000		100'000			
3.000 MDC GMTN 3%/17-19.04.2024	USD	200'000		200'000			
2.500 MDGH - GMTN BV 2.5%/19-07.11.2024	USD	200'000		200'000			
3.000 MDGH GMTN RSC LTD 3%/22-28.03.2027	USD	200'000		200'000			
- NBK SPC LTD FIX-TO-FRN FRN/21-15.09.2027	USD	300'000		300'000			
						<b>598'011.95</b>	<b>0.25</b>
<b>United Kingdom</b>							
5.750 ABBEY NATIONAL TREASURY SERVICES (reg. -S-) S. 23 5.75%/11-02.03.2026	GBP	100'000			100'000	112'835.39	0.05
6.250 ABP FINANCE PLC S. -1- 6.25%/11-14.12.2026	GBP	100'000		100'000			
1.125 AMCOR UK FINANCE PLC 1.125%/20-23.06.2027	EUR		100'000		100'000	87'689.67	0.04
1.625 ANGLO AMERICAN CAPITAL 1.625%/17-18.09.2025	EUR	140'000		140'000			
4.500 ANGLO AMERICAN CAPITAL 4.5%/23-15.09.2028	EUR		100'000		100'000	98'243.99	0.04
3.375 ASTRAZENECA 3.375%/15-16.11.2025	USD	50'000			50'000	42'822.13	0.02
0.700 ASTRAZENECA PLC 0.7%/20-08.04.2026	USD	100'000		100'000			
3.125 ASTRAZENECA PLC 3.125%/17-12.06.2027	USD		100'000	50'000	50'000	41'826.36	0.02
- AVIVA FIX-TO-FRN 6.125%/01-14.11.2036	GBP	100'000		90'000	10'000	11'233.53	0.00
1.668 B.A.T. INTERNATIONAL FINANCE LTD 1.668%/20-25.03.2026	USD	100'000		100'000			
3.250 BARCLAYS BANK 3.25%/16-12.02.2027	GBP	100'000			100'000	104'111.70	0.04
4.375 BARCLAYS BANK 4.375%/14-11.09.2024	USD	200'000		200'000			
4.375 BARCLAYS BANK 4.375%/16-12.01.2026	USD	200'000			200'000	172'484.94	0.07
5.200 BARCLAYS BANK 5.2%/16-12.05.2026	USD	200'000		200'000			
- BARCLAYS PLC (reg. -S-) FIX-TO-FRN 1.375%/18-24.01.2026	EUR	100'000		100'000			
- BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/21-22.03.2031	EUR	100'000		100'000			
- BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/22-14.11.2032	GBP	100'000		100'000			
3.250 BARCLAYS PLC 3.25%/19-26.06.2024	AUD	250'000		250'000			
- BARCLAYS PLC FIX-TO-FRN FRN/20-02.04.2025	EUR	100'000		100'000			
- BARCLAYS PLC FIX-TO-FRN FRN/20-07.05.2026	USD	200'000		200'000			
- BARCLAYS PLC FIX-TO-FRN FRN/20-10.12.2024	USD	200'000		200'000			
- BARCLAYS PLC FIX-TO-FRN FRN/21-23.06.2027	CAD	200'000		200'000			
- BARCLAYS PLC FIX-TO-FRN FRN/21-24.11.2027	USD	200'000			200'000	160'954.44	0.07
- BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2028	USD	200'000		200'000			
- BARCLAYS PLC FIX-TO-FRN FRN/22-28.01.2028	EUR	200'000		100'000	100'000	87'589.62	0.04
- BARCLAYS PLC FIX-TO-FRN FRN/22-31.01.2027	EUR	100'000		100'000			
3.950 BAT INTERNATIONAL FINANCE -144A- 3.95%/15-15.06.2025	USD	30'000		30'000			
4.000 BAT INTL FINANCE PLC 4%/13-04.09.2026	GBP	100'000		100'000			
5.125 BC ENERGY CAPITAL S. 20 (reg. -S-) 5.125%/10-01.12.2025	GBP	50'000		50'000			
2.000 BK OF ENGLAND EURO NOTE -144A- 2%/22-21.03.2025	USD	200'000		200'000			
1.573 BP CAPITAL MARKET (reg. -S-) 1.573%/15-16.02.2027	EUR	200'000		100'000	100'000	90'224.38	0.04
2.213 BP CAPITAL MARKETS 2.213%/14-25.09.2026	EUR	100'000		100'000			
2.972 BP CAPITAL MARKETS 2.972%/14-27.02.2026	EUR	150'000		150'000			
- BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	92'041.56	0.04
1.876 BP CAPITAL MARKETS PLC 1.876%/20-07.04.2024	EUR	100'000		100'000			
2.500 BRITISH SKY BROADCASTING GROUP 2.5%/14-15.09.2026	EUR	100'000			100'000	93'101.19	0.04
0.500 BRITISH TELECOMMUNICATIO 0.5%/19-12.09.2025	EUR	100'000		100'000			
1.500 BRITISH TELECOMMUNICATIO 1.5%/17-23.06.2027	EUR	100'000			100'000	89'245.76	0.04
2.750 BRITISH TELECOMMUNICATIO 2.75%/22-30.08.2027	EUR	200'000		200'000			
1.750 BRITISH TELECOMMUNICATIONS 1.75%/16-10.03.2026	EUR	100'000		100'000			
1.125 BURBERRY GROUP PLC 1.125%/20-21.09.2025	GBP	100'000		100'000			

970 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
7.750	CLOSE BROTHERS GROUP PLC 7.75%/23-14.06.2028	GBP		100'000	100'000		
2.500	CLYDESDALE BANK PLC 2.5%/22-22.06.2027	EUR	100'000		100'000		
3.750	CLYDESDALE BANK PLC 3.75%/23-22.08.2028	EUR		100'000	100'000	96'856.57	0.04
4.625	CLYDESDALE BANK S. -2012-2- 4.625%/12-08.06.2026	GBP	100'000		100'000		
2.375	COCA-COLA 2.375%/13-07.05.2025	EUR	200'000		200'000		
1.500	COCA-COLA EUROPEAN PARTN -144A- 1.5%/21-15.01.2027	USD	200'000		200'000		
3.850	COMPASS GROUP PLC S. -4- 3.85%/14-26.06.2026	GBP	100'000		100'000		
2.625	COVENTRY BLDG SOCIETY 2.625%/22-07.12.2026	EUR	200'000		200'000		
3.850	CSL FINANCE PLC -144A- 3.85%/22-27.04.2027	USD	70'000		40'000	25'446.47	0.01
5.300	DIAGEO CAPITAL PLC 5.3%/22-24.10.2027	USD	200'000		200'000		
2.375	DIAGEO FINANCE (reg. -S-) 2.375%/14-20.05.2026	EUR	100'000		100'000	93'280.33	0.04
0.739	EXPERIAN FINANCE PLC 0.739%/20-29.10.2025	GBP	100'000		100'000		
3.000	GLAXOSMITHKLINE CAPITAL 3%/19-01.06.2024	USD	100'000		100'000		
4.000	GLAXOSMITHKLINE CAPITAL S. 8 4%/05-16.06.2025	EUR	200'000		200'000		
-	HITACHI CAPITAL UK PLC 0%/21-29.10.2024	EUR	100'000		100'000		
0.250	HITACHI CAPITAL UK PLC 0.25%/22-03.02.2025	EUR	300'000		300'000		
4.250	HSBC HOLDINGS (subordinated) 4.25%/14-14.03.2024	USD	200'000		200'000		
4.250	HSBC HOLDINGS (subordinated) 4.25%/15-18.08.2025	USD	200'000		200'000		
0.875	HSBC HOLDINGS 0.875%/16-06.09.2024	EUR	100'000		100'000		
3.900	HSBC HOLDINGS 3.9%/16-25.05.2026	USD	200'000		200'000		
4.300	HSBC HOLDINGS 4.3%/16-08.03.2026	USD	200'000		200'000		
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/22-16.11.2032	EUR	200'000		200'000		
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-07.11.2025	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-04.06.2026	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-18.04.2026	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-24.05.2027	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-17.08.2024	USD	200'000		200'000	161'211.34	0.07
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-22.11.2024	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-22.11.2027	USD	200'000		200'000	161'203.03	0.07
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.07.2027	GBP	100'000		100'000	101'832.76	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2028	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FRN/19-11.03.2025	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FRN/21-24.05.2025	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FRN/22-11.08.2028	USD	200'000		200'000		
-	HSBC HOLDINGS PLC S. -36- FIX-TO-FRN FRN/18-04.12.2024	EUR	100'000		100'000		
-	HSBC HOLDINGS PLC S. -GEN- FIX-TO-FRN FRN/20-13.11.2026	EUR	100'000		100'000	89'784.14	0.04
4.292	HSBC HOLDINGS PLC/18-12.09.2026	USD	200'000		200'000		
1.000	IFFIM 1%/21-21.04.2026	USD	100'000		50'000	40'640.94	0.02
3.375	IMPERIAL TOBACCO FINANCE 3.375%/14-26.02.2026	EUR	200'000		200'000		
2.125	INFORMA PLC 2.125%/20-06.10.2025	EUR	100'000		100'000		
5.250	INT DISTRIBUTIONS SERV 5.25%/23-14.09.2028	EUR		100'000	100'000		
1.625	INTERCONTINENTAL HOTELS 1.625%/20-08.10.2024	EUR	100'000		100'000		
-	INVESTEC BANK PLC FIX-TO-FRN FRN/21-17.02.2027	EUR	100'000		100'000		
-	INVESTEC BANK PLC FIX-TO-FRN FRN/22-11.08.2026	EUR	200'000		200'000		
4.500	LLOYDS BANK (subordinated) 4.5%/14-04.11.2024	USD	200'000		200'000		
1.250	LLOYDS BANK 1.25%/15-13.01.2025	EUR	100'000		100'000		
0.250	LLOYDS BANK PLC 0.25%/19-25.03.2024	EUR	100'000		100'000		
0.625	LLOYDS BANK PLC 0.625%/18-26.03.2025	EUR	100'000		100'000		
3.250	LLOYDS BANK PLC 3.25%/23-02.02.2026	EUR	100'000		100'000		
4.250	LLOYDS BANK PLC 4.25%/15-28.08.2025	AUD	100'000		100'000		
5.125	LLOYDS BANK S. 2012-4 5.125%/12-07.03.2025	GBP	100'000		100'000		
4.650	LLOYDS BANKING GROUP (subordinated) 4.65%/16-24.03.2026	USD	200'000		200'000		
2.250	LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	GBP	100'000		100'000		
4.375	LLOYDS BANKING GROUP PLC 4.375%/18-22.03.2028	USD		200'000	200'000		
4.450	LLOYDS BANKING GROUP PLC 4.45%/18-08.05.2025	USD	200'000		200'000		
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/19-12.11.2025	EUR	100'000		100'000		
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-01.04.2026	EUR	100'000		100'000		
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-09.07.2025	USD	200'000		200'000		
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-17.03.2029	AUD		80'000	40'000	23'249.18	0.01
4.125	LLOYDS BK CORP MKTS PLC 4.125%/23-30.05.2027	EUR	100'000		100'000		
4.875	LLOYDS TSB S. 2012-16 4.875%/12-30.03.2027	GBP	100'000		100'000		
1.875	LOGICOR 2019 1 UK 1.875%/19-17.11.2026	GBP	100'000		100'000		
0.875	LONDON STOCK EXCHANGE PL 0.875%/17-19.09.2024	EUR	200'000		200'000		
0.650	LSEGA FINANCING PLC -144A- 0.65%/21-06.04.2024	USD	200'000		200'000		
1.375	LSEGA FINANCING PLC -144A- 1.375%/21-06.04.2026	USD	200'000		200'000		
8.375	MAREX GROUP PLC 8.375%/23-02.02.2028	EUR	100'000		100'000		
0.250	NATIONWIDE BLDG SOCIETY 0.25%/20-22.07.2025	EUR	100'000		100'000		
0.550	NATIONWIDE BLDG SOCIETY -144A- 0.55%/21-22.01.2024	USD	200'000		200'000		
1.000	NATIONWIDE BLDG SOCIETY -144A- 1%/20-28.08.2025	USD	200'000		200'000		
1.500	NATIONWIDE BLDG SOCIETY -144A- 1.5%/21-13.10.2026	USD	200'000		200'000		
4.850	NATIONWIDE BLDG SOCIETY -144A- 4.85%/22-27.07.2027	USD	200'000		200'000		

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.375 NATIONWIDE BLDG SOCIETY 3.375%/23-27.11.2028	EUR		100'000		100'000	95'944.63	0.04
5.350 NATIONWIDE BLDG SOCIETY 5.35%/23-15.03.2028	AUD		200'000	200'000			
- NATIONWIDE BLDG SOCIETY FIX-TO-FRN -144A- FRN/22-16.02.2028	USD	200'000		200'000			
- NATIONWIDE BLDG SOCIETY FIX-TO-FRN FRN/22-07.12.2027	GBP	100'000		100'000			
1.375 NATL GRID ELECT TRANS 1.375%/19-16.09.2026	GBP		200'000	200'000			
- NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/21-28.11.2031	GBP	100'000		100'000			
- NATWEST GROUP PLC FIX-TO-FRN FRN/21-14.06.2027	USD	600'000		600'000			
- NATWEST GROUP PLC FIX-TO-FRN FRN/22-06.09.2028	EUR	200'000		200'000			
- NATWEST GROUP PLC FIX-TO-FRN FRN/22-10.11.2026	USD	200'000		200'000			
- NATWEST GROUP PLC FRN/18-25.06.2024	USD	100'000		100'000			
0.125 NATWEST MARKETS PLC 0.125%/21-12.11.2025	EUR	100'000		100'000			
0.125 NATWEST MARKETS PLC 0.125%/21-18.06.2026	EUR	100'000			100'000	88'135.63	0.04
0.800 NATWEST MARKETS PLC 0.8%/21-12.08.2024	USD	200'000		200'000			
1.000 NATWEST MARKETS PLC 1%/19-28.05.2024	EUR	100'000		100'000			
1.600 NATWEST MARKETS PLC -144A- 1.6%/21-29.09.2026	USD	200'000			200'000	160'366.36	0.07
2.750 NATWEST MARKETS PLC 2.75%/20-02.04.2025	EUR	100'000		100'000			
4.250 NATWEST MARKETS PLC 4.25%/23-13.01.2028	EUR		100'000	100'000			
6.375 NATWEST MARKETS PLC 6.375%/22-08.11.2027	GBP	100'000		100'000			
3.000 NEXT GROUP PLC 3%/19-26.08.2025	GBP	100'000		100'000			
5.375 PHOENIX GROUP HOLDINGS (subordinated) 5.375%/17-06.07.2027	USD	200'000		200'000			
2.750 RECKITT BENCKISER TSY -144A- 2.75%/17-26.06.2024	USD	200'000		200'000			
3.625 RECKITT BENCKISER TSY 3.625%/23-14.09.2028	EUR		100'000	100'000			
- ROYAL BANK OF SCOTLAND FIX-TO-FRN 1.75%/18-02.03.2026	EUR	150'000		150'000			
4.800 ROYAL BANK OF SCOTLAND GROUP 4.8%/16-05.04.2026	USD	200'000		200'000			
- ROYAL BANK OF SCOTLAND GROUP FIX-TO-FRN 18-19.09.2026	GBP	100'000		100'000			
- ROYAL BK SCOTLND GRP PLC (subordinated) FIX-TO-FRN FRN/20-14.08.2030	GBP	100'000		100'000			
- ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/18-04.03.2025	EUR	100'000		100'000			
- ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/19-15.11.2025	EUR	100'000		100'000			
- ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/19-22.03.2025	USD	200'000		200'000			
1.250 ROYAL MAIL PLC 1.25%/19-08.10.2026	EUR	200'000		200'000			
1.200 ROYALTY PHARMA PLC 1.2%/21-02.09.2025	USD	30'000		30'000			
3.820 SAGE GROUP PLC (THE) 3.82%/23-15.02.2028	EUR	100'000		100'000			
4.750 SANTANDER UK -144A- 4.75%/15-15.09.2025	USD	200'000		200'000			
4.000 SANTANDER UK 4%/14-13.03.2024	USD	200'000		200'000			
3.625 SANTANDER UK GROUP (reg. -S-) S. -B5001- 3.625%/16-14.01.2026	GBP	100'000		100'000			
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-11.01.2028	USD	200'000		200'000			
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-16.11.2027	GBP	100'000			100'000	114'216.57	0.05
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-21.11.2026	USD	200'000		200'000			
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-25.08.2028	EUR	200'000		200'000			
0.050 SANTANDER UK PLC 0.05%/20-12.01.2027	EUR	100'000		100'000			
0.100 SANTANDER UK PLC 0.1%/19-12.05.2024	EUR	100'000		100'000			
1.125 SANTANDER UK PLC S. -78- 1.125%/22-12.03.2027	EUR	100'000			100'000	89'242.90	0.04
1.500 SCOTTISH HYDRO ELECTRIC 1.5%/21-24.03.2028	GBP		200'000		200'000	195'438.62	0.08
- SKIPTON BUILDING SOCIETY FIX-TO-FRN FRN/20-02.10.2026	EUR	100'000		100'000			
0.010 SKIPTON BUILDING SOCIETY S. -20192- 0.01%/19-22.09.2024	EUR	100'000		100'000			
1.250 SSE PLC 1.25%/20-16.04.2025	EUR	100'000		100'000			
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/19-12.02.2030	USD	200'000		200'000			
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/21-23.09.2031	EUR	100'000			100'000	86'257.46	0.04
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-23.11.2025	USD	200'000		200'000			
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-12.01.2028	USD	200'000			200'000	161'163.26	0.07
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-16.11.2028	USD	200'000		200'000			
- STANDARD CHARTERED PLC S. -2- FIX-TO-FRN FRN/19-28.06.2025	AUD	250'000		250'000			
4.000 THAMES WATER UTIL FIN 4%/23-18.04.2027	EUR	100'000		100'000			
0.950 TRITAX EUROBOX PLC 0.95%/21-02.06.2026	EUR	100'000		100'000			
0.375 UK TSY 0 3/8% 2026 0.375%/21-22.10.2026	GBP	1'840'000		1'510'000	330'000	332'692.20	0.14
1.500 UNILEVER PLC S. -58- 1.5%/19-22.07.2026	GBP	100'000		100'000			
0.125 UNITED KINGDOM 0 1/8% 2026 0.125%/20-30.01.2026	GBP	2'008'000		1'658'000	350'000	360'344.34	0.15
0.125 UNITED KINGDOM 0 1/8% 2028 0.125%/20-31.01.2028	GBP	1'800'000	400'000	1'880'000	320'000	305'986.60	0.13
0.625 UNITED KINGDOM 0 5/8% 2025 0.625%/19-07.06.2025	GBP	2'530'000		2'090'000	440'000	466'521.13	0.20
1.625 UNITED KINGDOM 1 5/8% 2028 1.625%/18-22.10.2028	GBP		1'000'000	620'000	380'000	381'081.14	0.16
1.250 UNITED KINGDOM 1.25%/17-22.07.2027	GBP	2'300'000		1'870'000	430'000	435'955.48	0.18
1.500 UNITED KINGDOM 1.5%/16-22.07.2026	GBP	2'450'000		1'990'000	460'000	481'306.62	0.20
2.000 UNITED KINGDOM 2%/15-07.09.2025	GBP	2'250'000		1'860'000	390'000	418'424.79	0.18
2.750 UNITED KINGDOM 2.75%/14-07.09.2024	GBP	1'952'000		1'952'000			
4.250 UNITED KINGDOM 4.25%/06-07.12.2027	GBP	1'900'000	200'000	1'750'000	350'000	391'699.82	0.17
5.000 UNITED KINGDOM 5%/01-07.03.2025	GBP	2'100'000	600'000	2'410'000	290'000	323'830.95	0.14
0.250 UNITED KINGDOM GILT 0.25%/21-31.01.2025	GBP	2'030'000	690'000	2'720'000			
3.500 UNITED KINGDOM GILT 3.5%/23-22.10.2025	GBP	300'000	400'000	330'000	370'000	405'151.92	0.17

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.125 UNITED KINGDOM GILT 4.125%/22-29.01.2027	GBP	1'100'000		770'000	330'000	366'100.73	0.16
4.500 UNITED KINGDOM GILT 4.5%/23-07.06.2028	GBP		200'000		200'000	225'857.91	0.10
- VIRGIN MONEY UK PLC (subordinated) S. -7- FIX-TO-FRN FRN/21-19.08.2031	GBP	100'000		100'000			
- VIRGIN MONEY UK PLC FIX-TO-FRN FRN/23-29.10.2028	EUR	100'000		100'000			
1.875 VODAFONE GROUP 1.875%/14-11.09.2025	EUR	100'000		100'000			
1.125 VODAFONE GROUP PLC 1.125%/17-20.11.2025	EUR	100'000		100'000			
4.125 VODAFONE GROUP PLC 4.125%/18-30.05.2025	USD	40'000			40'000	34'648.30	0.01
2.200 VODAFONE GROUP PLC S. -55- 2.2%/16-25.08.2026	EUR	100'000		100'000			
6.875 WEIR GROUP PLC (THE) 6.875%/23-14.06.2028	GBP		100'000	100'000			
3.375 WHITBREAD (reg. -S-) 3.375%/15-16.10.2025	GBP	100'000		100'000			
0.125 YORKSHIRE BUILDING SOC 0.125%/19-08.05.2024	EUR	100'000		100'000			
0.625 YORKSHIRE BUILDING SOC 0.625%/20-21.09.2025	EUR	100'000		100'000			
- YORKSHIRE BUILDING SOC FIX-TO-FRN FRN/19-18.04.2025	GBP	100'000		100'000			
						<b>7'998'276.78</b>	<b>3.39</b>
<b>United States</b>							
1.500 3M COMPANY 1.5%/14-09.11.2026	EUR		100'000		100'000	90'313.96	0.04
2.000 3M COMPANY 2%/19-14.02.2025	USD	200'000		200'000			
2.250 3M COMPANY S. -F- 2.25%/16-19.09.2026	USD	200'000		200'000			
3.000 3M S. F 3%/15-07.08.2025	USD	40'000			40'000	34'124.77	0.01
0.950 7-ELEVEN INC -144A- 0.95%/21-10.02.2026	USD	30'000			30'000	24'345.91	0.01
0.800 7-ELEVEN INC S. -S- -144A- 0.8%/21-10.02.2024	USD	50'000		50'000			
3.750 ABBOTT LABORATORIES 3.75%/16-30.11.2026	USD	200'000		200'000			
1.375 ABBVIE 1.375%/16-17.05.2024	EUR	150'000		150'000			
3.200 ABBVIE 3.2%/16-14.05.2026	USD	100'000		100'000			
3.600 ABBVIE 3.6%/15-14.05.2025	USD	300'000		250'000	50'000	43'144.42	0.02
1.250 ABBVIE INC 1.25%/20-01.06.2024	EUR	100'000		100'000			
2.600 ABBVIE INC 2.6%/20-21.11.2024	USD	250'000		250'000			
2.950 ABBVIE INC 2.95%/20-21.11.2026	USD	250'000		250'000			
3.800 ABBVIE INC 3.8%/20-15.03.2025	USD	140'000		140'000			
3.850 ABBVIE INC 3.85%/20-15.06.2024	USD	100'000		100'000			
3.350 ACE INA HOLDINGS 3.35%/15-03.05.2026	USD	200'000		150'000	50'000	42'445.47	0.02
2.150 ADOBE INC 2.15%/20-01.02.2027	USD	200'000		170'000	30'000	24'589.67	0.01
5.950 ADVANCE AUTO PARTS 5.95%/23-09.03.2028	USD		100'000	100'000			
1.375 AES CORP/THE 1.375%/21-15.01.2026	USD	100'000		50'000	50'000	40'684.97	0.02
3.300 AES CORP/THE -144A- 3.3%/20-15.07.2025	USD	200'000		200'000			
0.932 AFLAC INC 0.932%/17-25.01.2027	JPY	100'000'000		100'000'000			
0.650 AIG GLOBAL FUNDING -144A- 0.65%/21-17.06.2024	USD	80'000		80'000			
0.900 AIG GLOBAL FUNDING -144A- 0.9%/20-22.09.2025	USD	50'000			50'000	41'051.29	0.02
2.875 AIR LEASE CORP 2.875%/20-15.01.2026	USD	30'000			30'000	25'200.64	0.01
3.375 AIR LEASE CORP 3.375%/20-01.07.2025	USD	100'000		50'000	50'000	42'779.13	0.02
1.875 AIR LEASE CORP S. -A- 1.875%/21-15.08.2026	USD	100'000		100'000	100'000	80'868.15	0.03
2.200 AIR LEASE CORP S. -A- 2.2%/22-15.01.2027	USD	200'000		150'000	50'000	40'327.73	0.02
2.300 AIR LEASE CORP S. -A- 2.3%/20-01.02.2025	USD	30'000		30'000			
5.400 AIR LEASE CORP S. -A- 5.4%/23-01.06.2028	CAD		50'000		50'000	32'946.81	0.01
1.000 AIR PRODUCTS & CHEMICALS 1%/15-12.02.2025	EUR	200'000		200'000			
- ALLSTATE ( subordinated ) S. -B- FIX-TO-FLOATER 5.75%/13-15.08.2053	USD	30'000		30'000			
0.750 ALLSTATE CORP 0.75%/20-15.12.2025	USD	50'000			50'000	40'626.16	0.02
5.125 ALLY FINANCIAL 5.125%/14-30.09.2024	USD	30'000		30'000			
4.750 ALLY FINANCIAL INC 4.75%/22-09.06.2027	USD	150'000		150'000			
7.100 ALLY FINANCIAL INC 7.1%/22-15.11.2027	USD	200'000		100'000	100'000	91'673.46	0.04
1.998 ALPHABET 1.998%/16-15.08.2026	USD	100'000		100'000			
4.400 ALTRIA GROUP INC 4.4%/19-14.02.2026	USD	200'000		150'000	50'000	43'322.97	0.02
6.200 ALTRIA GROUP INC 6.2%/23-01.11.2028	USD		50'000		50'000	45'710.59	0.02
3.800 AMAZON.COM 3.8%/14-05.12.2024	USD	200'000		200'000			
0.450 AMAZON.COM INC 0.45%/21-12.05.2024	USD	100'000		100'000			
0.800 AMAZON.COM INC 0.8%/20-03.06.2025	USD	50'000		50'000			
1.000 AMAZON.COM INC 1%/21-12.05.2026	USD	300'000		200'000	100'000	81'045.14	0.03
2.730 AMAZON.COM INC 2.73%/22-13.04.2024	USD	200'000		200'000			
2.800 AMAZON.COM INC 2.8%/18-22.08.2024	USD	100'000		100'000			
3.300 AMAZON.COM INC 3.3%/22-13.04.2027	USD	70'000			70'000	59'082.14	0.03
4.550 AMAZON.COM INC 4.55%/22-01.12.2027	USD	200'000	100'000	200'000	100'000	87'760.84	0.04
4.000 AMCOR FLEXIBLES NORTH AM 4%/22-17.05.2025	USD	200'000		150'000	50'000	43'180.57	0.02
1.000 AMERICAN ELECTRIC POWER S. -N- 1%/20-01.11.2025	USD	60'000			60'000	49'068.92	0.02
1.650 AMERICAN EXPRESS CO 1.65%/21-04.11.2026	USD	100'000			100'000	80'510.25	0.03
2.500 AMERICAN EXPRESS CO 2.5%/19-30.07.2024	USD	100'000		100'000			
3.000 AMERICAN EXPRESS CO 3%/17-30.10.2024	USD	50'000		50'000			
3.300 AMERICAN EXPRESS CO 3.3%/22-03.05.2027	USD	200'000		100'000	100'000	83'478.94	0.04
3.400 AMERICAN EXPRESS CO 3.4%/19-22.02.2024	USD	100'000		100'000			
1.000 AMERICAN HONDA FINANCE 1%/20-10.09.2025	USD	50'000		50'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.200 AMERICAN HONDA FINANCE 1.2%/20-08.07.2025	USD	200'000		150'000	50'000	41'760.12	0.02
1.950 AMERICAN HONDA FINANCE 1.95%/20-18.10.2024	EUR	100'000		100'000			
5.650 AMERICAN HONDA FINANCE 5.65%/23-15.11.2028	USD		50'000		50'000	45'270.56	0.02
1.300 AMERICAN HONDA FINANCE S. -A- 1.3%/21-09.09.2026	USD	200'000		200'000			
1.500 AMERICAN HONDA FINANCE S. -A- 1.5%/22-13.01.2025	USD	200'000		200'000			
2.350 AMERICAN HONDA FINANCE S. -A- 2.35%/20-08.01.2027	USD	100'000		80'000	20'000	16'429.83	0.01
3.900 AMERICAN INTERNATIONAL GROUP 3.9%/16-01.04.2026	USD	106'000		106'000			
2.500 AMERICAN INTL GROUP 2.5%/20-30.06.2025	USD	128'000		128'000			
3.375 AMERICAN TOWER 3.375%/16-15.10.2026	USD	100'000		50'000	50'000	41'985.29	0.02
5.000 AMERICAN TOWER 5%/13-15.02.2024	USD	100'000		100'000			
0.450 AMERICAN TOWER CORP 0.45%/21-15.01.2027	EUR	200'000		200'000			
0.600 AMERICAN TOWER CORP 0.6%/20-15.01.2024	USD	40'000		40'000			
1.500 AMERICAN TOWER CORP 1.5%/20-31.01.2028	USD		100'000	50'000	50'000	38'236.84	0.02
1.600 AMERICAN TOWER CORP 1.6%/21-15.04.2026	USD	100'000		100'000			
2.750 AMERICAN TOWER CORP 2.75%/19-15.01.2027	USD		100'000	100'000			
3.650 AMERICAN TOWER CORP 3.65%/22-15.03.2027	USD	100'000		50'000	50'000	42'076.64	0.02
5.800 AMERICAN TOWER CORP 5.8%/23-15.11.2028	USD		50'000		50'000	44'891.80	0.02
2.600 AMGEN 2.6%/16-19.08.2026	USD	100'000		100'000			
3.625 AMGEN 3.625%/14-22.05.2024	USD	200'000		200'000			
1.900 AMGEN INC 1.9%/20-21.02.2025	USD	30'000		30'000			
2.200 AMGEN INC 2.2%/20-21.02.2027	USD		100'000		100'000	81'135.44	0.03
5.150 AMGEN INC 5.15%/23-02.03.2028	USD		150'000	50'000	100'000	88'230.61	0.04
3.200 AMPHENOL 3.2%/17-01.04.2024	USD	200'000		200'000			
3.500 ANALOG DEVICES 3.5%/16-05.12.2026	USD	100'000		100'000			
3.650 ANHEUSER-BUSCH CO/INBEV 3.65%/19-01.02.2026	USD	100'000		70'000	30'000	25'755.89	0.01
2.750 ANTARES HOLDINGS -144A- 2.75%/21-15.01.2027	USD	250'000		250'000			
3.950 ANTARES HOLDINGS -144A- 3.95%/21-15.07.2026	USD	250'000		250'000			
1.500 ANTHEM INC 1.5%/21-15.03.2026	USD	150'000		150'000			
2.375 ANTHEM INC 2.375%/19-15.01.2025	USD	200'000		200'000			
- APOLLO MANAGEMENT HOLDIN (subordinated) FIX-TO-FRN -144A-FRN/19-14.01.2050	USD	30'000			30'000	24'694.48	0.01
3.400 APPALACHIAN POWER CO S. -V- 3.4%/15-01.06.2025	USD	200'000		200'000			
2.450 APPLE 2.45%/16-04.08.2026	USD	200'000		170'000	30'000	25'005.57	0.01
3.000 APPLE 3%/17-09.02.2024	USD	100'000		100'000			
3.200 APPLE 3.2%/15-13.05.2025	USD	100'000		100'000			
3.250 APPLE 3.25%/16-23.02.2026	USD	200'000		150'000	50'000	42'712.32	0.02
3.350 APPLE 3.35%/17-09.02.2027	USD	100'000		70'000	30'000	25'413.99	0.01
3.450 APPLE 3.45%/14-06.05.2024	USD	50'000		50'000			
- APPLE INC 0%/19-15.11.2025	EUR	100'000		100'000			
0.700 APPLE INC 0.7%/21-08.02.2026	USD	100'000		50'000	50'000	40'699.14	0.02
0.875 APPLE INC 0.875%/17-24.05.2025	EUR	100'000		100'000			
1.125 APPLE INC 1.125%/20-11.05.2025	USD	100'000		70'000	30'000	25'225.80	0.01
2.050 APPLE INC 2.05%/19-11.09.2026	USD	200'000		140'000	60'000	49'394.25	0.02
2.500 APPLE INC 2.50%/15-09.02.2025	USD	100'000		100'000			
2.513 APPLE INC 2.513%/17-19.08.2024	CAD	150'000		150'000			
2.750 APPLE INC 2.75%/17-13.01.2025	USD	200'000		200'000			
2.850 APPLE INC 2.85%/17-11.05.2024	USD	200'000		200'000			
2.900 APPLE INC 2.9%/17-12.09.2027	USD		100'000	50'000	50'000	41'526.88	0.02
3.000 APPLE INC 3%/17-20.06.2027	USD	200'000		170'000	30'000	25'055.85	0.01
3.600 APPLE INC 3.6%/16-10.06.2026	AUD	100'000		50'000	50'000	28'151.80	0.01
2.150 ARES CAPITAL CORP 2.15%/21-15.07.2026	USD	100'000		100'000		79'993.53	0.03
3.250 ARES CAPITAL CORP 3.25%/20-15.07.2025	USD	40'000		40'000		33'840.99	0.01
3.875 ARES CAPITAL CORP 3.875%/20-15.01.2026	USD	30'000			30'000	25'343.83	0.01
- ARES FINANCE CO (subordinated) FIX-TO-FRN -144A-FRN/21-30.06.2051	USD	80'000		80'000			
3.150 ARIZONA PUBLIC SERVICE 3.15%/15-15.05.2025	USD	200'000		200'000			
4.375 ASHTEAD CAPITAL INC -144A- 4.375%/17-15.08.2027	USD	200'000		200'000			
6.125 ASSURED GUARANTY US HLDG 6.125%/23-15.09.2028	USD		50'000		50'000	45'428.34	0.02
0.700 ASTRAZENECA FINANCE LLC 0.7%/21-28.05.2024	USD	100'000		100'000			
1.200 ASTRAZENECA FINANCE LLC 1.2%/21-28.05.2026	USD	50'000		50'000			
2.400 AT&T 2.4%/14-15.03.2024	EUR	100'000		100'000			
3.500 AT&T 3.5%/13-17.12.2025	EUR	150'000		150'000			
0.250 AT&T INC 0.25%/19-04.03.2026	EUR	100'000		100'000	100'000	89'314.36	0.04
0.900 AT&T INC 0.9%/21-25.03.2024	USD	100'000		100'000			
1.650 AT&T INC 1.65%/20-01.02.2028	USD		100'000	50'000	50'000	38'745.21	0.02
1.700 AT&T INC 1.7%/21-25.03.2026	USD	200'000		150'000	50'000	40'935.62	0.02
1.800 AT&T INC 1.8%/18-05.09.2026	EUR	100'000		100'000			
2.300 AT&T INC 2.3%/20-01.06.2027	USD		100'000	50'000	50'000	40'310.62	0.02
2.850 AT&T INC 2.85%/17-25.05.2024	CAD	300'000		300'000			
2.900 AT&T INC 2.9%/18-04.12.2026	GBP	100'000		100'000			
3.800 AT&T INC 3.8%/19-15.02.2027	USD		100'000	100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.875 AT&T INC 3.875%/19-15.01.2026	USD	100'000		100'000			
4.100 AT&T INC 4.1%/18-15.02.2028	USD		100'000	50'000	50'000	42'448.95	0.02
4.100 AT&T INC 4.1%/18-19.01.2026	AUD	50'000		50'000			
5.500 AT&T INT (reg. -S-) 5.5%/07-15.03.2027	GBP	100'000		100'000			
1.608 ATHENE GLOBAL FU -144A- 1.608%/21-29.06.2026	USD	80'000		80'000			
0.366 ATHENE GLOBAL FUNDING 0.366%/21-10.09.2026	EUR	100'000		100'000			
0.832 ATHENE GLOBAL FUNDING 0.832%/22-08.01.2027	EUR	200'000		200'000			
1.716 ATHENE GLOBAL FUNDING -144A- 1.716%/22-07.01.2025	USD	200'000		200'000			
1.730 ATHENE GLOBAL FUNDING -144A- 1.73%/21-02.10.2026	USD	100'000		100'000			
2.100 ATHENE GLOBAL FUNDING 2.1%/20-24.09.2025	CAD	30'000		30'000			
4.760 ATHENE GLOBAL FUNDING 4.76%/22-21.04.2027	AUD	100'000			100'000	53'683.26	0.02
4.500 AUTOZONE INC 4.5%/23-01.02.2028	USD		100'000	100'000			
6.250 AUTOZONE INC 6.25%/23-01.11.2028	USD		50'000		50'000	45'805.12	0.02
3.150 AVANGRID INC 3.15%/17-01.12.2024	USD	100'000		100'000			
3.200 AVANGRID INC 3.2%/20-15.04.2025	USD	200'000		200'000			
1.950 AVIATION CAPITAL GROUP -144A- 1.95%/21-30.01.2026	USD	30'000			30'000	24'555.75	0.01
5.500 AVIATION CAPITAL GROUP -144A- 5.5%/20-15.12.2024	USD	100'000		100'000			
1.231 BAKER HUGHES LLC/CO-OBL 1.231%/21-15.12.2023	USD	200'000		200'000			
2.061 BAKER HUGHES LLC/CO-OBL 2.061%/21-15.12.2026	USD	100'000		50'000	50'000	40'623.42	0.02
4.000 BANK OF AMERICA (subordinated) S. -L- 4%/15-22.01.2025	USD	80'000		80'000			
4.200 BANK OF AMERICA (subordinated) S. -L- 4.2%/14-26.08.2024	USD	80'000		80'000			
2.375 BANK OF AMERICA 2.375%/14-19.06.2024	EUR	100'000		100'000			
4.000 BANK OF AMERICA 4%/14-01.04.2024	USD	200'000		200'000			
4.250 BANK OF AMERICA CORP (subordinated) S. -L- 4.25%/14-22.10.2026	USD	150'000		150'000			
- BANK OF AMERICA CORP FIX-TO-FLOATER 1.776%/17-04.05.2027	EUR	100'000			100'000	91'201.11	0.04
- BANK OF AMERICA CORP FIX-TO-FRN FRN/18-23.07.2024	USD	100'000		100'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-09.05.2026	EUR	100'000		100'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-22.10.2025	USD	50'000		50'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2027	USD	80'000			80'000	67'750.16	0.03
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2026	USD	200'000		200'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2024	USD	50'000		50'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2026	USD	200'000		200'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-25.09.2025	USD	200'000		200'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-06.12.2025	USD	200'000		200'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-14.06.2024	USD	100'000		100'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.07.2027	USD	380'000		280'000	100'000	80'722.38	0.03
- BANK OF AMERICA CORP FIX-TO-FRN FRN/22-02.04.2026	USD	200'000		100'000	100'000	85'988.65	0.04
- BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2026	USD	200'000		200'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/23-15.09.2029	USD		50'000		50'000	44'883.06	0.02
- BANK OF AMERICA CORP S. -886- FIX-TO-FRN FRN/22-27.10.2026	EUR	100'000		100'000	100'000	92'434.16	0.04
3.500 BANK OF AMERICA CORP S. -L- 3.5%/16-19.04.2026	USD	100'000		100'000	100'000	85'321.48	0.04
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-19.05.2024	USD	40'000		40'000			
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-24.03.2026	CAD	40'000			40'000	25'501.43	0.01
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-11.03.2027	USD	200'000		100'000	100'000	81'753.01	0.03
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-22.04.2025	USD	100'000		100'000			
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-04.02.2028	USD	200'000		100'000	100'000	81'436.63	0.03
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-10.11.2028	USD	200'000		150'000	50'000	45'392.63	0.02
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-16.03.2028	CAD	100'000		50'000	50'000	31'285.82	0.01
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-22.07.2028	USD	200'000		100'000	100'000	87'170.30	0.04
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-27.04.2028	USD	200'000		100'000	100'000	85'705.74	0.04
- BANK OF AMERICA FIX-TO-FRN 1.379%/17-07.02.2025	EUR	200'000		200'000			
- BANK OF AMERICA FRN 18-23.01.2026	USD	30'000		30'000			
2.300 BANK OF AMERICA S. -818- (reg.-S-) 2.3%/16-25.07.2025	GBP	100'000		100'000			
4.450 BANK OF AMERICA S. -L- (subordinated) 4.45%/16-03.03.2026	USD	100'000			100'000	86'600.92	0.04
3.950 BANK OF AMERICA S. -L- 3.95%/15-21.04.2025	USD	100'000		100'000			
- BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.093%/17-01.10.2025	USD	100'000		100'000			
- BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.55%/18-05.03.2024	USD	50'000		50'000			
0.500 BANK OF NY MELLON CORP 0.5%/21-26.04.2024	USD	50'000		50'000			
0.850 BANK OF NY MELLON CORP 0.85%/21-25.10.2024	USD	300'000		300'000			
2.050 BANK OF NY MELLON CORP 2.05%/22-26.01.2027	USD	200'000		100'000	100'000	81'250.70	0.03
- BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2028	USD	200'000		200'000			
0.750 BANK OF NY MELLON CORP S. -J- 0.75%/21-28.01.2026	USD	200'000		80'000	120'000	97'462.76	0.04
2.100 BANK OF NY MELLON CORP S. -J- 2.1%/19-24.10.2024	USD	50'000		50'000			
3.350 BANK OF NY MELLON CORP S. -J- 3.35%/22-25.04.2025	USD	100'000		100'000			
2.800 BANK OF NY MELLON S. -I- 2.8%/16-04.05.2026	USD	200'000		200'000			
7.625 BANK ONE 7.625%/96-15.10.2026	USD	200'000		150'000	50'000	46'782.17	0.02
- BANK S. -2018-BN15 ASB- FRN/18-15.11.2061	USD	500'000		200'000	300'000	234'896.17	0.10
3.300 BARINGS BDC INC 3.3%/22-23.11.2026	USD	100'000		100'000			
2.789 BAT CAPITAL CORP 2.789%/19-06.09.2024	USD	30'000		30'000			
3.215 BAT CAPITAL CORP 3.215%/19-06.09.2026	USD	100'000		100'000			
3.222 BAT CAPITAL CORP 3.222%/18-15.08.2024	USD	250'000		250'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.700	BAT CAPITAL CORP 4.7%/20-02.04.2027	USD	200'000	150'000	50'000	43'072.97	0.02
2.600	BAXTER INTERNATIONAL 2.6%/16-15.08.2026	USD	200'000	150'000	50'000	41'282.02	0.02
1.322	BAXTER INTERNATIONAL INC 1.322%/22-29.11.2024	USD	100'000	100'000			
3.375	BAYER US FINANCE -144A- 3.375%/14-08.10.2024	USD	200'000	200'000			
4.250	BAYER US FINANCE II LLC -144A- 4.25%/18-15.12.2025	USD	200'000	200'000			
4.743	BAYPORT POLYMERS LLC -144A- 4.743%/22-14.04.2027	USD	70'000		70'000	58'624.51	0.02
2.500	BB&T CORPORATION S. -G- 2.5%/19-01.08.2024	USD	30'000	30'000			
3.734	BECTON DICKINSON 3.734%/14-15.12.2024	USD	150'000	150'000			
0.034	BECTON DICKINSON AND CO 0.034%/21-13.08.2025	EUR	100'000	100'000			
3.363	BECTON DICKINSON AND CO 3.363%/17-06.06.2024	USD	46'000	46'000			
4.693	BECTON DICKINSON AND CO 4.693%/23-13.02.2028	USD		100'000	50'000	43'382.16	0.02
3.933	BENCHMARK MORTGAGE TRUST S. -2019-B9 AAB- 3.9325%/19-15.03.2052	USD	500'000	500'000			
3.125	BERKSHIRE HATHAWAY 3.125%/16-15.03.2026	USD	100'000	100'000			
4.050	BERKSHIRE HATHAWAY ENERG 4.05%/21-15.04.2025	USD	100'000	100'000			
0.170	BERKSHIRE HATHAWAY INC 0.17%/19-13.09.2024	JPY	100'000'000	100'000'000			
0.173	BERKSHIRE HATHAWAY INC 0.173%/21-15.04.2026	JPY	100'000'000		100'000'000	580'742.75	0.25
0.879	BERKSHIRE HATHAWAY INC 0.879%/20-16.04.2025	JPY	100'000'000	100'000'000			
4.875	BERRY GLOBAL ESCROW CORP -144A- 4.875%/19-15.07.2026	USD	200'000	150'000	50'000	43'033.81	0.02
1.500	BERRY GLOBAL INC 1.5%/20-15.01.2027	EUR		100'000	100'000		
1.570	BERRY GLOBAL INC 1.57%/21-15.01.2026	USD	100'000	50'000	50'000	41'016.24	0.02
4.050	BIOGEN 4.05%/15-15.09.2025	USD	100'000	50'000	50'000	43'161.43	0.02
3.300	BIO-RAD LABS 3.3%/22-15.03.2027	USD	70'000	40'000	30'000	24'914.61	0.01
5.950	BLACK HILLS CORP 5.95%/23-15.03.2028	USD		100'000	100'000		
1.750	BLACKSTONE PRIVATE CRE 1.75%/21-30.11.2026	EUR	100'000		100'000	87'630.59	0.04
1.750	BLACKSTONE PRIVATE CRE 1.75%/22-15.09.2024	USD	100'000	100'000			
2.350	BLACKSTONE PRIVATE CRE 2.35%/22-22.11.2024	USD	100'000	100'000			
2.700	BLACKSTONE PRIVATE CRE 2.7%/22-15.01.2025	USD	200'000	200'000			
4.875	BLACKSTONE PRIVATE CRE 4.875%/22-14.04.2026	GBP	100'000	100'000			
3.625	BLACKSTONE SECURED LEND 3.625%/21-15.01.2026	USD	30'000		30'000	25'188.69	0.01
1.000	BMW US CAPITAL (reg -S-) 1%/15-20.04.2027	EUR	100'000	90'000	10'000	8'878.93	0.00
0.800	BMW US CAPITAL LLC -144A- 0.8%/21-01.04.2024	USD	50'000	50'000			
3.250	BMW US CAPITAL LLC -144A- 3.25%/22-01.04.2025	USD	200'000	200'000			
3.450	BMW US CAPITAL LLC -144A- 3.45%/22-01.04.2027	USD	70'000	70'000			
3.900	BMW US CAPITAL LLC -144A- 3.9%/20-09.04.2025	USD	200'000	200'000			
5.050	BMW US CAPITAL LLC -144A- 5.05%/23-11.08.2028	USD		50'000	50'000	44'279.55	0.02
3.000	BMW US CAPITAL LLC 3%/24-02.11.2027	EUR		50'000	50'000	46'984.16	0.02
3.000	BNY MELLON S. G 3%/15-24.02.2025	USD	30'000	30'000			
5.750	BOC AVIATION USA CORP 5.75%/23-09.11.2028	USD		200'000	200'000	180'081.57	0.08
0.100	BOOKING HOLDINGS INC 0.1%/21-08.03.2025	EUR	100'000	100'000			
4.000	BOOKING HOLDINGS INC 4%/22-15.11.2026	EUR	200'000	200'000			
5.000	BORGWARNER INC -144A- 5%/20-01.10.2025	USD	50'000	50'000			
2.650	BORGWARNER INC 2.65%/20-01.07.2027	USD	100'000	50'000	50'000	40'638.25	0.02
3.200	BOSTON PROPERTIES LP 3.2%/17-15.01.2025	USD	200'000	200'000			
1.900	BOSTON SCIENTIFIC CORP 1.9%/20-01.06.2025	USD	50'000		50'000	42'216.44	0.02
3.450	BOSTON SCIENTIFIC CORP 3.45%/19-01.03.2024	USD	66'000	66'000			
3.119	BP CAP MARKETS AMERICA 3.119%/18-04.05.2026	USD	150'000	150'000			
3.410	BP CAP MARKETS AMERICA 3.41%/19-11.02.2026	USD	100'000	100'000			
3.588	BP CAP MARKETS AMERICA 3.588%/18-14.04.2027	USD	200'000	250'000	50'000	42'317.85	0.02
3.796	BP CAP MARKETS AMERICA 3.796%/18-21.09.2025	USD	30'000		30'000	25'912.76	0.01
4.125	BRAMBLES USA -144A- 4.125%/15-23.10.2025	USD	200'000	200'000			
1.750	BRIGHTSE FIN GBLB FUND -144A- 1.75%/22-13.01.2025	USD	200'000	200'000			
0.750	BRISTOL-MYERS SQUIBB CO 0.75%/20-13.11.2025	USD	100'000	50'000	50'000	40'962.30	0.02
2.900	BRISTOL-MYERS SQUIBB CO 2.9%/20-26.07.2024	USD	139'000	139'000			
3.200	BRISTOL-MYERS SQUIBB CO 3.2%/20-15.06.2026	USD	100'000	100'000			
3.875	BRISTOL-MYERS SQUIBB CO 3.875%/20-15.08.2025	USD	19'000	19'000			
3.900	BRISTOL-MYERS SQUIBB CO 3.9%/20-20.02.2028	USD		100'000	50'000	42'518.82	0.02
3.900	BRIXMOR OPERATING PART 3.9%/17-15.03.2027	USD	200'000	150'000	50'000	41'944.74	0.02
3.875	BROADCOM CRP / CAYMN FI 3.875%/18-15.01.2027	USD	200'000	100'000	100'000	85'126.59	0.04
1.950	BROADCOM INC -144A- 1.95%/21-15.02.2028	USD		100'000	70'000	23'447.09	0.01
3.137	BROADCOM INC -144A- 3.137%/21-15.11.2035	USD	100'000	100'000			
3.459	BROADCOM INC 3.459%/20-15.09.2026	USD	100'000	100'000			
0.850	BRUNSWICK CORP 0.85%/21-18.08.2024	USD	200'000	200'000			
3.250	BUNGE LTD FINANCE CORP 3.25%/16-15.08.2026	USD	200'000	150'000	50'000	41'975.34	0.02
3.400	BURLINGTN NORTH SANTA FE 3.4%/14-01.09.2024	USD	200'000	200'000			
5.850	CAMDEN PROPERTY TRUST 5.85%/23-03.11.2026	USD		50'000	50'000	44'916.51	0.02
3.750	CAPITAL ONE FINANCIAL 3.75%/16-28.07.2026	USD	300'000	200'000	100'000	84'510.75	0.04
4.200	CAPITAL ONE FINANCIAL 4.2%/15-29.10.2025	USD	100'000		100'000	86'073.45	0.04
3.300	CAPITAL ONE FINANCIAL CO 3.3%/17-30.10.2024	USD		30'000	30'000		
3.650	CAPITAL ONE FINANCIAL CO 3.65%/20-11.05.2027	USD	200'000	60'000	140'000	117'350.12	0.05
3.900	CAPITAL ONE FINANCIAL CO 3.9%/19-29.01.2024	USD	100'000	100'000			

## 976 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/21-06.12.2024	USD	200'000	200'000			
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-24.07.2026	USD	100'000	100'000			
3.625	CARGILL INC -144A- 3.625%/22-22.04.2027	USD	70'000	40'000	30'000	25'426.46	0.01
2.242	CARRIER GLOBAL CORP 2.242%/20-15.02.2025	USD	6'000		6'000	5'119.42	0.00
3.400	CATERPILLAR 3.4%/14-15.05.2024	USD	100'000	100'000			
3.250	CATERPILLAR FINANCIAL SE 3.25%/14-01.12.2024	USD	200'000	200'000			
1.450	CATERPILLAR FINL SERVICE 1.45%/20-15.05.2025	USD	40'000		40'000	33'684.90	0.01
3.400	CATERPILLAR FINL SERVICE 3.4%/22-13.05.2025	USD	200'000	150'000	50'000	43'095.32	0.02
3.742	CATERPILLAR FINL SERVICE 3.742%/23-04.09.2026	EUR		100'000	100'000	95'787.41	0.04
2.150	CATERPILLAR FINL SERVICE S. -I- 2.15%/19-08.11.2024	USD	50'000	50'000			
0.450	CATERPILLAR FINL SERVICE S. -J- 0.45%/21-17.05.2024	USD	50'000	50'000			
0.600	CATERPILLAR FINL SERVICE S. -J- 0.6%/21-13.09.2024	USD	100'000	100'000			
0.800	CATERPILLAR FINL SERVICE S. -J- 0.8%/20-13.11.2025	USD	150'000	90'000	60'000	49'249.23	0.02
1.700	CATERPILLAR FINL SERVICE S. -J- 1.7%/22-08.01.2027	USD	200'000	150'000	50'000	40'484.85	0.02
5.150	CATERPILLAR FINL SERVICE S. -K- 5.15%/23-11.08.2025	USD		50'000	50'000	44'022.41	0.02
4.875	CBRE SERVICES INC 4.875%/15-01.03.2026	USD	200'000	200'000			
3.631	CD COMMERCIAL MORTGAGE TRUST S. -2017-CD3 A4- 3.631%/17-10.02.2050	USD	500'000		500'000	408'411.56	0.17
2.670	CDW LLC/CDW FINANCE 2.67%/21-01.12.2026	USD	200'000	180'000	20'000	16'345.61	0.01
1.250	CELANESE US HOLDINGS LLC 1.25%/17-11.02.2025	EUR	200'000	200'000			
1.400	CELANESE US HOLDINGS LLC 1.4%/21-05.08.2026	USD	100'000	100'000			
4.777	CELANESE US HOLDINGS LLC 4.777%/22-19.07.2026	EUR	200'000	200'000			
6.050	CELANESE US HOLDINGS LLC 6.05%/22-15.03.2025	USD	100'000	100'000			
6.165	CELANESE US HOLDINGS LLC 6.165%/22-15.07.2027	USD	100'000	50'000	50'000	44'702.94	0.02
5.250	CENTERPOINT ENERGY RES 5.25%/23-01.03.2028	USD		100'000	100'000		
0.750	CHARLES SCHWAB CORP 0.75%/21-18.03.2024	USD	100'000	100'000			
1.150	CHARLES SCHWAB CORP 1.15%/21-13.05.2026	USD	100'000	50'000	50'000	40'394.49	0.02
2.450	CHARLES SCHWAB CORP 2.45%/22-03.03.2027	USD		100'000	100'000	81'592.75	0.03
3.625	CHARLES SCHWAB CORP 3.625%/21-01.04.2025	USD	200'000	150'000	50'000	43'184.81	0.02
4.908	CHARTER COM OPERATING 4.908%/16-23.07.2025	USD	250'000	150'000	100'000	86'827.64	0.04
6.150	CHARTER COMM OPT LLC/CAP 6.15%/23-10.11.2026	USD		50'000	50'000	44'464.77	0.02
5.875	CHENIERE CORP CHRISTI HD 5.875%/17-31.03.2025	USD	100'000	50'000	50'000	44'013.91	0.02
2.954	CHEVRON 2.954%/16-16.05.2026	USD	100'000	50'000	50'000	42'287.81	0.02
1.554	CHEVRON CORP 1.554%/20-11.05.2025	USD	40'000	40'000		33'797.09	0.01
2.895	CHEVRON CORPORATION 2.895%/17-03.03.2024	USD	200'000	200'000			
3.900	CHEVRON USA INC 3.9%/21-15.11.2024	USD	100'000	100'000			
0.613	CIGNA CORP 0.613%/21-15.03.2024	USD	200'000	200'000			
4.125	CIGNA CORP 4.125%/19-15.11.2025	USD	200'000	150'000	50'000	43'281.78	0.02
4.500	CIGNA CORP 4.5%/20-25.02.2026	USD	100'000	67'000	33'000	28'669.97	0.01
3.450	CINTAS CORPORATION NO. 2 3.45%/22-01.05.2025	USD	200'000	200'000			
2.500	CISCO SYSTEMS 2.5%/16-20.09.2026	USD	200'000	200'000			
3.625	CISCO SYSTEMS 3.625%/14-04.03.2024	USD	100'000	100'000			
3.650	CITIBANK NA 3.65%/19-23.01.2024	USD	250'000	250'000			
3.875	CITIGROUP (subordinated) 3.875%/15-26.03.2025	USD	200'000	200'000			
4.400	CITIGROUP (subordinated) 4.4%/15-10.06.2025	USD	80'000		80'000	69'419.86	0.03
5.500	CITIGROUP (subordinated) 5.5%/13-13.09.2025	USD	40'000		40'000	35'138.80	0.01
1.750	CITIGROUP 1.75%/15-28.01.2025	EUR	100'000	100'000			
2.375	CITIGROUP 2.375%/14-22.05.2024	EUR	100'000	100'000			
3.300	CITIGROUP 3.3%/15-27.04.2025	USD	200'000	200'000			
3.700	CITIGROUP 3.7%/16-12.01.2026	USD	200'000	100'000	100'000	85'729.35	0.04
4.125	CITIGROUP 4.125%/16-25.07.2028	USD		100'000	100'000	83'569.94	0.04
4.600	CITIGROUP 4.6%/16-09.03.2026	USD	100'000		100'000	86'607.77	0.04
3.717	CITIGROUP COMMERCIAL MORTGAGE S. -2015-P1 A5- 3.717%/15-15.09.2048	USD	500'000	500'000			
-	CITIGROUP GLOBAL MARKETS S. -1615- STEP-UP/18-12.06.2024	USD	200'000	200'000			
4.090	CITIGROUP INC (subordinated) 4.09%/15-09.06.2025	CAD	300'000	300'000			
3.200	CITIGROUP INC 3.2%/16-21.10.2026	USD	300'000	200'000	100'000	83'630.30	0.04
3.400	CITIGROUP INC 3.4%/16-01.05.2026	USD	200'000	60'000	140'000	118'614.69	0.05
-	CITIGROUP INC FIX-TO-FRN FRN/18-24.07.2026	EUR	100'000	100'000			
-	CITIGROUP INC FIX-TO-FRN FRN/19-08.10.2027	EUR	100'000		100'000	87'622.01	0.04
-	CITIGROUP INC FIX-TO-FRN FRN/19-24.04.2025	USD	80'000	80'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-06.07.2026	EUR	100'000	100'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-08.04.2026	USD	50'000		50'000	42'860.69	0.02
-	CITIGROUP INC FIX-TO-FRN FRN/20-15.05.2024	USD	40'000	40'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-30.10.2024	USD	100'000	100'000			
-	CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2025	USD	100'000	100'000			
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2025	USD	200'000	200'000			
-	CITIGROUP INC FIX-TO-FRN FRN/21-09.06.2027	USD	300'000	300'000			
-	CITIGROUP INC FIX-TO-FRN FRN/21-28.01.2027	USD	200'000	200'000			
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD	200'000	200'000			
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2028	USD	200'000	200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2026	USD	200'000	100'000	100'000	85'074.60	0.04	
2.125	CITIGROUP S. 2.125%/14-10.09.2026	EUR	100'000	100'000				
5.150	CITIGROUP S. 6 5.15%/03-21.05.2026	GBP	40'000	15'000	25'000	27'904.49	0.01	
-	CITIZENS BANK NA/RI FIX-TO-FRN FRN/22-09.08.2028	USD	250'000	250'000				
2.850	CITIZENS FINANCIAL GROUP 2.85%/19-27.07.2026	USD	200'000	140'000	60'000	49'368.52	0.02	
5.500	CLEVELAND ELECTRIC ILLUMINATING 5.5%/09-15.08.2024	USD	200'000	200'000				
3.950	CNIH INDUSTRIAL CAP LLC 3.95%/22-23.05.2025	USD	200'000	150'000	50'000	43'196.87	0.02	
1.750	CNO GLOBAL FUNDING -144A- 1.75%/21-07.10.2026	USD	200'000	200'000				
1.125	COCA-COLA 1.125%/15-09.03.2027	EUR	200'000	200'000				
3.250	COCA-COLA 3.25%/16-11.06.2024	AUD	50'000	50'000				
3.375	COCA-COLA CO/THE 3.375%/20-25.03.2027	USD	100'000	50'000	50'000	42'415.95	0.02	
4.500	COLUMBIA PIPELINE 4.5%/16-01.06.2025	USD	100'000	50'000	50'000	43'385.11	0.02	
6.042	COLUMBIA PIPELINE HOLDCO -144A- 6.042%/23-15.08.2028	USD		50'000	50'000	44'822.13	0.02	
3.150	COMCAST 3.15%/16-01.03.2026	USD	100'000	50'000	50'000	42'493.26	0.02	
3.375	COMCAST 3.375%/15-15.08.2025	USD	300'000	260'000	40'000	34'383.53	0.01	
-	COMCAST CORP 0%/21-14.09.2026	EUR	100'000		100'000	87'285.64	0.04	
3.300	COMCAST CORP 3.3%/17-01.02.2027	USD	200'000	200'000				
3.300	COMCAST CORP 3.3%/20-01.04.2027	USD	100'000	100'000				
3.700	COMCAST CORP 3.7%/18-15.04.2024	USD	50'000	50'000				
3.950	COMCAST CORP 3.95%/18-15.10.2025	USD	250'000	250'000				
5.350	COMCAST CORP 5.35%/22-15.11.2027	USD	200'000	150'000	50'000	44'715.06	0.02	
2.500	COMERICA BANK 2.5%/19-23.07.2024	USD	250'000	250'000				
3.774	COMM MORTGAGE TRUST S. -2015-LC23 A4- 3.774%/15-10.10.2048	USD	1'000'000	1'000'000				
1.547	COMMONSPIRIT HEALTH 1.547%/20-01.10.2025	USD	50'000		50'000	41'355.86	0.02	
1.375	CONAGRA BRANDS INC 1.375%/20-01.11.2027	USD	200'000	100'000	100'000	76'512.64	0.03	
4.300	CONAGRA BRANDS INC 4.3%/18-01.05.2024	USD	100'000	100'000				
4.600	CONAGRA BRANDS INC 4.6%/18-01.11.2025	USD	100'000	100'000				
0.750	CONNECTICUT LIGHT & PWR S. -A- 0.75%/20-01.12.2025	USD	40'000		40'000	32'659.11	0.01	
2.125	CONOCOPHILLIPS COMPANY 2.125%/22-08.03.2024	USD	200'000	200'000				
4.750	CONSTELLATION BRANDS 4.75%/15-01.12.2025	USD	100'000	100'000				
4.350	CONSTELLATION BRANDS INC 4.35%/22-09.05.2027	USD	70'000	40'000	30'000	25'830.48	0.01	
2.268	CONTINENTAL RESOURCES -144A- 2.268%/21-15.11.2026	USD	200'000	150'000	50'000	40'376.23	0.02	
3.800	CONTINENTAL RESSOURCES 3.8%/14-01.06.2024	USD	200'000	200'000				
3.500	COREBRIDGE FINANCIAL INC -144A- 3.5%/22-04.04.2025	USD	100'000	100'000				
3.650	COREBRIDGE FINANCIAL INC -144A- 3.65%/22-05.04.2027	USD		100'000	100'000			
3.500	COREBRIDGE FINANCIAL INC 3.5%/23-04.04.2025	USD	100'000	50'000	50'000	42'994.90	0.02	
3.650	COREBRIDGE FINANCIAL INC 3.65%/23-05.04.2027	USD	100'000	50'000	50'000	41'674.08	0.02	
3.900	COTERRA ENERGY INC 3.9%/22-15.05.2027	USD	100'000	50'000	50'000	42'310.97	0.02	
3.875	CRH AMERICA -144A- 3.875%/15-18.05.2025	USD	200'000	200'000				
5.000	CROWN CASTLE INC 5%/23-11.01.2028	USD	200'000	100'000	250'000	50'000	43'382.63	0.02
1.050	CROWN CASTLE INTL CORP 1.05%/21-15.07.2026	USD	200'000	150'000	50'000	39'798.37	0.02	
2.900	CROWN CASTLE INTL CORP 2.9%/22-15.03.2027	USD	100'000	100'000				
4.450	CROWN CASTLE INTL CORP 4.45%/16-15.02.2026	USD	100'000	100'000				
2.600	CSX 2.6%/16-01.11.2026	USD	100'000	100'000				
3.250	CSX CORP 3.25%/17-01.06.2027	USD	100'000		100'000	83'563.93	0.04	
2.875	CVS HEALTH 2.875%/16-01.06.2026	USD	200'000	100'000	100'000	83'690.36	0.04	
3.875	CVS HEALTH 3.875%/15-20.07.2025	USD	150'000	150'000				
1.300	CVS HEALTH CORP 1.3%/20-21.08.2027	USD	200'000	200'000				
4.100	CVS HEALTH CORP 4.1%/18-25.03.2025	USD	200'000	200'000				
4.300	CVS HEALTH CORP 4.3%/18-25.03.2028	USD		200'000	100'000	85'491.46	0.04	
1.300	D.R. HORTON INC 1.3%/21-15.10.2026	USD	100'000	50'000	50'000	39'842.37	0.02	
1.550	DAE FUNDING LLC 1.55%/21-01.08.2024	USD	200'000	200'000				
0.750	DAIMLER FINANCE NA LLC -144A- 0.75%/21-01.03.2024	USD	150'000	150'000				
1.450	DAIMLER FINANCE NA LLC -144A- 1.45%/21-02.03.2026	USD	150'000	150'000				
3.500	DAIMLER FINANCE NA LLC -144A- 3.5%/15-03.08.2025	USD	200'000	200'000				
3.650	DAIMLER TRUCK FINAN NA -144A- 3.65%/22-07.04.2027	USD		150'000	150'000			
5.150	DAIMLER TRUCK FINAN NA -144A- 5.15%/23-16.01.2026	USD		150'000	150'000			
1.625	DAIMLER TRUCKS FINAN NA -144A- 1.625%/21-13.12.2024	USD	150'000	150'000				
2.000	DAIMLER TRUCKS FINAN NA -144A- 2%/21-14.12.2026	USD	150'000	150'000				
1.700	DANAHER CORP 1.7%/20-30.03.2024	EUR	100'000	100'000				
4.000	DELL INT LLC / EMC CORP 4%/21-15.07.2024	USD	30'000	30'000				
4.900	DELL INT LLC / EMC CORP 4.9%/21-01.10.2026	USD	100'000	100'000				
5.250	DELL INT LLC / EMC CORP 5.25%/23-01.02.2028	USD		100'000	50'000	44'337.72	0.02	
5.850	DELL INT LLC / EMC CORP 5.85%/21-15.07.2025	USD	30'000		30'000	26'533.16	0.01	
6.020	DELL INT LLC / EMC CORP 6.02%/21-15.06.2026	USD	200'000	100'000	100'000	89'026.76	0.04	
7.000	DELTA AIR LINES INC -144A- 7%/20-01.05.2025	USD	200'000	100'000	100'000	89'397.28	0.04	
5.250	DEVON ENERGY CORPORATION 5.25%/21-15.09.2024	USD	100'000	100'000				
5.250	DEVON ENERGY CORPORATION 5.25%/21-15.10.2027	USD	100'000	50'000	50'000	43'935.44	0.02	
4.625	DOLLAR GENERAL CORP 4.625%/22-01.11.2027	USD	200'000	100'000	50'000	43'161.42	0.02	
3.600	DOMINION ENERGY GAS HLDG 3.6%/14-15.12.2024	USD	200'000	200'000				
2.500	DOMINION ENERGY GAS HLDG S. -A- 2.5%/19-15.11.2024	USD	50'000	50'000				

978 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.450	DOMINION ENERGY INC S. -A- 1.45%/21-15.04.2026	USD	200'000		100'000	81'289.87	0.03	
0.500	DOW CHEMICAL CO/THE 0.5%/20-15.03.2027	EUR	100'000		100'000			
4.493	DOWDUPONT INC 4.493%/18-15.11.2025	USD	50'000		50'000	43'515.81	0.02	
1.050	DTE ENERGY CO 1.05%/20-01.06.2025	USD	30'000	30'000				
2.650	DUKE ENERGY 2.65%/16-01.09.2026	USD	200'000	200'000				
3.750	DUKE ENERGY 3.75%/14-15.04.2024	USD	100'000		100'000			
4.300	DUKE ENERGY CORP 4.3%/22-15.03.2028	USD		50'000	50'000	42'752.62	0.02	
1.800	DXC TECHNOLOGY CO 1.8%/21-15.09.2026	USD	100'000	50'000	50'000	39'976.31	0.02	
1.300	EAST OHIO GAS CO/THE S. -2020B- -144A- 1.3%/20-15.06.2025	USD	50'000		50'000	41'711.72	0.02	
3.103	EATON CORP 3.103%/17-15.09.2027	USD	200'000	150'000	50'000	41'610.57	0.02	
3.500	EATON VANCE CORP 3.5%/17-06.04.2027	USD	100'000		100'000	83'812.33	0.04	
1.400	EBAY INC 1.4%/21-10.05.2026	USD	50'000		20'000	16'239.17	0.01	
5.950	EBAY INC 5.95%/22-22.11.2027	USD		100'000	80'000	18'097.25	0.01	
5.250	ECOLAB INC 5.25%/22-15.01.2028	USD	200'000	150'000	50'000	44'664.80	0.02	
4.900	ELEVANCE HEALTH INC 4.9%/23-08.02.2026	USD		100'000	50'000	43'714.52	0.02	
2.750	ELI LILLY & CO 2.75%/15-01.06.2025	USD	100'000		50'000	42'800.14	0.02	
3.250	EMD FINANCIAL -144A- 3.25%/15-19.03.2025	USD	200'000	200'000				
0.833	EMERA US FINANCE LP 0.833%/21-15.06.2024	USD	250'000	250'000				
1.800	EMERSON ELECTRIC CO 1.8%/20-15.10.2027	USD	200'000	100'000	100'000	79'273.76	0.03	
5.550	ENERGY TRANSFER LP 5.55%/22-15.02.2028	USD		100'000	50'000	44'396.48	0.02	
6.050	ENERGY TRANSFER LP 6.05%/23-01.12.2026	USD		50'000	50'000	44'843.52	0.02	
2.900	ENERGY TRANSFER OPERATING 2.9%/20-15.05.2025	USD	50'000		50'000	42'621.07	0.02	
4.050	ENERGY TRANSFER PARTNERS 4.05%/15-15.03.2025	USD	100'000	100'000				
4.750	ENERGY TRANSFER PARTNERS 4.75%/15-15.01.2026	USD	30'000		30'000	26'117.06	0.01	
4.900	ENERGY TRANSFER PARTNERS 4.9%/13-01.02.2024	USD	200'000	200'000				
4.950	ENERGY TRANSFER PARTNERS 4.95%/18-15.06.2028	USD		100'000	50'000	43'350.27	0.02	
2.950	ENTERGY 2.95%/16-01.09.2026	USD	200'000	150'000	50'000	41'766.10	0.02	
0.900	ENTERGY CORP 0.9%/20-15.09.2025	USD	200'000	150'000	50'000	41'172.29	0.02	
0.950	ENTERGY LOUISIANA LLC 0.95%/21-01.10.2024	USD	100'000	100'000				
-	ENTERPRISE PRODUCTS OPER S. -D- FIX-TO-FLOATERS 4.875%/17-16.08.2077	USD	11'000	11'000				
3.700	ENTERPRISE PRODUCTS OPERATING 3.7%/15-15.02.2026	USD	200'000	150'000	50'000	42'938.42	0.02	
3.750	ENTERPRISE PRODUCTS OPERATING 3.75%/14-15.02.2025	USD	100'000	100'000				
3.900	ENTERPRISE PRODUCTS OPERATING 3.9%/14-15.02.2024	USD	200'000	200'000				
5.100	EQUIFAX INC 5.1%/23-01.06.2028	USD		100'000	50'000	43'758.16	0.02	
1.450	EQUINIX INC 1.45%/21-15.05.2026	USD	50'000		50'000	40'543.80	0.02	
2.625	EQUINIX INC 2.625%/19-18.11.2024	USD	50'000		50'000			
1.100	EQUITABLE FINANCIAL LIFE -144A- 1.1%/21-12.11.2024	USD	100'000	100'000				
1.300	EQUITABLE FINANCIAL LIFE -144A- 1.3%/21-12.07.2026	USD	100'000	50'000	50'000	39'863.48	0.02	
1.700	EQUITABLE FINANCIAL LIFE -144A- 1.7%/21-12.11.2026	USD	100'000	50'000	50'000	39'836.74	0.02	
2.450	EVERGY INC 2.45%/19-15.09.2024	USD	200'000	200'000				
5.450	EVERSOURCE ENERGY S. -Z- 5.45%/23-01.03.2028	USD		100'000	100'000	88'537.93	0.04	
3.950	EXELON 3.95%/15-15.06.2025	USD	200'000	200'000				
3.250	EXELON GENERATION CO LLC 3.25%/20-01.06.2025	USD	50'000	50'000				
6.250	EXPEDIA GROUP INC -144A- 6.25%/20-01.05.2025	USD	18'000	18'000				
5.000	EXPEDIA INC 5%/16-15.02.2026	USD	200'000	150'000	50'000	43'731.62	0.02	
2.709	EXXON MOBIL 2.709%/15-06.03.2025	USD	30'000		30'000	25'782.97	0.01	
3.043	EXXON MOBIL 3.043%/16-01.03.2026	USD	200'000	150'000	50'000	42'521.57	0.02	
0.142	EXXON MOBIL CORPORATION 0.142%/20-26.06.2024	EUR	100'000	100'000				
2.275	EXXON MOBIL CORPORATION 2.275%/19-16.08.2026	USD	200'000	200'000				
2.992	EXXON MOBIL CORPORATION 2.992%/20-19.03.2025	USD	250'000	200'000	50'000	43'050.45	0.02	
7.400	F&G ANNUITIES & LIFE INC 7.4%/23-13.01.2028	USD		50'000	50'000	45'155.48	0.02	
1.750	F&G GLOBAL FUNDI -144A- 1.75%/21-30.06.2026	USD	100'000		100'000	79'666.53	0.03	
0.900	F&G GLOBAL FUNDING -144A- 0.9%/21-20.09.2024	USD	200'000	200'000				
2.300	F&G GLOBAL FUNDING -144A- 2.3%/22-11.04.2027	USD	300'000	300'000				
2.900	FACTSET RESEARCH SYSTEMS 2.9%/22-01.03.2027	USD	200'000	150'000	50'000	41'118.35	0.02	
0.250	FANNIE MAE 0.25%/20-27.11.2023	USD	40'000	40'000				
0.375	FANNIE MAE 0.375%/20-25.08.2025	USD	100'000		100'000	82'497.20	0.03	
0.625	FANNIE MAE 0.625%/20-22.04.2025	USD	100'000		100'000	83'865.23	0.04	
1.625	FANNIE MAE 1.625%/19-15.10.2024	USD	50'000	50'000				
5.000	FANNIE MAE S. -257132- 5%/08-01.03.2028	USD	4'000'000		4'000'000	21'115.38	0.01	
3.500	FANNIE MAE S. -AD9689- 3.5%/10-01.08.2040	USD	1'250'000		1'250'000	34'716.05	0.01	
6.500	FANNIE MAE S. -AL6324- 6.5%/15-01.12.2036	USD		6'900'000	3'900'000	311'687.27	0.13	
3.500	FANNIE MAE S. -AL7152- 3.5%/15-01.07.2030	USD	1'177'377		1'177'377	107'873.30	0.05	
4.500	FANNIE MAE S. -AS4271- 4.5%/14-01.01.2045	USD	222'222		222'222	38'984.21	0.02	
3.500	FANNIE MAE S. -BC1158- 3.5%/16-01.02.2046	USD	575'000		575'000			
6.000	FANNIE MAE S. -BM6590- 6%/21-01.01.2039	USD		1'106'174	400'000	706'174	428'831.93	0.18
5.000	FANNIE MAE S. -BX0418- 5%/22-01.11.2052	USD		500'000	500'000			
6.000	FANNIE MAE S. -BX0433- 6%/22-01.11.2052	USD	505'000		505'000			
5.500	FANNIE MAE S. -BX0804- 5.5%/22-01.11.2052	USD	510'000	510'000				
6.000	FANNIE MAE S. -BY5368- 6%/23-01.07.2053	USD		500'000	500'000	426'273.20	0.18	

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4.500 FANNIE MAE S. -CA2297- 4.5%/18-01.09.2048	USD	470'000		470'000			
4.000 FANNIE MAE S. -CA2599- 4%/18-01.11.2048	USD	211'773			211'773	50'503.66	0.02
5.000 FANNIE MAE S. -CA2652- 5%/18-01.11.2048	USD	1'554'622		1'554'622			
4.000 FANNIE MAE S. -CA3288- 4%/19-01.04.2034	USD	273'810			273'810	75'396.83	0.03
3.500 FANNIE MAE S. -CA3858- 3.5%/19-01.07.2049	USD	100'000			100'000	20'708.27	0.01
5.000 FANNIE MAE S. -CB4015- 5%/22-01.07.2052	USD	520'000		520'000			
3.500 FANNIE MAE S. -FM3061- 3.5%/20-01.01.2038	USD	3'500'000		3'500'000			
3.500 FANNIE MAE S. -FM3462- 3.5%/20-01.12.2033	USD	137'451			137'451	34'737.06	0.01
3.500 FANNIE MAE S. -FM7599- 3.5%/21-01.01.2051	USD	200'000		200'000			
1.500 FANNIE MAE S. -FM9654- 1.5%/21-01.11.2036	USD	1'000'000		800'000	200'000	115'793.37	0.05
5.500 FANNIE MAE S. -FS5599- 5.5%/23-01.06.2040	USD		700'000	300'000	400'000	336'162.44	0.14
3.000 FANNIE MAE S. -MA2863- 3%/16-01.01.2047	USD	142'000			142'000	27'358.88	0.01
3.500 FANNIE MAE S. -MA3026- 3.5%/17-01.06.2047	USD	66'000			66'000	6'956.77	0.00
4.000 FANNIE MAE S. -MA3058- 4%/17-01.07.2047	USD	500'000			500'000	50'027.11	0.02
3.500 FANNIE MAE S. -MA3392- 3.5%/18-01.06.2033	USD	750'000			750'000	80'530.12	0.03
2.500 FANNIE MAE S. -MA3827- 2.5%/19-01.11.2034	USD	800'000			800'000	144'253.15	0.06
1.500 FANNIE MAE S. -MA4154- 1.5%/20-01.10.2035	USD	500'000		300'000	200'000	91'566.91	0.04
2.500 FANNIE MAE S. -MA4210- 2.5%/20-01.12.2050	USD	200'000		200'000			
2.000 FANNIE MAE S. -MA4279- 2%/21-01.03.2036	USD	200'000			200'000	103'270.47	0.04
2.000 FANNIE MAE S. -MA4442- 2%/21-01.10.2036	USD	800'000		600'000	200'000	118'556.80	0.05
2.000 FANNIE MAE S. -MA4516- 2%/21-01.01.2037	USD	1'900'000		1'900'000			
2.469 FANNIEMAE-ACES S. -2016-M5 A2- 2.469%/16-25.04.2026	USD		500'000	300'000	200'000	147'514.93	0.06
- FANNIEMAE-ACES S. -2017-M2 A2- FRN/17-25.02.2027	USD	500'000		500'000			
4.100 FBG FINANCE PTY LTD 4.1%/17-06.09.2027	AUD	100'000		50'000	50'000	28'153.81	0.01
1.125 FEDERAL FARM CREDIT BANK 1.125%/22-06.01.2025	USD	200'000		200'000			
1.320 FEDERAL FARM CREDIT BANK 1.32%/22-21.01.2025	USD	200'000		200'000			
2.250 FEDERAL HOME LOAN BANK S. -2P-2023- 2.25%/15-08.12.2023	USD	160'000		160'000			
0.500 FEDERAL HOME LOAN BANK S. -5146- 0.5%/20-14.04.2025	USD	100'000			100'000	83'831.07	0.04
2.500 FEDERAL HOME LOAN BANK S. -BY-2023- 2.5%/16-08.12.2023	USD	170'000		170'000			
3.250 FEDEX CORP 3.25%/16-01.04.2026	USD	200'000		200'000			
3.400 FEDEX CORP 3.4%/18-15.02.2028	USD		200'000	150'000	50'000	41'570.96	0.02
4.000 FG C92027 S. -C92027- 4%/18-01.12.2038	USD	450'000			450'000	50'302.65	0.02
4.000 FG G16771 S. -G16771- 4%/19-01.02.2034	USD	425'000			425'000	46'904.52	0.02
3.500 FG G18720 S. -G18720- 3.5%/18-01.01.2034	USD	1'535'000			1'535'000	138'279.04	0.06
4.000 FG G31154 S. -G31154- 4%/19-01.02.2039	USD	1'430'000		700'000	730'000	88'993.96	0.04
4.500 FG Q22197 S. -Q22197- 4.5%/13-01.10.2043	USD	2'516'652		2'516'652			
3.500 FG Q50109 S. -Q50109- 3.5%/17-01.08.2047	USD	365'000			365'000	31'199.20	0.01
2.995 FHLMC MULTIFAMILY STRUCTURED P S. -K053 A2- 2.995%/16-25.12.2025	USD	1'250'000		1'250'000			
- FHLMC MULTIFAMILY STRUCTURED P S. -K059 A2- FRN/16-25.09.2026	USD	1'250'000		800'000	450'000	380'342.35	0.16
- FHLMC MULTIFAMILY STRUCTURED P S. -K063 A2- FRN/17-25.01.2027	USD	500'000		300'000	200'000	169'847.47	0.07
3.701 FHLMC MULTIFAMILY STRUCTURED P S. -K077 A1- 3.701%/18-25.03.2028	USD	58'000			58'000	35'762.39	0.02
0.625 FIDELITY NATL INFO SERV 0.625%/19-03.12.2025	EUR	100'000		100'000			
1.150 FIDELITY NATL INFO SERV 1.15%/21-01.03.2026	USD	100'000		100'000			
1.500 FIDELITY NATL INFO SERV 1.5%/19-21.05.2027	EUR	100'000		100'000			
2.375 FIFTH THIRD BANCORP 2.375%/19-28.01.2025	USD	200'000		200'000			
3.650 FIFTH THIRD BANCORP 3.65%/19-25.01.2024	USD	100'000		100'000			
4.000 FIRST HORIZON NATIONAL 4%/20-26.05.2025	USD	50'000			50'000	42'858.28	0.02
2.750 FISERV INC 2.75%/19-01.07.2024	USD	50'000		50'000			
3.200 FISERV INC 3.2%/19-01.07.2026	USD	80'000		40'000	40'000	33'638.84	0.01
3.850 FISERV INC 3.85%/15-01.06.2025	USD	100'000		100'000			
5.375 FISERV INC 5.375%/23-21.08.2028	USD		50'000		50'000	44'299.89	0.02
2.850 FLORIDA POWER & LIGHT CO 2.85%/20-01.04.2025	USD	30'000		30'000			
5.500 FN 929183 S. -929183- 5.5%/08-01.03.2038	USD	2'000'000		2'000'000			
3.000 FN AL8628 S. -AL8628- 3%/16-01.04.2031	USD	6'500'000		6'500'000			
3.500 FN AS4411 S. -AS4411- 3.5%/15-01.02.2040	USD	390'000			390'000	32'571.29	0.01
3.000 FN AW0938 S. -AW0938- 3%/14-01.04.2029	USD	550'000			550'000	43'078.87	0.02
3.500 FN AX6251 S. -AX6251- 3.5%/14-01.12.2044	USD	1'150'244		1'150'244			
3.500 FN AY5895 S. -AY5895- 3.5%/15-01.04.2030	USD	1'046'858		1'046'858			
3.500 FN AY9687 S. -AY9687- 3.5%/15-01.05.2030	USD	1'369'044		1'369'044			
3.500 FN AZ3028 S. -AZ3028- 3.5%/15-01.06.2030	USD	1'053'275		1'053'275			
3.500 FN BA0490 S. -BA0490- 3.5%/15-01.09.2030	USD	1'034'551		1'034'551			
4.000 FN BD4004 S. -BD4004- 4%/17-01.06.2047	USD	1'851'030		1'851'030			
2.500 FN BK0709 S. -BK0709- 2.5%/20-01.02.2035	USD	800'000		800'000			
2.500 FN BK2214 S. -BK2214- 2.5%/20-01.03.2035	USD	190'000			190'000	70'075.34	0.03
4.000 FN BM4083 S. -BM4083- 4%/18-01.12.2037	USD	100'000			100'000	21'159.80	0.01
3.000 FN BM4123 S. -BM4123- 3%/18-01.03.2030	USD	310'000		310'000			
5.500 FN BM4422 S. -BM4422- 5.5%/18-01.08.2048	USD	161'713			161'713	16'010.41	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.000 FN BM4493 S. -BM4493- 5%/18-01.07.2047	USD	650'000		650'000			
2.000 FN BQ2292 S. -BQ2292- 2%/20-01.08.2030	USD	200'000		200'000			
3.000 FN BT7991 S. -BT7991- 3%/22-01.10.2037	USD	499'832		499'832			
2.000 FN BU8784 S. -BU8784- 2%/22-01.04.2037	USD	700'000		700'000			
3.000 FN CA1430 S. -CA1430- 3%/18-01.03.2033	USD	125'000			125'000	27'545.59	0.01
4.500 FN CA2797 S. -CA2797- 4.5%/18-01.12.2048	USD	483'000		483'000			
4.500 FN CA5385 S. -CA5385- 4.5%/20-01.03.2050	USD	622'000		622'000			
2.000 FN CA7175 S. -CA7175- 2%/20-01.09.2035	USD	630'255		630'255			
4.500 FN FM1263 S. -FM1263- 4.5%/19-01.07.2049	USD	200'000			200'000	32'788.32	0.01
3.500 FN FM1578 S. -FM1578- 3.5%/19-01.09.2034	USD	200'000			200'000	48'463.38	0.02
3.000 FN FM1902 S. -FM1902- 3%/19-01.11.2034	USD	538'266			538'266	98'372.19	0.04
3.000 FN FM2024 S. -FM2024- 3%/19-01.04.2038	USD	124'000			124'000	29'587.67	0.01
3.500 FN FM2174 S. -FM2174- 3.5%/20-01.01.2035	USD	4'011'968		3'500'000	511'968	110'776.57	0.05
3.000 FN FM3037 S. -FM3037- 3%/20-01.08.2038	USD	195'000			195'000	53'702.67	0.02
3.500 FN FM3297 S. -FM3297- 3.5%/20-01.05.2035	USD	1'200'000		600'000	600'000	181'963.06	0.08
3.500 FN FM3375 S. -FM3375- 3.5%/20-01.02.2035	USD	262'015		262'015			
4.000 FN FM3663 S. -FM3663- 4%/20-01.03.2050	USD	500'000		500'000			
5.000 FN FM4945 S. -FM4945- 5%/20-01.07.2049	USD	560'000		560'000			
3.000 FN FM5615 S. -FM5615- 3%/21-01.09.2034	USD	329'227			329'227	186'629.76	0.08
4.000 FN FM5630 S. -FM5630- 4%/21-01.06.2035	USD	68'214			68'214	28'926.80	0.01
4.000 FN FM5820 S. -FM5820- 4%/21-01.04.2050	USD	200'000			200'000	40'114.55	0.02
4.000 FN FM5825 S. -FM5825- 4%/21-01.01.2049	USD	200'000		200'000			
4.500 FN FM5837 S. -FM5837- 4.5%/21-01.05.2050	USD	146'513			146'513	29'058.43	0.01
4.500 FN FM5839 S. -FM5839- 4.5%/21-01.05.2050	USD	200'000			200'000	47'982.19	0.02
4.500 FN FM5844 S. -FM5844- 4.5%/21-01.08.2050	USD	200'000		200'000			
3.000 FN FM6137 S. -FM6137- 3%/21-01.01.2031	USD	200'000		200'000			
3.500 FN FM6169 S. -FM6169- 3.5%/21-01.05.2032	USD	200'000			200'000	57'034.18	0.02
2.500 FN FM6175 S. -FM6175- 2.5%/21-01.02.2036	USD	200'000			200'000	101'288.85	0.04
3.500 FN FM6203 S. -FM6203- 3.5%/21-01.05.2030	USD	200'000			200'000	62'631.78	0.03
3.500 FN FM6214 S. -FM6214- 3.5%/21-01.05.2030	USD	200'000		200'000			
3.500 FN FM6215 S. -FM6215- 3.5%/21-01.03.2030	USD	200'000		200'000			
5.500 FN FM6247 S. -FM6247- 5.5%/21-01.04.2050	USD	218'525		218'525			
5.500 FN FM6248 S. -FM6248- 5.5%/21-01.04.2050	USD	43'518			43'518	17'229.94	0.01
5.000 FN FM6259 S. -FM6259- 5%/21-01.03.2027	USD	200'000			200'000	3'932.73	0.00
3.000 FN FM6318 S. -FM6318- 3%/21-01.12.2030	USD	200'000		200'000			
4.500 FN FM7160 S. -FM7160- 4.5%/21-01.03.2050	USD	200'000		200'000			
2.000 FN FM7434 S. -FM7434- 2%/21-01.11.2035	USD	200'000			200'000	110'644.15	0.05
2.000 FN FM7814 S. -FM7814- 2%/21-01.11.2031	USD	200'000			200'000	80'230.50	0.03
2.500 FN FM7940 S. -FM7940- 2.5%/21-01.02.2035	USD	200'000		200'000			
3.000 FN FM9465 S. -FM9465- 3%/21-01.01.2031	USD	257'298		257'298			
2.000 FN FS2931 S. -FS2931- 2%/22-01.03.2037	USD	800'000		600'000	200'000	132'274.38	0.06
3.000 FN MA3771 S. -MA3771- 3%/19-01.09.2039	USD	300'000			300'000	43'211.96	0.02
1.500 FN MA4106 S. -MA4106- 1.5%/20-01.07.2035	USD	800'000		800'000			
1.500 FN MA4496 S. -MA4496- 1.5%/21-01.12.2036	USD	232'212			232'212	142'183.26	0.06
2.000 FN MA4567 S. -MA4567- 2%/22-01.03.2037	USD	500'000		500'000			
2.500 FN MA4568 S. -MA4568- 2.5%/22-01.03.2037	USD	1'000'000		1'000'000			
2.500 FN MA4583 S. -MA4583- 2.5%/22-01.04.2037	USD	1'000'000		1'000'000			
2.900 FORD MOTOR CREDIT CO LLC 2.9%/21-16.02.2028	USD		200'000		200'000	157'877.35	0.07
4.030 FOX CORP 4.03%/20-25.01.2024	USD	100'000		100'000			
2.000 FR QN8800 S. -QN8800- 2%/21-01.12.2036	USD	500'000		500'000			
2.000 FR QN8821 S. -QN8821- 2%/21-01.12.2036	USD	500'000		500'000			
2.000 FR QN8839 S. -QN8839- 2%/21-01.12.2036	USD	300'000			300'000	163'868.42	0.07
3.500 FR RA5255 S. -RA5255- 3.5%/21-01.05.2051	USD	115'000		115'000			
2.500 FR RB5119 S. -RB5119- 2.5%/21-01.07.2041	USD	294'777		294'777			
2.000 FR RC2461 S. -RC2461- 2%/22-01.01.2037	USD	500'000		500'000			
1.500 FR RD0016 S. -RD0016- 1.5%/21-01.12.2031	USD	296'784		296'784			
2.000 FR RD5068 S. -RD5068- 2%/21-01.09.2031	USD	734'040		734'040			
2.500 FR SB0301 S. -SB0301- 2.5%/20-01.04.2035	USD	2'931'000		2'700'000	231'000	94'199.34	0.04
3.500 FR SB0356 S. -SB0356- 3.5%/20-01.11.2034	USD	200'000			200'000	49'484.27	0.02
4.000 FR SB0368 S. -SB0368- 4%/20-01.03.2034	USD	1'500'000		1'500'000			
3.500 FR SB0473 S. -SB0473- 3.5%/20-01.11.2035	USD	200'000			200'000	59'040.17	0.03
2.500 FR SB0574 S. -SB0574- 2.5%/21-01.10.2036	USD	327'562		327'562			
3.500 FR SB0598 S. -SB0598- 3.5%/22-01.08.2036	USD	102'286			102'286	57'253.73	0.02
3.500 FR SB0600 S. -SB0600- 3.5%/22-01.08.2036	USD	110'468			110'468	70'369.75	0.03
2.000 FR SB8115 S. -SB8115- 2%/21-01.08.2036	USD	200'000			200'000	113'596.43	0.05
2.000 FR SB8148 S. -SB8148- 2%/22-01.04.2037	USD	1'000'000		1'000'000			
3.000 FR SC0052 S. -SC0052- 3%/20-01.02.2040	USD	400'000			400'000	115'819.73	0.05
2.500 FR SC0081 S. -SC0081- 2.5%/20-01.10.2040	USD	265'000		265'000			
4.500 FR SD0615 S. -SD0615- 4.5%/21-01.01.2051	USD	300'000		300'000			
4.000 FR SD0630 S. -SD0630- 4%/21-01.02.2050	USD	232'714		232'714			
3.500 FR SD0638 S. -SD0638- 3.5%/21-01.07.2048	USD	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500	FR SE4017 S. -SE4017- 2.5%/20-01.09.2028	USD	200'000	200'000			
2.500	FR SF4019 S. -SF4019- 2.5%/20-01.01.2031	USD	200'000		200'000	51'906.82	0.02
3.500	FR SF5004 S. -SF5004- 3.5%/21-01.07.2047	USD	300'000	300'000			
4.000	FR SF5009 S. -SF5009- 4%/21-01.02.2046	USD	400'000	400'000			
5.500	FR SH1000 S. -SH1000- 5.5%/21-01.06.2038	USD	200'000	200'000			
6.500	FR SH1001 S. -SH1001- 6.5%/21-01.12.2038	USD	200'000	200'000			
5.000	FR ZA5839 S. -ZA5839- 5%/18-01.11.2048	USD	592'740	592'740			
5.000	FR ZA7116 S. -ZA7116- 5%/19-01.05.2049	USD	500'000	500'000			
3.500	FR ZM1458 S. -ZM1458- 3.5%/18-01.07.2046	USD	500'000	500'000			
5.000	FR ZS4102 S. -ZS4102- 5%/18-01.08.2044	USD	830'080	830'080			
0.125	FREDDIE MAC 0.125%/20-16.10.2023	USD	50'000	50'000			
0.375	FREDDIE MAC 0.375%/20-21.07.2025	USD	200'000	100'000	100'000	82'863.99	0.04
0.375	FREDDIE MAC 0.375%/20-23.09.2025	USD	100'000		100'000	82'272.72	0.03
1.500	FREDDIE MAC 1.5%/20-12.02.2025	USD	250'000	100'000	150'000	127'666.40	0.05
5.500	FREDDIE MAC S. -G01331- 5.5%/01-01.06.2031	USD	14'930'000	14'930'000			
5.000	FREDDIE MAC S. -G04817- 5%/08-01.09.2038	USD	14'265'000	14'265'000			
3.000	FREDDIE MAC S. -G08756- 3%/17-01.04.2047	USD	83'000		83'000	17'359.56	0.01
3.000	FREDDIE MAC S. -G18522- 3%/14-01.08.2029	USD	400'000		400'000	32'446.19	0.01
2.500	FREDDIE MAC S. -G18631- 2.5%/17-01.02.2032	USD	3'000'000	2'500'000	500'000	100'446.13	0.04
3.500	FREDDIE MAC S. -G30703- 3.5%/15-01.02.2034	USD	1'900'000	1'900'000			
4.000	FREDDIE MAC S. -G60081- 4%/15-01.06.2045	USD	460'000	460'000			
4.500	FREDDIE MAC S. -G60282- 4.5%/15-01.06.2042	USD	350'000	350'000			
6.500	FREDDIE MAC S. -OF4913- 6.5%/22-01.12.2052	USD		650'000	650'000	456'024.60	0.19
6.000	FREDDIE MAC S. -OF9786- 6%/23-01.04.2053	USD	489'000	489'000			
5.500	FREDDIE MAC S. -OG1008- 5.5%/23-01.04.2053	USD	494'000	494'000			
2.500	FREDDIE MAC S. -OU9515- 2.5%/20-01.10.2035	USD	1'324'745	1'000'000	324'745	111'082.97	0.05
2.500	FREDDIE MAC S. -SD8161- 2.5%/21-01.08.2051	USD	200'000	200'000			
3.500	FREDDIE MAC S. -ZS8670- 3.5%/18-01.09.2032	USD	250'000		250'000	38'071.85	0.02
1.875	FRESENIUS MED CARE III -144A- 1.875%/21-01.12.2026	USD	150'000		150'000	118'825.54	0.05
1.650	FS KKR CAPITAL CORP 1.65%/21-12.10.2024	USD	200'000	200'000			
3.400	FS KKR CAPITAL CORP 3.4%/20-15.01.2026	USD	30'000		30'000	24'986.62	0.01
4.125	FS KKR CAPITAL CORP 4.125%/19-01.02.2025	USD	30'000	30'000			
3.500	G2 785087 S. -785087- 3.5%/20-20.02.2048	USD	200'000	200'000			
3.500	G2 785328 S. -785328- 3.5%/21-20.02.2051	USD	200'000	200'000			
6.500	G2 785340 S. -785340- 6.5%/21-20.07.2049	USD	1'000'000	500'000	500'000	221'802.50	0.09
4.500	G2 AZ9837 S. -AZ9837- 4.5%/17-20.05.2047	USD	400'000	400'000			
5.500	G2 BD6216 S. -BD6216- 5.5%/18-20.04.2048	USD	5'088'000	5'088'000			
4.000	G2 BX3552 S. -BX3552- 4%/20-20.09.2050	USD	124'575		124'575	51'901.57	0.02
2.000	G2 CF5114 S. -CF5114- 2%/21-20.07.2036	USD	654'407	654'407			
5.000	G2 CO2527 S. -CO2527- 5%/22-20.11.2052	USD		1'250'000	1'250'000		
2.500	G2 MA6512 S. -MA6512- 2.5%/20-20.03.2035	USD	1'205'000	600'000	605'000	116'167.74	0.05
2.000	G2 MA6708 S. -MA6708- 2%/20-20.06.2050	USD	200'000	200'000			
2.500	G2 MA6740 S. -MA6740- 2.5%/20-20.08.2035	USD	1'500'000	1'500'000			
2.500	G2 MA6840 S. -MA6840- 2.5%/20-20.09.2035	USD	920'000	920'000			
1.500	G2 MA7703 S. -MA7703- 1.5%/21-20.11.2051	USD	31'986	31'986			
2.500	G2 MA8017 S. -MA8017- 2.5%/22-20.05.2037	USD		614'208	614'208		
3.000	G2 MA8316 S. -MA8316- 3%/22-20.12.2037	USD	600'000	600'000			
1.000	GA GLOBAL FUNDING TRUST -144A- 1%/21-08.04.2024	USD	50'000	50'000			
2.250	GA GLOBAL FUNDING TRUST -144A- 2.25%/22-06.01.2027	USD	200'000	200'000			
5.650	GE HEALTHCARE HLDG LLC 5.65%/22-15.11.2027	USD	200'000	200'000			
5.650	GE HEALTHCARE TECH INC 5.65%/23-15.11.2027	USD		200'000	100'000	89'404.31	0.04
1.150	GENERAL DYNAMICS CORP 1.15%/21-01.06.2026	USD	80'000	30'000	50'000	40'532.82	0.02
3.250	GENERAL DYNAMICS CORP 3.25%/20-01.04.2025	USD	100'000	50'000	50'000	43'105.93	0.02
0.875	GENERAL ELECTRIC CO 0.875%/17-17.05.2025	EUR	100'000	100'000			
3.200	GENERAL MILLS 3.2%/17-10.02.2027	USD	200'000	150'000	50'000	41'849.30	0.02
0.125	GENERAL MILLS INC 0.125%/21-15.11.2025	EUR	200'000	200'000			
5.500	GENERAL MILLS INC 5.5%/23-17.10.2028	USD		150'000	100'000	44'745.46	0.02
4.000	GENERAL MOTORS CO 4%/14-01.04.2025	USD	200'000	200'000			
6.125	GENERAL MOTORS CO 6.125%/20-01.10.2025	USD	100'000	50'000	50'000	44'391.54	0.02
3.950	GENERAL MOTORS FINANCIAL 3.95%/17-13.04.2024	USD	100'000	100'000			
4.000	GENERAL MOTORS FINANCIAL 4%/15-15.01.2025	USD	100'000	100'000			
4.000	GENERAL MOTORS FINANCIAL 4%/16-06.10.2026	USD	100'000	50'000	50'000	42'564.20	0.02
2.750	GENERAL MOTORS FINANCIAL CO 2.75%/20-20.06.2025	USD	100'000	50'000	50'000	42'493.11	0.02
1.000	GENERAL MOTORS FINL CO 1%/22-24.02.2025	EUR	200'000	200'000			
1.050	GENERAL MOTORS FINL CO 1.05%/21-08.03.2024	USD	50'000	50'000			
1.250	GENERAL MOTORS FINL CO 1.25%/21-08.01.2026	USD	130'000	70'000	60'000	48'959.63	0.02
1.500	GENERAL MOTORS FINL CO 1.5%/21-10.06.2026	USD	80'000	80'000	80'000	64'531.91	0.03
2.900	GENERAL MOTORS FINL CO 2.9%/20-26.02.2025	USD	100'000	100'000			
4.350	GENERAL MOTORS FINL CO 4.35%/18-09.04.2025	USD	100'000	100'000			
5.100	GENERAL MOTORS FINL CO 5.1%/19-17.01.2024	USD	100'000	100'000			
5.150	GENERAL MOTORS FINL CO 5.15%/23-15.08.2026	GBP	100'000	100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
5.250	GENERAL MOTORS FINL CO 5.25%/16-01.03.2026	USD	100'000	50'000	50'000	43'887.92	0.02	
6.000	GENERAL MOTORS FINL CO 6%/23-09.01.2028	USD	200'000	150'000	50'000	44'994.21	0.02	
3.600	GEORGIA-PACIFIC -144A- 3.6%/14-01.03.2025	USD	150'000	150'000				
0.625	GEORGIA-PACIFIC LLC -144A- 0.625%/20-15.05.2024	USD	40'000	40'000				
1.750	GEORGIA-PACIFIC LLC -144A- 1.75%/20-30.09.2025	USD	150'000	150'000				
2.100	GEORGIA-PACIFIC LLC -144A- 2.1%/20-30.04.2027	USD	300'000	300'000				
3.500	GILEAD SCIENCES 3.5%/14-01.02.2025	USD	240'000	240'000				
3.650	GILEAD SCIENCES 3.65%/15-01.03.2026	USD	200'000	200'000				
3.700	GILEAD SCIENCES 3.7%/14-01.04.2024	USD	100'000	100'000				
3.625	GLAXOSMITHKLINE CAP INC 3.625%/18-15.05.2025	USD	100'000	100'000				
1.625	GLENCORE FUNDING LLC -144A- 1.625%/20-01.09.2025	USD	30'000		30'000	24'952.39	0.01	
1.625	GLENCORE FUNDING LLC -144A- 1.625%/21-27.04.2026	USD	50'000		50'000	40'679.36	0.02	
4.125	GLENCORE FUNDING LLC -144A- 4.125%/19-12.03.2024	USD	200'000	200'000				
6.125	GLENCORE FUNDING LLC -144A- 6.125%/23-06.10.2028	USD		100'000	50'000	45'427.82	0.02	
1.200	GLOBAL PAYMENTS INC 1.2%/21-01.03.2026	USD	100'000	80'000	20'000	16'212.58	0.01	
1.500	GLOBAL PAYMENTS INC 1.5%/21-15.11.2024	USD	100'000	100'000				
4.950	GLOBAL PAYMENTS INC 4.95%/22-15.08.2027	USD	200'000	200'000				
5.250	GLP CAPITAL LP / FIN II 5.25%/18-01.06.2025	USD	100'000	100'000				
5.375	GLP CAPITAL LP AND GLP FINANCING II 5.375%/16-15.04.2026	USD	100'000	100'000				
4.000	GN 685815 S. -685815- 4%/11-15.03.2041	USD	110'000		110'000	13'935.15	0.01	
4.500	GN 783711 S. -783711- 4.5%/13-15.01.2042	USD	750'000	750'000				
6.000	GN 785336 S. -785336- 6%/21-15.11.2039	USD		1'500'000	500'000	1'000'000	460'636.51	0.20
3.500	GNMA I & II - SINGLE ISSUER S. -52777- 3.5%/12-20.01.2027	USD	2'900'000	2'900'000				
4.500	GNMA I & II - SINGLE ISSUER S. -721760- 4.5%/10-15.08.2040	USD	1'000'000	1'000'000				
4.000	GNMA I & II - SINGLE ISSUER S. -BV8399- 4%/20-20.07.2050	USD	100'000		100'000	59'868.54	0.03	
5.000	GNMA I & II - SINGLE ISSUER S. -MA3940- 5%/16-20.09.2046	USD	500'000	500'000				
4.500	GNMA I & II - SINGLE ISSUER S. -MA5467- 4.5%/18-20.09.2048	USD	600'000	600'000				
2.875	GOLDMAN SACHS GROUP (reg. -S-) S. -F- 2.875%/14-03.06.2026	EUR	100'000	100'000				
4.250	GOLDMAN SACHS GROUP (reg. -S-) S. -F- 4.25%/14-29.01.2026	GBP	100'000	100'000				
3.750	GOLDMAN SACHS GROUP (subordinated) 3.75%/15-22.05.2025	USD	100'000	100'000				
4.250	GOLDMAN SACHS GROUP (subordinated) 4.25%/15-21.10.2025	USD	100'000	100'000				
1.250	GOLDMAN SACHS GROUP 1.25%/16-01.05.2025	EUR	100'000	100'000				
1.625	GOLDMAN SACHS GROUP 1.625%/16-27.07.2026	EUR	100'000	100'000				
3.500	GOLDMAN SACHS GROUP 3.5%/16-16.11.2026	USD	200'000	200'000				
3.850	GOLDMAN SACHS GROUP 3.85%/17-26.01.2027	USD	200'000	200'000				
4.000	GOLDMAN SACHS GROUP 4%/14-03.03.2024	USD	50'000	50'000				
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.272%/17-29.09.2025	USD	100'000	100'000				
5.950	GOLDMAN SACHS GROUP INC (subordinated) 5.95%/06-15.01.2027	USD	100'000	50'000	50'000	44'932.97	0.02	
1.375	GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	EUR	100'000	100'000				
3.000	GOLDMAN SACHS GROUP INC 3%/22-15.03.2024	USD	200'000	200'000				
3.375	GOLDMAN SACHS GROUP INC 3.375%/20-27.03.2025	EUR	80'000	80'000				
3.500	GOLDMAN SACHS GROUP INC 3.5%/20-01.04.2025	USD	230'000	230'000				
3.625	GOLDMAN SACHS GROUP INC 3.625%/19-20.02.2024	USD	100'000	100'000				
3.750	GOLDMAN SACHS GROUP INC 3.75%/16-25.02.2026	USD	100'000	100'000				
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/20-09.12.2026	USD	50'000		50'000	40'795.32	0.02	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-09.03.2027	USD	100'000	50'000	50'000	40'697.03	0.02	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-10.09.2027	USD	200'000	100'000	100'000	80'039.95	0.03	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2024	USD	100'000	100'000				
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2027	USD	100'000		100'000	80'635.01	0.03	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.04.2024	EUR	50'000	50'000				
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.11.2027	CAD	200'000	200'000				
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-15.03.2028	USD	180'000	80'000	100'000	83'965.87	0.04	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-23.08.2028	USD	200'000	100'000	100'000	85'903.88	0.04	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.01.2025	USD	200'000	200'000				
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD	200'000	100'000	100'000	81'581.32	0.03	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-10.08.2026	USD		50'000	50'000			
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-24.10.2029	USD		50'000	50'000	46'147.26	0.02	
-	GOLDMAN SACHS GROUP INC S. -F- FIX-TO-FRN FRN/21-16.12.2025	GBP	30'000	15'000	15'000	16'155.41	0.01	
-	GOLDMAN SACHS GROUP INC STEP-UP/18-31.05.2024	USD	200'000	200'000				
3.850	GOLDMAN SACHS GROUP S. D T. 593 3.85%/14-08.07.2024	USD	100'000	100'000				
3.375	GOLUB CAPITAL BDC 3.375%/20-15.04.2024	USD	50'000	50'000				
5.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - 4637- 5%/10-20.02.2040	USD	3'303'162	3'303'162				
4.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - 5260- 4.5%/11-20.12.2041	USD	1'076'947	1'076'947				
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA0318- 3.5%/12-20.08.2042	USD	649'110	649'110				
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA1090- 3.5%/13-20.06.2043	USD	119'600		119'600	12'453.06	0.01	
4.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA1450- 4.5%/13-20.11.2043	USD	2'500'000	2'500'000				

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA1602- 4.5%/14-20.01.2044	USD	350'000		350'000			
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA1679- 4.5%/14-20.02.2044	USD	909'765		909'765			
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA1921- 4.5%/14-20.05.2044	USD	482'936		482'936			
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA1997- 4.5%/14-20.06.2044	USD	309'199		309'199			
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA2305- 4.5%/14-20.10.2044	USD	328'010			328'010	22'042.91	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA2678- 3.5%/15-20.03.2045	USD	1'362'800		1'362'800			
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3665- 4.5%/16-20.05.2046	USD	813'000		813'000			
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3873- 3%/16-20.08.2046	USD	256'971		256'971			
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4126- 3%/16-20.12.2046	USD	146'981			146'981	20'637.76	0.01
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4129- 4.5%/16-20.12.2046	USD	125'349		125'349			
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4194- 2.5%/17-20.01.2047	USD	104'773		104'773			
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4260- 2.5%/17-20.02.2047	USD	180'000		180'000			
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4261- 3%/17-20.02.2047	USD	168'991		168'991			
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4321- 3.5%/17-20.03.2047	USD	180'000		180'000			
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4780- 4.5%/17-20.10.2047	USD	505'000		505'000			
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5019- 3.5%/18-20.02.2048	USD	343'925		343'925			
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5399- 4.5%/18-20.08.2048	USD	600'000		600'000			
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5650- 3.5%/18-20.12.2048	USD	128'000			128'000	15'821.01	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5709- 3.5%/19-20.01.2049	USD	268'647		268'647			
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5816- 3.5%/19-20.03.2049	USD	1'275'094		1'275'094			
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5933- 5%/19-20.05.2049	USD	887'853		887'853			
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6766- 3%/20-20.07.2050	USD	85'132		85'132			
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7055- 4%/20-20.12.2050	USD	246'778		246'778			
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7283- 2%/21-20.04.2036	USD	330'000		330'000			
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7471- 2%/21-20.07.2051	USD	200'000		200'000			
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7473- 3%/21-20.07.2051	USD	200'000		200'000			
5.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 595201- 5.5%/02-20.11.2032	USD		60'000'000		60'000'000	441'971.21	0.19
2.600 GRAY OAK PIPELINE LLC -144A- 2.6%/20-15.10.2025	USD	30'000			30'000	25'121.00	0.01
3.050 GS MORTGAGE SECURITIES TRUST S. -2016-GS2 A4- 3.05%/16-10.05.2049	USD	500'000		200'000	300'000	250'101.65	0.11
3.375 GSK CONSUMER HEALTHCARE 3.375%/22-24.03.2027	USD	250'000		250'000			
1.100 GUARDIAN LIFE GLOB FUND -144A- 1.1%/20-23.06.2025	USD	50'000			50'000	41'740.11	0.02
1.250 GUARDIAN LIFE GLOB FUND -144A- 1.25%/21-13.05.2026	USD	50'000			50'000	40'331.61	0.02
5.550 GUARDIAN LIFE GLOB FUND -144A- 5.55%/22-28.10.2027	USD	200'000		200'000			
1.650 GXO LOGISTICS INC 1.65%/22-15.07.2026	USD	100'000		100'000			
4.500 HANOVER INSURANCE GROUP 4.5%/16-15.04.2026	USD	100'000		60'000	40'000	34'548.19	0.01
0.900 HARLEY-DAVIDSON FINL SER 0.9%/19-19.11.2024	EUR	100'000		100'000			
3.050 HARLEY-DAVIDSON FINL SER -144A- 3.05%/22-14.02.2027	USD	200'000		200'000			
3.000 HASBRO INC 3%/19-19.11.2024	USD	50'000		50'000			
5.250 HCA 5.25%/14-15.04.2025	USD	150'000		100'000	50'000	43'831.44	0.02
3.125 HCA INC -144A- 3.125%/22-15.03.2027	USD	70'000		70'000			
3.125 HCA INC 3.125%/23-15.03.2027	USD		70'000	40'000	30'000	24'826.39	0.01
5.000 HCA INC 5%/14-15.03.2024	USD	300'000		300'000			
5.250 HCA INC 5.25%/16-15.06.2026	USD	100'000		50'000	50'000	43'758.57	0.02
4.500 HEALTH CARE REIT 4.5%/13-15.01.2024	USD	200'000		200'000			
3.750 HEALTHCARE TRUST OF AMER 3.75%/17-01.07.2027	USD	200'000		150'000	50'000	41'307.82	0.02
3.375 HERCULES CAPITAL INC 3.375%/22-20.01.2027	USD	200'000		200'000			
0.900 HERSHEY COMPANY 0.9%/20-01.06.2025	USD	50'000			50'000	41'833.59	0.02
2.050 HERSHEY COMPANY 2.05%/19-15.11.2024	USD	50'000		50'000			
4.250 HERSHEY COMPANY 4.25%/23-04.05.2028	USD		50'000		50'000	43'294.84	0.02

984 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.900 HEWLETT-PACKARD ENTERPRISE 4.9%/16-15.10.2025	USD	50'000		30'000	20'000	17'497.98	0.01
1.750 HEWLETT-PACKARD ENTERPRISE CO 1.75%/20-01.04.2026	USD	100'000		100'000			
3.000 HOME DEPOT 3%/16-01.04.2026	USD	200'000		200'000			
3.350 HOME DEPOT 3.35%/15-15.09.2025	USD	100'000		50'000	50'000	42'951.25	0.02
1.500 HOME DEPOT INC 1.5%/21-15.09.2028	USD		100'000		100'000	76'711.77	0.03
2.875 HOME DEPOT INC 2.875%/22-15.04.2027	USD	70'000			70'000	58'161.13	0.02
7.250 HORACE MANN EDUCATORS CO 7.25%/23-15.09.2028	USD		50'000		50'000	47'138.24	0.02
0.650 HORMEL FOODS CORP 0.65%/21-03.06.2024	USD	100'000		100'000			
1.450 HP ENTERPRISE CO 1.45%/20-01.04.2024	USD	100'000		100'000			
1.450 HP INC 1.45%/22-17.06.2026	USD	100'000		100'000			
2.200 HP INC 2.2%/20-17.06.2025	USD	50'000		30'000	20'000	16'905.88	0.01
3.500 HSBC USA 3.5%/14-23.06.2024	USD	200'000		200'000			
3.750 HSBC USA INC 3.75%/22-24.05.2024	USD	200'000		200'000			
1.350 HUMANA INC 1.35%/21-03.02.2027	USD	200'000		150'000	50'000	39'500.60	0.02
5.700 HUMANA INC 5.7%/23-13.03.2026	USD		100'000	100'000			
5.750 HUMANA INC 5.75%/22-01.03.2028	USD		100'000	50'000	50'000	44'856.13	0.02
2.625 HUNTINGTON BANCSHARES 2.625%/19-06.08.2024	USD	200'000		200'000			
- HUNTINGTON NATIONAL BANK FIX-TO-FRN FRN/22-17.05.2028	USD	250'000		250'000			
1.800 HYATT HOTELS CORP 1.8%/21-01.10.2024	USD	100'000		100'000			
0.800 HYUNDAI CAPITAL AMERICA -144A- 0.8%/21-08.01.2024	USD	30'000		30'000			
0.875 HYUNDAI CAPITAL AMERICA -144A- 0.875%/21-14.06.2024	USD	80'000		80'000			
1.000 HYUNDAI CAPITAL AMERICA -144A- 1%/21-17.09.2024	USD	200'000		200'000			
1.300 HYUNDAI CAPITAL AMERICA -144A- 1.3%/21-08.01.2026	USD	30'000		30'000			
1.500 HYUNDAI CAPITAL AMERICA -144A- 1.5%/21-15.06.2026	USD	80'000		80'000			
1.650 HYUNDAI CAPITAL AMERICA -144A- 1.65%/21-17.09.2026	USD	200'000		170'000	30'000	24'065.75	0.01
1.800 HYUNDAI CAPITAL AMERICA -144A- 1.8%/20-15.10.2025	USD	30'000		30'000			
5.600 HYUNDAI CAPITAL AMERICA -144A- 5.6%/23-30.03.2028	USD		100'000	50'000	50'000	44'461.57	0.02
5.680 HYUNDAI CAPITAL AMERICA -144A- 5.68%/23-26.06.2028	USD		100'000	50'000	50'000	44'609.57	0.02
5.875 HYUNDAI CAPITAL AMERICA -144A- 5.875%/20-07.04.2025	USD	30'000		30'000			
5.950 HYUNDAI CAPITAL AMERICA -144A- 5.95%/23-21.09.2026	USD		50'000		50'000	44'501.64	0.02
6.100 HYUNDAI CAPITAL AMERICA -144A- 6.1%/23-21.09.2028	USD		100'000	50'000	50'000	45'345.52	0.02
2.125 IABD T.59 2.125%/15-15.01.2025	USD	200'000		200'000			
3.000 IADB 3%/13-04.10.2023	USD	50'000		50'000			
3.000 IADB 3%/14-21.02.2024	USD	200'000		200'000			
4.400 IADB 4.4%/06-26.01.2026	CAD	280'000		280'000			
2.875 IBM 2.875%/13-07.11.2025	EUR	100'000		100'000			
3.450 IBM 3.45%/16-19.02.2026	USD	200'000		200'000			
3.625 IBM 3.625%/14-12.02.2024	USD	100'000		100'000			
0.875 IBM CORP 0.875%/19-31.01.2025	EUR	200'000		200'000			
1.700 IBM CORP 1.7%/20-15.05.2027	USD	100'000		100'000			
2.200 IBM CORP 2.2%/22-09.02.2027	USD	200'000		200'000			
3.000 IBM CORP 3%/19-15.05.2024	USD	100'000		100'000			
3.300 IBM CORP 3.3%/19-15.05.2026	USD	100'000			100'000	84'778.35	0.04
3.375 IBM CORP 3.375%/23-06.02.2027	EUR	100'000		100'000			
4.000 IBM CORP 4%/22-27.07.2025	USD	100'000		100'000			
4.150 IBM CORP 4.15%/22-27.07.2027	USD	100'000		100'000			
4.500 IBM CORP 4.5%/23-06.02.2028	USD		100'000		100'000	86'858.78	0.04
2.500 IBRD 2.5%/14-25.11.2024	USD	50'000		50'000			
2.500 IBRD 2.5%/15-29.07.2025	USD	190'000		100'000	90'000	76'671.00	0.03
2.125 IBRD T. -371- 2.125%/15-03.03.2025	USD	100'000		50'000	50'000	42'765.88	0.02
2.650 ILLINOIS TOOL WORKS 2.65%/16-15.11.2026	USD	200'000		100'000	100'000	83'715.35	0.04
5.750 ILLUMINA INC 5.75%/22-13.12.2027	USD	200'000		200'000			
2.600 INTEL 2.6%/16-19.05.2026	USD	150'000		150'000			
3.700 INTEL 3.7%/15-29.07.2025	USD	200'000		140'000	60'000	51'747.05	0.02
2.875 INTEL CORP 2.875%/17-11.05.2024	USD	200'000		200'000			
3.150 INTEL CORP 3.15%/17-11.05.2027	USD	100'000		100'000			
3.400 INTEL CORP 3.4%/20-25.03.2025	USD	200'000		200'000			
3.750 INTEL CORP 3.75%/20-25.03.2027	USD	100'000		100'000			
3.750 INTEL CORP 3.75%/22-05.08.2027	USD	200'000		150'000	50'000	42'434.08	0.02
4.875 INTEL CORP 4.875%/23-10.02.2028	USD		100'000	100'000			
3.750 INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2025	USD	40'000			40'000	34'346.23	0.01
3.650 INTERCONTINENTALEXCHANGE 3.65%/22-23.05.2025	USD	200'000		150'000	50'000	43'167.38	0.02
1.800 INTL FLAVOR & FRAGRANCES 1.8%/18-25.09.2026	EUR	200'000		100'000	100'000	90'089.07	0.04
1.230 INTL FLAVOR & FRAGRANCES -144A- 1.23%/20-01.10.2025	USD	30'000		30'000			
5.125 INTUIT INC 5.125%/23-15.09.2028	USD		100'000	50'000	50'000	44'558.45	0.02
5.250 INTUIT INC 5.25%/23-15.09.2026	USD		50'000		50'000	44'412.06	0.02
1.700 JABIL INC 1.7%/21-15.04.2026	USD	100'000		100'000			
4.250 JABIL INC 4.25%/22-15.05.2027	USD	70'000		50'000	20'000	17'006.47	0.01
5.170 JACKSON FINANCIAL INC 5.17%/22-08.06.2027	USD		100'000	50'000	50'000	43'821.12	0.02
1.750 JACKSON NATL LIFE GLOBAL -144A- 1.75%/22-12.01.2025	USD	200'000		200'000			
5.875 JEFFERIES FIN GROUP INC 5.875%/23-21.07.2028	USD		50'000		50'000	44'884.47	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.850	JEFFERIES GROUP 4.85%/17-15.01.2027	USD	200'000	150'000	50'000	43'722.48	0.02
1.000	JEFFERIES GROUP LLC 1%/19-19.07.2024	EUR	100'000	100'000			
3.375	JM SMUCKER CO 3.375%/17-15.12.2027	USD	100'000	100'000			
1.050	JOHN DEERE CAPITAL CORP 1.05%/21-17.06.2026	USD	180'000	180'000			
4.750	JOHN DEERE CAPITAL CORP 4.75%/23-20.01.2028	USD	200'000	150'000	50'000	43'986.40	0.02
5.150	JOHN DEERE CAPITAL CORP 5.15%/23-08.09.2026	USD		50'000	50'000	44'300.19	0.02
1.750	JOHN DEERE CAPITAL CORP S. -G- 1.75%/20-09.03.2027	USD	200'000	150'000	50'000	40'256.10	0.02
2.250	JOHN DEERE CAPITAL CORP S. -G- 2.25%/19-14.09.2026	USD	200'000	200'000			
0.400	JOHN DEERE CAPITAL CORP S. -H- 0.4%/20-10.10.2023	USD	50'000	50'000			
0.625	JOHN DEERE CAPITAL CORP S. -H- 0.625%/21-10.09.2024	USD	100'000	100'000			
1.700	JOHN DEERE CAPITAL CORP S. -H- 1.7%/22-11.01.2027	USD	200'000	100'000	100'000	80'678.44	0.03
2.350	JOHN DEERE CAPITAL CORP S. -H- 2.35%/22-08.03.2027	USD	100'000	50'000	50'000	41'024.07	0.02
0.550	JOHNSON & JOHNSON 0.55%/20-01.09.2025	USD	200'000	150'000	50'000	41'296.24	0.02
2.450	JOHNSON & JOHNSON 2.45%/16-01.03.2026	USD	100'000	100'000			
2.625	JOHNSON & JOHNSON 2.625%/17-15.01.2025	USD	100'000	100'000			
2.950	JOHNSON & JOHNSON 2.95%/17-03.03.2027	USD	100'000	50'000	50'000	42'082.63	0.02
4.125	JP MORGAN CHASE & CO (subordinated) 4.125%/14-15.12.2026	USD	200'000	100'000	100'000	85'956.37	0.04
3.900	JP MORGAN CHASE & CO 3.9%/15-15.07.2025	USD	80'000		80'000	69'244.56	0.03
2.950	JP MORGAN CHASE 2.95%/16-01.10.2026	USD	200'000	200'000			
3.625	JP MORGAN CHASE 3.625%/16-01.12.2027	USD		100'000	100'000	83'683.64	0.04
2.960	JP MORGAN CHASE COMMERCIAL MOR S. -2013-LC11 A5-2.9599%/13-15.04.2046	USD	500'000	500'000			
1.500	JP MORGAN CHASE S. -83- (reg. -S-) 1.5%/15-27.01.2025	EUR	100'000	100'000			
3.672	JPMBB COMMERCIAL MORTGAGE SECU S. -2014-C25 A5- 3.672%/14-15.11.2047	USD	400'000	400'000			
3.494	JPMBB COMMERCIAL MORTGAGE SECU S. -2014-C26 A4-3.4943%/14-15.01.2048	USD	100'000	100'000			
3.200	JPMORGAN CHASE & CO 3.2%/16-15.06.2026	USD	100'000	50'000	50'000	42'351.91	0.02
3.300	JPMORGAN CHASE & CO 3.3%/16-01.04.2026	USD	200'000	100'000	100'000	84'926.83	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN 17-18.05.2028	EUR	200'000	200'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-05.12.2024	USD	20'000	20'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-12.06.2029	EUR		100'000	100'000	88'024.14	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.07.2024	USD	100'000	100'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-11.03.2027	EUR	100'000		100'000	90'291.09	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2025	USD	100'000	100'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-29.01.2027	USD	200'000	100'000	100'000	85'932.96	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2024	USD	40'000	40'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2028	USD	100'000	100'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-16.09.2024	USD	50'000	50'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2026	USD	200'000	200'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2026	USD	200'000	200'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-01.06.2025	USD	100'000	100'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2027	USD	200'000	200'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-10.12.2025	USD	400'000	400'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-16.03.2024	USD	100'000	100'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2027	USD	100'000	100'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.09.2027	USD	300'000	300'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-28.04.2026	GBP	100'000	100'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2026	USD	100'000		100'000	85'577.13	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2028	USD	200'000	200'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2028	USD	200'000	200'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2028	USD	170'000	70'000	100'000	85'942.70	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-24.07.2029	USD		50'000	50'000	44'147.33	0.02
-	JPMORGAN CHASE & FIX-TO-FRN FRN/21-23.06.2025	USD	200'000	200'000			
3.875	JPMORGAN CHASE (subordinated) 3.875%/14-10.09.2024	USD	80'000	80'000			
3.625	JPMORGAN CHASE 3.625%/14-13.05.2024	USD	100'000	100'000			
4.250	JPMORGAN CHASE 4.25%/15-01.10.2027	USD	200'000	100'000	100'000	86'131.13	0.04
3.125	JPMORGAN CHASE S. -H- 3.125%/15-23.01.2025	USD	200'000	200'000			
3.875	JPMORGAN CHASE S. H 3.875%/14-01.02.2024	USD	200'000	200'000			
1.200	JUNIPER NETWORKS INC 1.2%/20-10.12.2025	USD	50'000		50'000	40'807.72	0.02
1.000	KELLOGG 1%/16-17.05.2024	EUR	200'000	200'000			
3.250	KELLOGG 3.25%/16-01.04.2026	USD	200'000	150'000	50'000	42'320.82	0.02
5.050	KENVUE INC 5.05%/23-22.03.2028	USD		100'000	50'000	44'304.00	0.02
5.350	KENVUE INC 5.35%/23-22.03.2026	USD		100'000	50'000	44'315.98	0.02
0.750	KEURIG DR PEPPER INC 0.75%/21-15.03.2024	USD	150'000	150'000			
4.417	KEURIG DR PEPPER INC 4.417%/19-25.05.2025	USD	8'000	8'000			
-	KEYCORP FIX-TO-FRN FRN/22-23.05.2025	USD	200'000	200'000			
2.250	KEYCORP S. -O- 2.25%/20-06.04.2027	USD	300'000	200'000	100'000	78'545.63	0.03
4.150	KEYCORP S. -O- 4.15%/18-29.10.2025	USD	200'000	160'000	40'000	34'149.01	0.01
0.625	KIMBERLY-CLARK CORP 0.625%/17-07.09.2024	EUR	200'000	200'000			
4.300	KINDER MORGAN 4.3%/14-01.06.2025	USD	50'000		50'000	43'382.71	0.02

986 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250 KINDER MORGAN ENER PART 4.25%/14-01.09.2024	USD	30'000		30'000			
4.150 KINDER MORGAN ENERGY PARTNERS 4.15%/13-01.02.2024	USD	30'000		30'000			
1.750 KINDER MORGAN INC 1.75%/21-15.11.2026	USD	100'000		50'000	50'000	40'199.12	0.02
4.650 KLA-TENCOR 4.65%/14-01.11.2024	USD	58'000		58'000			
3.875 KRAFT HEINZ FOODS CO 3.875%/21-15.05.2027	USD	200'000		150'000	50'000	42'495.02	0.02
2.650 KROGER 2.65%/16-15.10.2026	USD	100'000		50'000	50'000	41'369.18	0.02
4.000 KROGER 4%/14-01.02.2024	USD	200'000		200'000			
2.050 KYNDRYL HOLDINGS INC 2.05%/22-15.10.2026	USD	100'000		50'000	50'000	40'216.69	0.02
7.300 LASMO (USA) 7.3%/97-15.11.2027	USD		100'000	100'000			
3.625 LEIDOS INC 3.625%/21-15.05.2025	USD	40'000		40'000			
5.500 LENNOX INTERNATIONAL INC 5.5%/23-15.09.2028	USD		100'000	50'000	50'000	44'437.74	0.02
2.750 LIBERTY MUTUAL GROUP (reg. -S-) 2.75%/16-04.05.2026	EUR	100'000		100'000			
2.500 LOWE'S COS INC 2.5%/16-15.04.2026	USD	200'000		200'000			
3.350 LOWE'S COS INC 3.35%/22-01.04.2027	USD	70'000		70'000			
4.400 LOWE'S COS INC 4.4%/22-08.09.2025	USD	100'000		50'000	50'000	43'492.09	0.02
3.428 MAGALLANES INC -144A- 3.428%/22-15.03.2024	USD	200'000		200'000			
3.638 MAGALLANES INC -144A- 3.638%/22-15.03.2025	USD	200'000		200'000			
3.755 MAGALLANES INC -144A- 3.755%/22-15.03.2027	USD	270'000		270'000			
3.500 MANPOWERGROUP 3.5%/22-30.06.2027	EUR	200'000		200'000			
4.400 MARATHON OIL CORP 4.4%/17-15.07.2027	USD	100'000			100'000	85'511.46	0.04
4.700 MARATHON PETROLEUM CORP 4.7%/20-01.05.2025	USD	100'000		50'000	50'000	43'601.57	0.02
5.000 MARRIOTT INTERNATIONAL 5%/22-15.10.2027	USD		100'000	80'000	20'000	17'552.24	0.01
5.750 MARRIOTT INTERNATIONAL S. -EE- 5.75%/20-01.05.2025	USD	30'000		30'000			
5.550 MARRIOTT INTERNATIONAL S. -MM- 5.55%/23-15.10.2028	USD		100'000	50'000	50'000	44'791.06	0.02
3.750 MARRIOTT INTERNATIONAL S. -P- 3.75%/15-01.10.2025	USD	30'000		30'000			
3.125 MARRIOTT INTERNATIONAL S. -R- 3.125%/16-15.06.2026	USD	200'000		200'000			
1.650 MARVELL TECHNOLOGY INC 1.65%/21-15.04.2026	USD	100'000			50'000	40'842.69	0.02
1.200 MASSMUTUAL GLOBAL FUNDIN -144A- 1.2%/21-16.07.2026	USD	200'000		200'000			
5.000 MASSMUTUAL GLOBAL FUNDIN 5%/23-12.12.2027	GBP		100'000		100'000	111'580.08	0.05
3.375 MASTERCARD INC 3.375%/14-01.04.2024	USD	150'000		150'000			
0.900 MCCORMICK & CO 0.9%/21-15.02.2026	USD	100'000		50'000	50'000	40'505.90	0.02
1.875 MCDONALD'S 1.875%/15-26.05.2027	EUR	100'000			100'000	90'654.14	0.04
3.500 MCDONALD'S 3.5%/17-01.03.2027	USD	200'000		200'000			
3.700 MCDONALD'S 3.7%/15-30.01.2026	USD	240'000		240'000			
0.900 MCDONALD'S CORP 0.9%/19-15.06.2026	EUR	100'000		100'000			
3.500 MCDONALD'S CORP 3.5%/20-01.07.2027	USD	100'000		50'000	50'000	42'131.16	0.02
4.800 MCDONALD'S CORP 4.8%/23-14.08.2028	USD		50'000		50'000	43'898.10	0.02
0.900 MCKESSON CORP 0.9%/20-03.12.2025	USD	50'000		50'000			
1.300 MCKESSON CORP 1.3%/21-15.08.2026	USD	200'000		200'000			
3.796 MCKESSON CORP 3.796%/14-15.03.2024	USD	200'000		200'000			
4.125 MEAD JOHNSON NUTRITION 4.125%/15-15.11.2025	USD	150'000		100'000	50'000	43'197.00	0.02
5.250 MERCEDES-BENZ FIN NA -144A- 5.25%/22-29.11.2027	USD		150'000	150'000			
2.750 MERCK & CO 2.75%/15-10.02.2025	USD	200'000		200'000			
0.750 MERCK & CO INC 0.75%/20-24.02.2026	USD	100'000		100'000			
0.700 MET LIFE GLOB FUNDING I -144A- 0.7%/21-27.09.2024	USD	150'000		150'000			
1.875 MET LIFE GLOB FUNDING I -144A- 1.875%/22-11.01.2027	USD	200'000		200'000			
5.000 MET LIFE GLOB FUNDING I -144A- 5%/23-06.01.2026	USD		150'000	150'000			
3.257 MET LIFE GLOB FUNDING I 3.257%/22-01.04.2025	CAD	100'000		100'000			
5.200 METROPOLITAN EDISON CO -144A- 5.2%/23-01.04.2028	USD		100'000	100'000			
0.972 MICROCHIP TECHNOLOGY INC 0.972%/20-15.02.2024	USD	50'000		50'000			
0.983 MICROCHIP TECHNOLOGY INC 0.983%/21-01.09.2024	USD	100'000		100'000			
4.250 MICROCHIP TECHNOLOGY INC 4.25%/20-01.09.2025	USD	150'000		120'000	30'000	25'933.60	0.01
2.400 MICROSOFT 2.40%/16-08.08.2026	USD	250'000		250'000			
2.700 MICROSOFT 2.7%/15-12.02.2025	USD	100'000		100'000			
2.875 MICROSOFT 2.875%/17-06.02.2024	USD	250'000		250'000			
3.125 MICROSOFT 3.125%/15-03.11.2025	USD	200'000		150'000	50'000	42'796.33	0.02
3.300 MICROSOFT 3.3%/17-06.02.2027	USD	200'000		150'000	50'000	42'528.72	0.02
5.850 MOHAWK INDUSTRIES INC 5.85%/23-18.09.2028	USD		100'000	50'000	50'000	44'919.78	0.02
3.000 MOLSON COORS BREWING 3%/12-15.07.2026	USD	100'000			100'000	83'866.54	0.04
1.500 MONDELEZ INTERNATIONAL 1.5%/20-04.05.2025	USD	100'000		100'000			
2.625 MONDELEZ INTERNATIONAL 2.625%/22-17.03.2027	USD	70'000		40'000	30'000	24'631.91	0.01
3.950 MORGAN STANLEY (subordinated) S. -F- 3.95%/15-23.04.2027	USD	200'000		150'000	50'000	42'376.20	0.02
5.000 MORGAN STANLEY (subordinated) S. -F- 5%/13-24.11.2025	USD	200'000		200'000			
1.750 MORGAN STANLEY 1.75%/16-11.03.2024	EUR	100'000		100'000			
1.875 MORGAN STANLEY 1.875%/17-27.04.2027	EUR		100'000		100'000	90'493.10	0.04
3.000 MORGAN STANLEY 3%/17-07.02.2024	CAD	300'000		300'000			
3.625 MORGAN STANLEY 3.625%/17-20.01.2027	USD	200'000		100'000	100'000	84'898.17	0.04
3.338 MORGAN STANLEY BAML TRUST S. -2015-C21 A4- 3.338%/15-15.03.2048	USD	500'000		500'000			
3.306 MORGAN STANLEY BAML TRUST S. -2015-C22 A4- 3.306%/15-15.04.2048	USD	300'000		300'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.906 MORGAN STANLEY CAPITAL I TRUST S. -2019-L2 ASB- 3.906%/19-15.03.2052	USD	500'000		500'000			
- MORGAN STANLEY FIX-TO-FLOATER 1.342%/23.10.2026	EUR	100'000		100'000			
- MORGAN STANLEY FIX-TO-FRN FRN/18-24.04.2024	USD	100'000		100'000			
- MORGAN STANLEY FIX-TO-FRN FRN/19-26.07.2024	EUR	100'000		100'000			
- MORGAN STANLEY FIX-TO-FRN FRN/20-28.04.2026	USD	230'000		230'000			
- MORGAN STANLEY FIX-TO-FRN FRN/21-04.05.2027	USD	200'000		200'000			
- MORGAN STANLEY FIX-TO-FRN FRN/21-05.04.2024	USD	100'000		100'000			
- MORGAN STANLEY FIX-TO-FRN FRN/21-21.10.2025	USD	100'000		100'000			
- MORGAN STANLEY FIX-TO-FRN FRN/21-29.10.2027	EUR	100'000			100'000	87'284.69	0.04
- MORGAN STANLEY FIX-TO-FRN FRN/22-25.10.2028	EUR	200'000		200'000			
- MORGAN STANLEY FIX-TO-FRN FRN/23-02.03.2029	EUR		100'000	100'000			
- MORGAN STANLEY FIX-TO-FRN FRN/23-20.04.2029	USD		50'000		50'000	43'721.23	0.02
- MORGAN STANLEY FRN/20-21.10.2025	USD	100'000		100'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-10.12.2026	USD	50'000			50'000	40'624.68	0.02
3.125 MORGAN STANLEY S. -F- 3.125%/16-27.07.2026	USD	100'000			100'000	83'958.09	0.04
3.700 MORGAN STANLEY S. -F- 3.7%/14-23.10.2014	USD	280'000		280'000			
3.875 MORGAN STANLEY S. -F- 3.875%/14-29.04.2024	USD	80'000		80'000			
3.875 MORGAN STANLEY S. -F- 3.875%/16-27.01.2026	USD	230'000		230'000			
4.000 MORGAN STANLEY S. -F- 4%/15-23.07.2025	USD	300'000		300'000			
4.350 MORGAN STANLEY S. -F- 4.35%/14-08.09.2026	USD	200'000		100'000	100'000	86'074.77	0.04
1.375 MORGAN STANLEY S. -G- 1.375%/16-27.10.2026	EUR	200'000		100'000	100'000	90'028.09	0.04
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19-22.07.2025	USD	100'000		100'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-04.08.2027	CAD	100'000		100'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.07.2027	USD	200'000		100'000	100'000	80'536.02	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-22.01.2025	USD	50'000		50'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-30.05.2025	USD	100'000		100'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2028	USD	200'000		200'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.04.2028	USD	100'000		20'000	80'000	68'174.26	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2028	USD	200'000		100'000	100'000	81'453.16	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-01.11.2029	USD		50'000		50'000	45'934.93	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-20.07.2029	USD		50'000		50'000	44'210.57	0.02
4.000 MPLX 4%/15-15.02.2025	USD	200'000		200'000			
4.875 MPLX 4.875%/16-01.06.2025	USD	30'000			30'000	26'170.08	0.01
4.875 MPLX 4.875%/16-01.12.2024	USD	30'000		30'000			
1.750 MPLX LP 1.75%/20-01.03.2026	USD	200'000		150'000	50'000	41'069.90	0.02
2.250 MYLAN 2.25%/16-22.11.2024	EUR	200'000		200'000			
3.950 MYLAN 3.95%/16-15.06.2026	EUR	80'000		40'000	40'000	33'987.48	0.01
5.650 NASDAQ INC 5.65%/23-28.06.2025	USD		200'000	150'000	50'000	44'170.75	0.02
0.410 NATIONAL GRID NA INC 0.41%/22-20.01.2026	EUR	100'000		100'000			
1.000 NATIONAL RURAL UTIL COOP S. -D- 1%/21-15.06.2026	USD	80'000			80'000	64'289.71	0.03
1.000 NATIONAL RURAL UTIL COOP S. -D- 1%/21-18.10.2024	USD	200'000		200'000			
5.100 NATIONAL SECS CLEARING -144A- 5.1%/22-21.11.2027	USD		250'000	250'000			
0.625 NESTLE HOLDINGS INC 0.625%/21-18.12.2025	GBP	100'000		100'000			
1.125 NESTLE HOLDINGS INC 1.125%/21-13.07.2026	USD	100'000		50'000	50'000	40'407.34	0.02
0.606 NESTLE HOLDINGS INC -144A- 0.606%/21-14.09.2024	USD	150'000		150'000			
3.500 NESTLE HOLDINGS INC -144A- 3.5%/18-24.09.2025	USD	150'000		150'000			
4.125 NESTLE HOLDINGS INC -144A- 4.125%/22-01.10.2027	USD	200'000		200'000			
5.000 NESTLE HOLDINGS INC -144A- 5%/23-12.09.2028	USD		150'000	150'000			
2.125 NESTLE HOLDINGS INC 2.125%/22-04.04.2027	GBP	100'000			100'000	103'355.40	0.04
1.875 NETAPP INC 1.875%/20-22.06.2025	USD	50'000			50'000	41'980.24	0.02
1.500 NEW YORK LIFE GLOBAL FDG 1.5%/22-15.07.2027	GBP	100'000			100'000	100'048.37	0.04
0.850 NEW YORK LIFE GLOBAL FDG -144A- 0.85%/21-15.01.2026	USD	200'000		100'000	100'000	81'526.56	0.03
0.900 NEW YORK LIFE GLOBAL FDG -144A- 0.9%/21-29.10.2024	USD	100'000		100'000			
0.950 NEW YORK LIFE GLOBAL FDG -144A- 0.95%/20-24.06.2025	USD	50'000			50'000	41'671.57	0.02
1.150 NEW YORK LIFE GLOBAL FDG -144A- 1.15%/21-09.06.2026	USD	80'000			80'000	64'472.67	0.03
1.450 NEW YORK LIFE GLOBAL FDG -144A- 1.45%/22-14.01.2025	USD	200'000		200'000			
4.850 NEW YORK LIFE GLOBAL FDG -144A- 4.85%/23-09.01.2028	USD		100'000	50'000	50'000	43'776.58	0.02
5.450 NEW YORK LIFE GLOBAL FDG -144A- 5.45%/23-18.09.2026	USD		50'000	30'000	20'000	17'775.66	0.01
1.875 NEXTERA ENERGY CAPITAL 1.875%/21-15.01.2027	USD	200'000		100'000	100'000	80'356.06	0.03
2.200 NEXTERA ENERGY CAPITAL 2.2%/19-02.12.2026	AUD	100'000		100'000			
4.625 NEXTERA ENERGY CAPITAL 4.625%/22-15.07.2027	USD	200'000		150'000	50'000	43'318.10	0.02
4.255 NEXTERA ENERGY CAPITAL S. -J- 4.255%/22-01.09.2024	USD	80'000		80'000			
0.950 NISOURCE INC 0.95%/20-15.08.2025	USD	100'000		100'000			
5.250 NISOURCE INC 5.25%/23-30.03.2028	USD		100'000	50'000	50'000	44'229.31	0.02
1.850 NISSAN MOTOR ACCEPTANCE -144A- 1.85%/21-16.09.2026	USD	100'000		100'000			
2.000 NISSAN MOTOR ACCEPTANCE -144A- 2%/21-09.03.2026	USD		100'000	50'000	50'000	40'573.60	0.02
7.050 NISSAN MOTOR ACCEPTANCE -144A- 7.05%/23-15.09.2028	USD		100'000	50'000	50'000	45'824.53	0.02
5.600 NORDSON CORP 5.6%/23-15.09.2028	USD		100'000	50'000	50'000	44'734.51	0.02
0.600 NORTHWESTERN MUTUAL GLBL -144A- 0.6%/21-25.03.2024	USD	50'000			50'000		
4.700 NORTHWESTERN MUTUAL GLBL -144A- 4.7%/23-06.04.2026	USD		100'000	100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 NOVARTIS CAPITAL 3%/15-20.11.2025	USD	80'000		40'000	40'000	34'123.24	0.01
3.400 NOVARTIS CAPITAL 3.4%/14-06.05.2024	USD	100'000		100'000			
1.750 NOVARTIS CAPITAL CORP 1.75%/20-14.02.2025	USD	50'000		50'000			
2.000 NRG ENERGY INC -144A- 2%/20-02.12.2025	USD	50'000			50'000	41'241.05	0.02
2.450 NRG ENERGY INC -144A- 2.45%/20-02.12.2027	USD	200'000		150'000	50'000	39'318.57	0.02
2.000 NUCOR CORP 2%/20-01.06.2025	USD	50'000		50'000			
3.950 NUCOR CORP 3.95%/22-23.05.2025	USD	200'000		200'000			
4.300 NUCOR CORP 4.3%/22-23.05.2027	USD	200'000		150'000	50'000	43'021.18	0.02
0.584 NVIDIA CORP 0.584%/21-14.06.2024	USD	200'000		200'000			
4.950 OMEGA HEALTHCARE INVESTORS 4.95%/14-01.04.2024	USD	200'000		200'000			
3.600 OMNICOM GROUP 3.6%/16-15.04.2026	USD	100'000		50'000	50'000	42'650.66	0.02
0.550 ONCOR ELECTRIC DELIVERY 0.55%/21-01.10.2025	USD	50'000			50'000	40'930.58	0.02
2.750 ONCOR ELECTRIC DELIVERY 2.75%/19-01.06.2024	USD	100'000		100'000			
2.750 ONEOK INC 2.75%/19-01.09.2024	USD	200'000		200'000			
5.650 ONEOK INC 5.65%/23-01.11.2028	USD		50'000		50'000	44'807.15	0.02
2.650 ORACLE 2.65%/16-15.07.2026	USD	200'000		200'000			
2.950 ORACLE 2.95%/15-15.05.2025	USD	200'000		180'000	20'000	17'091.77	0.01
1.650 ORACLE CORP 1.65%/21-25.03.2026	USD	100'000		50'000	50'000	40'893.04	0.02
2.300 ORACLE CORP 2.3%/21-25.03.2028	USD		100'000	50'000	50'000	39'444.77	0.02
2.500 ORACLE CORP 2.5%/20-01.04.2025	USD	160'000		120'000	40'000	34'114.19	0.01
2.800 ORACLE CORP 2.8%/20-01.04.2027	USD	200'000		170'000	30'000	24'639.79	0.01
2.950 ORACLE CORP 2.95%/17-15.11.2024	USD	100'000		100'000			
3.250 ORACLE CORP 3.25%/17-15.11.2027	USD		100'000		100'000	82'568.97	0.03
3.400 ORACLE CORP 3.4%/14-08.07.2024	USD	100'000		100'000			
5.750 O'REILLY AUTOMOTIVE INC 5.75%/23-20.11.2026	USD		50'000		50'000	44'656.32	0.02
2.056 OTIS WORLDWIDE CORP 2.056%/20-05.04.2025	USD	200'000		150'000	50'000	42'408.93	0.02
3.400 OWL ROCK CAPITAL CORP 3.4%/20-15.07.2026	USD	100'000			100'000	81'990.11	0.03
5.250 OWL ROCK CAPITAL CORP 5.25%/19-15.04.2024	USD	100'000		100'000			
4.700 OWL ROCK CORE INCOME COR 4.7%/22-08.02.2027	USD	200'000		100'000	100'000	82'918.86	0.04
0.900 PACCAR FINANCIAL CORP 0.9%/21-08.11.2024	USD	100'000		100'000			
5.200 PACCAR FINANCIAL CORP 5.2%/23-09.11.2026	USD		50'000		50'000	44'409.70	0.02
1.100 PACCAR FINANCIAL CORP S. -P- 1.1%/21-11.05.2026	USD	30'000		30'000			
2.000 PACCAR FINANCIAL CORP S. -Q- 2%/22-04.02.2027	USD	200'000		200'000			
4.600 PACCAR FINANCIAL CORP S. -Q- 4.6%/23-10.01.2028	USD	200'000		200'000			
4.950 PACCAR FINANCIAL CORP S. -Q- 4.95%/22-03.10.2025	USD	100'000		50'000	50'000	43'948.39	0.02
2.950 PACIFIC GAS & ELECTRIC 2.95%/16-01.03.2026	USD	200'000		150'000	50'000	41'793.24	0.02
3.150 PACIFIC GAS & ELECTRIC 3.15%/20-01.01.2026	USD	250'000		150'000	100'000	84'201.59	0.04
3.400 PACIFIC GAS & ELECTRIC 3.4%/14-15.08.2024	USD	200'000		200'000			
1.200 PACIFIC LIFE GF II -144A- 1.2%/20-24.06.2025	USD	200'000		200'000			
1.375 PACIFIC LIFE GF II -144A- 1.375%/21-14.04.2026	USD	100'000		100'000			
4.900 PACIFIC LIFE GF II -144A- 4.9%/23-04.04.2028	USD		100'000	50'000	50'000	43'409.43	0.02
5.000 PACIFIC LIFE GF II 5%/23-12.01.2028	GBP	100'000			100'000	111'146.79	0.05
5.375 PACIFIC LIFE GF II 5.375%/23-30.11.2028	GBP		100'000		100'000	112'873.26	0.05
3.250 PARKER-HANNIFIN CORP 3.25%/17-01.03.2027	USD	200'000		150'000	50'000	41'879.13	0.02
2.400 PAYPAL HOLDINGS INC 2.4%/19-01.10.2024	USD	50'000		50'000			
2.650 PAYPAL HOLDINGS INC 2.65%/19-01.10.2026	USD	100'000		80'000	20'000	16'606.37	0.01
3.900 PENSKE TRUCK LEASING/PTL -144A- 3.9%/18-01.02.2024	USD	200'000		200'000			
3.950 PENSKE TRUCK LEASING/PTL -144A- 3.95%/18-10.03.2025	USD	200'000		150'000	50'000	43'199.36	0.02
4.400 PENSKE TRUCK LEASING/PTL -144A- 4.4%/22-01.07.2027	USD	100'000		50'000	50'000	42'673.74	0.02
2.375 PEPSICO 2.375%16-06.10.2026	USD	100'000		100'000			
2.625 PEPSICO 2.625%/14-28.04.2026	EUR	200'000		200'000			
2.850 PEPSICO 2.85%16-24.02.2026	USD	200'000		150'000	50'000	42'341.81	0.02
3.600 PEPSICO 3.6%/14-01.03.2024	USD	200'000		200'000			
0.400 PEPSICO INC 0.4%/20-07.10.2023	USD	50'000		50'000			
2.250 PEPSICO INC 2.25%/20-19.03.2025	USD	50'000		50'000			
3.600 PEPSICO INC 3.6%/22-18.02.2028	USD		200'000	200'000			
5.125 PEPSICO INC 5.125%/23-10.11.2026	USD		50'000		50'000	44'315.59	0.02
5.250 PEPSICO INC 5.25%/23-10.11.2025	USD		50'000		50'000	44'213.92	0.02
2.750 PFIZER 2.75%/16-03.06.2026	USD	200'000		200'000			
3.400 PFIZER 3.4%/14-15.05.2024	USD	100'000		100'000			
0.800 PFIZER INC 0.8%/20-28.05.2025	USD	50'000		50'000			
3.600 PFIZER INC 3.6%/18-15.09.2028	USD		50'000		50'000	42'056.02	0.02
2.875 PHILIP MORRIS INTERNATIONAL 2.875%/14-03.03.2026	EUR	100'000		100'000			
4.875 PHILIP MORRIS INTL INC 4.875%/23-15.02.2028	USD		200'000	150'000	50'000	43'770.34	0.02
5.125 PHILIP MORRIS INTL INC 5.125%/22-17.11.2027	USD	200'000		200'000			
5.250 PHILIP MORRIS INTL INC 5.25%/23-07.09.2028	USD		100'000	50'000	50'000	44'347.53	0.02
0.900 PHILLIPS 66 0.9%/20-15.02.2024	USD	30'000		30'000			
1.300 PHILLIPS 66 1.3%/20-15.02.2026	USD	200'000		200'000			
3.550 PHILLIPS 66 CO -144A- 3.55%/22-01.10.2026	USD	200'000		200'000			
3.605 PHILLIPS 66 CO -144A- 3.605%/22-15.02.2025	USD	100'000		100'000			
3.605 PHILLIPS 66 CO 3.605%/23-15.02.2025	USD		100'000	100'000			

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4.300	PHYSICIANS REALTY 4.30%/17-15.03.2027	USD	200'000	150'000	50'000	42'781.47	0.02
9.250	PIEDMONT OPERATING PARTN 9.25%/23-20.07.2028	USD		50'000	50'000	46'407.36	0.02
1.300	PINNACLE WEST CAPITAL 1.3%/20-15.06.2025	USD	150'000	150'000			
1.125	PIONEER NATURAL RESOURCE 1.125%/21-15.01.2026	USD	200'000	150'000	50'000	40'844.64	0.02
4.200	PNC BANK NATIONAL ASSOCIATION (subordinated) T. 15 4.2%/13-01.11.2025	USD	250'000	250'000			
2.200	PNC FINANCIAL SERVICES 2.2%/19-01.11.2024	USD	100'000	100'000			
2.600	PNC FINANCIAL SERVICES 2.6%/19-23.07.2026	USD	200'000	100'000	100'000	82'785.48	0.04
-	PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-20.10.2027	USD		50'000	50'000	45'203.86	0.02
1.200	PPG INDUSTRIES INC 1.2%/21-15.03.2026	USD	100'000	50'000	50'000	40'693.12	0.02
3.200	PRAXAIR 3.2%/15-30.01.2026	USD	200'000	150'000	50'000	42'673.96	0.02
3.250	PRECISION CASTPARTS 3.25%/15-15.06.2025	USD	200'000	150'000	50'000	43'026.95	0.02
3.600	PRICELINE GROUP 3.6%/16-01.06.2026	USD	100'000	100'000			
1.150	PRICOA GLOBAL FUNDING 1 -144A- 1.15%/21-06.12.2024	USD	200'000	200'000			
2.400	PRICOA GLOBAL FUNDING 1 -144A- 2.4%/19-23.09.2024	USD	200'000	200'000			
0.750	PRINCIPAL LFE GLB FND II -144A- 0.75%/21-12.04.2024	USD	50'000	50'000			
1.250	PRINCIPAL LFE GLB FND II -144A- 1.25%/20-23.06.2025	USD	50'000		50'000	41'764.56	0.02
1.500	PRINCIPAL LFE GLB FND II -144A- 1.5%/21-17.11.2026	USD	100'000	50'000	50'000	40'024.47	0.02
2.250	PRINCIPAL LFE GLB FND II -144A- 2.25%/19-21.11.2024	USD	100'000	100'000			
0.110	PROCTER & GAMBLE CO/THE 0.11%/21-06.11.2026	JPY	100'000'000	100'000'000			
1.000	PROCTER & GAMBLE CO/THE 1%/21-23.04.2026	USD	100'000	100'000			
1.900	PROCTER & GAMBLE CO/THE 1.9%/22-01.02.2027	USD	200'000	150'000	50'000	40'791.40	0.02
2.800	PROCTER & GAMBLE CO/THE 2.8%/20-25.03.2027	USD	100'000	100'000			
3.950	PROCTER & GAMBLE CO/THE 3.95%/23-26.01.2028	USD	200'000	200'000			
4.100	PROCTER & GAMBLE CO/THE 4.1%/23-26.01.2026	USD	200'000	200'000			
2.125	PROLOGIS LP 2.125%/20-15.04.2027	USD	300'000	250'000	50'000	40'402.68	0.02
3.250	PROLOGIS LP 3.25%/22-30.06.2026	USD	200'000	200'000			
4.875	PROLOGIS LP 4.875%/23-15.06.2028	USD	200'000	150'000	50'000	43'964.72	0.02
3.706	PROSPECT CAPITAL CORP 3.706%/21-22.01.2026	USD	30'000		30'000	24'899.33	0.01
1.618	PROTECTIVE LIFE GLOBAL -144A- 1.618%/21-15.04.2026	USD	150'000	150'000			
1.646	PROTECTIVE LIFE GLOBAL -144A- 1.646%/22-13.01.2025	USD	200'000	200'000			
3.104	PROTECTIVE LIFE GLOBAL -144A- 3.104%/19-15.04.2024	USD	200'000	200'000			
4.714	PROTECTIVE LIFE GLOBAL -144A- 4.714%/22-06.07.2027	USD		150'000	150'000		
-	PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 12-15.06.2043	USD	100'000	100'000			
2.875	PUBLIC SERVICE ENTERPRIS 2.875%/19-15.06.2024	USD	200'000	200'000			
1.500	PUBLIC STORAGE 1.5%/21-09.11.2026	USD	100'000	50'000	50'000	40'212.45	0.02
1.750	QORVO INC -144A- 1.75%/21-15.12.2024	USD	100'000	100'000			
3.250	QUALCOMM INC 3.25%/17-20.05.2027	USD	200'000	200'000			
0.950	QUANTA SERVICES INC 0.95%/21-01.10.2024	USD	100'000	100'000			
3.500	QUEST DIAGNOSTICS 3.5%/15-30.03.2025	USD	200'000	200'000			
3.700	RAYTHEON TECH CORP 3.7%/20-15.12.2023	USD	100'000	100'000			
1.875	REALTY INCOME CORP 1.875%/22-14.01.2027	GBP	100'000	100'000			
3.200	REALTY INCOME CORP 3.2%/24-15.01.2027	USD		50'000	50'000	41'537.86	0.02
3.400	REALTY INCOME CORP 3.4%/21-15.01.2028	USD	200'000	200'000			
3.875	REALTY INCOME CORP 3.875%/18-15.04.2025	USD	200'000	200'000			
4.600	REALTY INCOME CORP 4.6%/21-06.02.2024	USD	200'000	200'000			
4.625	REALTY INCOME CORP 4.625%/21-01.11.2025	USD	200'000	200'000			
2.250	REGIONS FINANCIAL CORP 2.25%/20-18.05.2025	USD	40'000		40'000	33'726.40	0.01
1.512	RELIANCE STAND LIFE II -144A- 1.512%/21-28.09.2026	USD	200'000	150'000	50'000	39'259.80	0.02
2.500	RELIANCE STAND LIFE II -144A- 2.5%/19-30.10.2024	USD	100'000	100'000			
0.875	REPUBLIC SERVICES INC 0.875%/20-15.11.2025	USD	40'000	40'000			
2.500	REPUBLIC SERVICES INC 2.5%/19-15.08.2024	USD	200'000	200'000			
4.450	REYNOLDS AMERICAN 4.45%/15-12.06.2025	USD	200'000	100'000	100'000	86'714.48	0.04
2.000	RGA GLOBAL FUNDING -144A- 2%/21-30.11.2026	USD	300'000	300'000			
6.000	RGA GLOBAL FUNDING -144A- 6%/23-21.11.2028	USD		50'000	50'000	44'889.83	0.02
2.375	ROCHE HOLDINGS -144A- 2.375%/16-28.01.2027	USD	200'000	200'000			
2.314	ROCHE HOLDINGS INC -144A- 2.314%/22-10.03.2027	USD	200'000	200'000			
3.800	ROPER TECHNOLOGIES 3.8%/16-15.12.2026	USD	200'000	200'000			
1.400	ROPER TECHNOLOGIES INC 1.4%/20-15.09.2027	USD	200'000	100'000	100'000	77'784.03	0.03
5.750	RTX CORP 5.75%/23-08.11.2026	USD		50'000	50'000	44'668.97	0.02
2.500	RYDER SYSTEM INC 2.5%/19-01.09.2024	USD	200'000	200'000			
2.850	RYDER SYSTEM INC 2.85%/22-01.03.2027	USD	100'000	50'000	50'000	41'172.51	0.02
2.450	S&P GLOBAL INC -144A- 2.45%/22-01.03.2027	USD	100'000	100'000			
2.450	S&P GLOBAL INC 2.45%/23-01.03.2027	USD		100'000	100'000		
5.625	SABINE PASS LIQUEFACTION 5.625%/15-01.03.2025	USD	250'000	250'000			
5.750	SABINE PASS LIQUEFACTION 5.75%/14-15.05.2024	USD	100'000	100'000			
5.875	SABINE PASS LIQUEFACTION 5.875%/17-30.06.2026	USD	100'000	50'000	50'000	44'386.17	0.02
0.625	SALESFORCE.COM INC 0.625%/21-15.07.2024	USD	100'000	100'000			
2.500	SAN DIEGO G & E S. -QQQ- 2.5%/16-15.05.2026	USD	100'000	50'000			
3.244	SANTANDER HOLDINGS USA 3.244%/20-05.10.2026	USD	100'000		100'000	82'507.75	0.03
3.450	SANTANDER HOLDINGS USA 3.45%/20-02.06.2025	USD	50'000		50'000	42'695.12	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.500	SANTANDER HOLDINGS USA 3.5%/19-07.06.2024	USD	200'000		200'000			
1.573	SEALED AIR CORP -144A- 1.573%/21-15.10.2026	USD	100'000		50'000	39'619.53	0.02	
1.250	SECURITY BENEFIT GL FUND -144A- 1.25%/21-17.05.2024	USD	50'000		50'000			
3.250	SEMPRA ENERGY 3.25%/17-15.06.2027	USD		50'000	50'000	41'406.32	0.02	
2.600	SIERRA PACIFIC POWER S. -U- 2.6%/16-01.05.2026	USD	100'000		50'000	41'702.43	0.02	
2.000	SIMON PROPERTY GROUP LP 2%/19-13.09.2024	USD	200'000		200'000			
6.950	SIXTH STREET SPECIALTY 6.95%/23-14.08.2028	USD		50'000	50'000	44'827.78	0.02	
4.450	SOLVAY FINANCE AMERICA LIM -144A- 4.45%/15-03.12.2025	USD	200'000		200'000			
1.800	SONOCO PRODUCTS CO 1.8%/22-01.02.2025	USD	200'000		200'000			
2.250	SONOCO PRODUCTS CO 2.25%/22-01.02.2027	USD	200'000		200'000			
3.700	SOUTHERN CAL EDISON S. -2018E- 3.7%/18-01.08.2025	USD	100'000		100'000			
1.200	SOUTHERN CAL EDISON S. -2020C- 1.2%/20-01.02.2026	USD	100'000		50'000	40'835.77	0.02	
1.100	SOUTHERN CAL EDISON S. -2021- 1.1%/21-01.04.2024	USD	250'000		250'000			
0.975	SOUTHERN CAL EDISON S. -2021K- 0.975%/21-01.08.2024	USD	200'000		200'000			
3.150	SOUTHERN CALIFORNIA GAS S. -PP- 3.15%/14-15.09.2024	USD	100'000		100'000			
-	SOUTHERN CO (subordinated) FIX-TO-FRN FRN/21-15.09.2081	EUR		100'000	100'000	82'652.64	0.04	
-	SOUTHERN CO (subordinated) S. -2020B- FIX-TO-FRN FRN/20-15.01.2051	USD	200'000		100'000	84'655.61	0.04	
3.250	SOUTHERN CO 3.25%/16-01.07.2026	USD	100'000		50'000	42'116.08	0.02	
3.875	SOUTHERN COPPER 3.875%/15-23.04.2025	USD	40'000		40'000	34'522.96	0.01	
5.250	SOUTHWEST AIRLINES CO 5.25%/20-04.05.2025	USD	200'000		100'000	87'804.11	0.04	
5.450	SOUTHWEST GAS CORP 5.45%/23-23.03.2028	USD		100'000	100'000			
4.100	SOUTHWESTERN ELEC POWER S. -M- 4.1%/18-15.09.2028	USD		50'000	50'000	42'205.87	0.02	
2.750	SOUTHWESTERN ELECTRIC POWER 2.75%/16-01.10.2026	USD	200'000		150'000	41'332.94	0.02	
4.750	SPECTRA ENERGY CAPITAL 4.75%/13-15.03.2024	USD	100'000		100'000			
3.375	SPECTRA ENERGY PARTNERS 3.375%/16-15.10.2026	USD	100'000		50'000	42'055.94	0.02	
3.200	SPIRIT REALTY LP 3.2%/19-15.01.2027	USD	200'000		200'000			
2.300	STANLEY BLACK & DECKER I 2.3%/22-24.02.2025	USD	200'000		200'000			
3.800	STARBUCKS CORP 3.8%/18-15.08.2025	USD	100'000		100'000			
4.750	STARBUCKS CORP 4.75%/23-15.02.2026	USD		100'000	50'000	43'738.76	0.02	
5.272	STATE STREET CORP 5.272%/23-03.08.2026	USD		50'000	50'000	44'171.84	0.02	
-	STATE STREET CORP FIX-TO-FRN FRN/20-30.03.2026	USD	300'000		200'000	100'000	85'748.33	0.04
-	STATE STREET CORP FIX-TO-FRN FRN/21-18.11.2027	USD	100'000		100'000			
2.400	STEEL DYNAMICS INC 2.4%/20-15.06.2025	USD	50'000		50'000	42'294.22	0.02	
5.625	STELLANTIS FIN US INC -144A- 5.625%/22-12.01.2028	USD	200'000		200'000			
1.150	STRYKER CORP 1.15%/20-15.06.2025	USD	50'000		50'000	41'765.29	0.02	
3.375	STRYKER CORP 3.375%/23-11.12.2028	EUR		100'000	100'000	94'834.51	0.04	
4.250	SUNOCO LOGISTICS 4.25%/14-01.04.2024	USD	200'000		200'000			
5.950	SUNOCO LOGISTICS PARTNERS OPERATIONS 5.95%/15-01.12.2025	USD	200'000		200'000			
4.000	SUNTRUST BANKS INC 4%/18-01.05.2025	USD	100'000		50'000	43'231.18	0.02	
1.800	SVB FINANCIAL GROUP 1.8%/21-28.10.2026	USD	100'000		100'000			
4.250	SYNCHRONY FINANCIAL 4.25%/14-15.08.2024	USD	200'000		200'000			
4.375	SYNCHRONY FINANCIAL 4.375%/19-19.03.2024	USD	200'000		200'000			
4.500	SYNCHRONY FINANCIAL 4.5%/15-23.07.2025	USD	30'000		30'000	25'818.45	0.01	
3.300	SYSO 3.3%/16-15.07.2026	USD	100'000		50'000	42'270.96	0.02	
6.000	SYSTEM ENERGY RESOURCES 6%/23-15.04.2028	USD		100'000	100'000			
3.700	TAKE-TWO INTERACTIVE SOF 3.7%/22-14.04.2027	USD	70'000		30'000	33'672.70	0.01	
7.000	TAPESTRY INC 7%/23-27.11.2026	USD		50'000	50'000	45'217.19	0.02	
1.950	TARGET CORP 1.95%/22-15.01.2027	USD	200'000		200'000			
2.250	TARGET CORP 2.25%/20-15.04.2025	USD	50'000		50'000			
4.375	TC PIPELINES LP 4.375%/15-13.03.2025	USD	200'000		150'000	43'354.40	0.02	
1.750	TD SYNEXX CORP 1.75%/22-09.08.2026	USD	100'000		50'000	40'103.45	0.02	
0.750	TENN VALLEY AUTHORITY S. -A- 0.75%/20-15.05.2025	USD	40'000		40'000	33'491.94	0.01	
0.750	THERMO FISHER SCIENTIFIC 0.75%/16-12.09.2024	EUR	100'000		100'000			
1.215	THERMO FISHER SCIENTIFIC 1.215%/21-18.10.2024	USD	200'000		200'000			
1.450	THERMO FISHER SCIENTIFIC 1.45%/17-16.03.2027	EUR	100'000		100'000			
5.000	THERMO FISHER SCIENTIFIC 5%/23-05.12.2026	USD		50'000	50'000	44'151.19	0.02	
1.500	T-MOBILE USA INC 1.5%/21-15.02.2026	USD	30'000		30'000	24'561.25	0.01	
2.050	T-MOBILE USA INC 2.05%/21-15.02.2028	USD		100'000	50'000	39'220.66	0.02	
2.250	T-MOBILE USA INC 2.25%/21-15.02.2026	USD	100'000		100'000			
3.500	T-MOBILE USA INC 3.5%/21-15.04.2025	USD	150'000		150'000			
3.750	T-MOBILE USA INC 3.75%/21-15.04.2027	USD	300'000		350'000	42'206.71	0.02	
4.750	T-MOBILE USA INC 4.75%/18-01.02.2028	USD	150'000		100'000	43'323.07	0.02	
4.800	T-MOBILE USA INC 4.8%/23-15.07.2028	USD		50'000	50'000	43'441.11	0.02	
5.375	T-MOBILE USA INC 5.375%/17-15.04.2027	USD	100'000		100'000			
3.050	TOYOTA MOTOR CR CORP S. -B- 3.05%/18-11.01.2028	USD	100'000		100'000			
0.625	TOYOTA MOTOR CREDIT CORP 0.625%/21-13.09.2024	USD	100'000		100'000			
1.450	TOYOTA MOTOR CREDIT CORP 1.45%/22-13.01.2025	USD	200'000		200'000			
2.900	TOYOTA MOTOR CREDIT CORP 2.9%/17-17.04.2024	USD	200'000		200'000			
3.050	TOYOTA MOTOR CREDIT CORP 3.05%/22-22.03.2027	USD	100'000		50'000	41'751.71	0.02	
5.000	TOYOTA MOTOR CREDIT CORP 5%/23-14.08.2026	USD		50'000	50'000	44'019.80	0.02	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.250 TOYOTA MOTOR CREDIT CORP 5.25%/23-11.09.2028	USD		100'000	50'000	50'000	44'659.43	0.02
5.400 TOYOTA MOTOR CREDIT CORP 5.4%/23-20.11.2026	USD		50'000		50'000	44'471.79	0.02
5.450 TOYOTA MOTOR CREDIT CORP 5.45%/22-10.11.2027	USD	200'000		150'000	50'000	44'900.61	0.02
5.625 TOYOTA MOTOR CREDIT CORP 5.625%/23-23.10.2028	GBP		100'000		100'000	115'026.34	0.05
0.800 TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/20-16.10.2025	USD	100'000		50'000	50'000	41'151.11	0.02
1.125 TOYOTA MOTOR CREDIT CORP S. -B- 1.125%/21-18.06.2026	USD	80'000		80'000			
1.800 TOYOTA MOTOR CREDIT CORP S. -B- 1.8%/20-13.02.2025	USD	50'000		50'000			
1.900 TOYOTA MOTOR CREDIT CORP S. -B- 1.9%/22-13.01.2027	USD	200'000		200'000			
2.000 TOYOTA MOTOR CREDIT CORP S. -B- 2%/19-07.10.2024	USD	100'000		100'000			
2.500 TOYOTA MOTOR CREDIT CORP S. -B- 2.5%/22-22.03.2024	USD	100'000		100'000			
3.000 TOYOTA MOTOR CREDIT CORP S. -B- 3%/20-01.04.2025	USD	30'000		30'000			
4.550 TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/22-20.09.2027	USD	200'000		200'000			
- TRUIST BANK FIX-TO-FRN FRN/18-02.08.2024	USD	200'000		200'000			
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-26.01.2029	USD		100'000		100'000	85'697.97	0.04
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-30.10.2029	USD		50'000		50'000	46'608.83	0.02
1.750 TSMC ARIZONA CORP 1.75%/21-25.10.2026	USD	200'000		200'000			
3.950 TYSON FOODS 3.95%/14-15.08.2024	USD	200'000		200'000			
4.000 TYSON FOODS INC 4%/19-01.03.2026	USD	150'000		100'000	50'000	42'986.19	0.02
4.069 UBS COMMERCIAL MORTGAGE TRUST S. -2018-C13 A3- 4.0694%/18-15.10.2051	USD	1'000'000		500'000	500'000	401'109.61	0.17
3.244 UBS-BARCLAYS COMMERCIAL MORTGGA S. -2013-C6 A4- 3.2443%/13-10.04.2046	USD	286'000		286'000			
6.500 UL SOLUTIONS INC -144A- 6.5%/23-20.10.2028	USD		100'000	50'000	50'000	45'476.60	0.02
0.626 UNILEVER CAPITAL CORP 0.626%/21-12.08.2024	USD	200'000		200'000			
4.875 UNILEVER CAPITAL CORP 4.875%/23-08.09.2028	USD		100'000	100'000			
3.250 UNION PACIFIC 3.25%/14-15.01.2025	USD	200'000		200'000			
1.000 UNITED PARCEL SERVICE 1%/16-15.11.2028	EUR		100'000		100'000	85'437.97	0.04
2.400 UNITED PARCEL SERVICE 2.4%/16-15.11.2026	USD	200'000		200'000			
3.900 UNITED PARCEL SERVICE 3.9%/20-01.04.2025	USD	100'000		100'000			
1.250 UNITED STATES OF AMERICA 1.25%/19-31.08.2024	USD	1'300'000		1'300'000			
1.500 UNITED STATES OF AMERICA 1.5%/16-15.08.2026	USD	3'050'000		2'470'000	580'000	475'174.57	0.20
1.625 UNITED STATES OF AMERICA 1.625%/16-15.05.2026	USD	3'000'000	1'500'000	4'000'000	500'000	413'244.93	0.18
1.625 UNITED STATES OF AMERICA 1.625%/19-30.11.2026	USD	1'350'000		1'100'000	250'000	204'197.48	0.09
1.750 UNITED STATES OF AMERICA 1.75%/19-30.06.2024	USD	1'550'000		1'550'000			
1.750 UNITED STATES OF AMERICA 1.75%/19-31.07.2024	USD	1'600'000		1'600'000			
1.750 UNITED STATES OF AMERICA 1.75%/19-31.12.2024	USD	1'550'000		1'550'000			
1.875 UNITED STATES OF AMERICA 1.875%/17-31.08.2024	USD	1'100'000		1'100'000			
1.875 UNITED STATES OF AMERICA 1.875%/19-30.06.2026	USD	1'500'000		1'500'000			
1.875 UNITED STATES OF AMERICA 1.875%/19-31.07.2026	USD	1'540'000		1'280'000	260'000	215'209.31	0.09
2.000 UNITED STATES OF AMERICA 2%/17-30.04.2024	USD	1'500'000		1'500'000			
2.000 UNITED STATES OF AMERICA 2%/17-30.06.2024	USD	980'000		980'000			
2.000 UNITED STATES OF AMERICA 2%/17-31.05.2024	USD	2'000'000		2'000'000			
2.125 UNITED STATES OF AMERICA 2.125%/17-29.02.2024	USD	1'050'000		1'050'000			
2.125 UNITED STATES OF AMERICA 2.125%/17-31.07.2024	USD	900'000		900'000			
2.250 UNITED STATES OF AMERICA 2.25%/17-15.08.2027	USD	2'500'000		2'050'000	450'000	369'412.89	0.16
2.250 UNITED STATES OF AMERICA 2.25%/17-15.11.2027	USD	2'700'000		2'230'000	470'000	384'279.26	0.16
2.250 UNITED STATES OF AMERICA 2.25%/17-31.01.2024	USD	1'300'000		1'300'000			
2.375 UNITED STATES OF AMERICA 2.375%/17-15.05.2027	USD	3'200'000		2'610'000	590'000	488'400.19	0.21
2.750 UNITED STATES OF AMERICA 2.75%/18-15.02.2028	USD		2'500'000	1'850'000	650'000	539'588.35	0.23
2.875 UNITED STATES OF AMERICA 2.875%/18-15.08.2028	USD		2'000'000	1'300'000	700'000	580'950.68	0.25
6.000 UNITED STATES OF AMERICA 6%/96-15.02.2026	USD	400'000		300'000	100'000	90'175.04	0.04
6.500 UNITED STATES OF AMERICA 6.5%/96-15.11.2026	USD	250'000		200'000	50'000	46'208.86	0.02
2.750 UNITED STATES OF AMERICA B-2024 2.75%/14-15.02.2024	USD	2'250'000		2'250'000			
2.000 UNITED STATES OF AMERICA -B-2025 2%/15-15.02.2025	USD	4'500'000		3'930'000	570'000	487'392.01	0.21
2.500 UNITED STATES OF AMERICA C-2024 2.5%/14-15.05.2024	USD	4'700'000		4'700'000			
2.125 UNITED STATES OF AMERICA C-2025- 2.125%/15-15.05.2025	USD	2'830'000		2'280'000	550'000	468'493.30	0.20
2.000 UNITED STATES OF AMERICA -E-2025- 2%/15-15.08.2025	USD	4'600'000		4'040'000	560'000	473'640.45	0.20
2.250 UNITED STATES OF AMERICA F 2024 2.25%/14-15.11.2024	USD	2'950'000		2'950'000			
2.250 UNITED STATES OF AMERICA -F-2025- 2.25%/15-15.11.2025	USD	3'800'000		3'200'000	600'000	506'955.96	0.21
2.125 UNITED STATES OF AMERICA -J-2024- 2.125%/17-31.03.2024	USD	2'380'000		2'380'000			
1.500 UNITED STATES OF AMERICA S. -AD-2024- 1.5%/19-30.09.2024	USD	1'350'000		1'350'000			
1.625 UNITED STATES OF AMERICA S. B-2026 1.625%/16-15.02.2026	USD	2'950'000		2'430'000	520'000	432'278.82	0.18
2.250 UNITED STATES OF AMERICA S. -B-2027- 2.25%/17-15.02.2027	USD	2'600'000		2'000'000	600'000	496'760.71	0.21
2.875 UNITED STATES OF AMERICA S. -C-2028- 2.875%/18-15.05.2028	USD		1'000'000	300'000	700'000	582'443.51	0.25
2.375 UNITED STATES OF AMERICA S. E-2021 2.375%/14-15.08.2024	USD	3'000'000		3'000'000			
2.000 UNITED STATES OF AMERICA S. F-2026 2%/16-15.11.2026	USD	3'100'000		2'600'000	500'000	412'797.77	0.17
3.125 UNITED STATES OF AMERICA S. -F-2028- 3.125%/18-15.11.2028	USD		700'000	200'000	500'000	418'610.85	0.18
2.625 UNITED STATES OF AMERICA S. -G-2026- 2.625%/19-31.01.2026	USD	1'400'000		1'100'000	300'000	254'427.34	0.11
2.500 UNITED STATES OF AMERICA S. -H-2026- 2.5%/19-28.02.2026	USD	1'550'000		1'550'000			
1.125 UNITED STATES OF AMERICA S. -H-2027- 1.125%/20-28.02.2027	USD	1'300'000		1'030'000	270'000	216'001.13	0.09
2.625 UNITED STATES OF AMERICA S. -J-2025- 2.625%/18-31.03.2025	USD	650'000		500'000	150'000	128'792.49	0.05

992 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.250 UNITED STATES OF AMERICA S. -J-2026- 2.25%/19-31.03.2026	USD	1'550'000		1'300'000	250'000	209'958.96	0.09
2.375 UNITED STATES OF AMERICA S. -K-2026- 2.375%/19-30.04.2026	USD	1'140'000		1'030'000	110'000	92'487.88	0.04
2.875 UNITED STATES OF AMERICA S. -N-2025- 2.875%/18-31.07.2025	USD	900'000		600'000	300'000	257'079.34	0.11
0.375 UNITED STATES OF AMERICA S. -N-2027- 0.375%/20-31.07.2027	USD	2'500'000		2'060'000	440'000	338'653.08	0.14
1.375 UNITED STATES OF AMERICA S. -P-2026- 1.375%/19-31.08.2026	USD	1'350'000		1'250'000	100'000	81'596.44	0.03
1.625 UNITED STATES OF AMERICA S. -Q-2026- 1.625%/19-30.09.2026	USD	1'190'000		1'010'000	180'000	147'616.56	0.06
3.000 UNITED STATES OF AMERICA S. -R-2025- 3%/18-31.10.2025	USD	900'000		710'000	190'000	162'627.39	0.07
1.625 UNITED STATES OF AMERICA S. -R-2026- 1.625%/19-31.10.2026	USD	1'950'000		1'950'000			
2.875 UNITED STATES OF AMERICA S. -S-2025- 2.875%/18-30.11.2025	USD	1'450'000		1'200'000	250'000	213'381.46	0.09
2.625 UNITED STATES OF AMERICA S. -T-2025- 2.625%/18-31.12.2025	USD	1'250'000		1'050'000	200'000	169'803.97	0.07
1.750 UNITED STATES OF AMERICA S. -T-2026- 1.75%/19-31.12.2026	USD	1'400'000		1'150'000	250'000	204'558.65	0.09
2.500 UNITED STATES OF AMERICA S. -U-2024- 2.5%/19-31.01.2024	USD	1'600'000		1'600'000			
1.375 UNITED STATES OF AMERICA S. -U-2025- 1.375%/20-31.01.2025	USD	1'250'000		1'250'000			
2.375 UNITED STATES OF AMERICA S. -V-2024- 2.375%/19-29.02.2024	USD	1'200'000		1'200'000			
2.250 UNITED STATES OF AMERICA S. -Y-2024- 2.25%/19-30.04.2024	USD	1'800'000		1'800'000			
3.950 UNITED TECHNOLOGIES CORP 3.95%/18-16.08.2025	USD	200'000		150'000	50'000	43'187.34	0.02
0.550 UNITEDHEALTH GROUP INC 0.55%/21-15.05.2024	USD	50'000		50'000			
1.150 UNITEDHEALTH GROUP INC 1.15%/21-15.05.2026	USD	100'000			100'000	81'152.22	0.03
1.250 UNITEDHEALTH GROUP INC 1.25%/20-15.01.2026	USD	100'000		50'000	50'000	41'133.63	0.02
2.375 UNITEDHEALTH GROUP INC 2.375%/19-15.08.2024	USD	100'000		100'000			
3.750 UNITEDHEALTH GROUP INC 3.75%/15-15.07.2025	USD	40'000			40'000	34'568.58	0.01
5.250 UNITEDHEALTH GROUP INC 5.25%/22-15.02.2028	USD		100'000	50'000	50'000	44'739.56	0.02
6.125 US 6.125%/97-15.11.2027	USD	1'000'000		900'000	100'000	93'208.84	0.04
6.375 US 6.375%/97-15.08.2027	USD	300'000		250'000	50'000	46'721.37	0.02
6.625 US 6.625%/97-15.02.2027	USD	500'000		400'000	100'000	93'277.64	0.04
6.750 US 6.75%/96-15.08.2026	USD	300'000		250'000	50'000	46'184.78	0.02
6.875 US 6.875%/95-15.08.2025	USD	150'000		100'000	50'000	45'304.22	0.02
7.500 US 7.5%/94-15.11.2024	USD	180'000		180'000			
7.625 US 7.625%/95-15.02.2025	USD	200'000		150'000	50'000	45'204.47	0.02
0.850 US BANCORP 0.85%/17-07.06.2024	EUR	100'000		100'000			
3.100 US BANCORP 3.1%/16-27.04.2026	USD	200'000		100'000	100'000	84'079.98	0.04
3.375 US BANCORP 3.375%/19-05.02.2024	USD	200'000		200'000			
- US BANCORP FIX-TO-FRN FRN/22-27.01.2028	USD	200'000		100'000	100'000	80'653.50	0.03
- US BANCORP FIX-TO-FRN FRN/23-26.10.2027	USD		50'000		50'000	45'477.82	0.02
1.450 US BANCORP S. -AA- 1.45%/20-12.05.2025	USD	40'000			40'000	33'703.55	0.01
0.625 US TREASURY N/B 0.625%/20-31.03.2027	USD	1'600'000		1'300'000	300'000	235'729.16	0.10
1.125 US TREASURY N/B 1.125%/20-28.02.2025	USD	1'600'000		1'300'000	300'000	254'159.04	0.11
1.875 US TREASURY N/B 1.875%/22-28.02.2027	USD	3'100'000		2'520'000	580'000	474'536.16	0.20
2.125 US TREASURY N/B 2.125%/17-30.09.2024	USD	900'000		900'000			
2.125 US TREASURY N/B 2.125%/17-30.11.2024	USD	1'150'000		1'150'000			
2.250 US TREASURY N/B 2.25%/17-31.10.2024	USD	900'000		900'000			
2.250 US TREASURY N/B 2.25%/18-31.12.2024	USD	1'100'000		1'100'000			
2.500 US TREASURY N/B 2.5%/18-31.01.2025	USD	1'150'000		1'150'000			
2.625 US TREASURY N/B 2.625%/22-15.04.2025	USD	2'400'000		1'900'000	500'000	428'981.53	0.18
2.750 US TREASURY N/B 2.75%/18-30.06.2025	USD	1'700'000		1'520'000	180'000	154'235.22	0.07
2.750 US TREASURY N/B 2.75%/22-15.05.2025	USD	2'500'000		2'050'000	450'000	386'176.24	0.16
3.000 US TREASURY N/B 3%/22-15.07.2025	USD	2'200'000		1'700'000	500'000	429'497.48	0.18
3.500 US TREASURY N/B 3.5%/23-30.04.2028	USD		800'000	300'000	500'000	426'659.73	0.18
3.500 US TREASURY N/B 3.5%/23-31.01.2028	USD	2'200'000		1'600'000	600'000	512'486.99	0.22
3.875 US TREASURY N/B 3.875%/22-30.11.2027	USD	2'500'000		2'050'000	450'000	389'689.90	0.17
3.875 US TREASURY N/B 3.875%/23-15.01.2026	USD		1'000'000	600'000	400'000	347'216.54	0.15
3.875 US TREASURY N/B 3.875%/23-30.04.2025	USD		1'000'000	550'000	450'000	391'423.50	0.17
3.875 US TREASURY N/B 3.875%/23-31.03.2025	USD		500'000	100'000	400'000	348'014.55	0.15
3.875 US TREASURY N/B 3.875%/23-31.12.2027	USD	2'200'000		1'770'000	430'000	372'340.76	0.16
4.000 US TREASURY N/B 4%/22-15.12.2025	USD	1'500'000		1'050'000	450'000	391'423.50	0.17
4.000 US TREASURY N/B 4%/23-29.02.2028	USD		1'000'000	400'000	600'000	521'856.73	0.22
4.000 US TREASURY N/B 4%/23-30.06.2028	USD		800'000	300'000	500'000	434'983.80	0.18
4.125 US TREASURY N/B 4.125%/22-31.10.2027	USD	2'600'000		2'170'000	430'000	375'565.13	0.16
4.250 US TREASURY N/B 4.25%/23-31.12.2024	USD	1'300'000		1'300'000			
4.500 US TREASURY N/B 4.5%/22-15.11.2025	USD	2'000'000		1'600'000	400'000	350'848.86	0.15
0.250 US TREASURY N/B S. -AA-2025- 0.25%/20-30.06.2025	USD	2'050'000		1'600'000	450'000	372'880.10	0.16
3.250 US TREASURY N/B S. -AA-2027- 3.25%/22-30.06.2027	USD	2'700'000		2'250'000	450'000	382'476.85	0.16
0.250 US TREASURY N/B S. -AB-2025- 0.25%/20-31.07.2025	USD	2'200'000		1'750'000	450'000	371'564.42	0.16
0.625 US TREASURY N/B S. -AB-2026- 0.625%/21-31.07.2026	USD	3'150'000		2'620'000	530'000	425'497.12	0.18
4.125 US TREASURY N/B S. -AB-2028- 4.125%/23-31.07.2028	USD		1'000'000	400'000	600'000	524'622.24	0.22
0.250 US TREASURY N/B S. -AC-2025- 0.25%/20-31.08.2025	USD	2'500'000		2'050'000	450'000	370'357.09	0.16
3.125 US TREASURY N/B S. -AC-2027- 3.125%/22-31.08.2027	USD	3'000'000		2'560'000	440'000	371'828.25	0.16
0.250 US TREASURY N/B S. -AD-2025- 0.25%/20-30.09.2025	USD	3'450'000		2'880'000	570'000	467'589.69	0.20
4.625 US TREASURY N/B S. -AD-2028- 4.625%/23-30.09.2028	USD		1'000'000	500'000	500'000	446'231.60	0.19
1.500 US TREASURY N/B S. -AF-2024- 1.5%/19-31.10.2024	USD	1'750'000		1'750'000			
0.250 US TREASURY N/B S. -AF-2025- 0.25%/20-31.10.2025	USD	2'900'000	1'000'000	3'300'000	600'000	490'610.54	0.21

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 US TREASURY N/B S. -AF-2026- 1.125%/21-31.10.2026	USD	3'300'000		2'700'000	600'000	484'253.98	0.21
4.875 US TREASURY N/B S. -AF-2028- 4.875%/23-31.10.2028	USD		500'000		500'000	451'047.17	0.19
1.500 US TREASURY N/B S. -AG-2024- 1.5%/19-30.11.2024	USD	1'850'000		1'850'000			
0.375 US TREASURY N/B S. -AG-2025- 0.375%/20-30.11.2025	USD	2'400'000		1'850'000	550'000	449'310.12	0.19
1.250 US TREASURY N/B S. -AG-2026- 1.25%/21-30.11.2026	USD	3'300'000		2'700'000	600'000	484'914.40	0.21
4.375 US TREASURY N/B S. -AG-2028- 4.375%/23-30.11.2028	USD		500'000		500'000	442'172.76	0.19
3.750 US TREASURY N/B S. -AH-2028- 3.75%/24-31.12.2028	USD		600'000		600'000	516'366.97	0.22
1.125 US TREASURY N/B S. -AJ-2025- 1.125%/22-15.01.2025	USD	2'900'000	500'000	3'400'000			
0.125 US TREASURY N/B S. -AK-2024- 0.125%/21-15.02.2024	USD	3'164'000		3'164'000			
1.500 US TREASURY N/B S. -AK-2025- 1.5%/22-15.02.2025	USD	3'000'000		2'620'000	380'000	323'359.51	0.14
0.250 US TREASURY N/B S. -AL-2024- 0.25%/21-15.03.2024	USD	2'600'000		2'600'000			
1.750 US TREASURY N/B S. -AL-2025- 1.75%/22-15.03.2025	USD	3'400'000		2'900'000	500'000	425'679.42	0.18
4.625 US TREASURY N/B S. -AL-2026- 4.625%/23-15.03.2026	USD		500'000	100'000	400'000	352'224.74	0.15
0.375 US TREASURY N/B S. -AM-2024- 0.375%/21-15.04.2024	USD	2'050'000		2'050'000			
0.250 US TREASURY N/B S. -AN-2024- 0.25%/21-15.05.2024	USD	2'400'000		2'400'000			
0.250 US TREASURY N/B S. -AP-2024- 0.25%/21-15.06.2024	USD	2'550'000		2'550'000			
2.875 US TREASURY N/B S. -AP-2025- 2.875%/22-15.06.2025	USD	2'000'000		1'550'000	450'000	386'253.64	0.16
0.375 US TREASURY N/B S. -AQ-2024- 0.375%/21-15.07.2024	USD	2'150'000		2'150'000			
0.375 US TREASURY N/B S. -AR-2024- 0.375%/21-15.08.2024	USD	2'400'000		2'400'000			
3.125 US TREASURY N/B S. -AR-2025- 3.125%/22-15.08.2025	USD	2'000'000		1'550'000	450'000	386'857.31	0.16
4.375 US TREASURY N/B S. -AR-2026- 4.375%/23-15.08.2026	USD		300'000		300'000	263'301.75	0.11
0.375 US TREASURY N/B S. -AS-2024- 0.375%/21-15.09.2024	USD	2'850'000		2'850'000			
3.500 US TREASURY N/B S. -AS-2025- 3.5%/22-15.09.2025	USD	2'000'000		1'600'000	400'000	345'455.42	0.15
4.625 US TREASURY N/B S. -AS-2026- 4.625%/23-15.09.2026	USD		400'000		400'000	353'242.89	0.15
0.625 US TREASURY N/B S. -AT-2024- 0.625%/21-15.10.2024	USD	3'000'000		3'000'000			
4.250 US TREASURY N/B S. -AT-2025- 4.25%/22-15.10.2025	USD	1'900'000		1'500'000	400'000	349'376.67	0.15
4.625 US TREASURY N/B S. -AT-2026- 4.625%/23-15.10.2026	USD		1'000'000	550'000	450'000	397'583.99	0.17
0.750 US TREASURY N/B S. -AU-2024- 0.75%/21-15.11.2024	USD	2'600'000		2'600'000			
4.625 US TREASURY N/B S. -AU-2026- 4.625%/23-15.11.2026	USD		400'000		400'000	353'545.58	0.15
1.000 US TREASURY N/B S. -AV-2024- 1%/21-15.12.2024	USD	2'800'000	500'000	3'300'000			
4.375 US TREASURY N/B S. -AV-2026- 4.375%/23-15.12.2026	USD		300'000		300'000	263'652.60	0.11
1.500 US TREASURY N/B S. -AY-2024- 1.5%/22-29.02.2024	USD	4'000'000		4'000'000			
2.500 US TREASURY N/B S. -BA-2024- 2.5%/22-30.04.2024	USD	2'700'000		2'700'000			
2.500 US TREASURY N/B S. -BC-2024- 2.5%/22-31.05.2024	USD	2'000'000		2'000'000			
3.000 US TREASURY N/B S. -BD-2024- 3%/22-30.06.2024	USD	2'500'000		2'500'000			
4.625 US TREASURY N/B S. -BD-2025- 4.625%/23-30.06.2025	USD		300'000		300'000	263'322.39	0.11
3.000 US TREASURY N/B S. -BE-2024- 3%/22-31.07.2024	USD	2'500'000		2'500'000			
4.750 US TREASURY N/B S. -BE-2025- 4.75%/23-31.07.2025	USD		300'000		300'000	263'838.34	0.11
5.000 US TREASURY N/B S. -BG-2025- 5%/23-31.08.2025	USD	400'000		400'000	400'000	353'160.33	0.15
5.000 US TREASURY N/B S. -BH-2025- 5%/23-30.09.2025	USD	600'000		100'000	500'000	441'691.20	0.19
5.000 US TREASURY N/B S. -BJ-2025- 5%/23-31.10.2025	USD		1'000'000	450'000	550'000	486'200.85	0.21
4.875 US TREASURY N/B S. -BL-2025- 4.875%/23-30.11.2025	USD		500'000		500'000	441'364.43	0.19
1.500 US TREASURY N/B S. -G-2027- 1.5%/20-31.01.2027	USD	4'400'000		3'600'000	800'000	648'533.80	0.27
2.750 US TREASURY N/B S. -H-2025- 2.75%/18-28.02.2025	USD	1'490'000		1'200'000	290'000	249'697.07	0.11
1.250 US TREASURY N/B S. -J-2028- 1.25%/21-31.03.2028	USD		800'000	200'000	600'000	468'156.21	0.20
2.875 US TREASURY N/B S. -K-2025- 2.875%/18-30.04.2025	USD	1'350'000		1'100'000	250'000	214'955.12	0.09
0.500 US TREASURY N/B S. -K-2027- 0.5%/20-30.04.2027	USD	1'900'000		1'550'000	350'000	273'018.89	0.12
1.250 US TREASURY N/B S. -K-2028- 1.25%/21-30.04.2028	USD		600'000		600'000	467'083.02	0.20
2.875 US TREASURY N/B S. -L-2025- 2.875%/18-31.05.2025	USD	1'200'000		900'000	300'000	257'677.85	0.11
2.125 US TREASURY N/B S. -L-2026- 2.125%/19-31.05.2026	USD	1'400'000		1'400'000			
0.500 US TREASURY N/B S. -L-2027- 0.5%/20-31.05.2027	USD	1'900'000		1'400'000	500'000	388'857.49	0.16
0.500 US TREASURY N/B S. -M-2027- 0.5%/20-30.06.2027	USD	2'200'000		1'800'000	400'000	310'205.43	0.13
1.250 US TREASURY N/B S. -M-2028- 1.25%/21-30.06.2028	USD		1'500'000	700'000	800'000	620'080.64	0.26
2.750 US TREASURY N/B S. -P-2025- 2.75%/18-31.08.2025	USD	1'050'000		1'050'000			
0.500 US TREASURY N/B S. -P-2027- 0.5%/20-31.08.2027	USD	2'200'000		1'760'000	440'000	339'258.46	0.14
3.000 US TREASURY N/B S. -Q-2025- 3%/18-30.09.2025	USD	1'350'000		1'350'000			
0.375 US TREASURY N/B S. -Q-2027- 0.375%/20-30.09.2027	USD	3'000'000		2'470'000	530'000	405'589.54	0.17
0.625 US TREASURY N/B S. -S-2027- 0.625%/20-30.11.2027	USD	3'000'000		2'430'000	570'000	437'886.21	0.19
1.500 US TREASURY N/B S. -S-2028- 1.5%/21-30.11.2028	USD		500'000		500'000	388'169.55	0.16
0.375 US TREASURY N/B S. -U-2026- 0.375%/21-31.01.2026	USD	3'400'000		2'800'000	600'000	487'163.96	0.21
0.500 US TREASURY N/B S. -V-2026- 0.5%/21-28.02.2026	USD	3'550'000		2'950'000	600'000	487'060.77	0.21
0.500 US TREASURY N/B S. -W-2025- 0.5%/20-31.03.2025	USD	1'900'000		1'500'000	400'000	335'659.17	0.14
0.750 US TREASURY N/B S. -W-2026- 0.75%/21-31.03.2026	USD	3'200'000		2'590'000	610'000	496'647.20	0.21
0.375 US TREASURY N/B S. -Y-2025- 0.375%/20-30.04.2025	USD	2'050'000		1'600'000	450'000	375'898.43	0.16
0.750 US TREASURY N/B S. -Y-2026- 0.75%/21-30.04.2026	USD	3'330'000	2'000'000	4'730'000	600'000	486'978.22	0.21
0.250 US TREASURY N/B S. -Z-2025- 0.25%/20-31.05.2025	USD	2'050'000		1'650'000	400'000	332'439.61	0.14
1.200 VALERO ENERGY CORP 1.2%/20-15.03.2024	USD		30'000				
5.350 VERALTO CORPORATION 5.35%/23-18.09.2028	USD		100'000	50'000	50'000	44'328.65	0.02
0.875 VERIZON COMMUNICATIONS (reg. -S-) 0.875%/16-02.04.2025	EUR	100'000		100'000			
0.850 VERIZON COMMUNICATIONS 0.85%/20-20.11.2025	USD	40'000			40'000	32'687.71	0.01
0.875 VERIZON COMMUNICATIONS 0.875%/19-08.04.2027	EUR		200'000	100'000	100'000	88'251.88	0.04

994 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.375 VERIZON COMMUNICATIONS 1.375%/17-27.10.2026	EUR	100'000		100'000			
1.450 VERIZON COMMUNICATIONS 1.45%/21-20.03.2026	USD	100'000		50'000	50'000	40'825.10	0.02
2.100 VERIZON COMMUNICATIONS 2.1%/19-06.05.2026	AUD	200'000		200'000			
2.100 VERIZON COMMUNICATIONS 2.1%/21-22.03.2028	USD		150'000	50'000	100'000	78'402.31	0.03
2.625 VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	USD	200'000		200'000			
3.250 VERIZON COMMUNICATIONS 3.25%/14-17.02.2026	EUR	150'000		150'000			
3.376 VERIZON COMMUNICATIONS 3.376%/17-15.02.2025	USD	200'000		200'000			
3.500 VERIZON COMMUNICATIONS 3.5%/14-01.11.2024	USD	100'000		100'000			
4.050 VERIZON COMMUNICATIONS 4.05%/17-17.02.2025	AUD	30'000		30'000			
4.125 VERIZON COMMUNICATIONS 4.125%/17-16.03.2027	USD	200'000	150'000	300'000	50'000	42'819.26	0.02
2.400 VF CORP 2.4%/20-23.04.2025	USD	30'000			30'000	25'343.48	0.01
4.125 VF CORP 4.125%/23-07.03.2026	EUR	100'000		100'000			
4.750 VIACOMCBS INC 4.75%/20-15.05.2025	USD	16'000		16'000			
1.650 VIATRIS INC 1.65%/21-22.06.2025	USD	50'000			50'000	41'772.93	0.02
2.300 VIATRIS INC 2.3%/21-22.06.2027	USD	100'000		50'000	50'000	39'815.99	0.02
4.625 VICI PROPERTIES / NOTE -144A- 4.625%/22-15.06.2025	USD	100'000		50'000	50'000	43'276.62	0.02
5.750 VICI PROPERTIES / NOTE -144A- 5.75%/22-01.02.2027	USD	70'000			70'000	61'411.60	0.03
3.750 VIRGINIA ELEC & POWER CO S. -B- 3.75%/22-15.05.2027	USD	100'000			100'000	84'727.39	0.04
3.150 VISA 3.15%/15-14.12.2025	USD	300'000		250'000	50'000	42'703.27	0.02
1.500 VISA INC 1.5%/22-15.06.2026	EUR	200'000		200'000			
1.900 VISA INC 1.9%/20-15.04.2027	USD	300'000		300'000			
3.550 VISTRA OPERATIONS CO LLC -144A- 3.55%/19-15.07.2024	USD	100'000		100'000			
1.000 VMWARE INC 1%/21-15.08.2024	USD	50'000		50'000			
1.400 VMWARE INC 1.4%/21-15.08.2026	USD	100'000		100'000			
4.650 VMWARE INC 4.65%/20-15.05.2027	USD	200'000		150'000	50'000	43'098.06	0.02
0.875 VOLKSWAGEN GROUP AMERICA -144A- 0.875%/20-22.11.2023	USD	200'000		200'000			
3.350 VOLKSWAGEN GROUP AMERICA -144A- 3.35%/20-13.05.2025	USD	200'000		200'000			
4.350 VOLKSWAGEN GROUP AMERICA -144A- 4.35%/22-08.06.2027	USD	200'000		200'000			
1.800 VONTIER CORP 1.8%/22-01.04.2026	USD	200'000		150'000	50'000	40'616.31	0.02
2.150 VORNADO REALTY LP 2.15%/21-01.06.2026	USD	200'000		200'000			
3.450 WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	USD	200'000		200'000			
3.800 WALGREENS BOOTS ALLIANCE 3.8%/14-18.11.2024	USD	200'000		200'000			
1.050 WALMART INC 1.05%/21-17.09.2026	USD	100'000			100'000	80'464.89	0.03
3.950 WALMART INC 3.95%/22-09.09.2027	USD		100'000	50'000	50'000	43'135.21	0.02
3.300 WAL-MART STORES 3.3%/14-22.04.2024	USD	100'000		100'000			
3.150 WALT DISNEY 3.15%/15-17.09.2025	USD	100'000		100'000			
1.750 WALT DISNEY COMPANY/THE 1.75%/19-30.08.2024	USD	200'000		200'000			
1.750 WALT DISNEY COMPANY/THE 1.75%/20-13.01.2026	USD	30'000			30'000	24'905.19	0.01
2.200 WALT DISNEY COMPANY/THE 2.2%/20-13.01.2028	USD		100'000	50'000	50'000	40'164.40	0.02
2.758 WALT DISNEY COMPANY/THE 2.758%/17-07.10.2024	CAD	40'000		40'000			
3.350 WALT DISNEY COMPANY/THE 3.35%/20-24.03.2025	USD	100'000		100'000			
3.700 WALT DISNEY COMPANY/THE 3.7%/19-15.09.2024	USD	100'000		100'000			
3.700 WALT DISNEY COMPANY/THE 3.7%/20-23.03.2027	USD	100'000		50'000	50'000	42'637.29	0.02
1.850 WALT DISNEY S. -F- 1.85%/16-30.07.2026	USD	200'000		150'000	50'000	40'922.92	0.02
3.638 WARNERMEDIA HOLDINGS INC 3.638%/23-15.03.2025	USD		200'000	200'000			
3.755 WARNERMEDIA HOLDINGS INC 3.755%/23-15.03.2027	USD		270'000	170'000	100'000	83'338.96	0.04
3.500 WELLPOINT 3.5%/14-15.08.2024	USD	200'000		200'000			
2.125 WELLS FARGO & CO 2.125%/14-04.06.2024	EUR	100'000		100'000			
3.000 WELLS FARGO & CO 3%/15-19.02.2025	USD	40'000		40'000			
3.300 WELLS FARGO & CO 3.3%/14-09.09.2024	USD	100'000		100'000			
4.100 WELLS FARGO & CO S. -M- 4.1%/14-03.06.2026	USD	100'000		50'000	50'000	42'864.61	0.02
4.300 WELLS FARGO & CO S.155 4.3%/15-22.07.2027	USD	100'000			100'000	85'479.23	0.04
3.550 WELLS FARGO & CO S.158 3.55%/15-29.09.2025	USD	100'000		50'000	50'000	42'891.61	0.02
1.625 WELLS FARGO & COMPANY (reg. -S-) S.64 1.625%/15-02.06.2025	EUR	100'000		100'000			
3.874 WELLS FARGO & COMPANY (subordinated) S. -O- 3.874%/15-21.05.2025	CAD	150'000		150'000			
0.500 WELLS FARGO & COMPANY 0.5%/19-26.04.2024	EUR	100'000		100'000			
1.375 WELLS FARGO & COMPANY 1.375%/16-26.10.2026	EUR	100'000			100'000	89'668.84	0.04
2.975 WELLS FARGO & COMPANY 2.975%/16-19.05.2026	CAD	270'000		270'000			
3.000 WELLS FARGO & COMPANY 3%/16-22.04.2026	USD	100'000		50'000	50'000	42'009.93	0.02
3.000 WELLS FARGO & COMPANY 3%/16-23.10.2026	USD	300'000		255'000	45'000	37'440.81	0.02
3.184 WELLS FARGO & COMPANY 3.184%/19-08.02.2024	CAD	50'000		50'000			
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/20-04.05.2025	EUR	100'000		100'000			
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/21-19.05.2025	USD	50'000		50'000			
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/22-28.04.2026	CAD	200'000		180'000	20'000	12'822.12	0.01
- WELLS FARGO & COMPANY S. -112- FIX-TO-FRN FRN/22-26.04.2028	GBP	100'000		100'000			
3.750 WELLS FARGO & COMPANY S. -O- 3.75%/19-24.01.2024	USD	30'000		30'000			
- WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/19-17.06.2027	USD	100'000		50'000	50'000	41'907.26	0.02
- WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/19-30.10.2025	USD	200'000		200'000			
- WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/20-11.02.2026	USD	130'000		80'000	50'000	42'598.91	0.02
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-02.06.2024	USD	100'000		100'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-02.06.2028	USD	200'000	100'000	100'000	80'320.51	0.03	
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-30.04.2026	USD	80'000		80'000	67'593.08	0.03	
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-15.08.2026	USD	200'000	200'000				
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-24.03.2028	USD	200'000	100'000	100'000	83'490.50	0.04	
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.04.2026	USD	200'000	200'000				
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.07.2028	USD	200'000	100'000	100'000	86'498.72	0.04	
-	WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-25.07.2029	USD		50'000	50'000	44'334.61	0.02	
1.000	WELLS FARGO 1%16-02.02.2027	EUR	200'000	100'000	100'000	88'059.39	0.04	
2.000	WELLS FARGO BANK (reg. -S-) S.77 2%/16-28.07.2025	GBP	100'000	100'000				
3.625	WELLTOWER INC 3.625%/19-15.03.2024	USD	200'000	200'000				
-	WESTERN ALLIANCE BANCORP (subordinated) FIX-TO-FRN FRN/21-15.06.2031	USD	80'000	80'000				
4.750	WESTERN DIGITAL CORP 4.75%/18-15.02.2026	USD	200'000	200'000				
3.337	WF-RBS COMMERCIAL MORTGAGE TRU S. -2013-C14 A5- 3.337%/13-15.06.2046	USD	500'000	500'000				
3.625	WI TREAS. NT/BD 3.625%/23-31.05.2028	USD		1'000'000	400'000	600'000	514'344.43	0.22
4.375	WI TREAS. NT/BD S. -AC-2028- 4.375%/23-31.08.2028	USD		1'000'000	550'000	450'000	397'522.08	0.17
4.125	WI TREAS. NT/BD S. -AD-2027- 4.125%/22-30.09.2027	USD	2'500'000		1'900'000	600'000	524'085.65	0.22
0.500	WI TREASURY N/B 0.5%/20-31.10.2027	USD	3'000'000		2'500'000	500'000	383'285.18	0.16
0.625	WI TREASURY N/B 0.625%/20-31.12.2027	USD	3'000'000		2'370'000	630'000	482'549.26	0.20
0.750	WI TREASURY N/B 0.75%/21-31.01.2028	USD	3'200'000	1'000'000	3'590'000	610'000	468'405.24	0.20
0.750	WI TREASURY N/B 0.75%/21-31.05.2026	USD	3'800'000		3'150'000	650'000	526'173.54	0.22
1.125	WI TREASURY N/B 1.125%/21-29.02.2028	USD		2'500'000	1'800'000	700'000	544'544.95	0.23
1.125	WI TREASURY N/B 1.125%/21-31.08.2028	USD		1'000'000	300'000	700'000	537'080.81	0.23
1.375	WI TREASURY N/B 1.375%/21-31.10.2028	USD		500'000		500'000	386'587.29	0.16
1.375	WI TREASURY N/B 1.375%/21-31.12.2028	USD		600'000		600'000	461'964.76	0.20
2.625	WI TREASURY N/B 2.625%/22-31.05.2027	USD	2'700'000		2'220'000	480'000	400'149.32	0.17
2.750	WI TREASURY N/B 2.75%/22-30.04.2027	USD	2'900'000		2'410'000	490'000	410'542.02	0.17
3.625	WI TREASURY N/B 3.625%/23-31.03.2028	USD		1'500'000	1'100'000	400'000	343'033.87	0.15
4.000	WI TREASURY N/B 4%/23-15.02.2026	USD		2'500'000	2'100'000	400'000	348'042.07	0.15
4.125	WI TREASURY N/B 4.125%/23-31.01.2025	USD	2'300'000		2'220'000	80'000	69'831.30	0.03
4.625	WI TREASURY N/B 4.625%/23-28.02.2025	USD		1'500'000	1'100'000	400'000	350'738.79	0.15
0.875	WI TREASURY N/B S. -AA-2026- 0.875%/21-30.06.2026	USD	2'950'000		2'400'000	550'000	445'639.97	0.19
2.750	WI TREASURY N/B S. -AB-2027- 2.75%/22-31.07.2027	USD	2'600'000		2'000'000	600'000	501'177.28	0.21
0.750	WI TREASURY N/B S. -AC-2026- 0.75%/21-31.08.2026	USD	3'450'000		2'830'000	620'000	498'007.25	0.21
0.875	WI TREASURY N/B S. -AD-2026- 0.875%/21-30.09.2026	USD	3'400'000		2'800'000	600'000	482'520.37	0.20
0.375	WI TREASURY N/B S. -AH-2025- 0.375%/20-31.12.2025	USD	3'050'000		2'460'000	590'000	480'627.51	0.20
1.250	WI TREASURY N/B S. -AH-2026- 1.25%/21-31.12.2026	USD	3'300'000		2'700'000	600'000	484'088.87	0.21
0.875	WI TREASURY N/B S. -AW-2024- 0.875%/22-31.01.2024	USD	2'800'000		2'800'000			
2.250	WI TREASURY N/B S. -AZ-2024- 2.25%/22-31.03.2024	USD	2'500'000		2'500'000			
1.250	WI TREASURY N/B S. -L-2028- 1.25%/21-31.05.2028	USD		600'000		600'000	466'051.12	0.20
1.000	WI TREASURY N/B S. -N-2028- 1%/21-31.07.2028	USD	1'500'000	850'000	650'000	497'108.12	0.21	
1.250	WI TREASURY N/B S. -O-2028- 1.225%/21-30.09.2028	USD		1'000'000	400'000	600'000	462'006.04	0.20
2.500	WI TREASURY N/B S. -W-2027- 2.5%/22-31.03.2027	USD	2'950'000		2'400'000	550'000	457'974.71	0.19
4.550	WILLIAMS COMPANIES 4.55%/14-24.06.2024	USD	200'000		200'000			
3.900	WILLIAMS PARTNERS 3.9%/14-15.01.2025	USD	200'000		200'000			
3.750	WILLIAMS PARTNERS LP 3.75%/17-15.06.2027	USD	200'000		150'000	50'000	42'113.23	0.02
4.650	WILLIS NORTH AMERICA INC 4.65%/22-15.06.2027	USD		100'000	50'000	50'000	43'209.77	0.02
3.500	WORKDAY INC 3.5%/22-01.04.2027	USD	70'000		70'000		58'676.82	0.02
1.875	WORLD BANK 1.875%/16-27.10.2026	USD	200'000		200'000			
0.875	WORLEY US FINANCE SUB 0.875%/21-09.06.2026	EUR	100'000		100'000	88'515.83	0.04	
4.650	WRKCO INC 4.65%/19-15.03.2026	USD	100'000		100'000			
1.750	XCEL ENERGY INC 1.75%/21-15.03.2027	USD	300'000		300'000			
1.450	ZIMMER BIOMET HOLDINGS 1.45%/21-22.11.2024	USD	100'000		100'000			
						<b>89'495'633.60</b>	<b>37.94</b>	

## Virgin Islands (UK)

1.206	BJ STATE CAP INVESTMENT 1.206%/22-23.02.2025	EUR	100'000	100'000				
1.750	BOCOM INTNTL BLOSSOM LTD S. -1- 1.75%/21-28.06.2026	USD	200'000	200'000				
1.550	CHALCO HK INVESTMENT 1.55%/21-28.07.2024	USD	200'000	200'000				
1.000	CHEUNG KONG INFRA FIN BV 1%/17-12.12.2024	EUR	200'000					
2.500	CHINA CINDA 2020 I MNGMN 2.5%/21-20.01.2028	USD	200'000	200'000				
4.400	CHINA CINDA FINANCE 2017 4.4%/17-09.03.2027	USD	200'000	200'000				
2.000	HAFOO CO LTD 2%/21-02.12.2024	USD	200'000	200'000				
3.000	HANRUI OVERSEAS (reg. -S-) 3%/16-14.07.2026	USD	200'000	200'000				
3.750	HUARONG FINANCE 2019 3.75%/19-29.05.2024	USD	200'000	200'000				
4.875	HUARONG FINANCE II (reg. -S-) 4.875%/16-22.11.2026	USD	200'000	200'000				
5.000	HUARONG FINANCE II 5%/15-19-11-2025	USD	200'000	200'000				
5.500	HUARONG FINANCE II 5.5%/15-16.01.2025	USD	200'000	200'000				
1.375	LEGEND FORTUNE LTD S. -1- 1.375%/21-02.06.2024	USD	200'000	200'000				
2.880	MIDEA INVST DEVELOPMENT 2.88%/22-24.02.2027	USD	200'000	200'000				
1.000	PTEROSAUR CAPITAL CO LTD 1%/19-25.09.2024	EUR	100'000	100'000				

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.875 RONGSHI INTERNATIONAL FI 1.875%/21-22.11.2026	USD	200'000		200'000			
2.650 SHANGHAI ELC GRP GLB INV 2.65%/19-21.11.2024	USD	200'000		200'000			
1.500 SINOCHEM OFFSHORE CAPITA 1.5%/21-23.09.2026	USD	200'000			200'000	159'424.57	0.07
1.500 SINOCHEM OFFSHORE CAPITA 1.5%/21-24.11.2024	USD	200'000		200'000			
2.250 SINOCHEM OFFSHORE CAPITA 2.25%/21-24.11.2026	USD	200'000		200'000			
3.250 SINOPEC GROUP (reg.-S-) 3.25%/15-28.04.2025	USD	200'000		200'000			
4.375 SINOPEC GROUP OVERSEAS DEVELOPEMENT - 144A- 4.375%/14-10.04.2024	USD	200'000		200'000			
3.625 SINOPEC GROUP OVERSEAS DEVELOPMENT (reg. -S-) 3.625%/17-12.04.2027	USD	200'000		200'000			
2.500 SINOPEC GRP DEV 2018 2.5%/19-12.11.2024	USD	200'000		200'000			
2.800 SKYLAND MINING BVI LTD 2.8%/20-23.06.2023	USD	200'000		200'000			
0.797 STATE GRID OVERSEAS INV 0.797%/20-05.08.2026	EUR	150'000		150'000			
2.875 STATE GRID OVERSEAS INVESTMENT (reg. -S-) 2.875%/16-18.05.2026	USD	200'000		200'000			
1.250 TSMC GLOBAL LTD 1.25%/21-23.04.2026	USD	200'000		200'000			
3.200 ZHONGYUAN ZHICHE 3.2%/21-06.07.2026	USD	200'000		200'000			
<b>Total Bonds</b>						<b>159'424.57</b>	<b>0.07</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>232'746'227.66</b>	<b>98.66</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>232'746'227.66</b>	<b>98.66</b>
<b>Bonds</b>							
<b>Russia</b>							
5.300 RUSSIA GOVT BOND - OFZ 5.3%/20-04.10.2023	RUB	10'000'000		10'000'000			
7.100 RUSSIA GOVT BOND - OFZ 7.1%/17-16.10.2024	RUB	17'000'000			17'000'000	0.00	0.00
7.400 RUSSIA GOVT BOND - OFZ 7.4%/17-07.12.2022	RUB	7'100'000		7'100'000			
7.600 RUSSIA GOVT BOND - OFZ 7.6%/12-20.07.2022	RUB	4'000'000		4'000'000			
7.750 RUSSIA GOVT BOND - OFZ 7.75%/16-16.09.2026	RUB	20'000'000			20'000'000	0.00	0.00
7.950 RUSSIA GOVT BOND - OFZ 7.95%/18-07.10.2026	RUB	15'000'000			15'000'000	0.00	0.00
7.000 RUSSIA GOVT BOND - OFZ S. -26215- 7%/13-16.08.2023	RUB	10'000'000		10'000'000			
6.500 RUSSIA GOVT BOND - OFZ S. -26223- 6.5%/18-28.02.2024	RUB	10'000'000			10'000'000	0.00	0.00
7.400 RUSSIA GOVT BOND - OFZ S. -26227- 7.4%/19-17.07.2024	RUB	15'000'000			15'000'000	0.00	0.00
7.150 RUSSIA GOVT BOND - OFZ S. -6229-PD- 7.15%/19-12.11.2025	RUB	20'000'000			20'000'000	0.00	0.00
4.500 RUSSIA GOVT BOND - OFZ S. -6234-PD- 4.5%/20-16.07.2025	RUB	24'500'000			24'500'000	0.00	0.00
<b>Total Bonds</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						-17'173.49	-0.01
<b>Total Forward exchange transactions</b>						<b>-17'173.49</b>	<b>-0.01</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>-17'173.49</b>	<b>-0.01</b>
<b>Total Derivative Financial Instruments</b>						<b>-17'173.49</b>	<b>-0.01</b>
<b>Total investments</b>						<b>232'729'054.17</b>	<b>98.65</b>
Cash at banks						1'443'939.97	0.61
Time deposit						0.00	0.00
Other assets						1'744'247.76	0.74
<b>Total fund assets</b>						<b>235'917'241.90</b>	<b>100.00</b>
./. Due to bank						4'992'283.26	2.12
./. Other liabilities						18'501.15	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>230'906'457.49</b>	<b>97.88</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>232'729'054.17</b>	<b>98.65</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	AUD	356'000	CHF	225'077	0.00	0.00
05.04.2023	Bought	AUD	1'020'000	CHF	622'172	0.00	0.00
05.04.2023	Bought	AUD	1'794'000	CHF	1'091'507	0.00	0.00
05.04.2023	Bought	AUD	1'945'000	CHF	1'182'019	0.00	0.00
05.04.2023	Bought	AUD	2'821'000	CHF	1'742'238	0.00	0.00
05.04.2023	Bought	AUD	992'000	CHF	614'918	0.00	0.00
05.04.2023	Bought	AUD	1'468'000	CHF	900'910	0.00	0.00
05.04.2023	Bought	CAD	15'000	CHF	10'146	0.00	0.00
05.04.2023	Bought	CAD	358'000	CHF	246'137	0.00	0.00
05.04.2023	Bought	CAD	4'001'000	CHF	2'659'065	0.00	0.00
05.04.2023	Bought	CAD	3'445'000	CHF	2'296'316	0.00	0.00
05.04.2023	Bought	CAD	1'043'000	CHF	697'083	0.00	0.00
05.04.2023	Bought	CAD	3'908'000	CHF	2'636'036	0.00	0.00
05.04.2023	Bought	CAD	1'884'000	CHF	1'270'193	0.00	0.00
05.04.2023	Bought	CAD	2'472'000	CHF	1'660'549	0.00	0.00
05.04.2023	Bought	CHF	19'140'135	AUD	30'359'000	0.00	0.00
05.04.2023	Bought	CHF	27'888	AUD	44'000	0.00	0.00
05.04.2023	Bought	CHF	145'992	AUD	231'000	0.00	0.00
05.04.2023	Bought	CHF	35'048'768	CAD	51'081'000	0.00	0.00
05.04.2023	Bought	CHF	112'190	CAD	163'000	0.00	0.00
05.04.2023	Bought	CHF	273'863	CAD	397'000	0.00	0.00
05.04.2023	Bought	CHF	512'385	CLP	457'816'000	0.00	0.00
05.04.2023	Bought	CHF	6'880	CLP	6'006'000	0.00	0.00
05.04.2023	Bought	CHF	595'773	COP	3'091'466'000	0.00	0.00
05.04.2023	Bought	CHF	1'455	COP	7'567'000	0.00	0.00
05.04.2023	Bought	CHF	1'496'832	CZK	35'555'000	0.00	0.00
05.04.2023	Bought	CHF	10'895	CZK	257'000	0.00	0.00
05.04.2023	Bought	CHF	2'924'482	DKK	21'930'000	0.00	0.00
05.04.2023	Bought	CHF	13'858	DKK	103'000	0.00	0.00
05.04.2023	Bought	CHF	23'728	DKK	177'000	0.00	0.00
05.04.2023	Bought	CHF	294'545'486	EUR	296'826'000	0.00	0.00
05.04.2023	Bought	CHF	5'786'799	EUR	5'782'000	0.00	0.00
05.04.2023	Bought	CHF	294'199	EUR	295'000	0.00	0.00
05.04.2023	Bought	CHF	42'057'028	GBP	37'181'000	0.00	0.00
05.04.2023	Bought	CHF	872'640	GBP	776'000	0.00	0.00
05.04.2023	Bought	CHF	1'127'610	HUF	435'130'000	0.00	0.00
05.04.2023	Bought	CHF	3'932'066	IDR	64'320'741'000	0.00	0.00
05.04.2023	Bought	CHF	3'093	IDR	50'607'000	0.00	0.00
05.04.2023	Bought	CHF	29'462	IDR	481'113'000	0.00	0.00
05.04.2023	Bought	CHF	1'775'160	ILS	6'935'000	0.00	0.00
05.04.2023	Bought	CHF	13'077	ILS	51'000	0.00	0.00
05.04.2023	Bought	CHF	133'323'167	JPY	19'356'964'000	0.00	0.00
05.04.2023	Bought	CHF	2'720'598	JPY	393'843'000	0.00	0.00
05.04.2023	Bought	CHF	133'295	JPY	19'390'000	0.00	0.00
05.04.2023	Bought	CHF	15'326'155	KRW	21'676'547'000	0.00	0.00
05.04.2023	Bought	CHF	114'485	KRW	160'251'000	0.00	0.00
05.04.2023	Bought	CHF	4'436'846	MXN	87'637'000	0.00	0.00
05.04.2023	Bought	CHF	33'829	MXN	657'000	0.00	0.00
05.04.2023	Bought	CHF	3'800'326	MYR	18'250'000	0.00	0.00
05.04.2023	Bought	CHF	276'688	MYR	1'340'000	0.00	0.00
05.04.2023	Bought	CHF	1'403'513	NOK	15'525'000	0.00	0.00
05.04.2023	Bought	CHF	10'900	NOK	121'000	0.00	0.00
05.04.2023	Bought	CHF	2'499'306	NZD	4'320'000	0.00	0.00
05.04.2023	Bought	CHF	5'269	NZD	9'000	0.00	0.00
05.04.2023	Bought	CHF	18'092	NZD	31'000	0.00	0.00
05.04.2023	Bought	CHF	166'463	PEN	681'000	0.00	0.00
05.04.2023	Bought	CHF	3'284'432	PLN	15'642'000	0.00	0.00
05.04.2023	Bought	CHF	3'838	PLN	18'000	0.00	0.00
05.04.2023	Bought	CHF	23'708	PLN	112'000	0.00	0.00
05.04.2023	Bought	CHF	1'269'121	RON	6'325'000	0.00	0.00
05.04.2023	Bought	CHF	8'571'613	SEK	95'606'000	0.00	0.00
05.04.2023	Bought	CHF	1'346	SEK	15'000	0.00	0.00
05.04.2023	Bought	CHF	63'489	SEK	709'000	0.00	0.00
05.04.2023	Bought	CHF	2'949'001	SGD	4'248'000	0.00	0.00
05.04.2023	Bought	CHF	2'792	SGD	4'000	0.00	0.00
05.04.2023	Bought	CHF	25'782	SGD	37'000	0.00	0.00
05.04.2023	Bought	CHF	3'171'521	THB	119'717'000	0.00	0.00
05.04.2023	Bought	CHF	27'096	THB	1'001'000	0.00	0.00
05.04.2023	Bought	CHF	545'738'353	USD	584'368'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	8'253'153	USD	8'817'000	0.00	0.00
05.04.2023	Bought	CHF	1'071'148	USD	1'164'000	0.00	0.00
05.04.2023	Bought	CLP	9'646'000	CHF	10'818	0.00	0.00
05.04.2023	Bought	COP	453'517'000	CHF	90'306	0.00	0.00
05.04.2023	Bought	CZK	33'000	CHF	1'407	0.00	0.00
05.04.2023	Bought	CZK	11'301'000	CHF	464'906	0.00	0.00
05.04.2023	Bought	CZK	4'504'000	CHF	184'716	0.00	0.00
05.04.2023	Bought	CZK	3'540'000	CHF	145'145	0.00	0.00
05.04.2023	Bought	DKK	93'000	CHF	12'151	0.00	0.00
05.04.2023	Bought	DKK	3'006'000	CHF	394'867	0.00	0.00
05.04.2023	Bought	DKK	4'381'000	CHF	580'513	0.00	0.00
05.04.2023	Bought	EUR	426'000	CHF	424'127	0.00	0.00
05.04.2023	Bought	EUR	1'085'000	CHF	1'082'140	0.00	0.00
05.04.2023	Bought	EUR	579'000	CHF	575'682	0.00	0.00
05.04.2023	Bought	EUR	19'983'000	CHF	19'537'839	0.00	0.00
05.04.2023	Bought	EUR	15'800'000	CHF	15'460'837	0.00	0.00
05.04.2023	Bought	EUR	14'155'000	CHF	13'768'639	0.00	0.00
05.04.2023	Bought	EUR	17'645'000	CHF	17'406'863	0.00	0.00
05.04.2023	Bought	EUR	15'186'000	CHF	14'998'498	0.00	0.00
05.04.2023	Bought	EUR	13'781'000	CHF	13'697'749	0.00	0.00
05.04.2023	Bought	EUR	824'000	CHF	821'049	0.00	0.00
05.04.2023	Bought	GBP	673'000	CHF	755'360	0.00	0.00
05.04.2023	Bought	GBP	2'765'000	CHF	3'059'359	0.00	0.00
05.04.2023	Bought	GBP	1'579'000	CHF	1'748'712	0.00	0.00
05.04.2023	Bought	GBP	1'812'000	CHF	2'011'101	0.00	0.00
05.04.2023	Bought	GBP	2'670'000	CHF	3'001'886	0.00	0.00
05.04.2023	Bought	GBP	1'376'000	CHF	1'548'905	0.00	0.00
05.04.2023	Bought	GBP	1'971'000	CHF	2'217'330	0.00	0.00
05.04.2023	Bought	HUF	1'101'000	CHF	2'914	0.00	0.00
05.04.2023	Bought	HUF	62'487'000	CHF	155'416	0.00	0.00
05.04.2023	Bought	HUF	58'019'000	CHF	142'988	0.00	0.00
05.04.2023	Bought	IDR	224'532'000	CHF	13'741	0.00	0.00
05.04.2023	Bought	IDR	177'504'000	CHF	10'481	0.00	0.00
05.04.2023	Bought	IDR	11'467'133'000	CHF	690'916	0.00	0.00
05.04.2023	Bought	ILS	52'000	CHF	13'153	0.00	0.00
05.04.2023	Bought	ILS	5'000	CHF	1'296	0.00	0.00
05.04.2023	Bought	ILS	517'000	CHF	130'090	0.00	0.00
05.04.2023	Bought	ILS	1'492'000	CHF	376'300	0.00	0.00
05.04.2023	Bought	JPY	334'492'000	CHF	2'305'835	0.00	0.00
05.04.2023	Bought	JPY	17'314'000	CHF	118'852	0.00	0.00
05.04.2023	Bought	JPY	1'297'783'000	CHF	8'894'694	0.00	0.00
05.04.2023	Bought	JPY	1'135'395'000	CHF	7'728'086	0.00	0.00
05.04.2023	Bought	JPY	761'862'000	CHF	5'305'331	0.00	0.00
05.04.2023	Bought	JPY	1'248'038'000	CHF	8'730'133	0.00	0.00
05.04.2023	Bought	JPY	840'881'000	CHF	5'894'694	0.00	0.00
05.04.2023	Bought	JPY	825'888'000	CHF	5'769'772	0.00	0.00
05.04.2023	Bought	JPY	243'789'000	CHF	1'691'975	0.00	0.00
05.04.2023	Bought	JPY	4'000'000	CHF	27'518	0.00	0.00
05.04.2023	Bought	KRW	86'897'000	CHF	61'437	0.00	0.00
05.04.2023	Bought	KRW	31'470'000	CHF	22'601	0.00	0.00
05.04.2023	Bought	KRW	81'807'000	CHF	57'256	0.00	0.00
05.04.2023	Bought	KRW	1'468'620'000	CHF	1'024'499	0.00	0.00
05.04.2023	Bought	KRW	2'435'138'000	CHF	1'698'736	0.00	0.00
05.04.2023	Bought	KRW	1'499'449'000	CHF	1'060'243	0.00	0.00
05.04.2023	Bought	KRW	961'181'000	CHF	682'536	0.00	0.00
05.04.2023	Bought	KRW	53'110'000	CHF	37'632	0.00	0.00
05.04.2023	Bought	MXN	209'000	CHF	10'129	0.00	0.00
05.04.2023	Bought	MXN	24'000	CHF	1'231	0.00	0.00
05.04.2023	Bought	MXN	8'266'000	CHF	399'044	0.00	0.00
05.04.2023	Bought	MXN	8'500'000	CHF	412'252	0.00	0.00
05.04.2023	Bought	MXN	314'000	CHF	15'296	0.00	0.00
05.04.2023	Bought	MXN	14'380'000	CHF	708'433	0.00	0.00
05.04.2023	Bought	MYR	5'270'000	CHF	1'091'414	0.00	0.00
05.04.2023	Bought	NOK	3'853'000	CHF	336'786	0.00	0.00
05.04.2023	Bought	NOK	1'535'000	CHF	132'066	0.00	0.00
05.04.2023	Bought	NZD	30'000	CHF	17'184	0.00	0.00
05.04.2023	Bought	NZD	579'000	CHF	335'315	0.00	0.00
05.04.2023	Bought	NZD	515'000	CHF	292'250	0.00	0.00
05.04.2023	Bought	PEN	16'000	CHF	3'954	0.00	0.00

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05.04.2023	Bought	PEN	203'000	CHF	49'034	0.00	0.00
05.04.2023	Bought	PLN	750'000	CHF	155'852	0.00	0.00
05.04.2023	Bought	PLN	1'701'000	CHF	351'346	0.00	0.00
05.04.2023	Bought	PLN	1'761'000	CHF	369'254	0.00	0.00
05.04.2023	Bought	RON	1'920'000	CHF	387'314	0.00	0.00
05.04.2023	Bought	RON	50'000	CHF	10'021	0.00	0.00
05.04.2023	Bought	SEK	9'218'000	CHF	793'612	0.00	0.00
05.04.2023	Bought	SEK	8'248'000	CHF	718'383	0.00	0.00
05.04.2023	Bought	SEK	221'000	CHF	19'184	0.00	0.00
05.04.2023	Bought	SEK	9'450'000	CHF	835'379	0.00	0.00
05.04.2023	Bought	SEK	4'087'000	CHF	364'554	0.00	0.00
05.04.2023	Bought	SGD	15'000	CHF	10'357	0.00	0.00
05.04.2023	Bought	SGD	1'084'000	CHF	735'223	0.00	0.00
05.04.2023	Bought	SGD	71'000	CHF	49'378	0.00	0.00
05.04.2023	Bought	SGD	873'000	CHF	589'902	0.00	0.00
05.04.2023	Bought	THB	418'000	CHF	11'221	0.00	0.00
05.04.2023	Bought	THB	203'000	CHF	5'509	0.00	0.00
05.04.2023	Bought	THB	5'608'000	CHF	148'160	0.00	0.00
05.04.2023	Bought	THB	29'153'000	CHF	787'774	0.00	0.00
05.04.2023	Bought	USD	109'000	CHF	99'510	0.00	0.00
05.04.2023	Bought	USD	482'000	CHF	452'288	0.00	0.00
05.04.2023	Bought	USD	39'988'000	CHF	36'375'364	0.00	0.00
05.04.2023	Bought	USD	31'300'000	CHF	28'525'505	0.00	0.00
05.04.2023	Bought	USD	27'952'000	CHF	25'775'014	0.00	0.00
05.04.2023	Bought	USD	34'508'000	CHF	32'024'149	0.00	0.00
05.04.2023	Bought	USD	28'875'000	CHF	26'766'721	0.00	0.00
05.04.2023	Bought	USD	589'000	CHF	544'896	0.00	0.00
05.04.2023	Bought	USD	27'570'000	CHF	25'425'137	0.00	0.00
05.04.2023	Bought	USD	3'330'000	CHF	3'059'880	0.00	0.00
06.04.2023	Bought	CHF	132'640'472	CNH	985'730'000	0.00	0.00
06.04.2023	Bought	CHF	1'615'189	CNH	12'000'000	0.00	0.00
06.04.2023	Bought	CHF	1'541'953	CNH	11'300'000	0.00	0.00
06.04.2023	Bought	CHF	997'081	CNH	7'337'000	0.00	0.00
06.04.2023	Bought	CNH	72'000'000	CHF	9'585'365	0.00	0.00
06.04.2023	Bought	CNH	53'000'000	CHF	7'031'356	0.00	0.00
06.04.2023	Bought	CNH	50'924'000	CHF	6'806'572	0.00	0.00
06.04.2023	Bought	CNH	57'373'000	CHF	7'721'367	0.00	0.00
06.04.2023	Bought	CNH	47'666'000	CHF	6'416'768	0.00	0.00
06.04.2023	Bought	CNH	49'730'000	CHF	6'667'005	0.00	0.00
06.04.2023	Bought	CNH	230'000	CHF	30'694	0.00	0.00
06.04.2023	Bought	CNH	685'444'000	CHF	91'236'822	0.00	0.00
04.05.2023	Bought	AUD	24'000	CHF	14'118	0.00	0.00
04.05.2023	Bought	AUD	20'604'000	CHF	12'118'531	0.00	0.00
04.05.2023	Bought	CAD	38'000	CHF	24'823	0.00	0.00
04.05.2023	Bought	CAD	17'000	CHF	11'353	0.00	0.00
04.05.2023	Bought	CAD	35'634'000	CHF	23'384'456	0.00	0.00
04.05.2023	Bought	CHF	12'355'400	AUD	20'238'000	0.00	0.00
04.05.2023	Bought	CHF	210'014	AUD	344'000	0.00	0.00
04.05.2023	Bought	CHF	28'209	AUD	46'000	0.00	0.00
04.05.2023	Bought	CHF	205'962	CAD	306'000	0.00	0.00
04.05.2023	Bought	CHF	23'235'498	CAD	34'515'000	0.00	0.00
04.05.2023	Bought	CHF	588'984	CAD	868'000	0.00	0.00
04.05.2023	Bought	CHF	524'453	CLP	454'176'000	0.00	0.00
04.05.2023	Bought	CHF	520'259	COP	2'645'516'000	0.00	0.00
04.05.2023	Bought	CHF	23'481	COP	119'400'000	0.00	0.00
04.05.2023	Bought	CHF	1'546	COP	7'877'000	0.00	0.00
04.05.2023	Bought	CHF	691'713	CZK	16'434'000	0.00	0.00
04.05.2023	Bought	CHF	9'674	CZK	230'000	0.00	0.00
04.05.2023	Bought	CHF	8'249	DKK	62'000	0.00	0.00
04.05.2023	Bought	CHF	1'959'881	DKK	14'730'000	0.00	0.00
04.05.2023	Bought	CHF	9'338	DKK	70'000	0.00	0.00
04.05.2023	Bought	CHF	1'852'022	EUR	1'869'000	0.00	0.00
04.05.2023	Bought	CHF	201'612'728	EUR	203'439'000	0.00	0.00
04.05.2023	Bought	CHF	3'777'728	EUR	3'802'000	0.00	0.00
04.05.2023	Bought	CHF	73'539	EUR	74'000	0.00	0.00
04.05.2023	Bought	CHF	208'409	GBP	185'000	0.00	0.00
04.05.2023	Bought	CHF	28'288'446	GBP	25'111'000	0.00	0.00
04.05.2023	Bought	CHF	1'094'625	GBP	970'000	0.00	0.00
04.05.2023	Bought	CHF	807'540	HUF	313'523'000	0.00	0.00

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04.05.2023	Bought	CHF	10'132	HUF	3'936'000	0.00	0.00
04.05.2023	Bought	CHF	3'220'477	IDR	52'983'292'000	0.00	0.00
04.05.2023	Bought	CHF	9'932	IDR	162'890'000	0.00	0.00
04.05.2023	Bought	CHF	8'304	IDR	136'189'000	0.00	0.00
04.05.2023	Bought	CHF	1'245'157	ILS	4'920'000	0.00	0.00
04.05.2023	Bought	CHF	6'073	ILS	24'000	0.00	0.00
04.05.2023	Bought	CHF	1'272	ILS	5'000	0.00	0.00
04.05.2023	Bought	CHF	10'656'532	KRW	15'219'126'000	0.00	0.00
04.05.2023	Bought	CHF	157'104	KRW	224'187'000	0.00	0.00
04.05.2023	Bought	CHF	8'136	MXN	161'000	0.00	0.00
04.05.2023	Bought	CHF	2'840'931	MXN	56'601'000	0.00	0.00
04.05.2023	Bought	CHF	70'627	MXN	1'409'000	0.00	0.00
04.05.2023	Bought	CHF	893'135	NOK	10'258'000	0.00	0.00
04.05.2023	Bought	CHF	9'664	NOK	111'000	0.00	0.00
04.05.2023	Bought	CHF	1'583	NOK	18'000	0.00	0.00
04.05.2023	Bought	CHF	1'843'575	NZD	3'236'000	0.00	0.00
04.05.2023	Bought	CHF	15'382	NZD	27'000	0.00	0.00
04.05.2023	Bought	CHF	1'711	NZD	3'000	0.00	0.00
04.05.2023	Bought	CHF	112'327	PEN	462'000	0.00	0.00
04.05.2023	Bought	CHF	2'443'138	PLN	11'560'000	0.00	0.00
04.05.2023	Bought	CHF	25'100	PLN	119'000	0.00	0.00
04.05.2023	Bought	CHF	1'904	PLN	9'000	0.00	0.00
04.05.2023	Bought	CHF	7'589	RON	38'000	0.00	0.00
04.05.2023	Bought	CHF	869'790	RON	4'355'000	0.00	0.00
04.05.2023	Bought	CHF	5'737'330	SEK	65'106'000	0.00	0.00
04.05.2023	Bought	CHF	62'191	SEK	707'000	0.00	0.00
04.05.2023	Bought	CHF	6'349	SEK	72'000	0.00	0.00
04.05.2023	Bought	CHF	1'539'546	SGD	2'246'000	0.00	0.00
04.05.2023	Bought	CHF	19'878	SGD	29'000	0.00	0.00
04.05.2023	Bought	CHF	1'375	SGD	2'000	0.00	0.00
04.05.2023	Bought	CHF	5'369'531	USD	5'897'000	0.00	0.00
04.05.2023	Bought	CHF	363'961'209	USD	399'646'000	0.00	0.00
04.05.2023	Bought	CHF	8'181'754	USD	8'938'000	0.00	0.00
04.05.2023	Bought	CHF	106'738	USD	118'000	0.00	0.00
04.05.2023	Bought	CHF	2'074'723	USD	2'299'000	0.00	0.00
04.05.2023	Bought	CLP	1'685'000	CHF	1'946	0.00	0.00
04.05.2023	Bought	CLP	140'210'000	CHF	153'739	0.00	0.00
04.05.2023	Bought	CLP	312'281'000	CHF	346'979	0.00	0.00
04.05.2023	Bought	COP	2'772'793'000	CHF	533'229	0.00	0.00
04.05.2023	Bought	CZK	16'664'000	CHF	696'603	0.00	0.00
04.05.2023	Bought	DKK	14'862'000	CHF	1'959'223	0.00	0.00
04.05.2023	Bought	EUR	77'000	CHF	75'513	0.00	0.00
04.05.2023	Bought	EUR	2'042'000	CHF	2'007'527	0.00	0.00
04.05.2023	Bought	EUR	581'000	CHF	571'690	0.00	0.00
04.05.2023	Bought	EUR	2'413'000	CHF	2'372'220	0.00	0.00
04.05.2023	Bought	EUR	204'071'000	CHF	200'525'470	0.00	0.00
04.05.2023	Bought	GBP	410'000	CHF	455'005	0.00	0.00
04.05.2023	Bought	GBP	15'000	CHF	16'760	0.00	0.00
04.05.2023	Bought	GBP	469'000	CHF	520'935	0.00	0.00
04.05.2023	Bought	GBP	25'372'000	CHF	28'380'510	0.00	0.00
04.05.2023	Bought	HUF	660'000	CHF	1'705	0.00	0.00
04.05.2023	Bought	HUF	316'799'000	CHF	835'395	0.00	0.00
04.05.2023	Bought	IDR	8'014'417'000	CHF	482'506	0.00	0.00
04.05.2023	Bought	IDR	45'267'954'000	CHF	2'763'611	0.00	0.00
04.05.2023	Bought	ILS	4'949'000	CHF	1'214'850	0.00	0.00
04.05.2023	Bought	KRW	2'881'000	CHF	2'002	0.00	0.00
04.05.2023	Bought	KRW	249'283'000	CHF	169'753	0.00	0.00
04.05.2023	Bought	KRW	17'572'000	CHF	11'687	0.00	0.00
04.05.2023	Bought	KRW	15'173'577'000	CHF	10'149'550	0.00	0.00
04.05.2023	Bought	MXN	58'171'000	CHF	2'877'077	0.00	0.00
04.05.2023	Bought	NOK	10'387'000	CHF	864'665	0.00	0.00
04.05.2023	Bought	NZD	3'266'000	CHF	1'795'212	0.00	0.00
04.05.2023	Bought	PEN	462'000	CHF	110'791	0.00	0.00
04.05.2023	Bought	PLN	11'688'000	CHF	2'508'235	0.00	0.00
04.05.2023	Bought	RON	4'393'000	CHF	875'480	0.00	0.00
04.05.2023	Bought	SEK	65'885'000	CHF	5'713'880	0.00	0.00
04.05.2023	Bought	SGD	2'277'000	CHF	1'518'865	0.00	0.00
04.05.2023	Bought	USD	150'000	CHF	133'423	0.00	0.00
04.05.2023	Bought	USD	133'000	CHF	119'259	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.05.2023	Bought	USD	479'000	CHF	429'726	0.00	0.00
04.05.2023	Bought	USD	220'000	CHF	195'353	0.00	0.00
04.05.2023	Bought	USD	1'116'000	CHF	995'839	0.00	0.00
04.05.2023	Bought	USD	923'000	CHF	828'143	0.00	0.00
04.05.2023	Bought	USD	4'133'000	CHF	3'677'858	0.00	0.00
04.05.2023	Bought	USD	409'744'000	CHF	364'672'160	0.00	0.00
05.05.2023	Bought	CHF	91'148'256	CNH	685'444'000	0.00	0.00
05.05.2023	Bought	CHF	1'176'524	CNH	8'842'000	0.00	0.00
05.05.2023	Bought	CHF	2'968'722	MYR	14'350'000	0.00	0.00
05.05.2023	Bought	CNH	256'000	CHF	34'025	0.00	0.00
05.05.2023	Bought	CNH	3'524'000	CHF	458'405	0.00	0.00
05.05.2023	Bought	CNH	10'000'000	CHF	1'283'586	0.00	0.00
05.05.2023	Bought	CNH	680'506'000	CHF	87'838'054	0.00	0.00
05.05.2023	Bought	MYR	14'350'000	CHF	2'874'081	0.00	0.00
08.05.2023	Bought	CHF	185'169	JPY	26'943'000	0.00	0.00
08.05.2023	Bought	CHF	89'757'668	JPY	13'060'755'000	0.00	0.00
08.05.2023	Bought	CHF	1'063'576	JPY	154'475'000	0.00	0.00
08.05.2023	Bought	CHF	185'162	JPY	26'943'000	0.00	0.00
08.05.2023	Bought	CHF	2'290'899	THB	85'336'000	0.00	0.00
08.05.2023	Bought	CHF	19'052	THB	715'000	0.00	0.00
08.05.2023	Bought	JPY	2'509'000	CHF	16'816	0.00	0.00
08.05.2023	Bought	JPY	36'818'000	CHF	246'911	0.00	0.00
08.05.2023	Bought	JPY	172'064'000	CHF	1'149'475	0.00	0.00
08.05.2023	Bought	JPY	13'030'782'000	CHF	85'175'580	0.00	0.00
08.05.2023	Bought	THB	289'000	CHF	7'746	0.00	0.00
08.05.2023	Bought	THB	85'762'000	CHF	2'243'904	0.00	0.00
05.06.2023	Bought	AUD	561'000	CHF	337'221	0.00	0.00
05.06.2023	Bought	AUD	372'000	CHF	221'996	0.00	0.00
05.06.2023	Bought	CAD	846'000	CHF	550'743	0.00	0.00
05.06.2023	Bought	CAD	361'000	CHF	239'902	0.00	0.00
05.06.2023	Bought	CAD	671'000	CHF	445'975	0.00	0.00
05.06.2023	Bought	CHF	12'090'159	AUD	20'604'000	0.00	0.00
05.06.2023	Bought	CHF	16'430	AUD	28'000	0.00	0.00
05.06.2023	Bought	CHF	30'164	AUD	51'000	0.00	0.00
05.06.2023	Bought	CHF	43'495	AUD	73'000	0.00	0.00
05.06.2023	Bought	CHF	28'783	CAD	44'000	0.00	0.00
05.06.2023	Bought	CHF	23'313'758	CAD	35'634'000	0.00	0.00
05.06.2023	Bought	CHF	94'435	CAD	144'000	0.00	0.00
05.06.2023	Bought	CHF	18'325	CAD	28'000	0.00	0.00
05.06.2023	Bought	CHF	88'010	CAD	133'000	0.00	0.00
05.06.2023	Bought	CHF	343'733	CLP	312'281'000	0.00	0.00
05.06.2023	Bought	CHF	1'290	CLP	1'173'000	0.00	0.00
05.06.2023	Bought	CHF	87'747'444	CNH	680'506'000	0.00	0.00
05.06.2023	Bought	CHF	256'810	CNH	2'000'000	0.00	0.00
05.06.2023	Bought	CHF	105'869	CNH	825'000	0.00	0.00
05.06.2023	Bought	CHF	62'149	CNH	483'000	0.00	0.00
05.06.2023	Bought	CHF	1'389	COP	7'304'000	0.00	0.00
05.06.2023	Bought	CHF	527'347	COP	2'772'793'000	0.00	0.00
05.06.2023	Bought	CHF	692'973	CZK	16'664'000	0.00	0.00
05.06.2023	Bought	CHF	1'576	CZK	38'000	0.00	0.00
05.06.2023	Bought	CHF	200'159'367	EUR	204'071'000	0.00	0.00
05.06.2023	Bought	CHF	5'969'771	EUR	6'083'000	0.00	0.00
05.06.2023	Bought	CHF	144'098	EUR	147'000	0.00	0.00
05.06.2023	Bought	CHF	28'295'869	GBP	25'372'000	0.00	0.00
05.06.2023	Bought	CHF	78'114	GBP	70'000	0.00	0.00
05.06.2023	Bought	CHF	823'930	HUF	316'799'000	0.00	0.00
05.06.2023	Bought	CHF	6'809	HUF	2'624'000	0.00	0.00
05.06.2023	Bought	CHF	5'123	HUF	1'967'000	0.00	0.00
05.06.2023	Bought	CHF	1'211'546	ILS	4'949'000	0.00	0.00
05.06.2023	Bought	CHF	2'209	ILS	9'000	0.00	0.00
05.06.2023	Bought	CHF	85'260'457	JPY	13'030'782'000	0.00	0.00
05.06.2023	Bought	CHF	3'303'949	JPY	506'321'000	0.00	0.00
05.06.2023	Bought	CHF	10'127'871	KRW	15'173'577'000	0.00	0.00
05.06.2023	Bought	CHF	21'209	KRW	31'775'000	0.00	0.00
05.06.2023	Bought	CHF	22'284	KRW	33'544'000	0.00	0.00
05.06.2023	Bought	CHF	33'887	KRW	50'780'000	0.00	0.00
05.06.2023	Bought	CHF	2'847'535	MXN	58'171'000	0.00	0.00
05.06.2023	Bought	CHF	6'100	MXN	125'000	0.00	0.00
05.06.2023	Bought	CHF	8'801	MXN	179'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	CHF	12'241	MXN	242'000	0.00	0.00
05.06.2023	Bought	CHF	862'866	NOK	10'387'000	0.00	0.00
05.06.2023	Bought	CHF	2'495	NOK	30'000	0.00	0.00
05.06.2023	Bought	CHF	1'430	PEN	6'000	0.00	0.00
05.06.2023	Bought	CHF	110'105	PEN	462'000	0.00	0.00
05.06.2023	Bought	CHF	2'494'434	PLN	11'688'000	0.00	0.00
05.06.2023	Bought	CHF	10'025	PLN	47'000	0.00	0.00
05.06.2023	Bought	CHF	9'567	PLN	45'000	0.00	0.00
05.06.2023	Bought	CHF	10'101	PLN	47'000	0.00	0.00
05.06.2023	Bought	CHF	5'702'338	SEK	65'885'000	0.00	0.00
05.06.2023	Bought	CHF	7'187	SEK	83'000	0.00	0.00
05.06.2023	Bought	CHF	17'993	SEK	208'000	0.00	0.00
05.06.2023	Bought	CHF	22'187	SEK	257'000	0.00	0.00
05.06.2023	Bought	CHF	6'653	SGD	10'000	0.00	0.00
05.06.2023	Bought	CHF	1'514'938	SGD	2'277'000	0.00	0.00
05.06.2023	Bought	CHF	1'336	SGD	2'000	0.00	0.00
05.06.2023	Bought	CHF	363'330'248	USD	409'744'000	0.00	0.00
05.06.2023	Bought	CHF	749'232	USD	845'000	0.00	0.00
05.06.2023	Bought	CHF	7'355'450	USD	8'271'000	0.00	0.00
05.06.2023	Bought	CHF	344'889	USD	387'000	0.00	0.00
05.06.2023	Bought	CHF	1'025'811	USD	1'160'000	0.00	0.00
05.06.2023	Bought	CLP	2'906'000	CHF	3'199	0.00	0.00
05.06.2023	Bought	CNH	120'000	CHF	15'340	0.00	0.00
05.06.2023	Bought	CNH	5'325'000	CHF	684'909	0.00	0.00
05.06.2023	Bought	CNH	3'900'000	CHF	501'491	0.00	0.00
05.06.2023	Bought	CNH	9'500'000	CHF	1'219'112	0.00	0.00
05.06.2023	Bought	EUR	58'000	CHF	56'900	0.00	0.00
05.06.2023	Bought	EUR	128'000	CHF	125'538	0.00	0.00
05.06.2023	Bought	EUR	215'000	CHF	208'598	0.00	0.00
05.06.2023	Bought	EUR	165'000	CHF	159'961	0.00	0.00
05.06.2023	Bought	EUR	742'000	CHF	722'783	0.00	0.00
05.06.2023	Bought	EUR	1'571'000	CHF	1'531'918	0.00	0.00
05.06.2023	Bought	EUR	1'302'000	CHF	1'267'131	0.00	0.00
05.06.2023	Bought	EUR	475'000	CHF	462'232	0.00	0.00
05.06.2023	Bought	EUR	1'667'000	CHF	1'618'515	0.00	0.00
05.06.2023	Bought	GBP	26'000	CHF	29'215	0.00	0.00
05.06.2023	Bought	GBP	388'000	CHF	433'220	0.00	0.00
05.06.2023	Bought	GBP	73'000	CHF	81'413	0.00	0.00
05.06.2023	Bought	GBP	561'000	CHF	623'960	0.00	0.00
05.06.2023	Bought	ILS	12'000	CHF	2'930	0.00	0.00
05.06.2023	Bought	JPY	11'057'000	CHF	72'344	0.00	0.00
05.06.2023	Bought	JPY	219'545'000	CHF	1'450'315	0.00	0.00
05.06.2023	Bought	JPY	92'057'000	CHF	610'731	0.00	0.00
05.06.2023	Bought	JPY	40'858'000	CHF	266'019	0.00	0.00
05.06.2023	Bought	JPY	116'007'000	CHF	749'210	0.00	0.00
05.06.2023	Bought	NOK	65'000	CHF	5'400	0.00	0.00
05.06.2023	Bought	USD	324'000	CHF	287'519	0.00	0.00
05.06.2023	Bought	USD	293'000	CHF	263'077	0.00	0.00
05.06.2023	Bought	USD	438'000	CHF	387'206	0.00	0.00
05.06.2023	Bought	USD	1'354'000	CHF	1'203'488	0.00	0.00
05.06.2023	Bought	USD	467'000	CHF	416'697	0.00	0.00
05.06.2023	Bought	USD	2'135'000	CHF	1'910'740	0.00	0.00
05.06.2023	Bought	USD	960'000	CHF	867'503	0.00	0.00
05.06.2023	Bought	USD	336'000	CHF	303'889	0.00	0.00
05.06.2023	Bought	USD	2'962'000	CHF	2'685'536	0.00	0.00
06.06.2023	Bought	CHF	1'956'016	DKK	14'862'000	0.00	0.00
06.06.2023	Bought	CHF	6'716	DKK	51'000	0.00	0.00
06.06.2023	Bought	CHF	2'757'063	MYR	13'790'000	0.00	0.00
06.06.2023	Bought	CHF	12'045	NZD	22'000	0.00	0.00
06.06.2023	Bought	CHF	1'788'181	NZD	3'266'000	0.00	0.00
06.06.2023	Bought	CHF	871'243	RON	4'393'000	0.00	0.00
06.06.2023	Bought	CHF	9'916	RON	50'000	0.00	0.00
06.06.2023	Bought	CHF	1'191	RON	6'000	0.00	0.00
06.06.2023	Bought	CHF	2'242'144	THB	85'762'000	0.00	0.00
06.06.2023	Bought	CHF	2'793	THB	107'000	0.00	0.00
06.06.2023	Bought	DKK	56'000	CHF	7'370	0.00	0.00
06.06.2023	Bought	DKK	14'857'000	CHF	1'944'006	0.00	0.00
06.06.2023	Bought	MYR	13'790'000	CHF	2'720'028	0.00	0.00
06.06.2023	Bought	NZD	84'000	CHF	47'016	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.06.2023	Bought	NZD	3'204'000	CHF	1'754'680	0.00	0.00
06.06.2023	Bought	RON	4'449'000	CHF	872'825	0.00	0.00
06.06.2023	Bought	THB	209'000	CHF	5'452	0.00	0.00
06.06.2023	Bought	THB	85'660'000	CHF	2'244'759	0.00	0.00
07.06.2023	Bought	CHF	2'750'514	IDR	45'267'954'000	0.00	0.00
07.06.2023	Bought	CHF	6'549	IDR	108'162'000	0.00	0.00
07.06.2023	Bought	CHF	10'577	IDR	176'112'000	0.00	0.00
07.06.2023	Bought	IDR	197'612'000	CHF	12'007	0.00	0.00
07.06.2023	Bought	IDR	45'354'616'000	CHF	2'747'100	0.00	0.00
05.07.2023	Bought	AUD	1'898'000	CHF	1'146'407	0.00	0.00
05.07.2023	Bought	AUD	1'479'000	CHF	893'136	0.00	0.00
05.07.2023	Bought	CAD	347'000	CHF	232'667	0.00	0.00
05.07.2023	Bought	CAD	3'606'000	CHF	2'436'769	0.00	0.00
05.07.2023	Bought	CAD	1'731'000	CHF	1'173'403	0.00	0.00
05.07.2023	Bought	CAD	223'000	CHF	151'760	0.00	0.00
05.07.2023	Bought	CHF	11'696'284	AUD	19'823'000	0.00	0.00
05.07.2023	Bought	CHF	469'079	AUD	795'000	0.00	0.00
05.07.2023	Bought	CHF	8'878	AUD	15'000	0.00	0.00
05.07.2023	Bought	CHF	22'874'462	CAD	34'105'000	0.00	0.00
05.07.2023	Bought	CHF	42'179	CAD	63'000	0.00	0.00
05.07.2023	Bought	CHF	24'228	CAD	36'000	0.00	0.00
05.07.2023	Bought	CHF	84'844'963	CNH	664'969'000	0.00	0.00
05.07.2023	Bought	CHF	5'895'495	CNH	46'000'000	0.00	0.00
05.07.2023	Bought	CHF	34'589	CNH	278'000	0.00	0.00
05.07.2023	Bought	CHF	1'941'098	DKK	14'857'000	0.00	0.00
05.07.2023	Bought	CHF	8'885	DKK	68'000	0.00	0.00
05.07.2023	Bought	CHF	2'870	DKK	22'000	0.00	0.00
05.07.2023	Bought	CHF	198'446'321	EUR	203'978'000	0.00	0.00
05.07.2023	Bought	CHF	89'377	EUR	92'000	0.00	0.00
05.07.2023	Bought	CHF	27'552'340	GBP	24'394'000	0.00	0.00
05.07.2023	Bought	CHF	63'344	GBP	56'000	0.00	0.00
05.07.2023	Bought	CHF	12'423	GBP	11'000	0.00	0.00
05.07.2023	Bought	CHF	832'907	HUF	321'390'000	0.00	0.00
05.07.2023	Bought	CHF	16'664	HUF	6'424'000	0.00	0.00
05.07.2023	Bought	CHF	2'734'182	IDR	45'354'616'000	0.00	0.00
05.07.2023	Bought	CHF	27'020	IDR	446'232'000	0.00	0.00
05.07.2023	Bought	CHF	1'207'146	ILS	4'946'000	0.00	0.00
05.07.2023	Bought	CHF	9'034	ILS	37'000	0.00	0.00
05.07.2023	Bought	CHF	85'534'961	JPY	13'057'579'000	0.00	0.00
05.07.2023	Bought	CHF	40'444	JPY	6'219'000	0.00	0.00
05.07.2023	Bought	CHF	10'458'770	KRW	15'289'676'000	0.00	0.00
05.07.2023	Bought	CHF	2'993'622	MXN	58'717'000	0.00	0.00
05.07.2023	Bought	CHF	22'657	MXN	445'000	0.00	0.00
05.07.2023	Bought	CHF	2'715'690	MYR	13'790'000	0.00	0.00
05.07.2023	Bought	CHF	847'318	NOK	10'352'000	0.00	0.00
05.07.2023	Bought	CHF	3'192	NOK	39'000	0.00	0.00
05.07.2023	Bought	CHF	1'748'388	NZD	3'204'000	0.00	0.00
05.07.2023	Bought	CHF	6'548	NZD	12'000	0.00	0.00
05.07.2023	Bought	CHF	2'526'113	PLN	11'827'000	0.00	0.00
05.07.2023	Bought	CHF	6'624	PLN	31'000	0.00	0.00
05.07.2023	Bought	CHF	3'621	PLN	17'000	0.00	0.00
05.07.2023	Bought	CHF	14'456	RON	74'000	0.00	0.00
05.07.2023	Bought	CHF	869'091	RON	4'449'000	0.00	0.00
05.07.2023	Bought	CHF	5'553'819	SEK	66'433'000	0.00	0.00
05.07.2023	Bought	CHF	3'419	SEK	41'000	0.00	0.00
05.07.2023	Bought	CHF	1'540'642	SGD	2'289'000	0.00	0.00
05.07.2023	Bought	CHF	1'342	SGD	2'000	0.00	0.00
05.07.2023	Bought	CHF	2'241'822	THB	85'660'000	0.00	0.00
05.07.2023	Bought	CHF	4'468	THB	170'000	0.00	0.00
05.07.2023	Bought	CHF	374'534'384	USD	411'138'000	0.00	0.00
05.07.2023	Bought	CHF	555'162	USD	614'000	0.00	0.00
05.07.2023	Bought	CNH	11'500'000	CHF	1'466'534	0.00	0.00
05.07.2023	Bought	CNH	69'322'000	CHF	8'820'432	0.00	0.00
05.07.2023	Bought	CNH	40'300'000	CHF	5'122'734	0.00	0.00
05.07.2023	Bought	CNH	2'389'000	CHF	296'594	0.00	0.00
05.07.2023	Bought	DKK	98'000	CHF	12'771	0.00	0.00
05.07.2023	Bought	EUR	18'000	CHF	17'508	0.00	0.00
05.07.2023	Bought	EUR	64'000	CHF	62'717	0.00	0.00
05.07.2023	Bought	EUR	232'000	CHF	226'889	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.07.2023	Bought	EUR	38'000	CHF	36'832	0.00	0.00
05.07.2023	Bought	EUR	135'000	CHF	132'397	0.00	0.00
05.07.2023	Bought	EUR	60'000	CHF	58'952	0.00	0.00
05.07.2023	Bought	EUR	2'525'000	CHF	2'452'654	0.00	0.00
05.07.2023	Bought	EUR	17'279'000	CHF	16'759'265	0.00	0.00
05.07.2023	Bought	EUR	13'759'000	CHF	13'354'527	0.00	0.00
05.07.2023	Bought	EUR	292'000	CHF	284'308	0.00	0.00
05.07.2023	Bought	EUR	164'000	CHF	160'230	0.00	0.00
05.07.2023	Bought	GBP	313'000	CHF	353'529	0.00	0.00
05.07.2023	Bought	GBP	2'117'000	CHF	2'380'547	0.00	0.00
05.07.2023	Bought	GBP	1'699'000	CHF	1'917'211	0.00	0.00
05.07.2023	Bought	GBP	267'000	CHF	303'937	0.00	0.00
05.07.2023	Bought	HUF	97'004'000	CHF	253'171	0.00	0.00
05.07.2023	Bought	IDR	178'717'000	CHF	10'887	0.00	0.00
05.07.2023	Bought	IDR	10'029'096'000	CHF	610'785	0.00	0.00
05.07.2023	Bought	ILS	1'931'000	CHF	478'881	0.00	0.00
05.07.2023	Bought	JPY	1'800'000	CHF	11'792	0.00	0.00
05.07.2023	Bought	JPY	181'873'000	CHF	1'189'415	0.00	0.00
05.07.2023	Bought	JPY	1'098'797'000	CHF	7'150'349	0.00	0.00
05.07.2023	Bought	JPY	826'924'000	CHF	5'377'402	0.00	0.00
05.07.2023	Bought	JPY	21'963'000	CHF	136'384	0.00	0.00
05.07.2023	Bought	KRW	115'000'000	CHF	79'054	0.00	0.00
05.07.2023	Bought	KRW	66'426'000	CHF	46'254	0.00	0.00
05.07.2023	Bought	KRW	1'949'800'000	CHF	1'355'722	0.00	0.00
05.07.2023	Bought	MXN	221'000	CHF	11'417	0.00	0.00
05.07.2023	Bought	MXN	5'932'000	CHF	307'444	0.00	0.00
05.07.2023	Bought	NOK	2'947'000	CHF	243'414	0.00	0.00
05.07.2023	Bought	NZD	966'000	CHF	530'476	0.00	0.00
05.07.2023	Bought	PLN	2'901'000	CHF	625'594	0.00	0.00
05.07.2023	Bought	SEK	121'000	CHF	10'142	0.00	0.00
05.07.2023	Bought	SEK	4'992'000	CHF	415'006	0.00	0.00
05.07.2023	Bought	SEK	4'016'000	CHF	334'874	0.00	0.00
05.07.2023	Bought	SGD	15'000	CHF	10'081	0.00	0.00
05.07.2023	Bought	THB	39'000	CHF	1'023	0.00	0.00
05.07.2023	Bought	THB	15'868'000	CHF	413'691	0.00	0.00
05.07.2023	Bought	THB	1'038'000	CHF	26'454	0.00	0.00
05.07.2023	Bought	USD	242'000	CHF	216'847	0.00	0.00
05.07.2023	Bought	USD	40'000	CHF	35'700	0.00	0.00
05.07.2023	Bought	USD	352'000	CHF	315'717	0.00	0.00
05.07.2023	Bought	USD	15'000	CHF	13'461	0.00	0.00
05.07.2023	Bought	USD	130'000	CHF	116'214	0.00	0.00
05.07.2023	Bought	USD	210'000	CHF	188'030	0.00	0.00
05.07.2023	Bought	USD	127'000	CHF	113'573	0.00	0.00
05.07.2023	Bought	USD	243'000	CHF	218'148	0.00	0.00
05.07.2023	Bought	USD	513'000	CHF	465'411	0.00	0.00
05.07.2023	Bought	USD	10'444'000	CHF	9'510'181	0.00	0.00
05.07.2023	Bought	USD	4'746'000	CHF	4'298'002	0.00	0.00
05.07.2023	Bought	USD	31'488'000	CHF	28'523'184	0.00	0.00
05.07.2023	Bought	USD	27'107'000	CHF	24'532'865	0.00	0.00
06.07.2023	Bought	CHF	3'872	CLP	3'469'000	0.00	0.00
06.07.2023	Bought	CHF	346'594	CLP	310'548'000	0.00	0.00
06.07.2023	Bought	CHF	115'413	PEN	468'000	0.00	0.00
06.07.2023	Bought	CHF	1'480	PEN	6'000	0.00	0.00
06.07.2023	Bought	CLP	97'188'000	CHF	107'759	0.00	0.00
06.07.2023	Bought	CLP	216'829'000	CHF	243'082	0.00	0.00
06.07.2023	Bought	PEN	474'000	CHF	116'950	0.00	0.00
07.07.2023	Bought	CHF	15'638	COP	76'938'000	0.00	0.00
07.07.2023	Bought	CHF	565'060	COP	2'780'097'000	0.00	0.00
07.07.2023	Bought	CHF	680'884	CZK	16'702'000	0.00	0.00
07.07.2023	Bought	CHF	2'569	CZK	63'000	0.00	0.00
07.07.2023	Bought	COP	5'010'000	CHF	1'016	0.00	0.00
07.07.2023	Bought	COP	2'852'025'000	CHF	611'498	0.00	0.00
07.07.2023	Bought	CZK	16'765'000	CHF	689'152	0.00	0.00
04.08.2023	Bought	AUD	34'000	CHF	20'290	0.00	0.00
04.08.2023	Bought	AUD	101'000	CHF	60'016	0.00	0.00
04.08.2023	Bought	AUD	17'121'000	CHF	10'000'222	0.00	0.00
04.08.2023	Bought	CAD	802'000	CHF	540'786	0.00	0.00
04.08.2023	Bought	CAD	28'060'000	CHF	18'479'629	0.00	0.00
04.08.2023	Bought	CHF	10'253'878	AUD	17'256'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	CHF	19'081'403	CAD	28'297'000	0.00	0.00
04.08.2023	Bought	CHF	382'390	CAD	565'000	0.00	0.00
04.08.2023	Bought	CHF	5'344	CLP	4'808'000	0.00	0.00
04.08.2023	Bought	CHF	241'001	CLP	216'829'000	0.00	0.00
04.08.2023	Bought	CHF	27'757	CNH	230'000	0.00	0.00
04.08.2023	Bought	CHF	72'713'056	CNH	587'736'000	0.00	0.00
04.08.2023	Bought	CHF	1'339'409	CNH	10'824'000	0.00	0.00
04.08.2023	Bought	CHF	10'393	COP	49'096'000	0.00	0.00
04.08.2023	Bought	CHF	603'731	COP	2'852'025'000	0.00	0.00
04.08.2023	Bought	CHF	686'268	CZK	16'765'000	0.00	0.00
04.08.2023	Bought	CHF	3'109	CZK	76'000	0.00	0.00
04.08.2023	Bought	CHF	1'944'027	DKK	14'849'000	0.00	0.00
04.08.2023	Bought	CHF	4'469	DKK	34'000	0.00	0.00
04.08.2023	Bought	CHF	165'185'547	EUR	169'504'000	0.00	0.00
04.08.2023	Bought	CHF	4'032'001	EUR	4'120'000	0.00	0.00
04.08.2023	Bought	CHF	113'600	EUR	119'000	0.00	0.00
04.08.2023	Bought	CHF	22'757'562	GBP	20'065'000	0.00	0.00
04.08.2023	Bought	CHF	638'825	GBP	562'000	0.00	0.00
04.08.2023	Bought	CHF	598'784	HUF	230'810'000	0.00	0.00
04.08.2023	Bought	CHF	19'606	HUF	7'578'000	0.00	0.00
04.08.2023	Bought	CHF	3'200	HUF	1'239'000	0.00	0.00
04.08.2023	Bought	CHF	2'121'158	IDR	35'593'035'000	0.00	0.00
04.08.2023	Bought	CHF	18'329	IDR	308'011'000	0.00	0.00
04.08.2023	Bought	CHF	2'294	IDR	38'604'000	0.00	0.00
04.08.2023	Bought	CHF	733'395	ILS	3'052'000	0.00	0.00
04.08.2023	Bought	CHF	6'253	ILS	26'000	0.00	0.00
04.08.2023	Bought	CHF	67'767'699	JPY	10'932'441'000	0.00	0.00
04.08.2023	Bought	CHF	1'371'349	JPY	220'482'000	0.00	0.00
04.08.2023	Bought	CHF	48'154	JPY	7'829'000	0.00	0.00
04.08.2023	Bought	CHF	8'951'448	KRW	13'158'450'000	0.00	0.00
04.08.2023	Bought	CHF	88'773	KRW	130'470'000	0.00	0.00
04.08.2023	Bought	CHF	2'883	KRW	4'200'000	0.00	0.00
04.08.2023	Bought	CHF	1'407	MXN	27'000	0.00	0.00
04.08.2023	Bought	CHF	2'747'999	MXN	53'009'000	0.00	0.00
04.08.2023	Bought	CHF	39'704	MXN	768'000	0.00	0.00
04.08.2023	Bought	CHF	2'651'617	MYR	13'790'000	0.00	0.00
04.08.2023	Bought	CHF	620'411	NOK	7'444'000	0.00	0.00
04.08.2023	Bought	CHF	1'229'296	NZD	2'250'000	0.00	0.00
04.08.2023	Bought	CHF	115'949	PEN	474'000	0.00	0.00
04.08.2023	Bought	CHF	2'691	PEN	11'000	0.00	0.00
04.08.2023	Bought	CHF	1'962'924	PLN	8'974'000	0.00	0.00
04.08.2023	Bought	CHF	17'094	PLN	78'000	0.00	0.00
04.08.2023	Bought	CHF	5'932	PLN	27'000	0.00	0.00
04.08.2023	Bought	CHF	886'680	RON	4'523'000	0.00	0.00
04.08.2023	Bought	CHF	2'940	RON	15'000	0.00	0.00
04.08.2023	Bought	CHF	1'182	RON	6'000	0.00	0.00
04.08.2023	Bought	CHF	4'741'384	SEK	57'345'000	0.00	0.00
04.08.2023	Bought	CHF	3'967	SEK	48'000	0.00	0.00
04.08.2023	Bought	CHF	1'501'633	SGD	2'276'000	0.00	0.00
04.08.2023	Bought	CHF	3'299	SGD	5'000	0.00	0.00
04.08.2023	Bought	CHF	1'740'839	THB	68'885'000	0.00	0.00
04.08.2023	Bought	CHF	9'310	THB	368'000	0.00	0.00
04.08.2023	Bought	CHF	1'736	THB	68'000	0.00	0.00
04.08.2023	Bought	CHF	299'775'230	USD	336'095'000	0.00	0.00
04.08.2023	Bought	CHF	2'744'288	USD	3'060'000	0.00	0.00
04.08.2023	Bought	CHF	1'326'703	USD	1'482'000	0.00	0.00
04.08.2023	Bought	CLP	221'637'000	CHF	229'676	0.00	0.00
04.08.2023	Bought	CNH	15'300'000	CHF	1'880'182	0.00	0.00
04.08.2023	Bought	CNH	583'490'000	CHF	71'033'390	0.00	0.00
04.08.2023	Bought	COP	2'901'121'000	CHF	647'283	0.00	0.00
04.08.2023	Bought	CZK	16'841'000	CHF	675'574	0.00	0.00
04.08.2023	Bought	DKK	23'000	CHF	3'011	0.00	0.00
04.08.2023	Bought	DKK	14'860'000	CHF	1'905'598	0.00	0.00
04.08.2023	Bought	EUR	147'000	CHF	143'178	0.00	0.00
04.08.2023	Bought	EUR	96'000	CHF	92'341	0.00	0.00
04.08.2023	Bought	EUR	243'000	CHF	234'007	0.00	0.00
04.08.2023	Bought	EUR	266'000	CHF	256'977	0.00	0.00
04.08.2023	Bought	EUR	374'000	CHF	358'678	0.00	0.00
04.08.2023	Bought	EUR	2'403'000	CHF	2'341'810	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	EUR	76'000	CHF	73'054	0.00	0.00
04.08.2023	Bought	EUR	202'000	CHF	194'777	0.00	0.00
04.08.2023	Bought	EUR	169'936'000	CHF	162'411'914	0.00	0.00
04.08.2023	Bought	GBP	172'000	CHF	195'087	0.00	0.00
04.08.2023	Bought	GBP	20'455'000	CHF	22'811'211	0.00	0.00
04.08.2023	Bought	HUF	239'627'000	CHF	592'850	0.00	0.00
04.08.2023	Bought	IDR	35'939'650'000	CHF	2'070'376	0.00	0.00
04.08.2023	Bought	ILS	3'078'000	CHF	728'629	0.00	0.00
04.08.2023	Bought	JPY	326'020'000	CHF	2'020'916	0.00	0.00
04.08.2023	Bought	JPY	2'926'000	CHF	18'028	0.00	0.00
04.08.2023	Bought	JPY	10'831'806'000	CHF	66'085'718	0.00	0.00
04.08.2023	Bought	KRW	13'293'120'000	CHF	9'075'351	0.00	0.00
04.08.2023	Bought	MXN	53'804'000	CHF	2'794'589	0.00	0.00
04.08.2023	Bought	MYR	13'790'000	CHF	2'655'370	0.00	0.00
04.08.2023	Bought	NOK	71'000	CHF	5'917	0.00	0.00
04.08.2023	Bought	NOK	7'373'000	CHF	631'741	0.00	0.00
04.08.2023	Bought	NZD	7'000	CHF	3'825	0.00	0.00
04.08.2023	Bought	NZD	2'000	CHF	1'100	0.00	0.00
04.08.2023	Bought	NZD	2'241'000	CHF	1'208'898	0.00	0.00
04.08.2023	Bought	PEN	485'000	CHF	117'008	0.00	0.00
04.08.2023	Bought	PLN	9'079'000	CHF	1'975'916	0.00	0.00
04.08.2023	Bought	RON	4'544'000	CHF	881'737	0.00	0.00
04.08.2023	Bought	SEK	54'000	CHF	4'465	0.00	0.00
04.08.2023	Bought	SEK	57'339'000	CHF	4'737'866	0.00	0.00
04.08.2023	Bought	SGD	2'281'000	CHF	1'488'993	0.00	0.00
04.08.2023	Bought	THB	69'321'000	CHF	1'762'548	0.00	0.00
04.08.2023	Bought	USD	50'000	CHF	42'878	0.00	0.00
04.08.2023	Bought	USD	96'000	CHF	83'274	0.00	0.00
04.08.2023	Bought	USD	1'643'000	CHF	1'465'395	0.00	0.00
04.08.2023	Bought	USD	496'000	CHF	425'722	0.00	0.00
04.08.2023	Bought	USD	92'000	CHF	79'747	0.00	0.00
04.08.2023	Bought	USD	338'260'000	CHF	293'220'681	0.00	0.00
05.09.2023	Bought	AUD	400'000	CHF	227'068	0.00	0.00
05.09.2023	Bought	CAD	22'000	CHF	14'443	0.00	0.00
05.09.2023	Bought	CAD	329'000	CHF	213'155	0.00	0.00
05.09.2023	Bought	CAD	886'000	CHF	576'569	0.00	0.00
05.09.2023	Bought	CHF	9'976'800	AUD	17'121'000	0.00	0.00
05.09.2023	Bought	CHF	74'004	AUD	127'000	0.00	0.00
05.09.2023	Bought	CHF	17'947	AUD	31'000	0.00	0.00
05.09.2023	Bought	CHF	18'424'378	CAD	28'060'000	0.00	0.00
05.09.2023	Bought	CHF	515'893	CAD	785'000	0.00	0.00
05.09.2023	Bought	CHF	71'005'728	CNH	583'490'000	0.00	0.00
05.09.2023	Bought	CHF	1'281'864	CNH	10'568'000	0.00	0.00
05.09.2023	Bought	CHF	1'750'727	CNH	14'330'000	0.00	0.00
05.09.2023	Bought	CHF	672'384	CZK	16'841'000	0.00	0.00
05.09.2023	Bought	CHF	8'206	CZK	206'000	0.00	0.00
05.09.2023	Bought	CHF	9'987	DKK	78'000	0.00	0.00
05.09.2023	Bought	CHF	1'902'602	DKK	14'860'000	0.00	0.00
05.09.2023	Bought	CHF	2'832	DKK	22'000	0.00	0.00
05.09.2023	Bought	CHF	924'295	EUR	969'000	0.00	0.00
05.09.2023	Bought	CHF	162'106'879	EUR	169'936'000	0.00	0.00
05.09.2023	Bought	CHF	3'782'379	EUR	3'944'000	0.00	0.00
05.09.2023	Bought	CHF	22'736'612	GBP	20'455'000	0.00	0.00
05.09.2023	Bought	CHF	352'350	GBP	317'000	0.00	0.00
05.09.2023	Bought	CHF	737'161	GBP	661'000	0.00	0.00
05.09.2023	Bought	CHF	586'261	HUF	239'627'000	0.00	0.00
05.09.2023	Bought	CHF	2'941	HUF	1'205'000	0.00	0.00
05.09.2023	Bought	CHF	726'938	ILS	3'078'000	0.00	0.00
05.09.2023	Bought	CHF	3'776	ILS	16'000	0.00	0.00
05.09.2023	Bought	CHF	66'185'983	JPY	10'831'806'000	0.00	0.00
05.09.2023	Bought	CHF	2'376'266	JPY	387'500'000	0.00	0.00
05.09.2023	Bought	CHF	2'769'051	MXN	53'804'000	0.00	0.00
05.09.2023	Bought	CHF	13'470	MXN	262'000	0.00	0.00
05.09.2023	Bought	CHF	8'574	MXN	166'000	0.00	0.00
05.09.2023	Bought	CHF	10'952	MXN	210'000	0.00	0.00
05.09.2023	Bought	CHF	2'672'741	MYR	13'904'000	0.00	0.00
05.09.2023	Bought	CHF	630'273	NOK	7'373'000	0.00	0.00
05.09.2023	Bought	CHF	1'197	NOK	14'000	0.00	0.00
05.09.2023	Bought	CHF	1'204'797	NZD	2'241'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.09.2023	Bought	CHF	3'221	NZD	6'000	0.00	0.00
05.09.2023	Bought	CHF	1'965'874	PLN	9'079'000	0.00	0.00
05.09.2023	Bought	CHF	25'901	PLN	120'000	0.00	0.00
05.09.2023	Bought	CHF	6'690	PLN	31'000	0.00	0.00
05.09.2023	Bought	CHF	10'246	PLN	48'000	0.00	0.00
05.09.2023	Bought	CHF	877'931	RON	4'544'000	0.00	0.00
05.09.2023	Bought	CHF	5'590	RON	29'000	0.00	0.00
05.09.2023	Bought	CHF	1'358	RON	7'000	0.00	0.00
05.09.2023	Bought	CHF	4'728'969	SEK	57'339'000	0.00	0.00
05.09.2023	Bought	CHF	32'360	SEK	393'000	0.00	0.00
05.09.2023	Bought	CHF	4'528	SEK	55'000	0.00	0.00
05.09.2023	Bought	CHF	26'049	SEK	324'000	0.00	0.00
05.09.2023	Bought	CHF	6'515	SGD	10'000	0.00	0.00
05.09.2023	Bought	CHF	1'486'103	SGD	2'281'000	0.00	0.00
05.09.2023	Bought	CHF	1'964	SGD	3'000	0.00	0.00
05.09.2023	Bought	CHF	13'030	SGD	20'000	0.00	0.00
05.09.2023	Bought	CHF	1'761'741	THB	69'321'000	0.00	0.00
05.09.2023	Bought	CHF	1'396	THB	55'000	0.00	0.00
05.09.2023	Bought	CHF	2'425	THB	95'000	0.00	0.00
05.09.2023	Bought	CHF	292'217'064	USD	338'260'000	0.00	0.00
05.09.2023	Bought	CHF	6'341'795	USD	7'270'000	0.00	0.00
05.09.2023	Bought	CNH	90'000	CHF	10'902	0.00	0.00
05.09.2023	Bought	CNH	350'000	CHF	42'388	0.00	0.00
05.09.2023	Bought	CNH	4'367'000	CHF	528'161	0.00	0.00
05.09.2023	Bought	EUR	98'000	CHF	93'666	0.00	0.00
05.09.2023	Bought	EUR	46'000	CHF	44'073	0.00	0.00
05.09.2023	Bought	EUR	933'000	CHF	891'657	0.00	0.00
05.09.2023	Bought	EUR	124'000	CHF	118'747	0.00	0.00
05.09.2023	Bought	EUR	1'291'000	CHF	1'232'112	0.00	0.00
05.09.2023	Bought	GBP	22'000	CHF	24'616	0.00	0.00
05.09.2023	Bought	GBP	175'000	CHF	194'121	0.00	0.00
05.09.2023	Bought	GBP	14'000	CHF	15'568	0.00	0.00
05.09.2023	Bought	GBP	91'000	CHF	101'872	0.00	0.00
05.09.2023	Bought	JPY	15'997'000	CHF	97'754	0.00	0.00
05.09.2023	Bought	JPY	64'678'000	CHF	390'677	0.00	0.00
05.09.2023	Bought	JPY	125'533'000	CHF	757'514	0.00	0.00
05.09.2023	Bought	JPY	114'112'000	CHF	687'701	0.00	0.00
05.09.2023	Bought	MYR	13'904'000	CHF	2'633'633	0.00	0.00
05.09.2023	Bought	USD	145'000	CHF	127'597	0.00	0.00
05.09.2023	Bought	USD	101'000	CHF	89'528	0.00	0.00
05.09.2023	Bought	USD	297'000	CHF	259'753	0.00	0.00
05.09.2023	Bought	USD	106'000	CHF	92'992	0.00	0.00
05.09.2023	Bought	USD	230'000	CHF	201'696	0.00	0.00
05.09.2023	Bought	USD	754'000	CHF	651'281	0.00	0.00
05.09.2023	Bought	USD	8'853'000	CHF	7'803'300	0.00	0.00
05.09.2023	Bought	USD	1'253'000	CHF	1'107'864	0.00	0.00
05.09.2023	Bought	USD	563'000	CHF	496'059	0.00	0.00
06.09.2023	Bought	CHF	227'975	CLP	221'637'000	0.00	0.00
06.09.2023	Bought	CHF	3'382	CLP	3'295'000	0.00	0.00
06.09.2023	Bought	CHF	1'080	CLP	1'051'000	0.00	0.00
06.09.2023	Bought	CHF	638'704	COP	2'901'121'000	0.00	0.00
06.09.2023	Bought	CHF	3'296	COP	14'885'000	0.00	0.00
06.09.2023	Bought	CHF	2'060'523	IDR	35'939'650'000	0.00	0.00
06.09.2023	Bought	CHF	3'168	IDR	55'220'000	0.00	0.00
06.09.2023	Bought	CHF	3'466	IDR	60'137'000	0.00	0.00
06.09.2023	Bought	CHF	12'406	IDR	213'878'000	0.00	0.00
06.09.2023	Bought	CHF	9'058'529	KRW	13'293'120'000	0.00	0.00
06.09.2023	Bought	CHF	65'135	KRW	95'374'000	0.00	0.00
06.09.2023	Bought	CHF	6'819	KRW	10'046'000	0.00	0.00
06.09.2023	Bought	CHF	41'424	KRW	62'063'000	0.00	0.00
06.09.2023	Bought	CHF	1'436	PEN	6'000	0.00	0.00
06.09.2023	Bought	CHF	116'084	PEN	485'000	0.00	0.00
06.09.2023	Bought	CLP	225'983'000	CHF	234'301	0.00	0.00
06.09.2023	Bought	COP	46'917'000	CHF	10'342	0.00	0.00
06.09.2023	Bought	COP	2'869'089'000	CHF	615'949	0.00	0.00
06.09.2023	Bought	IDR	233'738'000	CHF	13'480	0.00	0.00
06.09.2023	Bought	IDR	36'035'147'000	CHF	2'080'551	0.00	0.00
06.09.2023	Bought	KRW	13'460'603'000	CHF	8'955'824	0.00	0.00
06.09.2023	Bought	PEN	491'000	CHF	117'324	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.10.2023	Bought	CAD	236'000	CHF	153'786	0.00	0.00
04.10.2023	Bought	CHF	54'231	AUD	95'000	0.00	0.00
04.10.2023	Bought	CHF	9'635'360	AUD	16'879'000	0.00	0.00
04.10.2023	Bought	CHF	13'114	AUD	23'000	0.00	0.00
04.10.2023	Bought	CHF	39'063	CAD	60'000	0.00	0.00
04.10.2023	Bought	CHF	17'974'547	CAD	27'608'000	0.00	0.00
04.10.2023	Bought	CHF	232'541	CLP	225'983'000	0.00	0.00
04.10.2023	Bought	CHF	4'317	CLP	4'175'000	0.00	0.00
04.10.2023	Bought	CHF	607'086	COP	2'869'089'000	0.00	0.00
04.10.2023	Bought	CHF	675'960	CZK	17'047'000	0.00	0.00
04.10.2023	Bought	CHF	4'238	CZK	107'000	0.00	0.00
04.10.2023	Bought	CHF	13'228	DKK	103'000	0.00	0.00
04.10.2023	Bought	CHF	1'921'325	DKK	14'960'000	0.00	0.00
04.10.2023	Bought	CHF	3'336	DKK	26'000	0.00	0.00
04.10.2023	Bought	CHF	177'037	EUR	185'000	0.00	0.00
04.10.2023	Bought	CHF	164'930'654	EUR	172'357'000	0.00	0.00
04.10.2023	Bought	CHF	85'920	GBP	77'000	0.00	0.00
04.10.2023	Bought	CHF	23'579'026	GBP	21'131'000	0.00	0.00
04.10.2023	Bought	CHF	599'554	HUF	240'832'000	0.00	0.00
04.10.2023	Bought	CHF	17'049	HUF	6'853'000	0.00	0.00
04.10.2023	Bought	CHF	2'072'594	IDR	36'035'147'000	0.00	0.00
04.10.2023	Bought	CHF	2'184	IDR	37'808'000	0.00	0.00
04.10.2023	Bought	CHF	716'942	ILS	3'094'000	0.00	0.00
04.10.2023	Bought	CHF	4'641	ILS	20'000	0.00	0.00
04.10.2023	Bought	CHF	66'222'320	JPY	10'898'986'000	0.00	0.00
04.10.2023	Bought	CHF	2'842'344	MXN	54'442'000	0.00	0.00
04.10.2023	Bought	CHF	2'854	MXN	56'000	0.00	0.00
04.10.2023	Bought	CHF	2'608'186	MYR	13'790'000	0.00	0.00
04.10.2023	Bought	CHF	26'654	MYR	140'000	0.00	0.00
04.10.2023	Bought	CHF	4'391	NOK	53'000	0.00	0.00
04.10.2023	Bought	CHF	611'991	NOK	7'387'000	0.00	0.00
04.10.2023	Bought	CHF	4'719	NZD	9'000	0.00	0.00
04.10.2023	Bought	CHF	1'178'145	NZD	2'247'000	0.00	0.00
04.10.2023	Bought	CHF	1'049	NZD	2'000	0.00	0.00
04.10.2023	Bought	CHF	1'661	PEN	7'000	0.00	0.00
04.10.2023	Bought	CHF	116'489	PEN	491'000	0.00	0.00
04.10.2023	Bought	CHF	1'975'377	PLN	9'278'000	0.00	0.00
04.10.2023	Bought	CHF	8'531	PLN	40'000	0.00	0.00
04.10.2023	Bought	CHF	884'595	RON	4'580'000	0.00	0.00
04.10.2023	Bought	CHF	8'312	RON	43'000	0.00	0.00
04.10.2023	Bought	CHF	4'685'879	SEK	58'111'000	0.00	0.00
04.10.2023	Bought	CHF	6'108	SEK	76'000	0.00	0.00
04.10.2023	Bought	CHF	1'510'640	SGD	2'314'000	0.00	0.00
04.10.2023	Bought	CHF	1'957	SGD	3'000	0.00	0.00
04.10.2023	Bought	CHF	1'748'490	THB	69'471'000	0.00	0.00
04.10.2023	Bought	CHF	5'722	THB	227'000	0.00	0.00
04.10.2023	Bought	CHF	371'571	USD	422'000	0.00	0.00
04.10.2023	Bought	CHF	293'401'589	USD	333'228'000	0.00	0.00
04.10.2023	Bought	COP	26'860'000	CHF	5'683	0.00	0.00
04.10.2023	Bought	EUR	20'000	CHF	19'332	0.00	0.00
04.10.2023	Bought	EUR	97'000	CHF	92'710	0.00	0.00
04.10.2023	Bought	EUR	923'000	CHF	881'303	0.00	0.00
04.10.2023	Bought	EUR	1'292'000	CHF	1'235'131	0.00	0.00
04.10.2023	Bought	EUR	237'000	CHF	226'968	0.00	0.00
04.10.2023	Bought	GBP	13'000	CHF	14'473	0.00	0.00
04.10.2023	Bought	GBP	94'000	CHF	104'361	0.00	0.00
04.10.2023	Bought	GBP	245'000	CHF	273'344	0.00	0.00
04.10.2023	Bought	IDR	61'396'000	CHF	3'542	0.00	0.00
04.10.2023	Bought	IDR	296'441'000	CHF	17'510	0.00	0.00
04.10.2023	Bought	JPY	18'787'000	CHF	114'151	0.00	0.00
04.10.2023	Bought	JPY	48'502'000	CHF	294'734	0.00	0.00
04.10.2023	Bought	JPY	20'156'000	CHF	122'609	0.00	0.00
04.10.2023	Bought	JPY	27'800'000	CHF	168'496	0.00	0.00
04.10.2023	Bought	JPY	41'441'000	CHF	253'879	0.00	0.00
04.10.2023	Bought	MXN	21'000	CHF	1'093	0.00	0.00
04.10.2023	Bought	PLN	6'000	CHF	1'279	0.00	0.00
04.10.2023	Bought	SEK	79'000	CHF	6'362	0.00	0.00
04.10.2023	Bought	SGD	16'000	CHF	10'445	0.00	0.00
04.10.2023	Bought	USD	39'000	CHF	35'855	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.10.2023	Bought	USD	2'656'000	CHF	2'336'215	0.00	0.00
04.10.2023	Bought	USD	315'000	CHF	279'286	0.00	0.00
04.10.2023	Bought	USD	696'000	CHF	637'771	0.00	0.00
05.10.2023	Bought	CHF	8'940'833	KRW	13'460'603'000	0.00	0.00
05.10.2023	Bought	CHF	33'819	KRW	50'891'000	0.00	0.00
05.10.2023	Bought	CHF	2'505	KRW	3'749'000	0.00	0.00
05.10.2023	Bought	CHF	9'168'021	KRW	13'515'243'000	0.00	0.00
05.10.2023	Bought	KRW	13'460'603'000	CHF	9'130'956	0.00	0.00
05.10.2023	Bought	KRW	13'515'243'000	CHF	9'119'597	0.00	0.00
05.10.2023	Bought	KRW	3'749'000	CHF	2'543	0.00	0.00
05.10.2023	Bought	KRW	50'891'000	CHF	34'522	0.00	0.00
10.10.2023	Bought	CHF	72'578'070	CNH	603'581'000	0.00	0.00
10.10.2023	Bought	CHF	363'221	CNH	3'000'000	0.00	0.00
10.10.2023	Bought	CNH	5'660'000	CHF	686'107	0.00	0.00
10.10.2023	Bought	CNH	963'000	CHF	120'068	0.00	0.00
10.10.2023	Bought	CNH	599'958'000	CHF	75'480'657	0.00	0.00
03.11.2023	Bought	AUD	100'000	CHF	58'916	0.00	0.00
03.11.2023	Bought	AUD	1'066'000	CHF	621'157	0.00	0.00
03.11.2023	Bought	CAD	959'000	CHF	641'177	0.00	0.00
03.11.2023	Bought	CAD	179'000	CHF	120'771	0.00	0.00
03.11.2023	Bought	CHF	10'013'647	AUD	16'997'000	0.00	0.00
03.11.2023	Bought	CHF	63'621	AUD	111'000	0.00	0.00
03.11.2023	Bought	CHF	18'509'769	CAD	27'432'000	0.00	0.00
03.11.2023	Bought	CHF	18'639	CAD	28'000	0.00	0.00
03.11.2023	Bought	CHF	100'316	CAD	154'000	0.00	0.00
03.11.2023	Bought	CHF	75'332'806	CNH	599'958'000	0.00	0.00
03.11.2023	Bought	CHF	2'292'101	CNH	18'400'000	0.00	0.00
03.11.2023	Bought	CHF	42'348	CNH	338'000	0.00	0.00
03.11.2023	Bought	CHF	677'977	CZK	17'154'000	0.00	0.00
03.11.2023	Bought	CHF	1'956'537	DKK	15'089'000	0.00	0.00
03.11.2023	Bought	CHF	14'072	DKK	110'000	0.00	0.00
03.11.2023	Bought	CHF	1'244'061	EUR	1'287'000	0.00	0.00
03.11.2023	Bought	CHF	164'307'800	EUR	169'973'000	0.00	0.00
03.11.2023	Bought	CHF	5'777	EUR	6'000	0.00	0.00
03.11.2023	Bought	CHF	23'214'688	GBP	20'856'000	0.00	0.00
03.11.2023	Bought	CHF	138'101	GBP	126'000	0.00	0.00
03.11.2023	Bought	CHF	610'059	HUF	247'685'000	0.00	0.00
03.11.2023	Bought	CHF	2'281	HUF	923'000	0.00	0.00
03.11.2023	Bought	CHF	1'774	HUF	721'000	0.00	0.00
03.11.2023	Bought	CHF	2'094'728	IDR	35'715'118'000	0.00	0.00
03.11.2023	Bought	CHF	746'068	ILS	3'114'000	0.00	0.00
03.11.2023	Bought	CHF	9'102'093	KRW	13'515'243'000	0.00	0.00
03.11.2023	Bought	CHF	72'449	KRW	109'144'000	0.00	0.00
03.11.2023	Bought	CHF	2'839'511	MXN	54'477'000	0.00	0.00
03.11.2023	Bought	CHF	13'274	MXN	266'000	0.00	0.00
03.11.2023	Bought	CHF	2'704'749	MYR	13'930'000	0.00	0.00
03.11.2023	Bought	CHF	638'038	NOK	7'440'000	0.00	0.00
03.11.2023	Bought	CHF	1'189	NOK	14'000	0.00	0.00
03.11.2023	Bought	CHF	1'237'075	NZD	2'258'000	0.00	0.00
03.11.2023	Bought	CHF	1'940'736	PLN	9'312'000	0.00	0.00
03.11.2023	Bought	CHF	12'938	PLN	62'000	0.00	0.00
03.11.2023	Bought	CHF	1'248	PLN	6'000	0.00	0.00
03.11.2023	Bought	CHF	14'970	PLN	70'000	0.00	0.00
03.11.2023	Bought	CHF	896'968	RON	4'623'000	0.00	0.00
03.11.2023	Bought	CHF	2'715	RON	14'000	0.00	0.00
03.11.2023	Bought	CHF	4'880'922	SEK	58'108'000	0.00	0.00
03.11.2023	Bought	CHF	24'662	SEK	304'000	0.00	0.00
03.11.2023	Bought	CHF	1'539'309	SGD	2'301'000	0.00	0.00
03.11.2023	Bought	CHF	11'869	SGD	18'000	0.00	0.00
03.11.2023	Bought	CHF	1'738'105	THB	69'698'000	0.00	0.00
03.11.2023	Bought	CHF	12'149	THB	487'000	0.00	0.00
03.11.2023	Bought	CHF	300'877'913	USD	329'944'000	0.00	0.00
03.11.2023	Bought	CHF	7'333	USD	8'000	0.00	0.00
03.11.2023	Bought	CHF	1'833'942	USD	2'026'000	0.00	0.00
03.11.2023	Bought	CNH	20'221'000	CHF	2'534'683	0.00	0.00
03.11.2023	Bought	CNH	19'065'000	CHF	2'366'638	0.00	0.00
03.11.2023	Bought	CNH	897'000	CHF	109'834	0.00	0.00
03.11.2023	Bought	CNH	5'750'000	CHF	699'625	0.00	0.00
03.11.2023	Bought	CNH	1'721'000	CHF	212'022	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.11.2023	Bought	CZK	50'000	CHF	1'961	0.00	0.00
03.11.2023	Bought	DKK	59'000	CHF	7'650	0.00	0.00
03.11.2023	Bought	EUR	206'000	CHF	197'959	0.00	0.00
03.11.2023	Bought	EUR	114'000	CHF	108'299	0.00	0.00
03.11.2023	Bought	EUR	485'000	CHF	463'124	0.00	0.00
03.11.2023	Bought	EUR	4'473'000	CHF	4'295'306	0.00	0.00
03.11.2023	Bought	EUR	972'000	CHF	918'993	0.00	0.00
03.11.2023	Bought	EUR	110'000	CHF	104'158	0.00	0.00
03.11.2023	Bought	GBP	865'000	CHF	962'800	0.00	0.00
03.11.2023	Bought	GBP	865'000	CHF	962'799	0.00	0.00
03.11.2023	Bought	GBP	723'000	CHF	800'605	0.00	0.00
03.11.2023	Bought	IDR	21'008'000	CHF	1'239	0.00	0.00
03.11.2023	Bought	IDR	41'159'000	CHF	2'407	0.00	0.00
03.11.2023	Bought	IDR	304'637'000	CHF	17'233	0.00	0.00
03.11.2023	Bought	ILS	15'000	CHF	3'598	0.00	0.00
03.11.2023	Bought	KRW	14'165'000	CHF	9'523	0.00	0.00
03.11.2023	Bought	MXN	190'000	CHF	9'918	0.00	0.00
03.11.2023	Bought	MXN	9'633'000	CHF	499'380	0.00	0.00
03.11.2023	Bought	NZD	10'000	CHF	5'479	0.00	0.00
03.11.2023	Bought	NZD	5'000	CHF	2'718	0.00	0.00
03.11.2023	Bought	RON	1'435'000	CHF	273'733	0.00	0.00
03.11.2023	Bought	SEK	59'000	CHF	4'896	0.00	0.00
03.11.2023	Bought	SEK	92'000	CHF	7'731	0.00	0.00
03.11.2023	Bought	SEK	4'738'000	CHF	392'466	0.00	0.00
03.11.2023	Bought	SGD	5'000	CHF	3'345	0.00	0.00
03.11.2023	Bought	SGD	2'000	CHF	1'329	0.00	0.00
03.11.2023	Bought	THB	58'000	CHF	1'432	0.00	0.00
03.11.2023	Bought	THB	345'000	CHF	8'641	0.00	0.00
03.11.2023	Bought	USD	356'000	CHF	321'285	0.00	0.00
03.11.2023	Bought	USD	15'000	CHF	13'434	0.00	0.00
03.11.2023	Bought	USD	15'000	CHF	13'386	0.00	0.00
03.11.2023	Bought	USD	127'000	CHF	114'886	0.00	0.00
03.11.2023	Bought	USD	3'126'000	CHF	2'850'390	0.00	0.00
03.11.2023	Bought	USD	9'279'000	CHF	8'433'980	0.00	0.00
03.11.2023	Bought	USD	2'367'000	CHF	2'122'274	0.00	0.00
03.11.2023	Bought	USD	118'000	CHF	105'091	0.00	0.00
03.11.2023	Bought	USD	218'000	CHF	195'797	0.00	0.00
06.11.2023	Bought	CHF	232'365	CLP	230'158'000	0.00	0.00
06.11.2023	Bought	CHF	65'968'395	JPY	10'742'300'000	0.00	0.00
06.11.2023	Bought	CHF	20'052	JPY	3'244'000	0.00	0.00
06.11.2023	Bought	CHF	383'831	JPY	63'589'000	0.00	0.00
06.11.2023	Bought	CHF	119'196	PEN	498'000	0.00	0.00
06.11.2023	Bought	CLP	10'701'000	CHF	10'804	0.00	0.00
06.11.2023	Bought	CLP	219'457'000	CHF	220'782	0.00	0.00
06.11.2023	Bought	JPY	49'508'000	CHF	299'700	0.00	0.00
06.11.2023	Bought	JPY	67'879'000	CHF	416'881	0.00	0.00
06.11.2023	Bought	JPY	446'432'000	CHF	2'724'564	0.00	0.00
06.11.2023	Bought	JPY	16'240'000	CHF	97'197	0.00	0.00
06.11.2023	Bought	JPY	10'229'074'000	CHF	61'467'655	0.00	0.00
06.11.2023	Bought	PEN	19'000	CHF	4'548	0.00	0.00
06.11.2023	Bought	PEN	479'000	CHF	113'615	0.00	0.00
07.11.2023	Bought	CHF	634'568	COP	2'842'229'000	0.00	0.00
07.11.2023	Bought	CHF	1'811	COP	8'242'000	0.00	0.00
07.11.2023	Bought	COP	38'639'000	CHF	8'627	0.00	0.00
07.11.2023	Bought	COP	2'811'832'000	CHF	621'125	0.00	0.00
05.12.2023	Bought	AUD	86'000	CHF	49'434	0.00	0.00
05.12.2023	Bought	AUD	503'000	CHF	291'033	0.00	0.00
05.12.2023	Bought	AUD	473'000	CHF	274'894	0.00	0.00
05.12.2023	Bought	AUD	986'000	CHF	567'323	0.00	0.00
05.12.2023	Bought	AUD	2'781'000	CHF	1'608'377	0.00	0.00
05.12.2023	Bought	CAD	211'000	CHF	137'901	0.00	0.00
05.12.2023	Bought	CAD	1'458'000	CHF	947'274	0.00	0.00
05.12.2023	Bought	CAD	4'690'000	CHF	3'016'758	0.00	0.00
05.12.2023	Bought	CAD	899'000	CHF	578'946	0.00	0.00
05.12.2023	Bought	CAD	653'000	CHF	421'624	0.00	0.00
05.12.2023	Bought	CHF	9'163'682	AUD	15'942'000	0.00	0.00
05.12.2023	Bought	CHF	214'786	AUD	373'000	0.00	0.00
05.12.2023	Bought	CHF	17'303'893	CAD	26'476'000	0.00	0.00
05.12.2023	Bought	CHF	9'136	CAD	14'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	CHF	219'457	CLP	219'457'000	0.00	0.00
05.12.2023	Bought	CHF	1'081	CLP	1'081'000	0.00	0.00
05.12.2023	Bought	CHF	70'096'262	CNH	571'042'000	0.00	0.00
05.12.2023	Bought	CHF	68'089	CNH	550'000	0.00	0.00
05.12.2023	Bought	CHF	1'235'776	CNH	10'000'000	0.00	0.00
05.12.2023	Bought	CHF	613'669	COP	2'811'832'000	0.00	0.00
05.12.2023	Bought	CHF	6'512	COP	29'839'000	0.00	0.00
05.12.2023	Bought	CHF	614'205	COP	2'811'832'000	0.00	0.00
05.12.2023	Bought	CHF	667'694	CZK	17'104'000	0.00	0.00
05.12.2023	Bought	CHF	13'280	CZK	341'000	0.00	0.00
05.12.2023	Bought	CHF	1'947'617	DKK	15'140'000	0.00	0.00
05.12.2023	Bought	CHF	8'490	DKK	66'000	0.00	0.00
05.12.2023	Bought	CHF	1'409	DKK	11'000	0.00	0.00
05.12.2023	Bought	CHF	551'947	EUR	575'000	0.00	0.00
05.12.2023	Bought	CHF	158'289'641	EUR	164'906'000	0.00	0.00
05.12.2023	Bought	CHF	1'229'313	EUR	1'286'000	0.00	0.00
05.12.2023	Bought	CHF	21'346'419	GBP	19'394'000	0.00	0.00
05.12.2023	Bought	CHF	1'079'798	GBP	981'000	0.00	0.00
05.12.2023	Bought	CHF	332'725	GBP	303'000	0.00	0.00
05.12.2023	Bought	CHF	621'803	HUF	249'329'000	0.00	0.00
05.12.2023	Bought	CHF	9'974	HUF	4'005'000	0.00	0.00
05.12.2023	Bought	CHF	1'479	HUF	597'000	0.00	0.00
05.12.2023	Bought	CHF	1'999'113	IDR	35'348'314'000	0.00	0.00
05.12.2023	Bought	CHF	1'958	IDR	34'509'000	0.00	0.00
05.12.2023	Bought	CHF	694'778	ILS	3'099'000	0.00	0.00
05.12.2023	Bought	CHF	8'087	ILS	36'000	0.00	0.00
05.12.2023	Bought	CHF	61'560'950	JPY	10'229'074'000	0.00	0.00
05.12.2023	Bought	CHF	9'081'837	KRW	13'610'222'000	0.00	0.00
05.12.2023	Bought	CHF	2'244'552	MXN	44'920'000	0.00	0.00
05.12.2023	Bought	CHF	12'942	MXN	259'000	0.00	0.00
05.12.2023	Bought	CHF	1'720'389	MYR	9'100'000	0.00	0.00
05.12.2023	Bought	CHF	6'582	NOK	81'000	0.00	0.00
05.12.2023	Bought	CHF	605'696	NOK	7'454'000	0.00	0.00
05.12.2023	Bought	CHF	1'183'218	NZD	2'243'000	0.00	0.00
05.12.2023	Bought	CHF	14'243	NZD	27'000	0.00	0.00
05.12.2023	Bought	CHF	112'945	PEN	479'000	0.00	0.00
05.12.2023	Bought	CHF	2'035'815	PLN	9'450'000	0.00	0.00
05.12.2023	Bought	CHF	3'849	PLN	18'000	0.00	0.00
05.12.2023	Bought	CHF	620'062	RON	3'202'000	0.00	0.00
05.12.2023	Bought	CHF	7'905	RON	41'000	0.00	0.00
05.12.2023	Bought	CHF	27'715	SEK	341'000	0.00	0.00
05.12.2023	Bought	CHF	4'350'062	SEK	53'523'000	0.00	0.00
05.12.2023	Bought	CHF	3'644	SEK	45'000	0.00	0.00
05.12.2023	Bought	CHF	1'532'655	SGD	2'312'000	0.00	0.00
05.12.2023	Bought	CHF	3'315	SGD	5'000	0.00	0.00
05.12.2023	Bought	CHF	125'155	USD	138'000	0.00	0.00
05.12.2023	Bought	CHF	286'937'223	USD	316'357'000	0.00	0.00
05.12.2023	Bought	CHF	1'842'635	USD	2'036'000	0.00	0.00
05.12.2023	Bought	CNH	7'000'000	CHF	864'598	0.00	0.00
05.12.2023	Bought	CNH	30'000'000	CHF	3'696'432	0.00	0.00
05.12.2023	Bought	CNH	102'960'000	CHF	12'695'873	0.00	0.00
05.12.2023	Bought	CNH	18'070'000	CHF	2'233'135	0.00	0.00
05.12.2023	Bought	CNH	15'052'000	CHF	1'850'539	0.00	0.00
05.12.2023	Bought	COP	49'069'000	CHF	10'686	0.00	0.00
05.12.2023	Bought	CZK	3'982'000	CHF	156'841	0.00	0.00
05.12.2023	Bought	DKK	1'915'000	CHF	246'694	0.00	0.00
05.12.2023	Bought	DKK	2'536'000	CHF	328'800	0.00	0.00
05.12.2023	Bought	EUR	126'000	CHF	121'188	0.00	0.00
05.12.2023	Bought	EUR	295'000	CHF	284'489	0.00	0.00
05.12.2023	Bought	EUR	1'567'000	CHF	1'504'995	0.00	0.00
05.12.2023	Bought	EUR	8'541'000	CHF	8'202'902	0.00	0.00
05.12.2023	Bought	EUR	29'382'000	CHF	28'397'130	0.00	0.00
05.12.2023	Bought	EUR	5'692'000	CHF	5'488'913	0.00	0.00
05.12.2023	Bought	EUR	3'757'000	CHF	3'617'393	0.00	0.00
05.12.2023	Bought	GBP	275'000	CHF	303'749	0.00	0.00
05.12.2023	Bought	GBP	998'000	CHF	1'099'160	0.00	0.00
05.12.2023	Bought	GBP	3'686'000	CHF	4'067'390	0.00	0.00
05.12.2023	Bought	GBP	699'000	CHF	772'598	0.00	0.00
05.12.2023	Bought	GBP	565'000	CHF	627'145	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	HUF	45'997'000	CHF	116'821	0.00	0.00
05.12.2023	Bought	HUF	38'300'000	CHF	96'826	0.00	0.00
05.12.2023	Bought	IDR	338'583'000	CHF	19'254	0.00	0.00
05.12.2023	Bought	IDR	9'208'369'000	CHF	527'096	0.00	0.00
05.12.2023	Bought	ILS	654'000	CHF	155'004	0.00	0.00
05.12.2023	Bought	JPY	12'872'000	CHF	77'485	0.00	0.00
05.12.2023	Bought	JPY	10'084'000	CHF	60'645	0.00	0.00
05.12.2023	Bought	JPY	43'279'000	CHF	259'269	0.00	0.00
05.12.2023	Bought	JPY	502'717'000	CHF	2'998'118	0.00	0.00
05.12.2023	Bought	JPY	1'824'345'000	CHF	10'880'981	0.00	0.00
05.12.2023	Bought	JPY	368'499'000	CHF	2'206'381	0.00	0.00
05.12.2023	Bought	JPY	274'058'000	CHF	1'621'625	0.00	0.00
05.12.2023	Bought	KRW	16'478'000	CHF	11'037	0.00	0.00
05.12.2023	Bought	KRW	492'278'000	CHF	337'987	0.00	0.00
05.12.2023	Bought	KRW	1'854'581'000	CHF	1'272'876	0.00	0.00
05.12.2023	Bought	KRW	2'211'596'000	CHF	1'512'978	0.00	0.00
05.12.2023	Bought	KRW	21'800'000	CHF	14'909	0.00	0.00
05.12.2023	Bought	KRW	466'878'000	CHF	315'458	0.00	0.00
05.12.2023	Bought	MXN	2'871'000	CHF	146'539	0.00	0.00
05.12.2023	Bought	MXN	9'511'000	CHF	488'410	0.00	0.00
05.12.2023	Bought	MYR	1'715'000	CHF	325'959	0.00	0.00
05.12.2023	Bought	NOK	1'321'000	CHF	109'005	0.00	0.00
05.12.2023	Bought	NZD	403'000	CHF	214'161	0.00	0.00
05.12.2023	Bought	NZD	288'000	CHF	153'818	0.00	0.00
05.12.2023	Bought	PLN	1'167'000	CHF	251'005	0.00	0.00
05.12.2023	Bought	PLN	1'999'000	CHF	443'506	0.00	0.00
05.12.2023	Bought	RON	654'000	CHF	127'046	0.00	0.00
05.12.2023	Bought	SEK	1'608'000	CHF	132'484	0.00	0.00
05.12.2023	Bought	SEK	9'703'000	CHF	819'457	0.00	0.00
05.12.2023	Bought	SEK	2'937'000	CHF	248'611	0.00	0.00
05.12.2023	Bought	SGD	81'000	CHF	53'702	0.00	0.00
05.12.2023	Bought	SGD	588'000	CHF	388'034	0.00	0.00
05.12.2023	Bought	USD	57'000	CHF	49'852	0.00	0.00
05.12.2023	Bought	USD	301'000	CHF	271'066	0.00	0.00
05.12.2023	Bought	USD	207'000	CHF	181'723	0.00	0.00
05.12.2023	Bought	USD	113'000	CHF	100'030	0.00	0.00
05.12.2023	Bought	USD	267'000	CHF	239'574	0.00	0.00
05.12.2023	Bought	USD	223'000	CHF	197'301	0.00	0.00
05.12.2023	Bought	USD	151'000	CHF	135'251	0.00	0.00
05.12.2023	Bought	USD	1'105'000	CHF	992'213	0.00	0.00
05.12.2023	Bought	USD	16'527'000	CHF	14'810'755	0.00	0.00
05.12.2023	Bought	USD	56'410'000	CHF	49'812'473	0.00	0.00
05.12.2023	Bought	USD	10'800'000	CHF	9'520'632	0.00	0.00
05.12.2023	Bought	USD	264'000	CHF	232'632	0.00	0.00
05.12.2023	Bought	USD	7'109'000	CHF	6'259'005	0.00	0.00
06.12.2023	Bought	CHF	1'749'142	THB	69'782'000	0.00	0.00
06.12.2023	Bought	CHF	3'101	THB	123'000	0.00	0.00
06.12.2023	Bought	THB	8'482'000	CHF	214'517	0.00	0.00
06.12.2023	Bought	THB	15'789'000	CHF	396'822	0.00	0.00
06.12.2023	Bought	THB	45'634'000	CHF	1'138'289	0.00	0.00
05.01.2024	Bought	AUD	106'000	CHF	61'381	0.00	0.00
05.01.2024	Bought	AUD	1'995'000	CHF	1'152'103	0.00	0.00
05.01.2024	Bought	AUD	1'338'000	CHF	771'738	0.00	0.00
05.01.2024	Bought	AUD	1'483'000	CHF	848'908	0.00	0.00
05.01.2024	Bought	AUD	1'650'000	CHF	946'580	0.00	0.00
05.01.2024	Bought	CAD	107'000	CHF	68'489	0.00	0.00
05.01.2024	Bought	CAD	1'920'000	CHF	1'234'236	0.00	0.00
05.01.2024	Bought	CAD	2'974'000	CHF	1'913'656	0.00	0.00
05.01.2024	Bought	CAD	2'519'000	CHF	1'621'385	0.00	0.00
05.01.2024	Bought	CAD	3'200'000	CHF	2'055'645	0.00	0.00
05.01.2024	Bought	CHF	95'458	AUD	166'000	0.00	0.00
05.01.2024	Bought	CHF	6'605'403	AUD	11'486'000	0.00	0.00
05.01.2024	Bought	CHF	324'236	AUD	563'000	0.00	0.00
05.01.2024	Bought	CHF	197'547	CAD	309'000	0.00	0.00
05.01.2024	Bought	CHF	11'879'468	CAD	18'579'000	0.00	0.00
05.01.2024	Bought	CHF	10'929	CAD	17'000	0.00	0.00
05.01.2024	Bought	CHF	611'879	CAD	950'000	0.00	0.00
05.01.2024	Bought	CHF	220'633	CLP	220'538'000	0.00	0.00
05.01.2024	Bought	CHF	1'739	CLP	1'744'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.01.2024	Bought	CHF	49'904'183	CNH	408'510'000	0.00	0.00
05.01.2024	Bought	CHF	21'891	CNH	180'000	0.00	0.00
05.01.2024	Bought	CHF	38'442	CNH	316'000	0.00	0.00
05.01.2024	Bought	CHF	2'356'359	CNH	19'346'000	0.00	0.00
05.01.2024	Bought	CHF	14'985	COP	70'356'000	0.00	0.00
05.01.2024	Bought	CHF	597'220	COP	2'792'602'000	0.00	0.00
05.01.2024	Bought	CHF	525'699	CZK	13'463'000	0.00	0.00
05.01.2024	Bought	CHF	1'398	CZK	36'000	0.00	0.00
05.01.2024	Bought	CHF	1'367'393	DKK	10'766'000	0.00	0.00
05.01.2024	Bought	CHF	5'969	DKK	47'000	0.00	0.00
05.01.2024	Bought	CHF	168'256	DKK	1'328'000	0.00	0.00
05.01.2024	Bought	CHF	1'255'274	EUR	1'326'000	0.00	0.00
05.01.2024	Bought	CHF	111'155'793	EUR	117'407'000	0.00	0.00
05.01.2024	Bought	CHF	128'307	EUR	136'000	0.00	0.00
05.01.2024	Bought	CHF	5'209'042	EUR	5'516'000	0.00	0.00
05.01.2024	Bought	CHF	189'794	GBP	173'000	0.00	0.00
05.01.2024	Bought	CHF	15'859'173	GBP	14'455'000	0.00	0.00
05.01.2024	Bought	CHF	16'477	GBP	15'000	0.00	0.00
05.01.2024	Bought	CHF	721'557	GBP	659'000	0.00	0.00
05.01.2024	Bought	CHF	422'297	HUF	169'634'000	0.00	0.00
05.01.2024	Bought	CHF	11'479	HUF	4'644'000	0.00	0.00
05.01.2024	Bought	CHF	1'440'849	IDR	25'835'871'000	0.00	0.00
05.01.2024	Bought	CHF	14'908	IDR	267'174'000	0.00	0.00
05.01.2024	Bought	CHF	580'514	ILS	2'481'000	0.00	0.00
05.01.2024	Bought	CHF	7'220	ILS	31'000	0.00	0.00
05.01.2024	Bought	CHF	155'102	JPY	26'327'000	0.00	0.00
05.01.2024	Bought	CHF	42'375'942	JPY	7'193'220'000	0.00	0.00
05.01.2024	Bought	CHF	39'432	JPY	6'545'000	0.00	0.00
05.01.2024	Bought	CHF	2'066'347	JPY	341'953'000	0.00	0.00
05.01.2024	Bought	CHF	12'993	JPY	2'166'000	0.00	0.00
05.01.2024	Bought	CHF	5'752'156	KRW	8'546'611'000	0.00	0.00
05.01.2024	Bought	CHF	77'078	KRW	115'016'000	0.00	0.00
05.01.2024	Bought	CHF	42'350	KRW	63'610'000	0.00	0.00
05.01.2024	Bought	CHF	16'649	KRW	24'917'000	0.00	0.00
05.01.2024	Bought	CHF	328'049	KRW	494'665'000	0.00	0.00
05.01.2024	Bought	CHF	39'096	MXN	788'000	0.00	0.00
05.01.2024	Bought	CHF	1'633'814	MXN	32'797'000	0.00	0.00
05.01.2024	Bought	CHF	10'255	MXN	206'000	0.00	0.00
05.01.2024	Bought	CHF	13'979	MXN	278'000	0.00	0.00
05.01.2024	Bought	CHF	1'381'148	MYR	7'380'000	0.00	0.00
05.01.2024	Bought	CHF	499'933	NOK	6'214'000	0.00	0.00
05.01.2024	Bought	CHF	4'103	NOK	51'000	0.00	0.00
05.01.2024	Bought	CHF	845'035	NZD	1'579'000	0.00	0.00
05.01.2024	Bought	CHF	14'985	NZD	28'000	0.00	0.00
05.01.2024	Bought	CHF	111'543	PEN	479'000	0.00	0.00
05.01.2024	Bought	CHF	2'090	PEN	9'000	0.00	0.00
05.01.2024	Bought	CHF	1'373'063	PLN	6'302'000	0.00	0.00
05.01.2024	Bought	CHF	494'670	RON	2'589'000	0.00	0.00
05.01.2024	Bought	CHF	1'141	RON	6'000	0.00	0.00
05.01.2024	Bought	CHF	43'231	SEK	522'000	0.00	0.00
05.01.2024	Bought	CHF	3'284'608	SEK	39'661'000	0.00	0.00
05.01.2024	Bought	CHF	199'489	SEK	2'381'000	0.00	0.00
05.01.2024	Bought	CHF	1'071'374	SGD	1'648'000	0.00	0.00
05.01.2024	Bought	CHF	7'801	SGD	12'000	0.00	0.00
05.01.2024	Bought	CHF	1'136'673	THB	45'634'000	0.00	0.00
05.01.2024	Bought	CHF	3'083	THB	125'000	0.00	0.00
05.01.2024	Bought	CHF	3'597'077	USD	4'152'000	0.00	0.00
05.01.2024	Bought	CHF	194'952'026	USD	224'997'000	0.00	0.00
05.01.2024	Bought	CHF	10'153'246	USD	11'617'000	0.00	0.00
05.01.2024	Bought	CHF	83'404	USD	97'000	0.00	0.00
05.01.2024	Bought	CLP	2'220'000	CHF	2'246	0.00	0.00
05.01.2024	Bought	CLP	87'220'000	CHF	86'873	0.00	0.00
05.01.2024	Bought	CNH	92'000	CHF	11'251	0.00	0.00
05.01.2024	Bought	CNH	54'800'000	CHF	6'682'454	0.00	0.00
05.01.2024	Bought	CNH	52'200'000	CHF	6'370'338	0.00	0.00
05.01.2024	Bought	CNH	45'171'000	CHF	5'507'321	0.00	0.00
05.01.2024	Bought	CNH	72'720'000	CHF	8'850'223	0.00	0.00
05.01.2024	Bought	COP	103'014'000	CHF	22'345	0.00	0.00
05.01.2024	Bought	COP	1'127'056'000	CHF	243'272	0.00	0.00

# 1014 CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue

Annual Report as at February 29, 2024

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.01.2024	Bought	COP	757'850'000	CHF	164'750	0.00	0.00
05.01.2024	Bought	CZK	132'000	CHF	5'102	0.00	0.00
05.01.2024	Bought	CZK	9'386'000	CHF	362'765	0.00	0.00
05.01.2024	Bought	DKK	4'794'000	CHF	606'727	0.00	0.00
05.01.2024	Bought	DKK	2'880'000	CHF	363'620	0.00	0.00
05.01.2024	Bought	EUR	22'000	CHF	20'762	0.00	0.00
05.01.2024	Bought	EUR	40'000	CHF	37'556	0.00	0.00
05.01.2024	Bought	EUR	93'000	CHF	87'800	0.00	0.00
05.01.2024	Bought	EUR	16'964'000	CHF	16'001'912	0.00	0.00
05.01.2024	Bought	EUR	15'006'000	CHF	14'155'070	0.00	0.00
05.01.2024	Bought	EUR	13'325'000	CHF	12'563'116	0.00	0.00
05.01.2024	Bought	EUR	20'460'000	CHF	19'252'103	0.00	0.00
05.01.2024	Bought	GBP	33'000	CHF	35'668	0.00	0.00
05.01.2024	Bought	GBP	2'046'000	CHF	2'247'635	0.00	0.00
05.01.2024	Bought	GBP	1'882'000	CHF	2'067'650	0.00	0.00
05.01.2024	Bought	GBP	1'694'000	CHF	1'862'245	0.00	0.00
05.01.2024	Bought	GBP	2'320'000	CHF	2'545'270	0.00	0.00
05.01.2024	Bought	HUF	1'888'000	CHF	4'671	0.00	0.00
05.01.2024	Bought	HUF	75'403'000	CHF	186'488	0.00	0.00
05.01.2024	Bought	IDR	5'871'679'000	CHF	331'097	0.00	0.00
05.01.2024	Bought	IDR	2'272'263'000	CHF	127'490	0.00	0.00
05.01.2024	Bought	IDR	7'870'140'000	CHF	442'143	0.00	0.00
05.01.2024	Bought	ILS	29'000	CHF	6'793	0.00	0.00
05.01.2024	Bought	ILS	643'000	CHF	150'591	0.00	0.00
05.01.2024	Bought	ILS	980'000	CHF	231'001	0.00	0.00
05.01.2024	Bought	JPY	1'006'584'000	CHF	5'956'716	0.00	0.00
05.01.2024	Bought	JPY	891'881'000	CHF	5'306'757	0.00	0.00
05.01.2024	Bought	JPY	826'065'000	CHF	4'916'575	0.00	0.00
05.01.2024	Bought	JPY	1'251'730'000	CHF	7'439'369	0.00	0.00
05.01.2024	Bought	JPY	13'884'000	CHF	82'615	0.00	0.00
05.01.2024	Bought	KRW	1'040'290'000	CHF	696'545	0.00	0.00
05.01.2024	Bought	KRW	2'431'196'000	CHF	1'611'825	0.00	0.00
05.01.2024	Bought	KRW	1'510'000'000	CHF	1'001'791	0.00	0.00
05.01.2024	Bought	MXN	9'862'000	CHF	493'621	0.00	0.00
05.01.2024	Bought	MXN	9'647'000	CHF	478'693	0.00	0.00
05.01.2024	Bought	MXN	600'000	CHF	30'124	0.00	0.00
05.01.2024	Bought	MYR	4'250'000	CHF	794'021	0.00	0.00
05.01.2024	Bought	NOK	61'000	CHF	4'955	0.00	0.00
05.01.2024	Bought	NOK	1'836'000	CHF	147'358	0.00	0.00
05.01.2024	Bought	NOK	1'970'000	CHF	156'853	0.00	0.00
05.01.2024	Bought	NZD	13'000	CHF	6'981	0.00	0.00
05.01.2024	Bought	NZD	400'000	CHF	214'568	0.00	0.00
05.01.2024	Bought	NZD	508'000	CHF	272'727	0.00	0.00
05.01.2024	Bought	PEN	5'000	CHF	1'170	0.00	0.00
05.01.2024	Bought	PLN	74'000	CHF	16'065	0.00	0.00
05.01.2024	Bought	PLN	1'845'000	CHF	400'570	0.00	0.00
05.01.2024	Bought	PLN	1'510'000	CHF	327'599	0.00	0.00
05.01.2024	Bought	RON	25'000	CHF	4'738	0.00	0.00
05.01.2024	Bought	RON	927'000	CHF	175'774	0.00	0.00
05.01.2024	Bought	RON	600'000	CHF	113'480	0.00	0.00
05.01.2024	Bought	SEK	5'091'000	CHF	424'548	0.00	0.00
05.01.2024	Bought	SEK	6'328'000	CHF	527'668	0.00	0.00
05.01.2024	Bought	SEK	4'936'000	CHF	411'188	0.00	0.00
05.01.2024	Bought	SEK	6'950'000	CHF	580'664	0.00	0.00
05.01.2024	Bought	SGD	20'000	CHF	13'016	0.00	0.00
05.01.2024	Bought	SGD	384'000	CHF	250'040	0.00	0.00
05.01.2024	Bought	SGD	15'000	CHF	9'770	0.00	0.00
05.01.2024	Bought	SGD	553'000	CHF	360'468	0.00	0.00
05.01.2024	Bought	THB	515'000	CHF	12'766	0.00	0.00
05.01.2024	Bought	THB	466'000	CHF	11'567	0.00	0.00
05.01.2024	Bought	THB	18'784'000	CHF	465'092	0.00	0.00
05.01.2024	Bought	THB	6'950'000	CHF	172'883	0.00	0.00
05.01.2024	Bought	USD	26'000	CHF	22'727	0.00	0.00
05.01.2024	Bought	USD	275'000	CHF	240'394	0.00	0.00
05.01.2024	Bought	USD	268'000	CHF	235'060	0.00	0.00
05.01.2024	Bought	USD	119'000	CHF	101'702	0.00	0.00
05.01.2024	Bought	USD	230'000	CHF	201'770	0.00	0.00
05.01.2024	Bought	USD	31'077'000	CHF	27'015'267	0.00	0.00
05.01.2024	Bought	USD	29'841'000	CHF	25'990'049	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.01.2024	Bought	USD	26'000'000	CHF	22'654'736	0.00	0.00
05.01.2024	Bought	USD	38'970'000	CHF	33'937'823	0.00	0.00
05.01.2024	Bought	USD	397'000	CHF	340'748	0.00	0.00
05.02.2024	Bought	AUD	22'000	CHF	12'521	0.00	0.00
05.02.2024	Bought	AUD	22'000	CHF	12'575	0.00	0.00
05.02.2024	Bought	CAD	242'000	CHF	155'988	0.00	0.00
05.02.2024	Bought	CAD	50'000	CHF	32'108	0.00	0.00
05.02.2024	Bought	CHF	3'230'053	AUD	5'643'000	0.00	0.00
05.02.2024	Bought	CHF	55'002	AUD	96'000	0.00	0.00
05.02.2024	Bought	CHF	5'168	AUD	9'000	0.00	0.00
05.02.2024	Bought	CHF	20'033	AUD	35'000	0.00	0.00
05.02.2024	Bought	CHF	5'776'673	CAD	9'135'000	0.00	0.00
05.02.2024	Bought	CHF	80'825	CAD	127'000	0.00	0.00
05.02.2024	Bought	CHF	12'071	CAD	19'000	0.00	0.00
05.02.2024	Bought	CHF	242'350	CAD	382'000	0.00	0.00
05.02.2024	Bought	CHF	36'810	CAD	57'000	0.00	0.00
05.02.2024	Bought	CHF	125'346	CLP	132'842'000	0.00	0.00
05.02.2024	Bought	CHF	2'388	CLP	2'513'000	0.00	0.00
05.02.2024	Bought	CHF	23'972'743	CNH	203'369'000	0.00	0.00
05.02.2024	Bought	CHF	153'446	CNH	1'300'000	0.00	0.00
05.02.2024	Bought	CHF	57'932	CNH	488'000	0.00	0.00
05.02.2024	Bought	CHF	189'690	COP	875'038'000	0.00	0.00
05.02.2024	Bought	CHF	5'510	COP	25'554'000	0.00	0.00
05.02.2024	Bought	CHF	148'770	CZK	3'981'000	0.00	0.00
05.02.2024	Bought	CHF	555'594	DKK	4'467'000	0.00	0.00
05.02.2024	Bought	CHF	7'595	DKK	61'000	0.00	0.00
05.02.2024	Bought	CHF	2'738	DKK	22'000	0.00	0.00
05.02.2024	Bought	CHF	13'304	DKK	105'000	0.00	0.00
05.02.2024	Bought	CHF	54'203'401	EUR	58'475'000	0.00	0.00
05.02.2024	Bought	CHF	873'922	EUR	942'000	0.00	0.00
05.02.2024	Bought	CHF	144'912	EUR	156'000	0.00	0.00
05.02.2024	Bought	CHF	7'799'738	GBP	7'327'000	0.00	0.00
05.02.2024	Bought	CHF	179'679	GBP	168'000	0.00	0.00
05.02.2024	Bought	CHF	6'414	GBP	6'000	0.00	0.00
05.02.2024	Bought	CHF	308'880	GBP	286'000	0.00	0.00
05.02.2024	Bought	CHF	43'068	GBP	39'000	0.00	0.00
05.02.2024	Bought	CHF	233'510	HUF	96'987'000	0.00	0.00
05.02.2024	Bought	CHF	4'383	HUF	1'816'000	0.00	0.00
05.02.2024	Bought	CHF	547'688	IDR	10'088'963'000	0.00	0.00
05.02.2024	Bought	CHF	9'592	IDR	176'788'000	0.00	0.00
05.02.2024	Bought	CHF	1'356	IDR	24'882'000	0.00	0.00
05.02.2024	Bought	CHF	11'902	IDR	213'942'000	0.00	0.00
05.02.2024	Bought	CHF	197'857	ILS	860'000	0.00	0.00
05.02.2024	Bought	CHF	5'594	ILS	24'000	0.00	0.00
05.02.2024	Bought	CHF	21'285'887	JPY	3'580'067'000	0.00	0.00
05.02.2024	Bought	CHF	69'936	JPY	11'696'000	0.00	0.00
05.02.2024	Bought	CHF	20'101	JPY	3'354'000	0.00	0.00
05.02.2024	Bought	CHF	7'057	KRW	10'937'000	0.00	0.00
05.02.2024	Bought	CHF	2'775'065	KRW	4'263'333'000	0.00	0.00
05.02.2024	Bought	CHF	25'706	KRW	39'742'000	0.00	0.00
05.02.2024	Bought	CHF	17'704	KRW	27'354'000	0.00	0.00
05.02.2024	Bought	CHF	557'989	MYR	3'070'000	0.00	0.00
05.02.2024	Bought	CHF	197'247	NOK	2'398'000	0.00	0.00
05.02.2024	Bought	CHF	4'133	NOK	50'000	0.00	0.00
05.02.2024	Bought	CHF	363'540	NZD	686'000	0.00	0.00
05.02.2024	Bought	CHF	6'905	NZD	13'000	0.00	0.00
05.02.2024	Bought	CHF	1'061	NZD	2'000	0.00	0.00
05.02.2024	Bought	CHF	11'130	NZD	21'000	0.00	0.00
05.02.2024	Bought	CHF	108'845	PEN	483'000	0.00	0.00
05.02.2024	Bought	CHF	2'476	PEN	11'000	0.00	0.00
05.02.2024	Bought	CHF	14'072	PLN	66'000	0.00	0.00
05.02.2024	Bought	CHF	612'996	PLN	2'873'000	0.00	0.00
05.02.2024	Bought	CHF	14'510	PLN	67'000	0.00	0.00
05.02.2024	Bought	CHF	194'086	RON	1'043'000	0.00	0.00
05.02.2024	Bought	CHF	2'606	RON	14'000	0.00	0.00
05.02.2024	Bought	CHF	1'614'750	SEK	19'259'000	0.00	0.00
05.02.2024	Bought	CHF	24'670	SEK	296'000	0.00	0.00
05.02.2024	Bought	CHF	1'165	SEK	14'000	0.00	0.00
05.02.2024	Bought	CHF	435'934	SGD	688'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	CHF	8'915	SGD	14'000	0.00	0.00
05.02.2024	Bought	CHF	436'263	SGD	688'000	0.00	0.00
05.02.2024	Bought	CHF	10'353	SGD	16'000	0.00	0.00
05.02.2024	Bought	CHF	468'027	THB	19'044'000	0.00	0.00
05.02.2024	Bought	CHF	2'422	THB	99'000	0.00	0.00
05.02.2024	Bought	CHF	12'701	THB	521'000	0.00	0.00
05.02.2024	Bought	CHF	94'754'137	USD	113'660'000	0.00	0.00
05.02.2024	Bought	CHF	1'515'746	USD	1'807'000	0.00	0.00
05.02.2024	Bought	CHF	4'556'619	USD	5'387'000	0.00	0.00
05.02.2024	Bought	CHF	327'037	USD	386'000	0.00	0.00
05.02.2024	Bought	CNH	140'000	CHF	16'887	0.00	0.00
05.02.2024	Bought	CNH	1'043'000	CHF	125'458	0.00	0.00
05.02.2024	Bought	CNH	1'999'000	CHF	240'872	0.00	0.00
05.02.2024	Bought	EUR	22'000	CHF	20'700	0.00	0.00
05.02.2024	Bought	EUR	38'000	CHF	35'930	0.00	0.00
05.02.2024	Bought	EUR	67'000	CHF	62'953	0.00	0.00
05.02.2024	Bought	EUR	5'000	CHF	4'638	0.00	0.00
05.02.2024	Bought	EUR	279'000	CHF	262'871	0.00	0.00
05.02.2024	Bought	EUR	898'000	CHF	848'468	0.00	0.00
05.02.2024	Bought	GBP	41'000	CHF	45'091	0.00	0.00
05.02.2024	Bought	GBP	91'000	CHF	100'243	0.00	0.00
05.02.2024	Bought	GBP	153'000	CHF	168'359	0.00	0.00
05.02.2024	Bought	JPY	15'861'000	CHF	93'077	0.00	0.00
05.02.2024	Bought	JPY	56'847'000	CHF	333'723	0.00	0.00
05.02.2024	Bought	JPY	25'843'000	CHF	152'030	0.00	0.00
05.02.2024	Bought	KRW	17'431'000	CHF	11'253	0.00	0.00
05.02.2024	Bought	KRW	96'576'000	CHF	62'900	0.00	0.00
05.02.2024	Bought	SEK	882'000	CHF	73'035	0.00	0.00
05.02.2024	Bought	USD	1'946'000	CHF	1'688'628	0.00	0.00
05.02.2024	Bought	USD	138'000	CHF	119'693	0.00	0.00
05.02.2024	Bought	USD	340'000	CHF	294'658	0.00	0.00
05.02.2024	Bought	USD	283'000	CHF	245'579	0.00	0.00
05.02.2024	Bought	USD	45'000	CHF	39'071	0.00	0.00
06.02.2024	Bought	CHF	684'995	MXN	13'960'000	0.00	0.00
06.02.2024	Bought	CHF	14'732	MXN	299'000	0.00	0.00
06.02.2024	Bought	CHF	1'581	MXN	32'000	0.00	0.00
06.02.2024	Bought	CHF	15'366	MXN	304'000	0.00	0.00
06.02.2024	Bought	MXN	14'595'000	CHF	728'697	0.00	0.00
05.03.2024	Bought	AUD	156'000	CHF	87'853	0.00	0.00
05.03.2024	Bought	CAD	21'000	CHF	13'443	0.00	0.00
05.03.2024	Bought	CAD	102'000	CHF	65'461	0.00	0.00
05.03.2024	Bought	CAD	226'000	CHF	144'711	0.00	0.00
05.03.2024	Bought	CHF	2'263	AUD	4'000	0.00	0.00
05.03.2024	Bought	CHF	3'246'782	AUD	5'739'000	0.00	0.00
05.03.2024	Bought	CHF	10'669	AUD	19'000	0.00	0.00
05.03.2024	Bought	CHF	6'035'504	CAD	9'428'000	0.00	0.00
05.03.2024	Bought	CHF	4'528	CLP	4'936'000	0.00	0.00
05.03.2024	Bought	CHF	124'510	CLP	135'355'000	0.00	0.00
05.03.2024	Bought	CHF	24'257'461	CNH	201'975'000	0.00	0.00
05.03.2024	Bought	CHF	334'358	CNH	2'800'000	0.00	0.00
05.03.2024	Bought	CHF	196'336	COP	900'592'000	0.00	0.00
05.03.2024	Bought	CHF	9'704	COP	44'517'000	0.00	0.00
05.03.2024	Bought	CHF	148'595	CZK	3'981'000	0.00	0.00
05.03.2024	Bought	CHF	5'591	CZK	150'000	0.00	0.00
05.03.2024	Bought	CHF	580'960	DKK	4'655'000	0.00	0.00
05.03.2024	Bought	CHF	580'862	DKK	4'655'000	0.00	0.00
05.03.2024	Bought	CHF	338'477	EUR	364'000	0.00	0.00
05.03.2024	Bought	CHF	54'188'200	EUR	58'264'000	0.00	0.00
05.03.2024	Bought	CHF	8'211'591	GBP	7'541'000	0.00	0.00
05.03.2024	Bought	CHF	119'094	GBP	109'000	0.00	0.00
05.03.2024	Bought	CHF	238'306	HUF	98'803'000	0.00	0.00
05.03.2024	Bought	CHF	7'200	HUF	2'986'000	0.00	0.00
05.03.2024	Bought	CHF	573'519	IDR	10'504'575'000	0.00	0.00
05.03.2024	Bought	CHF	7'938	IDR	145'658'000	0.00	0.00
05.03.2024	Bought	CHF	207'942	ILS	884'000	0.00	0.00
05.03.2024	Bought	CHF	6'822	ILS	29'000	0.00	0.00
05.03.2024	Bought	CHF	7'612	JPY	1'295'000	0.00	0.00
05.03.2024	Bought	CHF	20'549'599	JPY	3'496'566'000	0.00	0.00
05.03.2024	Bought	CHF	723'147	MXN	14'595'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	CHF	7'824	MXN	158'000	0.00	0.00
05.03.2024	Bought	CHF	1'441	MXN	29'000	0.00	0.00
05.03.2024	Bought	CHF	578'901	MYR	3'176'000	0.00	0.00
05.03.2024	Bought	CHF	5'973	NOK	73'000	0.00	0.00
05.03.2024	Bought	CHF	200'297	NOK	2'448'000	0.00	0.00
05.03.2024	Bought	CHF	379'945	NZD	722'000	0.00	0.00
05.03.2024	Bought	CHF	111'049	PEN	494'000	0.00	0.00
05.03.2024	Bought	CHF	4'496	PEN	20'000	0.00	0.00
05.03.2024	Bought	CHF	645'267	PLN	3'006'000	0.00	0.00
05.03.2024	Bought	CHF	6'865	PLN	32'000	0.00	0.00
05.03.2024	Bought	CHF	10'554	PLN	49'000	0.00	0.00
05.03.2024	Bought	CHF	197'250	RON	1'057'000	0.00	0.00
05.03.2024	Bought	CHF	7'460	RON	40'000	0.00	0.00
05.03.2024	Bought	CHF	1'548'206	SEK	18'687'000	0.00	0.00
05.03.2024	Bought	CHF	4'640	SEK	56'000	0.00	0.00
05.03.2024	Bought	CHF	1'729	SEK	21'000	0.00	0.00
05.03.2024	Bought	CHF	22'742	SEK	276'000	0.00	0.00
05.03.2024	Bought	CHF	459'995	SGD	718'000	0.00	0.00
05.03.2024	Bought	CHF	4'485	SGD	7'000	0.00	0.00
05.03.2024	Bought	CHF	478'239	THB	19'664'000	0.00	0.00
05.03.2024	Bought	CHF	2'014	THB	83'000	0.00	0.00
05.03.2024	Bought	CHF	101'334'848	USD	118'488'000	0.00	0.00
05.03.2024	Bought	CNH	4'246'000	CHF	508'967	0.00	0.00
05.03.2024	Bought	CNH	1'327'000	CHF	159'101	0.00	0.00
05.03.2024	Bought	EUR	680'000	CHF	633'536	0.00	0.00
05.03.2024	Bought	EUR	480'000	CHF	448'000	0.00	0.00
05.03.2024	Bought	GBP	42'000	CHF	45'736	0.00	0.00
05.03.2024	Bought	GBP	265'000	CHF	289'016	0.00	0.00
05.03.2024	Bought	JPY	69'824'000	CHF	410'481	0.00	0.00
05.03.2024	Bought	JPY	7'067'000	CHF	41'313	0.00	0.00
05.03.2024	Bought	MXN	1'721'000	CHF	86'287	0.00	0.00
05.03.2024	Bought	USD	61'000	CHF	52'645	0.00	0.00
05.03.2024	Bought	USD	100'000	CHF	87'996	0.00	0.00
05.03.2024	Bought	USD	1'529'000	CHF	1'307'108	0.00	0.00
05.03.2024	Bought	USD	1'439'000	CHF	1'238'733	0.00	0.00
05.03.2024	Bought	USD	317'000	CHF	278'851	0.00	0.00
06.03.2024	Bought	CHF	2'730'323	KRW	4'227'359'000	0.00	0.00
06.03.2024	Bought	CHF	2'066	KRW	3'200'000	0.00	0.00
06.03.2024	Bought	CHF	39'518	KRW	61'253'000	0.00	0.00
06.03.2024	Bought	KRW	4'291'812'000	CHF	2'825'419	0.00	0.00
04.04.2024	Bought	AUD	7'000	CHF	4'004	-1.36	0.00
04.04.2024	Bought	CAD	9'000	CHF	5'826	-2.34	0.00
04.04.2024	Bought	CHF	3'206'723	AUD	5'606'000	1'141.94	0.00
04.04.2024	Bought	CHF	5'877'184	CAD	9'079'000	2'394.98	0.00
04.04.2024	Bought	CHF	2'279	CLP	2'525'000	-7.67	0.00
04.04.2024	Bought	CHF	126'639	CLP	140'291'000	-426.10	0.00
04.04.2024	Bought	CHF	209'652	COP	945'109'000	-443.40	0.00
04.04.2024	Bought	CHF	4'053	COP	18'272'000	-8.57	0.00
04.04.2024	Bought	CHF	154'913	CZK	4'131'000	11.09	0.00
04.04.2024	Bought	CHF	3'676	CZK	98'000	1.09	0.00
04.04.2024	Bought	CHF	5'870	DKK	46'000	0.90	0.00
04.04.2024	Bought	CHF	593'991	DKK	4'655'000	90.51	0.00
04.04.2024	Bought	CHF	296'700	EUR	312'000	75.05	0.00
04.04.2024	Bought	CHF	54'651'896	EUR	57'468'000	15'897.53	0.01
04.04.2024	Bought	CHF	8'153'307	GBP	7'343'000	3'330.85	0.00
04.04.2024	Bought	CHF	245'143	HUF	101'789'000	134.21	0.00
04.04.2024	Bought	CHF	5'075	HUF	2'107'000	3.04	0.00
04.04.2024	Bought	CHF	592'272	IDR	10'650'233'000	-1'825.52	0.00
04.04.2024	Bought	CHF	12'087	IDR	217'257'000	-32.51	0.00
04.04.2024	Bought	CHF	224'414	ILS	913'000	-77.57	0.00
04.04.2024	Bought	CHF	3'936	ILS	16'000	1.77	0.00
04.04.2024	Bought	CHF	20'156'291	JPY	3'420'970'000	-5'219.95	0.00
04.04.2024	Bought	CHF	2'820'332	KRW	4'291'812'000	-12'267.11	-0.01
04.04.2024	Bought	CHF	667'392	MXN	13'061'000	-228.40	0.00
04.04.2024	Bought	CHF	3'018	MXN	59'000	2.68	0.00
04.04.2024	Bought	CHF	593'811	MYR	3'220'000	-2'820.89	0.00
04.04.2024	Bought	CHF	208'901	NOK	2'521'000	69.52	0.00
04.04.2024	Bought	CHF	2'237	NOK	27'000	0.75	0.00
04.04.2024	Bought	CHF	386'046	NZD	722'000	184.83	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2024	Bought	CHF	4'812	NZD	9'000	2.30	0.00
04.04.2024	Bought	CHF	118'954	PEN	514'000	-524.46	0.00
04.04.2024	Bought	CHF	678'566	PLN	3'087'000	-166.32	0.00
04.04.2024	Bought	CHF	209'478	RON	1'097'000	57.44	0.00
04.04.2024	Bought	CHF	3'438	RON	18'000	1.36	0.00
04.04.2024	Bought	CHF	1'619'174	SEK	19'040'000	2'634.01	0.00
04.04.2024	Bought	CHF	3'922	SGD	6'000	1.24	0.00
04.04.2024	Bought	CHF	473'866	SGD	725'000	150.82	0.00
04.04.2024	Bought	CHF	482'479	THB	19'747'000	-1'702.77	0.00
04.04.2024	Bought	CHF	8'362	THB	341'000	1.14	0.00
04.04.2024	Bought	CHF	100'974'319	USD	115'042'000	54'024.81	0.02
04.04.2024	Bought	GBP	49'000	CHF	54'409	-24.06	0.00
04.04.2024	Bought	JPY	7'763'000	CHF	45'740	11.44	0.00
04.04.2024	Bought	KRW	2'393'000	CHF	1'574	5.65	0.00
04.04.2024	Bought	PEN	21'000	CHF	4'860	21.34	0.00
04.04.2024	Bought	SEK	103'000	CHF	8'747	-1.75	0.00
04.04.2024	Bought	USD	1'869'000	CHF	1'640'246	-666.94	0.00
08.04.2024	Bought	CHF	24'228'279	CNH	199'202'000	-70'986.29	-0.03
08.04.2024	Bought	CHF	280'568	CNH	2'300'000	8.20	0.00
<b>Total Forward exchange transactions</b>						<b>-17'173.49</b>	<b>-0.01</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	227'149'856.88	98.37%	1'266'363'682.84	96.28%
<b>Total commitment-reducing positions</b>	<b>227'149'856.88</b>	<b>98.37%</b>	<b>1'266'363'682.84</b>	<b>96.28%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'793.64	1'722.08	1'312.11
<b>Unit class ZB</b>				
Total net assets in millions	CHF	151.70	104.06	30.90
Asset value per share	CHF	765.89	798.36	920.17
<b>Unit class QB</b>				
Total net assets in millions	CHF	19.02	19.71	16.37
Asset value per share	CHF	775.78	809.09	932.89
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	1'291.89	1'218.47	952.65
Asset value per share	CHF	821.34	823.51	941.99
<b>Unit class QBH</b>				
Total net assets in millions	CHF	331.04	379.83	312.19
Asset value per share	CHF	817.68	820.38	938.81

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class QB		Unit class ZBH
For Accumulation available earnings	CHF	18.642	CHF	18.191	CHF	19.989
Less 35% Swiss withholding tax	CHF	6.525	CHF	6.367	CHF	6.996
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.117</b>	<b>CHF</b>	<b>11.824</b>	<b>CHF</b>	<b>12.993</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class QB		Unit class ZBH
For Accumulation available earnings	CHF	18.642	CHF	18.191	CHF	19.989
Less 35% Swiss withholding tax 1)	CHF	6.525	CHF	6.367	CHF	6.996
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.117</b>	<b>CHF</b>	<b>11.824</b>	<b>CHF</b>	<b>12.993</b>
<b>Coupon no. income</b>		<b>4</b>		<b>4</b>		<b>4</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class QBH
For Accumulation available earnings	CHF	19.005
Less 35% Swiss withholding tax	CHF	6.652
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.353</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class QBH
For Accumulation available earnings	CHF	19.005
Less 35% Swiss withholding tax 1)	CHF	6.652
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>12.353</b>
<b>Coupon no. income</b>		<b>4</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

Exchange rates as at	29.02.2024
AUSTRALIAN DOLLAR	0.573380
CHILEAN PESO	0.000911
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
INDONESIAN RUPIAH	0.000056
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
COLOMBIAN PESO	0.000224
MALAYSIAN RINGGIT	0.185559
POLISH ZŁOTY	0.220809
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
PERUVIAN SOL	0.233328
ROMANIAN LEU	0.191738
RUSSIAN RUBLE	0.009666
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
KOREAN WON	0.000661
CZECH KORUNA	0.037654
HUNGARIAN FORINT	0.002423
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	7'272'418.07	10'953'904.48
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	1'810'637'044.31	1'739'822'931.49
Derivatives financial instruments	426'415.08	383'344.53
Other assets	12'876'811.40	10'362'695.00
<b>Total fund assets, less</b>	<b>1'831'212'688.86</b>	<b>1'761'522'875.50</b>
Other liabilities	90'939.34	1'971'764.57
Due to bank	37'479'632.03	37'475'965.32
<b>Net assets</b>	<b>1'793'642'117.49</b>	<b>1'722'075'145.61</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'722'075'145.61	1'312'114'990.06
Delivery withholding tax	-12'744'804.81	-8'001'756.30
Issue of units	585'041'888.81	674'277'741.21
Redemption of units	-497'870'390.22	-85'758'281.17
Other items from unit transactions	-2'933'153.43	68'236'962.09
Total income	73'431.53	-238'794'510.28
<b>Net assets at end of reporting period</b>	<b>1'793'642'117.49</b>	<b>1'722'075'145.61</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'097'301.978	1'394'985.564
Number of units issued	720'007.478	803'571.908
Number of units redeemed	-616'964.479	-101'255.494
<b>Number at the end of the reporting period</b>	<b>2'200'344.977</b>	<b>2'097'301.978</b>

Unit class currency

Net asset value per unit

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Unit class ZB		Unit class QB		Unit class ZBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
104'062'247.18	30'899'418.43	19'712'777.92	16'369'780.85	1'218'471'351.73	952'652'662.13	379'828'769.02	312'193'128.89
-959'406.80	-208'455.85	-109'883.80	-108'657.53	-9'048'291.21	-5'991'016.75	-2'627'223.00	-1'693'626.17
58'979'618.10	80'311'590.78	5'317'525.82	23'690'006.50	404'156'224.59	422'614'662.43	116'588'520.30	147'661'481.50
-6'115'475.35	-867'730.31	-5'380'443.04	-17'592'037.36	-327'182'458.07	-30'632'927.96	-159'192'013.76	-36'665'585.54
1'087'937.42	9'154'105.01	170'713.07	261'055.02	350'644.20	47'667'023.88	-4'542'448.13	11'154'778.18
-5'359'778.06	-15'226'680.88	-689'706.56	-2'907'369.56	5'140'366.42	-167'839'052.00	982'549.73	-52'821'407.84
<b>151'695'142.49</b>	<b>104'062'247.18</b>	<b>19'020'983.41</b>	<b>19'712'777.92</b>	<b>1'291'887'837.66</b>	<b>1'218'471'351.73</b>	<b>331'038'154.16</b>	<b>379'828'769.02</b>
130'344.248	33'580.135	24'364.076	17'547.427	1'479'600.513	1'011'317.988	462'993.141	332'540.014
75'846.864	97'768.730	6'928.768	28'206.649	494'626.626	504'491.528	142'605.220	173'105.001
-8'126.097	-1'004.617	-6'774.349	-21'390.000	-401'315.459	-36'209.003	-200'748.574	-42'651.874
<b>198'065.015</b>	<b>130'344.248</b>	<b>24'518.495</b>	<b>24'364.076</b>	<b>1'572'911.680</b>	<b>1'479'600.513</b>	<b>404'849.787</b>	<b>462'993.141</b>
(CHF)							
<b>765.89</b>	<b>798.36</b>	<b>775.78</b>	<b>809.09</b>	<b>821.34</b>	<b>823.51</b>	<b>817.68</b>	<b>820.38</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	285'643.45	131'933.62
Negative interest	-1'473.17	-14'372.32
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	44'403'497.97	28'476'684.34
Income from other investments	1'997.05	0.00
Current income paid in on issued units	7'361'564.06	8'159'931.85
<b>Total income</b>	<b>52'051'229.36</b>	<b>36'754'177.49</b>
<b>Expenses</b>		
Interest paid	38'129.89	53'816.32
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	414'178.61	427'987.77
Other expenses	359'732.86	234'591.53
Current net income paid out on redeemed units	7'952'202.98	988'079.50
<b>Total expenses</b>	<b>8'778'297.34</b>	<b>1'718'476.12</b>
<b>Net Income</b>	<b>43'272'932.02</b>	<b>35'035'701.37</b>
Realised capital gains and losses	-3'861'894.09	-9'351'169.49
<b>Realized income</b>	<b>39'411'037.93</b>	<b>25'684'531.88</b>
Unrealized capital gain/losses	-39'337'606.40	-264'479'042.16
<b>Total income</b>	<b>73'431.53</b>	<b>-238'794'510.28</b>
<b>Application of net income</b>		
Net income of financial year	43'272'932.02	35'035'701.37
<b>Net income available for distribution</b>	<b>43'272'932.02</b>	<b>35'035'701.37</b>
Distribution/delivery withholding taxes (35%)	15'145'525.85	12'262'494.69
For investment of retained earnings (65%)	28'127'406.17	22'773'206.68

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Unit class ZB		Unit class QB		Unit class ZBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
21'469.26	5'071.59	2'592.56	1'786.47	205'311.82	94'820.34	56'269.81	30'255.22
-109.47	-412.85	-13.21	-203.92	-1'053.62	-10'383.17	-296.87	-3'372.38
3'325'747.10	984'814.70	400'803.21	403'525.53	31'843'967.61	20'513'661.39	8'832'980.05	6'574'682.72
165.90	-0.16	20.84	8.26	1'440.14	0.79	370.17	-8.89
463'123.31	1'190'907.09	90'524.47	250'540.61	5'180'667.79	5'165'760.09	1'627'248.49	1'552'724.06
<b>3'810'396.10</b>	<b>2'180'380.37</b>	<b>493'927.87</b>	<b>655'656.95</b>	<b>37'230'333.74</b>	<b>25'763'859.44</b>	<b>10'516'571.65</b>	<b>8'154'280.73</b>
2'699.25	1'725.14	343.27	787.80	27'199.40	38'560.10	7'887.97	12'743.28
1'051.21	476.90	126.87	82.76	10'076.22	9'638.78	2'798.70	3'802.56
0.00	0.00	14'740.40	20'621.93	0.00	0.00	399'438.21	407'365.84
25'970.78	7'643.78	3'128.35	3'218.40	259'303.24	168'742.60	71'330.49	54'986.75
88'432.40	6'001.49	29'575.76	242'445.01	5'493'379.65	402'505.04	2'340'815.17	337'127.96
<b>118'153.64</b>	<b>15'847.31</b>	<b>47'914.65</b>	<b>267'155.90</b>	<b>5'789'958.51</b>	<b>619'446.52</b>	<b>2'822'270.54</b>	<b>816'026.39</b>
<b>3'692'242.46</b>	<b>2'164'533.06</b>	<b>446'013.22</b>	<b>388'501.05</b>	<b>31'440'375.23</b>	<b>25'144'412.92</b>	<b>7'694'301.11</b>	<b>7'338'254.34</b>
-5'571'791.34	-1'255'389.74	-698'867.50	-237'878.27	1'915'274.18	-5'992'667.02	493'490.57	-1'865'234.46
<b>-1'879'548.88</b>	<b>909'143.32</b>	<b>-252'854.28</b>	<b>150'622.78</b>	<b>33'355'649.41</b>	<b>19'151'745.90</b>	<b>8'187'791.68</b>	<b>5'473'019.88</b>
-3'480'229.18	-16'135'824.20	-436'852.28	-3'057'992.34	-28'215'282.99	-186'990'797.90	-7'205'241.95	-58'294'427.72
<b>-5'359'778.06</b>	<b>-15'226'680.88</b>	<b>-689'706.56</b>	<b>-2'907'369.56</b>	<b>5'140'366.42</b>	<b>-167'839'052.00</b>	<b>982'549.73</b>	<b>-52'821'407.84</b>
3'692'242.46	2'164'533.06	446'013.22	388'501.05	31'440'375.23	25'144'412.92	7'694'301.11	7'338'254.34
<b>3'692'242.46</b>	<b>2'164'533.06</b>	<b>446'013.22</b>	<b>388'501.05</b>	<b>31'440'375.23</b>	<b>25'144'412.92</b>	<b>7'694'301.11</b>	<b>7'338'254.34</b>
1'292'284.86	757'586.49	156'104.62	135'975.36	11'004'131.17	8'800'543.86	2'693'005.20	2'568'388.98
2'399'957.60	1'406'946.57	289'908.60	252'525.69	20'436'244.06	16'343'869.06	5'001'295.91	4'769'865.36

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>								
<b>Bonds</b>								
<b>Switzerland</b>								
-	ZUERCHER KANTONALBANK FIX-TO-FRN FRN/23-15.09.2027	EUR	200'000		200'000	193'511.12	0.01	
						<b>193'511.12</b>	<b>0.01</b>	
<b>Total Bonds</b>						<b>193'511.12</b>	<b>0.01</b>	
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>								
						<b>193'511.12</b>	<b>0.01</b>	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>Andorra</b>								
1.250	ANDORRA INTERNATIONAL BD 1.25%/22-23.02.2027	EUR	100'000		100'000	88'164.21	0.00	
						<b>88'164.21</b>	<b>0.00</b>	
<b>Australia</b>								
4.500	ANZ BANKING GROUP -144A- S 4.5%/14-19.03.2024	USD	200'000	200'000				
2.000	APT PIPELINES 2%15-22.03.2027	EUR	100'000		100'000	90'470.23	0.00	
1.250	APT PIPELINES LTD 1.25%/21-15.03.2033	EUR	200'000		200'000	150'268.52	0.01	
5.000	APT PIPELINES LTD -144A- 5%/15-23.03.2035	USD	100'000		100'000	81'652.56	0.00	
3.000	AURIZON FINANCE PTY LTD 3%/21-09.03.2028	AUD	50'000		50'000	26'052.09	0.00	
2.600	AUSNET SERVICES HOLDINGS 2.6%/19-31.07.2029	AUD	10'000		10'000	4'959.79	0.00	
4.200	AUSNET SERVICES HOLDINGS 4.2%/18-21.08.2028	AUD	100'000		100'000	55'003.76	0.00	
4.301	AUSNET SERVICES HOLDINGS 4.301%/22-30.03.2028	AUD	100'000		100'000	55'472.95	0.00	
6.134	AUSNET SERVICES HOLDINGS 6.134%/23-31.05.2033	AUD		200'000	200'000	117'731.98	0.01	
2.570	AUST & NZ BANKING GROUP (subordinated) -144A- 2.57%/20-25.11.2035	USD	200'000		200'000	142'438.47	0.01	
6.742	AUST & NZ BANKING GROUP (subordinated) -144A- 6.742%/22-08.12.2032	USD	200'000		200'000	186'827.12	0.01	
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/21-05.05.2031	EUR	100'000		100'000	87'658.22	0.00	
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/22-12.08.2032	AUD	100'000		100'000	58'134.69	0.00	
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/22-20.09.2034	AUD	500'000	500'000				
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/23-10.02.2038	AUD		100'000	100'000	60'152.54	0.00	
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/24-16.01.2034	AUD		200'000	200'000	115'538.74	0.01	
1.650	AUST & NZ BANKING GROUP 1.65%/20-16.01.2025	AUD	15'000	15'000				
3.437	AUST & NZ BANKING GROUP 3.437%/23-04.04.2025	EUR		200'000	200'000	190'116.89	0.01	
3.652	AUST & NZ BANKING GROUP 3.652%/23-20.01.2026	EUR	200'000		200'000	190'743.90	0.01	
5.088	AUST & NZ BANKING GRP NY 5.088%/22-08.12.2025	USD	250'000		250'000	220'240.91	0.01	
1.750	AUST CAPITAL TERRITORY 1.75%/21-17.05.2030	AUD	50'000		50'000	24'638.13	0.00	
2.500	AUST CAPITAL TERRITORY 2.5%/22-22.10.2032	AUD	200'000		200'000	97'320.91	0.01	
5.250	AUST CAPITAL TERRITORY 5.25%/23-24.10.2033	AUD		340'000	340'000	202'597.01	0.01	
0.250	AUSTRALIA 0.25%/20-21.11.2025	AUD	1'350'000	450'000	300'000	1'500'000	809'853.50	0.04
1.250	AUSTRALIA 1.25%/20-21.05.2032	AUD	1'265'000	325'000	150'000	1'440'000	664'370.80	0.04
1.500	AUSTRALIA 1.5%/19-21.06.2031	AUD	1'325'000	200'000	150'000	1'375'000	665'045.85	0.04
2.250	AUSTRALIA 2.25%/16-21.05.2028	AUD	970'000	300'000		1'270'000	686'516.60	0.04
2.750	AUSTRALIA 2.75%/16-21.11.2027	AUD	1'095'000	300'000	150'000	1'245'000	690'105.68	0.04
2.750	AUSTRALIA 2.75%/18-21.05.2041	AUD	760'000		150'000	610'000	279'362.28	0.02
2.750	AUSTRALIA 2.75%/18-21.11.2029	AUD	1'225'000	300'000	200'000	1'325'000	717'712.07	0.04
3.250	AUSTRALIA 3.25%/12-21.04.2029	AUD	1'125'000	450'000	150'000	1'425'000	796'580.40	0.04
4.250	AUSTRALIA 4.25%/13-21.04.2026	AUD	1'200'000	500'000	200'000	1'500'000	868'964.41	0.05
3.763	AUSTRALIA PACIFIC AIRPOR 3.763%/21-25.11.2031	AUD	100'000		50'000	50'000	25'262.35	0.00
2.500	AUSTRALIA S -155- 2.5%/18-21.05.2030	AUD	1'205'000	400'000	200'000	1'405'000	744'226.15	0.04
1.000	AUSTRALIA S -160- 1%/20-21.12.2030	AUD	1'215'000	500'000	300'000	1'415'000	670'040.97	0.04
1.750	AUSTRALIA S -162- 1.75%/20-21.06.2051	AUD	575'000	200'000		775'000	252'925.37	0.01
4.750	AUSTRALIA S. 136 4.75%/11-21.04.2027	AUD	1'150'000	200'000		1'350'000	797'686.02	0.04
2.750	AUSTRALIA S. 137 2.75%/12-21.04.2024	AUD	260'000		260'000			
4.500	AUSTRALIA S. 140 4.5%/13-21.04.2033	AUD	720'000	390'000	150'000	960'000	566'385.78	0.03
3.750	AUSTRALIA S. 144 3.75%/14-21.04.2037	AUD	640'000	100'000	200'000	540'000	293'587.39	0.02
2.750	AUSTRALIA S. -145- 2.75%/14-21.06.2035	AUD	350'000	200'000		550'000	274'634.09	0.01
3.250	AUSTRALIA S. 147 3.25%/15-21.06.2039	AUD	405'000	150'000	150'000	405'000	203'627.39	0.01
3.000	AUSTRALIA S. -150- 3%/16-21.03.2047	AUD	412'000	200'000		612'000	275'408.64	0.02
2.750	AUSTRALIA S. -TB152- 2.75%/17-21.11.2028	AUD	1'110'000	500'000	300'000	1'310'000	718'823.93	0.04
3.250	AUSTRALIA S.139 3.25%/13-21.04.2025	AUD	1'510'000	470'000	350'000	1'630'000	927'309.84	0.05
0.500	AUSTRALIAN GOVERNMENT 0.5%/20-21.09.2026	AUD	1'240'000	600'000	400'000	1'440'000	761'922.88	0.04
1.000	AUSTRALIAN GOVERNMENT 1%/20-21.11.2031	AUD	1'520'000	170'000	200'000	1'490'000	684'014.83	0.04
1.750	AUSTRALIAN GOVERNMENT 1.75%/21-21.11.2032	AUD	1'190'000		150'000	1'040'000	494'254.76	0.03
3.500	AUSTRALIAN GOVERNMENT 3.5%/23-21.12.2034	AUD		834'000	100'000	734'000	396'451.06	0.02
4.750	AUSTRALIAN GOVERNMENT 4.75%/23-21.06.2054	AUD		300'000	300'000	179'421.88	0.01	

1026 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 AUSTRALIAN GOVERNMENT S. -159- 0.25%/20-21.11.2024	AUD	1'110'000		1'110'000			
3.000 AUSTRALIAN GOVERNMENT S. -166- 3%/22-21.11.2033	AUD	800'000	100'000		900'000	469'470.89	0.03
3.750 AUSTRALIAN GOVERNMENT S. -167- 3.75%/22-21.05.2034	AUD	700'000			700'000	388'158.97	0.02
0.125 BANK OF QUEENSLAND LTD 0.125%/19-04.06.2024	EUR	200'000		200'000			
4.020 BENDIGO AND ADELAIDE BK S. -2023-3E- 4.02%/23-04.10.2026	EUR		200'000	100'000	100'000	96'398.22	0.01
4.500 BRISBANE AIRPORT CORP 4.5%/20-30.12.2030	AUD	30'000			30'000	16'180.84	0.00
- CHALLENGER LIFE CO LTD (subordinated) FIX-TO-FRN FRN/22-16.09.2037	AUD	100'000			100'000	60'109.93	0.00
1.500 CIMIC FINANCE LTD 1.5%/21-28.05.2029	EUR	100'000			100'000	80'107.44	0.00
2.100 COLES GROUP TREASURY 2.1%/20-27.08.2030	AUD	20'000			20'000	9'404.31	0.00
5.800 COLES GROUP TREASURY 5.8%/23-15.07.2031	AUD		200'000		200'000	117'241.36	0.01
2.688 COMMONWEALTH BANK AUST (subordinated) -144A- 2.688%/21-11.03.2031	USD	200'000			200'000	144'729.75	0.01
- COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/22-09.11.2032	AUD	200'000		200'000			
- COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/22-14.04.2032	AUD	200'000			200'000	113'070.44	0.01
- COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/23-15.03.2038	AUD		200'000		200'000	120'005.22	0.01
0.125 COMMONWEALTH BANK AUST 0.125%/21-15.10.2029	EUR	100'000			100'000	80'116.97	0.00
0.750 COMMONWEALTH BANK AUST 0.75%/22-28.02.2028	EUR	200'000			200'000	172'495.86	0.01
1.125 COMMONWEALTH BANK AUST -144A- 1.125%/21-15.06.2026	USD	200'000		100'000	100'000	80'621.43	0.00
1.875 COMMONWEALTH BANK AUST -144A- 1.875%/21-15.09.2031	USD	100'000			100'000	70'781.31	0.00
2.552 COMMONWEALTH BANK AUST -144A- 2.552%/22-14.03.2027	USD	100'000			100'000	82'170.09	0.00
3.900 COMMONWEALTH BANK AUST -144A- 3.9%/17-12.07.2047	USD	5'000			5'000	3'614.95	0.00
4.928 COMMONWEALTH BANK AUST -144A- 4.928%/22-09.12.2025	USD	250'000			250'000	219'544.47	0.01
2.400 COMMONWEALTH BANK AUST 2.4%/22-14.01.2027	AUD	250'000		250'000			
3.768 COMMONWEALTH BANK AUST 3.768%/23-31.08.2027	EUR		200'000		200'000	192'985.12	0.01
4.900 COMMONWEALTH BANK AUST 4.9%/23-17.08.2028	AUD		200'000		200'000	115'251.65	0.01
0.375 COMMONWEALTH BANK AUST S. -62- 0.375%/17-11.04.2024	EUR	200'000		200'000			
1.625 COMMONWEALTH BANK OF AUSTRALIA 1.625%/16-10.02.2031	EUR	150'000		150'000			
3.000 DEXUS FINANCE PTY LTD 3%/20-03.02.2032	AUD	100'000			100'000	45'349.19	0.00
4.625 EXPORT FIN & INS CORP -144A- 4.625%/22-26.10.2027	USD	200'000			200'000	176'460.66	0.01
5.315 EXPORT FIN & INS CORP 5.315%/23-02.11.2033	AUD		300'000		300'000	181'982.17	0.01
4.300 INCITEC PIVOT LTD 4.3%/19-18.03.2026	AUD	100'000			100'000	56'274.63	0.00
1.750 JOHN DEERE FINANCIAL LTD 1.75%/19-04.10.2024	AUD	20'000		20'000			
3.400 LENDLEASE FINANCE LTD 3.4%/20-27.10.2027	AUD	20'000			20'000	10'503.38	0.00
3.700 LENDLEASE FINANCE LTD 3.7%/21-31.03.2031	AUD	100'000			100'000	46'424.54	0.00
6.798 MACQUARIE BANK LTD (subordinated) -144A- 6.798%/23-18.01.2033	USD	200'000			200'000	186'666.03	0.01
- MACQUARIE BANK LTD (subordinated) FIX-TO-FRN FRN/22-07.06.2032	AUD	100'000			100'000	58'260.08	0.00
3.624 MACQUARIE BANK LTD (subordinated) S. -B- -144A- 3.624%/20-03.06.2030	USD	200'000			200'000	154'674.17	0.01
1.750 MACQUARIE BANK LTD 1.75%/19-07.08.2024	AUD	20'000		20'000			
3.231 MACQUARIE BANK LTD -144A- 3.231%/22-21.03.2025	USD	100'000			100'000	86'135.66	0.00
5.391 MACQUARIE BANK LTD -144A- 5.391%/23-07.12.2026	USD		200'000		200'000	176'492.01	0.01
0.943 MACQUARIE GROUP LTD 0.943%/22-19.01.2029	EUR	100'000			100'000	83'762.77	0.00
6.207 MACQUARIE GROUP LTD -144A- 6.207%/22-22.11.2024	USD	200'000		200'000			
2.125 MACQUARIE GROUP LTD 2.125%/21-01.10.2031	GBP	100'000			100'000	90'424.70	0.00
4.080 MACQUARIE GROUP LTD 4.08%/22-31.05.2029	GBP	100'000			100'000	104'981.62	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-12.01.2027	USD	64'000			64'000	52'002.91	0.00
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.01.2033	USD	100'000			100'000	72'300.79	0.00
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.04.2028	USD	100'000			100'000	78'638.01	0.00
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.09.2027	USD	100'000			100'000	79'562.63	0.00
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-09.08.2026	USD	200'000		100'000	100'000	87'458.81	0.00
- MACQUARIE GROUP LTD FIX-TO-FRN FRN/21-21.08.2029	CAD	100'000			100'000	58'027.67	0.00
2.600 MIRVAC GROUP FINANCE LTD 2.6%/21-18.09.2029	AUD	60'000			60'000	29'640.95	0.00
2.332 NATIONAL AUSTRALIA BANK (subordinated) -144A- 2.332%/20-21.08.2030	USD	250'000			250'000	179'938.12	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN -144A- FRN/22-12.01.2037	USD	250'000			250'000	183'395.62	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/21-15.09.2031	GBP	100'000			100'000	99'120.54	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/22-03.08.2032	AUD	200'000			200'000	117'864.16	0.01
0.875 NATIONAL AUSTRALIA BANK 0.875%/15-19.02.2027	EUR	200'000			200'000	177'098.37	0.01
1.650 NATIONAL AUSTRALIA BANK 1.65%/20-21.01.2025	AUD	30'000		30'000			
5.134 NATIONAL AUSTRALIA BANK -144A- 5.134%/23-28.11.2028	USD		250'000		250'000	222'376.40	0.01
2.125 NATIONAL AUSTRALIA BANK 2.125%/22-24.05.2028	EUR	100'000			100'000	90'410.20	0.00
2.350 NATIONAL AUSTRALIA BANK 2.35%/22-25.02.2025	AUD	200'000		200'000			
3.263 NATIONAL AUSTRALIA BANK 3.2627%/23-13.02.2026	EUR	200'000			200'000	189'718.58	0.01
3.900 NATIONAL AUSTRALIA BANK 3.9%/22-30.05.2025	AUD	200'000		200'000			
4.200 NATIONAL AUSTRALIA BANK 4.2%/23-12.05.2026	AUD		200'000	200'000			
4.400 NATIONAL AUSTRALIA BANK 4.4%/23-12.05.2028	AUD		100'000		100'000	56'560.48	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 NATIONAL AUSTRALIA BANK S. 1007 (reg. -S-) 0.625%/16-10.11.2023	EUR	22'000		22'000			
3.500 NATIONAL AUSTRALIA BK/NY 3.5%/22-09.06.2025	USD	250'000			250'000	215'717.40	0.01
4.900 NATIONAL AUSTRALIA BK/NY 4.9%/23-13.06.2028	USD		250'000		250'000	219'629.42	0.01
1.250 NEW S WALES TREASURY CRP 1.25%/19-20.03.2025	AUD	100'000			100'000	55'624.74	0.00
1.250 NEW S WALES TREASURY CRP 1.25%/20-20.11.2030	AUD	70'000			70'000	33'003.11	0.00
1.500 NEW S WALES TREASURY CRP 1.5%/20-20.02.2032	AUD	220'000	300'000		520'000	237'611.68	0.01
1.750 NEW S WALES TREASURY CRP 1.75%/21-20.03.2034	AUD	200'000			200'000	86'973.25	0.00
2.000 NEW S WALES TREASURY CRP 2%/19-20.03.2031	AUD	300'000			300'000	146'950.64	0.01
2.000 NEW S WALES TREASURY CRP 2%/20-08.03.2033	AUD	505'000			505'000	232'707.34	0.01
2.250 NEW S WALES TREASURY CRP 2.25%/20-07.05.2041	AUD	150'000			150'000	56'965.86	0.00
2.250 NEW S WALES TREASURY CRP 2.25%/20-20.05.2042	AUD	30'000			30'000	11'114.26	0.00
2.250 NEW S WALES TREASURY CRP 2.25%/20-20.11.2040	AUD	100'000			100'000	38'310.91	0.00
2.450 NEW S WALES TREASURY CRP 2.45%/20-24.08.2050	AUD	100'000			100'000	33'785.58	0.00
2.500 NEW S WALES TREASURY CRP 2.5%/22-22.11.2032	AUD	200'000			200'000	97'472.81	0.01
3.000 NEW S WALES TREASURY CRP 3%/16-20.02.2030	AUD	110'000	180'000		290'000	155'152.57	0.01
3.000 NEW S WALES TREASURY CRP 3%/17-20.05.2027	AUD	170'000			170'000	94'514.61	0.01
3.500 NEW S WALES TREASURY CRP 3.5%/17-20.11.2037	AUD	300'000			300'000	145'940.62	0.01
3.500 NEW S WALES TREASURY CRP 3.5%/18-20.03.2034	AUD	40'000		40'000			
4.250 NEW S WALES TREASURY CRP 4.25%/23-20.02.2036	AUD		100'000		100'000	53'640.18	0.00
4.750 NEW S WALES TREASURY CRP 4.75%/22-20.02.2035	AUD		600'000		600'000	340'616.84	0.02
3.000 NEW S WALES TREASURY CRP S. -29- 3%/17-20.04.2029	AUD	140'000			140'000	76'010.42	0.00
3.000 NEW SOUTH WALES TREASURY 3%/16-20.03.2028	AUD	170'000			170'000	93'651.44	0.01
4.200 NEWCREST FINANCE PROPERTY LTD 4.2%/20-13.05.2050	USD	3'000		3'000			
2.500 NORTHERN TERRITORY TREAS 2.5%/21-21.05.2032	AUD	100'000			100'000	48'624.33	0.00
2.500 OPTUS FINANCE PTY LTD 2.5%/20-01.07.2030	AUD	200'000			200'000	96'980.32	0.01
2.600 OPTUS FINANCE PTY LTD 2.6%/21-24.11.2028	AUD	200'000			200'000	103'173.78	0.01
2.650 ORIGIN ENERGY FINANCE 2.65%/19-11.11.2027	AUD		100'000		100'000	52'471.92	0.00
3.700 PACIFIC NATIONAL FINANCE 3.7%/19-24.09.2029	AUD		100'000	50'000	50'000	25'091.42	0.00
2.950 QANTAS AIRWAYS LTD 2.95%/19-27.11.2029	AUD	30'000			30'000	14'817.84	0.00
3.150 QANTAS AIRWAYS LTD 3.15%/21-27.09.2028	AUD	100'000		50'000	50'000	25'929.64	0.00
4.750 QANTAS AIRWAYS LTD 4.75%/16-12.10.2026	AUD	20'000			20'000	11'331.02	0.00
5.250 QANTAS AIRWAYS LTD 5.25%/20-09.09.2030	AUD	20'000			20'000	11'068.46	0.00
- QBE INSURANCE GROUP FIX-TO-FRN 6.75%/14-01.12.2044	USD	200'000		200'000			
2.750 QUEENSLAND TREASURY 2.75%/16-20.08.2027	AUD	120'000			120'000	66'007.45	0.00
4.750 QUEENSLAND TREASURY 4.75%/14-21.07.2025	AUD	200'000			200'000	115'581.23	0.01
1.250 QUEENSLAND TREASURY CORP -144A- 1.25%/20-10.03.2031	AUD	100'000			100'000	46'596.18	0.00
1.500 QUEENSLAND TREASURY CORP -144A- 1.5%/21-02.03.2032	AUD	100'000			100'000	45'906.76	0.00
1.500 QUEENSLAND TREASURY CORP -144A- 1.5%/21-20.08.2032	AUD	430'000			430'000	193'986.07	0.01
1.750 QUEENSLAND TREASURY CORP -144A- 1.75%/19-21.08.2031	AUD	310'000			310'000	147'786.46	0.01
1.750 QUEENSLAND TREASURY CORP -144A- 1.75%/20-20.07.2034	AUD	10'000			10'000	4'321.01	0.00
2.250 QUEENSLAND TREASURY CORP -144A- 2.25%/20-16.04.2040	AUD	80'000			80'000	31'151.72	0.00
2.250 QUEENSLAND TREASURY CORP -144A- 2.25%/20-20.11.2041	AUD	50'000			50'000	18'863.03	0.00
3.250 QUEENSLAND TREASURY CORP -144A- 3.25%/16-21.07.2028	AUD	200'000			200'000	110'993.48	0.01
3.250 QUEENSLAND TREASURY CORP -144A- 3.25%/18-21.08.2029	AUD	300'000			300'000	164'375.84	0.01
3.500 QUEENSLAND TREASURY CORP -144A- 3.5%/17-21.08.2030	AUD	340'000			340'000	186'334.31	0.01
4.200 QUEENSLAND TREASURY CORP -144A- 4.2%/17-20.02.2047	AUD		100'000		100'000	49'508.73	0.00
4.500 QUEENSLAND TREASURY CORP -144A- 4.5%/23-09.03.2033	AUD		100'000		100'000	57'050.01	0.00
2.000 QUEENSLAND TREASURY CORP 2%/21-22.08.2033	AUD	200'000			200'000	91'348.32	0.00
2.500 QUEENSLAND TREASURY CORP 2.5%/19-06.03.2029	AUD	200'000			200'000	106'352.11	0.01
3.250 QUEENSLAND TREASURY CORP S. -26- 3.25%/15-21.07.2026	AUD	260'000			260'000	146'500.04	0.01
5.750 QUEENSLAND TREASURY S. 24 5.75%/11-22.07.2024	AUD	115'000		115'000			
6.500 QUEENSLAND TREASURY S. -33- 6.5%/08-14.03.2033	AUD		100'000		100'000	65'271.66	0.00
2.750 RIO TINTO FIN USA LTD 2.75%/21-02.11.2051	USD	100'000			100'000	55'835.55	0.00
5.200 RIO TINTO FINANCE USA 5.2%/10-02.11.2040	USD		100'000		100'000	86'611.54	0.00
3.649 SANTOS FINANCE LTD 3.649%/21-29.04.2031	USD	100'000			100'000	76'059.20	0.00
3.625 SCENTRE GROUP TRUST 1/2 -144A- 3.625%/20-28.01.2026	USD	10'000			10'000	8'512.12	0.00
4.375 SCENTRE GROUP TRUST 1/2 -144A- 4.375%/20-28.05.2030	USD	10'000			10'000	8'277.08	0.00
1.843 SGSP AUSTRALIA ASSETS S. -18- 1.843%/20-15.09.2028	AUD	100'000			100'000	49'459.59	0.00
1.750 SOUTH AUST GOVT FIN AUTH 1.75%/20-24.05.2032	AUD	10'000			10'000	4'622.95	0.00
1.750 SOUTH AUST GOVT FIN AUTH 1.75%/21-24.05.2034	AUD	120'000			120'000	51'750.98	0.00
2.000 SOUTH AUST GOVT FIN AUTH 2%/21-23.05.2036	AUD	100'000			100'000	41'444.93	0.00
3.000 SOUTH AUST GOVT FIN AUTH 3%/18-24.05.2028	AUD	300'000			300'000	164'896.35	0.01
2.250 SOUTH AUST GOVT FIN AUTH S. -24- 2.25%/16-15.08.2024	AUD	8'000		8'000			
4.350 SOUTH32 TREASURY USA -144A- 4.35%/22-14.04.2032	USD		100'000		100'000	78'749.37	0.00
2.300 STOCKLAND TRUST 2.3%/21-24.03.2028	AUD	50'000			50'000	25'491.27	0.00
3.900 SYDNEY AIRPORT FINANCE -144A- 3.9%/12-22.03.2023	USD	10'000		10'000			
2.250 TASMANIAN PUBLIC FINANCE 2.25%/21-22.01.2032	AUD	40'000			40'000	19'464.52	0.00
3.250 TASMANIAN PUBLIC FINANCE 3.25%/15-19.02.2026	AUD	200'000			200'000	112'913.85	0.01
1.125 TELSTRA CORPORATION 1.125%/16-14.04.2026	EUR	100'000			100'000	90'680.82	0.00
4.900 TELSTRA GROUP LTD 4.9%/23-08.03.2028	AUD		200'000		200'000	115'658.88	0.01
0.250 TOYOTA FINANCE AUSTRALIA 0.25%/19-09.04.2024	EUR	200'000		200'000			

1028 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.920 TOYOTA FINANCE AUSTRALIA 3.92%/22-28.06.2027	GBP	100'000			100'000	107'929.99	0.01
1.750 TRANSURBAN FINANCE COMPANY PTY LTD 1.75%/17-29.03.2028	EUR	100'000			100'000	88'802.66	0.00
2.450 TRANSURBAN FINANCE COMPANY PTY LTD 2.45%/20-16.03.2031	USD	30'000			30'000	21'848.47	0.00
3.250 TRANSURBAN QLD FINANCE 3.25%/21-05.08.2031	AUD	50'000			50'000	24'310.53	0.00
3.000 TREASURY CORP OF VICTORIA 3%/15-20.10.2028	AUD	120'000			120'000	65'414.98	0.00
4.250 TREASURY CORP OF VICTORIA 4.25%/13-20.12.2032	AUD	120'000			120'000	66'538.94	0.00
5.500 TREASURY CORP OF VICTORIA 5.5%/10-17.12.2024	AUD	50'000		50'000			
5.500 TREASURY CORP OF VICTORIA 5.5%/11-17.11.2026	AUD	410'000			410'000	243'448.57	0.01
0.500 TREASURY CORP VICTORIA 0.5%/21-20.11.2025	AUD	270'000			270'000	145'525.11	0.01
1.250 TREASURY CORP VICTORIA 1.25%/20-19.11.2027	AUD	150'000			150'000	77'640.42	0.00
1.500 TREASURY CORP VICTORIA 1.5%/20-10.09.2031	AUD	300'000			300'000	138'628.42	0.01
1.500 TREASURY CORP VICTORIA 1.5%/20-20.11.2030	AUD	25'000			25'000	11'898.64	0.00
2.000 TREASURY CORP VICTORIA 2%/20-20.11.2037	AUD	110'000			110'000	43'229.21	0.00
2.000 TREASURY CORP VICTORIA 2%/21-17.09.2035	AUD	200'000			200'000	84'307.37	0.00
2.250 TREASURY CORP VICTORIA 2.25%/19-20.11.2034	AUD	300'000			300'000	133'437.12	0.01
2.250 TREASURY CORP VICTORIA 2.25%/20-20.11.2040	AUD	50'000			50'000	18'869.64	0.00
2.250 TREASURY CORP VICTORIA 2.25%/20-20.11.2041	AUD	350'000			350'000	129'880.45	0.01
2.250 TREASURY CORP VICTORIA 2.25%/20-20.11.2042	AUD	300'000			300'000	109'315.20	0.01
2.250 TREASURY CORP VICTORIA 2.25%/21-15.09.2033	AUD	350'000			350'000	161'351.43	0.01
2.400 TREASURY CORP VICTORIA 2.4%/20-18.08.2050	AUD	110'000			110'000	36'511.04	0.00
2.500 TREASURY CORP VICTORIA 2.5%/19-22.10.2029	AUD	150'000			150'000	78'345.05	0.00
4.750 TREASURY CORP VICTORIA 4.75%/22-15.09.2036	AUD	100'000			100'000	55'514.88	0.00
5.000 TREASURY CORP VICTORIA 5%/14-20.11.2040	AUD	100'000	100'000		100'000	55'421.34	0.00
1.603 VICTORIA POWER NETWORKS 1.603%/21-21.04.2026	AUD	100'000			100'000	53'504.82	0.00
1.941 WESFARMERS LTD 1.941%/21-23.06.2028	AUD	200'000		200'000			
2.550 WESFARMERS LTD 2.55%/21-23.06.2031	AUD	200'000		200'000			
1.500 WESTERN AUST TREAS CORP 1.5%/21-22.10.2030	AUD	150'000			150'000	72'268.32	0.00
1.750 WESTERN AUST TREAS CORP 1.75%/20-22.10.2031	AUD	40'000			40'000	19'002.74	0.00
2.250 WESTERN AUST TREAS CORP 2.25%/20-23.07.2041	AUD	20'000			20'000	7'653.92	0.00
2.500 WESTERN AUST TREAS CORP 2.5%/16-23.07.2024	AUD	150'000		150'000			
3.000 WESTERN AUST TREAS CORP 3%/17-21.10.2026	AUD	100'000			100'000	55'900.28	0.00
4.250 WESTERN AUST TREAS CORP 4.25%/23-20.07.2033	AUD	200'000	200'000		200'000	111'818.51	0.01
5.000 WESTERN AUSTRALIAN TREASURY 5%/13-23.07.2025	AUD	150'000			150'000	86'972.83	0.00
- WESTPAC BANKING (subordinated) FIX-TO-FRN 4.322%/16-23.11.2031	USD	214'000		100'000	114'000	96'390.42	0.01
2.850 WESTPAC BANKING 2.85%/16-13.05.2026	USD	30'000			30'000	25'242.50	0.00
- WESTPAC BANKING CORP	USD	30'000			30'000	24'130.33	0.00
2.963 WESTPAC BANKING CORP (subordinated) 2.963%/20-16.11.2040	USD	50'000			50'000	30'063.42	0.00
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-04.02.2030	USD	10'000			10'000	8'536.99	0.00
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-15.11.2035	USD	50'000			50'000	35'874.61	0.00
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/22-10.08.2033	USD	300'000		100'000	200'000	172'371.87	0.01
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/23-15.11.2038	AUD	100'000	100'000		100'000	61'414.34	0.00
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/23-23.06.2033	AUD	100'000	100'000		100'000	59'361.96	0.00
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/23-23.06.2038	AUD	100'000	100'000		100'000	60'938.55	0.00
0.010 WESTPAC BANKING CORP 0.01%/21-22.09.2028	EUR	200'000		200'000			
0.500 WESTPAC BANKING CORP 0.5%/18-16.01.2025	EUR	200'000		200'000			
1.079 WESTPAC BANKING CORP 1.079%/22-05.04.2027	EUR	200'000			200'000	177'706.32	0.01
1.125 WESTPAC BANKING CORP 1.125%/17-05.09.2027	EUR	200'000	200'000		200'000	175'630.90	0.01
1.150 WESTPAC BANKING CORP 1.15%/21-03.06.2026	USD	100'000			100'000	80'915.41	0.00
1.450 WESTPAC BANKING CORP 1.45%/18-17.07.2028	EUR	100'000		100'000			
2.000 WESTPAC BANKING CORP -144A- 2%/20-16.01.2025	USD	200'000			200'000	170'994.54	0.01
2.250 WESTPAC BANKING CORP 2.25%/19-16.08.2024	AUD	100'000		100'000			
2.400 WESTPAC BANKING CORP 2.4%/22-25.01.2027	AUD	200'000		200'000			
2.650 WESTPAC BANKING CORP 2.65%/20-16.01.2030	USD	100'000			100'000	78'047.85	0.00
3.106 WESTPAC BANKING CORP 3.106%/22-23.11.2027	EUR	100'000			100'000	94'437.15	0.01
3.457 WESTPAC BANKING CORP 3.457%/23-04.04.2025	EUR	200'000	200'000	200'000			
3.800 WESTPAC BANKING CORP 3.8%/22-20.05.2025	AUD	100'000			100'000	56'774.93	0.00
4.600 WESTPAC BANKING CORP 4.6%/23-16.02.2026	AUD	200'000	200'000	200'000			
5.350 WESTPAC BANKING CORP 5.35%/22-18.10.2024	USD	100'000		100'000			
5.457 WESTPAC BANKING CORP 5.457%/22-18.11.2027	USD	200'000		100'000	100'000	89'527.59	0.00
5.512 WESTPAC BANKING CORP 5.512%/23-17.11.2025	USD	200'000	200'000		200'000	177'436.98	0.01
5.535 WESTPAC BANKING CORP 5.535%/23-17.11.2028	USD	200'000	200'000		200'000	180'298.43	0.01
3.000 WESTPAC BANKING CORP S. -2019-3- 3%/19-24.04.2024	AUD	100'000		100'000			
0.375 WESTPAC BANKING CORP S. -2021-C2- 0.375%/21-22.09.2036	EUR	100'000			100'000	66'061.70	0.00
1.552 WESTPAC BANKING CORP S. -2021-C3- -144A- 1.552%/21-30.09.2026	USD	200'000			200'000	161'794.59	0.01
1.850 WOOLWORTHS GROUP LTD 1.85%/20-20.05.2025	AUD	10'000			10'000	5'536.56	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.850 WOOLWORTHS GROUP LTD 1.85%/21-15.11.2027	AUD	100'000			100'000	51'882.13	0.00
2.750 WOOLWORTHS GROUP LTD 2.75%/21-15.11.2031	AUD	200'000		100'000	100'000	47'485.81	0.00
2.800 WOOLWORTHS GROUP LTD 2.8%/20-20.05.2030	AUD	10'000			10'000	4'974.01	0.00
2.850 WOOLWORTHS GROUP LTD 2.85%/19-23.04.2024	AUD	20'000		20'000			
5.762 WOOLWORTHS GROUP LTD 5.762%/23-18.04.2031	AUD		40'000		40'000	23'423.42	0.00
						<b>32'443'269.41</b>	<b>1.77</b>
<b>Austria</b>							
5.250 A1 TOWERS HOLDING 5.25%/23-13.07.2028	EUR		100'000		100'000	99'411.29	0.01
0.500 AUSTRIA 0.5%/17-20.04.2027	EUR	428'000	300'000	250'000	478'000	424'449.37	0.02
0.750 AUSTRIA 0.75%/16-20.10.2026	EUR	533'000	30'000		563'000	508'853.84	0.03
1.500 AUSTRIA 1.5%/16-20.02.2047	EUR	470'000	100'000	100'000	470'000	332'041.15	0.02
1.200 AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	EUR	370'000	150'000		520'000	480'875.65	0.03
- AUSTRIA -144A- 0%/19-15.07.2024	EUR	494'000		494'000			
- AUSTRIA -144A- 0%/20-20.02.2030	EUR	434'000			434'000	351'834.98	0.02
0.500 AUSTRIA -144A- 0.5%/19-20.02.2029	EUR	495'000	255'000	150'000	600'000	513'130.93	0.03
0.750 AUSTRIA -144A- 0.75%/18-20.02.2028	EUR	413'000			413'000	364'602.27	0.02
0.850 AUSTRIA -144A- 0.85%/20-30.06.2120	EUR	127'000			127'000	55'462.69	0.00
1.500 AUSTRIA -144A- 1.5%/16-02.11.2086	EUR	100'000			100'000	57'352.19	0.00
2.100 AUSTRIA -144A- 2.1%/17-20.09.2117	EUR	129'000	50'000		179'000	129'098.63	0.01
3.800 AUSTRIA -144A- 3.8%/12-26.01.2062	EUR	68'000	62'000		130'000	142'625.78	0.01
4.850 AUSTRIA -144A- 4.85%/09-15.03.2026	EUR	350'000	150'000		500'000	493'421.15	0.03
5.375 AUSTRIA -144A- 5.375%/04-01.12.2034	CAD		100'000		100'000	70'756.50	0.00
2.400 AUSTRIA 2.4%/13-23.05.2034	EUR	370'000			370'000	336'982.22	0.02
3.150 AUSTRIA 3.15%/12-20.06.2044	EUR	420'000		100'000	320'000	306'855.15	0.02
4.150 AUSTRIA 4.15%/07-15.03.2037	EUR	550'000	300'000	200'000	650'000	693'128.98	0.04
6.250 AUSTRIA A. 6.25%/97-15.07.2027	EUR	370'000			370'000	390'908.26	0.02
1.650 AUSTRIA S. 1.65%/14-21.10.2024	EUR	490'000		490'000			
0.100 AUTOBAHN SCHNELL AG 0.1%/20-16.07.2035	EUR	100'000			100'000	68'580.21	0.00
0.125 AUTOBAHN SCHNELL AG 0.125%/21-02.06.2031	EUR	100'000			100'000	78'335.05	0.00
3.375 AUTOBAHN SCHNELL AG S. -16- 3.375%/10-22.09.2025	EUR	100'000			100'000	95'314.78	0.01
2.750 AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS 2.75%/12-11.06.2032	EUR	100'000			100'000	94'165.58	0.01
- BAWAG GROUP AG (subordinated) S. -28- FIX-TO-FRN FRN/23-24.02.2034	EUR		200'000		200'000	194'824.22	0.01
1.125 BAWAG P.S.K. 1.125%/22-31.07.2028	EUR	100'000			100'000	87'125.55	0.00
3.000 BAWAG P.S.K. 3%/22-17.05.2027	EUR	100'000			100'000	94'382.84	0.01
0.010 BAWAG P.S.K. S. -11- 0.01%/21-03.09.2029	EUR	100'000		100'000			
0.625 BAWAG P.S.K. S. -2- 0.625%/19-19.06.2034	EUR	100'000			100'000	73'354.24	0.00
0.010 BAWAG P.S.K. S. -5- 0.01%/20-21.01.2028	EUR	100'000			100'000	84'162.99	0.00
2.750 ERDOEL-LAGERGESELL 2.75%/13-20.03.2028	EUR	100'000		100'000			
0.050 ERSTE GROUP BANK AG 0.05%/20-16.09.2025	EUR	100'000			100'000	89'929.94	0.00
0.625 ERSTE GROUP BANK AG 0.625%/18-17.04.2026	EUR		100'000		100'000	89'868.00	0.00
1.500 ERSTE GROUP BANK AG 1.5%/22-07.04.2026	EUR	200'000		100'000	100'000	91'183.95	0.00
- ERSTE GROUP BANK AG FIX-TO-FRN FRN/20-16.11.2028	EUR	100'000			100'000	83'567.42	0.00
0.250 ERSTE GROUP BANK AG S. -13- 0.25%/21-14.09.2029	EUR	100'000			100'000	79'288.90	0.00
0.010 ERSTE GROUP BANK AG S. -3- 0.01%/19-11.09.2029	EUR	100'000			100'000	80'002.63	0.00
0.010 HYPO VORARLBERG BANK AG 0.01%/21-12.10.2029	EUR	100'000		100'000			
0.250 HYPO VORARLBERG BANK AG 0.25%/19-21.05.2027	EUR	200'000			200'000	172'697.88	0.01
1.625 HYPO VORARLBERG BANK AG S. -235- 1.625%/22-11.05.2028	EUR	200'000		100'000	100'000	89'031.35	0.00
0.250 KOMMUNALKREDIT AUSTRIA A 0.25%/21-14.05.2024	EUR	100'000		100'000			
0.375 OEKB OEST. KONTROLLBANK 0.375%/20-17.09.2025	USD	100'000			100'000	82'195.12	0.00
0.500 OEKB OEST. KONTROLLBANK 0.5%/21-15.12.2025	GBP	100'000			100'000	103'161.59	0.01
0.500 OEKB OEST. KONTROLLBANK 0.5%/21-16.09.2024	USD	200'000		200'000			
1.500 OEKB OEST. KONTROLLBANK 1.5%/20-12.02.2025	USD	90'000			90'000	76'564.05	0.00
1.500 OEKB OEST. KONTROLLBANK 1.5%/22-13.07.2027	EUR	100'000			100'000	90'882.84	0.00
2.875 OEKB OEST. KONTROLLBANK 2.875%/22-23.05.2025	USD	200'000			200'000	171'557.71	0.01
3.125 OEKB OEST. KONTROLLBANK 3.125%/23-15.11.2028	EUR		100'000		100'000	96'131.42	0.01
4.250 OEKB OEST. KONTROLLBANK 4.25%/23-01.03.2028	USD		200'000	100'000	100'000	87'292.87	0.00
3.500 OMV (reg. -S-) S. 6 3.5%/12-27.09.2027	EUR	100'000			100'000	95'643.53	0.01
0.750 OMV AG 0.75%/20-16.06.2030	EUR	80'000			80'000	65'110.51	0.00
1.000 OMV AG 1%/19-03.07.2034	EUR	30'000			30'000	21'992.27	0.00
1.500 OMV AG 1.5%/20-09.04.2024	EUR	10'000		10'000			
1.875 OMV AG 1.875%/18-04.12.2028	EUR	100'000			100'000	89'177.15	0.00
2.000 OMV AG 2%/20-09.04.2028	EUR	20'000			20'000	18'160.18	0.00
2.375 OMV AG 2.375%/20-09.04.2032	EUR	100'000			100'000	88'883.65	0.00
- OMV FIX-TO-FRN 6.25%/15-PERPETUAL	EUR	5'000			5'000	4'918.54	0.00
0.050 RAIFFEISEN BANK INTL 0.05%/21-01.09.2027	EUR	100'000			100'000	83'004.26	0.00
0.125 RAIFFEISEN BANK INTL 0.125%/22-26.01.2028	EUR	100'000			100'000	84'079.13	0.00
- RAIFFEISEN BANK INTL FIX-TO-FRN FRN/23-26.01.2027	EUR	200'000			200'000	192'182.78	0.01
- REPUBLIC OF AUSTRIA -144A- 0%/20-20.10.2040	EUR	310'000			310'000	178'243.76	0.01
- REPUBLIC OF AUSTRIA -144A- 0%/21-20.02.2031	EUR	500'000	450'000	300'000	650'000	511'457.16	0.03

1030 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	REPUBLIC OF AUSTRIA -144A- 0%/21-20.04.2025	EUR	350'000		100'000	229'615.55	0.01	
-	REPUBLIC OF AUSTRIA -144A- 0%/22-20.10.2028	EUR	200'000	150'000		294'397.03	0.02	
0.250	REPUBLIC OF AUSTRIA -144A- 0.25%/21-20.10.2036	EUR	300'000		300'000	203'525.15	0.01	
0.700	REPUBLIC OF AUSTRIA -144A- 0.7%/21-20.04.2071	EUR	110'000		110'000	47'334.16	0.00	
0.750	REPUBLIC OF AUSTRIA -144A- 0.75%/20-20.03.2051	EUR	235'000	150'000	385'000	212'811.92	0.01	
0.900	REPUBLIC OF AUSTRIA -144A- 0.9%/22-20.02.2032	EUR	450'000	100'000	50'000	411'552.75	0.02	
1.850	REPUBLIC OF AUSTRIA -144A- 1.85%/22-23.05.2049	EUR	120'000		120'000	89'725.45	0.00	
2.000	REPUBLIC OF AUSTRIA -144A- 2%/22-15.07.2026	EUR	200'000		200'000	186'737.91	0.01	
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-20.02.2033	EUR	200'000	400'000	600'000	573'089.31	0.03	
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-23.05.2029	EUR		150'000	150'000	144'284.29	0.01	
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/24-20.02.2034	EUR		300'000	300'000	285'864.28	0.02	
3.150	REPUBLIC OF AUSTRIA -144A- 3.15%/23-20.10.2053	EUR		100'000	100'000	95'867.46	0.01	
3.450	REPUBLIC OF AUSTRIA -144A- 3.45%/23-20.10.2030	EUR		150'000	150'000	148'702.43	0.01	
0.625	UNICREDIT BK AUSTRIA AG S. -495- 0.625%/19-20.03.2029	EUR	100'000		100'000	83'926.67	0.00	
0.250	UNICREDIT BK AUSTRIA AG S. -499- 0.25%/20-21.06.2030	EUR	100'000		100'000	79'528.08	0.00	
0.900	VERBUND AG 0.9%/21-01.04.2041	EUR	100'000		100'000	62'907.60	0.00	
-	VIENNA INSURANCE GROUP (subordinated) FIX-TO-FRN 15-PERPETUAL	EUR	10'000		10'000			
4.875	WIENERBERGER AG 4.875%/23-04.10.2028	EUR		100'000	50'000	49'562.71	0.00	
						<b>12'737'647.83</b>	<b>0.70</b>	
<b>Belgium</b>								
1.500	ANHEUSER-BUSCH INBEV (reg. -S-) 1.5%/15-18.04.2030	EUR	30'000	70'000	100'000	85'755.28	0.00	
2.700	ANHEUSER-BUSCH INBEV (reg. -S-) 2.7%/14-31.03.2026	EUR	100'000		100'000	93'928.31	0.01	
2.000	ANHEUSER-BUSCH INBEV 2%/16-17.03.2028	EUR	110'000		110'000	99'683.92	0.01	
1.150	ANHEUSER-BUSCH INBEV SA/ 1.15%/18-22.01.2027	EUR		100'000	100'000	89'650.74	0.00	
2.125	ANHEUSER-BUSCH INBEV SA/ 2.125%/20-02.12.2027	EUR	200'000		100'000	91'548.91	0.00	
2.875	ANHEUSER-BUSCH INBEV SA/ 2.875%/20-02.04.2032	EUR		100'000	100'000	91'692.80	0.01	
2.750	ANHEUSER-BUSCH INBEV SA/NV 2.75%/16-17.03.2036	EUR	10'000	90'000	100'000	88'325.25	0.00	
3.700	ANHEUSER-BUSCH INBEV SA/NV 3.7%/20-02.04.2040	EUR	100'000		100'000	94'990.79	0.01	
-	BELFIUS BANK SA/NV (subordinated) S. -405- FIX-TO-FRN FRN/23-19.04.2033	EUR	200'000		100'000	96'538.30	0.01	
0.125	BELFIUS BANK SA/NV S. -400- 0.125%/21-08.02.2028	EUR	100'000		100'000	83'615.07	0.00	
0.375	BELFIUS BANK SA/NV S. -401- 0.375%/21-08.06.2027	EUR	100'000		100'000	85'622.83	0.00	
3.625	BELFIUS BANK SA/NV S. -82- 3.625%/23-18.10.2028	EUR		100'000	100'000	97'056.68	0.01	
1.900	BELGIUM KINGDOM (reg. -S-) -114A- S. 76 1.9%/15-22.06.2038	EUR	367'000		367'000	299'386.92	0.02	
0.800	BELGIUM KINGDOM (reg. -S-) -144A- S. 74 0.8%/15-22.06.2025	EUR	800'000	200'000	150'000	784'669.79	0.04	
1.000	BELGIUM KINGDOM (reg. -S-) -144A- S. 75 1%/15-22.06.2031	EUR	550'000	300'000	250'000	505'246.64	0.03	
1.600	BELGIUM KINGDOM (reg. -S-) -144A- S. -78- 1.6%/16-22.06.2047	EUR	365'000	100'000	465'000	319'097.38	0.02	
2.150	BELGIUM KINGDOM (reg. -S-) -144A- S. -80- 2.15%/16-22.06.2066	EUR	309'000	51'000	360'000	258'322.42	0.01	
2.600	BELGIUM KINGDOM (reg. -S-) 2.6%/14-22.06.2024	EUR	422'000		422'000			
3.750	BELGIUM KINGDOM (reg. -S-) 3.75%/13-22.06.2045	EUR	338'000	100'000	438'000	444'157.02	0.02	
-	BELGIUM KINGDOM 0%/21-22.10.2031	EUR	530'000	150'000	180'000	500'000	386'148.43	0.02
0.100	BELGIUM KINGDOM 0.1%/20-22.06.2030	EUR	480'000		480'000	388'348.68	0.02	
1.000	BELGIUM KINGDOM 1%/20-28.05.2030	USD	200'000		200'000	142'670.62	0.01	
1.250	BELGIUM KINGDOM 1.25%/18-22.04.2033	EUR	340'000	150'000	490'000	408'201.02	0.02	
1.000	BELGIUM KINGDOM -114A- (reg. -S-) S. 76 1%/16-22.06.2026	EUR	585'000		585'000	534'011.45	0.03	
-	BELGIUM KINGDOM -144A- 0%/20-22.10.2027	EUR	280'000	350'000	80'000	550'000	474'709.53	0.03
0.350	BELGIUM KINGDOM -144A- 0.35%/22-22.06.2032	EUR	650'000		50'000	600'000	467'780.52	0.03
0.400	BELGIUM KINGDOM -144A- 0.4%/20-22.06.2040	EUR	425'000	100'000	125'000	400'000	245'669.05	0.01
0.650	BELGIUM KINGDOM -144A- 0.65%/21-22.06.2071	EUR	250'000	100'000	350'000	140'753.34	0.01	
0.800	BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	EUR	620'000		620'000	545'607.86	0.03	
0.900	BELGIUM KINGDOM -144A- 0.9%/19-22.06.2029	EUR	710'000	150'000	860'000	747'378.53	0.04	
1.400	BELGIUM KINGDOM -144A- 1.4%/22-22.06.2053	EUR	350'000	80'000	430'000	261'176.84	0.01	
1.450	BELGIUM KINGDOM -144A- 1.45%/17-22.06.2037	EUR	382'000		182'000	200'000	156'380.42	0.01
1.700	BELGIUM KINGDOM -144A- 1.7%/19-22.06.2050	EUR	330'000	100'000	430'000	291'772.64	0.02	
2.750	BELGIUM KINGDOM -144A- 2.75%/22-22.04.2039	EUR	200'000	50'000	100'000	150'000	135'666.76	0.01
2.850	BELGIUM KINGDOM -144A- 2.85%/24-22.10.2034	EUR		300'000	300'000	282'702.56	0.02	
3.000	BELGIUM KINGDOM -144A- 3%/23-22.06.2033	EUR	300'000	450'000	750'000	721'171.40	0.04	
3.300	BELGIUM KINGDOM -144A- 3.3%/23-22.06.2054	EUR	100'000	350'000	450'000	419'397.02	0.02	
3.450	BELGIUM KINGDOM -144A- 3.45%/23-22.06.2043	EUR		100'000	100'000	97'040.48	0.01	
5.500	BELGIUM KINGDOM 5.5%/98-28.03.2028	EUR	750'000	250'000	150'000	850'000	895'270.51	0.05
5.000	BELGIUM KINGDOM S. 44 5%/04-28.03.2035	EUR	850'000		100'000	750'000	848'333.52	0.05
4.250	BELGIUM KINGDOM S. 60 4.25%/10-28.03.2041	EUR	686'000		86'000	600'000	646'649.37	0.04
4.500	BELGIUM KINGDOM S. 64 4.5%/11-28.03.2026	EUR	410'000		410'000	402'569.85	0.02	
4.000	BELGIUM KINGDOM S. 66 4%/12-28.03.2032	EUR	325'000	175'000	200'000	300'000	310'289.02	0.02
3.000	BELGIUM KINGDOM S. 73 3%/14-22.06.2034	EUR	390'000		390'000	373'400.00	0.02	
0.800	BELGIUM KINGDOM S. -81- (reg. -S-) -144A- 0.8%/17-22.06.2027	EUR	590'000	100'000	690'000	616'880.59	0.03	
2.250	BELGIUM KINGDOM S. -83- (reg. -S-) -144A- 2.25%/17-22.06.2057	EUR	189'000	150'000	89'000	250'000	184'979.33	0.01
0.500	BELGIUM OLO S. -82- (reg. -S-) 0.5%/17-22.10.2024	EUR	535'000		535'000			
1.000	COFINIMMO 1%/22-24.01.2028	EUR	100'000		100'000	85'534.21	0.00	
-	ELIA SYSTEM OP SA/NV (subordinated) FIX-TO-FRN FRN/18-PERPETUAL	EUR	100'000		100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.625 ELIA TRANSMISSION BE 3.625%/23-18.01.2033	EUR	200'000		100'000	100'000	95'568.25	0.01
2.875 EUROPEAN UNION 2.875%/12-04.04.2028	EUR	40'000			40'000	38'180.80	0.00
3.375 EUROPEAN UNION 3.375%/12-04.04.2032	EUR	115'000			115'000	113'820.00	0.01
3.125 GRP BRUXELLES LAMBERT SA 3.125%/22-06.09.2029	EUR	100'000			100'000	93'324.17	0.01
4.000 GRP BRUXELLES LAMBERT SA 4%/23-15.05.2033	EUR		100'000		100'000	97'859.97	0.01
0.625 ING BELGIUM SA 0.625%/18-30.05.2025	EUR		100'000		100'000	91'851.94	0.01
0.750 ING BELGIUM SA 0.75%/18-28.09.2026	EUR	100'000			100'000	89'393.45	0.00
3.250 KBC BANK NV 3.25%/23-30.05.2028	EUR		200'000	100'000	100'000	95'722.61	0.01
- KBC GROUP NV (subordinated) FIX-TO-FRN FRN/23-25.04.2033	EUR	200'000		100'000	100'000	95'951.31	0.01
0.750 KBC GROUP NV 0.75%/20-24.01.2030	EUR	100'000			100'000	80'897.40	0.00
3.000 KBC GROUP NV 3%/22-25.08.2030	EUR	100'000			100'000	91'036.25	0.00
- KBC GROUP NV FIX-TO-FRN -144A- FRN/23-19.01.2029	USD	200'000			200'000	177'060.58	0.01
- KBC GROUP NV FIX-TO-FRN FRN/21-01.03.2027	EUR	100'000			100'000	88'901.76	0.00
- KBC GROUP NV FIX-TO-FRN FRN/21-21.09.2027	GBP	100'000			100'000	100'634.26	0.01
- KBC GROUP NV FIX-TO-FRN FRN/22-20.09.2028	GBP	100'000			100'000	111'459.77	0.01
- KBC GROUP NV FIX-TO-FRN FRN/22-21.01.2028	EUR	100'000			100'000	87'554.36	0.00
0.625 KBC GROUP NV S. -G00013- 0.625%/19-10.04.2025	EUR	100'000			100'000	92'051.09	0.01
0.750 PROXIMUS SADP 0.75%/21-17.11.2036	EUR	100'000			100'000	67'492.00	0.00
4.000 PROXIMUS SADP S. -14- 4%/23-08.03.2030	EUR		100'000		100'000	97'825.67	0.01
						<b>16'726'368.24</b>	<b>0.91</b>
<b>Bermuda</b>							
6.500 AIRCASTLE LTD -144A- 6.5%/23-18.07.2028	USD		200'000		200'000	178'008.36	0.01
3.635 ARCH CAPITAL GROUP LTD 3.635%/20-30.06.2050	USD	40'000			40'000	25'947.10	0.00
5.400 BACARDI LTD / MARTINI BV 5.4%/23-15.06.2033	USD		100'000		100'000	86'841.38	0.00
3.717 GOVT OF BERMUDA 3.717%/16-25.01.2027	USD	200'000			200'000	168'055.48	0.01
6.000 HISCOX LTD 6%/22-22.09.2027	GBP	100'000			100'000	112'163.74	0.01
2.625 OOREDOO INTL FINANCE 2.625%/21-08.04.2031	USD		200'000		200'000	151'046.04	0.01
2.050 TRITON CONTAINER -144A- 2.05%/21-15.04.2026	USD	100'000			100'000	80'704.45	0.00
3.150 TRITON CONTAINER -144A- 3.15%/21-15.06.2031	USD	100'000			100'000	69'353.00	0.00
3.250 TRITON CONTAINER/TAL INT 3.25%/22-15.03.2032	USD	100'000			100'000	70'076.68	0.00
5.500 XLIT (subordinated) 5.5%/15-31.03.2045	USD	2'000		2'000			
						<b>942'196.23</b>	<b>0.05</b>
<b>Bulgaria</b>							
0.375 BULGARIA 0.375%/20-23.09.2030	EUR	8'000			8'000	6'187.98	0.00
1.375 BULGARIA 1.375%/20-23.09.2050	EUR	20'000			20'000	11'570.11	0.00
4.125 BULGARIA 4.125%/22-23.09.2029	EUR	100'000			100'000	97'771.35	0.01
4.375 BULGARIA 4.375%/23-13.05.2031	EUR		100'000		100'000	99'444.64	0.01
2.625 BULGARIA S. -2- 2.625%/15-26.03.2027	EUR	100'000			100'000	93'682.46	0.01
3.000 BULGARIA S. -5- 3%/16-21.03.2028	EUR	114'000			114'000	107'342.24	0.01
						<b>415'998.78</b>	<b>0.02</b>
<b>Canada</b>							
4.450 407 INTERNATIONAL 4.45%/11-15.11.2041	CAD		200'000		200'000	125'093.56	0.01
2.840 407 INTERNATIONAL INC S. -20-A1- 2.84%/20-07.03.2050	CAD	20'000			20'000	9'382.22	0.00
1.800 407 INTERNATIONAL INC S. -20-A2- -144A- 1.8%/20-22.05.2025	CAD		100'000		100'000	62'660.85	0.00
2.590 407 INTERNATIONAL INC S. -20-A3- -144A- 2.59%/20-25.05.2032	CAD	10'000			10'000	5'675.60	0.00
4.220 407 INTERNATIONAL INC S. -22-D1- 4.22%/22-14.02.2028	CAD		100'000		100'000	64'147.32	0.00
4.450 407 INTERNATIONAL INC S. -22-D2- 4.45%/22-14.08.2031	CAD	100'000			100'000	63'771.37	0.00
4.860 407 INTERNATIONAL INC S. -S23-A1- 4.86%/23-31.07.2053	CAD		200'000		200'000	132'836.11	0.01
1.751 ALECTRA INC S. -1- 1.751%/21-11.02.2031	CAD	50'000			50'000	27'468.53	0.00
5.225 ALECTRA INC S. -2022-1- 5.225%/22-14.11.2052	CAD	200'000		100'000	100'000	70'520.88	0.00
3.800 ALIMENTATION COUCHE-TARD -144A- 3.8%/20-25.01.2050	USD	100'000			100'000	66'742.18	0.00
4.603 ALIMENTATION COUCHE-TARD 4.603%/24-25.01.2029	CAD		100'000		100'000	64'969.27	0.00
2.075 ALTAGAS LTD 2.075%/20-30.05.2028	CAD	20'000			20'000	11'658.71	0.00
2.157 ALTAGAS LTD S. -21- 2.157%/20-10.06.2025	CAD	30'000			30'000	18'771.78	0.00
2.477 ALTAGAS LTD S. -23- 2.477%/20-30.11.2030	CAD	20'000			20'000	11'181.07	0.00
1.227 ALTAGAS LTD S. -24- 1.227%/21-18.03.2024	CAD	100'000		100'000			
2.166 ALTAGAS LTD S. -25- 2.166%/21-16.03.2027	CAD	50'000			50'000	30'102.31	0.00
4.692 ALTALINK LP 4.692%/22-28.11.2032	CAD	200'000			200'000	131'828.14	0.01
4.090 ALTALINK LP S. -2015-1- 4.09%/15-30.06.2045	CAD	20'000			20'000	11'927.09	0.00
5.463 ALTALINK LP S. -2023-1- 5.463%/23-11.10.2055	CAD		150'000		150'000	110'229.76	0.01
3.465 ARC RESOURCES LTD S. -2- 3.465%/21-10.03.2031	CAD	40'000			40'000	23'560.04	0.00
5.600 ARTIS REAL ESTATE S. -E- 5.6%/22-29.04.2025	CAD	150'000		150'000			
- BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/18-05.10.2028	USD	10'000		10'000			
- BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/21-22.07.2031	CAD	100'000			100'000	60'391.91	0.00
- BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/22-10.01.2037	USD	200'000			200'000	142'632.91	0.01
- BANK OF MONTREAL (subordinated) S. -J- FIX-TO-FRN FRN/20-17.06.2030	CAD	20'000			20'000	12'471.90	0.00
0.125 BANK OF MONTREAL 0.125%/22-26.01.2027	EUR	100'000			100'000	86'728.19	0.00
1.000 BANK OF MONTREAL 1%/21-09.09.2026	GBP	100'000			100'000	101'055.30	0.01
1.000 BANK OF MONTREAL 1%/22-05.04.2026	EUR	200'000			200'000	181'171.07	0.01

1032 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.551 BANK OF MONTREAL 1.551%/21-28.05.2026	CAD	50'000			50'000	30'400.53	0.00
2.100 BANK OF MONTREAL 2.1%/19-17.07.2024	AUD	20'000		20'000			
2.370 BANK OF MONTREAL 2.37%/20-03.02.2025	CAD	20'000		20'000			
3.375 BANK OF MONTREAL 3.375%/23-04.07.2026	EUR		200'000		200'000	190'143.57	0.01
3.650 BANK OF MONTREAL 3.65%/22-01.04.2027	CAD	100'000			100'000	63'021.48	0.00
4.309 BANK OF MONTREAL 4.309%/22-01.06.2027	CAD	100'000			100'000	64'188.43	0.00
4.609 BANK OF MONTREAL 4.609%/10.09.2025	CAD	20'000			20'000	12'949.73	0.00
4.709 BANK OF MONTREAL 4.709%/22-07.12.2027	CAD		200'000		200'000	129'874.75	0.01
5.039 BANK OF MONTREAL 5.039%/23-29.05.2028	CAD	100'000			100'000	65'763.92	0.00
5.300 BANK OF MONTREAL 5.3%/23-05.06.2026	USD	100'000			100'000	88'269.27	0.00
5.920 BANK OF MONTREAL 5.92%/23-25.09.2025	USD	100'000			100'000	88'963.86	0.00
3.300 BANK OF MONTREAL S. -E- 3.3%/19-05.02.2024	USD	10'000		10'000			
0.625 BANK OF MONTREAL S. -F- 0.625%/21-09.07.2024	USD	100'000		100'000			
1.250 BANK OF MONTREAL S. -F- 1.25%/21-15.09.2026	USD	100'000			100'000	80'139.08	0.00
1.850 BANK OF MONTREAL S. -F- 1.85%/20-01.05.2025	USD	154'000			154'000	130'291.03	0.01
2.150 BANK OF MONTREAL S. -F- 2.15%/22-08.03.2024	USD	200'000		200'000			
5.203 BANK OF MONTREAL S. -H- 5.203%/23-01.02.2028	USD		100'000		100'000	88'382.51	0.00
1.350 BANK OF NOVA SCO 1.35%/21-24.06.2026	USD	100'000			100'000	80'821.37	0.00
2.150 BANK OF NOVA SCO 2.15%/21-01.08.2031	USD	30'000			30'000	21'586.37	0.00
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/19-03.07.2029	CAD	100'000		100'000			
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/20- PERPETUAL	USD	10'000			10'000	8'435.43	0.00
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/22-04.05.2037	USD		100'000		100'000	78'816.56	0.00
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/23-02.08.2033	CAD		200'000		200'000	132'428.77	0.01
0.010 BANK OF NOVA SCOTIA 0.01%/20-18.03.2025	EUR	100'000			100'000	91'688.04	0.01
0.010 BANK OF NOVA SCOTIA 0.01%/21-14.09.2029	EUR	100'000			100'000	79'702.46	0.00
0.010 BANK OF NOVA SCOTIA 0.01%/21-15.12.2027	EUR	100'000			100'000	84'337.37	0.00
0.125 BANK OF NOVA SCOTIA 0.125%/19-04.09.2026	EUR	100'000			100'000	87'549.59	0.00
0.375 BANK OF NOVA SCOTIA 0.375%/22-26.03.2030	EUR	100'000			100'000	80'208.45	0.00
0.550 BANK OF NOVA SCOTIA 0.55%/20-15.09.2023	USD	20'000		20'000			
0.650 BANK OF NOVA SCOTIA 0.65%/21-31.07.2024	USD	200'000		200'000			
1.300 BANK OF NOVA SCOTIA 1.3%/20-11.06.2025	USD	10'000			10'000	8'369.24	0.00
1.300 BANK OF NOVA SCOTIA 1.3%/21-15.09.2026	USD	100'000			100'000	80'145.45	0.00
1.400 BANK OF NOVA SCOTIA 1.4%/20-01.11.2027	CAD	20'000			20'000	11'697.85	0.00
1.625 BANK OF NOVA SCOTIA 1.625%/20-01.05.2023	USD	4'000		4'000			
1.850 BANK OF NOVA SCOTIA 1.85%/21-02.11.2026	CAD	100'000		100'000			
1.950 BANK OF NOVA SCOTIA 1.95%/22-10.01.2025	CAD	100'000		100'000			
2.160 BANK OF NOVA SCOTIA 2.16%/20-03.02.2025	CAD	20'000			20'000	12'645.81	0.00
2.875 BANK OF NOVA SCOTIA 2.875%/22-03.05.2027	GBP	100'000			100'000	104'058.24	0.01
2.950 BANK OF NOVA SCOTIA 2.95%/22-08.03.2027	CAD	100'000			100'000	61'779.97	0.00
3.400 BANK OF NOVA SCOTIA 3.4%/19-11.02.2024	USD	214'000		214'000			
3.450 BANK OF NOVA SCOTIA 3.45%/22-11.04.2025	USD	100'000			100'000	86'225.82	0.00
4.500 BANK OF NOVA SCOTIA 4.5%/15-16.12.2025	USD	30'000			30'000	25'962.07	0.00
4.680 BANK OF NOVA SCOTIA 4.68%/24-01.02.2029	CAD		100'000		100'000	64'784.11	0.00
5.250 BANK OF NOVA SCOTIA 5.25%/23-12.06.2028	USD	200'000			200'000	176'990.32	0.01
5.500 BANK OF NOVA SCOTIA 5.5%/22-08.05.2026	CAD	100'000		100'000			
5.650 BANK OF NOVA SCOTIA 5.65%/23-01.02.2034	USD		200'000		200'000	178'888.78	0.01
1.188 BANK OF NOVA SCOTIA S. -CBL37- -144A- 1.188%/21-13.10.2026	USD	250'000			250'000	200'083.82	0.01
0.450 BANK OF NOVA SCOTIA S. -CBL42- 0.45%/22-16.03.2026	EUR	100'000			100'000	89'632.63	0.00
2.440 BANK OF NOVA SCOTIA S. -I- 2.44%/22-11.03.2024	USD	100'000		100'000			
2.951 BANK OF NOVA SCOTIA S. -I- 2.951%/22-11.03.2027	USD	100'000			100'000	82'891.79	0.00
4.850 BANK OF NOVA SCOTIA S. -I- 4.85%/23-01.02.2030	USD	200'000		100'000	100'000	86'858.36	0.00
3.000 BELL CANADA 3%/21-17.03.2031	CAD	100'000			100'000	57'942.49	0.00
4.050 BELL CANADA 4.05%/21-17.03.2051	CAD	50'000			50'000	26'791.16	0.00
4.350 BELL CANADA 4.35%/15-18.12.2045	CAD	100'000			100'000	57'058.24	0.00
5.250 BELL CANADA 5.25%/23-15.03.2029	CAD		100'000		100'000	66'503.06	0.00
2.900 BELL CANADA S. -M-43- 2.9%/16-12.08.2026	CAD	100'000			100'000	62'242.64	0.00
1.650 BELL CANADA S. -M-53- 1.65%/20-16.08.2027	CAD	20'000			20'000	11'884.90	0.00
2.200 BELL CANADA S. -M-56- 2.2%/21-29.05.2028	CAD	50'000			50'000	29'578.33	0.00
4.550 BELL CANADA S. -M-58- 4.55%/23-09.02.2030	CAD		100'000		100'000	64'226.56	0.00
5.150 BELL CANADA S. -M-59- 5.15%/23-09.02.2053	CAD	100'000			100'000	63'753.14	0.00
5.150 BELL CANADA S. -M-60- 5.15%/23-14.11.2028	CAD		200'000	100'000	100'000	66'123.49	0.00
3.650 BELL CANADA S. -US-4- 3.65%/21-17.03.2051	USD	100'000			100'000	64'827.36	0.00
3.650 BELL CANADA S. -US-7- 3.65%/22-15.08.2052	USD	100'000			100'000	64'735.04	0.00
0.990 BMW CANADA INC S. -X- 0.99%/21-14.01.2025	CAD	15'000			15'000	9'419.15	0.00
4.760 BMW CANADA INC S. -Y- 4.76%/23-10.02.2025	CAD		100'000	100'000			
4.950 BRITISH COLUMBIA 4.95%/08-18.06.2040	CAD	100'000			100'000	69'457.56	0.00
5.700 BRITISH COLUMBIA 5.7%/98-18.06.2029	CAD	40'000			40'000	28'122.73	0.00
2.800 BRITISH COLUMBIA BCCD.35 2.8%/14-18.06.2048	CAD	410'000			410'000	204'698.30	0.01
0.900 BRITISH COLUMBIA PROV OF 0.9%/21-20.07.2026	USD	150'000			150'000	120'856.83	0.01
1.300 BRITISH COLUMBIA PROV OF 1.3%/21-29.01.2031	USD	100'000			100'000	71'388.57	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.550 BRITISH COLUMBIA PROV OF 1.55%/21-18.06.2031	CAD	170'000			170'000	93'203.73	0.01
1.750 BRITISH COLUMBIA PROV OF 1.75%/19-27.09.2024	USD	100'000		100'000			
2.750 BRITISH COLUMBIA PROV OF 2.75%/21-18.06.2052	CAD	150'000			150'000	73'487.00	0.00
3.200 BRITISH COLUMBIA PROV OF 3.2%/22-18.06.2032	CAD	100'000			100'000	60'801.80	0.00
4.150 BRITISH COLUMBIA PROV OF 4.15%/24-18.06.2034	CAD		100'000		100'000	64'716.04	0.00
4.250 BRITISH COLUMBIA PROV OF 4.25%/22-18.12.2053	CAD	60'000	100'000		160'000	104'017.30	0.01
4.800 BRITISH COLUMBIA PROV OF 4.8%/23-15.11.2028	USD		200'000		200'000	178'158.89	0.01
2.950 BRITISH COLUMBIA PROV OF S. -BCCD 39- 2.95%/18-18.06.2050	CAD	140'000			140'000	71'588.47	0.00
2.200 BRITISH COLUMBIA PROV OF S. -BCCD 40- 2.2%/19-18.06.2030	CAD	300'000			300'000	175'562.27	0.01
3.550 BRITISH COLUMBIA PROV OF S. -BCCD-45- 3.55%/23-18.06.2033	CAD		300'000		300'000	185'729.34	0.01
4.200 BRITISH COLUMBIA PROV OF S. -BCUSG-1- 4.2%/23-06.07.2033	USD		200'000		200'000	170'184.52	0.01
3.500 BROOKFIELD FINANCE INC 3.5%/20-30.03.2051	USD	10'000			10'000	6'253.41	0.00
4.350 BROOKFIELD FINANCE INC 4.35%/20-15.04.2030	USD	8'000			8'000	6'672.46	0.00
4.700 BROOKFIELD FINANCE INC 4.7%/17-20.09.2047	USD	205'000			205'000	153'171.66	0.01
4.000 BROOKFIELD FINANCIAL 4%/17-01.04.2024	USD	30'000		22'000	8'000	7'028.79	0.00
5.710 BROOKFIELD INFRA FIN ULC 5.71%/23-27.07.2030	CAD		100'000	50'000	50'000	33'606.96	0.00
5.950 BROOKFIELD INFRA FIN ULC S. -S14- 5.95%/23-27.07.2053	CAD		200'000	100'000	100'000	69'427.52	0.00
3.330 BROOKFIELD RENEWABLE PAR S. -14- 3.33%/20-13.08.2050	CAD	10'000			10'000	4'652.34	0.00
2.950 CAMECO CORPORATION S. -H- 2.95%/20-21.10.2027	CAD	40'000			40'000	24'418.20	0.00
8.000 CANADA 8%/96-01.06.2027	CAD	100'000	150'000		250'000	183'439.32	0.01
0.750 CANADA GOVERNMENT 0.75%/21-19.05.2026	USD	100'000			100'000	80'947.09	0.00
1.500 CANADA GOVERNMENT 1.5%/15-01.06.2026	CAD	630'000			630'000	387'159.24	0.02
1.625 CANADA GOVERNMENT 1.625%/20-22.01.2025	USD	20'000	125'000	145'000			
2.250 CANADA GOVERNMENT 2.25%/14-01.06.2025	CAD	590'000			590'000	372'924.11	0.02
2.500 CANADA GOVERNMENT 2.5%/13-01.06.2024	CAD	459'000		459'000			
2.875 CANADA GOVERNMENT 2.875%/22-28.04.2025	USD	200'000		200'000			
3.750 CANADA GOVERNMENT 3.75%/23-26.04.2028	USD		165'000		165'000	141'657.51	0.01
4.000 CANADA GOVERNMENT 4%/08-01.06.2041	CAD	635'000		100'000	535'000	371'181.53	0.02
5.000 CANADA GOVERNMENT 5%/04-01.06.2037	CAD	570'000		100'000	470'000	353'584.36	0.02
5.750 CANADA GOVERNMENT 5.75%/01-01.06.2033	CAD	480'000			480'000	365'670.69	0.02
5.750 CANADA GOVERNMENT 5.75%/98-01.06.2029	CAD	479'000			479'000	343'892.84	0.02
2.750 CANADA GOVERNMENT S. C939 2.75%/14-01.12.2064	CAD	399'000			399'000	227'256.17	0.01
2.750 CANADA GOVERNMENT S. -D358- 2.75%/14-01.12.2048	CAD	548'000	100'000		648'000	375'569.90	0.02
1.000 CANADA GOVERNMENT S. -F825- 1%/16-01.06.2027	CAD	615'000			615'000	366'860.64	0.02
3.500 CANADA GOVERNMENT S. Z568 3.5%/11-01.12.2045	CAD	605'000	150'000	150'000	605'000	396'789.94	0.02
1.100 CANADA HOUSING TRUST -144A- 1.1%/21-15.12.2026	CAD	400'000			400'000	239'669.32	0.01
1.900 CANADA HOUSING TRUST -144A- 1.9%/21-15.03.2031	CAD	200'000			200'000	114'627.43	0.01
2.350 CANADA HOUSING TRUST -144A- 2.35%/17-15.06.2027	CAD	120'000			120'000	74'070.07	0.00
2.450 CANADA HOUSING TRUST -144A- 2.45%/22-15.12.2031	CAD	100'000			100'000	58'947.05	0.00
3.950 CANADA HOUSING TRUST -144A- 3.95%/23-15.06.2028	CAD		200'000		200'000	130'380.11	0.01
4.150 CANADA HOUSING TRUST -144A- 4.15%/23-15.06.2033	CAD		200'000		200'000	132'580.85	0.01
3.650 CANADA HOUSING TRUST 3.65%/23-15.06.2033	CAD		400'000		400'000	255'151.46	0.01
1.950 CANADA HOUSING TRUST NÂ*1 S. -67- 1.95%/15-15.12.2025	CAD	230'000			230'000	143'229.19	0.01
1.900 CANADA HOUSING TRUST NÂ*1 S. -73- 1.9%16-19.05.2026	CAD	100'000			100'000	61'510.54	0.00
1.600 CANADA HOUSING TRUST S. -101- -144A- 1.6%/21-15.12.2031	CAD	400'000			400'000	220'970.56	0.01
2.150 CANADA HOUSING TRUST S. -104- -144A- 2.15%/21-15.12.2031	CAD	400'000			400'000	230'498.29	0.01
1.550 CANADA HOUSING TRUST S. -105- -144A- 1.55%/21-15.12.2026	CAD	200'000			200'000	121'355.46	0.01
3.550 CANADA HOUSING TRUST S. -107- -144A- 3.55%/22-15.09.2032	CAD	400'000			400'000	253'977.34	0.01
3.800 CANADA HOUSING TRUST S. -109- -144A- 3.8%/22-15.06.2027	CAD	350'000			350'000	226'075.83	0.01
3.600 CANADA HOUSING TRUST S. -110- -144A- 3.6%/22-15.12.2027	CAD	300'000			300'000	192'744.22	0.01
3.100 CANADA HOUSING TRUST S. -113- -144A- 3.1%/23-15.06.2028	CAD		300'000		300'000	189'090.10	0.01
4.250 CANADA HOUSING TRUST S. -117- -144A- 4.25%/23-15.12.2028	CAD		400'000		400'000	264'580.94	0.01
4.250 CANADA HOUSING TRUST S. -118- -144A- 4.25%/23-15.03.2034	CAD		200'000		200'000	133'713.48	0.01
2.900 CANADA HOUSING TRUST S. 58 2.9%/14-15.06.2024	CAD	360'000		360'000			
2.550 CANADA HOUSING TRUST S. 62 2.55%/14-15.03.2025	CAD	150'000		150'000			
2.650 CANADA HOUSING TRUST S. -82- -144A- 2.65%/18-15.03.2028	CAD	50'000			50'000	31'010.53	0.00
2.650 CANADA HOUSING TRUST S. -85- -144A- 2.65%/18-15.12.2028	CAD	200'000			200'000	123'346.01	0.01
2.100 CANADA HOUSING TRUST S. -88- -144A- 2.1%/19-15.09.2029	CAD	190'000			190'000	113'033.01	0.01
1.800 CANADA HOUSING TRUST S. -90- -144A- 1.8%/19-15.12.2024	CAD	170'000		170'000			
1.750 CANADA HOUSING TRUST S. -92- -144A- 1.75%/20-15.06.2030	CAD	280'000			280'000	161'075.24	0.01
0.950 CANADA HOUSING TRUST S. -93- -144A- 0.95%/20-15.06.2025	CAD	590'000			590'000	366'036.17	0.02
1.100 CANADA HOUSING TRUST S. -95- -144A- 1.1%/20-15.03.2031	CAD	240'000			240'000	129'931.58	0.01
1.400 CANADA HOUSING TRUST S. -97- -144A- 1.4%/21-15.03.2031	CAD	190'000			190'000	105'125.48	0.01
1.250 CANADA HOUSING TRUST S. -98- -144A- 1.25%/21-15.06.2026	CAD	350'000			350'000	212'854.29	0.01
9.000 CANADA S. -A76- 9%/94-01.06.2025	CAD	220'000		100'000	120'000	82'122.59	0.00
0.250 CANADIAN GOVERNMENT 0.25%/20-01.03.2026	CAD	1'370'000			1'370'000	824'840.06	0.05
0.250 CANADIAN GOVERNMENT 0.25%/20-01.04.2024	CAD	1'321'000		1'321'000			
0.500 CANADIAN GOVERNMENT 0.5%/20-01.09.2025	CAD	1'710'000	300'000	150'000	1'860'000	1'141'280.34	0.06
0.500 CANADIAN GOVERNMENT 0.5%/20-01.12.2030	CAD	1'530'000			1'530'000	816'275.37	0.04
0.750 CANADIAN GOVERNMENT 0.75%/21-01.10.2024	CAD	380'000		380'000			
1.000 CANADIAN GOVERNMENT 1%/21-01.09.2026	CAD	930'000			930'000	562'170.89	0.03

1034 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.250	CANADIAN GOVERNMENT 1.25%/19-01.03.2025	CAD	498'000	300'000	798'000			
1.250	CANADIAN GOVERNMENT 1.25%/21-01.03.2027	CAD	600'000	150'000		452'355.25	0.02	
1.500	CANADIAN GOVERNMENT 1.5%/21-01.06.2031	CAD	1'580'000	200'000	150'000	923'041.90	0.05	
1.500	CANADIAN GOVERNMENT 1.5%/21-01.12.2031	CAD	1'200'000	150'000	150'000	673'589.60	0.04	
1.500	CANADIAN GOVERNMENT 1.5%/22-01.04.2025	CAD	450'000		450'000	282'749.16	0.02	
1.500	CANADIAN GOVERNMENT 1.5%/22-01.05.2024	CAD	350'000		350'000			
1.750	CANADIAN GOVERNMENT 1.75%/21-01.12.2053	CAD	1'180'000	150'000	150'000	536'164.44	0.03	
2.000	CANADIAN GOVERNMENT 2%/17-01.06.2028	CAD	475'000	150'000		625'000	0.02	
2.000	CANADIAN GOVERNMENT 2%/22-01.06.2032	CAD	850'000	180'000		1'030'000	0.03	
2.250	CANADIAN GOVERNMENT 2.25%/22-01.12.2029	CAD	200'000			200'000	0.01	
2.500	CANADIAN GOVERNMENT 2.5%/22-01.12.2032	CAD	800'000		800'000	480'228.96	0.03	
2.750	CANADIAN GOVERNMENT 2.75%/22-01.08.2024	CAD	400'000		400'000			
2.750	CANADIAN GOVERNMENT 2.75%/22-01.09.2027	CAD	650'000		650'000	408'927.88	0.02	
2.750	CANADIAN GOVERNMENT 2.75%/23-01.06.2033	CAD		700'000	700'000	427'893.91	0.02	
2.750	CANADIAN GOVERNMENT 2.75%/23-01.12.2055	CAD	200'000	250'000		450'000	0.01	
3.000	CANADIAN GOVERNMENT 3%/22-01.10.2025	CAD	400'000		400'000	254'351.65	0.01	
3.000	CANADIAN GOVERNMENT 3%/22-01.11.2024	CAD	300'000		300'000			
3.000	CANADIAN GOVERNMENT 3%/23-01.04.2026	CAD	200'000	300'000		500'000	0.02	
3.245	CANADIAN GOVERNMENT 3.245%/22-24.08.2027	CAD	200'000		150'000	50'000	31'968.90	0.00
3.250	CANADIAN GOVERNMENT 3.25%/23-01.09.2028	CAD		841'000	100'000	741'000	474'027.01	0.03
3.250	CANADIAN GOVERNMENT 3.25%/23-01.12.2033	CAD		850'000		850'000	541'154.89	0.03
3.500	CANADIAN GOVERNMENT 3.5%/22-01.03.2028	CAD	500'000	200'000		700'000	452'009.21	0.02
3.500	CANADIAN GOVERNMENT 3.5%/23-01.08.2025	CAD		450'000		450'000	288'468.08	0.02
3.750	CANADIAN GOVERNMENT 3.75%/22-01.02.2025	CAD	500'000		200'000	700'000		
3.750	CANADIAN GOVERNMENT 3.75%/23-01.05.2025	CAD		470'000		470'000	302'427.96	0.02
4.000	CANADIAN GOVERNMENT 4%/23-01.03.2029	CAD		500'000		500'000	330'885.96	0.02
4.500	CANADIAN GOVERNMENT 4.5%/23-01.02.2026	CAD		700'000		700'000	457'073.98	0.02
4.500	CANADIAN GOVERNMENT 4.5%/23-01.11.2025	CAD		700'000		700'000	455'741.88	0.02
2.000	CANADIAN GOVERNMENT S. -H722- 2%/17-01.12.2051	CAD	1'870'000	350'000	150'000	2'070'000	1'011'339.18	0.06
2.250	CANADIAN GOVERNMENT S. -J397- 2.25%/18-01.06.2029	CAD	475'000	150'000	150'000	475'000	290'193.78	0.02
2.250	CANADIAN GOVERNMENT S. -J546- 2.25%/18-01.03.2024	CAD	200'000			200'000		
1.500	CANADIAN GOVERNMENT S. -J967- 1.5%/19-01.09.2024	CAD	710'000		710'000			
1.250	CANADIAN GOVERNMENT S. -K379- 1.25%/19-01.06.2030	CAD	1'680'000	150'000	150'000	1'680'000	953'881.69	0.05
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/20-21.07.2030	CAD	40'000			40'000	24'855.62	0.00
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/21-21.04.2031	CAD	30'000			30'000	18'234.62	0.00
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/22-07.04.2032	CAD	100'000			100'000	63'176.89	0.00
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/23-20.01.2033	CAD		100'000		100'000	65'270.23	0.00
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/23-20.04.2033	CAD		100'000		100'000	65'292.31	0.00
0.010	CANADIAN IMPERIAL BANK 0.01%/21-30.04.2029	EUR	200'000			200'000	161'632.80	0.01
0.500	CANADIAN IMPERIAL BANK 0.5%/20-14.12.2023	USD	230'000		230'000			
0.950	CANADIAN IMPERIAL BANK 0.95%/20-23.06.2023	USD	20'000		20'000			
0.950	CANADIAN IMPERIAL BANK 0.95%/20-23.10.2025	USD	20'000			20'000	16'461.77	0.00
1.000	CANADIAN IMPERIAL BANK 1%/21-18.10.2024	USD	100'000		100'000			
1.100	CANADIAN IMPERIAL BANK 1.1%/21-19.01.2026	CAD	10'000			10'000	6'078.67	0.00
1.250	CANADIAN IMPERIAL BANK 1.25%/21-22.06.2026	USD	30'000			30'000	24'216.97	0.00
1.700	CANADIAN IMPERIAL BANK 1.7%/21-15.07.2026	CAD	100'000			100'000	60'804.57	0.00
1.875	CANADIAN IMPERIAL BANK 1.875%/22-27.01.2026	GBP	100'000		100'000			
2.000	CANADIAN IMPERIAL BANK 2%/20-17.04.2025	CAD	30'000		30'000			
2.250	CANADIAN IMPERIAL BANK 2.25%/20-28.01.2025	USD	10'000			10'000	8'565.84	0.00
2.250	CANADIAN IMPERIAL BANK 2.25%/22-07.01.2027	CAD	200'000	100'000	100'000	200'000	121'504.04	0.01
3.100	CANADIAN IMPERIAL BANK 3.1%/19-02.04.2024	USD	14'000			14'000	12'301.48	0.00
3.300	CANADIAN IMPERIAL BANK 3.3%/22-07.04.2025	USD	100'000			100'000	86'020.51	0.00
3.450	CANADIAN IMPERIAL BANK 3.45%/22-07.04.2027	USD	100'000			100'000	83'925.07	0.00
3.600	CANADIAN IMPERIAL BANK 3.6%/22-07.04.2032	USD	100'000			100'000	78'609.38	0.00
4.950	CANADIAN IMPERIAL BANK 4.95%/22-29.06.2027	CAD	200'000		200'000	130'696.30	0.01	
5.500	CANADIAN IMPERIAL BANK 5.5%/23-14.01.2028	CAD		200'000		200'000	133'312.45	0.01
0.375	CANADIAN IMPERIAL BANK S. -CBL39- 0.375%/22-10.03.2026	EUR	100'000			100'000	89'584.99	0.00
2.950	CANADIAN NAT RAILWAY 2.95%/14-21.11.2024	USD	200'000		200'000			
3.200	CANADIAN NATIONAL RAILWAY 3.2%/16-02.08.2046	USD	4'000			4'000	2'611.01	0.00
2.450	CANADIAN NATL RAILWAY 2.45%/20-01.05.2050	USD	50'000			50'000	27'453.19	0.00
3.650	CANADIAN NATL RAILWAY 3.65%/18-03.02.2048	USD	100'000			100'000	69'746.01	0.00
4.400	CANADIAN NATL RAILWAY 4.4%/22-05.08.2052	USD	50'000			50'000	38'774.38	0.00
5.850	CANADIAN NATL RAILWAY 5.85%/23-01.11.2033	USD		200'000		200'000	186'911.32	0.01
6.450	CANADIAN NATL RESOURCES 6.45%/02-30.06.2033	USD	100'000			100'000	92'580.42	0.01
6.250	CANADIAN NATURAL RESOURCES 6.25%/07-15.03.2038	USD	100'000			100'000	90'292.58	0.00
1.350	CANADIAN PACIFIC RAILWAY 1.35%/21-02.12.2024	USD	100'000		100'000			
1.750	CANADIAN PACIFIC RAILWAY 1.75%/21-02.12.2026	USD	100'000			100'000	80'730.98	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000	CANADIAN PACIFIC RAILWAY 3%/21-02.12.2041	USD	100'000		100'000	74'211.18	0.00
3.100	CANADIAN PACIFIC RAILWAY 3.1%/21-02.12.2051	USD	100'000		100'000	59'897.25	0.00
4.700	CANADIAN PACIFIC RAILWAY 4.7%/23-01.05.2048	USD		100'000	100'000	77'433.38	0.00
4.950	CANADIAN PACIFIC RAILWAY 4.95%/23-15.08.2045	USD		100'000	100'000	80'717.08	0.00
6.125	CANADIAN PACIFIC RAILWAY COMPANY 6.125%/15-15.09.2015	USD		50'000	50'000	46'275.97	0.00
1.818	CANADIAN WESTERN BANK 1.818%/20-16.12.2027	CAD	50'000		50'000	29'194.54	0.00
1.926	CANADIAN WESTERN BANK 1.926%/21-16.04.2026	CAD	100'000	100'000			
3.859	CANADIAN WESTERN BANK 3.859%/22-21.04.2025	CAD	100'000	100'000			
1.000	CDP FINANCIAL INC -144A- 1%/21-26.05.2026	USD	250'000	250'000			
1.750	CDP FINANCIAL INC -144A- 1.75%/22-01.02.2027	USD	250'000		250'000	202'716.98	0.01
3.150	CDP FINANCIAL INC -144A- 3.15%/14-24.07.2024	USD	250'000	250'000			
5.600	CDP FINANCIAL INC -144A- 5.6%/09-25.11.2039	USD	250'000	250'000			
4.200	CDP FINANCIAL INC 4.2%/23-02.12.2030	CAD		250'000	250'000	163'159.81	0.01
1.125	CDP FINANCIAL INC S. -8- 1.125%/22-06.04.2027	EUR	200'000	100'000	100'000	89'645.02	0.00
6.750	CENOVUS ENERGY 6.75%/10-15.11.2039	USD	5'000		5'000	4'771.76	0.00
2.650	CENOVUS ENERGY INC 2.65%/21-15.01.2032	USD	100'000		100'000	72'046.69	0.00
3.600	CENOVUS ENERGY INC 3.6%/17-10.03.2027	CAD	100'000		100'000	62'904.34	0.00
3.750	CENOVUS ENERGY INC 3.75%/21-15.02.2052	USD	100'000		100'000	62'861.44	0.00
1.450	CGI INC 1.45%/22-14.09.2026	USD	100'000		100'000	79'850.99	0.00
2.100	CGI INC 2.1%/21-18.09.2028	CAD	100'000		100'000	58'369.18	0.00
2.300	CGI INC 2.3%/22-14.09.2031	USD	100'000		100'000	70'438.58	0.00
5.699	CHOICE PROPERTIES REIT S. -T- 5.699%/23-28.02.2034	CAD		100'000	100'000	66'961.04	0.00
1.500	CNH INDUSTRIAL CAPITAL 1.5%/21-01.10.2024	CAD	50'000	50'000			
5.500	CNH INDUSTRIAL CAPITAL 5.5%/23-11.08.2026	CAD		200'000	100'000	65'759.75	0.00
2.991	COGECO COMMUNICATIONS 2.991%/21-22.09.2031	CAD	100'000		100'000	56'192.25	0.00
4.250	CPPIB CAPITAL INC -144A- 4.25%/23-20.07.2028	USD		250'000	250'000	217'520.33	0.01
4.200	CPPIB CAPITAL INC 4.2%/23-02.05.2028	AUD		100'000	100'000	56'735.36	0.00
3.250	CPPIB CAPITAL INC S. -57- 3.25%/23-08.03.2028	CAD		500'000	500'000	315'993.99	0.02
2.686	CROMBIE REAL ESTATE INV S. -H- 2.686%/20-31.03.2028	CAD	20'000		20'000	11'831.94	0.00
3.211	CROMBIE REAL ESTATE INV S. -I- 3.211%/20-09.10.2030	CAD	20'000		20'000	11'444.29	0.00
5.244	CROMBIE REAL ESTATE INV S. -K- 5.244%/23-28.09.2029	CAD		100'000	100'000	65'027.01	0.00
5.828	CT REAL ESTATE INV TRUST 5.828%/23-14.06.2028	CAD		100'000	100'000	66'687.77	0.00
2.963	CU INC 2.963%/19-07.09.2049	CAD	20'000		20'000	9'691.33	0.00
3.174	CU INC 3.174%/21-05.09.2051	CAD	100'000		100'000	49'969.64	0.00
4.773	CU INC 4.773%/22-14.09.2052	CAD	100'000	50'000	50'000	32'962.26	0.00
1.650	DAIMLER CANADA FINANCE 1.65%/20-22.09.2025	CAD	10'000		10'000	6'187.21	0.00
5.180	DAIMLER TRUCKS FI CANADA 5.18%/22-19.09.2025	CAD	100'000	100'000			
5.134	EAGLE CREDIT CARD TRUST 5.134%/23-17.06.2028	CAD		100'000	100'000	65'972.02	0.00
1.600	ELEMENT FLEET MANAGEMENT -144A- 1.6%/21-06.04.2024	USD	100'000	100'000			
6.319	ELEMENT FLEET MANAGEMENT -144A- 6.319%/23-04.12.2028	USD		200'000	200'000	180'624.55	0.01
4.000	ENBRIDGE 4%/01.10.2023	USD	30'000	30'000			
2.900	ENBRIDGE GAS INC 2.9%/20-01.04.2030	CAD	10'000		10'000	5'975.08	0.00
3.200	ENBRIDGE GAS INC 3.2%/21-15.09.2051	CAD	100'000		100'000	49'457.61	0.00
3.650	ENBRIDGE GAS INC 3.65%/20-01.04.2050	CAD	20'000		20'000	10'826.28	0.00
4.150	ENBRIDGE GAS INC 4.15%/22-17.08.2032	CAD	100'000	50'000	50'000	31'551.30	0.00
5.460	ENBRIDGE GAS INC 5.46%/23-06.10.2028	CAD		100'000	100'000	67'785.00	0.00
2.440	ENBRIDGE INC 2.44%/20-02.06.2025	CAD	30'000		30'000	18'868.24	0.00
2.500	ENBRIDGE INC 2.5%/21-01.08.2033	USD		100'000	100'000	69'584.15	0.00
3.100	ENBRIDGE INC 3.1%/21-21.09.2033	CAD	100'000		100'000	55'402.32	0.00
3.400	ENBRIDGE INC 3.4%/21-01.08.2051	USD	30'000		30'000	18'420.99	0.00
4.000	ENBRIDGE INC 4%/19-15.11.2049	USD	50'000		50'000	34'043.65	0.00
4.100	ENBRIDGE INC 4.1%/21-21.09.2051	CAD	100'000		100'000	52'263.03	0.00
5.700	ENBRIDGE INC 5.7%/23-08.03.2033	USD		100'000	100'000	89'131.17	0.00
5.760	ENBRIDGE INC 5.76%/23-26.05.2053	CAD		100'000	100'000	67'584.21	0.00
6.200	ENBRIDGE INC 6.2%/23-15.11.2030	USD		200'000	200'000	184'654.44	0.01
2.820	ENBRIDGE PIPELINES INC 2.82%/21-12.05.2031	CAD	50'000		50'000	28'613.71	0.00
3.450	ENBRIDGE PIPELINES INC 3.45%/15-29.09.2025	CAD	10'000		10'000	6'346.01	0.00
4.200	ENBRIDGE PIPELINES INC 4.2%/21-12.05.2051	CAD	40'000		40'000	21'484.17	0.00
5.820	ENBRIDGE PIPELINES INC 5.82%/23-17.08.2053	CAD		200'000	100'000	68'777.71	0.00
0.010	EQUITABLE BANK 0.01%/21-16.09.2024	EUR	100'000		100'000		
1.876	EQUITABLE BANK 1.876%/20-26.11.2025	CAD	20'000		20'000	12'234.47	0.00
1.983	EQUITABLE BANK 1.983%/21-09.05.2024	CAD	100'000	100'000			
3.362	EQUITABLE BANK 3.362%/22-02.03.2026	CAD	100'000	100'000			
0.500	EXPORT DEVELOPMNT CANADA 0.5%/22-25.02.2027	EUR	100'000		100'000	88'484.39	0.00
1.650	EXPORT DEVELOPMNT CANADA 1.65%/19-31.07.2024	CAD	10'000	10'000			
2.625	EXPORT DEVELOPMNT CANADA 2.625%/19-21.02.2024	USD	40'000	40'000			
2.625	EXPORT DEVELOPMNT CANADA 2.625%/24-18.01.2029	EUR		200'000	200'000	187'980.49	0.01
2.875	EXPORT DEVELOPMNT CANADA 2.875%/23-19.01.2028	EUR		100'000	100'000	94'974.59	0.01
3.000	EXPORT DEVELOPMNT CANADA 3%/22-25.05.2027	USD	100'000		100'000	84'099.79	0.00
3.375	EXPORT DEVELOPMNT CANADA 3.375%/22-26.08.2025	USD	200'000		200'000	172'344.32	0.01
4.375	EXPORT DEVELOPMNT CANADA 4.375%/23-29.06.2026	USD		200'000	200'000	175'061.72	0.01

1036 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- FED CAISSES DESJARDINS (subordinated) FIX-TO-FRN FRN/21-28.05.2031	CAD	100'000			100'000	60'660.52	0.00
- FED CAISSES DESJARDINS (subordinated) S. -Z- FIX-TO-FRN FRN/20-26.05.2030	CAD	20'000			20'000	12'608.62	0.00
0.010 FED CAISSES DESJARDINS 0.01%/21-08.04.2026	EUR	100'000			100'000	88'683.54	0.00
1.093 FED CAISSES DESJARDINS 1.093%/21-21.01.2026	CAD	15'000			15'000	9'115.52	0.00
1.587 FED CAISSES DESJARDINS 1.587%/21-10.09.2026	CAD	100'000		100'000			
4.550 FED CAISSES DESJARDINS -144A- 4.55%/22-23.08.2027	USD	200'000			200'000	172'760.55	0.01
2.875 FED CAISSES DESJARDINS 2.875%/22-28.11.2024	EUR	200'000		200'000			
4.407 FED CAISSES DESJARDINS 4.407%/22-19.05.2027	CAD	100'000			100'000	64'329.87	0.00
5.200 FED CAISSES DESJARDINS 5.2%/22-01.10.2025	CAD	200'000		200'000			
5.467 FED CAISSES DESJARDINS 5.467%/23-17.11.2028	CAD		100'000		100'000	66'837.76	0.00
5.475 FED CAISSES DESJARDINS 5.475%/23-16.08.2028	CAD		200'000	100'000	100'000	66'954.40	0.00
1.200 FED CAISSES DESJARDINS S. -CBL13- -144A- 1.2%/21-14.10.2026	USD	250'000			250'000	199'783.47	0.01
2.000 FED CAISSES DESJARDINS S. -CBL15- 2%/22-31.08.2026	EUR	100'000			100'000	92'012.02	0.01
3.447 FIRST CAP REAL ESTATE S. -A- 3.447%/20-01.03.2028	CAD	20'000			20'000	12'115.54	0.00
2.961 FIRST NATIONAL FINANCIAL S. -3- 2.961%/20-17.11.2025	CAD	30'000		30'000			
2.180 FORTIS INC 2.18%/21-15.05.2028	CAD	100'000		50'000	50'000	29'746.22	0.00
4.431 FORTIS INC 4.431%/22-31.05.2029	CAD	100'000		50'000	50'000	32'315.10	0.00
5.877 FORTIS INC 5.877%/23-08.11.2033	CAD		100'000		100'000	69'021.19	0.00
2.632 FORTISALBERTA INC 2.632%/20-08.06.2051	CAD	10'000			10'000	4'442.46	0.00
2.420 FORTISBC ENERGY INC 2.42%/21-18.07.2031	CAD	120'000		70'000	50'000	28'393.65	0.00
4.670 FORTISBC ENERGY INC 4.67%/22-28.11.2052	CAD	200'000		100'000	100'000	64'679.08	0.00
2.540 FORTISBC ENERGY INC S. -33- 2.54%/20-13.07.2050	CAD	20'000			20'000	8'811.54	0.00
2.450 GIBSON ENERGY INC 2.45%/20-14.07.2025	CAD	40'000			40'000	25'052.99	0.00
2.850 GIBSON ENERGY INC 2.85%/20-14.07.2027	CAD	20'000			20'000	12'191.39	0.00
5.750 GIBSON ENERGY INC 5.75%/23-12.07.2033	CAD		100'000	50'000	50'000	33'673.87	0.00
5.800 GIBSON ENERGY INC 5.8%/23-12.07.2026	CAD		100'000		100'000	65'018.69	0.00
6.200 GIBSON ENERGY INC 6.2%/23-12.07.2053	CAD		100'000	50'000	50'000	35'109.52	0.00
6.980 GREATER TORONTO AIRPORT S. 02-3 6.98%/02-15.10.2032	CAD		100'000		100'000	75'450.95	0.00
1.540 GREATER TORONTO AIRPORTS S. -1- 1.54%/20-03.05.2028	CAD	150'000			150'000	87'687.17	0.00
3.150 GREATER TORONTO AIRPORTS S. -1- 3.15%/21-05.10.2051	CAD	150'000			150'000	76'192.49	0.00
2.379 GREAT-WEST LIFECO INC 2.379%/20-14.05.2030	CAD	10'000			10'000	5'802.73	0.00
2.981 GREAT-WEST LIFECO INC 2.981%/20-08.07.2050	CAD	20'000			20'000	9'590.03	0.00
4.700 GREAT-WEST LIFECO INC 4.7%/22-16.11.2029	EUR	100'000			100'000	99'760.05	0.01
2.950 HCN CANADIAN HLDNGS-1 LP 2.95%/19-15.01.2027	CAD	20'000			20'000	12'078.90	0.00
1.646 HONDA CANADA FINANCE INC 1.646%/21-25.02.2028	CAD	140'000			140'000	81'497.99	0.00
1.711 HONDA CANADA FINANCE INC 1.711%/21-28.09.2026	CAD	100'000			100'000	60'516.26	0.00
1.337 HONDA CANADA FINANCE INC S. -2- 1.337%/20-17.03.2026	CAD	10'000			10'000	6'076.12	0.00
0.010 HSBC BANK CANADA 0.01%/21-14.09.2026	EUR	100'000			100'000	87'623.92	0.00
1.782 HSBC BANK CANADA 1.782%/21-20.05.2026	USD	50'000			50'000	30'549.11	0.00
3.403 HSBC BANK CANADA 3.403%/22-24.03.2025	CAD	100'000		100'000			
6.800 HUSKY ENERGY INC 6.8%/07-15.09.2037	USD	60'000		60'000			
1.760 HYDRO ONE INC 1.76%/20-28.02.2025	CAD	10'000			10'000	6'307.18	0.00
4.460 HYDRO ONE INC 4.46%/23-27.01.2053	CAD		100'000	50'000	50'000	31'435.68	0.00
4.850 HYDRO ONE INC 4.85%/23-30.11.2054	CAD		100'000		100'000	67'021.57	0.00
2.970 HYDRO ONE INC S. -40- 2.97%/18-26.06.2025	CAD	20'000			20'000	12'689.27	0.00
2.160 HYDRO ONE INC S. -46- 2.16%/20-28.02.2030	CAD	10'000			10'000	5'764.24	0.00
2.710 HYDRO ONE INC S. -47- 2.71%/20-28.02.2050	CAD	20'000			20'000	9'212.42	0.00
1.690 HYDRO ONE INC S. -49- 1.69%/20-16.01.2031	CAD	10'000			10'000	5'521.28	0.00
6.590 HYDRO ONE INC S. -5- 6.59%/03-22.04.2043	CAD	50'000			50'000	40'006.85	0.00
2.230 HYDRO ONE INC S. -50- 2.23%/21-17.09.2031	CAD	100'000			100'000	56'209.23	0.00
3.100 HYDRO ONE INC S. -51- 3.1%/21-15.09.2051	CAD	100'000			100'000	49'277.34	0.00
1.410 HYDRO ONE LTD 1.41%/20-15.10.2027	CAD	20'000			20'000	11'764.41	0.00
2.000 HYDRO-QUEBEC 2%/22-01.09.2028	CAD	200'000			200'000	119'383.10	0.01
3.400 HYDRO-QUEBEC 3.4%/23-01.09.2029	CAD	50'000			50'000	31'543.49	0.00
4.000 HYDRO-QUEBEC 4%/14-15.02.2055	CAD	120'000	140'000		260'000	161'159.62	0.01
6.000 HYDRO-QUEBEC 6%/99-15.02.2040	CAD	120'000			120'000	92'444.15	0.01
6.500 HYDRO-QUEBEC 6.5%/99-15.02.2035	CAD	200'000			200'000	155'428.21	0.01
8.050 HYDRO-QUEBEC S. -10- 8.05%/94-07.07.2024	USD	50'000		50'000			
5.000 HYDRO-QUEBEC S. JM 5%/06-15.02.2045	CAD	100'000			100'000	70'225.29	0.00
5.000 HYDRO-QUEBEC S. JN 5%/09-15.02.2050	CAD	200'000			200'000	144'035.45	0.01
2.100 HYDRO-QUEBEC S. -JR- 2.1%/20-15.02.2060	CAD	400'000			400'000	159'395.24	0.01
4.000 HYDRO-QUEBEC S. -JS- 4%/22-15.02.2063	CAD	100'000			100'000	62'364.94	0.00
- IA FINANCIAL CORP INC (subordinated) FIX-TO-FRN FRN/23-20.06.2033	CAD		200'000	100'000	100'000	66'410.33	0.00
5.426 IGM FINANCIAL INC 5.426%/23-26.05.2053	CAD		100'000		100'000	69'414.53	0.00
1.207 INTACT FINANCIAL CORP 1.207%/21-21.05.2024	CAD	50'000		50'000			
5.459 INTACT FINANCIAL CORP -144A- 5.459%/22-22.09.2032	USD	200'000		100'000	100'000	87'427.41	0.00
2.179 INTACT FINANCIAL CORP 2.179%/21-18.05.2028	CAD	100'000			100'000	59'507.48	0.00
3.765 INTACT FINANCIAL CORP 3.765%/21-20.05.2053	CAD	50'000			50'000	27'334.80	0.00
2.954 INTACT FINANCIAL CORP S. -10- 2.954%/20-16.12.2050	CAD	15'000			15'000	7'079.69	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.928 INTACT FINANCIAL CORP S. -9- 1.928%/20-16.12.2030	CAD	50'000			50'000	27'724.90	0.00
5.710 INTER PIPELINE LTD 5.71%/23-29.05.2030	CAD		200'000		200'000	132'262.57	0.01
6.590 INTER PIPELINE LTD S. -18- 6.59%/23-09.02.2034	CAD		100'000		100'000	68'931.24	0.00
1.090 JOHN DEERE FINANCIALS IN 1.09%/21-17.07.2024	CAD	100'000		100'000			
1.340 JOHN DEERE FINANCIALS IN 1.34%/20-08.09.2027	CAD	10'000			10'000	5'859.50	0.00
2.310 JOHN DEERE FINANCIALS IN 2.31%/22-20.06.2025	CAD	100'000		100'000			
2.410 JOHN DEERE FINANCIALS IN 2.41%/20-14.01.2025	CAD	20'000		20'000			
2.460 JOHN DEERE FINANCIALS IN 2.46%/19-04.04.2024	CAD	155'000		155'000			
2.580 JOHN DEERE FINANCIALS IN 2.58%/19-16.10.2026	CAD	230'000		130'000	100'000	61'824.31	0.00
2.810 JOHN DEERE FINANCIALS IN 2.81%/22-19.01.2029	CAD	200'000			200'000	120'838.47	0.01
3.959 KEYERA CORP 3.959%/20-29.05.2030	CAD	30'000			30'000	18'396.43	0.00
5.022 KEYERA CORP S. -3- 5.022%/22-28.03.2032	CAD	100'000			100'000	64'073.14	0.00
5.950 KINROSS GOLD 5.95%/15-15.03.2024	USD	20'000		20'000			
1.150 LAURENTIAN BANK OF CDA 1.15%/21-03.06.2024	CAD	100'000		100'000			
1.950 LAURENTIAN BANK OF CDA 1.95%/21-17.03.2025	CAD	100'000		100'000			
2.284 LOBLAW COS LTD 2.284%/20-07.05.2030	CAD	30'000			30'000	17'111.98	0.00
5.008 LOBLAW COS LTD 5.008%/22-13.09.2032	CAD	100'000			100'000	65'878.18	0.00
5.336 LOBLAW COS LTD 5.336%/22-13.09.2052	CAD	100'000			100'000	67'786.21	0.00
2.433 LOWER MATTAGAMI ENERGY S. -1- 2.433%/21-14.05.2031	CAD	150'000	150'000	150'000	150'000	86'004.26	0.00
4.854 LOWER MATTAGAMI ENERGY S. -2022-1- 4.854%/22-31.10.2033	CAD	100'000	100'000		200'000	133'151.71	0.01
4.375 MAGNA INTERNATIONAL INC 4.375%/23-17.03.2032	EUR		100'000		100'000	99'136.86	0.01
4.950 MAGNA INTERNATIONAL INC 4.95%/23-31.01.2031	CAD		100'000		100'000	65'667.60	0.00
2.050 MANITOBA (PROVINCE OF) 2.05%/20-02.06.2030	CAD	210'000			210'000	121'645.91	0.01
2.050 MANITOBA (PROVINCE OF) 2.05%/20-05.09.2052	CAD	120'000			120'000	48'298.80	0.00
2.050 MANITOBA (PROVINCE OF) 2.05%/21-02.06.2031	CAD	140'000			140'000	79'467.02	0.00
2.750 MANITOBA (PROVINCE OF) 2.75%/19-02.06.2029	CAD	140'000			140'000	85'700.94	0.00
3.600 MANITOBA (PROVINCE OF) 3.6%/17-17.08.2027	AUD		100'000		100'000	55'517.51	0.00
3.800 MANITOBA (PROVINCE OF) 3.8%/22-05.09.2053	CAD	50'000			50'000	29'252.90	0.00
3.800 MANITOBA (PROVINCE OF) 3.8%/23-02.06.2033	CAD		200'000		200'000	125'781.05	0.01
3.900 MANITOBA (PROVINCE OF) 3.9%/22-02.12.2032	CAD	80'000	200'000	80'000	200'000	127'330.15	0.01
4.250 MANITOBA (PROVINCE OF) 4.25%/24-02.06.2034	CAD		100'000		100'000	64'912.11	0.00
4.400 MANITOBA (PROVINCE OF) 4.4%/24-05.09.2055	CAD		100'000		100'000	65'003.00	0.00
3.200 MANITOBA (PROVINCE OF) S. -GX- 3.2%/18-05.03.2050	CAD	140'000		90'000	50'000	26'228.63	0.00
2.600 MANITOBA (PROVINCE OF) S. -GX- 2.6%/19-16.04.2024	USD	200'000		200'000			
1.500 MANITOBA (PROVINCE OF) S. -HB- 1.5%/21-25.10.2028	USD	100'000			100'000	76'902.17	0.00
1.337 MANULIFE BANK OF CANADA 1.337%/21-26.02.2026	CAD	40'000		40'000			
1.504 MANULIFE BANK OF CANADA 1.504%/20-25.06.2025	CAD	30'000			30'000	18'660.98	0.00
1.536 MANULIFE BANK OF CANADA 1.536%/21-14.09.2026	CAD	100'000		100'000			
2.864 MANULIFE BANK OF CANADA 2.864%/22-16.02.2027	CAD	100'000			100'000	61'817.02	0.00
- MANULIFE FINANCE (subordinated) FIX-TO-FRN 4.061%/17-24.02.2032	USD	70'000			70'000	58'747.94	0.00
- MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/20-12.05.2030	CAD	30'000			30'000	18'817.71	0.00
- MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/20-13.05.2035	CAD	30'000			30'000	17'302.09	0.00
- MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/23-10.03.2033	CAD		100'000	50'000	50'000	33'008.78	0.00
2.484 MANULIFE FINANCIAL CORP 2.484%/20-19.05.2027	USD	10'000			10'000	8'175.80	0.00
5.375 MANULIFE FINANCIAL CORP 5.375%/16-04.03.2046	USD	10'000			10'000	8'618.50	0.00
3.000 MERCEDES-BENZ CA FIN INC 3%/22-23.02.2027	EUR	200'000			200'000	188'881.93	0.01
5.120 MERCEDES-BENZ CA FIN INC 5.12%/23-27.06.2028	CAD		150'000		150'000	99'461.10	0.01
5.200 MERCEDES-BENZ CA FIN INC 5.2%/23-04.12.2025	CAD		100'000		100'000	65'247.58	0.00
1.922 METRO INC 1.922%/21-02.12.2024	CAD	100'000		100'000			
3.413 METRO INC 3.413%/20-28.02.2050	CAD	20'000			20'000	9'954.49	0.00
0.125 NATIONAL BANK OF CANADA 0.125%/22-27.01.2027	EUR	100'000			100'000	86'790.13	0.00
3.750 NATIONAL BANK OF CANADA 3.75%/23-25.01.2028	EUR	200'000		100'000	100'000	95'576.82	0.01
5.219 NATIONAL BANK OF CANADA 5.219%/23-14.06.2028	CAD		100'000		100'000	66'172.14	0.00
5.296 NATIONAL BANK OF CANADA 5.296%/22-03.11.2025	CAD		100'000	100'000			
5.600 NATIONAL BANK OF CANADA 5.6%/23-18.12.2028	USD		250'000		250'000	222'309.30	0.01
- NATIONAL BANK OF CANADA FIX-TO-FRN FRN/20-18.08.2026	CAD	20'000			20'000	12'365.30	0.00
3.534 NAV CANADA S. -2016-1- 3.534%/16-23.02.2046	CAD	100'000		50'000	50'000	27'877.62	0.00
6.650 NEWFOUNDLAND & LAB HYDRO S. -AB- 6.65%/01-27.08.2031	CAD	150'000			150'000	112'219.74	0.01
2.000 NOVA SCOTIA PROVINCE 2%/20-01.09.2030	CAD	300'000		100'000	200'000	114'980.81	0.01
2.400 NOVA SCOTIA PROVINCE 2.4%/21-01.12.2031	CAD	100'000			100'000	57'647.07	0.00
3.450 NOVA SCOTIA PROVINCE 3.45%/14-01.06.2045	CAD	30'000			30'000	16'742.83	0.00
4.050 NOVA SCOTIA PROVINCE 4.05%/23-01.06.2029	CAD		100'000		100'000	65'183.65	0.00
4.050 NOVA SCOTIA PROVINCE 4.05%/23-01.06.2033	CAD		200'000	100'000	100'000	64'183.66	0.00
4.750 NOVA SCOTIA PROVINCE 4.75%/23-01.12.2054	CAD		200'000	100'000	100'000	69'075.73	0.00
3.150 NOVA SCOTIA PROVINCE S. -E1- 3.15%/19-01.12.2051	CAD	50'000			50'000	26'071.26	0.00
1.100 NOVA SCOTIA PROVINCE S. -E3- 1.1%/21-01.06.2028	CAD	120'000			120'000	69'296.11	0.00
1.900 NUTRIEN LTD 1.9%/20-13.05.2023	USD		10'000	10'000			
4.900 NUTRIEN LTD 4.9%/23-27.03.2028	USD		100'000		100'000	87'333.82	0.00

1038 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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5.250 NUTRIEN LTD 5.25%/18-15.01.2045	USD	48'000			48'000	39'328.37	0.00
5.800 NUTRIEN LTD 5.8%/23-27.03.2053	USD		200'000		200'000	176'290.57	0.01
5.950 NUTRIEN LTD 5.95%/22-07.11.2025	USD	50'000			50'000	44'398.46	0.00
0.010 ONTARIO (PROVINCE OF) 0.01%/20-25.11.2030	EUR	100'000			100'000	77'722.34	0.00
0.250 ONTARIO (PROVINCE OF) 0.25%/21-15.12.2026	GBP	200'000		100'000	100'000	98'531.31	0.01
0.375 ONTARIO (PROVINCE OF) 0.375%/17-14.06.2024	EUR	200'000		200'000			
0.625 ONTARIO (PROVINCE OF) 0.625%/18-17.04.2025	EUR	200'000			200'000	184'412.83	0.01
0.625 ONTARIO (PROVINCE OF) 0.625%/21-21.01.2026	USD	40'000			40'000	32'578.35	0.00
1.050 ONTARIO (PROVINCE OF) 1.05%/20-08.09.2027	CAD	120'000			120'000	70'536.36	0.00
1.050 ONTARIO (PROVINCE OF) 1.05%/20-21.05.2027	USD	10'000			10'000	7'868.72	0.00
1.050 ONTARIO (PROVINCE OF) 1.05%/21-14.04.2026	USD	100'000			100'000	81'516.45	0.00
1.125 ONTARIO (PROVINCE OF) 1.125%/20-07.10.2030	USD	50'000			50'000	35'497.80	0.00
1.350 ONTARIO (PROVINCE OF) 1.35%/21-08.09.2026	CAD	170'000			170'000	103'078.36	0.01
1.550 ONTARIO (PROVINCE OF) 1.55%/21-01.11.2029	CAD	200'000			200'000	114'163.72	0.01
1.600 ONTARIO (PROVINCE OF) 1.6%/21-25.02.2031	USD	240'000			240'000	174'276.54	0.01
1.800 ONTARIO (PROVINCE OF) 1.8%/21-14.10.2031	USD	100'000			100'000	72'567.37	0.00
1.850 ONTARIO (PROVINCE OF) 1.85%/20-01.02.2027	CAD	200'000			200'000	122'063.24	0.01
2.125 ONTARIO (PROVINCE OF) 2.125%/22-21.01.2032	USD	200'000			200'000	147'969.78	0.01
2.150 ONTARIO (PROVINCE OF) 2.15%/21-02.06.2031	CAD	350'000			350'000	200'610.49	0.01
2.300 ONTARIO (PROVINCE OF) 2.3%/19-15.06.2026	USD	30'000			30'000	25'026.38	0.00
2.600 ONTARIO (PROVINCE OF) 2.6%/17-02.06.2027	CAD	250'000			250'000	155'348.53	0.01
2.800 ONTARIO (PROVINCE OF) 2.8%/16-02.06.2048	CAD	627'000		127'000	500'000	250'243.20	0.01
3.050 ONTARIO (PROVINCE OF) 3.05%/19-29.01.2024	USD	50'000		50'000			
3.100 ONTARIO (PROVINCE OF) 3.1%/15-26.08.2025	AUD		100'000		100'000	56'131.60	0.00
3.100 ONTARIO (PROVINCE OF) 3.1%/22-19.05.2027	USD		200'000		200'000	168'164.51	0.01
3.400 ONTARIO (PROVINCE OF) 3.4%/18-17.10.2023	USD	30'000		30'000			
3.400 ONTARIO (PROVINCE OF) 3.4%/23-08.09.2028	CAD		200'000		200'000	126'974.97	0.01
3.600 ONTARIO (PROVINCE OF) 3.6%/22-08.03.2028	CAD	100'000			100'000	64'079.08	0.00
3.650 ONTARIO (PROVINCE OF) 3.65%/23-02.06.2033	CAD		400'000		400'000	249'846.98	0.01
3.750 ONTARIO (PROVINCE OF) 3.75%/22-02.06.2032	CAD	400'000			400'000	253'366.54	0.01
3.750 ONTARIO (PROVINCE OF) 3.75%/22-02.12.2053	CAD	450'000			450'000	268'340.37	0.01
4.050 ONTARIO (PROVINCE OF) 4.05%/23-02.02.2032	CAD		100'000		100'000	64'870.32	0.00
4.150 ONTARIO (PROVINCE OF) 4.15%/23-02.12.2054	CAD		200'000		200'000	128'197.03	0.01
4.150 ONTARIO (PROVINCE OF) 4.15%/24-02.06.2034	CAD		100'000		100'000	64'753.43	0.00
4.500 ONTARIO (PROVINCE OF) 4.5%/05-02.06.2045	CAD	20'000			20'000	13'166.32	0.00
2.250 ONTARIO (PROVINCE OF) S. -126- 2.25%/22-26.05.2026	GBP	100'000		100'000			
2.250 ONTARIO (PROVINCE OF) S. -DMTN235- 2.25%/21-02.12.2031	CAD	400'000		100'000	300'000	171'485.73	0.01
2.900 ONTARIO (PROVINCE OF) S. -DMTN236- 2.9%/17-02.06.2049	CAD	340'000			340'000	172'527.47	0.01
2.900 ONTARIO (PROVINCE OF) S. -DMTN238- 2.9%/18-02.06.2028	CAD	430'000			430'000	268'030.97	0.01
2.700 ONTARIO (PROVINCE OF) S. -DMTN240- 2.7%/19-02.06.2029	CAD	480'000		180'000	300'000	183'402.10	0.01
2.650 ONTARIO (PROVINCE OF) S. -DMTN242- 2.65%/19-02.12.2050	CAD	620'000			620'000	298'275.23	0.02
2.050 ONTARIO (PROVINCE OF) S. -DMTN243- 2.05%/20-02.06.2030	CAD	478'000			478'000	277'478.16	0.02
1.750 ONTARIO (PROVINCE OF) S. -DMTN245- 1.75%/20-08.09.2025	CAD	360'000			360'000	224'477.79	0.01
1.900 ONTARIO (PROVINCE OF) S. -DMTN246- 1.9%/20-02.12.2051	CAD	615'000			615'000	247'590.59	0.01
1.350 ONTARIO (PROVINCE OF) S. -DMTN248- 1.35%/20-02.12.2030	CAD	320'000			320'000	175'368.43	0.01
2.550 ONTARIO (PROVINCE OF) S. -DMTN252- 2.55%/21-02.12.2052	CAD	300'000			300'000	140'379.52	0.01
2.650 ONTARIO (PROVINCE OF) S. -G77- 2.65%/18-05.02.2025	CAD	200'000		200'000			
4.600 ONTARIO 4.6%/08-02.06.2039	CAD	300'000			300'000	200'483.04	0.01
4.650 ONTARIO 4.65%/10-02.06.2041	CAD	230'000	200'000		430'000	288'545.75	0.02
5.600 ONTARIO 5.6%/04-02.06.2035	CAD	250'000			250'000	182'082.55	0.01
6.500 ONTARIO 6.5%/98-08.03.2029	CAD	120'000			120'000	86'804.42	0.00
4.922 ONTARIO POWER GENERATION 4.922%/22-19.07.2032	CAD	80'000			80'000	53'017.91	0.00
2.893 ONTARIO POWER GENERATION S. -6- 2.893%/20-08.04.2025	CAD	30'000		30'000			
3.215 ONTARIO POWER GENERATION S. -7- 3.215%/20-08.04.2030	CAD	110'000		60'000	50'000	30'300.17	0.00
1.170 ONTARIO POWER GENERATION S. -8- 1.17%/20-22.04.2026	CAD	20'000			20'000	12'063.07	0.00
2.947 ONTARIO POWER GENERATION S. -9- 2.947%/21-21.02.2051	CAD	100'000			100'000	46'188.52	0.00
4.700 ONTARIO S. DMTN164 4.7%/06-02.06.2037	CAD	180'000	150'000		330'000	223'190.57	0.01
3.500 ONTARIO S. DMTN214 3.5%/11-02.06.2043	CAD	330'000			330'000	190'149.15	0.01
8.500 ONTARIO S. JQ 8.5%/95-02.12.2025	CAD	80'000			80'000	55'402.84	0.00
7.600 ONTARIO S. KJ 7.6%/96-02.06.2027	CAD	100'000			100'000	71'904.93	0.00
0.050 ONTARIO TEACHERS' FINANC 0.05%/20-25.11.2030	EUR	100'000		100'000			
0.100 ONTARIO TEACHERS' FINANC 0.1%/21-19.05.2028	EUR	100'000			100'000	83'682.73	0.00
0.500 ONTARIO TEACHERS' FINANC 0.5%/20-06.05.2025	EUR	100'000		100'000			
0.950 ONTARIO TEACHERS' FINANC 0.95%/21-24.11.2051	EUR	100'000			100'000	52'234.17	0.00
1.850 ONTARIO TEACHERS' FINANC 1.85%/22-03.05.2032	EUR	100'000			100'000	85'361.73	0.00
0.875 ONTARIO TEACHERS' FINANC -144A- 0.875%/21-21.09.2026	USD	250'000		250'000			
1.250 ONTARIO TEACHERS' FINANC -144A- 1.25%/20-27.09.2030	USD	250'000			250'000	177'053.48	0.01
2.000 ONTARIO TEACHERS' FINANC -144A- 2%/21-16.04.2031	USD	250'000			250'000	183'835.71	0.01
3.300 ONTARIO TEACHERS' FINANC 3.3%/22-05.10.2029	EUR	100'000		100'000			
4.150 ONTARIO TEACHERS' FINANC 4.15%/23-01.11.2029	CAD		200'000		200'000	130'235.37	0.01
6.900 OPEN TEXT CORP -144A- 6.9%/22-01.12.2027	USD	200'000		100'000	100'000	90'952.90	0.00

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0.985	PACCAR FINANCIAL LTD 0.985%/21-24.05.2024	CAD	100'000		100'000		
3.530	PEMBINA PIPELINE CORP 3.53%/21-10.12.2031	CAD	200'000		100'000	58'699.98	0.00
4.740	PEMBINA PIPELINE CORP 4.74%/17-21.01.2047	CAD	50'000		50'000	28'754.10	0.00
5.020	PEMBINA PIPELINE CORP 5.02%/24-12.01.2032	CAD		100'000	100'000	64'649.86	0.00
5.720	PEMBINA PIPELINE CORP 5.72%/23-22.06.2026	CAD		100'000	100'000	64'965.04	0.00
4.670	PEMBINA PIPELINE CORP S. -16- 4.67%/20-28.05.2050	CAD	30'000		30'000	16'972.64	0.00
4.490	PEMBINA PIPELINE CORP S. -18- 4.49%/21-10.12.2051	CAD	200'000		100'000	54'674.44	0.00
4.810	POWER CORPORATION CANADA 4.81%/17-31.01.2047	CAD	43'000		43'000	27'462.93	0.00
6.374	PRIMARIS REAL ESTATE INV 6.374%/23-30.06.2029	CAD		100'000	100'000	67'749.28	0.00
1.800	PROV OF NEW BRUNSWICK 1.8%/20-14.08.2025	CAD	110'000		110'000	68'711.27	0.00
2.550	PROV OF NEW BRUNSWICK 2.55%/22-14.08.2031	CAD	100'000		100'000	58'536.30	0.00
2.900	PROV OF NEW BRUNSWICK 2.9%/21-14.08.2052	CAD	150'000		150'000	74'103.07	0.00
3.050	PROV OF NEW BRUNSWICK 3.05%/19-14.08.2050	CAD	10'000		10'000	5'118.89	0.00
3.950	PROV OF NEW BRUNSWICK 3.95%/22-14.08.2032	CAD	100'000		100'000	63'958.74	0.00
4.450	PROV OF NEW BRUNSWICK 4.45%/23-14.08.2033	CAD		100'000	100'000	66'131.79	0.00
5.000	PROV OF NEW BRUNSWICK 5%/23-14.08.2054	CAD		100'000	100'000	71'772.69	0.00
5.500	PROV OF NEW BRUNSWICK S. -GJ- 5.5%/04-27.01.2034	CAD	150'000		150'000		
4.650	PROV OF NEW BRUNSWICK S. -GO- 4.65%/05-26.09.2035	CAD	150'000		150'000	100'452.85	0.01
0.500	PROVINCE OF ALBERTA 0.5%/20-16.04.2025	EUR	200'000		100'000	92'169.25	0.01
1.000	PROVINCE OF ALBERTA 1%/20-20.05.2025	USD	110'000		110'000	92'226.28	0.01
1.300	PROVINCE OF ALBERTA 1.3%/20-22.07.2030	USD	30'000		30'000	21'672.57	0.00
1.650	PROVINCE OF ALBERTA 1.65%/21-01.06.2031	CAD	155'000		155'000	85'689.08	0.00
1.875	PROVINCE OF ALBERTA 1.875%/19-13.11.2024	USD	30'000		30'000	25'789.46	0.00
2.200	PROVINCE OF ALBERTA 2.2%/16-01.06.2026	CAD	200'000		200'000	124'230.30	0.01
2.350	PROVINCE OF ALBERTA 2.35%/15-01.06.2025	CAD	20'000		20'000	12'635.61	0.00
2.400	PROVINCE OF ALBERTA 2.4%/20-01.06.2060	CAD	30'000		30'000	12'773.44	0.00
2.550	PROVINCE OF ALBERTA 2.55%/17-01.06.2027	CAD	150'000		150'000	93'031.73	0.01
2.900	PROVINCE OF ALBERTA 2.9%/12-20.09.2029	CAD	40'000		40'000	24'621.37	0.00
2.900	PROVINCE OF ALBERTA 2.9%/18-01.12.2028	CAD	210'000		210'000	130'208.50	0.01
3.050	PROVINCE OF ALBERTA 3.05%/17-01.12.2048	CAD	240'000		240'000	124'342.88	0.01
3.100	PROVINCE OF ALBERTA 3.1%/18-01.06.2050	CAD	235'000		235'000	122'789.00	0.01
3.300	PROVINCE OF ALBERTA 3.3%/15-01.12.2046	CAD	100'000		100'000	54'643.85	0.00
3.300	PROVINCE OF ALBERTA 3.3%/18-15.03.2028	USD	10'000		10'000	8'386.07	0.00
3.450	PROVINCE OF ALBERTA 3.45%/13-01.12.2043	CAD	29'000		29'000	16'420.69	0.00
3.900	PROVINCE OF ALBERTA 3.9%/13-01.12.2033	CAD	50'000		50'000	31'746.53	0.00
4.150	PROVINCE OF ALBERTA 4.15%/22-01.06.2033	CAD	100'000		100'000	64'888.16	0.00
2.050	PROVINCE OF ALBERTA S. -DU- 2.05%/19-01.06.2030	CAD	248'000		248'000	143'931.90	0.01
2.950	PROVINCE OF ALBERTA S. -DY- 2.95%/21-01.06.2052	CAD	150'000		150'000	76'036.27	0.00
4.450	PROVINCE OF ALBERTA S. -EA- 4.45%/23-01.12.2054	CAD		100'000	100'000	66'806.49	0.00
3.200	PROVINCE OF BRITISH COLUMBIA 3.2%/12-18.06.2044	CAD	110'000		110'000	60'145.22	0.00
4.250	PROVINCE OF BRITISH COLUMBIA 4.25%/14-27.11.2024	AUD	80'000		80'000		
2.850	PROVINCE OF BRITISH COLUMBIA S. -BCCD- 2.85%/14-18.06.2025	CAD	100'000		100'000	63'530.22	0.00
4.300	PROVINCE OF BRITISH COLUMBIA S. BCCD-25 4.3%/10-18.06.2042	CAD	100'000		100'000	64'294.91	0.00
4.050	PROVINCE OF MANITOBA 4.05%/13-05.09.2045	CAD	40'000		40'000	24'313.35	0.00
1.250	PROVINCE OF NEWFOUNDLAND 1.25%/20-02.06.2027	CAD	70'000		70'000	41'528.05	0.00
1.750	PROVINCE OF NEWFOUNDLAND 1.75%/20-02.06.2030	CAD	120'000		120'000	67'719.12	0.00
2.050	PROVINCE OF NEWFOUNDLAND 2.05%/21-02.06.2031	CAD	100'000		100'000	56'259.51	0.00
3.150	PROVINCE OF NEWFOUNDLAND 3.15%/21-02.12.2052	CAD	100'000		100'000	49'977.61	0.00
3.850	PROVINCE OF NEWFOUNDLAND 3.85%/22-17.10.2027	CAD	200'000		100'000	64'460.35	0.00
4.100	PROVINCE OF NEWFOUNDLAND 4.1%/22-17.10.2054	CAD	50'000		50'000	29'853.46	0.00
4.150	PROVINCE OF NEWFOUNDLAND 4.15%/23-02.06.2033	CAD		200'000	200'000	128'094.55	0.01
4.500	PROVINCE OF NEWFOUNDLAND S. -6U- 4.5%/06-17.04.2037	CAD	50'000		50'000	32'201.35	0.00
2.650	PROVINCE OF NEWFOUNDLAND S. -7H- 2.65%/19-17.10.2050	CAD	10'000		10'000	4'526.56	0.00
1.875	PROVINCE OF ONTARIO 1.875%/14-21.05.2024	EUR	200'000		200'000		
2.900	PROVINCE OF ONTARIO 2.9%/15-02.12.2046	CAD	660'000		660'000	338'954.69	0.02
3.200	PROVINCE OF ONTARIO 3.2%/14-16.05.2024	USD	100'000		100'000		
5.850	PROVINCE OF ONTARIO S. 61 5.85%/03-08.03.2033	CAD	110'000		110'000	80'284.48	0.00
3.500	PROVINCE OF ONTARIO S. DMTN 223 3.5%/13-02.06.2024	CAD	290'000		290'000		
2.600	PROVINCE OF ONTARIO S. -DMTN 227- 2.6%/15-02.06.2025	CAD	350'000	150'000	500'000	316'878.65	0.02
3.450	PROVINCE OF ONTARIO S. DMTN197 3.45%/12-02.06.2045	CAD	375'000	200'000	575'000	326'192.48	0.02
2.400	PROVINCE OF ONTARIO S. -DMTN229- 2.4%/15-02.06.2026	CAD	200'000		200'000	124'790.28	0.01
6.200	PROVINCE OF ONTARIO S. NF 6.2%/00-02.06.2031	CAD	20'000		20'000	14'741.23	0.00
0.875	PROVINCE OF QUEBEC (reg. -S-) S. -E1197- 0.875%/15-15.01.2025	EUR	200'000		200'000		
2.375	PROVINCE OF QUEBEC (reg. -S-) S. -E195- 2.375%/14-22.01.2024	EUR	200'000		200'000		
-	PROVINCE OF QUEBEC 0%/19-15.10.2029	EUR	150'000		150'000	120'702.89	0.01
-	PROVINCE OF QUEBEC 0%/20-29.10.2030	EUR	100'000		100'000	77'955.80	0.00
0.250	PROVINCE OF QUEBEC 0.25%/21-05.05.2031	EUR	100'000		100'000	78'206.41	0.00
0.500	PROVINCE OF QUEBEC 0.5%/22-25.01.2032	EUR	100'000		100'000	78'139.71	0.00
0.600	PROVINCE OF QUEBEC 0.6%/20-23.07.2025	USD	120'000		120'000	99'479.15	0.01
0.875	PROVINCE OF QUEBEC 0.875%/17-04.05.2027	EUR		100'000	100'000	88'878.89	0.00
0.875	PROVINCE OF QUEBEC 0.875%/18-05.07.2028	EUR	150'000		150'000	130'392.45	0.01

1040 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.125	PROVINCE OF QUEBEC 1.125%/15-28.10.2025	EUR	100'000		100'000	91'909.11	0.01	
1.350	PROVINCE OF QUEBEC 1.35%/20-28.05.2030	USD	60'000		60'000	43'719.70	0.00	
1.500	PROVINCE OF QUEBEC 1.5%/20-11.02.2025	USD	113'000		113'000	96'113.44	0.01	
1.500	PROVINCE OF QUEBEC 1.5%/21-01.09.2031	CAD	310'000		310'000	168'536.25	0.01	
1.850	PROVINCE OF QUEBEC 1.85%/20-13.02.2027	CAD	35'000		35'000	21'369.77	0.00	
1.900	PROVINCE OF QUEBEC 1.9%/21-21.04.2031	USD	100'000		100'000	73'807.65	0.00	
2.100	PROVINCE OF QUEBEC 2.1%/21-27.05.2031	CAD	100'000		100'000	57'275.56	0.00	
2.250	PROVINCE OF QUEBEC 2.25%/22-15.09.2026	GBP	100'000		100'000	104'772.22	0.01	
2.300	PROVINCE OF QUEBEC 2.3%/19-01.09.2029	CAD	120'000		120'000	71'651.61	0.00	
2.500	PROVINCE OF QUEBEC 2.5%/16-20.04.2026	USD	70'000		70'000	58'843.38	0.00	
2.750	PROVINCE OF QUEBEC 2.75%/17-01.09.2027	CAD	150'000		150'000	93'563.37	0.01	
3.000	PROVINCE OF QUEBEC 3%/23-24.01.2033	EUR	200'000		200'000	188'801.89	0.01	
3.250	PROVINCE OF QUEBEC 3.25%/22-01.09.2032	CAD	350'000	100'000	450'000	274'337.24	0.01	
3.625	PROVINCE OF QUEBEC 3.625%/23-13.04.2028	USD		200'000	200'000	169'865.19	0.01	
3.750	PROVINCE OF QUEBEC 3.75%/13-01.09.2024	CAD	100'000		100'000			
3.900	PROVINCE OF QUEBEC 3.9%/22-22.11.2032	CAD	400'000		100'000	192'028.80	0.01	
4.200	PROVINCE OF QUEBEC 4.2%/14-10.03.2025	AUD		100'000	100'000	57'127.56	0.00	
5.350	PROVINCE OF QUEBEC S. -B076- 5.35%/04-01.06.2025	CAD	17'000		17'000	11'135.72	0.00	
3.500	PROVINCE OF QUEBEC S. B112 3.5%/13-01.12.2045	CAD	260'000		260'000	148'272.27	0.01	
2.750	PROVINCE OF QUEBEC S. -B116- 2.75%/14-01.09.2025	CAD	170'000		170'000	107'642.93	0.01	
2.500	PROVINCE OF QUEBEC S. -B118- 2.5%16-01.09.2026	CAD	200'000		200'000	124'837.31	0.01	
2.750	PROVINCE OF QUEBEC S. -B124- 2.75%/18-01.09.2028	CAD	110'000		110'000	67'957.11	0.00	
3.100	PROVINCE OF QUEBEC S. -B125- 3.1%/19-01.12.2051	CAD	350'000	200'000	550'000	289'177.16	0.02	
1.900	PROVINCE OF QUEBEC S. -B127- 1.9%/20-01.09.2030	CAD	400'000		400'000	228'961.30	0.01	
2.850	PROVINCE OF QUEBEC S. -B129- 2.85%/21-01.12.2053	CAD	400'000		400'000	199'017.00	0.01	
3.650	PROVINCE OF QUEBEC S. -B132- 3.65%/22-20.05.2032	CAD	100'000	100'000	200'000	126'182.89	0.01	
4.400	PROVINCE OF QUEBEC S. -B133- 4.4%/22-01.12.2055	CAD	200'000	100'000	300'000	200'461.30	0.01	
3.600	PROVINCE OF QUEBEC S. -B135- 3.6%/23-01.09.2033	CAD		100'000	100'000	62'131.18	0.00	
5.750	PROVINCE OF QUEBEC S. PX 5.75%/03-01.12.2036	CAD	40'000		40'000	29'695.32	0.00	
2.600	PROVINCE OF QUEBEC S. -QU- 2.6%/18-06.07.2025	CAD	40'000		40'000	25'327.18	0.00	
2.250	PROVINCE OF QUEBEC S. -QV- 2.25%/19-22.02.2024	CAD	15'000		15'000			
2.500	PROVINCE OF QUEBEC S. -QW- 2.5%/19-09.04.2024	USD	200'000		200'000			
0.800	PROVINCE OF SASKATCHEWAN 0.8%/20-02.09.2025	CAD	120'000		120'000	73'794.84	0.00	
3.300	PROVINCE OF SASKATCHEWAN 3.3%/16-02.06.2048	CAD	200'000		100'000	100'000	54'414.50	0.00
3.400	PROVINCE OF SASKATCHEWAN 3.4%/12-03.02.2042	CAD	90'000		90'000	51'108.80	0.00	
3.900	PROVINCE OF SASKATCHEWAN 3.9%/23-02.06.2033	CAD		200'000	200'000	127'197.45	0.01	
4.200	PROVINCE OF SASKATCHEWAN 4.2%/23-02.12.2054	CAD		100'000	100'000	64'009.60	0.00	
2.800	PROVINCE OF SASKATCHEWAN S. -AD- 2.8%/21-02.12.2052	CAD	100'000		100'000	49'010.36	0.00	
2.150	PROVINCE OF SASKATCHEWAN S. -BD- 2.15%/21-02.06.2031	CAD	130'000		80'000	50'000	28'619.57	0.00
2.950	PROVINCE OF SASKATCHEWAN S. -VC- 2.95%/18-02.06.2058	CAD	10'000		10'000	4'932.40	0.00	
0.875	PROVINCE ONTARIO 0.875%/15-21.01.2025	EUR	200'000		200'000	185'929.85	0.01	
1.000	PSP CAPITAL INC -144A- 1%/21-29.06.2026	USD	250'000		250'000	202'169.65	0.01	
3.500	PSP CAPITAL INC -144A- 3.5%/22-29.06.2027	USD	250'000		250'000	212'527.10	0.01	
4.600	PSP CAPITAL INC 4.6%/24-06.02.2029	AUD		100'000	100'000	57'468.14	0.00	
1.500	PSP CAPITAL INC S. -14- 1.5%/21-15.03.2028	CAD	300'000		300'000	176'902.47	0.01	
6.000	QUEBEC 6%/98-01.10.2029	CAD	100'000		100'000	71'441.34	0.00	
7.125	QUEBEC 7.125%/94-09.02.2024	USD	10'000		10'000			
7.500	QUEBEC 7.5%/99-15.09.2029	USD	50'000		50'000	50'253.26	0.00	
5.000	QUEBEC S. B082 5%/06-01.12.2038	CAD	350'000		350'000	243'845.48	0.01	
5.000	QUEBEC S. B102 5%/09-01.12.2041	CAD	210'000	130'000	340'000	237'249.31	0.01	
4.250	QUEBEC S. B106 4.25%/11-01.12.2043	CAD	120'000	150'000	270'000	172'330.02	0.01	
3.500	QUEBEC S. -B117- 3.5%/15-01.12.2048	CAD	550'000		550'000	311'417.13	0.02	
6.250	QUEBEC S. PH 6.25%/00-01.06.2032	CAD	150'000		150'000	111'591.62	0.01	
2.829	RIOCAN REAL ESTATE INVST 2.829%/21-08.11.2028	CAD	100'000		100'000	58'572.91	0.00	
5.470	RIOCAN REAL ESTATE INVST 5.47%/24-01.03.2030	CAD		100'000	100'000	65'240.67	0.00	
5.962	RIOCAN REAL ESTATE INVST 5.962%/23-01.10.2029	CAD		200'000	100'000	66'961.66	0.00	
4.628	RIOCAN REAL ESTATE INVST S. -AF- 4.628%/22-01.05.2029	CAD	100'000		100'000	63'102.93	0.00	
5.000	ROGERS COMMUNICATION 5%/14-15.03.2044	USD	100'000		100'000	79'419.77	0.00	
6.560	ROGERS COMMUNICATIONS 6.56%/11-22.03.2041	CAD	60'000		60'000	43'496.57	0.00	
2.950	ROGERS COMMUNICATIONS IN -144A- 2.95%/22-15.03.2025	USD	100'000		100'000			
3.200	ROGERS COMMUNICATIONS IN -144A- 3.2%/22-15.03.2027	USD	200'000		200'000			
3.800	ROGERS COMMUNICATIONS IN -144A- 3.8%/22-15.03.2032	USD		200'000	200'000			
2.900	ROGERS COMMUNICATIONS IN 2.9%/20-09.12.2030	CAD	100'000		100'000	57'554.22	0.00	
2.950	ROGERS COMMUNICATIONS IN 2.95%/23-15.03.2025	USD	100'000		100'000	85'716.49	0.00	
3.200	ROGERS COMMUNICATIONS IN 3.2%/23-15.03.2027	USD		200'000	200'000	165'814.78	0.01	
3.650	ROGERS COMMUNICATIONS IN 3.65%/20-31.03.2027	CAD	10'000		10'000	6'284.06	0.00	
3.700	ROGERS COMMUNICATIONS IN 3.7%/19-15.11.2049	USD	100'000		100'000	63'265.45	0.00	
3.750	ROGERS COMMUNICATIONS IN 3.75%/22-15.04.2029	CAD	100'000		100'000	61'813.02	0.00	
3.800	ROGERS COMMUNICATIONS IN 3.8%/23-15.03.2032	USD		200'000	200'000	156'457.37	0.01	
4.250	ROGERS COMMUNICATIONS IN 4.25%/19-09.12.2049	CAD		100'000	50'000	27'286.19	0.00	
4.250	ROGERS COMMUNICATIONS IN 4.25%/22-15.04.2032	CAD	100'000		100'000	61'538.05	0.00	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.350 ROGERS COMMUNICATIONS IN 4.35%/19-01.05.2049	USD	10'000			10'000	7'072.33	0.00
6.750 ROGERS COMMUNICATIONS IN 6.75%/09-09.11.2039	CAD		100'000	50'000	50'000	36'747.14	0.00
- ROYAL BANK OF CANADA (subordinated) FIX-TO-FRN FRN/22-03.05.2032	CAD	200'000			200'000	122'039.85	0.01
- ROYAL BANK OF CANADA (subordinated) FIX-TO-FRN FRN/23-01.02.2033	CAD		100'000		100'000	64'856.14	0.00
- ROYAL BANK OF CANADA (subordinated) S. -22- FIX-TO-FRN FRN/20-30.06.2030	CAD	40'000			40'000	24'939.93	0.00
- ROYAL BANK OF CANADA (subordinated) S. -23- FIX-TO-FRN FRN/21-28.01.2033	CAD	45'000			45'000	25'939.78	0.00
- ROYAL BANK OF CANADA (subordinated) S. -24- FIX-TO-FRN FRN/21-03.11.2031	CAD	100'000			100'000	60'281.61	0.00
0.010 ROYAL BANK OF CANADA 0.01%/21-05.10.2028	EUR	100'000			100'000	82'188.58	0.00
0.010 ROYAL BANK OF CANADA 0.01%/21-27.01.2031	EUR	100'000			100'000	76'415.91	0.00
0.125 ROYAL BANK OF CANADA 0.125%/22-26.04.2027	EUR	100'000			100'000	86'226.97	0.00
0.250 ROYAL BANK OF CANADA 0.25%/19-29.01.2024	EUR	200'000		200'000			
0.425 ROYAL BANK OF CANADA 0.425%/21-19.01.2024	USD	290'000		290'000			
1.000 ROYAL BANK OF CANADA 1%/21-09.09.2026	GBP	100'000		100'000			
1.150 ROYAL BANK OF CANADA 1.15%/20-10.06.2025	USD	10'000			10'000	8'365.52	0.00
1.589 ROYAL BANK OF CANADA 1.589%/21-04.05.2026	CAD	100'000		100'000			
1.833 ROYAL BANK OF CANADA 1.833%/21-31.07.2028	CAD	200'000		100'000	100'000	58'411.22	0.00
1.936 ROYAL BANK OF CANADA 1.936%/20-01.05.2025	CAD	105'000		105'000			
1.050 ROYAL BANK OF CANADA -144A- 1.05%/21-14.09.2026	USD	200'000			200'000	159'935.96	0.01
4.784 ROYAL BANK OF CANADA -144A- 4.784%/22-12.12.2025	USD	200'000			200'000	175'264.78	0.01
4.851 ROYAL BANK OF CANADA -144A- 4.851%/23-14.12.2026	USD		200'000		200'000	175'794.92	0.01
2.609 ROYAL BANK OF CANADA 2.609%/19-01.11.2024	CAD	20'000		20'000			
3.369 ROYAL BANK OF CANADA 3.369%/22-29.09.2025	CAD	100'000		100'000			
3.500 ROYAL BANK OF CANADA 3.5%/23-25.07.2028	EUR		200'000		200'000	192'421.00	0.01
3.700 ROYAL BANK OF CANADA 3.7%/18-05.10.2023	USD	30'000		30'000			
4.125 ROYAL BANK OF CANADA 4.125%/23-05.07.2028	EUR		200'000		200'000	194'374.45	0.01
4.642 ROYAL BANK OF CANADA 4.642%/23-17.01.2028	CAD	100'000			100'000	64'934.50	0.00
5.000 ROYAL BANK OF CANADA 5%/23-24.01.2028	GBP	100'000			100'000	110'716.84	0.01
5.228 ROYAL BANK OF CANADA 5.228%/23-24.06.2030	CAD		200'000	100'000	100'000	66'827.30	0.00
5.235 ROYAL BANK OF CANADA 5.235%/22-02.11.2026	CAD	100'000			100'000	65'710.33	0.00
2.375 ROYAL BANK OF CANADA S. -CB79- 2.375%/22-13.09.2027	EUR		100'000		100'000	92'307.42	0.01
0.500 ROYAL BANK OF CANADA S. -H- 0.5%/20-26.10.2023	USD	20'000		20'000			
0.650 ROYAL BANK OF CANADA S. -H- 0.65%/21-29.07.2024	USD	100'000		100'000			
1.200 ROYAL BANK OF CANADA S. -H- 1.2%/21-27.04.2026	USD	100'000			100'000	81'033.22	0.00
1.600 ROYAL BANK OF CANADA S. -H- 1.6%/20-17.04.2023	USD	10'000		10'000			
2.250 ROYAL BANK OF CANADA S. -H- 2.25%/19-01.11.2024	USD	30'000			30'000	25'845.72	0.00
1.400 ROYAL BANK OF CANADA S. -I- 1.4%/21-02.11.2026	USD	100'000			100'000	80'023.17	0.00
2.050 ROYAL BANK OF CANADA S. -I- 2.05%/22-21.01.2027	USD	100'000			100'000	81'265.22	0.00
2.300 ROYAL BANK OF CANADA S. -I- 2.3%/21-03.11.2031	USD	100'000			100'000	72'118.80	0.00
4.240 ROYAL BANK OF CANADA S. -I- 4.24%/22-03.08.2027	USD	200'000		100'000	100'000	85'789.85	0.00
5.200 ROYAL BANK OF CANADA S. -I- 5.2%/23-01.08.2028	USD		200'000		200'000	177'069.15	0.01
6.000 ROYAL BANK OF CANADA S. -I- 6%/22-01.11.2027	USD	200'000		100'000	100'000	90'670.96	0.00
4.650 ROYAL BK CANADA-4.65%/16-27.01.2026	USD	14'000			14'000	12'204.85	0.00
5.909 SAGEN MI CANADA INC 5.909%/23-19.05.2028	CAD		100'000		100'000	64'560.97	0.00
5.250 SAPUTO INC 5.25%/22-29.11.2029	CAD	100'000			100'000	66'302.91	0.00
5.492 SAPUTO INC 5.492%/23-20.11.2030	CAD		100'000		100'000	67'124.61	0.00
1.400 SCHLUMBERGER FIN CA 1.4%/20-17.09.2025	USD	10'000			10'000	8'320.73	0.00
3.450 SIENNA SENIOR LIVING S. -B- 3.45%/20-27.02.2026	CAD	10'000			10'000	6'223.49	0.00
2.048 STANTEC INC 2.048%/20-08.10.2027	CAD	20'000			20'000	11'858.48	0.00
5.393 STANTEC INC 5.393%/23-27.06.2030	CAD		200'000	100'000	100'000	66'179.24	0.00
- SUN LIFE FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-04.07.2035	CAD		200'000		200'000	133'847.29	0.01
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-1- FIX-TO-FRN FRN/20-10.05.2032	CAD	10'000			10'000	6'065.49	0.00
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-2- FIX-TO-FRN FRN/20-01.10.2035	CAD	10'000			10'000	5'461.61	0.00
- SUN LIFE FINANCIAL INC (subordinated) S. -2021-3- FIX-TO-FRN FRN/21-18.11.2036	CAD	100'000			100'000	57'215.99	0.00
6.500 SUNCOR ENERGY 6.5%/07-15.06.2038	USD	40'000			40'000	36'872.36	0.00
6.800 SUNCOR ENERGY 6.8%/08-15.05.2038	USD	30'000			30'000	28'170.73	0.00
6.850 SUNCOR ENERGY 6.85%/08-01.06.2039	USD	100'000			100'000	94'507.96	0.01
3.950 SUNCOR ENERGY INC 3.95%/21-04.03.2051	CAD	50'000			50'000	26'363.92	0.00
4.000 SUNCOR ENERGY INC 4%/17-15.11.2047	USD	4'000			4'000	2'682.89	0.00
5.400 SUNCOR ENERGY INC 5.4%/23-17.11.2026	CAD		100'000		100'000	65'921.86	0.00
5.950 SUNCOR ENERGY INC 5.95%/03-01.12.2034	USD	100'000			100'000	91'454.84	0.00
5.600 SUNCOR ENERGY INC S. -9- 5.6%/23-17.11.2025	CAD		100'000		100'000	65'506.20	0.00
5.200 TECK RESOURCES 5.2%/12-01.03.2042	USD	2'000			2'000	1'587.84	0.00
5.400 TECK RESOURCES 5.4%/12-01.02.2043	USD	5'000			5'000	4'080.00	0.00
3.900 TECK RESOURCES LIMITED 3.9%/20-15.07.2030	USD	20'000			20'000	16'059.78	0.00

# 1042 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.000	TECK RESOURCES LIMITED 6%/10-15.08.2040	USD	4'000		4'000	3'488.01	0.00
2.050	TELUS CORP 2.05%/20-07.10.2030	CAD	20'000		20'000	11'023.43	0.00
3.400	TELUS CORP 3.4%/22-13.05.2032	USD	100'000		100'000	76'400.21	0.00
4.100	TELUS CORP 4.1%/21-05.04.2051	CAD	50'000		50'000	26'418.82	0.00
4.800	TELUS CORP 4.8%/24-15.12.2028	CAD		100'000	100'000	65'194.53	0.00
5.000	TELUS CORP 5%/22-13.09.2029	CAD	100'000		100'000	65'711.54	0.00
2.350	TELUS CORP S. -CAC- 2.35%/20-27.01.2028	CAD	10'000		10'000	5'970.94	0.00
4.950	TELUS CORP S. -CAJ- 4.95%/23-28.03.2033	CAD		100'000	100'000	64'624.30	0.00
4.750	TELUS S. CR 4.75%/14-17.01.2045	CAD	10'000		10'000	5'929.51	0.00
4.300	THOMSON REUTERS 4.3%/13-23.11.2023	USD	30'000	30'000			
4.836	TMX GROUP LTD 4.836%/24-18.02.2032	CAD		100'000	100'000	65'728.19	0.00
4.970	TMX GROUP LTD 4.97%/24-16.02.2034	CAD		100'000	100'000	66'083.96	0.00
2.016	TMX GROUP LTD S. -F- 2.016%/21-12.02.2031	CAD	20'000		20'000	11'134.25	0.00
-	TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/20-22.04.2030	CAD	10'000		10'000	6'338.41	0.00
0.100	TORONTO-DOMINION BANK 0.1%/19-19.07.2027	EUR	100'000		100'000	85'503.72	0.00
0.450	TORONTO-DOMINION BANK 0.45%/20-11.09.2023	USD	20'000	20'000			
0.500	TORONTO-DOMINION BANK 0.5%/17-03.04.2024	EUR	200'000	200'000			
0.750	TORONTO-DOMINION BANK 0.75%/20-11.09.2025	USD	16'000		16'000	13'201.24	0.00
0.750	TORONTO-DOMINION BANK 0.75%/20-12.06.2023	USD	10'000	10'000			
0.864	TORONTO-DOMINION BANK 0.864%/22-24.03.2027	EUR	100'000		100'000	88'435.79	0.00
1.128	TORONTO-DOMINION BANK 1.128%/20-09.12.2025	CAD	20'000		20'000	12'215.95	0.00
1.150	TORONTO-DOMINION BANK 1.15%/20-12.06.2025	USD	110'000		110'000	91'942.50	0.01
1.250	TORONTO-DOMINION BANK 1.25%/21-13.12.2024	USD	100'000	100'000			
1.888	TORONTO-DOMINION BANK 1.888%/21-08.03.2028	CAD	100'000		100'000	58'990.91	0.00
1.896	TORONTO-DOMINION BANK 1.896%/21-11.09.2028	CAD	100'000		100'000	58'477.68	0.00
1.943	TORONTO-DOMINION BANK 1.943%/20-13.03.2025	CAD	10'000		10'000	6'295.95	0.00
2.050	TORONTO-DOMINION BANK 2.05%/19-10.07.2024	AUD	30'000	30'000			
2.260	TORONTO-DOMINION BANK 2.26%/22-07.01.2027	CAD	200'000	100'000	100'000	60'817.53	0.00
2.350	TORONTO-DOMINION BANK 2.35%/22-08.03.2024	USD	200'000	200'000			
2.496	TORONTO-DOMINION BANK 2.496%/19-02.12.2024	CAD	10'000	10'000			
2.667	TORONTO-DOMINION BANK 2.667%/22-09.09.2025	CAD	100'000	100'000			
2.875	TORONTO-DOMINION BANK 2.875%/22-05.04.2027	GBP	100'000		100'000	103'906.76	0.01
3.129	TORONTO-DOMINION BANK 3.129%/22-03.08.2032	EUR	100'000		100'000	91'902.44	0.01
3.500	TORONTO-DOMINION BANK 3.5%/18-19.07.2023	USD	20'000	20'000			
3.631	TORONTO-DOMINION BANK 3.631%/22-13.12.2029	EUR	200'000		200'000	190'747.71	0.01
3.765	TORONTO-DOMINION BANK 3.765%/23-08.09.2026	EUR		100'000	100'000	96'096.16	0.01
4.210	TORONTO-DOMINION BANK 4.21%/22-01.06.2027	CAD	100'000		100'000	64'021.51	0.00
4.477	TORONTO-DOMINION BANK 4.477%/23-18.01.2028	CAD		200'000	200'000	129'084.73	0.01
4.500	TORONTO-DOMINION BANK 4.5%/22-28.07.2025	AUD	200'000		200'000	114'462.68	0.01
4.680	TORONTO-DOMINION BANK 4.68%/22-08.01.2029	CAD		100'000	100'000	64'971.52	0.00
5.156	TORONTO-DOMINION BANK 5.156%/23-10.01.2028	USD	100'000		100'000	88'319.84	0.00
5.264	TORONTO-DOMINION BANK 5.264%/23-11.12.2026	USD	200'000		200'000	177'185.15	0.01
5.423	TORONTO-DOMINION BANK 5.423%/23-10.07.2026	CAD	200'000	200'000			
5.523	TORONTO-DOMINION BANK 5.523%/23-17.07.2028	USD	200'000	100'000	100'000	89'465.04	0.00
5.532	TORONTO-DOMINION BANK 5.532%/23-17.07.2026	USD		100'000	100'000	88'837.82	0.00
0.550	TORONTO-DOMINION BANK S. -C- 0.55%/21-04.03.2024	USD	200'000	200'000			
0.700	TORONTO-DOMINION BANK S. -C- 0.7%/21-10.09.2024	USD	100'000	100'000			
1.250	TORONTO-DOMINION BANK S. -C- 1.25%/21-10.09.2026	USD	100'000		100'000	80'229.19	0.00
1.450	TORONTO-DOMINION BANK S. -C- 1.45%/22-10.01.2025	USD		100'000	100'000	85'195.24	0.00
2.000	TORONTO-DOMINION BANK S. -C- 2%/21-10.09.2031	USD	100'000		100'000	71'657.04	0.00
2.650	TORONTO-DOMINION BANK S. -C- 2.65%/19-12.06.2024	USD	8'000		8'000	6'987.50	0.00
3.250	TORONTO-DOMINION BANK S. -C- 3.25%/19-11.03.2024	USD	100'000	100'000			
4.108	TORONTO-DOMINION BANK S. -C- 4.108%/22-08.06.2027	USD		100'000	100'000	85'457.29	0.00
2.125	TOTAL CAPITAL CANADA 2.125%/14-18.09.2029	EUR	100'000		100'000	89'002.77	0.00
2.077	TOURMALINE OIL CORP S. -1- 2.077%/21-25.01.2028	CAD	10'000		10'000	5'890.55	0.00
1.180	TOYOTA CREDIT CANADA INC 1.18%/21-23.02.2026	CAD		200'000	200'000	121'652.69	0.01
1.270	TOYOTA CREDIT CANADA INC 1.27%/21-22.07.2024	CAD	200'000	200'000			
1.660	TOYOTA CREDIT CANADA INC 1.66%/21-20.07.2026	CAD	200'000	200'000			
2.310	TOYOTA CREDIT CANADA INC 2.31%/20-23.10.2024	CAD	200'000	200'000			
2.640	TOYOTA CREDIT CANADA INC 2.64%/19-27.03.2024	CAD	10'000	10'000			
5.160	TOYOTA CREDIT CANADA INC 5.16%/23-12.07.2028	CAD		200'000	200'000	133'393.19	0.01
2.500	TRANSCANADA PIPELINES 2.5%/21-12.10.2031	USD	100'000		100'000	72'160.21	0.00
2.970	TRANSCANADA PIPELINES 2.97%/21-09.06.2031	CAD	100'000		100'000	57'332.43	0.00
3.750	TRANSCANADA PIPELINES 3.75%/13-16.10.2023	USD	10'000	10'000			
3.800	TRANSCANADA PIPELINES 3.8%/20-05.04.2027	CAD	10'000		10'000	6'325.21	0.00
4.100	TRANSCANADA PIPELINES 4.1%/20-15.04.2030	USD	5'000		5'000	4'123.90	0.00
4.250	TRANSCANADA PIPELINES 4.25%/18-15.05.2028	USD	10'000		10'000	8'480.66	0.00
4.750	TRANSCANADA PIPELINES 4.75%/18-15.05.2038	USD	50'000		50'000	39'789.66	0.00
4.875	TRANSCANADA PIPELINES 4.875%/16-15.01.2026	USD	210'000	110'000	100'000	87'288.55	0.00
4.875	TRANSCANADA PIPELINES 4.875%/18-15.05.2048	USD	5'000	35'000	40'000	30'725.17	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.100	TRANSCANADA PIPELINES 5.1%/18-15.03.2049	USD	1'000	39'000	40'000	32'262.57	0.00
5.277	TRANSCANADA PIPELINES 5.277%/23-15.07.2030	CAD		100'000	100'000	66'407.88	0.00
5.419	TRANSCANADA PIPELINES 5.419%/23-10.03.2026	CAD		100'000	100'000	64'897.77	0.00
5.850	TRANSCANADA PIPELINES 5.85%/06-15.03.2036	USD	40'000		40'000	35'196.95	0.00
6.100	TRANSCANADA PIPELINES 6.1%/10-01.06.2040	USD	10'000		10'000	8'995.04	0.00
6.200	TRANSCANADA PIPELINES 6.2%/07-15.10.2037	USD	50'000		50'000	45'297.32	0.00
7.250	TRANSCANADA PIPELINES 7.25%/08-15.08.2038	USD	10'000		10'000	9'926.59	0.00
7.625	TRANSCANADA PIPELINES 7.625%/09-15.01.2039	USD		100'000	100'000	102'596.51	0.01
2.667	TRANSCONTINENTAL INC S. -2- 2.667%/22-03.02.2025	CAD	200'000	200'000			
3.300	VENTAS CANADA FIN LTD 3.3%/21-01.12.2031	CAD	200'000	100'000	100'000	57'016.56	0.00
2.450	VENTAS CANADA FIN LTD S. -G- 2.45%/21-04.01.2027	CAD	100'000		100'000	60'539.74	0.00
2.200	WASTE CONNECTIONS INC 2.2%/21-15.01.2032	USD	100'000		100'000	71'272.01	0.00
2.600	WASTE CONNECTIONS INC 2.6%/20-01.02.2030	USD		200'000	200'000	155'173.86	0.01
2.950	WASTE CONNECTIONS INC 2.95%/21-15.01.2052	USD	100'000		100'000	58'263.88	0.00
3.050	WASTE CONNECTIONS INC 3.05%/20-01.04.2050	USD	65'000		65'000	38'647.32	0.00
2.408	WSP GLOBAL INC 2.408%/21-19.04.2028	CAD	50'000		50'000	29'651.83	0.00
5.548	WSP GLOBAL INC 5.548%/23-22.11.2030	CAD		100'000	100'000	67'229.64	0.00
						<b>71'559'901.02</b>	<b>3.91</b>
<b>Cayman Islands</b>							
3.750	AAC TECHNOLOGIES HOLDING 3.75%/21-02.06.2031	USD	200'000	200'000			
5.695	ADIB SUKUK II CO LTD 5.695%/23-15.11.2028	USD		200'000	200'000	180'175.00	0.01
2.125	ALIBABA GROUP HOLDING 2.125%/21-09.02.2031	USD	200'000		200'000	145'677.46	0.01
3.150	ALIBABA GROUP HOLDING 3.15%/21-09.02.2051	USD	200'000		200'000	116'231.03	0.01
3.400	ALIBABA GROUP HOLDING 3.4%/17-06.12.2027	USD	200'000		200'000	166'243.94	0.01
4.311	ALMARAI SUKUK LTD 4.311%/19-05.03.2024	USD			200'000		
1.625	BAIDU INC 1.625%/21-23.02.2027	USD	200'000		200'000	159'051.40	0.01
4.375	BAIDU INC 4.375%/18-14.05.2024	USD	200'000	200'000			
1.800	CCBL CAYMAN 1 CORP 1.8%/21-22.07.2026	USD	1'200'000	800'000	400'000	324'404.17	0.02
2.000	CDBL FUNDING TWO S. -36- 2%/21-04.03.2026	USD	200'000		200'000	165'254.48	0.01
6.450	CHINA OVERSEAS FINANCE (CAYMAN) (reg. -S-) 6.45%/14-11.06.2034	USD		200'000	200'000	178'089.07	0.01
3.250	CK HUTCH INTL 17 II LTD -144A- 3.25%/17-29.09.2027	USD	200'000		200'000	165'364.85	0.01
4.875	CK HUTCHISON INTL 23 -144A- 4.875%/23-21.04.2033	USD		200'000	200'000	173'777.87	0.01
4.500	DELTA AIR LINES/SKYMILES -144A- 4.5%/20-20.10.2025	USD	18'372	5'585	12'787	9'731.87	0.00
4.750	DELTA AIR LINES/SKYMILES -144A- 4.75%/20-20.10.2028	USD	100'000		100'000	86'030.82	0.00
4.581	FAB SUKUK COMPANY LTD 4.581%/23-17.01.2028	USD	200'000	200'000			
5.250	HONGKONG LAND FINANCE 5.25%/23-14.07.2033	USD		200'000	200'000	173'641.79	0.01
0.875	HUTCHISON FINANCE 16 0.875%/16-03.10.2024	EUR	100'000	100'000			
3.933	MAF SUKUK LTD 3.9325%/19-28.02.2030	USD	200'000	200'000			
2.500	MTR CORP 2.5%/16-02.11.2026	USD	200'000		200'000	165'829.19	0.01
1.375	QNB FINANCE LTD 1.375%/21-26.01.2026	USD	200'000		200'000	162'808.85	0.01
2.625	QNB FINANCE LTD 2.625%/20-12.05.2025	USD	200'000		200'000	169'415.23	0.01
1.625	SOUTHERN WATER SERVICES 1.625%/21-30.03.2027	GBP	100'000	100'000			
3.000	SOUTHERN WATER SERVICES 3%/20-28.05.2037	GBP	100'000		100'000	79'074.55	0.00
6.640	SOUTHERN WATER SERVICES FINANCE -A4- 6.64%/03-31.03.2026	GBP	100'000	100'000			
3.875	SWIRE PACIFIC MTN FINANCING 3.875%/15-21.09.2025	USD		200'000	200'000	171'963.88	0.01
2.390	TENCENT HOLDINGS LTD 2.39%/20-03.06.2030	USD	200'000	200'000			
3.595	TENCENT HOLDINGS LTD 3.595%/18-19.01.2028	USD	200'000	200'000			
3.680	TENCENT HOLDINGS LTD 3.68%/21-22.04.2041	USD	200'000	200'000			
3.975	TENCENT HOLDINGS LTD 3.975%/19-11.04.2029	USD	200'000		200'000	166'909.36	0.01
7.250	YORKSHIRE POWER FINANCE 7.25%/98-04.08.2028	GBP	30'000		30'000	35'644.03	0.00
						<b>2'995'318.84</b>	<b>0.16</b>
<b>Chile</b>							
2.300	BONOS TESORERIA PESOS -144A- 2.3%/20-01.10.2028	CLP	40'000'000		40'000'000	31'819.10	0.00
2.800	BONOS TESORERIA PESOS -144A- 2.8%/20-01.10.2033	CLP	50'000'000		50'000'000	36'134.82	0.00
4.000	BONOS TESORERIA PESOS -144A- 4%/18-01.03.2023	CLP	80'000'000	80'000'000			
4.700	BONOS TESORERIA PESOS -144A- 4.7%/18-01.09.2030	CLP	110'000'000		110'000'000	95'572.16	0.01
5.000	BONOS TESORERIA PESOS -144A- 5%/21-01.10.2028	CLP	100'000'000		100'000'000	89'136.14	0.00
6.000	BONOS TESORERIA PESOS -144A- 6%/23-01.04.2033	CLP		250'000'000	250'000'000	233'132.45	0.01
7.000	BONOS TESORERIA PESOS -144A- 7%/22-01.05.2034	CLP	40'000'000		40'000'000	39'883.70	0.00
2.500	BONOS TESORERIA PESOS 2.5%/20-01.03.2025	CLP	200'000'000		200'000'000	177'055.55	0.01
4.500	BONOS TESORERIA PESOS 4.5%/15-01.03.2026	CLP	110'000'000		110'000'000	98'661.98	0.01
5.000	BONOS TESORERIA PESOS 5%/15-01.03.2035	CLP	100'000'000		100'000'000	86'746.10	0.00
6.000	BONOS TESORERIA PESOS 6%/13-01.01.2043	CLP	125'000'000		125'000'000	120'799.31	0.01
3.875	CELULOSA ARAUCO CONSTITU 3.875%/18-02.11.2027	USD		200'000	200'000	165'149.58	0.01
4.500	CELULOSA ARAUCO Y CONSTITUCION 4.5%/14-01.08.2024	USD	200'000	200'000			
1.625	CHILE 1.625%/14-30.01.2025	EUR	100'000		100'000	93'278.43	0.01
4.250	CODELCO INC -144A- 4.25%/12-17.07.2042	USD	200'000		200'000	135'861.06	0.01
3.000	CODELCO INC 3%/19-30.09.2029	USD	200'000		200'000	154'492.92	0.01
3.750	CODELCO INC 3.75%/20-15.01.2031	USD	200'000		200'000	155'298.19	0.01
5.125	CODELCO INC 5.125%/23-02.02.2033	USD	200'000		200'000	165'181.04	0.01

# 1044 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.100	REPUBLIC OF CHILE 0.1%/21-26.01.2027	EUR	100'000		100'000	86'021.14	0.00
1.250	REPUBLIC OF CHILE 1.25%/20-30.01.2040	EUR	100'000		100'000	64'348.38	0.00
1.300	REPUBLIC OF CHILE 1.3%/21-26.07.2036	EUR	100'000		100'000	70'899.57	0.00
2.550	REPUBLIC OF CHILE 2.55%/20-27.01.2032	USD	200'000		200'000	148'128.88	0.01
2.550	REPUBLIC OF CHILE 2.55%/21-27.07.2033	USD	200'000		200'000	142'398.34	0.01
2.750	REPUBLIC OF CHILE 2.75%/22-31.01.2027	USD	200'000		200'000	164'767.59	0.01
3.250	REPUBLIC OF CHILE 3.25%/21-21.09.2071	USD	200'000		200'000	110'468.37	0.01
3.500	REPUBLIC OF CHILE 3.5%/21-15.04.2053	USD	200'000		200'000	127'168.97	0.01
3.500	REPUBLIC OF CHILE 3.5%/22-31.01.2034	USD	200'000		200'000	153'188.45	0.01
4.950	REPUBLIC OF CHILE 4.95%/23-05.01.2036	USD		200'000	200'000	170'211.64	0.01
5.330	REPUBLIC OF CHILE 5.33%/23-05.01.2054	USD	400'000	200'000	200'000	168'391.65	0.01
3.750	SACI FALABELLA 3.75%/17-30.10.2027	USD	200'000	200'000			
4.250	SOCIEDAD QUIMICA Y MINER 4.25%/20-22.01.2050	USD	200'000		200'000	133'744.97	0.01
						<b>3'417'940.48</b>	<b>0.19</b>
<b>China</b>							
0.800	AG BK CHINA LTD/ LONDON 0.8%/21-18.05.2024	USD	200'000	200'000			
1.250	AGRICULTURAL BK CHINA/HK 1.25%/21-17.06.2026	USD	200'000		200'000	161'741.51	0.01
5.000	BANK OF CHINA (subordinated) (reg. -S-) T. -1- 5%/14-13.11.2024	USD	200'000	200'000			
-	BANK OF CHINA/LUXEMBOURG 0%/21-28.04.2024	EUR	100'000	100'000			
1.500	BANK OF CHINA/LUXEMBOURG 1.5%/22-28.04.2025	EUR	100'000		100'000	92'211.18	0.01
-	CHINA CONSTRUCT BK/LUX 0%/21-22.04.2024	EUR	100'000	100'000			
-	CHINA CONSTRUCTION BANK (subordinated) FIX-TO-FRN FRN/19-27.02.2029	USD	200'000	200'000			
-	CHINA CONSTRUCTION BANK (subordinated) FIX-TO-FRN FRN/20-24.06.2030	USD	200'000		200'000	169'254.39	0.01
1.625	IND & COMM BK CHINA/HK 1.625%/21-28.10.2026	USD	200'000		200'000	161'219.34	0.01
0.125	IND & COMM BK CHINA/LUX 0.125%/21-28.10.2024	EUR	100'000	100'000			
4.125	IND & COMM BK CHINA/LUX 4.125%/23-25.10.2026	EUR		200'000	200'000	190'761.05	0.01
1.625	IND & COMM BK CHN/LONDON 1.625%/21-28.12.2025	GBP	100'000		100'000	102'593.52	0.01
0.875	SHANGHAI PUDONG DEV/HK S. -9- 0.875%/21-13.07.2024	USD	200'000	200'000			
						<b>877'780.99</b>	<b>0.05</b>
<b>Colombia</b>							
4.375	SURA ASSET MANAGEMENT (reg. -S-) 4.375%/17-11.04.2027	USD		300'000	150'000	126'715.99	0.01
10.000	TITULOS DE TESORERIA 10%/08-24.07.2024	COP	350'000'000		350'000'000	78'303.41	0.00
5.750	TITULOS DE TESORERIA 5.75%/20-03.11.2027	COP	200'000'000		200'000'000	40'331.13	0.00
6.000	TITULOS DE TESORERIA 6%/12-28.04.2028	COP	1'120'000'000	700'000'000	1'820'000'000	365'838.39	0.02
6.250	TITULOS DE TESORERIA 6.25%/17-26.11.2025	COP	400'000'000		400'000'000	86'640.57	0.00
6.250	TITULOS DE TESORERIA 6.25%/21-09.07.2036	COP	400'000'000		400'000'000	65'723.89	0.00
7.000	TITULOS DE TESORERIA 7%/16-30.06.2032	COP	700'000'000		700'000'000	132'761.19	0.01
7.000	TITULOS DE TESORERIA 7%/21-26.03.2031	COP	400'000'000		400'000'000	78'656.64	0.00
7.000	TITULOS DE TESORERIA 7%/21-26.03.2031	COP	1'100'000'000		1'100'000'000	215'258.25	0.01
7.250	TITULOS DE TESORERIA 7.25%/18-18.10.2034	COP	1'000'000'000		1'000'000'000	184'978.35	0.01
7.500	TITULOS DE TESORERIA 7.5%/11-26.08.2026	COP	1'100'000'000		1'100'000'000	238'365.61	0.01
7.750	TITULOS DE TESORERIA 7.75%/14-18.09.2030	COP	630'000'000		630'000'000	130'633.18	0.01
9.250	TITULOS DE TESORERIA 9.25%/22-28.05.2042	COP	670'000'000	1'500'000'000	2'170'000'000	434'884.14	0.02
13.250	TITULOS DE TESORERIA S. -B- 13.25%/23-09.02.2033	COP	100'000'000	1'500'000'000	1'600'000'000	426'222.49	0.02
7.250	TITULOS DE TESORERIA S. -B- 7.25%/20-26.10.2050	COP	250'000'000		250'000'000	39'784.46	0.00
						<b>2'645'097.69</b>	<b>0.14</b>
<b>Croatia</b>							
6.000	CROATIA (reg. -S-) 6%/13-26.01.2024	USD	200'000	200'000			
1.125	CROATIA 1.125%/19-19.06.2029	EUR	200'000		200'000	172'097.55	0.01
1.125	CROATIA 1.125%/21-04.03.2033	EUR	100'000		100'000	78'869.63	0.00
1.750	CROATIA 1.75%/21-04.03.2041	EUR	100'000		100'000	71'372.21	0.00
2.875	CROATIA 2.875%/22-22.04.2032	EUR	100'000		100'000	92'555.18	0.01
3.000	CROATIA 3%/15-11.03.2025	EUR	100'000		100'000	94'679.19	0.01
4.000	CROATIA 4%/23-14.06.2035	EUR		100'000	100'000	99'103.51	0.01
-	ERSTE&STEIERMAR FIX-TO-FRN FRN/21-06.07.2028	EUR	100'000		100'000	83'598.87	0.00
1.500	REPUBLIC OF CROATIA 1.5%/20-17.06.2031	EUR	100'000		100'000	84'507.94	0.00
2.375	REPUBLIC OF CROATIA BOND 2.375%/18-09.07.2029	EUR		100'000	100'000	92'329.34	0.01
3.375	REPUBLIC OF CROATIA BOND 3.375%/22-15.07.2032	EUR		100'000	100'000	96'080.92	0.01
3.750	REPUBLIC OF CROATIA BOND 3.75%/23-24.11.2033	EUR		100'000	100'000	99'059.67	0.01
4.250	REPUBLIC OF CROATIA BOND 4.25%/15-14.12.2026	EUR		100'000	100'000	98'085.81	0.01
						<b>1'162'339.82</b>	<b>0.06</b>
<b>Cyprus</b>							
-	REPUBLIC OF CYPRUS 0%/21-09.02.2026	EUR	182'000		182'000	163'885.80	0.01
0.625	REPUBLIC OF CYPRUS 0.625%/20-21.01.2030	EUR	20'000		20'000	16'611.33	0.00
0.950	REPUBLIC OF CYPRUS 0.95%/22-20.01.2032	EUR	100'000		100'000	81'183.27	0.00
1.250	REPUBLIC OF CYPRUS 1.25%/20-21.01.2040	EUR	20'000		20'000	13'609.32	0.00
1.500	REPUBLIC OF CYPRUS 1.5%/20-16.04.2027	EUR	10'000		10'000	9'094.57	0.00
2.250	REPUBLIC OF CYPRUS 2.25%/20-16.04.2050	EUR	10'000		10'000	7'210.12	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.750 REPUBLIC OF CYPRUS 2.75%/17-27.06.2024	EUR	20'000		20'000		291'594.41	0.02	
<b>Czech Republic</b>							<b>3'548'657.15</b>	<b>0.19</b>
- CESKA SPORITELNA AS S. -38- FIX-TO-FRN FRN/23-29.06.2027	EUR		200'000	100'000	100'000	98'702.33	0.01	
2.375 CEZ AS 2.375%/22-06.04.2027	EUR	200'000		100'000	100'000	90'794.22	0.00	
- CZECH REPUBLIC 0%/20-27.07.2027	EUR	30'000			30'000	25'480.45	0.00	
0.250 CZECH REPUBLIC 0.25%/17-10.02.2027	CZK	10'200'000			10'200'000	347'902.32	0.02	
1.950 CZECH REPUBLIC 1.95%/21-30.07.2037	CZK	8'000'000			8'000'000	238'150.26	0.01	
3.500 CZECH REPUBLIC 3.5%/22-30.05.2035	CZK	6'000'000			6'000'000	217'481.03	0.01	
2.000 CZECH REPUBLIC S. -103- 2%/17-13.10.2033	CZK	10'300'000			10'300'000	332'526.16	0.02	
1.250 CZECH REPUBLIC S. -120- 1.25%/20-14.02.2025	CZK	2'700'000			2'700'000	98'774.35	0.01	
1.200 CZECH REPUBLIC S. -121- 1.2%/20-13.03.2031	CZK	8'900'000	1'000'000		9'900'000	315'922.02	0.02	
1.500 CZECH REPUBLIC S. -125- 1.5%/20-24.04.2040	CZK	7'600'000			7'600'000	202'870.98	0.01	
0.050 CZECH REPUBLIC S. -130- 0.05%/20-29.11.2029	CZK	7'500'000	1'000'000		8'500'000	261'727.53	0.01	
- CZECH REPUBLIC S. -135- 0%/21-12.12.2024	CZK	7'700'000		6'700'000	1'000'000	36'383.52	0.00	
1.750 CZECH REPUBLIC S. -138- 1.75%/21-23.06.2032	CZK	8'000'000	1'000'000		9'000'000	290'807.62	0.02	
6.000 CZECH REPUBLIC S. -148- 6%/22-26.02.2026	CZK	1'000'000			1'000'000	39'336.00	0.00	
4.900 CZECH REPUBLIC S. -151- 4.9%/23-14.04.2034	CZK		2'500'000		2'500'000	102'003.77	0.01	
4.200 CZECH REPUBLIC S. 49 4.2%/06-04.12.2036	CZK	2'860'000			2'860'000	110'836.05	0.01	
4.850 CZECH REPUBLIC S. 53 4.85%/07-26.11.2057	CZK	260'000			260'000	10'878.21	0.00	
0.950 CZECH REPUBLIC S. -94- 0.95%/15-15.05.2030	CZK	10'400'000			10'400'000	333'534.17	0.02	
1.000 CZECH REPUBLIC S. -95- 1%/15-26.06.2026	CZK	11'150'000			11'150'000	394'546.16	0.02	
0.450 CZECH REPUBLIC S. -97- 0.45%/15-25.10.2023	CZK	4'250'000		4'250'000				
<b>Denmark</b>							<b>3'548'657.15</b>	<b>0.19</b>
4.500 A.P. MOELLER - MAERSK A/S 4.5%/19-20.06.2029	USD	200'000		100'000	100'000	86'104.79	0.00	
0.750 AP MOLLER-MAERSK A/S 0.75%/21-25.11.2031	EUR	100'000			100'000	76'621.74	0.00	
4.250 CARLSBERG BREWERIES A/S 4.25%/23-05.10.2033	EUR		100'000		100'000	100'053.55	0.01	
5.375 DANSKE BANK A/S -144A- 5.375%/19-12.01.2024	USD	200'000		200'000				
- DANSKE BANK A/S FIX-TO-FRN -144A- FRN/22-01.04.2028	USD	200'000			200'000	169'701.10	0.01	
- DANSKE BANK A/S FIX-TO-FRN FRN/19-27.08.2025	EUR	100'000		100'000				
- DANSKE BANK A/S FIX-TO-FRN FRN/21-10.11.2024	EUR	100'000		100'000				
1.000 DLR KREDIT A/S 1%/20-01.04.2025	DKK	1'000'000			1'000'000	124'545.64	0.01	
1.500 ISS GLOBAL A/S 1.5%/17-31.08.2027	EUR		200'000		200'000	176'090.20	0.01	
- JYSKE BANK A/S (subordinated) FIX-TO-FRN FRN/24-01.05.2035	EUR		200'000		200'000	191'443.35	0.01	
- JYSKE BANK A/S FIX-TO-FRN FRN/21-02.09.2026	EUR	100'000			100'000	89'564.02	0.00	
- JYSKE BANK A/S FIX-TO-FRN FRN/22-11.04.2026	EUR	100'000			100'000	95'837.92	0.01	
1.000 JYSKE REALKREDIT A/S S. -321.E- 1%/20-01.10.2025	DKK	200'000			200'000	24'680.05	0.00	
- KINGDOM OF DENMARK 0%/22-15.11.2031	DKK	1'500'000	1'000'000	1'000'000	1'500'000	160'017.25	0.01	
0.500 KINGDOM OF DENMARK 0.5%/16-15.11.2027	DKK	2'610'000			2'610'000	310'623.80	0.02	
1.500 KINGDOM OF DENMARK 1.5%/11-15.11.2023	DKK	790'000		790'000				
1.750 KINGDOM OF DENMARK 1.75%/13-15.11.2025	DKK	2'290'000	800'000	500'000	2'590'000	324'950.45	0.02	
- KINGDOM OF DENMARK -144A- 0%/21-15.11.2024	DKK	2'800'000		2'800'000				
- KINGDOM OF DENMARK -144A- 0%/21-15.11.2031	DKK	3'500'000	1'000'000	1'000'000	3'500'000	372'961.95	0.02	
0.250 KINGDOM OF DENMARK -144A- 0.25%/20-15.11.2052	DKK	2'550'000			2'550'000	176'276.31	0.01	
0.500 KINGDOM OF DENMARK -144A- 0.5%/19-15.11.2029	DKK	2'690'000	1'000'000		3'690'000	424'558.34	0.02	
2.250 KINGDOM OF DENMARK -144A- 2.25%/23-15.11.2033	DKK		2'300'000		2'300'000	287'928.01	0.02	
2.250 KINGDOM OF DENMARK 2.25%/23-15.11.2033	DKK		2'000'000		2'000'000	250'689.22	0.01	
4.500 KINGDOM OF DENMARK 4.5%/07-15.11.2039	DKK	3'420'000	1'200'000		4'620'000	736'497.98	0.04	
7.000 KINGDOM OF DENMARK 7%/94-10.11.2024	DKK	150'000		150'000				
5.000 KINGDOM OF DENMARK S. -17- -144A- 5%/23-14.11.2025	USD		200'000		200'000	176'565.59	0.01	
- KOMMUNEKREDIT 0%/21-03.03.2031	EUR	100'000			100'000	78'171.15	0.00	
- KOMMUNEKREDIT 0%/21-17.11.2029	EUR	100'000			100'000	81'116.57	0.00	
0.010 KOMMUNEKREDIT 0.01%/20-04.05.2034	EUR	100'000			100'000	70'830.96	0.00	
0.500 KOMMUNEKREDIT 0.5%/21-28.01.2026	USD	200'000			200'000	162'447.85	0.01	
0.750 KOMMUNEKREDIT 0.75%/21-15.08.2024	GBP	100'000		100'000				
2.900 KOMMUNEKREDIT 2.9%/16-27.11.2026	AUD	30'000			30'000	16'466.04	0.00	
3.750 KOMMUNEKREDIT 3.75%/23-24.05.2028	USD		200'000		200'000	170'627.45	0.01	
4.250 KOMMUNEKREDIT 4.25%/22-17.11.2025	GBP	100'000		100'000				
2.375 KOMMUNEKREDIT S. -174003- 2.375%/22-15.09.2032	EUR	100'000			100'000	91'605.14	0.01	
1.000 NORDEA KREDIT REALKREDIT 1%/19-01.04.2025	DKK	150'000			150'000	18'691.24	0.00	
1.000 NORDEA KREDIT REALKREDIT 1%/20-01.04.2026	DKK	1'000'000			1'000'000	122'406.96	0.01	
1.000 NORDEA KREDIT REALKREDIT 1%/21-01.04.2027	DKK	1'000'000			1'000'000	120'325.81	0.01	
1.000 NORDEA KREDIT REALKREDIT 1%/21-01.10.2026	DKK	1'000'000			1'000'000	121'351.05	0.01	
- NYKREDIT REALKREDIT AS (subordinated) FIX-TO-FRN FRN/22-29.12.2032	EUR	100'000			100'000	97'498.82	0.01	
0.250 NYKREDIT REALKREDIT AS 0.25%/20-13.01.2026	EUR	100'000			100'000	89'387.74	0.00	
0.375 NYKREDIT REALKREDIT AS 0.375%/21-17.01.2028	EUR	100'000			100'000	83'047.14	0.00	
1.375 NYKREDIT REALKREDIT AS 1.375%/22-12.07.2027	EUR	100'000			100'000	88'135.63	0.00	
2.000 NYKREDIT REALKREDIT AS 2%/14-01.01.2025	DKK	1'000'000			1'000'000	126'088.61	0.01	

# 1046 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 NYKREDIT REALKREDIT AS 2%/15-01.01.2026	DKK	1'200'000			1'200'000	150'026.42	0.01
1.000 NYKREDIT REALKREDIT AS S. -13H- 1%/20-01.07.2026	DKK	1'000'000			1'000'000	121'711.54	0.01
1.000 NYKREDIT REALKREDIT AS S. -13H/H- 1%/16-01.01.2027	DKK	100'000			100'000	12'081.54	0.00
1.000 NYKREDIT REALKREDIT AS S. -13H/H- 1%/19-01.07.2024	DKK	150'000		150'000			
4.625 NYKREDIT REALKREDIT AS S. -4- 4.625%/23-19.01.2029	EUR		200'000		200'000	194'591.71	0.01
- ORSTED A/S (subordinated) FIX-TO-FRN FRN/21-18.02.3021	GBP	100'000			100'000	78'655.74	0.00
- ORSTED A/S (subordinated) FIX-TO-FRN FRN/22-08.12.3022	EUR	200'000		100'000	100'000	96'139.99	0.01
4.125 ORSTED A/S 4.125%/23-01.03.2035	EUR		100'000		100'000	97'175.79	0.01
5.125 ORSTED A/S 5.125%/22-13.09.2034	GBP	100'000			100'000	108'214.02	0.01
5.375 ORSTED A/S 5.375%/22-13.09.2042	GBP		100'000		100'000	107'855.36	0.01
1.000 REALKREDIT DANMARK S. -10- 1%/14-01.01.2025	DKK	1'000'000			1'000'000	125'044.20	0.01
1.000 REALKREDIT DANMARK S. -10- 1%/14-01.01.2026	DKK	1'000'000			1'000'000	122'654.96	0.01
- SYDBANK A/S FIX-TO-FRN FRN/21-10.11.2026	EUR	100'000			100'000	89'468.73	0.00
4.125 VESTAS WIND SYSTEMS A/S 4.125%/23-15.06.2026	EUR		100'000		100'000	95'823.62	0.01
4.125 VESTAS WIND SYSTEMS A/S 4.125%/23-15.06.2031	EUR		200'000		200'000	194'086.67	0.01
						<b>7'487'438.71</b>	<b>0.41</b>
<b>Estonia</b>							
- LUMINOR BANK FIX-TO-FRN FRN/21-23.09.2026	EUR		200'000	100'000	100'000	89'151.42	0.00
0.125 REPUBLIC OF ESTONIA 0.125%/20-10.06.2030	EUR	245'000		45'000	200'000	158'236.67	0.01
						<b>247'388.09</b>	<b>0.01</b>
<b>Finland</b>							
0.125 AKTIA BANK 0.125%/22-25.10.2028	EUR	100'000			100'000	83'216.76	0.00
3.375 AKTIA BANK 3.375%/23-31.05.2027	EUR		200'000	100'000	100'000	95'776.93	0.01
2.000 CASTELLUM HELSINKI 2%/22-24.03.2025	EUR	100'000		100'000			
0.010 DANSKE MORTGAGE BANK PLC 0.01%/21-24.11.2026	EUR	100'000			100'000	87'403.80	0.00
3.500 DANSKE MORTGAGE BANK PLC 3.5%/23-29.01.2029	EUR		200'000		200'000	193'046.11	0.01
3.125 DANSKE MORTGAGE BANK PLC S. -5- 3.125%/23-12.01.2027	EUR		200'000	100'000	100'000	95'006.99	0.01
4.000 ELISA OYJ 4%/23-27.01.2029	EUR		100'000		100'000	96'697.43	0.01
2.000 FINLAND (reg -S-) -144A- 2%/14-15.04.2024	EUR	340'000		340'000			
0.500 FINLAND 0.5%/16-15.04.2026	EUR	260'000			260'000	235'576.89	0.01
0.750 FINLAND 0.75%/15-15.04.2031	EUR	230'000		100'000	130'000	107'879.52	0.01
0.875 FINLAND 0.875%/15-15.09.2025	EUR	230'000			230'000	211'947.64	0.01
0.250 FINLAND -144A- 0.25%/20-15.09.2040	EUR	115'000	85'000		200'000	121'397.55	0.01
0.500 FINLAND -144A- 0.5%/17-15.09.2027	EUR	220'000			220'000	193'732.76	0.01
0.500 FINLAND -144A- 0.5%/19-15.09.2029	EUR	200'000	100'000		300'000	253'246.52	0.01
1.375 FINLAND -144A- 1.375%/17-15.04.2047	EUR	217'000	43'000		260'000	180'171.66	0.01
2.625 FINLAND 2.625%/12-04.07.2042	EUR	120'000			120'000	107'061.75	0.01
2.750 FINLAND 2.75%/12-04.07.2028	EUR	200'000	200'000	100'000	300'000	285'930.03	0.02
4.000 FINLAND 4%/09-04.07.2025	EUR	250'000			250'000	240'545.31	0.01
- FINNISH GOVERNMENT -144A- 0%/19-15.09.2024	EUR	214'000		214'000			
- FINNISH GOVERNMENT -144A- 0%/20-15.09.2030	EUR	150'000	100'000		250'000	199'518.20	0.01
- FINNISH GOVERNMENT -144A- 0%/21-15.09.2026	EUR	200'000		100'000	100'000	88'633.99	0.00
0.125 FINNISH GOVERNMENT -144A- 0.125%/20-15.04.2036	EUR	220'000			220'000	148'891.20	0.01
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.04.2052	EUR	100'000	80'000		180'000	79'840.06	0.00
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.09.2031	EUR	350'000		100'000	250'000	195'601.78	0.01
0.500 FINNISH GOVERNMENT -144A- 0.5%/18-15.09.2028	EUR	200'000	150'000	100'000	250'000	215'769.91	0.01
0.500 FINNISH GOVERNMENT -144A- 0.5%/22-15.04.2043	EUR	200'000			200'000	119'970.11	0.01
1.125 FINNISH GOVERNMENT -144A- 1.125%/18-15.04.2034	EUR	200'000			200'000	161'365.99	0.01
1.375 FINNISH GOVERNMENT -144A- 1.375%/22-15.04.2027	EUR	200'000			200'000	182'446.05	0.01
1.500 FINNISH GOVERNMENT -144A- 1.5%/22-15.09.2032	EUR	300'000	100'000	100'000	300'000	257'448.80	0.01
2.750 FINNISH GOVERNMENT -144A- 2.75%/23-15.04.2038	EUR	200'000	200'000		200'000	183'509.48	0.01
2.875 FINNISH GOVERNMENT -144A- 2.875%/23-15.04.2029	EUR	300'000	200'000	100'000	100'000	95'808.38	0.01
2.950 FINNISH GOVERNMENT -144A- 2.95%/24-15.04.2055	EUR	200'000			200'000	186'762.68	0.01
3.000 FINNISH GOVERNMENT -144A- 3%/23-15.09.2033	EUR	300'000	300'000	100'000	200'000	192'691.63	0.01
2.375 FINNVERA PLC -144A- 2.375%/15-04.06.2025	USD	200'000			200'000	170'173.75	0.01
2.125 FINNVERA PLC 2.125%/22-08.03.2028	EUR	100'000			100'000	92'596.15	0.01
1.625 FORTUM OYJ 1.625%/19-27.02.2026	EUR	100'000			100'000	91'223.02	0.00
4.500 FORTUM OYJ 4.5%/23-26.05.2033	EUR		200'000	100'000	100'000	98'467.92	0.01
- KUNTARAHOITUS OYJ 0%/21-02.03.2031	EUR	100'000			100'000	78'077.77	0.00
0.250 KUNTARAHOITUS OYJ 0.25%/22-25.02.2032	EUR	100'000			100'000	77'330.69	0.00
1.125 KUNTARAHOITUS OYJ 1.125%/22-19.06.2025	GBP	100'000			100'000	106'000.80	0.01
0.875 KUNTARAHOITUS OYJ -144A- 0.875%/21-02.09.2026	USD	200'000			200'000	160'531.37	0.01
4.875 KUNTARAHOITUS OYJ -144A- 4.875%/23-13.01.2027	USD		200'000		200'000	177'264.58	0.01
0.125 KUNTARAHOITUS OYJ S. -10/2019- 0.125%/19-07.03.2024	EUR	200'000		200'000			
0.625 KUNTARAHOITUS OYJ S. -12/2017- 0.625%/17-26.11.2026	EUR	200'000			200'000	178'960.34	0.01
4.875 METSO OUTOTEC OYJ 4.875%/22-07.12.2027	EUR	200'000		100'000	100'000	99'121.61	0.01
3.875 NESTE OYJ 3.875%/23-16.03.2029	EUR		100'000		100'000	96'679.33	0.01
4.250 NESTE OYJ 4.25%/23-16.03.2033	EUR		100'000		100'000	99'588.53	0.01
- NORDEA BANK AB (subordinated) FIX-TO-FRN FRN/21-18.08.2031	EUR	100'000			100'000	87'197.97	0.00
1.125 NORDEA BANK AB 1.125%/17-27.09.2027	EUR	100'000			100'000	88'867.45	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 NORDEA BANK ABP 0.5%/21-02.11.2028	EUR	100'000			100'000	82'636.44	0.00
1.500 NORDEA BANK ABP -144A- 1.5%/21-30.09.2026	USD	200'000			200'000	159'760.06	0.01
5.375 NORDEA BANK ABP -144A- 5.375%/22-22.09.2027	USD	200'000			200'000	176'502.29	0.01
4.125 NORDEA BANK ABP 4.125%/23-05.05.2028	EUR		100'000		100'000	96'781.29	0.01
- NORDEA BANK ABP FIX-TO-FRN FRN/23-02.06.2026	GBP		100'000	100'000			
- NORDEA BANK ABP FIX-TO-FRN FRN/23-06.09.2026	EUR		100'000		100'000	95'985.62	0.01
1.000 NORDEA KIINNITSLUOTTO 1%/22-30.03.2029	EUR	200'000			200'000	171'868.86	0.01
2.500 NORDEA KIINNITSLUOTTO S. -NMB 10- 2.5%/22-14.09.2032	EUR		100'000		100'000	91'165.85	0.00
3.625 NORDEA KIINNITSLUOTTO S. -NMB 14- 3.625%/23-26.10.2028	EUR		100'000		100'000	97'422.59	0.01
3.000 NORDEA KIINNITSLUOTTO 3%/24-31.01.2031	EUR	200'000			200'000	189'825.30	0.01
0.100 OP CORPORATE BANK PLC 0.1%/20-16.11.2027	EUR	200'000		100'000	100'000	84'132.49	0.00
0.125 OP CORPORATE BANK PLC 0.125%/20-01.07.2024	EUR	100'000		100'000			
0.375 OP CORPORATE BANK PLC 0.375%/19-26.02.2024	EUR	100'000		100'000			
0.625 OP CORPORATE BANK PLC 0.625%/22-27.07.2027	EUR	100'000			100'000	85'739.08	0.00
1.375 OP CORPORATE BANK PLC 1.375%/21-04.09.2026	GBP	100'000			100'000	100'884.88	0.01
4.000 OP CORPORATE BANK PLC 4%/23-13.06.2028	EUR		150'000		150'000	145'374.90	0.01
2.875 OP CORPORATE BANK PLC S. -270- 2.875%/22-15.12.2025	EUR	200'000		100'000	100'000	94'155.10	0.01
2.750 OP MORTGAGE BANK 2.75%/22-22.06.2026	EUR	100'000			100'000	94'019.78	0.01
3.125 OP MORTGAGE BANK 3.125%/23-20.10.2028	EUR	100'000	100'000		100'000	95'087.03	0.01
6.950 REPUBLIC OF FINLAND 6.95%/96-15.02.2026	USD	200'000		200'000			
0.750 SBB TREASURY OYJ 0.75%/20-14.12.2028	EUR	100'000		100'000			
2.500 STORA ENSO OYJ 2.5%/17-07.06.2027	EUR	100'000			100'000	91'823.35	0.01
						<b>8'552'142.10</b>	<b>0.47</b>
<b>France</b>							
2.125 AEROPORTS DE PARIS 2.125%/18-11.10.2038	EUR	200'000		100'000	100'000	80'379.02	0.00
2.750 AEROPORTS DE PARIS 2.75%/20-02.04.2030	EUR	200'000		100'000	100'000	91'663.26	0.01
0.375 AGENCE FRANCAISE DE DEVELOPPEMENT 0.375%/16-30.04.2024	EUR	100'000		100'000			
- AGENCE FRANCAISE DEVELOP 0%/20-25.03.2025	EUR	100'000			100'000	91'648.02	0.01
- AGENCE FRANCAISE DEVELOP 0%/20-28.10.2027	EUR	100'000			100'000	84'899.58	0.00
0.010 AGENCE FRANCAISE DEVELOP 0.01%/21-25.11.2028	EUR	100'000			100'000	82'253.38	0.00
0.125 AGENCE FRANCAISE DEVELOP 0.125%/21-29.09.2031	EUR	100'000			100'000	75'920.40	0.00
0.250 AGENCE FRANCAISE DEVELOP 0.25%/16-21.07.2026	EUR	200'000			200'000	177'447.13	0.01
0.250 AGENCE FRANCAISE DEVELOP 0.25%/19-29.06.2029	EUR	200'000			200'000	163'719.65	0.01
0.500 AGENCE FRANCAISE DEVELOP 0.5%/20-25.05.2030	EUR	100'000			100'000	81'167.07	0.00
1.000 AGENCE FRANCAISE DEVELOP 1%/18-31.01.2028	EUR	100'000			100'000	87'933.61	0.00
1.125 AGENCE FRANCAISE DEVELOP 1.125%/22-02.03.2037	EUR	100'000			100'000	72'753.92	0.00
1.375 AGENCE FRANCAISE DEVELOP 1.375%/17-05.07.2032	EUR	100'000			100'000	82'852.75	0.00
1.375 AGENCE FRANCAISE DEVELOP 1.375%/22-21.01.2025	USD	200'000		200'000			
1.500 AGENCE FRANCAISE DEVELOP 1.5%/18-31.10.2034	EUR	100'000			100'000	80'729.69	0.00
2.875 AGENCE FRANCAISE DEVELOP 2.875%/23-21.01.2030	EUR		100'000		100'000	93'914.97	0.01
3.000 AGENCE FRANCAISE DEVELOP 3%/24-17.01.2034	EUR	100'000			100'000	93'317.50	0.01
3.375 AGENCE FRANCAISE DEVELOP 3.375%/23-25.05.2033	EUR	200'000	200'000		200'000	192'653.51	0.01
4.000 AGENCE FRANCAISE DEVELOP 4%/22-21.09.2027	USD	200'000			200'000	172'045.41	0.01
3.125 AGENCE FRANCAISE DEVELOP S. -37- 3.125%/11-04.01.2024	EUR	100'000		100'000			
1.000 AIR LIQUIDE FINANCE 1%/17-08.03.2027	EUR	100'000			100'000	89'252.43	0.00
1.375 AIR LIQUIDE FINANCE 1.375%/20-02.04.2030	EUR	100'000		100'000			
2.875 AIR LIQUIDE FINANCE 2.875%/22-16.09.2032	EUR	100'000			100'000	92'274.07	0.01
- ALD SA 0%/21-23.02.2024	EUR	100'000		100'000			
1.250 ALD SA 1.25%/22-02.03.2026	EUR	100'000			100'000	90'200.56	0.00
4.000 ALD SA 4%/22-05.07.2027	EUR	100'000		100'000			
4.875 ALD SA S. -0- 4.875%/23-06.10.2028	EUR		100'000		100'000	99'063.48	0.01
- ALSTOM SA 0%/21-11.01.2029	EUR	100'000			100'000	77'704.23	0.00
0.125 ALSTOM SA 0.125%/21-27.07.2027	EUR	100'000			100'000	84'145.83	0.00
0.500 ALSTOM SA 0.5%/21-27.07.2030	EUR	100'000			100'000	76'163.39	0.00
1.250 APRR SA 1.25%/20-14.01.2027	EUR	100'000			100'000	89'848.94	0.00
1.875 APRR SA 1.875%/22-03.01.2029	EUR	100'000			100'000	89'102.82	0.00
0.125 ARKEA PUBLIC SECTOR SCF 0.125%/19-15.01.2030	EUR	100'000			100'000	80'224.65	0.00
3.250 ARKEA PUBLIC SECTOR SCF S. -18- 3.25%/23-10.01.2031	EUR	200'000		200'000			
0.750 ARKEMA 0.75%/19-03.12.2029	EUR	100'000			100'000	81'907.47	0.00
- ARVAL SERVICE LEASE 0%/21-30.09.2024	EUR	100'000		100'000			
4.000 ARVAL SERVICE LEASE 4%/22-22.09.2026	EUR	100'000			100'000	95'452.94	0.01
0.875 ARVAL SERVICE LEASE SA/F 0.875%/22-17.02.2025	EUR	100'000		100'000			
4.750 ARVAL SERVICE LEASE SA/F S. -6- 4.75%/22-22.05.2027	EUR	100'000			100'000	97'711.32	0.01
2.750 AUTOROUTES DU SUD DE LA 2.75%/22-02.09.2032	EUR	100'000			100'000	90'593.16	0.00
3.250 AUTOROUTES DU SUD DE LA 3.25%/23-19.01.2033	EUR		100'000		100'000	93'562.39	0.01
1.125 AXA (reg. -S-) S. -39- 1.125%/16-15.05.2028	EUR	100'000			100'000	87'898.35	0.00
- AXA (subordinated) FIX-TO-FRN 3.25%/18-26.03.2018	EUR	100'000			100'000	89'987.11	0.00
- AXA (subordinated) FIX-TO-FRN 3.375%/16-06.07.2047	EUR	200'000			200'000	184'946.46	0.01
- AXA S. 23 T. 1 FIX-TO-FRN 06-PERPETUAL	GBP	100'000		50'000	50'000	57'548.81	0.00
1.125 BANQUE FED CRED MUTUEL (subordinated) 1.125%/21-19.11.2031	EUR	100'000			100'000	75'291.49	0.00

1048 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.010	BANQUE FED CRED MUTUEL 0.01%/21-07.03.2025	EUR	100'000		100'000	91'793.81	0.01
0.010	BANQUE FED CRED MUTUEL 0.01%/21-11.05.2026	EUR	100'000		100'000	88'080.36	0.00
0.750	BANQUE FED CRED MUTUEL 0.75%/18-17.07.2025	EUR	300'000	200'000	100'000	91'567.02	0.01
1.000	BANQUE FED CRED MUTUEL 1%/21-16.07.2026	GBP	100'000	100'000			
1.000	BANQUE FED CRED MUTUEL 1%/22-23.05.2025	EUR	100'000		100'000	92'152.10	0.01
1.250	BANQUE FED CRED MUTUEL 1.25%/17-26.05.2027	EUR		100'000	100'000	88'553.00	0.00
1.875	BANQUE FED CRED MUTUEL 1.875%/22-26.10.2028	GBP	100'000		100'000	96'734.67	0.01
0.650	BANQUE FED CRED MUTUEL -144A- 0.65%/20-27.02.2024	USD	300'000	300'000			
4.935	BANQUE FED CRED MUTUEL -144A- 4.935%/23-26.01.2026	USD	200'000		200'000	174'814.39	0.01
5.790	BANQUE FED CRED MUTUEL -144A- 5.79%/23-13.07.2028	USD		200'000	200'000	179'978.36	0.01
2.625	BANQUE FED CRED MUTUEL 2.625%/22-06.11.2029	EUR	100'000		100'000	89'220.98	0.00
3.125	BANQUE FED CRED MUTUEL 3.125%/22-14.09.2027	EUR	100'000		100'000	93'836.83	0.01
3.750	BANQUE FED CRED MUTUEL 3.75%/22-01.02.2033	EUR	200'000		200'000	191'698.70	0.01
3.875	BANQUE FED CRED MUTUEL 3.875%/23-26.01.2028	EUR	200'000		200'000	190'764.86	0.01
4.000	BANQUE FED CRED MUTUEL 4%/22-21.11.2029	EUR	100'000		100'000	97'212.95	0.01
4.000	BANQUE FED CRED MUTUEL 4%/23-26.01.2033	EUR	200'000	100'000	100'000	96'219.08	0.01
4.125	BANQUE FED CRED MUTUEL 4.125%/23-14.06.2033	EUR		100'000	100'000	98'136.31	0.01
1.604	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.604%/21-04.10.2026	USD	200'000		200'000	160'653.33	0.01
3.000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3%/13-28.11.2023	EUR	100'000	100'000			
1.250	BFCM (reg.-S-) S.405 1.25%/15-14.01.2025	EUR		100'000	100'000		
2.625	BFCM 2.625%/14-18.03.2024	EUR	100'000	100'000			
1.625	BNP PARIBAS (subordinated) 1.625%/19-02.07.2031	EUR		100'000	100'000	79'853.02	0.00
-	BNP PARIBAS (subordinated) FIX-TO-FRN FRN/20-15.01.2032	EUR	100'000		100'000	86'413.74	0.00
-	BNP PARIBAS (subordinated) FIX-TO-FRN FRN/21-24.05.2031	GBP	100'000		100'000	101'086.48	0.01
-	BNP PARIBAS (subordinated) FIX-TO-FRN FRN/21-31.08.2033	EUR	100'000		100'000	81'236.63	0.00
-	BNP PARIBAS (subordinated) FIX-TO-FRN FRN/22-31.03.2032	EUR	100'000		100'000	89'568.79	0.00
1.500	BNP PARIBAS 1.5%/15-25.05.2028	EUR	200'000		200'000	177'384.24	0.01
2.000	BNP PARIBAS 2%/21-13.09.2036	GBP	100'000		100'000	78'680.25	0.00
2.100	BNP PARIBAS 2.1%/22-07.04.2032	EUR	100'000		100'000	83'613.16	0.00
2.375	BNP PARIBAS 2.375%/14-20.05.2024	EUR	100'000	100'000			
2.875	BNP PARIBAS 2.875%/22-24.02.2029	GBP	100'000		100'000	99'311.00	0.01
3.625	BNP PARIBAS 3.625%/22-01.09.2029	EUR	100'000		100'000	94'380.93	0.01
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/20-30.09.2028	USD	200'000		200'000	155'495.14	0.01
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/21-19.04.2032	USD	200'000		200'000	147'314.62	0.01
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/21-30.06.2027	USD	200'000		200'000	161'106.08	0.01
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/23-05.12.2034	USD		200'000	200'000	180'386.78	0.01
-	BNP PARIBAS FIX-TO-FRN FRN/19-23.01.2027	EUR	100'000		100'000	92'260.73	0.01
-	BNP PARIBAS FIX-TO-FRN FRN/21-13.07.2029	CAD	200'000	200'000			
-	BNP PARIBAS FIX-TO-FRN FRN/21-30.05.2028	EUR	100'000		100'000	85'680.00	0.00
-	BNP PARIBAS FIX-TO-FRN FRN/22-11.07.2030	EUR	100'000		100'000	81'311.91	0.00
-	BNP PARIBAS FIX-TO-FRN FRN/23-10.01.2031	EUR	100'000		100'000	96'571.65	0.01
-	BNP PARIBAS FIX-TO-FRN FRN/23-18.08.2029	GBP		100'000	100'000	114'883.76	0.01
-	BNP PARIBAS FIX-TO-FRN FRN/23-23.02.2029	EUR	100'000		100'000	96'291.50	0.01
3.000	BNP PARIBAS HOMELOAN SFH 3%/23-25.05.2028	EUR		200'000	200'000	189'874.85	0.01
3.000	BNP PARIBAS HOMELOAN SFH 3%/23-31.01.2030	EUR	200'000		200'000	189'920.59	0.01
-	BNP PARIBAS S. 17745 (reg.-S-) FIX-TO-FRN 16-31.05.2028	AUD	200'000	200'000			
3.375	BNP PARIBAS S. -18982- 3.375%/19-23.01.2026	GBP	100'000	100'000			
2.250	BNP PARIBAS S. -EMTN- 2.25%/16-11.01.2027	EUR	100'000		100'000	91'367.86	0.00
2.375	BNP PARIBAS SA 2.375%/15-17.02.2025	EUR	100'000		100'000	93'796.81	0.01
2.819	BNP PARIBAS SA 2.819%/19-19.11.2025	USD	200'000		200'000	172'354.13	0.01
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-12.08.2035	USD	200'000		200'000	140'786.43	0.01
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-13.01.2031	USD	200'000		200'000	153'771.59	0.01
-	BNP PARIBAS SA FIX-TO-FRN FRN/20-01.09.2028	EUR	100'000		100'000	84'724.24	0.00
-	BNP PARIBAS SA FIX-TO-FRN FRN/20-14.10.2027	EUR	100'000		100'000	87'225.61	0.00
3.250	BNP PARIBAS T. 143 3.25%/13-03.03.2023	USD	15'000	15'000			
1.375	BOUYGUES 1.375%/16-07.06.2027	EUR	100'000		100'000	89'397.27	0.00
4.625	BOUYGUES SA 4.625%/22-07.06.2032	EUR	100'000		100'000	102'636.86	0.01
5.375	BOUYGUES SA 5.375%/22-30.06.2042	EUR	100'000		100'000	111'642.72	0.01
3.116	BPCE S.A. (subordinated) 3.116%/21-19.10.2032	USD	250'000		250'000	177'464.24	0.01
-	BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.02.2034	EUR	100'000		100'000	83'380.66	0.00
-	BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.03.2032	EUR	100'000		100'000	89'211.45	0.00
-	BPCE SA (subordinated) FIX-TO-FRN FRN/23-25.01.2035	EUR	200'000	100'000	100'000	97'386.38	0.01
0.010	BPCE SA 0.01%/21-14.01.2027	EUR		200'000	100'000	86'060.21	0.00
0.250	BPCE SA 0.25%/20-15.01.2026	EUR	100'000		100'000	89'317.22	0.00
0.375	BPCE SA 0.375%/22-02.02.2026	EUR	100'000	200'000	300'000		
0.500	BPCE SA 0.5%/19-24.02.2027	EUR	100'000		100'000	86'540.47	0.00
0.750	BPCE SA 0.75%/21-03.03.2031	EUR	100'000		100'000	77'864.32	0.00
1.500	BPCE SA 1.5%/21-20.04.2026	AUD	200'000	200'000			
3.250	BPCE SA -144A- 3.25%/18-11.01.2028	USD	250'000		250'000	204'209.69	0.01
2.000	BPCE SA 2%/20-05.06.2025	AUD	200'000	200'000			
2.375	BPCE SA 2.375%/22-26.04.2032	EUR	100'000		100'000	86'971.18	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.500 BPCE SA 3.5%/23-25.01.2028	EUR	200'000		100'000	100'000	94'847.85	0.01
4.000 BPCE SA 4%/22-29.11.2032	EUR	200'000		100'000	100'000	97'812.33	0.01
5.202 BPCE SA 5.2018%/22-29.09.2025	AUD	200'000		200'000			
6.125 BPCE SA 6.125%/23-24.05.2029	GBP		100'000		100'000	112'921.16	0.01
- BPCE SA FIX-TO-FRN -144A- FRN/20-06.10.2026	USD	250'000			250'000	205'723.49	0.01
- BPCE SA FIX-TO-FRN FRN/22-02.03.2029	EUR	100'000			100'000	87'032.17	0.00
0.010 BPCE SFH - SOCIETE DE FI 0.01%/19-08.11.2026	EUR		100'000		100'000	87'545.78	0.00
0.010 BPCE SFH - SOCIETE DE FI 0.01%/20-10.11.2027	EUR	100'000			100'000	84'869.09	0.00
0.010 BPCE SFH - SOCIETE DE FI 0.01%/22-21.01.2027	EUR	100'000			100'000	86'862.55	0.00
0.375 BPCE SFH - SOCIETE DE FI 0.375%/21-18.03.2041	EUR	100'000			100'000	59'829.72	0.00
0.375 BPCE SFH - SOCIETE DE FI 0.375%/22-21.01.2032	EUR	100'000			100'000	77'124.87	0.00
0.625 BPCE SFH - SOCIETE DE FI 0.625%/19-22.09.2027	EUR		100'000		100'000	87'191.30	0.00
0.750 BPCE SFH - SOCIETE DE FI 0.75%/18-27.11.2026	EUR		100'000		100'000	89'153.32	0.00
1.125 BPCE SFH - SOCIETE DE FI 1.125%/22-12.04.2030	EUR	100'000			100'000	84'785.23	0.00
3.125 BPCE SFH - SOCIETE DE FI 3.125%/22-24.01.2028	EUR	200'000			200'000	190'013.98	0.01
3.375 BPCE SFH - SOCIETE DE FI 3.375%/23-27.06.2033	EUR		200'000		200'000	193'852.26	0.01
0.125 BPCE SFH - SOCIETE DE FI S. -144- 0.125%/20-31.03.2025	EUR	100'000			100'000	91'771.89	0.01
0.010 BPCE SFH - SOCIETE DE FI S. -148- 0.01%/21-29.01.2029	EUR	100'000			100'000	81'843.63	0.00
3.375 BPCE SFH - SOCIETE DE FI S. -170- 3.375%/23-13.03.2029	EUR		100'000		100'000	96'213.36	0.01
0.010 BPCE SFH S. -149- 0.01%/21-29.01.2036	EUR	100'000			100'000	65'570.95	0.00
- CAISSE D'AMORT DETTE SOC 0%/20-25.02.2026	EUR	100'000			100'000	89'467.78	0.00
- CAISSE D'AMORT DETTE SOC 0%/20-25.02.2028	EUR	100'000			100'000	84'782.37	0.00
- CAISSE D'AMORT DETTE SOC 0%/20-25.11.2030	EUR	100'000	200'000	100'000	200'000	156'955.97	0.01
- CAISSE D'AMORT DETTE SOC 0%/21-25.05.2029	EUR	100'000		100'000	200'000	163'832.10	0.01
- CAISSE D'AMORT DETTE SOC 0%/21-25.05.2031	EUR	200'000			200'000	154'606.12	0.01
- CAISSE D'AMORT DETTE SOC 0%/21-25.11.2026	EUR	100'000			100'000	87'764.00	0.00
0.125 CAISSE D'AMORT DETTE SOC 0.125%/21-15.09.2031	EUR	100'000	100'000		200'000	155'015.87	0.01
0.125 CAISSE D'AMORT DETTE SOC 0.125%/21-15.12.2025	GBP	100'000			100'000	102'464.32	0.01
0.450 CAISSE D'AMORT DETTE SOC 0.45%/22-19.01.2032	EUR	100'000			100'000	78'771.48	0.00
0.600 CAISSE D'AMORT DETTE SOC 0.6%/22-25.11.2029	EUR	200'000			200'000	167'413.10	0.01
1.375 CAISSE D'AMORT DETTE SOC 1.375%/14-25.11.2024	EUR	240'000		240'000			
1.500 CAISSE D'AMORT DETTE SOC 1.5%/22-25.05.2032	EUR	100'000			100'000	85'395.09	0.00
1.750 CAISSE D'AMORT DETTE SOC 1.75%/22-25.11.2027	EUR	100'000			100'000	91'221.12	0.00
0.375 CAISSE D'AMORT DETTE SOC -144A- 0.375%/20-23.09.2025	USD	200'000			200'000	164'227.51	0.01
0.375 CAISSE D'AMORT DETTE SOC -144A- 0.375%/21-27.05.2024	USD	200'000		200'000			
1.000 CAISSE D'AMORT DETTE SOC -144A- 1%/20-21.10.2030	USD	200'000			200'000	140'781.00	0.01
1.250 CAISSE D'AMORT DETTE SOC -144A- 1.25%/21-28.10.2026	USD	200'000			200'000	161'461.88	0.01
1.375 CAISSE D'AMORT DETTE SOC -144A- 1.375%/21-20.01.2031	USD	200'000			200'000	143'386.31	0.01
3.375 CAISSE D'AMORT DETTE SOC -144A- 3.375%/14-20.03.2024	USD	100'000		100'000			
3.750 CAISSE D'AMORT DETTE SOC -144A- 3.75%/23-24.05.2028	USD		200'000		200'000	171'047.90	0.01
4.625 CAISSE D'AMORT DETTE SOC -144A- 4.625%/22-02.11.2025	USD	200'000			200'000	175'304.59	0.01
2.375 CAISSE D'AMORT DETTE SOC 2.375%/13-25.01.2024	EUR	210'000		210'000			
2.750 CAISSE D'AMORT DETTE SOC 2.75%/22-25.11.2032	EUR	200'000			200'000	187'662.22	0.01
2.750 CAISSE D'AMORT DETTE SOC 2.75%/24-25.02.2029	EUR		200'000		200'000	188'874.31	0.01
2.875 CAISSE D'AMORT DETTE SOC 2.875%/22-25.05.2027	EUR	100'000			100'000	94'906.93	0.01
3.000 CAISSE D'AMORT DETTE SOC 3%/23-25.05.2028	EUR	100'000	200'000	100'000	200'000	190'751.50	0.01
3.000 CAISSE D'AMORT DETTE SOC 3%/23-25.11.2031	EUR	200'000		100'000	100'000	95'602.55	0.01
3.125 CAISSE D'AMORT DETTE SOC 3.125%/23-01.03.2030	EUR	100'000	200'000	100'000	200'000	192'718.31	0.01
4.000 CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/12-15.12.2025	EUR	108'000			108'000	103'989.67	0.01
3.000 CAISSE DES DEPOTS ET CON 3%/23-25.05.2028	EUR		200'000	100'000	100'000	95'290.00	0.01
3.375 CAISSE DES DEPOTS ET CON 3.375%/23-25.11.2030	EUR		100'000		100'000	97'359.70	0.01
0.010 CAISSE FRANCAISE DE FIN 0.01%/20-07.05.2025	EUR		100'000		100'000	91'346.90	0.00
0.010 CAISSE FRANCAISE DE FIN 0.01%/21-01.10.2029	EUR		200'000		200'000	160'479.79	0.01
0.125 CAISSE FRANCAISE DE FIN 0.125%/21-15.02.2036	EUR		100'000		100'000	66'142.69	0.00
0.500 CAISSE FRANCAISE DE FIN 0.5%/21-01.10.2046	EUR		100'000		100'000	54'415.35	0.00
0.750 CAISSE FRANCAISE DE FIN 0.75%/17-27.09.2027	EUR		100'000		100'000	87'640.12	0.00
1.125 CAISSE FRANCAISE DE FIN 1.125%/22-12.06.2028	EUR		200'000		200'000	175'175.42	0.01
2.875 CAISSE FRANCAISE DE FIN 2.875%/23-30.01.2030	EUR		200'000	100'000	100'000	94'004.54	0.01
3.125 CAISSE FRANCAISE DE FIN 3.125%/22-16.11.2027	EUR		200'000	100'000	100'000	95'107.04	0.01
3.125 CAISSE FRANCAISE DE FIN 3.125%/24-24.11.2033	EUR		200'000		200'000	189'871.04	0.01
3.500 CAISSE FRANCAISE DE FIN 3.5%/23-20.03.2029	EUR		200'000		200'000	193'665.49	0.01
1.500 CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.5%/16-13.01.2031	EUR		100'000		100'000	85'992.55	0.00
0.750 CAISSE NAT REASS (subordinated) 0.75%/21-07.07.2028	EUR	100'000			100'000	83'328.25	0.00
0.010 CAISSE REFINANCE L'HABIT 0.01%/19-08.10.2029	EUR		100'000		100'000	80'224.65	0.00
0.010 CAISSE REFINANCE L'HABIT 0.01%/20-07.02.2028	EUR		100'000		100'000	84'295.44	0.00
0.125 CAISSE REFINANCE L'HABIT 0.125%/20-30.04.2027	EUR	100'000			100'000	86'482.35	0.00
3.375 CAISSE REFINANCE L'HABIT 3.375%/23-28.06.2032	EUR		200'000	100'000	100'000	96'745.08	0.01
2.000 CAPGEMINI SE 2%/20-15.04.2029	EUR	100'000			100'000	89'048.51	0.00
0.107 CARREFOUR BANQUE 0.107%/21-14.06.2025	EUR	100'000			100'000	90'883.79	0.00
1.875 CARREFOUR SA 1.875%/22-30.10.2026	EUR	100'000			100'000	91'293.54	0.00

# 1050 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.625	CARREFOUR SA 2.625%/20-15.12.2027	EUR	100'000		100'000	92'317.90	0.01
4.125	CARREFOUR SA 4.125%/22-12.10.2028	EUR	100'000		100'000	97'801.84	0.01
0.750	CFF 0.75%/15-21.01.2025	EUR	200'000				
1.125	CFF 1.125%/16-01.12.2031	EUR		200'000	100'000	82'343.90	0.00
3.875	CFF 3.875%/06-25.04.2055	EUR	5'000		5'000	5'400.27	0.00
4.000	CFF 4%/11-24.10.2025	EUR	95'000		95'000	91'319.41	0.00
5.500	CFF 5.5%/01-26.01.2027	GBP	10'000		10'000	11'254.02	0.00
1.625	CIE DE SAINT-GOBAIN 1.625%/22-10.08.2025	EUR	100'000		100'000	92'458.93	0.01
2.125	CIE DE SAINT-GOBAIN 2.125%/22-10.06.2028	EUR	100'000		100'000	90'451.17	0.00
0.010	CIE FINANCEMENT FONCIER 0.01%/20-25.09.2030	EUR	100'000		100'000	77'900.53	0.00
0.010	CIE FINANCEMENT FONCIER 0.01%/20-29.10.2035	EUR	100'000		100'000	65'908.28	0.00
0.010	CIE FINANCEMENT FONCIER 0.01%/21-15.07.2026	EUR	100'000		100'000	88'248.07	0.00
0.010	CIE FINANCEMENT FONCIER 0.01%/21-16.04.2029	EUR	100'000		100'000	81'345.26	0.00
0.010	CIE FINANCEMENT FONCIER 0.01%/21-25.10.2027	EUR	100'000		100'000	84'902.44	0.00
0.050	CIE FINANCEMENT FONCIER 0.05%/20-16.04.2024	EUR	100'000		100'000		
0.375	CIE FINANCEMENT FONCIER 0.375%/19-09.04.2027	EUR	100'000		100'000	87'306.60	0.00
0.500	CIE FINANCEMENT FONCIER 0.5%/22-16.03.2028	EUR	100'000		100'000	85'660.95	0.00
0.600	CIE FINANCEMENT FONCIER 0.6%/21-25.10.2041	EUR	100'000		100'000	61'377.24	0.00
3.125	CIE FINANCEMENT FONCIER 3.125%/22-18.05.2027	EUR	100'000		100'000	94'873.58	0.01
3.625	CIE FINANCEMENT FONCIER 3.625%/23-16.01.2029	EUR		200'000	100'000	97'467.38	0.01
0.250	CIE GENERALE DES ESTABLI 0.25%/20-02.11.2032	EUR	100'000		100'000	74'309.05	0.00
1.250	CNP ASSURANCES (subordinated) 1.25%/22-27.01.2029	EUR	100'000		100'000		
-	CNP ASSURANCES (subordinated) FIX-TO-FRN FRN/21-12.10.2053	EUR	100'000		100'000	74'131.81	0.00
5.750	COFACE SA (subordinated) 5.75%/23-28.11.2033	EUR		200'000	200'000	197'479.00	0.01
3.875	COMPAGNIE DE SAINT-GOBAIN SA 3.875%/23-29.11.2030	EUR		200'000	200'000	193'533.99	0.01
0.375	COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.375%/16-07.02.2025	EUR	200'000	200'000	300'000	92'302.66	0.01
0.750	COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.75%/16-09.09.2028	EUR	100'000		100'000	85'312.18	0.00
4.625	COVIVIO 4.625%/23-05.06.2032	EUR		200'000	200'000	195'498.87	0.01
0.010	CRED MUTUEL HOME LOAN SF 0.01%/21-20.07.2028	EUR	100'000		100'000	83'151.96	0.00
0.125	CRED MUTUEL HOME LOAN SF 0.125%/20-09.04.2025	EUR	100'000		100'000	91'691.85	0.01
2.375	CRED MUTUEL HOME LOAN SF 2.375%/22-08.02.2028	EUR	100'000		100'000	92'459.89	0.01
3.250	CRED MUTUEL HOME LOAN SF 3.25%/22-31.10.2029	EUR	100'000		100'000	95'812.19	0.01
2.625	CREDIT AGRICOLE (subordinated) (reg -S-) 2.625%/15-17.03.2027	EUR	100'000		100'000	91'457.44	0.00
0.780	CREDIT AGRICOLE 0.78%/21-28.06.2024	USD	200'000		200'000		
4.375	CREDIT AGRICOLE -144A- (subordinated) 4.375%/15-17.03.2025	USD	200'000		200'000	173'252.39	0.01
3.125	CREDIT AGRICOLE 3.125%/14-05.02.2026	EUR	200'000	100'000	100'000	188'960.07	0.01
0.010	CREDIT AGRICOLE HOME LOA 0.01%/21-12.04.2028	EUR	100'000		100'000	83'894.27	0.00
0.125	CREDIT AGRICOLE HOME LOA 0.125%/20-16.12.2024	EUR	100'000		100'000		
0.250	CREDIT AGRICOLE HOME LOA 0.25%/16-23.02.2024	EUR	100'000		100'000		
0.375	CREDIT AGRICOLE HOME LOA 0.375%/22-01.02.2033	EUR	100'000		100'000	74'950.35	0.00
0.500	CREDIT AGRICOLE HOME LOA 0.5%/18-19.02.2026	EUR		100'000	100'000	90'288.23	0.00
0.875	CREDIT AGRICOLE HOME LOA 0.875%/18-11.08.2028	EUR	100'000		100'000	86'441.37	0.00
0.875	CREDIT AGRICOLE HOME LOA 0.875%/22-31.08.2027	EUR		100'000	100'000	88'043.20	0.00
1.000	CREDIT AGRICOLE HOME LOA 1%/19-16.01.2029	EUR		100'000	100'000	86'172.65	0.00
2.875	CREDIT AGRICOLE HOME LOA 2.875%/22-23.06.2028	EUR	100'000		100'000	94'240.86	0.01
3.250	CREDIT AGRICOLE HOME LOA 3.25%/23-28.09.2026	EUR		100'000	100'000	95'350.99	0.01
3.250	CREDIT AGRICOLE HOME LOA S. -88- 3.25%/23-08.06.2033	EUR		200'000	200'000	191'883.57	0.01
4.000	CREDIT AGRICOLE HOME LOAN S. 7 T. 1 4%/10-16.07.2025	EUR	50'000		50'000	47'950.88	0.00
1.375	CREDIT AGRICOLE LONDON 1.375%/17-03.05.2027	EUR	200'000		200'000	178'207.55	0.01
3.875	CREDIT AGRICOLE LONDON -144A- 3.875%/14-15.04.2024	USD	250'000		250'000		
1.250	CREDIT AGRICOLE LONDON BRANCH 1.25%/16-14.04.2026	EUR		100'000	100'000	90'738.00	0.00
0.125	CREDIT AGRICOLE SA 0.125%/20-09.12.2027	EUR	100'000		100'000	83'720.84	0.00
0.875	CREDIT AGRICOLE SA 0.875%/20-14.01.2032	EUR	100'000		100'000	76'583.62	0.00
1.125	CREDIT AGRICOLE SA 1.125%/22-24.02.2029	EUR	100'000		100'000	85'437.01	0.00
5.589	CREDIT AGRICOLE SA -144A- 5.589%/23-05.07.2026	USD		250'000	250'000	221'937.11	0.01
2.500	CREDIT AGRICOLE SA 2.5%/22-22.04.2034	EUR	100'000		100'000	85'585.67	0.00
2.500	CREDIT AGRICOLE SA 2.5%/22-29.08.2029	EUR	100'000		100'000	90'508.35	0.00
3.375	CREDIT AGRICOLE SA 3.375%/22-28.07.2027	EUR	200'000		200'000	189'615.67	0.01
3.875	CREDIT AGRICOLE SA 3.875%/22-28.11.2034	EUR	200'000		200'000	193'800.80	0.01
4.375	CREDIT AGRICOLE SA 4.375%/23-27.11.2033	EUR		200'000	200'000	197'475.18	0.01
-	CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-29.11.2027	GBP	100'000		100'000	112'102.46	0.01
0.010	CREDIT MUTUEL ARKEA 0.01%/20-28.01.2026	EUR	100'000		100'000	88'961.79	0.00
0.875	CREDIT MUTUEL ARKEA 0.875%/21-25.10.2031	EUR	100'000		100'000	77'097.23	0.00
1.625	CREDIT MUTUEL ARKEA 1.625%/19-15.04.2026	EUR		100'000	100'000	91'268.76	0.00
3.375	CREDIT MUTUEL ARKEA 3.375%/22-19.09.2027	EUR	100'000		100'000	94'536.26	0.01
4.125	CREDIT MUTUEL ARKEA 4.125%/23-01.02.2034	EUR		100'000	100'000	98'612.76	0.01
4.250	CREDIT MUTUEL ARKEA 4.25%/22-01.12.2032	EUR	200'000		100'000	98'604.19	0.01
1.750	CREDIT MUTUEL-CIC HOME LOAN 1.75%/14-19.06.2024	EUR	100'000		100'000		
2.400	CRH 2.4%/13-17.01.2025	EUR	50'000		50'000	47'098.51	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.600	CRH 3.6%/12-08.03.2024	EUR	220'000		220'000			
3.750	CTE CO TRANSP ELEC 3.75%/24-17.01.2036	EUR		200'000		189'179.24	0.01	
-	DANONE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000		100'000	87'232.28	0.00	
-	DANONE SA 0%/21-01.12.2025	EUR	100'000		100'000	89'883.25	0.00	
0.520	DANONE SA 0.52%/21-09.11.2030	EUR	100'000		100'000	79'118.33	0.00	
2.947	DANONE SA -144A- 2.947%/16-02.11.2026	USD	200'000		200'000	166'848.27	0.01	
5.625	EDF (reg. -S-) S. 56 5.625%/03-21.02.2033	EUR	10'000		10'000	10'890.98	0.00	
1.000	EDF 1%/16-13.10.2026	EUR	100'000		100'000	89'398.22	0.00	
3.625	EDF -144A- 3.625%/15-13.10.2025	USD	30'000		30'000	25'755.38	0.00	
4.950	EDF -144A- 4.95%/15-13.10.2045	USD	100'000		100'000	77'216.29	0.00	
5.600	EDF -144A- 5.6%/10-27.01.2040	USD	60'000		60'000	51'165.21	0.00	
4.625	EDF 4.625%/09-11.09.2024	EUR	100'000	100'000				
5.875	EDF 5.875%/01-18.07.2031	GBP	7'000		7'000	7'985.10	0.00	
6.125	EDF 6.125%/09-02.06.2034	GBP	50'000		50'000	57'141.70	0.00	
1.000	ELECTRICITE DE FRANCE SA 1%/21-29.11.2033	EUR	100'000		100'000	73'489.55	0.00	
4.500	ELECTRICITE DE FRANCE SA -144A- 4.5%/18-21.09.2028	USD	200'000		200'000	170'532.39	0.01	
4.875	ELECTRICITE DE FRANCE SA -144A- 4.875%/18-21.09.2038	USD	200'000	200'000				
6.000	ELECTRICITE DE FRANCE SA -144A- 6%/14-22.01.2114	USD	10'000		10'000	8'290.07	0.00	
6.950	ELECTRICITE DE FRANCE SA -144A- 6.95%/09-26.01.2039	USD	100'000		100'000	96'745.31	0.01	
2.000	ELECTRICITE DE FRANCE SA 2%/19-09.12.2049	EUR	100'000		100'000	61'586.88	0.00	
3.750	ELECTRICITE DE FRANCE SA 3.75%/23-05.06.2027	EUR		100'000	100'000	95'679.74	0.01	
4.125	ELECTRICITE DE FRANCE SA 4.125%/12-25.03.2027	EUR	100'000		100'000	96'686.95	0.01	
4.250	ELECTRICITE DE FRANCE SA 4.25%/23-25.01.2032	EUR	200'000	100'000	100'000	98'202.06	0.01	
5.500	ELECTRICITE DE FRANCE SA 5.5%/23-25.01.2035	GBP		100'000	100'000	108'706.34	0.01	
5.700	ELECTRICITE DE FRANCE SA 5.7%/23-22.05.2028	USD		200'000	200'000	179'227.63	0.01	
6.900	ELECTRICITE DE FRANCE SA 6.9%/23-23.05.2053	USD		200'000	200'000	192'129.28	0.01	
5.993	ELECTRICITE DE FRANCE SA S. -MPLE- 5.993%/23-23.05.2030	CAD		100'000	100'000	67'765.31	0.00	
4.875	ELO SACA 4.875%/22-08.12.2028	EUR	200'000		100'000	92'461.79	0.01	
0.375	ENGIE SA 0.375%/20-11.06.2027	EUR		100'000	100'000	85'895.36	0.00	
1.000	ENGIE SA 1%/21-26.10.2036	EUR	200'000		100'000	68'365.81	0.00	
1.250	ENGIE SA 1.25%/19-24.10.2041	EUR	200'000		100'000	60'820.75	0.00	
1.375	ENGIE SA 1.375%/20-27.03.2025	EUR	100'000		100'000			
3.500	ENGIE SA 3.5%/22-27.09.2029	EUR	100'000		100'000	94'715.40	0.01	
3.625	ENGIE SA 3.625%/23-06.12.2026	EUR		300'000	300'000	285'864.28	0.02	
3.625	ENGIE SA 3.625%/23-11.01.2030	EUR	200'000	100'000	300'000	285'649.88	0.02	
3.875	ENGIE SA S. -108- 3.875%/23-06.01.2031	EUR		100'000	100'000	96'001.82	0.01	
0.375	ESSILORLUXOTTICA 0.375%/19-27.11.2027	EUR	100'000		100'000	85'847.71	0.00	
0.500	ESSILORLUXOTTICA 0.5%/20-05.06.2028	EUR	100'000		100'000	85'438.92	0.00	
1.500	EUTELSAT SA 1.5%/20-13.10.2028	EUR	100'000		100'000			
-	FRANCE (GOVT OF) 0%/20-25.02.2026	EUR	1'553'000	350'000	153'000	1'750'000	1'573'740.55	0.09
-	FRANCE (GOVT OF) 0%/21-25.02.2024	EUR	1'053'000		1'053'000			
-	FRANCE (GOVT OF) 0%/21-25.02.2027	EUR	1'400'000	350'000	150'000	1'600'000	1'403'720.80	0.08
-	FRANCE (GOVT OF) 0%/21-25.11.2031	EUR	1'900'000	200'000	100'000	2'000'000	1'544'479.38	0.08
-	FRANCE (GOVT OF) 0%/22-25.02.2025	EUR	1'250'000	300'000	250'000	1'300'000	1'198'039.24	0.07
-	FRANCE (GOVT OF) 0%/22-25.05.2032	EUR	1'410'000	300'000	396'000	1'314'000	999'271.91	0.05
0.750	FRANCE (GOVT OF) 0.75%/22-25.02.2028	EUR	1'350'000	600'000	150'000	1'800'000	1'587'984.98	0.09
1.250	FRANCE (GOVT OF) 1.25%/22-25.05.2038	EUR	250'000	400'000	650'000	487'598.45	0.03	
0.500	FRANCE (GOVT OF) -144A- 0.5%/20-25.05.2040	EUR	940'000		940'000	596'195.23	0.03	
0.500	FRANCE (GOVT OF) -144A- 0.5%/21-25.05.2072	EUR	334'000	100'000	434'000	160'928.06	0.01	
0.500	FRANCE (GOVT OF) -144A- 0.5%/21-25.06.2044	EUR	670'000	200'000	150'000	720'000	411'543.03	0.02
0.750	FRANCE (GOVT OF) -144A- 0.75%/21-25.05.2053	EUR	1'250'000		1'250'000	630'581.58	0.03	
2.500	FRANCE (GOVT OF) -144A- 2.5%/22-25.05.2043	EUR	250'000	600'000	300'000	550'000	468'546.17	0.03
3.000	FRANCE (GOVT OF) -144A- 3%/23-25.05.2054	EUR		880'000	880'000	785'999.95	0.04	
3.000	FRANCE (GOVT OF) -144A- 3%/24-25.06.2049	EUR		400'000	400'000	363'897.26	0.02	
2.000	FRANCE (GOVT OF) 2%/22-25.11.2032	EUR	1'550'000	300'000		1'850'000	1'653'161.91	0.09
2.500	FRANCE (GOVT OF) 2.5%/23-24.09.2026	EUR		2'170'000	370'000	1'800'000	1'699'388.52	0.09
2.500	FRANCE (GOVT OF) 2.5%/24-24.09.2027	EUR		200'000	200'000	188'712.32	0.01	
2.750	FRANCE (GOVT OF) 2.75%/23-25.02.2029	EUR		1'400'000	1'400'000	1'335'153.93	0.07	
3.000	FRANCE (GOVT OF) 3%/23-25.05.2033	EUR		1'500'000	1'500'000	1'446'916.71	0.08	
3.500	FRANCE (GOVT OF) 3.5%/23-25.11.2033	EUR		800'000	800'000	801'609.97	0.04	
-	FRANCE 0%/18-25.03.2024	EUR	1'358'000		1'358'000			
-	FRANCE 0%/19-25.03.2025	EUR	1'608'000	400'000	208'000	1'800'000	1'655'444.58	0.09
-	FRANCE 0%/19-25.11.2029	EUR	1'817'000	350'000	317'000	1'850'000	1'513'349.09	0.08
-	FRANCE 0%/20-25.11.2030	EUR	1'895'000	430'000	245'000	2'080'000	1'654'303.01	0.09
0.250	FRANCE 0.25%/15-25.11.2026	EUR	1'365'000	450'000	315'000	1'500'000	1'333'583.55	0.07
0.500	FRANCE 0.5%/15-25.05.2025	EUR	1'614'000	300'000	164'000	1'750'000	1'612'428.29	0.09
0.500	FRANCE 0.5%/15-25.05.2026	EUR	1'754'000	280'000		2'034'000	1'839'079.12	0.10
0.500	FRANCE 0.5%/19-25.05.2029	EUR	2'060'000	300'000	210'000	2'150'000	1'830'770.08	0.10
0.750	FRANCE 0.75%/17-25.05.2028	EUR	2'130'000	900'000	530'000	2'500'000	2'196'720.37	0.12
0.750	FRANCE 0.75%/18-25.11.2028	EUR	2'257'000	200'000	250'000	2'207'000	1'922'040.76	0.10
1.000	FRANCE 1%/14-25.11.2025	EUR	1'260'000	500'000	360'000	1'400'000	1'288'261.72	0.07

# 1052 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 FRANCE 1%/17-25.05.2027	EUR	1'336'000	400'000	236'000	1'500'000	1'351'479.01	0.07
1.250 FRANCE 1.25%/15-25.05.2036	EUR	1'700'000	150'000	150'000	1'700'000	1'329'735.74	0.07
1.250 FRANCE 1.25%/18-25.05.2034	EUR	1'522'000	330'000	172'000	1'680'000	1'368'793.59	0.07
1.500 FRANCE 1.5%/15-25.05.2031	EUR	2'222'000	650'000	500'000	2'372'000	2'080'360.61	0.11
1.750 FRANCE 1.75%/13-25.11.2024	EUR	1'174'000	500'000	1'674'000			
1.750 FRANCE 1.75%/15-25.05.2066	EUR	440'000	260'000		700'000	451'452.57	0.02
1.750 FRANCE 1.75%/17-25.06.2039	EUR	1'350'000	150'000	250'000	1'250'000	997'698.21	0.05
0.750 FRANCE -144A- 0.75%/20-25.05.2052	EUR	1'293'000			1'293'000	666'676.83	0.04
1.500 FRANCE -144A- 1.5%/19-25.05.2050	EUR	1'180'000	100'000		1'280'000	841'735.45	0.05
2.000 FRANCE -144A- 2%/17-25.05.2048	EUR	1'122'000	250'000	222'000	1'150'000	866'060.32	0.05
2.250 FRANCE 2.25%/13-25.05.2024	EUR	1'459'000		1'459'000			
2.500 FRANCE 2.5%/14-25.05.2030	EUR	1'950'000	780'000	350'000	2'380'000	2'240'777.89	0.12
2.750 FRANCE 2.75%/12-25.10.2027	EUR	1'887'000	500'000	187'000	2'200'000	2'094'723.86	0.11
3.250 FRANCE 3.25%/12-25.05.2045	EUR	1'066'000	400'000	316'000	1'150'000	1'096'777.42	0.06
3.500 FRANCE 3.5%/10-25.04.2026	EUR	1'585'000	530'000	485'000	1'630'000	1'571'275.50	0.09
4.000 FRANCE 4%/04-25.04.2055	EUR	739'000	100'000	50'000	789'000	848'689.88	0.05
4.000 FRANCE 4%/05-25.10.2038	EUR	962'000	250'000	162'000	1'050'000	1'105'372.10	0.06
4.000 FRANCE 4%/09-25.04.2060	EUR	590'000	400'000	190'000	800'000	871'933.99	0.05
4.500 FRANCE 4.5%/09-25.04.2041	EUR	1'566'000	300'000	266'000	1'600'000	1'790'613.45	0.10
4.750 FRANCE 4.75%/03-25.04.2035	EUR	1'157'000	200'000	247'000	1'110'000	1'235'310.02	0.07
5.500 FRANCE 5.5%/98-25.04.2029	EUR	1'305'000	550'000	305'000	1'550'000	1'669'698.54	0.09
5.750 FRANCE 5.75%/01-25.10.2032	EUR	1'228'000	200'000	150'000	1'278'000	1'486'028.02	0.08
6.000 FRANCE 6%/94-25.10.2025	EUR	1'180'000	750'000	680'000	1'250'000	1'245'404.57	0.07
8.125 FRANCE TELECOM 8.125%/03-28.01.2033	EUR	30'000			30'000	38'483.82	0.00
1.000 GDF SUEZ 1%/15-13.03.2026	EUR	100'000			100'000	90'676.06	0.00
5.000 GDF SUEZ 5%/10-01.10.2060	GBP	50'000			50'000	50'790.52	0.00
0.875 GECINA 0.875%/21-30.06.2036	EUR	100'000			100'000	68'933.74	0.00
0.875 GECINA S. -21- 0.875%/22-25.01.2033	EUR	100'000			100'000	75'706.95	0.00
- GROUPE ACM (subordinated) FIX-TO-FRN FRN/21-21.04.2042	EUR	100'000			100'000	76'318.71	0.00
0.625 HOLDING D'INFRASTRUCTURE 0.625%/21-14.09.2028	EUR	100'000			100'000	83'287.27	0.00
1.000 ICADE 1%/22-19.01.2030	EUR	100'000			100'000	79'286.04	0.00
2.000 IMERYS 2%/14-10.12.2024	EUR	100'000		100'000			
1.500 IMERYS SA 1.5%/17-15.01.2027	EUR		200'000	100'000	100'000	89'414.42	0.00
4.750 IMERYS SA 4.75%/23-29.11.2029	EUR		200'000		200'000	193'819.86	0.01
1.625 JCDECAUX SA 1.625%/22-07.02.2030	EUR	100'000			100'000	83'188.17	0.00
1.500 KERING 1.5%/17-05.04.2027	EUR	100'000			100'000	90'254.88	0.00
3.625 KERING 3.625%/23-05.09.2031	EUR		100'000		100'000	96'113.30	0.01
3.750 KERING 3.75%/23-05.09.2025	EUR		100'000		100'000	95'528.23	0.01
5.125 KERING 5.125%/23-23.11.2026	GBP		100'000		100'000	111'646.91	0.01
1.375 KLEPIERRE (reg. -S-) 1.375%/17-16.02.2027	EUR	100'000			100'000	89'263.86	0.00
0.010 LA BANQUE POST HOME LOAN 0.01%/19-22.10.2029	EUR	100'000			100'000	80'167.48	0.00
0.250 LA BANQUE POST HOME LOAN 0.25%/20-12.02.2035	EUR	200'000			200'000	139'298.73	0.01
0.750 LA BANQUE POSTALE 0.75%/21-23.06.2031	EUR	100'000			100'000	77'343.08	0.00
4.000 LA BANQUE POSTALE 4%/23-03.05.2028	EUR		100'000		100'000	96'488.75	0.01
- LA BANQUE POSTALE FIX-TO-FRN FRN/22-09.02.2028	EUR	100'000			100'000	87'378.07	0.00
- LA BANQUE POSTALE FIX-TO-FRN FRN/22-21.09.2028	GBP	100'000			100'000	110'513.01	0.01
0.625 LA POSTE SA 0.625%/20-21.10.2026	EUR	100'000			100'000	88'527.27	0.00
3.125 LA POSTE SA 3.125%/22-14.03.2033	EUR	200'000		100'000	100'000	92'778.16	0.01
3.750 LA POSTE SA 3.75%/23-12.06.2030	EUR		200'000	100'000	100'000	96'707.92	0.01
0.375 LEGRAND SA 0.375%/21-06.10.2031	EUR	100'000			100'000	78'016.78	0.00
3.500 LEGRAND SA 3.5%/23-29.05.2029	EUR		100'000		100'000	96'174.28	0.01
0.375 L'OREAL SA 0.375%/22-29.03.2024	EUR	100'000		100'000			
0.875 L'OREAL SA 0.875%/22-29.06.2026	EUR	100'000			100'000	90'252.02	0.00
- LVMH MOET HENNESSY VUITT 0%/20-11.02.2026	EUR		100'000		100'000	89'534.48	0.00
0.125 LVMH MOET HENNESSY VUITT 0.125%/20-11.02.2028	EUR	200'000			200'000	170'065.97	0.01
1.125 LVMH MOET HENNESSY VUITT 1.125%/20-11.02.2027	GBP	100'000			100'000	100'892.67	0.01
2.500 MERCIALYS SA 2.5%/22-28.02.2029	EUR	100'000			100'000	88'284.28	0.00
2.875 NERVAL SAS 2.875%/22-14.04.2032	EUR	100'000			100'000	84'653.73	0.00
5.625 ORANGE S. 59 T. -1- 5.625%/04-23.01.2034	GBP	10'000			10'000	11'697.33	0.00
- ORANGE SA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	84'264.95	0.00
- ORANGE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	81'266.17	0.00
- ORANGE SA (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000		100'000	98'730.92	0.01
- ORANGE SA 0%/21-29.06.2026	EUR	100'000			100'000	87'959.34	0.00
0.625 ORANGE SA 0.625%/21-16.12.2033	EUR	100'000			100'000	73'365.68	0.00
1.125 ORANGE SA 1.125%/19-15.07.2024	EUR	200'000		200'000			
1.375 ORANGE SA 1.375%/19-04.09.2049	EUR	200'000		100'000	100'000	64'863.90	0.00
2.000 ORANGE SA 2%/19-15.01.2029	EUR	100'000			100'000	89'655.50	0.00
3.250 ORANGE SA 3.25%/19-15.01.2032	GBP	100'000			100'000	99'887.98	0.01
3.625 ORANGE SA 3.625%/22-16.11.2031	EUR	100'000			100'000	96'685.05	0.01
5.375 ORANGE SA S. -115- 5.375%/10-22.11.2050	GBP	50'000			50'000	56'190.47	0.00
- ORANGE STEP UP 01-01.03.2031	USD	220'000			220'000	234'100.32	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.375 ORANO SA 5.375%/22-15.05.2027	EUR	100'000			100'000	99'150.20	0.01
1.375 PERNOD RICARD 1.375%/22-07.04.2029	EUR	100'000			100'000	86'402.30	0.00
3.250 PERNOD RICARD SA 3.25%/22-02.11.2028	EUR	200'000		100'000	100'000	94'870.72	0.01
3.750 PERNOD RICARD SA 3.75%/22-02.11.2032	EUR	100'000			100'000	97'050.01	0.01
3.750 PERNOD RICARD SA 3.75%/23-15.09.2027	EUR		100'000		100'000	96'287.69	0.01
0.250 RCI BANQUE SA 0.25%/19-08.03.2023	EUR	10'000		10'000			
1.125 RCI BANQUE SA 1.125%/20-15.01.2027	EUR	20'000			20'000	17'689.83	0.00
4.125 RCI BANQUE SA 4.125%/22-01.12.2025	EUR	200'000		100'000	100'000	95'548.24	0.01
4.750 RCI BANQUE SA 4.75%/22-06.07.2027	EUR	100'000			100'000	97'476.91	0.01
4.875 RCI BANQUE SA 4.875%/22-21.09.2028	EUR	100'000			100'000	98'711.86	0.01
0.350 REGIE AUTONOME DES TRANS 0.35%/19-20.06.2029	EUR	100'000			100'000	82'499.22	0.00
3.250 REGIE AUTONOME DES TRANS 3.25%/23-11.04.2033	EUR		200'000	100'000	100'000	95'027.95	0.01
- REGION OF ILE DE FRANCE 0%/21-20.04.2028	EUR	100'000			100'000	83'919.04	0.00
2.900 REGION OF ILE DE FRANCE 2.9%/23-30.04.2031	EUR		200'000	100'000	100'000	93'789.18	0.01
5.000 RFF (reg. -S) S. -17- 5%/03-10.10.2033	EUR	300'000		100'000	200'000	216'422.65	0.01
1.000 RTE EDF TRANSPORT 1%/16-19.10.2026	EUR	100'000			100'000	89'693.62	0.00
1.625 RTE EDF TRANSPORT 1.625%/14-08.10.2024	EUR	100'000		100'000			
2.125 RTE RESEAU DE TRANSPORT 2.125%/18-27.09.2038	EUR	200'000		100'000	100'000	79'486.15	0.00
3.750 RTE RESEAU DE TRANSPORT 3.75%/23-04.07.2035	EUR		200'000	100'000	100'000	96'383.93	0.01
0.125 SAFRAN SA 0.125%/21-16.03.2026	EUR	100'000			100'000	89'123.78	0.00
0.625 SAGESS 0.625%/16-20.10.2028	EUR	100'000			100'000	84'944.36	0.00
3.375 SAGESS 3.375%/23-29.06.2030	EUR		200'000	200'000			
3.500 SAGESS 3.5%/23-25.11.2029	EUR		200'000		200'000	193'522.56	0.01
0.625 SANOFI 0.625%/16-05.04.2024	EUR	100'000		100'000			
0.875 SANOFI 0.875%/22-06.04.2025	EUR	200'000		100'000	100'000	92'519.92	0.01
1.000 SANOFI 1%/18-21.03.2026	EUR		100'000		100'000	90'981.94	0.00
1.250 SANOFI 1.25%/22-06.04.2029	EUR	200'000		100'000	100'000	86'718.66	0.00
1.750 SANOFI 1.75%/14-10.09.2026	EUR		100'000		100'000	91'875.76	0.01
3.625 SANOFI 3.625%/18-19.06.2028	USD	10'000			10'000	8'495.63	0.00
1.375 SCHNEIDER ELECTRIC SE 1.375%/18-21.06.2027	EUR	100'000		100'000	100'000	89'520.19	0.00
3.250 SCHNEIDER ELECTRIC SE 3.25%/22-09.11.2027	EUR	100'000			100'000	95'093.70	0.01
3.375 SCHNEIDER ELECTRIC SE 3.375%/23-06.04.2025	EUR	100'000			100'000	94'987.93	0.01
3.500 SCHNEIDER ELECTRIC SE 3.5%/23-12.06.2033	EUR	100'000			100'000	96'178.10	0.01
2.875 SFIL SA 2.875%/23-18.01.2028	EUR	100'000		100'000	100'000	94'342.82	0.01
2.875 SFIL SA 2.875%/24-22.01.2031	EUR		200'000		200'000	187'545.97	0.01
5.375 SNCF MOBILITES 5.375%/02-18.03.2027	GBP	25'000			25'000	28'160.67	0.00
4.250 SNCF RESEAU (reg. -S) S. -84- 4.25%/11-07.10.2026	EUR	100'000			100'000	97'607.45	0.01
3.125 SNCF RESEAU 3.125%/13-25.10.2028	EUR	100'000			100'000	95'254.74	0.01
4.500 SNCF RESEAU 4.5%/09-30.01.2024	EUR	100'000		100'000			
1.125 SNCF RESEAU S. -111- 1.125%/15-25.05.2030	EUR	100'000			100'000	84'575.59	0.00
1.500 SNCF RESEAU S. -115- 1.5%/16-29.05.2037	EUR	100'000			100'000	75'836.55	0.00
1.125 SNCF RESEAU S. -127- 1.125%/17-19.05.2027	EUR	100'000			100'000	89'410.61	0.00
0.625 SNCF SA 0.625%/20-17.04.2030	EUR	100'000			100'000	81'715.94	0.00
- SOCIETE DU GRAND PARIS 0%/20-25.11.2030	EUR	100'000	100'000		200'000	155'461.82	0.01
0.300 SOCIETE DU GRAND PARIS 0.3%/21-02.09.2036	EUR	100'000			100'000	65'692.93	0.00
0.700 SOCIETE DU GRAND PARIS 0.7%/20-15.10.2060	EUR	100'000			100'000	38'577.20	0.00
1.000 SOCIETE DU GRAND PARIS 1%/20-18.02.2070	EUR	100'000			100'000	40'329.59	0.00
1.125 SOCIETE DU GRAND PARIS 1.125%/19-25.05.2034	EUR	200'000			200'000	155'604.76	0.01
1.625 SOCIETE DU GRAND PARIS 1.625%/22-08.04.2042	EUR	200'000			200'000	141'646.68	0.01
3.700 SOCIETE DU GRAND PARIS 3.7%/23-25.05.2053	EUR		100'000		100'000	96'228.61	0.01
0.500 SOCIETE FONCIERE LYONNAIS 0.5%/21-21.04.2028	EUR	100'000			100'000	84'002.90	0.00
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/20-24.11.2030	EUR	100'000			100'000	89'762.23	0.00
0.250 SOCIETE GENERALE 0.25%/21-08.07.2027	EUR	100'000			100'000	85'180.68	0.00
0.875 SOCIETE GENERALE 0.875%/19-24.09.2029	EUR		200'000	100'000	100'000	80'918.36	0.00
1.250 SOCIETE GENERALE 1.25%/19-15.02.2024	EUR	100'000		100'000			
1.375 SOCIETE GENERALE 1.375%/17-13.01.2028	EUR	100'000			100'000	87'619.16	0.00
2.625 SOCIETE GENERALE -144A- 2.625%/20-22.01.2025	USD	200'000		200'000			
3.875 SOCIETE GENERALE -144A- 3.875%/19-28.03.2024	USD	200'000		200'000			
4.351 SOCIETE GENERALE -144A- 4.351%/22-13.06.2025	USD		200'000		200'000	173'832.29	0.01
4.677 SOCIETE GENERALE -144A- 4.677%/22-15.06.2027	USD	200'000			200'000	172'580.47	0.01
4.000 SOCIETE GENERALE 4%/22-16.11.2027	EUR	100'000			100'000	96'310.56	0.01
4.250 SOCIETE GENERALE 4.25%/22-16.11.2032	EUR	100'000			100'000	99'747.67	0.01
4.250 SOCIETE GENERALE 4.25%/23-28.09.2026	EUR		100'000		100'000	96'608.81	0.01
6.250 SOCIETE GENERALE 6.25%/23-22.06.2033	GBP		100'000		100'000	117'921.24	0.01
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/21-09.06.2032	USD	200'000			200'000	142'781.55	0.01
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/21-18.06.2025	USD	200'000		200'000			
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/23-10.01.2029	USD		200'000		200'000	179'871.01	0.01
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/23-10.01.2034	USD		200'000		200'000	181'521.28	0.01
- SOCIETE GENERALE FIX-TO-FRN FRN/20-22.09.2028	EUR	100'000			100'000	85'749.57	0.00
- SOCIETE GENERALE FIX-TO-FRN FRN/21-17.11.2026	EUR	100'000			100'000	89'571.65	0.00
- SOCIETE GENERALE FIX-TO-FRN FRN/22-06.12.2030	EUR	200'000			200'000	191'658.70	0.01

# 1054 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	SOCIETE GENERALE FIX-TO-FRN FRN/23-21.11.2031	EUR	200'000		200'000	197'355.12	0.01	
0.010	SOCIETE GENERALE SFH 0.01%/21-02.12.2026	EUR	100'000		100'000	87'413.33	0.00	
0.010	SOCIETE GENERALE SFH 0.01%/21-29.10.2029	EUR	100'000		100'000	80'193.21	0.00	
0.125	SOCIETE GENERALE SFH 0.125%/22-02.02.2029	EUR	200'000		200'000	164'741.16	0.01	
2.000	SOCIETE GENERALE SFH 2%/14-29.04.2024	EUR	100'000	100'000				
3.000	SOCIETE GENERALE SFH 3%/22-28.10.2025	EUR	200'000		200'000	189'402.22	0.01	
3.375	SOCIETE GENERALE SFH 3.375%/23-31.07.2030	EUR	100'000		100'000	96'607.86	0.01	
3.625	SOCIETE GENERALE SFH 3.625%/23-31.07.2026	EUR	200'000		200'000	192'066.52	0.01	
0.875	SOCIETE NATIONALE SNCF 0.875%/20-28.02.2051	EUR	200'000		200'000	93'712.00	0.01	
0.875	SOCIETE NATIONALE SNCF 0.875%/21-28.12.2026	GBP	100'000		100'000	99'861.25	0.01	
0.500	SUEZ 0.5%/19-14.10.2031	EUR	100'000		100'000	76'156.72	0.00	
1.750	SUEZ 1.75%/15-10.09.2025	EUR	100'000		100'000	92'517.06	0.01	
5.750	TELEPERFORMANCE SE 5.75%/23-22.11.2031	EUR	200'000		200'000	195'864.78	0.01	
-	THALES SA 0%/20-26.03.2026	EUR	100'000		100'000	88'704.51	0.00	
3.625	THALES SA 3.625%/23-14.06.2029	EUR	100'000		100'000	96'058.04	0.01	
4.125	THALES SA 4.125%/23-18.10.2028	EUR	200'000	100'000	100'000	97'989.57	0.01	
-	TOTAL (subordinated) (reg. -S-) FIX-TO-FRN 2.625%/15-PERPETUAL	EUR	100'000	100'000				
5.125	TOTAL CAPITAL 5.125%/09-26.03.2024	EUR	20'000	20'000				
3.386	TOTAL CAPITAL INTERNATIONAL 3.386%/20-29.06.2060	USD	20'000		20'000	12'172.38	0.00	
3.750	TOTAL CAPITAL INTERNATIONAL 3.75%/14-10.04.2024	USD	30'000	30'000				
2.829	TOTAL CAPITAL INTERNATIONAL SA 2.829%/19-10.01.2030	USD	50'000	300'000	200'000	150'000	118'648.95	0.01
3.127	TOTAL CAPITAL INTERNATIONAL SA 3.127%/20-29.05.2050	USD	60'000		60'000	36'745.69	0.00	
1.250	TOTAL CAPITAL INTL SA 1.25%/17-16.12.2024	GBP	10'000	10'000				
1.535	TOTAL CAPITAL INTL SA 1.535%/19-31.05.2039	EUR	100'000		100'000	72'963.55	0.00	
1.750	TOTAL CAPITAL INTL SA 1.75%/18-07.07.2025	GBP	25'000		25'000	26'712.67	0.00	
1.994	TOTAL CAPITAL INTL SA 1.994%/20-08.04.2032	EUR	100'000		100'000	85'576.14	0.00	
2.986	TOTAL CAPITAL INTL SA 2.986%/20-29.06.2041	USD	20'000		20'000	13'073.31	0.00	
3.455	TOTAL CAPITAL INTL SA 3.455%/19-19.02.2029	USD	100'000		100'000	82'711.55	0.00	
-	TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000		100'000	85'480.85	0.00	
-	TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000		100'000	76'694.16	0.00	
1.023	TOTALENERGIES CAPITAL INTL SA 1.023%/18-04.03.2027	EUR	100'000		100'000	88'973.23	0.00	
-	TOTALENERGIES SE (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000		100'000	88'257.60	0.00	
-	UNEDIC 0%/20-05.03.2030	EUR	100'000		100'000	80'165.57	0.00	
-	UNEDIC 0%/20-19.11.2030	EUR	200'000	100'000	100'000	78'621.87	0.00	
-	UNEDIC 0%/20-25.11.2028	EUR	200'000	100'000	100'000	83'073.82	0.00	
0.010	UNEDIC 0.01%/21-25.05.2031	EUR	200'000		200'000	154'960.60	0.01	
0.010	UNEDIC 0.01%/21-25.11.2031	EUR	100'000		100'000	76'376.84	0.00	
0.100	UNEDIC 0.1%/20-25.11.2026	EUR	200'000		200'000	175'754.78	0.01	
0.250	UNEDIC 0.25%/20-16.07.2035	EUR	100'000		100'000	69'936.19	0.00	
0.250	UNEDIC 0.25%/20-25.11.2029	EUR	100'000		100'000	82'085.66	0.00	
0.500	UNEDIC 0.5%/19-20.03.2029	EUR	200'000	100'000	100'000	84'581.31	0.00	
0.500	UNEDIC 0.5%/21-25.05.2036	EUR	100'000		100'000	69'783.73	0.00	
0.625	UNEDIC 0.625%/15-17.02.2025	EUR	100'000		100'000	92'511.34	0.01	
1.250	UNEDIC 1.25%/15-21.10.2027	EUR	200'000	100'000	100'000	89'536.39	0.00	
1.250	UNEDIC 1.25%/17-28.03.2027	EUR	100'000		100'000	90'194.84	0.00	
1.250	UNEDIC 1.25%/18-25.05.2033	EUR	100'000		100'000	82'309.60	0.00	
0.875	UNEDIC S. -22- 0.875%/18-25.05.2028	EUR	100'000		100'000	87'436.20	0.00	
1.500	UNIBAIL-RODAMCO 1.5%/17-22.02.2028	EUR	100'000		100'000	88'100.37	0.00	
2.000	UNIBAIL-RODAMCO 2%/16-28.04.2036	EUR	200'000		200'000	155'604.76	0.01	
0.625	UNIBAIL-RODAMCO-WESTFLD 0.625%/20-04.05.2027	EUR	100'000		100'000	86'554.77	0.00	
0.750	UNIBAIL-RODAMCO-WESTFLD 0.75%/21-25.10.2028	EUR	100'000		100'000	83'542.65	0.00	
1.375	UNIBAIL-RODAMCO-WESTFLD 1.375%/20-04.12.2031	EUR	100'000		100'000	78'801.97	0.00	
4.125	UNIBAIL-RODAMCO-WESTFLD 4.125%/23-11.12.2030	EUR	100'000	100'000	100'000	95'829.35	0.01	
0.927	VEOLIA ENVIRONNEMENT 0.927%/16-04.01.2029	EUR	100'000		100'000	84'651.82	0.00	
6.125	VEOLIA ENVIRONNEMENT 6.125%/03-25.11.2033	EUR	118'000	100'000	100'000	118'000	135'400.65	0.01
-	VEOLIA ENVIRONNEMENT SA 0%/21-14.01.2027	EUR	100'000		100'000	86'233.64	0.00	
-	VINCI SA 0%/20-27.11.2028	EUR	100'000		100'000	81'992.28	0.00	
0.625	VIVENDI SA 0.625%/19-11.06.2025	EUR	100'000		100'000	92'978.26	0.01	
4.500	WENDEL SE 4.5%/23-19.06.2030	EUR	200'000	200'000				
						<b>106'565'388.51</b>	<b>5.82</b>	
<b>Germany</b>								
0.625	AAREAL BANK AG 0.625%/21-14.02.2025	USD	200'000		200'000	168'016.02	0.01	
0.375	AAREAL BANK AG S. -219- 0.375%/18-30.07.2024	EUR	50'000	50'000				
0.125	AAREAL BANK AG S. -226- 0.125%/19-01.02.2024	EUR	50'000	50'000				
0.010	AAREAL BANK AG S. -230- 0.01%/19-08.07.2027	EUR	178'000		178'000	150'364.76	0.01	
0.010	AAREAL BANK AG S. -236- 0.01%/21-01.02.2028	EUR	100'000		100'000	83'055.72	0.00	
1.375	AAREAL BANK AG S. -243- 1.375%/22-01.02.2029	EUR	100'000		100'000	85'966.83	0.00	
-	ADIDAS AG 0%/20-09.09.2024	EUR	100'000	100'000				
3.000	ADIDAS AG 3%/22-21.11.2025	EUR	100'000		100'000	94'555.31	0.01	
3.125	ADIDAS AG 3.125%/22-21.11.2029	EUR	100'000		100'000	94'670.62	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/22-07.09.2038	EUR	200'000		200'000	191'982.67	0.01	
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/23-25.06.2053	EUR		100'000	100'000	103'179.06	0.01	
0.625	BADEN-WUERTEMBERG 0.625%/15-16.01.2025	EUR	200'000		200'000			
0.875	BASF 0.875%/16-06.10.2031	EUR	156'000		56'000	79'986.43	0.00	
1.500	BASF SE 1.5%/22-17.03.2031	EUR	100'000		100'000	83'474.04	0.00	
1.750	BASF SE 1.75%/17-11.03.2025	GBP	25'000		25'000			
3.750	BASF SE 3.75%/22-29.06.2032	EUR	100'000		100'000	95'805.51	0.01	
0.010	BAUSPAR.SCHWABEBISCH HALL S. -2- 0.01%/20-22.10.2030	EUR	200'000		200'000	156'224.14	0.01	
0.050	BAYER AG 0.05%/21-12.01.2025	EUR	200'000		100'000	92'090.16	0.01	
0.375	BAYER AG 0.375%/20-06.07.2024	EUR	100'000		100'000			
0.375	BAYER AG 0.375%/21-12.01.2029	EUR		100'000	100'000	79'895.90	0.00	
0.625	BAYER AG 0.625%/21-12.07.2031	EUR	100'000		100'000	72'701.51	0.00	
1.000	BAYER AG 1%/21-12.01.2036	EUR	100'000		100'000	65'436.60	0.00	
1.125	BAYER AG 1.125%/20-06.01.2030	EUR	100'000		100'000	79'266.99	0.00	
-	BAYERISCHE LANDESBANK (subordinated) FIX-TO-FRN FRN/21-22.11.2032	EUR	100'000		100'000	79'987.38	0.00	
-	BAYERISCHE LANDESBANK (subordinated) FIX-TO-FRN FRN/21-23.09.2031	EUR	100'000		100'000	83'607.45	0.00	
-	BAYERISCHE LANDESBANK (subordinated) FIX-TO-FRN FRN/23-05.01.2034	EUR		200'000	200'000	198'641.53	0.01	
0.125	BAYERISCHE LANDESBANK 0.125%/21-02.11.2029	EUR	100'000		100'000	81'011.75	0.00	
0.625	BAYERISCHE LANDESBANK 0.625%/18-19.07.2027	EUR	30'000		30'000	26'345.21	0.00	
0.750	BAYERISCHE LANDESBANK 0.75%/19-05.02.2029	EUR	135'000		85'000	42'683.25	0.00	
2.125	BAYERISCHE LANDESBANK 2.125%/22-01.09.2031	EUR	100'000		100'000	89'720.30	0.00	
3.750	BAYERISCHE LANDESBANK 3.75%/23-07.02.2029	EUR		100'000	100'000	93'338.46	0.01	
4.250	BAYERISCHE LANDESBANK 4.25%/23-21.06.2027	EUR		100'000	100'000	95'116.57	0.01	
5.125	BAYERISCHE LANDESBANK 5.125%/23-01.06.2026	GBP		100'000	100'000			
2.875	BAYERISCHE LANDESBODEN 2.875%/24-28.02.2031	EUR		200'000	200'000	190'480.90	0.01	
0.010	BERLIN HYP AG 0.01%/20-02.09.2030	EUR	45'000		45'000	35'332.67	0.00	
0.010	BERLIN HYP AG 0.01%/20-07.07.2028	EUR	20'000		20'000	16'720.92	0.00	
0.010	BERLIN HYP AG 0.01%/20-17.02.2027	EUR	10'000		10'000	8'691.31	0.00	
0.010	BERLIN HYP AG 0.01%/21-27.01.2031	EUR	90'000		90'000	69'842.90	0.00	
0.125	BERLIN HYP AG 0.125%/21-18.01.2030	EUR	100'000		100'000	80'565.79	0.00	
0.375	BERLIN HYP AG 0.375%/19-29.05.2029	EUR	79'000		79'000	65'613.26	0.00	
0.375	BERLIN HYP AG 0.375%/22-25.01.2027	EUR	100'000		100'000	171'842.17	0.01	
1.750	BERLIN HYP AG 1.75%/22-10.05.2032	EUR	200'000		200'000	173'218.16	0.01	
2.875	BERLIN HYP AG 2.875%/23-24.05.2030	EUR		200'000	100'000	94'502.90	0.01	
3.000	BERLIN HYP AG 3%/22-25.10.2027	EUR	100'000		100'000	94'943.14	0.01	
3.375	BERLIN HYP AG 3.375%/23-07.03.2028	EUR		100'000	100'000	96'228.61	0.01	
0.125	BERLIN HYP AG S. -203- 0.125%/17-05.01.2024	EUR	40'000		40'000			
0.625	BERLIN S. -487- 0.625%/16-20.03.2026	EUR		100'000	100'000	90'625.55	0.00	
2.000	BERTELSMANN SE & CO KGAA 2%/20-01.04.2028	EUR	100'000		100'000	90'174.83	0.00	
3.500	BERTELSMANN SE & CO KGAA 3.5%/22-29.05.2029	EUR	200'000		100'000	94'929.80	0.01	
-	BUNDESobligation 0%/20-10.10.2025	EUR	300'000		300'000	273'097.33	0.01	
-	BUNDESobligation 0%/21-10.04.2026	EUR	950'000	150'000	1'100'000	988'537.51	0.05	
-	BUNDESobligation 0%/22-16.04.2027	EUR	850'000	250'000	200'000	791'625.49	0.04	
1.300	BUNDESobligation 1.3%/22-15.10.2027	EUR	1'000'000	350'000	150'000	1'095'808.32	0.06	
2.100	BUNDESobligation 2.1%/24-12.04.2029	EUR		150'000	150'000	140'689.49	0.01	
2.200	BUNDESobligation 2.2%/23-13.04.2028	EUR	400'000	650'000	150'000	847'816.09	0.05	
2.400	BUNDESobligation 2.4%/23-19.10.2028	EUR		1'200'000	1'200'000	1'140'152.47	0.06	
-	BUNDESobligation S. -128- 0%/20-10.10.2025	EUR	856'000		200'000	1'056'000	959'843.52	0.05
-	BUNDESobligation S. -181- 0%/20-11.04.2025	EUR	1'000'000		150'000	850'000	781'583.83	0.04
-	BUNDESobligation S. -184- 0%/21-09.10.2026	EUR	800'000	150'000		950'000	844'720.60	0.05
1.300	BUNDESobligation S. -186- 1.3%/22-15.10.2027	EUR	200'000	200'000	150'000	250'000	228'603.09	0.01
-	BUNDESREPUB. DEUTSCHLAND 0%/16-15.08.2026	EUR	1'290'000	150'000	190'000	1'250'000	1'115'178.87	0.06
-	BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	364'000			364'000	299'166.42	0.02
-	BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	1'164'000	650'000	564'000	1'250'000	1'025'880.23	0.06
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.02.2031	EUR	1'146'000	400'000	546'000	1'000'000	811'775.51	0.04
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.05.2036	EUR	1'000'000		1'000'000	707'128.03	0.04	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	250'000		250'000	200'833.20	0.01	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	1'038'000	650'000	488'000	1'200'000	963'427.64	0.05
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2050	EUR	460'000			460'000	228'626.25	0.01
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2052	EUR	650'000	300'000		950'000	448'961.22	0.02
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.11.2028	EUR	1'050'000	100'000	150'000	1'000'000	852'016.48	0.05
-	BUNDESREPUB. DEUTSCHLAND 0%/22-15.02.2032	EUR	1'170'000			1'170'000	927'958.89	0.05
0.250	BUNDESREPUB. DEUTSCHLAND 0.25%/17-15.02.2027	EUR	1'020'000	250'000	120'000	1'150'000	1'023'027.72	0.06
0.500	BUNDESREPUB. DEUTSCHLAND 0.5%/15-15.02.2025	EUR	1'010'000	950'000	750'000	1'210'000	1'122'016.12	0.06
0.500	BUNDESREPUB. DEUTSCHLAND 0.50%/16-15.02.2026	EUR	1'175'000	200'000	150'000	1'225'000	1'115'310.85	0.06
1.000	BUNDESREPUB. DEUTSCHLAND 1%/14-15.08.2024	EUR	830'000		830'000			
1.000	BUNDESREPUB. DEUTSCHLAND 1%/15-15.08.2025	EUR	1'195'000	400'000	300'000	1'295'000	1'197'281.50	0.07
1.000	BUNDESREPUB. DEUTSCHLAND 1%/22-15.05.2038	EUR	400'000	350'000		750'000	584'339.72	0.03

# 1056 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.700 BUNDESREPUB. DEUTSCHLAND 1.7%/22-15.08.2032	EUR	1'200'000	400'000	600'000	1'000'000	905'798.15	0.05
1.750 BUNDESREPUB. DEUTSCHLAND 1.75%/14-15.02.2024	EUR	770'000		770'000			
1.800 BUNDESREPUB. DEUTSCHLAND 1.8%/22-15.08.2053	EUR	140'000	950'000		1'090'000	881'999.76	0.05
1.800 BUNDESREPUB. DEUTSCHLAND 1.8%/23-15.08.2053	EUR		400'000		400'000	324'237.57	0.02
2.100 BUNDESREPUB. DEUTSCHLAND 2.1%/22-15.11.2029	EUR	300'000	650'000		950'000	890'961.02	0.05
2.200 BUNDESREPUB. DEUTSCHLAND 2.2%/24-15.02.2034	EUR		300'000		300'000	280'644.30	0.02
2.300 BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR		400'000	200'000	200'000	189'629.01	0.01
2.300 BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR	150'000	2'000'000	650'000	1'500'000	1'421'402.81	0.08
2.400 BUNDESREPUB. DEUTSCHLAND 2.4%/23-15.11.2030	EUR		500'000		500'000	476'921.73	0.03
2.500 BUNDESREPUB. DEUTSCHLAND 2.5%/14-15.08.2046	EUR	1'112'000	250'000	162'000	1'200'000	1'131'324.81	0.06
2.500 BUNDESREPUB. DEUTSCHLAND 2.5%/24-15.08.2054	EUR		300'000		300'000	283'774.57	0.02
2.600 BUNDESREPUB. DEUTSCHLAND 2.6%/23-15.08.2033	EUR		1'200'000		1'200'000	1'163'502.33	0.06
- BUNDESSCHATZANWEISUNGEN 0%/22-15.03.2024	EUR	700'000		700'000			
0.200 BUNDESSCHATZANWEISUNGEN 0.2%/22-14.06.2024	EUR	500'000		500'000			
0.400 BUNDESSCHATZANWEISUNGEN 0.4%/22-13.09.2024	EUR	600'000	200'000	800'000			
2.200 BUNDESSCHATZANWEISUNGEN 2.2%/22-12.12.2024	EUR	390'000	300'000	690'000			
2.500 BUNDESSCHATZANWEISUNGEN 2.5%/23-13.03.2025	EUR		900'000	150'000	750'000	708'464.47	0.04
2.500 BUNDESSCHATZANWEISUNGEN 2.5%/24-19.03.2026	EUR		300'000		300'000	283'637.36	0.02
2.800 BUNDESSCHATZANWEISUNGEN 2.8%/23-12.06.2025	EUR		600'000		600'000	568'532.54	0.03
3.100 BUNDESSCHATZANWEISUNGEN 3.1%/23-12.12.2025	EUR		670'000		670'000	639'407.05	0.03
3.100 BUNDESSCHATZANWEISUNGEN 3.1%/23-18.09.2025	EUR		700'000		700'000	666'869.91	0.04
- CLEARSTREAM BANKING AG 0%/20-01.12.2025	EUR	100'000		100'000			
0.375 COMMERZBANK AG 0.375%/20-01.09.2027	EUR	20'000			20'000	17'120.75	0.00
0.500 COMMERZBANK AG 0.5%/19-04.12.2026	EUR	100'000			100'000	87'775.43	0.00
- COMMERZBANK AG FIX-TO-FRN FRN/23-18.01.2030	EUR	100'000			100'000	98'438.38	0.01
0.875 COMMERZBANK AG S. -948- 0.875%/20-22.01.2027	EUR	100'000			100'000	87'519.10	0.00
0.125 COMMERZBANK AG S. -P16- 0.125%/16-15.12.2026	EUR	62'000			62'000	54'317.97	0.00
0.625 COMMERZBANK AG S. -P18- 0.625%/17-24.08.2027	EUR	169'000			169'000	147'804.21	0.01
0.625 COMMERZBANK AG S. -P21- 0.625%/18-13.03.2025	EUR		20'000		20'000	18'472.54	0.00
0.875 COMMERZBANK AG S. -P22- 0.875%/18-18.04.2028	EUR	119'000			119'000	103'784.87	0.01
0.625 COMMERZBANK AG S. -P23- 0.625%/18-28.05.2025	EUR	30'000			30'000	27'577.88	0.00
1.250 COMMERZBANK AG S. -P30- 1.25%/19-09.01.2034	EUR	40'000			40'000	32'092.91	0.00
0.050 COMMERZBANK AG S. -P34- 0.05%/19-09.05.2029	EUR	38'000			38'000	31'004.26	0.00
0.010 COMMERZBANK AG S. -P36- 0.01%/20-11.03.2030	EUR	48'000			48'000	38'173.94	0.00
2.250 COMMERZBANK AG S. -P55- 2.25%/22-01.09.2032	EUR	100'000			100'000	89'591.66	0.00
3.375 COMMERZBANK AG S. -P62- 3.375%/23-12.12.2025	EUR		200'000	100'000	100'000	95'297.62	0.01
0.375 CONTINENTAL AG 0.375%/19-27.06.2025	EUR	20'000			20'000	18'298.16	0.00
2.500 CONTINENTAL AG 2.5%/20-27.08.2026	EUR	10'000			10'000	9'309.36	0.00
3.625 CONTINENTAL AG 3.625%/22-30.11.2027	EUR	200'000		100'000	100'000	95'438.65	0.01
4.000 CONTINENTAL AG 4%/23-01.03.2027	EUR		200'000	100'000	100'000	96'260.05	0.01
0.875 COVESTRO AG 0.875%/20-03.02.2026	EUR	7'000			7'000	6'322.98	0.00
1.375 COVESTRO AG 1.375%/20-12.06.2030	EUR	20'000			20'000	16'840.98	0.00
4.750 COVESTRO AG 4.75%/22-15.11.2028	EUR	100'000			100'000	99'355.07	0.01
0.750 DAIMLER AG 0.75%/21-11.03.2033	EUR	50'000			50'000	38'096.94	0.00
1.500 DAIMLER AG 1.5%/17-03.07.2029	EUR	10'000			10'000	8'673.49	0.00
2.125 DAIMLER AG 2.125%/17-03.07.2037	EUR	10'000			10'000	8'292.52	0.00
0.750 DAIMLER AG S. -85- 0.75%/19-08.02.2030	EUR	30'000			30'000	24'650.57	0.00
1.125 DAIMLER AG S. -86- 1.125%/19-08.08.2034	EUR		100'000		100'000	77'057.21	0.00
4.125 DEKABANK DEUTSCHE GIRO 4.125%/23-03.08.2028	EUR		100'000		100'000	96'286.73	0.01
0.100 DEUT PFANDBRIEFBANK AG 0.1%/21-02.02.2026	EUR	100'000			100'000	81'983.70	0.00
4.375 DEUT PFANDBRIEFBANK AG 4.375%/22-28.08.2026	EUR	100'000			100'000	88'145.16	0.00
0.100 DEUT PFANDBRIEFBANK AG S. -15294- 0.1%/20-21.01.2028	EUR	100'000			100'000	82'990.92	0.00
1.750 DEUT PFANDBRIEFBANK AG S. -15322- 1.75%/22-01.03.2027	EUR	100'000			100'000	89'847.04	0.00
2.875 DEUT PFANDBRIEFBANK AG S. -15327- 2.875%/23-19.01.2029	EUR	200'000		100'000	100'000	92'040.61	0.01
- DEUTSCHE BAHN FIN GMBH 0%/20-14.02.2024	EUR	10'000		10'000			
0.350 DEUTSCHE BAHN FIN GMBH 0.35%/21-29.09.2031	EUR	100'000			100'000	78'038.70	0.00
0.375 DEUTSCHE BAHN FIN GMBH 0.375%/21-03.12.2026	GBP	10'000			10'000	9'941.46	0.00
0.500 DEUTSCHE BAHN FIN GMBH 0.5%/20-09.04.2027	EUR	10'000			10'000	8'804.03	0.00
0.625 DEUTSCHE BAHN FIN GMBH 0.625%/20-08.12.2050	EUR	30'000			30'000	15'078.21	0.00
0.625 DEUTSCHE BAHN FIN GMBH 0.625%/21-15.04.2036	EUR	100'000			100'000	69'637.93	0.00
0.750 DEUTSCHE BAHN FIN GMBH 0.75%/20-16.07.2035	EUR	10'000			10'000	7'224.60	0.00
1.125 DEUTSCHE BAHN FIN GMBH 1.125%/21-29.05.2051	EUR	100'000			100'000	57'112.07	0.00
1.375 DEUTSCHE BAHN FIN GMBH 1.375%/17-07.07.2025	GBP	15'000			15'000	15'938.55	0.00
1.375 DEUTSCHE BAHN FIN GMBH 1.375%/20-16.04.2040	EUR	10'000			10'000	7'106.63	0.00
1.375 DEUTSCHE BAHN FIN GMBH 1.375%/22-03.03.2034	EUR	200'000		100'000	100'000	80'042.65	0.00
1.625 DEUTSCHE BAHN FIN GMBH 1.625%/18-16.08.2033	EUR	200'000		100'000	100'000	82'644.06	0.00
1.875 DEUTSCHE BAHN FIN GMBH 1.875%/19-13.02.2026	GBP	65'000			65'000	68'523.31	0.00
3.500 DEUTSCHE BAHN FIN GMBH 3.5%/17-27.09.2024	AUD	30'000		30'000			
3.500 DEUTSCHE BAHN FIN GMBH 3.5%/23-20.09.2027	EUR		100'000		100'000	96'352.48	0.01
4.000 DEUTSCHE BAHN FIN GMBH 4%/23-23.11.2043	EUR		200'000		200'000	201'515.48	0.01
3.125 DEUTSCHE BAHN FINANCE 3.125%/13-24.07.2026	GBP	10'000			10'000	10'736.97	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.010	DEUTSCHE BANK AG 0.01%/19-02.10.2029	EUR	100'000		100'000	80'505.76	0.00
0.125	DEUTSCHE BANK AG 0.125%/20-21.01.2030	EUR	10'000		10'000	8'044.76	0.00
3.000	DEUTSCHE BANK AG 3%/23-18.01.2027	EUR	200'000	100'000	100'000	94'709.68	0.01
3.125	DEUTSCHE BANK AG 3.125%/23-19.05.2033	EUR		200'000	100'000	95'707.37	0.01
3.375	DEUTSCHE BANK AG 3.375%/23-13.03.2029	EUR		100'000	100'000	96'483.03	0.01
4.000	DEUTSCHE BANK AG 4%/22-29.11.2027	EUR	100'000		100'000	96'087.57	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-10.06.2026	EUR	7'000		7'000	6'452.05	0.00
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2025	EUR	100'000		100'000	93'151.69	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/21-17.02.2032	EUR	100'000		100'000	78'122.55	0.00
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-05.09.2030	EUR	100'000		100'000	97'595.07	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-23.02.2028	EUR	100'000		100'000	88'734.05	0.00
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/23-11.01.2029	EUR		100'000	100'000	98'803.34	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/23-12.12.2030	GBP	100'000		100'000	110'187.76	0.01
4.100	DEUTSCHE BANK AG LONDON S. -A- T. -791- 4.1%/16-13.01.2026	USD	71'000		71'000	60'950.17	0.00
-	DEUTSCHE BANK AG NEW YORK S. -D- FRN/20-18.09.2024	USD	150'000	150'000			
0.898	DEUTSCHE BANK AG NEW YORK S. -E- 0.898%/21-28.05.2024	USD	150'000	150'000			
4.100	DEUTSCHE BANK NY 4.1%/18-13.01.2026	USD	100'000		100'000	85'957.77	0.00
-	DEUTSCHE BANK NY FIX-TO-FRN FRN/23-18.01.2029	USD	200'000		200'000	180'893.27	0.01
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/20-18.09.2031	USD	150'000		150'000	114'418.08	0.01
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/22-07.01.2028	USD	150'000		150'000	120'302.97	0.01
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/23-20.11.2029	USD		150'000	150'000	136'562.29	0.01
0.125	DEUTSCHE BOERSE AG 0.125%/21-22.02.2031	EUR	100'000		100'000	77'167.75	0.00
1.500	DEUTSCHE BOERSE AG 1.5%/22-04.04.2032	EUR	200'000	100'000	100'000	83'122.42	0.00
3.875	DEUTSCHE BOERSE AG 3.875%/23-28.09.2026	EUR		100'000	100'000	96'241.95	0.01
0.750	DEUTSCHE HYPOTHEKENBANK S. -502- 0.75%/19-05.03.2029	EUR	140'000		140'000	119'178.25	0.01
0.010	DEUTSCHE HYPOTHEKENBANK S. -507- 0.01%/20-18.02.2027	EUR	10'000		10'000	8'681.11	0.00
0.010	DEUTSCHE KREDITBANK AG 0.01%/19-07.11.2029	EUR	20'000		20'000	16'126.31	0.00
0.010	DEUTSCHE KREDITBANK AG 0.01%/21-23.02.2026	EUR	40'000		40'000	35'062.91	0.00
0.875	DEUTSCHE KREDITBANK AG 0.875%/18-02.10.2028	EUR	100'000		100'000	86'618.61	0.00
1.250	DEUTSCHE PFANDBRIEFBANK 1.25%/16-20.04.2035	EUR	30'000		30'000	22'332.74	0.00
0.375	DEUTSCHE POST AG 0.375%/20-20.05.2026	EUR	8'000		8'000	7'145.76	0.00
0.750	DEUTSCHE POST AG 0.75%/20-20.05.2029	EUR	6'000		6'000	5'083.51	0.00
1.000	DEUTSCHE POST AG 1%/20-20.05.2032	EUR	10'000		10'000	8'213.14	0.00
3.375	DEUTSCHE POST AG 3.375%/23-03.07.2033	EUR		200'000	100'000	95'005.08	0.01
1.750	DEUTSCHE TELEKOM AG 1.75%/19-09.12.2049	EUR	70'000		70'000	49'050.72	0.00
2.250	DEUTSCHE TELEKOM AG 2.25%/19-29.03.2039	EUR	10'000		10'000	8'448.70	0.00
3.125	DEUTSCHE TELEKOM AG 3.125%/19-06.02.2034	GBP	15'000		15'000	14'480.46	0.00
3.250	DZ HYP AG 3.25%/23-30.07.2027	EUR		100'000	100'000	95'591.12	0.01
0.375	DZ HYP AG S. -1078- 0.375%/19-10.11.2034	EUR	30'000		30'000	21'583.19	0.00
3.000	DZ HYP AG S. -1096- 3%/23-29.10.2027	EUR		200'000	200'000		
0.625	DZ HYP AG S. -1180- 0.625%/15-05.06.2024	EUR	22'000		22'000		
0.500	DZ HYP AG S. -1205- 0.5%/18-13.11.2025	EUR		40'000	40'000	36'321.12	0.00
0.875	DZ HYP AG S. -1210- 0.875%/19-30.01.2029	EUR	35'000		35'000	30'047.03	0.00
0.050	DZ HYP AG S. -1215- 0.05%/19-29.06.2029	EUR	44'000		44'000	35'807.01	0.00
0.010	DZ HYP AG S. -1218- 0.01%/19-12.11.2027	EUR	20'000		20'000	17'002.21	0.00
0.010	DZ HYP AG S. -1220- 0.01%/20-29.01.2024	EUR	10'000		10'000		
0.010	DZ HYP AG S. -1227- 0.01%/20-23.06.2028	EUR	15'000		15'000	12'544.98	0.00
0.010	DZ HYP AG S. -1229- 0.01%/20-12.09.2025	EUR	100'000		100'000	90'515.97	0.00
0.010	DZ HYP AG S. -1233- 0.01%/20-27.10.2028	EUR	53'000		53'000	43'873.07	0.00
0.010	DZ HYP AG S. -1234- 0.01%/21-29.03.2030	EUR	50'000		50'000	39'741.65	0.00
0.010	DZ HYP AG S. -1238- 0.01%/21-15.11.2030	EUR	100'000		100'000	78'041.56	0.00
0.750	DZ HYP AG S. -1242- 0.75%/22-21.11.2029	EUR	100'000		100'000	83'918.09	0.00
1.625	DZ HYP AG S. -1248- 1.625%/22-30.05.2031	EUR	200'000		200'000	173'376.34	0.01
2.500	DZ HYP AG S. -1252- 2.5%/22-28.11.2031	EUR	200'000	200'000			
3.000	DZ HYP AG S. -1254- 3%/23-30.11.2032	EUR	200'000	100'000	100'000	95'145.16	0.01
3.250	DZ HYP AG S. -1258- 3.25%/23-31.05.2033	EUR		200'000	200'000		
-	E.ON SE 0%/19-28.08.2024	EUR	20'000		20'000	18'703.71	0.00
-	E.ON SE 0%/20-18.12.2023	EUR	5'000	5'000			
0.100	E.ON SE 0.1%/21-19.12.2028	EUR	50'000		50'000	41'902.35	0.00
0.125	E.ON SE 0.125%/22-18.01.2026	EUR	50'000		50'000	44'870.16	0.00
0.250	E.ON SE 0.25%/19-24.10.2026	EUR	20'000		20'000	17'580.43	0.00
0.375	E.ON SE 0.375%/20-29.09.2027	EUR	10'000		10'000	8'594.49	0.00
0.750	E.ON SE 0.75%/20-18.12.2030	EUR	5'000		5'000	4'056.35	0.00
0.750	E.ON SE 0.75%/20-20.02.2028	EUR	8'000		8'000	6'970.04	0.00
0.875	E.ON SE 0.875%/20-20.08.2031	EUR	10'000		10'000	7'894.49	0.00
0.875	E.ON SE 0.875%/22-08.01.2025	EUR		100'000	100'000		
1.000	E.ON SE 1%/20-07.10.2025	EUR	10'000		10'000	9'181.10	0.00
3.500	E.ON SE 3.5%/23-12.01.2028	EUR	200'000		200'000	191'742.56	0.01
0.375	E.ON SE S. -70- 0.375%/20-20.04.2023	EUR	10'000	10'000			
-	ENBW ENERGIE BADEN - WU (subordinated) S. -NC7- FIX-TO-FRN FRN/21-31.08.2081	EUR	100'000	100'000			

1058 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.741 EUROGRID GMBH 0.741%/21-21.04.2033	EUR	200'000			200'000	147'442.22	0.01
3.279 EUROGRID GMBH 3.279%/22-05.09.2031	EUR	100'000			100'000	93'160.27	0.01
0.750 EVONIK FINANCE 0.75%/16-07.09.2028	EUR	100'000			100'000	86'121.20	0.00
0.250 EWE AG 0.25%/21-08.06.2028	EUR	100'000			100'000	82'492.55	0.00
0.375 FMS WERTMANAGEMENT 0.375%/21-06.05.2024	USD	200'000		200'000			
2.750 FMS WERTMANAGEMENT 2.75%/19-30.01.2024	USD	200'000		200'000			
1.250 FMS WERTMANAGEMENT S. -50164- 1.25%/22-19.06.2025	GBP	100'000			100'000	106'199.06	0.01
0.010 FREIE HANSESTADT BREMEN 0.01%/20-06.07.2027	EUR	20'000			20'000	17'295.14	0.00
0.125 FREIE HANSESTADT BREMEN 0.125%/20-29.04.2030	EUR	10'000			10'000	8'081.93	0.00
3.250 FREIE HANSESTADT BREMEN 3.25%/23-27.09.2030	EUR		100'000		100'000	97'599.83	0.01
0.550 FREIE HANSESTADT BREMEN S. -232- 0.55%/20-04.02.2050	EUR	10'000			10'000	5'091.92	0.00
0.150 FREIE HANSESTADT BREMEN S. -247- 0.15%/20-14.09.2040	EUR	10'000			10'000	5'872.63	0.00
0.010 FREIE HANSESTADT BREMEN S. -250- 0.01%/20-06.10.2028	EUR	20'000			20'000	16'735.40	0.00
0.450 FREIE HANSESTADT BREMEN S. -256- 0.45%/21-24.02.2051	EUR	30'000			30'000	14'562.50	0.00
0.500 FREIE HANSESTADT BREMEN S. -258- 0.5%/21-06.05.2041	EUR	50'000			50'000	30'861.57	0.00
- FREIE HANSESTADT HAMBURG 0%/20-07.04.2026	EUR	10'000			10'000	8'930.77	0.00
0.010 FREIE HANSESTADT HAMBURG 0.01%/20-03.06.2030	EUR	10'000	110'000		120'000	96'142.65	0.01
0.010 FREIE HANSESTADT HAMBURG 0.01%/20-05.11.2035	EUR	20'000			20'000	13'587.78	0.00
0.010 FREIE HANSESTADT HAMBURG 0.01%/20-30.06.2028	EUR	20'000			20'000	16'856.23	0.00
0.250 FREIE HANSESTADT HAMBURG 0.25%/21-18.02.2041	EUR	50'000			50'000	29'717.62	0.00
0.400 FREIE HANSESTADT HAMBURG 0.4%/21-23.11.2051	EUR	100'000			100'000	47'064.68	0.00
0.010 FREISTAAT BAYERN S. -131- 0.01%/20-20.03.2023	EUR	10'000		10'000			
0.150 FREISTAAT BAYERN S. -133- 0.15%/20-03.04.2030	EUR	5'000			5'000	4'057.69	0.00
0.010 FREISTAAT BAYERN S. -140- 0.01%/20-18.01.2035	EUR	20'000			20'000	14'039.46	0.00
0.010 FREISTAAT SACHSEN 0.01%/20-05.11.2029	EUR	20'000			20'000	16'298.02	0.00
0.010 FREISTAAT SACHSEN 0.01%/20-06.08.2025	EUR	30'000			30'000	27'288.58	0.00
0.010 FREISTAAT SACHSEN S. -126- 0.01%/20-07.04.2025	EUR	10'000			10'000	9'173.95	0.00
0.010 FREISTAAT SACHSEN S. -130- 0.01%/20-15.10.2027	EUR	20'000			20'000	17'177.74	0.00
0.010 FREISTAAT SACHSEN S. -132- 0.01%/20-17.12.2035	EUR	30'000			30'000	20'328.22	0.00
0.010 FREISTAAT SACHSEN S. -133- 0.01%/21-15.01.2024	EUR	30'000		30'000			
0.250 FRESENIUS MEDICAL CARE A 0.25%/19-29.11.2023	EUR	20'000		20'000			
0.625 FRESENIUS MEDICAL CARE A 0.625%/19-30.11.2026	EUR	20'000			20'000	17'433.88	0.00
1.000 FRESENIUS MEDICAL CARE A 1%/20-29.05.2026	EUR	10'000			10'000	8'946.49	0.00
1.250 FRESENIUS MEDICAL CARE A 1.25%/19-29.11.2029	EUR	20'000			20'000	16'583.32	0.00
1.500 FRESENIUS MEDICAL CARE A 1.5%/20-29.05.2030	EUR	10'000			10'000	8'229.34	0.00
3.875 FRESENIUS MEDICAL CARE A 3.875%/22-20.09.2027	EUR	100'000			100'000	95'408.16	0.01
0.375 FRESENIUS SE & CO KGAA 0.375%/20-28.09.2026	EUR	20'000			20'000	17'543.08	0.00
0.750 FRESENIUS SE & CO KGAA 0.75%/20-15.01.2028	EUR	20'000			20'000	17'073.30	0.00
1.125 FRESENIUS SE & CO KGAA 1.125%/20-28.01.2033	EUR	5'000			5'000	3'779.11	0.00
1.625 FRESENIUS SE & CO KGAA 1.625%/20-08.10.2027	EUR	70'000			70'000	62'259.91	0.00
1.875 FRESENIUS SE & CO KGAA 1.875%/19-15.02.2025	EUR	200'000		100'000	100'000	93'407.07	0.01
4.250 FRESENIUS SE & CO KGAA 4.25%/22-28.05.2026	EUR	100'000			100'000	95'976.09	0.01
5.000 FRESENIUS SE & CO KGAA 5%/22-28.11.2029	EUR	100'000		100'000			
- GERMANY 0%/19-15.08.2029	EUR	942'000	250'000		1'192'000	999'883.38	0.05
- GERMANY 0%/19-15.08.2050	EUR	1'209'000	481'000	190'000	1'500'000	743'090.48	0.04
- GERMANY 0%/20-15.02.2030	EUR	944'000	200'000	144'000	1'000'000	829'823.44	0.05
- GERMANY 0%/20-15.05.2035	EUR	800'000			800'000	581'436.71	0.03
- GERMANY 0%/20-15.11.2027	EUR	670'000	150'000		820'000	712'913.66	0.04
0.250 GERMANY 0.25%/18-15.08.2028	EUR	1'198'000		150'000	1'048'000	908'042.65	0.05
0.250 GERMANY 0.25%/19-15.02.2029	EUR	1'243'000	100'000	143'000	1'200'000	1'030'504.18	0.06
0.500 GERMANY 0.5%/17-15.08.2027	EUR	1'259'000	651'000	530'000	1'380'000	1'227'935.72	0.07
0.500 GERMANY 0.5%/18-15.02.2028	EUR	1'050'000	150'000	150'000	1'050'000	927'245.07	0.05
1.250 GERMANY 1.25%/17-15.08.2048	EUR	1'250'000	200'000		1'350'000	986'628.85	0.05
1.500 GERMANY 1.5%/14-15.05.2024	EUR	680'000		680'000			
2.500 GERMANY 2.5%/12-04.07.2044	EUR	1'240'000			1'240'000	1'166'956.03	0.06
3.250 GERMANY 3.25%/10-04.07.2042	EUR	690'000			690'000	720'969.57	0.04
4.250 GERMANY 4.25%/07-04.07.2039	EUR	641'000	200'000	100'000	741'000	855'876.60	0.05
4.750 GERMANY 4.75%/08-04.07.2040	EUR	765'000	150'000	100'000	815'000	1'000'627.66	0.05
4.750 GERMANY 4.75%/98-04.07.2028	EUR	700'000	100'000	200'000	600'000	624'271.47	0.03
5.500 GERMANY 5.5%/00-04.01.2031	EUR	740'000	300'000	190'000	850'000	967'535.59	0.05
5.625 GERMANY 5.625%/98-04.01.2028	EUR	660'000			660'000	699'195.14	0.04
6.500 GERMANY 6.5%/97-04.07.2027	EUR	500'000	300'000	200'000	600'000	641'743.85	0.04
6.250 GERMANY S. 00 6.25%/00-04.01.2030	EUR	400'000			400'000	459'846.67	0.03
4.750 GERMANY S. 0301 4.75%/03-04.07.2034	EUR	905'000	300'000	305'000	900'000	1'038'977.36	0.06
4.000 GERMANY S. 05 4%/05-04.01.2037	EUR	1'185'000	80'000	205'000	1'060'000	1'174'806.97	0.06
- GERMANY S. -179- 0%/19-05.04.2024	EUR	860'000		860'000			
- GERMANY S. -180- 0%/19-18.10.2024	EUR	690'000	200'000	890'000			
4.875 HAMBURG COMMERCIAL BANK 4.875%/23-17.03.2025	EUR		100'000		100'000	94'177.97	0.01
0.100 HAMBURG COMMERCIAL BANK S. -2741- 0.1%/21-02.11.2028	EUR	100'000			100'000	81'860.78	0.00
1.375 HAMBURG COMMERCIAL BANK S. -2749- 1.375%/22-27.05.2025	EUR	200'000		100'000	100'000	92'250.25	0.01
3.375 HAMBURG COMMERCIAL BANK S. -2758- 3.375%/23-01.02.2028	EUR		100'000		100'000	95'058.45	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.875 HAMBURG COMMERCIAL BANK S. -2762- 4.875%/23-30.03.2027	EUR		100'000		100'000	94'702.06	0.01
- HANNOVER RE (subordinated) FIX-TO-FRN FRN/22-26.08.2043	EUR	100'000			100'000	104'674.16	0.01
1.500 HEIDELBERGCEMENT (reg -S-) 1.5%/16-07.02.2025	EUR	200'000		100'000	100'000	93'259.37	0.01
3.750 HEIDELBERGCEMENT AG 3.75%/23-31.05.2032	EUR	200'000		100'000	100'000	94'175.11	0.01
0.500 HENKEL AG & CO KGAA 0.5%/21-17.11.2032	EUR	100'000			100'000	76'645.56	0.00
0.500 HOCHTIEF AG 0.5%/19-03.09.2027	EUR	10'000			10'000	8'578.86	0.00
0.010 ING-DIBA AG 0.01%/21-07.10.2028	EUR	100'000			100'000	82'918.50	0.00
0.125 ING-DIBA AG 0.125%/19-23.05.2027	EUR	200'000			200'000	173'172.42	0.01
3.250 ING-DIBA AG 3.25%/23-15.02.2028	EUR		100'000		100'000	95'772.17	0.01
0.250 ING-DIBA AG S. -15- 0.25%/16-16.11.2026	EUR	100'000			100'000	88'172.79	0.00
0.500 INVESTITIONSBANK BERLIN S. -200- 0.5%/19-17.04.2026	EUR	100'000			100'000	90'091.93	0.00
0.010 INVESTITIONSBANK BERLIN S. -216- 0.01%/21-15.07.2027	EUR	100'000			100'000	86'278.42	0.00
3.125 INVESTITIONSBANK BERLIN S. -226- 3.125%/23-01.03.2033	EUR		100'000		100'000	96'915.65	0.01
5.000 KFW (reg. -S-) 5%/01-09.06.2036	GBP	20'000			20'000	23'639.72	0.00
5.750 KFW (reg. -S-) 5.75%/01-07.06.2032	GBP	50'000			50'000	61'605.46	0.00
6.000 KFW (reg. -S-) 6%/01-07.12.2028	GBP	80'000			80'000	95'523.02	0.01
- KFW 0% 07-29.06.2037	USD	100'000			100'000	48'181.83	0.00
- KFW 0%/06-18.04.2036	USD	100'000			100'000	51'008.09	0.00
- KFW 0%/19-02.04.2024	EUR	200'000		200'000			
- KFW 0%/19-04.07.2024	EUR	100'000		100'000			
- KFW 0%/19-30.09.2026	EUR	290'000			290'000	256'242.72	0.01
- KFW 0%/20-15.09.2028	EUR	250'000			250'000	210'007.25	0.01
- KFW 0%/20-15.12.2027	EUR	200'000			200'000	171'279.96	0.01
- KFW 0%/20-17.09.2030	EUR	220'000			220'000	174'726.98	0.01
- KFW 0%/20-18.02.2025	EUR	175'000			175'000	161'254.50	0.01
- KFW 0%/20-31.03.2027	EUR	200'000	100'000		300'000	261'708.27	0.01
- KFW 0%/21-09.11.2028	EUR	200'000	200'000	100'000	300'000	250'890.95	0.01
- KFW 0%/21-10.01.2031	EUR	150'000	150'000		300'000	236'148.63	0.01
- KFW 0%/21-15.06.2026	EUR	250'000			250'000	222'499.77	0.01
- KFW 0%/21-15.06.2029	EUR	100'000			100'000	82'318.17	0.00
- KFW 0%/21-15.09.2031	EUR	100'000			100'000	77'439.32	0.00
- KFW 0%/21-15.11.2024	EUR	150'000		150'000			
- KFW 0%/22-30.04.2027	EUR	300'000		100'000	200'000	174'110.08	0.01
0.010 KFW 0.01%/19-05.05.2027	EUR	200'000			200'000	174'125.32	0.01
0.010 KFW 0.01%/20-31.03.2025	EUR	150'000			150'000	137'755.04	0.01
0.050 KFW 0.05%/19-29.09.2034	EUR	200'000			200'000	141'397.02	0.01
0.125 KFW 0.125%/17-04.10.2024	EUR	130'000		130'000			
0.125 KFW 0.125%/18-07.11.2023	EUR	40'000		40'000			
0.125 KFW 0.125%/21-16.05.2023	USD	50'000		50'000			
0.125 KFW 0.125%/21-30.12.2026	GBP	15'000			15'000	14'815.45	0.00
0.125 KFW 0.125%/22-09.01.2032	EUR	250'000	150'000	100'000	300'000	232'200.77	0.01
0.125 KFW 0.125%/22-30.06.2025	EUR	200'000	100'000		300'000	274'206.50	0.01
0.250 KFW 0.25%/18-15.09.2025	EUR	130'000			130'000	118'461.10	0.01
0.250 KFW 0.25%/20-19.10.2023	USD	80'000		80'000			
0.250 KFW 0.25%/21-08.03.2024	USD	150'000		150'000			
0.375 KFW 0.375%/16-09.03.2026	EUR	100'000			100'000	90'350.17	0.00
0.375 KFW 0.375%/18-23.04.2025	EUR	150'000			150'000	138'118.09	0.01
0.375 KFW 0.375%/20-18.07.2025	USD	200'000			200'000	165'538.34	0.01
0.375 KFW 0.375%/21-20.05.2036	EUR	40'000			40'000	28'132.28	0.00
0.500 KFW 0.5%/17-15.09.2027	EUR	200'000			200'000	175'505.12	0.01
0.500 KFW 0.5%/21-20.09.2024	USD	100'000		100'000			
0.625 KFW 0.625%/15-15.01.2025	EUR	230'000		230'000			
0.625 KFW 0.625%/17-22.02.2027	EUR	130'000			130'000	115'914.19	0.01
0.625 KFW 0.625%/18-07.01.2028	EUR	230'000			230'000	201'567.89	0.01
0.625 KFW 0.625%/21-22.01.2026	USD	130'000			130'000	106'103.24	0.01
0.750 KFW 0.75%/18-28.06.2028	EUR	130'000			130'000	113'525.84	0.01
0.750 KFW 0.75%/19-15.01.2029	EUR	300'000			300'000	259'224.06	0.01
0.750 KFW 0.75%/21-07.12.2027	GBP	80'000			80'000	78'124.66	0.00
0.750 KFW 0.75%/21-19.02.2026	CAD	130'000			130'000	78'689.21	0.00
0.875 KFW 0.875%/19-04.07.2039	EUR	20'000			20'000	14'045.56	0.00
0.875 KFW 0.875%/19-15.09.2026	GBP	50'000			50'000	50'922.51	0.00
0.875 KFW 0.875%/20-18.07.2024	GBP	55'000		55'000			
1.000 KFW 1%/21-01.10.2026	USD	100'000			100'000	80'572.95	0.00
1.125 KFW 1.125%/17-15.06.2037	EUR	100'000			100'000	76'007.12	0.00
1.125 KFW 1.125%/17-15.09.2032	EUR	100'000			100'000	83'232.96	0.00
1.125 KFW 1.125%/18-09.05.2033	EUR	100'000			100'000	82'174.28	0.00
1.125 KFW 1.125%/21-08.08.2025	NOK	400'000			400'000	31'737.30	0.00
1.125 KFW 1.125%/22-04.07.2025	GBP		135'000		135'000	143'201.82	0.01
1.125 KFW 1.125%/22-31.03.2037	EUR	200'000			200'000	152'974.75	0.01
1.250 KFW 1.25%/19-28.08.2023	NOK	200'000		200'000			
1.250 KFW 1.25%/22-30.06.2027	EUR	200'000	100'000		300'000	271'242.03	0.01

1060 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 KFW 1.25%/22-31.01.2025	USD	200'000		200'000			
1.250 KFW 1.25%/22-31.07.2026	GBP	50'000			50'000	51'558.52	0.00
1.375 KFW 1.375%/18-02.02.2028	SEK	1'000'000			1'000'000	79'464.07	0.00
1.375 KFW 1.375%/19-05.08.2024	USD	100'000		100'000			
1.375 KFW 1.375%/19-09.12.2024	GBP	55'000	150'000	205'000			
1.375 KFW 1.375%/19-15.12.2025	GBP	5'000			5'000	5'252.70	0.00
1.375 KFW 1.375%/22-07.06.2032	EUR	200'000			200'000	170'969.32	0.01
1.500 KFW 1.5%/14-11.06.2024	EUR	230'000		230'000			
1.750 KFW 1.75%/19-14.09.2029	USD	40'000			40'000	30'741.06	0.00
1.750 KFW 1.75%/22-17.03.2025	CAD	200'000		200'000			
2.000 KFW 2%/22-15.02.2027	AUD	200'000			200'000	107'475.47	0.01
2.000 KFW 2%/22-15.11.2029	EUR	200'000			200'000	182'651.87	0.01
2.050 KFW 2.05%/06-16.02.2026	JPY	60'000'000	100'000'000		160'000'000	975'251.48	0.05
2.150 KFW 2.15%/22-25.08.2025	AUD	200'000			200'000	111'126.75	0.01
2.500 KFW 2.5%/22-19.11.2025	EUR	100'000	200'000	100'000	200'000	188'548.42	0.01
2.600 KFW 2.6%/07-20.06.2037	JPY	30'000'000			30'000'000	216'711.99	0.01
2.625 KFW 2.625%/19-28.02.2024	USD	200'000		200'000			
2.750 KFW 2.75%/23-14.02.2033	EUR	100'000			100'000	94'703.01	0.01
2.750 KFW 2.75%/23-15.03.2028	EUR	100'000	200'000		300'000	285'003.81	0.02
2.750 KFW 2.75%/23-15.05.2030	EUR		150'000		150'000	142'699.16	0.01
2.875 KFW 2.875%/18-03.04.2028	USD	300'000		100'000	200'000	165'893.12	0.01
2.875 KFW 2.875%/22-28.12.2029	EUR	100'000			100'000	95'660.69	0.01
2.875 KFW 2.875%/23-07.06.2033	EUR		200'000		200'000	191'016.43	0.01
2.875 KFW 2.875%/23-29.05.2026	EUR		300'000	100'000	200'000	189'874.85	0.01
3.000 KFW 3%/22-20.05.2027	USD	100'000			100'000	84'126.49	0.00
3.125 KFW 3.125%/23-07.06.2030	EUR		200'000		200'000	194'042.84	0.01
3.125 KFW 3.125%/23-10.10.2028	EUR		200'000		200'000	192'985.12	0.01
3.250 KFW 3.25%/23-24.03.2031	EUR		100'000		100'000	97'928.58	0.01
3.375 KFW 3.375%/22-23.08.2024	USD	100'000		100'000			
3.750 KFW 3.75%/23-15.02.2028	USD	200'000			200'000	171'685.85	0.01
3.800 KFW 3.8%/23-24.05.2028	AUD		100'000		100'000	56'143.64	0.00
3.875 KFW 3.875%/23-15.06.2028	USD		200'000		200'000	172'309.55	0.01
4.100 KFW 4.1%/22-20.02.2026	AUD	100'000			100'000	57'159.09	0.00
4.125 KFW 4.125%/23-15.07.2033	USD		200'000		200'000	172'142.51	0.01
4.125 KFW 4.125%/23-18.02.2026	GBP		100'000		100'000	110'333.68	0.01
4.625 KFW 4.625%/23-07.08.2026	USD		200'000		200'000	176'205.14	0.01
4.700 KFW 4.7%/06-02.06.2037	CAD	20'000			20'000	13'314.20	0.00
4.875 KFW 4.875%/23-03.02.2031	GBP		100'000	30'000	70'000	81'001.07	0.00
5.050 KFW 5.05%/05-04.02.2025	CAD	30'000		30'000			
5.500 KFW 5.5%/01-18.06.2025	GBP	40'000			40'000	44'845.45	0.00
3.200 KFW S. -KFW230- 3.2%/16-11.09.2026	AUD	100'000			100'000	55'887.34	0.00
3.250 KNORR-BREMSE AG 3.25%/22-21.09.2027	EUR	100'000			100'000	94'434.30	0.01
1.250 KREDITANSTALT FUER WIEDERAUFBAU (reg. -S-) 1.25%/16-04.02.2036	EUR	100'000			100'000	78'466.55	0.00
5.000 KREDITANSTALT FUER WIEDERAUFBAU 5%/04-10.09.2024	GBP	10'000		10'000			
0.750 KREDITANSTALT FUER WIEDERAUFBAU KFW 0.75%/20-30.09.2030	USD	60'000			60'000	42'078.60	0.00
2.000 KREDITANSTALT FUER WIEDERAUFBAU KFW 2%/15-02.05.2025	USD	200'000			200'000	170'116.61	0.01
2.500 KREDITANSTALT FUER WIEDERAUFBAU KFW 2.5%/14-20.11.2024	USD	140'000		140'000			
4.750 KREDITANSTALT FUER WIEDERAUFBAU KFW 4.75%/23-29.10.2030	USD		200'000		200'000	179'872.26	0.01
0.010 LAND BADEN-WUERTEMBERG 0.01%/20-02.09.2030	EUR	5'000	65'000		70'000	55'706.34	0.00
0.010 LAND BADEN-WUERTEMBERG 0.01%/20-04.08.2027	EUR	30'000			30'000	25'903.54	0.00
0.010 LAND BADEN-WUERTEMBERG 0.01%/20-08.04.2025	EUR	10'000			10'000	9'176.90	0.00
0.010 LAND BADEN-WUERTEMBERG 0.01%/20-09.07.2032	EUR	20'000	100'000		120'000	90'684.82	0.00
0.010 LAND BERLIN 0.01%/20-02.07.2030	EUR	100'000			100'000	79'825.39	0.00
0.625 LAND BERLIN S. -509- 0.625%/19-05.02.2029	EUR	100'000			100'000	85'657.13	0.00
0.750 LAND BERLIN S. -510- 0.75%/19-03.04.2034	EUR	80'000			80'000	62'058.95	0.00
0.100 LAND BERLIN S. -514- 0.1%/19-18.01.2030	EUR	34'000	100'000		134'000	108'933.70	0.01
0.010 LAND BERLIN S. -517- 0.01%/20-18.05.2027	EUR	106'000			106'000	91'989.46	0.01
0.125 LAND BERLIN S. -518- 0.125%/20-04.06.2035	EUR	10'000			10'000	6'978.85	0.00
0.050 LAND BERLIN S. -521- 0.05%/20-06.08.2040	EUR	30'000			30'000	17'383.75	0.00
0.350 LAND BERLIN S. -524- 0.35%/20-09.09.2050	EUR	3'000			3'000	1'430.01	0.00
0.010 LAND BERLIN S. -527- 0.01%/20-26.10.2028	EUR	20'000			20'000	16'719.58	0.00
0.125 LAND BERLIN S. -529- 0.125%/20-24.11.2045	EUR	220'000			220'000	111'009.61	0.01
0.010 LAND BERLIN S. -531- 0.01%/21-21.11.2023	EUR	30'000		30'000			
0.150 LAND BERLIN S. -532- 0.15%/21-22.02.2036	EUR	100'000			100'000	68'271.47	0.00
0.625 LAND BERLIN S. -537- 0.625%/22-26.01.2052	EUR	100'000			100'000	51'051.62	0.00
3.000 LAND BERLIN S. -550- 3%/23-11.07.2031	EUR		100'000		100'000	96'237.18	0.01
0.010 LAND BRANDENBURG 0.01%/20-26.06.2028	EUR	30'000			30'000	25'300.64	0.00
0.050 LAND BRANDENBURG 0.05%/20-10.08.2040	EUR	30'000			30'000	17'429.49	0.00
0.050 LAND BRANDENBURG 0.05%/21-01.07.2031	EUR	100'000			100'000	78'013.92	0.00
0.125 LAND BRANDENBURG 0.125%/22-04.02.2030	EUR	200'000		100'000	100'000	81'458.66	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.375	LAND BRANDENBURG 0.375%/20-29.01.2035	EUR	10'000		10'000	7'281.39	0.00
3.000	LAND BRANDENBURG 3%/23-20.07.2033	EUR		100'000	100'000	96'305.79	0.01
1.375	LAND HESSEN 1.375%/14-10.06.2024	EUR	200'000	200'000			
2.875	LAND HESSEN 2.875%/23-04.07.2033	EUR		100'000	100'000	95'411.01	0.01
2.875	LAND HESSEN 2.875%/23-10.01.2033	EUR		100'000	100'000	95'556.81	0.01
3.250	LAND HESSEN 3.25%/23-05.10.2028	EUR		100'000	100'000	96'769.85	0.01
0.250	LAND HESSEN S. -1512- 0.25%/15-10.06.2025	EUR	200'000		200'000	183'212.18	0.01
0.375	LAND HESSEN S. -1605- 0.375%/16-06.07.2026	EUR	5'000		5'000	4'476.68	0.00
0.125	LAND HESSEN S. -1703- 0.125%/17-20.06.2024	EUR	100'000	100'000			
0.625	LAND HESSEN S. -1801- 0.625%/18-02.08.2028	EUR	22'000		22'000	19'034.29	0.00
-	LAND HESSEN S. -2001- 0%/20-10.03.2025	EUR	10'000		10'000	9'197.01	0.00
0.010	LAND HESSEN S. -2006- 0.01%/20-11.03.2030	EUR	210'000		210'000	169'516.34	0.01
-	LAND HESSEN S. -2008- 0%/20-22.09.2027	EUR	5'000	95'000	100'000	85'993.51	0.00
-	LAND HESSEN S. -2010- 0%/20-08.11.2030	EUR	20'000		20'000	15'823.67	0.00
-	LAND HESSEN S. -2011- 0%/20-10.09.2024	EUR	20'000	20'000			
-	LAND HESSEN S. -2102- 0%/21-10.06.2026	EUR	100'000		100'000	88'911.29	0.00
-	LAND HESSEN S. -2104- 0%/21-19.07.2028	EUR	80'000		80'000	67'352.50	0.00
2.125	LAND NIEDERSACHSEN S. -841- 2.125%/14-16.01.2024	EUR	200'000	200'000			
0.500	LAND NIEDERSACHSEN S. -863- 0.5%/16-08.06.2026	EUR	100'000		100'000	89'947.09	0.00
0.125	LAND NIEDERSACHSEN S. -887- 0.125%/19-08.04.2027	EUR	100'000		100'000	87'328.52	0.00
0.375	LAND NIEDERSACHSEN S. -888- 0.375%/19-14.05.2029	EUR		100'000	100'000	83'982.89	0.00
0.125	LAND NIEDERSACHSEN S. -891- 0.125%/20-10.01.2030	EUR	20'000		20'000	16'300.12	0.00
-	LAND NIEDERSACHSEN S. -892- 0%/20-11.02.2027	EUR	120'000		120'000	104'777.07	0.01
0.050	LAND NIEDERSACHSEN S. -893- 0.05%/20-09.03.2035	EUR	10'000		10'000	6'961.60	0.00
-	LAND NIEDERSACHSEN S. -895- 0%/20-15.09.2025	EUR	108'000		108'000	97'947.64	0.01
0.010	LAND NIEDERSACHSEN S. -896- 0.01%/20-16.06.2028	EUR	20'000	80'000	100'000	84'341.18	0.00
0.010	LAND NIEDERSACHSEN S. -897- 0.01%/20-15.04.2024	EUR	20'000	20'000			
0.010	LAND NIEDERSACHSEN S. -898- 0.01%/20-13.08.2030	EUR	30'000		30'000	23'871.86	0.00
0.010	LAND NIEDERSACHSEN S. -899- 0.01%/20-08.09.2026	EUR	30'000		30'000	26'494.15	0.00
0.010	LAND NIEDERSACHSEN S. -900- 0.01%/20-19.02.2029	EUR	20'000		20'000	16'560.07	0.00
0.010	LAND NIEDERSACHSEN S. -901- 0.01%/20-25.11.2027	EUR	50'000	150'000	200'000	171'207.54	0.01
0.010	LAND NIEDERSACHSEN S. -903- 0.01%/21-17.03.2026	EUR	100'000		100'000	89'473.50	0.00
0.010	LAND NIEDERSACHSEN S. -905- 0.01%/21-26.05.2028	EUR	100'000		100'000	84'433.61	0.00
0.125	LAND NIEDERSACHSEN S. -907- 0.125%/22-09.01.2032	EUR	100'000		100'000	77'224.92	0.00
0.250	LAND NIEDERSACHSEN S. -908- 0.25%/22-09.04.2029	EUR		100'000	100'000	83'618.88	0.00
-	LAND NORDRHEIN-WESTFALEN 0%/19-26.11.2029	EUR	20'000		20'000	16'220.45	0.00
-	LAND NORDRHEIN-WESTFALEN 0%/20-02.04.2024	EUR	90'000	90'000			
-	LAND NORDRHEIN-WESTFALEN 0%/20-05.05.2025	EUR	110'000		110'000	100'734.20	0.01
-	LAND NORDRHEIN-WESTFALEN 0%/20-12.10.2035	EUR	190'000		190'000	128'546.21	0.01
-	LAND NORDRHEIN-WESTFALEN 0%/20-15.01.2029	EUR	110'000		110'000	91'301.54	0.00
0.125	LAND NORDRHEIN-WESTFALEN 0.125%/21-04.06.2031	EUR	150'000		150'000	117'939.96	0.01
0.200	LAND NORDRHEIN-WESTFALEN 0.2%/20-09.04.2030	EUR	40'000	85'000	125'000	101'860.25	0.01
0.200	LAND NORDRHEIN-WESTFALEN 0.2%/20-31.03.2027	EUR	10'000		10'000	8'758.68	0.00
0.200	LAND NORDRHEIN-WESTFALEN 0.2%/21-27.01.2051	EUR	50'000		50'000	22'189.23	0.00
0.375	LAND NORDRHEIN-WESTFALEN 0.375%/20-02.09.2050	EUR	5'000		5'000	2'393.88	0.00
0.500	LAND NORDRHEIN-WESTFALEN 0.5%/17-16.02.2027	EUR	20'000		20'000	17'725.85	0.00
0.500	LAND NORDRHEIN-WESTFALEN 0.5%/19-25.11.2039	EUR	20'000	80'000	100'000	64'457.97	0.00
0.500	LAND NORDRHEIN-WESTFALEN 0.5%/21-15.01.2052	EUR	100'000		100'000	48'609.33	0.00
0.600	LAND NORDRHEIN-WESTFALEN 0.6%/21-04.06.2041	EUR	150'000		150'000	94'460.02	0.01
0.625	LAND NORDRHEIN-WESTFALEN 0.625%/16-21.07.2031	EUR	100'000		100'000	81'361.46	0.00
0.800	LAND NORDRHEIN-WESTFALEN 0.8%/19-30.07.2049	EUR	50'000		50'000	28'017.64	0.00
0.900	LAND NORDRHEIN-WESTFALEN 0.9%/18-15.11.2028	EUR	70'000		70'000	60'991.22	0.00
0.950	LAND NORDRHEIN-WESTFALEN 0.95%/21-10.01.2121	EUR	100'000		100'000	41'814.20	0.00
1.000	LAND NORDRHEIN-WESTFALEN 1%/21-21.04.2026	USD	100'000		100'000	81'352.77	0.00
1.250	LAND NORDRHEIN-WESTFALEN 1.25%/16-12.05.2036	EUR	50'000	150'000	200'000	157'064.60	0.01
1.375	LAND NORDRHEIN-WESTFALEN 1.375%/20-15.01.2120	EUR	83'000	37'000	120'000	58'846.91	0.00
1.450	LAND NORDRHEIN-WESTFALEN 1.45%/22-19.01.2122	EUR	50'000		50'000	24'847.82	0.00
1.550	LAND NORDRHEIN-WESTFALEN 1.55%/17-16.06.2048	EUR	120'000		120'000	83'374.56	0.00
1.875	LAND NORDRHEIN-WESTFALEN 1.875%/14-15.03.2024	EUR	100'000	100'000			
2.000	LAND NORDRHEIN-WESTFALEN 2%/22-15.06.2032	EUR	100'000		100'000	89'372.49	0.00
2.750	LAND NORDRHEIN-WESTFALEN 2.75%/23-15.01.2032	EUR		100'000	100'000	94'646.79	0.01
2.900	LAND NORDRHEIN-WESTFALEN 2.9%/23-07.06.2033	EUR		82'000	82'000	78'333.92	0.00
2.900	LAND NORDRHEIN-WESTFALEN 2.9%/23-15.01.2053	EUR		100'000	100'000	89'801.30	0.00
3.000	LAND NORDRHEIN-WESTFALEN 3%/22-27.01.2028	EUR	100'000	100'000			
3.150	LAND NORDRHEIN-WESTFALEN 3.15%/23-20.11.2026	EUR		100'000	100'000	95'593.02	0.01
3.375	LAND NORDRHEIN-WESTFALEN 3.375%/23-31.10.2028	EUR		100'000	100'000	97'377.80	0.01
3.400	LAND NORDRHEIN-WESTFALEN 3.4%/23-07.03.2073	EUR		200'000	100'000	101'779.25	0.01
0.500	LAND NORDRHEIN-WESTFALEN S. -1353- 0.5%/15-11.03.2025	EUR	20'000		20'000	18'486.83	0.00
0.500	LAND NORDRHEIN-WESTFALEN S. -1409- 0.5%/16-16.04.2026	EUR	200'000		200'000	180'431.62	0.01
1.000	LAND NORDRHEIN-WESTFALEN S. -1427- 1%/16-16.10.2046	EUR	70'000		70'000	43'580.41	0.00
1.650	LAND NORDRHEIN-WESTFALEN S. -1438- 1.65%/17-16.05.2047	EUR	280'000	100'000	180'000	129'185.22	0.01

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Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 LAND NORDRHEIN-WESTFALEN S. -1445/17- T. -1- 1.75%/17-26.10.2057	EUR	100'000			100'000	67'485.33	0.00
1.450 LAND NORDRHEIN-WESTFALEN S. -1450- 1.45%/17-16.02.2043	EUR	80'000			80'000	57'271.58	0.00
1.650 LAND NORDRHEIN-WESTFALEN S. -1455/18- 1.65%/18-22.02.2038	EUR	130'000			130'000	103'957.58	0.01
1.500 LAND NORDRHEIN-WESTFALEN S. -1461/18- 1.5%/18-12.06.2040	EUR	90'000	50'000		140'000	105'957.72	0.01
1.750 LAND NORDRHEIN-WESTFALEN S. -1466/18- 1.75%/18-11.07.2068	EUR	35'000			35'000	22'719.38	0.00
1.950 LAND NORDRHEIN-WESTFALEN S. -1468/18- 1.95%/18-26.09.2078	EUR	104'000			104'000	70'306.64	0.00
1.100 LAND NORDRHEIN-WESTFALEN S. -1476/19- 1.1%/19-13.03.2034	EUR	100'000			100'000	80'538.16	0.00
0.250 LAND NORDRHEIN-WESTFALEN S. -1477/19- 0.25%/19-13.03.2026	EUR	30'000			30'000	26'976.41	0.00
2.150 LAND NORDRHEIN-WESTFALEN S. -1479/19- 2.15%/19-21.03.2119	EUR	30'000	50'000		80'000	55'109.64	0.00
0.625 LAND NORDRHEIN-WESTFALEN S. -1527/21- 0.625%/21-16.12.2024	GBP		100'000	100'000			
2.125 LAND NORDRHEIN-WESTFALEN S. -1534/22- 2.125%/22-13.06.2025	GBP	100'000			100'000	107'380.86	0.01
0.010 LAND RHEINLAND-PFALZ 0.01%/21-15.07.2024	EUR	100'000		100'000			
0.010 LAND RHEINLAND-PFALZ 0.01%/21-21.01.2031	EUR	200'000			200'000	157'453.38	0.01
0.010 LAND RHEINLAND-PFALZ 0.01%/21-25.02.2028	EUR	50'000			50'000	42'525.07	0.00
0.010 LAND RHEINLAND-PFALZ 0.01%/21-29.05.2024	EUR	100'000		100'000			
0.050 LAND RHEINLAND-PFALZ 0.05%/20-23.01.2030	EUR	10'000			10'000	8'108.51	0.00
0.375 LAND RHEINLAND-PFALZ 0.375%/21-01.04.2041	EUR	50'000			50'000	30'590.00	0.00
1.500 LAND RHEINLAND-PFALZ 1.5%/22-25.04.2052	EUR	100'000			100'000	66'255.14	0.00
- LAND SACHSEN-ANHALT 0%/20-01.04.2025	EUR	110'000			110'000	100'975.29	0.01
2.950 LAND SACHSEN-ANHALT 2.95%/23-20.06.2033	EUR		100'000		100'000	95'974.17	0.01
0.750 LAND SACHSEN-ANHALT S. -10Y- 0.75%/19-29.01.2029	EUR	200'000			200'000	172'440.60	0.01
2.125 LAND SACHSEN-ANHALT S. -4- 2.125%/22-16.12.2024	GBP	200'000		200'000			
0.010 LAND SCHLESWIG-HOLSTEIN 0.01%/20-22.05.2030	EUR	8'000			8'000	6'408.82	0.00
2.625 LAND SCHLESWIG-HOLSTEIN 2.625%/22-17.11.2028	EUR	100'000			100'000	94'211.32	0.01
3.000 LAND SCHLESWIG-HOLSTEIN 3%/23-05.06.2030	EUR		200'000	100'000	100'000	96'137.13	0.01
3.000 LAND SCHLESWIG-HOLSTEIN 3%/23-16.08.2033	EUR		100'000		100'000	96'459.21	0.01
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-02.04.2024	EUR	5'000			5'000	4'749.92	0.00
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-16.07.2025	EUR	20'000			20'000	18'224.02	0.00
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-22.10.2026	EUR	30'000			30'000	26'429.25	0.00
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-26.11.2029	EUR	30'000			30'000	24'371.28	0.00
0.010 LAND SCHLESWIG-HOLSTEIN S. -1- 0.01%/20-28.08.2023	EUR	15'000		15'000			
0.050 LAND SCHLESWIG-HOLSTEIN S. -1- 0.05%/21-08.07.2031	EUR	100'000			100'000	77'809.05	0.00
0.500 LAND THUERINGEN S. -1- 0.5%/22-02.03.2029	EUR	200'000		100'000	100'000	85'012.02	0.00
0.010 LAND THUERINGEN S. -2- 0.01%/21-24.03.2031	EUR	200'000			200'000	156'694.88	0.01
0.050 LAND THUERINGEN S. -2020/02- 0.05%/20-06.05.2030	EUR	10'000			10'000	8'044.29	0.00
0.100 LAND THUERINGEN S. -3- 0.1%/20-09.07.2035	EUR	20'000			20'000	13'834.77	0.00
0.375 LANDBK HESSEN-THUERINGEN 0.375%/21-04.06.2029	EUR	100'000			100'000	78'245.48	0.00
0.500 LANDBK HESSEN-THUERINGEN 0.5%/19-16.01.2026	EUR		100'000		100'000	90'411.15	0.00
3.375 LANDBK HESSEN-THUERINGEN 3.375%/23-20.01.2028	EUR		200'000	100'000	100'000	96'244.81	0.01
3.500 LANDBK HESSEN-THUERINGEN 3.5%/23-31.08.2027	EUR		100'000		100'000	96'505.90	0.01
4.000 LANDBK HESSEN-THUERINGEN 4%/23-04.02.2030	EUR		200'000	100'000	100'000	94'289.46	0.01
0.125 LANDBK HESSEN-THUERINGEN S. -H 343- 0.125%/20-22.01.2030	EUR	100'000			100'000	80'588.66	0.00
0.375 LANDWIRTSCH. RENTENBANK (reg. -S-) 0.375%/16-16.03.2026	EUR	50'000			50'000	45'088.85	0.00
1.250 LANDWIRTSCH. RENTENBANK 1.25%/22-22.07.2027	GBP	100'000			100'000	100'296.76	0.01
0.100 LANDWIRTSCH. RENTENBANK S. -1218- 0.1%/22-08.03.2027	EUR	100'000			100'000	87'601.05	0.00
- LANDWIRTSCH. REN 0%/21-30.06.2031	EUR	100'000			100'000	77'569.87	0.00
- LANDWIRTSCH. RENTENBANK 0%/21-19.07.2028	EUR	100'000			100'000	84'264.95	0.00
- LANDWIRTSCH. RENTENBANK 0%/21-28.09.2026	EUR	100'000			100'000	88'294.76	0.00
0.010 LANDWIRTSCH. RENTENBANK 0.01%/20-26.11.2040	EUR	20'000			20'000	11'432.32	0.00
0.250 LANDWIRTSCH. RENTENBANK 0.25%/17-15.07.2024	EUR	50'000		50'000			
0.400 LANDWIRTSCH. RENTENBANK 0.4%/21-23.09.2024	AUD	100'000		100'000			
0.500 LANDWIRTSCH. RENTENBANK 0.5%/20-27.05.2025	USD	100'000			100'000	83'309.51	0.00
0.875 LANDWIRTSCH. RENTENBANK 0.875%/20-03.09.2030	USD	20'000			20'000	14'096.88	0.00
0.875 LANDWIRTSCH. RENTENBANK 0.875%/21-30.03.2026	USD	150'000			150'000	122'202.00	0.01
1.900 LANDWIRTSCH. RENTENBANK 1.9%/22-12.07.2032	EUR	100'000			100'000	88'596.83	0.00
2.375 LANDWIRTSCH. RENTENBANK 2.375%/17-23.01.2024	USD	100'000		100'000			
2.500 LANDWIRTSCH. RENTENBANK 2.5%/17-15.11.2027	USD	100'000			100'000	82'160.01	0.00
3.125 LANDWIRTSCH. RENTENBANK 3.125%/18-14.11.2023	USD	30'000		30'000			
3.200 LANDWIRTSCH. RENTENBANK 3.2%/18-25.05.2029	AUD		100'000		100'000	54'006.08	0.00
4.125 LANDWIRTSCH. RENTENBANK 4.125%/24-06.02.2031	USD		200'000		200'000	172'843.85	0.01
5.000 LANDWIRTSCH. RENTENBANK 5%/23-24.10.2033	USD		200'000	100'000	100'000	92'019.00	0.01
1.375 LANDWIRTSCH. RENTENBANK S. -1175- 1.375%/18-08.09.2025	GBP	15'000			15'000	15'853.17	0.00
1.375 LANDWIRTSCH. RENTENBANK S. -1181- 1.375%/19-16.12.2024	GBP	5'000			5'000	5'410.20	0.00
0.500 LANDWIRTSCH. RENTENBANK S. -1183- 0.5%/19-28.02.2029	EUR	100'000			100'000	85'018.69	0.00
0.050 LANDWIRTSCH. RENTENBANK S. -1185- 0.05%/19-18.12.2029	EUR	100'000			100'000	81'339.54	0.00
- LANDWIRTSCH. RENTENBANK S. -1190- 0%/19-27.11.2029	EUR	20'000			20'000	16'246.75	0.00
1.750 LANDWIRTSCH. RENTENBANK S. -1192- 1.75%/20-14.01.2027	USD	50'000			50'000	40'728.25	0.00
- LANDWIRTSCH. RENTENBANK S. -1196- 0%/20-22.09.2027	EUR	28'000			28'000	24'093.39	0.00
1.000 LANDWIRTSCH. RENTENBANK S. -1200- 1%/21-25.02.2028	USD	100'000			100'000	77'015.48	0.00
- LANDWIRTSCH. RENTENBANK S. -1206- 0%/21-13.12.2028	EUR	100'000			100'000	83'366.36	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.050	LANDWIRTSCH. RENTENBANK S. -1211- 0.05%/21-31.01.2031	EUR	100'000		100'000	78'706.68	0.00	
2.125	LANDWIRTSCH. RENTENBANK S. -1219- 2.125%/22-15.12.2028	GBP	50'000		50'000	50'283.71	0.00	
3.000	LANDWIRTSCH. RENTENBANK S. -1220- 3%/22-21.05.2029	USD	100'000		100'000	82'353.03	0.00	
2.000	LANDWIRTSCHAFTLICHE RENTENBANK 2%/15-13.01.2025	USD	50'000		50'000	42'845.06	0.00	
2.375	LANDWIRTSCHAFTLICHE RENTENBANK 2.375%/15-10.06.2025	USD	30'000		30'000	25'561.18	0.00	
0.625	LANXESS AG 0.625%/21-01.12.2029	EUR	100'000		100'000	76'741.80	0.00	
0.010	LB BADEN-WUERTTEMBERG 0.01%/19-18.09.2028	EUR	20'000		20'000	16'637.06	0.00	
0.250	LB BADEN-WUERTTEMBERG 0.25%/21-21.07.2028	EUR	100'000		100'000	79'711.04	0.00	
2.875	LB BADEN-WUERTTEMBERG 2.875%/23-23.03.2026	EUR	200'000		200'000	189'095.38	0.01	
3.250	LB BADEN-WUERTTEMBERG 3.25%/23-04.11.2026	EUR		200'000	100'000	95'482.49	0.01	
3.250	LB BADEN-WUERTTEMBERG 3.25%/23-27.06.2033	EUR		200'000	200'000			
3.250	LB BADEN-WUERTTEMBERG 3.25%/23-27.09.2027	EUR		200'000	100'000	95'816.95	0.01	
3.500	LB BADEN-WUERTTEMBERG 3.5%/23-26.04.2027	EUR		100'000	50'000	48'146.23	0.00	
0.875	LB BADEN-WUERTTEMBERG S. -735- 0.875%/15-15.09.2025	EUR		40'000	40'000	36'658.83	0.00	
0.375	LB BADEN-WUERTTEMBERG S. -800- 0.375%/19-14.01.2026	EUR		30'000	30'000	27'063.60	0.00	
0.010	LB BADEN-WUERTTEMBERG S. -812- 0.01%/20-16.07.2027	EUR	149'000					
0.010	LB BADEN-WUERTTEMBERG S. -817- 0.01%/20-17.06.2026	EUR	33'000			33'000	29'243.56	0.00
0.375	LB BADEN-WUERTTEMBERG S. -826- 0.375%/21-28.02.2028	EUR	100'000		100'000	81'677.82	0.00	
0.125	LB BADEN-WUERTTEMBERG S. -827- 0.125%/22-24.07.2029	EUR	100'000		100'000	81'775.02	0.00	
0.250	L-BANK BW FOERDERBANK 0.25%/21-12.02.2024	USD	200'000		200'000			
0.375	L-BANK BW FOERDERBANK 0.375%/20-09.12.2024	GBP	5'000		5'000			
0.500	L-BANK BW FOERDERBANK 0.5%/20-08.12.2025	USD	20'000		20'000	16'319.31	0.00	
1.375	L-BANK BW FOERDERBANK 1.375%/21-12.10.2028	USD	100'000		100'000	76'742.31	0.00	
1.375	L-BANK BW FOERDERBANK 1.375%/22-27.01.2025	USD	200'000		200'000	170'156.25	0.01	
1.950	L-BANK BW FOERDERBANK 1.95%/22-21.01.2027	AUD	200'000		200'000	106'647.51	0.01	
2.000	L-BANK BW FOERDERBANK 2%/19-23.07.2024	USD	50'000		50'000			
4.850	L-BANK BW FOERDERBANK 4.85%/23-01.09.2026	CAD		300'000	100'000	131'254.46	0.01	
4.250	L-BANK BW FOERDERBANK S. -5530- 4.25%/14-07.08.2025	AUD	200'000		200'000	113'990.21	0.01	
0.375	L-BANK BW FOERDERBANK S. -5642- 0.375%/22-25.02.2027	EUR		100'000	100'000	88'198.52	0.00	
0.750	L-BANK BW FOERDERBANK S. -5645- 0.75%/22-16.03.2032	EUR	100'000		100'000	81'168.97	0.00	
1.000	LEG IMMOBILIEN SE 1%/21-19.11.2032	EUR	100'000		100'000	72'720.56	0.00	
0.010	MECKLENBURG-VORPOMMERN 0.01%/20-07.04.2027	EUR	10'000		10'000	8'700.55	0.00	
0.750	MERCEDES-BENZ GROUP AG 0.75%/20-10.09.2030	EUR	5'000	95'000	100'000	81'793.12	0.00	
1.125	MERCEDES-BENZ GROUP AG 1.125%/19-06.11.2031	EUR	10'000	90'000	100'000	80'942.18	0.00	
1.375	MERCEDES-BENZ GROUP AG 1.375%/16-11.05.2028	EUR	100'000		100'000	88'202.33	0.00	
2.375	MERCEDES-BENZ GROUP AG 2.375%/20-22.05.2030	EUR	6'000		6'000	5'431.07	0.00	
0.125	MERCK FIN SERVICES GMBH 0.125%/20-16.07.2025	EUR	100'000		100'000	91'068.65	0.00	
3.000	MTU AERO ENGINES AG 3%/20-01.07.2025	EUR	27'000		27'000	25'434.23	0.00	
1.500	MUENCHENER HYPOTHEKENBANK S. 1650 1.5%/14-25.06.2024	EUR	40'000		40'000			
0.010	MUENCHENER HYPOTHEKENBANK 0.01%/20-02.11.2040	EUR	10'000		10'000	5'645.07	0.00	
1.250	MUENCHENER HYPOTHEKENBANK 1.25%/22-14.02.2030	EUR	100'000		100'000	86'399.44	0.00	
3.250	MUENCHENER HYPOTHEKENBANK 3.25%/23-23.11.2028	EUR		200'000	200'000	192'409.59	0.01	
0.500	MUENCHENER HYPOTHEKENBANK S. -1718- 0.5%/16-22.04.2026	EUR	30'000		30'000	26'970.98	0.00	
0.625	MUENCHENER HYPOTHEKENBANK S. -1789- 0.625%/18-10.11.2027	EUR	88'000		88'000	76'768.60	0.00	
1.000	MUENCHENER HYPOTHEKENBANK S. -1823- 1%/19-18.04.2039	EUR	30'000		30'000	21'195.83	0.00	
0.125	MUENCHENER HYPOTHEKENBANK S. -1883- 0.125%/20-05.09.2035	EUR	5'000		5'000	3'412.57	0.00	
0.010	MUENCHENER HYPOTHEKENBANK S. -1914- 0.01%/21-19.10.2039	EUR	40'000		40'000	23'347.57	0.00	
0.500	MUENCHENER HYPOTHEKENBANK S. -1956- 0.5%/21-11.12.2024	GBP	100'000		100'000			
0.125	MUENCHENER HYPOTHEKENBANK S. -1980- 0.125%/22-01.02.2029	EUR	100'000		100'000	82'844.17	0.00	
-	MUNICH RE (subordinated) FIX-TO-FRN -144A- FRN/22-23.05.2042	USD		200'000	200'000	177'731.67	0.01	
-	MUNICH RE (subordinated) FIX-TO-FRN FRN/20-26.05.2041	EUR	200'000		200'000	155'545.68	0.01	
0.010	NORDDEUTSCHE LANDESBANK 0.01%/21-23.09.2026	EUR	100'000		100'000	87'815.45	0.00	
0.750	NORDDEUTSCHE LANDESBANK 0.75%/18-18.01.2028	EUR	186'000		186'000	162'065.94	0.01	
4.875	NORDDEUTSCHE LANDESBANK 4.875%/23-11.07.2028	EUR		100'000	100'000	99'483.71	0.01	
2.375	NORTH RHINE W 2.375%/13-13.05.2033	EUR	60'000		60'000	54'945.36	0.00	
0.750	NORTH RHINE-WESTPHALIA 0.75%16-16.08.2041	EUR	100'000		100'000	64'383.64	0.00	
-	NRW.BANK 0%/20-23.09.2030	EUR	50'000		50'000	39'523.91	0.00	
-	NRW.BANK 0%/21-03.02.2031	EUR	50'000		50'000	39'053.65	0.00	
-	NRW.BANK 0%/21-28.07.2031	EUR	100'000		100'000	77'186.81	0.00	
0.100	NRW.BANK 0.1%/20-09.07.2035	EUR	100'000		100'000	68'749.83	0.00	
0.125	NRW.BANK 0.125%/22-04.02.2030	EUR	200'000		200'000			
1.050	NRW.BANK 1.05%/21-31.03.2026	AUD	40'000		40'000	21'346.02	0.00	
1.600	NRW.BANK 1.6%/19-31.07.2024	AUD	10'000		10'000			
3.000	NRW.BANK 3%/23-31.05.2030	EUR		200'000	100'000	96'079.00	0.01	
3.125	NRW.BANK 3.125%/23-30.08.2028	EUR	100'000		100'000	96'117.12	0.01	
3.875	NRW.BANK 3.875%/23-26.05.2026	USD	200'000		200'000	172'674.95	0.01	
4.500	NRW.BANK 4.5%/23-19.06.2026	AUD	100'000		100'000	57'398.19	0.00	
5.375	NRW.BANK 5.375%/23-22.07.2026	GBP	200'000		200'000	225'975.97	0.01	
0.250	NRW.BANK S. -687- 0.25%/17-16.05.2024	EUR	8'000		8'000	7'568.01	0.00	
-	NRW.BANK S. -782- 0%/19-15.10.2029	EUR	20'000		20'000	16'235.89	0.00	
-	NRW.BANK S. -794- 0%/20-18.02.2030	EUR	20'000		20'000	16'071.04	0.00	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	NRW.BANK S. -805- 0%/20-14.05.2029	EUR	100'000		100'000	82'156.18	0.00
0.625	NRW.BANK S. -808- 0.625%/20-19.05.2025	USD	10'000		10'000	8'340.65	0.00
0.375	NRW.BANK S. -846- 0.375%/21-10.02.2025	USD	200'000	200'000	200'000	168'331.41	0.01
0.875	NRW.BANK S. -856- 0.875%/21-09.03.2026	USD	200'000	200'000			
0.500	NRW.BANK S. -871- 0.5%/21-17.06.2041	EUR	50'000		50'000	30'569.98	0.00
0.500	NRW.BANK S. -874- 0.5%/21-15.12.2025	GBP	200'000	200'000			
0.750	NRW.BANK S. -906- 0.75%/21-25.10.2024	USD	200'000	200'000			
0.250	NRW.BANK S. -921- 0.25%/22-26.01.2032	EUR	100'000		100'000	77'765.22	0.00
2.500	NRW.BANK S. -974- 2.5%/22-07.09.2037	EUR	200'000		200'000	177'313.73	0.01
4.625	NRW.BANK S. -987- 4.625%/22-04.11.2025	USD		200'000	200'000	175'055.09	0.01
2.875	NRW.BANK S. -996- 2.875%/23-05.04.2033	EUR		200'000	100'000	95'142.30	0.01
0.500	RWE AG 0.5%/21-26.11.2028	EUR	100'000		100'000	83'971.45	0.00
0.625	RWE AG 0.625%/21-11.06.2031	EUR	100'000		100'000	78'477.03	0.00
1.000	RWE AG 1%/21-26.11.2033	EUR	200'000		200'000	149'184.12	0.01
0.050	SAARLAND 0.05%/20-05.11.2040	EUR	20'000		20'000	11'598.70	0.00
0.010	SAARLAND S. -2/2020- 0.01%/20-11.05.2027	EUR	10'000		10'000	8'684.64	0.00
4.375	SANTANDER CONSUMER BANK 4.375%/23-13.09.2027	EUR		100'000	100'000	96'455.40	0.01
1.000	SAP (reg. -S-) 1%/15-01.04.2025	EUR	100'000		100'000	92'947.77	0.01
0.125	SAP SE 0.125%/20-18.05.2026	EUR	100'000		100'000	89'015.15	0.00
0.750	SAP SE 0.75%/18-10.12.2024	EUR	100'000	100'000			
-	STATE OF BERLIN S. -489- 0%/16-11.12.2024	EUR	200'000	200'000			
2.000	STATE OF NORTH RHINE 2%/13-15.10.2025	EUR	100'000		100'000	93'394.68	0.01
-	TALANX AG (subordinated) FIX-TO-FRN 2.25%/17-05.12.2047	EUR	200'000	200'000			
4.000	TALANX AG S. -3- 4%/22-25.10.2029	EUR	100'000		100'000	97'081.45	0.01
0.500	UNICREDIT BANK AG 0.5%/22-23.02.2027	EUR	200'000	100'000	100'000	87'991.74	0.00
0.875	UNICREDIT BANK AG S. -2023- 0.875%/19-11.01.2029	EUR		100'000	100'000	85'907.75	0.00
0.625	UNICREDIT BANK AG S. -2029- 0.625%/18-20.11.2025	EUR		30'000	30'000	27'278.86	0.00
0.010	UNICREDIT BANK AG S. -2064- 0.01%/19-19.11.2027	EUR	92'000		92'000	78'123.39	0.00
0.250	UNICREDIT BANK AG S. -2071- 0.25%/20-15.01.2032	EUR	30'000		30'000	23'079.71	0.00
0.010	UNICREDIT BANK AG S. -2091- 0.01%/20-15.09.2028	EUR	40'000		40'000	33'201.32	0.00
0.010	UNICREDIT BANK AG S. -2095- 0.01%/21-21.01.2036	EUR	40'000		40'000	26'417.44	0.00
0.010	UNICREDIT BANK AG S. -2100- 0.01%/20-24.06.2030	EUR	40'000		40'000	31'550.52	0.00
0.010	UNICREDIT BANK AG S. -2108- 0.01%/21-21.05.2029	EUR	100'000		100'000	81'358.60	0.00
0.010	UNICREDIT BANK AG S. -2112- 0.01%/21-28.09.2026	EUR	50'000		50'000	43'874.37	0.00
0.375	UNICREDIT BANK AG S. -2116- 0.375%/22-17.01.2033	EUR		100'000	100'000	75'742.21	0.00
3.125	UNICREDIT BANK AG S. -2140- 3.125%/23-20.08.2025	EUR		50'000	50'000	47'403.44	0.00
1.500	VIER GAS TRANSPORT GMBH 1.5%/18-25.09.2028	EUR		100'000	100'000	87'410.47	0.00
4.000	VIER GAS TRANSPORT GMBH 4%/22-26.09.2027	EUR	100'000		100'000	96'307.70	0.01
-	VONOVIA SE 0%/21-01.12.2025	EUR	100'000		100'000	89'171.43	0.00
0.250	VONOVIA SE 0.25%/21-01.09.2028	EUR	100'000		100'000	80'557.21	0.00
0.750	VONOVIA SE 0.75%/21-01.09.2032	EUR	100'000		100'000	71'045.37	0.00
1.500	VONOVIA SE 1.5%/21-14.06.2041	EUR	100'000		100'000	60'271.88	0.00
1.875	VONOVIA SE 1.875%/22-28.06.2028	EUR	100'000		100'000	87'054.09	0.00
4.750	VONOVIA SE 4.75%/22-23.05.2027	EUR	100'000	100'000			
5.000	VONOVIA SE 5%/22-23.11.2030	EUR	100'000		100'000	99'017.74	0.01
1.375	VONOVIA SE S. -44- 1.375%/22-28.01.2026	EUR	100'000		100'000	90'846.63	0.00
0.010	WUESTENROT BAUSPARKASSE 0.01%/20-20.10.2027	EUR	200'000	100'000	100'000	85'113.03	0.00
0.125	WUESTENROT BAUSPARKASSE 0.125%/21-19.10.2029	EUR	100'000		100'000	80'735.41	0.00
						<b>92'833'512.61</b>	<b>5.07</b>
<b>Greece</b>							
-	HELLENIC REPUBLIC -144A- 0%/21-12.02.2026	EUR	200'000		200'000	180'565.02	0.01
0.750	HELLENIC REPUBLIC -144A- 0.75%/21-18.06.2031	EUR	300'000		300'000	241'037.01	0.01
1.500	HELLENIC REPUBLIC -144A- 1.5%/20-18.06.2030	EUR	300'000		300'000	259'672.87	0.01
1.750	HELLENIC REPUBLIC -144A- 1.75%/22-18.06.2032	EUR	200'000		200'000	169'879.20	0.01
1.875	HELLENIC REPUBLIC -144A- 1.875%/20-04.02.2035	EUR	200'000		200'000	161'972.04	0.01
2.000	HELLENIC REPUBLIC -144A- 2%/20-22.04.2027	EUR	200'000		200'000	186'511.12	0.01
3.375	HELLENIC REPUBLIC -144A- 3.375%/24-15.06.2034	EUR	200'000		200'000	189'215.45	0.01
3.875	HELLENIC REPUBLIC -144A- 3.875%/19-12.03.2029	EUR	200'000		200'000	198'521.47	0.01
3.875	HELLENIC REPUBLIC -144A- 3.875%/23-15.06.2028	EUR	200'000		200'000	197'414.20	0.01
4.250	HELLENIC REPUBLIC -144A- 4.25%/23-15.06.2033	EUR	200'000		200'000	204'074.97	0.01
4.375	HELLENIC REPUBLIC -144A- 4.375%/23-18.07.2038	EUR	200'000		200'000	204'120.71	0.01
3.900	HELLENIC REPUBLIC 3.9%/17-30.01.2033	EUR	300'000		300'000	297'930.86	0.02
4.000	HELLENIC REPUBLIC 4%/17-30.01.2037	EUR	200'000		200'000	197'951.63	0.01
4.200	HELLENIC REPUBLIC 4.2%/17-30.01.2042	EUR	200'000		200'000	200'034.67	0.01
						<b>2'888'901.22</b>	<b>0.16</b>
<b>Guernsey</b>							
1.125	SIRIUS REAL ESTATE LTD 1.125%/21-22.06.2026	EUR	100'000	100'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 SIRIUS REAL ESTATE LTD 1.75%/21-24.11.2028	EUR	100'000			100'000	80'692.52	0.00
						<b>80'692.52</b>	<b>0.00</b>
<b>Hong Kong</b>							
- AIA GROUP LTD (subordinated) FIX-TO-FRN FRN/21-09.09.2033	EUR	100'000			100'000	80'602.00	0.00
5.625 AIA GROUP LTD S. -29- -144A- 5.625%/22-25.10.2027	USD	200'000		200'000			
- AIRPORT AUTHORITY HK FIX-TO-FRN FRN/20-PERPETUAL	USD		200'000		200'000	158'200.15	0.01
- AIRPORT AUTHORITY HK FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000			200'000	165'011.74	0.01
2.950 GLP CHINA HOLDINGS LTD 2.95%/21-29.03.2026	USD	200'000		200'000			
1.750 HONG KONG 1.75%/21-24.11.2031	USD	200'000			200'000	145'978.70	0.01
2.500 HONG KONG -144A- 2.5%/19-28.05.2024	USD	200'000		200'000			
4.000 HONG KONG -144A- 4%/23-07.06.2033	USD		200'000		200'000	170'253.50	0.01
3.132 HONG KONG SUKUK 2017 LTD 3.132%/17-28.02.2027	USD	200'000			200'000	169'093.82	0.01
5.831 LENOVO GROUP LTD 5.831%/22-27.01.2028	USD	200'000			200'000	177'791.39	0.01
						<b>1'066'931.30</b>	<b>0.06</b>
<b>Hungary</b>							
0.500 HUNGARY 0.5%/20-18.11.2030	EUR	20'000			20'000	14'919.94	0.00
1.125 HUNGARY 1.125%/20-28.04.2026	EUR	10'000			10'000	8'961.74	0.00
1.500 HUNGARY 1.5%/20-17.11.2050	EUR	20'000			20'000	10'715.93	0.00
1.625 HUNGARY 1.625%/20-28.04.2032	EUR	10'000			10'000	7'641.40	0.00
1.750 HUNGARY 1.75%/17-10.10.2027	EUR	10'000			10'000	8'875.88	0.00
1.750 HUNGARY 1.75%/20-05.06.2035	EUR	30'000			30'000	21'212.13	0.00
4.000 HUNGARY 4%/24-25.07.2029	EUR		200'000		200'000	188'218.71	0.01
4.250 HUNGARY 4.25%/22-16.06.2031	EUR	200'000			200'000	188'071.97	0.01
5.000 HUNGARY 5%/22-22.02.2027	EUR	100'000			100'000	98'055.32	0.01
5.250 HUNGARY 5.25%/22-16.06.2029	USD	200'000			200'000	172'836.46	0.01
5.375 HUNGARY 5.375%/23-12.09.2033	EUR		100'000		100'000	98'998.69	0.01
5.500 HUNGARY 5.5%/22-16.06.2034	USD	200'000			200'000	171'230.63	0.01
6.250 HUNGARY 6.25%/23-22.09.2032	USD	200'000	200'000	200'000	200'000	181'727.36	0.01
6.750 HUNGARY 6.75%/23-25.09.2052	USD	200'000			200'000	187'075.23	0.01
7.625 HUNGARY 7.625%/11-29.03.2041	USD	14'000			14'000	14'122.73	0.00
5.500 HUNGARY B. 5.5%/14-24.06.2025	HUF	95'000'000		95'000'000			
1.000 HUNGARY GOVERNMENT BOND 1%/19-26.11.2025	HUF	100'000'000		60'000'000	40'000'000	89'268.36	0.00
3.000 HUNGARY GOVERNMENT BOND 3%/20-25.04.2041	HUF	20'000'000			20'000'000	31'508.65	0.00
1.500 HUNGARY GOVERNMENT BOND S. -2026/E- 1.5%/20-22.04.2026	HUF	94'000'000		54'000'000	40'000'000	88'442.50	0.00
1.500 HUNGARY GOVERNMENT BOND S. -2026/F- 1.5%/21-26.08.2026	HUF	50'000'000		20'000'000	30'000'000	65'343.17	0.00
4.500 HUNGARY GOVERNMENT BOND S. -2028/B- 4.5%/22-23.03.2028	HUF		30'000'000		30'000'000	68'741.11	0.00
2.000 HUNGARY GOVERNMENT BOND S. -2029/A- 2%/20-23.05.2029	HUF	82'200'000			82'200'000	164'044.90	0.01
4.750 HUNGARY GOVERNMENT BOND S. -2032/A- 4.75%/22-24.11.2032	HUF		30'000'000		30'000'000	65'751.01	0.00
2.250 HUNGARY GOVERNMENT BOND S. -2033/A- 2.25%/20-20.04.2033	HUF	50'000'000			50'000'000	88'243.06	0.00
2.250 HUNGARY GOVERNMENT BOND S. -2034/A- 2.25%/21-22.06.2034	HUF	55'000'000			55'000'000	93'829.97	0.01
3.000 HUNGARY GOVERNMENT BOND S. -A- 3%/18-27.10.2038	HUF	100'000'000			100'000'000	165'401.97	0.01
3.000 HUNGARY GOVERNMENT BOND S. -A- 3%/19-21.08.2030	HUF	99'000'000		50'000'000	49'000'000	99'520.76	0.01
3.250 HUNGARY GOVERNMENT BOND S. -A- 3.25%/15-22.10.2031	HUF	104'500'000		44'500'000	60'000'000	120'230.79	0.01
2.500 HUNGARY GOVERNMENT BOND S. -C- 2.5%/18-24.10.2024	HUF	60'000'000		60'000'000			
2.750 HUNGARY GOVERNMENT BOND S. -D- 2.75%/17-22.12.2026	HUF	54'000'000			54'000'000	119'596.27	0.01
3.000 HUNGARY S. 27/A 3%/16-27.10.2027	HUF	54'600'000			54'600'000	119'390.30	0.01
6.750 HUNGARY S. A 6.75%/11-22.10.2028	HUF	20'000'000			20'000'000	49'777.38	0.00
6.000 MAGYAR EXPORT-IMPORT BAN 6%/23-16.05.2029	EUR		100'000		100'000	99'923.00	0.01
6.125 MAGYAR EXPORT-IMPORT BAN 6.125%/23-04.12.2027	USD		200'000		200'000	176'770.67	0.01
1.500 MOL HUNGARIAN OIL & GAS 1.5%/20-08.10.2027	EUR	100'000			100'000	87'024.55	0.00
- OTP BANK NYRT FIX-TO-FRN FRN/22-04.03.2026	EUR	200'000		100'000	100'000	97'502.63	0.01
- OTP BANK NYRT FIX-TO-FRN FRN/23-05.10.2027	EUR		100'000		100'000	97'778.02	0.01
3.125 REPUBLIC OF HUNGARY 3.125%/21-21.09.2051	USD	200'000			200'000	109'805.16	0.01
						<b>3'470'558.35</b>	<b>0.19</b>
<b>Iceland</b>							
- REPUBLIC OF ICELAND 0%/21-15.04.2028	EUR	100'000			100'000	82'101.86	0.00
						<b>82'101.86</b>	<b>0.00</b>
<b>Indonesia</b>							
5.315 FREEPORT INDONESIA PT 5.315%/22-14.04.2032	USD	200'000		200'000			
5.250 INDONESIA (REG. -S-) 5.25%/12-17.01.2042	USD		200'000		200'000	174'197.55	0.01
6.125 INDONESIA 6.125%/12-15.05.2028	IDR		5'000'000'000		5'000'000'000	276'977.81	0.02
7.500 INDONESIA GOVERNMENT 7.5%/17-15.05.2038	IDR	5'000'000'000			5'000'000'000	297'965.44	0.02
6.375 INDONESIA GOVERNMENT S. -FR0062- 6.375%/12-15.04.2042	IDR		4'000'000'000		4'000'000'000	215'337.04	0.01
7.375 INDONESIA GOVERNMENT S. -FR0076- 7.375%/17-15.05.2048	IDR	5'000'000'000			5'000'000'000	296'769.67	0.02
8.250 INDONESIA GOVERNMENT S. -FR0078- 8.25%/18-15.05.2029	IDR	7'000'000'000		2'000'000'000	5'000'000'000	302'120.47	0.02
8.375 INDONESIA GOVERNMENT S. -FR0079- 8.375%/19-15.04.2039	IDR	5'000'000'000			5'000'000'000	320'556.45	0.02
7.500 INDONESIA GOVERNMENT S. -FR0080- 7.5%/19-15.06.2035	IDR	6'000'000'000			6'000'000'000	357'775.51	0.02
6.500 INDONESIA GOVERNMENT S. -FR0081- 6.5%/19-15.06.2025	IDR	8'000'000'000			8'000'000'000	448'646.33	0.02
7.000 INDONESIA GOVERNMENT S. -FR0082- 7%/19-15.09.2030	IDR	8'000'000'000			8'000'000'000	458'590.65	0.03

1066 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
7.500	INDONESIA GOVERNMENT S. -FR0083- 7.5%/19-15.04.2040	IDR	8'000'000'000		6'000'000'000	357'169.38	0.02	
7.250	INDONESIA GOVERNMENT S. -FR0084- 7.25%/20-15.02.2026	IDR	5'000'000'000		3'000'000'000	171'108.81	0.01	
7.750	INDONESIA GOVERNMENT S. -FR0085- 7.75%/20-15.04.2031	IDR	4'000'000'000		4'000'000'000			
5.500	INDONESIA GOVERNMENT S. -FR0086- 5.5%/20-15.04.2026	IDR	8'000'000'000		6'000'000'000	331'493.46	0.02	
6.500	INDONESIA GOVERNMENT S. -FR0087- 6.5%/20-15.02.2031	IDR	9'000'000'000		9'000'000'000	502'656.32	0.03	
6.250	INDONESIA GOVERNMENT S. -FR0088- 6.25%/21-15.06.2036	IDR	5'000'000'000		5'000'000'000	269'751.93	0.01	
6.875	INDONESIA GOVERNMENT S. -FR0089- 6.875%/21-15.08.2051	IDR	3'000'000'000		3'000'000'000	167'517.67	0.01	
5.125	INDONESIA GOVERNMENT S. -FR0090- 5.125%/21-15.04.2027	IDR	7'000'000'000		7'000'000'000	379'272.34	0.02	
6.375	INDONESIA GOVERNMENT S. -FR0091- 6.375%/21-15.04.2032	IDR	8'000'000'000		8'000'000'000	443'385.04	0.02	
7.125	INDONESIA GOVERNMENT S. -FR0092- 7.125%/21-15.06.2042	IDR	5'000'000'000		5'000'000'000	287'982.96	0.02	
6.375	INDONESIA GOVERNMENT S. -FR0093- 6.375%/22-15.07.2037	IDR		4'000'000'000	4'000'000'000	218'252.46	0.01	
6.375	INDONESIA GOVERNMENT S. -FR0095- 6.375%/22-15.08.2028	IDR	4'000'000'000		4'000'000'000	223'880.22	0.01	
7.000	INDONESIA GOVERNMENT S. -FR0096- 7%/22-15.02.2033	IDR	5'000'000'000		5'000'000'000	288'673.68	0.02	
7.125	INDONESIA GOVERNMENT S. -FR0097- 7.125%/22-15.06.2043	IDR	3'000'000'000		3'000'000'000	173'528.11	0.01	
7.125	INDONESIA GOVERNMENT S. -FR0098- 7.125%/22-15.06.2038	IDR	4'000'000'000		4'000'000'000	231'458.86	0.01	
7.375	INDONESIA GOVERNMENT S. -FRSDG00- 7.375%/22-15.10.2030	IDR	400'000'000		400'000'000	23'277.69	0.00	
8.375	INDONESIA S. -FR0056- 8.375%/10-15.09.2026	IDR		7'000'000'000	2'000'000'000	5'000'000'000	293'053.68	0.02
7.000	INDONESIA S. FR0059 7%/11-15.05.2027	IDR		7'000'000'000	2'000'000'000	5'000'000'000	285'068.93	0.02
6.625	INDONESIA S. FR0065 6.625%/12-15.05.2033	IDR		5'000'000'000	5'000'000'000	280'145.69	0.02	
8.375	INDONESIA S. FR0068 8.375%/13-15.03.2034	IDR		7'000'000'000	7'000'000'000	443'222.65	0.02	
5.600	PERUSAHAAN PENERBIT SBSN 5.6%/23-15.11.2033	USD		200'000	200'000	182'735.56	0.01	
0.900	REPUBLIC OF INDONESIA 0.9%/20-14.02.2027	EUR	200'000		200'000	175'358.38	0.01	
1.000	REPUBLIC OF INDONESIA 1%/21-28.07.2029	EUR	200'000		200'000	164'809.77	0.01	
2.850	REPUBLIC OF INDONESIA 2.85%/20-14.02.2030	USD		200'000	200'000	156'125.34	0.01	
3.500	REPUBLIC OF INDONESIA 3.5%/17-11.01.2028	USD		200'000	200'000	166'897.29	0.01	
3.700	REPUBLIC OF INDONESIA 3.7%/19-30.10.2049	USD		200'000	200'000	135'154.30	0.01	
4.100	REPUBLIC OF INDONESIA 4.1%/18-24.04.2028	USD		200'000	200'000	170'205.15	0.01	
4.550	REPUBLIC OF INDONESIA 4.55%/23-11.01.2028	USD		200'000	200'000	173'272.79	0.01	
4.850	REPUBLIC OF INDONESIA 4.85%/23-11.01.2033	USD		200'000	200'000	172'800.66	0.01	
						<b>10'017'196.04</b>	<b>0.55</b>	
<b>Ireland</b>								
1.650	AERCAP IRELAND CAP/GLOBA 1.65%/21-29.10.2024	USD	150'000		150'000			
6.450	AERCAP IRELAND CAP/GLOBA -144A- 6.45%/23-15.04.2027	USD		300'000	300'000	270'464.08	0.01	
2.450	AERCAP IRELAND CAP/GLOBA 2.45%/21-29.10.2026	USD	150'000		150'000	121'874.36	0.01	
3.000	AERCAP IRELAND CAP/GLOBA 3%/21-29.10.2028	USD	150'000		150'000	118'677.85	0.01	
3.300	AERCAP IRELAND CAP/GLOBA 3.3%/21-30.01.2032	USD	150'000		150'000	111'779.49	0.01	
3.850	AERCAP IRELAND CAP/GLOBA 3.85%/21-29.10.2041	USD	150'000		150'000	102'106.82	0.01	
6.500	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5%/20-15.07.2025	USD	150'000		150'000	133'277.16	0.01	
-	AIB GROUP PLC FIX-TO-FRN FRN/22-04.04.2028	EUR	200'000		100'000	90'738.00	0.00	
-	AIB GROUP PLC FIX-TO-FRN FRN/22-16.02.2029	EUR	100'000		100'000	101'396.18	0.01	
-	AIB GROUP PLC FIX-TO-FRN FRN/23-23.07.2029	EUR	200'000		100'000	97'323.49	0.01	
-	AIB GROUP PLC FIX-TO-FRN FRN/23-23.10.2031	EUR		200'000	200'000	202'081.50	0.01	
3.500	ALLEGION PLC 3.5%/19-01.10.2029	USD		100'000	100'000	80'409.26	0.00	
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/22-05.06.2026	EUR		100'000	100'000	92'787.68	0.01	
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/23-04.07.2031	EUR		100'000	100'000	100'374.67	0.01	
4.750	CA AUTOBANK SPA IE 4.75%/23-25.01.2027	EUR		100'000	100'000	97'157.68	0.01	
-	CCEP FINANCE IRELAND DAC 0%/21-06.09.2025	EUR	100'000		100'000	90'050.00	0.00	
0.875	CCEP FINANCE IRELAND DAC 0.875%/21-06.05.2033	EUR	100'000		100'000	75'279.10	0.00	
1.375	CRH FINANCE DESIGNATED ACTIVITY COMPANY 1.375%/16-18.10.2028	EUR	100'000		100'000	86'835.87	0.00	
4.000	CRH SMW FINANCE DAC 4%/23-11.07.2031	EUR		100'000	100'000	97'304.43	0.01	
0.500	DELL BANK INTERNATIONAL 0.5%/21-27.10.2026	EUR	100'000		100'000	87'644.88	0.00	
4.500	DELL BANK INTERNATIONAL 4.5%/22-18.10.2027	EUR	100'000		100'000	97'499.78	0.01	
0.577	EATON CAPITAL UNLIMITED 0.577%/21-08.03.2030	EUR	100'000		100'000	80'648.69	0.00	
-	FRESENIUS FIN IRELAND PL 0%/21-01.10.2025	EUR	100'000		100'000	90'058.58	0.00	
2.125	FRESENIUS FIN IRELAND PL 2.125%/17-01.02.2027	EUR	90'000		90'000	81'937.77	0.00	
4.418	GE CAPITAL INTERNATIONAL FUNDING 4.418%/16-15.11.2035	USD		200'000	200'000	164'818.61	0.01	
0.625	GRENKE FINANCE PLC 0.625%/19-09.01.2025	EUR	20'000		20'000			
7.875	GRENKE FINANCE PLC 7.875%/23-06.04.2027	EUR		100'000	100'000	102'795.04	0.01	
2.000	IRELAND (reg. -S-) 2%/15-18.02.2045	EUR	440'000		440'000	352'996.85	0.02	
0.200	IRELAND 0.20% 2027 0.2%/20-15.05.2027	EUR	280'000		280'000	246'670.36	0.01	
0.400	IRELAND 0.4% 2035 0.4%/20-15.05.2035	EUR	215'000		215'000	158'014.83	0.01	
1.000	IRELAND 1%/16-15.05.2026	EUR	416'000		416'000	381'212.14	0.02	
1.100	IRELAND 1.10% 2029 1.1%/19-15.05.2029	EUR	300'000		300'000	264'930.02	0.01	
1.300	IRELAND 1.3% 2033 1.3%/18-15.05.2033	EUR	200'000		200'000	168'783.37	0.01	
1.350	IRELAND 1.35% 2031 1.35%/18-18.03.2031	EUR	239'000		239'000	209'339.18	0.01	
1.500	IRELAND 1.5% 2050 1.5%/19-15.05.2050	EUR	185'000	200'000	385'000	265'813.12	0.01	
1.700	IRELAND 1.7%/17-15.05.2037	EUR	150'000	270'000	320'000	264'204.87	0.01	
2.400	IRELAND 2.4%/14-15.05.2030	EUR	400'000		400'000	376'048.64	0.02	
0.900	IRELAND 2028 0.9%/18-15.05.2028	EUR	380'000		380'000	337'775.99	0.02	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.400 IRELAND 3.4%/14-18.03.2024	EUR	250'000		250'000			
5.400 IRELAND 5.4%/09-13.03.2025	EUR	460'000	260'000	300'000	420'000	408'158.33	0.02
2.600 IRELAND GOVERNMENT BOND 2.6%/24-18.10.2034	EUR		200'000		200'000	186'901.81	0.01
3.000 IRELAND GOVERNMENT BOND 3%/23-18.10.2043	EUR		370'000	200'000	170'000	162'624.79	0.01
0.350 IRISH GOVERNMENT 0.35%/22-18.10.2032	EUR	200'000			200'000	156'710.12	0.01
- IRISH TSY 0% 2031 0%/21-18.10.2031	EUR	320'000			320'000	249'931.19	0.01
0.200 IRISH TSY 0.2% 2030 0.2%/20-18.10.2030	EUR	425'000		125'000	300'000	244'098.68	0.01
0.550 IRISH TSY 0.55% 2041 0.55%/21-22.04.2041	EUR	116'000			116'000	74'861.88	0.00
1.750 JOHNSON CONTROLS INTERNATIONAL PLC 1.75%/20-15.09.2030	USD	30'000			30'000	21'547.09	0.00
2.000 JOHNSON CONTROLS INTERNATIONAL PLC/TYCO FIRE & SECURITY FINANCE S.C.A 2%/21-16.09.2031	USD	100'000			100'000	70'728.88	0.00
4.950 JOHNSON CONTROLS INTERNATIONAL STEP UP 4.95%/16-02.07.2064	USD	20'000			20'000	15'649.71	0.00
- JOHNSON CONTROLS INTL PL STEP-UP/16-02.07.2044	USD	50'000			50'000	38'452.04	0.00
3.000 JOHNSON CONTROLS/TYCO FI 3%/22-15.09.2028	EUR	100'000			100'000	93'482.35	0.01
0.875 KERRY GROUP FIN SERVICES 0.875%/21-01.12.2031	EUR	100'000			100'000	78'635.21	0.00
- LINDE PLC 0%/21-30.09.2026	EUR	100'000			100'000	87'503.85	0.00
1.000 LINDE PLC 1%/22-31.03.2027	EUR	100'000			100'000	89'140.94	0.00
1.375 LINDE PLC 1.375%/22-31.03.2031	EUR	100'000			100'000	83'646.51	0.00
1.625 LINDE PLC 1.625%/22-31.03.2035	EUR	100'000			100'000	78'869.63	0.00
3.625 LINDE PLC 3.625%/23-12.06.2034	EUR		100'000		100'000	96'501.14	0.01
4.375 SECURITAS TREASURY IRELA 4.375%/23-06.03.2029	EUR		100'000		100'000	97'515.02	0.01
3.200 SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2%/16-23.09.2026	USD	50'000			50'000	41'950.33	0.00
0.500 SMURFIT KAPPA TREASURY 0.5%/21-22.09.2029	EUR	100'000			100'000	80'676.33	0.00
1.000 SMURFIT KAPPA TREASURY 1%/21-22.09.2033	EUR	100'000			100'000	75'158.08	0.00
3.750 STERIS PLC 3.75%/21-15.03.2051	USD	150'000			150'000	97'583.80	0.01
5.250 TRANE TECHNOLOGIES FINANCING LIMITED 5.25%/23-03.03.2033	USD	200'000			200'000	177'809.47	0.01
3.250 VODAFONE INTERNAT FINANC 3.25%/22-02.03.2029	EUR	200'000		100'000	100'000	94'441.92	0.01
3.750 VODAFONE INTERNAT FINANC 3.75%/22-02.12.2034	EUR	100'000			100'000	95'522.51	0.01
- ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/21-19.04.2051	USD		200'000		200'000	143'208.20	0.01
1.625 ZURICH FINANCE IRELAND 1.625%/19-17.06.2039	EUR	100'000			100'000	74'384.33	0.00
						<b>9'016'804.48</b>	<b>0.49</b>
<b>Israel</b>							
1.000 ISRAEL 1%/19-31.03.2030	ILS	1'200'000			1'200'000	248'843.73	0.01
1.750 ISRAEL 1.75%/15-31.08.2025	ILS	600'000	300'000		900'000	215'381.04	0.01
2.250 ISRAEL 2.25%/18-28.09.2028	ILS	850'000	300'000		1'150'000	264'021.10	0.01
3.750 ISRAEL 3.75%/14-31.03.2024	ILS	400'000			400'000	101'945.75	0.01
3.750 ISRAEL 3.75%/17-31.03.2047	ILS	1'000'000			1'000'000	213'876.12	0.01
5.500 ISRAEL 5.5%/12-31.01.2042	ILS	700'000			700'000	191'933.78	0.01
6.250 ISRAEL 6.25%/06-30.10.2026	ILS	700'000			700'000	183'095.85	0.01
0.150 ISRAEL FIXED BOND 0.15%/20-31.07.2023	ILS	400'000		400'000			
0.400 ISRAEL FIXED BOND 0.4%/21-31.10.2024	ILS	400'000			400'000	96'725.88	0.01
0.500 ISRAEL FIXED BOND 0.5%/20-30.04.2025	ILS	650'000			650'000	154'373.50	0.01
0.500 ISRAEL FIXED BOND 0.5%/21-27.02.2026	ILS	500'000			500'000	115'578.26	0.01
1.300 ISRAEL FIXED BOND 1.3%/21-30.04.2032	ILS	400'000			400'000	79'482.46	0.00
1.500 ISRAEL FIXED BOND 1.5%/18-30.11.2023	ILS	200'000		200'000			
1.500 ISRAEL FIXED BOND 1.5%/20-31.05.2037	ILS	650'000			650'000	113'199.22	0.01
2.000 ISRAEL FIXED BOND 2%/16-31.03.2027	ILS	760'000			760'000	177'640.78	0.01
2.800 ISRAEL FIXED BOND 2.8%/22-29.11.2052	ILS	300'000			300'000	51'361.93	0.00
1.500 STATE OF ISRAEL 1.5%/17-18.01.2027	EUR	100'000			100'000	87'921.22	0.00
1.500 STATE OF ISRAEL 1.5%/19-16.01.2029	EUR	85'000			85'000	70'991.81	0.00
2.500 STATE OF ISRAEL 2.5%/19-16.01.2049	EUR	10'000			10'000	7'164.66	0.00
2.500 STATE OF ISRAEL 2.5%/20-15.01.2030	USD	200'000			200'000	150'408.23	0.01
2.750 STATE OF ISRAEL 2.75%/20-03.07.2030	USD	200'000			200'000	150'777.75	0.01
2.875 STATE OF ISRAEL 2.875%/14-29.01.2024	EUR	100'000		100'000			
3.250 STATE OF ISRAEL 3.25%/18-17.01.2028	USD	200'000			200'000	162'822.45	0.01
3.800 STATE OF ISRAEL 3.8%/20-13.05.2060	USD	200'000			200'000	120'432.74	0.01
4.500 STATE OF ISRAEL 4.5%/23-17.01.2033	USD	200'000			200'000	163'732.20	0.01
						<b>3'121'710.46</b>	<b>0.17</b>
<b>Italy</b>							
3.875 ACEA SPA 3.875%/23-24.01.2031	EUR		100'000		100'000	95'168.98	0.01
- ACEA SPA/21-28.09.2025	EUR	100'000			100'000	89'568.79	0.00
1.625 AEROPORTI DI ROMA SPA 1.625%/17-08.06.2027	EUR	100'000		100'000			
1.750 AEROPORTI DI ROMA SPA 1.75%/21-30.07.2031	EUR		200'000	100'000	100'000	81'543.46	0.00
2.429 ASSICURAZIONI GENERALI (subordinated) 2.429%/20-14.07.2031	EUR	100'000			100'000	82'447.77	0.00
3.875 ASSICURAZIONI GENERALI (subordinated) 3.875%/19-29.01.2029	EUR	100'000			100'000	95'617.80	0.01
4.125 ASSICURAZIONI GENERALI (subordinated) 4.125%/14-04.05.2026	EUR		100'000		100'000	96'128.55	0.01
- ASSICURAZIONI GENERALI (subordinated) FIX-TO-FRN 5.5%/15-27.10.2047	EUR	200'000			200'000	197'684.82	0.01

1068 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.125 ASSICURAZIONI GENERALI 5.125%/09-16.09.2024	EUR	200'000		200'000			
1.000 ASTM SPA 1%/21-25.11.2026	EUR	100'000			100'000	88'316.68	0.00
2.375 ASTM SPA 2.375%/21-25.11.2033	EUR	100'000			100'000	79'043.06	0.00
0.250 BANCA POP ALTO ADIGE 0.25%/19-28.10.2026	EUR	180'000		180'000			
3.750 BPER BANCA 3.75%/23-22.10.2028	EUR		200'000		200'000	192'365.73	0.01
- BUONI POLIENNALI DEL TES 0%/20-15.01.2024	EUR	1'325'000		1'325'000			
- BUONI POLIENNALI DEL TES 0%/21-01.04.2026	EUR	850'000		150'000	700'000	623'446.26	0.03
- BUONI POLIENNALI DEL TES 0%/21-15.04.2024	EUR	460'000		460'000			
- BUONI POLIENNALI DEL TES 0%/21-15.08.2024	EUR	400'000		400'000			
- BUONI POLIENNALI DEL TES 0%/21-15.12.2024	EUR	500'000	400'000	900'000			
- BUONI POLIENNALI DEL TES 0%/21-30.01.2024	EUR	430'000		430'000			
0.250 BUONI POLIENNALI DEL TES 0.25%/21-15.03.2028	EUR	500'000	200'000		700'000	592'155.88	0.03
0.450 BUONI POLIENNALI DEL TES 0.45%/21-15.02.2029	EUR	500'000	300'000	150'000	650'000	539'125.09	0.03
0.500 BUONI POLIENNALI DEL TES 0.5%/20-01.02.2026	EUR	785'000	100'000	185'000	700'000	632'591.24	0.03
0.500 BUONI POLIENNALI DEL TES 0.5%/21-15.07.2028	EUR	650'000	150'000	100'000	700'000	592'976.33	0.03
0.900 BUONI POLIENNALI DEL TES 0.9%/20-01.04.2031	EUR	849'000	200'000	149'000	900'000	718'565.69	0.04
0.950 BUONI POLIENNALI DEL TES 0.95%/21-01.03.2037	EUR	550'000	50'000		600'000	397'193.50	0.02
0.950 BUONI POLIENNALI DEL TES 0.95%/21-01.06.2032	EUR	600'000	250'000	150'000	700'000	541'915.18	0.03
1.100 BUONI POLIENNALI DEL TES 1.1%/22-01.04.2027	EUR	500'000			500'000	447'033.98	0.02
1.200 BUONI POLIENNALI DEL TES 1.2%/22-15.08.2025	EUR	600'000			600'000	553'998.91	0.03
1.750 BUONI POLIENNALI DEL TES 1.75%/22-30.05.2024	EUR	490'000		490'000			
- BUONI POLIENNALI DEL TES -144A- 0%/21-01.08.2026	EUR	700'000	200'000		900'000	793'615.14	0.04
0.600 BUONI POLIENNALI DEL TES -144A- 0.6%/21-01.08.2031	EUR	836'000			836'000	645'680.01	0.04
0.950 BUONI POLIENNALI DEL TES -144A- 0.95%/20-15.09.2027	EUR	906'000		146'000	760'000	669'751.10	0.04
0.950 BUONI POLIENNALI DEL TES -144A- 0.95%/21-01.12.2031	EUR	650'000	200'000	150'000	700'000	550'159.67	0.03
1.500 BUONI POLIENNALI DEL TES -144A- 1.5%/21-30.04.2045	EUR	495'000	100'000	100'000	495'000	296'864.70	0.02
1.650 BUONI POLIENNALI DEL TES -144A- 1.65%/20-01.12.2030	EUR	851'000	200'000	100'000	951'000	806'334.73	0.04
1.700 BUONI POLIENNALI DEL TES -144A- 1.7%/20-01.09.2051	EUR	550'000	200'000	100'000	650'000	376'530.34	0.02
1.800 BUONI POLIENNALI DEL TES -144A- 1.8%/20-01.03.2041	EUR	657'000			657'000	446'972.18	0.02
2.150 BUONI POLIENNALI DEL TES -144A- 2.15%/21-01.03.2072	EUR	120'000	140'000		260'000	149'214.80	0.01
2.150 BUONI POLIENNALI DEL TES -144A- 2.15%/22-01.09.2052	EUR	400'000		50'000	350'000	220'750.24	0.01
3.250 BUONI POLIENNALI DEL TES -144A- 3.25%/22-01.03.2038	EUR	350'000	100'000		450'000	390'851.47	0.02
3.500 BUONI POLIENNALI DEL TES -144A- 3.5%/24-15.02.2031	EUR		300'000		300'000	285'286.83	0.02
4.000 BUONI POLIENNALI DEL TES -144A- 4%/22-30.04.2035	EUR	200'000	200'000		400'000	385'661.50	0.02
4.000 BUONI POLIENNALI DEL TES -144A- 4%/23-30.10.2031	EUR		450'000	150'000	300'000	294'443.24	0.02
4.150 BUONI POLIENNALI DEL TES -144A- 4.15%/24-01.10.2039	EUR	400'000			400'000	379'460.03	0.02
4.450 BUONI POLIENNALI DEL TES -144A- 4.45%/23-01.09.2043	EUR	400'000			400'000	389'983.85	0.02
4.500 BUONI POLIENNALI DEL TES -144A- 4.5%/23-01.10.2053	EUR		630'000	100'000	530'000	518'248.77	0.03
2.100 BUONI POLIENNALI DEL TES 2.1%/19-15.07.2026	EUR	632'000			632'000	586'773.48	0.03
2.500 BUONI POLIENNALI DEL TES 2.5%/18-15.11.2025	EUR	694'000	200'000	194'000	700'000	658'198.52	0.04
2.500 BUONI POLIENNALI DEL TES 2.5%/22-01.12.2032	EUR	700'000			700'000	609'965.58	0.03
2.650 BUONI POLIENNALI DEL TES 2.65%/22-01.12.2027	EUR	600'000	300'000	300'000	600'000	560'122.24	0.03
2.800 BUONI POLIENNALI DEL TES 2.8%/22-15.06.2029	EUR	550'000	200'000	150'000	600'000	556'245.85	0.03
2.950 BUONI POLIENNALI DEL TES 2.95%/24-15.02.2027	EUR		200'000		200'000	188'986.75	0.01
3.400 BUONI POLIENNALI DEL TES 3.4%/22-01.04.2028	EUR	250'000	450'000		700'000	670'478.55	0.04
3.400 BUONI POLIENNALI DEL TES 3.4%/23-28.03.2025	EUR		600'000		600'000	570'756.61	0.03
3.500 BUONI POLIENNALI DEL TES 3.5%/22-15.01.2026	EUR	300'000	400'000		700'000	668'877.61	0.04
3.600 BUONI POLIENNALI DEL TES 3.6%/23-29.09.2025	EUR		500'000		500'000	477'793.59	0.03
3.700 BUONI POLIENNALI DEL TES 3.7%/23-15.06.2030	EUR		500'000		500'000	482'505.68	0.03
3.800 BUONI POLIENNALI DEL TES 3.8%/23-01.08.2028	EUR		600'000		600'000	583'523.56	0.03
3.800 BUONI POLIENNALI DEL TES 3.8%/23-15.04.2026	EUR		600'000		600'000	577'611.77	0.03
3.850 BUONI POLIENNALI DEL TES 3.85%/22-15.12.2029	EUR	300'000	400'000		700'000	681'918.11	0.04
3.850 BUONI POLIENNALI DEL TES 3.85%/23-15.09.2026	EUR		700'000		700'000	676'601.88	0.04
4.000 BUONI POLIENNALI DEL TES 4%/23-15.11.2030	EUR		500'000		500'000	490'243.23	0.03
4.100 BUONI POLIENNALI DEL TES 4.1%/23-01.02.2029	EUR		650'000		650'000	640'679.46	0.03
4.200 BUONI POLIENNALI DEL TES 4.2%/23-01.03.2034	EUR		800'000		800'000	787'133.52	0.04
4.350 BUONI POLIENNALI DEL TES 4.35%/23-01.11.2033	EUR		949'000	199'000	750'000	747'957.41	0.04
4.400 BUONI POLIENNALI DEL TES 4.4%/22-01.05.2033	EUR	550'000	300'000	100'000	750'000	752'988.73	0.04
0.250 CREDIT AGRICOLE ITALIA 0.25%/20-17.01.2028	EUR	100'000	100'000		200'000	168'827.20	0.01
1.625 CREDIT AGRICOLE ITALIA 1.625%/17-21.03.2029	EUR	200'000			200'000	175'242.12	0.01
1.000 CREDIT AGRICOLE ITALIA S. -5- 1%/16-30.09.2031	EUR	100'000			100'000	79'959.74	0.00
3.250 CREDITO EMILIANO SPA 3.25%/24-18.04.2029	EUR		200'000		200'000	189'026.77	0.01
5.625 ENEL S. 36 5.625%/07-21.06.2027	EUR	50'000			50'000	50'731.44	0.00
- ENEL SPA (subordinated) FIX-TO-FRN FRN/18-24.11.2081	EUR		100'000		100'000	91'870.99	0.01
3.625 ENI 3.625%/14-29.01.2029	EUR	100'000			100'000	95'754.05	0.01
1.125 ENI SPA (reg. -S-) S. -20- 1.125%/16-19.09.2028	EUR	200'000			200'000	171'600.14	0.01
- ENI SPA (subordinated) S. -NC9- FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	82'780.33	0.00
0.375 ENI SPA 0.375%/21-14.06.2028	EUR	100'000			100'000	83'311.09	0.00
0.625 ENI SPA 0.625%/20-23.01.2030	EUR	130'000			130'000	104'637.66	0.01
1.250 ENI SPA 1.25%/20-18.05.2026	EUR	100'000			100'000	90'594.11	0.00
1.500 FERROVIE DELLO STATO 1.5%/17-27.06.2025	EUR	100'000			100'000	92'583.76	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.500 FERROVIE DELLO STATO 4.5%/23-23.05.2033	EUR		200'000	100'000	100'000	99'119.71	0.01
- FINECO BANK SPA FIX-TO-FRN FRN/21-21.10.2027	EUR	100'000			100'000	87'034.07	0.00
0.875 HERA SPA 0.875%/19-05.07.2027	EUR	100'000		100'000			
1.000 HERA SPA 1%/21-25.04.2034	EUR	100'000			100'000	71'977.30	0.00
4.250 HERA SPA 4.25%/23-20.04.2033	EUR		200'000	200'000			
1.125 INTESA SANPAOLO SPA 1.125%/17-16.06.2027	EUR	200'000			200'000	177'374.71	0.01
1.750 INTESA SANPAOLO SPA 1.75%/19-04.07.2029	EUR	200'000			200'000	173'526.90	0.01
7.200 INTESA SANPAOLO SPA -144A- 7.2%/23-28.11.2033	USD		200'000		200'000	184'362.20	0.01
2.125 INTESA SANPAOLO SPA 2.125%/20-26.05.2025	EUR	100'000			100'000	93'340.37	0.01
3.125 INTESA SANPAOLO SPA 3.125%/14-05.02.2024	EUR	200'000		200'000			
3.625 INTESA SANPAOLO SPA 3.625%/23-30.06.2028	EUR		200'000	200'000			
4.750 INTESA SANPAOLO SPA 4.75%/22-06.09.2027	EUR	150'000			150'000	146'748.51	0.01
6.625 INTESA SANPAOLO SPA 6.625%/23-31.05.2033	GBP		100'000		100'000	115'178.93	0.01
- INTESA SANPAOLO SPA FIX-TO-FRN -144A- FRN/22-21.11.2033	USD	200'000			200'000	191'094.33	0.01
- INTESA SANPAOLO SPA FIX-TO-FRN FRN/23-14.03.2029	GBP		150'000	150'000			
3.375 INTESA SANPAOLO SPA S. -14- 3.375%/13-24.01.2025	EUR	200'000		200'000			
0.875 IREN SPA 0.875%/19-14.10.2029	EUR	100'000			100'000	82'064.70	0.00
- ITALGAS SPA 0%/21-16.02.2028	EUR	100'000			100'000	83'474.04	0.00
5.375 ITALY 5.375%/03-15.06.2033	USD	20'000			20'000	17'283.99	0.00
6.000 ITALY 6%/98-04.08.2028	GBP	30'000			30'000	34'154.36	0.00
0.350 ITALY BTP 0.35%/19-01.02.2025	EUR	650'000			650'000	601'701.56	0.03
0.850 ITALY BTP 0.85%/19-15.01.2027	EUR	819'000	200'000	179'000	840'000	749'015.99	0.04
0.950 ITALY BTP 0.95%/20-01.08.2030	EUR	729'000			729'000	595'181.25	0.03
1.250 ITALY BTP 1.25%/16-01.12.2026	EUR	619'000	350'000	169'000	800'000	723'418.81	0.04
1.350 ITALY BTP 1.35%/19-01.04.2030	EUR	1'000'000	100'000	150'000	950'000	803'160.34	0.04
1.450 ITALY BTP 1.45%/17-15.11.2024	EUR	543'000	300'000	843'000			
1.450 ITALY BTP 1.45%/18-15.05.2025	EUR	690'000		90'000	600'000	558'544.24	0.03
1.500 ITALY BTP 1.5%/15-01.06.2025	EUR	720'000	400'000	300'000	820'000	762'984.36	0.04
1.600 ITALY BTP 1.6%/16-01.06.2026	EUR	827'000	200'000		1'027'000	943'691.27	0.05
1.650 ITALY BTP 1.65%/15-01.03.2032	EUR	1'065'000	400'000	415'000	1'050'000	867'212.37	0.05
1.750 ITALY BTP 1.75%/19-01.07.2024	EUR	525'000			525'000		
1.850 ITALY BTP 1.85%/17-15.05.2024	EUR	663'000		663'000			
1.450 ITALY BTP -144A- 1.45%/20-01.03.2036	EUR	447'000	300'000	147'000	600'000	436'346.25	0.02
1.850 ITALY BTP -144A- 1.85%/20-01.07.2025	EUR	616'000	100'000		716'000	668'508.06	0.04
2.450 ITALY BTP -144A- 2.45%/20-01.09.2050	EUR	620'000			620'000	427'194.22	0.02
2.950 ITALY BTP -144A- 2.95%/17-01.09.2038	EUR	610'000			610'000	509'610.16	0.03
3.100 ITALY BTP -144A- 3.1%/19-01.03.2040	EUR	550'000			550'000	459'610.35	0.03
3.350 ITALY BTP -144A- 3.35%/19-01.03.2035	EUR	595'000	80'000		675'000	611'844.70	0.03
3.450 ITALY BTP -144A- 3.45%/17-01.03.2048	EUR	667'000	200'000	167'000	700'000	590'755.12	0.03
3.850 ITALY BTP -144A- 3.85%/19-01.09.2049	EUR	603'000			603'000	539'094.25	0.03
2.000 ITALY BTP 2%/15-01.12.2025	EUR	737'000	200'000	187'000	750'000	698'966.44	0.04
2.000 ITALY BTP 2%/18-01.02.2028	EUR	850'000	200'000	150'000	900'000	819'206.22	0.04
2.050 ITALY BTP 2.05%/17-01.08.2027	EUR	887'000		200'000	687'000	630'184.86	0.03
2.200 ITALY BTP 2.2%/17-01.06.2027	EUR	826'000		156'000	670'000	618'734.26	0.03
2.250 ITALY BTP 2.25%/16-01.09.2036	EUR	700'000			700'000	554'341.95	0.03
2.450 ITALY BTP 2.45%/16-01.09.2033	EUR	818'000	150'000	118'000	850'000	728'749.81	0.04
2.500 ITALY BTP 2.5%/14-01.12.2024	EUR	732'000	200'000	932'000			
2.700 ITALY BTP 2.7%/16-01.03.2047	EUR	747'000			747'000	557'038.96	0.03
2.800 ITALY BTP 2.8%/16-01.03.2067	EUR	251'000	200'000	81'000	370'000	256'133.71	0.01
2.800 ITALY BTP 2.8%/18-01.12.2028	EUR	912'000	100'000	162'000	850'000	793'466.01	0.04
3.000 ITALY BTP 3%/19-01.08.2029	EUR	923'000	200'000	173'000	950'000	889'385.88	0.05
3.250 ITALY BTP 3.25%/14-01.09.2046	EUR	755'000	50'000	155'000	650'000	533'563.01	0.03
3.500 ITALY BTP 3.5%/14-01.03.2030	EUR	1'011'000	400'000	311'000	1'100'000	1'053'923.49	0.06
3.750 ITALY BTP 3.75%/14-01.09.2024	EUR	852'000		852'000			
4.000 ITALY BTP 4%/05-01.02.2037	EUR	1'070'000	250'000	120'000	1'200'000	1'147'013.47	0.06
4.500 ITALY BTP 4.5%/10-01.03.2026	EUR	790'000	500'000	450'000	840'000	818'501.84	0.04
4.500 ITALY BTP 4.5%/13-01.03.2024	EUR	572'000			572'000		
4.750 ITALY BTP 4.75%/13-01.09.2028	EUR	680'000	320'000		1'000'000	1'010'559.98	0.06
4.750 ITALY BTP 4.75%/13-01.09.2044	EUR	723'000	100'000	100'000	723'000	734'486.08	0.04
5.000 ITALY BTP 5%/03-01.08.2034	EUR	891'000	300'000	191'000	1'000'000	1'047'151.34	0.06
5.000 ITALY BTP 5%/07-01.08.2039	EUR	956'000	280'000	200'000	1'036'000	1'080'090.46	0.06
5.000 ITALY BTP 5%/09-01.09.2040	EUR	773'000	200'000	100'000	873'000	910'278.23	0.05
5.000 ITALY BTP 5%/98-01.03.2025	EUR	1'037'000	150'000	137'000	1'050'000	1'014'282.48	0.06
5.250 ITALY BTP 5.25%/98-01.11.2029	EUR	1'097'000	200'000	147'000	1'150'000	1'202'459.75	0.07
5.750 ITALY BTP 5.75%/02-01.02.2033	EUR	810'000	250'000		1'060'000	1'165'615.30	0.06
6.000 ITALY BTP 6%/99-01.05.2031	EUR	1'148'000	300'000	298'000	1'150'000	1'269'776.89	0.07
6.500 ITALY BTP 6.5%/97-01.11.2027	EUR	1'049'000	400'000	299'000	1'150'000	1'219'127.40	0.07
7.250 ITALY BTP 7.25%/96-01.11.2026	EUR	420'000	200'000	150'000	470'000	493'437.54	0.03
1.250 ITALY GOV'T INT BOND 1.25%/20-17.02.2026	USD	200'000		200'000			
2.875 ITALY GOV'T INT BOND 2.875%/19-17.10.2029	USD	200'000			200'000	155'153.28	0.01
5.125 ITALY GOV'T INT BOND 5.125%/04-31.07.2024	EUR	10'000			10'000	9'561.30	0.00

## 1070 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.250 ITALY GOV'T INT BOND 5.25%/04-07.12.2034	GBP	50'000			50'000	52'441.80	0.00
4.375 LEASYS SPA 4.375%/22-07.12.2024	EUR	100'000		100'000			
1.250 MEDIOBANCA DI CRED FIN 1.25%/17-24.11.2029	EUR	100'000			100'000	84'770.94	0.00
- MEDIOBANCA DI CRED FIN FIX-TO-FRN FRN/22-07.02.2029	EUR	100'000			100'000	98'364.06	0.01
- MEDIOBANCA DI CRED FIN FIX-TO-FRN FRN/23-01.02.2030	EUR		200'000		200'000	194'772.76	0.01
4.250 PIRELLI & C SPA 4.25%/23-18.01.2028	EUR	200'000		100'000	100'000	96'848.94	0.01
- POSTE ITALIANE SPA 0%/20-10.12.2024	EUR	100'000		100'000			
2.375 REPUBLIC OF ITALY 2.375%/19-17.10.2024	USD	200'000		200'000			
- SNAM SPA 0%/21-15.08.2025	EUR	100'000			100'000	90'452.13	0.00
0.750 SNAM SPA 0.75%/20-17.06.2030	EUR	100'000			100'000	79'914.01	0.00
1.000 SNAM SPA 1%/19-12.09.2034	EUR		100'000		100'000	72'043.05	0.00
- SOCIETA CATTOLICA DI ASSICURAZIONI (subordinated) FIX-TO-FRN 4.25%/17-14.12.2047	EUR	200'000			200'000	188'754.24	0.01
1.000 TERNA 1%/16-11.10.2028	EUR	200'000	100'000		300'000	256'185.26	0.01
1.800 UNICREDIT SPA 1.8%/20-20.01.2030	EUR	250'000			250'000	211'898.76	0.01
3.500 UNICREDIT SPA 3.5%/23-31.07.2030	EUR		200'000		200'000	191'487.18	0.01
- UNICREDIT SPA FIX-TO-FRN -144A- FRN/21-03.06.2032	USD	200'000			200'000	147'075.73	0.01
- UNICREDIT SPA FIX-TO-FRN FRN/19-25.06.2025	EUR	100'000		100'000			
- UNICREDIT SPA FIX-TO-FRN FRN/22-15.11.2027	EUR		200'000		200'000	199'506.77	0.01
0.375 UNIONE DI BANCHE ITALIAN 0.375%/16-14.09.2026	EUR	200'000			200'000	176'477.08	0.01
1.250 UNIONE DI BANCHE ITALIAN 1.25%/18-15.01.2030	EUR	100'000			100'000	84'956.75	0.00
						<b>63'824'724.65</b>	<b>3.49</b>
<b>Japan</b>							
0.010 ASAHI GROUP HOLDINGS LTD 0.01%/21-19.04.2024	EUR	100'000		100'000			
1.169 CENTRAL NIPPON EXPRESSWAY 1.169%/21-21.08.2026	USD	200'000			200'000	159'628.53	0.01
2.300 DBJ (reg. -S-) 2.3%/06-19.03.2026	JPY	60'000'000			60'000'000	366'882.37	0.02
0.010 DEVELOPMENT BK OF JAPAN 0.01%/20-15.10.2024	EUR	100'000		100'000			
0.010 DEVELOPMENT BK OF JAPAN 0.01%/21-09.09.2025	EUR	100'000			100'000	90'404.48	0.00
1.250 DEVELOPMENT BK OF JAPAN 1.25%/22-31.01.2025	GBP	100'000			100'000	107'386.43	0.01
3.500 DEVELOPMENT BK OF JAPAN 3.5%/23-13.09.2027	EUR		100'000		100'000	96'366.78	0.01
0.500 DEVELOPMENT BK OF JAPAN S. -87- -144A- 0.5%/21-04.03.2024	USD	200'000		200'000			
2.125 DEVELOPMENT BK OF JAPAN S. -91- 2.125%/22-01.09.2026	EUR	100'000			100'000	92'606.63	0.01
1.750 DEVELOPMENT BK OF JAPAN S. -GG19- -144A- 1.75%/19-28.08.2024	USD	200'000		200'000			
0.773 EAST JAPAN RAILWAY CO 0.773%/21-15.09.2034	EUR	100'000			100'000	73'330.42	0.00
1.162 EAST JAPAN RAILWAY CO 1.162%/21-15.09.2028	GBP	100'000			100'000	94'913.52	0.01
3.976 EAST JAPAN RAILWAY CO 3.976%/23-05.09.2032	EUR		100'000		100'000	99'570.43	0.01
1.850 EAST JAPAN RAILWAY CO S. -4- 1.85%/22-13.04.2033	EUR	100'000			100'000	83'759.91	0.00
2.614 EAST JAPAN RAILWAY CO S. -5- 2.614%/22-08.09.2025	EUR	100'000			100'000	93'946.41	0.01
2.534 HONDA MOTOR CO LTD 2.534%/22-10.03.2027	USD	100'000			100'000	82'275.78	0.00
2.967 HONDA MOTOR CO LTD 2.967%/22-10.03.2032	USD	100'000			100'000	77'317.61	0.00
0.100 JAPAN (10 YEAR ISSUE) S. -352- 0.1%/18-20.09.2028	JPY	393'000'000			393'000'000	2'288'311.46	0.12
0.100 JAPAN (10 YEAR ISSUE) S. -353- 0.1%/19-20.12.2028	JPY	433'000'000		133'000'000	300'000'000	1'744'340.72	0.10
0.100 JAPAN (10 YEAR ISSUE) S. -354- 0.1%/19-20.03.2029	JPY	435'000'000	100'000'000	135'000'000	400'000'000	2'322'213.84	0.13
0.100 JAPAN (10 YEAR ISSUE) S. -355- 0.1%/19-20.06.2029	JPY	395'000'000			395'000'000	2'291'601.41	0.13
0.100 JAPAN (10 YEAR ISSUE) S. -356- 0.1%/19-20.09.2029	JPY	358'000'000			358'000'000	2'074'940.06	0.11
0.100 JAPAN (10 YEAR ISSUE) S. -357- 0.1%/20-20.12.2029	JPY	446'000'000	130'000'000	146'000'000	430'000'000	2'490'303.57	0.14
0.100 JAPAN (10 YEAR ISSUE) S. -358- 0.1%/20-20.03.2030	JPY	399'000'000	100'000'000	99'000'000	400'000'000	2'314'262.72	0.13
0.100 JAPAN (10 YEAR ISSUE) S. -359- 0.1%/20-20.06.2030	JPY	478'000'000		78'000'000	400'000'000	2'310'300.94	0.13
0.100 JAPAN (10 YEAR ISSUE) S. -360- 0.1%/20-20.09.2030	JPY	456'000'000	80'000'000	106'000'000	430'000'000	2'478'231.80	0.14
0.100 JAPAN (10 YEAR ISSUE) S. -361- 0.1%/21-20.12.2030	JPY	521'000'000	40'000'000	121'000'000	440'000'000	2'530'417.33	0.14
0.100 JAPAN (10 YEAR ISSUE) S. -362- 0.1%/21-20.03.2031	JPY	490'000'000	150'000'000	190'000'000	450'000'000	2'582'221.65	0.14
0.100 JAPAN (10 YEAR ISSUE) S. -363- 0.1%/21-20.06.2031	JPY	450'000'000	50'000'000	50'000'000	450'000'000	2'574'807.98	0.14
0.100 JAPAN (10 YEAR ISSUE) S. -364- 0.1%/21-20.09.2031	JPY	455'000'000	100'000'000	55'000'000	500'000'000	2'852'514.80	0.16
0.100 JAPAN (10 YEAR ISSUE) S. -365- 0.1%/22-20.12.2031	JPY	420'000'000	50'000'000		470'000'000	2'674'178.24	0.15
0.200 JAPAN (10 YEAR ISSUE) S. -366- 0.2%/22-20.03.2032	JPY	490'000'000		90'000'000	400'000'000	2'289'407.22	0.13
0.200 JAPAN (10 YEAR ISSUE) S. -367- 0.2%/22-20.06.2032	JPY	370'000'000	80'000'000		450'000'000	2'570'153.21	0.14
0.200 JAPAN (10 YEAR ISSUE) S. -368- 0.2%/22-20.09.2032	JPY	440'000'000	50'000'000		490'000'000	2'790'927.66	0.15
0.500 JAPAN (10 YEAR ISSUE) S. -369- 0.5%/23-20.12.2032	JPY	500'000'000	100'000'000		400'000'000	2'332'317.40	0.13
0.500 JAPAN (10 YEAR ISSUE) S. -370- 0.5%/23-20.03.2033	JPY	450'000'000			450'000'000	2'616'627.60	0.14
0.400 JAPAN (10 YEAR ISSUE) S. -371- 0.4%/23-20.06.2033	JPY	420'000'000			420'000'000	2'414'076.30	0.13
0.800 JAPAN (10 YEAR ISSUE) S. -372- 0.8%/23-20.09.2033	JPY	360'000'000			360'000'000	2'141'031.54	0.12
0.600 JAPAN (10 YEAR ISSUE) S. -373- 0.6%/24-20.12.2033	JPY		70'000'000		70'000'000	407'633.76	0.02
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.06.2027	JPY	427'000'000	120'000'000	107'000'000	440'000'000	2'579'876.66	0.14
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.09.2027	JPY	392'000'000			392'000'000	2'294'804.27	0.13
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.12.2027	JPY	387'000'000			387'000'000	2'263'607.93	0.12
0.100 JAPAN (10 YR ISSUE) S. -350- 0.1%/18-20.03.2028	JPY	500'000'000			500'000'000	2'919'476.97	0.16
0.100 JAPAN (10 YR ISSUE) S. -351- 0.1%/18-20.06.2028	JPY	449'000'000	70'000'000	119'000'000	400'000'000	2'333'296.11	0.13
0.005 JAPAN (2 YEAR ISSUE) S. -427- 0.005%/21-01.08.2023	JPY	54'000'000			54'000'000		
0.005 JAPAN (2 YEAR ISSUE) S. -430- 0.005%/21-01.11.2023	JPY	75'000'000			75'000'000		
0.005 JAPAN (2 YEAR ISSUE) S. -431- 0.005%/21-01.12.2023	JPY	140'000'000			140'000'000		

CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1071

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.005 JAPAN (2 YEAR ISSUE) S. -432- 0.005%/22-01.01.2024	JPY	160'000'000		160'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -433- 0.005%/22-01.02.2024	JPY	165'000'000		165'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -434- 0.005%/22-01.03.2024	JPY	110'000'000		110'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -435- 0.005%/22-01.04.2024	JPY	160'000'000		160'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -436- 0.005%/22-01.05.2024	JPY	210'000'000		210'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -437- 0.005%/22-01.06.2024	JPY	200'000'000		200'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -438- 0.005%/22-01.07.2024	JPY	230'000'000		230'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -439- 0.005%/22-01.08.2024	JPY	200'000'000		200'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -440- 0.005%/22-01.09.2024	JPY	210'000'000		210'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -441- 0.005%/22-01.10.2024	JPY	300'000'000		300'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -442- 0.005%/22-01.11.2024	JPY	200'000'000		200'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -443- 0.005%/22-01.12.2024	JPY		100'000'000	100'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -444- 0.005%/23-01.01.2025	JPY	250'000'000		250'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -445- 0.005%/23-01.02.2025	JPY	50'000'000	150'000'000	200'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -446- 0.005%/23-01.03.2025	JPY		190'000'000	190'000'000			
0.005 JAPAN (2 YEAR ISSUE) S. -447- 0.005%/23-01.04.2025	JPY		230'000'000		230'000'000	1'352'543.83	0.07
0.005 JAPAN (2 YEAR ISSUE) S. -448- 0.005%/23-01.05.2025	JPY		170'000'000		170'000'000	999'539.43	0.05
0.005 JAPAN (2 YEAR ISSUE) S. -449- 0.005%/23-01.06.2025	JPY		170'000'000		170'000'000	999'303.39	0.05
0.005 JAPAN (2 YEAR ISSUE) S. -450- 0.005%/23-01.07.2025	JPY		200'000'000		200'000'000	1'175'465.04	0.06
0.005 JAPAN (2 YEAR ISSUE) S. -451- 0.005%/23-01.08.2025	JPY		200'000'000		200'000'000	1'175'234.78	0.06
0.005 JAPAN (2 YEAR ISSUE) S. -452- 0.005%/23-01.09.2025	JPY		180'000'000		180'000'000	1'057'351.82	0.06
0.005 JAPAN (2 YEAR ISSUE) S. -453- 0.005%/23-01.10.2025	JPY		160'000'000		160'000'000	939'447.72	0.05
0.100 JAPAN (2 YEAR ISSUE) S. -454- 0.1%/23-01.11.2025	JPY		200'000'000		200'000'000	1'175'881.84	0.06
0.005 JAPAN (2 YEAR ISSUE) S. -455- 0.005%/23-01.12.2025	JPY		130'000'000		130'000'000	762'820.31	0.04
0.100 JAPAN (2 YEAR ISSUE) S. -456- 0.1%/24-01.01.2026	JPY		50'000'000		50'000'000	293'874.41	0.02
0.100 JAPAN (2 YEAR ISSUE) S. -457- 0.1%/24-01.02.2026	JPY		120'000'000		120'000'000	705'026.16	0.04
0.500 JAPAN (20 YEAR ISSUE) 0.5%/18-20.03.2038	JPY	247'500'000			247'500'000	1'350'841.14	0.07
0.600 JAPAN (20 YEAR ISSUE) 0.6%/17-20.06.2037	JPY	130'000'000			130'000'000	727'665.14	0.04
0.600 JAPAN (20 YEAR ISSUE) 0.6%/17-20.09.2037	JPY	130'000'000	30'000'000		160'000'000	892'170.74	0.05
0.600 JAPAN (20 YEAR ISSUE) 0.6%/17-20.12.2037	JPY	231'300'000			231'300'000	1'284'651.78	0.07
0.700 JAPAN (20 YEAR ISSUE) 0.7%/17-20.03.2037	JPY	73'000'000			73'000'000	415'504.14	0.02
0.200 JAPAN (20 YEAR ISSUE) N. -157- 0.2%/16-20.06.2036	JPY	332'000'000	100'000'000	132'000'000	300'000'000	1'619'006.74	0.09
0.500 JAPAN (20 YEAR ISSUE) S. -165- 0.5%/18-20.06.2038	JPY	112'450'000	150'000'000		262'450'000	1'426'192.47	0.08
0.700 JAPAN (20 YEAR ISSUE) S. -166- 0.7%/18-20.09.2038	JPY	112'000'000			112'000'000	624'018.14	0.03
0.500 JAPAN (20 YEAR ISSUE) S. -167- 0.5%/19-20.12.2038	JPY	152'900'000			152'900'000	824'903.14	0.05
0.400 JAPAN (20 YEAR ISSUE) S. -168- 0.4%/19-20.03.2039	JPY	237'000'000		57'000'000	180'000'000	951'573.99	0.05
0.300 JAPAN (20 YEAR ISSUE) S. -169- 0.3%/19-20.06.2039	JPY	295'000'000	140'000'000	165'000'000	270'000'000	1'397'738.58	0.08
0.300 JAPAN (20 YEAR ISSUE) S. -170- 0.3%/19-20.09.2039	JPY	296'000'000	60'000'000	106'000'000	250'000'000	1'288'179.59	0.07
0.300 JAPAN (20 YEAR ISSUE) S. -171- 0.3%/20-20.12.2039	JPY	307'650'000		60'000'000	247'650'000	1'270'160.64	0.07
0.400 JAPAN (20 YEAR ISSUE) S. -172- 0.4%/20-20.03.2040	JPY	149'000'000			149'000'000	772'920.79	0.04
0.400 JAPAN (20 YEAR ISSUE) S. -173- 0.4%/20-20.06.2040	JPY	204'000'000			204'000'000	1'052'804.30	0.06
0.400 JAPAN (20 YEAR ISSUE) S. -174- 0.4%/20-20.09.2040	JPY	203'000'000	50'000'000		253'000'000	1'299'545.65	0.07
0.500 JAPAN (20 YEAR ISSUE) S. -175- 0.5%/21-20.12.2040	JPY	252'000'000			252'000'000	1'310'763.21	0.07
0.500 JAPAN (20 YEAR ISSUE) S. -176- 0.5%/21-20.03.2041	JPY	225'000'000			225'000'000	1'164'962.80	0.06
0.400 JAPAN (20 YEAR ISSUE) S. -177- 0.4%/21-20.06.2041	JPY	310'000'000			310'000'000	1'569'502.56	0.09
0.500 JAPAN (20 YEAR ISSUE) S. -178- 0.5%/21-20.09.2041	JPY	245'000'000			245'000'000	1'256'625.91	0.07
0.500 JAPAN (20 YEAR ISSUE) S. -179- 0.5%/22-20.12.2041	JPY	220'000'000	30'000'000		250'000'000	1'276'592.11	0.07
0.800 JAPAN (20 YEAR ISSUE) S. -180- 0.8%/22-20.03.2042	JPY	220'000'000	30'000'000		250'000'000	1'342'572.26	0.07
0.900 JAPAN (20 YEAR ISSUE) S. -181- 0.9%/22-20.06.2042	JPY	220'000'000	70'000'000		290'000'000	1'580'399.28	0.09
1.100 JAPAN (20 YEAR ISSUE) S. -182- 1.1%/22-20.09.2042	JPY	250'000'000			250'000'000	1'406'479.15	0.08
1.400 JAPAN (20 YEAR ISSUE) S. -183- 1.4%/23-20.12.2042	JPY		100'000'000		100'000'000	590'203.79	0.03
1.100 JAPAN (20 YEAR ISSUE) S. -184- 1.1%/23-20.03.2043	JPY		250'000'000		250'000'000	1'399'036.16	0.08
1.100 JAPAN (20 YEAR ISSUE) S. -185- 1.1%/23-20.06.2043	JPY		200'000'000		200'000'000	1'115'025.09	0.06
1.500 JAPAN (20 YEAR ISSUE) S. -186- 1.5%/23-20.09.2043	JPY		250'000'000		250'000'000	1'488'642.15	0.08
1.300 JAPAN (20 YEAR ISSUE) S. -187- 1.3%/24-20.12.2043	JPY		60'000'000		60'000'000	344'247.79	0.02
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.03.2047	JPY	91'100'000			91'100'000	457'839.22	0.03
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.09.2047	JPY	85'150'000	30'000'000	35'150'000	80'000'000	399'561.51	0.02
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.12.2047	JPY	93'000'000			93'000'000	463'132.58	0.03
1.800 JAPAN (30 YEAR ISSUE) 1.8%/02-22.11.2032	JPY	10'000'000		10'000'000			
0.300 JAPAN (30 YEAR ISSUE) N. -51- 0.3%/16-20.06.2046	JPY	283'650'000	50'000'000	83'650'000	250'000'000	1'129'632.60	0.06
0.800 JAPAN (30 YEAR ISSUE) S. -55- 0.8%/17-20.06.2047	JPY	55'800'000			55'800'000	279'538.47	0.02
0.800 JAPAN (30 YEAR ISSUE) S. -58- 0.8%/18-20.03.2048	JPY	120'000'000	20'000'000	40'000'000	100'000'000	496'858.59	0.03
0.700 JAPAN (30 YEAR ISSUE) S. -59- 0.7%/18-20.06.2048	JPY	150'000'000		50'000'000	100'000'000	483'184.09	0.03
0.900 JAPAN (30 YEAR ISSUE) S. -60- 0.9%/18-20.09.2048	JPY	20'000'000	70'000'000		50'000'000	252'793.87	0.01
0.700 JAPAN (30 YEAR ISSUE) S. -61- 0.7%/19-20.12.2048	JPY	158'000'000		68'000'000	90'000'000	432'304.14	0.02
0.500 JAPAN (30 YEAR ISSUE) S. -62- 0.5%/19-20.03.2049	JPY	95'000'000			95'000'000	431'257.81	0.02
0.400 JAPAN (30 YEAR ISSUE) S. -63- 0.4%/19-20.06.2049	JPY	170'000'000	50'000'000	70'000'000	150'000'000	659'919.21	0.04
0.400 JAPAN (30 YEAR ISSUE) S. -64- 0.4%/19-20.09.2049	JPY	219'000'000	50'000'000	99'000'000	170'000'000	744'762.51	0.04
0.400 JAPAN (30 YEAR ISSUE) S. -65- 0.4%/20-20.12.2049	JPY	148'500'000	50'000'000		198'500'000	869'128.17	0.05
0.400 JAPAN (30 YEAR ISSUE) S. -66- 0.4%/20-20.03.2050	JPY	146'500'000			146'500'000	636'134.92	0.03
0.600 JAPAN (30 YEAR ISSUE) S. -67- 0.6%/20-20.06.2050	JPY	68'000'000	40'000'000		108'000'000	494'108.95	0.03

1072 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.600 JAPAN (30 YEAR ISSUE) S. -68- 0.6%/20-20.09.2050	JPY	93'000'000	30'000'000		123'000'000	560'215.52	0.03
0.700 JAPAN (30 YEAR ISSUE) S. -69- 0.7%/21-20.12.2050	JPY	79'000'000			79'000'000	368'465.55	0.02
0.700 JAPAN (30 YEAR ISSUE) S. -70- 0.7%/21-20.03.2051	JPY	110'000'000			110'000'000	511'303.40	0.03
0.700 JAPAN (30 YEAR ISSUE) S. -71- 0.7%/21-20.06.2051	JPY	120'000'000			120'000'000	555'840.29	0.03
0.700 JAPAN (30 YEAR ISSUE) S. -72- 0.7%/21-20.09.2051	JPY	210'000'000		80'000'000	130'000'000	600'086.25	0.03
0.700 JAPAN (30 YEAR ISSUE) S. -73- 0.7%/22-20.12.2051	JPY	170'000'000			170'000'000	782'641.09	0.04
1.000 JAPAN (30 YEAR ISSUE) S. -74- 1%/22-20.03.2052	JPY	110'000'000			110'000'000	549'629.83	0.03
1.300 JAPAN (30 YEAR ISSUE) S. -75- 1.3%/22-20.06.2052	JPY	110'000'000			110'000'000	589'542.97	0.03
1.400 JAPAN (30 YEAR ISSUE) S. -76- 1.4%/22-20.09.2052	JPY	160'000'000			160'000'000	877'255.36	0.05
1.600 JAPAN (30 YEAR ISSUE) S. -77- 1.6%/23-20.12.2052	JPY		150'000'000		150'000'000	861'193.37	0.05
1.400 JAPAN (30 YEAR ISSUE) S. -78- 1.4%/23-20.03.2053	JPY		150'000'000		150'000'000	820'642.53	0.04
1.200 JAPAN (30 YEAR ISSUE) S. -79- 1.2%/23-20.06.2053	JPY		110'000'000		110'000'000	571'408.15	0.03
1.800 JAPAN (30 YEAR ISSUE) S. -80- 1.8%/23-20.09.2053	JPY		140'000'000		140'000'000	838'541.18	0.05
1.600 JAPAN (30 YEAR ISSUE) S. -81- 1.6%/24-20.12.2053	JPY		50'000'000		50'000'000	285'418.24	0.02
0.900 JAPAN (40 YEAR ISSUE) 0.9%/17-20.03.2057	JPY	44'250'000	70'000'000		114'250'000	529'973.60	0.03
0.800 JAPAN (40 YEAR ISSUE) S. -111- 0.8%/18-20.03.2058	JPY	126'000'000		46'000'000	80'000'000	355'575.88	0.02
0.500 JAPAN (40 YEAR ISSUE) S. -12- 0.5%/19-20.03.2059	JPY	154'000'000	100'000'000	84'000'000	170'000'000	673'694.99	0.04
0.500 JAPAN (40 YEAR ISSUE) S. -13- 0.5%/20-20.03.2060	JPY	187'000'000			187'000'000	729'743.33	0.04
0.700 JAPAN (40 YEAR ISSUE) S. -14- 0.7%/21-20.03.2061	JPY	150'000'000			150'000'000	624'266.31	0.03
1.000 JAPAN (40 YEAR ISSUE) S. -15- 1%/22-20.03.2062	JPY	100'000'000			100'000'000	458'266.81	0.03
1.300 JAPAN (40 YEAR ISSUE) S. -16- 1.3%/23-20.03.2063	JPY		150'000'000		150'000'000	751'967.38	0.04
0.100 JAPAN (5 YEAR ISSUE) S. -138- 0.1%/19-20.12.2023	JPY	181'000'000		181'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -139- 0.1%/19-20.03.2024	JPY	270'000'000		270'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -140- 0.1%/19-20.06.2024	JPY	255'000'000		255'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -141- 0.1%/19-20.09.2024	JPY	255'000'000		255'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -142- 0.1%/20-20.12.2024	JPY	262'000'000		262'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -143- 0.1%/20-20.03.2025	JPY	333'000'000		83'000'000	250'000'000	1'471'841.96	0.08
0.100 JAPAN (5 YEAR ISSUE) S. -144- 0.1%/20-20.06.2025	JPY	384'000'000			384'000'000	2'259'705.47	0.12
0.100 JAPAN (5 YEAR ISSUE) S. -145- 0.1%/20-20.09.2025	JPY	428'000'000			428'000'000	2'517'007.61	0.14
0.100 JAPAN (5 YEAR ISSUE) S. -146- 0.1%/21-20.12.2025	JPY	377'000'000			377'000'000	2'216'194.91	0.12
0.005 JAPAN (5 YEAR ISSUE) S. -147- 0.005%/21-20.03.2026	JPY	493'000'000			493'000'000	2'891'429.32	0.16
0.005 JAPAN (5 YEAR ISSUE) S. -148- 0.005%/21-20.06.2026	JPY	425'000'000	40'000'000	125'000'000	340'000'000	1'992'664.99	0.11
0.005 JAPAN (5 YEAR ISSUE) S. -149- 0.005%/21-20.09.2026	JPY	360'000'000	135'000'000	150'000'000	345'000'000	2'020'501.90	0.11
0.005 JAPAN (5 YEAR ISSUE) S. -150- 0.005%/22-20.12.2026	JPY	440'000'000		140'000'000	300'000'000	1'755'789.91	0.10
0.005 JAPAN (5 YEAR ISSUE) S. -151- 0.005%/22-20.03.2027	JPY	330'000'000			330'000'000	1'930'200.80	0.11
0.100 JAPAN (5 YEAR ISSUE) S. -152- 0.1%/22-20.03.2027	JPY	190'000'000			190'000'000	1'115'116.67	0.06
0.005 JAPAN (5 YEAR ISSUE) S. -153- 0.005%/22-20.06.2027	JPY	460'000'000		60'000'000	400'000'000	2'336'903.45	0.13
0.100 JAPAN (5 YEAR ISSUE) S. -154- 0.1%/22-20.09.2027	JPY	375'000'000			375'000'000	2'195'272.30	0.12
0.300 JAPAN (5 YEAR ISSUE) S. -155- 0.3%/23-20.12.2027	JPY		150'000'000		150'000'000	883'709.55	0.05
0.200 JAPAN (5 YEAR ISSUE) S. -156- 0.2%/23-20.12.2027	JPY	50'000'000	200'000'000		250'000'000	1'467'467.99	0.08
0.200 JAPAN (5 YEAR ISSUE) S. -157- 0.2%/23-20.03.2028	JPY		220'000'000		220'000'000	1'289'663.94	0.07
0.100 JAPAN (5 YEAR ISSUE) S. -158- 0.1%/23-20.03.2028	JPY	450'000'000		150'000'000	300'000'000	1'751'519.00	0.10
0.100 JAPAN (5 YEAR ISSUE) S. -159- 0.1%/23-20.06.2028	JPY	200'000'000			200'000'000	1'166'212.67	0.06
0.200 JAPAN (5 YEAR ISSUE) S. -160- 0.2%/23-20.06.2028	JPY	190'000'000			190'000'000	1'112'648.46	0.06
0.300 JAPAN (5 YEAR ISSUE) S. -161- 0.3%/23-20.06.2028	JPY	130'000'000			130'000'000	764'472.67	0.04
0.300 JAPAN (5 YEAR ISSUE) S. -162- 0.3%/23-20.09.2028	JPY	220'000'000			220'000'000	1'292'109.32	0.07
0.400 JAPAN (5 YEAR ISSUE) S. -163- 0.4%/23-20.09.2028	JPY	200'000'000			200'000'000	1'179'523.67	0.06
0.200 JAPAN (5 YEAR ISSUE) S. -164- 0.2%/24-20.12.2028	JPY	120'000'000			120'000'000	700'591.55	0.04
1.900 JAPAN 1.9%/12-20.09.2042	JPY	142'400'000		142'400'000			
0.140 JAPAN EXP HLD/DEBT REPAY S. -309- 0.14%/17-30.04.2027	JPY		100'000'000		100'000'000	585'855.35	0.03
0.020 JAPAN FIN ORG MUNICIPAL S. -82- 0.02%/16-13.03.2026	JPY	100'000'000			100'000'000	585'568.49	0.03
2.750 JAPAN INT'L COOP AGENCY 2.75%/17-27.04.2027	USD	200'000			200'000	165'416.66	0.01
3.250 JAPAN INT'L COOP AGENCY 3.25%/22-25.05.2027	USD	200'000			200'000	167'634.65	0.01
4.000 JAPAN INT'L COOP AGENCY 4%/23-23.05.2028	USD		200'000		200'000	170'838.69	0.01
1.500 JAPAN n 144 1.5%/13-20.03.2033	JPY	109'000'000			109'000'000	690'240.93	0.04
1.500 JAPAN n 148 1.5%/14-20.03.2034	JPY	163'000'000			163'000'000	1'030'574.09	0.06
0.400 JAPAN N -156- 0.4%/16-20.03.2036	JPY	172'000'000	110'000'000		282'000'000	1'568'968.79	0.09
0.600 JAPAN n 333 0.6%/14-20.03.2024	JPY	147'000'000		147'000'000			
0.400 JAPAN N -340- 0.4%/15-20.09.2025	JPY	265'000'000	60'000'000		325'000'000	1'920'763.23	0.10
0.100 JAPAN N -342- 0.1%/16-20.03.2026	JPY	411'000'000	80'000'000	91'000'000	400'000'000	2'350'436.37	0.13
1.400 JAPAN N -48- 1.4%/15-20.09.2045	JPY	73'500'000			73'500'000	424'016.70	0.02
1.400 JAPAN N -49- 1.4%/15-20.12.2045	JPY	63'000'000	37'000'000		100'000'000	575'594.96	0.03
0.800 JAPAN N -50- 0.8%/16-20.03.2046	JPY	102'150'000	150'000'000		252'150'000	1'282'825.58	0.07
0.400 JAPAN N -9- 0.84%/16-20.03.2056	JPY	227'000'000	50'000'000	37'000'000	240'000'000	949'881.90	0.05
1.600 JAPAN N. 136 1.6%/12-20.03.2032	JPY	50'000'000			50'000'000	318'519.69	0.02
1.700 JAPAN N. 141 1.7%/12-20.12.2032	JPY	62'700'000			62'700'000	403'245.89	0.02
1.800 JAPAN N. 142 1.8%/12-20.12.2032	JPY	2'000'000			2'000'000	12'964.21	0.00
1.600 JAPAN N. 143 1.6%/13-20.03.2033	JPY	140'000'000			140'000'000	893'821.41	0.05
1.700 JAPAN N. 145 1.7%/13-20.06.2033	JPY	124'000'000		70'000'000	54'000'000	347'756.53	0.02
1.700 JAPAN N. 146 1.7%/13-20.09.2033	JPY	168'150'000			168'150'000	1'083'218.89	0.06
1.400 JAPAN N. 150 1.4%/14-20.09.2034	JPY	97'800'000	110'000'000		207'800'000	1'300'307.20	0.07

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Description		Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.200	JAPAN N. 151 1.2%/14-20.12.2034	JPY	198'000'000	100'000'000		298'000'000	1'827'664.24	0.10
1.200	JAPAN N. -152- 1.2%/15-20.03.2035	JPY	214'500'000			214'500'000	1'313'887.76	0.07
1.300	JAPAN N. -153- 1.3%/15-20.06.2035	JPY	187'000'000		50'000'000	137'000'000	846'930.60	0.05
1.200	JAPAN N. -154- 1.2%/15-20.09.2035	JPY	100'000'000			100'000'000	611'146.62	0.03
1.000	JAPAN N. -155- 1%/15-20.12.2035	JPY	116'000'000	100'000'000		216'000'000	1'289'238.40	0.07
0.500	JAPAN N. -158- 0.5%/16-20.09.2036	JPY	196'000'000			196'000'000	1'094'061.67	0.06
0.600	JAPAN N. 334 0.6%/14-20.06.2024	JPY	10'000'000		10'000'000			
0.500	JAPAN N. 335 0.5%/14-20.09.2024	JPY	36'000'000		36'000'000			
0.500	JAPAN N. 336 0.5%/14-20.12.2024	JPY	95'000'000		95'000'000			
0.300	JAPAN N. 337 0.3%/14-20.12.2024	JPY	275'000'000		275'000'000			
0.400	JAPAN N. -338- 0.4%/15-20.03.2025	JPY	328'000'000	70'000'000	88'000'000	310'000'000	1'830'601.73	0.10
0.400	JAPAN N. -339- 0.4%/15-20.06.2025	JPY	289'300'000	75'000'000		364'300'000	2'151'993.49	0.12
0.300	JAPAN N. -341- 0.3%/15-20.12.2025	JPY	324'000'000	40'000'000		364'000'000	2'146'994.41	0.12
0.100	JAPAN N. -343- 0.1%/16-20.06.2026	JPY	320'000'000	100'000'000		420'000'000	2'466'795.97	0.13
0.100	JAPAN N. -344- 0.1%/16-20.09.2026	JPY	349'000'000			349'000'000	2'048'940.03	0.11
1.800	JAPAN N. 38 1.8%/13-20.03.2043	JPY	47'700'000			47'700'000	299'614.40	0.02
1.900	JAPAN N. 39 1.9%/13-20.06.2043	JPY	117'300'000		117'300'000			
1.800	JAPAN N. 40 1.8%/13-20.09.2043	JPY	21'900'000		21'900'000			
1.700	JAPAN N. 43 1.7%/14-20.06.2044	JPY	37'800'000			37'800'000	231'723.10	0.01
1.700	JAPAN N. 44 1.7%/14-20.09.2044	JPY	27'700'000		27'700'000			
1.500	JAPAN N. 45 1.5%/14-20.12.2044	JPY	38'000'000	70'000'000		108'000'000	637'858.31	0.03
1.500	JAPAN N. -46- 1.5%/15-20.03.2045	JPY	53'300'000	70'000'000		123'300'000	726'772.81	0.04
1.600	JAPAN N. -47- 1.6%/15-20.06.2045	JPY	93'300'000		50'000'000	43'300'000	259'381.46	0.01
0.500	JAPAN N. -52- 0.5%/16-20.09.2046	JPY	150'450'000			150'450'000	709'920.33	0.04
1.400	JAPAN N. -8- 1.4%/15-20.03.2055	JPY	30'000'000	50'000'000		80'000'000	433'049.35	0.02
1.900	JAPAN No.6 1.9%/13-20.03.2053	JPY	10'000'000		10'000'000			
1.100	JAPAN S. 10 1.1%/03-20.03.2033	JPY	90'000'000	60'000'000		150'000'000	918'815.90	0.05
1.700	JAPAN S. 11 1.7%/03-20.06.2033	JPY	25'000'000		25'000'000			
1.600	JAPAN S. 120 1.6%/10-20.06.2030	JPY	16'000'000			16'000'000	101'183.67	0.01
1.800	JAPAN S. 122 1.8%/10-20.09.2030	JPY	28'000'000		28'000'000			
1.900	JAPAN S. 127 1.9%/11-20.03.2031	JPY	45'000'000		45'000'000			
1.900	JAPAN S. 128 1.9%/11-20.06.2031	JPY	55'000'000		55'000'000			
1.800	JAPAN S. 129 1.8%/11-20.06.2031	JPY	90'000'000			90'000'000	579'461.63	0.03
1.800	JAPAN S. 130 1.8%/11-20.09.2031	JPY	60'000'000		60'000'000			
1.700	JAPAN S. 131 1.7%/11-20.09.2031	JPY	40'000'000			40'000'000	256'052.17	0.01
1.700	JAPAN S. 132 1.7%/11-20.12.2031	JPY	48'000'000			48'000'000	307'647.09	0.02
1.800	JAPAN S. 133 1.8%/11-20.12.2031	JPY	54'000'000			54'000'000	348'491.26	0.02
1.800	JAPAN S. 134 1.8%/12-20.03.2032	JPY	34'000'000			34'000'000	219'742.00	0.01
1.700	JAPAN S. 135 1.7%/12-20.03.2032	JPY	50'000'000			50'000'000	320'852.97	0.02
1.700	JAPAN S. 137 1.7%/12-20.06.2032	JPY	35'000'000			35'000'000	224'791.96	0.01
1.500	JAPAN S. 138 1.5%/12-20.06.2032	JPY	65'000'000			65'000'000	411'361.56	0.02
1.600	JAPAN S. 139 1.6%/12-20.06.2032	JPY	50'000'000			50'000'000	319'014.21	0.02
1.700	JAPAN S. 140 1.7%/12-20.09.2032	JPY	69'000'000	15'000'000		84'000'000	539'842.47	0.03
1.600	JAPAN S. 147 1.6%/13-20.12.2033	JPY	88'200'000	50'000'000		138'200'000	882'047.57	0.05
1.500	JAPAN S. 149 1.5%/14-20.06.2034	JPY	64'500'000	70'000'000		134'500'000	849'725.73	0.05
0.600	JAPAN S. -159- 0.6%/16-20.12.2036	JPY	164'000'000			164'000'000	923'849.32	0.05
0.100	JAPAN S. -345- 0.1%/16-20.12.2026	JPY	386'000'000			386'000'000	2'265'088.86	0.12
0.100	JAPAN S. -346- 0.1%/17-20.03.2027	JPY	419'000'000			419'000'000	2'458'482.81	0.13
2.000	JAPAN S. 35 2%/11-20.09.2041	JPY	1'850'000		1'850'000			
2.000	JAPAN S. 36 2%/12-20.03.2042	JPY	30'000'000		30'000'000			
1.700	JAPAN S. 41 1.7%/13-20.12.2043	JPY	31'900'000			31'900'000	196'189.86	0.01
1.700	JAPAN S. 42 1.7%/14-20.03.2044	JPY	33'200'000			33'200'000	203'733.00	0.01
2.000	JAPAN S. 5 2%/12-20.03.2052	JPY	1'800'000		1'800'000			
0.600	JAPAN S. -53- 0.6%/16-20.12.2046	JPY	123'150'000			123'150'000	593'514.55	0.03
1.700	JAPAN S. 7 1.7%/14-20.03.2054	JPY	5'000'000			5'000'000	29'251.05	0.00
1.400	JAPAN S. 9 1.4%/03-20.12.2032	JPY	33'000'000			33'000'000	207'197.48	0.01
0.625	JPN BANK FOR INT'L COOP 0.625%/20-15.07.2025	USD	200'000			200'000	165'620.04	0.01
1.875	JPN BANK FOR INT'L COOP 1.875%/21-15.04.2031	USD	200'000			200'000	146'165.29	0.01
2.125	JPN BANK FOR INT'L COOP 2.125%/22-16.02.2029	USD	200'000			200'000	156'239.98	0.01
2.500	JPN BANK FOR INT'L COOP 2.5%/19-23.05.2024	USD	200'000		200'000			
2.875	JPN BANK FOR INT'L COOP 2.875%/17-21.07.2027	USD	200'000			200'000	166'053.03	0.01
3.250	JPN BANK FOR INT'L COOP 3.25%/18-20.07.2028	USD	200'000			200'000	166'297.14	0.01
4.250	JPN BANK FOR INT'L COOP 4.25%/23-26.01.2026	USD	200'000			200'000	173'799.89	0.01
4.250	JPN BANK FOR INT'L COOP 4.25%/23-27.04.2026	USD		200'000		200'000	173'727.08	0.01
0.375	KYUSHU ELECTRIC POWER CO S. -484- 0.375%/19-22.11.2029	JPY	100'000'000		100'000'000			
0.405	MAJOR JOINT LOCAL BOND 0.405%/16-23.01.2026	JPY	100'000'000			100'000'000	590'047.94	0.03
0.100	MAJOR JOINT LOCAL BOND S. -193- 0.1%/19-25.04.2029	JPY	100'000'000			100'000'000	577'325.28	0.03
0.135	MAJOR JOINT LOCAL BOND S. -205- 0.135%/20-25.04.2030	JPY	100'000'000			100'000'000	575'560.71	0.03
0.095	MAJOR JOINT LOCAL BOND S. -220- 0.095%/21-25.07.2031	JPY	100'000'000			100'000'000	566'838.04	0.03
3.375	MITSUBISHI 3.375%/14-23.07.2024	USD	200'000	300'000	500'000			
1.125	MITSUBISHI CORP -144A- 1.125%/21-15.07.2026	USD	200'000			200'000	160'225.33	0.01

# 1074 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500	MITSUBISHI CORP 2.5%/19-09.07.2024	USD	300'000		300'000		
3.967	MITSUBISHI HC CAPITAL -144A- 3.967%/20-13.04.2030	USD		200'000		162'178.31	0.01
2.193	MITSUBISHI UFJ FIN GRP 2.193%/20-25.02.2025	USD	200'000		200'000	170'630.46	0.01
2.559	MITSUBISHI UFJ FIN GRP 2.559%/20-25.02.2030	USD		200'000	200'000	152'612.75	0.01
2.801	MITSUBISHI UFJ FIN GRP 2.801%/19-18.07.2024	USD	200'000		200'000		
3.287	MITSUBISHI UFJ FIN GRP 3.287%/17-25.07.2027	USD		100'000	100'000	83'269.69	0.00
3.407	MITSUBISHI UFJ FIN GRP 3.407%/19-07.03.2024	USD	6'000		6'000	5'283.37	0.00
3.455	MITSUBISHI UFJ FIN GRP 3.455%/18-02.03.2023	USD	14'000		14'000		
3.741	MITSUBISHI UFJ FIN GRP 3.741%/19-07.03.2029	USD	8'000		8'000	6'651.13	0.00
3.761	MITSUBISHI UFJ FIN GRP 3.761%/18-26.07.2023	USD	40'000		40'000		
4.153	MITSUBISHI UFJ FIN GRP 4.153%/19-07.03.2039	USD	6'000		6'000	4'758.27	0.00
4.286	MITSUBISHI UFJ FIN GRP 4.286%/18-26.07.2038	USD	40'000		40'000	32'507.31	0.00
-	MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-11.10.2025	USD	200'000		200'000		
-	MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-13.10.2027	USD	200'000		200'000	160'406.80	0.01
-	MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2027	USD	200'000		200'000	161'134.10	0.01
-	MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2032	USD	200'000		200'000	144'254.40	0.01
-	MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/23-19.04.2034	USD		200'000	200'000	177'965.94	0.01
3.677	MITSUBISHI UFJ FINANCIAL GROUP 3.677%/17-22.02.2027	USD	400'000		200'000	169'741.90	0.01
1.412	MIZUHO FINANCIAL GROUP (subordinated) S. -29- 1.412%/23-13.07.2033	JPY	100'000'000		100'000'000	581'110.04	0.03
0.184	MIZUHO FINANCIAL GROUP 0.184%/21-13.04.2026	EUR	100'000		100'000	88'625.42	0.00
2.096	MIZUHO FINANCIAL GROUP 2.096%/22-08.04.2032	EUR	100'000		100'000	84'368.81	0.00
5.628	MIZUHO FINANCIAL GROUP 5.628%/23-13.06.2028	GBP		100'000	100'000	113'111.62	0.01
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/20-10.07.2024	USD	200'000		200'000		
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-06.09.2029	EUR	100'000		100'000	81'701.65	0.00
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-09.07.2027	USD	200'000		200'000	161'224.52	0.01
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-22.05.2027	USD	200'000		200'000	160'900.01	0.01
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-22.05.2030	USD	200'000		200'000	159'305.16	0.01
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/23-06.07.2029	USD		200'000	200'000	179'314.19	0.01
2.564	MIZUHO FINANCIAL GROUP INC 2.564%/21-13.09.2031	USD		200'000	200'000	142'708.41	0.01
1.631	MIZUHO FINANCIAL GROUP S. -14- 1.631%/22-08.04.2027	EUR	100'000		100'000		
3.490	MIZUHO FINANCIAL GROUP S. -16- 3.49%/22-05.09.2027	EUR	100'000		100'000	94'405.71	0.01
4.029	MIZUHO FINANCIAL GROUP S. -17- 4.029%/22-05.09.2032	EUR	100'000		100'000	96'690.76	0.01
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/21-16.09.2051	USD	200'000		200'000	145'174.06	0.01
1.653	NOMURA HOLDINGS INC 1.653%/21-14.07.2026	USD	200'000		200'000	161'051.52	0.01
2.172	NOMURA HOLDINGS INC 2.172%/21-14.07.2028	USD	200'000		200'000	153'511.45	0.01
2.648	NOMURA HOLDINGS INC 2.648%/20-16.01.2025	USD	200'000		200'000		
6.070	NOMURA HOLDINGS INC 6.07%/23-12.07.2028	USD		200'000	200'000	180'296.44	0.01
6.087	NOMURA HOLDINGS INC 6.087%/23-12.07.2033	USD		200'000	200'000	183'554.81	0.01
0.010	NTT FINANCE CORP 0.01%/21-03.03.2025	EUR	100'000		100'000	91'811.92	0.01
0.342	NTT FINANCE CORP 0.342%/21-03.03.2030	EUR	100'000		100'000	79'848.26	0.00
0.583	NTT FINANCE CORP -144A- 0.583%/21-01.03.2024	USD	200'000		200'000		
1.162	NTT FINANCE CORP -144A- 1.162%/21-03.04.2026	USD	200'000		200'000		
1.591	NTT FINANCE CORP -144A- 1.591%/21-03.04.2028	USD	200'000		200'000	154'422.62	0.01
4.372	NTT FINANCE CORP -144A- 4.372%/22-27.07.2027	USD	200'000		200'000	172'937.15	0.01
0.280	NTT FINANCE CORP S. -17- 0.28%/20-20.12.2027	JPY	100'000'000		100'000'000	581'876.70	0.03
0.838	NTT FINANCE CORP S. -26- 0.838%/23-20.06.2033	JPY	100'000'000		100'000'000	578'039.44	0.03
1.919	ORIX CORP 1.919%/22-20.04.2026	EUR	100'000		100'000	91'510.80	0.00
2.250	ORIX CORP 2.25%/21-09.03.2031	USD	80'000	200'000	180'000	132'630.42	0.01
4.000	ORIX CORP 4%/22-13.04.2032	USD	80'000		80'000	65'472.19	0.00
5.000	ORIX CORP 5%/22-13.09.2027	USD		100'000	100'000	87'963.06	0.00
5.200	ORIX CORP 5.2%/22-13.09.2032	USD		100'000	100'000	88'985.08	0.00
1.543	RENASAS ELECTRONICS CORP -144A- 1.543%/21-26.11.2024	USD	200'000		200'000		
1.550	SUMITOMO CORP 1.55%/21-06.07.2026	USD	400'000		200'000	161'566.69	0.01
0.809	SUMITOMO ELECTRIC IND S. -31- 0.809%/23-13.07.2033	JPY		100'000'000	100'000'000	576'093.44	0.03
0.409	SUMITOMO MITSUI BANKING 0.409%/19-07.11.2029	EUR	100'000		100'000	80'147.47	0.00
2.632	SUMITOMO MITSUI FINANCIAL 2.632%/16-14.07.2026	USD	100'000		100'000	83'128.19	0.00
2.930	SUMITOMO MITSUI FINL GRP (subordinated) 2.93%/21-17.09.2041	USD	100'000		100'000	65'486.95	0.00
1.474	SUMITOMO MITSUI FINL GRP 1.474%/20-08.07.2025	USD		200'000	200'000	167'406.25	0.01
1.902	SUMITOMO MITSUI FINL GRP 1.902%/21-17.09.2028	USD	200'000		200'000	153'222.43	0.01
2.296	SUMITOMO MITSUI FINL GRP 2.296%/21-12.01.2041	USD	200'000		200'000	118'608.42	0.01
2.724	SUMITOMO MITSUI FINL GRP 2.724%/19-27.09.2029	USD	200'000		200'000	155'079.75	0.01
3.050	SUMITOMO MITSUI FINL GRP 3.05%/22-14.01.2042	USD	200'000		200'000	132'758.46	0.01
3.352	SUMITOMO MITSUI FINL GRP 3.352%/17-18.10.2027	USD	100'000		100'000	83'054.17	0.00
3.364	SUMITOMO MITSUI FINL GRP 3.364%/17-12.07.2027	USD	30'000		30'000	25'035.85	0.00
5.800	SUMITOMO MITSUI FINL GRP 5.8%/23-13.07.2028	USD		200'000	200'000	180'883.46	0.01
5.852	SUMITOMO MITSUI FINL GRP 5.852%/23-13.07.2030	USD		200'000	200'000	181'337.83	0.01
0.800	SUMITOMO MITSUI TR BK LT -144A- 0.8%/21-16.09.2024	USD	200'000		200'000		
0.850	SUMITOMO MITSUI TR BK LT -144A- 0.85%/21-25.03.2024	USD	200'000		200'000		
5.650	SUMITOMO MITSUI TR BK LT -144A- 5.65%/23-14.09.2026	USD		200'000	200'000	177'552.55	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.050 TAKEDA PHARMACEUTICAL CO LTD 2.05%/20-31.03.2030	USD	200'000			200'000	147'987.35	0.01
3.000 TAKEDA PHARMACEUTICAL CO LTD 3%/18-21.11.2030	EUR	100'000			100'000	91'451.72	0.00
0.150 TOKYO METROPOLITAN GOVT S. -812- 0.15%/21-20.12.2030	JPY	100'000'000			100'000'000	572'404.34	0.03
0.681 TOYOTA MOTOR CORP 0.681%/21-25.03.2024	USD	100'000		100'000			
2.362 TOYOTA MOTOR CORP 2.362%/21-25.03.2031	USD	100'000			100'000	75'868.78	0.00
3.419 TOYOTA MOTOR CORP 3.419%/18-20.07.2023	USD	30'000		30'000			
0.060 WEST NIPPON EXPRESSWAY S. -56- 0.06%/20-19.09.2025	JPY	100'000'000			100'000'000	586'067.17	0.03
						<b>230'784'416.87</b>	<b>12.60</b>
<b>Jersey</b>							
3.250 AA BOND CO LTD 3.25%/21-31.07.2028	GBP	100'000			100'000	96'432.81	0.01
8.450 AA BOND CO LTD 8.45%/23-31.01.2028	GBP		100'000		100'000	117'486.83	0.01
4.150 APTIV PLC / APTIV CORP 4.15%/22-01.05.2052	USD	100'000			100'000	67'213.36	0.00
3.100 APTIV PLC 3.1%/21-01.12.2051	USD	200'000			200'000	110'263.73	0.01
2.396 APTIV PLC/APTIV CORP 2.396%/22-18.02.2025	USD	100'000			100'000	85'358.29	0.00
2.500 GATWICK FUNDING LIMITED 2.5%/21-15.04.2030	GBP	100'000			100'000	95'884.80	0.01
5.750 GATWICK FUNDING LIMITED S. -2012/2- 5.75%/12-23.01.2037	GBP	100'000		100'000			
6.500 GATWICK S. 2011/2 C. -A- 6.5%/11-02.03.2043	GBP	100'000			100'000	121'590.26	0.01
1.500 HEATHROW FUNDING LIMITED (secured) 1.5%/15-11.02.2030	EUR	100'000			100'000	83'637.94	0.00
1.125 HEATHROW FUNDING LTD 1.125%/21-08.10.2030	EUR	100'000			100'000	80'646.79	0.00
2.750 HEATHROW FUNDING LTD 2.75%/16-09.08.2049	GBP	100'000			100'000	68'151.01	0.00
2.750 HEATHROW FUNDING LTD 2.75%/20-13.10.2029	GBP	100'000			100'000	98'315.22	0.01
4.500 HEATHROW FUNDING LTD 4.5%/23-11.07.2033	EUR		100'000		100'000	99'186.41	0.01
3.250 HEATHROW FUNDING LTD S. -31- 3.25%/15-21.05.2025	CAD		150'000	150'000			
- HSBC BANK FUNDING FIX-TO-FRN 5.844%/03-PERPETUAL	GBP	15'000			15'000	17'328.13	0.00
						<b>1'141'495.58</b>	<b>0.06</b>
<b>Kazakhstan</b>							
5.125 KAZAKHSTAN 5.125%/15-21.07.2025	USD	200'000		200'000			
5.375 KAZMUNAYGAS NATIONAL CO 5.375%/18-24.04.2030	USD	200'000			200'000	170'933.07	0.01
3.500 NATIONAL COMPANY KAZMUNAYGAZ JSC 3.5%/20-14.04.2033	USD	200'000			200'000	143'358.87	0.01
						<b>314'291.94</b>	<b>0.02</b>
<b>Latvia</b>							
2.875 LATVIA 2.875%/14-30.04.2024	EUR	100'000		100'000			
- REPUBLIC OF LATVIA 0%/21-17.03.2031	EUR	200'000			200'000	149'832.09	0.01
- REPUBLIC OF LATVIA 0%/21-24.01.2029	EUR	200'000		100'000	100'000	82'069.47	0.00
1.125 REPUBLIC OF LATVIA 1.125%/18-30.05.2028	EUR	100'000			100'000	87'673.47	0.00
1.875 REPUBLIC OF LATVIA 1.875%/19-19.02.2049	EUR	100'000			100'000	66'651.54	0.00
						<b>386'226.57</b>	<b>0.02</b>
<b>Liechtenstein</b>							
0.500 SWISS LIFE FINANCE I AG 0.5%/21-15.09.2031	EUR	100'000			100'000	75'697.42	0.00
3.250 SWISS LIFE FINANCE I LTD 3.25%/22-31.08.2029	EUR	100'000		100'000			
						<b>75'697.42</b>	<b>0.00</b>
<b>Lithuania</b>							
0.250 REPUBLIC OF LITHUANIA 0.25%/20-06.05.2025	EUR	10'000			10'000	9'165.09	0.00
0.500 REPUBLIC OF LITHUANIA 0.5%/20-28.07.2050	EUR	100'000			100'000	46'178.49	0.00
0.750 REPUBLIC OF LITHUANIA 0.75%/20-06.05.2030	EUR	5'000			5'000	4'051.68	0.00
0.750 REPUBLIC OF LITHUANIA 0.75%/21-15.07.2051	EUR	100'000			100'000	49'110.56	0.00
0.950 REPUBLIC OF LITHUANIA 0.95%/17-26.05.2027	EUR	50'000			50'000	44'066.86	0.00
1.625 REPUBLIC OF LITHUANIA 1.625%/19-19.06.2049	EUR	100'000			100'000	62'460.69	0.00
						<b>215'033.37</b>	<b>0.01</b>
<b>Luxembourg</b>							
1.250 ACEF HOLDING SCA 1.25%/21-26.04.2030	EUR	150'000			150'000	115'907.42	0.01
1.625 AROUNDTOWN SA 1.625%/18-31.01.2028	EUR	200'000		100'000	100'000	78'762.90	0.00
1.213 BECTON DICKINSON EURO 1.213%/21-12.02.2036	EUR	100'000			100'000	72'479.48	0.00
- CCB EUROPE SA 0%/21-28.06.2024	EUR	100'000		100'000			
1.800 DH EUROPE FINANCE 1.8%/19-18.09.2049	EUR	100'000			100'000	66'233.22	0.00
2.200 DH EUROPE FINANCE II 2.2%/19-15.11.2024	USD	200'000		200'000			
- EFSF 0%/19-17.07.2023	EUR	20'000		20'000			
- EFSF 0%/19-19.04.2024	EUR	200'000		200'000			
- EFSF 0%/20-13.10.2027	EUR	200'000			200'000	171'842.17	0.01
- EFSF 0%/20-15.10.2025	EUR	130'000			130'000	117'755.00	0.01
- EFSF 0%/21-20.01.2031	EUR	230'000			230'000	180'431.42	0.01
- EFSF 0%/21-20.07.2026	EUR	150'000			150'000	133'141.09	0.01
0.050 EFSF 0.05%/19-17.10.2029	EUR	240'000			240'000	195'814.09	0.01
0.050 EFSF 0.05%/21-18.01.2052	EUR	150'000			150'000	61'516.37	0.00
0.125 EFSF 0.125%/22-18.03.2030	EUR	100'000			100'000	81'114.66	0.00
0.200 EFSF 0.2%/18-17.01.2024	EUR	230'000		230'000			
0.375 EFSF 0.375%/17-11.10.2024	EUR	100'000		100'000			
0.400 EFSF 0.4%/18-17.02.2025	EUR	145'000	100'000		245'000	226'725.16	0.01
0.400 EFSF 0.4%/19-26.01.2026	EUR	340'000		140'000	200'000	181'243.49	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 EFSF 0.5%/17-11.07.2025	EUR	50'000			50'000	45'919.77	0.00
0.625 EFSF 0.625%/18-16.10.2026	EUR	100'000			100'000	89'697.43	0.00
0.700 EFSF 0.7%/20-20.01.2050	EUR	120'000			120'000	65'553.42	0.00
0.700 EFSF 0.7%/22-17.01.2053	EUR	100'000			100'000	51'357.50	0.00
0.750 EFSF 0.75%/17-03.05.2027	EUR	330'000		100'000	230'000	205'227.98	0.01
0.875 EFSF 0.875%/17-26.07.2027	EUR	30'000	200'000		230'000	205'181.95	0.01
0.875 EFSF 0.875%/19-10.04.2035	EUR	110'000			110'000	83'931.72	0.00
0.875 EFSF 0.875%/22-05.09.2028	EUR	100'000	100'000		200'000	174'647.51	0.01
0.950 EFSF 0.95%/18-14.02.2028	EUR	120'000			120'000	106'161.83	0.01
1.250 EFSF 1.25%/17-24.05.2033	EUR	90'000			90'000	74'407.10	0.00
1.450 EFSF 1.45%/17-05.09.2040	EUR	120'000			120'000	89'589.37	0.00
1.500 EFSF 1.5%/22-15.12.2025	EUR	200'000			200'000	185'207.55	0.01
1.700 EFSF 1.7%/17-13.02.2043	EUR	200'000			200'000	151'612.11	0.01
1.800 EFSF 1.8%/17-10.07.2048	EUR	155'000			155'000	113'502.63	0.01
2.000 EFSF 2%/17-28.02.2056	EUR	50'000			50'000	36'548.96	0.00
2.125 EFSF 2.125%/14-19.02.2024	EUR	30'000		30'000			
2.375 EFSF 2.375%/22-11.04.2028	EUR		200'000		200'000	186'770.31	0.01
2.375 EFSF 2.375%/22-21.06.2032	EUR	100'000	150'000	100'000	150'000	137'430.57	0.01
2.625 EFSF 2.625%/24-16.07.2029	EUR		100'000		100'000	94'151.28	0.01
2.750 EFSF 2.75%/23-17.08.2026	EUR		300'000	100'000	200'000	189'280.24	0.01
2.875 EFSF 2.875%/23-16.02.2033	EUR		150'000		150'000	142'573.37	0.01
2.875 EFSF 2.875%/24-13.02.2034	EUR		200'000		200'000	189'253.56	0.01
3.000 EFSF 3%/13-04.09.2034	EUR	100'000			100'000	95'494.87	0.01
3.000 EFSF 3%/23-10.07.2030	EUR		300'000	100'000	200'000	192'013.16	0.01
3.000 EFSF 3%/23-15.12.2028	EUR		200'000		200'000	191'561.49	0.01
3.375 EFSF 3.375%/23-30.08.2038	EUR		200'000	100'000	100'000	97'192.94	0.01
3.500 EFSF 3.5%/23-11.04.2029	EUR		100'000		100'000	98'046.74	0.01
1.750 EFSF S. -129- 1.75%/18-17.07.2053	EUR	70'000			70'000	48'619.82	0.00
1.000 EIB (reg. -S-) 1%/15-14.03.2031	EUR	200'000			200'000	168'731.91	0.01
1.250 EIB (reg. -S-) 1.25%/15-12.05.2025	SEK	1'300'000			1'300'000	107'444.14	0.01
1.750 EIB (reg. -S-) 1.75%/14-15.09.2045	EUR	20'000			20'000	15'022.28	0.00
4.500 EIB (reg. -S-) 4.5%/07-07.03.2044	GBP	15'000			15'000	16'372.78	0.00
4.500 EIB (reg. -S-) 4.5%/09-07.06.2029	GBP	30'000			30'000	33'806.17	0.00
0.125 EIB (reg. -S-) S. -2167/0100- 0.125%/15-15.04.2025	EUR	50'000			50'000	45'989.34	0.00
- EIB 0%/96-06.11.2026	USD	200'000			200'000	156'052.91	0.01
0.250 EIB 0.25%/17-14.10.2024	EUR	200'000		200'000			
0.375 EIB 0.375%/16-14.04.2026	EUR	40'000			40'000	36'079.08	0.00
0.500 EIB 0.5%/17-15.01.2027	EUR	190'000			190'000	169'320.71	0.01
1.875 EIB 1.875%/15-10.02.2025	USD	100'000		100'000			
1.900 EIB 1.9%/06-26.01.2026	JPY	30'000'000	100'000'000	130'000'000			
2.150 EIB 2.15%/07-18.01.2027	JPY	25'000'000	105'000'000	125'000'000	5'000'000	31'077.91	0.00
2.750 EIB 2.75%/12-15.09.2025	EUR	135'000			135'000	127'851.64	0.01
3.250 EIB 3.25%/14-29.01.2024	USD	120'000		120'000			
4.000 EIB 4%/05-15.10.2037	EUR	120'000	80'000		200'000	210'743.36	0.01
4.000 EIB 4%/10-15.04.2030	EUR	170'000			170'000	172'715.32	0.01
5.625 EIB 5.625%/00-07.06.2032	GBP	65'000			65'000	79'748.99	0.00
6.000 EIB 6%/98-07.12.2028	GBP	60'000			60'000	71'686.37	0.00
4.125 EIB S. 1307 4.125%/07-15.04.2024	EUR	230'000		230'000			
3.000 EIB S. 2031/0100 3%/13-14.10.2033	EUR	200'000			200'000	192'203.74	0.01
4.000 EUROFINS SCIENTIFIC SE 4%/22-06.07.2029	EUR		200'000	100'000	100'000	94'339.01	0.01
1.200 EUROPEAN FINANCIAL STABILITY FACILITY (reg. -S-) 1.2%/15-17.02.2045	EUR	180'000			180'000	121'180.29	0.01
0.200 EUROPEAN FINANCIAL STABILITY FACILITY 0.2%/15-28.04.2025	EUR	200'000		100'000	100'000	91'893.86	0.01
0.400 EUROPEAN FINANCIAL STABILITY FACILITY 0.4%/16-31.05.2026	EUR	400'000		200'000	200'000	179'972.32	0.01
1.750 EUROPEAN FINANCIAL STABILITY FACILITY 1.75%/14-27.06.2024	EUR	100'000		100'000			
2.350 EUROPEAN FINANCIAL STABILITY FACILITY 2.35%/14-29.07.2044	EUR	170'000			170'000	142'573.28	0.01
3.375 EUROPEAN FINANCIAL STABILITY FACILITY 3.375%/12-03.04.2037	EUR	230'000		100'000	130'000	127'604.46	0.01
3.875 EUROPEAN FINANCIAL STABILITY FACILITY 3.875%/12-30.03.2032	EUR	30'000			30'000	30'644.69	0.00
1.375 EUROPEAN FINANCIAL STABILITY FACILITY S. -104- T. -1- (reg. -S-) 1.375%/16-31.05.2047	EUR	240'000			240'000	163'625.13	0.01
0.500 EUROPEAN INVESTMENT BANK (reg. -S-) 0.5%/16-13.11.2037	EUR	20'000			20'000	13'702.70	0.00
3.750 EUROPEAN INVESTMENT BANK (reg. -S-) 3.75%/12-01.06.2032	SEK	1'000'000			1'000'000	88'194.42	0.00
3.875 EUROPEAN INVESTMENT BANK (reg. -S-) 3.875%/12-08.06.2037	GBP	30'000			30'000	31'611.78	0.00
- EUROPEAN INVESTMENT BANK 0%/16-15.03.2024	EUR	50'000		50'000			
1.000 EUROPEAN INVESTMENT BANK 1%/16-14.04.2032	EUR	120'000	80'000		200'000	165'709.31	0.01
1.125 EUROPEAN INVESTMENT BANK 1.125%/17-13.04.2033	EUR	200'000			200'000	164'102.72	0.01
1.750 EUROPEAN INVESTMENT BANK 1.75%/16-12.11.2026	SEK	1'200'000			1'200'000	98'119.21	0.01
2.375 EUROPEAN INVESTMENT BANK 2.375%/17-24.05.2027	USD	200'000			200'000	165'213.63	0.01
2.750 EUROPEAN INVESTMENT BANK 2.75%/16-25.08.2026	PLN	90'000			90'000	18'696.12	0.00
3.500 EUROPEAN INVESTMENT BANK 3.5%/12-15.04.2027	EUR	60'000			60'000	58'251.73	0.00
4.500 EUROPEAN INVESTMENT BANK 4.5%/09-15.10.2025	EUR	170'000			170'000	165'326.82	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.000	EUROPEAN INVESTMENT BANK 5%/99-15.04.2039	GBP	15'000		15'000	17'576.91	0.00
5.500	EUROPEAN INVESTMENT BANK 5.5%/00-15.04.2025	GBP	30'000		30'000	33'576.94	0.00
0.125	EUROPEAN STABILITY MECHANISM (reg -S-) 0.125%/16-22.04.2024	EUR	250'000	250'000			
1.625	EUROPEAN STABILITY MECHANISM (reg -S-) 1.625%/15-17.11.2036	EUR	50'000		50'000	40'614.03	0.00
0.875	EUROPEAN STABILITY MECHANISM (reg. -S-) 0.875%/16-18.07.2042	EUR	100'000		100'000	64'617.10	0.00
1.800	EUROPEAN STABILITY MECHANISM (reg. -S-) S. -122- T. -1- 1.8%/17-02.11.2046	EUR	220'000		220'000	165'391.80	0.01
0.500	EUROPEAN STABILITY MECHANISM 0.5%/16-02.03.2026	EUR	250'000		250'000	226'599.62	0.01
1.000	EUROPEAN STABILITY MECHANISM 1%/15-23.09.2025	EUR	40'000	200'000	240'000	221'078.14	0.01
1.125	EUROPEAN STABILITY MECHANISM 1.125%/16-03.05.2032	EUR	100'000		100'000	83'491.19	0.00
1.750	EUROPEAN STABILITY MECHANISM 1.75%/15-20.10.2045	EUR	100'000		100'000	74'705.45	0.00
1.850	EUROPEAN STABILITY MECHANISM 1.85%/15-01.12.2055	EUR	40'000		40'000	27'832.30	0.00
2.125	EUROPEAN STABILITY MECHANISM 2.125%/13-20.11.2023	EUR	100'000	100'000			
1.125	EUROPEAN UNION (reg. -S-) 1.125%/16-04.04.2036	EUR	200'000	100'000	100'000	77'300.20	0.00
0.750	EUROPEAN UNION 0.75%/16-04.04.2031	EUR	30'000		30'000	24'805.23	0.00
1.500	EUROPEAN UNION 1.5%/15-04.10.2035	EUR	92'000		92'000	74'915.66	0.00
1.875	EUROPEAN UNION 1.875%/14-04.04.2024	EUR	20'000	20'000			
2.500	EUROPEAN UNION 2.5%/12-04.11.2027	EUR	60'000	100'000	160'000	150'578.02	0.01
3.000	EUROPEAN UNION 3%/11-04.09.2026	EUR	200'000		200'000	190'871.61	0.01
3.375	EUROPEAN UNION 3.375%/12-04.04.2038	EUR	150'000		150'000	146'940.04	0.01
3.750	EUROPEAN UNION 3.75%/12-04.04.2042	EUR	100'000	150'000	100'000	153'091.96	0.01
0.125	GRAND CITY PROPERTIES SA 0.125%/21-11.01.2028	EUR	100'000		100'000	78'863.91	0.00
-	GRAND DUCHY OF LUXEMBOUR 0%/20-14.09.2032	EUR	46'000		46'000	34'597.70	0.00
-	GRAND DUCHY OF LUXEMBOUR 0%/21-24.03.2031	EUR	39'000		39'000	30'599.72	0.00
1.750	GRAND DUCHY OF LUXEMBOUR 1.75%/22-25.05.2042	EUR	100'000		100'000	78'123.51	0.00
-	GRAND DUCHY OF LUXEMBOUR 0%/19-13.11.2026	EUR	14'000		14'000	12'344.19	0.00
-	GRAND DUCHY OF LUXEMBOUR 0%/20-28.04.2025	EUR	110'000		110'000	100'837.97	0.01
0.625	GRAND DUCHY OF LUXEMBOUR 0.625%/17-01.02.2027	EUR	13'000		13'000	11'571.97	0.00
2.250	GRAND DUCHY OF LUXEMBOUR 2.25%/13-19.03.2028	EUR	11'000		11'000	10'240.61	0.00
4.875	HEIDELBERG MATERIALS FIN 4.875%/23-21.11.2033	EUR		100'000	100'000	100'650.06	0.01
2.500	HEIDELBERGCEMENT FIN LUX 2.5%/20-09.10.2024	EUR	10'000		10'000		
0.318	HIGHLAND HOLDINGS SARL 0.318%/21-15.12.2026	EUR	100'000		100'000	87'066.47	0.00
0.934	HIGHLAND HOLDINGS SARL 0.934%/21-15.12.2031	EUR	100'000		100'000	77'824.30	0.00
0.125	HOLCIM FINANCE LUX SA 0.125%/21-19.07.2027	EUR	100'000		100'000	85'158.77	0.00
0.500	HOLCIM FINANCE LUX SA 0.5%/21-03.09.2030	EUR	100'000		100'000	77'316.40	0.00
4.500	INGERSOLL-RAND LUX FINAN 4.5%/19-21.03.2049	USD	40'000		40'000	31'178.83	0.00
2.500	JOHN DEERE BANK SA 2.5%/22-14.09.2026	EUR	100'000		100'000	93'262.23	0.01
5.125	JOHN DEERE BANK SA S. -15- 5.125%/23-18.10.2028	GBP		100'000	100'000	113'022.52	0.01
1.850	JOHN DEERE CASH MANAGEME 1.85%/20-02.04.2028	EUR	100'000		100'000	90'845.67	0.00
-	LUXEMBOURG GOVERNMENT 0%/20-28.04.2030	EUR	102'000		102'000	81'838.86	0.00
-	MEDTRONIC GLOBAL HLDINGS 0%/20-15.10.2025	EUR	100'000		100'000	89'849.89	0.00
1.625	MEDTRONIC GLOBAL HLDINGS 1.625%/19-07.03.2031	EUR	200'000		200'000	169'183.58	0.01
1.750	MEDTRONIC GLOBAL HLDINGS 1.75%/19-02.07.2049	EUR	200'000	100'000	100'000	64'611.38	0.00
3.000	MEDTRONIC GLOBAL HLDINGS 3%/22-15.10.2028	EUR	100'000		100'000	93'622.43	0.01
3.125	MEDTRONIC GLOBAL HLDINGS 3.125%/22-15.10.2031	EUR	100'000		100'000	93'052.59	0.01
3.375	MEDTRONIC GLOBAL HLDINGS 3.375%/22-15.10.2034	EUR	100'000		100'000	93'407.07	0.01
4.500	MEDTRONIC GLOBAL HLDINGS 4.5%/23-30.03.2033	USD		200'000	200'000	169'566.25	0.01
4.250	MEDTRONIC GLOBAL HOLDINGS S.C.A. 4.25%/23-30.03.2028	USD		200'000	200'000	172'304.27	0.01
-	NESTLE FINANCE INTL LTD 0%/20-03.03.2033	EUR	20'000		20'000	14'363.44	0.00
-	NESTLE FINANCE INTL LTD 0%/20-03.12.2025	EUR	20'000		20'000	17'973.79	0.00
-	NESTLE FINANCE INTL LTD 0%/20-12.11.2024	EUR	10'000	10'000			
-	NESTLE FINANCE INTL LTD 0%/21-14.06.2026	EUR	100'000		100'000	88'499.63	0.00
0.125	NESTLE FINANCE INTL LTD 0.125%/20-12.11.2027	EUR	10'000		10'000	8'563.62	0.00
0.375	NESTLE FINANCE INTL LTD 0.375%/20-03.12.2040	EUR	20'000		20'000	12'028.84	0.00
0.375	NESTLE FINANCE INTL LTD 0.375%/20-12.05.2032	EUR	8'000		8'000	6'130.73	0.00
0.875	NESTLE FINANCE INTL LTD 0.875%/22-29.03.2027	EUR	100'000		100'000	89'143.80	0.00
1.125	NESTLE FINANCE INTL LTD 1.125%/20-01.04.2026	EUR	10'000		10'000	9'119.73	0.00
1.250	NESTLE FINANCE INTL LTD 1.25%/17-02.11.2029	EUR	80'000		80'000	68'553.15	0.00
1.500	NESTLE FINANCE INTL LTD 1.5%/20-01.04.2030	EUR	8'000		8'000	6'940.47	0.00
1.750	NESTLE FINANCE INTL LTD 1.75%/17-02.11.2037	EUR	100'000		100'000	78'683.81	0.00
3.000	NESTLE FINANCE INTL LTD 3%/22-15.03.2028	EUR	100'000		100'000	95'250.93	0.01
3.250	NESTLE FINANCE INTL LTD 3.25%/22-15.01.2031	EUR	100'000		100'000	95'673.07	0.01
3.375	NESTLE FINANCE INTL LTD 3.375%/22-15.11.2034	EUR	100'000		100'000	96'715.54	0.01
0.050	NORDBL LX COV BOND BK 0.05%/20-28.01.2025	EUR	200'000	200'000			
1.625	NOVARTIS FINANCE (reg. -S-) 1.625%/14-09.11.2026	EUR	100'000		100'000	91'974.86	0.01
-	NOVARTIS FINANCE SA 0%/20-23.09.2028	EUR	100'000		100'000	82'575.46	0.00
0.375	REPSOL EUROPE FINANCE 0.375%/21-06.07.2029	EUR	100'000		100'000	81'051.77	0.00
0.875	REPSOL EUROPE FINANCE 0.875%/21-06.07.2033	EUR		100'000	100'000	74'323.34	0.00
2.650	SCHLUMBERGER INVESTMENT 2.65%/20-26.06.2030	USD	190'000		190'000	147'031.10	0.01
3.650	SCHLUMBERGER INVESTMENT 3.65%/13-01.12.2023	USD	30'000	30'000			
4.850	SCHLUMBERGER INVESTMENT 4.85%/23-15.05.2033	USD		100'000	100'000	87'140.05	0.00

# 1078 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 SEGRO CAPITAL SARL 1.25%/22-23.03.2026	EUR	100'000			100'000	90'286.32	0.00
3.600 SES SA -144A- 3.6%/13-04.04.2023	USD	20'000		20'000			
1.250 SIMON INTERNATIONAL FINANCE (reg. -S-) 1.25%/16-13.05.2025	EUR		200'000	100'000	100'000	92'264.54	0.01
- SWISS RE FINANCE LUX (subordinated) FIX-TO-FRN -144A- FRN/19-02.04.2049	USD	200'000			200'000	170'458.92	0.01
- TYCO ELECTRONICS GROUP S 0%/21-16.02.2029	EUR	100'000			100'000	80'925.03	0.00
7.125 TYCO ELECTRONICS GROUP S 7.125%/08-01.10.2037	USD	200'000		100'000	100'000	101'080.36	0.01
2.500 TYCO ELECTRONICS GROUP SA 2.5%/22-04.02.2032	USD	100'000			100'000	74'466.93	0.00
						<b>14'355'656.36</b>	<b>0.78</b>
<b>Malaysia</b>							
4.254 MALAYSIA GOVERNMENT 4.254%/15-31.05.2035	MYR	700'000			700'000	133'642.21	0.01
4.921 MALAYSIA GOVERNMENT S. -18/0005- 4.921%/18-06.07.2048	MYR	600'000			600'000	123'680.75	0.01
3.885 MALAYSIA GOVERNMENT S. -19/0002- 3.885%/19-15.08.2029	MYR		1'800'000		1'800'000	337'993.73	0.02
3.478 MALAYSIA GOVERNMENT S. -19/0003- 3.478%/19-14.06.2024	MYR	2'000'000		2'000'000			
3.828 MALAYSIA GOVERNMENT S. -19/0004- 3.828%/19-05.07.2034	MYR	1'000'000			1'000'000	184'737.35	0.01
3.757 MALAYSIA GOVERNMENT S. -19/0005- 3.757%/19-22.05.2040	MYR	2'000'000			2'000'000	358'933.21	0.02
2.632 MALAYSIA GOVERNMENT S. -20/0002- 2.632%/20-15.04.2031	MYR	1'000'000			1'000'000	172'350.10	0.01
3.582 MALAYSIA GOVERNMENT S. -22/0001- 3.582%/22-15.07.2032	MYR	2'000'000			2'000'000	363'933.71	0.02
4.696 MALAYSIA GOVERNMENT S. -22/0002- 4.696%/22-15.10.2042	MYR	2'000'000			2'000'000	400'457.56	0.02
4.504 MALAYSIA GOVERNMENT S. -22/0003- 4.504%/22-30.04.2029	MYR	2'000'000			2'000'000	385'902.63	0.02
4.457 MALAYSIA GOVERNMENT S. -23/0001- 4.457%/23-31.03.2053	MYR		1'000'000		1'000'000	193'615.76	0.01
3.519 MALAYSIA GOVERNMENT S. -23/0002- 3.519%/23-20.04.2028	MYR		1'000'000		1'000'000	185'095.43	0.01
3.871 MALAYSIA INVESTMNT ISSUE S. -13/0001- 3.871%/13-08.08.2028	MYR	1'000'000			1'000'000	187'308.94	0.01
4.724 MALAYSIA INVESTMNT ISSUE S. -17/0006- 4.724%/17-15.06.2033	MYR	550'000			550'000	108'614.67	0.01
4.130 MALAYSIA INVESTMNT ISSUE S. -19/0001- 4.13%/19-09.07.2029	MYR	2'000'000			2'000'000	379'218.42	0.02
4.467 MALAYSIA INVESTMNT ISSUE S. -19/0002- 4.467%/19-15.09.2039	MYR	1'000'000			1'000'000	195'615.64	0.01
3.726 MALAYSIA INVESTMNT ISSUE S. -19/0003- 3.726%/19-31.03.2026	MYR	2'000'000			2'000'000	373'117.20	0.02
4.119 MALAYSIA INVESTMNT ISSUE S. -19/0006- 4.119%/19-30.11.2034	MYR		1'000'000		1'000'000	189'079.04	0.01
3.422 MALAYSIA INVESTMNT ISSUE S. -20/0001- 3.422%/20-30.09.2027	MYR	1'000'000			1'000'000	184'824.03	0.01
3.465 MALAYSIA INVESTMNT ISSUE S. -20/0002- 3.465%/20-15.10.2030	MYR	2'000'000			2'000'000	363'561.51	0.02
3.447 MALAYSIA INVESTMNT ISSUE S. -21/0001- 3.447%/21-15.07.2036	MYR	1'000'000			1'000'000	176'983.78	0.01
4.193 MALAYSIA INVESTMNT ISSUE S. -22/0001- 4.193%/22-07.10.2032	MYR	1'000'000			1'000'000	189'814.00	0.01
5.357 MALAYSIA INVESTMNT ISSUE S. -22/0002- 5.357%/22-15.05.2052	MYR	200'000			200'000	43'569.22	0.00
4.662 MALAYSIA INVESTMNT ISSUE S. -22/0003- 4.662%/22-31.03.2038	MYR	2'000'000			2'000'000	398'229.39	0.02
3.599 MALAYSIA INVESTMNT ISSUE S. -23/0001- 3.599%/23-31.07.2028	MYR		1'000'000		1'000'000	185'404.51	0.01
4.291 MALAYSIA INVESTMNT ISSUE S. -23/0002- 4.291%/23-14.08.2043	MYR		1'000'000		1'000'000	189'664.62	0.01
3.502 MALAYSIA S. 07/0003 3.502%/07-31.05.2027	MYR	2'000'000			2'000'000	371'061.50	0.02
3.844 MALAYSIA S. 13/0004 3.844%/13-15.04.2033	MYR	700'000			700'000	129'554.71	0.01
3.733 MALAYSIA S. 13/0005 3.733%/13-15.06.2028	MYR	2'000'000			2'000'000	372'792.31	0.02
1.658 RHB BANK 1.658%/21-29.06.2026	USD	200'000			200'000	161'747.82	0.01
						<b>7'040'503.75</b>	<b>0.38</b>
<b>Mexico</b>							
6.375 AMERICA MOVIL 6.375%/05-01.03.2035	USD		100'000		100'000	95'409.29	0.01
4.375 AMERICA MOVIL SAB DE CV 4.375%/19-22.04.2049	USD		200'000		200'000	151'428.27	0.01
4.700 AMERICA MOVIL SAB DE CV 4.7%/22-21.07.2032	USD		200'000		200'000	168'930.51	0.01
3.500 FOMENTO ECONOMICO MEX 3.5%/20-16.01.2050	USD	200'000		200'000			
6.625 GRUPO TELEVISIA 6.625%/10-15.01.2040	USD	100'000			100'000	90'471.50	0.00
						<b>506'239.57</b>	<b>0.03</b>
<b>Netherlands</b>							
- ABB FINANCE BV 0%/21-19.01.2030	EUR	100'000			100'000	78'183.54	0.00
3.375 ABB FINANCE BV 3.375%/23-16.01.2031	EUR	200'000		100'000	100'000	95'532.99	0.01
1.125 ABN AMRO 1.125%/17-12.01.2032	EUR	200'000			200'000	165'272.88	0.01
2.500 ABN AMRO BANK (reg. -S-) S. 117 2.5%/13-29.11.2023	EUR	20'000		20'000			
1.500 ABN AMRO BANK 1.5%/15-30.09.2030	EUR	100'000			100'000	86'672.93	0.00
0.500 ABN AMRO BANK N.V. 0.5%/21-23.09.2029	EUR	100'000			100'000	80'359.96	0.00
0.875 ABN AMRO BANK NV 0.875%/18-22.04.2025	EUR	100'000			100'000	92'339.82	0.01
1.125 ABN AMRO BANK NV 1.125%/19-23.04.2039	EUR	100'000			100'000	70'397.39	0.00
1.250 ABN AMRO BANK NV 1.25%/18-10.01.2033	EUR	100'000			100'000	81'944.64	0.00
1.250 ABN AMRO BANK NV 1.25%/20-28.05.2025	EUR		100'000		100'000	92'317.90	0.01
1.375 ABN AMRO BANK NV 1.375%/17-12.01.2037	EUR	100'000			100'000	76'910.46	0.00
3.750 ABN AMRO BANK NV 3.75%/23-20.04.2025	EUR		100'000		100'000	95'374.81	0.01
3.875 ABN AMRO BANK NV 3.875%/23-21.12.2026	EUR		100'000		100'000	96'290.55	0.01
4.250 ABN AMRO BANK NV 4.25%/22-21.02.2030	EUR	100'000			100'000	97'916.19	0.01
4.500 ABN AMRO BANK NV 4.5%/22-21.11.2034	EUR	100'000			100'000	100'235.55	0.01
5.250 ABN AMRO BANK NV 5.25%/23-26.05.2026	GBP		200'000	200'000			
- ABN AMRO BANK NV FIX-TO-FRN -144A- FRN/21-13.12.2029	USD	200'000			200'000	153'210.26	0.01
- ABN AMRO BANK NV FIX-TO-FRN FRN/21-13.03.2037	USD	200'000			200'000	139'888.49	0.01
5.125 ABN AMRO BANK NV S. -295- 5.125%/23-22.02.2028	GBP		100'000		100'000	110'868.33	0.01
0.375 ABN AMRO BANK NV S. -CBB23- 0.375%/20-14.01.2035	EUR	100'000			100'000	71'280.73	0.00
0.625 ABN AMRO BANK NV S. -CBB25- 0.625%/22-24.01.2037	EUR	100'000			100'000	69'485.47	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.750 ACHMEA BANK NV 3.75%/23-19.10.2026	EUR		100'000		100'000	96'204.79	0.01
0.250 ACHMEA BANK NV S. -1-0.25%/21-29.09.2036	EUR	100'000			100'000	66'386.64	0.00
- ACHMEA BV (subordinated) FIX-TO-FRN FRN/23-26.12.2043	EUR		200'000	100'000	100'000	102'890.33	0.01
3.625 ACHMEA BV 3.625%/22-29.11.2025	EUR	200'000		200'000			
- ADECCO INT FINANCIAL SVS (subordinated) FIX-TO-FRN FRN/21-21.03.2082	EUR	100'000			100'000	82'691.71	0.00
0.500 ADECCO INT FINANCIAL SVS 0.5%/21-21.09.2031	EUR	100'000			100'000	76'312.04	0.00
3.375 AEGON BANK 3.375%/23-28.06.2030	EUR		100'000		100'000	96'402.99	0.01
6.125 AEGON NV 6.125%/99-15.12.2031	GBP	15'000			15'000	17'501.06	0.00
6.625 AEGON s 46 6.625%/09-16.12.2039	GBP	70'000			70'000	87'915.41	0.00
2.625 ALLIANDER NV 2.625%/22-09.09.2027	EUR		100'000		100'000	93'247.94	0.01
3.250 ALLIANDER NV 3.25%/23-13.06.2028	EUR		100'000		100'000	95'238.54	0.01
4.500 ALLIANZ FINANCE II 4.5%/13-13.03.2043	GBP	100'000			100'000	106'926.41	0.01
- ALLIANZ FINANCE II B.V. 0%/21-22.11.2026	EUR	100'000			100'000	87'547.69	0.00
0.500 ALLIANZ FINANCE II B.V. 0.5%/21-22.11.2033	EUR	100'000			100'000	74'060.34	0.00
- ALLIANZ FINANCE II B.V. S. -86-0%/20-14.01.2025	EUR	200'000			200'000	184'597.69	0.01
1.875 AMERICAN MEDICAL SYST EU 1.875%/22-08.03.2034	EUR	100'000			100'000	81'045.10	0.00
1.375 ASML HOLDING NV (reg.-S-) 1.375%/16-07.07.2026	EUR	100'000			100'000	91'073.42	0.00
- ASR NEDERLAND NV (subordinated) FIX-TO-FRN FRN/22-07.12.2043	EUR	100'000			100'000	106'971.60	0.01
3.625 ASR NEDERLAND NV 3.625%/23-12.12.2028	EUR		100'000		100'000	94'763.05	0.01
0.250 BANK NEDERLANDSE GEMEENTEN (reg.-S-) 0.25%/16-07.06.2024	EUR	130'000		130'000			
2.125 BAYER CAPITAL CORP BV 2.125%/18-15.12.2029	EUR		100'000		100'000	84'471.73	0.00
- BMW FINANCE NV 0%/20-14.04.2023	EUR	10'000		10'000			
- BMW FINANCE NV 0%/21-11.01.2026	EUR	100'000			100'000	89'648.83	0.00
0.375 BMW FINANCE NV 0.375%/19-24.09.2027	EUR	10'000			10'000	8'637.37	0.00
0.375 BMW FINANCE NV 0.375%/20-14.01.2027	EUR	70'000			70'000	61'577.54	0.00
0.625 BMW FINANCE NV 0.625%/19-06.10.2023	EUR	10'000		10'000			
0.875 BMW FINANCE NV 0.875%/20-14.01.2032	EUR	20'000			20'000	16'040.93	0.00
1.000 BMW FINANCE NV 1%/18-14.11.2024	EUR	22'000		22'000			
1.000 BMW FINANCE NV 1%/22-22.05.2028	EUR	100'000			100'000	87'033.12	0.00
1.500 BMW FINANCE NV 1.5%/19-06.02.2029	EUR	100'000			100'000	87'601.05	0.00
4.125 BMW FINANCE NV 4.125%/23-04.10.2033	EUR		100'000		100'000	100'273.67	0.01
0.750 BMW INTL INVESTMENT BV 0.75%/20-08.03.2024	GBP	10'000		10'000			
1.375 BMW INTL INVESTMENT BV 1.375%/19-01.10.2024	GBP	25'000		25'000			
5.500 BMW INTL INVESTMENT BV 5.5%/23-06.06.2026	GBP		100'000		100'000	112'324.13	0.01
0.625 BNG BANK 0.625%/17-19.06.2027	EUR	100'000			100'000	88'576.82	0.00
- BNG BANK NV 0%/21-20.01.2031	EUR		200'000		200'000	155'686.71	0.01
0.010 BNG BANK NV 0.01%/20-05.10.2032	EUR	100'000			100'000	74'234.72	0.00
0.050 BNG BANK NV 0.05%/19-20.11.2029	EUR	100'000			100'000	81'040.33	0.00
0.100 BNG BANK NV 0.1%/20-15.01.2030	EUR	150'000			150'000	121'406.13	0.01
0.125 BNG BANK NV 0.125%/20-09.07.2035	EUR	150'000			150'000	103'400.61	0.01
0.125 BNG BANK NV 0.125%/21-19.04.2033	EUR	100'000			100'000	73'763.04	0.00
0.250 BNG BANK NV 0.25%/21-22.11.2036	EUR	100'000			100'000	66'930.74	0.00
0.250 BNG BANK NV 0.25%/22-12.01.2032	EUR	100'000			100'000	77'346.89	0.00
0.500 BNG BANK NV 0.5%/18-16.04.2025	EUR	100'000			100'000	92'235.96	0.01
0.500 BNG BANK NV 0.5%/21-21.12.2026	GBP	100'000			100'000	99'469.17	0.01
0.750 BNG BANK NV 0.75%/19-24.01.2029	EUR	100'000	100'000		200'000	172'006.07	0.01
0.875 BNG BANK NV 0.875%/19-17.10.2035	EUR		100'000		100'000	75'323.89	0.00
1.875 BNG BANK NV 1.875%/22-13.07.2032	EUR	100'000			100'000	87'713.49	0.00
0.875 BNG BANK NV -144A- 0.875%/21-18.05.2026	USD	200'000			200'000	161'999.40	0.01
3.500 BNG BANK NV -144A- 3.5%/23-19.05.2028	USD		200'000		200'000	169'295.11	0.01
5.250 BNG BANK NV -144A- 5.25%/23-26.10.2026	USD		200'000		200'000	178'814.84	0.01
2.450 BNG BANK NV 2.45%/22-21.07.2032	AUD	200'000			200'000	95'224.63	0.01
2.750 BNG BANK NV 2.75%/22-04.10.2027	EUR		200'000	100'000	100'000	94'825.94	0.01
3.000 BNG BANK NV 3%/23-11.01.2033	EUR		100'000		100'000	95'229.97	0.01
3.250 BNG BANK NV 3.25%/23-29.08.2033	EUR		200'000	100'000	100'000	97'382.57	0.01
3.500 BNG BANK NV 3.5%/23-27.09.2038	EUR		100'000		100'000	98'038.16	0.01
1.125 BNG BANK NV S. -1177- 1.125%/14-04.09.2024	EUR	100'000		100'000			
2.375 BNG BANK NV S. -1241- -144A- 2.375%/16-16.03.2026	USD	20'000			20'000	16'803.75	0.00
0.875 BNG BANK NV S. -1265- 0.875%/16-24.10.2036	EUR	100'000			100'000	73'152.23	0.00
- BNG BANK NV S. -1551- 0%/21-31.08.2028	EUR	100'000			100'000	83'749.43	0.00
0.500 BRENNTAG FINANCE BV 0.5%/21-06.10.2029	EUR	100'000			100'000	80'657.27	0.00
3.850 CNH INDUSTRIAL NV 3.85%/17-15.11.2027	USD		100'000		100'000	84'489.95	0.00
3.000 COMPASS GROUP FINANCE NV 3%/22-08.03.2030	EUR	100'000			100'000	93'254.61	0.01
1.125 CONTI-GUMMI FINANCE B.V. 1.125%/20-25.09.2024	EUR	7'000		7'000			
2.125 CONTI-GUMMI FINANCE B.V. 2.125%/20-27.11.2023	EUR	10'000		10'000			
1.250 COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	EUR	10'000			10'000	9'127.07	0.00
- COOPERATIEVE RABOBANK U.A. FIX-TO-FRN FRN/21-15.12.2027	USD	250'000			250'000	199'707.08	0.01
- COOPERATIEVE RABOBANK UA (subordinated) FIX-TO-FRN FRN/22-30.11.2032	EUR	100'000			100'000	93'809.19	0.01
0.125 COOPERATIEVE RABOBANK UA 0.125%/21-01.12.2031	EUR	100'000			100'000	76'327.29	0.00

1080 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 COOPERATIEVE RABOBANK UA 0.625%/21-25.02.2033	EUR	100'000			100'000	74'080.35	0.00
0.750 COOPERATIEVE RABOBANK UA 0.75%/22-02.03.2032	EUR	200'000			200'000	159'768.93	0.01
3.296 COOPERATIEVE RABOBANK UA 3.296%/23-22.11.2028	EUR		200'000		200'000	193'067.07	0.01
3.913 COOPERATIEVE RABOBANK UA 3.913%/23-03.11.2026	EUR		100'000		100'000	96'254.33	0.01
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/20-24.06.2026	USD	250'000	250'000		500'000	415'974.94	0.02
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/21-24.02.2027	USD		250'000		250'000	201'742.43	0.01
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/22-06.04.2028	USD	250'000			250'000	208'532.99	0.01
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/21-01.12.2027	EUR	100'000			100'000	87'184.63	0.00
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/23-25.04.2029	EUR		200'000		200'000	193'493.97	0.01
0.625 COOPERATIEVE RABOBANK UA S. -9CB- 0.625%/18-26.04.2026	EUR		200'000	100'000	100'000	90'208.18	0.00
1.875 CRH FINANCE 1.875%/15-09.01.2024	EUR	100'000		100'000			
0.850 DAIMLER 0.85%/17-28.02.2025	EUR	100'000			100'000	92'758.14	0.01
- DAIMLER AG 0%/19-08.02.2024	EUR	200'000		200'000			
0.375 DAIMLER AG 0.375%/19-08.11.2026	EUR	20'000			20'000	17'656.86	0.00
2.000 DAIMLER INTL	EUR	6'000			6'000	5'546.22	0.00
0.625 DAIMLER INTL FINANCE BV 0.625%/19-06.05.2027	EUR	10'000			10'000	8'768.59	0.00
0.875 DAIMLER INTL FINANCE BV 0.875%/18-09.04.2024	EUR	50'000		50'000			
1.500 DAIMLER INTL FINANCE BV 1.5%/18-09.02.2027	EUR	50'000			50'000	45'299.91	0.00
2.625 DAIMLER INTL S. -88- 2.625%/20-07.04.2025	EUR	110'000			110'000	103'665.99	0.01
3.875 DAIMLER TRUCK INTERNATIONAL FINANCE B.V. 3.875%/23-17.05.2026	EUR		200'000		200'000	191'971.23	0.01
0.250 DE VOLKSBANK NV 0.25%/21-22.06.2026	EUR	100'000			100'000	87'651.55	0.00
0.375 DE VOLKSBANK NV 0.375%/21-03.03.2028	EUR	100'000			100'000	82'409.65	0.00
4.875 DE VOLKSBANK NV 4.875%/23-07.03.2030	EUR		100'000		100'000	98'768.09	0.01
1.500 DEUTSCHE ANNINGTON FINANCE 1.5%/15-31.03.2025	EUR	100'000		50'000	50'000	46'411.95	0.00
2.000 DEUTSCHE TELEKOM INT FIN 2%/18-01.12.2029	EUR	100'000			100'000	89'250.52	0.00
2.250 DEUTSCHE TELEKOM INT FIN 2.25%/17-13.04.2029	GBP	10'000			10'000	9'961.17	0.00
7.625 DEUTSCHE TELEKOM INT FIN S. -BP- 7.625%/00-15.06.2030	GBP	5'000			5'000	6'410.38	0.00
3.250 DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 3.25%/13-17.01.2028	EUR	50'000			50'000	47'928.96	0.00
8.875 DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 8.875%/08-27.11.2028	GBP	15'000			15'000	19'524.20	0.00
1.500 DEUTSCHE TELEKOM INTERNATIONAL FINANCE 1.5%/16-03.04.2028	EUR	100'000			100'000	88'783.60	0.00
7.500 DEUTSCHE TELEKOM INTERNATIONAL FINANCE 7.5%/03-24.01.2033	EUR	37'000			37'000	45'628.94	0.00
8.750 DEUTSCHE TELEKOM INTERNATIONAL FINANCE STEP UP 8.75%/00-15.06.2030	USD	260'000			260'000	269'988.28	0.01
1.500 DIAGEO CAPITAL BV 1.5%/22-08.06.2029	EUR	100'000			100'000	87'021.69	0.00
1.875 DIAGEO CAPITAL BV 1.875%/22-08.06.2034	EUR	100'000			100'000	81'896.04	0.00
1.375 DSV FINANCE BV 1.375%/22-16.03.2030	EUR	100'000			100'000	84'457.43	0.00
0.500 DSV PANALPINA FINANCE BV 0.5%/21-03.03.2031	EUR	100'000			100'000	77'555.58	0.00
0.875 DSV PANALPINA FINANCE BV 0.875%/21-17.09.2036	EUR	100'000			100'000	68'560.20	0.00
5.875 E.ON INTERNATIONAL FINANCE 5.875%/07-30.10.2037	GBP	50'000			50'000	56'820.91	0.00
6.375 E.ON INTERNATIONAL FINANCE 6.375%/02-07.06.2032	GBP	15'000			15'000	17'836.38	0.00
6.125 E.ON INTERNATIONAL FINANCE BV (reg. -S-) S. 11095 6.125%/09-06.07.2039	GBP	50'000			50'000	58'150.29	0.00
1.625 E.ON INTERNATIONAL FINANCE BV 1.625%/18-30.05.2026	EUR		150'000		150'000	137'866.52	0.01
1.875 EASYJET FINCO BV 1.875%/21-03.03.2028	EUR	100'000			100'000	88'601.59	0.00
2.000 EDP FINANCE 2%/15-22.04.2025	EUR	100'000			100'000	93'621.47	0.01
1.710 EDP FINANCE BV 1.71%/20-24.01.2028	USD	200'000			200'000	154'902.80	0.01
1.875 EDP FINANCE BV 1.875%/22-21.09.2029	EUR	100'000			100'000	87'288.50	0.00
3.625 EDP FINANCE BV -144A- 3.625%/17-15.07.2024	USD	200'000		200'000			
2.500 ENBW INTERNATIONAL FINANCE 2.5%/14-04.06.2026	EUR	200'000		200'000			
4.875 ENBW INTERNATIONAL FINANCE 4.875%/04-16.01.2025	EUR	200'000		200'000			
3.850 ENBW INTERNATIONAL FINANCE BV 3.85%/23-23.05.2030	EUR		200'000		200'000	193'253.84	0.01
0.125 ENBW INTL FINANCE BV 0.125%/21-01.03.2028	EUR	50'000		50'000			
0.250 ENBW INTL FINANCE BV 0.25%/20-19.10.2030	EUR	20'000		20'000			
0.500 ENBW INTL FINANCE BV 0.5%/21-01.03.2033	EUR	50'000		50'000			
0.625 ENBW INTL FINANCE BV 0.625%/20-17.04.2025	EUR	20'000		20'000			
3.625 ENBW INTL FINANCE BV 3.625%/22-22.11.2026	EUR	100'000		100'000			
4.000 ENBW INTL FINANCE BV 4%/23-24.01.2035	EUR	200'000		200'000			
4.049 ENBW INTL FINANCE BV 4.049%/22-22.11.2029	EUR	100'000	100'000	100'000	100'000	98'130.59	0.01
4.300 ENBW INTL FINANCE BV 4.3%/23-23.05.2034	EUR		200'000		200'000	197'000.64	0.01
5.750 ENEL FINANCE INTERNATIONAL 5.75%/09-14.09.2040	GBP	50'000			50'000	56'336.94	0.00
- ENEL FINANCE INTL NV 0%/21-17.06.2027	EUR	100'000			100'000	84'912.92	0.00
- ENEL FINANCE INTL NV 0%/21-28.05.2026	EUR	100'000			100'000	87'840.23	0.00
0.250 ENEL FINANCE INTL NV 0.25%/22-17.11.2025	EUR		100'000		100'000	89'805.11	0.00
1.125 ENEL FINANCE INTL NV 1.125%/19-17.10.2034	EUR	100'000			100'000	73'364.72	0.00
1.375 ENEL FINANCE INTL NV -144A- 1.375%/21-12.07.2026	USD	200'000			200'000	160'473.75	0.01
1.875 ENEL FINANCE INTL NV -144A- 1.875%/21-12.07.2028	USD	200'000			200'000	152'711.75	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.625 ENEL FINANCE INTL NV -144A- 3.625%/17-25.05.2027	USD		200'000		200'000	167'252.33	0.01
4.625 ENEL FINANCE INTL NV -144A- 4.625%/22-15.06.2027	USD	200'000			200'000	172'637.58	0.01
6.800 ENEL FINANCE INTL NV -144A- 6.8%/07-15.09.2037	USD	100'000			100'000	94'408.20	0.01
6.800 ENEL FINANCE INTL NV -144A- 6.8%/22-14.10.2025	USD	200'000		200'000			
2.875 ENEL FINANCE INTL NV 2.875%/22-11.04.2029	GBP	100'000			100'000	99'773.25	0.01
3.000 ESSITY CAPITAL B.V. 3%/22-21.09.2026	EUR	100'000			100'000	93'888.28	0.01
0.250 ESSITY CAPITAL BV 0.25%/21-15.09.2029	EUR	100'000			100'000	82'367.72	0.00
0.125 EURONEXT NV 0.125%/21-17.05.2026	EUR	100'000			100'000	88'197.57	0.00
0.875 EXOR NV 0.875%/21-19.01.2031	EUR	100'000			100'000	79'567.15	0.00
3.000 GSK CAPITAL BV 3%/22-28.11.2027	EUR	200'000		200'000			
3.125 GSK CAPITAL BV 3.125%/22-28.11.2032	EUR	200'000		100'000	100'000	92'897.27	0.01
0.250 H&M FINANCE BV 0.25%/21-25.08.2029	EUR	100'000			100'000	78'467.50	0.00
1.000 HEINEKEN 1%/16-04.05.2026	EUR	200'000		100'000	100'000	90'401.62	0.00
1.250 HEINEKEN NV 1.25%/18-17.03.2027	EUR	100'000			100'000	89'422.04	0.00
1.750 HEINEKEN NV 1.75%/18-17.03.2031	EUR	100'000			100'000	84'971.05	0.00
1.750 HEINEKEN NV 1.75%/20-07.05.2040	EUR	100'000			100'000	74'220.43	0.00
2.750 HEINEKEN NV -144A- 2.75%/12-01.04.2023	USD	20'000		20'000			
3.500 HEINEKEN NV -144A- 3.5%/17-29.01.2028	USD	10'000			10'000	8'406.23	0.00
2.250 HOLCIM STERLING FINANCE 2.25%/21-04.04.2034	GBP	100'000			100'000	85'053.70	0.00
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	200'000			200'000	188'453.13	0.01
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	87'126.51	0.00
6.750 IBERDROLA USA 6.75%/06-15.07.2036	USD	30'000			30'000	29'578.72	0.00
2.125 IMCD NV 2.125%/22-31.03.2027	EUR	200'000		100'000	100'000	89'900.40	0.00
1.750 IMPERIAL BRANDS FIN NETH 1.75%/21-18.03.2033	EUR	100'000		100'000			
5.250 IMPERIAL BRANDS FIN NETH 5.25%/23-15.02.2031	EUR	100'000			100'000	99'880.12	0.01
0.125 ING BANK NV 0.125%/21-08.12.2031	EUR	100'000			100'000	76'212.94	0.00
0.750 ING BANK NV 0.75%/19-18.02.2029	EUR	100'000			100'000	85'290.27	0.00
2.750 ING BANK NV 2.75%/22-21.11.2025	EUR	100'000			100'000	94'341.86	0.01
4.125 ING BANK NV 4.125%/23-02.10.2026	EUR		100'000		100'000	96'518.29	0.01
2.125 ING GROEP NV 2.125%/19-10.01.2026	EUR	100'000			100'000	92'542.79	0.01
2.500 ING GROEP NV 2.5%/18-15.11.2030	EUR	100'000			100'000	88'995.14	0.00
3.000 ING GROEP NV 3%/19-18.02.2026	GBP	100'000		100'000			
- ING GROEP NV FIX-TO-FRN FRN/21-01.04.2027	USD	200'000			200'000	162'992.06	0.01
- ING GROEP NV FIX-TO-FRN FRN/21-07.12.2028	GBP	100'000			100'000	95'584.06	0.01
- ING GROEP NV FIX-TO-FRN FRN/21-29.11.2025	EUR	100'000			100'000	92'644.75	0.01
- ING GROEP NV FIX-TO-FRN FRN/21-29.11.2030	EUR	100'000			100'000	80'503.85	0.00
- ING GROEP NV FIX-TO-FRN FRN/22-14.11.2027	EUR	100'000			100'000	97'662.72	0.01
- ING GROEP NV FIX-TO-FRN FRN/22-14.11.2033	EUR	100'000			100'000	103'975.68	0.01
- ING GROEP NV FIX-TO-FRN FRN/22-16.02.2031	EUR	100'000			100'000	84'408.83	0.00
- ING GROEP (subordinated) FIX-TO-FRN 17-26.09.2029	EUR	200'000		100'000	100'000	93'837.78	0.01
3.950 ING GROUP 3.95%/17-29.03.2027	USD	200'000			200'000	169'560.81	0.01
6.250 INNOGY FINANCE 6.25%/02-03.06.2030	GBP	5'000			5'000	5'889.32	0.00
1.000 INNOGY FINANCE S. -DIP- (reg. -S-) 1%/17-13.04.2025	EUR	100'000		100'000			
- JDE PEET'S NV 0%/21-16.01.2026	EUR	100'000			100'000	88'676.87	0.00
0.244 JDE PEET'S NV 0.244%/21-16.01.2025	EUR	100'000			100'000	92'223.57	0.01
0.625 JDE PEET'S NV 0.625%/21-09.02.2028	EUR	100'000			100'000	84'378.34	0.00
0.800 JDE PEET'S NV -144A- 0.8%/21-24.09.2024	USD	150'000		150'000			
4.500 JDE PEET'S NV 4.5%/23-23.01.2034	EUR		200'000		200'000	195'190.13	0.01
0.625 KONINKLIJKE DSM NV 0.625%/20-23.06.2032	EUR	100'000			100'000	77'233.50	0.00
5.750 KONINKLIJKE KPN 5.75%/09-17.09.2029	GBP	50'000			50'000	57'394.54	0.00
0.875 KONINKLIJKE KPN NV 0.875%/21-15.11.2033	EUR	100'000			100'000	74'145.15	0.00
3.875 KONINKLIJKE KPN NV 3.875%/23-03.07.2031	EUR		200'000	100'000	100'000	96'664.08	0.01
0.250 LEASEPLAN CORPORATION NV 0.25%/21-07.09.2026	EUR	100'000			100'000	87'178.92	0.00
0.250 LEASEPLAN CORPORATION NV 0.25%/21-23.02.2026	EUR	100'000			100'000	88'575.87	0.00
- LSEG NETHERLANDS BV 0%/21-06.04.2025	EUR	100'000		100'000			
0.250 LSEG NETHERLANDS BV 0.25%/21-06.04.2028	EUR	100'000			100'000	84'195.39	0.00
4.125 LSEG NETHERLANDS BV 4.125%/23-29.09.2026	EUR		100'000		100'000	96'536.39	0.01
4.875 LYB INTERNATIONAL FINANCE 4.875%/14-15.03.2044	USD	10'000	90'000		100'000	77'227.89	0.00
4.625 LYONDELLBASELL 4.625%/15-26.02.2055	USD	40'000			40'000	28'925.47	0.00
5.750 LYONDELLBASELL 5.75% 12-15.04.2024	USD	200'000		200'000			
1.625 MERCEDES-BENZ GROUP AG 1.625%/20-22.08.2023	EUR	10'000		10'000			
3.400 MERCEDES-BENZ INT FINCE 3.4%/23-13.04.2025	EUR		100'000		100'000	94'958.39	0.01
5.625 MERCEDES-BENZ INT FINCE 5.625%/23-17.08.2026	GBP		100'000		100'000	112'719.55	0.01
0.250 MONDELEZ INTL HLDINGS NE 0.25%/21-09.09.2029	EUR	100'000			100'000	80'399.98	0.00
0.875 MONDELEZ INTL HLDINGS NE 0.875%/19-01.10.2031	EUR		100'000		100'000	78'401.75	0.00
0.750 MONDELEZ INTL HLDINGS NE -144A- 0.75%/21-24.09.2024	USD	200'000		200'000			
1.500 NATURGY FINANCE 1.5%/18-29.01.2028	EUR		100'000		100'000	88'414.83	0.00
1.250 NATURGY FINANCE BV 1.25%/20-15.01.2026	EUR	100'000			100'000	91'030.54	0.00
2.750 NEDER FINANCIERINGS-MAAT S. -2104711- 2.75%/19-20.02.2024	USD	200'000		200'000			
0.875 NEDER FINANCIERINGS-MAAT S. -2285265- 0.875%/21-15.06.2026	USD	200'000			200'000	161'289.85	0.01
0.750 NEDER WATERSCHAPS BANK 0.75%/16-04.10.2041	EUR	100'000			100'000	63'109.61	0.00

1082 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	NEDER WATERSCHAPS BANK 0%/19-16.11.2026	EUR	100'000		100'000	87'991.74	0.00	
-	NEDER WATERSCHAPS BANK 0%/21-08.09.2031	EUR	100'000		100'000	76'823.75	0.00	
0.375	NEDER WATERSCHAPS BANK 0.375%/21-28.09.2046	EUR	100'000		100'000	52'149.36	0.00	
0.500	NEDER WATERSCHAPS BANK 0.5%/21-26.04.2051	EUR	100'000		100'000	48'837.08	0.00	
0.875	NEDER WATERSCHAPS BANK 0.875%/21-30.09.2026	GBP	100'000		100'000	101'244.65	0.01	
2.250	NEDER WATERSCHAPS BANK 2.25%/22-04.09.2025	AUD	100'000		100'000	55'494.00	0.00	
2.750	NEDER WATERSCHAPS BANK 2.75%/23-17.12.2029	EUR	200'000	100'000	100'000	94'421.91	0.01	
3.000	NEDER WATERSCHAPS BANK 3%/23-20.04.2033	EUR		100'000	100'000	95'728.34	0.01	
4.500	NEDER WATERSCHAPS BANK 4.5%/23-18.06.2025	GBP		200'000	100'000	110'588.75	0.01	
5.200	NEDER WATERSCHAPS BANK 5.2%/05-31.03.2025	CAD	20'000	20'000				
2.000	NEDER WATERSCHAPS BANK S. -1598- 2%/22-16.12.2024	GBP	100'000	100'000				
2.750	NEDER WATERSCHAPS BANK S. -1621- 2.75%/22-09.11.2027	EUR	200'000	100'000		94'564.84	0.01	
0.750	NEDERLANDSE GASUNIE N.V. 0.75%/21-13.10.2036	EUR	100'000		100'000	68'239.07	0.00	
3.375	NEDERLANDSE GASUNIE N.V. 3.375%/22-11.07.2034	EUR	100'000		100'000	94'209.41	0.01	
3.875	NEDERLANDSE GASUNIE N.V. 3.875%/23-22.05.2033	EUR		200'000	200'000	195'517.93	0.01	
3.000	NEDERLANDSE WATERSCHAPS BANK (reg. -S-) S. 1230 3%/11-16.11.2023	EUR	100'000	100'000				
0.500	NETHERLANDS 0.5%/16-15.07.2026	EUR	713'000		713'000	643'714.30	0.04	
-	NETHERLANDS -144A- 0%/17-15.01.2024	EUR	454'000	454'000				
-	NETHERLANDS -144A- 0%/20-15.01.2027	EUR	586'000		586'000	516'994.08	0.03	
-	NETHERLANDS -144A- 0%/20-15.07.2030	EUR	680'000	150'000	530'000	428'635.00	0.02	
0.250	NETHERLANDS -144A- 0.25%/15-15.07.2025	EUR	660'000	450'000	350'000	760'000	696'488.71	0.04
0.250	NETHERLANDS -144A- 0.25%/19-15.07.2029	EUR	340'000	300'000	150'000	490'000	412'590.07	0.02
0.500	NETHERLANDS -144A- 0.5%/19-15.01.2040	EUR	570'000	100'000	670'000	452'253.87	0.02	
0.750	NETHERLANDS -144A- 0.75%/17-15.07.2027	EUR	550'000	200'000	150'000	600'000	536'789.53	0.03
0.750	NETHERLANDS -144A- 0.75%/18-15.07.2028	EUR	650'000	300'000	150'000	800'000	703'796.69	0.04
2.000	NETHERLANDS 2%/14-15.07.2024	EUR	544'955	544'955				
2.500	NETHERLANDS 2.5%/12-15.01.2033	EUR	530'000		530'000	499'880.57	0.03	
2.750	NETHERLANDS 2.75%/14-15.01.2047	EUR	790'000		790'000	750'803.63	0.04	
3.750	NETHERLANDS 3.75%/10-15.01.2042	EUR	640'000	220'000	150'000	710'000	765'249.12	0.04
4.000	NETHERLANDS 4%/05-15.01.2037	EUR	610'000		610'000	656'613.09	0.04	
5.500	NETHERLANDS 5.5%/98-15.01.2028	EUR	550'000		550'000	577'463.59	0.03	
-	NETHERLANDS GOVERNMENT 0%/21-15.01.2029	EUR	450'000		450'000	377'987.32	0.02	
-	NETHERLANDS GOVERNMENT 0%/22-15.01.2026	EUR	500'000	150'000	650'000	586'322.23	0.03	
-	NETHERLANDS GOVERNMENT -144A- 0%/20-15.01.2052	EUR	398'000	102'000	500'000	228'748.41	0.01	
-	NETHERLANDS GOVERNMENT -144A- 0%/21-15.01.2038	EUR	200'000	200'000	400'000	259'367.95	0.01	
-	NETHERLANDS GOVERNMENT -144A- 0%/21-15.07.2031	EUR	610'000		610'000	480'494.39	0.03	
0.500	NETHERLANDS GOVERNMENT -144A- 0.5%/22-15.07.2032	EUR	610'000	150'000	150'000	610'000	488'882.11	0.03
2.000	NETHERLANDS GOVERNMENT -144A- 2%/22-15.01.2054	EUR	300'000		300'000	243'249.64	0.01	
2.500	NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.01.2030	EUR		400'000	150'000	250'000	236'457.37	0.01
2.500	NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.07.2033	EUR		400'000	400'000	375'412.11	0.02	
3.250	NETHERLANDS GOVERNMENT -144A- 3.25%/23-15.01.2044	EUR		250'000	250'000	254'221.81	0.01	
0.125	NIBC BANK NV 0.125%/21-25.11.2030	EUR	100'000		100'000	78'097.78	0.00	
0.875	NIBC BANK NV 0.875%/22-24.06.2027	EUR	200'000		200'000	173'359.19	0.01	
1.000	NIBC BANK NV 1%/18-11.09.2028	EUR	100'000		100'000	86'644.34	0.00	
0.375	NN BANK NV NETHERLANDS 0.375%/21-04.03.2041	EUR	100'000		100'000	59'358.05	0.00	
-	NN GROUP (subordinated) FIX-TO-FRN 4.625%/17-13.01.2048	EUR	100'000	100'000				
-	NN GROUP NV (subordinated) FIX-TO-FRN FRN/22-01.03.2043	EUR	100'000		100'000	96'708.87	0.01	
0.875	NN GROUP NV 0.875%/21-23.11.2031	EUR	100'000		100'000	80'172.24	0.00	
-	NOVO NORDISK FINANCE NL 0%/21-04.06.2024	EUR	100'000	100'000				
0.750	NOVO NORDISK FINANCE NL 0.75%/22-31.03.2025	EUR	200'000	100'000	100'000	92'330.29	0.01	
1.125	NOVO NORDISK FINANCE NL 1.125%/22-30.09.2027	EUR	100'000		100'000	88'799.80	0.00	
1.375	NOVO NORDISK FINANCE NL 1.375%/22-31.03.2030	EUR	100'000		100'000	86'677.69	0.00	
2.650	NXP BV/NXP FDG/NXP USA 2.65%/22-15.02.2032	USD	100'000		100'000	72'290.00	0.00	
3.125	NXP BV/NXP FDG/NXP USA 3.125%/22-15.02.2042	USD	200'000	100'000	100'000	62'585.36	0.00	
3.875	NXP BV/NXP FDG/NXP USA 3.875%/22-18.06.2026	USD	200'000	100'000	100'000	85'210.27	0.00	
-	PACCAR FINANCIAL EUROPE 0%/21-01.03.2026	EUR	100'000		100'000	88'701.65	0.00	
2.375	PACCAR FINANCIAL EUROPE 2.375%/22-15.03.2025	GBP	100'000	100'000				
3.250	PACCAR FINANCIAL EUROPE 3.25%/22-29.11.2025	EUR	100'000		100'000	94'813.55	0.01	
3.257	PROSUS N.V. 3.257%/22-19.01.2027	USD	200'000		200'000	162'390.31	0.01	
1.288	PROSUS NV 1.288%/21-13.07.2029	EUR	100'000	100'000				
1.539	PROSUS NV 1.539%/20-03.08.2028	EUR	100'000		100'000	83'639.84	0.00	
2.031	PROSUS NV 2.031%/20-03.08.2032	EUR	100'000	100'000				
4.027	PROSUS NV 4.027%/20-03.08.2050	USD	200'000		200'000	111'878.63	0.01	
4.125	RABOBANK (reg. -S-) S. 2256A 4.125%/10-14.07.2025	EUR	100'000		100'000	95'977.04	0.01	
4.625	RABOBANK NEDERLAND (subordinated) (reg. -S-) 4.625%/14-23.05.2029	GBP	100'000		100'000	105'316.89	0.01	
1.375	RABOBANK NEDERLAND 1.375%/15-03.02.2027	EUR	10'000		10'000	9'012.62	0.00	
2.375	RABOBANK NEDERLAND 2.375%/13-22.05.2023	EUR	30'000	30'000				
3.375	RABOBANK NEDERLAND NEW YORK BRANCH 3.375%/15-21.05.2025	USD	300'000		300'000	258'691.02	0.01	
5.250	RABOBANK NEDERLAND U.A.S. -2421A- 5.25%/11-23.05.2041	GBP	5'000		5'000	5'861.31	0.00	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.250 RABOBANK T. 57 5.25%/11-24.05.2041	USD	60'000			60'000	53'380.57	0.00
2.500 REN FINANCE (reg.-S-) S. -2- 2.5%15-12.02.2025	EUR	200'000	100'000	300'000			
0.125 REPSOL INTL FINANCE 0.125%/20-05.10.2024	EUR	100'000		100'000			
2.625 REPSOL INTL FINANCE 2.625%/20-15.04.2030	EUR		100'000		100'000	91'326.89	0.00
2.000 REPSOL INTL FINANCE S. -21- 2%/20-15.12.2025	EUR	100'000			100'000	92'629.50	0.01
3.586 ROCHE FINANCE EUROPE BV 3.586%/23-04.12.2036	EUR		200'000		200'000	194'479.27	0.01
- ROYAL SCHIPHOL GROUP NV 0%/21-22.04.2025	EUR	100'000		100'000			
4.500 SABIC CAPITAL II BV 4.5%/18-10.10.2028	USD	200'000			200'000	172'179.32	0.01
0.750 SAGAX EURO MTN 0.75%/21-26.01.2028	EUR	100'000		100'000			
1.000 SAGAX EURO MTN 1%/21-17.05.2029	EUR	100'000			100'000	81'572.05	0.00
4.375 SARTORIUS FINANCE BV 4.375%/23-14.09.2029	EUR		100'000		100'000	97'796.13	0.01
4.875 SARTORIUS FINANCE BV 4.875%/23-14.09.2035	EUR		100'000		100'000	100'515.70	0.01
0.500 SHELL INTERNATIONAL FIN 0.5%/19-08.11.2031	EUR	100'000			100'000	76'827.56	0.00
1.125 SHELL INTERNATIONAL FIN 1.125%/20-07.04.2024	EUR	100'000		100'000			
1.500 SHELL INTERNATIONAL FIN 1.5%/20-07.04.2028	EUR	100'000			100'000	88'483.44	0.00
2.750 SHELL INTERNATIONAL FIN 2.75%/20-06.04.2030	USD	100'000			100'000	78'384.01	0.00
3.250 SHELL INTERNATIONAL FIN 3.25%/20-06.04.2050	USD	200'000			200'000	125'174.27	0.01
3.875 SHELL INTERNATIONAL FIN 3.875%/18-13.11.2028	USD	100'000			100'000	84'964.63	0.00
0.125 SHELL INTERNATIONAL FIN S. -26- 0.125%/19-08.11.2027	EUR	100'000			100'000	84'896.72	0.00
0.750 SHELL INTERNATIONAL FINANCE 0.75%/16-12.05.2024	EUR	180'000		180'000			
3.250 SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	USD	200'000			200'000	172'235.42	0.01
4.125 SHELL INTERNATIONAL FINANCE 4.125%/15-11.05.2035	USD	200'000			200'000	162'773.72	0.01
4.375 SHELL INTERNATIONAL FINANCE 4.375%/15-11.05.2045	USD	100'000			100'000	76'928.11	0.00
6.375 SHELL INTERNATIONAL FINANCE 6.375%/08-15.12.2038	USD	100'000			100'000	97'878.12	0.01
4.000 SIEMENS ENERGY FINAN BV 4%/23-05.04.2026	EUR		100'000		100'000	94'156.05	0.01
2.750 SIEMENS FINANCIERINGSMATTSCHAPPIJ (reg.-S-) 2.75%/12-10.09.2025	GBP	100'000			100'000	107'887.66	0.01
- SIEMENS FINANCIERINGSMAT 0%/19-05.09.2024	EUR	10'000		10'000			
0.900 SIEMENS FINANCIERINGSMAT 0.9%/19-28.02.2028	EUR	100'000		50'000	50'000	43'683.79	0.00
1.250 SIEMENS FINANCIERINGSMAT 1.25%/19-28.02.2031	EUR	100'000			100'000	83'559.80	0.00
1.750 SIEMENS FINANCIERINGSMAT 1.75%/19-28.02.2039	EUR	100'000			100'000	75'642.15	0.00
1.200 SIEMENS FINANCIERINGSMAT -144A- 1.2%/21-11.03.2026	USD	250'000			250'000	203'883.77	0.01
2.875 SIEMENS FINANCIERINGSMAT -144A- 2.875%/21-11.03.2041	USD	250'000			250'000	164'725.26	0.01
2.250 SIEMENS FINANCIERINGSMAT 2.25%/22-10.03.2025	EUR	100'000			100'000	93'976.90	0.01
2.500 SIEMENS FINANCIERINGSMAT 2.5%/22-08.09.2027	EUR	100'000			100'000	92'973.50	0.01
2.750 SIEMENS FINANCIERINGSMAT 2.75%/22-09.09.2030	EUR	100'000			100'000	92'391.28	0.01
3.000 SIEMENS FINANCIERINGSMAT 3%/22-08.09.2033	EUR	100'000			100'000	92'438.92	0.01
3.750 SIKA CAPITAL BV 3.75%/23-03.05.2030	EUR		100'000		100'000	96'905.17	0.01
5.875 TELEFONICA 5.875%/03-14.02.2033	EUR	20'000			20'000	21'974.26	0.00
8.250 TELEFONICA EUROPE 8.25%/00-15.09.2030	USD	20'000			20'000	19'989.10	0.00
1.750 TENNET HOLDING BV (reg.-S-) 1.75%/15-04.06.2027	EUR	100'000			100'000	91'063.89	0.00
0.125 TENNET HOLDING BV 0.125%/20-30.11.2032	EUR	100'000			100'000	80'946.00	0.00
0.125 TENNET HOLDING BV 0.125%/21-09.12.2027	EUR	100'000			100'000	87'930.75	0.00
0.500 TENNET HOLDING BV 0.5%/20-30.11.2040	EUR	100'000			100'000	75'018.96	0.00
1.125 TENNET HOLDING BV 1.125%/21-09.06.2041	EUR	100'000			100'000	74'173.74	0.00
1.625 TENNET HOLDING BV 1.625%/22-17.11.2026	EUR		100'000		100'000	91'790.00	0.01
4.250 TENNET HOLDING BV 4.25%/22-28.04.2032	EUR		100'000		100'000	100'221.26	0.01
- THERMO FISHER SC FNCE I 0%/21-18.11.2025	EUR	100'000			100'000	89'874.67	0.00
0.800 THERMO FISHER SC FNCE I 0.8%/21-18.10.2030	EUR	100'000			100'000	80'547.68	0.00
1.125 THERMO FISHER SC FNCE I 1.125%/21-18.10.2033	EUR	100'000			100'000	77'061.02	0.00
1.625 THERMO FISHER SC FNCE I 1.625%/21-18.10.2041	EUR	100'000			100'000	69'426.39	0.00
2.000 THERMO FISHER SC FNCE I 2%/21-18.10.2051	EUR	100'000			100'000	66'094.10	0.00
- TOYOTA MOTOR FINANCE BV 0%/21-27.10.2025	EUR	150'000			150'000	135'057.85	0.01
0.750 TOYOTA MOTOR FINANCE BV 0.75%/21-19.12.2025	GBP	100'000		100'000			
3.625 TOYOTA MOTOR FINANCE BV 3.625%/23-24.04.2025	EUR		200'000	100'000	100'000	95'137.54	0.01
4.000 TOYOTA MOTOR FINANCE BV 4%/23-02.04.2027	EUR		100'000		100'000	96'679.33	0.01
4.625 TOYOTA MOTOR FINANCE BV 4.625%/22-08.06.2026	GBP	100'000			100'000	110'419.45	0.01
1.000 UNILEVER 1%/17-14.02.2027	EUR		100'000		100'000	89'509.71	0.00
0.750 UNILEVER FINANCE 0.75%/22-28.02.2026	EUR	200'000		100'000	100'000	90'783.74	0.00
1.125 UNILEVER NV 1.125%/18-12.02.2027	EUR		100'000		100'000	89'760.32	0.00
4.000 UNIVERSAL MUSIC GROUP NV 4%/23-13.06.2031	EUR	100'000			100'000	96'500.18	0.01
3.500 VAN LANSCHOT NV 3.5%/23-31.05.2026	EUR		200'000	100'000	100'000	95'419.60	0.01
3.000 WOLTERS KLUWER NV 3%/22-23.09.2026	EUR	100'000			100'000	94'255.15	0.01
3.750 WOLTERS KLUWER NV 3.75%/23-03.04.2031	EUR		100'000		100'000	96'857.52	0.01
						<b>37'896'580.62</b>	<b>2.07</b>
<b>New Zealand</b>							
5.700 AIR NEW ZEALAND LTD 5.7%/22-25.05.2026	AUD	100'000			100'000	57'812.68	0.00
2.166 ANZ NEW ZEALAND INTL/LDN -144A- 2.166%/22-18.02.2025	USD	200'000		200'000			
3.400 ANZ NEW ZEALAND INTL/LDN -144A- 3.4%/19-19.03.2024	USD	200'000		200'000			
- ASB BANK LIMITED (subordinated) FIX-TO-FRN -144A- FRN/22-17.06.2032	USD		200'000		200'000	172'798.77	0.01

1084 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 ASB BANK LIMITED -144A- 1.625%/21-22.10.2026	USD		200'000		200'000	160'414.21	0.01
2.375 ASB BANK LIMITED -144A- 2.375%/21-22.10.2031	USD	200'000			200'000	142'772.74	0.01
5.346 ASB BANK LIMITED -144A- 5.346%/23-15.06.2026	USD		200'000		200'000	176'083.35	0.01
5.398 ASB BANK LIMITED -144A- 5.398%/22-29.11.2027	USD	200'000			200'000	177'265.33	0.01
4.500 ASB BANK LIMITED 4.5%/23-16.03.2027	EUR		100'000		100'000	97'241.54	0.01
6.482 AUCKLAND INTL AIRPORT 6.482%/23-16.11.2033	AUD		200'000		200'000	121'022.26	0.01
2.870 BANK OF NEW ZEALAND -144A- 2.87%/22-27.01.2032	USD	250'000			250'000	184'050.61	0.01
1.500 NEW ZEALAND 1.5%/19-15.05.2031	NZD	540'000			540'000	234'781.60	0.01
2.750 NEW ZEALAND 2.75%/16-15.04.2025	NZD	610'000	150'000	250'000	510'000	266'112.53	0.01
2.750 NEW ZEALAND 2.75%/16-15.04.2037	NZD	440'000			440'000	187'645.69	0.01
3.000 NEW ZEALAND 3%/18-20.04.2029	NZD	560'000	150'000		710'000	353'908.08	0.02
3.500 NEW ZEALAND 3.5%/15-14.04.2033	NZD	520'000	100'000		620'000	302'942.88	0.02
4.500 NEW ZEALAND 4.5%/14-15.04.2027	NZD	660'000			660'000	352'637.96	0.02
0.250 NEW ZEALAND GOVERNMENT 0.25%/20-15.05.2028	NZD	400'000			400'000	179'505.66	0.01
0.500 NEW ZEALAND GOVERNMENT 0.5%/20-15.05.2024	NZD	600'000		600'000			
0.500 NEW ZEALAND GOVERNMENT 0.5%/21-15.05.2026	NZD	460'000			460'000	224'932.41	0.01
4.250 NEW ZEALAND GOVERNMENT 4.25%/22-15.05.2034	NZD		150'000		150'000	77'198.49	0.00
4.500 NEW ZEALAND GOVERNMENT 4.5%/23-15.05.2030	NZD		200'000		200'000	106'774.26	0.01
2.750 NEW ZEALAND GOVERNMENT S. -551- 2.75%/21-15.05.2051	NZD	200'000	70'000		270'000	97'500.73	0.01
2.000 NEW ZEALAND GOVERNMENT S. -GB0532- 2%/21-15.05.2032	NZD	250'000	150'000		400'000	175'925.28	0.01
1.750 NEW ZEALAND GOVERNMENT S. -GB0541- 1.75%/20-15.05.2041	NZD	180'000	70'000		250'000	84'582.56	0.00
4.500 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 4.5%/14-15.04.2027	NZD	110'000			110'000	58'065.01	0.00
1.500 NZ LOCAL GOVT FUND AGENC 1.5%/19-20.04.2029	NZD	110'000			110'000	49'711.38	0.00
1.500 NZ LOCAL GOVT FUND AGENC 1.5%/20-15.04.2026	NZD	150'000			150'000	74'539.72	0.00
2.000 NZ LOCAL GOVT FUND AGENC 2%/20-15.04.2037	NZD	10'000			10'000	3'609.87	0.00
2.250 NZ LOCAL GOVT FUND AGENC 2.25%/21-15.05.2028	NZD	100'000			100'000	48'109.17	0.00
3.000 NZ LOCAL GOVT FUND AGENC 3%/21-15.05.2035	NZD	100'000			100'000	42'573.01	0.00
4.700 NZ LOCAL GOVT FUND AGENC 4.7%/23-01.08.2028	AUD		300'000		300'000	173'056.36	0.01
5.100 NZ LOCAL GOVT FUND AGENC 5.1%/23-28.11.2030	AUD		200'000		200'000	116'666.75	0.01
5.233 TRANSPOWER NEW ZEALAND 5.233%/23-30.06.2030	AUD		100'000		100'000	58'456.08	0.00
1.439 WESTPAC NEW ZEALAND LTD 1.439%/21-24.02.2026	NZD	30'000			30'000	14'896.74	0.00
0.010 WESTPAC SEC NZ/LONDON 0.01%/21-08.06.2028	EUR	100'000			100'000	82'538.29	0.00
3.750 WESTPAC SEC NZ/LONDON 3.75%/23-20.04.2028	EUR		100'000		100'000	96'531.63	0.01
0.100 WESTPAC SECURITIES NZ LTD LONDON BRANCH 0.1%/21-13.07.2027	EUR	100'000			100'000	84'733.77	0.00
						<b>4'837'397.40</b>	<b>0.26</b>
<b>Norway</b>							
1.125 AKER BP ASA 1.125%/21-12.05.2029	EUR	100'000			100'000	82'921.36	0.00
6.000 AKER BP ASA -144A- 6%/23-13.06.2033	USD		150'000		150'000	134'263.65	0.01
- DNB BANK ASA (subordinated) FIX-TO-FRN FRN/22-28.02.2033	EUR	100'000			100'000	95'929.39	0.01
- DNB BANK ASA (subordinated) FIX-TO-FRN FRN/23-13.09.2033	EUR		100'000		100'000	97'158.64	0.01
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-25.05.2027	USD	200'000			200'000	161'369.84	0.01
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-30.09.2025	USD	200'000		200'000			
- DNB BANK ASA FIX-TO-FRN -144A- FRN/22-28.03.2025	USD	200'000		200'000			
- DNB BANK ASA FIX-TO-FRN FRN/21-23.02.2029	EUR	100'000			100'000	82'803.20	0.00
- DNB BANK ASA FIX-TO-FRN FRN/22-10.06.2026	GBP	100'000		100'000			
- DNB BANK ASA FIX-TO-FRN FRN/22-31.05.2026	EUR		200'000	100'000			
0.010 DNB BOLIGKREDITT AS 0.01%/20-08.10.2027	EUR	100'000			100'000	85'097.78	0.00
0.625 DNB BOLIGKREDITT AS 0.625%/19-14.01.2026	EUR	100'000			100'000	90'539.79	0.00
3.375 DNB BOLIGKREDITT AS 3.375%/23-14.11.2028	EUR		100'000		100'000	96'318.18	0.01
0.625 DNB BOLIGKREDITT AS S. -188- 0.625%/18-19.06.2025	EUR		100'000		100'000	91'816.68	0.01
2.500 EIKA BOLIGKREDITT AS 2.5%/22-22.09.2028	EUR	100'000			100'000	92'480.85	0.01
0.375 EIKA BOLIGKREDITT AS S. -53- 0.375%/17-26.02.2025	EUR	200'000		100'000			
0.750 EQUIINOR ASA 0.75%/20-22.05.2026	EUR	100'000			100'000	89'869.90	0.00
1.750 EQUIINOR ASA 1.75%/20-22.01.2026	USD	100'000			100'000	82'914.08	0.00
2.375 EQUIINOR ASA 2.375%/20-22.05.2030	USD	100'000			100'000	76'532.55	0.00
2.875 EQUIINOR ASA 2.875%/20-06.04.2025	USD	10'000	90'000		100'000	85'980.59	0.00
3.000 EQUIINOR ASA 3%/20-06.04.2027	USD	10'000	90'000		100'000	83'282.72	0.00
3.125 EQUIINOR ASA 3.125%/20-06.04.2030	USD	8'000			8'000	6'422.76	0.00
3.250 EQUIINOR ASA 3.25%/19-18.11.2049	USD	100'000			100'000	63'184.69	0.00
3.625 EQUIINOR ASA 3.625%/20-06.04.2040	USD	5'000	55'000		60'000	43'584.10	0.00
3.700 EQUIINOR ASA 3.7%/20-06.04.2050	USD	100'000			100'000	68'591.00	0.00
4.250 EQUIINOR ASA S. -2013-4- 4.25%/13-10.04.2041	GBP	100'000			100'000	102'534.49	0.01
0.500 KOMMUNALBANKEN AS 0.5%/21-08.10.2024	AUD	150'000		150'000			
0.600 KOMMUNALBANKEN AS 0.6%/20-01.06.2026	AUD	50'000			50'000	26'348.24	0.00
1.900 KOMMUNALBANKEN AS 1.9%/22-19.01.2027	AUD	200'000			200'000	106'879.15	0.01
0.250 KOMMUNALBANKEN AS -144A- 0.25%/20-08.12.2023	USD	200'000		200'000			
0.500 KOMMUNALBANKEN AS -144A- 0.5%/21-13.01.2026	USD	200'000			200'000	162'625.49	0.01
0.500 KOMMUNALBANKEN AS -144A- 0.5%/21-21.10.2024	USD	200'000		200'000			
0.875 KOMMUNALBANKEN AS -144A- 0.875%/20-12.03.2025	USD	200'000		200'000			

CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1085

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 KOMMUNALBANKEN AS -144A- 1.125%/21-26.10.2026	USD	200'000			200'000	160'668.03	0.01
2.000 KOMMUNALBANKEN AS -144A- 2%/19-19.06.2024	USD	200'000		200'000			
2.750 KOMMUNALBANKEN AS -144A- 2.75%/19-05.02.2024	USD	200'000		200'000			
2.750 KOMMUNALBANKEN AS 2.75%/22-29.11.2027	EUR	200'000		100'000	100'000	94'387.60	0.01
4.125 KOMMUNALBANKEN AS 4.125%/24-22.07.2027	GBP		100'000		100'000	110'049.65	0.01
4.400 KOMMUNALBANKEN AS 4.4%/22-17.02.2026	AUD	100'000			100'000	57'273.77	0.00
0.050 KOMMUNALBANKEN AS S. -5496- 0.05%/19-24.10.2029	EUR	100'000			100'000	81'240.44	0.00
3.750 KOMMUNALBANKEN AS S. -5557- 3.75%/22-26.09.2025	GBP	100'000		100'000			
1.500 NORWAY 1.5%/16-19.02.2026	NOK	2'430'000			2'430'000	192'224.72	0.01
1.750 NORWAY 1.75%/15-13.03.2025	NOK	1'900'000			1'900'000	153'724.45	0.01
1.750 NORWAY -144A- (reg. -S-) 1.75%/17-17.02.2027	NOK	1'512'000			1'512'000	118'076.52	0.01
1.375 NORWAY -144A- 1.375%/20-19.08.2030	NOK	2'710'000			2'710'000	194'473.92	0.01
1.750 NORWAY -144A- 1.75%/19-06.09.2029	NOK	1'400'000			1'400'000	104'723.13	0.01
2.000 NORWAY -144A- 2%/18-26.04.2028	NOK	1'700'000			1'700'000	131'451.60	0.01
3.000 NORWAY 3%/14-14.03.2024	NOK	1'520'000		1'520'000			
1.250 NORWEGIAN GOVERNMENT -144A- 1.25%/21-17.09.2031	NOK	2'300'000			2'300'000	159'399.57	0.01
2.125 NORWEGIAN GOVERNMENT -144A- 2.125%/22-18.05.2032	NOK	1'600'000			1'600'000	117'154.03	0.01
3.500 NORWEGIAN GOVERNMENT -144A- 3.5%/22-06.10.2042	NOK	1'500'000			1'500'000	123'478.64	0.01
0.500 SANTANDER CONSUMER BANK 0.5%/22-11.08.2025	EUR		200'000	100'000	100'000	90'778.97	0.00
0.050 SPAREBANK 1 BOLIGKREDITT 0.05%/21-03.11.2028	EUR	100'000			100'000	82'405.84	0.00
0.125 SPAREBANK 1 BOLIGKREDITT 0.125%/22-20.01.2028	EUR	100'000			100'000	84'522.23	0.00
3.000 SPAREBANK 1 BOLIGKREDITT 3%/23-19.05.2030	EUR		200'000	100'000	100'000	94'582.95	0.01
3.625 SPAREBANK 1 BOLIGKREDITT S. -10- 3.625%/23-31.07.2028	EUR		100'000		100'000	96'982.35	0.01
1.750 SPAREBANK 1 BOLIGKREDITT S. -2022-5- 1.75%/22-11.05.2032	EUR	100'000			100'000	85'325.52	0.00
0.125 SPAREBANK 1 OESTLANDET 0.125%/21-03.03.2028	EUR	100'000			100'000	82'682.18	0.00
1.750 SPAREBANK 1 OESTLANDET 1.75%/22-27.04.2027	EUR	100'000			100'000	89'746.03	0.00
0.010 SPAREBANK 1 SMN 0.01%/21-18.02.2028	EUR	100'000			100'000	82'951.85	0.00
- SPAREBANK 1 SR BANK ASA S. -24- FIX-TO-FRN FRN/21-15.07.2027	EUR	100'000			100'000	87'306.60	0.00
0.010 SPAREBANKEN VEST BOLIGKR 0.01%/21-11.11.2026	EUR	100'000			100'000	87'431.43	0.00
3.375 SPAREBANKEN VEST BOLIGKR S. -58- 3.375%/23-15.11.2028	EUR		100'000		100'000	96'160.00	0.01
0.375 SR-BOLIGKREDITT AS 0.375%/17-03.10.2024	EUR	200'000		200'000			
1.000 SR-BOLIGKREDITT AS S. -28- 1%/22-01.04.2029	EUR	200'000			200'000	171'281.87	0.01
3.125 STATKRAFT AS 3.125%/23-13.12.2026	EUR		100'000		100'000	94'515.29	0.01
3.125 STATKRAFT AS 3.125%/23-13.12.2031	EUR		100'000		100'000	93'468.06	0.01
0.875 STATNETT SF 0.875%/18-08.03.2025	EUR	100'000			100'000	92'438.92	0.01
3.500 STATNETT SF 3.5%/23-08.06.2033	EUR		100'000		100'000	95'943.69	0.01
2.650 STATOIL 2.65%/13-15.01.2024	USD	124'000		124'000			
3.700 STATOIL 3.7%/13-01.03.2024	USD	58'000		58'000			
1.250 STATOIL ASA (reg. -S-) 1.25%/15-17.02.2027	EUR	200'000		100'000	100'000	89'702.19	0.00
6.875 STATOIL ASA (reg. -S-) 6.875%/09-11.03.2031	GBP	50'000			50'000	62'903.65	0.00
1.625 STATOIL ASA 1.625%/16-09.11.2036	EUR	200'000		100'000	100'000	77'392.63	0.00
3.250 STATOIL ASA 3.25%/14-10.11.2024	USD	28'000		28'000			
3.950 STATOIL ASA 3.95%/13-15.05.2043	USD	100'000			100'000	73'547.41	0.00
6.125 STATOIL ASA 6.125%/98-27.11.2028	GBP	15'000			15'000	17'699.38	0.00
- STOREBRAND LIVSFORSIKRIN (subordinated) FIX-TO-FRN FRN/21-30.09.2051	EUR	100'000			100'000	75'726.96	0.00
0.250 TELENOR ASA 0.25%/20-14.02.2028	EUR	100'000			100'000	84'239.22	0.00
4.250 TELENOR ASA 4.25%/23-03.10.2035	EUR		200'000		200'000	201'757.52	0.01
						<b>6'384'324.92</b>	<b>0.35</b>
<b>Panama</b>							
3.750 PANAMA 3.75%/15-16.03.2025	USD	200'000		200'000			
6.700 PANAMA 6.7%/06-26.01.2036	USD	10'000			10'000	8'326.36	0.00
7.125 PANAMA 7.125%/05-29.01.2026	USD	100'000		100'000			
8.875 PANAMA 8.875%/97-30.09.2027	USD	10'000			10'000	9'490.62	0.00
9.375 PANAMA 9.375%/99-01.04.2029	USD	10'000			10'000	9'728.47	0.00
2.252 REPUBLIC OF PANAMA 2.252%/20-29.09.2032	USD	200'000			200'000	123'378.00	0.01
3.160 REPUBLIC OF PANAMA 3.16%/19-23.01.2030	USD	200'000			200'000	144'711.24	0.01
4.500 REPUBLIC OF PANAMA 4.5%/22-19.01.2063	USD	200'000			200'000	109'234.53	0.01
6.400 REPUBLIC OF PANAMA 6.4%/22-14.02.2035	USD	200'000			200'000	162'622.88	0.01
6.853 REPUBLIC OF PANAMA 6.853%/23-28.03.2054	USD		200'000		200'000	155'095.39	0.01
						<b>722'587.49</b>	<b>0.04</b>
<b>Peru</b>							
- BANCO DE CREDITO DEL PER (subordinated) FIX-TO-FRN FRN/20-01.07.2030	USD	20'000	80'000		100'000	83'670.51	0.00
5.350 BONOS DE TESORERIA -144A- 5.35%/19-12.08.2040	PEN	300'000			300'000	58'803.46	0.00
5.400 BONOS DE TESORERIA -144A- 5.4%/19-12.08.2034	PEN	300'000			300'000	62'476.72	0.00
5.940 BONOS DE TESORERIA -144A- 5.94%/18-12.02.2029	PEN	500'000			500'000	117'909.78	0.01
6.150 BONOS DE TESORERIA -144A- 6.15%/17-12.08.2032	PEN	570'000			570'000	128'682.08	0.01
5.200 BONOS DE TESORERIA 5.2%/12-12.09.2023	PEN	200'000		200'000			
5.700 BONOS DE TESORERIA 5.7%/14-12.08.2024	PEN	200'000		200'000			

# 1086 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.350 BONOS DE TESORERIA 6.35%/16-12.08.2028	PEN	400'000		400'000			
6.714 BONOS DE TESORERIA 6.7142%/14-12.02.2055	PEN	71'000			71'000	15'995.58	0.00
6.850 BONOS DE TESORERIA 6.85%/10-12.02.2042	PEN	100'000			100'000	22'982.62	0.00
7.300 BONOS DE TESORERIA 7.3%/23-12.08.2033	PEN		1'275'000		1'275'000	308'478.23	0.02
5.625 PERU 5.625%/10-18.11.2050	USD	40'000			40'000	34'859.62	0.00
6.900 PERU 6.9%/07-12.08.2037	PEN	550'000			550'000	127'046.45	0.01
6.950 PERU 6.95%/08-12.08.2031	PEN	480'000			480'000	115'045.58	0.01
8.200 PERU 8.2%/06-12.08.2026	PEN	450'000		450'000			
8.750 PERU 8.75%/03-21.11.2033	USD	10'000			10'000	10'809.54	0.00
1.862 REPUBLIC OF PERU 1.862%/20-01.12.2032	USD	100'000			100'000	66'652.75	0.00
1.950 REPUBLIC OF PERU 1.95%/21-17.11.2036	EUR	100'000			100'000	72'469.95	0.00
2.780 REPUBLIC OF PERU 2.78%/20-01.12.2060	USD	100'000			100'000	50'495.09	0.00
2.783 REPUBLIC OF PERU 2.783%/20-23.01.2031	USD	110'000			110'000	82'393.28	0.00
2.844 REPUBLIC OF PERU 2.844%/19-20.06.2030	USD	200'000			200'000	153'477.64	0.01
3.000 REPUBLIC OF PERU 3%/21-15.01.2034	USD	100'000			100'000	71'588.66	0.00
3.230 REPUBLIC OF PERU 3.23%/20-28.07.2121	USD	50'000			50'000	25'167.57	0.00
3.300 REPUBLIC OF PERU 3.3%/21-11.03.2041	USD	100'000			100'000	65'329.08	0.00
3.550 REPUBLIC OF PERU 3.55%/21-10.03.2051	USD	100'000			100'000	63'192.87	0.00
3.600 REPUBLIC OF PERU 3.6%/21-15.01.2072	USD	100'000			100'000	57'823.32	0.00
4.125 REPUBLIC OF PERU 4.125%/15-25.08.2027	USD	10'000			10'000	8'514.28	0.00
						<b>1'803'864.66</b>	<b>0.10</b>
<b>Philippines</b>							
2.350 ADB S. 339-00-1 2.35%/07-21.06.2027	JPY	50'000'000	100'000'000	150'000'000			
4.650 ASIAN DEVELOPMENT BANK 4.65%/06-16.02.2027	CAD	20'000			20'000	13'175.53	0.00
3.000 RIZAL COMMERCIAL BANKING 3%/19-11.09.2024	USD	200'000		200'000			
						<b>13'175.53</b>	<b>0.00</b>
<b>Poland</b>							
0.500 BANK GOSPODARSTW 0.5%/21-08.07.2031	EUR	100'000			100'000	74'117.51	0.00
0.375 BANK GOSPODARSTWA KRAJOW 0.375%/21-13.10.2028	EUR	100'000			100'000	81'452.94	0.00
5.125 BANK GOSPODARSTWA KRAJOW 5.125%/23-22.02.2033	EUR		100'000		100'000	102'732.15	0.01
6.250 BANK GOSPODARSTWA KRAJOWEGO 6.25%/23-31.10.2028	USD		200'000		200'000	182'807.51	0.01
- MBANK SA FIX-TO-FRN FRN/21-21.09.2027	EUR	100'000		100'000			
5.250 POLAND (reg -S-) S. 24 5.25%/10-20.01.2025	EUR	50'000			50'000	48'278.20	0.00
3.000 POLAND 3%/12-17.03.2023	USD	20'000		20'000			
3.250 POLAND 3.25%/16-06.04.2026	USD	40'000			40'000	34'259.95	0.00
3.375 POLAND 3.375%/12-09.07.2024	EUR	50'000		50'000			
4.000 POLAND 4%/14-22.01.2024	USD	10'000		10'000			
1.750 POLAND GOVERNMENT BOND S. -DS0432- 1.75%/21-25.04.2032	PLN	2'350'000			2'350'000	400'897.32	0.02
6.000 POLAND GOVERNMENT BOND S. -DS1033- 6%/22-25.10.2033	PLN	1'000'000			1'000'000	231'842.52	0.01
- POLAND GOVERNMENT BOND S. -OK0724- 0%/21-25.07.2024	PLN	1'000'000		600'000	400'000	86'712.46	0.00
- POLAND GOVERNMENT BOND S. -OK1025- 0%/22-25.10.2025	PLN	1'000'000			1'000'000	203'561.34	0.01
0.750 POLAND GOVERNMENT BOND S. -PS0425- 0.75%/20-25.04.2025	PLN	2'130'000			2'130'000	448'382.01	0.02
7.500 POLAND GOVERNMENT BOND S. -PS0728- 7.5%/22-25.07.2028	PLN		1'500'000		1'500'000	361'247.47	0.02
0.250 POLAND GOVERNMENT BOND S. -PS1026- 0.25%/21-25.10.2026	PLN	2'500'000			2'500'000	487'838.21	0.03
2.500 POLAND S. -DS0726- 2.5%/15-25.07.2026	PLN	300'000	750'000		1'050'000	218'717.21	0.01
2.500 POLAND S. -DS0727- 2.5%/16-25.07.2027	PLN	1'020'000			1'020'000	207'562.75	0.01
2.750 POLAND S. -DS1029- 2.75%/19-25.10.2029	PLN	2'600'000			2'600'000	508'448.27	0.03
1.250 POLAND S. -DS1030- 1.25%/20-25.10.2030	PLN	2'730'000			2'730'000	472'872.57	0.03
2.500 POLAND S. -PS0424- 2.5%/18-25.04.2024	PLN	1'280'000		1'280'000			
2.250 POLAND S. -PS1024- 2.25%/19-25.10.2024	PLN	1'060'000			1'060'000	230'225.72	0.01
2.750 POLAND S. -WS0428- 2.75%/13-25.04.2028	PLN	1'580'000			1'580'000	319'087.09	0.02
1.500 POLAND S.39 1.5%/15-09.09.2025	EUR	100'000			100'000	92'522.78	0.01
5.750 POLAND WS 0429 5.75%/08-25.04.2029	PLN		1'000'000		1'000'000	226'114.75	0.01
- REPUBLIC OF POLAND 0%/20-10.02.2025	EUR	100'000			100'000	91'980.58	0.01
1.125 REPUBLIC OF POLAND 1.125%/18-07.08.2026	EUR	100'000			100'000	91'134.40	0.00
2.000 REPUBLIC OF POLAND 2%/19-08.03.2049	EUR	5'000			5'000	3'255.30	0.00
2.750 REPUBLIC OF POLAND 2.75%/22-25.05.2032	EUR	200'000			200'000	180'456.39	0.01
3.625 REPUBLIC OF POLAND 3.625%/23-29.11.2030	EUR		100'000		100'000	96'730.78	0.01
3.875 REPUBLIC OF POLAND 3.875%/23-14.02.2033	EUR		200'000		200'000	195'182.51	0.01
4.250 REPUBLIC OF POLAND 4.25%/23-14.02.2043	EUR		40'000		40'000	38'653.44	0.00
4.875 REPUBLIC OF POLAND 4.875%/23-04.10.2033	USD		100'000		100'000	86'215.23	0.00
5.500 REPUBLIC OF POLAND 5.5%/22-16.11.2027	USD	100'000			100'000	90'139.66	0.00
5.500 REPUBLIC OF POLAND 5.5%/23-04.04.2053	USD		100'000		100'000	87'948.84	0.00
5.750 REPUBLIC OF POLAND 5.75%/22-16.11.2032	USD	200'000		100'000	100'000	91'808.96	0.01
2.375 REPUBLIC OF POLAND S. -42- 2.375%/16-18.01.2036	EUR	100'000			100'000	82'723.15	0.00
						<b>6'155'909.97</b>	<b>0.34</b>
<b>Portugal</b>							
0.875 BANCO SANTANDER TOTTA SA 0.875%/17-25.04.2024	EUR	200'000		200'000			
1.250 BANCO SANTANDER TOTTA SA 1.25%/17-26.09.2027	EUR	200'000			200'000	178'097.01	0.01
4.047 INFRAESTRUTURAS DE POR 4.047%/06-16.11.2026	EUR	100'000			100'000	97'359.70	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.061 METROPOLITANO DE LISBOA 4.061%/06-04.12.2026	EUR	100'000			100'000	97'617.93	0.01
4.799 METROPOLITANO DE LISBOA 4.799%/07-07.12.2027	EUR	100'000			100'000	100'713.91	0.01
0.475 OBRIGACOES DO TESOIRO 0.475%/20-18.10.2030	EUR	487'000			487'000	401'567.03	0.02
0.300 OBRIGACOES DO TESOIRO -144A- 0.3%/21-17.10.2031	EUR	430'000			430'000	339'934.31	0.02
0.700 OBRIGACOES DO TESOIRO -144A- 0.7%/20-15.10.2027	EUR	500'000		150'000	350'000	311'749.81	0.02
0.900 OBRIGACOES DO TESOIRO -144A- 0.9%/20-12.10.2035	EUR	310'000			310'000	231'335.82	0.01
1.000 OBRIGACOES DO TESOIRO -144A- 1%/21-12.04.2052	EUR	180'000			180'000	95'335.36	0.01
1.150 OBRIGACOES DO TESOIRO -144A- 1.15%/22-11.04.2042	EUR	250'000			250'000	165'585.43	0.01
1.650 OBRIGACOES DO TESOIRO -144A- 1.65%/22-16.07.2032	EUR	330'000			330'000	285'526.96	0.02
3.500 OBRIGACOES DO TESOIRO -144A- 3.5%/23-18.06.2038	EUR		130'000		130'000	126'141.47	0.01
1.950 PORTUGAL -144A- 1.95%/19-15.06.2029	EUR	405'000	100'000		505'000	464'323.87	0.03
2.125 PORTUGAL -144A- 2.125%/18-17.10.2028	EUR	534'000	60'000		594'000	554'283.29	0.03
2.250 PORTUGAL -144A- 2.25%/18-18.04.2034	EUR	277'059	30'000		307'059	272'653.18	0.01
2.875 PORTUGAL 2.875%/15-15.10.2025	EUR	610'000	200'000	250'000	560'000	533'074.37	0.03
2.875 PORTUGAL 2.875%/16-21.07.2026	EUR	540'000			540'000	516'716.89	0.03
4.100 PORTUGAL 4.1%/06-15.04.2037	EUR	326'000	80'000		406'000	421'216.64	0.02
4.100 PORTUGAL 4.1%/15-15.02.2045	EUR	118'000	80'000		198'000	205'709.59	0.01
5.125 REPUBLIC OF PORTUGAL S. -17- -144A- 5.125%/14-15.10.2024	USD	50'000		50'000			
						<b>5'398'942.57</b>	<b>0.29</b>
<b>Qatar</b>							
2.250 QATAR PETROLEUM 2.25%/21-12.07.2031	USD	200'000			200'000	146'430.90	0.01
3.125 QATAR PETROLEUM 3.125%/21-12.07.2041	USD	200'000			200'000	129'148.92	0.01
3.300 QATAR PETROLEUM 3.3%/21-12.07.2051	USD	200'000			200'000	121'873.11	0.01
3.250 STATE OF QATAR (reg. -S-) 3.25%/16-02.06.2026	USD	200'000			200'000	170'102.06	0.01
3.750 STATE OF QATAR 3.75%/20-16.04.2030	USD	200'000			200'000	168'166.58	0.01
4.000 STATE OF QATAR 4%/19-14.03.2029	USD	200'000			200'000	171'426.70	0.01
4.400 STATE OF QATAR 4.4%/20-16.04.2050	USD	200'000			200'000	153'562.87	0.01
4.500 STATE OF QATAR 4.5%/18-23.04.2028	USD	200'000			200'000	175'309.76	0.01
4.817 STATE OF QATAR 4.817%/19-14.03.2049	USD	200'000			200'000	162'988.98	0.01
5.103 STATE OF QATAR 5.103%/18-23.04.2048	USD	200'000			200'000	169'679.68	0.01
						<b>1'568'689.56</b>	<b>0.09</b>
<b>Romania</b>							
- RAIFFEISEN BANK SA ROMAN FIX-TO-FRN FRN/23-12.10.2027	EUR		100'000		100'000	99'315.05	0.01
2.875 ROMANIA (reg. -S-) 2.875%/16-26.05.2028	EUR	50'000			50'000	44'602.39	0.00
4.375 ROMANIA (reg. -S-) 4.375%/13-22.08.2023	USD	20'000		20'000			
6.125 ROMANIA (reg. -S-) 6.125%/14-22.01.2044	USD	20'000			20'000	16'755.33	0.00
3.875 ROMANIA (reg. -S-) S. -2015-2- 3.875%/15-29.10.2035	EUR	20'000	80'000		100'000	80'543.87	0.00
4.875 ROMANIA (reg. -S-) T. 4 4.875%/14-22.01.2024	USD	20'000		20'000			
1.375 ROMANIA 1.375%/20-02.12.2029	EUR	30'000			30'000	23'585.99	0.00
1.750 ROMANIA 1.75%/21-13.07.2030	EUR	100'000			100'000	77'101.04	0.00
2.000 ROMANIA 2%/19-08.12.2026	EUR	100'000			100'000	89'953.76	0.00
2.000 ROMANIA 2%/20-28.01.2032	EUR	20'000			20'000	14'919.17	0.00
2.125 ROMANIA 2.125%/22-07.03.2028	EUR	100'000			100'000	86'960.70	0.00
2.375 ROMANIA 2.375%/17-19.04.2027	EUR	10'000			10'000	8'990.71	0.00
2.625 ROMANIA 2.625%/20-02.12.2040	EUR	20'000	80'000		100'000	62'696.06	0.00
2.750 ROMANIA 2.75%/15-29.10.2025	EUR	100'000			100'000	93'389.92	0.01
2.750 ROMANIA 2.75%/20-26.02.2026	EUR	110'000			110'000	102'477.34	0.01
2.750 ROMANIA 2.75%/21-14.04.2041	EUR	100'000			100'000	63'073.40	0.00
2.875 ROMANIA 2.875%/14-28.10.2024	EUR	40'000			40'000	37'801.54	0.00
2.875 ROMANIA 2.875%/18-11.03.2029	EUR	60'000			60'000	52'169.56	0.00
2.875 ROMANIA 2.875%/21-13.04.2042	EUR	50'000			50'000	31'581.96	0.00
3.000 ROMANIA 3%/20-14.02.2031	USD	210'000		110'000	100'000	73'135.08	0.00
3.000 ROMANIA 3%/22-27.02.2027	USD	200'000			200'000	163'862.04	0.01
3.375 ROMANIA 3.375%/18-08.02.2038	EUR	50'000			50'000	36'933.93	0.00
3.375 ROMANIA 3.375%/20-28.01.2050	EUR	70'000			70'000	45'053.21	0.00
3.624 ROMANIA 3.624%/20-26.05.2030	EUR	10'000			10'000	8'725.80	0.00
4.000 ROMANIA 4%/20-14.02.2051	USD	10'000			10'000	6'091.55	0.00
5.000 ROMANIA 5%/22-27.09.2026	EUR	100'000			100'000	97'445.46	0.01
5.125 ROMANIA 5.125%/18-15.06.2048	USD	54'000			54'000	39'545.66	0.00
5.250 ROMANIA 5.25%/22-25.11.2027	USD	200'000		100'000	100'000	86'343.66	0.00
5.625 ROMANIA 5.625%/24-22.02.2036	EUR		200'000		200'000	187'471.64	0.01
6.000 ROMANIA 6%/22-25.05.2034	USD	200'000		100'000	100'000	85'715.84	0.00
6.625 ROMANIA 6.625%/22-27.09.2029	EUR		100'000		100'000	101'936.48	0.01
6.625 ROMANIA 6.625%/23-17.02.2028	USD	200'000		100'000	100'000	90'621.01	0.00
7.125 ROMANIA 7.125%/23-17.01.2033	USD	200'000	200'000	300'000	100'000	92'756.84	0.01
7.625 ROMANIA 7.625%/23-17.01.2053	USD	200'000		100'000	100'000	96'092.17	0.01
0.700 ROMANIA GOVERNMENT BOND 0.7%/21-24.08.2026	EUR	50'000			50'000	43'803.86	0.00
2.500 ROMANIA GOVERNMENT BOND 2.5%/21-25.10.2027	RON	130'000			130'000	22'005.38	0.00
3.250 ROMANIA GOVERNMENT BOND 3.25%/16-29.04.2024	RON	100'000			100'000	19'086.19	0.00
3.250 ROMANIA GOVERNMENT BOND 3.25%/20-24.06.2026	RON	200'000			200'000	36'103.13	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.500 ROMANIA GOVERNMENT BOND 3.5%/21-25.11.2025	RON	350'000			350'000	64'394.47	0.00
3.650 ROMANIA GOVERNMENT BOND 3.65%/16-24.09.2031	RON	300'000			300'000	48'206.41	0.00
3.650 ROMANIA GOVERNMENT BOND 3.65%/20-28.07.2025	RON	300'000			300'000	55'737.69	0.00
3.700 ROMANIA GOVERNMENT BOND 3.7%/20-25.11.2024	RON	700'000			700'000	131'951.76	0.01
4.000 ROMANIA GOVERNMENT BOND 4%/20-25.10.2023	RON	300'000		300'000			
4.150 ROMANIA GOVERNMENT BOND 4.15%/20-24.10.2030	RON	300'000			300'000	50'711.47	0.00
4.150 ROMANIA GOVERNMENT BOND 4.15%/20-26.01.2028	RON	500'000			500'000	89'332.70	0.00
4.250 ROMANIA GOVERNMENT BOND 4.25%/21-28.04.2036	RON	700'000			700'000	108'072.60	0.01
4.400 ROMANIA GOVERNMENT BOND 4.4%/19-25.09.2023	RON	400'000		400'000			
4.500 ROMANIA GOVERNMENT BOND 4.5%/19-17.06.2024	RON	400'000			400'000	76'302.56	0.00
4.750 ROMANIA GOVERNMENT BOND 4.75%/14-24.02.2025	RON	400'000			400'000	75'784.87	0.00
4.750 ROMANIA GOVERNMENT BOND 4.75%/19-11.10.2034	RON	400'000			400'000	66'333.71	0.00
4.850 ROMANIA GOVERNMENT BOND 4.85%/18-22.04.2026	RON	300'000			300'000	56'199.01	0.00
4.850 ROMANIA GOVERNMENT BOND 4.85%/21-25.07.2029	RON		800'000		800'000	142'496.69	0.01
5.000 ROMANIA GOVERNMENT BOND 5%/18-12.02.2029	RON	450'000			450'000	81'667.78	0.00
5.850 ROMANIA GOVERNMENT BOND 5.85%/13-26.04.2023	RON	100'000		100'000			
6.700 ROMANIA GOVERNMENT BOND 6.7%/22-25.02.2032	RON	400'000			400'000	77'721.42	0.00
7.200 ROMANIA GOVERNMENT BOND 7.2%/23-28.10.2026	RON		500'000		500'000	98'206.34	0.01
7.200 ROMANIA GOVERNMENT BOND 7.2%/23-30.10.2033	RON		500'000		500'000	100'390.23	0.01
7.200 ROMANIA GOVERNMENT BOND 7.2%/23-31.05.2027	RON		500'000		500'000	98'534.21	0.01
7.350 ROMANIA GOVERNMENT BOND 7.35%/23-28.04.2031	RON		500'000		500'000	100'195.62	0.01
7.900 ROMANIA GOVERNMENT BOND 7.9%/23-24.02.2038	RON		500'000		500'000	106'818.25	0.01
8.000 ROMANIA GOVERNMENT BOND 8%/23-29.04.2030	RON		500'000		500'000	102'887.62	0.01
8.250 ROMANIA GOVERNMENT BOND 8.25%/22-29.09.2032	RON	200'000			200'000	42'591.93	0.00
5.800 ROMANIA S. -15Y- 5.8%/12-26.07.2027	RON	450'000			450'000	85'299.39	0.00
3.625 ROMANIA S. -2014-3- 3.625%/14-24.04.2024	EUR	100'000		100'000			
2.500 ROMANIA S. -2018-1- 2.5%/18-08.02.2030	EUR	50'000			50'000	41'551.68	0.00
4.125 ROMANIA S. -2018-5- 4.125%/18-11.03.2039	EUR	70'000			70'000	55'201.40	0.00
3.500 ROMANIA S. -2019-2- 3.5%/19-03.04.2034	EUR	50'000			50'000	40'140.91	0.00
						<b>4'315'377.44</b>	<b>0.24</b>
<b>Singapore</b>							
0.750 ASCENDAS REIT 0.75%/21-23.06.2028	EUR	100'000			100'000	80'651.55	0.00
0.010 DBS BANK LTD 0.01%/21-26.10.2026	EUR	150'000			150'000	131'085.69	0.01
- DBS GROUP HOLDINGS LTD (subordinated) FIX-TO-FRN FRN/18-PERPETUAL	SGD	250'000			250'000	163'289.48	0.01
3.750 FLEX LTD 3.75%/20-01.02.2026	USD	10'000			10'000	8'514.80	0.00
4.875 FLEX LTD 4.875%/20-12.05.2030	USD	50'000			50'000	42'419.34	0.00
6.000 FLEX LTD 6%/22-15.01.2028	USD	200'000		100'000	100'000	89'505.86	0.00
6.875 LLPL CAPITAL PTE LTD 6.875%/19-04.02.2039	USD		200'000		200'000	131'965.57	0.01
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2028	USD		200'000		200'000	172'724.79	0.01
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2025	USD		120'000		120'000	105'014.29	0.01
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2030	USD		200'000		200'000	173'259.37	0.01
5.110 PFIZER INVESTMENT ENTER 5.11%/23-19.05.2043	USD		120'000		120'000	101'624.47	0.01
5.300 PFIZER INVESTMENT ENTER 5.3%/23-19.05.2053	USD		250'000		250'000	215'608.35	0.01
4.750 PFIZER INVESTMENT ENTERPRISES PTE. LTD. 4.75%/23-19.05.2033	USD		200'000		200'000	171'613.95	0.01
1.875 SINGAPORE 1.875%/20-01.03.2050	SGD	433'000			433'000	223'735.46	0.01
2.125 SINGAPORE 2.125%/16-01.01.2026	SGD	310'000			310'000	198'050.93	0.01
2.250 SINGAPORE 2.25%/16-01.08.2036	SGD	350'000		100'000	450'000	268'981.41	0.01
2.375 SINGAPORE 2.375%/15-01.06.2025	SGD	260'000			260'000	167'952.51	0.01
2.375 SINGAPORE 2.375%/19-01.07.2039	SGD	150'000		100'000	250'000	149'282.81	0.01
2.750 SINGAPORE 2.75%/12-01.04.2042	SGD	410'000			410'000	257'443.36	0.01
2.750 SINGAPORE 2.75%/13-01.07.2023	SGD	205'000		205'000			
2.750 SINGAPORE 2.75%/16-01.03.2046	SGD	360'000			360'000	224'247.14	0.01
2.875 SINGAPORE 2.875%/10-01.09.2030	SGD	295'000			295'000	190'599.04	0.01
2.875 SINGAPORE 2.875%/14-01.07.2029	SGD	470'000		100'000	370'000	239'590.78	0.01
3.000 SINGAPORE 3%/09-01.09.2024	SGD	435'000		435'000			
3.375 SINGAPORE 3.375%/12-01.09.2033	SGD	315'000			315'000	211'109.91	0.01
3.500 SINGAPORE 3.5%/07-01.03.2027	SGD	330'000			330'000	218'438.94	0.01
0.500 SINGAPORE GOVERNMENT 0.5%/20-01.11.2025	SGD	295'000			295'000	184'243.96	0.01
1.250 SINGAPORE GOVERNMENT 1.25%/21-01.11.2026	SGD	200'000	100'000		300'000	186'862.43	0.01
1.625 SINGAPORE GOVERNMENT 1.625%/21-01.07.2031	SGD	380'000			380'000	224'849.38	0.01
1.875 SINGAPORE GOVERNMENT 1.875%/21-01.10.2051	SGD	200'000			200'000	103'733.73	0.01
2.000 SINGAPORE GOVERNMENT 2%/19-01.02.2024	SGD	160'000		160'000			
2.625 SINGAPORE GOVERNMENT 2.625%/18-01.05.2028	SGD	260'000	80'000		340'000	218'958.74	0.01
2.625 SINGAPORE GOVERNMENT 2.625%/22-01.08.2032	SGD	200'000	100'000		300'000	189'712.24	0.01
2.875 SINGAPORE GOVERNMENT 2.875%/22-01.09.2027	SGD	200'000			200'000	130'097.85	0.01
3.000 SINGAPORE GOVERNMENT 3%/22-01.08.2072	SGD	100'000			100'000	65'514.82	0.00
- SINGTEL GROUP TREASURY (subordinated) S. -18- FIX-TO-FRN FRN/21-PERPETUAL	SGD	250'000			250'000	153'047.72	0.01
1.875 SINGTEL GROUP TREASURY PTE LTD 1.875%/20-10.06.2030	USD	200'000			200'000	147'691.84	0.01
1.000 TEMASEK FINANCIAL I LTD -144A- 1%/20-06.10.2030	USD		250'000		250'000	175'294.07	0.01

## CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1089

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/nominal value	Market value CHF	in % of total fund assets
2.375 TEMASEK FINANCIAL I LTD -144A- 2.375%/21-02.08.2041	USD	250'000			250'000	161'681.62	0.01
3.250 TEMASEK FINANCIAL I LTD 3.25%/23-15.02.2027	EUR		150'000		150'000	142'427.58	0.01
4.642 UNITED OVERSEAS BANK/SYD 4.642%/23-16.03.2026	AUD		200'000	200'000			
						<b>6'020'825.78</b>	<b>0.33</b>
<b>Slovakia</b>							
0.250 SLOVAKIA 0.25%/20-14.05.2025	EUR	232'000		132'000	100'000	91'614.66	0.01
0.625 SLOVAKIA 0.625%/16-22.05.2026	EUR	145'000			145'000	130'311.36	0.01
2.250 SLOVAKIA 2.25%/18-12.06.2068	EUR	60'000			60'000	38'431.79	0.00
0.750 SLOVAKIA GOVERNMENT BOND 0.75%/19-09.04.2030	EUR	28'000			28'000	22'899.67	0.00
1.000 SLOVAKIA GOVERNMENT BOND 1%/18-12.06.2028	EUR	100'000			100'000	87'021.69	0.00
1.000 SLOVAKIA GOVERNMENT BOND 1%/20-14.05.2032	EUR	10'000			10'000	7'874.19	0.00
1.000 SLOVAKIA GOVERNMENT BOND 1%/21-13.10.2051	EUR		100'000		100'000	49'425.02	0.00
2.000 SLOVAKIA GOVERNMENT BOND 2%/17-17.10.2047	EUR	93'000			93'000	62'135.70	0.00
3.750 SLOVAKIA GOVERNMENT BOND 3.75%/23-23.02.2035	EUR		70'000		70'000	66'244.08	0.00
4.000 SLOVAKIA GOVERNMENT BOND 4%/23-23.02.2043	EUR		100'000		100'000	95'778.85	0.01
1.000 SLOVAKIA GOVERNMENT BOND S. -237- 1%/20-09.10.2030	EUR	100'000			100'000	82'071.37	0.00
- SLOVAKIA GOVERNMENT BOND S. -240 A- 0%/20-17.06.2024	EUR	237'000		237'000			
0.125 SLOVAKIA GOVERNMENT BOND S. -241 A- 0.125%/20-17.06.2027	EUR	20'000			20'000	17'177.55	0.00
0.375 SLOVAKIA GOVERNMENT BOND S. -242- 0.375%/21-21.04.2036	EUR	200'000			200'000	127'564.72	0.01
4.000 SLOVAKIA GOVERNMENT BOND S. -244- 4%/22-19.10.2032	EUR	100'000			100'000	98'162.99	0.01
3.625 SLOVAKIA GOVERNMENT BOND S. -247- 3.625%/23-08.06.2033	EUR		100'000		100'000	95'432.94	0.01
1.375 SLOVAKIA REPUBLIC 1.375%/15-21.01.2027	EUR	156'000			156'000	140'623.68	0.01
1.875 SLOVAKIA REPUBLIC 1.875%/17-09.03.2037	EUR	200'000	100'000	100'000	200'000	153'159.62	0.01
4.350 SLOVAKIA S. 216 4.35%/10-14.10.2025	EUR	167'000			167'000	161'137.80	0.01
3.375 SLOVAKIA S. 223 3.375%/12-15.11.2024	EUR	150'000		150'000			
3.625 SLOVAKIA S. 227 3.625%/14-16.01.2029	EUR	150'000			150'000	145'700.79	0.01
1.625 SLOVAKIA S. -229- 1.625%/16-21.01.2031	EUR	150'000			150'000	127'247.88	0.01
3.500 SLOVENSKA SPORTEĽNA AS 3.5%/22-05.04.2028	EUR	100'000			100'000	95'390.05	0.01
3.875 SLOVENSKA SPORTEĽNA AS 3.875%/23-30.09.2027	EUR		200'000	100'000	100'000	96'454.44	0.01
3.875 VSEOBECNA UVEROVA BANKA 3.875%/23-05.09.2028	EUR		200'000	100'000	100'000	96'451.59	0.01
						<b>2'088'312.43</b>	<b>0.11</b>
<b>Slovenia</b>							
2.125 REPUBLIC OF SLOVENIA 2.125%/15-28.07.2025	EUR	200'000		100'000	100'000	93'594.79	0.01
3.125 REPUBLIC OF SLOVENIA 3.125%/15-07.08.2045	EUR	100'000			100'000	90'494.05	0.00
0.125 REPUBLIKA SLOVENIJA 0.125%/21-01.07.2031	EUR	100'000			100'000	77'243.98	0.00
- REPUBLIKA SLOVENIJA 0%/21-12.02.2031	EUR	120'000			120'000	92'609.30	0.01
- REPUBLIKA SLOVENIJA 0%/22-13.02.2026	EUR	200'000		100'000	100'000	89'448.72	0.00
0.275 REPUBLIKA SLOVENIJA 0.275%/20-14.01.2030	EUR	20'000			20'000	16'290.02	0.00
0.488 REPUBLIKA SLOVENIJA 0.4875%/20-20.10.2050	EUR	20'000			20'000	9'411.79	0.00
0.688 REPUBLIKA SLOVENIJA 0.6875%/21-03.03.2081	EUR	90'000			90'000	35'788.92	0.00
0.875 REPUBLIKA SLOVENIJA 0.875%/20-15.07.2030	EUR	155'000			155'000	129'628.47	0.01
1.000 REPUBLIKA SLOVENIJA 1%/18-06.03.2028	EUR	100'000			100'000	88'219.48	0.00
1.250 SLOVENIA 1.25%/17-22.03.2027	EUR	100'000			100'000	90'243.44	0.00
1.500 SLOVENIA 1.5%/15-25.03.2035	EUR	23'000			23'000	18'263.41	0.00
1.750 SLOVENIA 1.75%/16-03.11.2040	EUR	32'000			32'000	24'175.30	0.00
2.250 SLOVENIA 2.25%/16-03.03.2016	EUR	200'000			200'000	179'417.73	0.01
						<b>1'034'829.40</b>	<b>0.06</b>
<b>South Korea</b>							
0.010 KEB HANA BANK 0.01%/21-26.01.2026	EUR	100'000			100'000	88'986.57	0.00
3.500 KEB HANA BANK 3.5%/19-30.01.2024	USD	200'000		200'000			
2.500 KOOKMIN BANK (subordinated) 2.5%/20-04.11.2030	USD	200'000			200'000	145'435.90	0.01
3.750 KOREA 3.75%/13-10.12.2033	KRW	160'000'000			160'000'000	107'984.00	0.01
0.400 KOREA DEVELOPMENT BANK 0.4%/21-09.03.2024	USD	200'000		200'000			
1.375 KOREA DEVELOPMENT BANK 1.375%/21-25.04.2027	USD	200'000			200'000	158'217.53	0.01
3.125 KOREA DEVELOPMENT BANK 3.125%/22-07.06.2025	USD	200'000			200'000	171'658.08	0.01
4.375 KOREA DEVELOPMENT BANK 4.375%/23-15.02.2033	USD		200'000		200'000	169'199.97	0.01
4.875 KOREA GAS CORP 4.875%/23-05.07.2028	USD		200'000		200'000	175'308.35	0.01
3.875 KOREA GAS CORPORATION 3.875%/22-13.07.2027	USD		200'000		200'000	169'662.69	0.01
1.500 KOREA N. -01500-2612- (16-8) 1.5%/16-10.12.2026	KRW	1'000'000'000			1'000'000'000	627'455.18	0.03
1.500 KOREA N. -01500-3609-(16-6)- 1.5%/16-10.09.2036	KRW	1'180'000'000	500'000'000		1'680'000'000	888'522.86	0.05
1.875 KOREA N. -01875-2606- (16-3) 1.875%/16-10.06.2026	KRW	570'000'000			570'000'000	364'184.38	0.02
2.000 KOREA N. -02000-4603- (16-1) 2%/16-10.03.2046	KRW	520'000'000			520'000'000	268'526.01	0.01
2.250 KOREA N. -02250-2506 (15-2)- 2.25%/15-10.06.2025	KRW	60'000'000			60'000'000	39'070.82	0.00
2.750 KOREA N. 02750-4412 2.75%/14-10.12.2044	KRW	130'000'000	1'000'000'000		1'130'000'000	672'350.66	0.04
3.000 KOREA N. 03000-2409 (14-5) 3%/14-10.09.2024	KRW	130'000'000			130'000'000	86'980.08	0.00
3.500 KOREA N. 03500-2403(14-2) 3.5%/14-10.03.2024	KRW	460'000'000			460'000'000	309'336.16	0.02
5.500 KOREA N. 0550-2912 5.5%/09-10.12.2029	KRW	263'000'000			263'000'000	192'090.02	0.01
2.250 KOREA N.02250-2512 (15-8) 2.25%/15-10.12.2025	KRW	100'000'000			100'000'000	64'757.67	0.00
2.625 KOREA NATIONAL OIL (reg. -S-) 2.625%/16-14.04.2026	USD	200'000			200'000	166'886.87	0.01
2.125 KOREA S. -02125-4703 (17-1)- 2.125%/17-10.03.2047	KRW	770'000'000			770'000'000	404'430.10	0.02

1090 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 KOREA S. 0300-4212 3%/12-10.12.2042	KRW	250'000'000			250'000'000	154'132.65	0.01
4.000 KOREA S. 0400-3112 4%/11-10.12.2031	KRW	420'000'000			420'000'000	286'829.62	0.02
4.750 KOREA S. 0475-3012 4.75%/10-10.12.2030	KRW	270'000'000			270'000'000	191'673.17	0.01
5.500 KOREA S. 0550-2803 5.5%/08-10.03.2028	KRW	40'000'000			40'000'000	28'437.84	0.00
0.750 KOREA TREASURY BOND 0.75%/21-10.03.2023	KRW	200'000'000		200'000'000			
0.875 KOREA TREASURY BOND 0.875%/20-10.12.2023	KRW	580'000'000		580'000'000			
1.000 KOREA TREASURY BOND 1%/20-10.06.2023	KRW	500'000'000		500'000'000			
1.125 KOREA TREASURY BOND 1.125%/19-10.09.2039	KRW	2'300'000'000		500'000'000	1'800'000'000	859'095.02	0.05
1.125 KOREA TREASURY BOND 1.125%/20-10.09.2025	KRW	1'230'000'000			1'230'000'000	785'369.17	0.04
1.125 KOREA TREASURY BOND 1.125%/21-10.06.2024	KRW	900'000'000		900'000'000			
1.250 KOREA TREASURY BOND 1.25%/21-10.03.2026	KRW	1'280'000'000		400'000'000	880'000'000	557'379.69	0.03
1.250 KOREA TREASURY BOND 1.25%/21-10.09.2023	KRW	500'000'000		500'000'000			
1.375 KOREA TREASURY BOND 1.375%/19-10.09.2024	KRW	900'000'000		900'000'000			
1.375 KOREA TREASURY BOND 1.375%/19-10.12.2029	KRW	1'972'000'000	500'000'000	500'000'000	1'972'000'000	1'161'839.60	0.06
1.375 KOREA TREASURY BOND 1.375%/20-10.06.2030	KRW	2'420'000'000		400'000'000	2'020'000'000	1'176'686.83	0.06
1.500 KOREA TREASURY BOND 1.5%/20-10.03.2025	KRW	880'000'000	700'000'000	1'000'000'000	580'000'000	376'078.03	0.02
1.500 KOREA TREASURY BOND 1.5%/20-10.03.2050	KRW	1'690'000'000			1'690'000'000	786'391.29	0.04
1.500 KOREA TREASURY BOND 1.5%/20-10.09.2040	KRW	2'420'000'000		500'000'000	1'920'000'000	957'382.29	0.05
1.500 KOREA TREASURY BOND 1.5%/20-10.12.2030	KRW	990'000'000			990'000'000	575'847.46	0.03
1.750 KOREA TREASURY BOND 1.75%/21-10.09.2026	KRW	400'000'000	900'000'000		1'300'000'000	825'102.91	0.05
1.875 KOREA TREASURY BOND 1.875%/19-10.03.2024	KRW	260'000'000			260'000'000	173'446.08	0.01
1.875 KOREA TREASURY BOND 1.875%/19-10.06.2029	KRW	550'000'000			550'000'000	335'694.73	0.02
1.875 KOREA TREASURY BOND 1.875%/21-10.03.2051	KRW	720'000'000			720'000'000	352'450.52	0.02
1.875 KOREA TREASURY BOND 1.875%/21-10.09.2041	KRW	730'000'000			730'000'000	383'177.08	0.02
1.875 KOREA TREASURY BOND 1.875%/21-10.12.2024	KRW	600'000'000			600'000'000	393'614.32	0.02
2.000 KOREA TREASURY BOND 2%/19-10.03.2049	KRW	804'000'000			804'000'000	407'941.18	0.02
2.000 KOREA TREASURY BOND 2%/21-10.06.2031	KRW		1'000'000'000		1'000'000'000	597'053.31	0.03
2.125 KOREA TREASURY BOND 2.125%/17-10.06.2027	KRW	210'000'000			210'000'000	133'223.34	0.01
2.250 KOREA TREASURY BOND 2.25%/17-10.09.2037	KRW	400'000'000	400'000'000		800'000'000	460'387.59	0.03
2.250 KOREA TREASURY BOND 2.25%/18-10.09.2023	KRW	100'000'000		100'000'000			
2.375 KOREA TREASURY BOND 2.375%/17-10.12.2027	KRW	130'000'000	700'000'000		830'000'000	528'284.64	0.03
2.375 KOREA TREASURY BOND 2.375%/18-10.09.2038	KRW	300'000'000			300'000'000	173'824.72	0.01
2.375 KOREA TREASURY BOND 2.375%/18-10.12.2028	KRW	160'000'000			160'000'000	100'726.09	0.01
2.375 KOREA TREASURY BOND 2.375%/21-10.12.2031	KRW	500'000'000			500'000'000	305'130.46	0.02
2.375 KOREA TREASURY BOND 2.375%/22-10.03.2027	KRW	400'000'000	400'000'000		800'000'000	512'937.19	0.03
2.500 KOREA TREASURY BOND 2.5%/22-10.03.2052	KRW	500'000'000			500'000'000	276'455.84	0.02
2.625 KOREA TREASURY BOND 2.625%/18-10.03.2048	KRW	520'000'000			520'000'000	300'045.54	0.02
2.625 KOREA TREASURY BOND 2.625%/18-10.06.2028	KRW	300'000'000			300'000'000	191'777.78	0.01
3.125 KOREA TREASURY BOND 3.125%/22-10.09.2024	KRW	300'000'000			300'000'000	200'963.31	0.01
3.125 KOREA TREASURY BOND 3.125%/23-10.06.2026	KRW		1'000'000'000		1'000'000'000	657'300.82	0.04
3.250 KOREA TREASURY BOND 3.25%/22-10.09.2042	KRW		1'000'000'000		1'000'000'000	641'569.16	0.04
3.250 KOREA TREASURY BOND 3.25%/23-10.03.2028	KRW		600'000'000		600'000'000	393'689.69	0.02
3.250 KOREA TREASURY BOND 3.25%/23-10.03.2053	KRW		1'500'000'000		1'500'000'000	966'873.35	0.05
3.250 KOREA TREASURY BOND 3.25%/23-10.06.2033	KRW		1'500'000'000	500'000'000	1'000'000'000	647'195.64	0.04
3.375 KOREA TREASURY BOND 3.375%/22-10.06.2032	KRW	800'000'000			800'000'000	523'263.74	0.03
3.375 KOREA TREASURY BOND 3.375%/23-10.03.2025	KRW		600'000'000		600'000'000	396'452.74	0.02
3.625 KOREA TREASURY BOND 3.625%/23-10.09.2053	KRW		1'400'000'000		1'400'000'000	967'619.83	0.05
3.875 KOREA TREASURY BOND 3.875%/23-10.12.2026	KRW		400'000'000		400'000'000	267'875.37	0.01
4.250 KOREA TREASURY BOND 4.25%/22-10.12.2032	KRW	500'000'000			500'000'000	348'402.16	0.02
1.375 KT CORP 1.375%/21-21.01.2027	USD	200'000			200'000	158'104.62	0.01
6.875 MIRAE ASSET SECURITIES 6.875%/23-26.07.2026	USD		200'000		200'000	179'036.05	0.01
4.375 POSCO 4.375%/22-04.08.2025	USD	200'000			200'000	172'973.62	0.01
- REPUBLIC OF KOREA 0%/20-16.09.2025	EUR	150'000			150'000	135'186.49	0.01
- REPUBLIC OF KOREA 0%/21-15.10.2026	EUR	100'000			100'000	87'218.94	0.00
2.000 REPUBLIC OF KOREA 2%/19-19.06.2024	USD	200'000		200'000			
2.125 REPUBLIC OF KOREA 2.125%/14-10.06.2024	EUR	200'000		200'000			
5.000 SHINHAN BANK (subordinated) 5%/18-30.08.2028	AUD	80'000			80'000	43'435.14	0.00
3.750 SHINHAN BANK (subordinated) S. -40- 3.75%/17-20.09.2027	USD	200'000			200'000	165'325.45	0.01
- SHINHAN FINANCIAL GROUP (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	USD	200'000			200'000	164'453.10	0.01
5.000 SHINHAN FINANCIAL GROUP 5%/23-24.07.2028	USD		200'000		200'000	174'467.48	0.01
1.000 SK HYNIX INC 1%/21-19.01.2024	USD	200'000		200'000			
2.375 SK HYNIX INC 2.375%/21-19.01.2031	USD	200'000			200'000	144'487.14	0.01
						<b>27'055'353.72</b>	<b>1.48</b>
<b>Spain</b>							
2.375 ABERTIS INFRAESTRUCTURAS 2.375%/19-27.09.2027	EUR	100'000			100'000	90'961.93	0.00
3.000 ABERTIS INFRAESTRUCTURAS 3%/19-27.03.2031	EUR	100'000			100'000	89'159.04	0.00
4.125 ABERTIS INFRAESTRUCTURAS 4.125%/23-31.01.2028	EUR		200'000	100'000	100'000	96'035.17	0.01
0.375 ACCIONA ENERGIA FINANCA 0.375%/21-07.10.2027	EUR	100'000			100'000	84'608.94	0.00
1.375 ACCIONA ENERGIA FINANCA 1.375%/22-26.01.2032	EUR	100'000	100'000		200'000	156'515.73	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-30.11.2033	GBP		100'000		100'000	117'836.58	0.01
0.750 BANCO BILBAO VIZCAYA ARG 0.75%/20-04.06.2025	EUR	100'000			100'000	91'882.43	0.01
1.000 BANCO BILBAO VIZCAYA ARG 1%/19-21.06.2026	EUR	100'000			100'000	89'804.15	0.00
1.375 BANCO BILBAO VIZCAYA ARG 1.375%/18-14.05.2025	EUR	100'000			100'000	92'522.78	0.01
1.750 BANCO BILBAO VIZCAYA ARG 1.75%/22-26.11.2025	EUR		100'000		100'000	92'305.52	0.01
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/23-10.05.2026	EUR		100'000		100'000	95'464.38	0.01
4.000 BANCO BILBAO VIZCAYA ARGENTARIA CEDULAS HIPOTECARIAS 4%/05-25.02.2025	EUR	100'000			100'000	95'431.02	0.01
0.125 BANCO DE SABADELL SA 0.125%/20-10.02.2028	EUR		100'000		100'000	84'105.81	0.00
- BANCO DE SABADELL SA S. -2- FIX-TO-FRN FRN/22-10.11.2028	EUR	200'000			200'000	198'893.10	0.01
1.125 BANCO SANTANDER 1.125%/14-27.11.2024	EUR	200'000		200'000			
- BANCO SANTANDER FIX-TO-FRN FRN/21-24.06.2029	EUR	100'000			100'000	83'554.08	0.00
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/21-04.10.2032	GBP	100'000			100'000	96'330.34	0.01
5.179 BANCO SANTANDER SA (subordinated) S. -26- 5.179%/15-19.11.2025	USD		200'000		200'000	173'653.48	0.01
0.010 BANCO SANTANDER SA 0.01%/20-27.02.2025	EUR	200'000			200'000	183'753.42	0.01
0.250 BANCO SANTANDER SA 0.25%/19-19.06.2024	EUR	100'000		100'000			
0.500 BANCO SANTANDER SA 0.5%/20-04.02.2027	EUR	100'000			100'000	86'830.15	0.00
1.000 BANCO SANTANDER SA 1%/21-04.11.2031	EUR	100'000			100'000	79'737.72	0.00
1.125 BANCO SANTANDER SA 1.125%/18-17.01.2025	EUR	100'000			100'000	93'061.17	0.01
1.375 BANCO SANTANDER SA 1.375%/20-05.01.2026	EUR	100'000			100'000	91'164.90	0.00
1.849 BANCO SANTANDER SA 1.849%/21-25.03.2026	USD	200'000			200'000	163'437.11	0.01
2.706 BANCO SANTANDER SA 2.706%/19-27.06.2024	USD	200'000		200'000			
2.746 BANCO SANTANDER SA 2.746%/20-28.05.2025	USD	200'000			200'000	169'904.85	0.01
2.958 BANCO SANTANDER SA 2.958%/21-25.03.2031	USD	200'000			200'000	149'994.44	0.01
3.250 BANCO SANTANDER SA 3.25%/23-14.02.2028	EUR		100'000		100'000	95'239.50	0.01
3.375 BANCO SANTANDER SA 3.375%/23-11.01.2026	EUR	200'000			200'000	190'145.48	0.01
3.375 BANCO SANTANDER SA 3.375%/23-11.01.2030	EUR		100'000		100'000	95'579.67	0.01
3.496 BANCO SANTANDER SA 3.496%/22-24.03.2025	USD	200'000			200'000	172'570.61	0.01
3.875 BANCO SANTANDER SA 3.875%/23-16.01.2028	EUR	100'000			100'000	95'765.50	0.01
4.250 BANCO SANTANDER SA 4.25%/23-12.06.2030	EUR		200'000		200'000	196'091.57	0.01
5.125 BANCO SANTANDER SA 5.125%/23-25.01.2030	GBP		100'000		100'000	110'014.00	0.01
5.147 BANCO SANTANDER SA 5.147%/22-18.08.2025	USD	200'000			200'000	174'763.57	0.01
5.678 BANCO SANTANDER SA 5.678%/23-09.03.2028	AUD		200'000		200'000	115'303.25	0.01
- BANCO SANTANDER SA FIX-TO-FRN FRN/22-06.10.2026	GBP	100'000			100'000	106'760.44	0.01
- BANCO SANTANDER SA FIX-TO-FRN FRN/22-24.03.2028	USD	200'000			200'000	168'588.53	0.01
- BANCO SANTANDER SA FIX-TO-FRN FRN/22-26.01.2025	EUR	100'000		100'000			
- BANCO SANTANDER SA FIX-TO-FRN FRN/23-18.10.2027	EUR		200'000		200'000	192'931.76	0.01
- BANCO SANTANDER SA S. -114- FIX-TO-FRN FRN/21-14.09.2027	USD	200'000			200'000	159'274.09	0.01
2.750 BANCO SANTANDER SA S. -36- 2.75%/22-08.09.2032	EUR		100'000		100'000	91'448.86	0.00
1.000 BANKIA 1%/15-25.09.2025	EUR		100'000		100'000	91'465.06	0.00
0.875 BANKIA SA 0.875%/19-25.03.2024	EUR	100'000		100'000			
0.500 BONOS Y OBLIG DE -144A- 0.5%/21-31.10.2031	EUR	800'000	300'000	200'000	900'000	708'574.53	0.04
- BONOS Y OBLIG DEL ESTADO 0%/20-31.01.2026	EUR	844'000			844'000	758'558.29	0.04
- BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2027	EUR	950'000		100'000	850'000	743'231.98	0.04
- BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2028	EUR	800'000	278'000		1'078'000	917'220.55	0.05
- BONOS Y OBLIG DEL ESTADO 0%/21-31.05.2024	EUR	540'000		540'000			
- BONOS Y OBLIG DEL ESTADO 0%/22-31.05.2025	EUR	600'000	310'000	210'000	700'000	640'208.72	0.03
0.800 BONOS Y OBLIG DEL ESTADO 0.8%/22-30.07.2029	EUR	820'000	300'000		1'120'000	953'063.14	0.05
0.100 BONOS Y OBLIG DEL ESTADO -144A- 0.1%/21-30.04.2031	EUR	880'000			880'000	681'994.34	0.04
0.700 BONOS Y OBLIG DEL ESTADO -144A- 0.7%/22-30.04.2032	EUR	850'000	100'000		950'000	749'877.03	0.04
0.800 BONOS Y OBLIG DEL ESTADO -144A- 0.8%/20-30.07.2027	EUR	800'000	150'000	150'000	800'000	709'765.66	0.04
0.850 BONOS Y OBLIG DEL ESTADO -144A- 0.85%/21-30.07.2037	EUR	600'000			600'000	410'749.45	0.02
1.000 BONOS Y OBLIG DEL ESTADO -144A- 1%/21-30.07.2042	EUR	250'000	220'000		470'000	289'852.46	0.02
1.450 BONOS Y OBLIG DEL ESTADO -144A- 1.45%/21-31.10.2071	EUR	240'000	300'000	240'000	300'000	139'273.01	0.01
1.900 BONOS Y OBLIG DEL ESTADO -144A- 1.9%/22-31.10.2052	EUR	370'000	400'000		770'000	491'006.79	0.03
2.550 BONOS Y OBLIG DEL ESTADO -144A- 2.55%/22-31.10.2032	EUR	750'000	300'000	250'000	800'000	728'091.83	0.04
3.150 BONOS Y OBLIG DEL ESTADO -144A- 3.15%/23-30.04.2033	EUR	500'000	550'000	100'000	950'000	901'787.87	0.05
3.250 BONOS Y OBLIG DEL ESTADO -144A- 3.25%/24-30.04.2034	EUR		400'000		400'000	379'936.48	0.02
3.450 BONOS Y OBLIG DEL ESTADO -144A- 3.45%/22-30.07.2043	EUR	300'000	200'000	100'000	400'000	365'864.05	0.02
3.500 BONOS Y OBLIG DEL ESTADO -144A- 3.5%/23-31.05.2029	EUR		200'000		200'000	195'472.19	0.01
3.550 BONOS Y OBLIG DEL ESTADO -144A- 3.55%/23-31.10.2033	EUR		950'000		950'000	928'157.95	0.05
3.900 BONOS Y OBLIG DEL ESTADO -144A- 3.9%/23-30.07.2039	EUR		430'000		430'000	422'711.40	0.02
4.000 BONOS Y OBLIG DEL ESTADO -144A- 4%/24-31.10.2054	EUR		150'000		150'000	145'049.01	0.01
2.500 BONOS Y OBLIG DEL ESTADO 2.5%/24-31.05.2027	EUR		200'000		200'000	187'751.79	0.01
2.800 BONOS Y OBLIG DEL ESTADO 2.8%/23-31.05.2026	EUR		1'050'000	150'000	900'000	852'575.83	0.05
3.875 CAIXABANK CEDULAS HIPOTECARIAS 3.875%/05-17.02.2025	EUR	100'000			100'000	95'273.80	0.01
- CAIXABANK SA (subordinated) FIX-TO-FRN FRN/18-17.04.2030	EUR		200'000		200'000	185'409.56	0.01
0.375 CAIXABANK SA 0.375%/20-03.02.2025	EUR	100'000			100'000	92'366.50	0.01
1.125 CAIXABANK SA 1.125%/19-27.03.2026	EUR	100'000			100'000	90'430.21	0.00
1.375 CAIXABANK SA 1.375%/19-19.06.2026	EUR		100'000		100'000	90'097.65	0.00

1092 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250 CAIXABANK SA 4.25%/23-06.09.2030	EUR		100'000		100'000	97'988.61	0.01
- CAIXABANK SA FIX-TO-FRN FRN/21-03.12.2026	GBP	100'000			100'000	103'724.08	0.01
- CAIXABANK SA FIX-TO-FRN FRN/21-26.05.2028	EUR		100'000		100'000	86'532.85	0.00
- CAIXABANK SA FIX-TO-FRN FRN/22-06.04.2028	GBP	100'000			100'000	104'562.81	0.01
- CAIXABANK SA FIX-TO-FRN FRN/22-13.04.2026	EUR	100'000			100'000	92'885.83	0.01
3.750 CAIXABANK SA S. -30- 3.75%/22-07.09.2029	EUR		100'000		100'000	96'299.12	0.01
4.250 CEDULAS TDA S. A6 4.25%/06-10.04.2031	EUR	100'000			100'000	101'459.07	0.01
0.500 DEUTSCHE BK SA ESPANOLA 0.5%/18-11.03.2024	EUR	200'000		200'000			
3.625 DEUTSCHE BK SA ESPANOLA 3.625%/23-23.11.2026	EUR		200'000		200'000	191'498.60	0.01
1.621 IBERDROLA FINANZAS SAU 1.621%/17-29.11.2029	EUR	100'000			100'000	88'128.00	0.00
3.125 IBERDROLA FINANZAS SAU 3.125%/22-22.11.2028	EUR	100'000			100'000	94'673.47	0.01
3.375 IBERDROLA FINANZAS SAU 3.375%/22-22.11.2032	EUR	100'000			100'000	94'382.84	0.01
- INSTITUT CREDITO OFICIAL 0%/20-30.04.2026	EUR	20'000			20'000	17'785.88	0.00
- INSTITUT CREDITO OFICIAL 0%/21-30.04.2025	EUR	100'000			100'000	91'489.83	0.00
- INSTITUT CREDITO OFICIAL 0%/21-30.04.2027	EUR	100'000			100'000	86'364.19	0.00
0.250 INSTITUT CREDITO OFICIAL 0.25%/20-30.04.2024	EUR	8'000			8'000	7'578.60	0.00
1.300 INSTITUT CREDITO OFICIAL 1.3%/22-31.10.2026	EUR	100'000			100'000	90'785.64	0.00
3.800 INSTITUT CREDITO OFICIAL 3.8%/23-31.05.2029	EUR		100'000		100'000	98'293.54	0.01
5.250 KINGDOM OF SPAIN S. -72- 5.25%/99-06.04.2029	GBP	50'000			50'000	56'761.32	0.00
1.750 LAR ESPANA REAL ESTATE 1.75%/21-22.07.2026	EUR	100'000		100'000			
0.250 LIBERBANK SA 0.25%/19-25.09.2029	EUR	100'000			100'000	80'226.56	0.00
0.500 RED ELECTRICA FIN SA UNI 0.5%/21-24.05.2033	EUR		100'000		100'000	75'269.57	0.00
- SANTAN CONSUMER FINANCE 0%/21-23.02.2026	EUR	100'000			100'000	88'509.16	0.00
0.375 SANTAN CONSUMER FINANCE 0.375%/20-17.01.2025	EUR	100'000	100'000	100'000	100'000	92'515.16	0.01
3.125 SANTANDER ISSUANCES SA UNIPERSONAL (subordinated) 3.125%/17-19.01.2027	EUR	100'000			100'000	93'135.49	0.01
5.250 SERVICIOS MEDIO AMBIENTE 5.25%/23-30.10.2029	EUR		100'000		100'000	100'476.63	0.01
- SPAIN 0%/20-31.01.2025	EUR	720'000	550'000	420'000	850'000	784'540.20	0.04
0.500 SPAIN 0.5%/20-30.04.2030	EUR	880'000	150'000	130'000	900'000	739'242.67	0.04
1.300 SPAIN 1.3%/16-31.10.2026	EUR	958'000	300'000	158'000	1'100'000	1'003'400.84	0.05
1.500 SPAIN 1.5%/17-30.04.2027	EUR	890'000	300'000	190'000	1'000'000	911'334.50	0.05
1.600 SPAIN 1.6%/14-30.04.2025	EUR	832'000			832'000	777'194.39	0.04
1.950 SPAIN 1.95%/15-30.07.2030	EUR	810'000	116'000		926'000	829'212.86	0.05
1.950 SPAIN 1.95%/16-30.04.2026	EUR	935'000		135'000	800'000	744'809.51	0.04
0.250 SPAIN -144A- 0.25%/19-30.07.2024	EUR	532'000		532'000			
0.600 SPAIN -144A- 0.6%/19-31.10.2029	EUR	840'000	150'000		990'000	828'591.05	0.05
1.000 SPAIN -144A- 1%/20-31.10.2050	EUR	660'000	390'000	150'000	900'000	463'315.23	0.03
1.200 SPAIN -144A- 1.2%/20-31.10.2040	EUR	590'000	310'000	100'000	800'000	531'131.21	0.03
1.250 SPAIN -144A- 1.25%/20-31.10.2030	EUR	1'000'000		100'000	900'000	766'900.59	0.04
1.400 SPAIN -144A- 1.4%/18-30.04.2028	EUR	1'181'000		150'000	1'031'000	924'151.74	0.05
1.400 SPAIN -144A- 1.4%/18-30.07.2028	EUR	848'000	350'000	198'000	1'000'000	893'524.80	0.05
1.450 SPAIN -144A- 1.45%/17-31.10.2027	EUR	900'000	200'000	150'000	950'000	859'050.78	0.05
1.450 SPAIN -144A- 1.45%/19-30.04.2029	EUR	700'000	400'000	250'000	850'000	753'267.45	0.04
1.850 SPAIN -144A- 1.85%/19-30.07.2035	EUR	720'000	222'000	82'000	860'000	703'748.67	0.04
2.700 SPAIN -144A- 2.7%/18-31.10.2048	EUR	620'000	250'000	70'000	800'000	633'083.89	0.03
2.150 SPAIN 2.15%/15-31.10.2025	EUR	993'000	200'000	193'000	1'000'000	938'158.64	0.05
2.350 SPAIN 2.35%/17-30.07.2033	EUR	780'000			780'000	692'430.31	0.04
2.750 SPAIN 2.75%/14-31.10.2024	EUR	755'000		755'000			
2.900 SPAIN 2.9%/16-31.10.2046	EUR	770'000	100'000	70'000	800'000	665'383.39	0.04
3.450 SPAIN 3.45%/16-30.07.2066	EUR	470'000	200'000	70'000	600'000	518'488.14	0.03
3.800 SPAIN 3.8%/14-30.04.2024	EUR	580'000		580'000			
4.200 SPAIN 4.2%/05-31.01.2037	EUR	839'000	400'000	400'000	839'000	862'058.64	0.05
4.650 SPAIN 4.65%/10-30.07.2025	EUR	979'000	100'000	179'000	900'000	873'690.19	0.05
4.700 SPAIN 4.7%/09-30.07.2041	EUR	783'000	200'000	180'000	803'000	867'888.64	0.05
4.800 SPAIN 4.8%/08-31.01.2024	EUR	580'000		580'000			
4.900 SPAIN 4.9%/07-30.07.2040	EUR	770'000	100'000	70'000	800'000	879'153.16	0.05
5.150 SPAIN 5.15%/13-31.10.2028	EUR	670'000	150'000	120'000	700'000	730'691.34	0.04
5.150 SPAIN 5.15%/13-31.10.2044	EUR	615'000			615'000	705'807.03	0.04
5.750 SPAIN 5.75%/01-30.07.2032	EUR	1'000'000	100'000	100'000	1'000'000	1'138'096.12	0.06
5.900 SPAIN 5.9%/11-30.07.2026	EUR	945'000	100'000	145'000	900'000	913'157.40	0.05
6.000 SPAIN 6%/98-31.01.2029	EUR	1'013'000	400'000	313'000	1'100'000	1'194'339.13	0.07
1.460 TELEFONICA EMISIONES 1.46%/16-13.04.2026	EUR		100'000		100'000	91'247.80	0.00
5.213 TELEFONICA EMISIONES 5.213%/17-08.03.2047	USD	150'000			150'000	118'686.99	0.01
7.045 TELEFONICA EMISIONES 7.045%/06-20.06.2036	USD	100'000			100'000	97'021.75	0.01
1.069 TELEFONICA EMISIONES SAU 1.069%/19-05.02.2024	EUR	200'000		200'000			
1.201 TELEFONICA EMISIONES SAU 1.201%/20-21.08.2027	EUR	100'000			100'000	88'144.20	0.00
1.447 TELEFONICA EMISIONES SAU 1.447%/18-22.01.2027	EUR	100'000			100'000	89'867.05	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.103 TELEFONICA EMISIONES SAU 4.103%/17-08.03.2027	USD	150'000			150'000	127'918.07	0.01
						<b>45'627'297.42</b>	<b>2.49</b>
<b>Supranational</b>							
- AFRICAN DEVELOPMENT BANK (subordinated) FIX-TO-FRN FRN/24-PERPETUAL	USD		200'000		200'000	172'562.44	0.01
0.500 AFRICAN DEVELOPMENT BANK 0.5%/19-21.03.2029	EUR	100'000			100'000	84'674.69	0.00
0.500 AFRICAN DEVELOPMENT BANK 0.5%/22-22.03.2027	EUR	100'000			100'000	88'403.39	0.00
0.875 AFRICAN DEVELOPMENT BANK 0.875%/21-22.07.2026	USD	50'000			50'000	40'317.83	0.00
0.875 AFRICAN DEVELOPMENT BANK 0.875%/21-23.03.2026	USD	200'000			200'000	163'016.24	0.01
1.100 AFRICAN DEVELOPMENT BANK 1.1%/21-16.12.2026	AUD	100'000			100'000	52'424.12	0.00
1.125 AFRICAN DEVELOPMENT BANK 1.125%/22-18.06.2025	GBP	100'000		50'000	50'000	52'986.48	0.00
2.250 AFRICAN DEVELOPMENT BANK 2.25%/22-14.09.2029	EUR	200'000		100'000	100'000	92'167.35	0.01
3.000 AFRICAN DEVELOPMENT BANK 3%/18-20.09.2023	USD	50'000		50'000			
3.375 AFRICAN DEVELOPMENT BANK 3.375%/22-07.07.2025	USD	200'000		100'000	100'000	86'255.03	0.00
4.375 AFRICAN DEVELOPMENT BANK 4.375%/23-14.03.2028	USD		200'000		200'000	175'613.55	0.01
4.625 AFRICAN DEVELOPMENT BANK 4.625%/23-04.01.2027	USD		200'000		200'000	176'441.07	0.01
5.500 AFRICAN DEVELOPMENT BANK 5.5%/23-13.08.2025	GBP		100'000	50'000	50'000	56'098.58	0.00
0.875 AFRICAN DEVELOPMENT BANK S. -769- 0.875%/18-24.05.2028	EUR	100'000			100'000	87'657.27	0.00
4.375 AFRICAN DEVELOPMENT BANK S. -E- 4.375%/22-03.11.2027	USD	200'000			200'000	175'490.60	0.01
- ASIAN DEVELOPMENT BANK 0%/19-24.10.2029	EUR	50'000			50'000	40'773.16	0.00
0.025 ASIAN DEVELOPMENT BANK 0.025%/20-31.01.2030	EUR	60'000			60'000	48'448.10	0.00
0.100 ASIAN DEVELOPMENT BANK 0.1%/21-17.06.2031	EUR	100'000			100'000	78'138.75	0.00
0.125 ASIAN DEVELOPMENT BANK 0.125%/21-15.12.2026	GBP	10'000			10'000	9'884.99	0.00
0.250 ASIAN DEVELOPMENT BANK 0.25%/20-06.10.2023	USD	50'000		50'000			
0.250 ASIAN DEVELOPMENT BANK 0.25%/20-28.10.2027	GBP	20'000			20'000	19'224.86	0.00
0.375 ASIAN DEVELOPMENT BANK 0.375%/20-03.09.2025	USD	100'000			100'000	82'356.84	0.00
0.375 ASIAN DEVELOPMENT BANK 0.375%/21-11.06.2024	USD	100'000		100'000			
0.500 ASIAN DEVELOPMENT BANK 0.5%/20-05.05.2026	AUD	20'000			20'000	10'574.16	0.00
0.500 ASIAN DEVELOPMENT BANK 0.5%/21-04.02.2026	USD	200'000			200'000	162'579.30	0.01
0.625 ASIAN DEVELOPMENT BANK 0.625%/19-15.09.2026	GBP	18'000			18'000	18'201.38	0.00
0.625 ASIAN DEVELOPMENT BANK 0.625%/20-29.04.2025	USD	240'000		240'000			
0.625 ASIAN DEVELOPMENT BANK 0.625%/21-08.10.2024	USD	200'000		200'000			
0.750 ASIAN DEVELOPMENT BANK 0.75%/20-08.10.2030	USD	10'000			10'000	6'977.96	0.00
0.750 ASIAN DEVELOPMENT BANK 0.75%/21-07.12.2027	GBP	40'000			40'000	39'051.64	0.00
0.750 ASIAN DEVELOPMENT BANK 0.75%/21-10.02.2026	CAD	160'000			160'000	96'940.68	0.01
0.800 ASIAN DEVELOPMENT BANK 0.8%/21-06.11.2025	AUD	50'000			50'000	27'044.32	0.00
1.000 ASIAN DEVELOPMENT BANK 1%/21-14.04.2026	USD	100'000			100'000	81'601.40	0.00
1.125 ASIAN DEVELOPMENT BANK 1.125%/19-15.12.2025	GBP	8'000			8'000	8'362.00	0.00
1.125 ASIAN DEVELOPMENT BANK 1.125%/21-10.02.2028	NZD	40'000			40'000	18'622.17	0.00
1.125 ASIAN DEVELOPMENT BANK 1.125%/22-10.06.2025	GBP	50'000			50'000	53'119.02	0.00
1.250 ASIAN DEVELOPMENT BANK 1.25%/21-09.06.2028	USD	150'000			150'000	115'910.97	0.01
1.375 ASIAN DEVELOPMENT BANK 1.375%/18-07.03.2025	GBP	10'000		10'000			
1.500 ASIAN DEVELOPMENT BANK 1.5%/19-18.10.2024	USD	50'000		50'000			
1.500 ASIAN DEVELOPMENT BANK 1.5%/21-04.03.2031	USD	100'000			100'000	72'859.18	0.00
1.500 ASIAN DEVELOPMENT BANK 1.5%/21-04.05.2028	CAD	100'000		50'000	50'000	29'425.03	0.00
1.500 ASIAN DEVELOPMENT BANK 1.5%/22-20.01.2027	USD	100'000			100'000	80'943.51	0.00
1.625 ASIAN DEVELOPMENT BANK 1.625%/22-28.01.2025	CAD	200'000		200'000			
1.750 ASIAN DEVELOPMENT BANK 1.75%/19-19.09.2029	USD	50'000			50'000	38'337.53	0.00
1.850 ASIAN DEVELOPMENT BANK 1.85%/22-13.01.2027	AUD	100'000			100'000	53'629.37	0.00
1.875 ASIAN DEVELOPMENT BANK 1.875%/20-24.01.2030	USD	40'000			40'000	30'593.17	0.00
2.500 ASIAN DEVELOPMENT BANK 2.5%/17-02.11.2027	USD	30'000			30'000	24'679.37	0.00
2.550 ASIAN DEVELOPMENT BANK 2.55%/24-10.01.2031	EUR		100'000		100'000	93'405.16	0.01
2.625 ASIAN DEVELOPMENT BANK 2.625%/19-30.01.2024	USD	210'000		210'000			
2.750 ASIAN DEVELOPMENT BANK 2.75%/22-28.01.2027	NZD	100'000			100'000	50'508.69	0.00
2.875 ASIAN DEVELOPMENT BANK 2.875%/22-06.05.2025	USD	100'000	150'000		250'000	214'790.70	0.01
3.125 ASIAN DEVELOPMENT BANK 3.125%/22-20.08.2027	USD	200'000			200'000	168'519.54	0.01
3.125 ASIAN DEVELOPMENT BANK 3.125%/22-27.04.2032	USD	200'000			200'000	160'690.16	0.01
3.700 ASIAN DEVELOPMENT BANK 3.7%/22-17.06.2025	AUD	150'000			150'000	85'250.12	0.00
3.750 ASIAN DEVELOPMENT BANK 3.75%/23-25.04.2028	USD		200'000		200'000	171'567.35	0.01
3.800 ASIAN DEVELOPMENT BANK 3.8%/22-12.09.2025	CAD	100'000		100'000			
3.875 ASIAN DEVELOPMENT BANK 3.875%/22-28.09.2032	USD		200'000	100'000	100'000	84'778.00	0.00
3.875 ASIAN DEVELOPMENT BANK 3.875%/23-10.02.2026	GBP	100'000		50'000	50'000	54'815.42	0.00
3.875 ASIAN DEVELOPMENT BANK 3.875%/23-14.06.2033	USD		200'000		200'000	168'968.47	0.01
3.900 ASIAN DEVELOPMENT BANK 3.9%/23-17.02.2026	AUD	100'000			100'000	56'906.81	0.00
4.000 ASIAN DEVELOPMENT BANK 4%/22-21.11.2025	GBP	100'000		50'000	50'000	54'933.49	0.00
4.000 ASIAN DEVELOPMENT BANK 4%/23-12.01.2033	USD	100'000			100'000	85'415.64	0.00
4.125 ASIAN DEVELOPMENT BANK 4.125%/24-12.01.2027	USD		200'000		200'000	174'221.38	0.01
4.250 ASIAN DEVELOPMENT BANK 4.25%/23-09.01.2026	USD	200'000			200'000	174'595.69	0.01
4.500 ASIAN DEVELOPMENT BANK 4.5%/23-20.06.2030	AUD	100'000			100'000	56'954.97	0.00
4.500 ASIAN DEVELOPMENT BANK 4.5%/23-25.08.2028	USD		200'000		200'000	176'920.33	0.01

1094 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.125 ASIAN DEVELOPMENT BANK 5.125%/23-24.10.2028	GBP		90'000	40'000	50'000	57'586.13	0.00
6.125 ASIAN DEVELOPMENT BANK 6.125%/23-15.08.2025	GBP		100'000		100'000	113'141.70	0.01
1.950 ASIAN DEVELOPMENT BANK S. -1- 1.95%/22-22.07.2032	EUR	100'000			100'000	88'527.27	0.00
2.000 ASIAN DEVELOPMENT BANK S. -1391001- 2%/22-10.06.2037	EUR	100'000			100'000	84'334.51	0.00
3.000 ASIAN DEVELOPMENT BANK S. -19001- 3%/16-14.10.2026	AUD		100'000		100'000	55'562.23	0.00
- COUNCIL OF EUROPE 0%/20-09.04.2027	EUR	50'000			50'000	43'544.19	0.00
- COUNCIL OF EUROPE 0%/21-20.01.2031	EUR	100'000			100'000	78'667.61	0.00
0.050 COUNCIL OF EUROPE 0.05%/20-21.01.2030	EUR	10'000			10'000	8'122.52	0.00
0.125 COUNCIL OF EUROPE 0.125%/22-10.03.2027	EUR	100'000			100'000	87'623.92	0.00
0.250 COUNCIL OF EUROPE 0.25%/20-10.06.2023	USD	10'000		10'000			
0.250 COUNCIL OF EUROPE 0.25%/20-20.10.2023	USD	20'000		20'000			
0.250 COUNCIL OF EUROPE 0.25%/22-19.01.2032	EUR	100'000			100'000	78'108.26	0.00
0.375 COUNCIL OF EUROPE 0.375%/21-10.06.2024	USD	100'000		100'000			
0.625 COUNCIL OF EUROPE 0.625%/19-30.01.2029	EUR	50'000			50'000	42'922.90	0.00
0.750 COUNCIL OF EUROPE 0.75%/20-22.07.2027	GBP	25'000			25'000	24'626.98	0.00
0.875 COUNCIL OF EUROPE 0.875%/21-22.09.2026	USD	100'000			100'000	80'207.38	0.00
1.000 COUNCIL OF EUROPE 1%/21-21.10.2024	CAD	100'000		100'000			
1.000 COUNCIL OF EUROPE 1%/22-13.04.2029	EUR	100'000			100'000	87'087.44	0.00
1.375 COUNCIL OF EUROPE 1.375%/20-27.02.2025	USD	10'000			10'000	8'488.17	0.00
2.625 COUNCIL OF EUROPE 2.625%/24-11.01.2034	EUR		100'000		100'000	92'772.44	0.01
2.875 COUNCIL OF EUROPE 2.875%/23-13.04.2030	EUR		200'000	100'000	100'000	95'456.76	0.01
3.000 COUNCIL OF EUROPE 3%/22-16.06.2025	USD	200'000		100'000	100'000	85'821.90	0.00
3.750 COUNCIL OF EUROPE 3.75%/23-25.05.2026	USD		200'000		200'000	172'706.00	0.01
4.125 COUNCIL OF EUROPE 4.125%/24-24.01.2029	USD		200'000		200'000	174'129.47	0.01
0.375 COUNCIL OF EUROPE S. -425- 0.375%/21-15.12.2025	GBP	30'000			30'000	30'896.68	0.00
1.250 COUNCIL OF EUROPE S. -430- 1.25%/22-15.09.2026	GBP	100'000			100'000	102'515.56	0.01
2.875 COUNCIL OF EUROPE S. -436- 2.875%/23-17.01.2033	EUR		200'000	100'000	100'000	95'182.32	0.01
- EURO STABILITY MECHANISM 0%/19-14.03.2025	EUR	30'000			30'000	27'609.61	0.00
- EURO STABILITY MECHANISM 0%/20-16.12.2024	EUR	120'000	200'000	320'000			
- EURO STABILITY MECHANISM 0%/21-15.12.2026	EUR	210'000			210'000	184'498.50	0.01
0.010 EURO STABILITY MECHANISM 0.01%/20-04.03.2030	EUR	10'000			10'000	8'065.06	0.00
0.010 EURO STABILITY MECHANISM 0.01%/21-15.10.2031	EUR	100'000			100'000	77'189.66	0.00
0.500 EURO STABILITY MECHANISM 0.5%/19-05.03.2029	EUR	80'000			80'000	68'060.69	0.00
0.750 EURO STABILITY MECHANISM 0.75%/17-15.03.2027	EUR	240'000			240'000	214'512.27	0.01
0.750 EURO STABILITY MECHANISM 0.75%/18-05.09.2028	EUR	320'000		100'000	220'000	191'250.65	0.01
1.000 EURO STABILITY MECHANISM 1%/22-23.06.2027	EUR	100'000	100'000		200'000	179'208.09	0.01
3.000 EURO STABILITY MECHANISM 3%/23-15.03.2028	EUR		200'000		200'000	191'595.79	0.01
3.000 EURO STABILITY MECHANISM 3%/23-23.08.2033	EUR		200'000	100'000	100'000	96'295.31	0.01
0.010 EUROFIMA 0.01%/21-23.06.2028	EUR	100'000			100'000	83'872.35	0.00
0.150 EUROFIMA 0.15%/19-10.10.2034	EUR	200'000		200'000			
0.250 EUROFIMA 0.25%/18-09.02.2024	EUR	100'000		100'000			
- EUROFIMA S. -204- 0%/20-28.07.2026	EUR	100'000			100'000	88'378.62	0.00
3.125 EUROFIMA S. -212- 3.125%/22-16.05.2025	USD	200'000		200'000			
1.625 EUROFIMA S. -213- 1.625%/22-20.07.2027	EUR	100'000			100'000	90'920.00	0.00
3.125 EUROFIMA S. -216- 3.125%/23-30.03.2033	EUR		200'000	100'000	100'000	96'321.99	0.01
0.500 EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT EBRD 0.5%/20-19.05.2025	USD	210'000			210'000	175'152.61	0.01
- EUROPEAN BK RECON & DEV 0%/19-10.01.2024	EUR	10'000		10'000			
1.500 EUROPEAN BK RECON & DEV 1.5%/20-13.02.2025	USD	10'000			10'000	8'512.31	0.00
4.125 EUROPEAN BK RECON & DEV 4.125%/24-25.01.2029	USD		200'000		200'000	174'115.40	0.01
- EUROPEAN INVESTMENT BANK 0%/16-13.03.2026	EUR	200'000		100'000	100'000	89'750.79	0.00
- EUROPEAN INVESTMENT BANK 0%/20-09.09.2030	EUR	130'000			130'000	103'200.69	0.01
- EUROPEAN INVESTMENT BANK 0%/20-15.05.2028	EUR	100'000			100'000	84'719.48	0.00
- EUROPEAN INVESTMENT BANK 0%/20-17.06.2027	EUR	200'000			200'000	173'591.70	0.01
- EUROPEAN INVESTMENT BANK 0%/20-25.03.2025	EUR	160'000			160'000	147'126.24	0.01
- EUROPEAN INVESTMENT BANK 0%/20-28.03.2028	EUR	120'000			120'000	102'002.99	0.01
- EUROPEAN INVESTMENT BANK 0%/21-14.01.2031	EUR	220'000			220'000	173'234.36	0.01
- EUROPEAN INVESTMENT BANK 0%/21-15.11.2027	EUR	100'000			100'000	85'969.69	0.00
- EUROPEAN INVESTMENT BANK 0%/21-22.12.2026	EUR	100'000			100'000	87'978.40	0.00
- EUROPEAN INVESTMENT BANK 0%/21-28.09.2028	EUR	120'000			120'000	100'684.56	0.01
0.010 EUROPEAN INVESTMENT BANK 0.01%/20-15.11.2035	EUR	120'000			120'000	81'185.94	0.00
0.010 EUROPEAN INVESTMENT BANK 0.01%/21-15.05.2041	EUR	30'000			30'000	16'925.51	0.00
0.050 EUROPEAN INVESTMENT BANK 0.05%/17-15.12.2023	EUR	30'000		30'000			
0.050 EUROPEAN INVESTMENT BANK 0.05%/19-13.10.2034	EUR	300'000		100'000	200'000	141'023.48	0.01
0.050 EUROPEAN INVESTMENT BANK 0.05%/19-24.05.2024	EUR	40'000		40'000			
0.050 EUROPEAN INVESTMENT BANK 0.05%/20-16.01.2030	EUR	110'000	90'000		200'000	162'612.39	0.01
0.050 EUROPEAN INVESTMENT BANK 0.05%/21-27.01.2051	EUR	100'000			100'000	42'425.97	0.00
0.050 EUROPEAN INVESTMENT BANK 0.05%/22-15.11.2029	EUR	200'000		100'000	100'000	81'640.66	0.00
0.100 EUROPEAN INVESTMENT BANK 0.1%/19-15.10.2026	EUR	100'000			100'000	88'632.09	0.00
0.125 EUROPEAN INVESTMENT BANK 0.125%/21-14.12.2026	GBP	30'000			30'000	29'693.05	0.00
0.200 EUROPEAN INVESTMENT BANK 0.2%/18-15.07.2024	EUR	50'000		50'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.200	EUROPEAN INVESTMENT BANK 0.2%/21-17.03.2036	EUR	50'000		50'000	34'238.17	0.00
0.250	EUROPEAN INVESTMENT BANK 0.25%/16-14.09.2029	EUR	150'000		150'000	124'439.21	0.01
0.250	EUROPEAN INVESTMENT BANK 0.25%/20-15.06.2040	EUR	40'000		40'000	24'326.77	0.00
0.250	EUROPEAN INVESTMENT BANK 0.25%/22-20.01.2032	EUR	200'000		200'000	156'388.04	0.01
0.375	EUROPEAN INVESTMENT BANK 0.375%/18-16.07.2025	EUR	240'000		240'000	220'076.45	0.01
0.375	EUROPEAN INVESTMENT BANK 0.375%/20-15.12.2025	USD	50'000		50'000	40'754.37	0.00
0.375	EUROPEAN INVESTMENT BANK 0.375%/20-17.09.2030	SEK	500'000		500'000	35'603.87	0.00
0.375	EUROPEAN INVESTMENT BANK 0.375%/21-26.03.2026	USD	200'000		200'000	161'449.83	0.01
0.375	EUROPEAN INVESTMENT BANK 0.375%/22-15.09.2027	EUR	100'000	100'000	200'000	174'801.88	0.01
0.625	EUROPEAN INVESTMENT BANK 0.625%/19-22.01.2029	EUR	220'000		220'000	188'846.10	0.01
0.625	EUROPEAN INVESTMENT BANK 0.625%/20-21.10.2027	USD	200'000		200'000	153'771.62	0.01
0.625	EUROPEAN INVESTMENT BANK 0.625%/20-25.07.2025	USD	80'000		80'000	66'427.39	0.00
0.750	EUROPEAN INVESTMENT BANK 0.75%/19-15.11.2024	GBP	5'000	5'000			
0.750	EUROPEAN INVESTMENT BANK 0.75%/20-22.07.2027	GBP	10'000		10'000	9'882.09	0.00
0.750	EUROPEAN INVESTMENT BANK 0.75%/21-09.09.2024	NOK	600'000		600'000	48'866.07	0.00
0.750	EUROPEAN INVESTMENT BANK 0.75%/21-15.07.2027	AUD	40'000		40'000	20'428.38	0.00
0.750	EUROPEAN INVESTMENT BANK 0.75%/21-26.10.2026	USD	80'000		80'000	63'867.71	0.00
0.875	EUROPEAN INVESTMENT BANK 0.875%/15-13.09.2024	EUR	200'000	200'000			
0.875	EUROPEAN INVESTMENT BANK 0.875%/18-14.01.2028	EUR	180'000		180'000	159'213.58	0.01
0.875	EUROPEAN INVESTMENT BANK 0.875%/18-30.01.2025	SEK	1'000'000		1'000'000	82'834.01	0.00
0.875	EUROPEAN INVESTMENT BANK 0.875%/20-17.05.2030	USD	100'000		100'000	71'452.09	0.00
0.875	EUROPEAN INVESTMENT BANK 0.875%/21-15.05.2026	GBP	100'000		100'000	102'869.76	0.01
1.000	EUROPEAN INVESTMENT BANK 1%/16-21.09.2026	GBP	30'000		30'000	30'643.73	0.00
1.000	EUROPEAN INVESTMENT BANK 1%/19-14.11.2042	EUR	100'000		100'000	66'811.63	0.00
1.000	EUROPEAN INVESTMENT BANK 1%/21-28.01.2028	CAD	130'000		130'000	75'443.72	0.00
1.125	EUROPEAN INVESTMENT BANK 1.125%/16-15.09.2036	EUR	100'000		100'000	76'690.34	0.00
1.125	EUROPEAN INVESTMENT BANK 1.125%/22-19.06.2025	GBP	100'000	50'000	50'000	53'091.18	0.00
1.250	EUROPEAN INVESTMENT BANK 1.25%/21-14.02.2031	USD	140'000	160'000	300'000	215'923.46	0.01
1.250	EUROPEAN INVESTMENT BANK 1.25%/21-17.02.2027	NOK	1'000'000		1'000'000	76'330.86	0.00
1.300	EUROPEAN INVESTMENT BANK 1.3%/21-27.01.2031	AUD	50'000		50'000	22'924.59	0.00
1.375	EUROPEAN INVESTMENT BANK 1.375%/18-07.03.2025	GBP	120'000	60'000	60'000	64'463.94	0.00
1.375	EUROPEAN INVESTMENT BANK 1.375%/18-12.05.2028	SEK	1'000'000		1'000'000	79'032.62	0.00
1.375	EUROPEAN INVESTMENT BANK 1.375%/20-15.05.2023	USD	50'000	50'000			
1.375	EUROPEAN INVESTMENT BANK 1.375%/22-15.03.2027	USD	200'000		200'000	160'747.28	0.01
1.400	EUROPEAN INVESTMENT BANK 1.4%/20-28.05.2030	AUD	100'000		100'000	47'370.35	0.00
1.500	EUROPEAN INVESTMENT BANK 1.5%/17-02.03.2027	SEK	280'000		280'000	22'636.43	0.00
1.500	EUROPEAN INVESTMENT BANK 1.5%/17-15.11.2047	EUR	10'000		10'000	6'963.41	0.00
1.500	EUROPEAN INVESTMENT BANK 1.5%/17-26.01.2024	NOK	1'000'000	1'000'000			
1.500	EUROPEAN INVESTMENT BANK 1.5%/18-16.10.2048	EUR	200'000		200'000	137'097.53	0.01
1.500	EUROPEAN INVESTMENT BANK 1.5%/22-15.06.2032	EUR	250'000		250'000	215'067.15	0.01
1.625	EUROPEAN INVESTMENT BANK 1.625%/19-09.10.2029	USD	50'000		50'000	38'101.59	0.00
1.625	EUROPEAN INVESTMENT BANK 1.625%/20-14.03.2025	USD	120'000	120'000			
1.750	EUROPEAN INVESTMENT BANK 1.75%/19-30.07.2024	CAD	30'000	30'000			
1.750	EUROPEAN INVESTMENT BANK 1.75%/22-15.03.2029	USD		200'000	200'000	155'551.58	0.01
1.800	EUROPEAN INVESTMENT BANK 1.8%/22-19.01.2027	AUD	200'000		200'000	107'093.60	0.01
1.900	EUROPEAN INVESTMENT BANK 1.9%/20-22.01.2025	CAD	135'000		135'000		
2.250	EUROPEAN INVESTMENT BANK 2.25%/19-24.06.2024	USD	50'000		50'000		
2.250	EUROPEAN INVESTMENT BANK 2.25%/22-15.03.2030	EUR	200'000		200'000	184'578.64	0.01
2.500	EUROPEAN INVESTMENT BANK 2.5%/18-15.03.2023	USD	50'000	50'000			
2.625	EUROPEAN INVESTMENT BANK 2.625%/13-15.03.2035	EUR	100'000		100'000	92'177.83	0.01
2.625	EUROPEAN INVESTMENT BANK 2.625%/19-15.03.2024	USD	120'000	120'000			
2.750	EUROPEAN INVESTMENT BANK 2.75%/22-15.08.2025	USD		200'000	200'000	170'902.83	0.01
2.750	EUROPEAN INVESTMENT BANK 2.75%/23-28.07.2028	EUR	150'000		150'000	142'541.93	0.01
2.750	EUROPEAN INVESTMENT BANK 2.75%/23-30.07.2030	EUR	200'000		200'000	189'594.70	0.01
2.750	EUROPEAN INVESTMENT BANK 2.75%/24-16.01.2034	EUR	200'000		200'000	187'829.93	0.01
2.875	EUROPEAN INVESTMENT BANK 2.875%/18-15.08.2023	USD	50'000	50'000			
2.875	EUROPEAN INVESTMENT BANK 2.875%/23-12.01.2033	EUR		350'000	100'000	238'084.45	0.01
3.000	EUROPEAN INVESTMENT BANK 3%/17-24.05.2024	PLN	570'000	570'000			
3.000	EUROPEAN INVESTMENT BANK 3%/19-25.11.2029	PLN	560'000		560'000	108'838.03	0.01
3.000	EUROPEAN INVESTMENT BANK 3%/23-15.07.2033	EUR		300'000	100'000	192'037.94	0.01
3.000	EUROPEAN INVESTMENT BANK 3%/23-15.11.2028	EUR	200'000		200'000	191'910.25	0.01
3.000	EUROPEAN INVESTMENT BANK 3%/24-15.02.2039	EUR	100'000		100'000	93'734.87	0.01
3.125	EUROPEAN INVESTMENT BANK 3.125%/18-14.12.2023	USD	200'000	200'000			
3.250	EUROPEAN INVESTMENT BANK 3.25%/22-15.11.2027	USD	200'000		200'000	169'000.64	0.01
3.625	EUROPEAN INVESTMENT BANK 3.625%/23-15.07.2030	USD		150'000	150'000	126'695.55	0.01
3.750	EUROPEAN INVESTMENT BANK 3.75%/12-07.12.2027	GBP	40'000		40'000	43'625.56	0.00
3.750	EUROPEAN INVESTMENT BANK 3.75%/22-09.05.2028	NOK	1'000'000		1'000'000	81'750.84	0.00
3.750	EUROPEAN INVESTMENT BANK 3.75%/23-14.02.2033	USD		200'000	200'000	168'267.84	0.01
3.875	EUROPEAN INVESTMENT BANK 3.875%/23-15.03.2028	USD	200'000		200'000	172'623.27	0.01
3.900	EUROPEAN INVESTMENT BANK 3.9%/23-15.06.2028	CAD		200'000	200'000	129'663.78	0.01
4.000	EUROPEAN INVESTMENT BANK 4%/24-15.02.2029	USD		200'000	200'000	173'263.28	0.01

1096 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.500 EUROPEAN INVESTMENT BANK 4.5%/23-16.10.2028	USD		200'000		200'000	177'087.29	0.01
4.875 EUROPEAN INVESTMENT BANK 4.875%/23-16.12.2030	GBP		100'000		100'000	115'842.79	0.01
2.125 EUROPEAN INVESTMENT BANK S. -2062- 2.125%/14-15.01.2024	EUR	180'000		180'000			
0.125 EUROPEAN INVESTMENT BANK S. -EARN- 0.125%/19-20.06.2029	EUR	240'000		100'000	140'000	115'917.81	0.01
- EUROPEAN UNION 0%/20-04.07.2035	EUR	370'000			370'000	252'265.98	0.01
- EUROPEAN UNION 0%/20-04.10.2030	EUR	480'000		100'000	380'000	302'264.64	0.02
- EUROPEAN UNION 0%/20-04.11.2025	EUR	320'000			320'000	289'526.09	0.02
- EUROPEAN UNION 0%/21-02.06.2028	EUR	440'000			440'000	372'807.64	0.02
- EUROPEAN UNION 0%/21-04.03.2026	EUR	250'000			250'000	224'193.55	0.01
- EUROPEAN UNION 0%/21-04.07.2029	EUR	500'000		200'000	300'000	246'797.29	0.01
- EUROPEAN UNION 0%/21-04.07.2031	EUR	800'000			800'000	619'964.36	0.03
- EUROPEAN UNION 0%/21-04.10.2028	EUR	520'000	100'000		620'000	519'317.35	0.03
- EUROPEAN UNION 0%/21-06.07.2026	EUR	800'000		100'000	700'000	622'392.35	0.03
- EUROPEAN UNION 0%/21-22.04.2031	EUR	150'000	150'000		300'000	234'419.12	0.01
0.100 EUROPEAN UNION 0.1%/20-04.10.2040	EUR	230'000			230'000	134'564.15	0.01
0.200 EUROPEAN UNION 0.2%/21-04.06.2036	EUR	350'000			350'000	238'096.36	0.01
0.250 EUROPEAN UNION 0.25%/21-22.04.2036	EUR	100'000	100'000		200'000	137'343.38	0.01
0.250 EUROPEAN UNION 0.25%/22-22.10.2026	EUR	100'000			100'000	88'948.45	0.00
0.300 EUROPEAN UNION 0.3%/20-04.11.2050	EUR	218'000			218'000	103'446.48	0.01
0.400 EUROPEAN UNION 0.4%/21-04.02.2037	EUR	650'000			650'000	445'220.13	0.02
0.450 EUROPEAN UNION 0.45%/21-02.05.2046	EUR	150'000			150'000	82'160.47	0.00
0.450 EUROPEAN UNION 0.45%/21-04.07.2041	EUR	350'000	200'000		550'000	328'995.40	0.02
0.700 EUROPEAN UNION 0.7%/21-06.07.2051	EUR	350'000	200'000		550'000	285'830.93	0.02
0.750 EUROPEAN UNION 0.75%/21-04.01.2047	EUR	290'000			290'000	170'248.19	0.01
0.800 EUROPEAN UNION 0.8%/22-04.07.2025	EUR	450'000	280'000	100'000	630'000	580'690.30	0.03
1.000 EUROPEAN UNION 1%/22-06.07.2032	EUR	600'000	150'000		750'000	615'592.46	0.03
1.125 EUROPEAN UNION 1.125%/22-04.06.2037	EUR	100'000			100'000	75'058.03	0.00
1.250 EUROPEAN UNION 1.25%/18-04.04.2033	EUR	100'000			100'000	83'087.16	0.00
1.250 EUROPEAN UNION 1.25%/22-04.02.2043	EUR	200'000			200'000	136'800.23	0.01
1.625 EUROPEAN UNION 1.625%/22-04.12.2029	EUR	350'000	370'000		720'000	642'013.71	0.04
2.000 EUROPEAN UNION 2%/22-04.10.2027	EUR	500'000	100'000		600'000	554'656.41	0.03
2.625 EUROPEAN UNION 2.625%/22-04.02.2048	EUR	150'000	300'000		450'000	382'404.01	0.02
2.750 EUROPEAN UNION 2.75%/22-04.02.2033	EUR	250'000			250'000	235'433.00	0.01
2.750 EUROPEAN UNION 2.75%/22-04.12.2037	EUR	300'000			300'000	274'506.67	0.01
2.750 EUROPEAN UNION 2.75%/23-05.10.2026	EUR		300'000		300'000	284'103.32	0.02
3.000 EUROPEAN UNION 3%/22-04.03.2053	EUR	150'000	350'000		500'000	445'552.22	0.02
3.000 EUROPEAN UNION 3%/24-04.12.2034	EUR		200'000		200'000	190'122.61	0.01
3.125 EUROPEAN UNION 3.125%/23-04.12.2030	EUR		200'000		200'000	193'604.50	0.01
3.125 EUROPEAN UNION 3.125%/23-05.12.2028	EUR		200'000		200'000	192'609.68	0.01
3.250 EUROPEAN UNION 3.25%/23-04.07.2034	EUR		600'000		600'000	584'867.15	0.03
3.375 EUROPEAN UNION 3.375%/22-04.11.2042	EUR	200'000	350'000		550'000	528'020.47	0.03
3.375 EUROPEAN UNION 3.375%/23-04.10.2038	EUR		500'000		500'000	484'111.32	0.03
4.000 EUROPEAN UNION 4%/23-04.04.2044	EUR		200'000		200'000	208'092.40	0.01
0.875 EUROPEAN UNION S. -25- 0.875%/22-11.03.2037	EUR	100'000			100'000	73'625.82	0.00
2.500 EUROPEAN UNION S. -36- 2.5%/22-04.10.2052	EUR	150'000	150'000		300'000	242'026.12	0.01
0.625 EUROPEAN UNION S. -73- 0.625%/15-04.11.2023	EUR	40'000		40'000			
0.500 EUROPEAN UNION S. -77- 0.5%/18-04.04.2025	EUR	120'000			120'000	110'971.30	0.01
0.250 INTER-AMERICAN DEVEL BK 0.25%/20-15.11.2023	USD	20'000		20'000			
0.500 INTER-AMERICAN DEVEL BK 0.5%/21-23.09.2024	USD	100'000		100'000			
0.625 INTER-AMERICAN DEVEL BK 0.625%/20-15.07.2025	USD	100'000			100'000	83'063.10	0.00
0.625 INTER-AMERICAN DEVEL BK 0.625%/20-16.09.2027	USD	30'000			30'000	23'126.19	0.00
0.750 INTER-AMERICAN DEVEL BK 0.75%/20-15.10.2025	CAD	20'000			20'000	12'228.02	0.00
0.875 INTER-AMERICAN DEVEL BK 0.875%/20-03.04.2025	USD	100'000		100'000			
0.875 INTER-AMERICAN DEVEL BK 0.875%/20-27.08.2027	CAD	220'000		120'000	100'000	58'358.28	0.00
0.875 INTER-AMERICAN DEVEL BK 0.875%/21-20.04.2026	USD	100'000	100'000		200'000	162'724.09	0.01
1.000 INTER-AMERICAN DEVEL BK 1%/21-04.08.2028	AUD	40'000			40'000	19'816.24	0.00
1.000 INTER-AMERICAN DEVEL BK 1%/21-29.06.2026	CAD	100'000			100'000	60'256.93	0.00
1.125 INTER-AMERICAN DEVEL BK 1.125%/21-13.01.2031	USD	200'000			200'000	142'298.34	0.01
1.125 INTER-AMERICAN DEVEL BK 1.125%/21-20.07.2028	USD	350'000			350'000	268'325.60	0.01
1.250 INTER-AMERICAN DEVEL BK 1.25%/19-15.12.2025	GBP	100'000			100'000	104'719.87	0.01
1.700 INTER-AMERICAN DEVEL BK 1.7%/19-10.10.2024	CAD	8'000		8'000			
1.750 INTER-AMERICAN DEVEL BK 1.75%/20-14.03.2025	USD	30'000			30'000	25'528.94	0.00
2.000 INTER-AMERICAN DEVEL BK 2%/16-02.06.2026	USD	30'000			30'000	24'924.90	0.00
2.000 INTER-AMERICAN DEVEL BK 2%/19-23.07.2026	USD	100'000			100'000	82'881.95	0.00
2.375 INTER-AMERICAN DEVEL BK 2.375%/17-07.07.2027	USD	100'000			100'000	82'333.99	0.00
2.375 INTER-AMERICAN DEVEL BK 2.375%/22-03.08.2029	GBP	100'000		50'000	50'000	50'590.02	0.00
2.625 INTER-AMERICAN DEVEL BK 2.625%/19-16.01.2024	USD	45'000		45'000			
2.700 INTER-AMERICAN DEVEL BK 2.7%/22-29.01.2026	AUD	200'000			200'000	111'317.11	0.01
3.250 INTER-AMERICAN DEVEL BK 3.25%/22-01.07.2024	USD	200'000		200'000			
3.400 INTER-AMERICAN DEVEL BK 3.4%/23-24.05.2028	CAD		100'000		100'000	63'559.45	0.00
3.500 INTER-AMERICAN DEVEL BK 3.5%/22-14.09.2029	USD	100'000			100'000	84'180.32	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.500	INTER-AMERICAN DEVEL BK 3.5%/23-12.04.2033	USD		400'000	300'000	100'000	81'948.01	0.00
3.875	INTER-AMERICAN DEVEL BK 3.875%/11-28.10.2041	USD	30'000			30'000	29'519.15	0.00
4.000	INTER-AMERICAN DEVEL BK 4%/23-12.01.2028	USD		200'000		200'000	173'235.13	0.01
4.125	INTER-AMERICAN DEVEL BK 4.125%/24-15.02.2029	USD		200'000		200'000	174'215.08	0.01
4.375	INTER-AMERICAN DEVEL BK 4.375%/23-01.02.2027	USD		200'000		200'000	175'447.07	0.01
4.500	INTER-AMERICAN DEVEL BK 4.5%/23-15.05.2026	USD		400'000	100'000	300'000	263'352.40	0.01
5.000	INTER-AMERICAN DEVEL BK 5%/23-20.07.2030	GBP		100'000	50'000	50'000	57'895.78	0.00
1.375	INTER-AMERICAN DEVEL BK S. -667- 1.375%/18-15.12.2024	GBP	100'000		100'000			
0.500	INTER-AMERICAN DEVEL BK S. -729- 0.5%/19-15.09.2026	GBP	5'000		5'000	5'032.49	0.00	
2.125	INTER-AMERICAN DEVEL BK S. -829- 2.125%/22-15.12.2028	GBP	50'000		50'000	50'509.83	0.00	
2.500	INTER-AMERICAN DEVEL BK S. -836- 2.5%/22-22.07.2027	GBP	100'000		100'000	104'749.94	0.01	
0.750	INTER-AMERICAN DEVELOPMENT BANK 0.75%/20-24.11.2027	USD	130'000		130'000	100'051.01	0.01	
1.750	INTER-AMERICAN DEVELOPMENT BANK 1.75%/19-23.10.2029	USD	40'000	160'000		200'000	152'983.99	0.01
2.250	INTER-AMERICAN DEVELOPMENT BANK 2.25%/19-18.06.2029	USD	230'000		230'000	182'162.83	0.01	
3.125	INTER-AMERICAN DEVELOPMENT BANK 3.125%/18-18.09.2028	USD	220'000		220'000	183'582.97	0.01	
-	INTL BK RECON & DEVELOP 0%/20-15.01.2027	EUR	105'000		105'000	92'067.15	0.01	
0.010	INTL BK RECON & DEVELOP 0.01%/20-24.04.2028	EUR	110'000		110'000	93'268.99	0.01	
0.100	INTL BK RECON & DEVELOP 0.1%/20-17.09.2035	EUR	110'000		110'000	75'740.11	0.00	
0.125	INTL BK RECON & DEVELOP 0.125%/20-03.01.2051	EUR	20'000		20'000	8'804.22	0.00	
0.200	INTL BK RECON & DEVELOP 0.2%/21-21.01.2061	EUR	80'000		80'000	28'456.64	0.00	
0.250	INTL BK RECON & DEVELOP 0.25%/19-10.01.2050	EUR	50'000		50'000	23'802.49	0.00	
0.250	INTL BK RECON & DEVELOP 0.25%/20-22.07.2026	GBP	20'000		20'000	20'154.03	0.00	
0.250	INTL BK RECON & DEVELOP 0.25%/20-23.09.2027	GBP	10'000		10'000	9'646.18	0.00	
0.250	INTL BK RECON & DEVELOP 0.25%/20-24.11.2023	USD	130'000	130'000				
0.375	INTL BK RECON & DEVELOP 0.375%/20-28.07.2025	USD	100'000		100'000	82'685.26	0.00	
0.500	INTL BK RECON & DEVELOP 0.5%/19-21.06.2035	EUR	50'000		50'000	36'354.56	0.00	
0.500	INTL BK RECON & DEVELOP 0.5%/20-18.05.2026	AUD	20'000		20'000	10'566.82	0.00	
0.500	INTL BK RECON & DEVELOP 0.5%/20-28.10.2025	USD	130'000		130'000	106'686.23	0.01	
0.625	INTL BK RECON & DEVELOP 0.625%/20-22.04.2025	USD	280'000	280'000				
0.625	INTL BK RECON & DEVELOP 0.625%/20-24.09.2027	NZD	10'000		10'000	4'624.93	0.00	
0.625	INTL BK RECON & DEVELOP 0.625%/21-14.01.2026	CAD	15'000		15'000	9'087.33	0.00	
0.625	INTL BK RECON & DEVELOP 0.625%/21-14.07.2028	GBP	100'000		100'000	95'349.03	0.01	
0.700	INTL BK RECON & DEVELOP 0.7%/21-22.10.2046	EUR	100'000		100'000	58'386.09	0.00	
0.750	INTL BK RECON & DEVELOP 0.75%/20-02.07.2025	CAD	130'000	130'000	100'000	61'699.12	0.00	
0.750	INTL BK RECON & DEVELOP 0.75%/20-10.06.2026	NZD	50'000		50'000	24'395.87	0.00	
0.750	INTL BK RECON & DEVELOP 0.75%/20-11.03.2025	USD	40'000		40'000	33'714.87	0.00	
0.750	INTL BK RECON & DEVELOP 0.75%/20-15.12.2026	GBP	30'000		30'000	30'206.99	0.00	
0.750	INTL BK RECON & DEVELOP 0.75%/20-26.08.2030	USD	200'000		200'000	140'015.37	0.01	
0.875	INTL BK RECON & DEVELOP 0.875%/20-14.05.2030	USD	200'000		200'000	142'443.72	0.01	
0.875	INTL BK RECON & DEVELOP 0.875%/20-28.09.2027	CAD	50'000		50'000	29'125.42	0.00	
1.000	INTL BK RECON & DEVELOP 1%/20-21.12.2029	GBP	52'000		52'000	48'483.33	0.00	
1.100	INTL BK RECON & DEVELOP 1.1%/20-18.11.2030	AUD	20'000		20'000	9'151.37	0.00	
1.125	INTL BK RECON & DEVELOP 1.125%/21-13.09.2028	USD	100'000	100'000	200'000	152'686.54	0.01	
1.200	INTL BK RECON & DEVELOP 1.2%/21-22.07.2026	CAD	200'000	100'000	100'000	60'443.68	0.00	
1.250	INTL BK RECON & DEVELOP 1.25%/21-10.02.2031	USD	200'000		200'000	143'194.10	0.01	
1.250	INTL BK RECON & DEVELOP 1.25%/22-13.12.2028	GBP	150'000		150'000	145'773.65	0.01	
1.350	INTL BK RECON & DEVELOP 1.35%/21-22.04.2027	AUD	150'000		150'000	78'696.39	0.00	
1.375	INTL BK RECON & DEVELOP 1.375%/21-20.04.2028	USD	250'000		250'000	194'905.70	0.01	
1.500	INTL BK RECON & DEVELOP 1.5%/19-28.08.2024	USD	200'000	200'000				
1.625	INTL BK RECON & DEVELOP 1.625%/20-15.01.2025	USD	40'000		40'000	34'175.66	0.00	
1.625	INTL BK RECON & DEVELOP 1.625%/21-03.11.2031	USD	200'000		200'000	144'796.54	0.01	
1.625	INTL BK RECON & DEVELOP 1.625%/21-10.05.2028	NZD	100'000		100'000	47'171.25	0.00	
1.800	INTL BK RECON & DEVELOP 1.8%/19-26.07.2024	CAD	230'000	230'000				
1.800	INTL BK RECON & DEVELOP 1.8%/22-19.01.2027	CAD	200'000		200'000	121'683.86	0.01	
1.875	INTL BK RECON & DEVELOP 1.875%/19-19.06.2023	USD	40'000	40'000				
1.900	INTL BK RECON & DEVELOP 1.9%/20-16.01.2025	CAD	118'000	118'000				
1.950	INTL BK RECON & DEVELOP 1.95%/19-20.09.2029	CAD	5'000		5'000	2'927.60	0.00	
2.500	INTL BK RECON & DEVELOP 2.5%/17-22.11.2027	USD	100'000		100'000	82'220.90	0.00	
2.500	INTL BK RECON & DEVELOP 2.5%/19-19.03.2024	USD	120'000	120'000				
2.900	INTL BK RECON & DEVELOP 2.9%/24-14.02.2034	EUR		200'000	200'000	189'467.01	0.01	
3.000	INTL BK RECON & DEVELOP 3%/18-27.09.2023	USD	30'000	30'000				
3.100	INTL BK RECON & DEVELOP 3.1%/23-14.04.2038	EUR		200'000	100'000	100'000	94'876.44	0.01
3.125	INTL BK RECON & DEVELOP 3.125%/22-15.06.2027	USD	200'000		200'000	168'960.53	0.01	
3.450	INTL BK RECON & DEVELOP 3.45%/23-13.09.2038	EUR		100'000	100'000	98'587.03	0.01	
3.500	INTL BK RECON & DEVELOP 3.5%/23-12.07.2028	USD		200'000	200'000	169'877.33	0.01	
3.625	INTL BK RECON & DEVELOP 3.625%/22-21.09.2029	USD	200'000		200'000	169'601.37	0.01	
3.700	INTL BK RECON & DEVELOP 3.7%/23-18.01.2028	CAD		100'000	100'000	64'333.93	0.00	
3.875	INTL BK RECON & DEVELOP 3.875%/23-14.02.2030	USD		200'000	200'000	171'313.39	0.01	
4.000	INTL BK RECON & DEVELOP 4%/23-25.07.2030	USD		400'000	400'000	344'321.49	0.02	
4.250	INTL BK RECON & DEVELOP 4.25%/22-29.07.2027	NZD	100'000		100'000	52'581.20	0.00	
4.250	INTL BK RECON & DEVELOP 4.25%/23-18.09.2030	CAD		100'000	100'000	66'069.62	0.00	

1098 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.500 INTL BK RECON & DEVELOP 4.5%/23-26.06.2028	USD		200'000		200'000	173'898.50	0.01
4.625 INTL BK RECON & DEVELOP 4.625%/23-01.08.2028	USD		200'000		200'000	177'790.06	0.01
4.625 INTL BK RECON & DEVELOP 4.625%/23-02.02.2028	NZD	100'000			100'000	53'178.81	0.00
4.750 INTL BK RECON & DEVELOP 4.75%/23-14.11.2033	USD		200'000		200'000	180'902.23	0.01
1.200 INTL BK RECON & DEVELOP S. -100495- 1.2%/18-08.08.2034	EUR	200'000		100'000	100'000	80'515.29	0.00
0.875 INTL BK RECON & DEVELOP S. -100818- 0.875%/19-13.12.2024	GBP	5'000			5'000	5'393.05	0.00
- INTL BK RECON & DEVELOP S. -GDIF- 0%/20-21.02.2030	EUR	100'000			100'000	80'541.97	0.00
0.250 INTL FINANCE CORP 0.25%/20-15.12.2025	GBP	20'000			20'000	20'585.31	0.00
0.375 INTL FINANCE CORP 0.375%/20-10.09.2025	NZD	50'000			50'000	24'916.34	0.00
0.375 INTL FINANCE CORP 0.375%/20-16.07.2025	USD	200'000			200'000	165'594.97	0.01
0.625 INTL FINANCE CORP 0.625%/20-16.09.2025	CAD	50'000			50'000	30'603.49	0.00
0.750 INTL FINANCE CORP 0.75%/20-22.07.2027	GBP	10'000			10'000	9'875.41	0.00
0.750 INTL FINANCE CORP 0.75%/20-24.05.2028	AUD	20'000			20'000	9'877.96	0.00
0.750 INTL FINANCE CORP 0.75%/20-27.08.2030	USD	20'000			20'000	14'030.84	0.00
0.750 INTL FINANCE CORP 0.75%/21-08.10.2026	USD	100'000			100'000	79'956.01	0.00
1.375 INTL FINANCE CORP 1.375%/18-07.03.2025	GBP	10'000		10'000			
1.375 INTL FINANCE CORP 1.375%/19-13.09.2024	CAD	108'000		108'000			
1.375 INTL FINANCE CORP 1.375%/19-16.10.2024	USD	40'000		40'000			
1.750 INTL FINANCE CORP 1.75%/19-29.07.2024	NZD	100'000		100'000			
1.850 INTL FINANCE CORP 1.85%/22-28.01.2027	CAD	200'000		100'000	100'000	60'913.87	0.00
2.875 INTL FINANCE CORP 2.875%/18-31.07.2023	USD	50'000		50'000			
3.300 INTL FINANCE CORP 3.3%/23-10.05.2028	CAD		100'000		100'000	63'312.06	0.00
3.600 INTL FINANCE CORP 3.6%/22-24.02.2026	AUD	100'000			100'000	56'589.15	0.00
4.125 INTL FINANCE CORP 4.125%/22-28.11.2025	GBP	100'000		50'000	50'000	55'046.54	0.00
4.375 INTL FINANCE CORP 4.375%/23-15.01.2027	USD		200'000		200'000	175'547.36	0.01
4.400 INTL FINANCE CORP 4.4%/23-15.12.2026	AUD		200'000		200'000	115'127.80	0.01
4.450 INTL FINANCE CORP 4.45%/22-14.05.2027	AUD	200'000			200'000	115'319.31	0.01
4.500 INTL FINANCE CORP 4.5%/23-02.10.2028	GBP		100'000		100'000	112'362.00	0.01
4.500 INTL FINANCE CORP 4.5%/23-13.07.2028	USD		400'000	400'000			
4.500 INTL FINANCE CORP 4.5%/23-21.08.2026	CAD		200'000	100'000	100'000	65'292.91	0.00
0.875 INTL FINANCE CORP S. -2426- 0.875%/21-15.09.2026	GBP	100'000		50'000	50'000	50'855.12	0.00
- NORDIC INVESTMENT BANK 0%/20-06.04.2023	EUR	10'000		10'000			
- NORDIC INVESTMENT BANK 0%/20-30.04.2027	EUR	100'000			100'000	87'111.26	0.00
0.125 NORDIC INVESTMENT BANK 0.125%/21-15.12.2026	GBP	30'000			30'000	29'618.20	0.00
0.250 NORDIC INVESTMENT BANK 0.25%/22-09.03.2029	EUR	100'000			100'000	84'081.99	0.00
1.125 NORDIC INVESTMENT BANK 1.125%/22-18.06.2025	GBP	100'000		50'000	50'000	53'047.18	0.00
1.375 NORDIC INVESTMENT BANK 1.375%/18-27.01.2028	SEK	1'000'000		1'000'000			
2.375 NORDIC INVESTMENT BANK 2.375%/22-22.07.2026	GBP	100'000		50'000	50'000	52'885.11	0.00
2.400 NORDIC INVESTMENT BANK 2.4%/22-22.09.2025	AUD	200'000			200'000	111'229.96	0.01
2.625 NORDIC INVESTMENT BANK 2.625%/22-04.04.2025	USD	200'000		200'000			
2.625 NORDIC INVESTMENT BANK 2.625%/24-24.01.2031	EUR		100'000		100'000	94'235.14	0.01
4.100 NORDIC INVESTMENT BANK 4.1%/23-08.06.2028	AUD		100'000		100'000	56'473.33	0.00
5.000 NORDIC INVESTMENT BANK 5%/23-15.10.2025	USD		400'000	200'000	200'000	176'562.53	0.01
						<b>39'982'633.70</b>	<b>2.18</b>
<b>Sweden</b>							
1.375 ALFA LAVAL TREASURY INTL 1.375%/22-18.02.2029	EUR	100'000			100'000	85'674.29	0.00
0.500 DANSKE HYPOTEK AB S. -2612- 0.5%/21-16.12.2026	SEK	2'000'000			2'000'000	157'280.62	0.01
3.500 DANSKE HYPOTEK AB S. -2812- 3.5%/23-20.12.2028	SEK		2'000'000		2'000'000	171'259.04	0.01
3.500 DANSKE HYPOTEK AB S. -DH2712- 3.5%/22-15.12.2027	SEK	2'000'000			2'000'000	171'180.77	0.01
4.125 ELECTROLUX AB 4.125%/22-05.10.2026	EUR	100'000			100'000	95'251.88	0.01
1.500 INVESTOR AB 1.5%/18-12.09.2030	EUR	100'000			100'000	84'587.03	0.00
1.500 INVESTOR AB 1.5%/19-20.06.2039	EUR	100'000			100'000	71'511.33	0.00
0.125 KINGDOM OF SWEDEN 0.125%/20-09.09.2030	SEK	2'000'000			2'000'000	146'406.63	0.01
0.875 KOMMUNINVEST I SVERIGE 0.875%/21-16.05.2029	SEK	1'000'000			1'000'000	75'542.70	0.00
1.000 KOMMUNINVEST I SVERIGE 1%/17-02.10.2024	SEK	300'000		300'000			
1.375 KOMMUNINVEST I SVERIGE -144A- 1.375%/22-08.05.2024	USD	200'000		200'000			
4.250 KOMMUNINVEST I SVERIGE -144A- 4.25%/23-10.12.2025	USD		200'000		200'000	174'150.31	0.01
4.750 KOMMUNINVEST I SVERIGE -144A- 4.75%/22-22.10.2025	USD		200'000		200'000	175'568.08	0.01
3.375 KOMMUNINVEST I SVERIGE 3.375%/23-15.03.2027	EUR		100'000		100'000	96'487.80	0.01
1.500 KOMMUNINVEST I SVERIGE S. -1742- 1.5%/15-12.05.2025	SEK	1'000'000			1'000'000	82'876.56	0.00
0.250 KOMMUNINVEST I SVERIGE S. -2279- 0.25%/20-26.11.2027	SEK	300'000			300'000	22'878.02	0.00
1.000 KOMMUNINVEST I SVERIGE S. -K2311- 1%/18-13.11.2023	SEK	500'000		500'000			
1.000 KOMMUNINVEST I SVERIGE S. -K2505- 1%/18-12.05.2025	SEK	1'000'000		300'000	700'000	57'738.97	0.00
0.750 KOMMUNINVEST I SVERIGE S. -K2602- 0.75%/20-04.02.2026	SEK	1'000'000			1'000'000	80'943.95	0.00
1.000 KOMMUNINVEST I SVERIGE S. -K2611- 1%/19-12.11.2026	SEK	300'000			300'000	24'051.37	0.00
0.500 KOMMUNINVEST I SVERIGE S. -K2706- 0.5%/21-15.06.2027	SEK	1'000'000			1'000'000	77'980.79	0.00
0.750 KOMMUNINVEST I SVERIGE S. -K2805- 0.75%/21-12.05.2028	SEK	600'000			600'000	46'242.14	0.00
0.443 LANDSHYPOTEK BANK AB S. -1012- 0.4425%/21-01.02.2027	SEK	2'000'000			2'000'000	156'063.70	0.01
1.000 LANDSHYPOTEK BANK AB S. -1017- 1%/22-07.05.2027	SEK	2'000'000			2'000'000	157'741.86	0.01
0.625 LANSFORSKRINGAR HYPOTEK 0.625%/18-27.03.2025	EUR		100'000		100'000	92'235.00	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 LANSFORSKRINGAR HYPOTEK 0.625%/19-29.01.2026	EUR		100'000		100'000	90'358.74	0.00
1.250 LANSFORSKRINGAR HYPOTEK 1.25%/16-20.09.2023	SEK	200'000		200'000			
1.500 LANSFORSKRINGAR HYPOTEK 1.5%/17-18.09.2024	SEK	200'000		200'000			
1.250 LANSFORSKRINGAR HYPOTEK S. -518- 1.25%/18-17.09.2025	SEK	300'000			300'000	24'622.48	0.00
1.500 LANSFORSKRINGAR HYPOTEK S. -519- 1.5%/19-16.09.2026	SEK	1'000'000			1'000'000	81'183.08	0.00
1.000 LANSFORSKRINGAR HYPOTEK S. -520- 1%/20-15.09.2027	SEK	300'000			300'000	23'578.31	0.00
1.250 NORDEA HYPOTEK AB 1.25%/17-20.09.2023	SEK	1'300'000		1'300'000			
1.000 NORDEA HYPOTEK AB S. -5534- 1%/18-18.09.2024	SEK	1'600'000		1'600'000			
1.000 NORDEA HYPOTEK AB S. -5535- 1%/19-17.09.2025	SEK	1'200'000	2'000'000		3'200'000	261'651.23	0.01
0.500 NORDEA HYPOTEK AB S. -5536- 0.5%/20-16.09.2026	SEK		2'000'000		2'000'000	158'329.05	0.01
1.000 NORDEA HYPOTEK AB S. -5537- 1%/21-16.06.2027	SEK	2'000'000			2'000'000	157'947.80	0.01
0.375 SANDVIK AB 0.375%/21-25.11.2028	EUR	100'000			100'000	82'613.57	0.00
0.125 SBAB BANK AB 0.125%/21-27.08.2026	EUR	100'000			100'000	87'535.30	0.00
- SBAB BANK AB FIX-TO-FRN FRN/23-26.06.2026	EUR		200'000	100'000	100'000	95'855.08	0.01
4.250 SEB 4.25%/08-01.12.2023	SEK	500'000		500'000			
0.375 SKANDINAVISKA ENSKILDA 0.375%/19-09.02.2026	EUR		100'000		100'000	89'919.46	0.00
0.375 SKANDINAVISKA ENSKILDA 0.375%/21-21.06.2028	EUR	200'000			200'000	164'804.06	0.01
0.650 SKANDINAVISKA ENSKILDA -144A- 0.65%/21-09.09.2024	USD	200'000		200'000			
0.850 SKANDINAVISKA ENSKILDA -144A- 0.85%/20-02.09.2025	USD	50'000			50'000	41'248.68	0.00
3.250 SKANDINAVISKA ENSKILDA 3.25%/22-24.11.2025	EUR	100'000			100'000	94'598.19	0.01
3.750 SKANDINAVISKA ENSKILDA 3.75%/23-07.02.2028	EUR	200'000			200'000	190'029.22	0.01
4.000 SKANDINAVISKA ENSKILDA 4%/22-09.11.2026	EUR	100'000			100'000	95'724.52	0.01
4.000 SKANDINAVISKA ENSKILDA 4%/23-15.05.2026	SEK		2'000'000		2'000'000	170'607.16	0.01
4.375 SKANDINAVISKA ENSKILDA 4.375%/23-06.11.2028	EUR	100'000			100'000	97'231.06	0.01
5.500 SKANDINAVISKA ENSKILDA 5.5%/23-01.06.2026	GBP		100'000		100'000	112'312.99	0.01
1.000 SKANDINAVISKA ENSKILDA S. -576- 1%/18-20.12.2023	SEK	2'000'000		2'000'000			
3.000 SKANDINAVISKA ENSKILDA S. -601- 3%/22-06.12.2027	SEK		2'000'000		2'000'000	168'229.51	0.01
3.000 SKANDINAVISKA ENSKILDA S. -602- 3%/23-06.11.2028	SEK		2'000'000		2'000'000	167'669.55	0.01
3.125 SKF AB 3.125%/22-14.09.2028	EUR	100'000			100'000	93'358.47	0.01
0.500 STADSHYPOTEK AB 0.5%/18-11.07.2025	EUR		100'000		100'000	91'506.03	0.00
1.500 STADSHYPOTEK AB 1.5%/17-01.06.2023	SEK	1'000'000		1'000'000			
1.500 STADSHYPOTEK AB S. -1588- 1.5%/18-01.03.2024	SEK	1'000'000		1'000'000			
1.000 STADSHYPOTEK AB S. -1590- 1%/20-03.09.2025	SEK	2'000'000	2'000'000		4'000'000	327'414.65	0.02
0.500 STADSHYPOTEK AB S. -1591- 0.5%/20-01.06.2026	SEK	2'000'000			2'000'000	159'515.33	0.01
1.000 STADSHYPOTEK AB S. -1592- 1%/21-01.03.2027	SEK	2'000'000	2'000'000		4'000'000	317'829.06	0.02
2.500 STADSHYPOTEK AB S. -1593- 2.5%/22-01.12.2027	SEK	2'000'000			2'000'000	165'342.94	0.01
2.000 STADSHYPOTEK AB S. -1594- 2%/18-01.09.2028	SEK		2'000'000		2'000'000	160'844.58	0.01
0.125 STADSHYPOTEK AB S. -61- 0.125%/16-05.10.2026	EUR	100'000			100'000	87'891.68	0.00
0.010 SVENSKA HANDELSBANKEN AB 0.01%/20-02.12.2027	EUR	200'000			200'000	167'085.30	0.01
0.125 SVENSKA HANDELSBANKEN AB 0.125%/21-03.11.2026	EUR		200'000		200'000	174'314.00	0.01
5.250 SVENSKA HANDELSBANKEN AB -144A- 5.25%/23-15.06.2026	USD		250'000		250'000	220'149.32	0.01
2.625 SVENSKA HANDELSBANKEN AB 2.625%/22-05.09.2029	EUR	100'000			100'000	91'767.13	0.01
3.750 SVENSKA HANDELSBANKEN AB 3.75%/22-01.11.2027	EUR	100'000			100'000	96'342.00	0.01
3.900 SVENSKA HANDELSBANKEN AB 3.9%/18-20.11.2023	USD	250'000		250'000			
- SWEDBANK AB (subordinated) FIX-TO-FRN FRN/22-15.11.2032	GBP	100'000			100'000	114'126.34	0.01
- SWEDBANK AB (subordinated) FIX-TO-FRN FRN/22-23.08.2032	EUR	100'000			100'000	92'129.23	0.01
0.250 SWEDBANK AB 0.25%/21-02.11.2026	EUR	100'000			100'000	87'553.40	0.00
0.750 SWEDBANK AB 0.75%/20-05.05.2025	EUR	100'000			100'000	91'920.55	0.01
1.300 SWEDBANK AB 1.3%/22-17.02.2027	EUR	100'000			100'000	88'244.26	0.00
3.356 SWEDBANK AB 3.356%/22-04.04.2025	USD	200'000			200'000	172'513.80	0.01
3.750 SWEDBANK AB 3.75%/22-14.11.2025	EUR	100'000			100'000	95'275.71	0.01
- SWEDBANK AB FIX-TO-FRN FRN/23-24.05.2029	GBP		100'000		100'000	113'355.56	0.01
1.000 SWEDBANK HYPOTEK AB 1%/17-15.03.2023	SEK	200'000		200'000			
1.000 SWEDBANK HYPOTEK AB S. -194- 1%/18-18.09.2024	SEK	1'000'000		1'000'000			
1.000 SWEDBANK HYPOTEK AB S. -195- 1%/19-18.06.2025	SEK	200'000			200'000	16'441.54	0.00
1.000 SWEDBANK HYPOTEK AB S. -196- 1%/20-18.03.2026	SEK	2'000'000			2'000'000	161'957.68	0.01
1.000 SWEDBANK HYPOTEK AB S. -197- 1%/21-17.03.2027	SEK	2'000'000			2'000'000	158'747.74	0.01
1.000 SWEDEN 1%/15-12.11.2026	SEK	4'600'000			4'600'000	373'504.80	0.02
2.500 SWEDEN 2.5%/13-12.05.2025	SEK	4'800'000		4'800'000			
3.500 SWEDEN S. 1053 3.5%/09-30.03.2039	SEK	2'780'000			2'780'000	261'523.16	0.01
2.250 SWEDEN S. 1056 2.25%/11-01.06.2032	SEK	2'800'000	1'000'000	2'000'000	1'800'000	150'712.66	0.01
1.500 SWEDEN S. 1057 1.50%/11-13.11.2023	SEK	2'900'000			2'900'000		
0.750 SWEDEN S. -1060- 0.75%/16-12.05.2028	SEK	3'400'000	1'500'000	2'000'000	2'900'000	229'014.44	0.01
0.750 SWEDEN S. -1061- -144A- 0.75%/18-12.11.2029	SEK	4'400'000			4'400'000	340'127.48	0.02
0.375 SWEDISH COVERED BOND 0.375%/17-16.02.2024	EUR	200'000		200'000			
0.625 SWEDISH COVERED BOND 0.625%/18-30.10.2025	EUR		100'000		100'000	91'008.62	0.00
1.750 SWEDISH COVERED BOND S. -127- 1.75%/22-10.02.2032	EUR	100'000			100'000	85'620.92	0.00
0.500 SWEDISH COVERED BOND S. -146- 0.5%/19-11.06.2025	SEK		2'000'000		2'000'000	163'487.77	0.01
2.000 SWEDISH COVERED BOND S. -147- 2%/17-17.06.2026	SEK	1'000'000			1'000'000	82'411.92	0.00
0.250 SWEDISH COVERED BOND S. -148- 0.25%/20-09.06.2027	SEK	2'000'000			2'000'000	154'147.27	0.01
0.625 SWEDISH EXPORT CREDIT 0.625%/21-07.10.2024	USD	200'000		200'000			

# 1100 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 SWEDISH EXPORT CREDIT 1.75%/19-12.12.2023	USD	200'000		200'000			
3.375 SWEDISH EXPORT CREDIT 3.375%/23-30.08.2030	EUR		200'000	100'000	100'000	97'067.16	0.01
4.250 SWEDISH EXPORT CREDIT 4.25%/24-01.02.2029	USD		200'000		200'000	174'361.22	0.01
4.300 SWEDISH EXPORT CREDIT 4.3%/23-30.05.2028	AUD		100'000		100'000	56'588.01	0.00
4.875 SWEDISH EXPORT CREDIT 4.875%/23-04.10.2030	USD		200'000		200'000	178'756.13	0.01
3.375 SWEDISH EXPORT CREDIT S. -7212- 3.375%/23-18.03.2026	SEK		2'000'000		2'000'000	169'456.64	0.01
2.250 SWEDISH EXPORT CREDIT S. -G- 2.25%/22-22.03.2027	USD	200'000			200'000	164'100.08	0.01
1.750 SWEDISH GOVERNMENT -144A- 1.75%/22-11.11.2033	SEK	2'000'000			2'000'000	159'491.50	0.01
2.250 SWEDISH GOVERNMENT 2.25%/24-11.05.2035	SEK		1'000'000		1'000'000	82'805.07	0.00
0.125 SWEDISH GOVERNMENT S. -1062- -144A- 0.125%/20-12.05.2031	SEK	3'200'000	1'000'000		4'200'000	303'061.26	0.02
0.500 SWEDISH GOVERNMENT S. -1063- 0.5%/20-24.11.2045	SEK	2'100'000	1'000'000		3'100'000	170'084.93	0.01
1.375 SWEDISH GOVERNMENT S. -1064- 1.375%/21-23.06.2071	SEK	1'000'000			1'000'000	51'006.85	0.00
1.000 TELEFONAKTIEBOLAGET LM E 1%/21-26.05.2029	EUR	100'000			100'000	79'820.62	0.00
1.125 TELEFONAKTIEBOLAGET LM E 1.125%/22-08.02.2027	EUR	100'000			100'000	87'455.26	0.00
5.375 TELEFONAKTIEBOLAGET LM E 5.375%/23-29.05.2028	EUR		200'000		200'000	197'640.99	0.01
0.125 TELIA COMPANY AB 0.125%/20-27.11.2030	EUR	100'000			100'000	76'690.34	0.00
3.500 TELIASONERA (reg. -S-) S. 85 3.5%/13-05.09.2033	EUR	100'000			100'000	95'590.16	0.01
1.625 TELIASONERA (reg. -S-) S. -95- 1.625%/15-23.02.2035	EUR	100'000			100'000	79'043.06	0.00
6.875 VATTENFALL (reg. -S-) S. 152 6.875%/09-15.04.2039	GBP	100'000			100'000	128'249.98	0.01
0.050 VATTENFALL AB 0.05%/20-15.10.2025	EUR	100'000			100'000	89'846.08	0.00
0.125 VATTENFALL AB 0.125%/21-12.02.2029	EUR	100'000		100'000			
3.750 VATTENFALL AB 3.75%/22-18.10.2026	EUR	100'000			100'000	95'713.08	0.01
- VOLVO TREASURY AB 0%/21-09.05.2024	EUR	100'000		100'000			
- VOLVO TREASURY AB 0%/21-18.05.2026	EUR	100'000			100'000	88'001.27	0.00
0.125 VOLVO TREASURY AB 0.125%/20-17.09.2024	EUR	100'000		100'000			
2.000 VOLVO TREASURY AB 2%/22-19.08.2027	EUR	100'000			100'000	90'691.30	0.00
6.125 VOLVO TREASURY AB 6.125%/23-22.06.2028	GBP		100'000		100'000	115'534.25	0.01
2.125 VOLVO TREASURY AB S. -446- 2.125%/22-01.09.2024	EUR	100'000		100'000			
						<b>12'867'942.46</b>	<b>0.70</b>
<b>Switzerland</b>							
- BANK JULIUS BAER 0%/21-25.06.2024	EUR	100'000		100'000			
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/20-01.04.2031	USD	250'000			250'000	202'454.79	0.01
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-11.08.2028	USD	250'000			250'000	226'424.29	0.01
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-12.08.2033	USD	250'000			250'000	229'810.39	0.01
5.000 CREDIT SUISSE NEW YORK 5%/22-09.07.2027	USD	250'000			250'000	218'056.61	0.01
4.550 EUROFIMA BASEL S. 147 4.55%/07-30.03.2027	CAD	30'000			30'000	19'609.24	0.00
5.230 RAIFFEISEN SCHWEIZ 5.23%/22-01.11.2027	EUR	100'000			100'000	99'150.20	0.01
1.100 UBS AG AUSTRALIA 1.1%/21-26.02.2026	AUD	20'000		20'000			
1.200 UBS AG AUSTRALIA 1.2%/20-30.07.2025	AUD	20'000		20'000			
5.808 UBS AG AUSTRALIA 5.808%/23-24.11.2028	AUD		200'000		200'000	117'945.39	0.01
0.010 UBS AG LONDON 0.01%/21-29.06.2026	EUR	200'000			200'000	175'857.70	0.01
0.010 UBS AG LONDON 0.01%/21-31.03.2026	EUR	200'000			200'000	176'991.65	0.01
0.450 UBS AG LONDON -144A- 0.45%/21-09.02.2024	USD	200'000		200'000			
0.700 UBS AG LONDON -144A- 0.7%/21-09.08.2024	USD	200'000		200'000			
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-05.08.2027	USD	200'000			200'000	172'594.14	0.01
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-11.02.2043	USD	200'000			200'000	126'681.65	0.01
- UBS GROUP AG FIX-TO-FRN FRN/22-21.03.2025	EUR	300'000		300'000			
4.125 UBS GROUP FUNDING (JERSEY) LIMITED -144A- 4.125%/15-24.09.2025	USD	200'000			200'000	172'269.34	0.01
- UBS GROUP INC.	USD	200'000		200'000			
- UBS GROUP INC. FIX-TO-FRN -144A- FRN/20-30.01.2027	USD	200'000			200'000	162'137.17	0.01
- ZUERCHER KANTONALBANK (subordinated) FIX-TO-FRN FRN/22-13.04.2028	EUR	200'000		200'000			
- ZUERCHER KANTONALBANK 0%/21-15.05.2026	EUR	200'000		100'000	100'000	88'206.14	0.00
- ZUERCHER KANTONALBANK FIX-TO-FRN FRN/23-08.06.2029	EUR		100'000		100'000	97'266.31	0.01
						<b>2'285'455.01</b>	<b>0.12</b>
<b>Thailand</b>							
4.500 PTT TREASURY CENTRE 4.5%/19-25.10.2042	USD	200'000			200'000	154'071.82	0.01
2.993 PTTEP TREASURY CENTER CO 2.993%/20-15.01.2030	USD	200'000			200'000	155'932.27	0.01
4.400 SIAM COMMERCIAL BANK CAY 4.4%/19-11.02.2029	USD	200'000			200'000	168'915.41	0.01
						<b>478'919.50</b>	<b>0.03</b>
<b>United Arab Emirates</b>							
3.500 ABU DHABI COMMERCIAL BNK 3.5%/22-31.03.2027	USD	200'000			200'000	167'462.13	0.01
4.500 ABU DHABI COMMERCIAL BNK 4.5%/22-14.09.2027	USD	200'000			200'000	172'169.89	0.01
1.625 ABU DHABI GOVT INT'L 1.625%/21-02.06.2028	USD	200'000			200'000	154'967.40	0.01
1.700 ABU DHABI GOVT INT'L 1.7%/20-02.03.2031	USD	200'000			200'000	144'879.05	0.01
2.125 ABU DHABI GOVT INT'L 2.125%/19-30.09.2024	USD	200'000		200'000			
2.500 ABU DHABI GOVT INT'L 2.5%/19-30.09.2029	USD	200'000			200'000	157'143.06	0.01
3.125 ABU DHABI GOVT INT'L 3.125%/17-11.10.2027	USD	200'000			200'000	166'856.63	0.01
3.125 ABU DHABI GOVT INT'L 3.125%/19-30.09.2049	USD	200'000			200'000	121'928.14	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500	EMIRATE OF ABU DHABI 2.5%/20-16.04.2025	USD	200'000		200'000	170'823.49	0.01
3.125	EMIRATE OF ABU DHABI 3.125%/20-16.04.2030	USD	200'000		200'000	161'139.82	0.01
3.875	EMIRATE OF ABU DHABI 3.875%/20-16.04.2050	USD	200'000		200'000	139'629.64	0.01
1.638	EMIRATES NBD BANK PJSC 1.638%/21-13.01.2026	USD	200'000		200'000	163'984.28	0.01
6.100	EMIRATES NBD BANK PJSC 6.1%/23-21.02.2033	AUD		200'000	200'000	118'534.82	0.01
5.625	EMIRATES NBD BANK PJSC S. -777- 5.625%/22-21.10.2027	USD	200'000		200'000	178'398.30	0.01
3.050	EMIRATES NBD BANK PJSC S. -ENBD05- 3.05%/20-26.02.2030	AUD	20'000		20'000	10'070.16	0.00
4.750	EMIRATES NBD PJSC 4.75%/18-09.02.2028	AUD	20'000		20'000	11'314.85	0.00
4.917	FEDERAL GOVERNMENT OF THE UNITED ARAB EMIRATES 4.917%/23-25.09.2033	USD		200'000	200'000	179'215.83	0.01
4.774	FIRST ABU DHABI BANK P.J.S.C. 4.774%/23-06.06.2028	USD		200'000	200'000		
-	FIRST ABU DHABI BANK PJS (subordinated) FIX-TO-FRN FRN/20- PERPETUAL	USD	200'000		200'000	169'346.51	0.01
0.125	FIRST ABU DHABI BANK PJS 0.125%/21-16.02.2026	EUR	100'000		100'000	88'843.63	0.00
1.125	FIRST ABU DHABI BANK PJS 1.125%/21-07.09.2026	GBP	100'000		100'000	101'124.35	0.01
4.375	FIRST ABU DHABI BANK PJS 4.375%/23-24.04.2028	USD	200'000		200'000	171'756.40	0.01
5.125	FIRST ABU DHABI BANK PJS 5.125%/22-13.10.2027	USD	200'000		200'000	176'593.75	0.01
4.875	MASDAR ABU DHABI 4.875%/23-25.07.2033	USD		300'000	300'000	258'875.74	0.01
2.875	UAE INT'L GOVT BOND 2.875%/21-19.10.2041	USD	200'000		200'000	127'869.11	0.01
3.250	UAE INT'L GOVT BOND 3.25%/21-19.10.2061	USD	200'000		200'000	119'385.90	0.01
4.050	UAE INT'L GOVT BOND 4.05%/22-07.07.2032	USD	200'000		200'000	168'513.08	0.01
4.951	UAE INT'L GOVT BOND 4.951%/22-07.07.2052	USD	200'000		200'000	165'485.32	0.01
						<b>3'766'311.28</b>	<b>0.21</b>
<b>United Kingdom</b>							
5.750	3I GROUP (reg. -S-) S. -77362- 5.75%/1999-03.12.2032	GBP	15'000		15'000	17'273.67	0.00
4.875	3I GROUP PLC 4.875%/23-14.06.2029	EUR		150'000	150'000		
5.750	ABBEE NATIONAL TREASURY SERVICES (reg. -S-) S. 23 5.75%/11- 02.03.2026	GBP	100'000		100'000	112'835.39	0.01
8.500	ADMIRAL GROUP PLC (subordinated) 8.5%/23-06.01.2034	GBP		100'000	100'000	120'890.76	0.01
1.625	ANGLO AMERICAN CAPITAL 1.625%/19-11.03.2026	EUR	100'000		100'000	91'396.45	0.00
4.000	ANGLO AMERICAN CAPITAL -144A- 4%/17-11.09.2027	USD	200'000		200'000	167'716.61	0.01
2.625	ANGLO AMERICAN CAPITAL 2.625%/20-10.09.2030	USD	200'000		200'000	148'150.06	0.01
3.375	ANGLO AMERICAN CAPITAL 3.375%/19-11.03.2029	GBP	100'000		100'000	100'853.69	0.01
4.750	ANGLO AMERICAN CAPITAL 4.75%/22-21.09.2032	EUR	100'000		100'000	99'466.56	0.01
2.308	ANNINGTON FUNDING PLC 2.308%/21-06.10.2032	GBP	100'000		100'000		
2.924	ANNINGTON FUNDING PLC 2.924%/21-06.10.2051	GBP	100'000		100'000	65'474.42	0.00
4.750	ANNINGTON FUNDING PLC S. -8- 4.75%/22-09.08.2033	GBP	100'000		100'000	102'909.86	0.01
6.000	ARTESIAN FINANCE II S. -1- 6%/03-30.09.2033	GBP	10'000		10'000	11'540.62	0.00
2.500	ASSOCIATED BRITISH FOODS 2.5%/22-16.06.2034	GBP	100'000		100'000	90'718.75	0.00
4.500	ASTER TREASURY PLC 4.5%/13-18.12.2043	GBP	100'000		100'000	102'117.91	0.01
3.375	ASTRAZENECA 3.375%/15-16.11.2025	USD	14'000		14'000	11'990.20	0.00
4.375	ASTRAZENECA 4.375%/15-16.11.2045	USD	30'000		30'000	23'352.13	0.00
6.450	ASTRAZENECA 6.45%/07-15.09.2037	USD	46'000		46'000	45'613.98	0.00
0.375	ASTRAZENECA PLC 0.375%/21-03.06.2029	EUR	100'000		100'000	82'101.86	0.00
0.700	ASTRAZENECA PLC 0.7%/20-08.04.2026	USD	20'000		20'000	16'120.86	0.00
1.375	ASTRAZENECA PLC 1.375%/20-06.08.2030	USD	10'000		10'000	7'133.28	0.00
2.125	ASTRAZENECA PLC 2.125%/20-06.08.2050	USD	6'000		6'000	3'115.26	0.00
3.000	ASTRAZENECA PLC 3%/21-28.05.2051	USD	50'000		50'000	30'445.58	0.00
3.500	ASTRAZENECA PLC 3.5%/18-17.08.2023	USD	50'000		50'000		
4.000	ASTRAZENECA PLC 4%/18-17.01.2029	USD	10'000		10'000	8'500.94	0.00
4.375	ASTRAZENECA PLC 4.375%/18-17.08.2048	USD	6'000		6'000	4'691.12	0.00
-	AVIVA (subordinated) FIX-TO-FRN 3.375%/15-04.12.2045	EUR	100'000		100'000	92'962.07	0.01
-	AVIVA FIX-TO-FRN 6.125%/01-14.11.2036	GBP	20'000		20'000	22'467.05	0.00
1.668	B.A.T. INTERNATIONAL FINANCE LTD 1.668%/20-25.03.2026	USD	410'000		410'000	334'521.98	0.02
5.800	BAE SYSTEMS PLC -144A- 5.8%/11-11.10.2041	USD		100'000	100'000	88'185.11	0.00
3.400	BAE SYSTEMS PLC 3.4%/20-15.04.2030	USD	200'000		200'000	159'222.70	0.01
4.875	BANK OF SCOTLAND PLC S. -2004-1- 4.875%/04-20.12.2024	GBP	25'000		25'000		
3.650	BARCLAYS 3.65%/15-16.03.2025	USD	200'000		200'000	172'437.91	0.01
5.250	BARCLAYS 5.25%/15-17.08.2045	USD	200'000		200'000	167'944.21	0.01
3.250	BARCLAYS BANK 3.25%/16-12.02.2027	GBP	100'000		100'000	104'111.70	0.01
4.375	BARCLAYS BANK 4.375%/16-12.01.2026	USD	200'000		200'000	172'484.94	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/22-14.11.2032	GBP	100'000		100'000	117'132.63	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/23-27.06.2034	USD		200'000	200'000	182'624.27	0.01
3.250	BARCLAYS PLC 3.25%/18-17.01.2033	GBP	100'000		100'000	92'796.09	0.01
3.250	BARCLAYS PLC 3.25%/19-26.06.2024	AUD	250'000		250'000		
4.000	BARCLAYS PLC 4%/19-26.06.2029	AUD	250'000		250'000	129'487.81	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/20-02.04.2025	EUR	100'000		100'000		
-	BARCLAYS PLC FIX-TO-FRN FRN/20-10.12.2024	USD	200'000		200'000		
-	BARCLAYS PLC FIX-TO-FRN FRN/21-23.06.2027	CAD	200'000		200'000	120'403.59	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2026	USD	200'000		200'000	180'376.88	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2028	USD	200'000		200'000	186'122.40	0.01

# 1102 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	BARCLAYS PLC FIX-TO-FRN FRN/22-09.08.2028	USD	200'000		200'000	175'142.28	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-09.08.2033	USD	200'000		200'000	173'976.65	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-29.01.2034	EUR	100'000		100'000	100'916.87	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-31.01.2027	EUR		100'000	100'000	93'464.24	0.01
5.750	BAT INTERNATIONAL FINANCE (reg. -S-) S. -38- 5.75%/10-07.07.2040	GBP	50'000		50'000	49'979.08	0.00
4.448	BAT INTERNATIONAL FINANCE PLC 4.448%/22-16.03.2028	USD	100'000		100'000	84'929.73	0.00
2.750	BAZALGETTE FINANCE PLC 2.75%/22-10.03.2034	GBP	100'000		100'000	89'210.60	0.00
0.500	BK OF ENGLAND EURO NOTE -144A- 0.5%/20-28.04.2023	USD	5'000		5'000		
0.830	BP CAPITAL MARKET 0.83%/16-19.09.2024	EUR	100'000		100'000		
2.213	BP CAPITAL MARKETS 2.213%/14-25.09.2026	EUR	100'000		100'000	92'740.99	0.01
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000	89'079.00	0.00
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000		100'000	92'041.56	0.01
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP	100'000		100'000	104'489.30	0.01
1.637	BP CAPITAL MARKETS PLC 1.637%/17-26.06.2029	EUR		100'000	100'000	86'604.32	0.00
2.822	BP CAPITAL MARKETS PLC 2.822%/20-07.04.2032	EUR	100'000		100'000	90'097.65	0.00
3.279	BP CAPITAL MARKETS PLC 3.279%/17-19.09.2027	USD		400'000	400'000	333'482.08	0.02
5.773	BP CAPITAL MARKETS PLC 5.773%/23-25.05.2038	GBP		100'000	100'000	116'805.16	0.01
3.125	BRITISH AMERICAN TOBACCO HOLDINGS 3.125%/14-06.03.2029	EUR	160'000		160'000	147'277.17	0.01
2.500	BRITISH SKY BROADCASTING GROUP 2.5%/14-15.09.2026	EUR	100'000		100'000	93'101.19	0.01
2.750	BRITISH TELECOMMUNICATIO 2.75%/22-30.08.2027	EUR	100'000		100'000	92'720.03	0.01
3.375	BRITISH TELECOMMUNICATIO 3.375%/22-30.08.2032	EUR	100'000		100'000	92'740.04	0.01
4.250	BRITISH TELECOMMUNICATIO 4.25%/23-06.01.2033	EUR		100'000	100'000	97'744.67	0.01
-	BRITISH TELECOMMUNICATIONS STEP UP 00-15.12.2030	USD	250'000		100'000	161'532.83	0.01
4.125	BUPA FINANCE PLC (subordinated) 4.125%/20-14.06.2035	GBP	100'000		100'000	90'891.40	0.00
5.625	CADENT FINANCE PLC 5.625%/24-11.01.2036	GBP		100'000	100'000	111'244.81	0.01
7.000	CENTRICA (reg. -S-) S. 9.7%/08-19.09.2033	GBP	50'000		50'000	61'782.56	0.00
-	CHANNEL LINK S. -A8- FIX-TO-FRN FRN/17-30.06.2050	EUR	200'000		200'000	176'029.22	0.01
4.750	CHESNARA PLC (subordinated) 4.75%/22-04.08.2032	GBP	100'000		100'000	86'976.21	0.00
3.750	CLYDESDALE BANK PLC 3.75%/23-22.08.2028	EUR		200'000	100'000	96'856.57	0.01
1.875	COCA-COLA ENTERPRISES (reg. -S-) 1.875%/15-18.03.2030	EUR	100'000		100'000	86'477.58	0.00
2.000	COVENTRY BLDG SOCIETY 2%/21-20.12.2030	GBP	100'000		100'000	89'381.02	0.00
0.125	COVENTRY BLDG SOCIETY S. -10- 0.125%/19-20.06.2026	EUR	100'000		100'000	88'286.19	0.00
4.625	CSL UK HOLDINGS LTD 4.625%/22-27.04.2042	USD	200'000		200'000	160'722.32	0.01
4.750	CSL UK HOLDINGS LTD 4.75%/22-27.04.2052	USD	200'000		200'000	158'955.55	0.01
5.300	DIAGEO CAPITAL PLC 5.3%/22-24.10.2027	USD	200'000		200'000	178'160.65	0.01
5.375	DIAGEO CAPITAL PLC 5.375%/23-05.10.2026	USD		200'000	200'000	177'488.37	0.01
5.500	DIAGEO CAPITAL PLC 5.5%/22-24.01.2033	USD	200'000		200'000	180'824.75	0.01
3.500	DIAGEO FINANCE PLC 3.5%/23-26.06.2025	EUR		200'000	100'000	95'025.09	0.01
2.750	DIAGEO FINANCE PLC S. -2022/4- 2.75%/22-08.06.2038	GBP	100'000		100'000	86'389.21	0.00
4.375	DS SMITH PLC 4.375%/23-27.07.2027	EUR		100'000	100'000	96'908.98	0.01
5.750	EASTERN POWER NETWORKS 5.75%/04-08.03.2024	GBP	15'000		15'000		
5.625	EBRD 5.625%/98-07.12.2028	GBP	15'000		15'000	17'563.71	0.00
1.375	EXPERIAN FINANCE PLC 1.375%/17-25.06.2026	EUR	100'000		100'000	90'485.48	0.00
2.750	EXPERIAN FINANCE PLC 2.75%/19-08.03.2030	USD	200'000		200'000	152'160.44	0.01
4.250	FERGUSON FINANCE PLC 4.25%/22-20.04.2027	USD		200'000	200'000	170'942.48	0.01
-	FIRSTGROUP (reg. -S-) STEP UP 09-18.09.2024	GBP	50'000		50'000		
5.250	GLAXOSMITHKLINE (reg. -S-) S. 1 T. 1 5.25%/01-19.12.2033	GBP	20'000		20'000	23'111.53	0.00
1.000	GLAXOSMITHKLINE CAPITAL 1%/17-12.09.2026	EUR	200'000		100'000	89'872.76	0.00
1.375	GLAXOSMITHKLINE CAPITAL 1.375%/14-02.12.2024	EUR	100'000		100'000		
4.250	GLAXOSMITHKLINE CAPITAL 4.25%/12-18.12.2045	GBP	100'000		100'000	98'081.31	0.01
5.250	GLAXOSMITHKLINE CAPITAL 5.25%/07-10.04.2042	GBP	50'000		50'000	56'433.85	0.00
6.375	GLAXOSMITHKLINE CAPITAL 6.375%/08-09.03.2039	GBP	50'000		50'000	62'876.92	0.00
0.534	GLAXOSMITHKLINE CAPITAL PLC 0.534%/20-01.10.2023	USD	60'000		60'000		
5.106	GREENE KING FINANCE PLC 5.106%/06-15.03.2034	GBP	50'000		50'000	45'253.18	0.00
7.250	HAMMERSON PLC 7.25%/98-21.04.2028	GBP	40'000		40'000	45'666.13	0.00
0.250	HITACHI CAPITAL UK PLC 0.25%/22-03.02.2025	EUR	200'000		200'000		
4.375	HSBC HOLDINGS (subordinated) 4.375%/16-23.11.2026	USD		200'000	200'000	171'306.56	0.01
0.875	HSBC HOLDINGS 0.875%/16-06.09.2024	EUR	100'000		100'000		
3.900	HSBC HOLDINGS 3.9%/16-25.05.2026	USD	200'000		200'000	170'652.56	0.01
4.300	HSBC HOLDINGS 4.3%/16-08.03.2026	USD	300'000		300'000	258'474.00	0.01
5.750	HSBC HOLDINGS 5.75%/02-20.12.2027	GBP	10'000		10'000	11'288.11	0.00
6.100	HSBC HOLDINGS 6.1%/11-14.01.2042	USD	9'000		9'000	8'659.72	0.00
-	HSBC HOLDINGS FIX-TO-FRN 4.041%/17-13.03.2028	USD	200'000		200'000	168'743.95	0.01
6.500	HSBC HOLDINGS PLC (subordinated) 6.5%/22-02.05.2036	USD	200'000		200'000	180'087.45	0.01
6.500	HSBC HOLDINGS PLC (subordinated) 6.5%/22-15.09.2037	USD	200'000		200'000	180'687.07	0.01
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/22-16.11.2032	EUR	100'000	200'000	100'000	100'618.62	0.01
4.950	HSBC HOLDINGS PLC 4.95%/20-31.03.2030	USD	200'000		200'000	172'439.18	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/18-18.05.2024	USD	200'000		200'000		

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-22.05.2030	USD	200'000		200'000	163'153.52	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-04.06.2026	USD	200'000		200'000	168'429.51	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-18.04.2026	USD	200'000		200'000	168'040.07	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-22.09.2028	USD	200'000		200'000	156'051.18	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-24.05.2027	USD	200'000		200'000	161'211.34	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.09.2029	EUR	100'000		100'000	82'746.02	0.00
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2028	USD	200'000		200'000	186'447.83	0.01
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-15.06.2027	EUR		200'000	200'000	186'760.78	0.01
-	HSBC HOLDINGS PLC FRN/18-19.06.2029	USD	200'000		200'000	169'416.63	0.01
-	HSBC HOLDINGS PLC FRN/21-24.05.2032	USD	200'000		200'000	145'523.62	0.01
-	HSBC HOLDINGS PLC FRN/22-03.11.2033	USD	200'000	200'000	200'000	198'306.01	0.01
-	HSBC HOLDINGS PLC FRN/22-11.08.2028	USD	200'000		200'000	174'424.62	0.01
-	HSBC HOLDINGS PLC S. -36- FIX-TO-FRN FRN/18-04.12.2024	EUR	100'000		100'000		
3.125	IG GROUP HOLDINGS PLC 3.125%/21-18.11.2028	GBP	100'000		100'000	94'878.99	0.01
3.375	IMPERIAL TOBACCO FINANCE 3.375%/14-26.02.2026	EUR	100'000		100'000	94'723.98	0.01
2.500	INTERMEDIATE CAPITAL GRO 2.5%/22-28.01.2030	EUR	100'000		100'000	84'490.78	0.00
3.750	INVESCO FINANCE 3.75%/15-15.01.2026	USD	4'000		4'000	3'422.83	0.00
5.375	INVESCO FINANCE 5.375%/13-30.11.2043	USD	2'000		2'000	1'699.85	0.00
4.000	INVESCO FINANCE PLC 4%/13-30.01.2024	USD	4'000		4'000		
-	INVESTEC BANK PLC FIX-TO-FRN FRN/21-17.02.2027	EUR	100'000		100'000	87'844.99	0.00
-	INVESTEC BANK PLC FIX-TO-FRN FRN/22-11.08.2026	EUR	100'000		100'000	90'608.40	0.00
-	INVESTEC PLC FIX-TO-FRN FRN/21-16.07.2028	GBP	100'000		100'000	95'018.22	0.01
4.875	LAND SECURITIES CM PLC 4.875%/23-15.09.2032	GBP		100'000	100'000	110'437.27	0.01
4.500	LCR FINANCE (reg. -S-) 4.5%/99-07.12.2028	GBP	100'000		100'000	111'806.19	0.01
5.100	LCR FINANCE (reg. -S-) 5.1%/02-07.03.2051	GBP	50'000		50'000	58'698.86	0.00
5.875	LEGAL & GENERAL FIN PLC S. -38- 5.875%/00-11.12.2031	GBP	10'000		10'000	11'765.95	0.00
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN FRN/19-26.11.2049	GBP	100'000		100'000	98'705.07	0.01
4.500	LLOYDS BANK (subordinated) 4.5%/14-04.11.2024	USD	200'000		200'000		
1.250	LLOYDS BANK 1.25%/15-13.01.2025	EUR	100'000		100'000		
0.250	LLOYDS BANK PLC 0.25%/19-25.03.2024	EUR	200'000		200'000		
4.250	LLOYDS BANK PLC 4.25%/15-28.08.2025	AUD	100'000		100'000		
5.125	LLOYDS BANK S. 2012-4 5.125%/12-07.03.2025	GBP	100'000		100'000	111'212.51	0.01
5.300	LLOYDS BANKING GROUP PLC (subordinated) 5.3%/16-01.12.2045	USD	200'000		200'000	164'146.68	0.01
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/21-14.12.2046	USD	200'000		200'000	119'651.95	0.01
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/22-15.11.2033	USD	200'000		200'000	196'329.77	0.01
4.250	LLOYDS BANKING GROUP PLC 4.25%/17-22.11.2027	AUD	70'000		70'000	38'552.80	0.00
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-01.04.2026	EUR		100'000	100'000	94'798.30	0.01
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-09.07.2025	USD	200'000		200'000		
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-10.06.2027	AUD	100'000		100'000	57'587.05	0.00
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-11.08.2026	USD		200'000	200'000	173'750.90	0.01
4.000	LLOYDS BANKING GROUP PLC S. -9- 4%/18-07.03.2025	AUD	100'000		100'000		
6.500	LLOYDS TSB (reg. -S-) S. EMTN 4133 6.5%/10-17.09.2040	GBP	10'000		10'000	12'571.15	0.00
6.000	LLOYDS TSB S. 2011-5 6%/11-08.02.2029	GBP	100'000		100'000	117'788.69	0.01
4.875	LLOYDS TSB S. 2012-16 4.875%/12-30.03.2027	GBP	100'000		100'000	111'587.88	0.01
2.000	LSEGA FINANCING PLC -144A- 2%/21-06.04.2028	USD	200'000		200'000	156'372.53	0.01
2.875	MAN AIR GRP FND P 2.875%/17-31.03.2039	GBP	100'000		100'000	82'775.88	0.00
1.500	MONDI FINANCE 1.5%/16-05.04.2024	EUR	100'000		100'000		
2.125	MOTABILITY OPERATIONS GR 2.125%/22-18.01.2042	GBP	100'000		100'000	71'928.08	0.00
5.818	NAT GRID ELECTY SW 5.818%/23-31.07.2041	GBP		100'000	100'000	113'935.87	0.01
2.625	NATIONAL GRID GAS FINANCE (reg. -S-) S. -3- 2.625%/16-22.09.2038	GBP	100'000		100'000	77'344.74	0.00
0.163	NATIONAL GRID PLC 0.163%/21-20.01.2028	EUR	100'000		100'000	83'170.06	0.00
0.553	NATIONAL GRID PLC 0.553%/20-18.09.2029	EUR	100'000		100'000	80'436.19	0.00
0.750	NATIONAL GRID PLC 0.75%/21-01.09.2033	EUR	100'000		100'000	71'850.57	0.00
3.875	NATIONAL GRID PLC 3.875%/23-16.01.2029	EUR	200'000		200'000	192'379.06	0.01
4.275	NATIONAL GRID PLC 4.275%/23-16.01.2035	EUR		100'000	100'000	96'178.10	0.01
5.809	NATIONAL GRID PLC 5.809%/23-12.06.2033	USD		300'000	200'000	177'965.55	0.01
0.050	NATIONWIDE BLDG SOCIETY 0.05%/19-03.06.2024	EUR	200'000		200'000		
0.550	NATIONWIDE BLDG SOCIETY -144A- 0.55%/21-22.01.2024	USD	200'000		200'000		
1.500	NATIONWIDE BLDG SOCIETY -144A- 1.5%/21-13.10.2026	USD	200'000		200'000	159'762.85	0.01
4.850	NATIONWIDE BLDG SOCIETY -144A- 4.85%/22-27.07.2027	USD	200'000		200'000	173'807.90	0.01
2.000	NATIONWIDE BLDG SOCIETY 2%/22-28.04.2027	EUR	100'000		100'000	90'770.40	0.00
3.250	NATIONWIDE BLDG SOCIETY 3.25%/22-05.09.2029	EUR	100'000		100'000	93'683.41	0.01
3.375	NATIONWIDE BLDG SOCIETY 3.375%/23-27.11.2028	EUR		200'000	200'000	191'889.27	0.01
4.500	NATIONWIDE BLDG SOCIETY 4.5%/23-01.11.2026	EUR	100'000		100'000	97'301.57	0.01
5.350	NATIONWIDE BLDG SOCIETY 5.35%/23-15.03.2028	AUD	200'000		200'000		
6.125	NATIONWIDE BLDG SOCIETY 6.125%/23-21.08.2028	GBP		100'000	100'000	115'216.80	0.01
3.766	NATIONWIDE BUILDING SOCIETY 3.766%/18-08.03.2024	USD	200'000		200'000		
2.301	NATL GRID ELECT TRANS 2.301%/21-22.06.2029	CAD	200'000		200'000	115'169.88	0.01

# 1104 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.221 NATL GRID ELECT TRANS 5.221%/22-16.09.2031	CAD	200'000		200'000			
0.500 NATL WESTMINSTER BANK 0.5%/17-15.05.2024	EUR	200'000		200'000			
- NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/20-28.11.2035	USD	200'000			200'000	145'013.65	0.01
- NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/21-28.11.2031	GBP	100'000			100'000	99'659.64	0.01
- NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/22-06.06.2033	GBP	100'000		100'000			
- NATWEST GROUP PLC FIX-TO-FRN FRN/21-26.02.2030	EUR	100'000			100'000	81'713.08	0.00
- NATWEST GROUP PLC FIX-TO-FRN FRN/22-06.09.2028	EUR	100'000			100'000	95'892.23	0.01
- NATWEST GROUP PLC FIX-TO-FRN FRN/22-10.11.2026	USD	200'000	200'000	200'000	200'000	180'934.81	0.01
- NATWEST GROUP PLC FIX-TO-FRN FRN/22-29.03.2029	GBP	100'000			100'000	103'222.85	0.01
- NATWEST GROUP PLC FIX-TO-FRN FRN/22-30.09.2028	USD	200'000			200'000	175'966.10	0.01
- NATWEST GROUP PLC FIX-TO-FRN FRN/23-13.09.2029	USD		200'000		200'000	177'887.80	0.01
- NATWEST GROUP PLC FIX-TO-FRN FRN/23-14.03.2028	EUR		100'000		100'000	97'259.64	0.01
0.125 NATWEST MARKETS PLC 0.125%/21-12.11.2025	EUR	100'000			100'000	89'638.35	0.00
0.125 NATWEST MARKETS PLC 0.125%/21-18.06.2026	EUR	100'000			100'000	88'135.63	0.00
1.375 NATWEST MARKETS PLC 1.375%/22-02.03.2027	EUR	100'000			100'000	89'309.60	0.00
1.600 NATWEST MARKETS PLC -144A- 1.6%/21-29.09.2026	USD	200'000			200'000	160'366.36	0.01
3.479 NATWEST MARKETS PLC -144A- 3.479%/22-22.03.2025	USD	200'000			200'000	172'367.08	0.01
2.750 NATWEST MARKETS PLC 2.75%/20-02.04.2025	EUR	170'000		170'000			
5.899 NATWEST MARKETS PLC 5.899%/23-23.08.2028	AUD		200'000	200'000			
4.750 NETWORK RAIL FINANCE 4.75%/04-29.11.2035	GBP	50'000			50'000	56'896.65	0.00
6.125 NORTHERN GAS NETWORKS 6.125%/23-02.06.2033	GBP		100'000		100'000	116'594.64	0.01
3.250 NORTHERN POWERGRID NORTH 3.25%/22-01.04.2052	GBP	100'000			100'000	78'322.70	0.00
4.500 NORTHUMBRIAN WATER FIN 4.5%/23-14.02.2031	GBP	100'000			100'000	104'846.85	0.01
6.375 NORTHUMBRIAN WATER FIN 6.375%/22-28.10.2034	GBP	200'000		100'000	100'000	117'135.97	0.01
2.000 NOTTING HILL GENESIS 2%/21-03.06.2036	GBP	100'000			100'000	77'814.78	0.00
0.875 OTE PLC 0.875%/19-24.09.2026	EUR	160'000			160'000	142'471.51	0.01
2.750 PEABODY CAPITAL NO TWO 2.75%/22-02.03.2034	GBP	100'000			100'000	89'425.57	0.00
1.375 PEARSON FUNDING ONE (reg. -S-) 1.375%/15-06.05.2025	EUR		200'000	100'000	100'000	92'301.71	0.01
- PHOENIX GRP HLD PLC (subordinated) S. -6- FIX-TO-FRN FRN/23-06.12.2053	GBP		100'000		100'000	115'879.55	0.01
8.625 PRINCIPALITY BLDNG SOC 8.625%/23-12.07.2028	GBP		100'000		100'000	119'685.58	0.01
3.625 PRUDENTIAL FUNDING ASIA 3.625%/22-24.03.2032	USD		100'000		100'000	78'705.93	0.00
- PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/18-20.10.2048	USD	200'000		200'000			
- PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/21-03.11.2033	USD		200'000		200'000	155'334.26	0.01
3.625 PRUDENTIAL PLC 3.625%/22-24.03.2032	USD	100'000		100'000			
5.875 PRUDENTIAL PLC 5.875%/99-11.05.2029	GBP	60'000			60'000	68'445.73	0.00
4.870 RAC BOND CO PLC 4.87%/16-06.05.2026	GBP		100'000		100'000	108'445.70	0.01
2.750 RECKITT BENCKISER TSY -144A- 2.75%/17-26.06.2024	USD	200'000		200'000			
3.625 RECKITT BENCKISER TSY 3.625%/23-14.09.2028	EUR		100'000		100'000	96'114.26	0.01
5.125 RIO TINTO FINANCE (USA) PLC 5.125%/23-09.03.2053	USD		50'000		50'000	42'308.20	0.00
4.750 RIO TINTO FINANCE USA 4.75%/12-22.03.2042	USD	100'000			100'000	82'539.27	0.00
5.337 RMPA SERVICES 5.337%/04-30.09.2038	GBP	10'000			10'000	7'302.78	0.00
4.800 ROYAL BANK OF SCOTLAND GROUP 4.8%/16-05.04.2026	USD		200'000		200'000	173'933.27	0.01
- ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/19-22.03.2025	USD			200'000			
- ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/20-22.05.2028	USD		200'000		200'000	163'458.18	0.01
1.625 SAGE GROUP PLC (THE) 1.625%/21-25.02.2031	GBP	100'000			100'000	89'195.00	0.00
2.875 SAGE GROUP PLC (THE) 2.875%/22-08.02.2034	GBP	100'000			100'000	91'409.34	0.00
4.000 SANTANDER UK 4%/14-13.03.2024	USD	15'000			15'000	13'202.48	0.00
5.625 SANTANDER UK GROUP HLDGS (subordinated) -144A- 5.625%/15-15.09.2045	USD	200'000		200'000			
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/21-13.09.2029	EUR	100'000			100'000	81'486.29	0.00
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-16.11.2027	GBP	100'000			100'000	114'216.57	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-17.01.2029	GBP	100'000			100'000	98'079.08	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-21.11.2026	USD	200'000			200'000	178'704.33	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-25.08.2028	EUR	100'000			100'000	93'766.31	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/23-29.08.2029	GBP		100'000		100'000	117'444.51	0.01
0.050 SANTANDER UK PLC 0.05%/20-12.01.2027	EUR	200'000			200'000	173'454.48	0.01
1.125 SANTANDER UK PLC S. -78- 1.125%/22-12.03.2027	EUR	100'000			100'000	89'242.90	0.00
2.125 SCOTTISH HYDRO ELECTRIC 2.125%/21-24.03.2036	GBP	200'000		200'000			
2.625 SEVERN TRENT WATER UTIL 2.625%/22-22.02.2033	GBP	100'000			100'000	90'498.21	0.00
4.625 SEVERN TRENT WATER UTIL 4.625%/22-30.11.2034	GBP	200'000		100'000	100'000	104'930.39	0.01
6.250 SEVERN TRENT WATER UTIL 6.25%/99-07.06.2029	GBP	10'000			10'000	11'596.20	0.00
6.125 SEVERN TRENT WATER UTILITIES FINANCE (reg. -S-) 6.125%/99-26.02.2024	GBP	20'000		20'000			
6.500 SKY GROUP FINANCE PLC -144A- 6.5%/05-15.10.2035	USD	30'000			30'000	28'800.02	0.00
2.032 SMITH & NEPHEW PLC 2.032%/20-14.10.2030	USD	10'000			10'000	7'221.96	0.00
4.875 SOUTH GAS NETWORKS S. -A7- 4.875%/05-29.03.2029	GBP	50'000			50'000	55'264.86	0.00
5.500 SOUTHERN ELECTRIC POWER DISTRIBUTION (reg -S-) 5.5%/01-07.06.2032	GBP	10'000			10'000	11'531.71	0.00
- SSE PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP	100'000			100'000	105'614.29	0.01
- SSE PLC (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000			100'000	92'360.79	0.01

# CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1105

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.250 SSE PLC 1.25%/20-16.04.2025	EUR	100'000		100'000				
5.700 STANDARD CHARTERED (subordinated) -144A- 5.7%/14-26.03.2044	USD	200'000			200'000	170'566.41	0.01	
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN -144A-FRN/20-18.02.2036	USD	200'000			200'000	145'684.35	0.01	
- STANDARD CHARTERED PLC FIX-TO-FRN -144A-FRN/20-30.01.2026	USD	200'000			200'000	170'890.64	0.01	
- STANDARD CHARTERED PLC FIX-TO-FRN -144A-FRN/21-12.01.2025	USD	200'000		200'000				
- STANDARD CHARTERED PLC FIX-TO-FRN -144A-FRN/22-16.11.2025	USD	200'000			200'000	178'283.83	0.01	
- STANDARD CHARTERED PLC FIX-TO-FRN -144A-FRN/22-16.11.2028	USD	200'000			200'000	187'481.25	0.01	
- STANDARD CHARTERED PLC FIX-TO-FRN -144A-FRN/22-30.03.2026	USD	200'000			200'000	172'116.17	0.01	
- STANDARD CHARTERED PLC FIX-TO-FRN -144A-FRN/23-06.07.2034	USD		200'000		200'000	181'070.59	0.01	
- STANDARD CHARTERED PLC FIX-TO-FRN FRN/21-17.11.2029	EUR	100'000			100'000	82'436.33	0.00	
- STANDARD CHARTERED PLC S. -2- FIX-TO-FRN FRN/19-28.06.2025	AUD	250'000		250'000				
0.375 TESCO CORP TREASURY SERV 0.375%/21-27.07.2029	EUR	100'000			100'000	80'187.49	0.00	
1.875 TESCO CORP TREASURY SERV 1.875%/21-02.11.2028	GBP	100'000			100'000	97'475.38	0.01	
5.500 TESCO CORP TREASURY SERV 5.5%/23-27.02.2035	GBP	100'000			100'000	111'192.46	0.01	
6.150 TESCO PLC -144A- 6.15%/07-15.11.2037	USD	200'000		100'000	100'000	88'320.47	0.00	
5.411 TESCO PROPERTY FIN 6 PLC 5.411%/13-13.07.2044	GBP		100'000		100'000	96'323.29	0.01	
0.875 THAMES WATER UTIL FIN 0.875%/22-31.01.2028	EUR	200'000		200'000				
1.250 THAMES WATER UTIL FIN 1.25%/22-31.01.2032	EUR	100'000			100'000	71'252.14	0.00	
4.000 THAMES WATER UTIL FIN 4%/23-18.04.2027	EUR	200'000			200'000	181'152.01	0.01	
7.125 THAMES WATER UTIL FIN 7.125%/24-30.04.2031	GBP		100'000		100'000	111'229.22	0.01	
6.750 THAMES WATER UTILITIES FINANCE 6.75%/98-16.11.2028	GBP	10'000			10'000	10'933.68	0.00	
0.250 UK TSY 0 1/4% 2031 0.25%/20-31.07.2031	GBP	1'390'000	290'000	200'000	1'480'000	1'256'190.19	0.07	
0.375 UK TSY 0 3/8% 2026 0.375%/21-22.10.2026	GBP	1'140'000	450'000	350'000	1'240'000	1'250'116.14	0.07	
0.625 UK TSY GILT 0 5/8% 2035 0.625%/20-31.07.2035	GBP	1'240'000	250'000	200'000	1'290'000	976'840.68	0.05	
0.875 UK TSY GILT 0 7/8% 2046 0.875%/21-31.01.2046	GBP	829'000	150'000		979'000	541'860.81	0.03	
2.125 UNILEVER PLC 2.125%/22-28.02.2028	GBP	100'000			100'000	101'640.07	0.01	
1.750 UNITED KINGDOM (reg. -S-) 1.75%/17-22.07.2057	GBP	1'205'000			1'205'000	716'233.45	0.04	
3.500 UNITED KINGDOM (reg. -S-) 3.5%/13-22.07.2068	GBP	768'000	23'000		791'000	727'708.68	0.04	
0.500 UNITED KINGDOM 0 1/2% 2061 0.5%/20-22.10.2061	GBP	728'000	350'000		1'078'000	360'195.58	0.02	
0.125 UNITED KINGDOM 0 1/8% 2026 0.125%/20-30.01.2026	GBP	1'280'000	350'000	200'000	1'430'000	1'472'264.03	0.08	
0.125 UNITED KINGDOM 0 1/8% 2028 0.125%/20-31.01.2028	GBP	1'095'000	250'000	150'000	1'195'000	1'142'668.73	0.06	
0.375 UNITED KINGDOM 0 3/8% 2030 0.375%/20-22.10.2030	GBP	1'443'000	200'000	200'000	1'443'000	1'273'036.22	0.07	
0.625 UNITED KINGDOM 0 5/8% 2025 0.625%/19-07.06.2025	GBP	1'649'000	650'000	600'000	1'699'000	1'801'407.72	0.10	
0.625 UNITED KINGDOM 0 5/8% 2050 0.625%/20-22.10.2050	GBP	1'055'000	250'000		1'305'000	586'445.35	0.03	
0.875 UNITED KINGDOM 0 7/8% 2029 0.875%/19-22.10.2029	GBP	1'600'000	350'000	300'000	1'650'000	1'552'307.52	0.08	
1.250 UNITED KINGDOM 1 1/4% 2041 1.25%/20-22.10.2041	GBP	1'277'000	450'000	400'000	1'327'000	905'058.56	0.05	
1.625 UNITED KINGDOM 1 5/8% 2028 1.625%/18-22.10.2028	GBP	1'400'000	150'000		1'400'000	1'403'983.14	0.08	
1.625 UNITED KINGDOM 1 5/8% 2054 1.625%/19-22.10.2054	GBP	917'000	150'000	200'000	867'000	507'509.30	0.03	
1.625 UNITED KINGDOM 1 5/8% 2071 1.625%/18-22.10.2071	GBP	744'000	257'000		1'001'000	518'492.36	0.03	
1.000 UNITED KINGDOM 1% 2024 1%/18-22.04.2024	GBP	900'000		900'000				
1.250 UNITED KINGDOM 1.25%/17-22.07.2027	GBP	1'453'000	370'000	250'000	1'573'000	1'594'785.98	0.09	
1.500 UNITED KINGDOM 1.5%/16-22.07.2026	GBP	1'639'000	400'000	400'000	1'639'000	1'714'916.40	0.09	
1.500 UNITED KINGDOM 1.5%/16-22.07.2047	GBP	1'009'000			1'009'000	635'540.76	0.03	
1.750 UNITED KINGDOM 1.75% 2049 1.75%/18-22.01.2049	GBP	1'189'000			1'189'000	779'007.38	0.04	
1.750 UNITED KINGDOM 1.75%/16-07.09.2037	GBP	1'148'000	180'000	200'000	1'128'000	930'306.99	0.05	
2.000 UNITED KINGDOM 2%/15-07.09.2025	GBP	1'356'000	370'000	200'000	1'526'000	1'637'221.12	0.09	
2.500 UNITED KINGDOM 2.5%/15-22.07.2065	GBP	768'100	20'000		788'100	561'633.33	0.03	
2.750 UNITED KINGDOM 2.75%/14-07.09.2024	GBP	1'208'000	900'000	2'108'000				
3.250 UNITED KINGDOM 3.25%/12-22.01.2044	GBP	1'065'000	450'000	400'000	1'115'000	1'035'148.30	0.06	
3.500 UNITED KINGDOM 3.5%/14-22.01.2045	GBP	1'107'870	150'000	200'000	1'057'870	1'013'959.44	0.06	
3.750 UNITED KINGDOM 3.75%/11-22.07.2052	GBP	885'000	150'000	150'000	885'000	862'933.10	0.05	
4.000 UNITED KINGDOM 4%/09-22.01.2060	GBP	943'000	165'000	150'000	958'000	977'393.24	0.05	
4.250 UNITED KINGDOM 4.25%/00-07.06.2032	GBP	1'490'000	250'000	200'000	1'540'000	1'746'927.79	0.10	
4.250 UNITED KINGDOM 4.25%/03-07.03.2036	GBP	1'144'000	200'000	200'000	1'144'000	1'278'451.31	0.07	
4.250 UNITED KINGDOM 4.25%/05-07.12.2055	GBP	1'126'300			150'000	976'300	1'037'191.17	0.06
4.250 UNITED KINGDOM 4.25%/06-07.12.2027	GBP	1'189'000	280'000	200'000	1'269'000	1'420'191.63	0.08	
4.250 UNITED KINGDOM 4.25%/06-07.12.2046	GBP	876'100	150'000	150'000	876'100	934'752.50	0.05	
4.250 UNITED KINGDOM 4.25%/08-07.12.2049	GBP	830'000	100'000	200'000	730'000	776'058.13	0.04	
4.250 UNITED KINGDOM 4.25%/09-07.09.2039	GBP	920'000	150'000	200'000	870'000	953'100.27	0.05	
4.250 UNITED KINGDOM 4.25%/10-07.12.2040	GBP	896'000	280'000	250'000	926'000	1'009'199.29	0.06	
4.500 UNITED KINGDOM 4.5%/07-07.12.2042	GBP	980'000	250'000	200'000	1'030'000	1'149'779.61	0.06	
4.500 UNITED KINGDOM 4.5%/09-07.09.2034	GBP	1'265'000	420'000	200'000	1'485'000	1'704'386.35	0.09	
4.750 UNITED KINGDOM 4.75%/04-07.12.2038	GBP	940'000	250'000	150'000	1'040'000	1'206'792.21	0.07	
4.750 UNITED KINGDOM 4.75%/07-07.12.2030	GBP	1'500'000	350'000	250'000	1'600'000	1'863'304.34	0.10	
5.000 UNITED KINGDOM 5%/01-07.03.2025	GBP	1'269'000	1'600'000	1'400'000	1'469'000	1'640'371.27	0.09	
6.000 UNITED KINGDOM 6%/98-07.12.2028	GBP	725'000	200'000	100'000	825'000	996'264.47	0.05	
0.250 UNITED KINGDOM GILT 0.25%/21-31.01.2025	GBP	1'370'000	1'550'000	2'920'000				
0.500 UNITED KINGDOM GILT 0.5%/21-31.01.2029	GBP	780'000	350'000	100'000	1'030'000	967'937.78	0.05	
0.875 UNITED KINGDOM GILT 0.875%/21-31.07.2033	GBP	650'000	500'000		1'150'000	962'246.89	0.05	
1.000 UNITED KINGDOM GILT 1%/21-31.01.2032	GBP	1'340'000	250'000	200'000	1'390'000	1'233'663.99	0.07	

1106 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 UNITED KINGDOM GILT 1.125%/21-31.01.2039	GBP	590'000	330'000		920'000	661'523.12	0.04
1.125 UNITED KINGDOM GILT 1.125%/22-22.10.2073	GBP	380'000	105'000		485'000	199'070.33	0.01
1.250 UNITED KINGDOM GILT 1.25%/21-31.07.2051	GBP	1'120'000			1'120'000	611'643.51	0.03
3.250 UNITED KINGDOM GILT 3.25%/23-31.01.2033	GBP	200'000	1'040'000		1'240'000	1'298'346.80	0.07
3.500 UNITED KINGDOM GILT 3.5%/23-22.10.2025	GBP		1'640'000	300'000	1'340'000	1'467'306.94	0.08
3.750 UNITED KINGDOM GILT 3.75%/22-29.01.2038	GBP	200'000	480'000		680'000	710'474.22	0.04
3.750 UNITED KINGDOM GILT 3.75%/23-22.10.2053	GBP	250'000	880'000	150'000	980'000	950'881.48	0.05
3.750 UNITED KINGDOM GILT 3.75%/24-07.03.2027	GBP		250'000		250'000	274'291.51	0.01
4.000 UNITED KINGDOM GILT 4%/23-22.10.2063	GBP		450'000		450'000	457'886.55	0.03
4.125 UNITED KINGDOM GILT 4.125%/22-29.01.2027	GBP	700'000	700'000	150'000	1'250'000	1'386'745.18	0.08
4.375 UNITED KINGDOM GILT 4.375%/24-31.07.2054	GBP		200'000		200'000	216'129.53	0.01
4.500 UNITED KINGDOM GILT 4.5%/23-07.06.2028	GBP		1'050'000		1'050'000	1'185'754.01	0.06
4.625 UNITED KINGDOM GILT 4.625%/23-31.01.2034	GBP		600'000		600'000	695'711.68	0.04
4.750 UNITED KINGDOM GILT 4.75%/23-22.10.2043	GBP		400'000		400'000	459'040.50	0.03
1.500 UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 1.5%/21-31.07.2053	GBP	390'000	250'000		640'000	365'229.25	0.02
5.625 UNITED UTILIT WATER LTD S. -15- 5.625%/02-20.12.2027	GBP	15'000			15'000	16'979.27	0.00
0.875 UNITED UTILITIES WAT FIN 0.875%/21-28.10.2029	GBP	100'000			100'000	88'898.72	0.00
2.625 UNITED UTILITIES WAT FIN 2.625%/19-12.02.2031	GBP	100'000			100'000	95'821.31	0.01
5.750 UNITED UTILITIES WAT FIN 5.75%/23-26.06.2036	GBP		100'000		100'000	116'135.73	0.01
- VIRGIN MONEY UK PLC FIX-TO-FRN FRN/21-27.05.2024	EUR	100'000		100'000			
7.875 VODAFONE AIRTOUCH 7.875%/00-15.02.2030	USD	15'000			15'000	14'976.00	0.00
6.150 VODAFONE GROUP 6.15%/07-27.02.2037	USD	40'000			40'000	36'761.92	0.00
1.125 VODAFONE GROUP PLC 1.125%/17-20.11.2025	EUR	100'000			100'000	91'492.69	0.00
2.875 VODAFONE GROUP PLC 2.875%/17-20.11.2037	EUR	100'000			100'000	86'228.87	0.00
4.125 VODAFONE GROUP PLC 4.125%/18-30.05.2025	USD	10'000			10'000	8'662.08	0.00
4.200 VODAFONE GROUP PLC 4.2%/17-13.12.2027	AUD	60'000			60'000	33'381.72	0.00
4.250 VODAFONE GROUP PLC 4.25%/19-17.09.2050	USD	2'000			2'000	1'387.31	0.00
4.875 VODAFONE GROUP PLC 4.875%/19-19.06.2049	USD	210'000			210'000	160'063.77	0.01
5.250 VODAFONE GROUP PLC 5.25%/18-30.05.2048	USD	114'000			114'000	93'109.29	0.01
2.200 VODAFONE GROUP PLC S. -55- 2.2%/16-25.08.2026	EUR	100'000			100'000	92'625.69	0.01
5.625 VODAFONE GROUP S. 13 5.625%/03-04.12.2025	GBP	20'000			20'000	22'480.42	0.00
2.375 WESTERN POWER DISTRIBUTI S. -2017-2- 2.375%/17-16.05.2029	GBP	100'000			100'000	97'233.67	0.01
3.000 WHITBREAD GROUP PLC 3%/21-31.05.2031	GBP	100'000			100'000	95'198.66	0.01
0.010 YORKSHIRE BUILDING SOC 0.01%/21-16.11.2028	EUR	100'000			100'000	81'685.45	0.00
- YORKSHIRE BUILDING SOC FIX-TO-FRN FRN/21-15.09.2029	GBP	100'000			100'000	92'327.15	0.01
5.250 YORKSHIRE WATER FINANCE 5.25%/23-28.04.2030	GBP	100'000			100'000	108'444.59	0.01
5.500 YORKSHIRE WATER FINANCE 5.5%/23-28.04.2035	GBP	100'000			100'000	107'415.39	0.01
						<b>86'716'814.35</b>	<b>4.74</b>
<b>United States</b>							
2.000 3M COMPANY 2%/19-14.02.2025	USD	200'000		100'000	100'000	85'078.49	0.00
2.375 3M COMPANY 2.375%/19-26.08.2029	USD		100'000		100'000	76'386.41	0.00
2.650 3M COMPANY 2.65%/20-15.04.2025	USD	100'000			100'000	85'294.91	0.00
3.250 3M COMPANY 3.25%/19-26.08.2049	USD	96'000			96'000	58'222.63	0.00
3.125 3M COMPANY S. -F- 3.125%/16-19.09.2046	USD	4'000	46'000		50'000	30'403.37	0.00
4.000 3M COMPANY S. -F- 4%/18-14.09.2048	USD	50'000			50'000	35'507.99	0.00
1.800 7-ELEVEN INC -144A- 1.8%/21-10.02.2031	USD	40'000			40'000	28'049.64	0.00
2.500 7-ELEVEN INC -144A- 2.5%/21-10.02.2041	USD	500'000		200'000	300'000	176'446.88	0.01
2.800 7-ELEVEN INC -144A- 2.8%/21-10.02.2051	USD	200'000		100'000	100'000	54'460.02	0.00
0.800 7-ELEVEN INC S. -S- -144A- 0.8%/21-10.02.2024	USD	40'000		40'000			
1.400 ABBOTT LABORATORIES 1.4%/20-30.06.2030	USD	100'000			100'000	72'611.38	0.00
3.750 ABBOTT LABORATORIES 3.75%/16-30.11.2026	USD	210'000			210'000	180'168.07	0.01
4.900 ABBOTT LABORATORIES 4.9%/16-30.11.2046	USD	400'000		200'000	200'000	169'765.81	0.01
2.125 ABBVIE 2.125%/16-17.11.2028	EUR	150'000			150'000	135'102.16	0.01
3.200 ABBVIE 3.2%/16-14.05.2026	USD	40'000			40'000	33'898.51	0.00
3.600 ABBVIE 3.6%/15-14.05.2025	USD	200'000			200'000	172'577.67	0.01
4.400 ABBVIE 4.4%/13-06.11.2042	USD	350'000		200'000	150'000	118'154.89	0.01
4.450 ABBVIE 4.45%/16-14.05.2046	USD	10'000			10'000	7'782.10	0.00
4.500 ABBVIE 4.5%/15-14.05.2035	USD	200'000			200'000	168'099.02	0.01
4.700 ABBVIE 4.7%/15-14.05.2045	USD	150'000			150'000	121'795.54	0.01
2.600 ABBVIE INC 2.6%/20-21.11.2024	USD	120'000		120'000			
2.950 ABBVIE INC 2.95%/20-21.11.2026	USD	120'000			120'000	100'203.59	0.01
3.200 ABBVIE INC 3.2%/20-21.11.2029	USD	230'000			230'000	185'297.65	0.01
3.750 ABBVIE INC 3.75%/18-14.11.2023	USD	10'000		10'000			
3.800 ABBVIE INC 3.8%/20-15.03.2025	USD	240'000			240'000	208'137.35	0.01
3.850 ABBVIE INC 3.85%/20-15.06.2024	USD	20'000		20'000			
4.050 ABBVIE INC 4.05%/20-21.11.2039	USD	120'000			120'000	92'745.71	0.01
4.250 ABBVIE INC 4.25%/18-14.11.2028	USD	40'000			40'000	34'406.90	0.00
4.250 ABBVIE INC 4.25%/20-21.11.2049	USD	122'000			122'000	92'490.96	0.01
4.550 ABBVIE INC 4.55%/20-15.03.2035	USD	20'000			20'000	16'883.67	0.00

CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1107

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.625 ABBVIE INC 4.625%/20-01.10.2042	USD	20'000			20'000	16'114.25	0.00
4.750 ABBVIE INC 4.75%/20-15.03.2045	USD	10'000			10'000	8'157.03	0.00
4.800 ABBVIE INC 4.8%/24-15.03.2029	USD		200'000		200'000	175'314.58	0.01
4.850 ABBVIE INC 4.85%/20-15.06.2044	USD	10'000			10'000	8'319.08	0.00
4.875 ABBVIE INC 4.875%/18-14.11.2048	USD	10'000			10'000	8'319.56	0.00
5.050 ABBVIE INC 5.05%/24-15.03.2034	USD		100'000		100'000	88'471.81	0.00
5.350 ABBVIE INC 5.35%/24-15.03.2044	USD		100'000		100'000	88'789.69	0.00
5.400 ABBVIE INC 5.4%/24-15.03.2054	USD		100'000		100'000	89'409.61	0.00
5.500 ABBVIE INC 5.5%/24-15.03.2064	USD		100'000		100'000	89'023.92	0.00
4.300 ABBVIE INV 4.3%/16-14.05.2036	USD	30'000			30'000	24'592.13	0.00
4.350 ACE INA HOLDINGS 4.35%/15-03.11.2045	USD	50'000			50'000	38'872.01	0.00
6.700 ACE INA HOLDINGS 6.7%/06-15.05.2036	USD	20'000			20'000	20'026.85	0.00
2.300 ADOBE INC 2.3%/20-01.02.2030	USD	137'000			137'000	105'232.63	0.01
1.750 ADVANCE AUTO PARTS 1.75%/20-01.10.2027	USD	210'000			210'000	159'791.33	0.01
3.924 ADVANCED MICRO DEVICES 3.924%/22-01.06.2032	USD	100'000			100'000	82'372.77	0.00
4.393 ADVANCED MICRO DEVICES 4.393%/22-01.06.2052	USD	100'000			100'000	77'695.45	0.00
2.800 AETNA 2.8%/16-15.06.2023	USD	20'000		20'000			
4.750 AETNA 4.75%/14-15.03.2044	USD	20'000			20'000	15'202.05	0.00
3.875 AETNA INC 3.875%/17-15.08.2047	USD	200'000			200'000	130'888.50	0.01
0.932 AFLAC INC 0.932%/17-25.01.2027	JPY		100'000'000		100'000'000	588'424.23	0.03
2.100 AGILENT TECHNOLOGIES INC 2.1%/20-04.06.2030	USD	40'000			40'000	29'507.14	0.00
2.300 AGILENT TECHNOLOGIES INC 2.3%/21-12.03.2031	USD	100'000			100'000	73'467.77	0.00
4.400 AGL CAPITAL 4.4%/13-01.06.2043	USD	50'000			50'000	36'561.22	0.00
3.250 AIR LEASE CORP 3.25%/18-01.03.2025	USD	200'000			200'000	171'949.09	0.01
3.375 AIR LEASE CORP 3.375%/20-01.07.2025	USD	200'000			200'000	171'116.50	0.01
5.850 AIR LEASE CORP 5.85%/22-15.12.2027	USD	200'000			200'000	178'032.34	0.01
0.800 AIR LEASE CORP S. -A- 0.8%/21-18.08.2024	USD	50'000		50'000			
2.100 AIR LEASE CORP S. -A- 2.1%/21-01.09.2028	USD		200'000		200'000	152'940.22	0.01
5.400 AIR LEASE CORP S. -A- 5.4%/23-01.06.2028	CAD		100'000		100'000	65'893.62	0.00
0.800 AIR PRODUCTS & CHEMICALS 0.8%/20-05.05.2032	EUR	100'000			100'000	76'899.03	0.00
1.500 AIR PRODUCTS & CHEMICALS 1.5%/20-15.10.2025	USD	8'000			8'000	6'660.21	0.00
2.050 AIR PRODUCTS & CHEMICALS 2.05%/20-15.05.2030	USD	200'000			200'000	149'740.78	0.01
2.700 AIR PRODUCTS & CHEMICALS 2.7%/20-15.05.2040	USD	6'000			6'000	3'803.34	0.00
2.800 AIR PRODUCTS & CHEMICALS 2.8%/20-15.05.2050	USD	800'000		500'000	300'000	175'477.03	0.01
4.650 ALBEMARLE CORP 4.65%/22-01.06.2027	USD		100'000		100'000	86'505.43	0.00
5.650 ALBEMARLE CORP 5.65%/22-01.06.2052	USD		100'000		100'000	78'940.57	0.00
5.750 ALCON FINANCE CORP -144A- 5.75%/22-06.12.2052	USD	200'000			200'000	179'849.26	0.01
1.875 ALEXANDRIA REAL ESTATE E 1.875%/20-01.02.2033	USD	200'000			200'000	13'171.88	0.00
2.950 ALEXANDRIA REAL ESTATE E 2.95%/22-15.03.2034	USD	200'000			200'000	141'973.62	0.01
3.000 ALEXANDRIA REAL ESTATE E 3%/21-18.05.2051	USD	40'000			40'000	22'101.03	0.00
4.000 ALEXANDRIA REAL ESTATE E 4%/19-01.02.2050	USD	49'000			49'000	32'505.18	0.00
4.300 ALEXANDRIA REAL ESTATE E 4.3%/15-15.01.2026	USD	400'000			400'000	345'537.79	0.02
4.850 ALEXANDRIA REAL ESTATE E 4.85%/19-15.04.2049	USD	46'000			46'000	35'397.27	0.00
5.950 ALLIANT ENERGY FINANCE -144A- 5.95%/23-30.03.2029	USD		200'000		200'000	180'250.75	0.01
4.200 ALLSTATE 4.2%/16-15.12.2046	USD	72'000			72'000	51'842.67	0.00
0.750 ALLSTATE CORP 0.75%/20-15.12.2025	USD	100'000			100'000	81'252.32	0.00
3.850 ALLSTATE CORP 3.85%/19-10.08.2049	USD	10'000			10'000	6'836.13	0.00
5.250 ALLSTATE CORP 5.25%/23-30.03.2033	USD		100'000		100'000	87'712.40	0.00
5.550 ALLSTATE CORP 5.55%/05-09.05.2035	USD	20'000			20'000	17'840.32	0.00
5.125 ALLY FINANCIAL 5.125%/14-30.09.2024	USD	10'000			10'000	8'763.62	0.00
1.450 ALLY FINANCIAL INC 1.45%/20-02.10.2023	USD	10'000		10'000			
2.200 ALLY FINANCIAL INC 2.2%/21-02.11.2028	USD	100'000			100'000	74'803.87	0.00
3.050 ALLY FINANCIAL INC 3.05%/20-05.06.2023	USD	10'000		10'000			
3.875 ALLY FINANCIAL INC 3.875%/19-21.05.2024	USD	100'000		100'000			
5.800 ALLY FINANCIAL INC 5.8%/20-01.05.2025	USD	20'000			20'000	17'580.59	0.00
7.100 ALLY FINANCIAL INC 7.1%/22-15.11.2027	USD	200'000		100'000	100'000	91'673.46	0.01
8.000 ALLY FINANCIAL INC 8%/08-01.11.2031	USD	120'000			120'000	116'072.95	0.01
- ALLY FINANCIAL INC FIX-TO-FRN FRN/23-03.01.2030	USD		200'000		200'000	179'993.13	0.01
1.998 ALPHABET 1.998%/16-15.08.2026	USD	40'000	300'000	140'000	200'000	165'396.21	0.01
1.100 ALPHABET INC 1.1%/20-15.08.2030	USD	240'000		100'000	140'000	99'732.91	0.01
1.900 ALPHABET INC 1.9%/20-15.08.2040	USD	100'000			100'000	58'230.44	0.00
2.050 ALPHABET INC 2.05%/20-15.08.2050	USD	135'000			135'000	70'216.79	0.00
2.250 ALPHABET INC 2.25%/20-15.08.2060	USD	10'000			10'000	5'055.31	0.00
3.875 ALTRIA GROUP 3.875%/16-16.09.2046	USD	100'000			100'000	64'369.06	0.00
5.375 ALTRIA GROUP 5.375%/13-31.01.2044	USD	100'000			100'000	85'590.48	0.00
2.350 ALTRIA GROUP INC 2.35%/20-06.05.2025	USD	100'000			100'000	84'988.90	0.00
2.450 ALTRIA GROUP INC 2.45%/21-04.02.2032	USD	200'000			200'000	140'972.79	0.01
3.700 ALTRIA GROUP INC 3.7%/21-04.02.2051	USD		100'000		100'000	59'965.91	0.00
3.800 ALTRIA GROUP INC 3.8%/19-14.02.2024	USD	200'000		200'000			
5.800 ALTRIA GROUP INC 5.8%/19-14.02.2039	USD		100'000		100'000	87'709.83	0.00
5.950 ALTRIA GROUP INC 5.95%/19-14.02.2049	USD	100'000			100'000	87'646.22	0.00

# 1108 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.800	AMAZON.COM 3.8%/14-05.12.2024	USD	200'000		200'000		
4.950	AMAZON.COM 4.95%/14-05.12.2044	USD	40'000			34'748.81	0.00
0.400	AMAZON.COM INC 0.4%/20-03.06.2023	USD	10'000	10'000			
0.800	AMAZON.COM INC 0.8%/20-03.06.2025	USD	10'000		10'000	8'362.68	0.00
1.000	AMAZON.COM INC 1%/21-12.05.2026	USD	100'000		100'000	81'045.14	0.00
1.200	AMAZON.COM INC 1.2%/20-03.06.2027	USD	10'000		10'000	7'872.99	0.00
2.100	AMAZON.COM INC 2.1%/21-12.05.2031	USD	150'000		150'000	110'840.91	0.01
2.500	AMAZON.COM INC 2.5%/20-03.06.2050	USD	20'000		20'000	11'047.43	0.00
2.700	AMAZON.COM INC 2.7%/20-03.06.2060	USD	11'000		11'000	5'953.61	0.00
2.800	AMAZON.COM INC 2.8%/18-22.08.2024	USD	240'000	240'000			
2.875	AMAZON.COM INC 2.875%/21-12.05.2041	USD	150'000		150'000	99'176.76	0.01
3.100	AMAZON.COM INC 3.1%/21-12.05.2051	USD	300'000		300'000	185'659.23	0.01
3.150	AMAZON.COM INC 3.15%/18-22.08.2027	USD	60'000		60'000	50'138.89	0.00
3.250	AMAZON.COM INC 3.25%/21-12.05.2061	USD	50'000		50'000	30'341.70	0.00
3.300	AMAZON.COM INC 3.3%/22-13.04.2027	USD	100'000		100'000	84'403.06	0.00
3.600	AMAZON.COM INC 3.6%/22-13.04.2032	USD	100'000		100'000	81'173.80	0.00
3.875	AMAZON.COM INC 3.875%/18-22.08.2037	USD	350'000	200'000	150'000	118'071.12	0.01
3.950	AMAZON.COM INC 3.95%/22-13.04.2052	USD	50'000		50'000	36'384.76	0.00
4.050	AMAZON.COM INC 4.05%/18-22.08.2047	USD	214'000		214'000	161'160.46	0.01
4.100	AMAZON.COM INC 4.1%/22-13.04.2062	USD	50'000		50'000	36'389.93	0.00
4.250	AMAZON.COM INC 4.25%/18-22.08.2057	USD	100'000		100'000	75'546.25	0.00
4.550	AMAZON.COM INC 4.55%/22-01.12.2027	USD	200'000		200'000	175'521.68	0.01
4.600	AMAZON.COM INC 4.6%/22-01.12.2025	USD	200'000		200'000	175'299.93	0.01
4.650	AMAZON.COM INC 4.65%/22-01.12.2029	USD	200'000		200'000	176'205.57	0.01
4.700	AMAZON.COM INC 4.7%/22-01.12.2032	USD	200'000		200'000	175'279.20	0.01
4.700	AMAZON.COM INC 4.7%/22-29.11.2024	USD	100'000	100'000			
5.625	AMCOR FINANCE USA INC 5.625%/23-26.05.2033	USD		200'000	200'000	178'872.08	0.01
2.690	AMCOR FLEXIBLES NORTH AM 2.69%/21-25.05.2031	USD	100'000		100'000	74'150.14	0.00
7.875	AMERADA HESS 7.875%/99-01.10.2029	USD	20'000		20'000	19'747.63	0.00
1.750	AMEREN CORP 1.75%/21-15.03.2028	USD	80'000		80'000	61'905.32	0.00
1.950	AMEREN CORP 1.95%/21-15.03.2027	USD	100'000		100'000	80'408.38	0.00
5.000	AMEREN CORP 5%/23-15.01.2029	USD		100'000	100'000	87'315.52	0.00
5.700	AMEREN CORP 5.7%/23-01.12.2026	USD		200'000	200'000	178'163.29	0.01
2.900	AMEREN ILLINOIS 2.9%/21-15.06.2051	USD		50'000	50'000	28'635.50	0.00
1.550	AMEREN ILLINOIS CO 1.55%/20-15.11.2030	USD	100'000		100'000	70'625.93	0.00
3.250	AMEREN ILLINOIS CO 3.25%/19-15.03.2050	USD		50'000	50'000	30'869.99	0.00
3.700	AMEREN ILLINOIS CO 3.7%/17-01.12.2047	USD		50'000	50'000	33'804.87	0.00
3.800	AMEREN ILLINOIS CO 3.8%/18-15.05.2028	USD		100'000	100'000	84'845.43	0.00
3.850	AMEREN ILLINOIS CO 3.85%/22-01.09.2032	USD	100'000		100'000	80'177.08	0.00
5.900	AMEREN ILLINOIS CO 5.9%/22-01.12.2052	USD	50'000		50'000	46'669.11	0.00
3.250	AMEREN ILLINOIS COMPANY 3.25%/14-01.03.2025	USD	100'000		100'000		
3.200	AMERICAN ELECTRIC POWER 3.2%/17-13.11.2027	USD		100'000	100'000	82'387.82	0.00
5.200	AMERICAN ELECTRIC POWER 5.2%/23-15.01.2029	USD		200'000	200'000	175'907.03	0.01
4.300	AMERICAN ELECTRIC POWER S. -J- 4.3%/18-01.12.2028	USD		100'000	100'000	84'753.92	0.00
4.050	AMERICAN EXPRESS 4.05%/12-03.12.2042	USD	94'000		94'000	71'200.55	0.00
-	AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/23-28.07.2034	USD	200'000	100'000	100'000	88'596.03	0.00
2.500	AMERICAN EXPRESS CO 2.5%/19-30.07.2024	USD	200'000		200'000		
3.300	AMERICAN EXPRESS CO 3.3%/22-03.05.2027	USD	40'000		40'000	33'391.58	0.00
3.700	AMERICAN EXPRESS CO 3.7%/18-03.08.2023	USD	20'000	20'000			
3.950	AMERICAN EXPRESS CO 3.95%/22-01.08.2025	USD	100'000		100'000	86'508.09	0.00
5.850	AMERICAN EXPRESS CO 5.85%/22-05.11.2027	USD	200'000		100'000	90'316.07	0.00
-	AMERICAN EXPRESS CO FIX-TO-FRN FRN/22-03.08.2033	USD	100'000		100'000	83'421.76	0.00
-	AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-28.07.2027	USD		200'000	200'000	176'597.72	0.01
-	AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-30.10.2026	USD		200'000	200'000	178'788.43	0.01
0.300	AMERICAN HONDA FINANCE 0.3%/21-07.07.2028	EUR	100'000		100'000	83'256.78	0.00
0.550	AMERICAN HONDA FINANCE 0.55%/21-12.07.2024	USD	50'000	50'000			
0.650	AMERICAN HONDA FINANCE 0.65%/20-08.09.2023	USD	20'000	20'000			
1.000	AMERICAN HONDA FINANCE 1%/20-10.09.2025	USD	10'000		10'000	8'275.08	0.00
1.500	AMERICAN HONDA FINANCE 1.5%/21-19.10.2027	GBP	100'000		100'000	99'441.32	0.01
2.000	AMERICAN HONDA FINANCE 2%/21-24.03.2028	USD	200'000		200'000	157'741.76	0.01
3.750	AMERICAN HONDA FINANCE 3.75%/23-25.10.2027	EUR		100'000	100'000	96'013.25	0.01
5.650	AMERICAN HONDA FINANCE 5.65%/23-15.11.2028	USD		200'000	200'000	181'082.21	0.01
1.800	AMERICAN HONDA FINANCE S. -A- 1.8%/21-13.01.2031	USD	100'000		100'000	72'299.94	0.00
5.125	AMERICAN INTERNATIONAL 5.125%/23-27.03.2033	USD		100'000	100'000	86'815.97	0.00
3.400	AMERICAN INTERNATIONAL GROUP 3.4%/20-30.06.2030	USD	70'000		70'000	55'636.69	0.00
4.750	AMERICAN INTL GROUP 4.75%/18-01.04.2048	USD	100'000		100'000	80'428.67	0.00
0.400	AMERICAN TOWER CORP 0.4%/21-15.02.2027	EUR	100'000		100'000	86'274.61	0.00
0.450	AMERICAN TOWER CORP 0.45%/21-15.01.2027	EUR	100'000		100'000	86'710.09	0.00
0.950	AMERICAN TOWER CORP 0.95%/21-05.10.2030	EUR	100'000		100'000	79'615.75	0.00
1.300	AMERICAN TOWER CORP 1.3%/20-15.09.2025	USD	10'000		10'000	8'281.04	0.00

CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1109

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 AMERICAN TOWER CORP 1.5%/20-31.01.2028	USD	50'000			50'000	38'236.84	0.00
1.875 AMERICAN TOWER CORP 1.875%/20-15.10.2030	USD	20'000			20'000	14'143.85	0.00
2.300 AMERICAN TOWER CORP 2.3%/21-15.09.2031	USD	100'000			100'000	71'070.52	0.00
2.700 AMERICAN TOWER CORP 2.7%/21-15.04.2031	USD	100'000			100'000	73'859.75	0.00
2.950 AMERICAN TOWER CORP 2.95%/20-15.01.2051	USD	50'000			50'000	27'891.02	0.00
3.100 AMERICAN TOWER CORP 3.1%/20-15.06.2050	USD	50'000			50'000	28'767.76	0.00
3.650 AMERICAN TOWER CORP 3.65%/22-15.03.2027	USD	200'000			200'000	168'306.52	0.01
3.800 AMERICAN TOWER CORP 3.8%/19-15.08.2029	USD	30'000			30'000	24'451.58	0.00
3.950 AMERICAN TOWER CORP 3.95%/19-15.03.2029	USD	22'000			22'000	18'180.41	0.00
4.050 AMERICAN TOWER CORP 4.05%/22-15.03.2032	USD	200'000			200'000	160'152.76	0.01
5.800 AMERICAN TOWER CORP 5.8%/23-15.11.2028	USD		200'000	100'000	100'000	89'783.59	0.00
4.300 AMERICAN WATER CAP CORP 4.3%/12-01.12.2042	USD		100'000		100'000	76'887.75	0.00
3.400 AMERICAN WATER CAPITAL 3.4%/14-01.03.2025	USD	200'000		200'000			
3.850 AMERICAN WATER CAPITAL 3.85%/13-01.03.2024	USD	200'000		200'000			
4.000 AMERICAN WATER CAPITAL 4%/16-01.12.2046	USD	40'000			40'000	28'496.69	0.00
2.300 AMERICAN WATER CAPITAL C 2.3%/21-01.06.2031	USD	50'000			50'000	36'439.15	0.00
2.800 AMERICAN WATER CAPITAL C 2.8%/20-01.05.2030	USD	8'000			8'000	6'165.78	0.00
2.950 AMERICAN WATER CAPITAL C 2.95%/17-01.09.2027	USD		100'000		100'000	82'101.28	0.00
3.450 AMERICAN WATER CAPITAL C 3.45%/20-01.05.2050	USD		50'000		50'000	32'201.15	0.00
4.300 AMERICAN WATER CAPITAL C 4.3%/15-01.09.2045	USD	10'000			10'000	7'512.63	0.00
2.700 AMERISOURCEBERGEN CORP 2.7%/21-15.03.2031	USD	100'000			100'000	75'073.07	0.00
3.400 AMERISOURCEBERGEN CORP 3.4%/14-15.05.2024	USD	8'000			8'000	7'010.12	0.00
3.125 AMGEN 3.125%/15-01.05.2025	USD	100'000			100'000	85'860.54	0.00
3.625 AMGEN 3.625%/14-22.05.2024	USD	210'000		210'000			
4.400 AMGEN 4.4%/15-01.05.2045	USD	100'000			100'000	75'160.15	0.00
4.563 AMGEN 4.563%/16-15.06.2048	USD	10'000			10'000	7'624.66	0.00
4.663 AMGEN 4.663%/16-15.06.2051	USD	100'000			100'000	76'375.75	0.00
5.150 AMGEN 5.15%/11-15.11.2041	USD	100'000			100'000	83'832.66	0.00
6.375 AMGEN 6.375%/07-01.06.2037	USD	100'000			100'000	94'526.72	0.01
1.650 AMGEN INC 1.65%/21-15.08.2028	USD	50'000			50'000	38'302.73	0.00
2.000 AMGEN INC 2%/21-15.01.2032	USD	50'000			50'000	35'299.38	0.00
2.200 AMGEN INC 2.2%/20-21.02.2027	USD	100'000			100'000	81'135.44	0.00
2.770 AMGEN INC 2.77%/21-01.09.2053	USD	20'000			20'000	10'729.21	0.00
3.000 AMGEN INC 3%/21-15.01.2052	USD	40'000			40'000	23'543.23	0.00
3.000 AMGEN INC 3%/22-22.02.2029	USD	100'000			100'000	80'806.48	0.00
3.150 AMGEN INC 3.15%/20-21.02.2040	USD	40'000			40'000	26'419.96	0.00
3.200 AMGEN INC 3.2%/17-02.11.2027	USD		100'000		100'000	82'760.41	0.00
3.350 AMGEN INC 3.35%/22-22.02.2032	USD	20'000			20'000	15'574.07	0.00
3.375 AMGEN INC 3.375%/20-21.02.2050	USD	27'000			27'000	16'959.07	0.00
4.050 AMGEN INC 4.05%/22-18.08.2029	USD	200'000			200'000	168'353.12	0.01
4.200 AMGEN INC 4.2%/22-01.03.2033	USD	100'000			100'000	81'528.36	0.00
4.200 AMGEN INC 4.2%/22-22.02.2052	USD	30'000			30'000	21'397.21	0.00
4.400 AMGEN INC 4.4%/22-22.02.2062	USD	40'000			40'000	28'300.64	0.00
4.875 AMGEN INC 4.875%/22-01.03.2053	USD	50'000			50'000	39'504.76	0.00
5.150 AMGEN INC 5.15%/23-02.03.2028	USD	200'000			200'000	176'461.21	0.01
5.250 AMGEN INC 5.25%/23-02.03.2025	USD		80'000		80'000	70'311.44	0.00
5.250 AMGEN INC 5.25%/23-02.03.2033	USD	200'000			200'000	175'589.00	0.01
5.507 AMGEN INC 5.507%/23-02.03.2026	USD	200'000			200'000	175'934.96	0.01
5.600 AMGEN INC 5.6%/23-02.03.2043	USD	100'000			100'000	88'342.61	0.00
5.650 AMGEN INC 5.65%/23-02.03.2053	USD		100'000		100'000	88'100.89	0.00
5.750 AMGEN INC 5.75%/23-02.03.2063	USD	100'000			100'000	88'091.93	0.00
6.400 AMGEN INC 6.4%/09-01.02.2039	USD		100'000		100'000	95'240.27	0.01
2.800 AMPHENOL CORP 2.8%/19-15.02.2030	USD	100'000			100'000	78'422.78	0.00
4.750 AMPHENOL CORP 4.75%/23-30.03.2026	USD		200'000	100'000	100'000	87'440.67	0.00
1.700 ANALOG DEVICES INC 1.7%/21-01.10.2028	USD	100'000			100'000	76'847.79	0.00
2.100 ANALOG DEVICES INC 2.1%/21-01.10.2031	USD	100'000			100'000	72'650.38	0.00
2.800 ANALOG DEVICES INC 2.8%/21-01.10.2041	USD	100'000			100'000	62'489.73	0.00
3.650 ANHEUSER-BUSCH CO/INBEV 3.65%/19-01.02.2026	USD	110'000		77'000	33'000	28'331.48	0.00
4.700 ANHEUSER-BUSCH CO/INBEV 4.7%/19-01.02.2036	USD	140'000	160'000		300'000	252'820.72	0.01
4.900 ANHEUSER-BUSCH CO/INBEV 4.9%/19-01.02.2046	USD	273'000			273'000	224'390.45	0.01
4.625 ANHEUSER-BUSCH INBEV FINANCE 4.625%/14-01.02.2044	USD	81'000	49'000		130'000	103'293.57	0.01
4.900 ANHEUSER-BUSCH INBEV FINANCE 4.9%/16-01.02.2046	USD	10'000			10'000	8'136.76	0.00
4.000 ANHEUSER-BUSCH INBEV WOR 4%/18-13.04.2028	USD	100'000			100'000	85'362.15	0.00
4.350 ANHEUSER-BUSCH INBEV WOR 4.35%/20-01.06.2040	USD	20'000			20'000	15'749.40	0.00
4.375 ANHEUSER-BUSCH INBEV WOR 4.375%/18-15.04.2038	USD	30'000			30'000	24'161.75	0.00
4.439 ANHEUSER-BUSCH INBEV WOR 4.439%/17-06.10.2048	USD	100'000			100'000	77'074.90	0.00
4.600 ANHEUSER-BUSCH INBEV WOR 4.6%/18-15.04.2048	USD	215'000		173'000	42'000	33'221.19	0.00
4.750 ANHEUSER-BUSCH INBEV WOR 4.75%/19-23.01.2029	USD	101'000			101'000	88'335.16	0.00
5.450 ANHEUSER-BUSCH INBEV WOR 5.45%/19-23.01.2039	USD	120'000			120'000	107'533.35	0.01
5.550 ANHEUSER-BUSCH INBEV WOR 5.55%/19-23.01.2049	USD	217'000			217'000	195'691.71	0.01
5.800 ANHEUSER-BUSCH INBEV WOR 5.8%/19-23.01.2059	USD	210'000			210'000	195'284.91	0.01

# 1110 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
8.200 ANHEUSER-BUSCH INBEV WORLDWIDE 8.2%/11-15.01.2039	USD	30'000			30'000	33'972.11	0.00
2.250 ANTHEM INC 2.25%/20-15.05.2030	USD	10'000			10'000	7'480.28	0.00
2.550 ANTHEM INC 2.55%/21-15.03.2031	USD	100'000			100'000	74'635.35	0.00
3.600 ANTHEM INC 3.6%/21-15.03.2051	USD	50'000			50'000	32'775.94	0.00
4.100 ANTHEM INC 4.1%/22-15.05.2032	USD		100'000		100'000	81'159.91	0.00
4.375 ANTHEM INC 4.375%/17-01.12.2047	USD		50'000		50'000	37'387.09	0.00
4.550 ANTHEM INC 4.55%/22-15.05.2052	USD	200'000			200'000	152'739.58	0.01
5.350 AON CORP/AON GLOBAL HOLD 5.35%/23-28.02.2033	USD		100'000		100'000	87'898.92	0.00
5.100 APACHE 5.1%/10-01.09.2040	USD		50'000		50'000	36'847.00	0.00
4.250 APACHE CORP 4.25%/19-15.01.2030	USD		100'000		100'000	80'910.86	0.00
4.375 APACHE CORP 4.375%/18-15.10.2028	USD		100'000		100'000	82'501.59	0.00
1.625 APPLE 1.625%/14-10.11.2026	EUR	200'000			200'000	183'124.51	0.01
2.450 APPLE 2.45%/16-04.08.2026	USD	40'000			40'000	33'340.76	0.00
3.200 APPLE 3.2%/15-13.05.2025	USD	100'000			100'000	86'183.81	0.00
3.250 APPLE 3.25%/16-23.02.2026	USD	100'000			100'000	85'424.64	0.00
3.350 APPLE 3.35%/17-09.02.2027	USD	100'000			100'000	84'713.31	0.00
3.450 APPLE 3.45%/14-06.05.2024	USD	14'000			14'000	12'283.36	0.00
3.450 APPLE 3.45%/15-09.02.2045	USD	10'000			10'000	6'994.25	0.00
3.850 APPLE 3.85%/16-04.08.2046	USD	20'000			20'000	14'704.84	0.00
4.375 APPLE 4.375%/15-13.05.2045	USD	20'000			20'000	16'069.36	0.00
4.450 APPLE 4.45%/14-06.05.2044	USD	10'000			10'000	8'230.05	0.00
4.650 APPLE 4.65%/16-23.02.2046	USD	63'000			63'000	52'425.76	0.00
0.550 APPLE INC 0.55%/20-20.08.2025	USD	10'000			10'000	8'277.61	0.00
0.700 APPLE INC 0.7%/21-08.02.2026	USD	100'000			100'000	81'398.27	0.00
1.125 APPLE INC 1.125%/20-11.05.2025	USD	230'000			230'000	193'397.80	0.01
1.200 APPLE INC 1.2%/21-08.02.2028	USD	100'000			100'000	77'384.44	0.00
1.250 APPLE INC 1.25%/20-20.08.2030	USD	10'000	100'000		110'000	78'391.49	0.00
1.400 APPLE INC 1.4%/21-05.08.2028	USD	50'000	40'000		90'000	69'265.02	0.00
1.650 APPLE INC 1.65%/20-11.05.2030	USD		70'000		70'000	51'537.47	0.00
1.650 APPLE INC 1.65%/21-08.02.2031	USD	30'000			30'000	21'752.40	0.00
1.700 APPLE INC 1.7%/21-05.08.2031	USD	200'000			200'000	143'414.35	0.01
1.800 APPLE INC 1.8%/19-11.09.2024	USD	60'000		60'000			
2.200 APPLE INC 2.2%/19-11.09.2029	USD		70'000		70'000	54'438.31	0.00
2.375 APPLE INC 2.375%/21-08.02.2041	USD	100'000			100'000	61'933.33	0.00
2.400 APPLE INC 2.4%/20-20.08.2050	USD	50'000			50'000	27'401.06	0.00
2.500 APPLE INC 2.50%/15-09.02.2025	USD	30'000			30'000	25'772.03	0.00
2.513 APPLE INC 2.513%/17-19.08.2024	CAD	30'000		30'000			
2.550 APPLE INC 2.55%/20-20.08.2060	USD	10'000			10'000	5'439.84	0.00
2.650 APPLE INC 2.65%/20-11.05.2050	USD	110'000			110'000	62'950.70	0.00
2.650 APPLE INC 2.65%/21-08.02.2051	USD	50'000			50'000	28'374.92	0.00
2.700 APPLE INC 2.7%/21-05.08.2051	USD	200'000			200'000	114'372.19	0.01
2.750 APPLE INC 2.75%/17-13.01.2025	USD	50'000		50'000			
2.800 APPLE INC 2.8%/21-08.02.2061	USD	30'000			30'000	16'795.36	0.00
2.850 APPLE INC 2.85%/21-05.08.2061	USD	100'000			100'000	55'908.53	0.00
2.900 APPLE INC 2.9%/17-12.09.2027	USD	50'000			50'000	41'526.88	0.00
2.950 APPLE INC 2.95%/19-11.09.2049	USD	10'000			10'000	6'141.10	0.00
3.000 APPLE INC 3%/17-13.11.2027	USD	100'000			100'000	83'287.77	0.00
3.000 APPLE INC 3%/17-20.06.2027	USD		70'000		70'000	58'463.65	0.00
3.200 APPLE INC 3.2%/17-11.05.2027	USD	100'000			100'000	84'019.55	0.00
3.250 APPLE INC 3.25%/22-08.08.2029	USD		100'000		100'000	82'331.05	0.00
3.350 APPLE INC 3.35%/22-08.08.2032	USD	100'000			100'000	79'943.33	0.00
3.600 APPLE INC 3.6%/15-31.07.2042	GBP		100'000		100'000	95'797.92	0.01
3.600 APPLE INC 3.6%/16-10.06.2026	AUD	150'000			150'000	84'455.41	0.00
3.750 APPLE INC 3.75%/17-13.11.2047	USD	10'000			10'000	7'161.77	0.00
3.850 APPLE INC 3.85%/13-04.05.2043	USD	426'000		300'000	126'000	94'911.84	0.01
4.000 APPLE INC 4%/23-10.05.2028	USD		60'000		60'000	51'731.91	0.00
4.150 APPLE INC 4.15%/23-10.05.2030	USD		100'000		100'000	86'451.71	0.00
4.300 APPLE INC 4.3%/23-10.05.2033	USD		100'000		100'000	86'930.84	0.00
4.421 APPLE INC 4.421%/23-08.05.2026	USD		100'000		100'000	87'697.80	0.00
4.650 APPLE INC 4.65%/16-23.02.2026	USD	410'000		300'000	110'000	95'197.99	0.01
3.300 APPLIED MATERIALS 3.3%/17-01.04.2027	USD	200'000		100'000	100'000	84'287.04	0.00
4.350 APPLIED MATERIALS 4.35%/17-01.04.2047	USD	100'000			100'000	78'076.30	0.00
1.750 APPLIED MATERIALS INC 1.75%/20-01.06.2030	USD	10'000			10'000	7'343.66	0.00
2.750 APPLIED MATERIALS INC 2.75%/20-01.06.2050	USD	4'000			4'000	2'368.74	0.00
5.850 APPLIED MATERIALS INC 5.85%/11-15.06.2041	USD	100'000			100'000	94'707.73	0.01
5.031 ARCH CAPITAL FINANCE LLC 5.031%/16-15.12.2046	USD	36'000			36'000	29'143.91	0.00
3.250 ARCHER-DANIELS-MIDLAND C 3.25%/20-27.03.2030	USD	40'000			40'000	31'866.10	0.00
4.500 ARCHER-DANIELS-MIDLAND C 4.5%/18-15.03.2049	USD	300'000		200'000	100'000	76'866.87	0.00
6.750 ARTHUR J GALLAGHER & CO 6.75%/23-15.02.2054	USD		100'000		100'000	98'606.58	0.01
1.500 ASHTEAD CAPITAL INC -144A- 1.5%/21-12.08.2026	USD	200'000			200'000	159'525.76	0.01
5.550 ASHTEAD CAPITAL INC -144A- 5.55%/23-30.05.2033	USD	200'000			200'000	172'208.49	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.950 ASHTEAD CAPITAL INC -144A- 5.95%/23-15.10.2033	USD		200'000		200'000	177'052.34	0.01
0.700 ASTRAZENECA FINANCE LLC 0.7%/21-28.05.2024	USD	100'000		100'000			
1.200 ASTRAZENECA FINANCE LLC 1.2%/21-28.05.2026	USD	100'000			100'000	80'988.99	0.00
1.750 ASTRAZENECA FINANCE LLC 1.75%/21-28.05.2028	USD	100'000			100'000	77'836.26	0.00
4.800 ASTRAZENECA FINANCE LLC 4.8%/24-26.02.2027	USD		100'000		100'000	87'829.88	0.00
4.875 ASTRAZENECA FINANCE LLC 4.875%/23-03.03.2033	USD		100'000		100'000	87'666.03	0.00
4.900 ASTRAZENECA FINANCE LLC 4.9%/24-26.02.2031	USD		100'000		100'000	87'852.77	0.00
3.500 AT&T 3.5%/13-17.12.2025	EUR	200'000		100'000	100'000	94'849.76	0.01
4.300 AT&T 4.3%/13-15.12.2042	USD	100'000			100'000	74'345.63	0.00
4.500 AT&T 4.5%/15-15.05.2035	USD	100'000			100'000	81'024.88	0.00
0.250 AT&T INC 0.25%/19-04.03.2026	EUR		100'000		100'000	89'314.36	0.00
0.900 AT&T INC 0.9%/21-25.03.2024	USD	200'000		200'000			
1.600 AT&T INC 1.6%/20-19.05.2028	EUR		100'000		100'000	88'148.01	0.00
1.650 AT&T INC 1.65%/20-01.02.2028	USD	100'000			100'000	77'490.40	0.00
1.700 AT&T INC 1.7%/21-25.03.2026	USD	100'000			100'000	81'871.25	0.00
1.800 AT&T INC 1.8%/18-05.09.2026	EUR		100'000		100'000	91'115.35	0.00
2.250 AT&T INC 2.25%/20-01.02.2032	USD	100'000			100'000	70'617.69	0.00
2.300 AT&T INC 2.3%/20-01.06.2027	USD	100'000			100'000	80'621.26	0.00
2.550 AT&T INC 2.55%/21-01.12.2033	USD	200'000			200'000	138'871.75	0.01
2.600 AT&T INC 2.6%/20-19.05.2038	EUR	200'000			200'000	160'651.32	0.01
2.750 AT&T INC 2.75%/20-01.06.2031	USD	100'000			100'000	74'982.37	0.00
3.300 AT&T INC 3.3%/20-01.02.2052	USD	100'000			100'000	59'717.30	0.00
3.500 AT&T INC 3.5%/20-01.06.2041	USD	100'000			100'000	67'590.99	0.00
3.500 AT&T INC 3.5%/21-15.09.2053	USD	320'000			320'000	193'854.34	0.01
3.550 AT&T INC 3.55%/21-15.09.2055	USD	250'000			250'000	149'982.22	0.01
3.550 AT&T INC 3.55%/23-18.11.2025	EUR		100'000		100'000	95'010.80	0.01
3.650 AT&T INC 3.65%/20-01.06.2051	USD		100'000		100'000	62'977.76	0.00
3.650 AT&T INC 3.65%/21-15.09.2059	USD	300'000			300'000	179'013.13	0.01
3.800 AT&T INC 3.8%/21-01.12.2057	USD	200'000	100'000	50'000	250'000	155'334.25	0.01
3.875 AT&T INC 3.875%/19-15.01.2026	USD	200'000		100'000	100'000	85'899.23	0.00
4.100 AT&T INC 4.1%/18-15.02.2028	USD		100'000		100'000	84'897.90	0.00
4.300 AT&T INC 4.3%/18-15.02.2030	USD	100'000			100'000	84'038.84	0.00
4.350 AT&T INC 4.35%/19-01.03.2029	USD	100'000			100'000	85'057.53	0.00
4.850 AT&T INC 4.85%/19-01.03.2039	USD	100'000			100'000	81'064.28	0.00
4.850 AT&T INC 4.85%/19-15.07.2045	USD		100'000		100'000	77'934.23	0.00
4.900 AT&T INC 4.9%/18-15.08.2037	USD	100'000			100'000	82'330.57	0.00
5.150 AT&T INC 5.15%/18-15.02.2050	USD		50'000		50'000	40'262.25	0.00
5.150 AT&T INC 5.15%/18-15.11.2046	USD		100'000		100'000	81'514.43	0.00
5.400 AT&T INC 5.4%/23-15.02.2034	USD		100'000		100'000	88'173.53	0.00
4.750 AT&T INT 4.75%/15-15.05.2046	USD	100'000			100'000	77'087.77	0.00
5.450 AT&T INT 5.45%/17-01.03.2047	USD	100'000			100'000	85'559.39	0.00
1.500 ATMOS ENERGY CORP 1.5%/20-15.01.2031	USD	10'000	90'000		100'000	70'037.84	0.00
4.125 ATMOS ENERGY CORP 4.125%/19-15.03.2049	USD	2'000			2'000	1'449.96	0.00
4.300 ATMOS ENERGY CORP 4.3%/18-01.10.2048	USD		50'000		50'000	37'820.10	0.00
5.450 ATMOS ENERGY CORP 5.45%/22-15.10.2032	USD		100'000		100'000	90'160.01	0.00
5.750 ATMOS ENERGY CORP 5.75%/22-15.10.2052	USD	50'000			50'000	46'089.44	0.00
1.700 AUTOMATIC DATA PROCESSING 1.7%/21-15.05.2028	USD	100'000			100'000	78'395.40	0.00
1.950 AUTONATION INC 1.95%/21-01.08.2028	USD	100'000			100'000	75'259.17	0.00
2.400 AUTONATION INC 2.4%/21-01.08.2031	USD	100'000			100'000	69'721.50	0.00
3.800 AUTONATION INC 3.8%/17-15.11.2027	USD	200'000		100'000	100'000	81'926.60	0.00
3.850 AUTONATION INC 3.85%/22-01.03.2032	USD	100'000			100'000	76'848.90	0.00
4.750 AUTONATION INC 4.75%/20-01.06.2030	USD	4'000			4'000	3'348.71	0.00
4.500 AUTOZONE INC 4.5%/23-01.02.2028	USD	200'000		100'000	100'000	86'257.34	0.00
4.750 AUTOZONE INC 4.75%/22-01.08.2032	USD	100'000			100'000	84'612.19	0.00
6.250 AUTOZONE INC 6.25%/23-01.11.2028	USD		200'000	100'000	100'000	91'610.24	0.01
5.000 AVALONBAY COMMUNITIES 5%/22-15.02.2033	USD	200'000			200'000	172'728.17	0.01
5.300 AVALONBAY COMMUNITIES 5.3%/23-07.12.2033	USD		200'000		200'000	176'557.83	0.01
0.850 AVERY DENNISON CORP 0.85%/21-15.08.2024	USD	100'000		100'000			
5.750 AVERY DENNISON CORP 5.75%/23-15.03.2033	USD		200'000		200'000	182'276.84	0.01
1.950 AVIATION CAPITAL GROUP -144A- 1.95%/21-20.09.2026	USD	100'000			100'000	80'123.96	0.00
3.875 AVIATION CAPITAL GROUP -144A- 3.875%/18-01.05.2023	USD	10'000		10'000			
5.500 AVIATION CAPITAL GROUP -144A- 5.5%/20-15.12.2024	USD	40'000			40'000	35'051.64	0.00
6.375 AVIATION CAPITAL GROUP -144A- 6.375%/23-15.07.2030	USD		200'000		200'000	179'716.31	0.01
4.875 AVIATION CAPITAL GROUP S. -14- -144A- 4.875%/15-01.10.2025	USD	8'000			8'000	6'901.59	0.00
4.350 AVISTA CORP 4.35%/18-01.06.2048	USD	50'000			50'000	36'264.03	0.00
5.000 AXA EQUITABLE HOLDINGS I 5%/19-20.04.2048	USD	10'000			10'000	7'985.40	0.00
3.850 BAE SYSTEMS HOLDINGS INC -144A- 3.85%/15-15.12.2025	USD	50'000			50'000	42'932.81	0.00
5.125 BAKER HUGHES 5.125%/10-15.09.2040	USD	40'000			40'000	34'159.95	0.00
1.231 BAKER HUGHES LLC/CO-OBL 1.231%/21-15.12.2023	USD	100'000		100'000			
2.061 BAKER HUGHES LLC/CO-OBL 2.061%/21-15.12.2026	USD	100'000			100'000	81'246.83	0.00
3.337 BAKER HUGHES LLC/CO-OBL 3.337%/18-15.12.2027	USD	30'000			30'000	24'910.99	0.00

# 1112 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.080	BAKER HUGHES LLC/CO-OBL 4.08%/18-15.12.2047	USD	56'000		56'000	39'701.41	0.00
4.486	BAKER HUGHES LLC/CO-OBL 4.486%/20-01.05.2030	USD	10'000		10'000	8'558.93	0.00
2.400	BALTIMORE GAS & ELECTRIC 2.4%/16-15.08.2026	USD	100'000		100'000	82'981.86	0.00
3.500	BALTIMORE GAS & ELECTRIC 3.5%/16-15.08.2046	USD	100'000		100'000	64'868.04	0.00
4.250	BALTIMORE GAS & ELECTRIC 4.25%/18-15.09.2048	USD	4'000		4'000	2'937.80	0.00
4.550	BALTIMORE GAS & ELECTRIC 4.55%/22-01.06.2052	USD	100'000		100'000	76'161.59	0.00
6.350	BALTIMORE GAS & ELECTRIC 6.35%/07-01.10.2036	USD	100'000		100'000	94'059.78	0.01
7.750	BANK OF AMERICA (subordinated) 7.75%/08-14.05.2038	USD	200'000		100'000	105'661.46	0.01
4.000	BANK OF AMERICA (subordinated) S. -L- 4%/15-22.01.2025	USD		100'000	100'000	86'743.27	0.00
4.200	BANK OF AMERICA (subordinated) S. -L- 4.2%/14-26.08.2024	USD	200'000		200'000		
4.000	BANK OF AMERICA 4%/14-01.04.2024	USD	100'000		100'000		
5.872	BANK OF AMERICA 5.872%/23-15.09.2034	USD	200'000		200'000	180'601.77	0.01
7.000	BANK OF AMERICA 7%/08-31.07.2028	GBP	50'000		50'000	59'755.35	0.00
-	BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/21-21.09.2036	USD	100'000		100'000	69'549.27	0.00
-	BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/22-08.03.2037	USD	100'000		100'000	76'876.62	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20.12.2028	USD	200'000		200'000	164'572.91	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-08.08.2029	EUR	300'000	100'000	200'000	166'717.48	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-09.05.2026	EUR		100'000	100'000	91'874.81	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2027	USD	100'000	50'000	150'000	127'031.54	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2026	USD	100'000		100'000	83'369.83	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2041	USD	200'000		200'000	122'843.77	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-23.07.2031	USD	100'000		100'000	71'437.98	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2026	USD		100'000	100'000	82'036.65	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2051	USD	100'000		100'000	56'454.93	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-02.06.2029	GBP	100'000		100'000	96'341.48	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-04.04.2029	CAD	50'000		50'000	29'795.14	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-06.12.2025	USD		100'000	100'000	85'254.24	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-14.06.2024	USD	400'000		400'000		
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-14.06.2029	USD	150'000		150'000	115'909.24	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2032	USD	100'000		100'000	73'701.39	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2042	USD	100'000		100'000	66'741.15	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.07.2027	USD	100'000		100'000	80'722.38	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-24.08.2028	EUR	100'000		100'000	85'406.52	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-02.04.2026	USD	200'000		200'000	171'977.30	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-04.02.2025	USD	100'000		100'000		
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-04.02.2033	USD	100'000		100'000	73'951.43	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2026	USD	200'000		200'000	174'604.42	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2033	USD	200'000		200'000	171'565.79	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-27.04.2033	EUR	100'000		100'000	88'072.74	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-15.09.2027	USD		100'000	100'000	89'294.55	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-15.09.2029	USD		100'000	100'000	89'766.12	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-20.01.2027	USD	200'000		200'000	174'985.18	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2029	USD	100'000		100'000	87'557.79	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2034	USD	200'000		200'000	173'572.88	0.01
-	BANK OF AMERICA CORP S. -886- FIX-TO-FRN FRN/22-27.10.2026	EUR	100'000		100'000	92'434.16	0.01
-	BANK OF AMERICA CORP S. -888- FIX-TO-FRN FRN/22-27.04.2031	GBP	100'000		100'000	102'272.74	0.01
3.248	BANK OF AMERICA CORP S. -L- 3.248%/16-21.10.2027	USD	100'000		100'000	83'177.48	0.00
3.500	BANK OF AMERICA CORP S. -L- 3.5%/16-19.04.2026	USD	50'000		50'000	42'660.74	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/18-23.07.2029	USD	150'000		150'000	126'899.63	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-07.02.2030	USD	100'000		100'000	82'757.80	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-15.03.2050	USD	100'000	50'000	150'000	111'240.03	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-13.02.2031	USD	100'000	50'000	150'000	112'604.86	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-20.03.2051	USD	300'000		300'000	213'336.20	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-29.04.2031	USD	100'000		100'000	75'061.43	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-11.03.2027	USD	100'000		100'000	81'753.01	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-20.10.2032	USD	100'000		100'000	72'254.04	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2032	USD	200'000		200'000	142'471.89	0.01
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2052	USD	100'000		100'000	58'521.10	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-04.02.2028	USD	100'000		100'000	81'436.63	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-10.11.2028	USD	100'000		100'000	90'785.26	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-16.03.2028	CAD	100'000		100'000	62'571.64	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-22.07.2028	USD	100'000		100'000	87'170.30	0.00
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-25.04.2025	USD	100'000		100'000		
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-27.04.2028	USD	100'000		100'000		
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-27.04.2033	USD	200'000		200'000	165'745.82	0.01
-	BANK OF AMERICA FIX-TO-FLOATERS 3.97%/18-05.03.2029	USD	100'000		100'000	83'763.31	0.00
5.000	BANK OF AMERICA S. 5%/14-21.01.2044	USD	100'000		100'000	84'216.17	0.00
4.875	BANK OF AMERICA S. -L- -144A- 4.875%/14-01.04.2044	USD	50'000		50'000	41'559.96	0.00
3.950	BANK OF AMERICA S. -L- 3.95%/15-21.04.2025	USD	150'000		150'000	129'901.13	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.125	BANK OF AMERICA S. L 4.125%/14-22.01.2024	USD	200'000	200'000			
4.183	BANK OF AMERICA S. -L- 4.183%/16-25.11.2027	USD	100'000		100'000	85'031.66	0.00
5.875	BANK OF AMERICA S. LI 5.875%/12-07.02.2042	USD	250'000	100'000	150'000	140'483.78	0.01
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.55%/18-05.03.2024	USD	100'000	100'000			
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 4.443%/17-20.01.2048	USD	50'000		50'000	37'876.14	0.00
3.250	BANK OF NEW YORK MELLON 3.25%/14-11.09.2024	USD	67'000	67'000			
3.300	BANK OF NY MELLON CORP (subordinated) 3.3%/17-23.08.2029	USD		100'000	100'000	80'787.36	0.00
0.500	BANK OF NY MELLON CORP 0.5%/21-26.04.2024	USD	100'000	100'000			
0.850	BANK OF NY MELLON CORP 0.85%/21-25.10.2024	USD	100'000	100'000			
2.500	BANK OF NY MELLON CORP 2.5%/22-26.01.2032	USD	100'000		100'000	73'467.21	0.00
3.250	BANK OF NY MELLON CORP 3.25%/17-16.05.2027	USD		100'000	100'000	83'638.26	0.00
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2033	USD	200'000	100'000	100'000	91'315.65	0.00
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/23-01.02.2029	USD	200'000		200'000	172'881.54	0.01
0.350	BANK OF NY MELLON CORP S. -J- 0.35%/20-07.12.2023	USD	40'000	40'000			
1.800	BANK OF NY MELLON CORP S. -J- 1.8%/21-28.07.2031	USD	200'000		200'000	142'019.90	0.01
3.000	BANK OF NY MELLON S. -J- 3%/16-30.10.2028	USD		100'000	100'000	80'739.53	0.00
3.390	BANK S. -2017-BNK5 A5- 3.39%/17-15.06.2060	USD	365'000		365'000	302'602.45	0.02
-	BANK S. -2018-BN15 ASB- FRN/18-15.11.2061	USD	500'000		500'000	391'493.61	0.02
2.259	BAT CAPITAL CORP 2.259%/20-25.03.2028	USD	10'000		10'000	7'790.18	0.00
2.726	BAT CAPITAL CORP 2.726%/20-25.03.2031	USD	10'000		10'000	7'259.46	0.00
2.789	BAT CAPITAL CORP 2.789%/19-06.09.2024	USD	10'000	10'000			
3.215	BAT CAPITAL CORP 3.215%/19-06.09.2026	USD	10'000		10'000	8'342.28	0.00
3.222	BAT CAPITAL CORP 3.222%/18-15.08.2024	USD	94'000	94'000			
3.557	BAT CAPITAL CORP 3.557%/18-15.08.2027	USD	60'000		60'000	49'887.61	0.00
3.734	BAT CAPITAL CORP 3.734%/20-25.09.2040	USD	20'000		20'000	12'699.02	0.00
3.984	BAT CAPITAL CORP 3.984%/20-25.09.2050	USD	10'000		10'000	6'010.86	0.00
4.390	BAT CAPITAL CORP 4.39%/18-15.08.2037	USD	300'000	300'000			
4.540	BAT CAPITAL CORP 4.54%/18-15.08.2047	USD	100'000		100'000	65'631.59	0.00
4.700	BAT CAPITAL CORP 4.7%/20-02.04.2027	USD	10'000	100'000	110'000	94'760.54	0.01
4.742	BAT CAPITAL CORP 4.742%/22-16.03.2032	USD		100'000	100'000	82'818.47	0.00
4.758	BAT CAPITAL CORP 4.758%/19-06.09.2049	USD	10'000		10'000	6'791.63	0.00
5.282	BAT CAPITAL CORP 5.282%/20-02.04.2050	USD	10'000		10'000	7'283.88	0.00
5.650	BAT CAPITAL CORP 5.65%/22-16.03.2052	USD	200'000		200'000	154'593.46	0.01
5.834	BAT CAPITAL CORP 5.834%/24-20.02.2031	USD		100'000	100'000	87'735.66	0.00
6.343	BAT CAPITAL CORP 6.343%/23-02.08.2030	USD		100'000	100'000	90'880.57	0.00
6.421	BAT CAPITAL CORP 6.421%/23-02.08.2033	USD		100'000	100'000	90'379.77	0.00
7.750	BAT CAPITAL CORP 7.75%/22-19.10.2032	USD		100'000	100'000	98'187.84	0.01
3.500	BAXTER INTERNATIONAL 3.5%/16-15.08.2046	USD	50'000		50'000	31'154.54	0.00
0.400	BAXTER INTERNATIONAL INC 0.4%/19-15.05.2024	EUR	100'000	100'000			
1.322	BAXTER INTERNATIONAL INC 1.322%/22-29.11.2024	USD	50'000	50'000			
1.730	BAXTER INTERNATIONAL INC 1.73%/21-01.04.2031	USD	100'000		100'000	69'491.31	0.00
2.272	BAXTER INTERNATIONAL INC 2.272%/22-01.12.2028	USD	50'000		50'000	38'598.70	0.00
2.539	BAXTER INTERNATIONAL INC 2.539%/22-01.02.2032	USD	50'000		50'000	36'079.76	0.00
3.132	BAXTER INTERNATIONAL INC 3.132%/22-01.12.2051	USD	20'000		20'000	11'453.51	0.00
3.950	BAYER US FINANCE II LLC -144A- 3.95%/18-15.04.2045	USD	200'000		200'000	121'518.18	0.01
4.375	BAYER US FINANCE II LLC -144A- 4.375%/18-15.12.2028	USD	200'000		200'000	163'996.13	0.01
4.700	BAYER US FINANCE II LLC -144A- 4.7%/18-15.07.2064	USD	200'000		200'000	126'390.53	0.01
6.250	BAYER US FINANCE LLC -144A- 6.25%/23-21.01.2029	USD		200'000	200'000	177'613.37	0.01
6.875	BAYER US FINANCE LLC -144A- 6.875%/23-21.11.2053	USD		200'000	200'000	176'373.98	0.01
2.500	BB&T CORPORATION S. -G- 2.5%/19-01.08.2024	USD	150'000	150'000			
0.034	BECTON DICKINSON AND CO 0.034%/21-13.08.2025	EUR	100'000		100'000	90'346.35	0.00
1.957	BECTON DICKINSON AND CO 1.957%/21-11.02.2031	USD	40'000		40'000	28'635.73	0.00
2.823	BECTON DICKINSON AND CO 2.823%/20-20.05.2030	USD	100'000		100'000	77'230.17	0.00
3.363	BECTON DICKINSON AND CO 3.363%/17-06.06.2024	USD	19'000		19'000	16'620.59	0.00
3.700	BECTON DICKINSON AND CO 3.7%/17-06.06.2027	USD	14'000		14'000	11'820.73	0.00
3.794	BECTON DICKINSON AND CO 3.794%/20-20.05.2050	USD	52'000		52'000	35'378.02	0.00
4.669	BECTON DICKINSON AND CO 4.669%/17-06.06.2047	USD	30'000		30'000	23'395.87	0.00
2.630	BEMIS COMPANY INC 2.63%/20-19.06.2030	USD		100'000	100'000	75'123.49	0.00
4.232	BENCHMARK MORTGAGE TRUST S. -2018-B8 A5- 4.2317%/18-15.01.2052	USD	300'000		300'000	248'414.17	0.01
3.116	BENCHMARK MORTGAGE TRUST S. -2019-B12 A5- 3.1156%/19-15.08.2052	USD	500'000		500'000	397'245.12	0.02
1.973	BENCHMARK MORTGAGE TRUST S. -2020-B22 A5- 1.973%/20-15.01.2054	USD	1'000'000		1'000'000	713'391.47	0.04
1.786	BENCHMARK MORTGAGE TRUST S. -2021-B28 A2- 1.7858%/21-15.08.2054	USD	1'035'000		1'035'000	833'779.32	0.05
2.224	BENCHMARK MORTGAGE TRUST S. -2021-B28 A5- 2.2237%/21-15.08.2054	USD	500'000		500'000	358'256.02	0.02
3.750	BERKSHIRE HATHAWAY 3.75%/13-15.11.2023	USD	30'000	30'000			
4.500	BERKSHIRE HATHAWAY 4.5%/15-01.02.2045	USD	105'000		105'000	81'415.69	0.00
5.150	BERKSHIRE HATHAWAY 5.15%/13-15.11.2043	USD	20'000		20'000	16'896.43	0.00
1.650	BERKSHIRE HATHAWAY ENERG 1.65%/21-15.05.2031	USD	106'000		106'000	73'796.37	0.00

1114 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.850	BERKSHIRE HATHAWAY ENERG 2.85%/21-15.05.2051	USD	62'000		62'000	34'759.03	0.00
3.700	BERKSHIRE HATHAWAY ENERG 3.7%/21-15.07.2030	USD	110'000		110'000	89'596.37	0.00
3.800	BERKSHIRE HATHAWAY ENERG 3.8%/18-15.07.2048	USD	50'000		50'000	33'343.41	0.00
4.050	BERKSHIRE HATHAWAY ENERG 4.05%/21-15.04.2025	USD	105'000	105'000			
4.450	BERKSHIRE HATHAWAY ENERG 4.45%/19-15.01.2049	USD	5'000		5'000	3'695.80	0.00
4.600	BERKSHIRE HATHAWAY ENERG 4.6%/23-01.05.2053	USD	30'000		30'000	22'624.17	0.00
1.650	BERRY GLOBAL INC 1.65%/21-15.01.2027	USD		80'000	80'000	63'658.70	0.00
5.500	BERRY GLOBAL INC -144A- 5.5%/23-15.04.2028	USD		200'000	200'000	175'124.69	0.01
1.950	BEST BUY CO INC 1.95%/20-01.10.2030	USD	410'000	200'000	210'000	151'876.52	0.01
6.050	BIMBO BAKERIES USA INC 6.05%/23-15.01.2029	USD		200'000	200'000	181'223.43	0.01
4.050	BIOGEN 4.05%/15-15.09.2025	USD	40'000		40'000	34'529.15	0.00
2.250	BIOGEN INC 2.25%/20-01.05.2030	USD	30'000		30'000	22'105.67	0.00
3.150	BIOGEN INC 3.15%/20-01.05.2050	USD	203'000		203'000	118'034.89	0.01
3.250	BIOGEN INC 3.25%/22-15.02.2051	USD	11'000		11'000	6'606.56	0.00
1.037	BLACK HILLS CORP 1.037%/21-23.08.2024	USD	200'000	200'000			
3.050	BLACK HILLS CORP 3.05%/19-15.10.2029	USD	100'000		100'000	78'082.01	0.00
3.200	BLACKROCK 3.2%/17-15.03.2027	USD	30'000		30'000	25'282.77	0.00
3.500	BLACKROCK 3.5%/14-18.03.2024	USD	62'000	62'000			
1.900	BLACKROCK INC 1.9%/20-28.01.2031	USD	206'000		206'000	150'099.84	0.01
2.100	BLACKROCK INC 2.1%/21-25.02.2032	USD	100'000		100'000	71'686.73	0.00
2.500	BLOCK FINANCIAL 2.5%/21-15.07.2028	USD	100'000		100'000	77'556.62	0.00
1.000	BMW US CAPITAL (reg -S-) 1%/15-20.04.2027	EUR	100'000		100'000	88'789.32	0.00
0.750	BMW US CAPITAL LLC -144A- 0.75%/21-12.08.2024	USD	100'000	100'000			
0.800	BMW US CAPITAL LLC -144A- 0.8%/21-01.04.2024	USD	100'000	100'000			
1.250	BMW US CAPITAL LLC -144A- 1.25%/21-12.08.2026	USD	80'000		80'000	64'370.20	0.00
2.250	BMW US CAPITAL LLC -144A- 2.25%/16-15.09.2023	USD	30'000	30'000			
3.250	BMW US CAPITAL LLC -144A- 3.25%/22-01.04.2025	USD	200'000		200'000	172'326.20	0.01
3.450	BMW US CAPITAL LLC -144A- 3.45%/22-01.04.2027	USD	100'000		100'000	84'311.61	0.00
3.800	BMW US CAPITAL LLC -144A- 3.8%/20-06.04.2023	USD	20'000	20'000			
3.900	BMW US CAPITAL LLC -144A- 3.9%/20-09.04.2025	USD	10'000		10'000	8'682.52	0.00
3.650	BNY MELLON -S- 3.65%/14-04.02.2024	USD	200'000	200'000			
5.750	BOC AVIATION USA CORP 5.75%/23-09.11.2028	USD		200'000	200'000	180'081.57	0.01
4.250	BOOKING HOLDINGS INC 4.25%/22-15.05.2029	EUR	100'000		100'000	98'280.20	0.01
4.500	BOOKING HOLDINGS INC 4.5%/22-15.11.2031	EUR	100'000		100'000	100'673.89	0.01
4.625	BOOKING HOLDINGS INC 4.625%/20-13.04.2030	USD	100'000		100'000	86'531.63	0.00
4.750	BOOKING HOLDINGS INC 4.75%/22-15.11.2034	EUR	100'000		100'000	103'061.85	0.01
5.000	BORGWARNER INC -144A- 5%/20-01.10.2025	USD	20'000	20'000			
2.650	BORGWARNER INC 2.65%/20-01.07.2027	USD	10'000		10'000	8'127.65	0.00
2.750	BOSTON PROPERTIES 2.75%/16-01.10.2026	USD		200'000	200'000	163'043.42	0.01
3.125	BOSTON PROPERTIES 3.125%/13-01.09.2023	USD	20'000	20'000			
2.450	BOSTON PROPERTIES LP 2.45%/21-01.10.2033	USD	200'000		200'000	129'969.82	0.01
2.900	BOSTON PROPERTIES LP 2.9%/19-15.03.2030	USD	200'000		200'000	148'855.70	0.01
6.750	BOSTON PROPERTIES LP 6.75%/22-01.12.2027	USD	200'000	200'000	400'000	363'844.92	0.02
0.625	BOSTON SCIENTIFIC CORP 0.625%/19-01.12.2027	EUR	100'000		100'000	85'862.96	0.00
1.749	BP CAP MARKETS AMERICA 1.749%/20-10.08.2030	USD	50'000		50'000	36'304.54	0.00
2.721	BP CAP MARKETS AMERICA 2.721%/22-12.01.2032	USD	100'000		100'000	74'691.84	0.00
2.772	BP CAP MARKETS AMERICA 2.772%/20-10.11.2050	USD	70'000		70'000	39'149.54	0.00
2.939	BP CAP MARKETS AMERICA 2.939%/20-04.06.2051	USD	20'000		20'000	11'575.31	0.00
3.000	BP CAP MARKETS AMERICA 3%/20-24.02.2050	USD	30'000		30'000	17'674.59	0.00
3.001	BP CAP MARKETS AMERICA 3.001%/21-17.03.2052	USD	100'000		100'000	58'437.56	0.00
3.379	BP CAP MARKETS AMERICA 3.379%/21-08.02.2061	USD	50'000		50'000	29'632.57	0.00
3.543	BP CAP MARKETS AMERICA 3.543%/20-06.04.2027	USD	50'000		50'000	42'231.88	0.00
3.633	BP CAP MARKETS AMERICA 3.633%/20-06.04.2030	USD	5'000		5'000	4'102.90	0.00
4.234	BP CAP MARKETS AMERICA 4.234%/18-06.11.2028	USD	260'000	100'000	160'000	137'105.57	0.01
4.812	BP CAP MARKETS AMERICA 4.812%/23-13.02.2033	USD		100'000	100'000	85'914.59	0.00
4.893	BP CAP MARKETS AMERICA 4.893%/23-11.09.2033	USD		100'000	100'000	86'373.68	0.00
-	BRANCH BANKING & TRUST (subordinated) FIX-TO-FRN FRN/19-17.09.2029	USD	200'000		200'000	168'157.37	0.01
7.550	BRANDYWINE OPER PARTNERS 7.55%/22-15.03.2028	USD	200'000	200'000			
1.450	BRISTOL-MYERS SQUIBB CO 1.45%/20-13.11.2030	USD	50'000		50'000	35'312.48	0.00
2.350	BRISTOL-MYERS SQUIBB CO 2.35%/20-13.11.2040	USD	50'000		50'000	29'537.14	0.00
2.550	BRISTOL-MYERS SQUIBB CO 2.55%/20-13.11.2050	USD	10'000		10'000	5'337.52	0.00
2.900	BRISTOL-MYERS SQUIBB CO 2.9%/20-26.07.2024	USD	55'000	55'000			
2.950	BRISTOL-MYERS SQUIBB CO 2.95%/22-15.03.2032	USD	200'000		200'000	152'158.04	0.01
3.200	BRISTOL-MYERS SQUIBB CO 3.2%/20-15.06.2026	USD	40'000		40'000	33'883.54	0.00
3.400	BRISTOL-MYERS SQUIBB CO 3.4%/20-26.07.2029	USD	100'000		100'000	82'074.68	0.00
3.700	BRISTOL-MYERS SQUIBB CO 3.7%/22-15.03.2052	USD	200'000		200'000	133'124.28	0.01
3.900	BRISTOL-MYERS SQUIBB CO 3.9%/22-15.03.2062	USD	30'000		30'000	19'698.19	0.00
4.125	BRISTOL-MYERS SQUIBB CO 4.125%/20-15.06.2039	USD	20'000		20'000	15'347.99	0.00
4.250	BRISTOL-MYERS SQUIBB CO 4.25%/20-26.10.2049	USD	150'000		150'000	110'567.34	0.01
4.350	BRISTOL-MYERS SQUIBB CO 4.35%/20-15.11.2047	USD	20'000		20'000	14'958.40	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.550	BRISTOL-MYERS SQUIBB CO 4.55%/20-20.02.2048	USD	78'000		78'000	60'417.29	0.00
4.625	BRISTOL-MYERS SQUIBB CO 4.625%/20-15.05.2044	USD	100'000		100'000	79'704.67	0.00
4.900	BRISTOL-MYERS SQUIBB CO 4.9%/24-22.02.2029	USD		100'000	100'000	87'830.76	0.00
5.000	BRISTOL-MYERS SQUIBB CO 5%/20-15.08.2045	USD	50'000		50'000	41'906.91	0.00
5.200	BRISTOL-MYERS SQUIBB CO 5.2%/24-22.02.2034	USD		100'000	100'000	88'727.17	0.00
5.500	BRISTOL-MYERS SQUIBB CO 5.5%/24-22.02.2044	USD		100'000	100'000	89'082.04	0.00
5.550	BRISTOL-MYERS SQUIBB CO 5.55%/24-22.02.2054	USD		150'000	150'000	133'673.25	0.01
5.650	BRISTOL-MYERS SQUIBB CO 5.65%/24-22.02.2064	USD		100'000	100'000	88'894.48	0.00
5.750	BRISTOL-MYERS SQUIBB CO 5.75%/23-01.02.2031	USD		200'000	200'000	183'457.02	0.01
5.900	BRISTOL-MYERS SQUIBB CO 5.9%/23-15.11.2033	USD		200'000	100'000	93'237.62	0.01
6.250	BRISTOL-MYERS SQUIBB CO 6.25%/23-15.11.2053	USD		200'000	100'000	97'704.86	0.01
4.125	BRIXMOR OPERATING PART 4.125%/19-15.05.2029	USD	100'000		100'000	82'268.67	0.00
3.500	BROADCOM CRP / CAYMN FI 3.5%/18-15.01.2028	USD	100'000		100'000		
3.875	BROADCOM CRP / CAYMN FI 3.875%/18-15.01.2027	USD	100'000		100'000	85'126.59	0.00
2.450	BROADCOM INC -144A- 2.45%/21-15.02.2031	USD	100'000		100'000	73'294.27	0.00
3.137	BROADCOM INC -144A- 3.137%/21-15.11.2035	USD	100'000		100'000	69'791.69	0.00
3.419	BROADCOM INC -144A- 3.419%/21-15.04.2033	USD		100'000	100'000	75'194.96	0.00
3.469	BROADCOM INC -144A- 3.469%/21-15.04.2034	USD	100'000		100'000	74'349.22	0.00
3.500	BROADCOM INC -144A- 3.5%/21-15.02.2041	USD	100'000		100'000	67'278.80	0.00
3.750	BROADCOM INC -144A- 3.75%/21-15.02.2051	USD		100'000	100'000	65'837.65	0.00
4.926	BROADCOM INC -144A- 4.926%/22-15.05.2037	USD	200'000		100'000	82'047.50	0.00
3.459	BROADCOM INC 3.459%/20-15.09.2026	USD	100'000		100'000	84'466.67	0.00
4.110	BROADCOM INC 4.11%/20-15.09.2028	USD	100'000		100'000	84'392.62	0.00
4.150	BROADCOM INC 4.15%/20-15.11.2030	USD	100'000		100'000	82'318.69	0.00
4.300	BROADCOM INC 4.3%/20-15.11.2032	USD	100'000		100'000	81'541.41	0.00
4.750	BROADCOM INC 4.75%/20-15.04.2029	USD	100'000		100'000	86'405.69	0.00
5.000	BROADCOM INC 5%/20-15.04.2030	USD	100'000		100'000	87'748.02	0.00
2.900	BROADRIDGE FINANCIAL SOL 2.9%/19-01.12.2029	USD	80'000		80'000	62'013.74	0.00
6.087	BROOKFIELD CAPITAL FIN 6.087%/23-14.06.2033	USD		200'000	100'000	90'831.13	0.00
3.865	BROOKLYN UNION GAS CO -144A- 3.865%/19-04.03.2029	USD	100'000		100'000	80'983.48	0.00
4.273	BROOKLYN UNION GAS CO -144A- 4.273%/18-15.03.2048	USD	40'000		40'000	26'650.60	0.00
4.866	BROOKLYN UNION GAS CO -144A- 4.866%/22-05.08.2032	USD	100'000		100'000	80'804.95	0.00
0.850	BRUNSWICK CORP 0.85%/21-18.08.2024	USD	100'000		100'000		
5.100	BRUNSWICK CORP 5.1%/22-01.04.2052	USD	100'000		100'000	69'601.89	0.00
4.000	CABOT CORP 4%/19-01.07.2029	USD		300'000	200'000	82'154.87	0.00
5.000	CABOT CORP 5%/22-30.06.2032	USD		100'000	100'000	84'819.61	0.00
3.302	CAMERON LNG LLC -144A- 3.302%/19-15.01.2035	USD	30'000		30'000	21'782.25	0.00
3.402	CAMERON LNG LLC -144A- 3.402%/19-15.01.2038	USD	20'000		20'000	14'423.61	0.00
2.375	CAMPBELL SOUP CO 2.375%/20-24.04.2030	USD	10'000		10'000	7'476.82	0.00
3.200	CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	USD		100'000	100'000	86'114.18	0.00
3.750	CAPITAL ONE FINANCIAL 3.75%/17-09.03.2027	USD		100'000	100'000	84'054.68	0.00
-	CAPITAL ONE FINANCIAL CO (subordinated) FIX-TO-FRN FRN/21-29.07.2032	USD		100'000	100'000	66'352.82	0.00
3.800	CAPITAL ONE FINANCIAL CO 3.8%/18-31.01.2028	USD		100'000	100'000	83'214.42	0.00
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-03.03.2026	USD	200'000		100'000	85'415.36	0.00
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-09.05.2025	USD	200'000		200'000		
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-24.07.2026	USD	200'000		200'000	174'472.25	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-01.02.2029	USD	200'000		100'000	87'477.46	0.00
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/24-01.02.2030	USD		200'000	200'000	176'444.45	0.01
4.900	CARDINAL HEALTH 4.9%/15-15.09.2045	USD	10'000		10'000	7'787.17	0.00
5.125	CARDINAL HEALTH INC 5.125%/24-15.02.2029	USD		100'000	100'000	87'704.84	0.00
0.400	CARGILL INC -144A- 0.4%/21-02.02.2024	USD	197'000		197'000		
2.125	CARGILL INC -144A- 2.125%/20-23.04.2030	USD	10'000		10'000	7'480.91	0.00
3.125	CARGILL INC -144A- 3.125%/21-25.05.2051	USD	50'000		50'000	30'279.44	0.00
3.875	CARGILL INC -144A- 3.875%/19-23.05.2049	USD	8'000		8'000	5'525.09	0.00
5.650	CARLYLE FINANCE LLC -144A- 5.65%/18-15.09.2048	USD	2'000		2'000	1'649.13	0.00
5.800	CARRIER GLOBAL CORP -144A- 5.8%/23-30.11.2025	USD		200'000	200'000		
2.242	CARRIER GLOBAL CORP 2.242%/20-15.02.2025	USD	7'000		7'000	5'972.66	0.00
2.493	CARRIER GLOBAL CORP 2.493%/20-15.02.2027	USD	5'000		5'000	4'091.61	0.00
2.700	CARRIER GLOBAL CORP 2.7%/20-15.02.2031	USD	10'000		10'000	7'506.20	0.00
2.722	CARRIER GLOBAL CORP 2.722%/20-15.02.2030	USD	40'000		40'000	30'824.79	0.00
3.377	CARRIER GLOBAL CORP 3.377%/20-05.04.2040	USD	20'000		20'000	13'586.08	0.00
3.577	CARRIER GLOBAL CORP 3.577%/20-05.04.2050	USD	232'000		232'000	150'541.21	0.01
5.800	CARRIER GLOBAL CORP 5.8%/24-30.11.2025	USD		200'000	200'000	177'376.86	0.01
3.803	CATERPILLAR 3.803%/12-15.08.2042	USD	200'000		200'000	146'953.57	0.01
4.750	CATERPILLAR 4.75%/14-15.05.2064	USD	20'000		20'000	15'925.02	0.00
1.450	CATERPILLAR FINL SERVICE 1.45%/20-15.05.2025	USD	10'000		10'000	8'421.23	0.00
4.900	CATERPILLAR FINL SERVICE 4.9%/22-17.01.2025	USD	200'000		200'000		
0.450	CATERPILLAR FINL SERVICE S. -J- 0.45%/20-14.09.2023	USD	20'000		20'000		
0.450	CATERPILLAR FINL SERVICE S. -J- 0.45%/21-17.05.2024	USD	100'000		100'000		
0.600	CATERPILLAR FINL SERVICE S. -J- 0.6%/21-13.09.2024	USD	100'000		100'000		

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.100 CATERPILLAR FINL SERVICE S. -J- 1.1%/20-14.09.2027	USD	20'000			20'000	15'518.32	0.00
1.150 CATERPILLAR FINL SERVICE S. -J- 1.15%/21-14.09.2026	USD	100'000			100'000	80'270.42	0.00
5.400 CATERPILLAR FINL SERVICE S. -J- 5.4%/23-10.03.2025	USD		200'000	100'000	100'000	88'250.92	0.00
4.350 CATERPILLAR FINL SERVICE S. -K- 4.35%/23-15.05.2026	USD		200'000		200'000	173'958.39	0.01
2.600 CATERPILLAR INC 2.6%/20-09.04.2030	USD	60'000			60'000	46'940.41	0.00
3.250 CATERPILLAR INC 3.25%/19-19.09.2049	USD	50'000			50'000	32'404.89	0.00
3.250 CATERPILLAR INC 3.25%/20-09.04.2050	USD		50'000		50'000	32'546.92	0.00
4.300 CATERPILLAR INC 4.3%/14-15.05.2044	USD	20'000			20'000	15'906.57	0.00
4.875 CBRE SERVICES INC 4.875%/15-01.03.2026	USD	51'000			51'000	44'368.64	0.00
2.900 CBS 2.9%/16-15.01.2027	USD	100'000		47'000	53'000	42'047.81	0.00
4.600 CBS 4.6%/15-15.01.2045	USD		100'000		100'000	60'296.74	0.00
4.200 CBS CORP 4.2%/19-01.06.2029	USD	100'000			100'000	77'540.02	0.00
- CD COMMERCIAL MORTGAGE TRUST S. -2016-CD2 B- FRN/16-10.11.2049	USD	750'000			750'000	519'925.99	0.03
4.013 CD COMMERCIAL MORTGAGE TRUST S. -2018-CD7 A3- 4.013%/18-15.08.2051	USD	200'000			200'000	166'368.12	0.01
2.912 CD COMMERCIAL MORTGAGE TRUST S. -2019-CD8 A4- 2.912%/19-15.08.2057	USD	200'000			200'000	156'041.26	0.01
2.670 CDW LLC/CDW FINANCE 2.67%/21-01.12.2026	USD	100'000			100'000	81'728.04	0.00
4.777 CELANESE US HOLDINGS LLC 4.777%/22-19.07.2026	EUR	100'000			100'000	96'122.83	0.01
6.050 CELANESE US HOLDINGS LLC 6.05%/22-15.03.2025	USD	100'000			100'000	88'260.18	0.00
6.330 CELANESE US HOLDINGS LLC 6.33%/22-15.07.2029	USD	100'000			100'000	90'489.03	0.00
2.625 CENTENE CORP 2.625%/21-01.08.2031	USD		100'000		100'000	72'063.46	0.00
6.950 CENTERPOINT ENER HOUSTON 6.95%/04-15.03.2033	USD	10'000			10'000	9'932.50	0.00
3.950 CENTERPOINT ENER HOUSTON S. -AB- 3.95%/18-01.03.2048	USD	20'000			20'000	14'218.50	0.00
2.900 CENTERPOINT ENER HOUSTON S. -AD- 2.9%/20-01.07.2050	USD	10'000			10'000	5'788.10	0.00
3.600 CENTERPOINT ENER HOUSTON S. -AH- 3.6%/22-01.03.2052	USD	100'000			100'000	66'149.18	0.00
4.850 CENTERPOINT ENER HOUSTON S. -AJ- 4.85%/22-01.10.2052	USD	50'000			50'000	40'599.40	0.00
2.500 CENTERPOINT ENERGY INC 2.5%/19-01.09.2024	USD	210'000		210'000			
2.650 CENTERPOINT ENERGY INC 2.65%/21-01.06.2031	USD	30'000			30'000	22'176.32	0.00
2.950 CENTERPOINT ENERGY INC 2.95%/19-01.03.2030	USD	6'000			6'000	4'665.66	0.00
1.750 CENTERPOINT ENERGY RES 1.75%/20-01.10.2030	USD	250'000		100'000	150'000	107'339.23	0.01
0.750 CHARLES SCHWAB CORP 0.75%/21-18.03.2024	USD	100'000		100'000			
0.900 CHARLES SCHWAB CORP 0.9%/20-11.03.2026	USD	30'000			30'000	24'223.40	0.00
1.150 CHARLES SCHWAB CORP 1.15%/21-13.05.2026	USD	200'000			200'000	161'577.96	0.01
1.650 CHARLES SCHWAB CORP 1.65%/20-11.03.2031	USD	20'000			20'000	13'938.18	0.00
1.950 CHARLES SCHWAB CORP 1.95%/21-01.12.2031	USD	100'000		50'000	50'000	34'947.25	0.00
3.300 CHARLES SCHWAB CORP 3.3%/21-01.04.2027	USD	100'000		100'000			
3.550 CHARLES SCHWAB CORP 3.55%/18-01.02.2024	USD	74'000		74'000			
3.625 CHARLES SCHWAB CORP 3.625%/21-01.04.2025	USD		100'000		100'000	86'369.62	0.00
5.875 CHARLES SCHWAB CORP 5.875%/23-24.08.2026	USD		100'000		100'000	89'437.42	0.00
- CHARLES SCHWAB CORP FIX-TO-FRN FRN/23-17.11.2029	USD		200'000		200'000	181'873.43	0.01
- CHARLES SCHWAB CORP FIX-TO-FRN FRN/23-19.05.2029	USD		100'000		100'000	89'166.68	0.00
4.908 CHARTER COM OPERATING 4.908%/16-23.07.2025	USD	180'000			180'000	156'289.75	0.01
6.484 CHARTER COM OPERATING 6.484%/16-23.10.2045	USD	140'000			140'000	112'588.21	0.01
2.250 CHARTER COMM OPT LLC/CAP 2.25%/21-15.01.2029	USD	100'000			100'000	74'279.23	0.00
2.300 CHARTER COMM OPT LLC/CAP 2.3%/20-01.02.2032	USD	100'000			100'000	66'890.67	0.00
3.700 CHARTER COMM OPT LLC/CAP 3.7%/20-01.04.2051	USD	100'000			100'000	53'326.14	0.00
3.850 CHARTER COMM OPT LLC/CAP 3.85%/20-01.04.2061	USD	100'000			100'000	51'027.52	0.00
3.900 CHARTER COMM OPT LLC/CAP 3.9%/21-01.06.2052	USD	100'000			100'000	55'257.03	0.00
4.400 CHARTER COMM OPT LLC/CAP 4.4%/21-01.12.2061	USD	100'000			100'000	56'509.65	0.00
4.800 CHARTER COMM OPT LLC/CAP 4.8%/19-01.03.2050	USD	100'000			100'000	63'620.50	0.00
5.125 CHARTER COMM OPT LLC/CAP 5.125%/19-01.07.2049	USD	50'000			50'000	33'341.80	0.00
5.250 CHARTER COMM OPT LLC/CAP 5.25%/22-01.04.2053	USD	100'000			100'000	68'323.44	0.00
5.500 CHARTER COMM OPT LLC/CAP 5.5%/22-01.04.2063	USD	50'000			50'000	33'824.10	0.00
5.750 CHARTER COMM OPT LLC/CAP 5.75%/18-01.04.2048	USD	100'000			100'000	73'176.87	0.00
6.150 CHARTER COMM OPT LLC/CAP 6.15%/23-10.11.2026	USD	100'000			100'000	88'929.54	0.00
6.650 CHARTER COMM OPT LLC/CAP 6.65%/23-01.02.2034	USD	100'000		100'000			
2.742 CHENIERE CORP CHRISTI 2.742%/22-31.12.2039	USD	100'000			100'000	69'097.58	0.00
3.700 CHENIERE CORP CHRISTI HD 3.7%/20-15.11.2029	USD	20'000			20'000	16'260.06	0.00
5.875 CHENIERE CORP CHRISTI HD 5.875%/17-31.03.2025	USD	10'000			10'000	8'802.78	0.00
5.125 CHENIERE CORPUS CHRISTI HD 5.125%/17-30.06.2027	USD	14'000			14'000	12'268.60	0.00
5.950 CHENIERE ENERGY PARTNERS -144A- 5.95%/23-30.06.2033	USD		100'000		100'000	88'406.60	0.00
2.954 CHEVRON 2.954%/16-16.05.2026	USD	214'000			214'000	180'991.84	0.01
1.554 CHEVRON CORP 1.554%/20-11.05.2025	USD	110'000			110'000	92'942.00	0.01
1.995 CHEVRON CORP 1.995%/20-11.05.2027	USD	10'000			10'000	8'095.37	0.00
2.236 CHEVRON CORP 2.236%/20-11.05.2030	USD	30'000			30'000	22'856.73	0.00
3.078 CHEVRON CORP 3.078%/20-11.05.2050	USD	77'000			77'000	47'831.68	0.00
2.343 CHEVRON USA INC 2.343%/20-12.08.2050	USD	100'000			100'000	52'805.00	0.00
6.500 CHUBB CORP 6.5%/08-15.05.2038	USD		100'000		100'000	98'938.11	0.01
1.375 CHUBB INA HOLDINGS INC 1.375%/20-15.09.2030	USD	100'000			100'000	71'184.00	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500	CHUBB INA HOLDINGS INC 2.5%/18-15.03.2038	EUR	200'000		200'000	164'380.97	0.01
4.150	CHUBB INA HOLDINGS INC 4.15%/13-13.03.2043	USD	50'000		50'000	38'487.39	0.00
3.950	CHURCH & DWIGHT CO INC 3.95%/17-01.08.2047	USD	200'000		200'000	140'731.53	0.01
5.000	CHURCH & DWIGHT CO INC 5%/22-15.06.2052	USD	100'000		100'000	83'055.09	0.00
3.050	CIGNA CORP 3.05%/20-15.10.2027	USD		200'000	100'000	82'224.06	0.00
3.400	CIGNA CORP 3.4%/20-01.03.2027	USD	200'000		200'000	167'705.84	0.01
3.400	CIGNA CORP 3.4%/21-15.03.2051	USD	100'000		100'000	61'234.30	0.00
3.500	CIGNA CORP 3.5%/20-15.06.2024	USD	270'000	270'000			
3.750	CIGNA CORP 3.75%/19-15.07.2023	USD	30'000	30'000			
3.875	CIGNA CORP 3.875%/20-15.10.2047	USD	20'000		20'000	13'532.50	0.00
4.125	CIGNA CORP 4.125%/19-15.11.2025	USD	30'000	30'000			
4.375	CIGNA CORP 4.375%/19-15.10.2028	USD	100'000		100'000	85'516.46	0.00
4.800	CIGNA CORP 4.8%/19-15.08.2038	USD	10'000		10'000	8'166.51	0.00
4.900	CIGNA CORP 4.9%/19-15.12.2048	USD	100'000		100'000	79'107.94	0.00
5.400	CIGNA GROUP/THE 5.4%/23-15.03.2033	USD		100'000	100'000	88'584.25	0.00
5.500	CISCO SYSTEMS 5.5%/09-15.01.2040	USD	40'000		40'000	36'362.78	0.00
5.900	CISCO SYSTEMS 5.9%/09-15.02.2039	USD	60'000		60'000	56'697.80	0.00
3.650	CITIBANK NA 3.65%/19-23.01.2024	USD	250'000	250'000			
5.488	CITIBANK NA 5.488%/23-04.12.2026	USD		250'000	250'000	221'992.37	0.01
3.500	CITIGROUP (subordinated) 3.5%/13-15.05.2023	USD	10'000	10'000			
3.875	CITIGROUP (subordinated) 3.875%/15-26.03.2025	USD	300'000		300'000	259'113.27	0.01
4.400	CITIGROUP (subordinated) 4.4%/15-10.06.2025	USD	205'000		205'000	177'888.38	0.01
5.300	CITIGROUP (subordinated) 5.3%/14-06.05.2044	USD	53'000		53'000	44'588.35	0.00
6.675	CITIGROUP (subordinated) 6.675%/13-13.09.2043	USD	53'000		53'000	51'177.91	0.00
1.750	CITIGROUP 1.75%/15-28.01.2025	EUR	200'000	100'000	100'000	93'547.15	0.01
3.300	CITIGROUP 3.3%/15-27.04.2025	USD	30'000		30'000	25'831.67	0.00
3.700	CITIGROUP 3.7%/16-12.01.2026	USD	100'000		100'000	85'729.35	0.00
4.125	CITIGROUP 4.125%/16-25.07.2028	USD	100'000		100'000	83'569.94	0.00
4.600	CITIGROUP 4.6%/16-09.03.2026	USD	100'000		100'000	86'607.77	0.00
4.650	CITIGROUP 4.65%/15-30.07.2045	USD	63'000		63'000	49'520.41	0.00
8.125	CITIGROUP 8.125%/09-15.07.2039	USD	13'000		13'000	14'494.37	0.00
3.778	CITIGROUP COMMERCIAL MORTGAGE S. -2015-GC33 A4- 3.778%/15-10.09.2058	USD	600'000		600'000	509'359.51	0.03
3.717	CITIGROUP COMMERCIAL MORTGAGE S. -2015-P1 A5- 3.717%/15-15.09.2048	USD	500'000		500'000	427'400.31	0.02
2.717	CITIGROUP COMMERCIAL MORTGAGE S. -2020-GC46 A5- 2.717%/20-15.02.2053	USD	500'000		500'000	382'139.65	0.02
3.520	CITIGROUP ff 3.52%/17-27.10.2028	USD	20'000		20'000	16'542.68	0.00
-	CITIGROUP FIX-TO-FLOATER 18-23.04.2029	USD	40'000	60'000	100'000	84'018.23	0.00
-	CITIGROUP FIX-TO-FRN 4.281%/17-24.04.2048	USD	10'000		10'000	7'442.20	0.00
-	CITIGROUP FRN 17-10.01.2028	USD	19'000		19'000	16'076.82	0.00
3.750	CITIGROUP -G- 3.75%/14-16.06.2024	USD	100'000		100'000		
4.090	CITIGROUP INC (subordinated) 4.09%/15-09.06.2025	CAD	100'000	100'000			
5.875	CITIGROUP INC (subordinated) 5.875%/03-22.02.2033	USD	5'000		5'000	4'479.67	0.00
-	CITIGROUP INC (subordinated) FIX-TO-FRN FRN/23-25.05.2034	USD		100'000	100'000	88'660.52	0.00
1.250	CITIGROUP INC 1.25%/19-10.04.2029	EUR	170'000		170'000	143'974.52	0.01
3.200	CITIGROUP INC 3.2%/16-21.10.2026	USD	150'000		150'000	125'445.45	0.01
3.400	CITIGROUP INC 3.4%/16-01.05.2026	USD	14'000		14'000	11'861.47	0.00
4.450	CITIGROUP INC 4.45%/15-29.09.2027	USD	134'000	66'000	200'000	170'620.77	0.01
4.650	CITIGROUP INC 4.65%/18-23.07.2048	USD	110'000		110'000	86'330.44	0.00
4.750	CITIGROUP INC 4.75%/16-18.05.2046	USD	23'000	67'000	90'000	69'317.31	0.00
-	CITIGROUP INC FIX-TO-FRN 3.668%/17-24.07.2028	USD	5'000	95'000	100'000	83'471.13	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/18-01.06.2024	USD	10'000		10'000		
-	CITIGROUP INC FIX-TO-FRN FRN/18-24.07.2026	EUR	100'000		100'000	92'206.42	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/19-05.11.2030	USD	40'000		40'000	31'072.41	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/19-20.03.2030	USD	204'000		204'000	168'428.84	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/19-24.04.2025	USD	30'000		30'000	26'316.74	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/20-03.06.2031	USD	100'000		100'000	74'482.68	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/20-06.07.2026	EUR	100'000		100'000	91'973.91	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/20-08.04.2026	USD	100'000		100'000	85'721.37	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/20-15.05.2024	USD	20'000	20'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-26.03.2041	USD	33'000		33'000	28'429.17	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/20-29.01.2031	USD	100'000		100'000	75'500.68	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/20-30.10.2024	USD	20'000		20'000	17'631.31	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/20-31.03.2031	USD	124'000		124'000	103'167.59	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2032	USD	100'000		100'000	72'485.08	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2025	USD	100'000		100'000	85'314.11	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2042	USD	100'000		100'000	62'320.76	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/21-28.01.2027	USD	440'000	200'000	240'000	194'814.21	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2033	USD	200'000		200'000	156'042.34	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/22-17.11.2033	USD	200'000		200'000	184'841.24	0.01

1118 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2028	USD	100'000		100'000	86'450.64	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2033	USD	100'000		100'000	73'984.00	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/22-29.09.2026	USD	100'000		100'000	88'157.57	0.00
5.150	CITIGROUP S. 6 5.15%/03-21.05.2026	GBP	15'000	15'000			
4.300	CITIGROUP S. -G- 4.3%/14-20.11.2026	USD	100'000		100'000	85'770.33	0.00
-	CITIGROUP S. -G- FIX-TO-FRN 3.878%/18-24.01.2039	USD	5'000		5'000	3'704.13	0.00
2.638	CITIZENS FINANCIAL GROUP (subordinated) 2.638%/21-30.09.2032	USD	20'000		20'000	13'333.95	0.00
4.550	CLEVELAND ELECTRIC ILLUM -144A- 4.55%/18-15.11.2030	USD	200'000		200'000	164'178.55	0.01
5.300	CME GROUP 5.3%/13-15.09.2043	USD	82'000		82'000	73'085.03	0.00
3.750	CME GROUP INC 3.75%/18-15.06.2028	USD	20'000		20'000	16'990.24	0.00
4.150	CME GROUP INC 4.15%/18-15.06.2048	USD	16'000		16'000	12'094.38	0.00
-	CMS ENERGY CORP (subordinated) FIX-TO-FRN FRN/20-01.06.2050	USD	4'000	96'000	100'000	80'346.51	0.00
1.450	CNH INDUSTRIAL CAP LLC 1.45%/21-15.07.2026	USD	100'000		100'000	80'515.61	0.00
1.875	CNH INDUSTRIAL CAP LLC 1.875%/20-15.01.2026	USD	20'000		20'000	16'505.45	0.00
1.950	CNH INDUSTRIAL CAP LLC 1.95%/20-02.07.2023	USD	20'000	20'000			
4.550	CNH INDUSTRIAL CAP LLC 4.55%/23-10.04.2028	USD		200'000	200'000	172'303.29	0.01
0.500	COCA-COLA 0.5%/17-08.03.2024	EUR	200'000	200'000			
1.100	COCA-COLA 1.1%/16-02.09.2036	EUR		100'000	100'000	72'909.24	0.00
1.625	COCA-COLA 1.625%/15-09.03.2035	EUR	100'000		100'000	79'885.42	0.00
3.250	COCA-COLA 3.25%/16-11.06.2024	AUD	20'000	20'000			
0.125	COCA-COLA CO/THE 0.125%/20-15.03.2029	EUR	100'000		100'000	81'710.22	0.00
0.125	COCA-COLA CO/THE 0.125%/21-09.03.2029	EUR		100'000	100'000	81'805.51	0.00
0.950	COCA-COLA CO/THE 0.95%/21-06.05.2036	EUR		100'000	100'000	72'030.66	0.00
1.450	COCA-COLA CO/THE 1.45%/20-01.06.2027	USD	30'000		30'000	23'901.48	0.00
1.650	COCA-COLA CO/THE 1.65%/20-01.06.2030	USD	208'000		208'000	152'970.31	0.01
2.125	COCA-COLA CO/THE 2.125%/19-06.09.2029	USD	30'000		30'000	23'242.83	0.00
2.250	COCA-COLA CO/THE 2.25%/21-05.01.2032	USD	50'000		50'000	37'071.79	0.00
2.500	COCA-COLA CO/THE 2.5%/20-01.06.2040	USD	10'000		10'000	6'289.79	0.00
2.500	COCA-COLA CO/THE 2.5%/20-15.03.2051	USD	10'000		10'000	5'499.94	0.00
2.600	COCA-COLA CO/THE 2.6%/20-01.06.2050	USD	114'000		114'000	64'596.50	0.00
2.750	COCA-COLA CO/THE 2.75%/20-01.06.2060	USD	204'000		204'000	113'842.13	0.01
2.875	COCA-COLA CO/THE 2.875%/21-05.05.2041	USD	50'000		50'000	33'038.51	0.00
0.300	COLGATE-PALMOLIVE CO 0.3%/21-10.11.2029	EUR	100'000		100'000	81'739.76	0.00
3.700	COLGATE-PALMOLIVE CO 3.7%/17-01.08.2047	USD	41'000		41'000	29'782.94	0.00
4.000	COLGATE-PALMOLIVE CO S. -H- 4%/15-15.08.2045	USD	100'000		100'000	77'085.27	0.00
5.927	COLUMBIA PIPELINES OPCO -144A- 5.927%/23-15.08.2030	USD		100'000	100'000	89'689.27	0.00
6.036	COLUMBIA PIPELINES OPCO -144A- 6.036%/23-15.11.2033	USD		100'000	100'000	90'448.41	0.00
6.497	COLUMBIA PIPELINES OPCO -144A- 6.497%/23-15.08.2043	USD		100'000	100'000	93'435.40	0.01
2.350	COMCAST 2.35%/16-15.01.2027	USD	50'000		50'000	41'045.30	0.00
3.200	COMCAST 3.2%/16-15.07.2036	USD	40'000		40'000	28'439.92	0.00
3.375	COMCAST 3.375%/15-15.08.2025	USD		300'000	200'000	171'917.62	0.01
3.400	COMCAST 3.4%/16-15.07.2046	USD	50'000	100'000	50'000	32'297.45	0.00
-	COMCAST CORP 0%/21-14.09.2026	EUR	200'000		200'000	174'571.28	0.01
1.950	COMCAST CORP 1.95%/20-15.01.2031	USD	100'000		100'000	72'311.62	0.00
2.650	COMCAST CORP 2.65%/19-01.02.2030	USD	100'000		100'000	77'499.61	0.00
2.887	COMCAST CORP 2.887%/22-01.11.2051	USD	300'000		300'000	167'345.09	0.01
2.937	COMCAST CORP 2.937%/22-01.11.2056	USD	160'000	50'000	210'000	113'861.46	0.01
2.987	COMCAST CORP 2.987%/22-01.11.2063	USD	130'000		130'000	68'498.57	0.00
3.150	COMCAST CORP 3.15%/17-15.02.2028	USD	100'000		100'000	82'580.62	0.00
3.300	COMCAST CORP 3.3%/17-01.02.2027	USD	50'000		50'000	42'208.75	0.00
3.300	COMCAST CORP 3.3%/20-01.04.2027	USD	100'000		100'000	84'003.79	0.00
3.400	COMCAST CORP 3.4%/20-01.04.2030	USD	100'000		100'000	80'586.43	0.00
3.450	COMCAST CORP 3.45%/19-01.02.2050	USD	100'000		100'000	63'236.22	0.00
3.550	COMCAST CORP 3.55%/18-01.05.2028	USD	100'000		100'000	83'563.76	0.00
3.700	COMCAST CORP 3.7%/18-15.04.2024	USD	100'000		100'000		
3.750	COMCAST CORP 3.75%/20-01.04.2040	USD	100'000		100'000	71'964.76	0.00
3.900	COMCAST CORP 3.9%/18-01.03.2038	USD	50'000		50'000	37'780.65	0.00
3.950	COMCAST CORP 3.95%/18-15.10.2025	USD	100'000		100'000	86'530.05	0.00
3.969	COMCAST CORP 3.969%/17-01.11.2047	USD	200'000		200'000	139'688.53	0.01
3.999	COMCAST CORP 3.999%/17-01.11.2049	USD		100'000	100'000	69'641.25	0.00
4.000	COMCAST CORP 4%/17-15.08.2047	USD	50'000		50'000	35'221.54	0.00
4.150	COMCAST CORP 4.15%/18-15.10.2028	USD	100'000		100'000	85'478.38	0.00
4.250	COMCAST CORP 4.25%/18-15.10.2030	USD	100'000		100'000	84'154.68	0.00
4.550	COMCAST CORP 4.55%/23-15.01.2029	USD		100'000	100'000	86'637.98	0.00
4.600	COMCAST CORP 4.6%/18-15.10.2038	USD	100'000		100'000	81'022.15	0.00
4.650	COMCAST CORP 4.65%/23-15.02.2033	USD		100'000	100'000	85'492.76	0.00
4.950	COMCAST CORP 4.95%/18-15.10.2058	USD	100'000		100'000	81'315.17	0.00
5.350	COMCAST CORP 5.35%/22-15.11.2027	USD	100'000		100'000	89'430.13	0.00
5.350	COMCAST CORP 5.35%/23-15.05.2053	USD		100'000	100'000	85'880.34	0.00
5.500	COMCAST CORP 5.5%/22-15.11.2032	USD	432'000	332'000	100'000	90'258.87	0.00
-	COMERICA INC FIX-TO-FRN FRN/24-30.01.2030	USD		200'000	200'000	172'957.69	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.700 COMMONWEALTH EDISON CO 3.7%/18-15.08.2028	USD	300'000		100'000	200'000	167'722.38	0.01
3.200 COMMONWEALTH EDISON CO S. -127- 3.2%/19-15.11.2049	USD	50'000			50'000	30'167.25	0.00
3.000 COMMONWEALTH EDISON CO S. -129- 3%/20-01.03.2050	USD	10'000			10'000	5'801.80	0.00
2.750 COMMONWEALTH EDISON CO S. -131- 2.75%/21-01.09.2051	USD	100'000			100'000	54'088.69	0.00
3.850 COMMONWEALTH EDISON CO S. -133- 3.85%/22-15.03.2052	USD	100'000			100'000	67'727.80	0.00
6.450 COMMONWEALTH EDISON S. -107- 6.45%/08-15.01.2038	USD	30'000			30'000	28'668.79	0.00
1.125 COMPUTERSHARE US INC 1.125%/21-07.10.2031	EUR	100'000			100'000	74'978.94	0.00
3.147 COMPUTERSHARE US INC 3.147%/21-30.11.2027	AUD	100'000			100'000	52'899.87	0.00
5.500 CON EDISON CO OF NY INC 5.5%/23-15.03.2034	USD		200'000		200'000	179'978.16	0.01
5.900 CON EDISON CO OF NY INC 5.9%/23-15.11.2053	USD		200'000		200'000	184'814.90	0.01
6.150 CON EDISON CO OF NY INC 6.15%/22-15.11.2052	USD	100'000			100'000	95'415.00	0.01
5.700 CON EDISON CO OF NY INC S. -2010B- 5.7%/10-15.06.2040	USD	30'000			30'000	26'570.70	0.00
3.875 CON EDISON CO OF NY INC S. -2017 A- 3.875%/17-15.06.2047	USD	40'000			40'000	27'268.61	0.00
4.500 CON EDISON CO OF NY INC S. -2018 B- 4.5%/18-15.05.2058	USD	10'000			10'000	7'390.79	0.00
3.700 CON EDISON CO OF NY INC S. -2019B- 3.7%/19-15.11.2059	USD	10'000			10'000	6'267.52	0.00
3.350 CON EDISON CO OF NY INC S. -2020A- 3.35%/20-01.04.2030	USD	200'000			200'000	161'005.08	0.01
2.400 CON EDISON CO OF NY INC S. -2021 A- 2.4%/21-15.06.2031	USD	100'000			100'000	74'156.07	0.00
3.600 CON EDISON CO OF NY INC S. -2021 B- 3.6%/21-15.06.2061	USD	30'000			30'000	18'933.16	0.00
3.200 CON EDISON CO OF NY INC S. -2021C- 3.2%/21-01.12.2051	USD	200'000			200'000	119'234.21	0.01
4.850 CONAGRA BRANDS INC 4.85%/18-01.11.2028	USD	145'000			145'000	125'470.16	0.01
5.300 CONAGRA BRANDS INC 5.3%/18-01.11.2038	USD	30'000	70'000		100'000	83'148.78	0.00
5.400 CONAGRA BRANDS INC 5.4%/18-01.11.2048	USD	40'000	60'000		100'000	81'265.87	0.00
0.750 CONNECTICUT LIGHT & PWR S. -A- 0.75%/20-01.12.2025	USD	10'000			10'000	8'164.78	0.00
5.250 CONNECTICUT LIGHT & PWR S. -A- 5.25%/23-15.01.2053	USD		50'000		50'000	42'645.40	0.00
3.758 CONOCOPHILLIPS COMPANY 3.758%/22-15.03.2042	USD	50'000			50'000	35'666.22	0.00
3.800 CONOCOPHILLIPS COMPANY 3.8%/22-15.03.2052	USD	100'000			100'000	67'497.57	0.00
4.025 CONOCOPHILLIPS COMPANY 4.025%/22-15.03.2062	USD	231'000			231'000	157'573.63	0.01
5.300 CONOCOPHILLIPS COMPANY 5.3%/23-15.05.2053	USD		100'000		100'000	86'168.30	0.00
4.625 CONS EDISON NY -C- 4.625%/14-01.12.2054	USD	40'000			40'000	30'248.24	0.00
4.000 CONSOLIDATED EDISON CO O S. -2017 C- 4%/17-15.11.2057	USD	10'000			10'000	6'812.95	0.00
0.650 CONSOLIDATED EDISON INC S. -2020A- 0.65%/20-01.12.2023	USD	30'000		30'000			
4.500 CONSOLIDATED EDISON S. -2015A- a 4.5%/15-01.12.2045	USD	10'000			10'000	7'616.48	0.00
2.250 CONSTELLATION BRANDS INC 2.25%/21-01.08.2031	USD		100'000		100'000	71'815.28	0.00
3.600 CONSTELLATION BRANDS INC 3.6%/22-09.05.2024	USD	200'000		200'000			
4.100 CONSTELLATION BRANDS INC 4.1%/18-15.02.2048	USD	50'000			50'000	35'243.85	0.00
4.500 CONSTELLATION BRANDS INC 4.5%/17-09.05.2047	USD	80'000			80'000	59'341.09	0.00
4.750 CONSTELLATION BRANDS INC 4.75%/22-09.05.2032	USD	100'000			100'000	85'063.57	0.00
5.600 CONSTELLATION EN GEN LLC 5.6%/23-01.03.2028	USD		100'000		100'000	89'199.58	0.00
0.350 CONSUMERS ENERGY CO 0.35%/20-01.06.2023	USD	30'000		30'000			
2.500 CONSUMERS ENERGY CO 2.5%/20-01.05.2060	USD	4'000		1'000	3'000	1'465.82	0.00
3.100 CONSUMERS ENERGY CO 3.1%/19-15.08.2050	USD	6'000			6'000	3'636.79	0.00
4.050 CONSUMERS ENERGY CO 4.05%/18-15.05.2048	USD	100'000			100'000	73'228.13	0.00
4.200 CONSUMERS ENERGY CO 4.2%/22-01.09.2052	USD	100'000			100'000	73'049.89	0.00
5.750 COREBRIDGE GLOB FUNDING -144A- 5.75%/23-02.07.2026	USD		200'000	100'000	100'000	88'206.40	0.00
3.900 CORNING INC 3.9%/19-15.11.2049	USD	70'000			70'000	47'697.27	0.00
3.950 CRH AMERICA FINANCE INC -144A- 3.95%/18-04.04.2028	USD		200'000		200'000	169'546.66	0.01
5.000 CROWN CASTLE INC 5%/23-11.01.2028	USD	100'000			100'000	86'765.26	0.00
5.600 CROWN CASTLE INC 5.6%/23-01.06.2029	USD	100'000			100'000	88'640.36	0.00
5.800 CROWN CASTLE INC 5.8%/23-01.03.2034	USD	100'000			100'000	89'332.05	0.00
1.050 CROWN CASTLE INTL CORP 1.05%/21-15.07.2026	USD	240'000		100'000	140'000	111'435.42	0.01
1.350 CROWN CASTLE INTL CORP 1.35%/20-15.07.2025	USD	10'000			10'000	8'331.28	0.00
2.100 CROWN CASTLE INTL CORP 2.1%/21-01.04.2031	USD		100'000		100'000	70'602.03	0.00
2.250 CROWN CASTLE INTL CORP 2.25%/20-15.01.2031	USD	10'000	40'000		50'000	35'986.26	0.00
2.500 CROWN CASTLE INTL CORP 2.5%/21-15.07.2031	USD	50'000			50'000	36'054.86	0.00
2.900 CROWN CASTLE INTL CORP 2.9%/21-01.04.2041	USD	40'000		60'000	100'000	61'124.61	0.00
2.900 CROWN CASTLE INTL CORP 2.9%/22-15.03.2027	USD			100'000	100'000	82'000.01	0.00
3.150 CROWN CASTLE INTL CORP 3.15%/18-15.07.2023	USD	30'000		30'000			
3.250 CROWN CASTLE INTL CORP 3.25%/20-15.01.2051	USD	40'000			40'000	23'771.33	0.00
4.150 CROWN CASTLE INTL CORP 4.15%/20-01.07.2050	USD	6'000	44'000		50'000	34'815.44	0.00
4.100 CSX 4.1%/12-15.03.2044	USD		100'000		100'000	74'032.53	0.00
2.500 CSX CORP 2.5%/20-15.05.2051	USD	10'000			10'000	5'356.22	0.00
3.350 CSX CORP 3.35%/19-15.09.2049	USD	100'000			100'000	63'064.20	0.00
3.800 CSX CORP 3.8%/18-01.03.2028	USD	200'000			200'000	169'382.24	0.01
3.800 CSX CORP 3.8%/20-15.04.2050	USD	20'000			20'000	13'676.45	0.00
4.100 CSX CORP 4.1%/22-15.11.2032	USD	100'000			100'000	82'161.30	0.00
4.250 CSX CORP 4.25%/18-15.03.2029	USD	200'000			200'000	171'536.97	0.01
4.750 CSX CORP 4.75%/18-15.11.2048	USD	100'000			100'000	80'152.15	0.00
0.750 CUMMINS INC 0.75%/20-01.09.2025	USD	10'000			10'000	8'259.94	0.00
2.600 CUMMINS INC 2.6%/20-01.09.2050	USD	10'000			10'000	5'522.42	0.00
2.875 CVS HEALTH 2.875%/16-01.06.2026	USD	10'000			10'000	8'369.04	0.00
3.875 CVS HEALTH 3.875%/15-20.07.2025	USD	74'000			74'000	63'838.63	0.00

# 1120 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.125 CVS HEALTH 5.125%/15-20.07.2045	USD	144'000			144'000	115'443.52	0.01
1.300 CVS HEALTH CORP 1.3%/20-21.08.2027	USD	100'000			100'000	77'391.90	0.00
1.750 CVS HEALTH CORP 1.75%/20-21.08.2030	USD	210'000			210'000	149'956.96	0.01
1.875 CVS HEALTH CORP 1.875%/20-28.02.2031	USD	20'000			20'000	14'153.37	0.00
2.125 CVS HEALTH CORP 2.125%/21-15.09.2031	USD	50'000			50'000	35'529.01	0.00
2.700 CVS HEALTH CORP 2.7%/20-21.08.2040	USD	30'000			30'000	17'983.91	0.00
3.250 CVS HEALTH CORP 3.25%/19-15.08.2029	USD	200'000			200'000	160'230.61	0.01
3.625 CVS HEALTH CORP 3.625%/20-01.04.2027	USD	100'000			100'000	84'417.48	0.00
4.125 CVS HEALTH CORP 4.125%/20-01.04.2040	USD	100'000			100'000	72'290.01	0.00
4.250 CVS HEALTH CORP 4.25%/20-01.04.2050	USD	26'000			26'000	18'286.58	0.00
4.300 CVS HEALTH CORP 4.3%/18-25.03.2028	USD	104'000			104'000	88'911.11	0.00
4.780 CVS HEALTH CORP 4.78%/18-25.03.2038	USD	200'000			200'000	160'221.04	0.01
5.000 CVS HEALTH CORP 5%/23-30.01.2029	USD		100'000		100'000	87'694.71	0.00
5.050 CVS HEALTH CORP 5.05%/18-25.03.2048	USD	400'000			400'000	314'694.70	0.02
5.250 CVS HEALTH CORP 5.25%/23-21.02.2033	USD	200'000		200'000			
5.300 CVS HEALTH CORP 5.3%/23-01.06.2033	USD		100'000		100'000	87'435.19	0.00
5.625 CVS HEALTH CORP 5.625%/23-21.02.2053	USD	100'000			100'000	84'538.73	0.00
1.300 D.R. HORTON INC 1.3%/21-15.10.2026	USD	50'000			50'000	39'842.37	0.00
0.750 DAIMLER FINANCE NA LLC -144A- 0.75%/21-01.03.2024	USD	200'000		200'000			
1.450 DAIMLER FINANCE NA LLC -144A- 1.45%/21-02.03.2026	USD	150'000			150'000	122'786.00	0.01
5.150 DAIMLER TRUCK FINAN NA -144A- 5.15%/23-16.01.2026	USD	200'000			200'000	175'517.63	0.01
8.500 DAIMLERCHRYSLER NORTH AMERICA 8.5%/01-18.01.2031	EUR	10'000			10'000	10'684.61	0.00
2.100 DANAHER CORP 2.1%/20-30.09.2026	USD	100'000			100'000	92'123.51	0.01
2.800 DANAHER CORP 2.8%/21-10.12.2051	EUR	100'000			100'000	57'060.47	0.00
4.550 DARDEN RESTAURANTS INC 4.55%/18-15.02.2048	USD	2'000			2'000	1'429.54	0.00
6.300 DARDEN RESTAURANTS INC 6.3%/23-10.10.2033	USD		80'000		80'000	73'507.75	0.00
6.450 DCP MIDSTREAM OPERATING -144A- 6.45%/06-03.11.2036	USD	200'000		100'000	100'000	90'925.04	0.00
3.900 DEERE & CO 3.9%/12-09.06.2042	USD		100'000		100'000	75'141.74	0.00
2.875 DEERE & COMPANY 2.875%/19-07.09.2049	USD	143'000			143'000	87'624.41	0.00
3.375 DELL INT LLC / EMC CORP -144A- 3.375%/21-15.12.2041	USD	100'000		100'000			
3.450 DELL INT LLC / EMC CORP -144A- 3.45%/21-15.12.2051	USD	100'000		100'000			
3.375 DELL INT LLC / EMC CORP 3.375%/23-15.12.2041	USD		100'000		100'000	64'157.04	0.00
3.450 DELL INT LLC / EMC CORP 3.45%/23-15.12.2051	USD		100'000	63'000	37'000	22'304.87	0.00
4.000 DELL INT LLC / EMC CORP 4%/21-15.07.2024	USD	10'000		10'000			
4.900 DELL INT LLC / EMC CORP 4.9%/21-01.10.2026	USD	120'000			120'000	104'702.48	0.01
5.300 DELL INT LLC / EMC CORP 5.3%/21-01.10.2029	USD	14'000			14'000	12'351.24	0.00
5.450 DELL INT LLC / EMC CORP 5.45%/21-15.06.2023	USD	5'000		5'000			
5.750 DELL INT LLC / EMC CORP 5.75%/23-01.02.2033	USD	200'000		100'000	100'000	90'425.09	0.00
5.850 DELL INT LLC / EMC CORP 5.85%/21-15.07.2025	USD	20'000			20'000	17'688.77	0.00
6.020 DELL INT LLC / EMC CORP 6.02%/21-15.06.2026	USD	200'000			200'000	178'053.51	0.01
6.200 DELL INT LLC / EMC CORP 6.2%/21-15.07.2030	USD	18'000			18'000	16'584.13	0.00
8.100 DELL INT LLC / EMC CORP 8.1%/21-15.07.2036	USD	6'000			6'000	6'331.23	0.00
8.350 DELL INT LLC / EMC CORP 8.35%/21-15.07.2046	USD	34'000			34'000	37'922.09	0.00
5.600 DEVON ENERGY 5.6%/11-15.07.2041	USD	10'000			10'000	8'297.42	0.00
5.250 DEVON ENERGY CORPORATION 5.25%/21-15.09.2024	USD	100'000		100'000			
5.250 DEVON ENERGY CORPORATION 5.25%/21-15.10.2027	USD	100'000			100'000	87'870.88	0.00
4.250 DIAGEO INVESTMENT 4.25%/12-11.05.2042	USD	200'000			200'000	156'223.57	0.01
3.250 DIAMONDBACK ENERGY INC 3.25%/19-01.12.2026	USD	100'000			100'000	84'164.93	0.00
4.250 DIAMONDBACK ENERGY INC 4.25%/22-15.03.2052	USD	30'000			30'000	20'960.67	0.00
6.250 DIAMONDBACK ENERGY INC 6.25%/22-15.03.2033	USD	200'000			200'000	185'082.97	0.01
6.250 DIAMONDBACK ENERGY INC 6.25%/22-15.03.2053	USD	200'000		100'000	100'000	93'157.16	0.01
3.150 DICK'S SPORTING GOODS 3.15%/22-15.01.2032	USD	100'000			100'000	73'771.90	0.00
3.750 DISCOVER FINANCE SERVICES 3.75%/15-04.03.2025	USD	200'000		100'000	100'000	86'425.97	0.00
6.700 DISCOVER FINANCIAL SVS 6.7%/22-29.11.2032	USD	100'000			100'000	92'145.66	0.01
3.625 DISCOVERY COMMUNICATIONS 3.625%/20-15.05.2030	USD	250'000		100'000	150'000	116'078.22	0.01
3.950 DISCOVERY COMMUNICATIONS 3.95%/17-20.03.2028	USD	40'000			40'000	32'929.52	0.00
4.000 DISCOVERY COMMUNICATIONS 4%/21-15.09.2055	USD	10'000			10'000	5'828.92	0.00
5.000 DISCOVERY COMMUNICATIONS 5%/17-20.09.2037	USD	200'000			200'000	150'699.23	0.01
5.300 DISCOVERY COMMUNICATIONS 5.3%/19-15.05.2049	USD	6'000			6'000	4'309.03	0.00
2.650 DOLLAR TREE INC 2.65%/21-01.12.2031	USD	100'000			100'000	73'304.95	0.00
4.200 DOLLAR TREE INC 4.2%/18-15.05.2028	USD	200'000			200'000	169'673.47	0.01
2.500 DOMINION ENERGY GAS HLDG S. -A- 2.5%/19-15.11.2024	USD	100'000		100'000			
3.071 DOMINION ENERGY INC (subordinated) S. -A-2- 3.071%/19-15.08.2024	USD	20'000		20'000			
6.300 DOMINION ENERGY INC 6.3%/03-15.03.2033	USD		200'000		100'000	92'001.86	0.01
1.450 DOMINION ENERGY INC S. -A- 1.45%/21-15.04.2026	USD	300'000		300'000			
3.300 DOMINION ENERGY INC S. -A- 3.3%/20-15.03.2025	USD	40'000		40'000			
4.350 DOMINION ENERGY INC S. -A- 4.35%/22-15.08.2032	USD	100'000			100'000	81'968.12	0.00
3.300 DOMINION ENERGY INC S. -B- 3.3%/21-15.04.2041	USD	100'000			100'000	64'670.62	0.00
2.250 DOMINION ENERGY INC S. -C- 2.25%/21-15.08.2031	USD	80'000			80'000	56'973.84	0.00
3.375 DOMINION ENERGY INC S. -C- 3.375%/20-01.04.2030	USD	100'000			100'000	79'292.08	0.00
2.300 DOMINION ENERGY SOUTH S. -A- 2.3%/21-01.12.2031	USD	50'000			50'000	36'117.12	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250 DOW CHEMICAL 4.25%/14-01.10.2034	USD	15'000			15'000	12'151.51	0.00
4.375 DOW CHEMICAL 4.375%/12-15.11.2042	USD	220'000			220'000	163'531.05	0.01
1.125 DOW CHEMICAL CO/THE 1.125%/20-15.03.2032	EUR	100'000			100'000	78'247.38	0.00
2.100 DOW CHEMICAL CO/THE 2.1%/20-15.11.2030	USD	10'000			10'000	7'348.81	0.00
3.600 DOW CHEMICAL CO/THE 3.6%/20-15.11.2050	USD	10'000			10'000	6'405.76	0.00
4.800 DOW CHEMICAL CO/THE 4.8%/19-15.05.2049	USD	10'000			10'000	7'644.85	0.00
4.800 DOW CHEMICAL CO/THE 4.8%/19-30.11.2028	USD	10'000			10'000	8'737.96	0.00
5.550 DOW CHEMICAL CO/THE 5.55%/19-30.11.2048	USD	40'000			40'000	34'246.84	0.00
6.300 DOW CHEMICAL CO/THE 6.3%/22-15.03.2033	USD	200'000			200'000	188'603.69	0.01
6.900 DOW CHEMICAL CO/THE 6.9%/22-15.05.2053	USD	29'000			29'000	29'187.60	0.00
4.493 DOWDUPONT INC 4.493%/18-15.11.2025	USD	40'000			40'000	34'812.64	0.00
4.725 DOWDUPONT INC 4.725%/18-15.11.2028	USD	10'000			10'000	8'759.26	0.00
5.319 DOWDUPONT INC 5.319%/18-15.11.2038	USD	30'000			30'000	26'132.26	0.00
5.419 DOWDUPONT INC 5.419%/18-15.11.2048	USD	20'000			20'000	17'289.24	0.00
2.850 DTE ENERGY 2.85%/16-01.10.2026	USD		100'000		100'000	82'978.94	0.00
3.400 DTE ENERGY CO S. -C- 3.4%/19-15.06.2029	USD	94'000	26'000		120'000	96'700.81	0.01
4.875 DTE ENERGY CO S. -C- 4.875%/23-01.06.2028	USD		100'000		100'000	86'887.23	0.00
2.529 DTE ENERGY CO S. -C- STEP-UP/19-01.10.2024	USD		100'000	100'000			
2.950 DTE ENERGY CO S. -H- 2.95%/19-01.03.2030	USD		300'000	100'000	200'000	154'272.12	0.01
3.750 DUKE ENERGY 3.75%/14-15.04.2024	USD	100'000		100'000			
3.750 DUKE ENERGY 3.75%/16-01.09.2046	USD	10'000			10'000	6'548.39	0.00
5.300 DUKE ENERGY 5.3%/09-15.02.2040	USD	400'000		200'000	200'000	172'510.92	0.01
2.450 DUKE ENERGY CAROLINAS 2.45%/20-01.02.2030	USD	10'000			10'000	7'699.40	0.00
2.550 DUKE ENERGY CAROLINAS 2.55%/21-15.04.2031	USD	100'000			100'000	75'455.21	0.00
2.950 DUKE ENERGY CAROLINAS 2.95%/16-01.12.2026	USD	100'000			100'000	83'849.73	0.00
3.450 DUKE ENERGY CAROLINAS 3.45%/21-15.04.2051	USD	100'000			100'000	62'566.51	0.00
3.875 DUKE ENERGY CAROLINAS 3.875%/16-15.03.2046	USD	10'000			10'000	6'887.02	0.00
4.000 DUKE ENERGY CAROLINAS 4%/12-30.09.2042	USD	100'000			100'000	71'778.33	0.00
- DUKE ENERGY CORP (subordinated) FIX-TO-FRN FRN/21-15.01.2082	USD	100'000			100'000	74'640.37	0.00
0.900 DUKE ENERGY CORP 0.9%/20-15.09.2025	USD	10'000			10'000	8'238.34	0.00
3.150 DUKE ENERGY CORP 3.15%/17-15.08.2027	USD	10'000			10'000	8'246.82	0.00
4.300 DUKE ENERGY CORP 4.3%/22-15.03.2028	USD	200'000			200'000	171'010.51	0.01
4.500 DUKE ENERGY CORP 4.5%/22-15.08.2032	USD	100'000			100'000	82'608.67	0.00
5.000 DUKE ENERGY CORP 5%/22-08.12.2025	USD	100'000		100'000			
5.000 DUKE ENERGY CORP 5%/22-08.12.2027	USD	100'000			100'000	87'540.04	0.00
5.000 DUKE ENERGY CORP 5%/22-15.08.2052	USD	100'000			100'000	78'516.73	0.00
3.300 DUKE ENERGY CORP S. -2041- 3.3%/21-15.06.2041	USD	100'000			100'000	64'754.14	0.00
2.400 DUKE ENERGY FLORIDA LLC 2.4%/21-15.12.2031	USD	200'000			200'000	145'608.44	0.01
2.500 DUKE ENERGY FLORIDA LLC 2.5%/19-01.12.2029	USD	10'000			10'000	7'738.03	0.00
3.000 DUKE ENERGY FLORIDA LLC 3%/21-15.12.2051	USD	100'000			100'000	56'882.86	0.00
3.200 DUKE ENERGY FLORIDA LLC 3.2%/17-15.01.2027	USD	50'000			50'000	42'032.88	0.00
3.800 DUKE ENERGY FLORIDA LLC 3.8%/18-15.07.2028	USD	50'000			50'000	42'238.01	0.00
5.950 DUKE ENERGY FLORIDA LLC 5.95%/22-15.11.2052	USD	100'000			100'000	92'440.25	0.01
3.650 DUKE ENERGY OHIO INC 3.65%/19-01.02.2029	USD	10'000			10'000	8'315.81	0.00
3.700 DUKE ENERGY OHIO INC 3.7%/16-15.06.2046	USD	10'000			10'000	6'618.78	0.00
4.300 DUKE ENERGY OHIO INC 4.3%/19-01.02.2049	USD	10'000			10'000	7'197.08	0.00
4.200 DUKE ENERGY PROGRESS 4.2%/15-15.08.2045	USD	200'000			200'000	144'780.68	0.01
2.500 DUKE ENERGY PROGRESS LLC 2.5%/20-15.08.2050	USD	10'000			10'000	5'210.79	0.00
3.400 DUKE ENERGY PROGRESS LLC 3.4%/22-01.04.2032	USD	200'000			200'000	155'666.59	0.01
3.450 DUKE ENERGY PROGRESS LLC 3.45%/19-15.03.2029	USD	50'000			50'000	41'195.54	0.00
4.100 DUKE ENERGY PROGRESS LLC 4.1%/12-15.05.2042	USD	6'000			6'000	4'379.53	0.00
1.800 DXC TECHNOLOGY CO 1.8%/21-15.09.2026	USD	100'000			100'000	79'952.61	0.00
2.375 DXC TECHNOLOGY CO 2.375%/21-15.09.2028	USD	100'000			100'000	75'916.48	0.00
1.700 E.I. DU PONT DE NEMOURS 1.7%/20-15.07.2025	USD	20'000			20'000	16'741.96	0.00
2.300 E.I. DU PONT DE NEMOURS 2.3%/20-15.07.2030	USD	30'000			30'000	22'610.36	0.00
1.300 EAST OHIO GAS CO/THE S. -2020B- -144A- 1.3%/20-15.06.2025	USD	10'000			10'000	8'342.35	0.00
2.000 EAST OHIO GAS CO/THE S. -2020B- -144A- 2%/20-15.06.2030	USD	100'000			100'000	72'051.88	0.00
3.000 EAST OHIO GAS CO/THE S. -2020C- -144A- 3%/20-15.06.2050	USD	10'000			10'000	5'486.40	0.00
3.000 EASTERN GAS TRAN 3%/22-15.11.2029	USD	100'000			100'000	78'316.55	0.00
4.600 EASTERN GAS TRAN 4.6%/22-15.12.2044	USD	100'000			100'000	74'765.48	0.00
4.800 EASTERN GAS TRAN 4.8%/22-01.11.2043	USD	100'000			100'000	77'573.48	0.00
3.800 EASTMAN CHEMICAL 3.8%/14-15.03.2025	USD		300'000		300'000	259'420.38	0.01
5.750 EASTMAN CHEMICAL CO 5.75%/23-08.03.2033	USD		100'000		100'000	88'790.56	0.00
4.150 EATON 4.15%/13-02.11.2042	USD	200'000			200'000	152'885.24	0.01
4.150 EATON CORP 4.15%/22-15.03.2033	USD	200'000			200'000	165'895.15	0.01
4.700 EATON CORP 4.7%/22-23.08.2052	USD	200'000			200'000	162'488.16	0.01
5.900 EBAY INC 5.9%/22-22.11.2025	USD	100'000			100'000	88'757.43	0.00
5.950 EBAY INC 5.95%/22-22.11.2027	USD	200'000		100'000	100'000	90'486.21	0.00
6.300 EBAY INC 6.3%/22-22.11.2032	USD	100'000			100'000	93'383.98	0.01
1.650 ECOLAB INC 1.65%/21-01.02.2027	USD	100'000			100'000	80'486.28	0.00
2.125 ECOLAB INC 2.125%/20-15.08.2050	USD	6'000			6'000	3'051.52	0.00

# 1122 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.125	ECOLAB INC 2.125%/21-01.02.2032	USD	100'000		100'000	72'129.88	0.00
2.700	ECOLAB INC 2.7%/21-15.12.2051	USD	100'000		100'000	55'618.88	0.00
5.250	ECOLAB INC 5.25%/22-15.01.2028	USD	200'000	100'000	100'000	89'329.60	0.00
3.550	EDISON INTERNATIONAL 3.55%/19-15.11.2024	USD	50'000	50'000			
4.125	EDISON INTERNATIONAL 4.125%/18-15.03.2028	USD	100'000		100'000	84'007.47	0.00
4.700	EDISON INTERNATIONAL 4.7%/22-15.08.2025	USD	100'000	100'000			
4.950	EDISON INTERNATIONAL 4.95%/20-15.04.2025	USD	50'000	50'000			
5.750	EDISON INTERNATIONAL 5.75%/19-15.06.2027	USD	30'000		30'000	26'666.92	0.00
6.950	EDISON INTERNATIONAL 6.95%/22-15.11.2029	USD	100'000		100'000	93'852.03	0.01
7.750	EL PASO 7.75%/02-15.01.2032	USD	30'000		30'000	29'748.88	0.00
3.500	EL PASO NATURAL GAS -144A- 3.5%/22-15.02.2032	USD	100'000		100'000	74'187.34	0.00
4.300	EL PASO PIPELINE 4.3%/14-01.05.2024	USD	10'000		10'000	8'780.17	0.00
1.850	ELECTRONIC ARTS INC 1.85%/21-15.02.2031	USD	40'000		40'000	28'668.33	0.00
2.950	ELECTRONIC ARTS INC 2.95%/21-15.02.2051	USD		100'000	100'000	58'517.72	0.00
4.750	ELEVANCE HEALTH INC 4.75%/23-15.02.2033	USD		100'000	100'000	85'048.43	0.00
4.900	ELEVANCE HEALTH INC 4.9%/23-08.02.2026	USD		100'000	100'000	87'429.04	0.00
5.350	ELEVANCE HEALTH INC 5.35%/22-15.10.2025	USD	100'000		100'000	87'954.22	0.00
5.500	ELEVANCE HEALTH INC 5.5%/22-15.10.2032	USD		100'000	100'000	89'689.85	0.00
6.100	ELEVANCE HEALTH INC 6.1%/22-15.10.2052	USD	124'000		124'000	117'128.95	0.01
0.500	ELI LILLY & CO 0.5%/21-14.09.2033	EUR	100'000		100'000	75'252.42	0.00
0.625	ELI LILLY & CO 0.625%/19-01.11.2031	EUR	200'000	100'000	100'000	79'052.58	0.00
1.625	ELI LILLY & CO 1.625%/21-14.09.2043	GBP	100'000		100'000	67'154.11	0.00
2.250	ELI LILLY & CO 2.25%/20-15.05.2050	USD	54'000		54'000	28'819.76	0.00
2.500	ELI LILLY & CO 2.5%/20-15.09.2060	USD	10'000		10'000	5'123.04	0.00
3.100	ELI LILLY & CO 3.1%/17-15.05.2027	USD	140'000		140'000	117'291.16	0.01
4.700	ELI LILLY & CO 4.7%/23-27.02.2033	USD	200'000		200'000	174'630.39	0.01
4.875	ELI LILLY & CO 4.875%/23-27.02.2053	USD	100'000		100'000	85'355.21	0.00
5.000	ELI LILLY & CO 5%/23-27.02.2026	USD	200'000	100'000	100'000	88'040.80	0.00
0.833	EMERA US FINANCE LP 0.833%/21-15.06.2024	USD	100'000	100'000			
2.639	EMERA US FINANCE LP 2.639%/21-15.06.2031	USD	100'000		100'000	70'883.70	0.00
4.750	EMERA US FINANCE LP 4.75%/17-15.06.2046	USD	10'000		10'000	7'160.81	0.00
1.800	EMERSON ELECTRIC CO 1.8%/20-15.10.2027	USD	10'000		10'000	7'927.37	0.00
2.000	EMERSON ELECTRIC CO 2%/21-21.12.2028	USD	100'000		100'000	77'669.98	0.00
2.200	EMERSON ELECTRIC CO 2.2%/21-21.12.2031	USD	100'000		100'000	72'957.50	0.00
2.750	EMERSON ELECTRIC CO 2.75%/20-15.10.2050	USD	30'000		30'000	16'860.51	0.00
2.800	EMERSON ELECTRIC CO 2.8%/21-21.12.2051	USD	100'000		100'000	56'657.88	0.00
3.075	EMPOWER FINANCE 2020 LP -144A- 3.075%/20-17.09.2051	USD	5'000		5'000	2'944.52	0.00
7.375	ENBRIDGE ENERGY 7.375%/15-15.10.2045	USD	10'000	40'000	50'000	50'823.60	0.00
2.875	ENEL FINANCE AMERICA LLC -144A- 2.875%/21-12.07.2041	USD	200'000		200'000	117'432.34	0.01
7.100	ENEL FINANCE AMERICA LLC -144A- 7.1%/22-14.10.2027	USD	200'000		200'000	185'271.18	0.01
2.650	ENERGY ARKANSAS LLC 2.65%/20-15.06.2051	USD	10'000		10'000	5'277.88	0.00
3.350	ENERGY ARKANSAS LLC 3.35%/21-15.06.2052	USD	100'000		100'000	60'463.89	0.00
3.500	ENERGY ARKANSAS LLC 3.5%/16-01.04.2026	USD	100'000	100'000			
4.200	ENERGY ARKANSAS LLC 4.2%/19-01.04.2049	USD	30'000		30'000	21'553.18	0.00
0.900	ENERGY CORP 0.9%/20-15.09.2025	USD	10'000		10'000	8'234.46	0.00
1.600	ENERGY LOUISIANA LLC 1.6%/20-15.12.2030	USD	140'000		140'000	97'705.81	0.01
2.900	ENERGY LOUISIANA LLC 2.9%/20-15.03.2051	USD	3'000		3'000	1'657.31	0.00
4.750	ENERGY LOUISIANA LLC 4.75%/22-15.09.2052	USD	100'000		100'000	77'186.04	0.00
5.590	ENERGY LOUISIANA LLC 5.59%/09-01.10.2024	USD	200'000	200'000			
1.750	ENERGY TEXAS INC 1.75%/20-15.03.2031	USD	10'000		10'000	7'048.37	0.00
5.000	ENERGY TEXAS INC 5%/22-15.09.2052	USD	100'000		100'000	80'188.63	0.00
3.125	ENTERPRISE PRODUCTS OPER 3.125%/19-31.07.2029	USD	100'000		100'000	80'561.55	0.00
3.200	ENTERPRISE PRODUCTS OPER 3.2%/20-15.02.2052	USD	40'000		40'000	24'045.11	0.00
3.300	ENTERPRISE PRODUCTS OPER 3.3%/21-15.02.2053	USD	40'000		40'000	24'573.67	0.00
4.250	ENTERPRISE PRODUCTS OPER 4.25%/18-15.02.2048	USD	50'000		50'000	36'807.45	0.00
4.950	ENTERPRISE PRODUCTS OPER 4.95%/14-15.10.2054	USD	50'000		50'000	40'147.31	0.00
6.450	ENTERPRISE PRODUCTS OPER 6.45%/10-01.09.2040	USD	50'000		50'000	48'093.14	0.00
6.650	ENTERPRISE PRODUCTS OPER 6.65%/05-15.10.2034	USD	50'000		50'000	48'608.34	0.00
7.550	ENTERPRISE PRODUCTS OPER 7.55%/09-15.04.2038	USD	100'000		100'000	104'754.68	0.01
3.750	ENTERPRISE PRODUCTS OPERATING 3.75%/14-15.02.2025	USD	200'000	100'000	100'000	86'688.31	0.00
3.900	ENTERPRISE PRODUCTS OPERATING 3.9%/14-15.02.2024	USD	50'000	50'000			
4.450	ENTERPRISE PRODUCTS OPERATING 4.45%/12-15.02.2043	USD	50'000		50'000	38'311.75	0.00
4.850	ENTERPRISE PRODUCTS OPERATING 4.85%/12-15.08.2042	USD	200'000	300'000	300'000	161'092.89	0.01
5.700	ENTERPRISE PRODUCTS OPERATING 5.7%/11-15.02.2042	USD	50'000		50'000	44'413.55	0.00
5.950	ENTERPRISE PRODUCTS OPERATING 5.95%/11-01.02.2041	USD	50'000		50'000	45'907.70	0.00
3.950	ENTERPRISE PRODUCTS OPERATING LLC 3.95%/20-31.01.2060	USD	50'000		50'000	33'301.40	0.00
4.150	ENTERPRISE PRODUCTS OPERATING LLC 4.15%/18-16.10.2028	USD	100'000		100'000	85'004.54	0.00
3.125	EQT CORP -144A- 3.125%/21-15.05.2026	USD	200'000	100'000	100'000	83'376.98	0.00
3.900	EQT CORP 3.9%/17-01.10.2027	USD	100'000		100'000	83'415.76	0.00
2.350	EQUIFAX INC 2.35%/21-15.09.2031	USD	200'000	100'000	100'000	71'904.51	0.00
0.250	EQUINIX INC 0.25%/21-15.03.2027	EUR	100'000		100'000	86'009.71	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.000 EQUINIX INC 1%/20-15.09.2025	USD	10'000			10'000	8'232.12	0.00
1.000 EQUINIX INC 1%/21-15.03.2033	EUR	100'000			100'000	75'830.83	0.00
1.250 EQUINIX INC 1.25%/20-15.07.2025	USD	10'000			10'000	8'307.98	0.00
1.550 EQUINIX INC 1.55%/20-15.03.2028	USD	20'000			20'000	15'329.05	0.00
1.800 EQUINIX INC 1.8%/20-15.07.2027	USD	10'000			10'000	7'914.97	0.00
2.000 EQUINIX INC 2%/21-15.05.2028	USD	100'000			100'000	77'650.45	0.00
2.150 EQUINIX INC 2.15%/20-15.07.2030	USD	6'000			6'000	4'380.78	0.00
3.900 EQUINIX INC 3.9%/22-15.04.2032	USD	200'000		100'000	100'000	79'907.99	0.00
0.500 EQUITABLE FINANCIAL LIFE -144A- 0.5%/20-17.11.2023	USD	50'000		50'000			
1.400 EQUITABLE FINANCIAL LIFE -144A- 1.4%/20-07.07.2025	USD	80'000			80'000	66'564.73	0.00
1.400 EQUITABLE FINANCIAL LIFE -144A- 1.4%/20-27.08.2027	USD	30'000			30'000	22'888.78	0.00
1.700 EQUITABLE FINANCIAL LIFE -144A- 1.7%/21-12.11.2026	USD	80'000			80'000	63'738.78	0.00
1.750 EQUITABLE FINANCIAL LIFE -144A- 1.75%/20-15.11.2030	USD	20'000			20'000	13'986.40	0.00
4.200 ERAC USA FINANCE -144A- 4.2%/16-01.11.2046	USD	20'000			20'000	14'733.46	0.00
4.500 ERAC USA FINANCE -144A- 4.5%/15-15.02.2045	USD	10'000			10'000	7'710.75	0.00
5.625 ERAC USA FINANCE -144A- 5.625%/12-15.03.2042	USD		100'000		100'000	89'260.39	0.00
7.000 ERAC USA FINANCE -144A- 7%/07-15.10.2037	USD		100'000		100'000	99'984.95	0.01
3.800 ERAC USA FINANCE LLC -144A- 3.8%/15-01.11.2025	USD	10'000			10'000	8'572.12	0.00
3.375 ERP OPERATING LP 3.375%/15-01.06.2025	USD	200'000		200'000			
4.150 ERP OPERATING LP 4.15%/18-01.12.2028	USD	22'000		22'000			
4.500 ERP OPERATING LP 4.5%/15-01.06.2045	USD	30'000		30'000			
2.400 ESSENTIAL UTILITIES INC 2.4%/21-01.05.2031	USD	100'000			100'000	72'275.95	0.00
3.125 ESTEE LAUDER CO INC 3.125%/19-01.12.2049	USD	50'000			50'000	30'016.93	0.00
4.650 ESTEE LAUDER CO INC 4.65%/23-15.05.2033	USD		100'000		100'000	85'417.69	0.00
5.150 ESTEE LAUDER CO INC 5.15%/23-15.05.2053	USD		100'000		100'000	84'348.93	0.00
6.000 ESTEE LAUDER CO INC 6%/07-15.05.2037	USD	200'000		100'000	100'000	93'839.31	0.01
2.550 EVERSOURCE ENERGY 2.55%/21-15.03.2031	USD	100'000			100'000	72'682.00	0.00
5.950 EVERSOURCE ENERGY 5.95%/23-01.02.2029	USD		200'000		200'000	180'368.29	0.01
3.450 EVERSOURCE ENERGY S. -P- 3.45%/20-15.01.2050	USD	10'000			10'000	5'996.56	0.00
0.800 EVERSOURCE ENERGY S. -Q- 0.8%/20-15.08.2025	USD	10'000			10'000	8'219.33	0.00
1.650 EVERSOURCE ENERGY S. -R- 1.65%/20-15.08.2030	USD	10'000			10'000	7'006.66	0.00
2.900 EVERSOURCE ENERGY S. -V- 2.9%/22-01.03.2027	USD	100'000			100'000	82'390.48	0.00
3.375 EVERSOURCE ENERGY S. -W- 3.375%/22-01.03.2032	USD	50'000			50'000	37'794.10	0.00
4.200 EVERSOURCE ENERGY S. -X- 4.2%/22-27.06.2024	USD	200'000		200'000			
4.600 EVERSOURCE ENERGY S. -Y- 4.6%/22-01.07.2027	USD	100'000			100'000	86'108.47	0.00
3.950 EXELON 3.95%/15-15.06.2025	USD	100'000		100'000			
4.450 EXELON 4.45%/16-15.04.2046	USD	10'000			10'000	7'370.58	0.00
4.950 EXELON 4.95%/16-15.06.2035	USD	10'000			10'000	8'226.74	0.00
3.350 EXELON CORP 3.35%/23-15.03.2032	USD	100'000			100'000	76'777.70	0.00
4.050 EXELON CORP 4.05%/20-15.04.2030	USD	10'000			10'000	8'259.10	0.00
4.100 EXELON CORP 4.1%/23-15.03.2052	USD	100'000			100'000	68'300.65	0.00
4.700 EXELON CORP 4.7%/20-15.04.2050	USD	10'000			10'000	7'604.63	0.00
2.709 EXXON MOBIL 2.709%/15-06.03.2025	USD	20'000			20'000	17'188.65	0.00
3.043 EXXON MOBIL 3.043%/16-01.03.2026	USD	310'000		110'000	200'000	170'086.26	0.01
4.110 EXXON MOBIL 4.11%/15-06.03.2018	USD	10'000	110'000		120'000	89'559.23	0.00
0.142 EXXON MOBIL CORPORATION 0.142%/20-26.06.2024	EUR	200'000		200'000			
1.408 EXXON MOBIL CORPORATION 1.408%/20-26.06.2039	EUR	100'000		100'000			
2.275 EXXON MOBIL CORPORATION 2.275%/19-16.08.2026	USD	200'000			200'000	166'339.13	0.01
2.610 EXXON MOBIL CORPORATION 2.61%/20-15.10.2030	USD	70'000			70'000	54'058.51	0.00
2.992 EXXON MOBIL CORPORATION 2.992%/20-19.03.2025	USD	20'000	100'000		120'000	103'321.08	0.01
3.095 EXXON MOBIL CORPORATION 3.095%/19-16.08.2049	USD	50'000			50'000	30'772.46	0.00
3.452 EXXON MOBIL CORPORATION 3.452%/20-15.04.2051	USD	67'000	63'000		130'000	84'863.98	0.00
3.482 EXXON MOBIL CORPORATION 3.482%/20-19.03.2030	USD	94'000			94'000	77'223.91	0.00
4.227 EXXON MOBIL CORPORATION 4.227%/20-19.03.2040	USD	70'000			70'000	55'275.96	0.00
4.327 EXXON MOBIL CORPORATION 4.327%/20-19.03.2050	USD	70'000	60'000		130'000	99'754.48	0.01
3.450 FACTSET RESEARCH SYSTEMS 3.45%/22-01.03.2032	USD	100'000			100'000	76'549.50	0.00
0.250 FANNIE MAE 0.25%/20-27.11.2023	USD	20'000		20'000			
0.375 FANNIE MAE 0.375%/20-25.08.2025	USD	20'000			20'000	16'499.44	0.00
0.600 FANNIE MAE 0.6%/20-29.10.2025	USD	20'000			20'000	16'407.30	0.00
0.750 FANNIE MAE 0.75%/20-08.10.2027	USD	213'000			213'000	164'936.30	0.01
0.875 FANNIE MAE 0.875%/20-05.08.2030	USD	15'000			15'000	10'647.11	0.00
1.625 FANNIE MAE 1.625%/20-07.01.2025	USD	30'000			30'000	25'658.69	0.00
5.500 FANNIE MAE S. -190379- 5.5%/07-01.05.2037	USD		64'848'000		64'848'000	404'890.49	0.02
5.000 FANNIE MAE S. -730669- 5%/03-01.08.2033	USD	184'057			184'057	7'015.65	0.00
6.000 FANNIE MAE S. -762740- 6%/03-01.11.2033	USD		31'291'170		31'291'170	1'110'249.06	0.06
5.500 FANNIE MAE S. -888131- 5.5%/07-01.02.2037	USD	3'156'231			3'156'231	20'801.59	0.00
4.500 FANNIE MAE S. -AC8568- 4.5%/10-01.01.2040	USD	456'000			456'000	9'795.45	0.00
4.500 FANNIE MAE S. -AE3049- 4.5%/10-01.09.2040	USD	1'669'000			1'669'000	48'497.15	0.00
3.000 FANNIE MAE S. -AJ7717- 3%/11-01.12.2026	USD	400'000			400'000	10'375.16	0.00
3.500 FANNIE MAE S. -AL4009- 3.5%/13-01.07.2043	USD	755'212			755'212	152'557.15	0.01
4.000 FANNIE MAE S. -AL5488- 4%/14-01.06.2044	USD	1'769'221			1'769'221	223'632.95	0.01

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Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.500 FANNIE MAE S. -AL6004- 4.5%/14-01.12.2043	USD	304'001			304'001	19'135.31	0.00
4.000 FANNIE MAE S. -AL6950- 4%/15-01.12.2042	USD	3'530'408			3'530'408	404'330.69	0.02
4.500 FANNIE MAE S. -AL7072- 4.5%/15-01.05.2045	USD	7'16'573			7'16'573	137'654.91	0.01
3.000 FANNIE MAE S. -AQ0525- 3%/12-01.11.2042	USD	1'254'696			1'254'696	78'967.62	0.00
3.000 FANNIE MAE S. -AR0988- 3%/13-01.01.2043	USD	710'000			710'000	118'569.02	0.01
3.000 FANNIE MAE S. -AS2221- 3%/14-01.04.2029	USD	490'031			490'031	50'930.47	0.00
4.000 FANNIE MAE S. -AS2246- 4%/14-01.04.2044	USD	100'000			100'000	13'535.43	0.00
3.000 FANNIE MAE S. -AS2684- 3%/14-01.06.2029	USD	497'622			497'622	32'562.70	0.00
4.000 FANNIE MAE S. -AS3154- 4%/14-01.08.2044	USD	230'950			230'950	13'918.46	0.00
4.500 FANNIE MAE S. -AS4271- 4.5%/14-01.01.2045	USD	177'778			177'778	31'187.43	0.00
3.500 FANNIE MAE S. -AS4402- 3.5%/15-01.02.2045	USD	2'740'061			2'740'061	530'245.43	0.03
3.500 FANNIE MAE S. -AS5235- 3.5%/15-01.06.2045	USD		4'728'845		4'728'845	988'677.20	0.05
4.000 FANNIE MAE S. -AS5666- 4%/15-01.08.2045	USD	182'341			182'341	12'453.77	0.00
3.500 FANNIE MAE S. -AS6408- 3.5%/15-01.01.2046	USD	2'900'000			2'900'000	319'151.46	0.02
4.000 FANNIE MAE S. -AS7601- 4%/16-01.07.2046	USD	118'000			118'000	14'797.35	0.00
2.500 FANNIE MAE S. -AS8594- 2.5%/16-01.01.2032	USD	1'605'642			1'605'642	337'783.48	0.02
3.000 FANNIE MAE S. -AS8745- 3%/17-01.02.2047	USD	300'000			300'000	85'045.63	0.00
2.500 FANNIE MAE S. -AS9319- 2.5%/17-01.03.2032	USD	304'760			304'760	73'506.63	0.00
4.000 FANNIE MAE S. -AS9453- 4%/17-01.04.2047	USD	620'380			620'380	97'959.91	0.01
3.000 FANNIE MAE S. -AS9837- 3%/17-01.06.2032	USD	167'000			167'000	30'041.05	0.00
3.000 FANNIE MAE S. -AT0293- 3%/13-01.03.2043	USD	730'000			730'000	133'567.31	0.01
2.500 FANNIE MAE S. -AZ8379- 2.5%/15-01.08.2030	USD	274'693			274'693	53'687.49	0.00
3.000 FANNIE MAE S. -BC2462- 3%/16-01.02.2031	USD	518'055			518'055	41'814.40	0.00
3.500 FANNIE MAE S. -BC7230- 3.5%/16-01.04.2046	USD	36'330			36'330	4'996.37	0.00
3.500 FANNIE MAE S. -BD2440- 3.5%/17-01.01.2047	USD	354'343			354'343	58'536.87	0.00
4.000 FANNIE MAE S. -BD5482- 4%/16-01.07.2046	USD	4'622'650			4'622'650	706'088.62	0.04
3.000 FANNIE MAE S. -BD8952- 3%/16-01.11.2046	USD	161'000			161'000	27'517.16	0.00
3.500 FANNIE MAE S. -BE2915- 3.5%/16-01.12.2046	USD	572'000			572'000	122'002.97	0.01
3.500 FANNIE MAE S. -BE4446- 3.5%/16-01.11.2046	USD	290'000			290'000	61'399.09	0.00
3.500 FANNIE MAE S. -BF0214- 3.5%/18-01.02.2052	USD	500'000			500'000	161'845.89	0.01
3.500 FANNIE MAE S. -BH5752- 3.5%/17-01.11.2047	USD	600'000			600'000	94'490.19	0.01
3.000 FANNIE MAE S. -BJ2545- 3%/17-01.12.2047	USD	107'128			107'128	17'973.07	0.00
3.000 FANNIE MAE S. -BJ8459- 3%/19-01.08.2049	USD	292'500			292'500	107'977.56	0.01
4.000 FANNIE MAE S. -BK8767- 4%/19-01.09.2049	USD	207'000			207'000	33'297.26	0.00
4.000 FANNIE MAE S. -BM1066- 4%/17-01.02.2047	USD	472'000			472'000	60'854.12	0.00
4.000 FANNIE MAE S. -BM1660- 4%/17-01.08.2047	USD	400'000			400'000	66'032.46	0.00
3.000 FANNIE MAE S. -BM1915- 3%/17-01.06.2032	USD	128'000			128'000	15'420.87	0.00
3.500 FANNIE MAE S. -BM2001- 3.5%/17-01.12.2046	USD	400'000			400'000	49'113.68	0.00
3.000 FANNIE MAE S. -BM4197- 3%/18-01.03.2047	USD	200'000			200'000	35'477.95	0.00
3.000 FANNIE MAE S. -BM4579- 3%/18-01.04.2047	USD	400'000			400'000	171'427.66	0.01
3.000 FANNIE MAE S. -BM4914- 3%/18-01.10.2046	USD	200'000			200'000	23'038.41	0.00
3.500 FANNIE MAE S. -BM5002- 3.5%/18-01.05.2044	USD	200'000			200'000	71'281.50	0.00
4.000 FANNIE MAE S. -BM5048- 4%/18-01.04.2047	USD	534'687			534'687	86'660.86	0.00
3.000 FANNIE MAE S. -BM5832- 3%/19-01.10.2033	USD	261'000			261'000	43'341.06	0.00
6.500 FANNIE MAE S. -BM6948- 6.5%/22-01.11.2038	USD		596'086		596'086	488'579.61	0.03
3.000 FANNIE MAE S. -BM7004- 3%/22-01.04.2052	USD		1'000'000		1'000'000	654'967.26	0.04
2.000 FANNIE MAE S. -BM7194- 2%/23-01.02.2036	USD		1'013'744		1'013'744	720'339.53	0.04
3.500 FANNIE MAE S. -BN8687- 3.5%/19-01.05.2049	USD	1'000'000			1'000'000	398'368.81	0.02
2.500 FANNIE MAE S. -BO1968- 2.5%/19-01.10.2034	USD	219'046			219'046	51'311.79	0.00
3.500 FANNIE MAE S. -BO4386- 3.5%/19-01.11.2049	USD	185'000			185'000	45'797.00	0.00
3.500 FANNIE MAE S. -BO5388- 3.5%/19-01.12.2049	USD	500'000			500'000	74'406.51	0.00
2.000 FANNIE MAE S. -BP6626- 2%/20-01.08.2050	USD	362'000			362'000	181'387.75	0.01
2.500 FANNIE MAE S. -BR1397- 2.5%/21-01.03.2051	USD	1'174'800			1'174'800	571'407.58	0.03
2.000 FANNIE MAE S. -BR4694- 2%/21-01.03.2051	USD	2'000'000			2'000'000	1'127'946.07	0.06
2.500 FANNIE MAE S. -BR5622- 2.5%/21-01.03.2051	USD	250'000			250'000	129'716.02	0.01
2.000 FANNIE MAE S. -BR8688- 2%/21-01.04.2051	USD	1'230'000			1'230'000	652'017.17	0.04
3.000 FANNIE MAE S. -BR8701- 3%/21-01.04.2051	USD	710'173			710'173	508'741.22	0.03
2.000 FANNIE MAE S. -BU1270- 2%/22-01.01.2037	USD	500'000			500'000	316'006.73	0.02
3.000 FANNIE MAE S. -CA0031- 3%/17-01.07.2032	USD	750'000			750'000	140'285.97	0.01
3.000 FANNIE MAE S. -CA0784- 3%/17-01.11.2032	USD	256'000			256'000	60'483.82	0.00
3.500 FANNIE MAE S. -CA1686- 3.5%/18-01.03.2048	USD	300'000			300'000	40'198.81	0.00
4.000 FANNIE MAE S. -CA2039- 4%/18-01.07.2048	USD	400'000			400'000	29'781.93	0.00
3.500 FANNIE MAE S. -CA3278- 3.5%/19-01.04.2034	USD	200'000			200'000	35'359.29	0.00
4.000 FANNIE MAE S. -CA3288- 4%/19-01.04.2034	USD	41'619			41'619	11'460.28	0.00
3.500 FANNIE MAE S. -CA3308- 3.5%/19-01.04.2049	USD	1'250'000			1'250'000	100'945.30	0.01
3.000 FANNIE MAE S. -CA4931- 3%/19-01.01.2050	USD	100'000			100'000	43'866.47	0.00
3.000 FANNIE MAE S. -CA4979- 3%/19-01.01.2050	USD	2'000'000			2'000'000	677'752.54	0.04
2.500 FANNIE MAE S. -CA5419- 2.5%/20-01.03.2050	USD	500'000			500'000	138'069.50	0.01
3.000 FANNIE MAE S. -CA6014- 3%/20-01.06.2050	USD	206'000			206'000	71'181.81	0.00
2.500 FANNIE MAE S. -CA6871- 2.5%/20-01.08.2035	USD	327'000			327'000	146'974.87	0.01
2.500 FANNIE MAE S. -CA7369- 2.5%/20-01.10.2050	USD	150'165			150'165	62'966.08	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500 FANNIE MAE S. -CA8021- 2.5%/20-01.12.2050	USD	160'000			160'000	81'120.32	0.00
1.500 FANNIE MAE S. -CA9418- 1.5%/21-01.03.2036	USD	66'000			66'000	35'169.95	0.00
3.000 FANNIE MAE S. -CA9498- 3%/21-01.03.2051	USD		803'610		803'610	481'112.07	0.03
3.000 FANNIE MAE S. -CB1810- 3%/21-01.10.2051	USD		1'000'000		1'000'000	668'342.72	0.04
2.500 FANNIE MAE S. -CB2088- 2.5%/21-01.11.2051	USD	2'000'000		1'000'000	1'000'000	646'877.86	0.04
2.500 FANNIE MAE S. -CB2554- 2.5%/21-01.03.2052	USD		625'000		625'000	396'299.88	0.02
2.000 FANNIE MAE S. -CB2850- 2%/22-01.02.2052	USD	1'248'000			1'248'000	789'082.90	0.04
5.000 FANNIE MAE S. -CB4573- 5%/22-01.09.2052	USD	500'000			500'000	396'591.09	0.02
4.000 FANNIE MAE S. -CB5523- 4%/22-01.10.2052	USD		400'000		400'000	319'640.85	0.02
6.500 FANNIE MAE S. -DA3407- 6.5%/23-01.11.2053	USD		2'028'825		2'028'825	1'825'239.89	0.10
7.000 FANNIE MAE S. -DA3497- 7%/23-01.10.2053	USD		2'000'000		2'000'000	1'764'328.03	0.10
4.000 FANNIE MAE S. -FM1321- 4%/19-01.10.2048	USD	1'132'979			1'132'979	340'922.15	0.02
4.500 FANNIE MAE S. -FM1389- 4.5%/19-01.06.2049	USD	200'000			200'000	17'591.77	0.00
3.500 FANNIE MAE S. -FM3173- 3.5%/20-01.07.2047	USD	97'000			97'000	29'584.51	0.00
4.500 FANNIE MAE S. -FM3619- 4.5%/20-01.01.2050	USD		5'497'000		5'497'000	757'164.48	0.04
2.500 FANNIE MAE S. -FM3701- 2.5%/20-01.07.2035	USD	124'000			124'000	52'019.99	0.00
2.000 FANNIE MAE S. -FM3833- 2%/20-01.07.2035	USD	465'250			465'250	225'197.99	0.01
3.000 FANNIE MAE S. -FM3923- 3%/20-01.09.2037	USD	200'000			200'000	83'942.11	0.00
5.000 FANNIE MAE S. -FM3957- 5%/20-01.03.2050	USD	72'152			72'152	13'428.01	0.00
3.000 FANNIE MAE S. -FM4595- 3%/20-01.09.2050	USD	290'000			290'000	109'938.90	0.01
2.000 FANNIE MAE S. -FM4868- 2%/20-01.11.2050	USD	937'454			937'454	492'797.94	0.03
2.500 FANNIE MAE S. -FM5587- 2.5%/21-01.09.2050	USD	245'000			245'000	148'322.14	0.01
2.000 FANNIE MAE S. -FM6555- 2%/21-01.04.2051	USD	100'000			100'000	55'131.13	0.00
1.500 FANNIE MAE S. -FM8629- 1.5%/21-01.09.2051	USD	2'000'000		1'000'000	1'000'000	568'634.95	0.03
2.000 FANNIE MAE S. -FS1086- 2%/22-01.04.2051	USD	625'000			625'000	391'358.63	0.02
2.000 FANNIE MAE S. -FS2040- 2%/22-01.02.2052	USD	700'000			700'000	440'128.48	0.02
5.500 FANNIE MAE S. -FS2655- 5.5%/23-01.04.2050	USD		535'000		535'000	445'413.37	0.02
2.000 FANNIE MAE S. -FS6583- 2%/23-01.03.2033	USD		700'000		700'000	550'208.96	0.03
3.500 FANNIE MAE S. -MA1107- 3.5%/12-01.07.2032	USD	2'750'000			2'750'000	235'590.73	0.01
3.500 FANNIE MAE S. -MA1463- 3.5%/13-01.06.2043	USD	200'000			200'000	32'309.36	0.00
3.000 FANNIE MAE S. -MA2523- 3%/16-01.02.2036	USD	1'000'000			1'000'000	133'454.84	0.01
4.000 FANNIE MAE S. -MA2879- 4%/16-01.01.2047	USD	437'334			437'334	60'071.04	0.00
3.500 FANNIE MAE S. -MA3494- 3.5%/18-01.10.2048	USD	4'713'480			4'713'480	402'611.09	0.02
4.000 FANNIE MAE S. -MA3638- 4%/19-01.04.2049	USD	495'000			495'000	43'475.22	0.00
2.500 FANNIE MAE S. -MA3674- 2.5%/19-01.05.2034	USD	15'000			15'000	1'525.07	0.00
2.500 FANNIE MAE S. -MA4057- 2.5%/20-01.06.2050	USD	1'877'000			1'877'000	390'952.79	0.02
2.500 FANNIE MAE S. -MA4078- 2.5%/20-01.07.2050	USD	550'000			550'000	188'324.20	0.01
2.000 FANNIE MAE S. -MA4093- 2%/20-01.08.2040	USD	200'000			200'000	85'300.21	0.00
2.500 FANNIE MAE S. -MA4096- 2.5%/20-01.08.2050	USD	400'000			400'000	144'725.42	0.01
2.000 FANNIE MAE S. -MA4100- 2%/20-01.08.2050	USD		1'000'000		1'000'000	441'039.44	0.02
3.000 FANNIE MAE S. -MA4112- 3%/20-01.08.2035	USD	200'000			200'000	59'608.10	0.00
1.500 FANNIE MAE S. -MA4154- 1.5%/20-01.10.2035	USD	146'000			146'000	66'843.85	0.00
2.000 FANNIE MAE S. -MA4155- 2%/20-01.10.2035	USD	400'000			400'000	166'262.19	0.01
1.500 FANNIE MAE S. -MA4157- 1.5%/20-01.10.2050	USD	325'687			325'687	166'110.66	0.01
2.000 FANNIE MAE S. -MA4158- 2%/20-01.10.2050	USD		1'000'000		1'000'000	490'975.62	0.03
1.500 FANNIE MAE S. -MA4181- 1.5%/20-01.11.2050	USD	200'000			200'000	104'355.60	0.01
2.000 FANNIE MAE S. -MA4182- 2%/20-01.11.2050	USD	200'000			200'000	100'525.57	0.01
2.000 FANNIE MAE S. -MA4206- 2%/20-01.12.2035	USD	200'000			200'000	91'078.32	0.00
2.000 FANNIE MAE S. -MA4208- 2%/20-01.12.2050	USD		1'000'000		1'000'000	511'899.69	0.03
2.000 FANNIE MAE S. -MA4229- 2%/20-01.01.2036	USD	258'000			258'000	123'089.76	0.01
2.000 FANNIE MAE S. -MA4237- 2%/20-01.01.2051	USD	200'000			200'000	104'839.85	0.01
2.000 FANNIE MAE S. -MA4279- 2%/21-01.03.2036	USD	400'000			400'000	206'540.95	0.01
1.500 FANNIE MAE S. -MA4280- 1.5%/21-01.03.2051	USD	610'000			610'000	331'701.34	0.02
2.500 FANNIE MAE S. -MA4282- 2.5%/21-01.03.2051	USD	197'280			197'280	94'837.12	0.01
2.000 FANNIE MAE S. -MA4305- 2%/21-01.04.2051	USD	400'000			400'000	222'516.75	0.01
2.000 FANNIE MAE S. -MA4325- 2%/21-01.05.2051	USD	400'000			400'000	226'959.79	0.01
2.500 FANNIE MAE S. -MA4379- 2.5%/21-01.07.2051	USD	100'000			100'000	57'017.66	0.00
1.500 FANNIE MAE S. -MA4382- 1.5%/21-01.07.2036	USD	362'106			362'106	206'080.55	0.01
2.000 FANNIE MAE S. -MA4437- 2%/21-01.10.2051	USD		1'000'000		1'000'000	601'057.66	0.03
2.000 FANNIE MAE S. -MA4465- 2%/21-01.11.2051	USD	1'000'000			1'000'000	606'931.09	0.03
2.000 FANNIE MAE S. -MA4497- 2%/21-01.12.2036	USD	2'000'000		1'000'000	1'000'000	611'735.91	0.03
1.500 FANNIE MAE S. -MA4515- 1.5%/21-01.01.2037	USD	173'216			173'216	106'952.43	0.01
1.500 FANNIE MAE S. -MA4535- 1.5%/22-01.02.2037	USD		1'024'151		1'024'151	643'930.22	0.04
2.000 FANNIE MAE S. -MA4547- 2%/22-01.02.2052	USD	1'200'000			1'200'000	749'125.93	0.04
2.000 FANNIE MAE S. -MA4562- 2%/22-01.03.2052	USD	2'500'000		1'500'000	1'000'000	627'429.22	0.03
2.500 FANNIE MAE S. -MA4578- 2.5%/22-01.04.2052	USD	1'209'000			1'209'000	792'296.97	0.04
2.500 FANNIE MAE S. -MA4692- 2.5%/22-01.08.2037	USD		560'000		560'000	380'687.99	0.02
5.000 FANNIE MAE S. -MA4785- 5%/22-01.10.2052	USD	100'000			100'000	76'860.99	0.00
4.500 FANNIE MAE S. -MA4840- 4.5%/22-01.12.2052	USD	1'000'000			1'000'000	779'648.10	0.04
5.500 FANNIE MAE S. -MA4842- 5.5%/22-01.12.2052	USD	500'000			500'000	396'995.33	0.02
5.000 FANNIE MAE S. -MA5071- 5%/23-01.07.2053	USD		1'000'000		1'000'000	822'755.27	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.500 FANNIE MAE S. -MA5072- 5.5%/23-01.07.2053	USD		1'000'000		1'000'000	826'639.56	0.05
6.000 FANNIE MAE S. -MA5216- 6%/23-01.12.2053	USD		500'000		500'000	430'384.91	0.02
6.500 FANNIE MAE S. -MA5217- 6.5%/23-01.12.2053	USD		500'000		500'000	432'111.03	0.02
2.469 FANNIEMAE-ACES S. -2016-M5 A2- 2.469%/16-25.04.2026	USD		500'000		500'000	368'787.33	0.02
- FANNIEMAE-ACES S. -2017-M8 A2- FRN/17-25.05.2027	USD	1'000'000			1'000'000	648'209.34	0.04
4.100 FBG FINANCE PTY LTD 4.1%/17-06.09.2027	AUD	20'000			20'000	11'261.52	0.00
0.580 FEDERAL HOME LOAN BANK 0.58%/21-11.02.2026	USD	10'000			10'000	8'110.85	0.00
0.500 FEDERAL HOME LOAN BANK S. -5146- 0.5%/20-14.04.2025	USD	10'000			10'000	8'383.11	0.00
0.800 FEDERAL HOME LOAN BANK S. -5412- 0.8%/21-04.03.2026	USD	100'000			100'000	81'378.73	0.00
3.250 FEDERAL REALTY INVESTMEN 3.25%/17-15.07.2027	USD		200'000		200'000	164'516.88	0.01
4.500 FEDERAL REALTY INVESTMEN 4.5%/14-01.12.2044	USD	55'000			55'000	39'413.09	0.00
1.875 FEDEX 2020-1 CLASS AA S. -2020-1- 1.875%/20-20.02.2034	USD	20'000		20'000			
4.100 FEDEX 4.1%/15-01.02.2045	USD	40'000			40'000	28'225.41	0.00
4.400 FEDEX 4.4%/17-15.01.2047	USD	100'000			100'000	73'038.68	0.00
4.550 FEDEX 4.55%/16-01.04.2046	USD	30'000			30'000	22'499.15	0.00
5.100 FEDEX 5.1%/14-15.01.2044	USD	100'000			100'000	81'418.03	0.00
2.400 FEDEX CORP 2.4%/21-15.05.2031	USD	100'000			100'000	73'545.68	0.00
3.100 FEDEX CORP 3.1%/19-05.08.2029	USD	10'000			10'000	7'987.98	0.00
3.250 FEDEX CORP 3.25%/21-15.05.2041	USD	100'000			100'000	64'900.47	0.00
4.250 FEDEX CORP 4.25%/20-15.05.2030	USD	10'000	90'000		100'000	84'032.55	0.00
5.250 FEDEX CORP 5.25%/20-15.05.2050	USD	10'000	70'000		80'000	66'473.52	0.00
5.000 FG G07806 S. -G07806- 5%/14-01.06.2041	USD	310'000			310'000	25'591.38	0.00
3.000 FG G16494 S. -G16494- 3%/18-01.01.2033	USD	402'000			402'000	89'387.78	0.00
6.500 FG G60680 S. -G60680- 6.5%/16-01.09.2039	USD	1'750'000			1'750'000	365'316.08	0.02
5.000 FG U93301 S. -U93301- 5%/18-01.12.2048	USD		1'107'550		1'107'550	380'252.51	0.02
3.413 FHLMC MULTIFAMILY STRUCTURED P S. -K062 A2- 3.413%/17-25.12.2026	USD	1'000'000		500'000	500'000	424'533.98	0.02
- FHLMC MULTIFAMILY STRUCTURED P S. -K063 A2- FRN/17-25.01.2027	USD	1'000'000		500'000	500'000	424'618.69	0.02
- FHLMC MULTIFAMILY STRUCTURED P S. -K070 A2- FRN/17-25.11.2027	USD	546'000			546'000	457'735.28	0.02
2.785 FHLMC MULTIFAMILY STRUCTURED P S. -K095 A2- 2.785%/19-25.06.2029	USD	1'000'000			1'000'000	802'534.80	0.04
1.016 FHLMC MULTIFAMILY STRUCTURED P S. -K110 A1- 1.016%/20-25.09.2029	USD		500'000		500'000	366'489.58	0.02
1.493 FHLMC MULTIFAMILY STRUCTURED P S. -K118 A2- 1.493%/20-25.09.2030	USD	1'000'000			1'000'000	720'837.68	0.04
1.500 FHLMC MULTIFAMILY STRUCTURED P S. -K120 A2- 1.5%/20-25.10.2030	USD	2'000'000		500'000	1'500'000	1'077'602.59	0.06
1.521 FHLMC MULTIFAMILY STRUCTURED P S. -K122 A2- 1.521%/20-25.11.2030	USD	2'000'000			2'000'000	1'435'390.34	0.08
3.080 FHLMC MULTIFAMILY STRUCTURED P S. -K152 A2- 3.08%/16-25.01.2031	USD		500'000		500'000	397'857.75	0.02
0.600 FIDELITY NATL INFO SERV 0.6%/21-01.03.2024	USD	240'000		240'000			
1.650 FIDELITY NATL INFO SERV 1.65%/21-01.03.2028	USD	40'000			40'000	31'041.14	0.00
2.950 FIDELITY NATL INFO SERV 2.95%/19-21.05.2039	EUR	100'000			100'000	86'621.47	0.00
3.100 FIDELITY NATL INFO SERV 3.1%/21-01.03.2041	USD	40'000			40'000	25'359.94	0.00
3.950 FIFTH THIRD BANCORP 3.95%/18-14.03.2028	USD		200'000	100'000	100'000	83'650.35	0.00
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/21-01.11.2027	USD	200'000			200'000	157'980.87	0.01
3.950 FIFTH THIRD BANK 3.95%/18-28.07.2025	USD		200'000		200'000	172'194.82	0.01
2.400 FIRST AMERICAN FINANCIAL 2.4%/21-15.08.2031	USD	200'000			200'000	137'995.96	0.01
4.350 FIRSTENERGY TRANSMISSION -144A- 4.35%/14-15.01.2025	USD	200'000		200'000			
2.250 FISERV INC 2.25%/20-01.06.2027	USD	10'000			10'000	8'057.29	0.00
2.750 FISERV INC 2.75%/19-01.07.2024	USD	10'000			10'000	8'716.95	0.00
3.200 FISERV INC 3.2%/19-01.07.2026	USD	10'000	90'000		100'000	84'097.11	0.00
3.500 FISERV INC 3.5%/19-01.07.2029	USD	220'000		100'000	120'000	97'164.83	0.01
3.800 FISERV INC 3.8%/18-01.10.2023	USD	30'000		30'000			
4.400 FISERV INC 4.4%/19-01.07.2049	USD	10'000	90'000		100'000	73'644.76	0.00
5.150 FISERV INC 5.15%/24-15.03.2027	USD		200'000		200'000	176'050.73	0.01
5.350 FISERV INC 5.35%/24-15.03.2031	USD		200'000		200'000	176'214.51	0.01
2.500 FLIR SYSTEMS INC 2.5%/20-01.08.2030	USD	20'000			20'000	14'876.85	0.00
4.050 FLORIDA POWER & LIGHT 4.05%/14-01.10.2044	USD	10'000			10'000	7'412.86	0.00
4.125 FLORIDA POWER & LIGHT 4.125%/11-01.02.2042	USD	200'000			200'000	150'991.82	0.01
2.850 FLORIDA POWER & LIGHT CO 2.85%/20-01.04.2025	USD	200'000		200'000			
3.125 FLORIDA POWER & LIGHT CO 3.125%/15-01.12.2025	USD	100'000		100'000			
3.950 FLORIDA POWER & LIGHT CO 3.95%/18-01.03.2048	USD	200'000			200'000	142'542.27	0.01
3.990 FLORIDA POWER & LIGHT CO 3.99%/19-01.03.2049	USD		50'000		50'000	35'620.60	0.00
5.100 FLORIDA POWER & LIGHT CO 5.1%/23-01.04.2033	USD		100'000		100'000	87'730.77	0.00
2.875 FLORIDA POWER LIGHT CO 2.875%/21-04.12.2051	USD	100'000			100'000	57'182.84	0.00
2.800 FLOWSERVE CORPORATION 2.8%/21-15.01.2032	USD		100'000		100'000	71'981.92	0.00
3.500 FLOWSERVE CORPORATION 3.5%/20-01.10.2030	USD	20'000			20'000	15'491.62	0.00
3.450 FMC CORP 3.45%/19-01.10.2029	USD		100'000		100'000	78'244.08	0.00
5.650 FMC CORP 5.65%/23-18.05.2033	USD		100'000		100'000	85'251.50	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.375 FMC CORP 6.375%/23-18.05.2053	USD		100'000		100'000	85'950.01	0.00
3.500 FN AB1789 S. -AB1789- 3.5%/10-01.11.2040	USD	500'000			500'000	63'534.66	0.00
4.000 FN AE6803 S. -AE6803- 4%/10-01.11.2040	USD	1'250'000			1'250'000	67'306.47	0.00
4.500 FN AI7808 S. -AI7808- 4.5%/11-01.07.2041	USD	1'500'000			1'500'000	85'312.19	0.00
3.500 FN AJ2754 S. -AJ2754- 3.5%/11-01.11.2041	USD	2'149'391			2'149'391	114'254.58	0.01
4.000 FN AL7729 S. -AL7729- 4%/15-01.06.2043	USD	905'000			905'000	107'412.94	0.01
3.500 FN AL7889 S. -AL7889- 3.5%/15-01.06.2035	USD	400'000			400'000	29'654.74	0.00
5.000 FN AL8260 S. -AL8260- 5%/16-01.11.2044	USD	500'000			500'000	64'329.74	0.00
3.500 FN AL9393 S. -AL9393- 3.5%/16-01.11.2031	USD	134'378			134'378	24'916.80	0.00
3.000 FN AQ2892 S. -AQ2892- 3%/12-01.12.2042	USD	500'000			500'000	111'101.87	0.01
3.000 FN AQ6530 S. -AQ6530- 3%/12-01.11.2042	USD	354'324			354'324	44'768.76	0.00
4.000 FN AS3253 S. -AS3253- 4%/14-01.09.2044	USD	400'000			400'000	32'837.74	0.00
2.500 FN AS5964 S. -AS5964- 2.5%/15-01.10.2030	USD	400'000			400'000	69'439.69	0.00
3.000 FN AS7514 S. -AS7514- 3%/16-01.07.2046	USD	624'720			624'720	303'431.99	0.02
3.000 FN AS7533 S. -AS7533- 3%/16-01.07.2046	USD	2'649'000			2'649'000	604'894.70	0.03
2.500 FN AS7638 S. -AS7638- 2.5%/16-01.07.2031	USD	549'613			549'613	77'104.31	0.00
4.000 FN AS7795 S. -AS7795- 4%/16-01.08.2046	USD	622'624			622'624	53'218.02	0.00
3.500 FN AS8455 S. -AS8455- 3.5%/16-01.12.2046	USD	499'000			499'000	129'277.25	0.01
4.000 FN AS8502 S. -AS8502- 4%/16-01.12.2046	USD	200'000			200'000	32'044.85	0.00
3.500 FN AS9565 S. -AS9565- 3.5%/17-01.05.2047	USD	100'000			100'000	25'198.25	0.00
4.500 FN AS9760 S. -AS9760- 4.5%/17-01.06.2047	USD	600'000			600'000	83'543.90	0.00
3.000 FN AT0295 S. -AT0295- 3%/13-01.03.2043	USD	540'000			540'000	99'674.08	0.01
3.000 FN AT2065 S. -AT2065- 3%/13-01.04.2028	USD	1'500'000			1'500'000	77'762.23	0.00
3.000 FN AT6123 S. -AT6123- 3%/13-01.05.2043	USD	440'000			440'000	87'675.38	0.00
3.000 FN AU4920 S. -AU4920- 3%/13-01.09.2043	USD	460'464			460'464	55'964.71	0.00
3.500 FN AX3118 S. -AX3118- 3.5%/14-01.10.2039	USD	283'409			283'409	19'335.06	0.00
3.500 FN AX4874 S. -AX4874- 3.5%/14-01.12.2044	USD	500'000			500'000	93'235.76	0.01
3.500 FN AX7655 S. -AX7655- 3.5%/14-01.01.2045	USD	1'541'016			1'541'016	124'734.94	0.01
2.500 FN AY8319 S. -AY8319- 2.5%/15-01.04.2045	USD	364'816			364'816	156'992.99	0.01
3.500 FN BA4751 S. -BA4751- 3.5%/15-01.01.2031	USD	968'955			968'955	86'021.46	0.00
4.000 FN BA6392 S. -BA6392- 4%/15-01.11.2045	USD	10'000'000	7'063'588	10'000'000	7'063'588	532'044.52	0.03
3.000 FN BC2817 S. -BC2817- 3%/16-01.09.2046	USD	200'000			200'000	45'024.33	0.00
4.000 FN BC6000 S. -BC6000- 4%/16-01.05.2046	USD	1'089'533			1'089'533	187'057.28	0.01
3.000 FN BC6889 S. -BC6889- 3%/16-01.07.2046	USD	1'350'000			1'350'000	431'499.30	0.02
2.500 FN BC8045 S. -BC8045- 2.5%/16-01.04.2031	USD	465'000			465'000	100'513.44	0.01
3.000 FN BD3711 S. -BD3711- 3%/16-01.08.2046	USD	1'500'000			1'500'000	293'947.95	0.02
3.000 FN BD5803 S. -BD5803- 3%/16-01.09.2046	USD	93'716			93'716	3'466.43	0.00
3.000 FN BJ0991 S. -BJ0991- 3%/17-01.11.2047	USD	101'452			101'452	3'166.32	0.00
2.500 FN BK2214 S. -BK2214- 2.5%/20-01.03.2035	USD	587'089			587'089	216'528.76	0.01
3.500 FN BK2726 S. -BK2726- 3.5%/20-01.06.2035	USD	194'795			194'795	82'485.92	0.00
3.000 FN BM1177 S. -BM1177- 3%/17-01.12.2031	USD	775'000			775'000	106'453.64	0.01
3.000 FN BM3716 S. -BM3716- 3%/18-01.04.2032	USD	86'225			86'225	13'460.62	0.00
3.000 FN BM4123 S. -BM4123- 3%/18-01.03.2030	USD	160'000			160'000	28'458.13	0.00
3.500 FN BM4748 S. -BM4748- 3.5%/18-01.03.2046	USD	340'000			340'000	81'058.06	0.00
2.500 FN BM5330 S. -BM5330- 2.5%/19-01.12.2037	USD	200'000			200'000	38'714.42	0.00
4.000 FN BM5527 S. -BM5527- 4%/19-01.10.2048	USD	324'000			324'000	42'682.73	0.00
2.500 FN BM6922 S. -BM6922- 2.5%/22-01.07.2030	USD		2'554'525	1'800'000	754'525	386'353.93	0.02
4.500 FN BN1152 S. -BN1152- 4.5%/18-01.11.2048	USD	350'000			350'000	37'542.92	0.00
4.000 FN BN2760 S. -BN2760- 4%/18-01.11.2048	USD	300'000			300'000	25'721.67	0.00
3.500 FN BN3445 S. -BN3445- 3.5%/19-01.01.2049	USD	687'718			687'718	37'345.43	0.00
3.500 FN BN3451 S. -BN3451- 3.5%/19-01.02.2049	USD	1'018'037			1'018'037	12'834.37	0.00
3.000 FN BN6704 S. -BN6704- 3%/19-01.06.2049	USD	320'000			320'000	99'053.10	0.01
3.000 FN BO3007 S. -BO3007- 3%/19-01.10.2034	USD	185'000			185'000	39'458.70	0.00
3.000 FN BO7504 S. -BO7504- 3%/19-01.01.2050	USD	164'000			164'000	52'391.52	0.00
3.000 FN BO8893 S. -BO8893- 3%/19-01.01.2050	USD	300'000			300'000	59'725.24	0.00
3.000 FN BO8932 S. -BO8932- 3%/19-01.01.2050	USD	400'000			400'000	83'999.08	0.00
3.000 FN BP1418 S. -BP1418- 3%/20-01.03.2050	USD	237'000			237'000	53'980.03	0.00
4.000 FN BP5147 S. -BP5147- 4%/20-01.04.2050	USD	1'096'915			1'096'915	459'439.39	0.03
2.000 FN BQ0293 S. -BQ0293- 2%/20-01.07.2050	USD	200'000			200'000	128'883.61	0.01
2.000 FN BQ0308 S. -BQ0308- 2%/20-01.07.2050	USD	200'000			200'000	95'744.79	0.01
2.000 FN BQ3000 S. -BQ3000- 2%/20-01.10.2050	USD	500'000			500'000	253'612.50	0.01
2.500 FN BQ3967 S. -BQ3967- 2.5%/20-01.10.2050	USD	879'271			879'271	526'090.49	0.03
2.000 FN BQ6498 S. -BQ6498- 2%/21-01.09.2051	USD	2'700'000	3'350'000	4'000'000	2'050'000	1'267'677.33	0.07
1.500 FN BQ7437 S. -BQ7437- 1.5%/21-01.09.2036	USD	1'006'253			1'006'253	413'620.89	0.02
3.000 FN BR0458 S. -BR0458- 3%/21-01.03.2036	USD	263'706			263'706	150'774.46	0.01
1.500 FN BR1614 S. -BR1614- 1.5%/21-01.02.2051	USD	400'000			400'000	216'632.35	0.01
3.000 FN BR2501 S. -BR2501- 3%/21-01.02.2036	USD	375'454			375'454	212'244.37	0.01
1.500 FN BR3344 S. -BR3344- 1.5%/21-01.01.2036	USD	200'000			200'000	105'252.62	0.01
1.500 FN BR3738 S. -BR3738- 1.5%/21-01.02.2051	USD	1'145'000			1'145'000	668'444.43	0.04
2.000 FN BR5603 S. -BR5603- 2%/21-01.03.2051	USD	334'000			334'000	191'994.18	0.01
3.000 FN BR6147 S. -BR6147- 3%/21-01.03.2051	USD	500'000			500'000	222'052.95	0.01

1128 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 FN BR6153 S. -BR6153- 2%/21-01.03.2051	USD	1'910'247		1'000'000	910'247	503'633.61	0.03
2.500 FN BR6385 S. -BR6385- 2.5%/21-01.04.2051	USD	518'275			518'275	231'446.66	0.01
4.500 FN BR6445 S. -BR6445- 4.5%/21-01.03.2051	USD	500'650			500'650	131'105.98	0.01
2.500 FN BR7186 S. -BR7186- 2.5%/21-01.03.2051	USD	1'045'000			1'045'000	573'305.72	0.03
2.000 FN BR7270 S. -BR7270- 2%/21-01.04.2036	USD	206'571			206'571	112'596.47	0.01
2.000 FN BT0033 S. -BT0033- 2%/21-01.06.2036	USD	346'027			346'027	152'201.00	0.01
2.500 FN BT0087 S. -BT0087- 2.5%/21-01.05.2051	USD	715'000			715'000	349'243.00	0.02
3.500 FN BT2211 S. -BT2211- 3.5%/22-01.03.2052	USD	1'000'000			1'000'000	635'897.67	0.03
2.000 FN BT3224 S. -BT3224- 2%/21-01.07.2051	USD	880'522			880'522	537'250.88	0.03
2.500 FN BT4969 S. -BT4969- 2.5%/21-01.07.2036	USD	181'097			181'097	114'260.30	0.01
3.000 FN BT5170 S. -BT5170- 3%/21-01.07.2051	USD	1'170'000			1'170'000	815'703.79	0.04
2.500 FN BT5702 S. -BT5702- 2.5%/21-01.09.2051	USD	1'222'867			1'222'867	793'677.50	0.04
3.000 FN BT5705 S. -BT5705- 3%/21-01.09.2051	USD	561'160			561'160	316'702.82	0.02
2.500 FN BT5867 S. -BT5867- 2.5%/21-01.08.2051	USD		1'137'448		1'137'448	700'430.79	0.04
3.000 FN BT7991 S. -BT7991- 3%/22-01.10.2037	USD	1'060'000		560'000	500'000	178'813.92	0.01
2.000 FN BT8110 S. -BT8110- 2%/22-01.04.2052	USD		560'725		560'725	370'607.78	0.02
3.500 FN BU1914 S. -BU1914- 3.5%/21-01.10.2051	USD	200'000			200'000	130'375.52	0.01
2.500 FN BU7156 S. -BU7156- 2.5%/21-01.12.2051	USD		1'291'489		1'291'489	621'238.74	0.03
2.000 FN BU7254 S. -BU7254- 2%/22-01.12.2051	USD	700'000			700'000	436'987.37	0.02
2.000 FN BU8441 S. -BU8441- 2%/21-01.01.2037	USD	525'578			525'578	318'469.13	0.02
2.500 FN BV7772 S. -BV7772- 2.5%/22-01.04.2052	USD	1'202'000			1'202'000	705'306.67	0.04
2.000 FN BV7778 S. -BV7778- 2%/22-01.02.2052	USD	1'261'000			1'261'000	807'555.91	0.04
4.500 FN BW5508 S. -BW5508- 4.5%/22-01.07.2052	USD	1'030'000			1'030'000	837'967.36	0.05
4.500 FN BW8994 S. -BW8994- 4.5%/22-01.10.2052	USD	1'026'000			1'026'000	836'650.82	0.05
5.000 FN BX0414 S. -BX0414- 5%/22-01.11.2052	USD		1'068'000		1'068'000	816'574.66	0.04
5.000 FN BX1315 S. -BX1315- 5%/22-01.10.2052	USD	1'082'000			1'082'000	838'115.36	0.05
5.000 FN BX2320 S. -BX2320- 5%/22-01.12.2052	USD	505'000			505'000	402'246.55	0.02
5.000 FN BX4132 S. -BX4132- 5%/22-01.12.2052	USD	1'000'000			1'000'000	822'734.34	0.04
6.000 FN BY0141 S. -BY0141- 6%/23-01.05.2053	USD		976'000		976'000	856'600.84	0.05
3.000 FN CA0679 S. -CA0679- 3%/17-01.11.2047	USD	65'000			65'000	11'659.20	0.00
3.000 FN CA0780 S. -CA0780- 3%/17-01.11.2032	USD	448'129			448'129	93'116.28	0.01
3.000 FN CA1430 S. -CA1430- 3%/18-01.03.2033	USD	337'741			337'741	74'426.20	0.00
4.000 FN CA2194 S. -CA2194- 4%/18-01.08.2048	USD	200'000			200'000	18'609.11	0.00
4.500 FN CA2491 S. -CA2491- 4.5%/18-01.10.2048	USD	400'000			400'000	46'828.38	0.00
3.000 FN CA3585 S. -CA3585- 3%/19-01.06.2034	USD	183'000			183'000	31'046.12	0.00
4.000 FN CA3676 S. -CA3676- 4%/19-01.05.2049	USD	2'185'000			2'185'000	827'890.25	0.05
4.000 FN CA5361 S. -CA5361- 4%/20-01.03.2050	USD	827'761			827'761	308'708.29	0.02
2.500 FN CA5650 S. -CA5650- 2.5%/20-01.04.2032	USD	200'000			200'000	60'921.64	0.00
4.000 FN CA5754 S. -CA5754- 4%/20-01.05.2050	USD	162'643			162'643	32'589.43	0.00
2.500 FN CA5960 S. -CA5960- 2.5%/20-01.06.2050	USD	200'000			200'000	94'842.23	0.01
2.500 FN CA6302 S. -CA6302- 2.5%/20-01.07.2050	USD	200'000			200'000	96'118.19	0.01
2.500 FN CA6620 S. -CA6620- 2.5%/20-01.08.2035	USD	153'000			153'000	71'652.49	0.00
2.000 FN CA7124 S. -CA7124- 2%/20-01.09.2030	USD	400'000			400'000	150'961.59	0.01
2.500 FN CA7274 S. -CA7274- 2.5%/20-01.10.2050	USD	400'000			400'000	204'368.41	0.01
1.500 FN CA7587 S. -CA7587- 1.5%/20-01.11.2050	USD	200'000			200'000	105'525.58	0.01
3.000 FN CA7755 S. -CA7755- 3%/20-01.10.2050	USD	155'000			155'000	64'840.77	0.00
2.500 FN CA9497 S. -CA9497- 2.5%/21-01.03.2051	USD	1'076'300	205'700		1'282'000	810'016.22	0.04
2.500 FN CB0338 S. -CB0338- 2.5%/21-01.05.2036	USD	221'445			221'445	116'259.02	0.01
3.500 FN CB0547 S. -CB0547- 3.5%/21-01.04.2051	USD	601'772		601'772			
3.500 FN CB1228 S. -CB1228- 3.5%/21-01.07.2036	USD	58'802			58'802	28'657.92	0.00
2.000 FN CB2269 S. -CB2269- 2%/21-01.10.2051	USD		700'000		700'000	438'719.13	0.02
3.000 FN CB2271 S. -CB2271- 3%/21-01.11.2051	USD	2'241'000		1'000'000	1'241'000	877'002.02	0.05
2.000 FN CB2927 S. -CB2927- 2%/22-01.02.2052	USD	370'000			370'000	239'465.35	0.01
2.000 FN CB2969 S. -CB2969- 2%/22-01.03.2037	USD	1'100'000			1'100'000	672'258.52	0.04
2.500 FN CB3001 S. -CB3001- 2.5%/22-01.08.2051	USD	1'750'000			1'750'000	1'131'949.91	0.06
2.000 FN CB3152 S. -CB3152- 2%/22-01.03.2052	USD	625'000			625'000	378'568.77	0.02
1.500 FN CB3479 S. -CB3479- 1.5%/22-01.02.2037	USD	500'000			500'000	324'368.72	0.02
3.500 FN CB4371 S. -CB4371- 3.5%/22-01.08.2052	USD	1'102'000			1'102'000	807'458.58	0.04
5.500 FN CB4418 S. -CB4418- 5.5%/22-01.08.2052	USD	1'530'000			1'530'000	1'093'687.08	0.06
5.000 FN CB5339 S. -CB5339- 5%/22-01.11.2052	USD		500'000		500'000	417'501.78	0.02
5.500 FN CB5340 S. -CB5340- 5.5%/22-01.12.2052	USD		500'000		500'000	399'954.62	0.02
6.000 FN CB5341 S. -CB5341- 6%/22-01.12.2052	USD		500'000		500'000	443'154.09	0.02
2.500 FN FM0057 S. -FM0057- 2.5%/20-01.05.2032	USD	444'055			444'055	132'277.61	0.01
3.500 FN FM1218 S. -FM1218- 3.5%/19-01.07.2034	USD	303'762			303'762	65'135.18	0.00
3.000 FN FM1492 S. -FM1492- 3%/19-01.11.2033	USD	214'000			214'000	47'853.82	0.00
4.500 FN FM1539 S. -FM1539- 4.5%/19-01.09.2049	USD	500'000			500'000	72'796.76	0.00
3.500 FN FM1578 S. -FM1578- 3.5%/19-01.09.2034	USD	131'398			131'398	31'839.95	0.00
3.000 FN FM1649 S. -FM1649- 3%/19-01.07.2030	USD	239'553			239'553	56'112.10	0.00
3.000 FN FM1902 S. -FM1902- 3%/19-01.11.2034	USD	101'000			101'000	18'458.51	0.00
3.000 FN FM2385 S. -FM2385- 3%/20-01.09.2048	USD		3'887'000		3'887'000	785'233.55	0.04
3.500 FN FM2403 S. -FM2403- 3.5%/20-01.09.2034	USD	400'000			400'000	78'213.85	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 FN FM2576 S. -FM2576- 3%/20-01.03.2035	USD	1'049'386			1'049'386	236'883.47	0.01
3.000 FN FM2582 S. -FM2582- 3%/20-01.03.2050	USD	486'000			486'000	156'416.07	0.01
4.000 FN FM3001 S. -FM3001- 4%/20-01.02.2034	USD	29'417			29'417	7'608.05	0.00
4.000 FN FM3036 S. -FM3036- 4%/20-01.06.2044	USD	200'000			200'000	73'639.63	0.00
3.000 FN FM3067 S. -FM3067- 3%/20-01.08.2033	USD	100'000			100'000	25'166.52	0.00
2.000 FN FM3286 S. -FM3286- 2%/20-01.12.2034	USD	100'000			100'000	28'599.49	0.00
3.500 FN FM3375 S. -FM3375- 3.5%/20-01.02.2035	USD	180'265			180'265	52'278.66	0.00
1.500 FN FM4211 S. -FM4211- 1.5%/20-01.10.2035	USD	188'230			188'230	82'554.93	0.00
2.500 FN FM4343 S. -FM4343- 2.5%/20-01.09.2050	USD	400'000			400'000	210'058.86	0.01
2.500 FN FM4345 S. -FM4345- 2.5%/20-01.09.2050	USD	200'000			200'000	67'757.83	0.00
2.500 FN FM4417 S. -FM4417- 2.5%/20-01.09.2050	USD	467'000			467'000	233'317.35	0.01
2.500 FN FM4545 S. -FM4545- 2.5%/20-01.10.2050	USD	257'000			257'000	135'339.14	0.01
2.000 FN FM4647 S. -FM4647- 2%/20-01.10.2035	USD	200'000			200'000	97'545.93	0.01
3.000 FN FM4696 S. -FM4696- 3%/20-01.10.2050	USD	920'000			920'000	327'658.59	0.02
2.000 FN FM4900 S. -FM4900- 2%/20-01.12.2035	USD	200'000			200'000	95'229.65	0.01
2.000 FN FM4902 S. -FM4902- 2%/20-01.12.2035	USD	200'000			200'000	93'599.79	0.01
2.500 FN FM5309 S. -FM5309- 2.5%/20-01.11.2050	USD	500'000			500'000	296'006.68	0.02
4.500 FN FM5475 S. -FM5475- 4.5%/20-01.03.2050	USD	400'000			400'000	113'213.89	0.01
4.000 FN FM5592 S. -FM5592- 4%/21-01.12.2050	USD	321'391			321'391	124'683.81	0.01
4.500 FN FM5685 S. -FM5685- 4.5%/21-01.10.2045	USD	745'043			745'043	409'629.63	0.02
4.000 FN FM5735 S. -FM5735- 4%/21-01.03.2049	USD	519'612			519'612	180'434.47	0.01
3.500 FN FM5754 S. -FM5754- 3.5%/21-01.03.2037	USD	400'000			400'000	147'169.99	0.01
4.500 FN FM5837 S. -FM5837- 4.5%/21-01.05.2050	USD	312'242			312'242	61'928.03	0.00
4.500 FN FM5839 S. -FM5839- 4.5%/21-01.05.2050	USD	300'000			300'000	71'973.29	0.00
5.000 FN FM5897 S. -FM5897- 5%/21-01.06.2048	USD	90'956			90'956	20'401.55	0.00
5.000 FN FM5914 S. -FM5914- 5%/21-01.07.2049	USD	237'341			237'341	71'254.24	0.00
2.000 FN FM6145 S. -FM6145- 2%/21-01.02.2036	USD	400'000			400'000	192'674.34	0.01
2.000 FN FM6148 S. -FM6148- 2%/21-01.10.2035	USD	417'000			417'000	200'215.87	0.01
3.000 FN FM6229 S. -FM6229- 3%/21-01.05.2046	USD	638'726			638'726	303'211.53	0.02
5.500 FN FM6248 S. -FM6248- 5.5%/21-01.04.2050	USD	75'880			75'880	30'042.91	0.00
3.500 FN FM6351 S. -FM6351- 3.5%/21-01.07.2034	USD	92'559			92'559	27'665.50	0.00
5.000 FN FM6372 S. -FM6372- 5%/21-01.03.2050	USD	215'143			215'143	57'580.10	0.00
2.500 FN FM6523 S. -FM6523- 2.5%/21-01.03.2051	USD	500'000			500'000	250'042.40	0.01
3.500 FN FM6602 S. -FM6602- 3.5%/21-01.01.2051	USD	800'000			800'000	289'148.46	0.02
3.000 FN FM6762 S. -FM6762- 3%/21-01.03.2051	USD	670'011			670'011	366'839.15	0.02
3.500 FN FM7018 S. -FM7018- 3.5%/21-01.05.2047	USD	128'965			128'965	64'052.95	0.00
4.000 FN FM7138 S. -FM7138- 4%/21-01.09.2048	USD	568'020			568'020	159'839.16	0.01
5.500 FN FM7230 S. -FM7230- 5.5%/21-01.10.2049	USD	21'815			21'815	6'789.99	0.00
2.000 FN FM7261 S. -FM7261- 2%/21-01.05.2036	USD	170'672			170'672	83'468.19	0.00
2.500 FN FM7392 S. -FM7392- 2.5%/21-01.05.2051	USD	300'000			300'000	181'169.26	0.01
2.500 FN FM7398 S. -FM7398- 2.5%/21-01.06.2051	USD	743'000			743'000	425'223.61	0.02
2.500 FN FM7516 S. -FM7516- 2.5%/21-01.05.2051	USD	400'000			400'000	234'417.57	0.01
2.000 FN FM7756 S. -FM7756- 2%/21-01.06.2036	USD	261'587			261'587	148'446.26	0.01
3.000 FN FM8202 S. -FM8202- 3%/21-01.02.2048	USD	124'355			124'355	67'849.25	0.00
4.000 FN FM8330 S. -FM8330- 4%/21-01.02.2047	USD	751'241			751'241	341'233.70	0.02
2.000 FN FM8415 S. -FM8415- 2%/21-01.08.2051	USD	1'400'000			1'400'000	866'582.96	0.05
2.000 FN FM9020 S. -FM9020- 2%/21-01.09.2036	USD	172'823			172'823	96'670.25	0.01
2.500 FN FM9073 S. -FM9073- 2.5%/21-01.10.2051	USD	447'047			447'047	274'764.00	0.02
2.000 FN FM9157 S. -FM9157- 2%/21-01.10.2051	USD	2'000'000			2'000'000	1'224'790.10	0.07
2.000 FN FM9298 S. -FM9298- 2%/21-01.10.2051	USD	578'830			578'830	347'839.86	0.02
3.000 FN FM9465 S. -FM9465- 3%/21-01.01.2031	USD	450'934			450'934	180'108.47	0.01
2.000 FN FM9783 S. -FM9783- 2%/21-01.12.2051	USD	2'122'388			2'122'388	1'343'698.84	0.07
2.500 FN FS0381 S. -FS0381- 2.5%/22-01.01.2052	USD	1'200'000			1'200'000	795'697.72	0.04
2.000 FN FS0394 S. -FS0394- 2%/22-01.11.2051	USD	700'000			700'000	427'458.26	0.02
5.500 FN FS0559 S. -FS0559- 5.5%/22-01.09.2048	USD		1'304'000		1'304'000	815'912.98	0.04
1.500 FN FS2037 S. -FS2037- 1.5%/22-01.05.2037	USD	526'500			526'500	338'626.26	0.02
3.000 FN FS2333 S. -FS2333- 3%/22-01.01.2052	USD	2'300'000		1'300'000	1'000'000	686'540.91	0.04
4.500 FN FS2803 S. -FS2803- 4.5%/22-01.04.2048	USD	1'000'000			1'000'000	709'783.46	0.04
2.000 FN FS3208 S. -FS3208- 2%/22-01.05.2052	USD	700'000			700'000	457'199.72	0.02
3.000 FN MA2295 S. -MA2295- 3%/15-01.06.2045	USD	400'000			400'000	27'465.54	0.00
2.500 FN MA2841 S. -MA2841- 2.5%/16-01.12.2036	USD	320'000			320'000	51'093.28	0.00
3.000 FN MA3644 S. -MA3644- 3%/19-01.04.2049	USD	2'000'000			2'000'000	167'734.99	0.01
1.500 FN MA4263 S. -MA4263- 1.5%/21-01.02.2031	USD	163'184			163'184	70'756.45	0.00
1.500 FN MA4302 S. -MA4302- 1.5%/21-01.04.2036	USD	248'848			248'848	134'210.57	0.01
1.500 FN MA4310 S. -MA4310- 1.5%/21-01.04.2041	USD	60'000			60'000	33'554.10	0.00
1.500 FN MA4331 S. -MA4331- 1.5%/21-01.05.2031	USD	144'692			144'692	69'442.67	0.00
1.500 FN MA4342 S. -MA4342- 1.5%/21-01.05.2041	USD	400'000			400'000	229'864.93	0.01
4.000 FN MA4395 S. -MA4395- 4%/21-01.07.2051	USD	61'070			61'070	28'254.34	0.00
1.500 FN MA4397 S. -MA4397- 1.5%/21-01.08.2051	USD	226'479			226'479	131'260.74	0.01
3.000 FN MA4457 S. -MA4457- 3%/21-01.09.2041	USD	1'458'301			1'458'301	817'382.42	0.04
1.500 FN MA4464 S. -MA4464- 1.5%/21-01.11.2051	USD	155'264			155'264	91'722.41	0.01

1130 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 FN MA4489 S. -MA4489- 2%/21-01.11.2051	USD	2'642'000		1'600'000	1'042'000	632'985.32	0.03
1.500 FN MA4496 S. -MA4496- 1.5%/21-01.12.2036	USD	470'238			470'238	287'926.43	0.02
2.000 FN MA4544 S. -MA4544- 2%/22-01.02.2052	USD	2'571'000		1'571'000	1'000'000	618'592.52	0.03
2.000 FN MA4591 S. -MA4591- 2%/22-01.02.2052	USD	1'265'000			1'265'000	800'612.76	0.04
2.000 FN MA4615 S. -MA4615- 2%/22-01.03.2052	USD	500'000			500'000	321'386.71	0.02
2.500 FN MA4719 S. -MA4719- 2.5%/22-01.06.2052	USD	595'000			595'000	405'692.22	0.02
2.500 FN MA4749 S. -MA4749- 2.5%/22-01.08.2042	USD	1'200'000			1'200'000	848'834.30	0.05
3.500 FN MA4760 S. -MA4760- 3.5%/22-01.07.2052	USD	1'008'196			1'008'196	753'650.95	0.04
4.000 FN MA4787 S. -MA4787- 4%/22-01.07.2052	USD		845'455		845'455	655'005.82	0.04
2.500 FN MA4843 S. -MA4843- 2.5%/22-01.09.2052	USD	2'141'000		1'000'000	1'141'000	783'183.52	0.04
2.000 FN MA4853 S. -MA4853- 2%/22-01.10.2052	USD	400'000			400'000	268'903.67	0.01
4.000 FN MA5089 S. -MA5089- 4%/23-01.07.2053	USD		900'000		900'000	703'107.96	0.04
3.000 FN MC0640 S. -MC0640- 3%/12-01.09.2042	USD	1'569'602			1'569'602	341'738.58	0.02
4.300 FORTIVE 4.3%/17-15.06.2046	USD	100'000			100'000	72'653.04	0.00
5.875 FORTUNE BRANDS INNOVATIO 5.875%/23-01.06.2033	USD		100'000		100'000	89'442.59	0.00
3.050 FOX CORP 3.05%/20-07.04.2025	USD	200'000		100'000	100'000	85'700.64	0.00
4.709 FOX CORP 4.709%/20-25.01.2029	USD	100'000			100'000	85'945.56	0.00
5.476 FOX CORP 5.476%/20-25.01.2039	USD	100'000			100'000	82'289.64	0.00
6.500 FOX CORP 6.5%/23-13.10.2033	USD		100'000		100'000	92'476.44	0.01
3.500 FR QA6355 S. -QA6355- 3.5%/20-01.01.2050	USD	400'000			400'000	102'225.51	0.01
5.000 FR QA8180 S. -QA8180- 5%/20-01.03.2050	USD	200'000			200'000	32'468.67	0.00
2.500 FR QA8303 S. -QA8303- 2.5%/20-01.03.2050	USD	200'000			200'000	67'038.77	0.00
3.500 FR QA8605 S. -QA8605- 3.5%/20-01.04.2050	USD	1'136'862			1'136'862	826'663.83	0.05
4.000 FR QA9126 S. -QA9126- 4%/20-01.05.2050	USD	500'000			500'000	70'848.64	0.00
2.500 FR QB2634 S. -QB2634- 2.5%/20-01.08.2050	USD	200'000			200'000	86'571.66	0.00
2.500 FR QB2671 S. -QB2671- 2.5%/20-01.08.2050	USD	400'000			400'000	117'368.11	0.01
2.500 FR QB3157 S. -QB3157- 2.5%/20-01.09.2050	USD	400'000			400'000	129'026.48	0.01
1.500 FR QB4933 S. -QB4933- 1.5%/20-01.10.2045	USD	377'488			377'488	52'224.67	0.00
3.500 FR QB5113 S. -QB5113- 3.5%/20-01.10.2050	USD	952'601			952'601	356'201.57	0.02
1.500 FR QB5930 S. -QB5930- 1.5%/20-01.12.2050	USD	200'000			200'000	108'650.69	0.01
2.000 FR QB6472 S. -QB6472- 2%/20-01.12.2050	USD	688'419			688'419	304'812.29	0.02
3.000 FR QB9036 S. -QB9036- 3%/21-01.02.2051	USD	500'000			500'000	301'152.54	0.02
1.500 FR QB9318 S. -QB9318- 1.5%/21-01.03.2051	USD	200'000			200'000	108'994.32	0.01
3.000 FR QB9622 S. -QB9622- 3%/21-01.03.2051	USD	500'000			500'000	247'137.10	0.01
3.500 FR QB9623 S. -QB9623- 3.5%/21-01.03.2051	USD	350'000			350'000	144'283.40	0.01
2.000 FR QC0085 S. -QC0085- 2%/21-01.02.2051	USD	652'253			652'253	411'805.30	0.02
2.500 FR QC0132 S. -QC0132- 2.5%/21-01.03.2051	USD	1'929'225		1'000'000	929'225	534'953.29	0.03
2.000 FR QC1333 S. -QC1333- 2%/21-01.05.2051	USD	500'000			500'000	283'137.26	0.02
1.500 FR QC1565 S. -QC1565- 1.5%/21-01.05.2051	USD	500'000			500'000	275'976.17	0.02
2.500 FR QC2583 S. -QC2583- 2.5%/21-01.05.2051	USD	350'000			350'000	193'952.28	0.01
2.000 FR QC4339 S. -QC4339- 2%/21-01.07.2051	USD	1'094'784			1'094'784	608'784.07	0.03
2.500 FR QC4514 S. -QC4514- 2.5%/21-01.07.2051	USD	650'000			650'000	427'764.36	0.02
2.000 FR QC4737 S. -QC4737- 2%/21-01.07.2051	USD	463'787			463'787	245'996.44	0.01
2.000 FR QC5883 S. -QC5883- 2%/21-01.08.2051	USD	1'034'544			1'034'544	465'470.62	0.03
2.000 FR QC9055 S. -QC9055- 2%/21-01.10.2051	USD	964'722			964'722	641'588.75	0.04
2.500 FR QD0505 S. -QD0505- 2.5%/21-01.11.2051	USD	1'235'000			1'235'000	798'399.78	0.04
3.000 FR QD0554 S. -QD0554- 3%/21-01.11.2051	USD	200'000			200'000	136'253.88	0.01
2.000 FR QD3875 S. -QD3875- 2%/21-01.01.2052	USD	1'157'666		600'000	557'666	369'936.30	0.02
2.500 FR QD4146 S. -QD4146- 2.5%/21-01.01.2052	USD	1'325'980			1'325'980	799'993.71	0.04
2.500 FR QD6920 S. -QD6920- 2.5%/22-01.02.2052	USD	1'202'000			1'202'000	777'135.22	0.04
2.000 FR QD7683 S. -QD7683- 2%/22-01.03.2052	USD		1'151'734		1'151'734	772'585.52	0.04
4.000 FR QE4385 S. -QE4385- 4%/22-01.06.2052	USD	1'084'000			1'084'000	779'359.59	0.04
5.500 FR QE8527 S. -QE8527- 5.5%/22-01.08.2052	USD	498'000			498'000	363'631.42	0.02
4.500 FR QF2175 S. -QF2175- 4.5%/22-01.10.2052	USD	1'039'000			1'039'000	793'390.20	0.04
5.000 FR QF3553 S. -QF3553- 5%/22-01.11.2052	USD		518'000		518'000	352'705.83	0.02
5.500 FR QG1933 S. -QG1933- 5.5%/23-01.05.2053	USD		992'000		992'000	854'953.18	0.05
5.000 FR QG7292 S. -QG7292- 5%/23-01.07.2053	USD		1'017'000		1'017'000	867'355.66	0.05
2.500 FR QK0157 S. -QK0157- 2.5%/20-01.01.2040	USD	400'000			400'000	20'869.97	0.00
2.500 FR QN2823 S. -QN2823- 2.5%/20-01.07.2035	USD	1'097'572			1'097'572	516'132.23	0.03
2.000 FR QN5463 S. -QN5463- 2%/21-01.03.2036	USD	875'000			875'000	505'527.01	0.03
2.000 FR QN6789 S. -QN6789- 2%/21-01.06.2036	USD	291'707			291'707	192'587.66	0.01
3.000 FR QN6851 S. -QN6851- 3%/21-01.07.2036	USD	155'186			155'186	59'610.02	0.00
2.000 FR QN7239 S. -QN7239- 2%/21-01.08.2036	USD	506'446			506'446	280'662.88	0.02
2.500 FR QN7403 S. -QN7403- 2.5%/21-01.08.2036	USD	500'485			500'485	251'064.73	0.01
1.500 FR QN7575 S. -QN7575- 1.5%/21-01.09.2036	USD	188'646			188'646	122'868.53	0.01
1.500 FR QN8238 S. -QN8238- 1.5%/21-01.11.2036	USD	144'346			144'346	82'218.85	0.00
1.500 FR QN8286 S. -QN8286- 1.5%/21-01.10.2036	USD	1'042'503			1'042'503	605'187.80	0.03
2.000 FR QU7002 S. -QU7002- 2%/21-01.05.2051	USD		1'554'341		1'554'341	791'207.75	0.04
1.500 FR QU9534 S. -QU9534- 1.5%/22-01.10.2036	USD	1'239'000			1'239'000	780'919.24	0.04
3.000 FR RA1103 S. -RA1103- 3%/19-01.07.2049	USD	645'134			645'134	159'600.59	0.01
2.000 FR RA3328 S. -RA3328- 2%/20-01.08.2050	USD	1'825'000			1'825'000	859'144.27	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 FR RA4268 S. -RA4268- 1.5%/20-01.12.2050	USD	500'000			500'000	261'334.98	0.01
2.500 FR RA4749 S. -RA4749- 2.5%/21-01.03.2051	USD	400'000			400'000	198'377.01	0.01
2.000 FR RA5117 S. -RA5117- 2%/21-01.05.2051	USD	770'000			770'000	428'767.66	0.02
2.500 FR RA5558 S. -RA5558- 2.5%/21-01.07.2051	USD	650'000			650'000	395'439.76	0.02
2.500 FR RA6019 S. -RA6019- 2.5%/21-01.10.2051	USD	510'000			510'000	314'030.19	0.02
2.000 FR RA6507 S. -RA6507- 2%/21-01.12.2051	USD	510'000			510'000	315'680.73	0.02
5.000 FR RA8076 S. -RA8076- 5%/22-01.11.2052	USD	100'000			100'000	78'579.16	0.00
2.000 FR RB5071 S. -RB5071- 2%/20-01.09.2040	USD	200'000			200'000	88'698.73	0.00
3.000 FR RB5127 S. -RB5127- 3%/21-01.09.2041	USD	2'527'962			2'527'962	1'405'777.95	0.08
2.500 FR RC1106 S. -RC1106- 2.5%/19-01.10.2034	USD	280'000			280'000	67'745.07	0.00
1.500 FR RC1586 S. -RC1586- 1.5%/20-01.10.2035	USD	108'492			108'492	51'167.76	0.00
1.500 FR RC1587 S. -RC1587- 1.5%/20-01.10.2035	USD	200'000			200'000	95'351.75	0.01
2.000 FR RC1599 S. -RC1599- 2%/20-01.10.2035	USD	489'000			489'000	226'955.81	0.01
1.500 FR RC1633 S. -RC1633- 1.5%/20-01.11.2035	USD	200'000			200'000	95'095.74	0.01
1.500 FR RD0016 S. -RD0016- 1.5%/21-01.12.2031	USD	158'892			158'892	83'076.02	0.00
2.000 FR RE6070 S. -RE6070- 2%/20-01.09.2050	USD	200'000			200'000	79'893.35	0.00
2.000 FR RE6123 S. -RE6123- 2%/22-01.03.2052	USD	1'277'000			1'277'000	795'902.12	0.04
2.000 FR RE6125 S. -RE6125- 2%/22-01.03.2052	USD	1'253'000			1'253'000	752'428.31	0.04
2.500 FR SB0097 S. -SB0097- 2.5%/19-01.10.2034	USD	213'000			213'000	73'129.55	0.00
2.500 FR SB0117 S. -SB0117- 2.5%/19-01.11.2034	USD	161'000			161'000	52'051.90	0.00
2.500 FR SB0301 S. -SB0301- 2.5%/20-01.04.2035	USD	500'000		500'000			
3.000 FR SB0361 S. -SB0361- 3%/20-01.07.2035	USD	227'000			227'000	73'074.32	0.00
2.000 FR SB0424 S. -SB0424- 2%/20-01.10.2035	USD	849'280			849'280	397'618.12	0.02
2.500 FR SB0574 S. -SB0574- 2.5%/21-01.10.2036	USD	262'049			262'049	154'487.96	0.01
2.000 FR SB0578 S. -SB0578- 2%/21-01.11.2036	USD	1'189'408		600'000	589'408	328'594.49	0.02
3.500 FR SB0598 S. -SB0598- 3.5%/22-01.08.2036	USD	81'828			81'828	45'802.54	0.00
3.000 FR SB8059 S. -SB8059- 3%/20-01.08.2035	USD	200'000			200'000	54'398.54	0.00
2.000 FR SB8174 S. -SB8174- 2%/22-01.08.2037	USD		560'000		560'000	389'458.61	0.02
2.000 FR SB8503 S. -SB8503- 2%/20-01.08.2035	USD	200'000			200'000	88'809.61	0.00
3.000 FR SC0052 S. -SC0052- 3%/20-01.02.2040	USD	400'000			400'000	115'819.73	0.01
2.000 FR SC0150 S. -SC0150- 2%/21-01.07.2041	USD	2'000'000			2'000'000	1'281'949.00	0.07
2.500 FR SC0213 S. -SC0213- 2.5%/21-01.09.2041	USD	568'916			568'916	357'154.55	0.02
1.500 FR SC0224 S. -SC0224- 1.5%/22-01.02.2042	USD	621'056			621'056	380'886.29	0.02
2.500 FR SD0576 S. -SD0576- 2.5%/21-01.04.2051	USD	400'000			400'000	242'183.25	0.01
3.500 FR SD0590 S. -SD0590- 3.5%/21-01.08.2049	USD	943'489			943'489	461'867.70	0.03
4.500 FR SD0615 S. -SD0615- 4.5%/21-01.01.2051	USD	400'000			400'000	139'816.29	0.01
4.000 FR SD0630 S. -SD0630- 4%/21-01.02.2050	USD	400'000			400'000	164'436.36	0.01
3.000 FR SD0637 S. -SD0637- 3%/21-01.06.2051	USD	400'000			400'000	218'249.00	0.01
3.500 FR SD0638 S. -SD0638- 3.5%/21-01.07.2048	USD	300'000			300'000	134'939.06	0.01
3.000 FR SD0651 S. -SD0651- 3%/21-01.09.2050	USD	400'000			400'000	184'821.13	0.01
3.000 FR SD0684 S. -SD0684- 3%/21-01.09.2051	USD	292'927			292'927	181'321.99	0.01
2.500 FR SD0742 S. -SD0742- 2.5%/21-01.11.2051	USD	1'476'708			1'476'708	925'493.00	0.05
2.500 FR SD0748 S. -SD0748- 2.5%/21-01.11.2051	USD	1'797'980		700'000	1'097'980	673'836.04	0.04
3.000 FR SD0818 S. -SD0818- 3%/21-01.12.2051	USD	871'519			871'519	542'215.00	0.03
2.000 FR SD0833 S. -SD0833- 2%/22-01.01.2052	USD	1'604'918		600'000	1'004'918	625'591.09	0.03
2.500 FR SD0901 S. -SD0901- 2.5%/22-01.01.2052	USD	1'000'000			1'000'000	656'287.66	0.04
2.000 FR SD0916 S. -SD0916- 2%/22-01.11.2051	USD	1'000'000			1'000'000	612'356.88	0.03
2.500 FR SD0942 S. -SD0942- 2.5%/22-01.03.2052	USD	500'000			500'000	325'196.95	0.02
3.500 FR SD0992 S. -SD0992- 3.5%/22-01.10.2049	USD	500'000			500'000	331'744.43	0.02
2.500 FR SD1544 S. -SD1544- 2.5%/22-01.06.2051	USD	1'700'000			1'700'000	1'137'574.97	0.06
5.000 FR SD1756 S. -SD1756- 5%/22-01.10.2052	USD	100'000			100'000	76'438.75	0.00
5.000 FR SD1944 S. -SD1944- 5%/22-01.12.2052	USD	1'000'000			1'000'000	783'218.18	0.04
5.500 FR SD2172 S. -SD2172- 5.5%/23-01.02.2053	USD		900'000		900'000	744'977.02	0.04
2.500 FR SD7535 S. -SD7535- 2.5%/21-01.02.2051	USD	400'000			400'000	215'845.32	0.01
2.500 FR SD7536 S. -SD7536- 2.5%/21-01.02.2051	USD	400'000			400'000	209'887.45	0.01
4.000 FR SD8058 S. -SD8058- 4%/20-01.04.2050	USD	200'000			200'000	35'591.56	0.00
1.500 FR SD8145 S. -SD8145- 1.5%/21-01.05.2051	USD	400'000			400'000	220'494.88	0.01
1.500 FR SD8149 S. -SD8149- 1.5%/21-01.05.2051	USD	670'000			670'000	375'516.80	0.02
2.000 FR SD8150 S. -SD8150- 2%/21-01.05.2051	USD	400'000			400'000	230'222.25	0.01
1.500 FR SD8159 S. -SD8159- 1.5%/21-01.08.2051	USD	177'948			177'948	102'051.09	0.01
3.000 FR SD8184 S. -SD8184- 3%/21-01.12.2051	USD	1'071'255			1'071'255	669'889.62	0.04
2.500 FR SD8200 S. -SD8200- 2.5%/22-01.03.2052	USD	1'000'000			1'000'000	642'878.25	0.04
6.000 FR SD8384 S. -SD8384- 6%/23-01.12.2053	USD		500'000		500'000	431'428.59	0.02
4.000 FR ZA4468 S. -ZA4468- 4%/18-01.05.2044	USD	600'000			600'000	41'790.58	0.00
4.000 FR ZA4555 S. -ZA4555- 4%/18-01.05.2045	USD	1'574'000			1'574'000	178'629.20	0.01
3.500 FR ZA5433 S. -ZA5433- 3.5%/18-01.06.2048	USD	220'000			220'000	38'833.50	0.00
3.500 FR ZA6494 S. -ZA6494- 3.5%/19-01.04.2049	USD	553'000			553'000	96'933.60	0.01
5.000 FR ZI2105 S. -ZI2105- 5%/18-01.06.2029	USD	837'000			837'000	25'274.80	0.00
4.500 FR ZI9409 S. -ZI9409- 4.5%/18-01.11.2039	USD	3'139'370			3'139'370	90'914.19	0.00
4.000 FR ZJ0298 S. -ZJ0298- 4%/18-01.08.2040	USD	6'827'473			6'827'473	351'849.77	0.02
3.000 FR ZK7585 S. -ZK7585- 3%/18-01.01.2029	USD	556'285			556'285	55'334.50	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 FR ZK7686 S. -ZK7686- 3%/18-01.09.2030	USD	502'000			502'000	70'854.89	0.00
3.000 FR ZK9058 S. -ZK9058- 3%/18-01.11.2032	USD	368'000			368'000	95'777.15	0.01
3.000 FR ZK9509 S. -ZK9509- 3%/18-01.06.2033	USD	99'515			99'515	11'744.12	0.00
3.000 FR ZL4201 S. -ZL4201- 3%/18-01.11.2042	USD	580'000			580'000	104'426.30	0.01
4.000 FR ZL8467 S. -ZL8467- 4%/18-01.09.2044	USD	1'060'000			1'060'000	123'687.75	0.01
3.000 FR ZL9404 S. -ZL9404- 3%/18-01.04.2045	USD	1'650'000			1'650'000	484'347.53	0.03
4.000 FR ZL9826 S. -ZL9826- 4%/18-01.07.2045	USD	690'367			690'367	35'076.77	0.00
4.000 FR ZL9981 S. -ZL9981- 4%/18-01.08.2045	USD	594'868			594'868	32'104.17	0.00
4.000 FR ZM0360 S. -ZM0360- 4%/18-01.10.2045	USD	612'122			612'122	77'356.39	0.00
4.000 FR ZM0724 S. -ZM0724- 4%/18-01.01.2046	USD	1'557'000			1'557'000	177'938.21	0.01
4.000 FR ZM0806 S. -ZM0806- 4%/18-01.02.2046	USD	1'845'081			1'845'081	316'818.98	0.02
4.000 FR ZM1015 S. -ZM1015- 4%/18-01.04.2046	USD	500'000			500'000	55'942.35	0.00
4.000 FR ZM2008 S. -ZM2008- 4%/18-01.11.2046	USD	1'289'852			1'289'852	295'475.50	0.02
4.000 FR ZM3442 S. -ZM3442- 4%/18-01.06.2047	USD	350'000			350'000	35'683.86	0.00
4.500 FR ZM4300 S. -ZM4300- 4.5%/18-01.09.2047	USD	200'000			200'000	52'315.98	0.00
3.500 FR ZM5185 S. -ZM5185- 3.5%/18-01.07.2047	USD	59'000			59'000	18'068.37	0.00
3.500 FR ZS7974 S. -ZS7974- 3.5%/18-01.09.2032	USD	120'000			120'000	13'416.72	0.00
3.500 FR ZS9418 S. -ZS9418- 3.5%/18-01.06.2045	USD	5'000'000			5'000'000	736'761.38	0.04
3.000 FR ZT0034 S. -ZT0034- 3%/18-01.04.2047	USD	440'000			440'000	158'392.44	0.01
4.000 FR ZT0200 S. -ZT0200- 4%/18-01.08.2046	USD	579'886			579'886	117'562.05	0.01
3.000 FR ZT0509 S. -ZT0509- 3%/18-01.08.2048	USD	242'000			242'000	69'257.38	0.00
4.000 FR ZT1896 S. -ZT1896- 4%/19-01.03.2034	USD	11'332			11'332	2'833.85	0.00
4.500 FR ZT2088 S. -ZT2088- 4.5%/19-01.06.2049	USD	200'000			200'000	22'249.59	0.00
1.600 FRANKLIN RESOURCES INC 1.6%/20-30.10.2030	USD	10'000			10'000	7'102.22	0.00
4.000 FREDDIE MAC S. -C91385- 4%/11-01.08.2031	USD	4'840'000			4'840'000	254'920.95	0.01
5.000 FREDDIE MAC S. -G02186- 5%/06-01.05.2036	USD	3'900'000			3'900'000	39'495.44	0.00
3.000 FREDDIE MAC S. -G18550- 3%/15-01.04.2030	USD	325'000			325'000	32'663.01	0.00
1.500 FREDDIE MAC S. -MA4294- 1.5%/21-01.03.2051	USD	1'436'000			1'436'000	792'662.10	0.04
3.000 FREDDIE MAC S. -O14426- 3%/12-01.01.2043	USD	300'000			300'000	50'088.39	0.00
3.000 FREDDIE MAC S. -QA6367- 3%/20-01.01.2050	USD	926'377			926'377	349'065.37	0.02
2.000 FREDDIE MAC S. -OC6925- 2%/21-01.09.2051	USD	1'000'000			1'000'000	618'477.27	0.03
2.500 FREDDIE MAC S. -OD2570- 2.5%/21-01.11.2051	USD	1'000'000			1'000'000	625'770.84	0.03
6.000 FREDDIE MAC S. -OF4950- 6%/22-01.12.2052	USD	1'000'000			1'000'000	792'195.98	0.04
6.000 FREDDIE MAC S. -OH3989- 6%/23-01.10.2053	USD		600'000		600'000	528'506.92	0.03
2.500 FREDDIE MAC S. -ON5627- 2.5%/21-01.03.2036	USD	195'119			195'119	122'984.89	0.01
2.000 FREDDIE MAC S. -OU7595- 2%/20-01.10.2050	USD	100'000			100'000	49'781.15	0.00
4.000 FREDDIE MAC S. -RA2358- 4%/20-01.03.2050	USD	200'000			200'000	38'263.34	0.00
4.500 FREDDIE MAC S. -RA2608- 4.5%/20-01.05.2050	USD	400'000			400'000	75'056.50	0.00
2.500 FREDDIE MAC S. -RA3054- 2.5%/20-01.07.2050	USD	500'000			500'000	279'121.55	0.02
2.500 FREDDIE MAC S. -RA3611- 2.5%/20-01.09.2050	USD	118'000			118'000	57'210.72	0.00
1.500 FREDDIE MAC S. -RA4244- 1.5%/20-01.12.2050	USD	278'189			278'189	147'385.42	0.01
2.000 FREDDIE MAC S. -RA5155- 2%/21-01.05.2051	USD	400'000			400'000	241'478.50	0.01
3.000 FREDDIE MAC S. -RA6427- 3%/21-01.12.2051	USD	2'000'000			2'000'000	1'297'228.50	0.07
2.000 FREDDIE MAC S. -RA6503- 2%/21-01.12.2051	USD		1'000'000		1'000'000	605'789.05	0.03
3.000 FREDDIE MAC S. -RA6605- 3%/22-01.01.2052	USD	2'000'000		1'000'000	1'000'000	647'674.83	0.04
1.500 FREDDIE MAC S. -RB5107- 1.5%/21-01.04.2041	USD	65'000			65'000	36'333.70	0.00
3.500 FREDDIE MAC S. -RE0006- 3.5%/19-01.01.2050	USD	1'800'000	2'300'000	2'100'000	2'000'000	964'723.85	0.05
2.000 FREDDIE MAC S. -RE0019- 2%/20-01.11.2050	USD		1'800'000		1'800'000	890'278.78	0.05
2.000 FREDDIE MAC S. -RE0029- 2%/21-01.09.2051	USD	1'100'000	4'000'000	4'000'000	1'100'000	677'293.33	0.04
2.000 FREDDIE MAC S. -SB8089- 2%/21-01.02.2036	USD	200'000			200'000	97'790.38	0.01
1.500 FREDDIE MAC S. -SB8110- 1.5%/21-01.07.2036	USD	92'000			92'000	51'836.97	0.00
1.500 FREDDIE MAC S. -SB8179- 1.5%/22-01.06.2037	USD		1'300'000	800'000	500'000	326'373.62	0.02
5.000 FREDDIE MAC S. -SD0291- 5%/20-01.03.2050	USD		4'993'000		4'993'000	755'479.73	0.04
4.000 FREDDIE MAC S. -SD7501- 4%/19-01.07.2049	USD	200'000			200'000	47'674.09	0.00
3.500 FREDDIE MAC S. -SD7504- 3.5%/19-01.08.2049	USD	26'927			26'927	5'005.71	0.00
2.500 FREDDIE MAC S. -SD7521- 2.5%/20-01.07.2050	USD	800'000			800'000	380'483.83	0.02
2.500 FREDDIE MAC S. -SD7530- 2.5%/20-01.11.2050	USD	309'000			309'000	150'454.48	0.01
2.500 FREDDIE MAC S. -SD7543- 2.5%/21-01.08.2051	USD	400'000			400'000	235'677.11	0.01
3.500 FREDDIE MAC S. -SD8001- 3.5%/19-01.07.2049	USD	100'000			100'000	9'219.08	0.00
1.500 FREDDIE MAC S. -SD8082- 1.5%/20-01.10.2050	USD	150'000			150'000	75'420.96	0.00
2.500 FREDDIE MAC S. -SD8083- 2.5%/20-01.08.2050	USD	400'000			400'000	148'279.52	0.01
2.500 FREDDIE MAC S. -SD8107- 2.5%/20-01.11.2050	USD	300'000			300'000	126'621.66	0.01
2.500 FREDDIE MAC S. -SD8114- 2.5%/20-01.12.2050	USD	200'000			200'000	88'272.05	0.00
2.000 FREDDIE MAC S. -SD8121- 2%/20-01.01.2051	USD	200'000			200'000	104'646.89	0.01
1.500 FREDDIE MAC S. -SD8139- 1.5%/21-01.04.2051	USD	400'000			400'000	218'574.16	0.01
2.000 FREDDIE MAC S. -SD8146- 2%/21-01.05.2051	USD	400'000			400'000	224'300.99	0.01
2.000 FREDDIE MAC S. -SD8166- 2%/21-01.09.2051	USD	400'000			400'000	238'160.86	0.01
2.500 FREDDIE MAC S. -SD8178- 2.5%/21-01.11.2051	USD	1'025'000			1'025'000	630'963.19	0.03
2.000 FREDDIE MAC S. -SD8182- 2%/21-01.12.2051	USD	1'015'000			1'015'000	621'140.36	0.03
2.000 FREDDIE MAC S. -SD8199- 2%/22-01.03.2052	USD	1'000'000			1'000'000	625'862.81	0.03
2.000 FREDDIE MAC S. -SE3005- 2%/24-01.09.2051	USD		1'000'000		1'000'000	697'535.10	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500 FREDDIE MAC S. -SE9066- 2.5%/23-01.01.2052	USD		3'950'000	1'950'000	2'000'000	1'369'389.69	0.07
4.500 FREDDIE MAC S. -U99191- 4.5%/19-01.09.2048	USD	3'750'000			3'750'000	1'085'066.71	0.06
5.000 FREDDIE MAC S. -ZA0904- 5%/18-01.08.2033	USD	3'390'416			3'390'416	33'736.60	0.00
5.000 FREDDIE MAC S. -Z19759- 5%/18-01.02.2040	USD	6'536'000			6'536'000	193'453.44	0.01
4.000 FREDDIE MAC S. -ZJ1068- 4%/18-01.01.2041	USD	797'808			797'808	80'315.88	0.00
3.000 FREDDIE MAC S. -ZK9085- 3%/18-01.12.2032	USD	1'685'748			1'685'748	271'368.18	0.01
3.000 FREDDIE MAC S. -ZL2348- 3%/18-01.11.2041	USD	620'000			620'000	52'304.12	0.00
3.500 FREDDIE MAC S. -ZM2236- 3.5%/18-01.12.2046	USD	207'000			207'000	46'975.16	0.00
4.000 FREDDIE MAC S. -ZM2326- 4%/18-01.12.2044	USD	340'000			340'000	55'681.92	0.00
3.000 FREDDIE MAC S. -ZM2406- 3%/18-01.01.2047	USD	469'818			469'818	134'200.99	0.01
3.000 FREDDIE MAC S. -ZM2474- 3%/18-01.01.2047	USD	700'000			700'000	197'639.93	0.01
3.000 FREDDIE MAC S. -ZM2509- 3%/18-01.01.2047	USD	800'000			800'000	282'954.66	0.02
5.000 FREDDIE MAC S. -ZS3637- 5%/18-01.10.2041	USD	845'292			845'292	35'514.29	0.00
3.500 FREDDIE MAC S. -ZS4548- 3.5%/18-01.01.2044	USD	800'000			800'000	65'957.37	0.00
4.500 FREDDIE MAC S. -ZS4550- 4.5%/18-01.01.2044	USD	1'301'795			1'301'795	98'586.00	0.01
4.000 FREDDIE MAC S. -ZS4553- 4%/18-01.02.2044	USD	200'000			200'000	14'048.48	0.00
4.000 FREDDIE MAC S. -ZS4586- 4%/18-01.10.2044	USD	500'000			500'000	36'440.14	0.00
4.000 FREDDIE MAC S. -ZS4600- 4%/18-01.01.2045	USD	1'874'817			1'874'817	144'249.21	0.01
3.500 FREDDIE MAC S. -ZS4626- 3.5%/18-01.08.2045	USD	652'000			652'000	63'174.08	0.00
4.000 FREDDIE MAC S. -ZS4639- 4%/18-01.11.2045	USD	152'000			152'000	14'982.21	0.00
3.500 FREDDIE MAC S. -ZS4655- 3.5%/18-01.03.2046	USD	2'632'844			2'632'844	275'051.58	0.02
4.000 FREDDIE MAC S. -ZS4660- 4%/18-01.04.2046	USD	449'000			449'000	49'399.54	0.00
3.000 FREDDIE MAC S. -ZS4662- 3%/18-01.05.2046	USD	320'810			320'810	45'552.44	0.00
3.000 FREDDIE MAC S. -ZS4677- 3%/18-01.09.2046	USD	528'472			528'472	81'312.95	0.00
3.500 FREDDIE MAC S. -ZS4678- 3.5%/18-01.09.2046	USD	867'591			867'591	104'929.23	0.01
3.000 FREDDIE MAC S. -ZS4697- 3%/18-01.01.2047	USD	500'000			500'000	92'644.39	0.01
3.500 FREDDIE MAC S. -ZS4698- 3.5%/18-01.01.2047	USD	600'000			600'000	89'311.97	0.00
3.500 FREDDIE MAC S. -ZS4730- 3.5%/18-01.08.2047	USD	200'000			200'000	21'493.19	0.00
4.000 FREDDIE MAC S. -ZS4744- 4%/18-01.11.2047	USD	600'000			600'000	70'657.30	0.00
3.000 FREDDIE MAC S. -ZS7254- 3%/18-01.11.2030	USD	350'346			350'346	51'407.72	0.00
2.500 FREDDIE MAC S. -ZS8624- 2.5%/18-01.10.2031	USD	418'000			418'000	69'300.79	0.00
3.000 FREDDIE MAC S. -ZS8679- 3%/18-01.12.2032	USD	359'000			359'000	57'330.94	0.00
3.500 FREDDIE MAC S. -ZS9506- 3.5%/18-01.10.2045	USD	1'311'194			1'311'194	237'330.56	0.01
4.500 FREDDIE MAC S. -ZS9856- 4.5%/18-01.10.2042	USD	497'000			497'000	87'259.81	0.00
3.500 FREDDIE MAC S. -ZT0013- 3.5%/18-01.03.2047	USD	88'000			88'000	16'969.03	0.00
3.500 FREDDIE MAC S. -ZT0536- 3.5%/18-01.03.2048	USD	2'740'761			2'740'761	641'600.60	0.04
3.500 FREDDIE MAC S. -ZT0538- 3.5%/18-01.03.2048	USD	400'000			400'000	85'866.12	0.00
4.000 FREDDIE MAC S. -ZT0541- 4%/18-01.06.2048	USD	200'000			200'000	39'591.54	0.00
5.450 FREEPORT MCMORAN 5.45%/13-15.03.2043	USD		100'000		100'000	82'030.66	0.00
3.500 G2 4799 S. -4799- 3.5%/10-20.09.2040	USD	238'000			238'000	32'390.97	0.00
3.500 G2 5062 S. -5062- 3.5%/11-20.05.2041	USD	1'401'875			1'401'875	100'385.20	0.01
4.500 G2 783368 S. -783368- 4.5%/11-20.07.2041	USD	600'000			600'000	27'193.81	0.00
3.000 G2 784115 S. -784115- 3%/16-20.02.2046	USD	200'000			200'000	24'969.68	0.00
2.500 G2 784831 S. -784831- 2.5%/19-20.09.2048	USD	788'692			788'692	237'353.57	0.01
3.500 G2 784985 S. -784985- 3.5%/20-20.09.2048	USD	200'000			200'000	37'032.42	0.00
3.500 G2 785087 S. -785087- 3.5%/20-20.02.2048	USD	439'039			439'039	113'965.15	0.01
3.500 G2 785106 S. -785106- 3.5%/20-20.08.2050	USD	100'000			100'000	38'020.86	0.00
2.500 G2 785152 S. -785152- 2.5%/20-20.10.2050	USD	100'000			100'000	50'238.98	0.00
2.500 G2 785153 S. -785153- 2.5%/20-20.10.2050	USD	100'000			100'000	46'223.89	0.00
2.500 G2 785155 S. -785155- 2.5%/20-20.10.2050	USD	100'000			100'000	49'662.06	0.00
3.000 G2 785560 S. -785560- 3%/21-20.07.2051	USD	200'000			200'000	122'324.61	0.01
3.000 G2 785561 S. -785561- 3%/21-20.07.2051	USD	400'000			400'000	231'040.32	0.01
3.000 G2 785562 S. -785562- 3%/21-20.07.2051	USD	400'000			400'000	242'218.13	0.01
3.500 G2 786222 S. -786222- 3.5%/22-20.04.2052	USD		1'250'000		1'250'000	910'405.12	0.05
2.000 G2 786246 S. -786246- 2%/22-20.08.2051	USD	1'500'000	1'200'000	1'700'000	1'000'000	608'627.89	0.03
4.500 G2 786381 S. -786381- 4.5%/22-20.10.2052	USD	517'000			517'000	409'032.36	0.02
3.000 G2 786575 S. -786575- 3%/23-20.10.2050	USD		1'200'000		1'200'000	874'240.78	0.05
3.500 G2 AL5850 S. -AL5850- 3.5%/15-20.02.2045	USD	400'000			400'000	59'165.56	0.00
5.500 G2 BN1510 S. -BN1510- 5.5%/19-20.05.2049	USD		678'000		678'000	222'911.92	0.01
2.000 G2 BQ2092 S. -BQ2092- 2%/21-20.04.2036	USD	72'196			72'196	40'333.03	0.00
2.000 G2 BQ2123 S. -BQ2123- 2%/21-20.11.2051	USD	2'000'000			2'000'000	1'189'841.74	0.06
3.000 G2 BU9003 S. -BU9003- 3%/21-20.07.2043	USD	400'000			400'000	178'679.85	0.01
3.000 G2 BW2785 S. -BW2785- 3%/20-20.07.2050	USD	100'000			100'000	48'845.58	0.00
2.500 G2 BW4651 S. -BW4651- 2.5%/20-20.08.2050	USD		2'000'000		2'000'000	749'362.67	0.04
2.000 G2 BW5878 S. -BW5878- 2%/20-20.10.2050	USD	200'000			200'000	105'644.99	0.01
2.000 G2 BY8646 S. -BY8646- 2%/20-20.10.2050	USD	200'000			200'000	116'052.90	0.01
3.000 G2 BY8668 S. -BY8668- 3%/20-20.10.2050	USD	150'000			150'000	63'029.83	0.00
2.000 G2 BY8862 S. -BY8862- 2%/20-20.11.2050	USD	200'000			200'000	119'145.25	0.01
2.000 G2 BY8926 S. -BY8926- 2%/20-20.11.2050	USD	200'000			200'000	107'622.89	0.01
5.500 G2 CB2952 S. -CB2952- 5.5%/21-20.08.2049	USD		3'125'530		3'125'530	600'752.72	0.03
2.000 G2 CF5114 S. -CF5114- 2%/21-20.07.2036	USD	750'000		450'000	300'000	185'464.36	0.01

## 1134 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500 G2 CF7480 S. -CF7480- 2.5%/21-20.07.2051	USD	400'000			400'000	232'840.56	0.01
2.500 G2 CG6792 S. -CG6792- 2.5%/21-20.11.2051	USD		600'000		600'000	374'980.38	0.02
3.500 G2 CI1502 S. -CI1502- 3.5%/22-20.01.2052	USD		375'907		375'907	232'232.16	0.01
2.500 G2 CI6843 S. -CI6843- 2.5%/21-20.11.2051	USD	1'474'000		800'000	674'000	434'376.09	0.02
2.500 G2 CJ2896 S. -CJ2896- 2.5%/21-20.11.2051	USD		1'479'751		1'479'751	1'011'391.56	0.06
3.500 G2 CJ9737 S. -CJ9737- 3.5%/22-20.02.2052	USD		900'000		900'000	680'314.01	0.04
2.500 G2 CK2337 S. -CK2337- 2.5%/21-20.12.2051	USD	1'890'616			1'890'616	1'296'292.71	0.07
4.500 G2 CO4003 S. -CO4003- 4.5%/22-20.07.2052	USD	1'200'000		800'000	400'000	324'860.71	0.02
4.000 G2 CO7694 S. -CO7694- 4%/22-20.08.2052	USD	1'004'122			1'004'122	650'362.05	0.04
5.000 G2 CO2527 S. -CO2527- 5%/22-20.11.2052	USD		1'050'000		1'050'000	873'134.19	0.05
4.500 G2 CO2528 S. -CO2528- 4.5%/22-20.11.2052	USD		525'000		525'000	433'638.04	0.02
5.000 G2 CT1166 S. -CT1166- 5%/23-20.03.2053	USD		1'100'000		1'100'000	919'273.14	0.05
6.500 G2 CU4415 S. -CU4415- 6.5%/23-20.05.2053	USD		500'000		500'000	448'612.20	0.02
5.500 G2 CV9968 S. -CV9968- 5.5%/23-20.06.2053	USD		1'000'000		1'000'000	868'609.40	0.05
1.500 G2 MA1444 S. -MA1444- 1.5%/13-20.10.2043	USD	86'729			86'729	21'222.92	0.00
2.500 G2 MA4650 S. -MA4650- 2.5%/17-20.08.2047	USD	237'124			237'124	58'717.62	0.00
2.000 G2 MA6708 S. -MA6708- 2%/20-20.06.2050	USD	175'000			175'000	66'241.57	0.00
2.500 G2 MA6793 S. -MA6793- 2.5%/20-20.08.2035	USD	1'200'000		800'000	400'000	124'834.60	0.01
2.500 G2 MA6840 S. -MA6840- 2.5%/20-20.09.2035	USD	480'000		480'000			
4.000 G2 MA7315 S. -MA7315- 4%/21-20.04.2051	USD	3'000'000		1'000'000	2'000'000	819'087.32	0.04
4.000 G2 MA7370 S. -MA7370- 4%/21-20.05.2051	USD	1'000'000			1'000'000	435'082.13	0.02
2.000 G2 MA7523 S. -MA7523- 2%/21-20.08.2051	USD		935'000		935'000	554'736.35	0.03
1.500 G2 MA7587 S. -MA7587- 1.5%/21-20.09.2051	USD	26'578			26'578	15'130.32	0.00
4.000 G2 MA7592 S. -MA7592- 4%/21-20.09.2051	USD	159'814			159'814	91'362.54	0.00
1.500 G2 MA7703 S. -MA7703- 1.5%/21-20.11.2051	USD	371'324			371'324	213'871.12	0.01
3.000 G2 MA8140 S. -MA8140- 3%/22-20.07.2052	USD	1'166'000			1'166'000	773'277.61	0.04
5.500 G2 MA8246 S. -MA8246- 5.5%/22-20.07.2035	USD		856'160	856'160			
2.500 G2 MA8423 S. -MA8423- 2.5%/22-20.11.2052	USD	500'000			500'000	334'526.13	0.02
2.000 G2 MA8475 S. -MA8475- 2%/22-20.12.2052	USD	1'209'000			1'209'000	805'233.38	0.04
4.500 G2 MA8480 S. -MA8480- 4.5%/22-20.12.2052	USD	500'000			500'000	384'835.62	0.02
5.200 GATX 5.2%/14-15.03.2044	USD	60'000			60'000	48'221.46	0.00
3.500 GATX CORP 3.5%/22-01.06.2032	USD		100'000		100'000	76'141.65	0.00
4.700 GATX CORP 4.7%/19-01.04.2029	USD		100'000		100'000	86'085.56	0.00
5.650 GE HEALTHCARE TECH INC 5.65%/23-15.11.2027	USD		100'000		100'000	89'404.31	0.00
5.905 GE HEALTHCARE TECH INC 5.905%/23-22.11.2032	USD		100'000		100'000	91'418.58	0.00
6.377 GE HEALTHCARE TECH INC 6.377%/23-22.11.2052	USD		100'000		100'000	97'586.21	0.01
6.875 GECC S. -A- 6.875%/09-10.01.2039	USD	200'000		100'000	100'000	104'069.35	0.01
0.875 GENERAL ELECTRIC CO 0.875%/17-17.05.2025	EUR		100'000		100'000	91'943.42	0.01
3.000 GENERAL MILLS INC 3%/21-01.02.2051	USD	100'000			100'000	56'757.64	0.00
3.907 GENERAL MILLS INC 3.907%/23-13.04.2029	EUR		100'000		100'000	96'350.58	0.01
4.000 GENERAL MILLS INC 4%/18-17.04.2025	USD	30'000			30'000	25'997.55	0.00
5.241 GENERAL MILLS INC 5.241%/22-18.11.2025	USD	200'000		100'000	100'000	87'948.82	0.00
5.150 GENERAL MOTORS CO 5.15%/17-01.04.2038	USD	200'000			200'000	163'032.93	0.01
5.200 GENERAL MOTORS CO 5.2%/14-01.04.2045	USD	100'000		100'000			
5.400 GENERAL MOTORS CO 5.4%/17-01.04.2048	USD	50'000			50'000	39'489.96	0.00
5.950 GENERAL MOTORS CO 5.95%/18-01.04.2049	USD	50'000			50'000	42'309.98	0.00
6.125 GENERAL MOTORS CO 6.125%/20-01.10.2025	USD		80'000		80'000	71'026.47	0.00
6.250 GENERAL MOTORS CO 6.25%/14-02.10.2043	USD	100'000			100'000	88'378.64	0.00
6.750 GENERAL MOTORS CO 6.75%/16-01.04.2046	USD	200'000		100'000	100'000	93'070.98	0.01
2.700 GENERAL MOTORS FINL CO 2.7%/21-10.06.2031	USD	100'000			100'000	72'453.75	0.00
3.600 GENERAL MOTORS FINL CO 3.6%/20-21.06.2030	USD	100'000			100'000	78'971.09	0.00
3.800 GENERAL MOTORS FINL CO 3.8%/22-07.04.2025	USD		100'000		100'000	86'316.49	0.00
3.850 GENERAL MOTORS FINL CO 3.85%/18-05.01.2028	USD	100'000			100'000	83'581.64	0.00
4.300 GENERAL MOTORS FINL CO 4.3%/22-06.04.2029	USD	50'000			50'000	41'756.52	0.00
4.350 GENERAL MOTORS FINL CO 4.35%/17-17.01.2027	USD	100'000			100'000	85'700.73	0.00
5.250 GENERAL MOTORS FINL CO 5.25%/16-01.03.2026	USD	100'000			100'000	87'775.85	0.00
5.400 GENERAL MOTORS FINL CO 5.4%/23-06.04.2026	USD		100'000		100'000	88'099.06	0.00
5.650 GENERAL MOTORS FINL CO 5.65%/19-17.01.2029	USD	100'000			100'000	88'737.73	0.00
5.800 GENERAL MOTORS FINL CO 5.8%/23-07.01.2029	USD		100'000		100'000	89'218.44	0.00
6.050 GENERAL MOTORS FINL CO 6.05%/22-10.10.2025	USD	200'000			200'000	177'491.65	0.01
6.100 GENERAL MOTORS FINL CO 6.1%/23-07.01.2034	USD		100'000		100'000	88'947.93	0.00
1.875 GENUINE PARTS CO 1.875%/20-01.11.2030	USD	10'000		90'000	100'000	70'666.76	0.00
6.875 GENUINE PARTS CO 6.875%/23-01.11.2033	USD		200'000	100'000	100'000	96'182.16	0.01
4.750 GEORGIA POWER CO S. -2010C- 4.75%/10-01.09.2040	USD	100'000			100'000	79'940.46	0.00
3.250 GEORGIA POWER CO S. -2017B- 3.25%/17-30.03.2027	USD	100'000			100'000	83'398.37	0.00
2.650 GEORGIA POWER CO S. -2019B- 2.65%/19-15.09.2029	USD	100'000			100'000	77'899.52	0.00
2.100 GEORGIA POWER CO S. -2020A- 2.1%/20-30.07.2023	USD	30'000		30'000			
3.700 GEORGIA POWER CO S. -2020B- 3.7%/20-30.01.2050	USD	50'000			50'000	33'334.99	0.00
3.250 GEORGIA POWER CO S. -2021A- 3.25%/21-15.03.2051	USD	100'000			100'000	60'357.94	0.00
4.700 GEORGIA POWER CO S. -2022B- 4.7%/22-15.05.2032	USD		100'000		100'000	85'112.06	0.00
5.125 GEORGIA POWER CO S. -2022B- 5.125%/22-15.05.2052	USD		50'000		50'000	41'788.09	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.650	GEORGIA POWER CO S. -2023A- 4.65%/23-16.05.2028	USD		50'000	50'000	43'370.64	0.00
3.500	GILEAD SCIENCES 3.5%/14-01.02.2025	USD	240'000	400'000	200'000	173'110.23	0.01
3.650	GILEAD SCIENCES 3.65%/15-01.03.2026	USD	220'000		220'000	188'147.36	0.01
4.500	GILEAD SCIENCES 4.5%/14-01.02.2045	USD	10'000		10'000	7'742.78	0.00
4.750	GILEAD SCIENCES 4.75%/15-01.03.2046	USD	100'000		100'000	79'856.89	0.00
4.800	GILEAD SCIENCES 4.8%/14-01.04.2044	USD	40'000		40'000	32'342.56	0.00
0.750	GILEAD SCIENCES INC 0.75%/20-29.09.2023	USD	7'000	7'000			
1.200	GILEAD SCIENCES INC 1.2%/20-01.10.2027	USD	10'000		10'000	7'745.96	0.00
1.650	GILEAD SCIENCES INC 1.65%/20-01.10.2030	USD	100'000		100'000	71'833.06	0.00
2.600	GILEAD SCIENCES INC 2.6%/20-01.10.2040	USD	100'000		100'000	61'374.74	0.00
2.800	GILEAD SCIENCES INC 2.8%/20-01.10.2050	USD	60'000		60'000	34'010.08	0.00
4.150	GILEAD SCIENCES INC 4.15%/16-01.03.2047	USD	10'000		10'000	7'265.94	0.00
6.375	GLAXOSMITHKLINE 6.375%/08-15.05.2038	USD	116'000		116'000	114'525.65	0.01
3.875	GLAXOSMITHKLINE CAP INC 3.875%/18-15.05.2028	USD	200'000		200'000	170'283.28	0.01
7.950	GLOBAL ATLANTIC FIN CO -144A- 7.95%/23-15.06.2033	USD		200'000	100'000	96'375.87	0.01
1.500	GLOBAL PAYMENTS INC 1.5%/21-15.11.2024	USD	200'000	200'000			
2.150	GLOBAL PAYMENTS INC 2.15%/21-15.01.2027	USD	100'000		100'000	80'813.54	0.00
2.900	GLOBAL PAYMENTS INC 2.9%/21-15.11.2031	USD	100'000		100'000	73'477.00	0.00
4.875	GLOBAL PAYMENTS INC 4.875%/23-17.03.2031	EUR		100'000	100'000	98'148.70	0.01
5.400	GLOBAL PAYMENTS INC 5.4%/22-15.08.2032	USD	100'000		100'000	86'873.52	0.00
3.000	GN AV9692 S. -AV9692- 3%/17-15.12.2046	USD	1'030'435		1'030'435	672'935.22	0.04
4.000	GN BG9698 S. -BG9698- 4%/18-15.06.2048	USD	1'235'408	700'000	535'408	318'538.97	0.02
3.000	GN BS5008 S. -BS5008- 3%/20-15.02.2050	USD	100'000		100'000	20'922.64	0.00
2.500	GNMA I & II - SINGLE ISSUER S. -C11523- 2.5%/22-20.05.2052	USD	512'598		512'598	355'721.31	0.02
2.500	GNMA I & II - SINGLE ISSUER S. -MA6906- 2.5%/20-20.10.2035	USD	500'000		500'000	179'774.31	0.01
3.000	GNMA I & II - SINGLE ISSUER S. -MA7368- 3%/21-20.05.2051	USD	400'000		400'000	197'289.40	0.01
4.000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -784113- 4%/16-20.02.2046	USD	1'183'353		1'183'353	102'492.37	0.01
4.000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -784125- 4%/16-20.11.2045	USD	887'300		887'300	75'078.10	0.00
3.000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -784934- 3%/20-20.08.2048	USD	360'886		360'886	69'263.22	0.00
2.500	GNMA PLATINUM POOLS USING GNMA I COLLATERAL S. -MA8343- 2.5%/22-20.10.2052	USD	1'141'000	600'000	541'000	357'278.46	0.02
6.345	GOLDMAN SACHS CAPITAL 6.345%/04-15.02.2034	USD	35'000		35'000	31'605.71	0.00
4.250	GOLDMAN SACHS GROUP (subordinated) 4.25%/15-21.10.2025	USD	40'000		40'000	34'589.68	0.00
6.750	GOLDMAN SACHS GROUP (subordinated) 6.75%/07-01.10.2037	USD	84'000	126'000	210'000	201'098.66	0.01
1.625	GOLDMAN SACHS GROUP 1.625%/16-27.07.2026	EUR	200'000		200'000	182'068.70	0.01
3.000	GOLDMAN SACHS GROUP 3%/16-12.02.2031	EUR	30'000		30'000	27'673.36	0.00
3.500	GOLDMAN SACHS GROUP 3.5%/15-23.01.2025	USD	200'000	200'000			
3.500	GOLDMAN SACHS GROUP 3.5%/16-16.11.2026	USD	210'000		210'000	177'371.24	0.01
3.850	GOLDMAN SACHS GROUP 3.85%/17-26.01.2027	USD	20'000		20'000	17'016.29	0.00
4.000	GOLDMAN SACHS GROUP 4%/14-03.03.2024	USD	20'000		20'000	17'611.24	0.00
4.750	GOLDMAN SACHS GROUP 4.75%/15-21.10.2045	USD	50'000		50'000	40'181.34	0.00
5.150	GOLDMAN SACHS GROUP 5.15%/15-22.05.2045	USD	100'000		100'000	84'150.40	0.00
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.272%/17-29.09.2025	USD	20'000		20'000	17'367.15	0.00
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.307%/17-31.10.2025	CAD		100'000	100'000		
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.691%/17-05.06.2028	USD	30'000		30'000	25'198.25	0.00
-	GOLDMAN SACHS GROUP FIX-TO-FRN 4.017%/17-31.10.2038	USD	205'000		205'000	154'596.17	0.01
5.950	GOLDMAN SACHS GROUP INC (subordinated) 5.95%/06-15.01.2027	USD	5'000		5'000	4'493.30	0.00
0.125	GOLDMAN SACHS GROUP INC 0.125%/19-19.08.2024	EUR	200'000	200'000			
0.250	GOLDMAN SACHS GROUP INC 0.25%/21-26.01.2028	EUR	100'000	100'000	200'000	168'034.39	0.01
0.875	GOLDMAN SACHS GROUP INC 0.875%/20-21.01.2030	EUR	25'000		25'000	20'319.16	0.00
0.875	GOLDMAN SACHS GROUP INC 0.875%/21-09.05.2029	EUR	100'000		100'000	82'240.03	0.00
1.250	GOLDMAN SACHS GROUP INC 1.25%/22-07.02.2029	EUR	100'000		100'000	84'896.72	0.00
1.375	GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	EUR	10'000	10'000			
1.500	GOLDMAN SACHS GROUP INC 1.5%/21-07.12.2027	GBP	20'000		20'000	19'540.74	0.00
2.600	GOLDMAN SACHS GROUP INC 2.6%/20-07.02.2030	USD	40'000		40'000	30'557.81	0.00
3.125	GOLDMAN SACHS GROUP INC 3.125%/18-25.07.2029	GBP	20'000		20'000	20'151.36	0.00
3.375	GOLDMAN SACHS GROUP INC 3.375%/20-27.03.2025	EUR	10'000		10'000	9'486.31	0.00
3.500	GOLDMAN SACHS GROUP INC 3.5%/20-01.04.2025	USD	100'000		100'000	86'236.81	0.00
3.750	GOLDMAN SACHS GROUP INC 3.75%/16-25.02.2026	USD	100'000		100'000	85'855.97	0.00
3.800	GOLDMAN SACHS GROUP INC 3.8%/20-15.03.2030	USD	100'000		100'000	81'873.87	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-01.05.2029	USD	240'000		240'000	202'639.23	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-23.04.2029	USD	20'000		20'000	16'636.38	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-23.04.2039	USD	20'000		20'000	15'597.10	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/20-09.12.2026	USD	30'000		30'000	24'477.19	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-09.03.2027	USD	100'000		100'000	81'394.07	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-10.09.2024	USD	100'000	100'000			
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-10.09.2027	USD	100'000		100'000	80'039.95	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-12.02.2026	USD	40'000		40'000	33'615.27	0.00

1136 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2032	USD	200'000		200'000	143'308.58	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2042	USD	100'000		100'000	62'411.77	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2027	USD	100'000		100'000	80'635.01	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2032	USD	100'000		100'000	72'618.26	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-22.04.2032	USD	100'000		100'000	73'187.84	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-28.02.2029	CAD	200'000		200'000	116'470.91	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.04.2024	EUR	100'000	100'000			
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.11.2027	CAD	200'000	100'000	100'000	60'950.95	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-15.03.2028	USD	200'000		200'000	167'931.73	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-23.08.2028	USD	200'000		200'000	171'807.75	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD	100'000		100'000	81'581.32	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2033	USD	150'000		150'000	111'937.44	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2043	USD	200'000		200'000	134'011.09	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-10.08.2026	USD		90'000	90'000	79'682.80	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-24.10.2029	USD		200'000	200'000	184'589.06	0.01
-	GOLDMAN SACHS GROUP INC S. -F- FIX-TO-FRN FRN/22-29.10.2029	GBP	50'000		50'000	51'733.95	0.00
-	GOLDMAN SACHS GROUP INC S. -S- FIX-TO-FRN FRN/21-27.01.2032	USD	30'000		30'000	21'179.33	0.00
-	GOLDMAN SACHS GROUP INC STEP-UP/18-31.05.2024	USD	40'000		40'000	35'082.99	0.00
3.850	GOLDMAN SACHS GROUP S. D T. 593 3.85%/14-08.07.2024	USD	20'000		20'000	17'496.41	0.00
6.250	GOLDMAN SACHS S. -D- 6.25%/11-01.02.2041	USD	125'000		125'000	118'798.14	0.01
4.800	GOLDMAN SACHS T. 594 4.8%/14-08.07.2044	USD	100'000		100'000	80'191.21	0.00
5.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -4637- 5%/10-20.02.2040	USD	230'202		230'202	8'339.73	0.00
4.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -4696- 4.5%/10-20.05.2040	USD	500'000		500'000	18'215.56	0.00
4.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5017- 4.5%/11-20.04.2041	USD	917'003		917'003	32'589.76	0.00
5.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5141- 5%/11-20.08.2041	USD	504'876		504'876	20'768.32	0.00
4.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5174- 4%/11-20.09.2041	USD	951'000		951'000	48'077.94	0.00
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5258- 3.5%/11-20.12.2041	USD	2'250'000		2'250'000	167'142.86	0.01
4.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -5260- 4.5%/11-20.12.2041	USD	2'415'588		2'415'588	137'078.66	0.01
2.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -CI3798- 2.5%/21-20.11.2051	USD	791'826		791'826	485'267.55	0.03
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0220- 3.5%/12-20.07.2042	USD	50'000		50'000	3'922.60	0.00
3.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0391- 3%/12-20.09.2042	USD	200'000		200'000	21'142.96	0.00
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0462- 3.5%/12-20.10.2042	USD	853'000		853'000	75'473.33	0.00
2.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0532- 2.5%/12-20.11.2042	USD	5'190'009		5'190'009	703'967.92	0.04
3.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0533- 3%/12-20.11.2042	USD	2'345'000		2'345'000	250'147.16	0.01
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA0934- 3.5%/13-20.04.2043	USD	603'157		603'157	55'496.61	0.00
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1012- 3.5%/13-20.05.2043	USD	974'000		974'000	100'224.71	0.01
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1090- 3.5%/13-20.06.2043	USD	146'400		146'400	15'243.54	0.00
3.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1223- 3%/13-20.08.2043	USD	240'000		240'000	28'971.04	0.00
4.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1225- 4%/13-20.08.2043	USD	2'471'174		2'471'174	149'617.13	0.01
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1285- 3.5%/13-20.09.2043	USD	750'000		750'000	74'020.98	0.00
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1600- 3.5%/14-20.01.2044	USD	241'000		241'000	18'962.26	0.00
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1677- 3.5%/14-20.02.2044	USD	1'926'044		1'926'044	164'609.80	0.01
4.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1678- 4%/14-20.02.2044	USD	6'156'868		6'156'868	367'442.62	0.02
4.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1679- 4.5%/14-20.02.2044	USD	782'654		782'654	55'409.66	0.00
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA1995- 3.5%/14-20.06.2044	USD	11'814'027	6'000'000	5'814'027	412'650.19	0.02
3.500	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA2371- 3.5%/14-20.11.2044	USD	805'000		805'000	60'510.56	0.00
4.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA2372- 4%/14-20.11.2044	USD	2'052'997		2'052'997	138'116.87	0.01
4.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA2522- 4%/15-20.01.2045	USD	2'221'348		2'221'348	177'784.64	0.01
3.000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. -MA2600- 3%/15-20.02.2045	USD	124'000		124'000	10'969.47	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA2826- 3.5%/15-20.05.2045	USD	780'000			780'000	63'279.43	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA2891- 3%/15-20.06.2045	USD	625'000			625'000	62'438.10	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3033- 3%/15-20.08.2045	USD	2'045'877			2'045'877	265'088.92	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3035- 4%/15-20.08.2045	USD	1'319'354			1'319'354	95'063.84	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3106- 4%/15-20.09.2045	USD	900'000			900'000	65'774.26	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3174- 4%/15-20.10.2045	USD	942'644			942'644	72'779.48	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3175- 4.5%/15-20.10.2045	USD	1'852'000			1'852'000	145'736.20	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3244- 3.5%/15-20.11.2045	USD	3'550'188			3'550'188	358'461.95	0.02
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3312- 4.5%/15-20.12.2045	USD	763'409			763'409	61'803.71	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3376- 3.5%/16-20.01.2046	USD	104'000			104'000	10'429.96	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3377- 4%/16-20.01.2046	USD	829'323			829'323	71'943.14	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3455- 4%/16-20.02.2046	USD	277'513			277'513	23'961.65	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3520- 3%/16-20.03.2046	USD	1'428'303			1'428'303	154'593.56	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3598- 4%/16-20.04.2046	USD	1'182'550			1'182'550	110'261.63	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3662- 3%/16-20.05.2046	USD	2'396'596			2'396'596	272'352.79	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3663- 3.5%/16-20.05.2046	USD	1'934'136			1'934'136	209'140.26	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3664- 4%/16-20.05.2046	USD	1'800'011			1'800'011	171'689.61	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3736- 3.5%/16-20.06.2046	USD	2'234'743			2'234'743	247'236.71	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3873- 3%/16-20.08.2046	USD	1'135'000			1'135'000	141'059.24	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA3936- 3%/16-20.09.2046	USD	4'657'225			4'657'225	602'506.73	0.03
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4125- 2.5%/16-20.12.2046	USD	587'842			587'842	102'210.64	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4126- 3%/16-20.12.2046	USD	100'000			100'000	14'041.11	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4127- 3.5%/16-20.12.2046	USD	189'461			189'461	26'771.93	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4195- 3%/17-20.01.2047	USD	1'329'559			1'329'559	188'512.23	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4263- 4%/17-20.02.2047	USD	889'814			889'814	84'641.18	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4320- 3%/17-20.03.2047	USD	1'664'135			1'664'135	245'231.39	0.01
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4323- 4.5%/17-20.03.2047	USD	412'221			412'221	33'508.88	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4382- 3.5%/17-20.04.2047	USD	836'000			836'000	98'693.11	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4587- 4%/17-20.07.2047	USD	500'000			500'000	49'939.25	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4588- 4.5%/17-20.07.2047	USD	567'127			567'127	51'401.78	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4651- 3%/17-20.08.2047	USD	2'107'000			2'107'000	291'100.90	0.02
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4654- 4.5%/17-20.08.2047	USD	2'000'000			2'000'000	181'237.45	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4718- 3%/17-20.09.2047	USD	200'000			200'000	29'815.89	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4719- 3.5%/17-20.09.2047	USD	600'000			600'000	71'880.77	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4720- 4%/17-20.09.2047	USD	400'000			400'000	43'461.97	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4778- 3.5%/17-20.10.2047	USD	200'000			200'000	24'693.45	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4961- 3%/18-20.01.2048	USD	270'000			270'000	38'583.42	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA4962- 3.5%/18-20.01.2048	USD	1'424'478			1'424'478	171'604.10	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5137- 4%/18-20.04.2048	USD	400'000			400'000	33'145.96	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5712- 5%/19-20.01.2049	USD	556'795			556'795	34'228.99	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5931- 4%/19-20.05.2049	USD	400'000			400'000	34'115.00	0.00
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5933- 5%/19-20.05.2049	USD		6'445'000		6'445'000	610'673.37	0.03
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5984- 3%/19-20.06.2049	USD	500'000			500'000	70'666.76	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5985- 3.5%/19-20.06.2049	USD	1'176'414			1'176'414	123'833.95	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA5986- 4%/19-20.06.2049	USD	211'900			211'900	18'940.15	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6038- 3%/19-20.07.2049	USD	1'591'417			1'591'417	207'415.65	0.01
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6040- 4%/19-20.07.2049	USD	250'000			250'000	24'620.91	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6041- 4.5%/19-20.07.2049	USD	200'000			200'000	22'394.18	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6152- 2.5%/19-20.09.2049	USD	500'000			500'000	83'910.54	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6154- 3.5%/19-20.09.2049	USD	450'000			450'000	53'290.05	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6219- 3.5%/19-20.10.2049	USD	225'000			225'000	27'664.22	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6283- 3%/19-20.11.2049	USD	400'000			400'000	67'277.34	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6339- 3.5%/19-20.12.2049	USD	4'500'000			4'500'000	600'956.79	0.03
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6340- 4%/19-20.12.2049	USD	200'000			200'000	30'133.87	0.00
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6410- 3.5%/20-20.01.2050	USD	300'000			300'000	40'211.66	0.00
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6412- 4.5%/20-20.01.2050	USD	100'000			100'000	13'234.21	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6541- 3%/20-20.03.2050	USD	100'000			100'000	16'280.58	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6598- 2.5%/20-20.04.2050	USD	200'000			200'000	49'358.09	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6599- 3%/20-20.04.2050	USD	200'000			200'000	43'794.81	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6655- 2.5%/20-20.05.2050	USD	480'000			480'000	133'953.94	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6656- 3%/20-20.05.2050	USD	200'000			200'000	49'442.78	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6709- 2.5%/20-20.06.2050	USD	200'000			200'000	58'998.34	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6764- 2%/20-20.07.2050	USD	500'000			500'000	196'390.18	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6766- 3%/20-20.07.2050	USD	200'000			200'000	55'247.78	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6819- 2.5%/20-20.08.2050	USD	200'000			200'000	70'561.98	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6994- 2%/20-20.11.2050	USD	200'000			200'000	95'419.48	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6995- 2.5%/20-20.11.2050	USD	200'000			200'000	80'232.58	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA6996- 3%/20-20.11.2050	USD	200'000			200'000	68'873.44	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7051- 2%/20-20.12.2050	USD	200'000			200'000	97'680.21	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7052- 2.5%/20-20.12.2050	USD	200'000			200'000	83'604.37	0.00
4.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7055- 4%/20-20.12.2050	USD	630'232			630'232	211'568.45	0.01
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7135- 2%/21-20.01.2051	USD	200'000			200'000	99'234.30	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7136- 2.5%/21-20.01.2051	USD	400'000			400'000	177'569.07	0.01
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7192- 2%/21-20.02.2051	USD	611'441			611'441	308'366.31	0.02
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7193- 2.5%/21-20.02.2051	USD	400'000			400'000	182'470.19	0.01
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7254- 2%/21-20.03.2051	USD	400'000			400'000	205'777.02	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7255- 2.5%/21-20.03.2051	USD	1'286'423			1'286'423	628'213.54	0.03
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7311- 2%/21-20.04.2051	USD	400'000			400'000	210'681.11	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7312- 2.5%/21-20.04.2051	USD	400'000			400'000	205'720.48	0.01
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7366- 2%/21-20.05.2051	USD	1'287'000			1'287'000	692'496.35	0.04
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7369- 3.5%/21-20.05.2051	USD	93'227			93'227	44'521.99	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7417- 2%/21-20.06.2051	USD	115'978			115'978	63'212.54	0.00
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7419- 3%/21-20.06.2051	USD	400'000			400'000	204'928.33	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7420- 3.5%/21-20.06.2051	USD	200'000			200'000	100'122.61	0.01
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7471- 2%/21-20.07.2051	USD	377'962			377'962	212'677.36	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7472- 2.5%/21-20.07.2051	USD	310'000			310'000	178'846.34	0.01
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7473- 3%/21-20.07.2051	USD	400'000			400'000	218'500.76	0.01
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7474- 3.5%/21-20.07.2051	USD	400'000			400'000	213'818.66	0.01
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7533- 2%/21-20.08.2051	USD	293'468			293'468	167'611.79	0.01
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7534- 2.5%/21-20.08.2051	USD	500'000			500'000	293'869.57	0.02
1.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7647- 1.5%/21-20.10.2051	USD	11'000			11'000	6'287.78	0.00
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7648- 2%/21-20.10.2051	USD	150'000			150'000	89'396.12	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7649- 2.5%/21-20.10.2051	USD	700'000			700'000	427'751.42	0.02
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7704- 2%/21-20.11.2051	USD	2'980'000			2'980'000	1'799'851.49	0.10
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7766- 2%/21-20.12.2051	USD	146'663			146'663	89'694.81	0.00
2.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7767- 2.5%/21-20.12.2051	USD	1'539'000			1'539'000	964'348.09	0.05
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA7935- 2%/22-20.03.2052	USD	1'217'000			1'217'000	771'879.49	0.04
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA8149- 3.5%/22-20.07.2052	USD	1'086'000			1'086'000	788'849.59	0.04
3.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA8265- 3%/22-20.09.2052	USD	1'600'000			1'600'000	1'097'369.85	0.06
5.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA8348- 5%/22-20.10.2052	USD	1'000'000			1'000'000	794'330.44	0.04
5.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II S. - MA8801- 5.5%/23-20.04.2053	USD		485'000		485'000	404'903.63	0.02
3.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 783896- 3.5%/14-15.05.2044	USD		1'100'000		1'100'000	406'688.69	0.02
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - 785140- 4.5%/20-20.02.2050	USD		2'400'000		2'400'000	483'743.46	0.03
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - AG2863- 4.5%/13-20.02.2042	USD		4'704'618		4'704'618	700'249.99	0.04
2.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CH1506- 2%/22-20.02.2052	USD		1'000'000		1'000'000	654'201.26	0.04
4.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CN1861- 4.5%/22-20.06.2052	USD		1'100'000		1'100'000	901'817.83	0.05
6.000 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CU6628- 6%/23-20.05.2053	USD		1'037'781		1'037'781	913'646.61	0.05
5.500 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA S. - CX2585- 5.5%/23-20.09.2053	USD		500'000		500'000	435'059.87	0.02
0.904 GREAT-WEST LIFECO US FI -144A- 0.904%/20-12.08.2025	USD	80'000			80'000	66'032.84	0.00
3.001 GS MORTGAGE SECURITIES TRUST S. -2019-GC42 A4- 3.0005%/19-01.09.2052	USD	500'000			500'000	390'597.70	0.02
4.500 HALLIBURTON 4.5%/11-15.11.2041	USD	53'000			53'000	41'179.82	0.00
5.000 HALLIBURTON 5%/15-15.11.2045	USD	60'000			60'000	49'149.54	0.00
2.920 HALLIBURTON CO 2.92%/20-01.03.2030	USD	20'000			20'000	15'641.11	0.00
2.500 HANOVER INSURANCE GROUP 2.5%/20-01.09.2030	USD	10'000			10'000	7'312.43	0.00
3.050 HARLEY-DAVIDSON FINL SER -144A- 3.05%/22-14.02.2027	USD	100'000			100'000	82'505.33	0.00
6.500 HARLEY-DAVIDSON FINL SER -144A- 6.5%/23-10.03.2028	USD		200'000		200'000	180'663.74	0.01
5.125 HARLEY-DAVIDSON FINL SER 5.125%/23-05.04.2026	EUR		100'000		100'000	97'414.01	0.01
2.800 HARTFORD FINL SVCS GRP 2.8%/19-19.08.2029	USD	200'000			200'000	157'314.09	0.01
2.900 HARTFORD FINL SVCS GRP 2.9%/21-15.09.2051	USD	100'000			100'000	56'434.90	0.00
3.900 HASBRO INC 3.9%/19-19.11.2029	USD	200'000			200'000	161'595.82	0.01
4.500 HCA 4.5%/16-15.02.2027	USD	94'000			94'000	81'053.76	0.00
5.250 HCA 5.25%/14-15.04.2025	USD	100'000			100'000	87'662.87	0.00
5.375 HCA 5.375%/15-01.02.2025	USD		100'000		100'000	87'753.66	0.00
3.125 HCA INC -144A- 3.125%/22-15.03.2027	USD	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.625 HCA INC -144A- 3.625%/22-15.03.2032	USD	100'000		100'000			
4.375 HCA INC -144A- 4.375%/22-15.03.2042	USD	100'000		100'000			
4.625 HCA INC -144A- 4.625%/22-15.03.2052	USD	80'000		80'000			
2.375 HCA INC 2.375%/21-15.07.2031	USD	200'000			200'000	143'204.80	0.01
3.125 HCA INC 3.125%/23-15.03.2027	USD		200'000		200'000	165'509.29	0.01
3.500 HCA INC 3.5%/21-15.07.2051	USD	100'000			100'000	59'438.88	0.00
3.625 HCA INC 3.625%/23-15.03.2032	USD		100'000		100'000	76'933.84	0.00
4.125 HCA INC 4.125%/19-15.06.2029	USD	30'000			30'000	24'843.04	0.00
4.375 HCA INC 4.375%/23-15.03.2042	USD		100'000		100'000	72'979.51	0.00
4.625 HCA INC 4.625%/23-15.03.2052	USD		80'000		80'000	57'649.42	0.00
5.000 HCA INC 5%/14-15.03.2024	USD	20'000			20'000	17'605.78	0.00
5.200 HCA INC 5.2%/23-01.06.2028	USD		100'000		100'000	87'693.51	0.00
5.250 HCA INC 5.25%/16-15.06.2026	USD	20'000			20'000	17'503.43	0.00
5.250 HCA INC 5.25%/19-15.06.2049	USD	20'000			20'000	15'776.59	0.00
5.450 HCA INC 5.45%/24-01.04.2031	USD		100'000		100'000	87'644.96	0.00
5.500 HCA INC 5.5%/17-15.06.2047	USD	10'000			10'000	8'206.99	0.00
6.000 HCA INC 6%/24-01.04.2054	USD		100'000		100'000	87'396.64	0.00
6.100 HCA INC 6.1%/24-01.04.2064	USD		100'000		100'000	87'024.17	0.00
1.350 HEALTHPEAK PROPERTIES 1.35%/21-01.02.2027	USD	100'000			100'000	79'228.89	0.00
6.750 HEALTHPEAK PROPERTIES 6.75%/11-01.02.2041	USD	40'000			40'000	38'578.85	0.00
0.900 HERSHEY COMPANY 0.9%/20-01.06.2025	USD	10'000			10'000	8'366.72	0.00
1.700 HERSHEY COMPANY 1.7%/20-01.06.2030	USD	10'000			10'000	7'348.38	0.00
3.125 HERSHEY COMPANY 3.125%/19-15.11.2049	USD	60'000			60'000	37'847.80	0.00
3.375 HERSHEY COMPANY 3.375%/16-15.08.2046	USD	4'000	46'000		50'000	33'116.14	0.00
4.300 HESS 4.3%/16-01.04.2027	USD	4'000			4'000	3'430.58	0.00
5.600 HESS 5.6%/10-15.02.2041	USD	40'000			40'000	35'490.38	0.00
5.800 HESS 5.8%/16-01.04.2047	USD	30'000			30'000	26'792.06	0.00
6.000 HESS 6%/09-15.01.2040	USD	10'000			10'000	9'193.12	0.00
3.500 HESS CORP 3.5%/14-15.07.2024	USD	30'000		30'000			
7.300 HESS CORP 7.3%/01-15.08.2031	USD	14'000			14'000	13'849.25	0.00
6.000 HEWLETT-PACKARD 6%/11-15.09.2041	USD	53'000			53'000	47'723.24	0.00
4.900 HEWLETT-PACKARD ENTERPRISE 4.9%/16-15.10.2025	USD	220'000		100'000	120'000	104'987.86	0.01
6.350 HEWLETT-PACKARD ENTERPRISE 6.35%/16-15.10.2045	USD	10'000			10'000	9'102.17	0.00
6.200 HEWLETT-PACKARD ENTERPRISE CO 6.2%/16-15.10.2035	USD	30'000			30'000	27'580.86	0.00
4.250 HOME DEPOT 4.25%/15-01.04.2046	USD	10'000			10'000	7'516.85	0.00
4.875 HOME DEPOT 4.875%/13-15.02.2044	USD	100'000			100'000	82'606.37	0.00
5.875 HOME DEPOT 5.875%/06-16.12.2036	USD	220'000			220'000	206'360.73	0.01
5.950 HOME DEPOT 5.95%/11-01.04.2041	USD	100'000			100'000	93'947.73	0.01
1.500 HOME DEPOT INC 1.5%/21-15.09.2028	USD	100'000			100'000	76'711.77	0.00
1.875 HOME DEPOT INC 1.875%/21-15.09.2031	USD	100'000			100'000	71'343.99	0.00
2.375 HOME DEPOT INC 2.375%/21-15.03.2051	USD	84'000			84'000	43'449.83	0.00
2.700 HOME DEPOT INC 2.7%/20-15.04.2030	USD	30'000			30'000	23'369.02	0.00
2.700 HOME DEPOT INC 2.7%/22-15.04.2025	USD	200'000		100'000	100'000	85'792.52	0.00
2.750 HOME DEPOT INC 2.75%/21-15.09.2051	USD	100'000			100'000	56'075.80	0.00
2.875 HOME DEPOT INC 2.875%/22-15.04.2027	USD	200'000			200'000	166'174.66	0.01
2.950 HOME DEPOT INC 2.95%/19-15.06.2029	USD	100'000			100'000	80'376.40	0.00
3.250 HOME DEPOT INC 3.25%/22-15.04.2032	USD	100'000			100'000	78'096.71	0.00
3.350 HOME DEPOT INC 3.35%/20-15.04.2050	USD	30'000			30'000	19'145.85	0.00
4.950 HOME DEPOT INC 4.95%/23-30.09.2026	USD		200'000		200'000	176'193.94	0.01
5.125 HOME DEPOT INC 5.125%/23-30.04.2025	USD		200'000		200'000	176'172.98	0.01
0.650 HORMEL FOODS CORP 0.65%/21-03.06.2024	USD	50'000		50'000			
1.700 HORMEL FOODS CORP 1.7%/21-03.06.2028	USD	100'000			100'000	77'733.11	0.00
1.800 HORMEL FOODS CORP 1.8%/20-11.06.2030	USD	10'000			10'000	7'307.40	0.00
3.500 HOST HOTELS & RESORTS LP 3.5%/20-15.09.2030	USD	10'000			10'000	7'762.88	0.00
3.875 HOST HOTELS & RESORTS LP 3.875%/17-01.04.2024	USD	200'000		200'000			
1.450 HP ENTERPRISE CO 1.45%/20-01.04.2024	USD	34'000			34'000		
4.450 HP ENTERPRISE CO 4.45%/20-02.10.2023	USD	30'000		30'000			
6.102 HP ENTERPRISE CO 6.102%/23-01.04.2026	USD		200'000		200'000	176'174.27	0.01
1.450 HP INC 1.45%/22-17.06.2026	USD	100'000		100'000			
2.200 HP INC 2.2%/20-17.06.2025	USD	210'000			210'000	177'511.72	0.01
2.650 HP INC 2.65%/22-17.06.2031	USD	100'000			100'000	73'478.84	0.00
3.000 HP INC 3%/20-17.06.2027	USD	10'000			10'000	8'226.03	0.00
4.000 HP INC 4%/22-15.04.2029	USD	200'000		100'000	100'000	83'859.42	0.00
4.200 HP INC 4.2%/22-15.04.2032	USD	100'000		100'000			
5.500 HP INC 5.5%/22-15.01.2033	USD	100'000			100'000	88'091.11	0.00
3.850 HUMANA 3.85%/14-01.10.2024	USD	100'000	200'000	300'000			
0.650 HUMANA INC 0.65%/21-03.08.2023	USD	50'000		50'000			
1.350 HUMANA INC 1.35%/21-03.02.2027	USD	200'000			200'000	158'002.42	0.01
3.125 HUMANA INC 3.125%/19-15.08.2029	USD	80'000	200'000	180'000	100'000	79'546.46	0.00
5.500 HUMANA INC 5.5%/23-15.03.2053	USD		100'000		100'000	85'305.34	0.00
5.750 HUMANA INC 5.75%/22-01.03.2028	USD	100'000			100'000	89'712.27	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.875 HUMANA INC 5.875%/22-01.03.2033	USD	100'000			100'000	90'348.30	0.00
5.950 HUMANA INC 5.95%/23-15.03.2034	USD		200'000		200'000	181'876.05	0.01
2.625 HUNTINGTON BANCSHARES 2.625%/19-06.08.2024	USD	34'000			34'000	29'524.75	0.00
5.650 HUNTINGTON NATIONAL BANK 5.65%/22-10.01.2030	USD	250'000			250'000	219'178.43	0.01
2.125 IABD T.59 2.125%/15-15.01.2025	USD	120'000		120'000			
3.000 IADB 3%/13-04.10.2023	USD	40'000		40'000			
3.000 IADB 3%/14-21.02.2024	USD	240'000		240'000			
4.400 IADB 4.4%/06-26.01.2026	CAD	30'000			30'000	19'478.61	0.00
3.625 IBM 3.625%/14-12.02.2024	USD	100'000		100'000			
4.000 IBM 4%/12-20.06.2042	USD	10'000			10'000	7'321.08	0.00
5.600 IBM 5.6%/09-30.11.2039	USD	10'000			10'000	9'053.73	0.00
5.875 IBM 5.875%/02-29.11.2032	USD	10'000			10'000	9'322.55	0.00
6.220 IBM 6.22%/97-01.08.2027	USD		100'000		100'000	91'864.82	0.01
7.000 IBM 7%/95-30.10.2025	USD		300'000	150'000	150'000	136'334.03	0.01
0.300 IBM CORP 0.3%/20-11.02.2028	EUR	100'000			100'000	84'714.72	0.00
0.650 IBM CORP 0.65%/20-11.02.2032	EUR		100'000		100'000	76'493.09	0.00
0.875 IBM CORP 0.875%/19-31.01.2025	EUR	200'000			200'000	185'703.06	0.01
0.875 IBM CORP 0.875%/22-09.02.2030	EUR	100'000			100'000	82'415.37	0.00
1.200 IBM CORP 1.2%/20-11.02.2040	EUR		100'000		100'000	67'933.19	0.00
1.250 IBM CORP 1.25%/19-29.01.2027	EUR		100'000		100'000	89'805.11	0.00
1.700 IBM CORP 1.7%/20-15.05.2027	USD	100'000			100'000	79'486.66	0.00
2.720 IBM CORP 2.72%/22-09.02.2032	USD	100'000			100'000	76'268.28	0.00
3.000 IBM CORP 3%/19-15.05.2024	USD	100'000		100'000			
3.300 IBM CORP 3.3%/19-15.05.2026	USD	100'000			100'000	84'778.35	0.00
3.375 IBM CORP 3.375%/23-06.02.2027	EUR	200'000	100'000	100'000	200'000	190'393.23	0.01
3.430 IBM CORP 3.43%/22-09.02.2052	USD		100'000		100'000	62'717.99	0.00
3.500 IBM CORP 3.5%/19-15.05.2029	USD	400'000		200'000	200'000	164'387.72	0.01
4.000 IBM CORP 4%/22-27.07.2025	USD	100'000			100'000	86'699.41	0.00
4.150 IBM CORP 4.15%/22-27.07.2027	USD	100'000			100'000	85'796.12	0.00
4.250 IBM CORP 4.25%/19-15.05.2049	USD	100'000			100'000	73'754.70	0.00
4.400 IBM CORP 4.4%/22-27.07.2032	USD	100'000			100'000	84'096.84	0.00
5.100 IBM CORP 5.1%/23-06.02.2053	USD		100'000		100'000	83'927.34	0.00
2.500 IBRD 2.5%/14-25.11.2024	USD	50'000			50'000	43'163.38	0.00
2.500 IBRD 2.5%/15-29.07.2025	USD	100'000			100'000	85'190.01	0.00
0.625 IBRD S. -GDIF- 0.625%/16-12.01.2033	EUR	175'000		75'000	100'000	78'693.34	0.00
2.625 IDEX CORP 2.625%/21-15.06.2031	USD	100'000			100'000	74'215.95	0.00
3.000 IDEX CORP 3%/20-01.05.2030	USD	8'000	42'000		50'000	38'442.33	0.00
4.875 ILLINOIS TOOL WORKS INC 4.875%/12-15.09.2041	USD		100'000		100'000	85'081.66	0.00
2.550 ILLUMINA INC 2.55%/21-23.03.2031	USD	100'000			100'000	72'244.21	0.00
5.750 ILLUMINA INC 5.75%/22-13.12.2027	USD	200'000		100'000	100'000	88'688.63	0.00
3.250 INDIANA MICHIGAN POWER S. -O- 3.25%/21-01.05.2051	USD	100'000			100'000	59'658.29	0.00
3.750 INGERSOLL-RAND GL HLD CO 3.75%/18-21.08.2028	USD	10'000			10'000	8'396.97	0.00
2.900 INGREDION INC 2.9%/20-01.06.2030	USD	4'000			4'000	3'095.07	0.00
3.200 INGREDION INC 3.2%/16-01.10.2026	USD	100'000			100'000	83'970.27	0.00
3.900 INGREDION INC 3.9%/20-01.06.2050	USD	20'000			20'000	12'899.77	0.00
3.700 INTEL 3.7%/15-29.07.2025	USD	100'000			100'000	86'245.08	0.00
4.100 INTEL 4.1%/16-19.05.2046	USD	10'000			10'000	7'271.61	0.00
4.900 INTEL 4.9%/15-29.07.2045	USD	80'000			80'000	66'632.99	0.00
1.600 INTEL CORP 1.6%/21-12.08.2028	USD	100'000			100'000	76'591.37	0.00
2.000 INTEL CORP 2%/21-12.08.2031	USD	200'000			200'000	142'920.00	0.01
2.800 INTEL CORP 2.8%/21-12.08.2041	USD	40'000			40'000	24'956.65	0.00
3.050 INTEL CORP 3.05%/21-12.08.2051	USD	50'000			50'000	29'095.62	0.00
3.150 INTEL CORP 3.15%/17-11.05.2027	USD	30'000	70'000		100'000	83'443.92	0.00
3.250 INTEL CORP 3.25%/19-15.11.2049	USD	70'000			70'000	42'587.29	0.00
3.734 INTEL CORP 3.734%/18-08.12.2047	USD	210'000		100'000	110'000	73'416.17	0.00
3.750 INTEL CORP 3.75%/20-25.03.2027	USD	100'000			100'000	85'170.57	0.00
4.000 INTEL CORP 4%/22-05.08.2029	USD	200'000		100'000	100'000	84'190.08	0.00
4.100 INTEL CORP 4.1%/17-11.05.2047	USD	200'000		100'000	100'000	72'415.88	0.00
4.600 INTEL CORP 4.6%/20-25.03.2040	USD	30'000			30'000	24'506.40	0.00
4.750 INTEL CORP 4.75%/20-25.03.2050	USD	50'000	50'000		100'000	78'200.94	0.00
4.875 INTEL CORP 4.875%/23-10.02.2028	USD		100'000		100'000	87'811.19	0.00
4.900 INTEL CORP 4.9%/22-05.08.2052	USD	50'000			50'000	40'340.85	0.00
4.950 INTEL CORP 4.95%/20-25.03.2060	USD	10'000	40'000		50'000	40'162.82	0.00
5.050 INTEL CORP 5.05%/22-05.08.2062	USD		50'000		50'000	40'634.08	0.00
5.125 INTEL CORP 5.125%/23-10.02.2030	USD	100'000			100'000	88'750.45	0.00
5.200 INTEL CORP 5.2%/23-10.02.2033	USD	100'000			100'000	88'093.77	0.00
5.700 INTEL CORP 5.7%/23-10.02.2053	USD	50'000			50'000	44'492.90	0.00
5.900 INTEL CORP 5.9%/23-10.02.2063	USD		30'000		30'000	27'518.98	0.00
3.750 INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2025	USD	30'000			30'000	25'759.67	0.00
1.850 INTERCONTINENTALEXCHANGE 1.85%/20-15.09.2032	USD	10'000			10'000	6'795.81	0.00
2.100 INTERCONTINENTALEXCHANGE 2.1%/20-15.06.2030	USD	100'000			100'000	73'874.97	0.00

## 1142 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.650	INTERCONTINENTALEXCHANGE 2.65%/20-15.09.2040	USD	100'000		100'000	62'372.68	0.00
3.000	INTERCONTINENTALEXCHANGE 3%/20-15.06.2050	USD	4'000		4'000	2'362.23	0.00
3.000	INTERCONTINENTALEXCHANGE 3%/20-15.09.2060	USD	74'000		74'000	40'367.37	0.00
3.650	INTERCONTINENTALEXCHANGE 3.65%/22-23.05.2025	USD	100'000		100'000	86'334.76	0.00
4.250	INTERCONTINENTALEXCHANGE 4.25%/18-21.09.2048	USD	4'000		4'000	2'981.06	0.00
4.600	INTERCONTINENTALEXCHANGE 4.6%/22-15.03.2033	USD	200'000		200'000	168'347.53	0.01
3.268	INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268%/21-15.11.2040	USD	10'000		10'000	6'155.51	0.00
3.468	INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468%/21-01.12.2050	USD	210'000		210'000	121'429.53	0.01
4.350	INTERNATIONAL PAPER CO 4.35%/17-15.08.2048	USD		100'000	100'000	74'576.40	0.00
4.750	INTERPUBLIC GROUP COS 4.75%/20-30.03.2030	USD		80'000	80'000	68'510.65	0.00
2.300	INTERSTATE POWER & LIGHT 2.3%/20-01.06.2030	USD	10'000	90'000	100'000	74'197.79	0.00
3.500	INTERSTATE POWER & LIGHT 3.5%/19-30.09.2049	USD		100'000	100'000	62'413.88	0.00
3.700	INTERSTATE POWER & LIGHT 3.7%/16-15.09.2046	USD	10'000		10'000	6'546.65	0.00
1.832	INTL FLAVOR & FRAGRANCES -144A- 1.832%/20-15.10.2027	USD	10'000		10'000	7'741.86	0.00
2.300	INTL FLAVOR & FRAGRANCES -144A- 2.3%/20-01.11.2030	USD	30'000		30'000	21'647.15	0.00
0.650	INTUIT INC 0.65%/20-15.07.2023	USD	10'000	10'000			
0.950	INTUIT INC 0.95%/20-15.07.2025	USD	240'000	200'000	340'000	83'079.10	0.00
1.350	INTUIT INC 1.35%/20-15.07.2027	USD	10'000		10'000	7'855.86	0.00
1.650	INTUIT INC 1.65%/20-15.07.2030	USD	30'000		30'000	21'661.65	0.00
5.250	INTUIT INC 5.25%/23-15.09.2026	USD		200'000	100'000	88'824.11	0.00
1.700	JABIL INC 1.7%/21-15.04.2026	USD	100'000		100'000	81'451.42	0.00
5.170	JACKSON FINANCIAL INC 5.17%/22-08.06.2027	USD		200'000	100'000	87'642.23	0.00
2.125	JM SMUCKER CO 2.125%/21-15.03.2032	USD	100'000		100'000	70'268.41	0.00
2.750	JM SMUCKER CO 2.75%/21-15.09.2041	USD	100'000		100'000	58'819.59	0.00
0.700	JOHN DEERE CAPITAL CORP 0.7%/20-05.07.2023	USD	10'000	10'000			
1.050	JOHN DEERE CAPITAL CORP 1.05%/21-17.06.2026	USD	100'000		100'000	80'722.90	0.00
3.900	JOHN DEERE CAPITAL CORP 3.9%/22-07.06.2032	USD	100'000		100'000	82'060.30	0.00
4.700	JOHN DEERE CAPITAL CORP 4.7%/23-10.06.2030	USD		200'000	200'000	174'704.08	0.01
5.050	JOHN DEERE CAPITAL CORP 5.05%/23-03.03.2026	USD		200'000	100'000	88'269.07	0.00
0.400	JOHN DEERE CAPITAL CORP S. -H- 0.4%/20-10.10.2023	USD	20'000	20'000			
0.625	JOHN DEERE CAPITAL CORP S. -H- 0.625%/21-10.09.2024	USD	100'000	100'000			
0.700	JOHN DEERE CAPITAL CORP S. -H- 0.7%/21-15.01.2026	USD	200'000		200'000	163'026.49	0.01
1.700	JOHN DEERE CAPITAL CORP S. -H- 1.7%/22-11.01.2027	USD		100'000	100'000	80'678.44	0.00
5.150	JOHN DEERE CAPITAL CORP S. -H- 5.15%/23-03.03.2025	USD		200'000	100'000	88'112.26	0.00
0.550	JOHNSON & JOHNSON 0.55%/20-01.09.2025	USD	20'000		20'000	16'518.49	0.00
0.950	JOHNSON & JOHNSON 0.95%/20-01.09.2027	USD	210'000		210'000	163'521.51	0.01
1.150	JOHNSON & JOHNSON 1.15%/16-20.11.2028	EUR	100'000		100'000	87'590.57	0.00
1.300	JOHNSON & JOHNSON 1.3%/20-01.09.2030	USD	10'000	90'000	100'000	72'103.93	0.00
1.650	JOHNSON & JOHNSON 1.65%/16-20.05.2035	EUR	100'000		100'000	82'791.76	0.00
2.100	JOHNSON & JOHNSON 2.1%/20-01.09.2040	USD	20'000	80'000	100'000	59'829.05	0.00
2.250	JOHNSON & JOHNSON 2.25%/20-01.09.2050	USD	10'000		10'000	5'441.54	0.00
2.450	JOHNSON & JOHNSON 2.45%/16-01.03.2026	USD	200'000		200'000	168'519.49	0.01
2.450	JOHNSON & JOHNSON 2.45%/20-01.09.2060	USD	10'000		10'000	5'185.39	0.00
2.625	JOHNSON & JOHNSON 2.625%/17-15.01.2025	USD	200'000	200'000			
2.900	JOHNSON & JOHNSON 2.9%/17-15.01.2028	USD	10'000		10'000	8'328.13	0.00
3.500	JOHNSON & JOHNSON 3.5%/17-15.01.2048	USD	200'000		200'000	138'623.68	0.01
3.625	JOHNSON & JOHNSON 3.625%/17-03.03.2037	USD	200'000		200'000	155'623.29	0.01
3.700	JOHNSON & JOHNSON 3.7%/16-01.03.2046	USD	10'000		10'000	7'214.58	0.00
5.950	JOHNSON & JOHNSON 5.95%/07-15.08.2037	USD	14'000	86'000	100'000	97'072.93	0.01
6.875	JONES LANG LASALLE INC 6.875%/23-01.12.2028	USD		200'000	200'000	185'148.55	0.01
0.625	JP MORGAN CHASE & CO 0.625%/16-25.01.2024	EUR	200'000	200'000			
1.500	JP MORGAN CHASE & CO 1.5%/16-29.10.2026	EUR		100'000	100'000	90'535.98	0.00
3.900	JP MORGAN CHASE & CO 3.9%/15-15.07.2025	USD	30'000		30'000	25'966.71	0.00
2.950	JP MORGAN CHASE 2.95%/16-01.10.2026	USD	20'000	100'000	120'000	100'435.09	0.01
3.625	JP MORGAN CHASE 3.625%/16-01.12.2027	USD	100'000		100'000	83'683.64	0.00
5.600	JP MORGAN CHASE 5.6%/11-15.07.2041	USD	10'000	90'000	100'000	90'773.49	0.00
6.400	JP MORGAN CHASE 6.4%/08-15.05.2038	USD	78'000		78'000	76'664.88	0.00
-	JP MORGAN CHASE FIX-TO-FLOATER 3.782%/17-01.02.2028	USD	80'000		80'000	67'627.82	0.00
-	JP MORGAN CHASE FIX-TO-FLOATER 4.26%/17-22.02.2048	USD	30'000		30'000	22'275.19	0.00
1.500	JP MORGAN CHASE S. -83- (reg. -S-) 1.5%/15-27.01.2025	EUR	100'000		100'000		
-	JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/20-13.05.2031	USD	100'000		100'000	76'446.96	0.00
-	JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/22-14.09.2033	USD	200'000		200'000	178'282.24	0.01
3.200	JPMORGAN CHASE & CO 3.2%/16-15.06.2026	USD	100'000		100'000	84'703.82	0.00
3.300	JPMORGAN CHASE & CO 3.3%/16-01.04.2026	USD	100'000		100'000	84'926.83	0.00
5.400	JPMORGAN CHASE & CO 5.4%/11-06.01.2042	USD	49'000		49'000	43'669.25	0.00
-	JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.509%/18-23.01.2029	USD	100'000		100'000	82'950.85	0.00
-	JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.964%/17-15.11.2048	USD	88'000	52'000	140'000	99'022.29	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- JPMORGAN CHASE & CO FIX-TO-FRN 17-01.03.2025	USD	20'000			20'000	17'611.24	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN 17-18.05.2028	EUR	100'000			100'000	89'267.67	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN 17-24.07.2048	USD	100'000			100'000	71'422.03	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN 3.882%/17-24.07.2038	USD	50'000	50'000		100'000	75'242.17	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-05.12.2024	USD	10'000		10'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-05.12.2029	USD	100'000			100'000	85'159.78	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.01.2049	USD	20'000	80'000		100'000	70'419.38	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.04.2024	USD	10'000		10'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.04.2029	USD	120'000			120'000	100'885.42	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.07.2029	USD	14'000			14'000	11'842.93	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-06.05.2030	USD	80'000			80'000	65'572.64	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-11.03.2027	EUR	100'000			100'000	90'291.09	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2025	USD	40'000			40'000	34'515.91	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2030	USD	500'000		200'000	300'000	231'751.19	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-25.07.2031	EUR	100'000			100'000	80'448.58	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-29.01.2027	USD	100'000			100'000	85'932.96	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2024	USD	40'000		40'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2028	USD	10'000			10'000	8'020.16	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-13.03.2026	USD	20'000			20'000	16'975.58	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-16.09.2024	USD	100'000		100'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2026	USD	100'000			100'000	81'917.84	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2031	USD	15'000			15'000	10'635.36	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2041	USD	15'000			15'000	9'086.28	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2026	USD	110'000			110'000	93'207.84	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2031	USD	100'000			100'000	75'222.33	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2041	USD	100'000			100'000	66'220.51	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2051	USD	105'000			105'000	63'400.66	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.03.2031	USD	110'000			110'000	93'004.98	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-01.06.2029	USD	100'000			100'000	77'534.01	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2027	USD	100'000			100'000	81'145.95	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2032	USD	100'000			100'000	70'812.94	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-05.03.2028	CAD	100'000			100'000	59'867.61	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-08.11.2032	USD	100'000			100'000	72'529.86	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-10.12.2025	USD	100'000			100'000	85'359.90	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-16.02.2025	USD	40'000		40'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2027	USD	100'000			100'000	81'390.04	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2032	USD	100'000			100'000	73'621.68	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2052	USD	100'000			100'000	62'443.72	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.09.2027	USD	100'000			100'000	80'012.90	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-28.04.2026	GBP	100'000		100'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-14.06.2030	USD	100'000			100'000	85'292.02	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-15.12.2025	USD	200'000			200'000	176'043.69	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2026	USD	100'000			100'000	85'577.13	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2028	USD	100'000			100'000	82'458.32	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.01.2033	USD	100'000			100'000	74'351.81	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2028	USD	100'000			100'000	87'078.02	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2033	USD	250'000			250'000	213'577.79	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2026	USD	100'000			100'000	86'739.17	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2028	USD	200'000			200'000	171'885.40	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2033	USD	100'000			100'000	83'613.54	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-01.06.2034	USD		200'000		200'000	175'197.69	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-24.07.2029	USD		200'000		200'000	176'589.31	0.01
- JPMORGAN CHASE & FIX-TO-FRN FRN/21-23.06.2025	USD	100'000		100'000			
3.000 JPMORGAN CHASE (reg -S-) S. 76 3%/14-19.02.2026	EUR		100'000		100'000	94'820.22	0.01
3.875 JPMORGAN CHASE (subordinated) 3.875%/14-10.09.2024	USD	100'000		100'000			
5.625 JPMORGAN CHASE (subordinated) 5.625%/13-16.08.2043	USD	44'000			44'000	39'739.67	0.00
3.375 JPMORGAN CHASE 3.375%/13-01.05.2023	USD	10'000		10'000			
3.625 JPMORGAN CHASE 3.625%/14-13.05.2024	USD	50'000		50'000			
4.250 JPMORGAN CHASE 4.25%/15-01.10.2027	USD	100'000			100'000	86'131.13	0.00
4.850 JPMORGAN CHASE 4.85%/14-01.02.2044	USD		50'000		50'000	41'310.78	0.00
5.500 JPMORGAN CHASE 5.5%/10-15.10.2040	USD	10'000			10'000	9'002.42	0.00
- JPMORGAN CHASE FIX-TO-FLOATER 17-01.05.2028	USD	50'000			50'000	41'829.38	0.00
3.125 JPMORGAN CHASE S. -H- 3.125%/15-23.01.2025	USD	100'000			100'000	86'341.73	0.00
1.200 JUNIPER NETWORKS INC 1.2%/20-10.12.2025	USD	30'000			30'000	24'484.63	0.00
2.000 JUNIPER NETWORKS INC 2%/20-10.12.2030	USD	20'000			20'000	14'179.78	0.00
4.500 KELLOGG 4.5%/16-01.04.2046	USD	10'000			10'000	7'568.27	0.00
0.500 KELLOGG CO 0.5%/21-20.05.2029	EUR	100'000			100'000	81'421.49	0.00
2.100 KELLOGG CO 2.1%/20-01.06.2030	USD	10'000			10'000	7'410.09	0.00
4.300 KELLOGG CO 4.3%/18-15.05.2028	USD	200'000		100'000	100'000	85'512.15	0.00
5.250 KELLOGG CO 5.25%/23-01.03.2033	USD	200'000		100'000	100'000	87'406.29	0.00
2.250 KEURIG DR PEPPER INC 2.25%/21-15.03.2031	USD	100'000			100'000	73'114.54	0.00

# 1144 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.800 KEURIG DR PEPPER INC 3.8%/20-01.05.2050	USD	6'000			6'000	4'018.14	0.00
4.050 KEURIG DR PEPPER INC 4.05%/22-15.04.2032	USD	100'000			100'000	81'675.88	0.00
4.500 KEURIG DR PEPPER INC 4.5%/15-15.11.2045	USD	100'000			100'000	75'917.71	0.00
4.597 KEURIG DR PEPPER INC 4.597%/19-25.05.2028	USD	40'000			40'000	34'696.16	0.00
5.000 KEY BANK NA 5%/23-26.01.2033	USD	250'000			250'000	201'085.27	0.01
2.250 KEYCORP S. -O- 2.25%/20-06.04.2027	USD	100'000			100'000	78'545.63	0.00
5.819 KEYSpan GAS EAST CORP -144A- 5.819%/11-01.04.2041	USD	200'000			200'000	166'600.37	0.01
2.500 KILROY REALTY LP 2.5%/20-15.11.2032	USD	100'000			100'000	65'252.73	0.00
2.650 KILROY REALTY LP 2.65%/21-15.11.2033	USD	100'000			100'000	64'152.81	0.00
1.050 KIMBERLY-CLARK CORP 1.05%/20-15.09.2027	USD	20'000			20'000	15'493.02	0.00
2.875 KIMBERLY-CLARK CORP 2.875%/20-07.02.2050	USD	144'000			144'000	86'612.36	0.00
4.500 KIMBERLY-CLARK CORP 4.5%/23-16.02.2033	USD	200'000			200'000	172'163.67	0.01
6.625 KIMBERLY-CLARK CORPORATION 6.625%/07-01.08.2037	USD	200'000		100'000	100'000	101'445.43	0.01
4.250 KIMCO REALTY 4.25%/15-01.04.2045	USD	100'000			100'000	68'906.74	0.00
2.250 KIMCO REALTY CORP 2.25%/21-01.12.2031	USD	100'000			100'000	70'108.66	0.00
3.700 KIMCO REALTY CORP 3.7%/19-01.10.2049	USD	10'000			10'000	6'330.80	0.00
4.125 KIMCO REALTY CORP 4.125%/16-01.12.2046	USD	56'000			56'000	37'537.34	0.00
4.450 KIMCO REALTY CORP 4.45%/17-01.09.2047	USD	56'000			56'000	39'263.21	0.00
4.300 KINDER MORGAN 4.3%/14-01.06.2025	USD	30'000			30'000	26'029.63	0.00
5.550 KINDER MORGAN 5.55%/14-01.06.2045	USD	15'000			15'000	12'392.27	0.00
4.250 KINDER MORGAN ENER PART 4.25%/14-01.09.2024	USD	15'000		15'000			
5.400 KINDER MORGAN ENER PART 5.4%/14-01.09.2044	USD	20'000			20'000	16'062.98	0.00
6.500 KINDER MORGAN ENER PART 6.5%/09-01.09.2039	USD	50'000			50'000	45'334.40	0.00
4.150 KINDER MORGAN ENERGY PARTNERS 4.15%/13-01.02.2024	USD	15'000		15'000			
6.500 KINDER MORGAN ENERGY PARTNERS 6.5%/07-01.02.2037	USD	10'000			10'000	9'069.18	0.00
2.000 KINDER MORGAN INC 2%/20-15.02.2031	USD	60'000			60'000	42'849.73	0.00
3.250 KINDER MORGAN INC 3.25%/20-01.08.2050	USD	50'000			50'000	28'474.16	0.00
3.600 KINDER MORGAN INC 3.6%/21-15.02.2051	USD	90'000			90'000	54'403.04	0.00
4.800 KINDER MORGAN INC 4.8%/22-01.02.2033	USD	100'000			100'000	83'086.98	0.00
5.200 KINDER MORGAN INC 5.2%/18-01.03.2048	USD	200'000			200'000	156'449.08	0.01
5.200 KINDER MORGAN INC 5.2%/23-01.06.2033	USD	200'000			200'000	171'302.39	0.01
5.400 KINDER MORGAN INC 5.4%/24-01.02.2034	USD		200'000		200'000	173'071.52	0.01
5.450 KINDER MORGAN INC 5.45%/22-01.08.2052	USD	30'000			30'000	24'331.31	0.00
4.650 KLA CORP 4.65%/22-15.07.2032	USD	100'000			100'000	85'835.70	0.00
4.950 KLA CORP 4.95%/22-15.07.2052	USD	100'000			100'000	83'470.74	0.00
5.250 KLA CORP 5.25%/22-15.07.2062	USD	100'000			100'000	85'556.96	0.00
5.499 KOMATSU FINANCE AMERICA -144A- 5.499%/22-06.10.2027	USD	200'000			200'000	178'100.84	0.01
4.375 KRAFT HEINZ FOODS 4.375%/16-01.06.2046	USD	100'000			100'000	73'044.23	0.00
4.250 KRAFT HEINZ FOODS CO 4.25%/21-01.03.2031	USD	100'000			100'000	83'621.09	0.00
4.625 KRAFT HEINZ FOODS CO 4.625%/18-30.01.2029	USD	100'000			100'000	86'359.90	0.00
4.875 KRAFT HEINZ FOODS CO 4.875%/21-01.10.2049	USD	150'000			150'000	117'868.05	0.01
5.000 KRAFT HEINZ FOODS CO 5%/16-15.07.2035	USD	100'000			100'000	85'955.43	0.00
1.700 KROGER CO 1.7%/21-15.01.2031	USD	100'000			100'000	70'174.76	0.00
2.200 KROGER CO 2.2%/20-01.05.2030	USD	10'000			10'000	7'404.08	0.00
3.950 KROGER CO 3.95%/20-15.01.2050	USD	200'000			200'000	137'949.49	0.01
1.550 LABORATORY CORP OF AMER 1.55%/21-01.06.2026	USD	100'000			100'000	81'131.12	0.00
3.250 LABORATORY CORP OF AMER 3.25%/17-01.09.2024	USD		200'000	200'000			
4.700 LABORATORY CORP OF AMERICA HOLDINGS 4.7%/15-01.02.2045	USD	6'000			6'000	4'714.63	0.00
3.125 LAM RESEARCH CORP 3.125%/20-15.06.2060	USD	100'000			100'000	57'728.31	0.00
5.625 LEGG MASON 5.625%/14-15.01.2044	USD	2'000			2'000	1'764.47	0.00
3.500 LEGGETT & PLATT INC 3.5%/21-15.11.2051	USD	200'000			200'000	121'421.11	0.01
1.700 LENNOX INTERNATIONAL INC 1.7%/20-01.08.2027	USD	20'000			20'000	15'784.63	0.00
2.050 LIBERTY UTILITIES FIN -144A- 2.05%/20-15.09.2030	USD	100'000			100'000	69'990.30	0.00
3.400 LINCOLN NATIONAL CORP 3.4%/22-01.03.2032	USD	100'000			100'000	74'740.86	0.00
3.800 LINCOLN NATIONAL CORP 3.8%/18-01.03.2028	USD		100'000		100'000	83'767.82	0.00
7.000 LINCOLN NATIONAL CORP 7%/10-15.06.2040	USD	10'000			10'000	9'601.56	0.00
4.700 LINDE INC/CT 4.7%/22-05.12.2025	USD	200'000			200'000	175'306.43	0.01
3.375 LOWE'S COMPANIES 3.375%/15-15.09.2025	USD	200'000	200'000	200'000	200'000	171'322.61	0.01
1.300 LOWE'S COS INC 1.3%/20-15.04.2028	USD	20'000			20'000	15'261.58	0.00
1.700 LOWE'S COS INC 1.7%/20-15.10.2030	USD	10'000			10'000	7'139.69	0.00
1.700 LOWE'S COS INC 1.7%/21-15.09.2028	USD	100'000			100'000	76'512.11	0.00
2.625 LOWE'S COS INC 2.625%/21-01.04.2031	USD	100'000			100'000	75'087.52	0.00
2.800 LOWE'S COS INC 2.8%/21-15.09.2041	USD	100'000			100'000	61'463.16	0.00
3.000 LOWE'S COS INC 3%/20-15.10.2050	USD	50'000			50'000	28'404.27	0.00
3.100 LOWE'S COS INC 3.1%/17-03.05.2027	USD	20'000			20'000	16'643.13	0.00
3.350 LOWE'S COS INC 3.35%/22-01.04.2027	USD	200'000			200'000	167'796.64	0.01
3.750 LOWE'S COS INC 3.75%/22-01.04.2032	USD	200'000			200'000	159'824.12	0.01
4.050 LOWE'S COS INC 4.05%/17-03.05.2047	USD	100'000			100'000	69'759.01	0.00
4.450 LOWE'S COS INC 4.45%/22-01.04.2062	USD	50'000			50'000	35'198.58	0.00
4.500 LOWE'S COS INC 4.5%/20-15.04.2030	USD	30'000			30'000	25'663.99	0.00
5.150 LOWE'S COS INC 5.15%/23-01.07.2033	USD		200'000	100'000	100'000	87'634.09	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.625	LOWE'S COS INC 5.625%/22-15.04.2053	USD	100'000		100'000	87'494.99	0.00
5.850	LOWE'S COS INC 5.85%/23-01.04.2063	USD		200'000	100'000	88'842.68	0.00
6.750	LXP INDUSTRIAL TRUST 6.75%/23-15.11.2028	USD	200'000		200'000	181'363.10	0.01
1.250	LYB INT FINANCE III 1.25%/20-01.10.2025	USD	10'000		10'000	8'231.49	0.00
2.250	LYB INT FINANCE III 2.25%/20-01.10.2030	USD	50'000		50'000	36'653.99	0.00
3.375	LYB INT FINANCE III 3.375%/20-01.10.2040	USD	20'000		20'000	13'044.08	0.00
3.800	LYB INT FINANCE III 3.8%/20-01.10.2060	USD	30'000		30'000	17'869.90	0.00
4.200	LYB INT FINANCE III 4.2%/19-15.10.2049	USD	40'000		40'000	27'185.52	0.00
5.625	LYB INT FINANCE III 5.625%/23-15.05.2033	USD		100'000	100'000	89'227.35	0.00
3.755	MAGALLANES INC -144A- 3.755%/22-15.03.2027	USD	200'000	200'000			
4.054	MAGALLANES INC -144A- 4.054%/22-15.03.2029	USD	200'000	200'000			
5.050	MAGALLANES INC -144A- 5.05%/22-15.03.2042	USD	200'000	200'000			
5.141	MAGALLANES INC -144A- 5.141%/22-15.03.2052	USD	200'000	200'000			
5.391	MAGALLANES INC -144A- 5.391%/22-15.03.2062	USD	100'000	100'000			
3.500	MANPOWERGROUP 3.5%/22-30.06.2027	EUR	100'000		100'000	94'893.59	0.01
6.500	MARATHON 6.5%/11-01.03.2041	USD	66'000		66'000	61'684.92	0.00
5.200	MARATHON OIL 5.2%/15-01.06.2045	USD	51'000		51'000	38'992.39	0.00
6.600	MARATHON OIL 6.6%/07-01.10.2037	USD	200'000	100'000	100'000	91'865.92	0.01
4.400	MARATHON OIL CORP 4.4%/17-15.07.2027	USD	10'000		10'000	8'551.14	0.00
5.450	MARRIOTT INTERNATIONAL 5.45%/23-15.09.2026	USD		200'000	200'000	176'854.57	0.01
4.350	MARSH & MCLENNAN COS 4.35%/16-30.01.2047	USD	2'000		2'000	1'494.01	0.00
2.900	MARSH & MCLENNAN COS INC 2.9%/21-15.12.2051	USD	100'000		100'000	56'431.40	0.00
4.375	MARSH & MCLENNAN COS INC 4.375%/19-15.03.2029	USD	200'000		200'000	172'229.20	0.01
4.900	MARSH & MCLENNAN COS INC 4.9%/19-15.03.2049	USD	100'000		100'000	81'425.22	0.00
2.400	MARTIN MARIETTA 2.4%/21-15.07.2031	USD	100'000		100'000	73'157.66	0.00
3.200	MARTIN MARIETTA 3.2%/21-15.07.2051	USD	100'000		100'000	60'949.76	0.00
1.650	MARVELL TECHNOLOGY INC 1.65%/21-15.04.2026	USD	100'000		100'000	81'685.38	0.00
2.450	MARVELL TECHNOLOGY INC 2.45%/21-15.04.2028	USD	100'000		100'000	79'063.84	0.00
4.200	MARVELL TECHNOLOGY INC 4.2%/21-22.06.2023	USD	30'000	30'000			
4.875	MARVELL TECHNOLOGY INC 4.875%/21-22.06.2028	USD	100'000		100'000	86'499.47	0.00
1.500	MASCO CORP 1.5%/21-15.02.2028	USD	40'000		40'000	30'586.53	0.00
2.000	MASCO CORP 2%/21-15.02.2031	USD	80'000		80'000	57'203.25	0.00
1.729	MASSACHUSETTS ELECTRIC -144A- 1.729%/20-24.11.2030	USD	10'000		10'000	6'897.99	0.00
5.050	MASSMUTUAL GLOBAL FUNDIN -144A- 5.05%/23-14.06.2028	USD		200'000			
5.000	MASSMUTUAL GLOBAL FUNDIN 5%/23-12.12.2027	GBP	100'000		100'000	111'580.08	0.01
1.000	MASTERCARD INC 1%/22-22.02.2029	EUR	100'000		100'000	85'960.16	0.00
2.000	MASTERCARD INC 2%/19-03.03.2025	USD	30'000		30'000	25'602.69	0.00
2.000	MASTERCARD INC 2%/21-18.11.2031	USD	200'000	100'000	100'000	72'238.02	0.00
3.375	MASTERCARD INC 3.375%/14-01.04.2024	USD	30'000	30'000			
3.650	MASTERCARD INC 3.65%/19-01.06.2049	USD	74'000		74'000	51'809.84	0.00
4.850	MASTERCARD INC 4.85%/23-09.03.2033	USD		200'000	100'000	87'939.46	0.00
1.850	MCCORMICK & CO 1.85%/21-15.02.2031	USD	40'000		40'000	28'315.43	0.00
2.500	MCCORMICK & CO 2.5%/20-15.04.2030	USD	6'000		6'000	4'521.66	0.00
3.400	MCCORMICK & CO 3.4%/17-15.08.2027	USD	70'000		70'000	58'304.34	0.00
4.200	MCCORMICK & CO 4.2%/17-15.08.2047	USD	4'000		4'000	2'914.55	0.00
3.700	MCDONALD'S 3.7%/15-30.01.2026	USD	100'000		100'000	86'056.09	0.00
0.250	MCDONALD'S CORP 0.25%/21-04.10.2028	EUR	100'000		100'000	82'398.22	0.00
0.875	MCDONALD'S CORP 0.875%/21-04.10.2033	EUR	100'000		100'000	74'648.28	0.00
3.125	MCDONALD'S CORP 3.125%/17-04.03.2025	CAD	80'000	100'000	80'000	69'733.02	0.00
3.500	MCDONALD'S CORP 3.5%/20-01.07.2027	USD	100'000		100'000	84'262.32	0.00
3.625	MCDONALD'S CORP 3.625%/19-01.09.2049	USD	100'000		100'000	65'736.66	0.00
3.625	MCDONALD'S CORP 3.625%/23-28.11.2027	EUR		200'000	200'000	191'121.23	0.01
3.800	MCDONALD'S CORP 3.8%/18-01.04.2028	USD	100'000		100'000	84'530.22	0.00
3.800	MCDONALD'S CORP 3.8%/19-08.03.2029	AUD	100'000		100'000	54'364.52	0.00
4.125	MCDONALD'S CORP 4.125%/23-28.11.2035	EUR		200'000	200'000	194'227.70	0.01
4.200	MCDONALD'S CORP 4.2%/20-01.04.2050	USD	100'000		100'000	72'546.86	0.00
4.450	MCDONALD'S CORP 4.45%/17-01.03.2047	USD	100'000		100'000	75'657.37	0.00
5.150	MCDONALD'S CORP 5.15%/22-09.09.2052	USD	200'000		200'000	167'249.04	0.01
6.300	MCDONALD'S S. -I- T. 99 6.3%/07-15.10.2037	USD	200'000	100'000	100'000	95'895.99	0.01
1.300	MCKESSON CORP 1.3%/21-15.08.2026	USD	200'000		200'000	160'718.31	0.00
5.100	MCKESSON CORP 5.1%/23-15.07.2033	USD		100'000	100'000	87'715.60	0.00
4.800	MERCEDES-BENZ FIN NA -144A- 4.8%/23-30.03.2028	USD	200'000		200'000	174'602.96	0.01
4.950	MERCEDES-BENZ FIN NA -144A- 4.95%/23-30.03.2025	USD	200'000	200'000	200'000	175'565.17	0.01
5.250	MERCEDES-BENZ FIN NA -144A- 5.25%/22-29.11.2027	USD	200'000		200'000	177'256.35	0.01
5.375	MERCEDES-BENZ FIN NA -144A- 5.375%/22-26.11.2025	USD	200'000		200'000	176'609.35	0.01
0.500	MERCK & CO 0.5%/16-02.11.2024	EUR		100'000	100'000		
2.750	MERCK & CO 2.75%/15-10.02.2025	USD	200'000	100'000	100'000	86'083.59	0.00
3.700	MERCK & CO 3.7%/15-10.02.2045	USD	6'000		6'000	4'271.61	0.00
6.550	MERCK & CO 6.55%/07-15.09.2037	USD	100'000		100'000	98'812.82	0.01
0.750	MERCK & CO INC 0.75%/20-24.02.2026	USD	20'000		20'000	16'284.44	0.00
1.450	MERCK & CO INC 1.45%/20-24.06.2030	USD	10'000	90'000	100'000	71'970.64	0.00

## 1146 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.900 MERCK & CO INC 1.9%/21-10.12.2028	USD	100'000			100'000	77'730.87	0.00
2.150 MERCK & CO INC 2.15%/21-10.12.2031	USD	100'000			100'000	73'026.75	0.00
2.350 MERCK & CO INC 2.35%/20-24.06.2040	USD	10'000			10'000	6'096.65	0.00
2.450 MERCK & CO INC 2.45%/20-24.06.2050	USD	11'000			11'000	5'945.12	0.00
2.750 MERCK & CO INC 2.75%/21-10.12.2051	USD		100'000		100'000	57'089.84	0.00
2.900 MERCK & CO INC 2.9%/21-10.12.2061	USD	100'000			100'000	54'540.58	0.00
3.400 MERCK & CO INC 3.4%/19-07.03.2029	USD	50'000	100'000		150'000	124'055.89	0.01
4.000 MERCK & CO INC 4%/19-07.03.2049	USD	100'000			100'000	73'331.55	0.00
4.500 MERCK & CO INC 4.5%/23-17.05.2033	USD		100'000		100'000	85'652.48	0.00
5.000 MERCK & CO INC 5%/23-17.05.2053	USD		100'000		100'000	85'352.93	0.00
6.110 MERRILL LYNCH (subordinated) 6.11%/07-29.01.2037	USD	100'000			100'000	92'288.74	0.01
0.700 MET LIFE GLOB FUNDING I -144A- 0.7%/21-27.09.2024	USD	150'000		150'000			
2.400 MET LIFE GLOB FUNDING I -144A- 2.4%/22-11.01.2032	USD		150'000		150'000	107'493.58	0.01
2.950 MET LIFE GLOB FUNDING I -144A- 2.95%/20-09.04.2030	USD	150'000			150'000	115'991.44	0.01
3.300 MET LIFE GLOB FUNDING I -144A- 3.3%/22-21.03.2029	USD		150'000		150'000	121'382.00	0.01
3.450 MET LIFE GLOB FUNDING I -144A- 3.45%/16-18.12.2026	USD		200'000		200'000	168'712.95	0.01
4.400 MET LIFE GLOB FUNDING I -144A- 4.4%/22-30.06.2027	USD	150'000			150'000	128'631.44	0.01
5.000 MET LIFE GLOB FUNDING I -144A- 5%/23-06.01.2026	USD		150'000		150'000	131'732.70	0.01
5.150 MET LIFE GLOB FUNDING I -144A- 5.15%/23-28.03.2033	USD		150'000		150'000	130'727.52	0.01
2.450 MET LIFE GLOB FUNDING I 2.45%/22-12.01.2029	CAD	200'000			200'000	118'320.48	0.01
3.750 MET LIFE GLOB FUNDING I 3.75%/22-05.12.2030	EUR	200'000		100'000	100'000	96'365.82	0.01
4.000 MET LIFE GLOB FUNDING I 4%/17-13.07.2027	AUD	100'000			100'000	54'973.94	0.00
4.125 MET LIFE GLOB FUNDING I S. -2022-17- 4.125%/22-02.09.2025	GBP	100'000		100'000			
3.000 METLIFE 3%/15-01.03.2025	USD	200'000		100'000	100'000	86'078.75	0.00
5.875 METLIFE 5.875%/10-06.02.2041	USD	100'000			100'000	91'908.66	0.01
3.600 METLIFE INC 3.6%/15-13.11.2025	USD	100'000			100'000	85'904.31	0.00
4.300 METROPOLITAN EDISON CO -144A- 4.3%/19-15.01.2029	USD	100'000			100'000	84'548.16	0.00
5.200 METROPOLITAN EDISON CO -144A- 5.2%/23-01.04.2028	USD		200'000	100'000	100'000	87'841.48	0.00
0.972 MICROCHIP TECHNOLOGY INC 0.972%/20-15.02.2024	USD	200'000		200'000			
3.477 MICRON TECHNOLOGY INC 3.477%/21-01.11.2051	USD	100'000			100'000	61'167.85	0.00
6.750 MICRON TECHNOLOGY INC 6.75%/22-01.11.2029	USD	100'000			100'000	93'452.88	0.01
2.400 MICROSOFT 2.40%/16-08.08.2026	USD	50'000			50'000	41'678.32	0.00
2.700 MICROSOFT 2.7%/15-12.02.2025	USD	150'000			150'000	129'135.34	0.01
2.875 MICROSOFT 2.875%/17-06.02.2024	USD	40'000		40'000			
3.125 MICROSOFT 3.125%/15-03.11.2025	USD	240'000		100'000	140'000	119'829.71	0.01
3.300 MICROSOFT 3.3%/17-06.02.2027	USD	70'000	100'000		170'000	144'597.67	0.01
3.450 MICROSOFT 3.45%/16-08.08.2036	USD	20'000	80'000		100'000	77'568.21	0.00
3.700 MICROSOFT 3.7%/16-08.08.2046	USD	40'000			40'000	29'299.81	0.00
3.950 MICROSOFT 3.95%/16-08.08.2056	USD	100'000			100'000	74'121.70	0.00
4.100 MICROSOFT 4.1%/17-06.02.2037	USD	30'000			30'000	24'887.93	0.00
4.250 MICROSOFT 4.25%/17-06.02.2047	USD	140'000			140'000	113'553.30	0.01
4.450 MICROSOFT 4.45%/15-03.11.2045	USD	30'000	70'000		100'000	83'957.50	0.00
2.525 MICROSOFT CORP 2.525%/20-01.06.2050	USD	240'000	50'000		290'000	164'554.14	0.01
2.675 MICROSOFT CORP 2.675%/20-01.06.2060	USD	110'000	50'000		160'000	88'972.90	0.00
2.921 MICROSOFT CORP 2.921%/21-17.03.2052	USD	220'000	50'000		270'000	164'104.46	0.01
3.041 MICROSOFT CORP 3.041%/21-17.03.2062	USD	10'000			10'000	5'987.80	0.00
3.125 MICROSOFT CORP 3.125%/13-06.12.2028	EUR	100'000			100'000	95'774.07	0.01
4.800 MIDAMERICAN ENERGY 4.8%/13-15.09.2043	USD	10'000			10'000	8'052.04	0.00
2.700 MIDAMERICAN ENERGY CO 2.7%/21-01.08.2052	USD	100'000			100'000	53'936.82	0.00
3.100 MIDAMERICAN ENERGY CO 3.1%/17-01.05.2027	USD	20'000			20'000	16'661.16	0.00
3.150 MIDAMERICAN ENERGY CO 3.15%/19-15.04.2050	USD	206'000			206'000	123'986.83	0.01
6.125 MIDAMERICAN ENERGY HOLDINGS 6.125%/06-01.04.2036	USD	20'000			20'000	18'570.77	0.00
3.100 MISSISSIPPI POWER S. -2021B- 3.1%/21-30.07.2051	USD		50'000		50'000	28'606.53	0.00
3.950 MISSISSIPPI POWER CO S. -2018B- 3.95%/18-30.03.2028	USD		50'000		50'000	42'233.73	0.00
3.000 MOLSON COORS BREWING 3%/12-15.07.2026	USD	50'000			50'000	41'933.27	0.00
4.200 MOLSON COORS BREWING 4.2%/16-15.07.2046	USD	10'000			10'000	7'173.96	0.00
5.000 MOLSON COORS BREWING 5%/12-01.05.2042	USD	100'000			100'000	81'825.45	0.00
1.500 MONDELEZ INTERNATIONAL 1.5%/20-04.02.2031	USD	10'000			10'000	6'998.78	0.00
1.875 MONDELEZ INTERNATIONAL 1.875%/20-15.10.2032	USD	10'000			10'000	6'929.73	0.00
2.375 MONDELEZ INTERNATIONAL 2.375%/15-06.03.2035	EUR		100'000		100'000	84'427.89	0.00
2.625 MONDELEZ INTERNATIONAL 2.625%/20-04.09.2050	USD	10'000			10'000	5'500.63	0.00
2.625 MONDELEZ INTERNATIONAL 2.625%/22-17.03.2027	USD	100'000			100'000	82'106.37	0.00
2.750 MONDELEZ INTERNATIONAL 2.75%/20-13.04.2030	USD	4'000			4'000	3'110.52	0.00
3.625 MONDELEZ INTERNATIONAL 3.625%/19-13.02.2026	USD	50'000		50'000			
4.750 MONDELEZ INTERNATIONAL 4.75%/24-20.02.2029	USD		200'000		200'000	174'067.70	0.01
2.000 MOODY'S CORPORATION 2%/21-19.08.2031	USD	80'000			80'000	56'952.32	0.00
3.100 MOODY'S CORPORATION 3.1%/21-29.11.2061	USD	20'000			20'000	11'266.04	0.00
3.250 MOODY'S CORPORATION 3.25%/20-20.05.2050	USD	4'000			4'000	2'496.60	0.00
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/21-16.09.2036	USD	200'000			200'000	138'396.22	0.01
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/22-20.04.2037	USD	100'000			100'000	84'208.04	0.00
3.950 MORGAN STANLEY (subordinated) S. -F- 3.95%/15-23.04.2027	USD	200'000			200'000	169'504.81	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.000 MORGAN STANLEY (subordinated) S. -F- 5%/13-24.11.2025	USD	10'000			10'000	8'753.55	0.00
1.875 MORGAN STANLEY 1.875%/17-27.04.2027	EUR	100'000			100'000	90'493.10	0.00
3.625 MORGAN STANLEY 3.625%/17-20.01.2027	USD	414'000		214'000	200'000	169'796.35	0.01
4.375 MORGAN STANLEY 4.375%/17-22.01.2047	USD	61'000			61'000	46'316.70	0.00
7.250 MORGAN STANLEY 7.25%/02-01.04.2032	USD	10'000			10'000	10'034.70	0.00
5.882 MORGAN STANLEY BANK NA 5.882%/23-30.10.2026	USD		250'000		250'000	224'169.03	0.01
4.500 MORGAN STANLEY DIRECT 4.5%/22-11.02.2027	USD	100'000			100'000	84'169.58	0.00
- MORGAN STANLEY FIX-TO-FLOATER 1.342%/23.10.2026	EUR	100'000			100'000	91'488.88	0.00
- MORGAN STANLEY FIX-TO-FRN FRN/18-24.04.2024	USD	20'000		20'000			
- MORGAN STANLEY FIX-TO-FRN FRN/20-26.10.2029	EUR	100'000			100'000	81'750.24	0.00
- MORGAN STANLEY FIX-TO-FRN FRN/20-28.04.2026	USD	120'000			120'000	101'692.41	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/21-04.05.2027	USD	100'000			100'000	81'182.78	0.00
- MORGAN STANLEY FIX-TO-FRN FRN/21-21.10.2025	USD		100'000	100'000			
- MORGAN STANLEY FIX-TO-FRN FRN/21-22.04.2042	USD	140'000			140'000	92'623.63	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/22-07.05.2032	EUR	100'000			100'000	89'630.73	0.00
- MORGAN STANLEY FIX-TO-FRN FRN/22-18.11.2033	GBP	100'000			100'000	115'070.89	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/22-25.01.2034	EUR	100'000			100'000	103'245.76	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/22-25.10.2028	EUR		200'000	100'000	100'000	98'533.67	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/23-01.02.2029	USD	200'000			200'000	175'057.00	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/23-02.03.2029	EUR		200'000	100'000	100'000	97'975.27	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/23-28.01.2027	USD		100'000		100'000	87'743.33	0.00
- MORGAN STANLEY FRN/20-21.10.2025	USD	20'000			20'000	17'060.36	0.00
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/20-10.12.2026	USD	110'000			110'000	89'374.30	0.00
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-25.01.2024	USD	50'000		50'000			
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-28.04.2032	USD	30'000	70'000		100'000	69'898.70	0.00
3.125 MORGAN STANLEY S. -F- 3.125%/16-27.07.2026	USD	110'000			110'000	92'353.90	0.01
3.700 MORGAN STANLEY S. -F- 3.7%/14-23.10.2014	USD	20'000			20'000	17'395.15	0.00
3.875 MORGAN STANLEY S. -F- 3.875%/14-29.04.2024	USD	40'000			40'000	35'109.41	0.00
3.875 MORGAN STANLEY S. -F- 3.875%/16-27.01.2026	USD	100'000			100'000	85'915.79	0.00
4.000 MORGAN STANLEY S. -F- 4%/15-23.07.2025	USD	115'000			115'000	99'533.85	0.01
4.300 MORGAN STANLEY S. -F- 4.3%/15-27.01.2045	USD	62'000			62'000	47'319.83	0.00
4.350 MORGAN STANLEY S. -F- 4.35%/14-08.09.2026	USD	20'000			20'000	17'214.96	0.00
6.375 MORGAN STANLEY S. F. 6.375%/12-24.07.2042	USD	47'000			47'000	45'975.11	0.00
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.591%/17-22.07.2028	USD	120'000			120'000	99'998.36	0.01
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.772%/18-24.01.2029	USD	50'000			50'000	41'612.16	0.00
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.971%/17-22.07.2038	USD	30'000			30'000	22'519.36	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19-22.07.2025	USD	110'000		110'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19-23.01.2030	USD	120'000			120'000	101'469.43	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-01.04.2031	USD	25'000			25'000	19'989.99	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-10.11.2023	USD	10'000		10'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-13.02.2032	USD	10'000			10'000	6'972.48	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-22.01.2031	USD	100'000	100'000		200'000	152'453.05	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-24.03.2051	USD	100'000			100'000	91'108.35	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.07.2027	USD	150'000			150'000	120'804.02	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.10.2032	USD	100'000			100'000	72'119.42	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-21.07.2032	USD	200'000			200'000	141'985.83	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-22.01.2025	USD	100'000		100'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-25.01.2052	USD	10'000			10'000	5'660.62	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-30.05.2025	USD	100'000		100'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2028	USD	100'000			100'000	91'018.51	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2033	USD	200'000			200'000	186'662.82	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.04.2028	USD	100'000			100'000	85'217.83	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.07.2033	USD	100'000			100'000	84'501.88	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2028	USD	100'000			100'000	81'453.16	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2033	USD		100'000		100'000	73'868.24	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-20.07.2029	USD	200'000			200'000	176'842.30	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-21.07.2034	USD	200'000			200'000	175'255.69	0.01
5.375 MOSAIC CO 5.375%/23-15.11.2028	USD		100'000		100'000	88'568.84	0.00
4.000 MOTOROLA SOLUTIONS 4%/14-01.09.2024	USD	17'000		17'000			
5.600 MOTOROLA SOLUTIONS INC 5.6%/22-01.06.2032	USD	100'000			100'000	88'325.95	0.00
4.000 MPLX 4%/15-15.02.2025	USD	200'000		100'000	100'000	86'668.60	0.00
4.875 MPLX 4.875%/16-01.12.2024	USD	200'000		200'000			
5.200 MPLX 5.2%/17-01.03.2047	USD	100'000			100'000	79'077.83	0.00
4.700 MPLX LP 4.7%/18-15.04.2048	USD	50'000			50'000	36'859.46	0.00
4.950 MPLX LP 4.95%/22-14.03.2052	USD	200'000			200'000	151'668.39	0.01
5.000 MPLX LP 5%/23-01.03.2033	EUR		100'000		100'000	84'241.63	0.00
0.900 NASDAQ INC 0.9%/21-30.07.2033	USD	100'000			100'000	73'521.00	0.00
1.650 NASDAQ INC 1.65%/20-15.01.2031	USD	30'000			30'000	21'037.72	0.00
2.500 NASDAQ INC 2.5%/20-21.12.2040	USD	20'000			20'000	11'653.59	0.00
3.250 NASDAQ INC 3.25%/20-28.04.2050	USD	100'000			100'000	59'875.27	0.00
5.350 NASDAQ INC 5.35%/23-28.06.2028	USD		200'000		200'000	177'875.78	0.01

# 1148 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.550	NASDAQ INC 5.55%/23-15.02.2034	USD	200'000		200'000	177'260.32	0.01
5.650	NASDAQ INC 5.65%/23-28.06.2025	USD	200'000	100'000	100'000	88'341.50	0.00
5.950	NASDAQ INC 5.95%/23-15.08.2053	USD	200'000	100'000	100'000	90'550.02	0.00
5.500	NATIONAL FUEL GAS CO 5.5%/20-15.01.2026	USD	8'000		8'000	7'022.92	0.00
4.800	NATIONAL RETAIL PROP INC 4.8%/18-15.10.2048	USD		100'000	100'000	75'581.70	0.00
2.750	NATIONAL RURAL UTIL COOP 2.75%/22-15.04.2032	USD	100'000		100'000	74'038.62	0.00
4.150	NATIONAL RURAL UTIL COOP 4.15%/22-15.12.2032	USD	100'000		100'000	81'066.43	0.00
4.400	NATIONAL RURAL UTIL COOP 4.4%/18-01.11.2048	USD	50'000		50'000	37'105.99	0.00
4.800	NATIONAL RURAL UTIL COOP 4.8%/22-15.03.2028	USD	200'000		100'000	87'580.87	0.00
4.850	NATIONAL RURAL UTIL COOP 4.85%/24-07.02.2029	USD		200'000	200'000	174'611.57	0.01
0.350	NATIONAL RURAL UTIL COOP S. -D- 0.35%/21-08.02.2024	USD	100'000		100'000		
8.000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 8%/02-01.03.2032	USD		200'000	200'000	203'943.42	0.01
5.100	NATIONAL SECS CLEARING -144A- 5.1%/22-21.11.2027	USD	250'000		250'000	221'301.02	0.01
0.625	NESTLE HOLDINGS INC 0.625%/21-18.12.2025	GBP	100'000		100'000	103'513.57	0.01
1.125	NESTLE HOLDINGS INC 1.125%/21-13.07.2026	USD	100'000		100'000	80'814.67	0.00
1.375	NESTLE HOLDINGS INC 1.375%/21-23.06.2033	GBP	100'000		100'000		
0.606	NESTLE HOLDINGS INC -144A- 0.606%/21-14.09.2024	USD	150'000		150'000		
1.500	NESTLE HOLDINGS INC -144A- 1.5%/21-14.09.2028	USD	150'000		150'000	114'764.70	0.01
4.000	NESTLE HOLDINGS INC -144A- 4%/18-24.09.2048	USD	200'000		200'000	148'008.05	0.01
4.125	NESTLE HOLDINGS INC -144A- 4.125%/22-01.10.2027	USD	200'000		200'000		
4.850	NESTLE HOLDINGS INC -144A- 4.85%/23-14.03.2033	USD		200'000	200'000		
5.000	NESTLE HOLDINGS INC -144A- 5%/23-14.03.2028	USD		150'000	150'000	133'137.98	0.01
2.125	NESTLE HOLDINGS INC 2.125%/22-04.04.2027	GBP	100'000		100'000	103'355.40	0.01
2.500	NESTLE HOLDINGS INC 2.5%/22-04.04.2032	GBP	100'000		100'000	96'084.18	0.01
2.700	NETAPP INC 2.7%/20-22.06.2030	USD	92'000		92'000	69'455.96	0.00
2.807	NEW ENGLAND POWER CO -144A- 2.807%/20-06.10.2050	USD	10'000		10'000	5'409.86	0.00
4.550	NEW YORK LIFE GLOBAL FDG -144A- 4.55%/23-28.01.2033	USD		100'000	100'000	83'736.74	0.00
4.700	NEW YORK LIFE GLOBAL FDG -144A- 4.7%/23-02.04.2026	USD		100'000	100'000	87'323.13	0.00
5.450	NEW YORK LIFE GLOBAL FDG -144A- 5.45%/23-18.09.2026	USD		200'000	200'000	177'756.60	0.01
4.950	NEW YORK LIFE GLOBAL FDG 4.95%/23-07.12.2029	GBP		100'000	100'000	112'373.14	0.01
4.200	NEWMONT / NEWCREST FIN -144A- 4.2%/23-13.05.2050	USD		3'000	3'000		
2.600	NEWMONT CORP 2.6%/21-15.07.2032	USD	100'000		100'000	72'429.36	0.00
5.450	NEWMONT GOLDCORP CORP 5.45%/19-09.06.2044	USD	42'000		42'000	36'117.49	0.00
5.875	NEWMONT GOLDCORP CORP 5.875%/19-01.04.2035	USD	20'000		20'000	18'116.19	0.00
6.250	NEWMONT MINING 6.25%/09-01.10.2039	USD	10'000		10'000	9'311.89	0.00
-	NEXTERA ENERGY CAPITAL (subordinated) S. -P- FIX-TO-FRN FRN/21-15.03.2082	USD	100'000		100'000	78'441.35	0.00
1.875	NEXTERA ENERGY CAPITAL 1.875%/21-15.01.2027	USD		100'000	100'000	80'356.06	0.00
1.900	NEXTERA ENERGY CAPITAL 1.9%/21-15.06.2028	USD		100'000	100'000	77'123.97	0.00
2.250	NEXTERA ENERGY CAPITAL 2.25%/20-01.06.2030	USD	40'000	60'000	100'000	74'101.41	0.00
2.440	NEXTERA ENERGY CAPITAL 2.44%/21-15.01.2032	USD	100'000		100'000	71'504.11	0.00
2.940	NEXTERA ENERGY CAPITAL 2.94%/22-21.03.2024	USD	100'000		100'000		
3.000	NEXTERA ENERGY CAPITAL 3%/21-15.01.2052	USD	100'000		100'000	55'819.09	0.00
4.450	NEXTERA ENERGY CAPITAL 4.45%/22-20.06.2025	USD	100'000		100'000		
5.250	NEXTERA ENERGY CAPITAL 5.25%/24-15.03.2034	USD		200'000	200'000	172'856.91	0.01
-	NEXTERA ENERGY CAPITAL HOLDING (subordinated) S. -M- FIX-TO-FLOATERS 4.8%/17-01.12.2077	USD	10'000		10'000	7'973.63	0.00
7.768	NGPL PIPECO LLC -144A- 7.768%/07-15.12.2037	USD	100'000		100'000	97'062.43	0.01
1.960	NIAGARA MOHAWK POWER -144A- 1.96%/20-27.06.2030	USD	40'000		40'000	28'775.93	0.00
2.759	NIAGARA MOHAWK POWER -144A- 2.759%/22-10.01.2032	USD	100'000		100'000	72'366.76	0.00
3.025	NIAGARA MOHAWK POWER -144A- 3.025%/20-27.06.2050	USD	10'000		10'000	5'498.14	0.00
4.278	NIAGARA MOHAWK POWER -144A- 4.278%/18-15.12.2028	USD		100'000	100'000	83'511.30	0.00
2.375	NIKE 2.375%/16-01.11.2026	USD	100'000		100'000		
3.625	NIKE 3.625%/13-01.05.2043	USD	200'000		200'000		
3.875	NIKE 3.875%/15-01.11.2045	USD	10'000		10'000		
2.850	NIKE INC 2.85%/20-27.03.2030	USD	30'000		30'000		
3.375	NIKE INC 3.375%/16-01.11.2046	USD	50'000		50'000		
4.800	NISOURCE FINANCE 4.8%/13-15.02.2044	USD	50'000		50'000	39'052.50	0.00
5.650	NISOURCE FINANCE 5.65%/13-01.02.2045	USD	10'000		10'000	8'553.59	0.00
0.950	NISOURCE INC 0.95%/20-15.08.2025	USD	10'000		10'000	8'264.88	0.00
1.700	NISOURCE INC 1.7%/20-15.02.2031	USD	50'000		50'000	34'926.88	0.00
2.950	NISOURCE INC 2.95%/19-01.09.2029	USD	100'000		100'000	79'175.15	0.00
3.490	NISOURCE INC 3.49%/17-15.05.2027	USD	100'000		100'000	83'718.40	0.00
3.950	NISOURCE INC 3.95%/17-30.03.2048	USD	50'000		50'000	33'829.70	0.00
5.250	NISOURCE INC 5.25%/23-30.03.2028	USD		200'000	200'000	176'917.25	0.01
6.950	NISSAN MOTOR ACCEPTANCE COMPANY LLC 6.95%/23-15.09.2026	USD	200'000		200'000	180'367.35	0.01
2.550	NORFOLK SOUTHERN CORP 2.55%/19-01.11.2029	USD	200'000		200'000	154'766.84	0.01
3.050	NORFOLK SOUTHERN CORP 3.05%/20-15.05.2050	USD	4'000		4'000	2'356.08	0.00
3.155	NORFOLK SOUTHERN CORP 3.155%/20-15.05.2055	USD	10'000		10'000	5'768.42	0.00
3.700	NORFOLK SOUTHERN CORP 3.7%/22-15.03.2053	USD	100'000		100'000	65'478.52	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.050 NORFOLK SOUTHERN CORP 4.05%/18-15.08.2052	USD	40'000			40'000	28'067.79	0.00
4.100 NORFOLK SOUTHERN CORP 4.1%/21-15.05.2121	USD	30'000			30'000	19'064.16	0.00
4.150 NORFOLK SOUTHERN CORP 4.15%/18-28.02.2048	USD	40'000			40'000	29'110.88	0.00
4.550 NORFOLK SOUTHERN CORP 4.55%/22-01.06.2053	USD	100'000			100'000	76'208.30	0.00
5.550 NORFOLK SOUTHERN CORP 5.55%/23-15.03.2034	USD		200'000		200'000	180'657.89	0.01
3.400 NORTHERN NATURAL GAS CO -144A- 3.4%/21-16.10.2051	USD	100'000			100'000	60'565.63	0.00
6.125 NORTHERN TRUST CORP (subordinated) 6.125%/22-02.11.2032	USD	200'000		100'000	100'000	92'489.14	0.01
3.000 NOVARTIS CAPITAL 3%/15-20.11.2025	USD	240'000	300'000	340'000	200'000	170'616.19	0.01
3.400 NOVARTIS CAPITAL 3.4%/14-06.05.2024	USD	240'000		240'000			
4.400 NOVARTIS CAPITAL 4.4%/14-06.05.2044	USD	20'000			20'000	16'028.15	0.00
4.000 NOVARTIS CAPITAL CORP 4%/15-20.11.2045	USD	100'000			100'000	74'867.12	0.00
4.400 NSAR ELECTRIC 4.4%/14-01.03.2044	USD		50'000		50'000	37'929.45	0.00
1.950 NSTAR ELECTRIC CO 1.95%/21-15.08.2031	USD	100'000			100'000	70'414.28	0.00
3.950 NSTAR ELECTRIC CO 3.95%/20-01.04.2030	USD	10'000			10'000	8'255.03	0.00
6.400 NUCOR 6.4%/07-01.12.2037	USD	100'000			100'000	96'303.19	0.01
2.000 NUCOR CORP 2%/20-01.06.2025	USD	10'000			10'000	8'448.31	0.00
2.700 NUCOR CORP 2.7%/20-01.06.2030	USD		80'000		80'000	62'083.45	0.00
4.400 NUCOR CORP 4.4%/18-01.05.2048	USD	69'000			69'000	53'322.62	0.00
3.200 NVIDIA 3.2%/16-16.09.2026	USD	100'000			100'000	84'880.27	0.00
0.584 NVIDIA CORP 0.584%/21-14.06.2024	USD	100'000		100'000			
1.550 NVIDIA CORP 1.55%/21-15.06.2028	USD	100'000			100'000	77'907.66	0.00
3.500 NVIDIA CORP 3.5%/20-01.04.2050	USD	40'000			40'000	27'595.36	0.00
3.700 NVIDIA CORP 3.7%/20-01.04.2060	USD	66'000			66'000	45'710.02	0.00
2.150 NY STATE ELECTRIC & GAS -144A- 2.15%/21-01.10.2031	USD	100'000			100'000	69'793.60	0.00
6.125 OCCIDENTAL PETROLEUM COR 6.125%/20-01.01.2031	USD		100'000		100'000	90'203.30	0.00
6.375 OCCIDENTAL PETROLEUM COR 6.375%/20-01.09.2028	USD		100'000		100'000	91'339.56	0.00
6.450 OCCIDENTAL PETROLEUM COR 6.45%/19-15.09.2036	USD		100'000		100'000	92'837.05	0.01
6.600 OCCIDENTAL PETROLEUM COR 6.6%/19-15.03.2046	USD		100'000		100'000	93'550.36	0.01
6.625 OCCIDENTAL PETROLEUM COR 6.625%/20-01.09.2030	USD		100'000		100'000	92'662.84	0.01
2.900 OHIO POWER COMPANY S. -R- 2.9%/21-01.10.2051	USD	100'000	200'000		300'000	168'197.43	0.01
2.450 OMNICO GROUP INC 2.45%/20-30.04.2030	USD	200'000			200'000	150'604.60	0.01
3.750 ONCOR ELEC DELIVERY 3.75%/15-01.04.2045	USD		300'000	100'000	200'000	139'670.47	0.01
0.550 ONCOR ELECTRIC DELIVERY 0.55%/21-01.10.2025	USD	100'000		100'000			
5.650 ONCOR ELECTRIC DELIVERY -144A- 5.65%/23-15.11.2033	USD		200'000	200'000			
2.750 ONCOR ELECTRIC DELIVERY 2.75%/20-15.05.2030	USD	100'000			100'000	77'347.99	0.00
4.150 ONCOR ELECTRIC DELIVERY 4.15%/23-01.06.2032	USD		100'000		100'000	82'470.22	0.00
4.550 ONCOR ELECTRIC DELIVERY 4.55%/23-15.09.2032	USD		100'000		100'000	84'473.47	0.00
4.600 ONCOR ELECTRIC DELIVERY 4.6%/23-01.06.2052	USD		100'000		100'000	77'433.91	0.00
4.950 ONCOR ELECTRIC DELIVERY 4.95%/23-15.09.2052	USD	50'000			50'000	40'999.80	0.00
5.350 ONCOR ELECTRIC DELIVERY 5.35%/21-01.10.2052	USD	50'000			50'000	43'680.09	0.00
5.650 ONCOR ELECTRIC DELIVERY 5.65%/24-15.11.2033	USD		200'000		200'000	181'587.46	0.01
1.100 ONE GAS INC 1.1%/21-11.03.2024	USD	64'000		64'000			
2.000 ONE GAS INC 2%/20-15.05.2030	USD	8'000			8'000	5'856.48	0.00
4.250 ONE GAS INC 4.25%/22-01.09.2032	USD	100'000			100'000	83'376.61	0.00
5.100 ONE GAS INC 5.1%/23-01.04.2029	USD		200'000		200'000	176'544.00	0.01
2.750 ONEOK INC 2.75%/19-01.09.2024	USD	10'000		10'000			
4.350 ONEOK INC 4.35%/19-15.03.2029	USD	100'000			100'000	84'773.10	0.00
4.500 ONEOK INC 4.5%/20-15.03.2050	USD	2'000			2'000	1'408.92	0.00
4.550 ONEOK INC 4.55%/18-15.07.2028	USD	200'000			200'000	172'061.84	0.01
5.200 ONEOK INC 5.2%/18-15.07.2048	USD	100'000			100'000	79'498.07	0.00
5.850 ONEOK INC 5.85%/20-15.01.2026	USD	10'000			10'000	8'883.36	0.00
6.000 ONEOK INC 6%/05-15.06.2035	USD	20'000			20'000	17'744.99	0.00
6.100 ONEOK INC 6.1%/22-15.11.2032	USD	200'000			200'000	182'408.35	0.01
6.350 ONEOK INC 6.35%/20-15.01.2031	USD	10'000			10'000	9'233.92	0.00
4.900 ONEOK PARTNERS 4.9%/15-15.03.2025	USD		200'000	100'000	100'000	87'395.42	0.00
2.400 ORACLE 2.4%/16-15.09.2023	USD	20'000		20'000			
2.650 ORACLE 2.65%/16-15.07.2026	USD	110'000			110'000	91'232.86	0.00
2.950 ORACLE 2.95%/15-15.05.2025	USD	14'000	90'000		104'000	88'877.19	0.00
3.850 ORACLE 3.85%/16-15.07.2036	USD	5'000			5'000	3'701.12	0.00
3.900 ORACLE 3.9%/15-15.05.2035	USD	14'000			14'000	10'581.83	0.00
4.000 ORACLE 4%/16-15.07.2046	USD	48'000	52'000		100'000	67'732.88	0.00
4.125 ORACLE 4.125%/15-15.05.2045	USD	10'000	90'000		100'000	69'568.23	0.00
4.375 ORACLE 4.375%/15-15.05.2055	USD	5'000	95'000		100'000	68'998.77	0.00
4.500 ORACLE 4.5%/14-08.07.2044	USD	100'000			100'000	73'906.20	0.00
5.375 ORACLE 5.375%/11-15.07.2040	USD	43'000			43'000	36'214.56	0.00
6.125 ORACLE 6.125%/09-08.07.2039	USD	10'000			10'000	9'061.63	0.00
1.650 ORACLE CORP 1.65%/21-25.03.2026	USD	50'000			50'000	40'893.04	0.00
2.500 ORACLE CORP 2.5%/20-01.04.2025	USD	222'000	300'000	122'000	400'000	341'141.92	0.02
2.800 ORACLE CORP 2.8%/20-01.04.2027	USD	102'000			102'000	83'775.31	0.00
2.875 ORACLE CORP 2.875%/21-25.03.2031	USD	100'000			100'000	75'963.36	0.00
2.950 ORACLE CORP 2.95%/17-15.11.2024	USD	3'000		3'000			

# 1150 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.950	ORACLE CORP 2.95%/20-01.04.2030	USD	140'000		140'000	108'725.20	0.01
3.250	ORACLE CORP 3.25%/17-15.11.2027	USD	80'000		80'000	66'055.18	0.00
3.400	ORACLE CORP 3.4%/14-08.07.2024	USD	250'000	250'000			
3.600	ORACLE CORP 3.6%/20-01.04.2040	USD	228'000		228'000	155'009.51	0.01
3.600	ORACLE CORP 3.6%/20-01.04.2050	USD	110'000		110'000	68'172.24	0.00
3.650	ORACLE CORP 3.65%/21-25.03.2041	USD	100'000		100'000	67'720.47	0.00
3.800	ORACLE CORP 3.8%/17-15.11.2037	USD	7'000		7'000	5'069.82	0.00
3.850	ORACLE CORP 3.85%/20-01.04.2060	USD	132'000		132'000	80'745.56	0.00
3.950	ORACLE CORP 3.95%/21-25.03.2051	USD	100'000		100'000	65'631.07	0.00
4.000	ORACLE CORP 4%/17-15.11.2047	USD	100'000		100'000	67'324.01	0.00
4.300	ORACLE CORP 4.3%/14-08.07.2034	USD	120'000		120'000	95'807.21	0.01
5.800	ORACLE CORP 5.8%/22-10.11.2025	USD	232'000	132'000	100'000	88'763.97	0.00
6.150	ORACLE CORP 6.15%/22-09.11.2029	USD	240'000	200'000	40'000	36'828.15	0.00
6.250	ORACLE CORP 6.25%/22-09.11.2032	USD	72'000		72'000	66'945.85	0.00
6.900	ORACLE CORP 6.9%/22-09.11.2052	USD	280'000	140'000	140'000	139'093.14	0.01
4.600	OSHKOSH CORP 4.6%/18-15.05.2028	USD		100'000	100'000	85'624.25	0.00
2.056	OTIS WORLDWIDE CORP 2.056%/20-05.04.2025	USD	10'000		10'000	8'481.78	0.00
2.293	OTIS WORLDWIDE CORP 2.293%/20-05.04.2027	USD	20'000		20'000	16'273.56	0.00
2.565	OTIS WORLDWIDE CORP 2.565%/20-15.02.2030	USD	30'000	70'000	100'000	76'691.13	0.00
3.112	OTIS WORLDWIDE CORP 3.112%/20-15.02.2040	USD	20'000		20'000	13'390.52	0.00
3.362	OTIS WORLDWIDE CORP 3.362%/20-15.02.2050	USD	10'000	40'000	50'000	31'843.87	0.00
5.650	OVINTIV INC 5.65%/23-15.05.2028	USD	100'000		100'000	88'830.53	0.00
6.250	OVINTIV INC 6.25%/23-15.07.2033	USD	100'000		100'000	90'537.97	0.00
4.400	OWENS CORNING 4.4%/18-30.01.2048	USD	50'000		50'000	36'208.67	0.00
7.000	OWENS CORNING 7%/06-01.12.2036	USD		100'000	100'000	97'808.41	0.01
0.350	PACCAR FINANCIAL CORP 0.35%/21-02.02.2024	USD	50'000		50'000		
2.000	PACCAR FINANCIAL CORP S. -0- 2%/22-04.02.2027	USD	100'000		100'000	81'237.99	0.00
2.100	PACIFIC GAS & ELECTRIC 2.1%/20-01.08.2027	USD		200'000	200'000	157'764.90	0.01
4.550	PACIFIC GAS & ELECTRIC 4.55%/20-01.07.2030	USD	100'000		100'000	82'819.54	0.00
5.450	PACIFIC GAS & ELECTRIC 5.45%/22-15.06.2027	USD	200'000		200'000	175'778.77	0.01
2.700	PACIFICORP 2.7%/20-15.09.2030	USD	8'000		8'000	6'044.48	0.00
2.900	PACIFICORP 2.9%/21-15.06.2052	USD	50'000		50'000	26'835.63	0.00
3.300	PACIFICORP 3.3%/20-15.03.2051	USD	220'000		220'000	127'040.24	0.01
4.125	PACIFICORP 4.125%/18-15.01.2049	USD	6'000		6'000	4'120.16	0.00
5.350	PACIFICORP 5.35%/22-01.12.2053	USD	50'000		50'000	40'435.93	0.00
5.700	PACKAGING CORP OF AMERIC 5.7%/23-01.12.2033	USD		200'000	200'000	180'109.92	0.01
4.500	PARKER-HANNIFIN CORP 4.5%/22-15.09.2029	USD	200'000		200'000	172'224.68	0.01
4.200	PARKER-HANNIFIN S. -A- 4.2%/14-21.11.2034	USD	200'000		200'000	162'161.13	0.01
1.650	PAYPAL HOLDINGS INC 1.65%/20-01.06.2025	USD	10'000	300'000	110'000	168'615.26	0.01
2.300	PAYPAL HOLDINGS INC 2.3%/20-01.06.2030	USD	10'000		10'000	7'490.57	0.00
2.850	PAYPAL HOLDINGS INC 2.85%/19-01.10.2029	USD	6'000		6'000	4'711.41	0.00
3.250	PAYPAL HOLDINGS INC 3.25%/20-01.06.2050	USD	50'000		50'000	30'628.29	0.00
3.900	PAYPAL HOLDINGS INC 3.9%/22-01.06.2027	USD	150'000	100'000	50'000	42'563.71	0.00
4.400	PAYPAL HOLDINGS INC 4.4%/22-01.06.2032	USD	150'000		150'000	126'693.49	0.01
2.850	PECO ENERGY CO 2.85%/21-15.09.2051	USD	100'000		100'000	56'090.01	0.00
4.375	PECO ENERGY CO 4.375%/22-15.08.2052	USD	100'000		100'000	75'078.80	0.00
4.450	PEPSICO 4.45%/15-14.04.2046	USD	40'000		40'000	31'857.67	0.00
0.250	PEPSICO INC 0.25%/20-06.05.2024	EUR	100'000	100'000			
0.400	PEPSICO INC 0.4%/20-07.10.2023	USD	10'000		10'000		
0.750	PEPSICO INC 0.75%/19-18.03.2027	EUR		100'000	100'000	88'454.85	0.00
0.750	PEPSICO INC 0.75%/20-01.05.2023	USD	10'000		10'000		
0.750	PEPSICO INC 0.75%/21-14.10.2033	EUR	100'000		100'000	75'319.12	0.00
1.400	PEPSICO INC 1.4%/20-25.02.2031	USD	410'000	200'000	210'000	147'836.22	0.01
1.625	PEPSICO INC 1.625%/20-01.05.2030	USD	208'000		208'000	152'252.55	0.01
2.625	PEPSICO INC 2.625%/19-29.07.2029	USD	20'000		20'000	15'865.38	0.00
2.625	PEPSICO INC 2.625%/21-21.10.2041	USD	100'000		100'000	63'099.87	0.00
2.750	PEPSICO INC 2.75%/20-19.03.2030	USD	30'000		30'000	23'565.83	0.00
2.875	PEPSICO INC 2.875%/19-15.10.2049	USD	4'000		4'000	2'423.20	0.00
3.000	PEPSICO INC 3%/17-15.10.2027	USD	50'000		50'000	41'504.88	0.00
3.550	PEPSICO INC 3.55%/22-07.2034	GBP	100'000		100'000	101'393.91	0.01
3.600	PEPSICO INC 3.6%/22-18.02.2028	USD	100'000		100'000	84'664.42	0.00
4.000	PEPSICO INC 4%/17-02.05.2047	USD	200'000		200'000	148'537.30	0.01
4.200	PEPSICO INC 4.2%/22-18.07.2052	USD	100'000		100'000	76'257.50	0.00
4.450	PEPSICO INC 4.45%/22-15.05.2028	USD		100'000	100'000	87'879.41	0.00
5.250	PEPSICO INC 5.25%/23-10.11.2025	USD		200'000	200'000	176'855.68	0.01
1.900	PERKINELMER INC 1.9%/21-15.09.2028	USD	100'000		100'000	76'070.44	0.00
2.250	PERKINELMER INC 2.25%/21-15.09.2031	USD	100'000		100'000	71'571.34	0.00
2.750	PFIZER 2.75%/16-03.06.2026	USD	100'000		100'000	84'231.17	0.00
4.000	PFIZER 4%/16-15.12.2036	USD		100'000	100'000	79'096.26	0.00
5.950	PFIZER 5.95%/07-01.04.2037	USD	100'000		100'000	93'952.36	0.01
7.200	PFIZER 7.2%/09-15.03.2039	USD	170'000		170'000	177'881.43	0.01

CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1151

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.700 PFIZER INC 1.7%/20-28.05.2030	USD	100'000			100'000	73'364.14	0.00
1.750 PFIZER INC 1.75%/21-18.08.2031	USD	200'000			200'000	141'903.26	0.01
2.550 PFIZER INC 2.55%/20-28.05.2040	USD		100'000		100'000	61'707.84	0.00
2.625 PFIZER INC 2.625%/20-01.04.2030	USD	200'000			200'000	155'704.60	0.01
3.450 PFIZER INC 3.45%/19-15.03.2029	USD		1'000'000	800'000	200'000	165'547.83	0.01
3.900 PFIZER INC 3.9%/19-15.03.2039	USD		100'000		100'000	75'074.57	0.00
4.000 PFIZER INC 4%/19-15.03.2049	USD	50'000			50'000	36'355.47	0.00
6.375 PHILIP MORRIS 6.375%/08-16.05.2038	USD	40'000			40'000	38'011.92	0.00
2.875 PHILIP MORRIS INTERNATIONAL 2.875%/14-03.03.2026	EUR	200'000	100'000	200'000	100'000	93'808.24	0.01
4.250 PHILIP MORRIS INTERNATIONAL 4.25%/14-10.11.2044	EUR	30'000			30'000	21'779.90	0.00
4.875 PHILIP MORRIS INTERNATIONAL 4.875%/13-15.11.2043	USD		100'000		100'000	79'134.25	0.00
0.875 PHILIP MORRIS INTL INC 0.875%/20-01.05.2026	USD	10'000			10'000	8'045.35	0.00
1.125 PHILIP MORRIS INTL INC 1.125%/20-01.05.2023	USD	8'000		8'000			
1.750 PHILIP MORRIS INTL INC 1.75%/20-01.11.2030	USD	10'000			10'000	7'113.26	0.00
2.100 PHILIP MORRIS INTL INC 2.1%/20-01.05.2030	USD	8'000			8'000	5'936.40	0.00
2.875 PHILIP MORRIS INTL INC 2.875%/19-01.05.2024	USD	200'000		200'000			
3.125 PHILIP MORRIS INTL INC 3.125%/17-02.03.2028	USD	20'000			20'000	16'358.11	0.00
3.125 PHILIP MORRIS INTL INC 3.125%/17-07.08.2027	USD	100'000			100'000	82'792.65	0.00
3.375 PHILIP MORRIS INTL INC 3.375%/19-15.08.2029	USD		100'000		100'000	80'842.05	0.00
5.125 PHILIP MORRIS INTL INC 5.125%/22-17.11.2027	USD	200'000			200'000	176'376.83	0.01
5.375 PHILIP MORRIS INTL INC 5.375%/23-15.02.2033	USD		100'000		100'000	87'702.90	0.00
5.625 PHILIP MORRIS INTL INC 5.625%/22-17.11.2029	USD	200'000			200'000	180'338.80	0.01
5.750 PHILIP MORRIS INTL INC 5.75%/22-17.11.2032	USD		100'000		100'000	89'751.06	0.00
0.900 PHILLIPS 66 0.9%/20-15.02.2024	USD	146'000		146'000			
1.300 PHILLIPS 66 1.3%/20-15.02.2026	USD	100'000			100'000	81'509.06	0.00
4.875 PHILLIPS 66 4.875%/14-15.11.2044	USD	10'000			10'000	8'037.57	0.00
4.950 PHILLIPS 66 4.95%/23-01.12.2027	USD		200'000	100'000	100'000	87'863.46	0.00
5.300 PHILLIPS 66 5.3%/23-30.06.2033	USD		100'000		100'000	87'368.40	0.00
5.875 PHILLIPS 66 5.875%/12-01.05.2042	USD	100'000			100'000	90'761.68	0.00
5.650 PHILLIPS 66 CO 5.65%/24-15.06.2054	USD		100'000		100'000	87'299.78	0.00
3.950 PHYSICIANS REALTY LP 3.95%/17-15.01.2028	USD		100'000		100'000	83'776.43	0.00
3.500 PIEDMONT NATURAL GAS CO 3.5%/19-01.06.2029	USD	50'000			50'000	40'535.92	0.00
4.650 PIEDMONT NATURAL GAS CO 4.65%/13-01.08.2043	USD	100'000			100'000	76'530.01	0.00
9.250 PIEDMONT OPERATING PARTN 9.25%/23-20.07.2028	USD		200'000		200'000	185'629.45	0.01
1.125 PIONEER NATURAL RESOURCE 1.125%/21-15.01.2026	USD	200'000			200'000	163'378.55	0.01
- PNC FINANCIAL SERVICES (subordinated) FIX-TO-FRN FRN/22-06.06.2033	USD	50'000			50'000	40'786.35	0.00
2.200 PNC FINANCIAL SERVICES 2.2%/19-01.11.2024	USD	10'000			10'000	8'607.93	0.00
2.550 PNC FINANCIAL SERVICES 2.55%/20-22.01.2030	USD	70'000			70'000	52'892.95	0.00
3.150 PNC FINANCIAL SERVICES 3.15%/17-19.05.2027	USD	30'000			30'000	24'863.17	0.00
3.450 PNC FINANCIAL SERVICES 3.45%/19-23.04.2029	USD	155'000			155'000	126'028.70	0.01
3.500 PNC FINANCIAL SERVICES 3.5%/19-23.01.2024	USD	4'000		4'000			
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/21-23.04.2032	USD	100'000			100'000	71'669.05	0.00
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/22-02.12.2028	USD	200'000		100'000	100'000	88'011.25	0.00
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-12.06.2029	USD		200'000		200'000	177'229.47	0.01
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-24.01.2034	USD	200'000		100'000	100'000	84'601.84	0.00
1.200 PRICOA GLOBAL FUNDING 1 -144A- 1.2%/21-01.09.2026	USD	150'000			150'000	119'920.79	0.01
2.125 PRINCIPAL FINANCIAL GRP 2.125%/20-15.06.2030	USD		100'000		100'000	73'249.40	0.00
5.500 PRINCIPAL FINANCIAL GRP 5.5%/23-15.03.2053	USD		100'000		100'000	86'090.09	0.00
0.500 PRINCIPAL LFE GLB FND II -144A- 0.5%/20-08.01.2024	USD	100'000		100'000			
0.750 PRINCIPAL LFE GLB FND II -144A- 0.75%/21-23.08.2024	USD	100'000		100'000			
1.250 PRINCIPAL LFE GLB FND II -144A- 1.25%/20-23.06.2025	USD	10'000			10'000	8'352.91	0.00
1.500 PRINCIPAL LFE GLB FND II -144A- 1.5%/20-27.08.2030	USD	100'000			100'000	69'548.15	0.00
5.500 PRINCIPAL LFE GLB FND II -144A- 5.5%/23-28.06.2028	USD		200'000	100'000	100'000	88'093.57	0.00
3.000 PRINCIPAL LIFE GLOBAL FUNDING II -144A- T. -19- 3%/16-18.04.2016 USD	USD	80'000			80'000	66'959.75	0.00
0.550 PROCTER & GAMBLE CO/THE 0.55%/20-29.10.2025	USD	20'000			20'000	16'418.73	0.00
0.900 PROCTER & GAMBLE CO/THE 0.9%/21-04.11.2041	EUR	100'000			100'000	64'773.38	0.00
1.200 PROCTER & GAMBLE CO/THE 1.2%/20-29.10.2030	USD	220'000			220'000	155'791.24	0.01
1.250 PROCTER & GAMBLE CO/THE 1.25%/17-25.10.2029	EUR	100'000		100'000			
1.900 PROCTER & GAMBLE CO/THE 1.9%/22-01.02.2027	USD	200'000			200'000	163'165.59	0.01
1.950 PROCTER & GAMBLE CO/THE 1.95%/21-23.04.2031	USD	100'000			100'000	74'069.50	0.00
2.800 PROCTER & GAMBLE CO/THE 2.8%/20-25.03.2027	USD	10'000			10'000	8'335.72	0.00
3.000 PROCTER & GAMBLE CO/THE 3%/20-25.03.2030	USD	10'000			10'000	8'057.49	0.00
3.250 PROCTER & GAMBLE CO/THE 3.25%/23-02.08.2026	EUR		200'000	100'000	100'000	95'087.99	0.01
3.500 PROCTER & GAMBLE CO/THE 3.5%/17-25.10.2047	USD	4'000			4'000	2'831.31	0.00
3.550 PROCTER & GAMBLE CO/THE 3.55%/20-25.03.2040	USD	30'000			30'000	22'613.92	0.00
3.600 PROCTER & GAMBLE CO/THE 3.6%/20-25.03.2050	USD	50'000			50'000	36'116.81	0.00
3.950 PROCTER & GAMBLE CO/THE 3.95%/23-26.01.2028	USD	200'000			200'000	173'049.97	0.01
4.100 PROCTER & GAMBLE CO/THE 4.1%/23-26.01.2026	USD	200'000		100'000	100'000	87'070.26	0.00
3.200 PROGRESSIVE CORP 3.2%/20-26.03.2030	USD		200'000		200'000	159'100.02	0.01
3.950 PROGRESSIVE CORP 3.95%/20-26.03.2050	USD	50'000			50'000	35'843.56	0.00

# 1152 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 PROLOGIS EURO FINANCE 0.5%/21-16.02.2032	EUR	100'000			100'000	73'541.96	0.00
1.000 PROLOGIS EURO FINANCE 1%/22-08.02.2029	EUR	100'000			100'000	84'056.26	0.00
1.500 PROLOGIS EURO FINANCE 1.5%/22-08.02.2034	EUR	100'000			100'000	76'320.62	0.00
3.875 PROLOGIS EURO FINANCE 3.875%/23-31.01.2030	EUR	200'000		100'000	100'000	96'263.86	0.01
4.250 PROLOGIS EURO FINANCE 4.25%/23-31.01.2043	EUR	200'000		100'000	100'000	93'039.25	0.01
1.250 PROLOGIS LP 1.25%/20-15.10.2030	USD	100'000			100'000	69'817.06	0.00
1.750 PROLOGIS LP 1.75%/22-01.02.2031	USD	50'000			50'000	35'660.64	0.00
1.750 PROLOGIS LP 1.75%/22-01.07.2030	USD	20'000			20'000	14'477.33	0.00
2.125 PROLOGIS LP 2.125%/20-15.10.2050	USD	10'000			10'000	4'807.99	0.00
3.000 PROLOGIS LP 3%/20-15.04.2050	USD	60'000			60'000	35'728.19	0.00
3.050 PROLOGIS LP 3.05%/22-01.03.2050	USD	45'000			45'000	26'889.44	0.00
4.375 PROLOGIS LP 4.375%/20-01.02.2029	USD	120'000			120'000	103'172.20	0.01
4.875 PROLOGIS LP 4.875%/23-15.06.2028	USD		200'000		200'000	175'858.86	0.01
- PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 12-15.06.2043	USD	130'000		130'000			
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/20-01.10.2050	USD	10'000			10'000	7'678.24	0.00
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-01.03.2053	USD		100'000		100'000	91'489.78	0.00
3.700 PRUDENTIAL FINANCIAL INC 3.7%/19-13.03.2051	USD	10'000			10'000	6'685.40	0.00
3.878 PRUDENTIAL FINANCIAL INC 3.878%/18-27.03.2028	USD		100'000		100'000	84'601.75	0.00
3.935 PRUDENTIAL FINANCIAL INC 3.935%/18-07.12.2049	USD	200'000			200'000	138'028.88	0.01
5.750 PRUDENTIAL FINANCIAL INC 5.75%/03-15.07.2033	USD	30'000			30'000	27'717.84	0.00
1.500 PRUDENTIAL FINANCIAL INC S. -E- 1.5%/20-10.03.2026	USD	30'000			30'000	24'611.93	0.00
2.100 PRUDENTIAL FINANCIAL INC S. -E- 2.1%/20-10.03.2030	USD	80'000			80'000	60'238.86	0.00
3.650 PUB SVC ELEC & GAS 3.65%/12-01.09.2042	USD	5'000			5'000	3'466.37	0.00
3.800 PUBLIC SERVICE ELECTRIC & GAS S. -K- 3.8%/16-01.03.2046	USD	8'000			8'000	5'559.89	0.00
2.700 PUBLIC SERVICE ELECTRIC 2.7%/20-01.05.2050	USD	10'000			10'000	5'671.59	0.00
5.125 PUBLIC SERVICE ELECTRIC 5.125%/23-15.03.2053	USD		200'000	100'000	100'000	85'266.27	0.00
3.800 PUBLIC SERVICE ELECTRIC S. -H- 3.8%/13-01.01.2043	USD	10'000			10'000	7'152.14	0.00
3.600 PUBLIC SERVICE ELECTRIC S. -L- 3.6%/17-01.12.2047	USD	20'000			20'000	13'423.37	0.00
3.700 PUBLIC SERVICE ELECTRIC S. -M- 3.7%/18-01.05.2028	USD		100'000		100'000	84'169.35	0.00
3.850 PUBLIC SERVICE ELECTRIC S. -M- 3.85%/19-01.05.2049	USD	4'000			4'000	2'806.30	0.00
4.050 PUBLIC SERVICE ELECTRIC S. -M- 4.05%/18-01.05.2048	USD	50'000			50'000	36'588.00	0.00
1.900 PUBLIC SERVICE ELECTRIC S. -N- 1.9%/21-15.08.2031	USD	100'000			100'000	70'928.56	0.00
3.150 PUBLIC SERVICE ELECTRIC S. -N- 3.15%/20-01.01.2050	USD	4'000			4'000	2'447.69	0.00
4.900 PUBLIC SERVICE ELECTRIC S. -P- 4.9%/22-15.12.2032	USD	200'000		100'000	100'000	86'853.24	0.00
0.800 PUBLIC SERVICE ENTERPRIS 0.8%/20-15.08.2025	USD	10'000			10'000	8'245.57	0.00
1.600 PUBLIC SERVICE ENTERPRIS 1.6%/20-15.08.2030	USD	100'000			100'000	70'733.21	0.00
2.450 PUBLIC SERVICE ENTERPRIS 2.45%/21-15.11.2031	USD	100'000			100'000	71'614.24	0.00
5.850 PUBLIC SERVICE ENTERPRIS 5.85%/22-15.11.2027	USD	100'000			100'000	90'150.95	0.00
0.875 PUBLIC STORAGE 0.875%/21-15.02.2026	USD		200'000		200'000	162'520.54	0.01
1.500 PUBLIC STORAGE 1.5%/21-09.11.2026	USD	200'000			200'000	160'849.79	0.01
5.125 PUBLIC STORAGE 5.125%/23-15.01.2029	USD		200'000		200'000	177'922.95	0.01
2.379 PUGET ENERGY INC 2.379%/21-15.06.2028	USD	100'000			100'000	78'074.88	0.00
2.893 PUGET SOUND ENERGY INC 2.893%/21-15.09.2051	USD	100'000			100'000	55'982.29	0.00
5.448 PUGET SOUND ENERGY INC 5.448%/23-01.06.2053	USD		300'000	100'000	200'000	174'171.80	0.01
5.757 PUGET SOUND ENERGY INC 5.757%/09-01.10.2039	USD	30'000			30'000	26'515.12	0.00
4.625 PVH CORP 4.625%/20-10.07.2025	USD	20'000			20'000	17'364.59	0.00
1.750 QORVO INC 1.75%/23-15.12.2024	USD		100'000	100'000			
1.750 QORVO INC -144A- 1.75%/21-15.12.2024	USD	100'000		100'000			
4.650 QUALCOMM 4.65%/15-20.05.2035	USD	100'000			100'000	86'093.97	0.00
1.300 QUALCOMM INC 1.3%/21-20.05.2028	USD	100'000			100'000	76'557.98	0.00
1.650 QUALCOMM INC 1.65%/21-20.05.2032	USD	100'000			100'000	68'729.31	0.00
3.250 QUALCOMM INC 3.25%/17-20.05.2027	USD	100'000			100'000	83'955.25	0.00
4.300 QUALCOMM INC 4.3%/17-20.05.2047	USD		100'000		100'000	76'324.28	0.00
4.500 QUALCOMM INC 4.5%/22-20.05.2052	USD	80'000			80'000	62'048.06	0.00
5.400 QUALCOMM INC 5.4%/22-20.05.2033	USD	100'000			100'000	91'240.95	0.00
6.000 QUALCOMM INC 6%/22-20.05.2053	USD	50'000			50'000	48'266.76	0.00
0.950 QUANTA SERVICES INC 0.95%/21-01.10.2024	USD	100'000		100'000			
2.350 QUANTA SERVICES INC 2.35%/21-15.01.2032	USD	100'000			100'000	70'485.91	0.00
3.050 QUANTA SERVICES INC 3.05%/21-01.10.2041	USD	100'000			100'000	61'871.90	0.00
2.800 QUEST DIAGNOSTICS INC 2.8%/20-30.06.2031	USD	4'000			4'000	3'006.21	0.00
3.750 RAYMOND JAMES FINANCIAL 3.75%/21-01.04.2051	USD	100'000			100'000	65'220.22	0.00
4.950 RAYMOND JAMES FINANCIAL 4.95%/16-15.07.2046	USD	94'000			94'000	76'036.50	0.00
3.030 RAYTHEON TECH CORP 3.03%/21-15.03.2052	USD	200'000			200'000	114'542.47	0.01
3.125 RAYTHEON TECH CORP 3.125%/20-01.07.2050	USD	3'000			3'000	1'775.59	0.00
3.200 RAYTHEON TECH CORP 3.2%/20-15.03.2024	USD	30'000		30'000			
3.500 RAYTHEON TECH CORP 3.5%/20-15.03.2027	USD	10'000			10'000	8'415.65	0.00
3.700 RAYTHEON TECH CORP 3.7%/20-15.12.2023	USD	30'000		30'000			
4.350 RAYTHEON TECH CORP 4.35%/20-15.04.2047	USD	56'000			56'000	41'199.67	0.00
4.700 RAYTHEON TECH CORP 4.7%/20-15.12.2041	USD	20'000			20'000	15'735.87	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.800 RAYTHEON TECH CORP 4.8%/20-15.12.2043	USD	120'000			120'000	94'896.02	0.01
4.875 RAYTHEON TECH CORP 4.875%/20-15.10.2040	USD	20'000			20'000	16'293.78	0.00
5.150 RAYTHEON TECH CORP 5.15%/23-27.02.2033	USD		100'000		100'000	87'154.64	0.00
1.750 REALTY INCOME CORP 1.75%/21-13.07.2033	GBP	100'000			100'000	82'367.09	0.00
1.875 REALTY INCOME CORP 1.875%/22-14.01.2027	GBP	100'000		100'000			
3.250 REALTY INCOME CORP 3.25%/20-15.01.2031	USD		100'000		100'000		
3.400 REALTY INCOME CORP 3.4%/21-15.01.2028	USD		100'000		100'000		
4.625 REALTY INCOME CORP 4.625%/21-01.11.2025	USD	100'000			100'000		
4.875 REALTY INCOME CORP 4.875%/23-06.07.2030	EUR		100'000		100'000	100'358.48	0.01
5.625 REALTY INCOME CORP 5.625%/22-13.10.2032	USD	150'000		150'000			
6.050 REGAL REXNORD CORP -144A- 6.05%/23-15.04.2028	USD	200'000			200'000	177'130.58	0.01
6.400 REGAL REXNORD CORP -144A- 6.4%/23-15.04.2033	USD	200'000			200'000	180'739.62	0.01
1.750 REGENERON PHARMACEUTICAL 1.75%/20-15.09.2030	USD	100'000			100'000	71'086.93	0.00
2.250 REGIONS FINANCIAL CORP 2.25%/20-18.05.2025	USD	10'000			10'000	8'431.60	0.00
6.000 REINSURANCE GRP OF AMER 6%/23-15.09.2033	USD		200'000	100'000	100'000	90'290.60	0.00
2.750 RELIANCE STAND LIFE II -144A- 2.75%/20-07.05.2025	USD	10'000			10'000	8'483.05	0.00
2.150 RELIANCE STEEL & ALUM 2.15%/20-15.08.2030	USD	20'000			20'000	14'611.82	0.00
0.875 REPUBLIC SERVICES INC 0.875%/20-15.11.2025	USD	100'000			100'000	81'663.38	0.00
1.450 REPUBLIC SERVICES INC 1.45%/20-15.02.2031	USD	10'000	90'000		100'000	69'348.05	0.00
1.750 REPUBLIC SERVICES INC 1.75%/20-15.02.2032	USD	10'000	90'000		100'000	69'037.81	0.00
2.500 REPUBLIC SERVICES INC 2.5%/19-15.08.2024	USD	76'000		76'000			
5.000 REPUBLIC SERVICES INC 5%/23-01.04.2034	USD		200'000		200'000	173'402.84	0.01
5.000 REPUBLIC SERVICES INC 5%/23-15.12.2033	USD		100'000		100'000	86'564.46	0.00
4.450 REYNOLDS AMERICAN 4.45%/15-12.06.2025	USD	210'000			210'000	182'100.40	0.01
5.700 REYNOLDS AMERICAN 5.7%/15-15.08.2035	USD	200'000			200'000	168'217.07	0.01
5.850 REYNOLDS AMERICAN 5.85%/15-15.08.2045	USD	10'000			10'000	7'979.69	0.00
2.314 ROCHE HOLDINGS INC -144A- 2.314%/22-10.03.2027	USD	200'000			200'000	163'981.04	0.01
2.607 ROCHE HOLDINGS INC -144A- 2.607%/21-13.12.2051	USD	200'000			200'000	111'059.65	0.01
3.625 ROCHE HOLDINGS INC -144A- 3.625%/18-17.09.2028	USD	200'000			200'000	167'824.18	0.01
5.593 ROCHE HOLDINGS INC -144A- 5.593%/23-13.11.2033	USD		200'000		200'000	183'995.66	0.01
1.400 ROPER TECHNOLOGIES INC 1.4%/20-15.09.2027	USD	20'000			20'000	15'556.81	0.00
1.750 ROPER TECHNOLOGIES INC 1.75%/20-15.02.2031	USD	30'000			30'000	21'104.60	0.00
2.000 ROPER TECHNOLOGIES INC 2%/20-30.06.2030	USD		100'000		100'000	73'149.14	0.00
2.350 ROPER TECHNOLOGIES INC 2.35%/19-15.09.2024	USD	200'000		200'000			
2.500 RYDER SYSTEM INC 2.5%/19-01.09.2024	USD	200'000		200'000			
5.300 RYDER SYSTEM INC 5.3%/24-15.03.2027	USD		200'000		200'000	176'343.08	0.01
5.375 RYDER SYSTEM INC 5.375%/24-15.03.2029	USD		200'000		200'000	175'918.65	0.01
5.650 RYDER SYSTEM INC 5.65%/23-01.03.2028	USD	200'000			200'000	179'038.37	0.01
2.700 S&P GLOBAL INC -144A- 2.7%/22-01.03.2029	USD	100'000		100'000			
2.300 S&P GLOBAL INC 2.3%/20-15.08.2060	USD	10'000			10'000	4'757.72	0.00
2.700 S&P GLOBAL INC 2.7%/23-01.03.2029	USD		100'000		100'000	79'635.73	0.00
5.900 SABINE PASS LIQUEFACTION -144A- 5.9%/22-15.09.2037	USD	200'000		200'000			
5.625 SABINE PASS LIQUEFACTION 5.625%/15-01.03.2025	USD	230'000		130'000	100'000	87'948.58	0.00
5.750 SABINE PASS LIQUEFACTION 5.75%/14-15.05.2024	USD	100'000			100'000		
5.875 SABINE PASS LIQUEFACTION 5.875%/17-30.06.2026	USD	100'000			100'000	88'772.35	0.00
5.900 SABINE PASS LIQUEFACTION 5.9%/23-15.09.2037	USD		200'000	100'000	100'000	91'140.63	0.00
0.625 SALESFORCE.COM INC 0.625%/21-15.07.2024	USD	100'000		100'000			
1.500 SALESFORCE.COM INC 1.5%/21-15.07.2028	USD	100'000			100'000	77'027.98	0.00
1.950 SALESFORCE.COM INC 1.95%/21-15.07.2031	USD	100'000			100'000	72'110.77	0.00
2.700 SALESFORCE.COM INC 2.7%/21-15.07.2041	USD	100'000			100'000	62'811.67	0.00
3.700 SALESFORCE.COM INC 3.7%/18-11.04.2028	USD	10'000			10'000	8'496.75	0.00
2.950 SAN DIEGO G & E 2.95%/21-15.08.2051	USD	50'000			50'000	29'201.01	0.00
1.700 SAN DIEGO G & E S. -VVV- 1.7%/20-01.10.2030	USD	10'000			10'000	7'165.55	0.00
3.700 SAN DIEGO G & E S. -YYY- 3.7%/22-15.03.2052	USD	200'000			200'000	130'482.31	0.01
3.450 SANTANDER HOLDINGS USA 3.45%/20-02.06.2025	USD	10'000			10'000	8'539.02	0.00
3.500 SANTANDER HOLDINGS USA 3.5%/19-07.06.2024	USD	150'000		150'000			
4.400 SANTANDER HOLDINGS USA 4.4%/18-13.07.2027	USD	160'000			160'000	135'023.48	0.01
1.573 SEALED AIR CORP -144A- 1.573%/21-15.10.2026	USD	200'000			200'000	158'478.14	0.01
5.400 SEMPRA 5.4%/23-01.08.2026	USD		300'000	100'000	200'000	176'545.09	0.01
3.700 SEMPRA ENERGY 3.7%/22-01.04.2029	USD	200'000			200'000	164'064.71	0.01
4.000 SEMPRA ENERGY 4%/18-01.02.2048	USD	50'000			50'000	34'183.24	0.00
1.400 SERVICENOW INC 1.4%/20-01.09.2030	USD	98'000			98'000	69'222.68	0.00
2.200 SHERWIN-WILLIAMS CO 2.2%/21-15.03.2032	USD		100'000		100'000	71'249.38	0.00
2.300 SHERWIN-WILLIAMS CO 2.3%/20-15.05.2030	USD		100'000		100'000	74'856.68	0.00
2.950 SHERWIN-WILLIAMS CO 2.95%/19-15.08.2029	USD		100'000		100'000	79'190.33	0.00
3.300 SHERWIN-WILLIAMS CO 3.3%/20-15.05.2050	USD		50'000		50'000	30'811.15	0.00
3.450 SHERWIN-WILLIAMS CO 3.45%/17-01.06.2027	USD	14'000	56'000		70'000	58'700.48	0.00
3.800 SHERWIN-WILLIAMS CO 3.8%/19-15.08.2049	USD		100'000		100'000	67'930.41	0.00
1.375 SIMON PROPERTY GROUP LP 1.375%/21-15.01.2027	USD	200'000			200'000	159'717.58	0.01
2.250 SIMON PROPERTY GROUP LP 2.25%/21-15.01.2032	USD	50'000			50'000	35'405.31	0.00
3.250 SIMON PROPERTY GROUP LP 3.25%/19-13.09.2049	USD	50'000			50'000	30'615.12	0.00

1154 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.800 SIMON PROPERTY GROUP LP 3.8%/20-15.07.2050	USD	50'000			50'000	33'272.66	0.00
6.650 SIMON PROPERTY GROUP LP 6.65%/23-15.01.2054	USD		200'000		200'000	198'007.30	0.01
2.625 SMITHFIELD FOODS INC -144A- 2.625%/21-13.09.2031	USD	100'000			100'000	67'811.87	0.00
3.000 SMITHFIELD FOODS INC -144A- 3%/20-15.10.2030	USD	30'000			30'000	21'713.29	0.00
3.100 SNAP-ON INC 3.1%/20-01.05.2050	USD	80'000			80'000	49'446.44	0.00
2.850 SONOCO PRODUCTS CO 2.85%/22-01.02.2032	USD	100'000			100'000	74'316.34	0.00
2.250 SOUTHERN CAL EDISON S. 2.25%/20-01.06.2030	USD		100'000		100'000	74'319.66	0.00
3.900 SOUTHERN CAL EDISON S. -2013A- 3.9%/13-15.03.2043	USD	50'000			50'000	34'804.85	0.00
4.000 SOUTHERN CAL EDISON S. -2017A- 4%/17-01.04.2047	USD	10'000			10'000	6'849.05	0.00
4.200 SOUTHERN CAL EDISON S. -2019A- 4.2%/19-01.03.2029	USD		100'000		100'000	84'713.72	0.00
3.650 SOUTHERN CAL EDISON S. -2020A- 3.65%/20-01.02.2050	USD	40'000			40'000	25'765.51	0.00
1.200 SOUTHERN CAL EDISON S. -2020C- 1.2%/20-01.02.2026	USD	10'000			10'000	8'167.16	0.00
1.100 SOUTHERN CAL EDISON S. -2021- 1.1%/21-01.04.2024	USD	200'000		200'000			
3.650 SOUTHERN CAL EDISON S. -2021H- 3.65%/21-01.06.2051	USD	100'000			100'000	64'346.91	0.00
0.975 SOUTHERN CAL EDISON S. -2021K- 0.975%/21-01.08.2024	USD	100'000		100'000			
4.700 SOUTHERN CAL EDISON S. -2022D- 4.7%/22-01.06.2027	USD	100'000			100'000	87'043.66	0.00
5.850 SOUTHERN CAL EDISON S. -2022F- 5.85%/22-01.11.2027	USD		100'000		100'000	90'178.78	0.00
2.950 SOUTHERN CALIF GAS CO 2.95%/22-15.04.2027	USD	100'000			100'000	82'849.65	0.00
4.125 SOUTHERN CALIF GAS CO S. -UU- 4.125%/18-01.06.2048	USD		200'000		200'000	142'463.80	0.01
2.550 SOUTHERN CALIF GAS CO S. -XX- 2.55%/20-01.02.2030	USD	25'000			25'000	19'113.77	0.00
6.350 SOUTHERN CALIF GAS CO S. -YY- 6.35%/22-15.11.2052	USD	100'000			100'000	96'458.88	0.01
5.200 SOUTHERN CALIF GAS CO S. -ZZ- 5.2%/23-01.06.2033	USD		300'000	100'000	200'000	174'898.14	0.01
6.000 SOUTHERN CALIFORNIA EDISON S. 2004B 6%/04-15.01.2034	USD	100'000			100'000	91'764.33	0.01
3.600 SOUTHERN CALIFORNIA EDISON S. 2015C 3.6%/15-01.02.2045	USD	10'000			10'000	6'518.37	0.00
4.500 SOUTHERN CALIFORNIA EDISON S. B 4.5%/10-01.09.2040	USD	200'000			200'000	153'888.41	0.01
- SOUTHERN CO (subordinated) FIX-TO-FRN FRN/21-15.09.2081	EUR	100'000			100'000	82'652.64	0.00
5.113 SOUTHERN CO (subordinated) S. -2019B- 5.113%/22-01.08.2027	USD	100'000			100'000	87'834.79	0.00
- SOUTHERN CO (subordinated) S. -2020B- FIX-TO-FRN FRN/20-15.01.2051	USD	10'000			10'000	8'465.56	0.00
3.250 SOUTHERN CO 3.25%/16-01.07.2026	USD	240'000			240'000	202'157.22	0.01
4.400 SOUTHERN CO 4.4%/16-01.07.2046	USD	60'000			60'000	44'557.57	0.00
5.500 SOUTHERN CO 5.5%/23-15.03.2029	USD		100'000		100'000	89'208.46	0.00
4.400 SOUTHERN CO GAS CAPITAL 4.4%/17-30.05.2047	USD	20'000			20'000	14'291.69	0.00
3.150 SOUTHERN CO GAS CAPITAL S. -2021A- 3.15%/21-30.09.2051	USD	100'000			100'000	56'617.62	0.00
5.150 SOUTHERN CO GAS CAPITAL S. -2022A- 5.15%/22-15.09.2032	USD	100'000			100'000	87'272.59	0.00
3.700 SOUTHERN CO S. -2020A- 3.7%/20-30.04.2030	USD	50'000			50'000	40'588.69	0.00
1.750 SOUTHERN CO S. -2021B- 1.75%/21-15.03.2028	USD	40'000			40'000	30'955.15	0.00
0.900 SOUTHERN POWER CO S. -2021A- 0.9%/21-15.01.2026	USD	200'000		200'000			
4.950 SOUTHERN POWER S. -2016F- 4.95%/16-15.12.2046	USD		50'000		50'000	38'657.95	0.00
2.200 SOUTHWEST GAS CORP 2.2%/20-15.06.2030	USD	100'000			100'000	73'468.43	0.00
4.750 SPECTRA ENERGY CAPITAL 4.75%/13-15.03.2024	USD	10'000			10'000	8'800.51	0.00
3.375 SPECTRA ENERGY PARTNERS 3.375%/16-15.10.2026	USD	80'000			80'000	67'289.50	0.00
4.500 SPECTRA ENERGY PARTNERS 4.5%/15-15.03.2045	USD	100'000			100'000	73'772.96	0.00
4.800 SPIRE MISSOURI INC 4.8%/23-15.02.2033	USD		100'000		100'000	85'552.62	0.00
- STANLEY BLACK & DECKER I (subordinated) FIX-TO-FRN FRN/20-15.03.2060	USD	10'000			10'000	7'838.62	0.00
2.300 STANLEY BLACK & DECKER I 2.3%/20-15.03.2030	USD		100'000		100'000	73'923.00	0.00
2.750 STANLEY BLACK & DECKER I 2.75%/20-15.11.2050	USD	10'000			10'000	5'131.18	0.00
5.200 STANLEY BLACK & DECKER I 5.2%/10-01.09.2040	USD	50'000			50'000	41'316.33	0.00
6.272 STANLEY BLACK & DECKER I 6.272%/23-06.03.2026	USD		200'000	100'000	100'000	88'078.83	0.00
3.000 STARBUCKS CORP 3%/22-14.02.2032	USD	100'000			100'000	76'288.62	0.00
3.350 STARBUCKS CORP 3.35%/20-12.03.2050	USD	103'000			103'000	64'013.69	0.00
3.500 STARBUCKS CORP 3.5%/20-15.11.2050	USD	2'000			2'000	1'285.89	0.00
3.750 STARBUCKS CORP 3.75%/17-01.12.2047	USD	2'000			2'000	1'358.52	0.00
3.800 STARBUCKS CORP 3.8%/18-15.08.2025	USD	200'000	300'000	300'000	200'000	172'465.54	0.01
4.800 STARBUCKS CORP 4.8%/23-15.02.2033	USD	200'000		100'000	100'000	86'821.91	0.00
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/19-01.11.2034	USD	20'000			20'000	15'534.84	0.00
- STATE STREET CORP FIX-TO-FRN FRN/22-04.08.2033	USD	200'000		100'000	100'000	81'313.51	0.00
- STATE STREET CORP FIX-TO-FRN FRN/22-04.11.2026	USD	100'000			100'000	88'439.18	0.00
- STATE STREET CORP FIX-TO-FRN FRN/22-07.02.2033	USD	100'000			100'000	73'088.69	0.00
- STATE STREET CORP FIX-TO-FRN FRN/23-21.11.2029	USD		200'000		200'000	180'053.39	0.01
- STATE STREET CORP FIX-TO-FRN FRN/23-26.01.2026	USD	200'000		100'000	100'000	87'532.25	0.00
- STATE STREET CORP FIX-TO-FRN FRN/23-26.01.2034	USD	200'000		100'000	100'000	84'884.93	0.00
- STATE STREET CORP FIX-TO-FRN/20-30.03.2031	USD	20'000			20'000	15'660.55	0.00
1.650 STEEL DYNAMICS INC 1.65%/20-15.10.2027	USD	20'000			20'000	15'653.93	0.00
2.400 STEEL DYNAMICS INC 2.4%/20-15.06.2025	USD	10'000			10'000	8'458.84	0.00
3.250 STEEL DYNAMICS INC 3.25%/20-15.10.2050	USD	4'000			4'000	2'306.81	0.00
2.125 STRYKER CORP 2.125%/18-30.11.2027	EUR	100'000			100'000	91'037.21	0.00
4.850 STRYKER CORP 4.85%/23-08.12.2028	USD		100'000		100'000	87'751.29	0.00
3.200 SUNTRUST BANK 3.2%/19-01.04.2024	USD	200'000		200'000			
1.800 SVB FINANCIAL GROUP 1.8%/21-02.02.2031	USD	50'000		50'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.100 SVB FINANCIAL GROUP 2.1%/21-15.05.2028	USD	100'000		100'000			
4.375 SYNCHRONY FINANCIAL 4.375%/19-19.03.2024	USD	200'000		200'000			
5.150 SYNCHRONY FINANCIAL 5.15%/19-19.03.2029	USD	200'000		100'000	100'000	84'000.93	0.00
3.750 SYSCO 3.75%/15-01.10.2025	USD	200'000		100'000	100'000	85'812.20	0.00
4.500 SYSCO 4.5%/16-01.04.2046	USD	10'000			10'000	7'534.99	0.00
4.850 SYSCO 4.85%/15-01.10.2045	USD	10'000			10'000	7'969.95	0.00
3.150 SYSCO CORPORATION 3.15%/21-14.12.2051	USD	100'000			100'000	59'585.05	0.00
3.300 SYSCO CORPORATION 3.3%/20-15.02.2050	USD	60'000			60'000	37'418.90	0.00
5.750 SYSCO CORPORATION 5.75%/23-17.01.2029	USD		200'000		200'000	180'335.24	0.01
5.950 SYSCO CORPORATION 5.95%/20-01.04.2030	USD	20'000			20'000	18'306.32	0.00
6.600 SYSCO CORPORATION 6.6%/20-01.04.2050	USD	8'000			8'000	7'954.53	0.00
4.950 TAKE-TWO INTERACTIVE SOF 4.95%/23-28.03.2028	USD		200'000	100'000	100'000	87'323.12	0.00
5.000 TAKE-TWO INTERACTIVE SOF 5%/23-28.03.2026	USD		200'000	100'000	100'000	87'577.66	0.00
2.400 TAMPA ELECTRIC CO 2.4%/21-15.03.2031	USD	50'000			50'000	36'470.29	0.00
3.450 TAMPA ELECTRIC CO 3.45%/21-15.03.2051	USD	50'000			50'000	30'527.04	0.00
5.000 TAMPA ELECTRIC CO 5%/22-15.07.2052	USD	100'000			100'000	80'258.25	0.00
3.050 TAPESTRY INC 3.05%/21-15.03.2032	USD	100'000			100'000	71'381.31	0.00
5.875 TAPESTRY INC 5.875%/23-27.11.2031	EUR		200'000		200'000	201'446.87	0.01
7.050 TAPESTRY INC 7.05%/23-27.11.2025	USD		200'000		200'000	179'404.54	0.01
7.350 TAPESTRY INC 7.35%/23-27.11.2028	USD		200'000		200'000	184'283.11	0.01
7.850 TAPESTRY INC 7.85%/23-27.11.2033	USD		200'000		200'000	190'546.23	0.01
6.500 TARGA RESOURCES CORP 6.5%/23-30.03.2034	USD		200'000		200'000	186'983.19	0.01
3.500 TARGET 3.5%/14-01.07.2024	USD	186'000		186'000			
1.950 TARGET CORP 1.95%/22-15.01.2027	USD	100'000			100'000	81'396.03	0.00
2.950 TARGET CORP 2.95%/22-15.01.2052	USD	50'000			50'000	29'227.58	0.00
3.900 TARGET CORP 3.9%/17-15.11.2047	USD	100'000			100'000	71'795.07	0.00
4.400 TARGET CORP 4.4%/23-15.01.2033	USD	200'000		100'000	100'000	84'977.48	0.00
0.950 TELEDYNE TECHNOLOGIES IN 0.95%/21-01.04.2024	USD	100'000		100'000			
1.600 TELEDYNE TECHNOLOGIES IN 1.6%/21-01.04.2026	USD		100'000		100'000	81'650.22	0.00
2.750 TELEDYNE TECHNOLOGIES IN 2.75%/21-01.04.2031	USD		100'000		100'000	74'718.07	0.00
2.875 TENN VALLEY AUTHORITY 2.875%/14-15.09.2024	USD	200'000		200'000			
5.375 TENN VALLEY AUTHORITY 5.375%/06-01.04.2056	USD	10'000			10'000	9'376.52	0.00
0.750 TENN VALLEY AUTHORITY S. -A- 0.75%/20-15.05.2025	USD	10'000	90'000		100'000	83'729.86	0.00
5.250 TENN VALLEY AUTHORITY S. -C- 5.25%/09-15.09.2039	USD	20'000	80'000		100'000	91'213.79	0.00
5.880 TENN VALLEY AUTHORITY S. -C- 5.88%/97-01.04.2036	USD	30'000	70'000		100'000	98'003.08	0.01
2.900 TENNESSEE GAS PIPELINE -144A- 2.9%/20-01.03.2030	USD	70'000			70'000	53'599.69	0.00
7.000 TENNESSEE GAS PIPELINE 7%/97-15.03.2027	USD	20'000			20'000	18'484.21	0.00
7.000 TEXAS EASTERN TRANSMISSION 7%/02-15.07.2032	USD	100'000			100'000	97'390.50	0.01
1.750 TEXAS INSTRUMENTS INC 1.75%/20-04.05.2030	USD	8'000			8'000	5'894.95	0.00
2.700 TEXAS INSTRUMENTS INC 2.7%/21-15.09.2051	USD	100'000			100'000	56'511.74	0.00
4.150 TEXAS INSTRUMENTS INC 4.15%/18-15.05.2048	USD	100'000			100'000	74'776.92	0.00
4.600 TEXAS INSTRUMENTS INC 4.6%/22-15.02.2028	USD	200'000		100'000	100'000	87'896.71	0.00
4.900 TEXAS INSTRUMENTS INC 4.9%/23-14.03.2033	USD		100'000		100'000	88'128.36	0.00
5.000 TEXAS INSTRUMENTS INC 5%/23-14.03.2053	USD		200'000	100'000	100'000	85'062.69	0.00
1.215 THERMO FISHER SCIENTIFIC 1.215%/21-18.10.2024	USD	100'000		100'000			
1.750 THERMO FISHER SCIENTIFIC 1.75%/20-15.04.2027	EUR	100'000			100'000	90'624.60	0.00
2.000 THERMO FISHER SCIENTIFIC 2%/14-15.04.2025	EUR	200'000		100'000	100'000	93'600.51	0.01
2.000 THERMO FISHER SCIENTIFIC 2%/21-15.10.2031	USD	50'000			50'000	35'881.92	0.00
2.800 THERMO FISHER SCIENTIFIC 2.8%/21-15.10.2041	USD	50'000			50'000	31'637.12	0.00
3.650 THERMO FISHER SCIENTIFIC 3.65%/22-21.11.2034	EUR	100'000			100'000	96'338.19	0.01
4.800 THERMO FISHER SCIENTIFIC 4.8%/22-21.11.2027	USD	100'000			100'000	88'097.64	0.00
4.950 THERMO FISHER SCIENTIFIC 4.95%/22-21.11.2032	USD	200'000		100'000	100'000	87'610.68	0.00
5.000 THERMO FISHER SCIENTIFIC 5%/23-31.01.2029	USD		200'000		200'000	177'104.05	0.01
5.200 THERMO FISHER SCIENTIFIC 5.2%/23-31.01.2034	USD		200'000		200'000	178'090.80	0.01
5.875 TIME WARNER CABLE 5.875%/10-15.11.2040	USD		100'000		100'000	75'705.84	0.00
8.375 TIME WARNER ENTERTAINMENT (subordinated) 8.375%/94-15.07.2033	USD		100'000		100'000	97'653.60	0.01
4.125 TIMKEN CO 4.125%/22-01.04.2032	USD	100'000			100'000	80'198.20	0.00
2.250 TJX COMPANIES 2.25%/16-15.09.2026	USD	200'000			200'000	165'433.51	0.01
1.600 TJX COS INC 1.6%/20-15.05.2031	USD	30'000			30'000	21'290.32	0.00
0.625 TOYOTA MOTOR CREDIT CORP 0.625%/21-13.09.2024	USD	100'000		100'000			
1.450 TOYOTA MOTOR CREDIT CORP 1.45%/22-13.01.2025	USD	100'000		100'000			
2.400 TOYOTA MOTOR CREDIT CORP 2.4%/22-13.01.2032	USD	100'000			100'000	73'648.29	0.00
3.050 TOYOTA MOTOR CREDIT CORP 3.05%/22-22.03.2027	USD	200'000			200'000	167'006.81	0.01
3.850 TOYOTA MOTOR CREDIT CORP 3.85%/23-24.07.2030	EUR		100'000		100'000	96'982.35	0.01
5.400 TOYOTA MOTOR CREDIT CORP 5.4%/22-10.11.2025	USD	100'000			100'000	88'598.53	0.00
5.450 TOYOTA MOTOR CREDIT CORP 5.45%/22-10.11.2027	USD	200'000		100'000	100'000	89'801.20	0.00
5.550 TOYOTA MOTOR CREDIT CORP 5.55%/23-20.11.2030	USD		200'000		200'000	181'790.72	0.01
0.450 TOYOTA MOTOR CREDIT CORP S. -B- 0.45%/21-11.01.2024	USD	50'000		50'000			
0.500 TOYOTA MOTOR CREDIT CORP S. -B- 0.5%/21-18.06.2024	USD	100'000		100'000			
0.800 TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/20-16.10.2025	USD	20'000			20'000	16'460.45	0.00
1.125 TOYOTA MOTOR CREDIT CORP S. -B- 1.125%/21-18.06.2026	USD	100'000			100'000	80'802.41	0.00

## 1156 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.350 TOYOTA MOTOR CREDIT CORP S. -B- 1.35%/20-25.08.2023	USD	10'000		10'000			
1.650 TOYOTA MOTOR CREDIT CORP S. -B- 1.65%/21-10.01.2031	USD	100'000			100'000	71'448.15	0.00
1.900 TOYOTA MOTOR CREDIT CORP S. -B- 1.9%/21-12.09.2031	USD	100'000			100'000	71'545.79	0.00
3.950 TOYOTA MOTOR CREDIT CORP S. -B- 3.95%/22-30.06.2025	USD	100'000			100'000	86'718.00	0.00
4.550 TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/22-20.09.2027	USD	200'000			200'000	174'611.00	0.01
1.750 TRACTOR SUPPLY CO 1.75%/20-01.11.2030	USD	10'000			10'000	7'090.22	0.00
3.250 TRANSCONT GAS PIPE LINE 3.25%/20-15.05.2030	USD	50'000			50'000	39'614.22	0.00
4.600 TRANSCONT GAS PIPE LINE 4.6%/18-15.03.2048	USD	100'000			100'000	76'996.81	0.00
3.750 TRAVELERS COMPANIES 3.75%/16-15.05.2046	USD	4'000			4'000	2'792.49	0.00
2.550 TRAVELERS COS INC 2.55%/20-27.04.2050	USD	2'000			2'000	1'096.27	0.00
4.100 TRAVELERS COS INC 4.1%/19-04.03.2049	USD	67'000			67'000	49'585.93	0.00
5.350 TRAVELERS COS INC 5.35%/10-01.11.2040	USD	200'000			200'000	178'044.44	0.01
1.200 TRUIST FINANCIAL CORP 1.2%/20-05.08.2025	USD	10'000			10'000	8'282.78	0.00
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-02.03.2027	USD	40'000			40'000	32'330.61	0.00
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-07.06.2029	USD	100'000			100'000	75'626.90	0.00
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-26.01.2029	USD	200'000		100'000	100'000	85'697.97	0.00
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-30.10.2029	USD		200'000	100'000	100'000	93'217.67	0.01
3.125 TSMC ARIZONA CORP 3.125%/21-25.10.2041	USD	200'000			200'000	139'619.35	0.01
3.875 TSMC ARIZONA CORP 3.875%/22-22.04.2027	USD	200'000			200'000	170'727.09	0.01
4.000 TYSON FOODS INC 4%/19-01.03.2026	USD	200'000		100'000	100'000	85'972.38	0.00
4.350 TYSON FOODS INC 4.35%/19-01.03.2029	USD	100'000			100'000	84'729.62	0.00
5.100 TYSON FOODS INC 5.1%/18-28.09.2048	USD	10'000			10'000	7'765.18	0.00
- UBS COMMERCIAL MORTGAGE TRUST S. -2018-C10 AS- FRN/18-15.05.2051	USD	800'000			800'000	654'157.52	0.04
2.000 UNILEVER CAPITAL 2%/16-28.07.2026	USD	100'000			100'000	82'471.56	0.00
5.900 UNILEVER CAPITAL 5.9%/02-15.11.2032	USD	30'000			30'000	28'109.00	0.00
0.626 UNILEVER CAPITAL CORP 0.626%/21-12.08.2024	USD	100'000		100'000			
3.400 UNILEVER CAPITAL CORP 3.4%/23-06.06.2033	EUR		100'000		100'000	95'841.73	0.01
3.000 UNION PACIFIC 3%/17-15.04.2027	USD	30'000			30'000	24'997.13	0.00
3.799 UNION PACIFIC 3.799%/16-01.10.2051	USD	5'000			5'000	3'471.76	0.00
2.150 UNION PACIFIC CORP 2.15%/20-05.02.2027	USD	10'000			10'000	8'162.82	0.00
2.375 UNION PACIFIC CORP 2.375%/21-20.05.2031	USD	200'000			200'000	148'857.54	0.01
2.400 UNION PACIFIC CORP 2.4%/20-05.02.2030	USD	20'000			20'000	15'323.51	0.00
2.800 UNION PACIFIC CORP 2.8%/22-14.02.2032	USD	100'000			100'000	75'575.41	0.00
2.891 UNION PACIFIC CORP 2.891%/21-06.04.2036	USD	100'000			100'000	71'014.99	0.00
3.150 UNION PACIFIC CORP 3.15%/19-01.03.2024	USD	100'000		100'000			
3.200 UNION PACIFIC CORP 3.2%/21-20.05.2041	USD	150'000			150'000	101'608.90	0.01
3.250 UNION PACIFIC CORP 3.25%/20-05.02.2050	USD	30'000			30'000	19'054.77	0.00
3.350 UNION PACIFIC CORP 3.35%/16-15.08.2046	USD	4'000			4'000	2'543.32	0.00
3.375 UNION PACIFIC CORP 3.375%/22-14.02.2042	USD	100'000			100'000	68'747.54	0.00
3.500 UNION PACIFIC CORP 3.5%/22-14.02.2053	USD	100'000			100'000	65'486.79	0.00
3.550 UNION PACIFIC CORP 3.55%/21-20.05.2061	USD	100'000			100'000	62'783.97	0.00
3.799 UNION PACIFIC CORP 3.799%/21-06.04.2071	USD	10'000			10'000	6'445.55	0.00
3.839 UNION PACIFIC CORP 3.839%/20-20.03.2060	USD	10'000			10'000	6'676.61	0.00
3.875 UNION PACIFIC CORP 3.875%/15-01.02.2055	USD	100'000			100'000	68'342.07	0.00
3.950 UNION PACIFIC CORP 3.95%/19-15.08.2059	USD	10'000			10'000	6'830.00	0.00
4.100 UNION PACIFIC CORP 4.1%/17-15.09.2067	USD	5'000	45'000		50'000	34'588.91	0.00
4.750 UNION PACIFIC CORP 4.75%/23-21.02.2026	USD	200'000			200'000	175'702.21	0.01
4.950 UNION PACIFIC CORP 4.95%/23-15.05.2053	USD		50'000		50'000	42'113.97	0.00
5.125 UNITED PARCEL SERVICE (reg. -S-) 5.125%/07-12.02.2050	GBP	100'000			100'000	115'007.40	0.01
0.375 UNITED PARCEL SERVICE 0.375%/17-15.11.2023	EUR	100'000		100'000			
1.000 UNITED PARCEL SERVICE 1%/16-15.11.2028	EUR		200'000		200'000	170'875.93	0.01
3.400 UNITED PARCEL SERVICE 3.4%/19-15.03.2029	USD	80'000			80'000	66'477.17	0.00
3.750 UNITED PARCEL SERVICE 3.75%/17-15.11.2047	USD	40'000			40'000	27'860.31	0.00
3.900 UNITED PARCEL SERVICE 3.9%/20-01.04.2025	USD	40'000			40'000	34'745.21	0.00
4.250 UNITED PARCEL SERVICE 4.25%/19-15.03.2049	USD	10'000			10'000	7'568.08	0.00
4.450 UNITED PARCEL SERVICE 4.45%/20-01.04.2030	USD	100'000			100'000	86'544.30	0.00
4.875 UNITED PARCEL SERVICE 4.875%/10-15.11.2040	USD		50'000		50'000	42'196.83	0.00
5.050 UNITED PARCEL SERVICE 5.05%/23-03.03.2053	USD	50'000			50'000	42'673.96	0.00
5.200 UNITED PARCEL SERVICE 5.2%/20-01.04.2040	USD		50'000		50'000	43'753.54	0.00
6.200 UNITED PARCEL SERVICE 6.2%/08-15.01.2038	USD	10'000			10'000	9'629.54	0.00
6.000 UNITED RENTALS NORTH AM -144A- 6%/22-15.12.2029	USD	200'000			200'000	176'525.20	0.01
0.625 UNITED STATES OF AMERICA 0.625%/20-15.05.2030	USD	3'050'000			3'050'000	2'156'334.30	0.12
1.250 UNITED STATES OF AMERICA 1.25%/19-31.08.2024	USD	839'000	800'000	1'639'000			
1.250 UNITED STATES OF AMERICA 1.25%/20-15.05.2050	USD	2'375'000	150'000	300'000	2'225'000	995'237.83	0.05
1.500 UNITED STATES OF AMERICA 1.5%/16-15.08.2026	USD	2'254'000		300'000	1'954'000	1'600'846.72	0.09
1.500 UNITED STATES OF AMERICA 1.5%/20-15.02.2030	USD	2'271'000			2'271'000	1'711'041.19	0.09
1.625 UNITED STATES OF AMERICA 1.625%/16-15.05.2026	USD	1'699'000	300'000		1'999'000	1'652'153.20	0.09
1.625 UNITED STATES OF AMERICA 1.625%/19-30.11.2026	USD	697'000			697'000	569'302.57	0.03
1.750 UNITED STATES OF AMERICA 1.75%/19-15.11.2029	USD	1'490'000		200'000	1'290'000	996'152.79	0.05
1.750 UNITED STATES OF AMERICA 1.75%/19-30.06.2024	USD	1'354'000		1'354'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 UNITED STATES OF AMERICA 1.75%/19-31.07.2024	USD	870'000		870'000			
1.750 UNITED STATES OF AMERICA 1.75%/19-31.12.2024	USD	713'000	400'000	1'113'000			
1.875 UNITED STATES OF AMERICA 1.875%/17-31.08.2024	USD	900'000		900'000			
1.875 UNITED STATES OF AMERICA 1.875%/19-30.06.2026	USD	698'000	500'000	300'000	898'000	745'029.62	0.04
1.875 UNITED STATES OF AMERICA 1.875%/19-31.07.2026	USD	751'000			751'000	621'623.83	0.03
2.000 UNITED STATES OF AMERICA 2%/17-30.04.2024	USD	573'000		573'000			
2.000 UNITED STATES OF AMERICA 2%/17-30.06.2024	USD	650'000	500'000	1'150'000			
2.000 UNITED STATES OF AMERICA 2%/17-31.05.2024	USD	1'619'000		1'619'000			
2.000 UNITED STATES OF AMERICA 2%/20-15.02.2050	USD	2'035'000		200'000	1'835'000	1'006'359.74	0.05
2.125 UNITED STATES OF AMERICA 2.125%/17-29.02.2024	USD	670'000		670'000			
2.125 UNITED STATES OF AMERICA 2.125%/17-31.07.2024	USD	606'000		606'000			
2.250 UNITED STATES OF AMERICA 2.25%/16-15.08.2046	USD	1'174'000	200'000	200'000	1'174'000	702'162.49	0.04
2.250 UNITED STATES OF AMERICA 2.25%/17-15.08.2027	USD	1'580'000			1'580'000	1'297'049.72	0.07
2.250 UNITED STATES OF AMERICA 2.25%/17-15.11.2027	USD	1'347'000	400'000		1'747'000	1'428'374.17	0.08
2.250 UNITED STATES OF AMERICA 2.25%/17-31.01.2024	USD	610'000		610'000			
2.375 UNITED STATES OF AMERICA 2.375%/17-15.05.2027	USD	2'505'000		500'000	2'005'000	1'659'732.85	0.09
2.375 UNITED STATES OF AMERICA 2.375%/19-15.11.2049	USD	1'411'000	300'000		1'561'000	935'128.33	0.05
2.500 UNITED STATES OF AMERICA 2.5%/15-15.02.2045	USD	1'333'000	150'000	300'000	1'183'000	755'073.12	0.04
2.500 UNITED STATES OF AMERICA 2.5%/16-15.02.2046	USD	855'000	200'000		1'055'000	666'697.45	0.04
2.500 UNITED STATES OF AMERICA 2.5%/16-15.05.2046	USD	1'315'000		300'000	1'015'000	639'744.00	0.03
2.750 UNITED STATES OF AMERICA 2.75%/12-15.08.2042	USD	565'000		565'000		386'975.28	0.02
2.750 UNITED STATES OF AMERICA 2.75%/12-15.11.2042	USD	751'000	200'000		951'000	648'996.09	0.04
2.750 UNITED STATES OF AMERICA 2.75%/17-15.08.2047	USD	1'076'000	200'000	200'000	1'076'000	704'395.54	0.04
2.750 UNITED STATES OF AMERICA 2.75%/17-15.11.2047	USD	1'203'000	300'000	300'000	1'203'000	786'045.50	0.04
2.750 UNITED STATES OF AMERICA 2.75%/18-15.02.2028	USD	1'823'000	1'000'000	500'000	2'323'000	1'928'405.75	0.11
2.875 UNITED STATES OF AMERICA 2.875%/13-15.05.2043	USD	1'209'000		1'209'000		837'872.89	0.05
2.875 UNITED STATES OF AMERICA 2.875%/15-15.08.2045	USD	720'000	200'000	200'000	720'000	489'570.37	0.03
2.875 UNITED STATES OF AMERICA 2.875%/16-15.11.2046	USD	720'000		150'000	570'000	384'047.42	0.02
2.875 UNITED STATES OF AMERICA 2.875%/18-15.08.2028	USD	2'445'000	500'000	400'000	2'545'000	2'112'170.68	0.12
2.875 UNITED STATES OF AMERICA 2.875%/19-15.05.2049	USD	1'680'000	350'000	300'000	1'730'000	1'151'812.04	0.06
3.125 UNITED STATES OF AMERICA 2041 3.125%/11-15.11.2041	USD	490'000		490'000	490'000	359'135.77	0.02
3.000 UNITED STATES OF AMERICA 3%/12-15.05.2042	USD	573'000		573'000	573'000	408'852.84	0.02
3.000 UNITED STATES OF AMERICA 3%/14-15.11.2044	USD	1'093'000		150'000	943'000	658'716.81	0.04
3.000 UNITED STATES OF AMERICA 3%/15-15.05.2045	USD	574'000		574'000	574'000	399'773.43	0.02
3.000 UNITED STATES OF AMERICA 3%/15-15.11.2045	USD	787'000		300'000	487'000	337'907.49	0.02
3.000 UNITED STATES OF AMERICA 3%/17-15.02.2047	USD	1'217'000		200'000	1'017'000	699'773.83	0.04
3.000 UNITED STATES OF AMERICA 3%/17-15.05.2047	USD	823'000		823'000	823'000	565'494.34	0.03
3.000 UNITED STATES OF AMERICA 3%/18-15.02.2048	USD	1'617'000		300'000	1'317'000	901'304.31	0.05
3.000 UNITED STATES OF AMERICA 3%/18-15.08.2048	USD	1'619'000	600'000	300'000	1'919'000	1'311'177.77	0.07
3.125 UNITED STATES OF AMERICA 3.125%/12-15.02.2042	USD	780'000		780'000		569'539.15	0.03
3.125 UNITED STATES OF AMERICA 3.125%/13-15.02.2043	USD	686'000		686'000		495'805.58	0.03
3.125 UNITED STATES OF AMERICA 3.125%/14-15.08.2044	USD	1'182'000	500'000	500'000	1'182'000	844'531.18	0.05
3.125 UNITED STATES OF AMERICA 3.125%/18-15.05.2048	USD	1'545'000	200'000		1'345'000	941'192.66	0.05
3.375 UNITED STATES OF AMERICA 3.375%/14-15.05.2044	USD	847'000		847'000		630'580.93	0.03
3.375 UNITED STATES OF AMERICA 3.375%/18-15.11.2048	USD	1'608'000	300'000	300'000	1'608'000	1'176'118.02	0.06
3.500 UNITED STATES OF AMERICA 3.5%/09-15.02.2039	USD	390'000		200'000	190'000	152'118.43	0.01
3.625 UNITED STATES OF AMERICA 3.625%/13-15.08.2043	USD	533'000	300'000		833'000	646'633.16	0.04
3.625 UNITED STATES OF AMERICA 3.625%/14-15.02.2044	USD	846'000	600'000	300'000	1'146'000	887'082.96	0.05
3.750 UNITED STATES OF AMERICA 3.75%/11-15.08.2041	USD	580'000		580'000	580'000	465'797.96	0.03
3.750 UNITED STATES OF AMERICA 3.75%/13-15.11.2043	USD	794'000	250'000	300'000	744'000	587'474.54	0.03
3.875 UNITED STATES OF AMERICA 3.875%/10-15.08.2040	USD	370'000	130'000		500'000	411'593.87	0.02
4.250 UNITED STATES OF AMERICA 4.25%/09-15.05.2039	USD	610'000		300'000	310'000	269'945.87	0.01
4.250 UNITED STATES OF AMERICA 4.25%/10-15.11.2040	USD	380'000	200'000		580'000	499'074.94	0.03
4.375 UNITED STATES OF AMERICA 4.375%/09-15.11.2039	USD	440'000	600'000	300'000	740'000	651'310.32	0.04
4.375 UNITED STATES OF AMERICA 4.375%/10-15.05.2040	USD	580'000		580'000		508'651.05	0.03
4.375 UNITED STATES OF AMERICA 4.375%/11-15.05.2041	USD	435'000		435'000	435'000	378'795.00	0.02
4.500 UNITED STATES OF AMERICA 4.5%/06-15.02.2036	USD	420'000		200'000	220'000	200'382.85	0.01
4.500 UNITED STATES OF AMERICA 4.5%/09-15.08.2039	USD	440'000		440'000	440'000	393'501.07	0.02
4.625 UNITED STATES OF AMERICA 4.625%/10-15.02.2040	USD	740'000		200'000	540'000	488'282.55	0.03
4.750 UNITED STATES OF AMERICA 4.75%/11-15.02.2041	USD	710'000		710'000	710'000	648'253.12	0.04
5.250 UNITED STATES OF AMERICA 5.25%/98-15.11.2028	USD	300'000		300'000		274'549.55	0.01
5.375 UNITED STATES OF AMERICA 5.375%/01-15.02.2031	USD	770'000		500'000	270'000	254'208.57	0.01
6.000 UNITED STATES OF AMERICA 6%/96-15.02.2026	USD	300'000		300'000	300'000	270'525.11	0.01
6.250 UNITED STATES OF AMERICA 6.25%/00-15.05.2030	USD	550'000	500'000	700'000	350'000	340'412.83	0.02
6.500 UNITED STATES OF AMERICA 6.5%/96-15.11.2026	USD	300'000		300'000	300'000	277'253.16	0.02
2.750 UNITED STATES OF AMERICA B-2024 2.75%/14-15.02.2024	USD	1'158'000		1'158'000			
2.000 UNITED STATES OF AMERICA -B-2025 2%/15-15.02.2025	USD	1'958'000			1'958'000	1'674'234.32	0.09
2.500 UNITED STATES OF AMERICA C-2024 2.5%/14-15.05.2024	USD	1'977'000		1'977'000			
2.125 UNITED STATES OF AMERICA C-2025- 2.125%/15-15.05.2025	USD	1'412'000	500'000		1'912'000	1'628'653.07	0.09
2.000 UNITED STATES OF AMERICA -E-2025- 2%/15-15.08.2025	USD	1'955'000	500'000	400'000	2'055'000	1'738'091.32	0.09
2.250 UNITED STATES OF AMERICA F 2024 2.25%/14-15.11.2024	USD	2'371'000	500'000	2'871'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.250 UNITED STATES OF AMERICA -F-2025- 2.25%/15-15.11.2025	USD	2'367'000		300'000	2'067'000	1'746'463.29	0.10
2.125 UNITED STATES OF AMERICA -J-2024- 2.125%/17-31.03.2024	USD	1'160'000		1'160'000			
2.125 UNITED STATES OF AMERICA S. 2023 2.125%/16-30.11.2023	USD	500'000		500'000			
2.250 UNITED STATES OF AMERICA S. -2049- 2.25%/19-15.08.2049	USD	1'747'000		200'000	1'547'000	902'476.83	0.05
3.000 UNITED STATES OF AMERICA S. -2049- 3%/19-15.02.2049	USD	1'697'000	300'000	200'000	1'797'000	1'226'336.47	0.07
1.375 UNITED STATES OF AMERICA S. -2050- 1.375%/20-15.08.2050	USD	2'452'000	600'000	500'000	2'552'000	1'179'776.76	0.06
1.500 UNITED STATES OF AMERICA S. -AD-2024- 1.5%/19-30.09.2024	USD	810'000		810'000			
2.875 UNITED STATES OF AMERICA S. -AF-2023- 2.875%/18-30.11.2023	USD	500'000		500'000			
2.625 UNITED STATES OF AMERICA S. -AG-2023- 2.625%/18-31.12.2023	USD	640'000		640'000			
1.625 UNITED STATES OF AMERICA S. B-2026 1.625%/16-15.02.2026	USD	2'170'000		300'000	1'870'000	1'554'541.13	0.08
2.250 UNITED STATES OF AMERICA S. -B-2027- 2.25%/17-15.02.2027	USD	2'094'000			2'094'000	1'733'694.88	0.09
2.625 UNITED STATES OF AMERICA S. -B-2029- 2.625%/19-15.02.2029	USD	2'620'000		300'000	2'320'000	1'892'877.75	0.10
2.875 UNITED STATES OF AMERICA S. -C-2028- 2.875%/18-15.05.2028	USD	2'181'000	700'000	300'000	2'581'000	2'147'552.42	0.12
2.375 UNITED STATES OF AMERICA S. -C-2029- 2.375%/19-15.05.2029	USD	1'936'000			1'936'000	1'555'334.18	0.08
2.375 UNITED STATES OF AMERICA S. E-2021 2.375%/14-15.08.2024	USD	2'111'000		2'111'000			
1.625 UNITED STATES OF AMERICA S. -E-2029- 1.625%/19-15.08.2029	USD	1'825'000			1'825'000	1'406'021.65	0.08
2.000 UNITED STATES OF AMERICA S. F-2026 2%/16-15.11.2026	USD	2'243'000		300'000	1'943'000	1'604'132.11	0.09
3.125 UNITED STATES OF AMERICA S. -F-2028- 3.125%/18-15.11.2028	USD	2'312'000			2'312'000	1'935'656.55	0.11
2.625 UNITED STATES OF AMERICA S. -G-2026- 2.625%/19-31.01.2026	USD	806'000	500'000	300'000	1'006'000	853'179.67	0.05
2.500 UNITED STATES OF AMERICA S. -H-2026- 2.5%/19-28.02.2026	USD	1'052'000			1'052'000	889'116.09	0.05
1.125 UNITED STATES OF AMERICA S. -H-2027- 1.125%/20-28.02.2027	USD	417'000	500'000	300'000	617'000	493'602.59	0.03
2.625 UNITED STATES OF AMERICA S. -J-2025- 2.625%/18-31.03.2025	USD	432'000			432'000	370'922.37	0.02
2.250 UNITED STATES OF AMERICA S. -J-2026- 2.25%/19-31.03.2026	USD	806'000			806'000	676'907.70	0.04
2.375 UNITED STATES OF AMERICA S. -K-2026- 2.375%/19-30.04.2026	USD	604'000			604'000	507'842.58	0.03
2.875 UNITED STATES OF AMERICA S. -N-2025- 2.875%/18-31.07.2025	USD	1'030'000		200'000	830'000	711'252.85	0.04
0.375 UNITED STATES OF AMERICA S. -N-2027- 0.375%/20-31.07.2027	USD	1'852'000		200'000	1'652'000	1'271'488.38	0.07
1.375 UNITED STATES OF AMERICA S. -P-2026- 1.375%/19-31.08.2026	USD	796'000	500'000	300'000	996'000	812'700.53	0.04
1.625 UNITED STATES OF AMERICA S. -Q-2026- 1.625%/19-30.09.2026	USD	566'000			566'000	464'172.08	0.03
3.000 UNITED STATES OF AMERICA S. -R-2025- 3%/18-31.10.2025	USD	1'218'000		700'000	518'000	443'373.62	0.02
1.625 UNITED STATES OF AMERICA S. -R-2026- 1.625%/19-31.10.2026	USD	605'000	500'000		1'105'000	903'845.14	0.05
2.875 UNITED STATES OF AMERICA S. -S-2025- 2.875%/18-30.11.2025	USD	776'000	500'000	300'000	976'000	833'041.22	0.05
2.625 UNITED STATES OF AMERICA S. -T-2025- 2.625%/18-31.12.2025	USD	1'044'000		200'000	844'000	716'572.75	0.04
1.750 UNITED STATES OF AMERICA S. -T-2026- 1.75%/19-31.12.2026	USD	1'215'000		300'000	915'000	748'684.64	0.04
2.500 UNITED STATES OF AMERICA S. -U-2024- 2.5%/19-31.01.2024	USD	730'000			730'000		
1.375 UNITED STATES OF AMERICA S. -U-2025- 1.375%/20-31.01.2025	USD	758'000	800'000	500'000	1'058'000	900'774.04	0.05
2.375 UNITED STATES OF AMERICA S. -V-2024- 2.375%/19-29.02.2024	USD	446'000			446'000		
2.250 UNITED STATES OF AMERICA S. -Y-2024- 2.25%/19-30.04.2024	USD	2'232'000		2'232'000			
2.750 UNITED STATES OF AMERICA S.F-2023 2.75%/13-15.11.2023	USD	1'235'000			1'235'000		
2.250 UNITED STATES OF AMERICA -T-2023- 2.25%/16-31.12.2023	USD	600'000		600'000			
2.650 UNITED TECHNOLOGIES 2.65%16-01.11.2026	USD	15'000			15'000	12'429.55	0.00
4.150 UNITED TECHNOLOGIES 4.15%15-15.05.2045	USD	100'000			100'000	71'942.15	0.00
4.500 UNITED TECHNOLOGIES 4.5%/12-01.06.2042	USD	320'000			320'000	246'455.19	0.01
3.950 UNITED TECHNOLOGIES CORP 3.95%/18-16.08.2025	USD	100'000			100'000	86'374.68	0.00
4.125 UNITED TECHNOLOGIES CORP 4.125%/18-16.11.2028	USD	40'000			40'000	33'828.36	0.00
4.625 UNITED TECHNOLOGIES CORP 4.625%/18-16.11.2048	USD	10'000			10'000	7'646.25	0.00
3.450 UNITEDHEALTH GROUP 3.45%/16-15.01.2027	USD	80'000			80'000	67'987.29	0.00
3.950 UNITEDHEALTH GROUP 3.95%/12-15.10.2042	USD		100'000		100'000	74'016.15	0.00
4.625 UNITEDHEALTH GROUP 4.625%/11-15.11.2041	USD		300'000	100'000	200'000	160'756.78	0.01
5.800 UNITEDHEALTH GROUP 5.8%/06-15.03.2036	USD	80'000			80'000	74'475.24	0.00
2.000 UNITEDHEALTH GROUP INC 2%/20-15.05.2030	USD	80'000			80'000	59'204.65	0.00
2.300 UNITEDHEALTH GROUP INC 2.3%/21-15.05.2031	USD	100'000			100'000	73'749.93	0.00
2.900 UNITEDHEALTH GROUP INC 2.9%/20-15.05.2050	USD		100'000		100'000	58'441.65	0.00
2.950 UNITEDHEALTH GROUP INC 2.95%/17-15.10.2027	USD	80'000			80'000	66'136.75	0.00
3.050 UNITEDHEALTH GROUP INC 3.05%/21-15.05.2041	USD	100'000			100'000	65'431.90	0.00
3.250 UNITEDHEALTH GROUP INC 3.25%/21-15.05.2051	USD	80'000			80'000	49'603.03	0.00
3.375 UNITEDHEALTH GROUP INC 3.375%/17-15.04.2027	USD	100'000			100'000	84'372.47	0.00
3.700 UNITEDHEALTH GROUP INC 3.7%/18-15.12.2025	USD	100'000			100'000	86'132.00	0.00
3.700 UNITEDHEALTH GROUP INC 3.7%/22-15.05.2027	USD	100'000			100'000	85'221.77	0.00
3.850 UNITEDHEALTH GROUP INC 3.85%/18-15.06.2028	USD	100'000			100'000	84'771.16	0.00
3.875 UNITEDHEALTH GROUP INC 3.875%/18-15.12.2028	USD	80'000			80'000	67'598.00	0.00
4.000 UNITEDHEALTH GROUP INC 4%/22-15.05.2029	USD	80'000			80'000	67'695.96	0.00
4.200 UNITEDHEALTH GROUP INC 4.2%/22-15.05.2032	USD	80'000			80'000	66'467.19	0.00
4.250 UNITEDHEALTH GROUP INC 4.25%/18-15.06.2048	USD		200'000		200'000	148'233.56	0.01
4.500 UNITEDHEALTH GROUP INC 4.5%/23-15.04.2033	USD		100'000		100'000	84'565.14	0.00
4.750 UNITEDHEALTH GROUP INC 4.75%/22-15.05.2052	USD	80'000			80'000	64'188.31	0.00
4.950 UNITEDHEALTH GROUP INC 4.95%/22-15.05.2062	USD	80'000			80'000	64'746.15	0.00
5.050 UNITEDHEALTH GROUP INC 5.05%/23-15.04.2053	USD		80'000		80'000	67'026.30	0.00
5.150 UNITEDHEALTH GROUP INC 5.15%/22-15.10.2025	USD		100'000		100'000	88'250.02	0.00
5.200 UNITEDHEALTH GROUP INC 5.2%/23-15.04.2063	USD		80'000		80'000	67'154.53	0.00
5.250 UNITEDHEALTH GROUP INC 5.25%/22-15.02.2028	USD	100'000			100'000	89'479.11	0.00
5.300 UNITEDHEALTH GROUP INC 5.3%/22-15.02.2030	USD	100'000			100'000	89'718.97	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.350 UNITEDHEALTH GROUP INC 5.35%/22-15.02.2033	USD	100'000			100'000	89'767.78	0.00
5.875 UNITEDHEALTH GROUP INC 5.875%/22-15.02.2053	USD	60'000	60'000		120'000	112'926.30	0.01
6.050 UNITEDHEALTH GROUP INC 6.05%/22-15.02.2063	USD	50'000			50'000	47'780.18	0.00
6.625 UNITEDHEALTH GROUP INC 6.625%/08-15.11.2037	USD	70'000			70'000	69'444.51	0.00
4.375 US 4.375%/08-15.02.2038	USD	220'000			220'000	195'903.00	0.01
4.500 US 4.5%/08-15.05.2038	USD		300'000		300'000	270'029.79	0.01
4.750 US 4.75%/07-15.02.2037	USD	320'000	300'000	300'000	320'000	297'409.76	0.02
5.000 US 5%/07-15.05.2037	USD	550'000		300'000	250'000	237'476.52	0.01
5.250 US 5.25%/99-15.02.2029	USD	400'000	500'000	500'000	400'000	366'121.10	0.02
5.500 US 5.5%/98-15.08.2028	USD	400'000		200'000	200'000	184'615.29	0.01
6.125 US 6.125%/97-15.11.2027	USD	320'000			320'000	298'268.31	0.02
6.125 US 6.125%/99-15.08.2029	USD	200'000			200'000	191'315.82	0.01
6.250 US 6.25%/93-15.08.2023	USD	50'000		50'000			
6.375 US 6.375%/97-15.08.2027	USD	159'000			159'000	148'573.97	0.01
6.625 US 6.625%/97-15.02.2027	USD	137'000			137'000	127'790.37	0.01
6.750 US 6.75%/96-15.08.2026	USD	300'000			300'000	277'108.68	0.02
6.875 US 6.875%/95-15.08.2025	USD	50'000			50'000	45'304.22	0.00
7.500 US 7.5%/94-15.11.2024	USD	20'000	500'000	520'000			
7.625 US 7.625%/95-15.02.2025	USD	60'000			60'000	54'245.37	0.00
- US BANCORP FIX-TO-FRN FRN/22-21.10.2033	USD	200'000		100'000	100'000	88'915.38	0.00
- US BANCORP FIX-TO-FRN FRN/23-12.06.2029	USD		200'000	100'000	100'000	88'956.72	0.00
1.375 US BANCORP S. -AA- 1.375%/20-22.07.2030	USD	200'000			200'000	139'587.04	0.01
- US BANCORP S. -AA- FIX-TO-FRN FRN/22-22.07.2028	USD	100'000			100'000	85'972.69	0.00
2.375 US BANCORP S. -V- 2.375%/16-22.07.2026	USD	200'000		100'000	100'000	82'519.33	0.00
3.900 US BANCORP S. -X- 3.9%/18-26.04.2028	USD		100'000		100'000	84'282.20	0.00
0.625 US TREASURY N/B 0.625%/20-31.03.2027	USD	745'000			745'000	585'394.07	0.03
1.125 US TREASURY N/B 1.125%/20-15.05.2040	USD	1'376'000	300'000		1'676'000	910'628.08	0.05
1.125 US TREASURY N/B 1.125%/20-15.08.2040	USD	2'059'000		300'000	1'759'000	946'286.15	0.05
1.125 US TREASURY N/B 1.125%/20-28.02.2025	USD	980'000	600'000	300'000	1'280'000	1'084'411.92	0.06
1.375 US TREASURY N/B 1.375%/20-15.11.2040	USD	2'211'000			2'211'000	1'235'991.41	0.07
1.750 US TREASURY N/B 1.75%/21-15.08.2041	USD	2'600'000	500'000	300'000	2'800'000	1'642'302.88	0.09
1.875 US TREASURY N/B 1.875%/21-15.02.2041	USD	2'608'000			2'608'000	1'582'435.68	0.09
1.875 US TREASURY N/B 1.875%/22-28.02.2027	USD	1'700'000	400'000		2'100'000	1'718'148.15	0.09
2.000 US TREASURY N/B 2%/21-15.08.2051	USD	2'350'000	700'000	300'000	2'750'000	1'492'277.15	0.08
2.000 US TREASURY N/B 2%/21-15.11.2041	USD	2'400'000	200'000	200'000	2'400'000	1'462'833.36	0.08
2.125 US TREASURY N/B 2.125%/17-30.09.2024	USD	700'000		700'000			
2.125 US TREASURY N/B 2.125%/17-30.11.2024	USD	971'000	500'000	1'471'000			
2.250 US TREASURY N/B 2.25%/17-31.10.2024	USD	600'000		600'000			
2.250 US TREASURY N/B 2.25%/18-31.12.2024	USD	615'000	400'000		1'015'000	872'892.36	0.05
2.250 US TREASURY N/B 2.25%/21-15.05.2041	USD	2'100'000	300'000	200'000	2'200'000	1'414'485.02	0.08
2.375 US TREASURY N/B 2.375%/21-15.05.2051	USD	2'600'000	600'000	500'000	2'700'000	1'605'195.45	0.09
2.375 US TREASURY N/B 2.375%/22-15.02.2042	USD	1'800'000	400'000	300'000	1'900'000	1'229'966.04	0.07
2.500 US TREASURY N/B 2.5%/18-31.01.2025	USD	802'000	160'000		962'000	827'511.30	0.05
2.625 US TREASURY N/B 2.625%/22-15.04.2025	USD	1'250'000	500'000		1'750'000	1'501'435.35	0.08
2.750 US TREASURY N/B 2.75%/18-30.06.2025	USD	615'000			615'000	526'970.34	0.03
2.750 US TREASURY N/B 2.75%/22-15.05.2025	USD	2'000'000		300'000	1'700'000	1'458'888.03	0.08
3.000 US TREASURY N/B 3%/22-15.07.2025	USD	1'200'000	500'000		1'700'000	1'460'291.43	0.08
3.000 US TREASURY N/B 3%/22-15.08.2052	USD	2'000'000	300'000		2'300'000	1'566'753.43	0.09
3.125 US TREASURY N/B 3.125%/22-31.08.2029	USD	1'300'000			1'300'000	1'080'428.75	0.06
3.250 US TREASURY N/B 3.25%/22-15.05.2042	USD	1'600'000	422'000	300'000	1'722'000	1'275'610.51	0.07
3.375 US TREASURY N/B 3.375%/22-15.08.2042	USD	1'300'000	340'000		1'640'000	1'234'949.46	0.07
3.375 US TREASURY N/B 3.375%/23-15.05.2033	USD		4'400'000	600'000	3'800'000	3'122'362.23	0.17
3.500 US TREASURY N/B 3.5%/23-15.02.2033	USD	1'300'000	3'100'000	600'000	3'800'000	3'156'869.25	0.17
3.500 US TREASURY N/B 3.5%/23-30.04.2028	USD		1'700'000		1'700'000	1'450'643.09	0.08
3.500 US TREASURY N/B 3.5%/23-31.01.2028	USD	1'400'000	180'000		1'580'000	1'349'549.08	0.07
3.625 US TREASURY N/B 3.625%/23-15.02.2053	USD	800'000	1'600'000	300'000	2'100'000	1'617'454.52	0.09
3.625 US TREASURY N/B 3.625%/23-15.05.2026	USD		1'500'000		1'500'000	1'294'838.67	0.07
3.625 US TREASURY N/B 3.625%/23-15.05.2053	USD		2'400'000	300'000	2'100'000	1'618'899.20	0.09
3.750 US TREASURY N/B 3.75%/23-15.04.2026	USD		1'600'000		1'600'000	1'385'013.72	0.08
3.750 US TREASURY N/B 3.75%/23-31.05.2030	USD		1'300'000		1'300'000	1'111'551.11	0.06
3.875 US TREASURY N/B 3.875%/22-30.11.2027	USD		1'500'000		1'500'000	1'298'966.31	0.07
3.875 US TREASURY N/B 3.875%/22-30.11.2029	USD		1'300'000		1'300'000	1'121'567.50	0.06
3.875 US TREASURY N/B 3.875%/23-15.01.2026	USD		1'000'000	400'000	1'400'000	1'215'257.90	0.07
3.875 US TREASURY N/B 3.875%/23-15.05.2043	USD		1'910'000	300'000	1'610'000	1'296'535.13	0.07
3.875 US TREASURY N/B 3.875%/23-30.04.2025	USD		1'500'000		1'500'000	1'304'745.00	0.07
3.875 US TREASURY N/B 3.875%/23-31.03.2025	USD		1'700'000		1'700'000	1'479'061.85	0.08
3.875 US TREASURY N/B 3.875%/23-31.12.2027	USD	1'500'000			1'500'000	1'298'863.12	0.07
3.875 US TREASURY N/B 3.875%/23-31.12.2029	USD	1'000'000	400'000		1'400'000	1'207'456.67	0.07
4.000 US TREASURY N/B 4%/22-15.11.2042	USD	960'000	700'000	200'000	1'460'000	1'200'447.95	0.07
4.000 US TREASURY N/B 4%/22-15.11.2052	USD	1'980'000	420'000	300'000	2'100'000	1'732'161.46	0.09
4.000 US TREASURY N/B 4%/22-15.12.2025	USD	400'000	1'100'000		1'500'000	1'304'745.00	0.07

# 1160 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.000 US TREASURY N/B 4%/23-28.02.2030	USD	1'300'000			1'300'000	1'127'827.74	0.06
4.000 US TREASURY N/B 4%/23-29.02.2028	USD	1'500'000			1'500'000	1'304'641.81	0.07
4.000 US TREASURY N/B 4%/23-30.06.2028	USD		1'800'000	200'000	1'600'000	1'391'948.14	0.08
4.125 US TREASURY N/B 4.125%/22-15.11.2032	USD	3'400'000	688'000		4'088'000	3'562'052.08	0.19
4.125 US TREASURY N/B 4.125%/22-31.10.2027	USD	1'300'000	280'000		1'580'000	1'379'983.50	0.08
4.125 US TREASURY N/B 4.125%/23-15.06.2026	USD		1'400'000		1'400'000	1'221'325.52	0.07
4.125 US TREASURY N/B 4.125%/23-15.08.2053	USD		2'300'000		2'300'000	1'940'483.13	0.11
4.250 US TREASURY N/B 4.25%/23-31.05.2025	USD		1'700'000		1'700'000	1'484'616.95	0.08
4.250 US TREASURY N/B 4.25%/23-31.12.2024	USD		1'600'000	1'600'000			
4.500 US TREASURY N/B 4.5%/22-15.11.2025	USD	1'400'000			1'400'000	1'227'971.01	0.07
4.500 US TREASURY N/B 4.5%/22-30.11.2024	USD	2'000'000		2'000'000			
4.500 US TREASURY N/B 4.5%/23-15.07.2026	USD		1'400'000		1'400'000	1'231'823.47	0.07
4.500 US TREASURY N/B 4.5%/24-15.02.2044	USD		500'000		500'000	440'280.92	0.02
4.750 US TREASURY N/B 4.75%/23-15.11.2043	USD		1'100'000		1'100'000	997'071.18	0.05
4.750 US TREASURY N/B 4.75%/23-15.11.2053	USD		1'900'000		1'900'000	1'781'294.06	0.10
3.875 US TREASURY N/B S. -2043- 3.875%/23-15.02.2043	USD	600'000	900'000		1'500'000	1'209'809.42	0.07
4.375 US TREASURY N/B S. -2043- 4.375%/23-15.08.2043	USD		1'570'000		1'570'000	1'353'968.40	0.07
1.875 US TREASURY N/B S. -2051- 1.875%/21-15.11.2051	USD	2'400'000	450'000		2'850'000	1'496'349.75	0.08
2.250 US TREASURY N/B S. -2052- 2.25%/22-15.02.2052	USD	2'350'000	200'000		2'550'000	1'469'705.88	0.08
2.875 US TREASURY N/B S. -2052- 2.875%/22-15.05.2052	USD	2'100'000	400'000		2'500'000	1'658'620.79	0.09
4.250 US TREASURY N/B S. -2054- 4.25%/24-15.02.2054	USD		600'000		600'000	518'595.89	0.03
0.250 US TREASURY N/B S. -AA-2025- 0.25%/20-30.06.2025	USD	1'416'000			1'416'000	1'173'329.40	0.06
3.250 US TREASURY N/B S. -AA-2027- 3.25%/22-30.06.2027	USD	1'500'000	400'000		1'900'000	1'614'902.27	0.09
0.250 US TREASURY N/B S. -AB-2025- 0.25%/20-31.07.2025	USD	1'465'000			1'465'000	1'209'648.61	0.07
0.625 US TREASURY N/B S. -AB-2026- 0.625%/21-31.07.2026	USD	1'600'000	500'000		2'100'000	1'685'931.97	0.09
4.125 US TREASURY N/B S. -AB-2028- 4.125%/23-31.07.2028	USD		1'500'000		1'500'000	1'311'555.60	0.07
0.250 US TREASURY N/B S. -AC-2025- 0.25%/20-31.08.2025	USD	1'614'000	500'000	400'000	1'714'000	1'410'649.01	0.08
3.125 US TREASURY N/B S. -AC-2027- 3.125%/22-31.08.2027	USD	1'300'000	500'000		1'800'000	1'521'115.55	0.08
0.250 US TREASURY N/B S. -AD-2025- 0.25%/20-30.09.2025	USD	1'704'000			1'704'000	1'397'847.07	0.08
4.625 US TREASURY N/B S. -AD-2028- 4.625%/23-30.09.2028	USD		1'800'000		1'800'000	1'606'433.74	0.09
1.500 US TREASURY N/B S. -AF-2024- 1.5%/19-31.10.2024	USD	927'000		927'000			
0.250 US TREASURY N/B S. -AF-2025- 0.25%/20-31.10.2025	USD	2'236'000		300'000	1'936'000	1'583'036.66	0.09
1.125 US TREASURY N/B S. -AF-2026- 1.125%/21-31.10.2026	USD	2'400'000			2'400'000	1'937'015.92	0.11
4.875 US TREASURY N/B S. -AF-2028- 4.875%/23-31.10.2028	USD		2'000'000		2'000'000	1'804'188.68	0.10
1.500 US TREASURY N/B S. -AG-2024- 1.5%/19-30.11.2024	USD	887'000	500'000	1'387'000			
0.375 US TREASURY N/B S. -AG-2025- 0.375%/20-30.11.2025	USD	1'384'000	600'000		1'984'000	1'620'784.15	0.09
1.250 US TREASURY N/B S. -AG-2026- 1.25%/21-30.11.2026	USD	2'000'000	500'000	300'000	2'200'000	1'778'019.47	0.10
4.375 US TREASURY N/B S. -AG-2028- 4.375%/23-30.11.2028	USD		2'250'000		2'250'000	1'989'777.40	0.11
3.750 US TREASURY N/B S. -AH-2028- 3.75%/24-31.12.2028	USD		2'400'000		2'400'000	2'065'467.88	0.11
1.125 US TREASURY N/B S. -AJ-2025- 1.125%/22-15.01.2025	USD	2'000'000			2'000'000	1'701'892.15	0.09
4.000 US TREASURY N/B S. -AJ-2027- 4%/24-15.01.2027	USD		1'000'000		1'000'000	870'242.76	0.05
0.125 US TREASURY N/B S. -AK-2024- 0.125%/21-15.02.2024	USD	2'124'000		2'124'000			
1.500 US TREASURY N/B S. -AK-2025- 1.5%/22-15.02.2025	USD	1'500'000	400'000		1'900'000	1'616'797.54	0.09
0.250 US TREASURY N/B S. -AL-2024- 0.25%/21-15.03.2024	USD	2'300'000		2'300'000			
1.750 US TREASURY N/B S. -AL-2025- 1.75%/22-15.03.2025	USD	1'850'000	500'000	850'000	1'500'000	1'277'038.26	0.07
4.625 US TREASURY N/B S. -AL-2026- 4.625%/23-15.03.2026	USD		1'500'000		1'500'000	1'320'842.77	0.07
0.375 US TREASURY N/B S. -AM-2024- 0.375%/21-15.04.2024	USD	1'100'000		1'100'000			
0.250 US TREASURY N/B S. -AN-2024- 0.25%/21-15.05.2024	USD	2'200'000		2'200'000			
0.250 US TREASURY N/B S. -AP-2024- 0.25%/21-15.06.2024	USD	1'300'000		1'300'000			
2.875 US TREASURY N/B S. -AP-2025- 2.875%/22-15.06.2025	USD	1'400'000	400'000		1'800'000	1'545'014.55	0.08
0.375 US TREASURY N/B S. -AQ-2024- 0.375%/21-15.07.2024	USD	1'200'000		1'200'000			
0.375 US TREASURY N/B S. -AR-2024- 0.375%/21-15.08.2024	USD	1'250'000		1'250'000			
3.125 US TREASURY N/B S. -AR-2025- 3.125%/22-15.08.2025	USD	2'000'000		400'000	1'600'000	1'375'492.64	0.08
4.375 US TREASURY N/B S. -AR-2026- 4.375%/23-15.08.2026	USD		1'500'000		1'500'000	1'316'508.76	0.07
0.375 US TREASURY N/B S. -AS-2024- 0.375%/21-15.09.2024	USD	1'600'000		1'600'000			
3.500 US TREASURY N/B S. -AS-2025- 3.5%/22-15.09.2025	USD	1'300'000	1'000'000	900'000	1'400'000	1'209'093.97	0.07
4.625 US TREASURY N/B S. -AS-2026- 4.625%/23-15.09.2026	USD		1'500'000		1'500'000	1'324'660.84	0.07
0.625 US TREASURY N/B S. -AT-2024- 0.625%/21-15.10.2024	USD	1'900'000		1'900'000			
4.250 US TREASURY N/B S. -AT-2025- 4.25%/22-15.10.2025	USD	1'280'000			1'280'000	1'118'005.35	0.06
4.625 US TREASURY N/B S. -AT-2026- 4.625%/23-15.10.2026	USD		1'500'000		1'500'000	1'325'279.98	0.07
0.125 US TREASURY N/B S. -AU-2023- 0.125%/20-15.12.2023	USD	872'000		872'000			
0.750 US TREASURY N/B S. -AU-2024- 0.75%/21-15.11.2024	USD	1'900'000		1'900'000			
4.625 US TREASURY N/B S. -AU-2026- 4.625%/23-15.11.2026	USD		1'800'000		1'800'000	1'590'955.11	0.09
1.000 US TREASURY N/B S. -AV-2024- 1%/21-15.12.2024	USD	1'900'000	500'000	2'400'000			
4.375 US TREASURY N/B S. -AV-2026- 4.375%/23-15.12.2026	USD		1'300'000		1'300'000	1'142'494.60	0.06
4.250 US TREASURY N/B S. -AW-2026- 4.25%/24-31.01.2026	USD		1'000'000		1'000'000	874'026.43	0.05
1.500 US TREASURY N/B S. -AY-2024- 1.5%/22-29.02.2024	USD	1'500'000		1'500'000			
1.125 US TREASURY N/B S. -B-2031- 1.125%/21-15.02.2031	USD	3'500'000	1'400'000	600'000	4'300'000	3'087'703.87	0.17
1.875 US TREASURY N/B S. -B-2032- 1.875%/22-15.02.2032	USD	3'900'000	1'200'000	1'000'000	4'100'000	3'032'090.89	0.17
2.500 US TREASURY N/B S. -BA-2024- 2.5%/22-30.04.2024	USD	1'200'000		1'200'000			
2.500 US TREASURY N/B S. -BC-2024- 2.5%/22-31.05.2024	USD	1'200'000		1'200'000			

**CSIF (CH) Bond Aggregate Global ex CHF ESG Blue 1161**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 US TREASURY N/B S. -BD-2024- 3%/22-30.06.2024	USD	2'000'000		2'000'000			
4.625 US TREASURY N/B S. -BD-2025- 4.625%/23-30.06.2025	USD		1'700'000		1'700'000	1'492'160.21	0.08
3.000 US TREASURY N/B S. -BE-2024- 3%/22-31.07.2024	USD	2'000'000		2'000'000			
4.750 US TREASURY N/B S. -BE-2025- 4.75%/23-31.07.2025	USD		1'700'000		1'700'000	1'495'083.94	0.08
5.000 US TREASURY N/B S. -BG-2025- 5%/23-31.08.2025	USD		1'400'000		1'400'000	1'236'061.17	0.07
4.250 US TREASURY N/B S. -BH-2024- 4.25%/22-30.09.2024	USD	1'500'000		1'500'000			
5.000 US TREASURY N/B S. -BH-2025- 5%/23-30.09.2025	USD		1'500'000		1'500'000	1'325'073.60	0.07
4.375 US TREASURY N/B S. -BJ-2024- 4.375%/22-31.10.2024	USD	1'400'000		1'400'000			
5.000 US TREASURY N/B S. -BJ-2025- 5%/23-31.10.2025	USD		1'700'000		1'700'000	1'502'802.62	0.08
0.500 US TREASURY N/B S. -BK-2023- 0.5%/21-30.11.2023	USD	1'000'000		1'000'000			
4.875 US TREASURY N/B S. -BL-2025- 4.875%/23-30.11.2025	USD		1'500'000		1'500'000	1'324'093.28	0.07
4.250 US TREASURY N/B S. -BM-2025- 4.25%/24-31.12.2025	USD		1'000'000		1'000'000	873'751.25	0.05
1.625 US TREASURY N/B S. -C-2031- 1.625%/21-15.05.2031	USD	3'750'000	500'000	400'000	3'850'000	2'841'910.16	0.16
2.875 US TREASURY N/B S. -C-2032- 2.875%/22-15.05.2032	USD	2'800'000	1'400'000	200'000	4'000'000	3'184'331.77	0.17
0.625 US TREASURY N/B S. -E-2030- 0.625%/20-15.08.2030	USD	3'856'000	500'000	400'000	3'956'000	2'773'466.86	0.15
1.250 US TREASURY N/B S. -E-2031- 1.25%/21-15.08.2031	USD	4'150'000	500'000	400'000	4'250'000	3'030'164.66	0.17
2.750 US TREASURY N/B S. -E-2032- 2.75%/22-15.08.2032	USD	3'200'000	900'000	400'000	3'700'000	2'908'853.50	0.16
1.375 US TREASURY N/B S. -F-2031- 1.375%/21-15.11.2031	USD	4'100'000	500'000	400'000	4'200'000	3'002'605.82	0.16
4.500 US TREASURY N/B S. -F-2033- 4.5%/23-15.11.2033	USD		2'900'000		2'900'000	2'602'307.91	0.14
1.500 US TREASURY N/B S. -G-2027- 1.5%/20-31.01.2027	USD	2'769'000	400'000	300'000	2'869'000	2'325'804.34	0.13
3.500 US TREASURY N/B S. -G-2030- 3.5%/23-31.01.2030	USD	1'000'000	280'000		1'280'000	1'081'594.12	0.06
4.000 US TREASURY N/B S. -G-2031- 4%/24-31.01.2031	USD		1'600'000		1'600'000	1'386'224.48	0.08
2.750 US TREASURY N/B S. -H-2025- 2.75%/18-28.02.2025	USD	876'000			876'000	754'257.36	0.04
1.875 US TREASURY N/B S. -H-2029- 1.875%/22-28.02.2029	USD	1'900'000			1'900'000	1'494'127.71	0.08
1.250 US TREASURY N/B S. -J-2028- 1.25%/21-31.03.2028	USD	1'550'000	600'000		2'150'000	1'677'559.74	0.09
2.875 US TREASURY N/B S. -K-2025- 2.875%/18-30.04.2025	USD	789'000	500'000	300'000	989'000	850'362.46	0.05
0.500 US TREASURY N/B S. -K-2027- 0.5%/20-30.04.2027	USD	1'302'000			1'302'000	1'015'630.27	0.06
1.250 US TREASURY N/B S. -K-2028- 1.25%/21-30.04.2028	USD	2'050'000	400'000		2'450'000	1'907'255.68	0.10
2.875 US TREASURY N/B S. -L-2025- 2.875%/18-31.05.2025	USD	859'000			859'000	737'817.57	0.04
2.125 US TREASURY N/B S. -L-2026- 2.125%/19-31.05.2026	USD	845'000			845'000	705'708.41	0.04
0.500 US TREASURY N/B S. -L-2027- 0.5%/20-31.05.2027	USD	1'760'000	150'000	760'000	1'150'000	894'372.22	0.05
2.750 US TREASURY N/B S. -L-2029- 2.75%/22-31.05.2029	USD	1'600'000			1'600'000	1'308'845.12	0.07
0.500 US TREASURY N/B S. -M-2027- 0.5%/20-30.06.2027	USD	1'017'000	400'000		1'417'000	1'098'902.74	0.06
1.250 US TREASURY N/B S. -M-2028- 1.25%/21-30.06.2028	USD	1'600'000	600'000		2'200'000	1'705'221.78	0.09
3.250 US TREASURY N/B S. -M-2029- 3.25%/22-30.06.2029	USD	1'600'000	500'000	600'000	1'500'000	1'256'554.88	0.07
4.000 US TREASURY N/B S. -N-2030- 4%/23-31.07.2030	USD		1'500'000	200'000	1'300'000	1'127'022.85	0.06
2.750 US TREASURY N/B S. -P-2025- 2.75%/18-31.08.2025	USD	1'148'000			1'148'000	980'716.40	0.05
0.500 US TREASURY N/B S. -P-2027- 0.5%/20-31.08.2027	USD	1'011'000	500'000		1'511'000	1'165'044.41	0.06
4.125 US TREASURY N/B S. -P-2030- 4.125%/23-31.08.2030	USD		1'500'000		1'500'000	1'309'079.02	0.07
3.000 US TREASURY N/B S. -Q-2025- 3%/18-30.09.2025	USD	644'000			644'000	551'752.90	0.03
0.375 US TREASURY N/B S. -Q-2027- 0.375%/20-30.09.2027	USD	2'010'000	500'000	600'000	1'910'000	1'461'652.87	0.08
3.875 US TREASURY N/B S. -Q-2029- 3.875%/22-30.09.2029	USD	1'200'000	300'000		1'500'000	1'294'632.30	0.07
4.625 US TREASURY N/B S. -Q-2030- 4.625%/23-30.09.2030	USD		1'500'000		1'500'000	1'346'846.86	0.07
4.000 US TREASURY N/B S. -R-2029- 4%/22-31.10.2029	USD	1'200'000			1'200'000	1'041'814.73	0.06
4.875 US TREASURY N/B S. -R-2030- 4.875%/23-31.10.2030	USD		1'400'000		1'400'000	1'274'778.38	0.07
0.625 US TREASURY N/B S. -S-2027- 0.625%/20-30.11.2027	USD	2'289'000		300'000	1'989'000	1'527'992.40	0.08
1.500 US TREASURY N/B S. -S-2028- 1.5%/21-30.11.2028	USD	2'300'000			2'300'000	1'785'579.93	0.10
0.375 US TREASURY N/B S. -U-2026- 0.375%/21-31.01.2026	USD	1'654'000	1'300'000	754'000	2'200'000	1'786'267.85	0.10
4.000 US TREASURY N/B S. -U-2029- 4%/24-31.01.2029	USD	1'000'000	1'000'000		1'000'000	870'380.35	0.05
0.500 US TREASURY N/B S. -V-2026- 0.5%/21-28.02.2026	USD	1'897'000	1'000'000	597'000	2'300'000	1'867'066.29	0.10
4.250 US TREASURY N/B S. -V-2029- 4.25%/24-28.02.2029	USD		1'700'000		1'700'000	1'497'072.09	0.08
0.500 US TREASURY N/B S. -W-2025- 0.5%/20-31.03.2025	USD	1'347'000			1'347'000	1'130'332.25	0.06
0.750 US TREASURY N/B S. -W-2026- 0.75%/21-31.03.2026	USD	2'200'000			2'200'000	1'791'186.63	0.10
0.375 US TREASURY N/B S. -Y-2025- 0.375%/20-30.04.2025	USD	1'736'000			1'736'000	1'450'132.63	0.08
0.750 US TREASURY N/B S. -Y-2026- 0.75%/21-30.04.2026	USD	1'600'000	500'000		2'100'000	1'704'423.77	0.09
0.250 US TREASURY N/B S. -Z-2025- 0.25%/20-31.05.2025	USD	1'818'000		300'000	1'518'000	1'261'608.34	0.07
6.625 VALERO ENERGY 6.625%/07-15.06.2037	USD	100'000			100'000	94'303.37	0.01
1.200 VALERO ENERGY CORP 1.2%/20-15.03.2024	USD	12'000			12'000	10'536.31	0.00
2.150 VALERO ENERGY CORP 2.15%/20-15.09.2027	USD	30'000			30'000	23'917.02	0.00
2.800 VALERO ENERGY CORP 2.8%/21-01.12.2031	USD	100'000			100'000	74'320.45	0.00
4.000 VALERO ENERGY CORP 4%/22-01.06.2052	USD	100'000			100'000	66'209.56	0.00
- VALLEY NATIONAL BANCORP (subordinated) FIX-TO-FRN FRN/21-15.06.2031	USD	100'000		100'000			
2.500 VENTAS REALTY LP 2.5%/21-01.09.2031	USD	100'000			100'000	71'659.27	0.00
2.650 VENTAS REALTY LP 2.65%/19-15.01.2025	USD	40'000			40'000	34'249.98	0.00
4.375 VENTAS REALTY LP 4.375%/15-01.02.2045	USD	20'000			20'000	13'944.09	0.00
4.875 VENTAS REALTY LP 4.875%/19-15.04.2049	USD	55'000			55'000	40'975.98	0.00
5.700 VENTAS REALTY LP 5.7%/13-30.09.2043	USD	20'000			20'000	16'636.13	0.00
5.500 VERALTO CORP -144A- 5.5%/23-18.09.2026	USD		200'000		200'000	176'879.88	0.01
2.700 VERISIGN INC 2.7%/21-15.06.2031	USD	100'000			100'000	73'196.24	0.00
0.875 VERIZON COMMUNICATIONS (reg. -S-) 0.875%/16-02.04.2025	EUR		400'000	300'000	100'000	92'515.16	0.01

# 1162 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.850 VERIZON COMMUNICATIONS 0.85%/20-20.11.2025	USD	40'000			40'000	32'687.71	0.00
0.875 VERIZON COMMUNICATIONS 0.875%/19-19.03.2032	EUR	100'000			100'000	77'142.97	0.00
1.250 VERIZON COMMUNICATIONS 1.25%/19-08.04.2030	EUR	100'000			100'000	83'255.83	0.00
1.300 VERIZON COMMUNICATIONS 1.3%/20-18.05.2033	EUR	100'000			100'000	77'325.93	0.00
1.450 VERIZON COMMUNICATIONS 1.45%/21-20.03.2026	USD	100'000			100'000	81'650.20	0.00
1.500 VERIZON COMMUNICATIONS 1.5%/19-19.09.2039	EUR	100'000			100'000	69'398.75	0.00
1.680 VERIZON COMMUNICATIONS 1.68%/21-30.10.2030	USD	20'000			20'000	14'171.57	0.00
1.750 VERIZON COMMUNICATIONS 1.75%/20-20.01.2031	USD	40'000			40'000	28'246.04	0.00
2.100 VERIZON COMMUNICATIONS 2.1%/21-22.03.2028	USD	100'000			100'000	78'402.31	0.00
2.355 VERIZON COMMUNICATIONS 2.355%/22-15.03.2032	USD	259'000	300'000	200'000	359'000	256'041.38	0.01
2.375 VERIZON COMMUNICATIONS 2.375%/21-22.03.2028	CAD	100'000			100'000	59'671.43	0.00
2.500 VERIZON COMMUNICATIONS 2.5%/20-16.05.2030	CAD	30'000			30'000	17'194.07	0.00
2.550 VERIZON COMMUNICATIONS 2.55%/21-21.03.2031	USD	100'000			100'000	74'184.48	0.00
2.625 VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	USD	114'000			114'000	94'663.41	0.01
2.650 VERIZON COMMUNICATIONS 2.65%/19-06.05.2030	AUD	200'000		200'000			
2.650 VERIZON COMMUNICATIONS 2.65%/20-20.11.2040	USD	110'000			110'000	66'776.90	0.00
2.850 VERIZON COMMUNICATIONS 2.85%/21-03.09.2041	USD	100'000			100'000	62'023.47	0.00
2.875 VERIZON COMMUNICATIONS 2.875%/17-15.01.2038	EUR	100'000			100'000	84'245.89	0.00
2.875 VERIZON COMMUNICATIONS 2.875%/20-20.11.2050	USD	130'000			130'000	72'936.42	0.00
3.000 VERIZON COMMUNICATIONS 3%/20-20.11.2060	USD	100'000			100'000	53'455.67	0.00
3.000 VERIZON COMMUNICATIONS 3%/21-23.03.2031	AUD	200'000			200'000	96'512.74	0.01
3.150 VERIZON COMMUNICATIONS 3.15%/20-22.03.2030	USD	70'000			70'000	55'179.45	0.00
3.375 VERIZON COMMUNICATIONS 3.375%/17-17.10.2036	GBP	100'000			100'000	91'637.68	0.01
3.400 VERIZON COMMUNICATIONS 3.4%/21-22.03.2041	USD	100'000			100'000	67'429.97	0.00
3.550 VERIZON COMMUNICATIONS 3.55%/21-22.03.2051	USD	100'000	200'000		300'000	191'823.49	0.01
3.625 VERIZON COMMUNICATIONS 3.625%/20-16.05.2050	CAD	20'000			20'000	10'071.33	0.00
3.700 VERIZON COMMUNICATIONS 3.7%/21-22.03.2061	USD	110'000			110'000	68'897.78	0.00
3.850 VERIZON COMMUNICATIONS 3.85%/12-01.11.2042	USD	10'000			10'000	7'082.22	0.00
4.000 VERIZON COMMUNICATIONS 4%/20-22.03.2050	USD	300'000		100'000	200'000	138'891.54	0.01
4.016 VERIZON COMMUNICATIONS 4.016%/19-03.12.2029	USD	219'000			219'000	183'041.43	0.01
4.050 VERIZON COMMUNICATIONS 4.05%/17-17.02.2025	AUD	20'000			20'000	11'382.28	0.00
4.050 VERIZON COMMUNICATIONS 4.05%/21-22.03.2051	CAD	50'000			50'000	27'156.60	0.00
4.125 VERIZON COMMUNICATIONS 4.125%/16-15.08.2046	USD	100'000			100'000	72'066.74	0.00
4.125 VERIZON COMMUNICATIONS 4.125%/17-16.03.2027	USD	100'000			100'000	85'638.52	0.00
4.250 VERIZON COMMUNICATIONS 4.25%/22-31.10.2030	EUR	100'000			100'000	98'546.06	0.01
4.329 VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	USD	220'000	300'000	300'000	220'000	188'064.42	0.01
4.400 VERIZON COMMUNICATIONS 4.4%/14-01.11.2034	USD	60'000			60'000	49'107.88	0.00
4.500 VERIZON COMMUNICATIONS 4.5%/17-10.08.2033	USD	110'000			110'000	91'275.32	0.00
4.500 VERIZON COMMUNICATIONS 4.5%/17-17.08.2027	AUD	30'000			30'000	16'986.03	0.00
4.750 VERIZON COMMUNICATIONS 4.75%/11-01.11.2041	USD	50'000			50'000	40'517.30	0.00
4.862 VERIZON COMMUNICATIONS 4.862%/15-21.08.2046	USD	100'000			100'000	80'837.40	0.00
5.250 VERIZON COMMUNICATIONS 5.25%/17-16.03.2037	USD	30'000			30'000	26'335.55	0.00
1.625 VERIZON COMMUNICATIONS -S- 1.625%/14-01.03.2024	EUR	200'000		200'000			
7.750 VERIZON GLOBAL FUNDING 7.75%/01-01.12.2030	USD	100'000			100'000	100'459.14	0.01
2.800 VF CORP 2.8%/20-23.04.2027	USD	8'000			8'000	6'387.23	0.00
5.850 VIACOM 5.85%/13-01.09.2043	USD	200'000			200'000	142'470.13	0.01
4.200 VIACOMCBS INC 4.2%/20-19.05.2032	USD	100'000			100'000	71'762.56	0.00
5.125 VICI PROPERTIES LP 5.125%/22-15.05.2032	USD	200'000		100'000	100'000	82'700.55	0.00
5.625 VICI PROPERTIES LP 5.625%/22-15.05.2052	USD	200'000		100'000	100'000	79'384.39	0.00
5.450 VIRGINIA ELEC & POWER CO 5.45%/23-01.04.2053	USD		100'000		100'000	86'151.60	0.00
2.450 VIRGINIA ELEC & POWER CO S. -A- 2.45%/20-15.12.2050	USD	20'000			20'000	10'213.51	0.00
2.950 VIRGINIA ELEC & POWER CO S. -B- 2.95%/21-15.11.2051	USD	200'000			200'000	113'137.10	0.01
4.600 VIRGINIA ELEC & POWER CO S. -B- 4.6%/18-01.12.2048	USD	200'000			200'000	152'402.60	0.01
4.650 VIRGINIA ELEC & POWER CO S. -D- 4.65%/13-15.08.2043	USD	50'000			50'000	38'955.29	0.00
4.450 VIRGINIA ELECTRIC & POWER S. -B- 4.45%/14-15.02.2044	USD	20'000			20'000	15'131.08	0.00
4.000 VIRGINIA ELECTRIC & POWER S. -C- 4%/16-15.11.2046	USD	200'000			200'000	139'630.86	0.01
3.150 VISA 3.15%/15-14.12.2025	USD	210'000			210'000	179'353.73	0.01
4.150 VISA 4.15%/15-14.12.2035	USD		100'000		100'000	82'541.12	0.00
4.300 VISA 4.3%/15-14.12.2045	USD	104'000	46'000		150'000	117'727.89	0.01
0.750 VISA INC 0.75%/20-15.08.2027	USD	10'000			10'000	7'731.95	0.00
1.100 VISA INC 1.1%/20-15.02.2031	USD	10'000			10'000	6'958.09	0.00
2.000 VISA INC 2%/20-15.08.2050	USD	108'000			108'000	55'286.38	0.00
2.050 VISA INC 2.05%/20-15.04.2030	USD	8'000	92'000		100'000	75'525.90	0.00
3.650 VISA INC 3.65%/17-15.09.2047	USD		100'000		100'000	70'077.62	0.00
1.000 VMWARE INC 1%/21-15.08.2024	USD	100'000		100'000			
1.400 VMWARE INC 1.4%/21-15.08.2026	USD	100'000			100'000	80'058.07	0.00
1.800 VMWARE INC 1.8%/21-15.08.2028	USD	100'000			100'000	76'235.77	0.00
2.200 VMWARE INC 2.2%/21-15.08.2031	USD	100'000			100'000	71'000.14	0.00
4.700 VMWARE INC 4.7%/20-15.05.2030	USD	8'000			8'000	6'788.43	0.00
2.950 VONTIER CORP 2.95%/22-01.04.2031	USD	100'000			100'000	72'487.23	0.00
4.800 VOYA FINANCIAL INC 4.8%/16-15.06.2046	USD	10'000			10'000	7'480.94	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.800 VULCAN MATERIALS CO 5.8%/23-01.03.2026	USD		200'000	100'000	100'000	88'056.18	0.00
3.450 WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	USD	15'000		15'000			
4.100 WALGREENS BOOTS ALLIANCE 4.1%/20-15.04.2050	USD	41'000		41'000			
5.625 WALMART 5.625%/09-27.03.2034	GBP	50'000			50'000	59'966.43	0.00
1.500 WALMART INC 1.5%/21-22.09.2028	USD	100'000			100'000	77'308.10	0.00
1.800 WALMART INC 1.8%/21-22.09.2031	USD	100'000			100'000	72'168.30	0.00
2.500 WALMART INC 2.5%/21-22.09.2041	USD	100'000			100'000	62'099.30	0.00
2.650 WALMART INC 2.65%/21-22.09.2051	USD	50'000			50'000	28'709.25	0.00
2.950 WALMART INC 2.95%/19-24.09.2049	USD	100'000			100'000	61'455.56	0.00
3.625 WALMART INC 3.625%/17-15.12.2047	USD	250'000		100'000	150'000	104'037.74	0.01
3.700 WALMART INC 3.7%/18-26.06.2028	USD	100'000			100'000	85'188.18	0.00
3.900 WALMART INC 3.9%/23-15.04.2028	USD		100'000		100'000	85'913.99	0.00
4.050 WALMART INC 4.05%/18-29.06.2048	USD		100'000		100'000	75'739.78	0.00
4.100 WALMART INC 4.1%/23-15.04.2033	USD		100'000		100'000	83'866.95	0.00
4.500 WALMART INC 4.5%/22-09.09.2052	USD	50'000			50'000	40'085.71	0.00
3.300 WAL-MART STORES 3.3%/14-22.04.2024	USD	200'000		200'000			
5.250 WAL-MART STORES 5.25%/04-28.09.2035	GBP	40'000			40'000	46'759.04	0.00
6.500 WAL-MART STORES 6.5%/07-15.08.2037	USD		100'000		100'000	101'024.07	0.01
7.550 WAL-MART STORES 7.55%/00-15.02.2030	USD		100'000		100'000	101'866.49	0.01
1.750 WALT DISNEY COMPANY/THE 1.75%/19-30.08.2024	USD	20'000		20'000			
1.750 WALT DISNEY COMPANY/THE 1.75%/20-13.01.2026	USD	100'000			100'000	83'017.32	0.00
2.000 WALT DISNEY COMPANY/THE 2%/19-01.09.2029	USD	5'000			5'000	3'795.57	0.00
2.200 WALT DISNEY COMPANY/THE 2.2%/20-13.01.2028	USD	10'000			10'000	8'032.88	0.00
2.650 WALT DISNEY COMPANY/THE 2.65%/20-13.01.2031	USD	150'000			150'000	114'742.26	0.01
2.750 WALT DISNEY COMPANY/THE 2.75%/19-01.09.2049	USD	105'000			105'000	59'637.31	0.00
2.758 WALT DISNEY COMPANY/THE 2.758%/17-07.10.2024	CAD	130'000		130'000			
3.057 WALT DISNEY COMPANY/THE 3.057%/20-30.03.2027	CAD	28'000			28'000	17'441.85	0.00
3.350 WALT DISNEY COMPANY/THE 3.35%/20-24.03.2025	USD	100'000			100'000	86'289.85	0.00
3.375 WALT DISNEY COMPANY/THE 3.375%/19-15.11.2026	USD	100'000			100'000	84'700.82	0.00
3.500 WALT DISNEY COMPANY/THE 3.5%/20-13.05.2040	USD	4'000	100'000		104'000	73'516.40	0.00
3.600 WALT DISNEY COMPANY/THE 3.6%/20-13.01.2051	USD	50'000	100'000		150'000	100'255.28	0.01
3.700 WALT DISNEY COMPANY/THE 3.7%/19-15.10.2025	USD	100'000			100'000	86'056.06	0.00
3.800 WALT DISNEY COMPANY/THE 3.8%/20-13.05.2060	USD	2'000			2'000	1'335.31	0.00
4.625 WALT DISNEY COMPANY/THE 4.625%/20-23.03.2040	USD	5'000			5'000	4'116.57	0.00
4.700 WALT DISNEY COMPANY/THE 4.7%/20-23.03.2050	USD	5'000			5'000	4'027.92	0.00
4.750 WALT DISNEY COMPANY/THE 4.75%/19-15.09.2044	USD	20'000			20'000	16'184.03	0.00
4.950 WALT DISNEY COMPANY/THE 4.95%/19-15.10.2045	USD	10'000			10'000	8'242.60	0.00
5.400 WALT DISNEY COMPANY/THE 5.4%/19-01.10.2043	USD	20'000			20'000	17'702.71	0.00
6.150 WALT DISNEY COMPANY/THE 6.15%/19-01.03.2037	USD	20'000			20'000	19'023.04	0.00
6.150 WALT DISNEY COMPANY/THE 6.15%/19-15.02.2041	USD	20'000			20'000	19'010.05	0.00
6.200 WALT DISNEY COMPANY/THE 6.2%/19-15.12.2034	USD	230'000		100'000	130'000	124'939.30	0.01
6.400 WALT DISNEY COMPANY/THE 6.4%/19-15.12.2035	USD	20'000			20'000	19'358.75	0.00
6.650 WALT DISNEY COMPANY/THE 6.65%/19-15.11.2037	USD	20'000			20'000	19'916.05	0.00
7.750 WALT DISNEY COMPANY/THE 7.75%/19-01.12.2045	USD	100'000			100'000	112'681.35	0.01
3.755 WARNERMEDIA HOLDINGS INC 3.755%/23-15.03.2027	USD		400'000		400'000	333'355.86	0.02
4.054 WARNERMEDIA HOLDINGS INC 4.054%/23-15.03.2029	USD		200'000		200'000	162'761.48	0.01
5.050 WARNERMEDIA HOLDINGS INC 5.05%/23-15.03.2042	USD		200'000		200'000	147'812.06	0.01
5.141 WARNERMEDIA HOLDINGS INC 5.141%/23-15.03.2052	USD		200'000		200'000	143'002.57	0.01
5.391 WARNERMEDIA HOLDINGS INC 5.391%/23-15.03.2062	USD		100'000		100'000	70'877.39	0.00
1.150 WASTE MANAGEMENT INC 1.15%/20-15.03.2028	USD		100'000		100'000	76'279.15	0.00
1.500 WASTE MANAGEMENT INC 1.5%/20-15.03.2031	USD		100'000		100'000	69'882.00	0.00
2.000 WASTE MANAGEMENT INC 2%/21-01.06.2029	USD	100'000			100'000	76'219.10	0.00
2.500 WASTE MANAGEMENT INC 2.5%/20-15.11.2050	USD	20'000			20'000	10'879.52	0.00
4.150 WASTE MANAGEMENT INC 4.15%/22-15.04.2032	USD		200'000		200'000	165'895.75	0.01
4.625 WASTE MANAGEMENT INC 4.625%/23-15.02.2030	USD	200'000			200'000	173'200.27	0.01
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2034	USD		100'000		100'000	86'171.97	0.00
2.875 WEA FINANCE LLC -144A- 2.875%/19-15.01.2027	USD	10'000			10'000	7'992.38	0.00
3.500 WEA FINANCE LLC -144A- 3.5%/19-15.06.2029	USD	10'000			10'000	7'616.09	0.00
4.625 WEA FINANCE LLC -144A- 4.625%/18-20.09.2048	USD	200'000			200'000	120'466.38	0.01
0.550 WEC ENERGY GROUP INC 0.55%/20-15.09.2023	USD	20'000		20'000			
1.375 WEC ENERGY GROUP INC 1.375%/20-15.10.2027	USD	20'000			20'000	15'495.92	0.00
1.800 WEC ENERGY GROUP INC 1.8%/20-15.10.2030	USD	10'000	90'000		100'000	71'344.82	0.00
2.200 WEC ENERGY GROUP INC 2.2%/21-15.12.2028	USD	100'000			100'000	77'317.08	0.00
5.150 WEC ENERGY GROUP INC 5.15%/22-01.10.2027	USD		100'000		100'000	87'921.43	0.00
4.650 WELLPOINT 4.65%/14-15.08.2044	USD	10'000			10'000	7'826.35	0.00
3.453 WELLS FARGO COMMERCIAL MORTGAG S. -2017-C38 A5-3.453%/17-15.07.2050	USD	230'000			230'000	190'044.60	0.01
4.365 WELLS FARGO COMMERCIAL MORTGAG S. -2018-C47 ASB-4.365%/18-15.09.2061	USD	625'000			625'000	502'792.81	0.03
2.050 WELLTOWER INC 2.05%/21-15.01.2029	USD	100'000			100'000	76'269.72	0.00
2.750 WELLTOWER INC 2.75%/20-15.01.2031	USD	20'000			20'000	15'012.15	0.00

## 1164 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250 WELLTOWER INC 4.25%/18-15.04.2028	USD	10'000			10'000	8'517.08	0.00
4.950 WELLTOWER INC 4.95%/18-01.09.2048	USD	6'000			6'000	4'750.76	0.00
6.500 WELLTOWER INC 6.5%/11-15.03.2041	USD	83'000			83'000	78'974.86	0.00
- WESTERN ALLIANCE BANCORP (subordinated) FIX-TO-FRN FRN/21-15.06.2031	USD	100'000		100'000			
3.100 WESTERN DIGITAL CORP 3.1%/21-01.02.2032	USD	100'000			100'000	68'645.41	0.00
4.750 WESTERN DIGITAL CORP 4.75%/18-15.02.2026	USD	200'000		200'000			
4.500 WESTERN GAS PARTNERS LP 4.5%/18-01.03.2028	USD		100'000		100'000	84'330.17	0.00
4.050 WESTERN MIDSTREAM OPERAT 4.05%/20-01.02.2030	USD		100'000		100'000	81'466.98	0.00
6.150 WESTERN MIDSTREAM OPERAT 6.15%/23-01.04.2033	USD		200'000		200'000	179'055.36	0.01
1.350 WESTERN UNION CO/THE 1.35%/21-15.03.2026	USD	100'000			100'000	81'051.16	0.00
2.750 WESTERN UNION CO/THE 2.75%/21-15.03.2031	USD	30'000			30'000	21'771.68	0.00
7.375 WEYERHAEUSER 7.375%/02-15.03.2032	USD	3'000			3'000	2'982.61	0.00
3.375 WEYERHAEUSER CO 3.375%/22-09.03.2033	USD		100'000		100'000	76'073.39	0.00
2.400 WHIRLPOOL CORP 2.4%/21-15.05.2031	USD	200'000			200'000	144'428.25	0.01
5.500 WHIRLPOOL CORP 5.5%/23-01.03.2033	USD	200'000		100'000	100'000	87'307.70	0.00
5.750 WHIRLPOOL CORP 5.75%/24-01.03.2034	USD		200'000		200'000	175'154.32	0.01
3.625 WI TREAS. NT/BD 3.625%/23-31.05.2028	USD		1'500'000		1'500'000	1'285'861.08	0.07
3.750 WI TREAS. NT/BD 3.75%/23-30.06.2030	USD		1'200'000		1'200'000	1'025'799.51	0.06
4.375 WI TREAS. NT/BD S. -AC-2028- 4.375%/23-31.08.2028	USD		1'900'000		1'900'000	1'678'426.56	0.09
4.125 WI TREAS. NT/BD S. -AD-2027- 4.125%/22-30.09.2027	USD	1'500'000	400'000	300'000	1'600'000	1'397'561.73	0.08
4.000 WI TREAS. NT/BD S. -B-2034- 4%/24-15.02.2034	USD		1'000'000		1'000'000	863'363.37	0.05
3.875 WI TREAS. NT/BD S. -E-2033- 3.875%/23-15.08.2033	USD		4'200'000		4'200'000	3'587'986.82	0.20
4.375 WI TREAS. NT/BD S. -S-2030- 4.375%/23-30.11.2030	USD		1'500'000		1'500'000	1'328'272.51	0.07
3.875 WI TREAS. NT/BD S. -T-2030- 3.875%/24-31.12.2030	USD		1'500'000		1'500'000	1'280'185.58	0.07
0.125 WI TREASURY N/B 0.125%/21-15.01.2024	USD	1'159'000		1'159'000			
0.500 WI TREASURY N/B 0.5%/20-31.10.2027	USD	1'640'000	500'000	300'000	1'840'000	1'410'489.47	0.08
0.625 WI TREASURY N/B 0.625%/20-31.12.2027	USD	1'621'000	500'000		2'121'000	1'624'582.53	0.09
0.750 WI TREASURY N/B 0.75%/21-31.01.2028	USD	1'716'000	600'000		2'316'000	1'778'404.17	0.10
0.750 WI TREASURY N/B 0.75%/21-31.05.2026	USD	2'250'000			2'250'000	1'821'369.95	0.10
0.875 WI TREASURY N/B 0.875%/20-15.11.2030	USD	3'845'100	300'000		4'145'100	2'938'263.61	0.16
1.125 WI TREASURY N/B 1.125%/21-29.02.2028	USD	2'369'000			2'369'000	1'842'895.69	0.10
1.125 WI TREASURY N/B 1.125%/21-31.08.2028	USD	2'000'000	400'000		2'400'000	1'841'419.93	0.10
1.375 WI TREASURY N/B 1.375%/21-31.10.2028	USD	1'900'000	500'000	300'000	2'100'000	1'623'666.62	0.09
1.375 WI TREASURY N/B 1.375%/21-31.12.2028	USD	1'820'000	400'000		2'220'000	1'709'269.60	0.09
1.625 WI TREASURY N/B 1.625%/20-15.11.2050	USD	2'589'000		200'000	2'389'000	1'181'666.52	0.06
1.875 WI TREASURY N/B 1.875%/21-15.02.2051	USD	2'732'000	300'000	200'000	2'832'000	1'493'523.15	0.08
2.375 WI TREASURY N/B 2.375%/22-31.03.2029	USD	1'900'000			1'900'000	1'529'026.85	0.08
2.625 WI TREASURY N/B 2.625%/22-31.05.2027	USD	1'800'000			1'800'000	1'500'559.94	0.08
2.750 WI TREASURY N/B 2.75%/22-30.04.2027	USD	2'200'000		300'000	1'900'000	1'591'897.60	0.09
2.875 WI TREASURY N/B 2.875%/22-30.04.2029	USD	1'700'000			1'700'000	1'400'822.55	0.08
3.250 WI TREASURY N/B 3.25%/22-31.08.2024	USD	2'000'000		2'000'000			
3.625 WI TREASURY N/B 3.5%/23-31.03.2030	USD		1'500'000		1'500'000	1'274'922.85	0.07
3.625 WI TREASURY N/B 3.625%/23-31.03.2028	USD		1'700'000		1'700'000	1'457'893.97	0.08
4.000 WI TREASURY N/B 4%/23-15.02.2026	USD		1'600'000		1'600'000	1'392'168.28	0.08
4.125 WI TREASURY N/B 4.125%/23-31.01.2025	USD	400'000	1'200'000		1'600'000	1'396'626.12	0.08
4.625 WI TREASURY N/B 4.625%/23-28.02.2025	USD		1'500'000		1'500'000	1'315'270.47	0.07
0.875 WI TREASURY N/B S. -AA-2026- 0.875%/21-30.06.2026	USD	1'900'000			1'900'000	1'539'483.53	0.08
2.750 WI TREASURY N/B S. -AB-2027- 2.75%/22-31.07.2027	USD	1'300'000	500'000		1'800'000	1'503'531.83	0.08
0.750 WI TREASURY N/B S. -AC-2026- 0.75%/21-31.08.2026	USD	2'400'000			2'400'000	1'927'770.02	0.11
0.875 WI TREASURY N/B S. -AD-2026- 0.875%/21-30.09.2026	USD	2'200'000			2'200'000	1'769'241.37	0.10
0.375 WI TREASURY N/B S. -AH-2025- 0.375%/20-31.12.2025	USD	1'698'000	1'000'000	698'000	2'000'000	1'629'245.80	0.09
1.250 WI TREASURY N/B S. -AH-2026- 1.25%/21-31.12.2026	USD	1'600'000	600'000		2'200'000	1'774'992.54	0.10
0.875 WI TREASURY N/B S. -AW-2024- 0.875%/22-31.01.2024	USD	2'400'000		2'400'000			
2.250 WI TREASURY N/B S. -AZ-2024- 2.25%/22-31.03.2024	USD	2'100'000		2'100'000			
0.750 WI TREASURY N/B S. -BL-2023- 0.75%/21-31.12.2023	USD	1'300'000		1'300'000			
1.750 WI TREASURY N/B S. -G-2029- 1.75%/22-31.01.2029	USD	2'000'000			2'000'000	1'565'611.45	0.09
3.500 WI TREASURY N/B S. -K-2030- 3.5%/23-30.04.2030	USD		1'400'000		1'400'000	1'181'163.64	0.06
1.250 WI TREASURY N/B S. -L-2028- 1.25%/21-31.05.2028	USD	2'010'000	900'000	500'000	2'410'000	1'871'971.99	0.10
1.000 WI TREASURY N/B S. -N-2028- 1%/21-31.07.2028	USD	2'000'000	400'000		2'400'000	1'835'476.14	0.10
2.625 WI TREASURY N/B S. -N-2029- 2.625%/22-31.07.2029	USD	1'300'000			1'300'000	1'054'582.88	0.06
1.250 WI TREASURY N/B S. -O-2028- 1.225%/21-30.09.2028	USD	2'250'000			2'250'000	1'732'522.64	0.09
2.500 WI TREASURY N/B S. -W-2027- 2.5%/22-31.03.2027	USD	2'100'000		300'000	1'800'000	1'498'826.33	0.08
3.500 WILLIAMS COMPANIES INC 3.5%/20-15.11.2030	USD	50'000			50'000	39'703.64	0.00
3.500 WILLIAMS COMPANIES INC 3.5%/21-15.10.2051	USD	100'000			100'000	61'345.45	0.00
4.650 WILLIAMS COMPANIES INC 4.65%/22-15.08.2032	USD	200'000			200'000	167'469.49	0.01
4.850 WILLIAMS COMPANIES INC 4.85%/18-01.03.2048	USD	30'000			30'000	23'184.15	0.00
5.100 WILLIAMS COMPANIES INC 5.1%/15-15.09.2045	USD	200'000			200'000	160'804.81	0.01
5.300 WILLIAMS COMPANIES INC 5.3%/22-15.08.2052	USD	30'000			30'000	24'714.43	0.00
5.650 WILLIAMS COMPANIES INC 5.65%/23-15.03.2033	USD		100'000		100'000	89'496.99	0.00
3.900 WILLIAMS PARTNERS 3.9%/14-15.01.2025	USD	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.750 WILLIAMS PARTNERS LP 3.75%/17-15.06.2027	USD	100'000			100'000	84'226.45	0.00
5.050 WILLIS NORTH AMERICA INC 5.05%/18-15.09.2048	USD	67'000			67'000	52'820.35	0.00
1.700 WISCONSIN ELECTRIC POWER 1.7%/21-15.06.2028	USD	100'000			100'000	77'345.98	0.00
5.700 WISCONSIN ELECTRIC POWER 5.7%/06-01.12.2036	USD	30'000			30'000	27'128.95	0.00
3.500 WORKDAY INC 3.5%/22-01.04.2027	USD	200'000		100'000	100'000	83'824.04	0.00
3.800 WORKDAY INC 3.8%/22-01.04.2032	USD	100'000			100'000	79'595.79	0.00
0.875 WORLEY US FINANCE SUB 0.875%/21-09.06.2026	EUR	100'000			100'000	88'515.83	0.00
4.600 WW GRAINGER 4.6%/15-15.06.2045	USD		50'000		50'000	40'082.83	0.00
4.000 XCEL ENERGY INC 4%/18-15.06.2028	USD		100'000		100'000	84'156.01	0.00
1.950 XYLEM INC 1.95%/20-30.01.2028	USD	20'000			20'000	15'735.15	0.00
2.250 XYLEM INC 2.25%/20-30.01.2031	USD	20'000	80'000		100'000	73'774.50	0.00
5.600 ZOETIS INC 5.6%/22-16.11.2032	USD	200'000		100'000	100'000	91'000.25	0.00
						<b>798'390'468.53</b>	<b>43.60</b>
<b>Uruguay</b>							
4.375 REPUBLICA ORIENT URUGUAY 4.375%/19-23.01.2031	USD	100'000			100'000	85'740.60	0.00
4.975 REPUBLICA ORIENT URUGUAY 4.975%/18-20.04.2055	USD	32'000	68'000		100'000	81'984.97	0.00
5.750 REPUBLICA ORIENT URUGUAY 5.75%/22-28.10.2034	USD	100'000			100'000	92'580.10	0.01
4.125 URUGUAY 4.125%/20-30.01.2028	USD		50'000		50'000	38'342.05	0.00
4.375 URUGUAY 4.375%/15-27.10.2027	USD	34'000			34'000	29'593.54	0.00
5.100 URUGUAY 5.1%/14-18.06.2050	USD	44'000	106'000		150'000	126'826.74	0.01
						<b>455'078.00</b>	<b>0.02</b>
<b>Virgin Islands (UK)</b>							
- CLP POWER HK FINANCE LTD (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	USD	200'000		200'000			
3.000 HANRUI OVERSEAS (reg. -S-) 3%/16-14.07.2026	USD	200'000			200'000	166'870.34	0.01
2.875 HYSAN MTN LTD S. -30- 2.875%/20-02.06.2027	USD		200'000		200'000	161'162.37	0.01
1.100 INVENTIVE GLOBAL INV LTD 1.1%/21-01.09.2024	USD	200'000		200'000			
1.600 INVENTIVE GLOBAL INV LTD 1.6%/21-01.09.2026	USD	200'000			200'000	160'324.40	0.01
1.500 STATE ELITE GLOBAL LTD S. -5- 1.5%/21-29.09.2026	USD	200'000			200'000	160'756.91	0.01
						<b>649'114.02</b>	<b>0.04</b>
<b>Total Bonds</b>						<b>1'810'443'533.19</b>	<b>98.87</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>1'810'443'533.19</b>	<b>98.87</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Bonds</b>							
<b>Russia</b>							
5.300 RUSSIA GOVT BOND - OFZ 5.3%/20-04.10.2023	RUB	17'000'000		17'000'000			
6.100 RUSSIA GOVT BOND - OFZ 6.1%/20-18.07.2035	RUB	21'000'000			21'000'000	0.00	0.00
7.100 RUSSIA GOVT BOND - OFZ 7.1%/17-16.10.2024	RUB	5'000'000			5'000'000	0.00	0.00
7.750 RUSSIA GOVT BOND - OFZ 7.75%/16-16.09.2026	RUB	8'000'000			8'000'000	0.00	0.00
7.950 RUSSIA GOVT BOND - OFZ 7.95%/18-07.10.2026	RUB	9'500'000			9'500'000	0.00	0.00
8.150 RUSSIA GOVT BOND - OFZ S. -26207- 8.15%/12-03.02.2027	RUB	5'000'000			5'000'000	0.00	0.00
7.000 RUSSIA GOVT BOND - OFZ S. -26211- 7%/13-25.01.2023	RUB	5'000'000		5'000'000			
7.050 RUSSIA GOVT BOND - OFZ S. -26212- 7.05%/13-19.01.2028	RUB	5'000'000			5'000'000	0.00	0.00
7.000 RUSSIA GOVT BOND - OFZ S. -26215- 7%/13-16.08.2023	RUB	2'000'000		2'000'000			
8.500 RUSSIA GOVT BOND - OFZ S. -26218- 8.5%/16-17.09.2031	RUB	5'000'000			5'000'000	0.00	0.00
7.700 RUSSIA GOVT BOND - OFZ S. -26221- 7.7%/17-23.03.2033	RUB	2'500'000			2'500'000	0.00	0.00
6.500 RUSSIA GOVT BOND - OFZ S. -26223- 6.5%/18-28.02.2024	RUB	2'000'000			2'000'000	0.00	0.00
6.900 RUSSIA GOVT BOND - OFZ S. -26224- 6.9%/18-23.05.2029	RUB	9'000'000			9'000'000	0.00	0.00
7.250 RUSSIA GOVT BOND - OFZ S. -26225- 7.25%/18-10.05.2034	RUB	6'000'000			6'000'000	0.00	0.00
7.400 RUSSIA GOVT BOND - OFZ S. -26227- 7.4%/19-17.07.2024	RUB	10'000'000			10'000'000	0.00	0.00
7.650 RUSSIA GOVT BOND - OFZ S. -26228- 7.65%/19-10.04.2030	RUB	16'500'000			16'500'000	0.00	0.00
7.150 RUSSIA GOVT BOND - OFZ S. -6229-PD- 7.15%/19-12.11.2025	RUB	6'000'000			6'000'000	0.00	0.00
7.700 RUSSIA GOVT BOND - OFZ S. -6230-PD- 7.7%/19-16.03.2039	RUB	18'000'000			18'000'000	0.00	0.00
6.000 RUSSIA GOVT BOND - OFZ S. -6232-PD- 6%/19-06.10.2027	RUB	7'000'000			7'000'000	0.00	0.00
4.500 RUSSIA GOVT BOND - OFZ S. -6234-PD- 4.5%/20-16.07.2025	RUB	16'000'000			16'000'000	0.00	0.00
5.900 RUSSIA GOVT BOND - OFZ S. -6235-PD- 5.9%/20-12.03.2031	RUB	20'000'000			20'000'000	0.00	0.00
5.700 RUSSIA GOVT BOND - OFZ S. -6236-PD- 5.7%/20-17.05.2028	RUB	10'000'000			10'000'000	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Bonds</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						426'415.08	0.02
<b>Total Forward exchange transactions</b>						<b>426'415.08</b>	<b>0.02</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>426'415.08</b>	<b>0.02</b>

# 1166 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>426'415.08</b>	<b>0.02</b>
<b>Total investments</b>						<b>1'811'063'459.39</b>	<b>98.90</b>
Cash at banks						7'272'418.07	0.40
Time deposit						0.00	0.00
Other assets						12'876'811.40	0.70
<b>Total fund assets</b>						<b>1'831'212'688.86</b>	<b>100.00</b>
./. Due to bank						37'479'632.03	2.05
./. Other liabilities						90'939.34	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'793'642'117.49</b>	<b>97.95</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>193'511.12</b>	<b>0.01</b>
<b>Securities valued based on parameters observable on the market</b>	<b>1'810'869'948.27</b>	<b>98.89</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	AUD	175'000	CHF	110'600	0.00	0.00
05.04.2023	Bought	AUD	139'000	CHF	87'881	0.00	0.00
05.04.2023	Bought	CAD	291'000	CHF	200'741	0.00	0.00
05.04.2023	Bought	CHF	26'608'564	AUD	42'205'000	0.00	0.00
05.04.2023	Bought	CHF	18'323	AUD	29'000	0.00	0.00
05.04.2023	Bought	CHF	867'018	AUD	1'384'000	0.00	0.00
05.04.2023	Bought	CHF	19'845	AUD	32'000	0.00	0.00
05.04.2023	Bought	CHF	47'960'570	CAD	69'899'000	0.00	0.00
05.04.2023	Bought	CHF	187'989	CAD	274'000	0.00	0.00
05.04.2023	Bought	CHF	673'782	CAD	980'000	0.00	0.00
05.04.2023	Bought	CHF	10'926	CAD	16'000	0.00	0.00
05.04.2023	Bought	CHF	14'282	CAD	21'000	0.00	0.00
05.04.2023	Bought	CHF	977'325	CLP	873'240'000	0.00	0.00
05.04.2023	Bought	CHF	1'203'617	COP	6'245'567'000	0.00	0.00
05.04.2023	Bought	CHF	3'442'135	CZK	81'763'000	0.00	0.00
05.04.2023	Bought	CHF	10'230	CZK	244'000	0.00	0.00
05.04.2023	Bought	CHF	3'645'134	DKK	27'334'000	0.00	0.00
05.04.2023	Bought	CHF	386'604'719	EUR	389'598'000	0.00	0.00
05.04.2023	Bought	CHF	3'087'839	EUR	3'096'000	0.00	0.00
05.04.2023	Bought	CHF	131'244	EUR	132'000	0.00	0.00
05.04.2023	Bought	CHF	994'179	EUR	1'000'000	0.00	0.00
05.04.2023	Bought	CHF	47'570	EUR	48'000	0.00	0.00
05.04.2023	Bought	CHF	136'881	EUR	140'000	0.00	0.00
05.04.2023	Bought	CHF	406'996	EUR	410'000	0.00	0.00
05.04.2023	Bought	CHF	71'996'045	GBP	63'641'000	0.00	0.00
05.04.2023	Bought	CHF	273'853	GBP	244'000	0.00	0.00
05.04.2023	Bought	CHF	20'137	GBP	18'000	0.00	0.00
05.04.2023	Bought	CHF	298'749	GBP	269'000	0.00	0.00
05.04.2023	Bought	CHF	1'907'891	HUF	736'241'000	0.00	0.00
05.04.2023	Bought	CHF	7'227'752	IDR	118'231'574'000	0.00	0.00
05.04.2023	Bought	CHF	1'293'434	IDR	21'315'800'000	0.00	0.00
05.04.2023	Bought	CHF	2'173'188	ILS	8'528'000	0.00	0.00
05.04.2023	Bought	CHF	228'443'683	JPY	33'167'350'000	0.00	0.00
05.04.2023	Bought	CHF	1'819'719	JPY	263'831'000	0.00	0.00
05.04.2023	Bought	CHF	545'489	JPY	79'465'000	0.00	0.00
05.04.2023	Bought	CHF	23'380	JPY	3'401'000	0.00	0.00
05.04.2023	Bought	CHF	253'966	JPY	37'055'000	0.00	0.00
05.04.2023	Bought	CHF	20'600'846	KRW	29'136'806'000	0.00	0.00
05.04.2023	Bought	CHF	6'229'530	MYR	29'900'000	0.00	0.00
05.04.2023	Bought	CHF	1'820'453	NOK	20'137'000	0.00	0.00
05.04.2023	Bought	CHF	3'396'047	NZD	5'870'000	0.00	0.00
05.04.2023	Bought	CHF	9'340	NZD	16'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	882'425	PEN	3'610'000	0.00	0.00
05.04.2023	Bought	CHF	3'874'520	PLN	18'452'000	0.00	0.00
05.04.2023	Bought	CHF	1'305'238	RON	6'505'000	0.00	0.00
05.04.2023	Bought	CHF	6'975'683	SEK	77'767'000	0.00	0.00
05.04.2023	Bought	CHF	4'232'593	SGD	6'097'000	0.00	0.00
05.04.2023	Bought	CHF	6'971	SGD	10'000	0.00	0.00
05.04.2023	Bought	CHF	806'190'462	USD	863'256'000	0.00	0.00
05.04.2023	Bought	CHF	1'323'083	USD	1'410'000	0.00	0.00
05.04.2023	Bought	CHF	1'758'843	USD	1'878'000	0.00	0.00
05.04.2023	Bought	CHF	2'071'789	USD	2'229'000	0.00	0.00
05.04.2023	Bought	CHF	1'125'196	USD	1'200'000	0.00	0.00
05.04.2023	Bought	CHF	408'903	USD	442'000	0.00	0.00
05.04.2023	Bought	COP	30'036'000	CHF	5'775	0.00	0.00
05.04.2023	Bought	CZK	410'000	CHF	17'417	0.00	0.00
05.04.2023	Bought	CZK	384'000	CHF	16'279	0.00	0.00
05.04.2023	Bought	CZK	516'000	CHF	21'782	0.00	0.00
05.04.2023	Bought	DKK	52'000	CHF	6'980	0.00	0.00
05.04.2023	Bought	DKK	116'000	CHF	15'550	0.00	0.00
05.04.2023	Bought	EUR	4'329'000	CHF	4'323'965	0.00	0.00
05.04.2023	Bought	EUR	323'000	CHF	318'641	0.00	0.00
05.04.2023	Bought	EUR	768'000	CHF	764'483	0.00	0.00
05.04.2023	Bought	GBP	46'000	CHF	51'683	0.00	0.00
05.04.2023	Bought	GBP	244'000	CHF	273'860	0.00	0.00
05.04.2023	Bought	GBP	282'000	CHF	317'494	0.00	0.00
05.04.2023	Bought	HUF	7'209'000	CHF	18'979	0.00	0.00
05.04.2023	Bought	HUF	3'873'000	CHF	10'135	0.00	0.00
05.04.2023	Bought	IDR	449'252'000	CHF	27'494	0.00	0.00
05.04.2023	Bought	IDR	98'323'000	CHF	6'040	0.00	0.00
05.04.2023	Bought	IDR	438'097'000	CHF	26'828	0.00	0.00
05.04.2023	Bought	IDR	403'253'000	CHF	24'619	0.00	0.00
05.04.2023	Bought	ILS	20'000	CHF	5'174	0.00	0.00
05.04.2023	Bought	JPY	27'912'000	CHF	192'960	0.00	0.00
05.04.2023	Bought	JPY	139'129'000	CHF	959'092	0.00	0.00
05.04.2023	Bought	JPY	2'151'000	CHF	15'046	0.00	0.00
05.04.2023	Bought	KRW	467'586'000	CHF	330'590	0.00	0.00
05.04.2023	Bought	KRW	304'684'000	CHF	219'055	0.00	0.00
05.04.2023	Bought	KRW	122'548'000	CHF	87'550	0.00	0.00
05.04.2023	Bought	KRW	81'084'000	CHF	58'334	0.00	0.00
05.04.2023	Bought	NOK	42'000	CHF	3'792	0.00	0.00
05.04.2023	Bought	NZD	24'000	CHF	14'007	0.00	0.00
05.04.2023	Bought	PEN	42'000	CHF	10'379	0.00	0.00
05.04.2023	Bought	PLN	12'000	CHF	2'557	0.00	0.00
05.04.2023	Bought	PLN	78'000	CHF	16'511	0.00	0.00
05.04.2023	Bought	PLN	1'368'000	CHF	288'070	0.00	0.00
05.04.2023	Bought	RON	23'000	CHF	4'666	0.00	0.00
05.04.2023	Bought	SEK	242'000	CHF	21'599	0.00	0.00
05.04.2023	Bought	SEK	72'000	CHF	6'458	0.00	0.00
05.04.2023	Bought	SEK	359'000	CHF	32'147	0.00	0.00
05.04.2023	Bought	SGD	21'000	CHF	14'633	0.00	0.00
05.04.2023	Bought	USD	4'560'000	CHF	4'260'020	0.00	0.00
05.04.2023	Bought	USD	609'000	CHF	565'165	0.00	0.00
05.04.2023	Bought	USD	1'378'000	CHF	1'258'909	0.00	0.00
05.04.2023	Bought	USD	877'000	CHF	804'143	0.00	0.00
04.05.2023	Bought	AUD	24'000	CHF	14'669	0.00	0.00
04.05.2023	Bought	AUD	57'000	CHF	33'814	0.00	0.00
04.05.2023	Bought	AUD	44'677'000	CHF	26'276'286	0.00	0.00
04.05.2023	Bought	CAD	38'000	CHF	25'595	0.00	0.00
04.05.2023	Bought	CAD	43'000	CHF	28'544	0.00	0.00
04.05.2023	Bought	CAD	82'000	CHF	54'023	0.00	0.00
04.05.2023	Bought	CAD	73'252'000	CHF	48'070'892	0.00	0.00
04.05.2023	Bought	CHF	26'456'931	AUD	43'336'000	0.00	0.00
04.05.2023	Bought	CHF	763'744	AUD	1'251'000	0.00	0.00
04.05.2023	Bought	CHF	104'891	AUD	171'000	0.00	0.00
04.05.2023	Bought	CHF	959'138	CAD	1'425'000	0.00	0.00
04.05.2023	Bought	CHF	47'729'207	CAD	70'899'000	0.00	0.00
04.05.2023	Bought	CHF	740'073	CAD	1'091'000	0.00	0.00
04.05.2023	Bought	CHF	1'008'360	CLP	873'240'000	0.00	0.00
04.05.2023	Bought	CHF	4'914	CLP	4'294'000	0.00	0.00
04.05.2023	Bought	CHF	1'222'327	COP	6'215'531'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.05.2023	Bought	CHF	61'526	COP	312'858'000	0.00	0.00
04.05.2023	Bought	CHF	2'504	COP	12'756'000	0.00	0.00
04.05.2023	Bought	CHF	3'394'662	CZK	80'697'000	0.00	0.00
04.05.2023	Bought	CHF	83'621	CZK	1'988'000	0.00	0.00
04.05.2023	Bought	CHF	3'616'876	DKK	27'166'000	0.00	0.00
04.05.2023	Bought	CHF	40'981	DKK	308'000	0.00	0.00
04.05.2023	Bought	CHF	14'674	DKK	110'000	0.00	0.00
04.05.2023	Bought	CHF	6'030'715	EUR	6'086'000	0.00	0.00
04.05.2023	Bought	CHF	385'511'911	EUR	389'004'000	0.00	0.00
04.05.2023	Bought	CHF	9'006'763	EUR	9'066'000	0.00	0.00
04.05.2023	Bought	CHF	26'566	EUR	27'000	0.00	0.00
04.05.2023	Bought	CHF	805'147	EUR	821'000	0.00	0.00
04.05.2023	Bought	CHF	1'871'176	GBP	1'661'000	0.00	0.00
04.05.2023	Bought	CHF	71'657'611	GBP	63'600'000	0.00	0.00
04.05.2023	Bought	CHF	1'508'584	GBP	1'338'000	0.00	0.00
04.05.2023	Bought	CHF	184'877	GBP	167'000	0.00	0.00
04.05.2023	Bought	CHF	1'866'974	HUF	725'159'000	0.00	0.00
04.05.2023	Bought	CHF	30'504	HUF	11'850'000	0.00	0.00
04.05.2023	Bought	CHF	8'397'669	IDR	138'158'449'000	0.00	0.00
04.05.2023	Bought	CHF	31'753	IDR	520'745'000	0.00	0.00
04.05.2023	Bought	CHF	8'717	IDR	142'952'000	0.00	0.00
04.05.2023	Bought	CHF	2'155'401	ILS	8'508'000	0.00	0.00
04.05.2023	Bought	CHF	25'809	ILS	102'000	0.00	0.00
04.05.2023	Bought	CHF	19'718'450	KRW	28'160'904'000	0.00	0.00
04.05.2023	Bought	CHF	651'130	KRW	929'162'000	0.00	0.00
04.05.2023	Bought	CHF	1'749'614	NOK	20'095'000	0.00	0.00
04.05.2023	Bought	CHF	34'130	NOK	392'000	0.00	0.00
04.05.2023	Bought	CHF	6'589	NOK	75'000	0.00	0.00
04.05.2023	Bought	CHF	3'339'628	NZD	5'862'000	0.00	0.00
04.05.2023	Bought	CHF	56'971	NZD	100'000	0.00	0.00
04.05.2023	Bought	CHF	4'562	NZD	8'000	0.00	0.00
04.05.2023	Bought	CHF	867'493	PEN	3'568'000	0.00	0.00
04.05.2023	Bought	CHF	20'423	PEN	84'000	0.00	0.00
04.05.2023	Bought	CHF	2'410	PEN	10'000	0.00	0.00
04.05.2023	Bought	CHF	3'590'553	PLN	16'994'000	0.00	0.00
04.05.2023	Bought	CHF	68'973	PLN	327'000	0.00	0.00
04.05.2023	Bought	CHF	4'231	PLN	20'000	0.00	0.00
04.05.2023	Bought	CHF	12'182	RON	61'000	0.00	0.00
04.05.2023	Bought	CHF	1'294'600	RON	6'482'000	0.00	0.00
04.05.2023	Bought	CHF	6'793'747	SEK	77'094'000	0.00	0.00
04.05.2023	Bought	CHF	137'401	SEK	1'562'000	0.00	0.00
04.05.2023	Bought	CHF	7'498	SEK	85'000	0.00	0.00
04.05.2023	Bought	CHF	4'168'956	SGD	6'086'000	0.00	0.00
04.05.2023	Bought	CHF	101'448	SGD	148'000	0.00	0.00
04.05.2023	Bought	CHF	6'186	SGD	9'000	0.00	0.00
04.05.2023	Bought	CHF	16'585'723	USD	18'215'000	0.00	0.00
04.05.2023	Bought	CHF	785'933'671	USD	862'991'000	0.00	0.00
04.05.2023	Bought	CHF	13'539'871	USD	14'799'000	0.00	0.00
04.05.2023	Bought	CHF	1'542'273	USD	1'705'000	0.00	0.00
04.05.2023	Bought	CHF	983'006	USD	1'098'000	0.00	0.00
04.05.2023	Bought	CHF	127'407	USD	142'000	0.00	0.00
04.05.2023	Bought	CLP	74'240'000	CHF	85'727	0.00	0.00
04.05.2023	Bought	CLP	803'294'000	CHF	892'549	0.00	0.00
04.05.2023	Bought	COP	6'541'145'000	CHF	1'257'912	0.00	0.00
04.05.2023	Bought	CZK	352'000	CHF	14'798	0.00	0.00
04.05.2023	Bought	CZK	82'333'000	CHF	3'441'182	0.00	0.00
04.05.2023	Bought	DKK	27'584'000	CHF	3'634'569	0.00	0.00
04.05.2023	Bought	EUR	176'000	CHF	174'905	0.00	0.00
04.05.2023	Bought	EUR	75'000	CHF	73'888	0.00	0.00
04.05.2023	Bought	EUR	447'000	CHF	441'383	0.00	0.00
04.05.2023	Bought	EUR	404'306'000	CHF	397'281'588	0.00	0.00
04.05.2023	Bought	GBP	26'000	CHF	28'917	0.00	0.00
04.05.2023	Bought	GBP	40'000	CHF	45'316	0.00	0.00
04.05.2023	Bought	GBP	57'000	CHF	63'728	0.00	0.00
04.05.2023	Bought	GBP	66'643'000	CHF	74'554'257	0.00	0.00
04.05.2023	Bought	HUF	2'850'000	CHF	7'365	0.00	0.00
04.05.2023	Bought	HUF	734'159'000	CHF	1'935'754	0.00	0.00
04.05.2023	Bought	IDR	138'822'146'000	CHF	8'475'100	0.00	0.00
04.05.2023	Bought	ILS	8'610'000	CHF	2'113'952	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.05.2023	Bought	KRW	144'252'000	CHF	100'245	0.00	0.00
04.05.2023	Bought	KRW	36'056'000	CHF	24'347	0.00	0.00
04.05.2023	Bought	KRW	26'171'000	CHF	17'453	0.00	0.00
04.05.2023	Bought	KRW	28'883'587'000	CHF	19'320'125	0.00	0.00
04.05.2023	Bought	NOK	20'562'000	CHF	1'711'683	0.00	0.00
04.05.2023	Bought	NZD	5'970'000	CHF	3'281'512	0.00	0.00
04.05.2023	Bought	PEN	3'662'000	CHF	878'177	0.00	0.00
04.05.2023	Bought	PLN	17'341'000	CHF	3'720'063	0.00	0.00
04.05.2023	Bought	RON	6'543'000	CHF	1'303'953	0.00	0.00
04.05.2023	Bought	SEK	355'000	CHF	30'876	0.00	0.00
04.05.2023	Bought	SEK	78'386'000	CHF	6'797'924	0.00	0.00
04.05.2023	Bought	SGD	6'243'000	CHF	4'169'272	0.00	0.00
04.05.2023	Bought	USD	893'000	CHF	805'269	0.00	0.00
04.05.2023	Bought	USD	522'000	CHF	466'037	0.00	0.00
04.05.2023	Bought	USD	949'000	CHF	850'954	0.00	0.00
04.05.2023	Bought	USD	896'586'000	CHF	797'961'540	0.00	0.00
05.05.2023	Bought	CHF	6'516'707	MYR	31'500'000	0.00	0.00
05.05.2023	Bought	MYR	31'500'000	CHF	6'305'675	0.00	0.00
08.05.2023	Bought	CHF	3'718'382	JPY	541'042'000	0.00	0.00
08.05.2023	Bought	CHF	229'411'118	JPY	33'381'910'000	0.00	0.00
08.05.2023	Bought	CHF	3'718'231	JPY	541'042'000	0.00	0.00
08.05.2023	Bought	CHF	333'257	JPY	50'110'000	0.00	0.00
08.05.2023	Bought	JPY	37'069'000	CHF	255'157	0.00	0.00
08.05.2023	Bought	JPY	19'488'000	CHF	134'299	0.00	0.00
08.05.2023	Bought	JPY	18'052'000	CHF	120'420	0.00	0.00
08.05.2023	Bought	JPY	30'046'000	CHF	200'956	0.00	0.00
08.05.2023	Bought	JPY	33'868'407'000	CHF	221'380'513	0.00	0.00
05.06.2023	Bought	AUD	20'000	CHF	12'000	0.00	0.00
05.06.2023	Bought	AUD	18'000	CHF	10'562	0.00	0.00
05.06.2023	Bought	AUD	89'000	CHF	52'535	0.00	0.00
05.06.2023	Bought	AUD	80'000	CHF	47'666	0.00	0.00
05.06.2023	Bought	CAD	157'000	CHF	103'891	0.00	0.00
05.06.2023	Bought	CAD	162'000	CHF	105'461	0.00	0.00
05.06.2023	Bought	CAD	39'000	CHF	25'931	0.00	0.00
05.06.2023	Bought	CAD	50'000	CHF	33'352	0.00	0.00
05.06.2023	Bought	CHF	26'215'302	AUD	44'677'000	0.00	0.00
05.06.2023	Bought	CHF	96'793	AUD	163'000	0.00	0.00
05.06.2023	Bought	CHF	664'081	AUD	1'101'000	0.00	0.00
05.06.2023	Bought	CHF	7'196	CAD	11'000	0.00	0.00
05.06.2023	Bought	CHF	47'925'561	CAD	73'252'000	0.00	0.00
05.06.2023	Bought	CHF	1'720'709	CAD	2'609'000	0.00	0.00
05.06.2023	Bought	CHF	33'763	CAD	52'000	0.00	0.00
05.06.2023	Bought	CHF	884'198	CLP	803'294'000	0.00	0.00
05.06.2023	Bought	CHF	4'143	CLP	3'767'000	0.00	0.00
05.06.2023	Bought	CHF	3'286	COP	17'278'000	0.00	0.00
05.06.2023	Bought	CHF	1'244'037	COP	6'541'145'000	0.00	0.00
05.06.2023	Bought	CHF	3'423'260	CZK	82'333'000	0.00	0.00
05.06.2023	Bought	CHF	9'947	CZK	239'000	0.00	0.00
05.06.2023	Bought	CHF	24'491	CZK	591'000	0.00	0.00
05.06.2023	Bought	CHF	396'556'263	EUR	404'306'000	0.00	0.00
05.06.2023	Bought	CHF	12'980'737	EUR	13'226'000	0.00	0.00
05.06.2023	Bought	CHF	274'187	EUR	280'000	0.00	0.00
05.06.2023	Bought	CHF	893'251	EUR	917'000	0.00	0.00
05.06.2023	Bought	CHF	168'558	EUR	173'000	0.00	0.00
05.06.2023	Bought	CHF	26'333	EUR	27'000	0.00	0.00
05.06.2023	Bought	CHF	531'378	EUR	546'000	0.00	0.00
05.06.2023	Bought	CHF	74'335'202	GBP	66'643'000	0.00	0.00
05.06.2023	Bought	CHF	501'845	GBP	449'000	0.00	0.00
05.06.2023	Bought	CHF	12'200	GBP	11'000	0.00	0.00
05.06.2023	Bought	CHF	1'046'299	GBP	933'000	0.00	0.00
05.06.2023	Bought	CHF	1'909'204	HUF	734'159'000	0.00	0.00
05.06.2023	Bought	CHF	37'361	HUF	14'397'000	0.00	0.00
05.06.2023	Bought	CHF	24'185	HUF	9'278'000	0.00	0.00
05.06.2023	Bought	CHF	2'108'212	ILS	8'610'000	0.00	0.00
05.06.2023	Bought	CHF	3'946	ILS	16'000	0.00	0.00
05.06.2023	Bought	CHF	221'601'119	JPY	33'868'407'000	0.00	0.00
05.06.2023	Bought	CHF	8'342'738	JPY	1'278'558'000	0.00	0.00
05.06.2023	Bought	CHF	41'693	JPY	6'342'000	0.00	0.00
05.06.2023	Bought	CHF	599'867	JPY	90'823'000	0.00	0.00

# 1170 CSIF (CH) Bond Aggregate Global ex CHF ESG Blue

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	CHF	19'278'859	KRW	28'883'587'000	0.00	0.00
05.06.2023	Bought	CHF	91'681	KRW	137'357'000	0.00	0.00
05.06.2023	Bought	CHF	1'230'634	KRW	1'852'719'000	0.00	0.00
05.06.2023	Bought	CHF	1'708'120	NOK	20'562'000	0.00	0.00
05.06.2023	Bought	CHF	8'073	NOK	97'000	0.00	0.00
05.06.2023	Bought	CHF	872'736	PEN	3'662'000	0.00	0.00
05.06.2023	Bought	CHF	3'337	PEN	14'000	0.00	0.00
05.06.2023	Bought	CHF	3'699'619	PLN	17'341'000	0.00	0.00
05.06.2023	Bought	CHF	18'131	PLN	85'000	0.00	0.00
05.06.2023	Bought	CHF	18'275	PLN	86'000	0.00	0.00
05.06.2023	Bought	CHF	6'784'000	SEK	78'386'000	0.00	0.00
05.06.2023	Bought	CHF	34'802	SEK	402'000	0.00	0.00
05.06.2023	Bought	CHF	4'158'534	SGD	6'243'000	0.00	0.00
05.06.2023	Bought	CHF	63'206	SGD	95'000	0.00	0.00
05.06.2023	Bought	CHF	655'245	USD	739'000	0.00	0.00
05.06.2023	Bought	CHF	795'025'221	USD	896'586'000	0.00	0.00
05.06.2023	Bought	CHF	18'564'557	USD	20'811'000	0.00	0.00
05.06.2023	Bought	CHF	1'846'537	USD	2'072'000	0.00	0.00
05.06.2023	Bought	CHF	362'571	USD	410'000	0.00	0.00
05.06.2023	Bought	CHF	1'309'251	USD	1'481'000	0.00	0.00
05.06.2023	Bought	CHF	141'985	USD	160'000	0.00	0.00
05.06.2023	Bought	CHF	887'824	USD	995'000	0.00	0.00
05.06.2023	Bought	CHF	269'383	USD	301'000	0.00	0.00
05.06.2023	Bought	CHF	516'798	USD	570'000	0.00	0.00
05.06.2023	Bought	CLP	21'316'000	CHF	23'463	0.00	0.00
05.06.2023	Bought	COP	138'206'000	CHF	26'836	0.00	0.00
05.06.2023	Bought	EUR	2'799'000	CHF	2'745'161	0.00	0.00
05.06.2023	Bought	EUR	3'203'000	CHF	3'123'319	0.00	0.00
05.06.2023	Bought	EUR	1'988'000	CHF	1'934'079	0.00	0.00
05.06.2023	Bought	EUR	1'058'000	CHF	1'028'852	0.00	0.00
05.06.2023	Bought	EUR	32'000	CHF	31'140	0.00	0.00
05.06.2023	Bought	GBP	1'224'000	CHF	1'365'054	0.00	0.00
05.06.2023	Bought	GBP	146'000	CHF	162'385	0.00	0.00
05.06.2023	Bought	GBP	135'000	CHF	150'734	0.00	0.00
05.06.2023	Bought	GBP	654'000	CHF	731'254	0.00	0.00
05.06.2023	Bought	ILS	97'000	CHF	23'683	0.00	0.00
05.06.2023	Bought	JPY	158'687'000	CHF	1'038'263	0.00	0.00
05.06.2023	Bought	JPY	77'619'000	CHF	514'645	0.00	0.00
05.06.2023	Bought	JPY	227'925'000	CHF	1'505'673	0.00	0.00
05.06.2023	Bought	JPY	71'488'000	CHF	474'271	0.00	0.00
05.06.2023	Bought	JPY	10'907'000	CHF	71'650	0.00	0.00
05.06.2023	Bought	JPY	6'954'000	CHF	45'317	0.00	0.00
05.06.2023	Bought	JPY	5'451'000	CHF	35'490	0.00	0.00
05.06.2023	Bought	KRW	18'585'000	CHF	12'390	0.00	0.00
05.06.2023	Bought	KRW	102'686'000	CHF	68'723	0.00	0.00
05.06.2023	Bought	KRW	49'508'000	CHF	33'032	0.00	0.00
05.06.2023	Bought	NOK	231'000	CHF	19'190	0.00	0.00
05.06.2023	Bought	PLN	30'000	CHF	6'355	0.00	0.00
05.06.2023	Bought	PLN	47'000	CHF	10'166	0.00	0.00
05.06.2023	Bought	SEK	13'000	CHF	1'126	0.00	0.00
05.06.2023	Bought	SEK	186'000	CHF	16'027	0.00	0.00
05.06.2023	Bought	SEK	128'000	CHF	11'013	0.00	0.00
05.06.2023	Bought	SGD	14'000	CHF	9'326	0.00	0.00
05.06.2023	Bought	SGD	15'000	CHF	10'034	0.00	0.00
05.06.2023	Bought	USD	22'000	CHF	19'510	0.00	0.00
05.06.2023	Bought	USD	6'894'000	CHF	6'127'656	0.00	0.00
05.06.2023	Bought	USD	4'584'000	CHF	4'100'163	0.00	0.00
05.06.2023	Bought	USD	1'297'000	CHF	1'168'462	0.00	0.00
06.06.2023	Bought	CHF	3'628'802	DKK	27'584'000	0.00	0.00
06.06.2023	Bought	CHF	31'870	DKK	242'000	0.00	0.00
06.06.2023	Bought	CHF	6'324'561	MYR	31'650'000	0.00	0.00
06.06.2023	Bought	CHF	28'471	NZD	52'000	0.00	0.00
06.06.2023	Bought	CHF	3'268'659	NZD	5'970'000	0.00	0.00
06.06.2023	Bought	CHF	12'494	RON	63'000	0.00	0.00
06.06.2023	Bought	CHF	1'297'643	RON	6'543'000	0.00	0.00
06.06.2023	Bought	DKK	289'000	CHF	38'036	0.00	0.00
06.06.2023	Bought	DKK	68'000	CHF	8'892	0.00	0.00
06.06.2023	Bought	DKK	27'469'000	CHF	3'594'330	0.00	0.00
06.06.2023	Bought	MYR	31'650'000	CHF	6'242'850	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.06.2023	Bought	NZD	18'000	CHF	10'119	0.00	0.00
06.06.2023	Bought	NZD	12'000	CHF	6'652	0.00	0.00
06.06.2023	Bought	NZD	5'992'000	CHF	3'281'387	0.00	0.00
06.06.2023	Bought	RON	6'606'000	CHF	1'295'994	0.00	0.00
07.06.2023	Bought	CHF	8'434'934	IDR	138'822'146'000	0.00	0.00
07.06.2023	Bought	CHF	17'111	IDR	281'613'000	0.00	0.00
07.06.2023	Bought	CHF	6'014	IDR	98'994'000	0.00	0.00
07.06.2023	Bought	IDR	299'628'000	CHF	17'985	0.00	0.00
07.06.2023	Bought	IDR	287'831'000	CHF	17'308	0.00	0.00
07.06.2023	Bought	IDR	848'812'000	CHF	51'272	0.00	0.00
07.06.2023	Bought	IDR	137'766'482'000	CHF	8'344'427	0.00	0.00
05.07.2023	Bought	AUD	722'000	CHF	426'006	0.00	0.00
05.07.2023	Bought	AUD	566'000	CHF	335'028	0.00	0.00
05.07.2023	Bought	CAD	1'653'000	CHF	1'108'355	0.00	0.00
05.07.2023	Bought	CAD	702'000	CHF	469'994	0.00	0.00
05.07.2023	Bought	CHF	26'984'706	AUD	45'734'000	0.00	0.00
05.07.2023	Bought	CHF	16'912	AUD	28'000	0.00	0.00
05.07.2023	Bought	CHF	1'553'684	AUD	2'624'000	0.00	0.00
05.07.2023	Bought	CHF	50'649'110	CAD	75'516'000	0.00	0.00
05.07.2023	Bought	CHF	24'327	CAD	36'000	0.00	0.00
05.07.2023	Bought	CHF	2'878'813	CAD	4'257'000	0.00	0.00
05.07.2023	Bought	CHF	3'589'094	DKK	27'469'000	0.00	0.00
05.07.2023	Bought	CHF	10'053	DKK	77'000	0.00	0.00
05.07.2023	Bought	CHF	225'084	DKK	1'714'000	0.00	0.00
05.07.2023	Bought	CHF	399'265'498	EUR	410'395'000	0.00	0.00
05.07.2023	Bought	CHF	633'408	EUR	652'000	0.00	0.00
05.07.2023	Bought	CHF	566'513	EUR	581'000	0.00	0.00
05.07.2023	Bought	CHF	23'602'328	EUR	24'134'000	0.00	0.00
05.07.2023	Bought	CHF	97'673	EUR	100'000	0.00	0.00
05.07.2023	Bought	CHF	74'428'889	GBP	65'877'000	0.00	0.00
05.07.2023	Bought	CHF	29'237	GBP	26'000	0.00	0.00
05.07.2023	Bought	CHF	4'351'661	GBP	3'847'000	0.00	0.00
05.07.2023	Bought	CHF	15'843	GBP	14'000	0.00	0.00
05.07.2023	Bought	CHF	1'963'964	HUF	757'834'000	0.00	0.00
05.07.2023	Bought	CHF	15'859	HUF	6'114'000	0.00	0.00
05.07.2023	Bought	CHF	99'881	HUF	37'991'000	0.00	0.00
05.07.2023	Bought	CHF	8'305'189	IDR	137'766'482'000	0.00	0.00
05.07.2023	Bought	CHF	152'688	IDR	2'521'634'000	0.00	0.00
05.07.2023	Bought	CHF	2'081'669	ILS	8'529'000	0.00	0.00
05.07.2023	Bought	CHF	1'465	ILS	6'000	0.00	0.00
05.07.2023	Bought	CHF	8'007	ILS	33'000	0.00	0.00
05.07.2023	Bought	CHF	114'200	ILS	468'000	0.00	0.00
05.07.2023	Bought	CHF	227'208'168	JPY	34'685'099'000	0.00	0.00
05.07.2023	Bought	CHF	112'377	JPY	17'269'000	0.00	0.00
05.07.2023	Bought	CHF	180'105	JPY	27'800'000	0.00	0.00
05.07.2023	Bought	CHF	974'836	JPY	155'943'000	0.00	0.00
05.07.2023	Bought	CHF	12'533'571	JPY	2'018'380'000	0.00	0.00
05.07.2023	Bought	CHF	74'920	JPY	12'078'000	0.00	0.00
05.07.2023	Bought	CHF	21'002'041	KRW	30'702'884'000	0.00	0.00
05.07.2023	Bought	CHF	1'984'268	KRW	2'901'000'000	0.00	0.00
05.07.2023	Bought	CHF	6'232'892	MYR	31'650'000	0.00	0.00
05.07.2023	Bought	CHF	1'672'167	NOK	20'428'000	0.00	0.00
05.07.2023	Bought	CHF	74'403	NOK	897'000	0.00	0.00
05.07.2023	Bought	CHF	3'269'715	NZD	5'992'000	0.00	0.00
05.07.2023	Bought	CHF	159'218	NZD	292'000	0.00	0.00
05.07.2023	Bought	CHF	3'723'919	PLN	17'435'000	0.00	0.00
05.07.2023	Bought	CHF	2'987	PLN	14'000	0.00	0.00
05.07.2023	Bought	CHF	203'283	PLN	933'000	0.00	0.00
05.07.2023	Bought	CHF	11'916	RON	61'000	0.00	0.00
05.07.2023	Bought	CHF	1'290'450	RON	6'606'000	0.00	0.00
05.07.2023	Bought	CHF	1'765	RON	9'000	0.00	0.00
05.07.2023	Bought	CHF	89'312	RON	453'000	0.00	0.00
05.07.2023	Bought	CHF	6'576'775	SEK	78'461'000	0.00	0.00
05.07.2023	Bought	CHF	12'520	SEK	150'000	0.00	0.00
05.07.2023	Bought	CHF	390'886	SEK	4'712'000	0.00	0.00
05.07.2023	Bought	CHF	4'246'357	SGD	6'309'000	0.00	0.00
05.07.2023	Bought	CHF	7'386	SGD	11'000	0.00	0.00
05.07.2023	Bought	CHF	239'973	SGD	362'000	0.00	0.00
05.07.2023	Bought	CHF	830'192'468	USD	911'328'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.07.2023	Bought	CHF	221'522	USD	245'000	0.00	0.00
05.07.2023	Bought	CHF	10'870	USD	12'000	0.00	0.00
05.07.2023	Bought	CHF	70'467	USD	78'000	0.00	0.00
05.07.2023	Bought	CHF	972'327	USD	1'089'000	0.00	0.00
05.07.2023	Bought	CHF	596'988	USD	665'000	0.00	0.00
05.07.2023	Bought	CHF	300'639	USD	335'000	0.00	0.00
05.07.2023	Bought	CHF	46'642'687	USD	52'003'000	0.00	0.00
05.07.2023	Bought	DKK	79'000	CHF	10'322	0.00	0.00
05.07.2023	Bought	EUR	352'000	CHF	342'377	0.00	0.00
05.07.2023	Bought	EUR	4'450'000	CHF	4'326'139	0.00	0.00
05.07.2023	Bought	GBP	2'608'000	CHF	2'945'702	0.00	0.00
05.07.2023	Bought	GBP	133'000	CHF	150'516	0.00	0.00
05.07.2023	Bought	JPY	25'513'000	CHF	167'137	0.00	0.00
05.07.2023	Bought	JPY	428'715'000	CHF	2'805'370	0.00	0.00
05.07.2023	Bought	KRW	621'611'000	CHF	427'312	0.00	0.00
05.07.2023	Bought	KRW	46'000'000	CHF	31'680	0.00	0.00
05.07.2023	Bought	NOK	197'000	CHF	16'126	0.00	0.00
05.07.2023	Bought	NZD	38'000	CHF	20'736	0.00	0.00
05.07.2023	Bought	PLN	17'000	CHF	3'633	0.00	0.00
05.07.2023	Bought	SEK	301'000	CHF	25'230	0.00	0.00
05.07.2023	Bought	SGD	22'000	CHF	14'807	0.00	0.00
05.07.2023	Bought	USD	11'783'000	CHF	10'729'458	0.00	0.00
05.07.2023	Bought	USD	11'493'000	CHF	10'414'083	0.00	0.00
06.07.2023	Bought	CHF	876'948	CLP	785'745'000	0.00	0.00
06.07.2023	Bought	CHF	1'320	CLP	1'179'000	0.00	0.00
06.07.2023	Bought	CHF	906'535	PEN	3'676'000	0.00	0.00
06.07.2023	Bought	CHF	19'729	PEN	80'000	0.00	0.00
06.07.2023	Bought	CHF	3'927	PEN	16'000	0.00	0.00
06.07.2023	Bought	CLP	786'924'000	CHF	882'202	0.00	0.00
06.07.2023	Bought	PEN	3'772'000	CHF	930'669	0.00	0.00
07.07.2023	Bought	CHF	1'304'922	COP	6'420'217'000	0.00	0.00
07.07.2023	Bought	CHF	71'171	COP	350'159'000	0.00	0.00
07.07.2023	Bought	CHF	129'780	COP	610'355'000	0.00	0.00
07.07.2023	Bought	CHF	3'390'240	CZK	83'163'000	0.00	0.00
07.07.2023	Bought	CHF	9'770	CZK	239'000	0.00	0.00
07.07.2023	Bought	CHF	173'932	CZK	4'218'000	0.00	0.00
07.07.2023	Bought	COP	77'826'000	CHF	15'785	0.00	0.00
07.07.2023	Bought	COP	7'302'905'000	CHF	1'565'803	0.00	0.00
07.07.2023	Bought	CZK	275'000	CHF	11'216	0.00	0.00
07.07.2023	Bought	CZK	87'345'000	CHF	3'590'455	0.00	0.00
04.08.2023	Bought	AUD	809'000	CHF	480'725	0.00	0.00
04.08.2023	Bought	AUD	122'000	CHF	72'266	0.00	0.00
04.08.2023	Bought	AUD	47'337'000	CHF	27'648'311	0.00	0.00
04.08.2023	Bought	CAD	1'084'000	CHF	730'938	0.00	0.00
04.08.2023	Bought	CAD	193'000	CHF	129'414	0.00	0.00
04.08.2023	Bought	CAD	77'712'000	CHF	51'179'219	0.00	0.00
04.08.2023	Bought	CHF	27'986'621	AUD	47'098'000	0.00	0.00
04.08.2023	Bought	CHF	401'472	AUD	672'000	0.00	0.00
04.08.2023	Bought	CHF	10'157	AUD	17'000	0.00	0.00
04.08.2023	Bought	CHF	282'973	AUD	481'000	0.00	0.00
04.08.2023	Bought	CHF	52'229'246	CAD	77'454'000	0.00	0.00
04.08.2023	Bought	CHF	396'743	CAD	586'000	0.00	0.00
04.08.2023	Bought	CHF	640'539	CAD	949'000	0.00	0.00
04.08.2023	Bought	CHF	874'652	CLP	786'924'000	0.00	0.00
04.08.2023	Bought	CHF	22'480	CLP	20'225'000	0.00	0.00
04.08.2023	Bought	CHF	3'306	CLP	2'964'000	0.00	0.00
04.08.2023	Bought	CHF	56'222	COP	265'595'000	0.00	0.00
04.08.2023	Bought	CHF	1'545'916	COP	7'302'905'000	0.00	0.00
04.08.2023	Bought	CHF	12'480	COP	58'733'000	0.00	0.00
04.08.2023	Bought	CHF	3'575'413	CZK	87'345'000	0.00	0.00
04.08.2023	Bought	CHF	29'288	CZK	716'000	0.00	0.00
04.08.2023	Bought	CHF	3'821'554	DKK	29'181'000	0.00	0.00
04.08.2023	Bought	CHF	7'356	DKK	56'000	0.00	0.00
04.08.2023	Bought	CHF	420'077'884	EUR	431'060'000	0.00	0.00
04.08.2023	Bought	CHF	6'933'758	EUR	7'090'000	0.00	0.00
04.08.2023	Bought	CHF	174'485	EUR	179'000	0.00	0.00
04.08.2023	Bought	CHF	655'991	EUR	674'000	0.00	0.00
04.08.2023	Bought	CHF	76'018'291	GBP	67'023'000	0.00	0.00
04.08.2023	Bought	CHF	2'057'334	GBP	1'809'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	CHF	27'329	GBP	24'000	0.00	0.00
04.08.2023	Bought	CHF	10'249	GBP	9'000	0.00	0.00
04.08.2023	Bought	CHF	2'080'363	HUF	801'939'000	0.00	0.00
04.08.2023	Bought	CHF	61'218	HUF	23'661'000	0.00	0.00
04.08.2023	Bought	CHF	12'841	HUF	4'961'000	0.00	0.00
04.08.2023	Bought	CHF	8'360'436	IDR	140'288'116'000	0.00	0.00
04.08.2023	Bought	CHF	43'405	IDR	729'203'000	0.00	0.00
04.08.2023	Bought	CHF	4'457	IDR	74'908'000	0.00	0.00
04.08.2023	Bought	CHF	2'171'346	ILS	9'036'000	0.00	0.00
04.08.2023	Bought	CHF	6'493	ILS	27'000	0.00	0.00
04.08.2023	Bought	CHF	2'173	ILS	9'000	0.00	0.00
04.08.2023	Bought	CHF	385'147	JPY	62'133'000	0.00	0.00
04.08.2023	Bought	CHF	226'021'703	JPY	36'462'341'000	0.00	0.00
04.08.2023	Bought	CHF	1'196'500	JPY	192'295'000	0.00	0.00
04.08.2023	Bought	CHF	20'204	JPY	3'224'000	0.00	0.00
04.08.2023	Bought	CHF	354'288	JPY	57'601'000	0.00	0.00
04.08.2023	Bought	CHF	22'405'933	KRW	32'936'273'000	0.00	0.00
04.08.2023	Bought	CHF	106'525	KRW	155'249'000	0.00	0.00
04.08.2023	Bought	CHF	6'436'985	MYR	33'500'000	0.00	0.00
04.08.2023	Bought	CHF	519'431	MYR	2'700'000	0.00	0.00
04.08.2023	Bought	CHF	1'760'888	NOK	21'128'000	0.00	0.00
04.08.2023	Bought	CHF	3'412'640	NZD	6'246'000	0.00	0.00
04.08.2023	Bought	CHF	12'720	PEN	52'000	0.00	0.00
04.08.2023	Bought	CHF	922'701	PEN	3'772'000	0.00	0.00
04.08.2023	Bought	CHF	1'971	PEN	8'000	0.00	0.00
04.08.2023	Bought	CHF	4'017'396	PLN	18'365'000	0.00	0.00
04.08.2023	Bought	CHF	34'188	PLN	156'000	0.00	0.00
04.08.2023	Bought	CHF	12'758	PLN	58'000	0.00	0.00
04.08.2023	Bought	CHF	1'398'732	RON	7'129'000	0.00	0.00
04.08.2023	Bought	CHF	15'288	RON	78'000	0.00	0.00
04.08.2023	Bought	CHF	2'165	RON	11'000	0.00	0.00
04.08.2023	Bought	CHF	6'863'668	SEK	83'022'000	0.00	0.00
04.08.2023	Bought	CHF	7'356	SEK	89'000	0.00	0.00
04.08.2023	Bought	CHF	298'841	SEK	3'583'000	0.00	0.00
04.08.2023	Bought	CHF	392'590	SEK	4'675'000	0.00	0.00
04.08.2023	Bought	CHF	4'393'649	SGD	6'660'000	0.00	0.00
04.08.2023	Bought	CHF	840'630'949	USD	942'479'000	0.00	0.00
04.08.2023	Bought	CHF	16'023'161	USD	17'862'000	0.00	0.00
04.08.2023	Bought	CHF	39'066	USD	44'000	0.00	0.00
04.08.2023	Bought	CHF	22'264	USD	26'000	0.00	0.00
04.08.2023	Bought	CLP	810'113'000	CHF	839'495	0.00	0.00
04.08.2023	Bought	COP	7'627'233'000	CHF	1'701'748	0.00	0.00
04.08.2023	Bought	CZK	132'000	CHF	5'428	0.00	0.00
04.08.2023	Bought	CZK	87'929'000	CHF	3'526'140	0.00	0.00
04.08.2023	Bought	DKK	388'000	CHF	50'796	0.00	0.00
04.08.2023	Bought	DKK	28'849'000	CHF	3'707'236	0.00	0.00
04.08.2023	Bought	EUR	54'000	CHF	52'625	0.00	0.00
04.08.2023	Bought	EUR	34'000	CHF	33'116	0.00	0.00
04.08.2023	Bought	EUR	438'915'000	CHF	419'481'599	0.00	0.00
04.08.2023	Bought	GBP	551'000	CHF	624'960	0.00	0.00
04.08.2023	Bought	GBP	178'000	CHF	202'199	0.00	0.00
04.08.2023	Bought	GBP	68'136'000	CHF	75'992'081	0.00	0.00
04.08.2023	Bought	HUF	830'561'000	CHF	2'054'851	0.00	0.00
04.08.2023	Bought	IDR	283'714'000	CHF	16'873	0.00	0.00
04.08.2023	Bought	IDR	140'808'513'000	CHF	8'111'557	0.00	0.00
04.08.2023	Bought	ILS	9'072'000	CHF	2'148'633	0.00	0.00
04.08.2023	Bought	JPY	32'008'000	CHF	199'340	0.00	0.00
04.08.2023	Bought	JPY	101'546'000	CHF	631'902	0.00	0.00
04.08.2023	Bought	JPY	3'000'000	CHF	18'831	0.00	0.00
04.08.2023	Bought	JPY	36'641'040'000	CHF	223'549'926	0.00	0.00
04.08.2023	Bought	KRW	148'000'000	CHF	100'680	0.00	0.00
04.08.2023	Bought	KRW	107'443'000	CHF	73'869	0.00	0.00
04.08.2023	Bought	KRW	32'836'079'000	CHF	22'417'531	0.00	0.00
04.08.2023	Bought	MYR	36'200'000	CHF	6'970'587	0.00	0.00
04.08.2023	Bought	NOK	368'000	CHF	30'671	0.00	0.00
04.08.2023	Bought	NOK	20'760'000	CHF	1'778'780	0.00	0.00
04.08.2023	Bought	NZD	13'000	CHF	7'162	0.00	0.00
04.08.2023	Bought	NZD	72'000	CHF	39'339	0.00	0.00
04.08.2023	Bought	NZD	6'161'000	CHF	3'323'527	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	PEN	3'832'000	CHF	924'487	0.00	0.00
04.08.2023	Bought	PLN	18'579'000	CHF	4'043'457	0.00	0.00
04.08.2023	Bought	RON	7'218'000	CHF	1'397'599	0.00	0.00
04.08.2023	Bought	SEK	959'000	CHF	79'294	0.00	0.00
04.08.2023	Bought	SEK	170'000	CHF	13'875	0.00	0.00
04.08.2023	Bought	SEK	90'240'000	CHF	7'456'444	0.00	0.00
04.08.2023	Bought	SGD	13'000	CHF	8'632	0.00	0.00
04.08.2023	Bought	SGD	18'000	CHF	11'898	0.00	0.00
04.08.2023	Bought	SGD	46'000	CHF	30'349	0.00	0.00
04.08.2023	Bought	SGD	6'583'000	CHF	4'300'766	0.00	0.00
04.08.2023	Bought	USD	4'258'000	CHF	3'797'719	0.00	0.00
04.08.2023	Bought	USD	531'000	CHF	470'627	0.00	0.00
04.08.2023	Bought	USD	955'622'000	CHF	828'380'931	0.00	0.00
05.09.2023	Bought	AUD	19'000	CHF	10'817	0.00	0.00
05.09.2023	Bought	CAD	30'000	CHF	19'432	0.00	0.00
05.09.2023	Bought	CAD	929'000	CHF	609'902	0.00	0.00
05.09.2023	Bought	CHF	27'583'601	AUD	47'337'000	0.00	0.00
05.09.2023	Bought	CHF	124'699	AUD	214'000	0.00	0.00
05.09.2023	Bought	CHF	337'701	AUD	583'000	0.00	0.00
05.09.2023	Bought	CHF	42'017	AUD	74'000	0.00	0.00
05.09.2023	Bought	CHF	15'895	AUD	28'000	0.00	0.00
05.09.2023	Bought	CHF	51'026'204	CAD	77'712'000	0.00	0.00
05.09.2023	Bought	CHF	1'425'207	CAD	2'165'000	0.00	0.00
05.09.2023	Bought	CHF	38'681	CAD	59'000	0.00	0.00
05.09.2023	Bought	CHF	31'094	CAD	48'000	0.00	0.00
05.09.2023	Bought	CHF	931'016	CAD	1'437'000	0.00	0.00
05.09.2023	Bought	CHF	3'509'352	CZK	87'929'000	0.00	0.00
05.09.2023	Bought	CHF	62'262	CZK	1'563'000	0.00	0.00
05.09.2023	Bought	CHF	7'186	CZK	180'000	0.00	0.00
05.09.2023	Bought	CHF	3'701'504	DKK	28'849'000	0.00	0.00
05.09.2023	Bought	CHF	7'213	DKK	56'000	0.00	0.00
05.09.2023	Bought	CHF	323'360	EUR	339'000	0.00	0.00
05.09.2023	Bought	CHF	418'693'747	EUR	438'915'000	0.00	0.00
05.09.2023	Bought	CHF	9'125'796	EUR	9'510'000	0.00	0.00
05.09.2023	Bought	CHF	203'856	EUR	213'000	0.00	0.00
05.09.2023	Bought	CHF	2'527'680	EUR	2'652'000	0.00	0.00
05.09.2023	Bought	CHF	1'790'959	EUR	1'874'000	0.00	0.00
05.09.2023	Bought	CHF	2'038'568	EUR	2'136'000	0.00	0.00
05.09.2023	Bought	CHF	694'696	GBP	625'000	0.00	0.00
05.09.2023	Bought	CHF	75'743'180	GBP	68'136'000	0.00	0.00
05.09.2023	Bought	CHF	2'389'793	GBP	2'141'000	0.00	0.00
05.09.2023	Bought	CHF	46'604	GBP	42'000	0.00	0.00
05.09.2023	Bought	CHF	1'098'368	GBP	986'000	0.00	0.00
05.09.2023	Bought	CHF	48'808	GBP	44'000	0.00	0.00
05.09.2023	Bought	CHF	2'032'016	HUF	830'561'000	0.00	0.00
05.09.2023	Bought	CHF	1'671	HUF	685'000	0.00	0.00
05.09.2023	Bought	CHF	2'143'665	ILS	9'072'000	0.00	0.00
05.09.2023	Bought	CHF	8'146	ILS	34'000	0.00	0.00
05.09.2023	Bought	CHF	223'889'095	JPY	36'641'040'000	0.00	0.00
05.09.2023	Bought	CHF	5'717'639	JPY	931'348'000	0.00	0.00
05.09.2023	Bought	CHF	62'696	JPY	10'228'000	0.00	0.00
05.09.2023	Bought	CHF	1'534'656	JPY	252'490'000	0.00	0.00
05.09.2023	Bought	CHF	1'410'078	JPY	233'674'000	0.00	0.00
05.09.2023	Bought	CHF	695'602	JPY	115'423'000	0.00	0.00
05.09.2023	Bought	CHF	6'985'958	MYR	36'342'000	0.00	0.00
05.09.2023	Bought	CHF	1'774'646	NOK	20'760'000	0.00	0.00
05.09.2023	Bought	CHF	1'965	NOK	23'000	0.00	0.00
05.09.2023	Bought	CHF	3'312'252	NZD	6'161'000	0.00	0.00
05.09.2023	Bought	CHF	12'889	NZD	24'000	0.00	0.00
05.09.2023	Bought	CHF	4'022'908	PLN	18'579'000	0.00	0.00
05.09.2023	Bought	CHF	49'212	PLN	228'000	0.00	0.00
05.09.2023	Bought	CHF	19'206	PLN	89'000	0.00	0.00
05.09.2023	Bought	CHF	16'577	RON	86'000	0.00	0.00
05.09.2023	Bought	CHF	1'391'295	RON	7'218'000	0.00	0.00
05.09.2023	Bought	CHF	3'485	RON	18'000	0.00	0.00
05.09.2023	Bought	CHF	7'442'442	SEK	90'240'000	0.00	0.00
05.09.2023	Bought	CHF	44'629	SEK	542'000	0.00	0.00
05.09.2023	Bought	CHF	8'729	SEK	106'000	0.00	0.00
05.09.2023	Bought	CHF	4'292'514	SGD	6'583'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.09.2023	Bought	CHF	1'311	SGD	2'000	0.00	0.00
05.09.2023	Bought	CHF	14'332	SGD	22'000	0.00	0.00
05.09.2023	Bought	CHF	825'545'600	USD	955'622'000	0.00	0.00
05.09.2023	Bought	CHF	20'690'307	USD	23'667'000	0.00	0.00
05.09.2023	Bought	CHF	428'548	USD	490'000	0.00	0.00
05.09.2023	Bought	CHF	507'763	USD	584'000	0.00	0.00
05.09.2023	Bought	CHF	67'256	USD	77'000	0.00	0.00
05.09.2023	Bought	CHF	1'103'997	USD	1'263'000	0.00	0.00
05.09.2023	Bought	CHF	1'022'533	USD	1'162'000	0.00	0.00
05.09.2023	Bought	CHF	5'482'149	USD	6'242'000	0.00	0.00
05.09.2023	Bought	CHF	2'692'639	USD	3'056'000	0.00	0.00
05.09.2023	Bought	CHF	2'220'699	USD	2'534'000	0.00	0.00
05.09.2023	Bought	DKK	54'000	CHF	6'914	0.00	0.00
05.09.2023	Bought	EUR	132'000	CHF	126'811	0.00	0.00
05.09.2023	Bought	EUR	177'000	CHF	169'557	0.00	0.00
05.09.2023	Bought	GBP	15'000	CHF	16'707	0.00	0.00
05.09.2023	Bought	HUF	3'355'000	CHF	8'191	0.00	0.00
05.09.2023	Bought	ILS	35'000	CHF	8'261	0.00	0.00
05.09.2023	Bought	JPY	337'330'000	CHF	2'061'356	0.00	0.00
05.09.2023	Bought	JPY	9'253'000	CHF	56'920	0.00	0.00
05.09.2023	Bought	JPY	16'823'000	CHF	101'156	0.00	0.00
05.09.2023	Bought	MYR	36'342'000	CHF	6'883'737	0.00	0.00
05.09.2023	Bought	NOK	107'000	CHF	9'147	0.00	0.00
05.09.2023	Bought	NZD	31'000	CHF	16'666	0.00	0.00
05.09.2023	Bought	SEK	132'000	CHF	10'696	0.00	0.00
05.09.2023	Bought	USD	726'000	CHF	627'096	0.00	0.00
05.09.2023	Bought	USD	1'906'000	CHF	1'661'971	0.00	0.00
05.09.2023	Bought	USD	235'000	CHF	206'674	0.00	0.00
05.09.2023	Bought	USD	933'000	CHF	824'930	0.00	0.00
06.09.2023	Bought	CHF	833'278	CLP	810'113'000	0.00	0.00
06.09.2023	Bought	CHF	3'741	CLP	3'642'000	0.00	0.00
06.09.2023	Bought	CHF	1'679'194	COP	7'627'233'000	0.00	0.00
06.09.2023	Bought	CHF	20'118	COP	90'865'000	0.00	0.00
06.09.2023	Bought	CHF	8'072'957	IDR	140'808'513'000	0.00	0.00
06.09.2023	Bought	CHF	46'511	IDR	810'593'000	0.00	0.00
06.09.2023	Bought	CHF	13'323	IDR	231'184'000	0.00	0.00
06.09.2023	Bought	CHF	925'116	IDR	16'055'386'000	0.00	0.00
06.09.2023	Bought	CHF	22'375'980	KRW	32'836'079'000	0.00	0.00
06.09.2023	Bought	CHF	69'152	KRW	101'256'000	0.00	0.00
06.09.2023	Bought	CHF	1'239'999	KRW	1'831'851'000	0.00	0.00
06.09.2023	Bought	CHF	12'885	KRW	19'626'000	0.00	0.00
06.09.2023	Bought	CHF	13'529	KRW	20'328'000	0.00	0.00
06.09.2023	Bought	CHF	8'136	PEN	34'000	0.00	0.00
06.09.2023	Bought	CHF	917'185	PEN	3'832'000	0.00	0.00
06.09.2023	Bought	CHF	6'498	PEN	27'000	0.00	0.00
06.09.2023	Bought	CLP	5'092'000	CHF	5'226	0.00	0.00
06.09.2023	Bought	CLP	808'663'000	CHF	838'427	0.00	0.00
06.09.2023	Bought	COP	132'407'000	CHF	29'187	0.00	0.00
06.09.2023	Bought	COP	7'585'691'000	CHF	1'628'530	0.00	0.00
06.09.2023	Bought	IDR	157'905'676'000	CHF	9'116'956	0.00	0.00
06.09.2023	Bought	KRW	34'809'140'000	CHF	23'159'774	0.00	0.00
06.09.2023	Bought	PEN	3'893'000	CHF	930'227	0.00	0.00
04.10.2023	Bought	CAD	332'000	CHF	216'149	0.00	0.00
04.10.2023	Bought	CAD	843'000	CHF	549'438	0.00	0.00
04.10.2023	Bought	CHF	110'174	AUD	193'000	0.00	0.00
04.10.2023	Bought	CHF	27'524'626	AUD	48'217'000	0.00	0.00
04.10.2023	Bought	CHF	51'877	AUD	91'000	0.00	0.00
04.10.2023	Bought	CHF	13'168	AUD	23'000	0.00	0.00
04.10.2023	Bought	CHF	267'430	AUD	461'000	0.00	0.00
04.10.2023	Bought	CHF	52'385'831	CAD	80'462'000	0.00	0.00
04.10.2023	Bought	CHF	33'517	CAD	51'000	0.00	0.00
04.10.2023	Bought	CHF	19'761	CAD	30'000	0.00	0.00
04.10.2023	Bought	CHF	832'129	CLP	808'663'000	0.00	0.00
04.10.2023	Bought	CHF	7'983	CLP	7'720'000	0.00	0.00
04.10.2023	Bought	CHF	1'605'098	COP	7'585'691'000	0.00	0.00
04.10.2023	Bought	CHF	1'269	COP	5'926'000	0.00	0.00
04.10.2023	Bought	CHF	3'554'705	CZK	89'672'000	0.00	0.00
04.10.2023	Bought	CHF	10'550	CZK	267'000	0.00	0.00
04.10.2023	Bought	CHF	3'702'892	DKK	28'851'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.10.2023	Bought	CHF	3'211	DKK	25'000	0.00	0.00
04.10.2023	Bought	CHF	10'903	DKK	85'000	0.00	0.00
04.10.2023	Bought	CHF	593'062	DKK	4'610'000	0.00	0.00
04.10.2023	Bought	CHF	435'711'196	EUR	455'330'000	0.00	0.00
04.10.2023	Bought	CHF	2'128'303	EUR	2'229'000	0.00	0.00
04.10.2023	Bought	CHF	1'157'771	EUR	1'209'000	0.00	0.00
04.10.2023	Bought	CHF	606'914	EUR	635'000	0.00	0.00
04.10.2023	Bought	CHF	13'424	EUR	14'000	0.00	0.00
04.10.2023	Bought	CHF	80'294'874	GBP	71'959'000	0.00	0.00
04.10.2023	Bought	CHF	301'106	GBP	270'000	0.00	0.00
04.10.2023	Bought	CHF	21'100	GBP	19'000	0.00	0.00
04.10.2023	Bought	CHF	35'619	GBP	32'000	0.00	0.00
04.10.2023	Bought	CHF	601'681	GBP	542'000	0.00	0.00
04.10.2023	Bought	CHF	2'059'629	HUF	827'891'000	0.00	0.00
04.10.2023	Bought	CHF	47'747	HUF	19'192'000	0.00	0.00
04.10.2023	Bought	CHF	9'082'085	IDR	157'905'676'000	0.00	0.00
04.10.2023	Bought	CHF	2'101'883	ILS	9'071'000	0.00	0.00
04.10.2023	Bought	CHF	5'337	ILS	23'000	0.00	0.00
04.10.2023	Bought	CHF	229'799'444	JPY	37'820'797'000	0.00	0.00
04.10.2023	Bought	CHF	63'751	JPY	10'501'000	0.00	0.00
04.10.2023	Bought	CHF	1'117'406	JPY	184'432'000	0.00	0.00
04.10.2023	Bought	CHF	421'759	JPY	69'488'000	0.00	0.00
04.10.2023	Bought	CHF	6'816'462	MYR	36'040'000	0.00	0.00
04.10.2023	Bought	CHF	22'846	MYR	120'000	0.00	0.00
04.10.2023	Bought	CHF	6'462	NOK	78'000	0.00	0.00
04.10.2023	Bought	CHF	1'712'946	NOK	20'676'000	0.00	0.00
04.10.2023	Bought	CHF	2'490	NOK	30'000	0.00	0.00
04.10.2023	Bought	CHF	3'226'659	NZD	6'154'000	0.00	0.00
04.10.2023	Bought	CHF	5'768	NZD	11'000	0.00	0.00
04.10.2023	Bought	CHF	923'606	PEN	3'893'000	0.00	0.00
04.10.2023	Bought	CHF	1'673	PEN	7'000	0.00	0.00
04.10.2023	Bought	CHF	4'023'142	PLN	18'896'000	0.00	0.00
04.10.2023	Bought	CHF	8'318	PLN	39'000	0.00	0.00
04.10.2023	Bought	CHF	1'415'203	RON	7'322'000	0.00	0.00
04.10.2023	Bought	CHF	7'318'261	SEK	90'756'000	0.00	0.00
04.10.2023	Bought	CHF	12'617	SEK	157'000	0.00	0.00
04.10.2023	Bought	CHF	517'163	SEK	6'418'000	0.00	0.00
04.10.2023	Bought	CHF	4'309'707	SGD	6'607'000	0.00	0.00
04.10.2023	Bought	CHF	5'217	SGD	8'000	0.00	0.00
04.10.2023	Bought	CHF	872'467'963	USD	990'897'000	0.00	0.00
04.10.2023	Bought	CHF	1'583'509	USD	1'786'000	0.00	0.00
04.10.2023	Bought	CHF	1'684'126	USD	1'891'000	0.00	0.00
04.10.2023	Bought	CHF	2'193'460	USD	2'462'000	0.00	0.00
04.10.2023	Bought	CHF	1'437'273	USD	1'605'000	0.00	0.00
04.10.2023	Bought	CHF	25'998	USD	29'000	0.00	0.00
04.10.2023	Bought	CLP	11'400'000	CHF	11'731	0.00	0.00
04.10.2023	Bought	COP	114'815'000	CHF	24'294	0.00	0.00
04.10.2023	Bought	CZK	1'300'000	CHF	51'491	0.00	0.00
04.10.2023	Bought	EUR	1'067'000	CHF	1'021'071	0.00	0.00
04.10.2023	Bought	EUR	2'324'000	CHF	2'220'972	0.00	0.00
04.10.2023	Bought	GBP	687'000	CHF	766'589	0.00	0.00
04.10.2023	Bought	IDR	151'031'000	CHF	8'714	0.00	0.00
04.10.2023	Bought	IDR	34'198'000	CHF	1'977	0.00	0.00
04.10.2023	Bought	ILS	9'000	CHF	2'090	0.00	0.00
04.10.2023	Bought	JPY	315'300'000	CHF	1'915'777	0.00	0.00
04.10.2023	Bought	JPY	211'267'000	CHF	1'283'978	0.00	0.00
04.10.2023	Bought	NZD	37'000	CHF	19'400	0.00	0.00
04.10.2023	Bought	PEN	66'000	CHF	15'658	0.00	0.00
04.10.2023	Bought	PLN	27'000	CHF	5'749	0.00	0.00
04.10.2023	Bought	SEK	349'000	CHF	28'104	0.00	0.00
04.10.2023	Bought	SGD	146'000	CHF	95'313	0.00	0.00
04.10.2023	Bought	USD	178'000	CHF	158'567	0.00	0.00
04.10.2023	Bought	USD	4'358'000	CHF	3'837'219	0.00	0.00
04.10.2023	Bought	USD	12'300'000	CHF	10'821'122	0.00	0.00
05.10.2023	Bought	CHF	23'121'008	KRW	34'809'140'000	0.00	0.00
05.10.2023	Bought	CHF	35'602	KRW	53'229'000	0.00	0.00
05.10.2023	Bought	CHF	23'573'345	KRW	34'751'172'000	0.00	0.00
05.10.2023	Bought	CHF	75'430	KRW	111'197'000	0.00	0.00
05.10.2023	Bought	KRW	34'809'140'000	CHF	23'612'667	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.10.2023	Bought	KRW	111'197'000	CHF	73'895	0.00	0.00
05.10.2023	Bought	KRW	34'751'172'000	CHF	23'448'834	0.00	0.00
05.10.2023	Bought	KRW	53'229'000	CHF	36'108	0.00	0.00
03.11.2023	Bought	AUD	145'000	CHF	84'644	0.00	0.00
03.11.2023	Bought	AUD	702'000	CHF	413'588	0.00	0.00
03.11.2023	Bought	AUD	215'000	CHF	123'230	0.00	0.00
03.11.2023	Bought	AUD	1'964'000	CHF	1'128'544	0.00	0.00
03.11.2023	Bought	CAD	2'216'000	CHF	1'495'135	0.00	0.00
03.11.2023	Bought	CAD	1'976'000	CHF	1'324'505	0.00	0.00
03.11.2023	Bought	CAD	2'081'000	CHF	1'356'962	0.00	0.00
03.11.2023	Bought	CHF	28'859'807	AUD	48'985'000	0.00	0.00
03.11.2023	Bought	CHF	53'553'637	CAD	79'368'000	0.00	0.00
03.11.2023	Bought	CHF	23'298	CAD	35'000	0.00	0.00
03.11.2023	Bought	CHF	24'889	CAD	38'000	0.00	0.00
03.11.2023	Bought	CHF	23'483	CAD	36'000	0.00	0.00
03.11.2023	Bought	CHF	3'503'252	CZK	88'639'000	0.00	0.00
03.11.2023	Bought	CHF	4'351'620	DKK	33'571'000	0.00	0.00
03.11.2023	Bought	CHF	54'693	DKK	424'000	0.00	0.00
03.11.2023	Bought	CHF	440'826'653	EUR	456'026'000	0.00	0.00
03.11.2023	Bought	CHF	172'338	EUR	179'000	0.00	0.00
03.11.2023	Bought	CHF	241'202	EUR	251'000	0.00	0.00
03.11.2023	Bought	CHF	981'935	EUR	1'032'000	0.00	0.00
03.11.2023	Bought	CHF	165'457	EUR	175'000	0.00	0.00
03.11.2023	Bought	CHF	2'362'496	EUR	2'495'000	0.00	0.00
03.11.2023	Bought	CHF	6'604	EUR	7'000	0.00	0.00
03.11.2023	Bought	CHF	80'301'331	GBP	72'135'000	0.00	0.00
03.11.2023	Bought	CHF	26'655	GBP	24'000	0.00	0.00
03.11.2023	Bought	CHF	436'730	GBP	401'000	0.00	0.00
03.11.2023	Bought	CHF	532'913	GBP	490'000	0.00	0.00
03.11.2023	Bought	CHF	2'086'403	HUF	847'083'000	0.00	0.00
03.11.2023	Bought	CHF	12'897	HUF	5'251'000	0.00	0.00
03.11.2023	Bought	CHF	9'250'466	IDR	157'720'447'000	0.00	0.00
03.11.2023	Bought	CHF	2'176'629	ILS	9'085'000	0.00	0.00
03.11.2023	Bought	CHF	5'479	ILS	23'000	0.00	0.00
03.11.2023	Bought	CHF	23'403'827	KRW	34'751'172'000	0.00	0.00
03.11.2023	Bought	CHF	692'720	KRW	1'043'513'000	0.00	0.00
03.11.2023	Bought	CHF	6'980'311	MYR	35'950'000	0.00	0.00
03.11.2023	Bought	CHF	1'782'391	NOK	20'784'000	0.00	0.00
03.11.2023	Bought	CHF	3'142	NOK	37'000	0.00	0.00
03.11.2023	Bought	CHF	3'357'304	NZD	6'128'000	0.00	0.00
03.11.2023	Bought	CHF	3'940'662	PLN	18'908'000	0.00	0.00
03.11.2023	Bought	CHF	12'521	PLN	60'000	0.00	0.00
03.11.2023	Bought	CHF	10'632	PLN	50'000	0.00	0.00
03.11.2023	Bought	CHF	1'419'740	RON	7'322'000	0.00	0.00
03.11.2023	Bought	CHF	3'280	RON	17'000	0.00	0.00
03.11.2023	Bought	CHF	530'388	RON	2'798'000	0.00	0.00
03.11.2023	Bought	CHF	8'146'255	SEK	96'982'000	0.00	0.00
03.11.2023	Bought	CHF	7'057	SEK	85'000	0.00	0.00
03.11.2023	Bought	CHF	4'326'769	SGD	6'469'000	0.00	0.00
03.11.2023	Bought	CHF	895'340'316	USD	981'834'000	0.00	0.00
03.11.2023	Bought	CHF	761'668	USD	831'000	0.00	0.00
03.11.2023	Bought	CHF	92'085	USD	101'000	0.00	0.00
03.11.2023	Bought	CHF	586'737	USD	652'000	0.00	0.00
03.11.2023	Bought	CHF	48'547	USD	54'000	0.00	0.00
03.11.2023	Bought	CHF	2'237'936	USD	2'496'000	0.00	0.00
03.11.2023	Bought	CHF	3'941'558	USD	4'401'000	0.00	0.00
03.11.2023	Bought	CHF	415'278	USD	466'000	0.00	0.00
03.11.2023	Bought	CZK	1'378'000	CHF	54'556	0.00	0.00
03.11.2023	Bought	CZK	268'000	CHF	10'508	0.00	0.00
03.11.2023	Bought	CZK	10'191'000	CHF	397'319	0.00	0.00
03.11.2023	Bought	DKK	938'000	CHF	121'627	0.00	0.00
03.11.2023	Bought	DKK	2'761'000	CHF	350'412	0.00	0.00
03.11.2023	Bought	EUR	23'000	CHF	21'850	0.00	0.00
03.11.2023	Bought	EUR	12'691'000	CHF	12'267'577	0.00	0.00
03.11.2023	Bought	EUR	6'499'000	CHF	6'250'796	0.00	0.00
03.11.2023	Bought	EUR	74'000	CHF	70'190	0.00	0.00
03.11.2023	Bought	EUR	140'000	CHF	132'594	0.00	0.00
03.11.2023	Bought	EUR	1'814'000	CHF	1'732'178	0.00	0.00
03.11.2023	Bought	EUR	12'040'000	CHF	11'529'396	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.11.2023	Bought	GBP	895'000	CHF	996'191	0.00	0.00
03.11.2023	Bought	GBP	2'836'000	CHF	3'144'835	0.00	0.00
03.11.2023	Bought	GBP	1'996'000	CHF	2'187'746	0.00	0.00
03.11.2023	Bought	HUF	9'054'000	CHF	22'380	0.00	0.00
03.11.2023	Bought	HUF	146'925'000	CHF	366'489	0.00	0.00
03.11.2023	Bought	IDR	2'699'907'000	CHF	159'287	0.00	0.00
03.11.2023	Bought	IDR	407'047'000	CHF	23'881	0.00	0.00
03.11.2023	Bought	IDR	1'297'133'000	CHF	73'374	0.00	0.00
03.11.2023	Bought	IDR	324'593'000	CHF	18'506	0.00	0.00
03.11.2023	Bought	ILS	142'000	CHF	34'063	0.00	0.00
03.11.2023	Bought	KRW	250'116'000	CHF	169'656	0.00	0.00
03.11.2023	Bought	KRW	96'450'000	CHF	64'945	0.00	0.00
03.11.2023	Bought	KRW	78'000'000	CHF	52'279	0.00	0.00
03.11.2023	Bought	NOK	115'000	CHF	9'862	0.00	0.00
03.11.2023	Bought	NZD	34'000	CHF	18'515	0.00	0.00
03.11.2023	Bought	NZD	66'000	CHF	36'159	0.00	0.00
03.11.2023	Bought	NZD	925'000	CHF	486'656	0.00	0.00
03.11.2023	Bought	RON	31'000	CHF	6'014	0.00	0.00
03.11.2023	Bought	SEK	474'000	CHF	39'832	0.00	0.00
03.11.2023	Bought	SEK	1'678'000	CHF	134'865	0.00	0.00
03.11.2023	Bought	SEK	7'517'000	CHF	609'801	0.00	0.00
03.11.2023	Bought	SEK	189'000	CHF	15'298	0.00	0.00
03.11.2023	Bought	SGD	57'000	CHF	38'132	0.00	0.00
03.11.2023	Bought	USD	20'751'000	CHF	18'921'447	0.00	0.00
03.11.2023	Bought	USD	23'783'000	CHF	21'695'090	0.00	0.00
03.11.2023	Bought	USD	889'000	CHF	792'956	0.00	0.00
03.11.2023	Bought	USD	312'000	CHF	278'316	0.00	0.00
03.11.2023	Bought	USD	26'594'000	CHF	23'979'190	0.00	0.00
06.11.2023	Bought	CHF	812'704	CLP	804'983'000	0.00	0.00
06.11.2023	Bought	CHF	220'283	CLP	230'967'000	0.00	0.00
06.11.2023	Bought	CHF	230'647'433	JPY	37'558'651'000	0.00	0.00
06.11.2023	Bought	CHF	59'031	JPY	9'550'000	0.00	0.00
06.11.2023	Bought	CHF	952'728	JPY	154'676'000	0.00	0.00
06.11.2023	Bought	CHF	678'980	JPY	112'777'000	0.00	0.00
06.11.2023	Bought	CHF	124'435	JPY	20'736'000	0.00	0.00
06.11.2023	Bought	CHF	1'055'310	JPY	176'322'000	0.00	0.00
06.11.2023	Bought	CHF	917'664	PEN	3'834'000	0.00	0.00
06.11.2023	Bought	CHF	5'766	PEN	24'000	0.00	0.00
06.11.2023	Bought	CLP	38'076'000	CHF	38'441	0.00	0.00
06.11.2023	Bought	CLP	1'205'000	CHF	1'221	0.00	0.00
06.11.2023	Bought	CLP	996'669'000	CHF	1'002'685	0.00	0.00
06.11.2023	Bought	JPY	145'225'000	CHF	891'905	0.00	0.00
06.11.2023	Bought	JPY	1'644'598'000	CHF	10'067'085	0.00	0.00
06.11.2023	Bought	JPY	1'900'000	CHF	11'457	0.00	0.00
06.11.2023	Bought	JPY	8'596'000	CHF	51'247	0.00	0.00
06.11.2023	Bought	JPY	1'013'372'000	CHF	6'134'739	0.00	0.00
06.11.2023	Bought	JPY	35'219'021'000	CHF	211'635'054	0.00	0.00
06.11.2023	Bought	PEN	149'000	CHF	35'663	0.00	0.00
06.11.2023	Bought	PEN	3'709'000	CHF	879'744	0.00	0.00
07.11.2023	Bought	CHF	1'669'302	COP	7'476'802'000	0.00	0.00
07.11.2023	Bought	CHF	17'989	COP	81'849'000	0.00	0.00
07.11.2023	Bought	CHF	591'036	COP	2'808'012'000	0.00	0.00
07.11.2023	Bought	COP	412'469'000	CHF	92'090	0.00	0.00
07.11.2023	Bought	COP	124'874'000	CHF	27'651	0.00	0.00
07.11.2023	Bought	COP	9'829'320'000	CHF	2'171'266	0.00	0.00
05.12.2023	Bought	AUD	1'865'000	CHF	1'072'028	0.00	0.00
05.12.2023	Bought	AUD	96'000	CHF	55'311	0.00	0.00
05.12.2023	Bought	CAD	40'000	CHF	26'116	0.00	0.00
05.12.2023	Bought	CAD	2'180'000	CHF	1'424'763	0.00	0.00
05.12.2023	Bought	CHF	26'417'863	AUD	45'959'000	0.00	0.00
05.12.2023	Bought	CHF	19'663	AUD	34'000	0.00	0.00
05.12.2023	Bought	CHF	47'843'499	CAD	73'204'000	0.00	0.00
05.12.2023	Bought	CHF	38'277	CAD	59'000	0.00	0.00
05.12.2023	Bought	CHF	41'811	CAD	65'000	0.00	0.00
05.12.2023	Bought	CHF	1'083'482	CAD	1'683'000	0.00	0.00
05.12.2023	Bought	CHF	996'669	CLP	996'669'000	0.00	0.00
05.12.2023	Bought	CHF	3'151	CLP	3'160'000	0.00	0.00
05.12.2023	Bought	CHF	2'145'203	COP	9'829'320'000	0.00	0.00
05.12.2023	Bought	CHF	1'389	COP	6'366'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	CHF	14'230	COP	65'230'000	0.00	0.00
05.12.2023	Bought	CHF	2'147'077	COP	9'829'320'000	0.00	0.00
05.12.2023	Bought	CHF	2'998'083	CZK	76'802'000	0.00	0.00
05.12.2023	Bought	CHF	28'119	CZK	722'000	0.00	0.00
05.12.2023	Bought	CHF	8'029	CZK	208'000	0.00	0.00
05.12.2023	Bought	CHF	13'746	CZK	349'000	0.00	0.00
05.12.2023	Bought	CHF	3'895'840	DKK	30'296'000	0.00	0.00
05.12.2023	Bought	CHF	8'575	DKK	67'000	0.00	0.00
05.12.2023	Bought	CHF	409'780'893	EUR	426'884'000	0.00	0.00
05.12.2023	Bought	CHF	3'496'868	EUR	3'661'000	0.00	0.00
05.12.2023	Bought	CHF	1'322'554	EUR	1'377'000	0.00	0.00
05.12.2023	Bought	CHF	5'103'812	EUR	5'281'000	0.00	0.00
05.12.2023	Bought	CHF	1'702'404	EUR	1'770'000	0.00	0.00
05.12.2023	Bought	CHF	866'873	EUR	899'000	0.00	0.00
05.12.2023	Bought	CHF	74'100'420	GBP	67'323'000	0.00	0.00
05.12.2023	Bought	CHF	356'439	GBP	325'000	0.00	0.00
05.12.2023	Bought	CHF	1'056'037	GBP	960'000	0.00	0.00
05.12.2023	Bought	CHF	1'067'079	GBP	967'000	0.00	0.00
05.12.2023	Bought	CHF	1'736'643	HUF	696'355'000	0.00	0.00
05.12.2023	Bought	CHF	10'178	HUF	4'122'000	0.00	0.00
05.12.2023	Bought	CHF	8'652'402	IDR	152'991'767'000	0.00	0.00
05.12.2023	Bought	CHF	11'287	IDR	198'761'000	0.00	0.00
05.12.2023	Bought	CHF	2'011'769	ILS	8'966'000	0.00	0.00
05.12.2023	Bought	CHF	10'829	ILS	48'000	0.00	0.00
05.12.2023	Bought	CHF	211'956'273	JPY	35'219'021'000	0.00	0.00
05.12.2023	Bought	CHF	570'600	JPY	94'838'000	0.00	0.00
05.12.2023	Bought	CHF	2'588'937	JPY	434'063'000	0.00	0.00
05.12.2023	Bought	CHF	39'841	JPY	6'730'000	0.00	0.00
05.12.2023	Bought	CHF	1'924'170	JPY	323'876'000	0.00	0.00
05.12.2023	Bought	CHF	23'601'793	KRW	35'370'119'000	0.00	0.00
05.12.2023	Bought	CHF	49'673	KRW	72'746'000	0.00	0.00
05.12.2023	Bought	CHF	6'730'315	MYR	35'600'000	0.00	0.00
05.12.2023	Bought	CHF	1'678'893	NOK	20'706'000	0.00	0.00
05.12.2023	Bought	CHF	2'691'914	NZD	5'103'000	0.00	0.00
05.12.2023	Bought	CHF	874'558	PEN	3'709'000	0.00	0.00
05.12.2023	Bought	CHF	1'407	PEN	6'000	0.00	0.00
05.12.2023	Bought	CHF	4'097'050	PLN	19'018'000	0.00	0.00
05.12.2023	Bought	CHF	13'634	PLN	64'000	0.00	0.00
05.12.2023	Bought	CHF	1'948'540	RON	10'106'000	0.00	0.00
05.12.2023	Bought	CHF	3'454	RON	18'000	0.00	0.00
05.12.2023	Bought	CHF	7'072'846	SEK	87'209'000	0.00	0.00
05.12.2023	Bought	CHF	10'340	SEK	128'000	0.00	0.00
05.12.2023	Bought	CHF	20'268	SEK	240'000	0.00	0.00
05.12.2023	Bought	CHF	4'245'993	SGD	6'412'000	0.00	0.00
05.12.2023	Bought	CHF	6'617	SGD	10'000	0.00	0.00
05.12.2023	Bought	CHF	833'089'075	USD	918'506'000	0.00	0.00
05.12.2023	Bought	CHF	4'310'146	USD	4'755'000	0.00	0.00
05.12.2023	Bought	CHF	1'477'188	USD	1'635'000	0.00	0.00
05.12.2023	Bought	CHF	10'614	USD	12'000	0.00	0.00
05.12.2023	Bought	CHF	8'022'246	USD	9'085'000	0.00	0.00
05.12.2023	Bought	CHF	2'951'553	USD	3'336'000	0.00	0.00
05.12.2023	Bought	CHF	388'036	USD	442'000	0.00	0.00
05.12.2023	Bought	CLP	28'583'000	CHF	28'583	0.00	0.00
05.12.2023	Bought	DKK	60'000	CHF	7'718	0.00	0.00
05.12.2023	Bought	EUR	1'100'000	CHF	1'056'707	0.00	0.00
05.12.2023	Bought	EUR	55'000	CHF	52'921	0.00	0.00
05.12.2023	Bought	EUR	15'023'000	CHF	14'420'698	0.00	0.00
05.12.2023	Bought	EUR	2'550'000	CHF	2'449'092	0.00	0.00
05.12.2023	Bought	EUR	112'000	CHF	107'776	0.00	0.00
05.12.2023	Bought	GBP	530'000	CHF	585'408	0.00	0.00
05.12.2023	Bought	GBP	3'024'000	CHF	3'328'553	0.00	0.00
05.12.2023	Bought	HUF	187'356'000	CHF	466'603	0.00	0.00
05.12.2023	Bought	IDR	2'722'454'000	CHF	154'817	0.00	0.00
05.12.2023	Bought	ILS	277'000	CHF	62'222	0.00	0.00
05.12.2023	Bought	JPY	1'711'451'000	CHF	10'302'380	0.00	0.00
05.12.2023	Bought	JPY	13'900'000	CHF	83'270	0.00	0.00
05.12.2023	Bought	KRW	616'779'000	CHF	413'114	0.00	0.00
05.12.2023	Bought	KRW	2'391'708'000	CHF	1'644'916	0.00	0.00
05.12.2023	Bought	NOK	30'000	CHF	2'438	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	NOK	3'653'000	CHF	293'191	0.00	0.00
05.12.2023	Bought	NZD	24'000	CHF	12'660	0.00	0.00
05.12.2023	Bought	NZD	9'000	CHF	4'747	0.00	0.00
05.12.2023	Bought	PEN	77'000	CHF	18'156	0.00	0.00
05.12.2023	Bought	PLN	2'807'000	CHF	603'965	0.00	0.00
05.12.2023	Bought	RON	40'000	CHF	7'715	0.00	0.00
05.12.2023	Bought	SEK	6'125'000	CHF	497'818	0.00	0.00
05.12.2023	Bought	SGD	15'000	CHF	9'944	0.00	0.00
05.12.2023	Bought	USD	44'915'000	CHF	40'734'267	0.00	0.00
05.12.2023	Bought	USD	2'260'000	CHF	2'021'838	0.00	0.00
05.12.2023	Bought	USD	3'040'000	CHF	2'729'622	0.00	0.00
05.12.2023	Bought	USD	756'000	CHF	681'207	0.00	0.00
05.01.2024	Bought	AUD	25'000	CHF	14'477	0.00	0.00
05.01.2024	Bought	AUD	43'000	CHF	24'986	0.00	0.00
05.01.2024	Bought	AUD	3'163'000	CHF	1'818'870	0.00	0.00
05.01.2024	Bought	CAD	23'000	CHF	14'819	0.00	0.00
05.01.2024	Bought	CAD	3'802'000	CHF	2'430'657	0.00	0.00
05.01.2024	Bought	CAD	56'000	CHF	35'845	0.00	0.00
05.01.2024	Bought	CAD	29'000	CHF	18'656	0.00	0.00
05.01.2024	Bought	CHF	25'320'425	AUD	44'032'000	0.00	0.00
05.01.2024	Bought	CHF	550'635	AUD	952'000	0.00	0.00
05.01.2024	Bought	CHF	564'380	AUD	986'000	0.00	0.00
05.01.2024	Bought	CHF	46'537'616	CAD	72'791'000	0.00	0.00
05.01.2024	Bought	CHF	1'741'106	CAD	2'700'000	0.00	0.00
05.01.2024	Bought	CHF	284'564	CAD	440'000	0.00	0.00
05.01.2024	Bought	CHF	47'382	CLP	47'362'000	0.00	0.00
05.01.2024	Bought	CHF	971'664	CLP	971'246'000	0.00	0.00
05.01.2024	Bought	CHF	108'734	COP	508'439'000	0.00	0.00
05.01.2024	Bought	CHF	2'117'390	COP	9'900'916'000	0.00	0.00
05.01.2024	Bought	CHF	3'049'094	CZK	78'081'000	0.00	0.00
05.01.2024	Bought	CHF	40'493	CZK	1'043'000	0.00	0.00
05.01.2024	Bought	CHF	3'647	CZK	94'000	0.00	0.00
05.01.2024	Bought	CHF	3'866'036	DKK	30'303'000	0.00	0.00
05.01.2024	Bought	CHF	2'790	DKK	22'000	0.00	0.00
05.01.2024	Bought	CHF	398'612'467	EUR	421'032'000	0.00	0.00
05.01.2024	Bought	CHF	10'434'582	EUR	11'036'000	0.00	0.00
05.01.2024	Bought	CHF	1'339'448	EUR	1'420'000	0.00	0.00
05.01.2024	Bought	CHF	1'137'949	EUR	1'207'000	0.00	0.00
05.01.2024	Bought	CHF	396'959	EUR	420'000	0.00	0.00
05.01.2024	Bought	CHF	72'434'412	GBP	66'021'000	0.00	0.00
05.01.2024	Bought	CHF	2'014'461	GBP	1'832'000	0.00	0.00
05.01.2024	Bought	CHF	324'286	GBP	295'000	0.00	0.00
05.01.2024	Bought	CHF	107'896	GBP	98'000	0.00	0.00
05.01.2024	Bought	CHF	187'524	GBP	170'000	0.00	0.00
05.01.2024	Bought	CHF	1'277'285	HUF	513'121'000	0.00	0.00
05.01.2024	Bought	CHF	49'114	HUF	19'870'000	0.00	0.00
05.01.2024	Bought	CHF	8'391'505	IDR	150'468'074'000	0.00	0.00
05.01.2024	Bought	CHF	21'949	IDR	390'975'000	0.00	0.00
05.01.2024	Bought	CHF	2'046'571	ILS	8'737'000	0.00	0.00
05.01.2024	Bought	CHF	47'746	ILS	205'000	0.00	0.00
05.01.2024	Bought	CHF	41'000	JPY	6'889'000	0.00	0.00
05.01.2024	Bought	CHF	202'377'829	JPY	34'353'177'000	0.00	0.00
05.01.2024	Bought	CHF	6'780'953	JPY	1'142'914'000	0.00	0.00
05.01.2024	Bought	CHF	1'325'842	JPY	222'823'000	0.00	0.00
05.01.2024	Bought	CHF	527'704	JPY	86'200'000	0.00	0.00
05.01.2024	Bought	CHF	21'829'425	KRW	32'434'378'000	0.00	0.00
05.01.2024	Bought	CHF	8'371	KRW	12'528'000	0.00	0.00
05.01.2024	Bought	CHF	1'071'884	KRW	1'615'650'000	0.00	0.00
05.01.2024	Bought	CHF	6'306'869	MYR	33'700'000	0.00	0.00
05.01.2024	Bought	CHF	1'369'546	NOK	17'023'000	0.00	0.00
05.01.2024	Bought	CHF	24'377	NOK	303'000	0.00	0.00
05.01.2024	Bought	CHF	2'713'317	NZD	5'070'000	0.00	0.00
05.01.2024	Bought	CHF	80'276	NZD	150'000	0.00	0.00
05.01.2024	Bought	CHF	13'973	NZD	26'000	0.00	0.00
05.01.2024	Bought	CHF	23'985	PEN	103'000	0.00	0.00
05.01.2024	Bought	CHF	847'170	PEN	3'638'000	0.00	0.00
05.01.2024	Bought	CHF	2'785	PEN	12'000	0.00	0.00
05.01.2024	Bought	CHF	3'545'946	PLN	16'275'000	0.00	0.00
05.01.2024	Bought	CHF	9'787	PLN	45'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.01.2024	Bought	CHF	1'926'702	RON	10'084'000	0.00	0.00
05.01.2024	Bought	CHF	6'645	RON	35'000	0.00	0.00
05.01.2024	Bought	CHF	6'780'204	SEK	81'452'000	0.00	0.00
05.01.2024	Bought	CHF	3'999	SEK	48'000	0.00	0.00
05.01.2024	Bought	CHF	4'180'543	SGD	6'407'000	0.00	0.00
05.01.2024	Bought	CHF	11'081	SGD	17'000	0.00	0.00
05.01.2024	Bought	CHF	768'381'162	USD	886'800'000	0.00	0.00
05.01.2024	Bought	CHF	16'400'066	USD	18'868'000	0.00	0.00
05.01.2024	Bought	CHF	5'485'167	USD	6'295'000	0.00	0.00
05.01.2024	Bought	CHF	835'721	USD	956'000	0.00	0.00
05.01.2024	Bought	CHF	1'283'031	USD	1'483'000	0.00	0.00
05.01.2024	Bought	COP	72'107'000	CHF	15'672	0.00	0.00
05.01.2024	Bought	DKK	4'549'000	CHF	577'770	0.00	0.00
05.01.2024	Bought	EUR	112'000	CHF	105'157	0.00	0.00
05.01.2024	Bought	EUR	25'273'000	CHF	23'924'989	0.00	0.00
05.01.2024	Bought	EUR	373'000	CHF	354'760	0.00	0.00
05.01.2024	Bought	GBP	15'000	CHF	16'304	0.00	0.00
05.01.2024	Bought	GBP	35'000	CHF	37'829	0.00	0.00
05.01.2024	Bought	GBP	19'000	CHF	20'778	0.00	0.00
05.01.2024	Bought	GBP	3'406'000	CHF	3'736'641	0.00	0.00
05.01.2024	Bought	GBP	65'000	CHF	70'417	0.00	0.00
05.01.2024	Bought	HUF	1'250'000	CHF	3'103	0.00	0.00
05.01.2024	Bought	IDR	13'015'915'000	CHF	726'172	0.00	0.00
05.01.2024	Bought	IDR	205'341'000	CHF	11'575	0.00	0.00
05.01.2024	Bought	IDR	1'164'370'000	CHF	64'651	0.00	0.00
05.01.2024	Bought	ILS	52'000	CHF	12'282	0.00	0.00
05.01.2024	Bought	JPY	2'485'670'000	CHF	14'643'959	0.00	0.00
05.01.2024	Bought	JPY	17'238'000	CHF	103'156	0.00	0.00
05.01.2024	Bought	JPY	47'992'000	CHF	289'469	0.00	0.00
05.01.2024	Bought	JPY	7'710'000	CHF	46'360	0.00	0.00
05.01.2024	Bought	JPY	15'837'000	CHF	94'236	0.00	0.00
05.01.2024	Bought	KRW	819'124'000	CHF	548'459	0.00	0.00
05.01.2024	Bought	KRW	44'000'000	CHF	29'275	0.00	0.00
05.01.2024	Bought	NOK	41'000	CHF	3'332	0.00	0.00
05.01.2024	Bought	PLN	41'000	CHF	8'893	0.00	0.00
05.01.2024	Bought	PLN	56'000	CHF	12'147	0.00	0.00
05.01.2024	Bought	RON	745'000	CHF	140'905	0.00	0.00
05.01.2024	Bought	SEK	2'775'000	CHF	229'817	0.00	0.00
05.01.2024	Bought	SGD	815'000	CHF	529'836	0.00	0.00
05.01.2024	Bought	USD	34'749'000	CHF	30'104'727	0.00	0.00
05.01.2024	Bought	USD	503'000	CHF	438'115	0.00	0.00
05.01.2024	Bought	USD	1'339'000	CHF	1'166'096	0.00	0.00
05.01.2024	Bought	USD	379'000	CHF	332'417	0.00	0.00
05.01.2024	Bought	USD	4'645'000	CHF	3'993'938	0.00	0.00
05.01.2024	Bought	USD	472'000	CHF	404'019	0.00	0.00
05.01.2024	Bought	USD	788'000	CHF	673'455	0.00	0.00
05.01.2024	Bought	USD	260'000	CHF	219'741	0.00	0.00
05.02.2024	Bought	AUD	54'000	CHF	30'762	0.00	0.00
05.02.2024	Bought	CAD	101'000	CHF	64'082	0.00	0.00
05.02.2024	Bought	CHF	24'463'718	AUD	42'739'000	0.00	0.00
05.02.2024	Bought	CHF	690'968	AUD	1'206'000	0.00	0.00
05.02.2024	Bought	CHF	693'372	AUD	1'209'000	0.00	0.00
05.02.2024	Bought	CHF	13'631	AUD	24'000	0.00	0.00
05.02.2024	Bought	CHF	45'543'488	CAD	72'021'000	0.00	0.00
05.02.2024	Bought	CHF	1'479'040	CAD	2'324'000	0.00	0.00
05.02.2024	Bought	CHF	1'449'321	CAD	2'284'000	0.00	0.00
05.02.2024	Bought	CHF	31'491	CAD	49'000	0.00	0.00
05.02.2024	Bought	CHF	961'132	CLP	1'018'608'000	0.00	0.00
05.02.2024	Bought	CHF	20'886	CLP	21'983'000	0.00	0.00
05.02.2024	Bought	CHF	3'266	CLP	3'436'000	0.00	0.00
05.02.2024	Bought	CHF	2'240'895	COP	10'337'248'000	0.00	0.00
05.02.2024	Bought	CHF	1'221	COP	5'662'000	0.00	0.00
05.02.2024	Bought	CHF	97'636	COP	452'837'000	0.00	0.00
05.02.2024	Bought	CHF	2'960'195	CZK	79'218'000	0.00	0.00
05.02.2024	Bought	CHF	92'037	CZK	2'455'000	0.00	0.00
05.02.2024	Bought	CHF	12'376	CZK	330'000	0.00	0.00
05.02.2024	Bought	CHF	3'205'953	DKK	25'776'000	0.00	0.00
05.02.2024	Bought	CHF	116'657	DKK	937'000	0.00	0.00
05.02.2024	Bought	CHF	558'476	DKK	4'489'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	CHF	14'828	EUR	16'000	0.00	0.00
05.02.2024	Bought	CHF	379'452'652	EUR	409'357'000	0.00	0.00
05.02.2024	Bought	CHF	15'506'079	EUR	16'714'000	0.00	0.00
05.02.2024	Bought	CHF	3'941'344	EUR	4'251'000	0.00	0.00
05.02.2024	Bought	CHF	10'282	EUR	11'000	0.00	0.00
05.02.2024	Bought	CHF	68'025	EUR	73'000	0.00	0.00
05.02.2024	Bought	CHF	1'022'968	EUR	1'095'000	0.00	0.00
05.02.2024	Bought	CHF	3'680'657	EUR	3'935'000	0.00	0.00
05.02.2024	Bought	CHF	69'057'388	GBP	64'876'000	0.00	0.00
05.02.2024	Bought	CHF	4'255'612	GBP	3'979'000	0.00	0.00
05.02.2024	Bought	CHF	802'021	GBP	751'000	0.00	0.00
05.02.2024	Bought	CHF	13'004	GBP	12'000	0.00	0.00
05.02.2024	Bought	CHF	38'260	GBP	35'000	0.00	0.00
05.02.2024	Bought	CHF	1'279'196	HUF	531'741'000	0.00	0.00
05.02.2024	Bought	CHF	70'949	HUF	29'397'000	0.00	0.00
05.02.2024	Bought	CHF	7'408'578	IDR	136'473'423'000	0.00	0.00
05.02.2024	Bought	CHF	76'847	IDR	1'416'290'000	0.00	0.00
05.02.2024	Bought	CHF	24'753	IDR	453'731'000	0.00	0.00
05.02.2024	Bought	CHF	2'041'692	ILS	8'890'000	0.00	0.00
05.02.2024	Bought	CHF	39'625	ILS	170'000	0.00	0.00
05.02.2024	Bought	CHF	14'841	ILS	64'000	0.00	0.00
05.02.2024	Bought	CHF	197'619'450	JPY	33'237'556'000	0.00	0.00
05.02.2024	Bought	CHF	1'438'913	JPY	240'642'000	0.00	0.00
05.02.2024	Bought	CHF	1'736'945	JPY	289'815'000	0.00	0.00
05.02.2024	Bought	CHF	635'339	JPY	107'458'000	0.00	0.00
05.02.2024	Bought	CHF	12'501	JPY	2'124'000	0.00	0.00
05.02.2024	Bought	CHF	115'724	JPY	19'814'000	0.00	0.00
05.02.2024	Bought	CHF	21'609'993	KRW	33'199'432'000	0.00	0.00
05.02.2024	Bought	CHF	748'904	KRW	1'157'805'000	0.00	0.00
05.02.2024	Bought	CHF	177'739	KRW	275'495'000	0.00	0.00
05.02.2024	Bought	CHF	12'739	KRW	19'636'000	0.00	0.00
05.02.2024	Bought	CHF	6'138'423	MYR	33'800'000	0.00	0.00
05.02.2024	Bought	CHF	1'421'775	NOK	17'285'000	0.00	0.00
05.02.2024	Bought	CHF	21'658	NOK	262'000	0.00	0.00
05.02.2024	Bought	CHF	4'432	NOK	54'000	0.00	0.00
05.02.2024	Bought	CHF	2'780'070	NZD	5'246'000	0.00	0.00
05.02.2024	Bought	CHF	73'301	NZD	138'000	0.00	0.00
05.02.2024	Bought	CHF	16'432	NZD	31'000	0.00	0.00
05.02.2024	Bought	CHF	845'746	PEN	3'753'000	0.00	0.00
05.02.2024	Bought	CHF	29'712	PEN	132'000	0.00	0.00
05.02.2024	Bought	CHF	3'179	PEN	14'000	0.00	0.00
05.02.2024	Bought	CHF	3'461'123	PLN	16'223'000	0.00	0.00
05.02.2024	Bought	CHF	61'193	PLN	287'000	0.00	0.00
05.02.2024	Bought	CHF	4'668	PLN	22'000	0.00	0.00
05.02.2024	Bought	CHF	638'986	PLN	2'992'000	0.00	0.00
05.02.2024	Bought	CHF	1'743'947	RON	9'374'000	0.00	0.00
05.02.2024	Bought	CHF	44'668	RON	240'000	0.00	0.00
05.02.2024	Bought	CHF	2'791	RON	15'000	0.00	0.00
05.02.2024	Bought	CHF	6'603'120	SEK	78'725'000	0.00	0.00
05.02.2024	Bought	CHF	173'353	SEK	2'080'000	0.00	0.00
05.02.2024	Bought	CHF	3'554'006	SGD	5'609'000	0.00	0.00
05.02.2024	Bought	CHF	53'492	SGD	84'000	0.00	0.00
05.02.2024	Bought	CHF	16'602	SGD	26'000	0.00	0.00
05.02.2024	Bought	CHF	3'556'686	SGD	5'609'000	0.00	0.00
05.02.2024	Bought	CHF	29'172	USD	35'000	0.00	0.00
05.02.2024	Bought	CHF	726'343'061	USD	871'267'000	0.00	0.00
05.02.2024	Bought	CHF	30'187'418	USD	35'988'000	0.00	0.00
05.02.2024	Bought	CHF	20'054'663	USD	23'724'000	0.00	0.00
05.02.2024	Bought	CHF	808'635	USD	957'000	0.00	0.00
05.02.2024	Bought	CHF	1'128'771	USD	1'315'000	0.00	0.00
05.02.2024	Bought	CHF	346'911	USD	402'000	0.00	0.00
05.02.2024	Bought	GBP	130'000	CHF	140'106	0.00	0.00
05.02.2024	Bought	HUF	2'009'000	CHF	4'852	0.00	0.00
05.02.2024	Bought	IDR	242'303'000	CHF	13'266	0.00	0.00
05.02.2024	Bought	IDR	238'660'000	CHF	13'070	0.00	0.00
05.02.2024	Bought	ILS	24'000	CHF	5'592	0.00	0.00
05.02.2024	Bought	JPY	64'000'000	CHF	376'761	0.00	0.00
05.02.2024	Bought	KRW	62'361'000	CHF	40'327	0.00	0.00
05.02.2024	Bought	SEK	147'000	CHF	12'192	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	SEK	22'000	CHF	1'828	0.00	0.00
22.02.2024	Bought	AUD	42'000	CHF	23'757	0.00	0.00
22.02.2024	Bought	AUD	559'000	CHF	316'540	0.00	0.00
22.02.2024	Bought	CAD	61'000	CHF	39'054	0.00	0.00
22.02.2024	Bought	CAD	1'131'000	CHF	724'842	0.00	0.00
22.02.2024	Bought	CHF	324'250	AUD	568'000	0.00	0.00
22.02.2024	Bought	CHF	18'839	AUD	33'000	0.00	0.00
22.02.2024	Bought	CHF	729'802	CAD	1'134'000	0.00	0.00
22.02.2024	Bought	CHF	37'394	CAD	58'000	0.00	0.00
22.02.2024	Bought	CHF	12'260	CZK	328'000	0.00	0.00
22.02.2024	Bought	CHF	3'237'196	EUR	3'430'000	0.00	0.00
22.02.2024	Bought	CHF	2'671'415	EUR	2'835'000	0.00	0.00
22.02.2024	Bought	CHF	419'500	GBP	383'000	0.00	0.00
22.02.2024	Bought	CHF	493'244	GBP	449'000	0.00	0.00
22.02.2024	Bought	CHF	891'639	GBP	810'000	0.00	0.00
22.02.2024	Bought	CHF	287'599	JPY	49'096'000	0.00	0.00
22.02.2024	Bought	CHF	1'181'670	JPY	201'119'000	0.00	0.00
22.02.2024	Bought	CHF	1'292'986	JPY	220'009'000	0.00	0.00
22.02.2024	Bought	CHF	18'795	KRW	28'971'000	0.00	0.00
22.02.2024	Bought	CHF	3'844	KRW	5'951'000	0.00	0.00
22.02.2024	Bought	CHF	30'236	MYR	165'000	0.00	0.00
22.02.2024	Bought	CHF	6'095'516	USD	7'037'000	0.00	0.00
22.02.2024	Bought	CHF	77'136	USD	89'000	0.00	0.00
22.02.2024	Bought	CHF	5'024'883	USD	5'783'000	0.00	0.00
22.02.2024	Bought	CZK	328'000	CHF	12'437	0.00	0.00
22.02.2024	Bought	EUR	389'000	CHF	365'613	0.00	0.00
22.02.2024	Bought	EUR	5'876'000	CHF	5'468'247	0.00	0.00
22.02.2024	Bought	GBP	49'000	CHF	53'687	0.00	0.00
22.02.2024	Bought	GBP	1'593'000	CHF	1'736'786	0.00	0.00
22.02.2024	Bought	JPY	470'224'000	CHF	2'762'215	0.00	0.00
22.02.2024	Bought	KRW	34'922'000	CHF	22'322	0.00	0.00
22.02.2024	Bought	MYR	165'000	CHF	30'118	0.00	0.00
22.02.2024	Bought	USD	140'000	CHF	120'562	0.00	0.00
22.02.2024	Bought	USD	420'000	CHF	363'344	0.00	0.00
22.02.2024	Bought	USD	12'349'000	CHF	10'570'658	0.00	0.00
05.03.2024	Bought	AUD	18'000	CHF	10'254	0.00	0.00
05.03.2024	Bought	AUD	24'000	CHF	13'516	0.00	0.00
05.03.2024	Bought	AUD	249'000	CHF	140'872	0.00	0.00
05.03.2024	Bought	CAD	18'000	CHF	11'722	0.00	0.00
05.03.2024	Bought	CAD	27'000	CHF	17'516	0.00	0.00
05.03.2024	Bought	CAD	1'430'000	CHF	915'422	0.00	0.00
05.03.2024	Bought	CHF	25'844'518	AUD	45'683'000	0.00	0.00
05.03.2024	Bought	CHF	140'956	AUD	251'000	0.00	0.00
05.03.2024	Bought	CHF	397'939	AUD	691'000	0.00	0.00
05.03.2024	Bought	CHF	12'710	AUD	22'000	0.00	0.00
05.03.2024	Bought	CHF	49'744'310	CAD	77'708'000	0.00	0.00
05.03.2024	Bought	CHF	111'402	CAD	174'000	0.00	0.00
05.03.2024	Bought	CHF	296'913	CAD	456'000	0.00	0.00
05.03.2024	Bought	CHF	568'030	CAD	876'000	0.00	0.00
05.03.2024	Bought	CHF	960'378	CLP	1'044'027'000	0.00	0.00
05.03.2024	Bought	CHF	1'608	CLP	1'756'000	0.00	0.00
05.03.2024	Bought	CHF	2'353'553	COP	10'795'747'000	0.00	0.00
05.03.2024	Bought	CHF	56'065	COP	257'199'000	0.00	0.00
05.03.2024	Bought	CHF	11'142	COP	50'742'000	0.00	0.00
05.03.2024	Bought	CHF	3'048'228	CZK	81'675'000	0.00	0.00
05.03.2024	Bought	CHF	16'106	CZK	431'000	0.00	0.00
05.03.2024	Bought	CHF	3'889'435	DKK	31'202'000	0.00	0.00
05.03.2024	Bought	CHF	22'384	DKK	179'000	0.00	0.00
05.03.2024	Bought	CHF	410'451'810	EUR	441'328'000	0.00	0.00
05.03.2024	Bought	CHF	1'222'641	EUR	1'310'000	0.00	0.00
05.03.2024	Bought	CHF	546'199	EUR	585'000	0.00	0.00
05.03.2024	Bought	CHF	29'962	EUR	32'000	0.00	0.00
05.03.2024	Bought	CHF	705'961	EUR	749'000	0.00	0.00
05.03.2024	Bought	CHF	32'262	EUR	34'000	0.00	0.00
05.03.2024	Bought	CHF	561'904	EUR	592'000	0.00	0.00
05.03.2024	Bought	CHF	10'470	EUR	11'000	0.00	0.00
05.03.2024	Bought	CHF	24'776	EUR	26'000	0.00	0.00
05.03.2024	Bought	CHF	2'616'891	EUR	2'746'000	0.00	0.00
05.03.2024	Bought	CHF	705'594	EUR	740'000	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	CHF	1'132'469	EUR	1'188'000	0.00	0.00
05.03.2024	Bought	CHF	77'438'924	GBP	71'116'000	0.00	0.00
05.03.2024	Bought	CHF	205'294	GBP	188'000	0.00	0.00
05.03.2024	Bought	CHF	279'090	GBP	253'000	0.00	0.00
05.03.2024	Bought	CHF	32'277	GBP	29'000	0.00	0.00
05.03.2024	Bought	CHF	750'072	GBP	672'000	0.00	0.00
05.03.2024	Bought	CHF	106'860	GBP	96'000	0.00	0.00
05.03.2024	Bought	CHF	1'348'562	HUF	559'129'000	0.00	0.00
05.03.2024	Bought	CHF	12'104	HUF	5'001'000	0.00	0.00
05.03.2024	Bought	CHF	7'526'888	IDR	137'862'481'000	0.00	0.00
05.03.2024	Bought	CHF	29'969	IDR	549'931'000	0.00	0.00
05.03.2024	Bought	CHF	2'143'267	ILS	9'100'000	0.00	0.00
05.03.2024	Bought	CHF	201'605'201	JPY	34'303'633'000	0.00	0.00
05.03.2024	Bought	CHF	1'466'027	JPY	250'776'000	0.00	0.00
05.03.2024	Bought	CHF	18'887	JPY	3'209'000	0.00	0.00
05.03.2024	Bought	CHF	14'660	JPY	2'485'000	0.00	0.00
05.03.2024	Bought	CHF	282'800	JPY	48'000'000	0.00	0.00
05.03.2024	Bought	CHF	11'218	JPY	1'908'000	0.00	0.00
05.03.2024	Bought	CHF	695'574	JPY	118'598'000	0.00	0.00
05.03.2024	Bought	CHF	29'353	JPY	5'007'000	0.00	0.00
05.03.2024	Bought	CHF	1'120'598	JPY	191'396'000	0.00	0.00
05.03.2024	Bought	CHF	501'386	JPY	85'812'000	0.00	0.00
05.03.2024	Bought	CHF	966'810	JPY	165'649'000	0.00	0.00
05.03.2024	Bought	CHF	6'204'591	MYR	34'040'000	0.00	0.00
05.03.2024	Bought	CHF	1'440'066	NOK	17'601'000	0.00	0.00
05.03.2024	Bought	CHF	4'426	NOK	54'000	0.00	0.00
05.03.2024	Bought	CHF	2'849'736	NZD	5'415'000	0.00	0.00
05.03.2024	Bought	CHF	2'621	NZD	5'000	0.00	0.00
05.03.2024	Bought	CHF	199'513	NZD	372'000	0.00	0.00
05.03.2024	Bought	CHF	8'093	PEN	36'000	0.00	0.00
05.03.2024	Bought	CHF	876'475	PEN	3'899'000	0.00	0.00
05.03.2024	Bought	CHF	1'127	PEN	5'000	0.00	0.00
05.03.2024	Bought	CHF	4'191'014	PLN	19'524'000	0.00	0.00
05.03.2024	Bought	CHF	1'287	PLN	6'000	0.00	0.00
05.03.2024	Bought	CHF	14'599	PLN	68'000	0.00	0.00
05.03.2024	Bought	CHF	1'796'984	RON	9'629'000	0.00	0.00
05.03.2024	Bought	CHF	5'409	RON	29'000	0.00	0.00
05.03.2024	Bought	CHF	6'665'354	SEK	80'636'000	0.00	0.00
05.03.2024	Bought	CHF	14'077	SEK	171'000	0.00	0.00
05.03.2024	Bought	CHF	313'241	SEK	3'743'000	0.00	0.00
05.03.2024	Bought	CHF	3'661'074	SGD	5'719'000	0.00	0.00
05.03.2024	Bought	CHF	587'408	SGD	899'000	0.00	0.00
05.03.2024	Bought	CHF	809'082'062	USD	946'037'000	0.00	0.00
05.03.2024	Bought	CHF	1'500'082	USD	1'728'000	0.00	0.00
05.03.2024	Bought	CHF	1'359'939	USD	1'564'000	0.00	0.00
05.03.2024	Bought	CHF	63'697	USD	72'000	0.00	0.00
05.03.2024	Bought	CHF	889'970	USD	1'006'000	0.00	0.00
05.03.2024	Bought	CHF	90'529	USD	103'000	0.00	0.00
05.03.2024	Bought	CHF	1'631'218	USD	1'851'000	0.00	0.00
05.03.2024	Bought	CHF	2'311'006	USD	2'625'000	0.00	0.00
05.03.2024	Bought	CHF	30'756	USD	35'000	0.00	0.00
05.03.2024	Bought	CHF	3'122'808	USD	3'550'000	0.00	0.00
05.03.2024	Bought	CLP	8'041'000	CHF	7'377	0.00	0.00
05.03.2024	Bought	CZK	136'000	CHF	5'070	0.00	0.00
05.03.2024	Bought	DKK	432'000	CHF	53'915	0.00	0.00
05.03.2024	Bought	DKK	432'000	CHF	53'906	0.00	0.00
05.03.2024	Bought	EUR	22'000	CHF	20'852	0.00	0.00
05.03.2024	Bought	EUR	63'000	CHF	60'171	0.00	0.00
05.03.2024	Bought	EUR	4'355'000	CHF	4'049'640	0.00	0.00
05.03.2024	Bought	EUR	1'023'000	CHF	953'352	0.00	0.00
05.03.2024	Bought	EUR	137'000	CHF	130'307	0.00	0.00
05.03.2024	Bought	GBP	42'000	CHF	45'890	0.00	0.00
05.03.2024	Bought	GBP	25'000	CHF	27'747	0.00	0.00
05.03.2024	Bought	GBP	1'946'000	CHF	2'119'104	0.00	0.00
05.03.2024	Bought	GBP	1'396'000	CHF	1'523'121	0.00	0.00
05.03.2024	Bought	HUF	4'677'000	CHF	11'278	0.00	0.00
05.03.2024	Bought	IDR	59'204'000	CHF	3'230	0.00	0.00
05.03.2024	Bought	IDR	217'977'000	CHF	12'280	0.00	0.00
05.03.2024	Bought	IDR	680'000'000	CHF	38'202	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	ILS	119'000	CHF	27'992	0.00	0.00
05.03.2024	Bought	JPY	223'920'000	CHF	1'316'137	0.00	0.00
05.03.2024	Bought	JPY	648'649'000	CHF	3'813'461	0.00	0.00
05.03.2024	Bought	JPY	12'284'000	CHF	72'051	0.00	0.00
05.03.2024	Bought	JPY	4'316'000	CHF	25'321	0.00	0.00
05.03.2024	Bought	NOK	210'000	CHF	17'182	0.00	0.00
05.03.2024	Bought	NZD	63'000	CHF	33'153	0.00	0.00
05.03.2024	Bought	SEK	557'000	CHF	46'148	0.00	0.00
05.03.2024	Bought	SEK	297'000	CHF	25'237	0.00	0.00
05.03.2024	Bought	SGD	56'000	CHF	35'877	0.00	0.00
05.03.2024	Bought	USD	27'000	CHF	23'745	0.00	0.00
05.03.2024	Bought	USD	14'000	CHF	12'217	0.00	0.00
05.03.2024	Bought	USD	19'000	CHF	16'719	0.00	0.00
05.03.2024	Bought	USD	215'000	CHF	187'706	0.00	0.00
05.03.2024	Bought	USD	6'085'000	CHF	5'201'933	0.00	0.00
05.03.2024	Bought	USD	8'478'000	CHF	7'296'854	0.00	0.00
05.03.2024	Bought	USD	1'242'000	CHF	1'071'887	0.00	0.00
06.03.2024	Bought	CHF	22'336'793	KRW	34'584'056'000	0.00	0.00
06.03.2024	Bought	KRW	476'693'000	CHF	307'782	0.00	0.00
06.03.2024	Bought	KRW	13'618'000	CHF	8'800	0.00	0.00
06.03.2024	Bought	KRW	20'678'000	CHF	13'354	0.00	0.00
06.03.2024	Bought	KRW	34'073'067'000	CHF	22'431'249	0.00	0.00
04.04.2024	Bought	AUD	257'000	CHF	147'006	-49.82	0.00
04.04.2024	Bought	CAD	548'000	CHF	354'740	-142.82	0.00
04.04.2024	Bought	CHF	26'515'817	AUD	46'356'000	8'870.97	0.00
04.04.2024	Bought	CHF	50'322'865	CAD	77'739'000	19'937.58	0.00
04.04.2024	Bought	CHF	936'759	CLP	1'037'742'000	-3'151.93	0.00
04.04.2024	Bought	CHF	2'463'107	COP	11'103'688'000	-5'209.30	0.00
04.04.2024	Bought	CHF	3'074'110	CZK	81'970'000	443.80	0.00
04.04.2024	Bought	CHF	4'351	CZK	116'000	1.29	0.00
04.04.2024	Bought	CHF	3'950'715	DKK	30'949'000	2'141.87	0.00
04.04.2024	Bought	CHF	421'996'360	EUR	443'741'000	122'753.22	0.01
04.04.2024	Bought	CHF	76'552'460	GBP	68'945'000	30'582.22	0.00
04.04.2024	Bought	CHF	1'347'354	HUF	559'453'000	737.50	0.00
04.04.2024	Bought	CHF	7'644'046	IDR	137'455'231'000	-23'560.75	0.00
04.04.2024	Bought	CHF	49'917	IDR	897'256'000	-134.28	0.00
04.04.2024	Bought	CHF	2'206'554	ILS	8'981'000	-1'729.43	0.00
04.04.2024	Bought	CHF	942'490	JPY	159'960'000	-235.20	0.00
04.04.2024	Bought	CHF	202'020'148	JPY	34'287'304'000	-52'317.87	0.00
04.04.2024	Bought	CHF	22'390'860	KRW	34'073'067'000	-97'389.69	-0.01
04.04.2024	Bought	CHF	6'255'651	MYR	33'900'000	-25'654.64	0.00
04.04.2024	Bought	CHF	1'448'646	NOK	17'445'000	3'568.02	0.00
04.04.2024	Bought	CHF	3'063'239	NZD	5'729'000	1'466.60	0.00
04.04.2024	Bought	CHF	911'826	PEN	3'940'000	-4'020.21	0.00
04.04.2024	Bought	CHF	4'307'908	PLN	19'598'000	-1'062.51	0.00
04.04.2024	Bought	CHF	1'844'157	RON	9'658'000	416.18	0.00
04.04.2024	Bought	CHF	7'120'365	SEK	83'696'000	14'387.40	0.00
04.04.2024	Bought	CHF	4'286'559	SGD	6'562'000	-1'060.21	0.00
04.04.2024	Bought	CHF	827'240'373	USD	942'491'000	442'602.73	0.02
04.04.2024	Bought	CLP	7'769'000	CHF	7'013	23.47	0.00
04.04.2024	Bought	COP	383'645'000	CHF	85'103	178.41	0.00
04.04.2024	Bought	DKK	356'000	CHF	45'427	-6.91	0.00
04.04.2024	Bought	EUR	6'115'000	CHF	5'815'127	-1'467.60	0.00
04.04.2024	Bought	GBP	1'228'000	CHF	1'363'559	-602.95	0.00
04.04.2024	Bought	HUF	6'682'000	CHF	16'098	-13.93	0.00
04.04.2024	Bought	ILS	24'000	CHF	5'904	-2.64	0.00
04.04.2024	Bought	KRW	151'214'000	CHF	99'444	356.87	0.00
04.04.2024	Bought	NOK	255'000	CHF	21'130	-7.01	0.00
04.04.2024	Bought	NZD	36'000	CHF	19'249	-9.18	0.00
04.04.2024	Bought	PEN	187'000	CHF	43'277	190.08	0.00
04.04.2024	Bought	PLN	79'000	CHF	17'380	-10.72	0.00
04.04.2024	Bought	RON	36'000	CHF	6'877	-4.02	0.00
04.04.2024	Bought	SEK	892'000	CHF	75'748	-15.16	0.00
04.04.2024	Bought	SGD	61'000	CHF	39'870	-12.66	0.00
04.04.2024	Bought	USD	12'251'000	CHF	10'751'551	-4'371.69	0.00
<b>Total Forward exchange transactions</b>						<b>426'415.08</b>	<b>0.02</b>

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Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	1'663'969'160.28	92.77%	1'641'320'616.16	95.31%
<b>Total commitment-reducing positions</b>	<b>1'663'969'160.28</b>	<b>92.77%</b>	<b>1'641'320'616.16</b>	<b>95.31%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	EUR	180.76	243.02	275.43
<b>Unit class ZB</b>				
Total net assets in millions	EUR	21.65	21.40	30.58
Asset value per share	EUR	1'071.77	1'010.46	1'121.88
<b>Unit class DB</b>				
Total net assets in millions	EUR	8.98	6.72	10.15
Asset value per share	EUR	1'021.88	963.95	1'070.80
<b>Unit class QB</b>				
Total net assets in millions	EUR	2.18	4.15	14.42
Asset value per share	EUR	952.79	899.27	999.50
<b>Unit class FB</b>				
Total net assets in millions	EUR	0.83	0.51	0.18
Asset value per share	EUR	939.99	887.48	986.68
<b>Unit class ZBH</b>				
Total net assets in millions	EUR	2.90	101.36	129.91
Asset value per share	CHF	919.71	887.62	992.85
<b>Unit class DBH</b>				
Total net assets in millions	EUR	-	0.60	0.93
Asset value per share	CHF	-	863.95	966.83
<b>Unit class QBH</b>				
Total net assets in millions	EUR	144.22	108.28	89.27
Asset value per share	CHF	917.60	886.62	992.85

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZBH	
Gross distribution	EUR	0.200
Less 35% Swiss withholding tax	EUR	0.070
<b>Net distribution</b>	<b>EUR</b>	<b>0.130</b>
<b>Coupon no. income</b>		<b>9</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	21.206	EUR	19.397	EUR	17.295
Less 35% Swiss withholding tax	EUR	7.422	EUR	6.789	EUR	6.053
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>13.784</b>	<b>EUR</b>	<b>12.608</b>	<b>EUR</b>	<b>11.242</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB		Unit class DB		Unit class QB	
For Accumulation available earnings	EUR	21.206	EUR	19.397	EUR	17.295
Less 35% Swiss withholding tax 1)	EUR	7.422	EUR	6.789	EUR	6.053
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>13.784</b>	<b>EUR</b>	<b>12.608</b>	<b>EUR</b>	<b>11.242</b>
<b>Coupon no. income</b>		<b>15</b>		<b>14</b>		<b>10</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class FB		Unit class ZBH		Unit class QBH	
For Accumulation available earnings	EUR	16.610	EUR	18.474	EUR	17.241
Less 35% Swiss withholding tax	EUR	5.814	EUR	6.466	EUR	6.034
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>10.797</b>	<b>EUR</b>	<b>12.008</b>	<b>EUR</b>	<b>11.207</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class FB		Unit class ZBH		Unit class QBH	
For Accumulation available earnings	EUR	16.610	EUR	18.474	EUR	17.241
Less 35% Swiss withholding tax 1)	EUR	5.814	EUR	6.466	EUR	6.034
<b>For Accumulation retained earnings</b>	<b>EUR</b>	<b>10.797</b>	<b>EUR</b>	<b>12.008</b>	<b>EUR</b>	<b>11.207</b>
<b>Coupon no. income</b>		<b>8</b>		<b>8</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

Exchange rates as at	29.02.2024
EURO	1.000000
SWISS FRANC	1.049428
UNITED STATES DOLLAR	0.924086

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	EUR	EUR
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	270'800.26	445'564.41
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	182'448'487.35	240'630'733.43
Derivatives financial instruments	43'831.42	24'470.57
Other assets	2'088'591.19	2'245'377.09
<b>Total fund assets, less</b>	<b>184'851'710.22</b>	<b>243'346'145.50</b>
Other liabilities	38'681.10	31'934.87
Due to bank	4'057'163.10	290'731.40
<b>Net assets</b>	<b>180'755'866.02</b>	<b>243'023'479.23</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	243'023'479.23	275'434'572.33
Delivery withholding tax	-1'345'602.22	-1'424'706.17
Issue of units	39'083'527.72	58'735'122.42
Redemption of units	-115'797'061.28	-70'955'718.21
Other items from unit transactions	2'497'757.85	542'765.97
Total income	13'293'764.72	-19'308'557.11
<b>Net assets at end of reporting period</b>	<b>180'755'866.02</b>	<b>243'023'479.23</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	268'923.530	279'802.508
Number of units issued	41'639.567	62'716.097
Number of units redeemed	-125'634.969	-73'595.075
<b>Number at the end of the reporting period</b>	<b>184'928.128</b>	<b>268'923.530</b>

Unit class currency

Net asset value per unit

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
EUR							
21'401'597.50	30'579'490.08	6'718'884.92	10'152'993.83	4'151'981.45	14'418'520.20	508'971.60	180'921.91
-121'517.82	-156'338.78	-39'342.91	-44'083.18	-18'317.39	-61'179.12	-2'983.62	-759.89
727'548.80	997'917.26	2'782'258.10	1'135'047.15	383'405.00	519'472.70	282'391.68	388'647.02
-1'745'825.53	-7'265'061.05	-1'027'127.44	-3'671'570.60	-2'495'968.49	-9'597'283.98	-896.60	-39'727.34
76'520.79	-502'562.98	5'907.05	-140'419.98	26'525.92	-682'345.94	-5'909.27	34'660.21
1'311'350.68	-2'251'847.03	534'807.70	-713'082.30	128'291.66	-445'202.41	48'550.21	-54'770.31
<b>21'649'674.42</b>	<b>21'401'597.50</b>	<b>8'975'387.42</b>	<b>6'718'884.92</b>	<b>2'175'918.15</b>	<b>4'151'981.45</b>	<b>830'124.00</b>	<b>508'971.60</b>
21'180.131	27'257.277	6'970.188	9'481.716	4'617.049	14'425.799	573.500	183.364
708.294	963.834	2'840.000	1'170.000	418.445	539.080	310.617	431.500
-1'688.530	-7'040.980	-1'027.000	-3'681.528	-2'751.760	-10'347.830	-1.000	-41.364
<b>20'199.895</b>	<b>21'180.131</b>	<b>8'783.188</b>	<b>6'970.188</b>	<b>2'283.734</b>	<b>4'617.049</b>	<b>883.117</b>	<b>573.500</b>
(EUR)							
<b>1'071.77</b>	<b>1'010.46</b>	<b>1'021.88</b>	<b>963.95</b>	<b>952.79</b>	<b>899.27</b>	<b>939.99</b>	<b>887.48</b>

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	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	101'357'602.72	129'907'550.27
Delivery withholding tax	-595'418.33	-747'428.77
Issue of units	334'434.54	22'576'053.41
Redemption of units	-101'817'301.50	-43'470'125.35
Other items from unit transactions	3'350'188.56	628'510.14
Total income	275'483.31	-7'536'956.98
<b>Net assets at end of reporting period</b>	<b>2'904'989.30</b>	<b>101'357'602.72</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	113'500.023	134'827.216
Number of units issued	350.274	23'604.332
Number of units redeemed	-110'840.481	-44'931.525
<b>Number at the end of the reporting period</b>	<b>3'009.816</b>	<b>113'500.023</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>919.71</b>	<b>887.62</b>

Unit class DBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
EUR	EUR	EUR	EUR
599'754.34	928'772.58	108'284'686.65	89'266'323.41
-3'238.13	-4'390.41	-564'784.02	-410'526.02
0.00	0.00	34'573'489.60	33'117'984.88
-629'604.79	-261'943.67	-8'080'336.93	-6'650'006.22
33'088.58	-17'645.99	-988'563.78	1'222'570.51
0.00	-45'038.17	10'995'281.16	-8'261'659.91
<b>0.00</b>	<b>599'754.34</b>	<b>144'219'772.68</b>	<b>108'284'686.65</b>
690.000	989.892	121'392.639	92'637.244
0.000	0.000	37'011.937	36'007.351
-690.000	-299.892	-8'636.198	-7'251.956
<b>0.000</b>	<b>690.000</b>	<b>149'768.378</b>	<b>121'392.639</b>
(CHF)	(CHF)	(CHF)	(CHF)
<b>0.00</b>	<b>863.95</b>	<b>917.60</b>	<b>886.62</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Income</b>		
Income from bank assets	13'243.84	2'825.73
Negative interest	0.00	-5'920.05
Income from securities lending	20'944.50	40'619.72
Substitute payments	68'750.55	228'035.89
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	3'661'632.31	3'792'635.90
Income from other investments	6'410.50	5'045.87
Current income paid in on issued units	338'092.37	295'401.56
<b>Total income</b>	<b>4'109'074.07</b>	<b>4'358'644.62</b>
<b>Expenses</b>		
Interest paid	451.97	12.92
Audit expenses	14'808.18	14'253.20
Remunerations to the following in accordance with the fund regulations:		
- Management company	267'458.00	214'488.17
Other expenses	9'350.22	2'919.89
Current net income paid out on redeemed units	476'249.78	407'652.94
<b>Total expenses</b>	<b>768'318.15</b>	<b>639'327.12</b>
<b>Net Income</b>	<b>3'340'755.92</b>	<b>3'719'317.50</b>
Realised capital gains and losses	-6'435'809.83	4'312'415.49
<b>Realized income</b>	<b>-3'095'053.91</b>	<b>8'031'732.99</b>
Unrealized capital gain/losses	16'988'818.63	-27'340'290.10
<b>Total income</b>	<b>13'293'764.72</b>	<b>-19'308'557.11</b>
<b>Application of net income</b>		
Net income of financial year	3'340'755.92	3'719'317.50
Foreign withholding taxes reclaimed	619.05	0.00
Interim accumulation	-50'056.80	0.00
<b>Net income available for distribution</b>	<b>3'291'318.17</b>	<b>3'719'317.50</b>
Net income from investments with directly held real estate earmarked for distribution	601.96	0.00
Distribution/delivery withholding taxes (35%)	1'151'744.57	1'301'761.06
For investment of retained earnings (65%)	2'138'954.55	2'417'556.44
Carried forward out of collective investment schemes with direct real estate investments	17.09	0.00



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	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	EUR	EUR
<b>Income</b>		
Income from bank assets	1'428.25	1'206.07
Negative interest	0.00	-2'648.44
Income from securities lending	2'307.96	19'078.69
Substitute payments	8'551.83	109'116.27
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	445'076.45	1'748'187.53
Income from other investments	0.00	2'112.61
Current income paid in on issued units	4'854.35	34'020.72
<b>Total income</b>	<b>462'218.84</b>	<b>1'911'073.45</b>
<b>Expenses</b>		
Interest paid	46.01	8.19
Audit expenses	1'759.90	6'577.94
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	0.00
Other expenses	1'178.58	1'436.18
Current net income paid out on redeemed units	353'572.94	252'156.04
<b>Total expenses</b>	<b>356'557.43</b>	<b>260'178.35</b>
<b>Net Income</b>	<b>105'661.41</b>	<b>1'650'895.10</b>
Realised capital gains and losses	-91'888.47	2'383'884.93
<b>Realized income</b>	<b>13'772.94</b>	<b>4'034'780.03</b>
Unrealized capital gain/losses	261'710.37	-11'571'737.01
<b>Total income</b>	<b>275'483.31</b>	<b>-7'536'956.98</b>
<b>Application of net income</b>		
Net income of financial year	105'661.41	1'650'895.10
Foreign withholding taxes reclaimed	619.05	0.00
Interim accumulation	-50'056.80	0.00
<b>Net income available for distribution</b>	<b>56'223.66</b>	<b>1'650'895.10</b>
Net income from investments with directly held real estate earmarked for distribution	601.96	0.00
Distribution/delivery withholding taxes (35%)	19'461.61	577'813.27
For investment of retained earnings (65%)	36'143.00	1'073'081.83
Carried forward out of collective investment schemes with direct real estate investments	17.09	0.00

Unit class DBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
EUR	EUR	EUR	EUR
16.17	7.13	9'371.01	1'225.57
0.00	-17.11	0.00	-2'389.51
25.28	126.46	14'736.71	15'005.22
74.92	720.72	47'744.79	80'468.96
4'593.50	11'486.16	2'544'438.50	1'453'859.09
0.00	12.50	5'218.70	2'251.11
0.00	0.00	307'775.90	232'337.85
<b>4'709.87</b>	<b>12'335.86</b>	<b>2'929'285.61</b>	<b>1'782'758.29</b>
0.44	0.04	319.63	1.96
20.14	43.81	10'310.31	5'450.18
207.12	661.59	254'316.10	194'420.93
11.09	9.47	6'714.70	1'235.28
4'471.08	2'369.16	75'423.05	40'146.16
<b>4'709.87</b>	<b>3'084.07</b>	<b>347'083.79</b>	<b>241'254.51</b>
<b>0.00</b>	<b>9'251.79</b>	<b>2'582'201.82</b>	<b>1'541'503.78</b>
0.00	14'099.91	-4'480'349.96	2'548'354.60
<b>0.00</b>	<b>23'351.70</b>	<b>-1'898'148.14</b>	<b>4'089'858.38</b>
0.00	-68'389.87	12'893'429.30	-12'351'518.29
<b>0.00</b>	<b>-45'038.17</b>	<b>10'995'281.16</b>	<b>-8'261'659.91</b>
0.00	9'251.79	2'582'201.82	1'541'503.78
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00
<b>0.00</b>	<b>9'251.79</b>	<b>2'582'201.82</b>	<b>1'541'503.78</b>
0.00	0.00	0.00	0.00
0.00	3'238.13	903'770.54	539'526.29
0.00	6'013.66	1'678'431.28	1'001'977.49
0.00	0.00	0.00	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>EURO</b>							
3.000	2I RETE GAS 3%/14-16.07.2024	EUR	100'000	100'000			
1.608	2I RETE GAS SPA 1.608%/17-31.10.2027	EUR	200'000	200'000			
2.195	2I RETE GAS SPA 2.195%/18-11.09.2025	EUR	130'000		130'000	127'198.50	0.07
4.375	2I RETE GAS SPA 4.375%/23-06.06.2033	EUR		100'000	100'000	100'866.00	0.05
4.875	3I GROUP PLC 4.875%/23-14.06.2029	EUR		100'000			
1.500	3M COMPANY 1.5%/14-09.11.2026	EUR	100'000		100'000	94'778.00	0.05
1.750	3M COMPANY 1.75%/15-15.05.2030	EUR	100'000	100'000			
0.375	AAREAL BANK AG S. -278- 0.375%/19-10.04.2024	EUR	100'000	100'000			
0.500	AAREAL BANK AG S. -301- 0.5%/20-07.04.2027	EUR	100'000	100'000			
0.250	AAREAL BANK AG S. -304- 0.25%/20-23.11.2027	EUR	100'000		100'000	80'500.00	0.04
4.500	AAREAL BANK AG S. -317- 4.5%/22-25.07.2025	EUR	100'000		100'000	96'752.00	0.05
-	ABANCA CORP BANCARIA SA FIX-TO-FRN FRN/22-14.09.2028	EUR	100'000		100'000	103'677.00	0.06
-	ABB FINANCE BV 0%/21-19.01.2030	EUR	100'000		100'000	82'048.00	0.04
0.625	ABB FINANCE BV 0.625%/22-31.03.2024	EUR	100'000	100'000			
3.375	ABB FINANCE BV 3.375%/23-16.01.2031	EUR		200'000	100'000	100'255.00	0.05
1.500	ABBOTT IRELAND FINANCING 1.5%/18-27.09.2026	EUR	200'000	100'000	200'000	95'498.00	0.05
1.375	ABBVIE 1.375%/16-17.05.2024	EUR	100'000		100'000		
2.125	ABBVIE 2.125%/16-17.11.2028	EUR	100'000		100'000	94'520.00	0.05
0.750	ABBVIE INC 0.75%/19-18.11.2027	EUR	200'000	100'000	200'000	91'294.00	0.05
2.125	ABBVIE INC 2.125%/20-01.06.2029	EUR	100'000		100'000	93'710.00	0.05
6.250	ABELLE VIE (subordinated) 6.25%/22-09.09.2033	EUR	100'000	100'000			
0.625	ABERTIS INFRAESTRUCTURAS 0.625%/19-15.07.2025	EUR	100'000		100'000	95'878.00	0.05
1.125	ABERTIS INFRAESTRUCTURAS 1.125%/19-26.03.2028	EUR	200'000	200'000			
1.250	ABERTIS INFRAESTRUCTURAS 1.25%/20-07.02.2028	EUR		100'000	100'000		
2.250	ABERTIS INFRAESTRUCTURAS 2.25%/20-29.03.2029	EUR	100'000	100'000			
2.375	ABERTIS INFRAESTRUCTURAS 2.375%/19-27.09.2027	EUR	100'000		100'000	95'458.00	0.05
3.000	ABERTIS INFRAESTRUCTURAS 3%/19-27.03.2031	EUR	100'000		100'000	93'566.00	0.05
4.125	ABERTIS INFRAESTRUCTURAS 4.125%/23-07.08.2029	EUR		100'000	100'000	100'678.00	0.05
4.125	ABERTIS INFRAESTRUCTURAS 4.125%/23-31.01.2028	EUR		100'000	100'000	100'782.00	0.05
1.875	ABERTIS INFRAESTRUCTURAS SA 1.875%/19-26.03.2032	EUR	100'000		100'000	84'577.00	0.05
1.000	ABN AMRO (reg. -S-) S. 213 1%/15-16.04.2025	EUR	150'000		150'000	145'830.00	0.08
2.500	ABN AMRO BANK (reg. -S-) S. 117 2.5%/13-29.11.2023	EUR	79'000	79'000			
0.500	ABN AMRO BANK N.V. 0.5%/21-23.09.2029	EUR	100'000	100'000			
5.500	ABN AMRO BANK NV (subordinated) 5.5%/23-21.09.2033	EUR		100'000	100'000		
-	ABN AMRO BANK NV (subordinated) FIX-TO-FRN FRN/22-22.02.2033	EUR	100'000	100'000	100'000	101'585.00	0.05
0.500	ABN AMRO BANK NV 0.5%/19-15.04.2026	EUR		100'000	100'000	94'417.00	0.05
0.600	ABN AMRO BANK NV 0.6%/20-15.01.2027	EUR	100'000		100'000	92'058.00	0.05
1.000	ABN AMRO BANK NV 1%/21-02.06.2033	EUR	100'000		100'000	81'662.00	0.04
1.250	ABN AMRO BANK NV 1.25%/20-28.05.2025	EUR	200'000	200'000			
1.250	ABN AMRO BANK NV 1.25%/22-20.01.2034	EUR	100'000		100'000	79'734.00	0.04
2.375	ABN AMRO BANK NV 2.375%/22-01.06.2027	EUR	100'000	100'000			
3.000	ABN AMRO BANK NV 3%/22-01.06.2032	EUR	100'000		100'000	96'353.00	0.05
3.875	ABN AMRO BANK NV 3.875%/23-21.12.2026	EUR		100'000	100'000	101'050.00	0.05
3.875	ABN AMRO BANK NV 3.875%/24-15.01.2032	EUR		100'000	100'000	99'259.00	0.05
4.000	ABN AMRO BANK NV 4%/23-16.01.2028	EUR	100'000		100'000	101'106.00	0.05
4.250	ABN AMRO BANK NV 4.25%/22-21.02.2030	EUR	100'000		100'000	102'756.00	0.06
4.375	ABN AMRO BANK NV 4.375%/23-20.10.2028	EUR		100'000	100'000	102'461.00	0.06
4.500	ABN AMRO BANK NV 4.5%/22-21.11.2034	EUR	100'000		100'000	105'190.00	0.06
3.625	ABN AMRO BANK NV S. -292- 3.625%/23-10.01.2026	EUR	100'000	100'000			
0.375	ACCIONA ENERGIA FINANCA 0.375%/21-07.10.2027	EUR	100'000		100'000	88'791.00	0.05
5.125	ACCIONA ENERGIA FINANCA 5.125%/23-23.04.2031	EUR		100'000	100'000	103'594.00	0.06
1.250	ACEF HOLDING SCA 1.25%/21-26.04.2030	EUR	100'000		100'000	81'091.00	0.04
-	ACHMEA (subordinated) FIX-TO-FLOATER 4.25%/15-PERPETUAL	EUR	100'000	200'000			
1.500	ACHMEA BV 1.5%/20-26.05.2027	EUR	100'000		100'000	93'560.00	0.05
-	ADECCO INT FINANCIAL SVS (subordinated) FIX-TO-FRN FRN/21-21.03.2082	EUR	100'000		100'000	86'779.00	0.05
0.125	ADECCO INT FINANCIAL SVS 0.125%/21-21.09.2028	EUR	100'000	100'000			
0.625	ADIDAS AG 0.625%/20-10.09.2035	EUR	100'000	100'000			
3.000	ADIDAS AG 3%/22-21.11.2025	EUR	100'000		100'000	99'229.00	0.05
0.750	AEDIFICA SA 0.75%/21-09.09.2031	EUR	100'000		100'000		
-	AEGON (subordinated) FIX-TO-FRN 4%/14-25.04.2044	EUR	100'000	100'000			
1.625	AEROPORTI DI ROMA SPA 1.625%/17-08.06.2027	EUR	100'000	100'000			
1.625	AEROPORTI DI ROMA SPA 1.625%/20-02.02.2029	EUR	100'000		100'000	90'201.00	0.05
0.800	AGCO INTERNATIONAL HOLDI 0.8%/21-06.10.2028	EUR	100'000	100'000			
-	AGEAS (subordinated) FIX-TO-FRN FRN/19-02.07.2049	EUR	100'000		100'000	92'626.00	0.05
-	AIA GROUP LTD (subordinated) FIX-TO-FRN FRN/21-09.09.2033	EUR	100'000		100'000	84'586.00	0.05
-	AIB GROUP PLC FIX-TO-FRN FRN/21-17.11.2027	EUR	100'000		100'000	91'428.00	0.05

**CSIF (CH) Bond Corporate EUR 1199**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
-	AIB GROUP PLC FIX-TO-FRN FRN/22-04.04.2028	EUR	200'000	100'000	200'000	100'000	95'223.00	0.05
-	AIB GROUP PLC FIX-TO-FRN FRN/22-04.07.2026	EUR	100'000			100'000	99'688.00	0.05
-	AIB GROUP PLC FIX-TO-FRN FRN/22-16.02.2029	EUR	100'000			100'000	106'408.00	0.06
0.375	AIR LIQUIDE FINANCE 0.375%/21-20.09.2033	EUR	100'000	100'000	100'000	100'000	76'803.00	0.04
0.375	AIR LIQUIDE FINANCE 0.375%/21-27.05.2031	EUR	100'000		100'000			
1.000	AIR LIQUIDE FINANCE 1%/20-02.04.2025	EUR	100'000		100'000			
1.375	AIR LIQUIDE FINANCE 1.375%/20-02.04.2030	EUR	100'000			100'000	89'771.00	0.05
2.875	AIR LIQUIDE FINANCE 2.875%/22-16.09.2032	EUR	100'000			100'000	96'835.00	0.05
0.500	AIR PRODUCTS & CHEMICALS 0.5%/20-05.05.2028	EUR	100'000			100'000	88'638.00	0.05
0.800	AIR PRODUCTS & CHEMICALS 0.8%/20-05.05.2032	EUR	100'000		100'000			
1.000	AIR PRODUCTS & CHEMICALS 1%/15-12.02.2025	EUR		100'000	100'000			
1.375	AIRBUS GROUP FINANCE 1.375%/16-13.05.2031	EUR	190'000		190'000			
1.375	AIRBUS SE 1.375%/20-09.06.2026	EUR	100'000		100'000			
1.625	AIRBUS SE 1.625%/20-09.06.2030	EUR	100'000		100'000			
2.000	AIRBUS SE 2%/20-07.04.2028	EUR	100'000			100'000	95'224.00	0.05
2.375	AIRBUS SE 2.375%/20-07.04.2032	EUR	100'000			100'000	93'041.00	0.05
2.375	AIRBUS SE 2.375%/20-09.06.2040	EUR	100'000		100'000			
1.750	AKELIUS RESIDENTIAL AB 1.75%/17-07.02.2025	EUR	170'000		170'000			
1.000	AKELIUS RESIDENTIAL PROP 1%/20-17.01.2028	EUR	100'000	100'000	100'000		87'066.00	0.05
1.125	AKELIUS RESIDENTIAL PROP 1.125%/20-11.01.2029	EUR	100'000		100'000		83'815.00	0.05
1.125	AKER BP ASA 1.125%/21-12.05.2029	EUR	100'000		100'000		87'020.00	0.05
1.500	AKZO NOBEL NV 1.5%/22-28.03.2028	EUR	100'000		100'000			
1.625	AKZO NOBEL NV 1.625%/20-14.04.2030	EUR	100'000			100'000	88'766.00	0.05
2.000	AKZO NOBEL NV 2%/22-28.03.2032	EUR	100'000		100'000			
4.000	AKZO NOBEL NV 4%/23-24.05.2033	EUR		100'000		100'000	102'197.00	0.06
1.625	ALBEMARLE NEW HOLDING 1.625%/19-25.11.2028	EUR	100'000		100'000			
2.375	ALCON FINANCE CORP 2.375%/22-31.05.2028	EUR	100'000		100'000			
-	ALD SA 0%/21-23.02.2024	EUR	100'000		100'000			
1.250	ALD SA 1.25%/22-02.03.2026	EUR	100'000			100'000	94'659.00	0.05
4.000	ALD SA 4%/22-05.07.2027	EUR	100'000		100'000			
4.250	ALD SA 4.25%/23-18.01.2027	EUR		100'000		100'000	100'726.00	0.05
4.375	ALD SA 4.375%/23-23.11.2026	EUR		100'000		100'000	100'782.00	0.05
4.750	ALD SA 4.75%/22-13.10.2025	EUR		100'000		100'000	101'224.00	0.05
0.875	ALIAxis FINANCE SA 0.875%/21-08.11.2028	EUR	100'000	100'000	100'000		86'443.00	0.05
1.875	ALIMENTATION COUCHE-TARD 1.875%/16-06.05.2026	EUR	100'000		100'000			
4.011	ALIMENTATION COUCHE-TARD 4.011%/24-12.02.2036	EUR		100'000		100'000	99'320.00	0.05
3.000	ALLIANZ FINANCE II 3%/13-13.03.2028	EUR	100'000		100'000		99'417.00	0.05
-	ALLIANZ FINANCE II B.V. 0%/21-22.11.2026	EUR	100'000		100'000		91'875.00	0.05
0.500	ALLIANZ FINANCE II B.V. 0.5%/21-22.11.2033	EUR	100'000		100'000			
0.875	ALLIANZ FINANCE II B.V. 0.875%/17-06.12.2027	EUR	100'000			100'000	92'373.00	0.05
0.875	ALLIANZ FINANCE II B.V. 0.875%/19-15.01.2026	EUR	100'000			100'000	95'641.00	0.05
-	ALLIANZ FINANCE II B.V. S. -86- 0%/20-14.01.2025	EUR	100'000		100'000			
0.500	ALLIANZ FINANCE II B.V. S. -87- 0.5%/20-14.01.2031	EUR	100'000			100'000	83'899.00	0.05
-	ALLIANZ FIX-TO-FRN 2.241%/15-07.07.2045	EUR	200'000	100'000	200'000	100'000	97'176.00	0.05
-	ALLIANZ FIX-TO-FRN 3.099%/17-06.07.2047	EUR	200'000		200'000			
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/19-25.09.2049	EUR	100'000			100'000	85'265.00	0.05
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/20-08.07.2050	EUR	100'000			100'000	87'159.00	0.05
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/22-05.07.2052	EUR	100'000			100'000	97'586.00	0.05
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/22-07.09.2038	EUR	100'000			100'000	100'736.00	0.05
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/23-25.06.2053	EUR		100'000		100'000	108'279.00	0.06
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/24-26.07.2054	EUR		100'000		100'000	101'269.00	0.05
-	ALLIANZ SE FIX-TO-FRN (subordinated) 3.375%14-PERPETUAL	EUR	100'000		100'000			
-	ALLIANZ SE FIX-TO-FRN (subordinated) 6.25%13-PERPETUAL	EUR	100'000		100'000			
-	ALSTOM SA 0%/21-11.01.2029	EUR	100'000			100'000	81'545.00	0.04
0.125	ALSTOM SA 0.125%/21-27.07.2027	EUR	100'000			100'000	88'305.00	0.05
0.500	ALSTOM SA 0.5%/21-27.07.2030	EUR	100'000		100'000			
1.500	ALSTRIA OFFICE REIT-AG 1.5%/20-23.06.2026	EUR	100'000			100'000	86'000.00	0.05
1.750	ALTAREA 1.75%/20-16.01.2030	EUR	100'000		100'000			
1.875	ALTAREA 1.875%/19-17.01.2028	EUR		100'000		100'000	85'868.00	0.05
1.700	ALTRIA GROUP INC 1.7%/19-15.06.2025	EUR	145'000			145'000	140'964.65	0.08
2.200	ALTRIA GROUP INC 2.2%/19-15.06.2027	EUR	141'000		141'000			
3.125	ALTRIA GROUP INC 3.125%/19-15.06.2031	EUR	100'000			100'000	92'143.00	0.05
1.500	AMADEUS IT GROUP SA 1.5%/18-18.09.2026	EUR	100'000		100'000			
1.875	AMADEUS IT GROUP SA 1.875%/20-24.09.2028	EUR	100'000			100'000	93'859.00	0.05
2.875	AMADEUS IT GROUP SA 2.875%/20-20.05.2027	EUR	100'000		100'000			
1.125	AMCOR UK FINANCE PLC 1.125%/20-23.06.2027	EUR	100'000		100'000			
1.500	AMERICA MOVIL 1.5%/16-10.03.2024	EUR	230'000		230'000			
0.750	AMERICA MOVIL SAB DE CV 0.75%/19-26.06.2027	EUR		100'000		100'000	91'646.00	0.05
1.950	AMERICAN HONDA FINANCE 1.95%/20-18.10.2024	EUR	100'000		100'000			
3.750	AMERICAN HONDA FINANCE 3.75%/23-25.10.2027	EUR		100'000		100'000	100'759.00	0.05
3.500	AMERICAN HONDA FINANCE S. -A- 3.5%/24-24.04.2026	EUR		100'000		100'000	99'589.00	0.05

# 1200 CSIF (CH) Bond Corporate EUR

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.875 AMERICAN INTL GROUP 1.875%/17-21.06.2027	EUR	100'000			100'000	94'122.00	0.05
1.375 AMERICAN MEDICAL SYST EU 1.375%/22-08.03.2028	EUR	100'000			100'000	92'411.00	0.05
1.625 AMERICAN MEDICAL SYST EU 1.625%/22-08.03.2031	EUR	100'000			100'000	88'505.00	0.05
1.375 AMERICAN TOWER 1.375%/17-04.04.2025	EUR	100'000			100'000	97'311.00	0.05
0.400 AMERICAN TOWER CORP 0.4%/21-15.02.2027	EUR	100'000			100'000	90'539.00	0.05
0.450 AMERICAN TOWER CORP 0.45%/21-15.01.2027	EUR	100'000		100'000			
0.500 AMERICAN TOWER CORP 0.5%/20-15.01.2028	EUR	100'000			100'000	88'227.00	0.05
0.875 AMERICAN TOWER CORP 0.875%/21-21.05.2029	EUR	100'000		100'000			
1.250 AMERICAN TOWER CORP 1.25%/21-21.05.2033	EUR	100'000			100'000	78'576.00	0.04
4.625 AMERICAN TOWER CORP 4.625%/23-16.05.2031	EUR		100'000		100'000	104'035.00	0.06
0.625 AMPRION GMBH 0.625%/21-23.09.2033	EUR	100'000			100'000	75'307.00	0.04
3.450 AMPRION GMBH 3.45%/22-22.09.2027	EUR	100'000		100'000			
3.971 AMPRION GMBH 3.971%/22-22.09.2032	EUR	100'000			100'000	101'302.00	0.05
4.125 AMPRION GMBH 4.125%/23-07.09.2034	EUR		100'000		100'000	102'047.00	0.06
4.500 ANGLO AMERICAN CAPITAL 4.5%/23-15.09.2028	EUR		100'000		100'000	103'100.00	0.06
4.750 ANGLO AMERICAN CAPITAL 4.75%/22-21.09.2032	EUR	100'000			100'000	104'383.00	0.06
2.875 ANHBUSCH INBEV 2.875%/12-25.09.2024	EUR	166'000		166'000			
1.500 ANHEUSER-BUSCH INBEV (reg. -S-) 1.5%/15-18.04.2030	EUR	175'000	100'000	175'000	100'000	89'994.00	0.05
2.000 ANHEUSER-BUSCH INBEV 2%/16-17.03.2028	EUR	300'000	150'000	300'000	150'000	142'651.50	0.08
3.250 ANHEUSER-BUSCH INBEV 3.25%/13-24.01.2033	EUR	100'000			100'000	98'529.00	0.05
1.125 ANHEUSER-BUSCH INBEV SA/ 1.125%/19-01.07.2027	EUR	100'000			100'000	93'181.00	0.05
1.150 ANHEUSER-BUSCH INBEV SA/ 1.15%/18-22.01.2027	EUR	200'000			200'000	188'164.00	0.10
1.650 ANHEUSER-BUSCH INBEV SA/ 1.65%/19-28.03.2031	EUR	100'000			100'000	89'376.00	0.05
2.125 ANHEUSER-BUSCH INBEV SA/ 2.125%/20-02.12.2027	EUR	100'000			100'000	96'074.00	0.05
2.875 ANHEUSER-BUSCH INBEV SA/ 2.875%/20-02.04.2032	EUR	200'000		100'000	100'000	96'225.00	0.05
2.750 ANHEUSER-BUSCH INBEV SA/NV 2.75%/16-17.03.2036	EUR	246'000	100'000	127'000	219'000	202'993.29	0.11
3.700 ANHEUSER-BUSCH INBEV SA/NV 3.7%/20-02.04.2040	EUR	200'000		100'000	100'000	99'686.00	0.05
0.200 ANZ NEW ZEALAND INTL/LDN 0.2%/21-23.09.2027	EUR	100'000			100'000	88'942.00	0.05
0.375 ANZ NEW ZEALAND INTL/LDN 0.375%/19-17.09.2029	EUR	100'000			100'000	84'585.00	0.05
0.750 AP MOLLER-MAERSK A/S 0.75%/21-25.11.2031	EUR	100'000			100'000	80'409.00	0.04
1.625 APPLE 1.625%/14-10.11.2026	EUR	220'000	100'000	220'000	100'000	96'088.00	0.05
2.000 APPLE 2%/15-17.09.2027	EUR	100'000			100'000	96'372.00	0.05
- APPLE INC 0%/19-15.11.2025	EUR	100'000			100'000	94'475.00	0.05
0.500 APPLE INC 0.5%/19-15.11.2031	EUR	150'000		150'000			
0.875 APPLE INC 0.875%/17-24.05.2025	EUR	100'000			100'000	96'859.00	0.05
1.375 APPLE INC 1.375%/17-24.05.2029	EUR	100'000			100'000	92'081.00	0.05
0.125 APRR SA 0.125%/20-18.01.2029	EUR	100'000			100'000	85'892.00	0.05
1.250 APRR SA 1.25%/19-18.01.2028	EUR	100'000		100'000			
1.500 APRR SA 1.5%/18-25.01.2030	EUR	100'000			100'000	89'967.00	0.05
1.625 APRR SA 1.625%/17-13.01.2032	EUR	100'000		100'000			
3.125 APRR SA 3.125%/23-24.01.2030	EUR		100'000		100'000	98'516.00	0.05
0.750 APT PIPELINES LTD 0.75%/21-15.03.2029	EUR	100'000	100'000	100'000	100'000	85'592.00	0.05
1.250 APT PIPELINES LTD 1.25%/21-15.03.2033	EUR	100'000			100'000	78'848.00	0.04
- AQUARIUS & INVESTMENTS FIX-TO-FLOATER 4.25%/13-02.10.2043	EUR	100'000		100'000			
1.750 ARCELORMITTAL 1.75%/19-19.11.2025	EUR	100'000			100'000	96'374.00	0.05
4.875 ARCELORMITTAL SA 4.875%/22-26.09.2026	EUR	100'000		100'000			
1.000 ARCHER-DANIELS-MIDLAND C 1%/18-12.09.2025	EUR	110'000			110'000	105'251.30	0.06
1.000 ARGENTA SPAARBANK 1%/19-06.02.2024	EUR	100'000		100'000			
1.000 ARGENTA SPAARBANK 1%/20-13.10.2026	EUR	100'000			100'000	94'996.00	0.05
1.000 ARGENTA SPAARBANK 1%/20-29.01.2027	EUR		100'000		100'000	91'285.00	0.05
- ARGENTA SPAARBANK FIX-TO-FRN FRN/22-08.02.2029	EUR	100'000		100'000			
2.000 ARGENTUM GIVAUDAN 2%/18-17.09.2030	EUR	100'000			100'000	91'224.00	0.05
0.625 ARION BANKI HF 0.625%/20-27.05.2024	EUR	100'000		100'000			
0.125 ARKEMA 0.125%/20-14.10.2026	EUR	100'000			100'000	91'837.00	0.05
0.750 ARKEMA 0.75%/19-03.12.2029	EUR	100'000		100'000			
1.500 ARKEMA 1.5%/15-20.01.2025	EUR	100'000		100'000			
1.500 ARKEMA 1.5%/17-20.04.2027	EUR	100'000			100'000	94'021.00	0.05
- AROUNDTOWN SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000		100'000			
- AROUNDTOWN SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	36'963.00	0.02
- AROUNDTOWN SA 0%/20-16.07.2026	EUR	100'000		100'000			
0.375 AROUNDTOWN SA 0.375%/21-15.04.2027	EUR	100'000	100'000	100'000	100'000	82'019.00	0.04
0.625 AROUNDTOWN SA 0.625%/19-09.07.2025	EUR	100'000		100'000			
1.000 AROUNDTOWN SA 1%/17-07.01.2025	EUR	100'000		100'000			
1.625 AROUNDTOWN SA 1.625%/18-31.01.2028	EUR	100'000			100'000		
1.875 AROUNDTOWN SA 1.875%/17-19.01.2026	EUR	100'000		100'000			
- ARVAL SERVICE LEASE 0%/21-01.10.2025	EUR	100'000			100'000	94'136.00	0.05
- ARVAL SERVICE LEASE 0%/21-30.09.2024	EUR	100'000		100'000			
4.250 ARVAL SERVICE LEASE 4.25%/23-11.11.2025	EUR		100'000		100'000	100'503.01	0.05
0.875 ARVAL SERVICE LEASE SA/F 0.875%/22-17.02.2025	EUR	100'000		100'000			
3.375 ARVAL SERVICE LEASE SA/F 3.375%/22-04.01.2026	EUR	100'000			100'000	99'173.00	0.05
0.010 ASahi GROUP HOLDINGS LTD 0.01%/21-19.04.2024	EUR	100'000		100'000			

**CSIF (CH) Bond Corporate EUR 1201**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.155	ASAHI GROUP HOLDINGS LTD 0.155%/20-23.10.2024	EUR	100'000				
0.336	ASAHI GROUP HOLDINGS LTD 0.336%/21-19.04.2027	EUR	100'000				
0.541	ASAHI GROUP HOLDINGS LTD 0.541%/20-23.10.2028	EUR	100'000		100'000	87'245.00	0.05
0.250	ASB FINANCE LTD 0.25%/21-08.09.2028	EUR	100'000		100'000	85'759.00	0.05
1.625	ASML HOLDING (reg. -S-) 1.625%/16-28.05.2027	EUR	150'000		150'000	142'443.00	0.08
1.375	ASML HOLDING NV (reg.-S-) 1.375%/16-07.07.2026	EUR	250'000		250'000	238'937.50	0.13
-	ASR NEDERLAND NV (subordinated) FIX-TO-FRN FRN/19-02.05.2049	EUR	100'000	100'000			
-	ASR NEDERLAND NV (subordinated) FIX-TO-FRN FRN/22-07.12.2043	EUR	100'000		100'000	112'259.00	0.06
3.625	ASR NEDERLAND NV 3.625%/23-12.12.2028	EUR		100'000	100'000	99'447.00	0.05
3.875	ASSA ABLOY AB 3.875%/23-13.09.2030	EUR		100'000	100'000	102'641.00	0.06
4.125	ASSA ABLOY AB 4.125%/23-13.09.2035	EUR		100'000	100'000	105'192.00	0.06
1.713	ASSICURAZIONI GE (subordinated) 1.713%/21-30.06.2032	EUR	100'000		100'000		
2.124	ASSICURAZIONI GENERALI (subordinated) 2.124%/19-01.10.2030	EUR	100'000	100'000	100'000	87'664.00	0.05
2.429	ASSICURAZIONI GENERALI (subordinated) 2.429%/20-14.07.2031	EUR	100'000		100'000	86'523.00	0.05
4.125	ASSICURAZIONI GENERALI (subordinated) 4.125%/14-04.05.2026	EUR	100'000		100'000	100'880.00	0.05
-	ASSICURAZIONI GENERALI (subordinated) FIX-TO-FRN 5%/16-08.06.2048	EUR	100'000		100'000	102'745.00	0.06
-	ASSICURAZIONI GENERALI (subordinated) FIX-TO-FRN 5.5%/15-27.10.2047	EUR	150'000		150'000	155'592.00	0.08
3.212	ASSICURAZIONI GENERALI 3.212%/24-15.01.2029	EUR		100'000	100'000	98'418.00	0.05
5.125	ASSICURAZIONI GENERALI 5.125%/09-16.09.2024	EUR	200'000	200'000			
1.000	ASTM SPA 1%/21-25.11.2026	EUR	100'000		100'000	92'682.00	0.05
1.500	ASTM SPA 1.5%/21-25.01.2030	EUR	100'000	100'000	100'000	85'372.00	0.05
2.375	ASTM SPA 2.375%/21-25.11.2033	EUR	100'000		100'000	82'950.00	0.04
0.750	ASTRAZENECA 0.75%/16-12.05.2024	EUR	100'000		100'000		
1.250	ASTRAZENECA 1.25%/16-12.05.2028	EUR	100'000		100'000	92'436.00	0.05
0.375	ASTRAZENECA PLC 0.375%/21-03.06.2029	EUR	100'000		100'000		
3.625	ASTRAZENECA PLC 3.625%/23-03.03.2027	EUR		100'000	100'000		
3.750	ASTRAZENECA PLC 3.75%/23-03.03.2032	EUR		100'000	100'000	102'697.00	0.06
3.550	AT&T (reg. -S-) 3.55%/12-17.12.2032	EUR	110'000		110'000	107'958.40	0.06
2.400	AT&T 2.4%/14-15.03.2024	EUR	150'000		150'000		
2.450	AT&T 2.45%/15-15.03.2035	EUR	170'000		170'000		
2.600	AT&T 2.6%/14-17.12.2029	EUR	100'000		100'000	94'279.00	0.05
3.375	AT&T 3.375%/14-15.03.2034	EUR	100'000		100'000		
3.500	AT&T 3.5%/13-17.12.2025	EUR	100'000		100'000	99'538.00	0.05
0.250	AT&T INC 0.25%/19-04.03.2026	EUR	100'000		100'000	93'729.00	0.05
1.600	AT&T INC 1.6%/20-19.05.2028	EUR	200'000		200'000	185'010.00	0.10
1.800	AT&T INC 1.8%/18-05.09.2026	EUR	100'000		100'000	95'619.00	0.05
1.800	AT&T INC 1.8%/19-14.09.2039	EUR	100'000		100'000	74'970.00	0.04
2.050	AT&T INC 2.05%/20-19.05.2032	EUR	200'000		100'000	88'098.00	0.05
2.350	AT&T INC 2.35%/18-05.09.2029	EUR	200'000		200'000		
2.600	AT&T INC 2.6%/20-19.05.2038	EUR	100'000		100'000		
3.150	AT&T INC 3.15%/17-04.09.2036	EUR	200'000		200'000	182'384.00	0.10
3.550	AT&T INC 3.55%/23-18.11.2025	EUR		100'000	100'000	99'707.00	0.05
3.950	AT&T INC 3.95%/23-30.04.2031	EUR		100'000	100'000	101'735.00	0.06
4.300	AT&T INC 4.3%/23-18.11.2034	EUR		100'000	100'000	102'931.00	0.06
0.366	ATHENE GLOBAL FUNDING 0.366%/21-10.09.2026	EUR	100'000		100'000		
0.832	ATHENE GLOBAL FUNDING 0.832%/22-08.01.2027	EUR	100'000		100'000		
1.241	ATHENE GLOBAL FUNDING S. -2022-8- 1.241%/22-08.04.2024	EUR	100'000		100'000		
-	ATHORA NETHERLANDS (subordinated) FIX-TO-FRN FRN/22-31.08.2032	EUR	100'000		100'000	97'195.00	0.05
4.375	ATLANTIA (reg. -S-) S. 8 4.375%/10-16.09.2025	EUR	50'000		50'000	50'299.50	0.03
0.750	ATLAS COPCO FINANCE 0.75%/22-08.02.2032	EUR	100'000		100'000	82'087.00	0.04
2.875	AUCHAN HOLDING SA 2.875%/20-29.01.2026	EUR	100'000		100'000	96'881.00	0.05
3.250	AUCHAN HOLDING SA 3.25%/20-23.07.2027	EUR	100'000		100'000	95'776.00	0.05
3.125	AURIZON NETWORK PTY LTD (reg -S-) 3.125%/16-01.06.2026	EUR	100'000		100'000		
0.875	AUSGRID FINANCE PTY LTD 0.875%/21-07.10.2031	EUR	100'000		100'000		
1.500	AUSNET SERVICES HOLDINGS (reg. -S-) 1.5%/15-26.02.2027	EUR	200'000		200'000		
-	AUSNET SERVICES HOLDINGS (subordinated) FIX-TO-FRN FRN/21-11.03.2081	EUR		100'000	100'000		
0.625	AUSNET SERVICES HOLDINGS 0.625%/20-25.08.2030	EUR	100'000		100'000	82'676.00	0.04
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/19-21.11.2029	EUR	100'000		100'000	97'618.00	0.05
3.652	AUST & NZ BANKING GROUP 3.652%/23-20.01.2026	EUR	100'000		100'000	100'086.00	0.05
0.750	AUSTRALIA & NEW ZEALAND BANKING GROUP 0.75%/16-29.09.2026	EUR	200'000		200'000		
-	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN/23-03.02.2033	EUR	100'000		100'000	102'220.00	0.06
4.375	AUSTRALIA PACIFIC AIRPOR 4.375%/23-24.05.2033	EUR		100'000	100'000	103'881.00	0.06
1.375	AUTOROUTES DU SUD DE LA 1.375%/18-27.06.2028	EUR	100'000		100'000	92'593.00	0.05
1.375	AUTOROUTES DU SUD DE LA 1.375%/19-21.02.2031	EUR	100'000		100'000	87'351.00	0.05
2.750	AUTOROUTES DU SUD DE LA 2.75%/22-02.09.2032	EUR	100'000		100'000	95'071.00	0.05
1.125	AUTOROUTES SUD DE LA FRANCE 1.125%/17-20.04.2026	EUR	100'000		100'000	95'352.00	0.05

**1202 CSIF (CH) Bond Corporate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.250	AUTOROUTES SUD FRANCE 1.25%/17-18.01.2027	EUR	200'000				
1.625	AUTOSTRADE PER L'ITALIA 1.625%/22-25.01.2028	EUR	100'000				
1.750	AUTOSTRADE PER L'ITALIA 1.75%/15-26.06.2026	EUR	100'000		100'000	92'104.00	0.05
1.875	AUTOSTRADE PER L'ITALIA 1.875%/17-26.09.2029	EUR	100'000		100'000	95'396.00	0.05
2.000	AUTOSTRADE PER L'ITALIA 2%/20-04.12.2028	EUR	100'000	100'000			
2.000	AUTOSTRADE PER L'ITALIA 2%/21-15.01.2030	EUR	100'000		100'000	88'567.00	0.05
2.250	AUTOSTRADE PER L'ITALIA 2.25%/22-25.01.2032	EUR	100'000	100'000			
5.125	AUTOSTRADE PER L'ITALIA 5.125%/23-14.06.2033	EUR		100'000	100'000	104'480.00	0.06
-	AVIVA (subordinated) FIX-TO-FRN 3.375%/15-04.12.2045	EUR	100'000		100'000	97'557.00	0.05
-	AVIVA (subordinated) FIX-TO-FRN 3.875%/14-03.07.2044	EUR	122'000	122'000			
-	AXA (subordinated) (reg. S-) S. 36 FIX-TO-FRN 3.941%/14-PERPETUAL	EUR	100'000	100'000			
-	AXA (subordinated) FIX-TO-FRN 13-04.07.2043	EUR	100'000	100'000			
-	AXA (subordinated) FIX-TO-FRN 3.25%/18-26.03.2018	EUR	240'000	100'000	140'000	132'209.00	0.07
-	AXA (subordinated) FIX-TO-FRN 3.375%/16-06.07.2047	EUR	230'000		230'000	223'201.20	0.12
-	AXA FIX-TO-FRN 3.875%/14-PERPETUAL	EUR	100'000		100'000	99'376.00	0.05
-	AXA SA (subordinated) FIX-TO-FRN FRN/21-07.10.2041	EUR	100'000		100'000	81'451.00	0.04
-	AXA SA (subordinated) FIX-TO-FRN FRN/22-10.03.2043	EUR	100'000		100'000	97'257.00	0.05
-	AXA SA (subordinated) FIX-TO-FRN FRN/22-10.07.2042	EUR	135'000	135'000			
-	AXA SA (subordinated) FIX-TO-FRN FRN/23-11.07.2043	EUR		100'000	100'000	105'756.00	0.06
-	AXA SA (subordinated) FIX-TO-FRN FRN/24-PERPETUAL	EUR		100'000	100'000		
3.750	AXA SA 3.75%/22-12.10.2030	EUR	100'000		100'000	102'919.00	0.06
1.625	AZIMUT HOLDING SPA 1.625%/19-12.12.2024	EUR	100'000	100'000			
2.750	BACARDI LTD 2.75%/13-03.07.2023	EUR	10'000	10'000			
1.000	BALDER FINLAND OYJ 1%/22-18.01.2027	EUR	100'000		100'000	87'630.00	0.05
2.000	BALDER FINLAND OYJ 2%/22-18.01.2031	EUR	100'000	100'000			
-	BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/19-22.02.2029	EUR	100'000	100'000			
-	BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-15.09.2033	EUR	100'000	100'000	100'000	104'415.00	0.06
-	BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/24-08.02.2036	EUR	100'000	100'000	100'000	99'934.00	0.05
0.375	BANCO BILBAO VIZCAYA ARG 0.375%/19-02.10.2024	EUR	100'000	100'000			
0.375	BANCO BILBAO VIZCAYA ARG 0.375%/19-15.11.2026	EUR	100'000	100'000			
0.500	BANCO BILBAO VIZCAYA ARG 0.5%/20-14.01.2027	EUR	100'000		100'000	91'690.00	0.05
0.750	BANCO BILBAO VIZCAYA ARG 0.75%/20-04.06.2025	EUR	200'000	200'000			
1.000	BANCO BILBAO VIZCAYA ARG 1%/19-21.06.2026	EUR	200'000	200'000			
1.375	BANCO BILBAO VIZCAYA ARG 1.375%/18-14.05.2025	EUR	200'000	100'000	100'000	97'096.00	0.05
1.750	BANCO BILBAO VIZCAYA ARG 1.75%/22-26.11.2025	EUR	100'000		100'000	96'868.00	0.05
3.375	BANCO BILBAO VIZCAYA ARG 3.375%/22-20.09.2027	EUR	200'000	100'000	100'000	99'510.00	0.05
3.875	BANCO BILBAO VIZCAYA ARG 3.875%/24-15.01.2034	EUR	100'000	100'000	100'000	100'349.00	0.05
4.375	BANCO BILBAO VIZCAYA ARG 4.375%/22-14.10.2029	EUR	100'000		100'000	104'161.00	0.06
-	BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/21-24.03.2027	EUR	100'000		100'000	92'930.00	0.05
-	BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/22-14.01.2029	EUR	100'000	100'000			
-	BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/23-13.01.2031	EUR	100'000		100'000	103'738.00	0.06
3.500	BANCO BILBAO VIZCAYA ARGENTARIA (subordinated) 3.5%/17-10.02.2027	EUR	100'000		100'000	98'913.00	0.05
0.875	BANCO BPM SPA 0.875%/21-15.07.2026	EUR		100'000	100'000	93'233.00	0.05
-	BANCO COMERC PORTUGUES FIX-TO-FRN FRN/21-07.04.2028	EUR		100'000	100'000	93'099.00	0.05
0.875	BANCO DE SABADELL SA 0.875%/19-22.07.2025	EUR	200'000		200'000	192'428.00	0.10
1.625	BANCO DE SABADELL SA 1.625%/18-07.03.2024	EUR	200'000	200'000			
-	BANCO DE SABADELL SA FIX-TO-FRN FRN/23-07.06.2029	EUR		100'000	100'000	104'354.00	0.06
-	BANCO DE SABADELL SA FRN/24-15.01.2030	EUR		100'000	100'000	100'115.00	0.05
-	BANCO SANTANDER FIX-TO-FRN FRN/21-24.06.2029	EUR	100'000		100'000	87'684.00	0.05
1.625	BANCO SANTANDER SA (subordinated) 1.625%/20-22.10.2030	EUR	100'000		100'000	85'007.00	0.05
2.125	BANCO SANTANDER SA (subordinated) 2.125%/18-08.02.2028	EUR	100'000		100'000	93'219.00	0.05
-	BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/23-23.08.2033	EUR		100'000	100'000	103'818.00	0.06
-	BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/24-22.04.2034	EUR		100'000	100'000	100'384.00	0.05
0.200	BANCO SANTANDER SA 0.2%/21-11.02.2028	EUR	200'000	100'000	100'000	87'416.00	0.05
0.250	BANCO SANTANDER SA 0.25%/19-19.06.2024	EUR	100'000	100'000			
0.300	BANCO SANTANDER SA 0.3%/19-04.10.2026	EUR		100'000	100'000	92'009.00	0.05
0.500	BANCO SANTANDER SA 0.5%/20-04.02.2027	EUR	200'000	100'000	200'000	91'122.00	0.05
1.000	BANCO SANTANDER SA 1%/21-04.11.2031	EUR	100'000		100'000	83'679.00	0.05
1.125	BANCO SANTANDER SA 1.125%/18-17.01.2025	EUR	200'000	200'000			
1.125	BANCO SANTANDER SA 1.125%/20-23.06.2027	EUR	100'000		100'000	92'365.00	0.05
1.375	BANCO SANTANDER SA 1.375%/20-05.01.2026	EUR	200'000	100'000	100'000	95'671.00	0.05
3.750	BANCO SANTANDER SA 3.75%/23-16.01.2026	EUR	100'000		100'000	100'134.00	0.05
3.750	BANCO SANTANDER SA 3.75%/24-09.01.2034	EUR		100'000	100'000	98'871.00	0.05
3.875	BANCO SANTANDER SA 3.875%/23-16.01.2028	EUR	100'000		100'000	100'499.00	0.05
4.250	BANCO SANTANDER SA 4.25%/23-12.06.2030	EUR		100'000	100'000	102'892.00	0.06
4.875	BANCO SANTANDER SA 4.875%/23-18.10.2031	EUR		300'000	200'000	104'839.00	0.06
-	BANCO SANTANDER SA FIX-TO-FRN FRN/21-24.03.2027	EUR	100'000		100'000	93'198.00	0.05

**CSIF (CH) Bond Corporate EUR 1203**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
-	BANCO SANTANDER SA FIX-TO-FRN FRN/22-26.01.2025	EUR	100'000		100'000			
-	BANCO SANTANDER SA FIX-TO-FRN FRN/23-18.10.2027	EUR		100'000		101'234.00	0.05	
-	BANCO SANTANDER SA S. -167- FIX-TO-FRN FRN/22-27.09.2026	EUR	200'000		100'000	99'575.00	0.05	
-	BANK JULIUS BAER 0%/21-25.06.2024	EUR	100'000		100'000			
1.375	BANK OF AMERICA 1.375%/15-26.03.2025	EUR	200'000		200'000			
2.375	BANK OF AMERICA 2.375%/14-19.06.2024	EUR	220'000		220'000			
4.134	BANK OF AMERICA CORP 4.134%/23-12.06.2028	EUR		100'000		101'741.00	0.06	
-	BANK OF AMERICA CORP FIX-TO-FLOATER 1.776%/17-04.05.2027	EUR	150'000		150'000	143'563.50	0.08	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/18-25.04.2028	EUR	130'000		130'000	121'851.60	0.07	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-08.08.2029	EUR	100'000		100'000	87'479.00	0.05	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-09.05.2026	EUR	150'000		150'000	144'624.00	0.08	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-09.05.2030	EUR	100'000		100'000	88'614.00	0.05	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-26.10.2031	EUR	200'000		200'000			
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-31.03.2029	EUR	100'000		100'000	99'433.00	0.05	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.03.2031	EUR	100'000		100'000			
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-24.05.2032	EUR	100'000		100'000	82'700.00	0.04	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-24.08.2028	EUR	100'000		100'000	89'628.00	0.05	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-27.04.2033	EUR	200'000		200'000	184'852.00	0.10	
-	BANK OF AMERICA CORP S. -886- FIX-TO-FRN FRN/22-27.10.2026	EUR	200'000		200'000	194'006.00	0.10	
-	BANK OF AMERICA FIX-TO-FRN 1.379%/17-07.02.2025	EUR	300'000		300'000			
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/21-10.05.2027	EUR	100'000		100'000	92'673.00	0.05	
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/22-05.06.2026	EUR	100'000		100'000	97'374.00	0.05	
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/23-04.07.2031	EUR		100'000		105'336.00	0.06	
-	BANK OF IRELAND GROUP S. -731- FIX-TO-FRN FRN/19-25.11.2025	EUR	100'000		100'000	97'809.00	0.05	
2.750	BANK OF MONTREAL S. -268- 2.75%/22-15.06.2027	EUR	100'000		100'000	97'771.00	0.05	
0.250	BANK OF NOVA SCOTIA 0.25%/21-01.11.2028	EUR	100'000		100'000	86'361.00	0.05	
0.500	BANK OF NOVA SCOTIA 0.5%/19-30.04.2024	EUR	200'000		200'000			
1.000	BANKIA S.A. 1%/19-25.06.2024	EUR	100'000		100'000			
0.750	BANKIA SA 0.75%/19-09.07.2026	EUR	100'000		100'000			
1.125	BANKIA SA 1.125%/19-12.11.2026	EUR	100'000		100'000	93'051.00	0.05	
-	BANKINTER SA (subordinated) FIX-TO-FRN FRN/21-23.12.2032	EUR	100'000		100'000			
0.625	BANKINTER SA 0.625%/20-06.10.2027	EUR	100'000		100'000	90'052.00	0.05	
0.875	BANKINTER SA 0.875%/19-08.07.2026	EUR	100'000		100'000	93'479.00	0.05	
-	BANKINTER SA FIX-TO-FRN FRN/23-03.05.2030	EUR		100'000		102'283.00	0.06	
0.250	BANQUE FED CRED 0.25%/21-29.06.2028	EUR	100'000		100'000	87'027.00	0.05	
1.125	BANQUE FED CRED MUTUEL (subordinated) 1.125%/21-19.11.2031	EUR	100'000		100'000			
1.875	BANQUE FED CRED MUTUEL (subordinated) 1.875%/19-18.06.2029	EUR	200'000	100'000	300'000			
2.500	BANQUE FED CRED MUTUEL (subordinated) 2.5%/18-25.05.2028	EUR	100'000		100'000			
4.375	BANQUE FED CRED MUTUEL (subordinated) 4.375%/24-11.01.2034	EUR		100'000		100'000	98'070.00	0.05
5.125	BANQUE FED CRED MUTUEL (subordinated) 5.125%/23-13.01.2033	EUR	100'000		100'000	104'886.00	0.06	
-	BANQUE FED CRED MUTUEL (subordinated) FIX-TO-FRN FRN/22-16.06.2032	EUR	100'000		100'000	97'761.00	0.05	
0.010	BANQUE FED CRED MUTUEL 0.01%/21-07.03.2025	EUR	200'000	100'000	200'000	100'000	96'331.00	0.05
0.010	BANQUE FED CRED MUTUEL 0.01%/21-11.05.2026	EUR	100'000		100'000	92'434.00	0.05	
0.100	BANQUE FED CRED MUTUEL 0.1%/20-08.10.2027	EUR	100'000		100'000	88'912.00	0.05	
0.125	BANQUE FED CRED MUTUEL 0.125%/19-05.02.2024	EUR	100'000		100'000			
0.250	BANQUE FED CRED MUTUEL 0.25%/21-19.07.2028	EUR	100'000		100'000	85'727.00	0.05	
0.625	BANQUE FED CRED MUTUEL 0.625%/21-03.11.2028	EUR	200'000		100'000	86'383.00	0.05	
0.625	BANQUE FED CRED MUTUEL 0.625%/22-19.11.2027	EUR	100'000		100'000	89'221.00	0.05	
0.750	BANQUE FED CRED MUTUEL 0.75%/18-17.07.2025	EUR	300'000	100'000	300'000	100'000	96'093.00	0.05
0.750	BANQUE FED CRED MUTUEL 0.75%/20-17.01.2030	EUR	100'000		100'000	83'400.00	0.05	
1.000	BANQUE FED CRED MUTUEL 1%/22-23.05.2025	EUR	100'000		100'000	96'707.00	0.05	
1.125	BANQUE FED CRED MUTUEL 1.125%/22-19.01.2032	EUR	100'000		100'000	82'045.00	0.04	
1.250	BANQUE FED CRED MUTUEL 1.25%/17-26.05.2027	EUR	100'000		100'000	92'930.00	0.05	
1.250	BANQUE FED CRED MUTUEL 1.25%/20-03.06.2030	EUR	100'000		100'000	85'126.00	0.05	
1.375	BANQUE FED CRED MUTUEL 1.375%/18-16.07.2028	EUR		100'000		100'000	91'562.00	0.05
1.750	BANQUE FED CRED MUTUEL 1.75%/19-15.03.2029	EUR	100'000		100'000	90'351.00	0.05	
2.625	BANQUE FED CRED MUTUEL 2.625%/22-06.11.2029	EUR	100'000		100'000	93'631.00	0.05	
3.125	BANQUE FED CRED MUTUEL 3.125%/22-14.09.2027	EUR	100'000		100'000	98'475.00	0.05	
3.625	BANQUE FED CRED MUTUEL 3.625%/22-14.09.2032	EUR	100'000		100'000			
3.750	BANQUE FED CRED MUTUEL 3.75%/22-01.02.2033	EUR	100'000		100'000	100'587.00	0.05	
3.750	BANQUE FED CRED MUTUEL 3.75%/24-03.02.2034	EUR		100'000		100'000	99'517.00	0.05
3.875	BANQUE FED CRED MUTUEL 3.875%/23-26.01.2028	EUR	100'000		100'000	100'097.00	0.05	
4.000	BANQUE FED CRED MUTUEL 4%/22-21.11.2029	EUR	100'000	100'000	100'000	102'018.00	0.06	
4.125	BANQUE FED CRED MUTUEL 4.125%/23-13.03.2029	EUR	100'000		100'000	102'195.00	0.06	
4.125	BANQUE FED CRED MUTUEL 4.125%/23-14.06.2033	EUR	100'000		100'000	102'987.00	0.06	
4.125	BANQUE FED CRED MUTUEL 4.125%/23-18.09.2030	EUR	100'000		100'000	102'913.00	0.06	
4.375	BANQUE FED CRED MUTUEL 4.375%/23-02.05.2030	EUR	100'000		100'000	102'234.00	0.06	
4.750	BANQUE FED CRED MUTUEL 4.75%/23-10.11.2031	EUR	100'000		100'000	104'803.00	0.06	
0.625	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625%/20-21.02.2031	EUR	100'000		100'000	80'457.00	0.04	
0.750	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.75%/19-08.06.2026	EUR	100'000		100'000	93'731.00	0.05	

**1204 CSIF (CH) Bond Corporate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.875 BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875%/16-04.11.2026	EUR	100'000			100'000	94'822.00	0.05
- BARCLAYS BANK UK PLC FIX-TO-FRN FRN/21-12.05.2032	EUR	100'000	100'000	100'000	100'000	80'921.00	0.04
- BARCLAYS PLC (reg. -S-) FIX-TO-FRN 1.375%/18-24.01.2026	EUR	210'000		210'000			
- BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/21-22.03.2031	EUR	100'000			100'000	92'055.00	0.05
- BARCLAYS PLC FIX-TO-FRN FRN/20-02.04.2025	EUR	100'000		100'000			
- BARCLAYS PLC FIX-TO-FRN FRN/21-09.08.2029	EUR	200'000			200'000	172'272.00	0.09
- BARCLAYS PLC FIX-TO-FRN FRN/22-28.01.2028	EUR	200'000	200'000	300'000	100'000	91'919.00	0.05
- BARCLAYS PLC FIX-TO-FRN FRN/22-29.01.2034	EUR	100'000			100'000	105'905.00	0.06
- BARCLAYS PLC FIX-TO-FRN FRN/22-31.01.2027	EUR	200'000		200'000			
- BARCLAYS PLC FIX-TO-FRN FRN/23-08.08.2030	EUR		100'000		100'000	103'138.00	0.06
0.750 BASF FINANCE 0.75%/16-10.11.2026	EUR	100'000			100'000	94'369.00	0.05
0.250 BASF SE 0.25%/20-05.06.2027	EUR	100'000			100'000	90'690.00	0.05
0.750 BASF SE 0.75%/22-17.03.2026	EUR	200'000			200'000	189'412.00	0.10
0.875 BASF SE 0.875%/17-15.11.2027	EUR	140'000		140'000			
1.500 BASF SE 1.5%/18-22.05.2030	EUR	30'000			30'000	27'041.10	0.01
1.500 BASF SE 1.5%/22-17.03.2031	EUR	200'000		200'000			
1.625 BASF SE 1.625%/17-15.11.2037	EUR	30'000			30'000	23'434.80	0.01
3.125 BASF SE 3.125%/22-29.06.2028	EUR	100'000			100'000	99'321.00	0.05
3.750 BASF SE 3.75%/22-29.06.2032	EUR	100'000			100'000	100'540.99	0.05
4.250 BASF SE 4.25%/23-08.03.2032	EUR		100'000		100'000	104'152.00	0.06
2.000 BAT INTERNATIONAL FINANCE (reg. -S-) S. -52-2%/15-13.03.2045	EUR	100'000			100'000	65'713.00	0.04
1.250 BAT INTERNATIONAL FINANCE 1.25%/15-13.03.2027	EUR	100'000	100'000	200'000			
2.250 BAT INTL FINANCE PLC 2.25%/17-16.01.2030	EUR	100'000			100'000	90'287.00	0.05
3.125 BAT NETHERLANDS FINANCE 3.125%/20-07.04.2028	EUR	100'000			100'000	97'816.00	0.05
0.375 BAWAG P.S.K. 0.375%/19-03.09.2027	EUR		100'000		100'000	88'177.00	0.05
1.300 BAXTER INTERNATIONAL INC 1.3%/19-15.05.2029	EUR	100'000			100'000	88'772.00	0.05
0.050 BAYER AG 0.05%/21-12.01.2025	EUR	200'000		200'000			
0.375 BAYER AG 0.375%/20-06.07.2024	EUR	200'000		200'000			
0.375 BAYER AG 0.375%/21-12.01.2029	EUR	100'000		100'000			
0.625 BAYER AG 0.625%/21-12.07.2031	EUR	100'000		100'000			
0.750 BAYER AG 0.75%/20-06.01.2027	EUR	100'000			100'000	91'231.00	0.05
1.000 BAYER AG 1%/21-12.01.2036	EUR	100'000		100'000			
1.125 BAYER AG 1.125%/20-06.01.2030	EUR	100'000			100'000	83'185.00	0.05
1.375 BAYER AG 1.375%/20-06.07.2032	EUR	200'000			200'000	157'424.00	0.09
4.000 BAYER AG 4%/23-26.08.2026	EUR		100'000		100'000	99'950.00	0.05
4.250 BAYER AG 4.25%/23-26.08.2029	EUR		100'000		100'000	100'729.00	0.05
4.625 BAYER AG 4.625%/23-26.05.2033	EUR		150'000	77'000	73'000	73'469.40	0.04
1.500 BAYER CAPITAL CORP BV 1.5%/18-26.06.2026	EUR	100'000	100'000	100'000	100'000	94'166.00	0.05
2.125 BAYER CAPITAL CORP BV 2.125%/18-15.12.2029	EUR	200'000		100'000	100'000	88'647.00	0.05
1.250 BAYER CAPITAL CORPORATION 1.25%/14-13.11.2023	EUR	1'000		1'000			
1.900 BECTON DICKINSON (reg. -S-) 1.9%/16-15.12.2026	EUR	100'000			100'000	95'784.00	0.05
1.208 BECTON DICKINSON EURO 1.208%/19-04.06.2026	EUR	100'000			100'000	95'051.00	0.05
1.213 BECTON DICKINSON EURO 1.213%/21-12.02.2036	EUR	100'000			100'000	76'062.00	0.04
1.336 BECTON DICKINSON EURO 1.336%/21-13.08.2041	EUR	100'000		100'000			
3.553 BECTON DICKINSON EURO 3.553%/23-13.09.2029	EUR		100'000		100'000	99'869.00	0.05
0.375 BELFIUS BANK SA/NV S. -391- 0.375%/19-13.02.2026	EUR	100'000		100'000			
0.375 BELFIUS BANK SA/NV S. -394- 0.375%/20-02.09.2025	EUR	100'000		100'000			
0.010 BELFIUS BANK SA/NV S. -395- 0.01%/20-15.10.2025	EUR	100'000		100'000			
0.125 BELFIUS BANK SA/NV S. -400- 0.125%/21-08.02.2028	EUR	100'000		100'000			
0.375 BELFIUS BANK SA/NV S. -401- 0.375%/21-08.06.2027	EUR	100'000		100'000			
3.875 BELFIUS BANK SA/NV S. -408- 3.875%/23-12.06.2028	EUR		100'000	100'000			
3.125 BELFIUS BANQUE 3.125%/16-11.05.2026	EUR	100'000		100'000			
1.125 BERKSHIRE HATHAWAY 1.125%/15-16.03.2027	EUR	170'000			170'000	159'070.70	0.09
1.300 BERKSHIRE HATHAWAY 1.3%/16-15.03.2024	EUR	100'000		100'000			
1.625 BERKSHIRE HATHAWAY 1.625%/15-16.03.2025	EUR	190'000	100'000	190'000	100'000	83'854.00	0.05
1.500 BERKSHIRE HATHAWAY FIN 1.5%/22-18.03.2030	EUR	100'000		100'000			
2.000 BERKSHIRE HATHAWAY FIN 2%/22-18.03.2034	EUR	100'000			100'000	88'241.00	0.05
- BERKSHIRE HATHAWAY INC 0%/20-12.03.2025	EUR	100'000		100'000			
0.500 BERLIN HYP AG 0.5%/19-05.11.2029	EUR	100'000			100'000	82'979.00	0.04
1.000 BERLIN HYP AG 1%/19-05.02.2026	EUR	100'000			100'000	93'736.00	0.05
1.500 BERLIN HYP AG 1.5%/18-18.04.2028	EUR	100'000			100'000	90'825.00	0.05
1.000 BERRY GLOBAL INC 1%/20-15.01.2025	EUR	100'000		100'000			
1.500 BERTELSMANN SE & CO KGAA 1.5%/20-15.05.2030	EUR	100'000			100'000	88'760.00	0.05
2.000 BERTELSMANN SE & CO KGAA 2%/20-01.04.2028	EUR	100'000			100'000	94'632.00	0.05
1.500 BEVCO LUX SARL 1.5%/20-16.09.2027	EUR	100'000			100'000	92'100.00	0.05
3.000 BFCM (subordinated) 3%/15-11.09.2025	EUR	100'000			100'000	98'462.00	0.05
1.625 BFCM 1.625%/16-19.01.2026	EUR	200'000	100'000	200'000	100'000	96'345.00	0.05
2.375 BFCM 2.375%/16-24.03.2026	EUR	200'000		100'000	100'000	96'718.00	0.05
2.625 BFCM 2.625%/14-18.03.2024	EUR	300'000		300'000			
3.000 BFCM 3%/14-21.05.2024	EUR	200'000		200'000			
2.250 BG ENERGY CAPITAL (reg. -S-) S. 26 2.25%/14-21.11.2029	EUR	100'000		100'000			

**CSIF (CH) Bond Corporate EUR 1205**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
3.125 BHP BILLITON FIN (reg. -S-) S. 3.125%/13-29.04.2033	EUR	100'000			100'000	95'942.00	0.05
3.250 BHP BILLITON FINANCE S. 10 3.25%/12-24.09.2027	EUR	100'000			100'000	99'465.00	0.05
1.500 BLACKSTONE HOLDINGS FINA 1.5%/19-10.04.2029	EUR	100'000			100'000	89'912.00	0.05
1.000 BLACKSTONE HOLDINGS FINANCE (reg. -S-) 1%/16-05.10.2026	EUR	100'000		100'000			
2.000 BLACKSTONE HOLDINGS FINANCE (reg. -S-) 2%/15-19.05.2025	EUR	100'000			100'000	97'595.00	0.05
1.000 BLACKSTONE PP EUR HOLD 1%/21-04.05.2028	EUR	100'000			100'000	85'695.00	0.05
1.000 BLACKSTONE PP EUR HOLD 1%/21-20.10.2026	EUR	100'000			100'000	91'104.00	0.05
1.625 BLACKSTONE PP EUR HOLD 1.625%/21-20.04.2030	EUR	100'000	100'000	100'000	100'000	82'497.00	0.04
1.750 BLACKSTONE PP EUR HOLD 1.75%/19-12.03.2029	EUR	100'000			100'000		
2.200 BLACKSTONE PP EUR HOLD 2.2%/18-24.07.2025	EUR	100'000			100'000		
1.750 BLACKSTONE PRIVATE CRE 1.75%/21-30.11.2026	EUR	100'000			100'000		
1.000 BMW FINANCE (reg. -S-) 1%/15-21.01.2025	EUR	100'000			100'000		
0.750 BMW FINANCE 0.75%/17-12.07.2024	EUR	90'000			90'000		
0.875 BMW FINANCE 0.875%/17-03.04.2025	EUR	90'000			90'000	87'453.90	0.05
0.750 BMW FINANCE NV (reg. -S-) 0.75%/16-15.04.2020	EUR	100'000			100'000		
- BMW FINANCE NV 0%/21-11.01.2026	EUR	100'000			100'000		
0.200 BMW FINANCE NV 0.2%/21-11.01.2033	EUR	100'000			51'000	37'444.33	0.02
0.375 BMW FINANCE NV 0.375%/19-24.09.2027	EUR	80'000			80'000		
0.500 BMW FINANCE NV 0.5%/22-22.02.2025	EUR	100'000			100'000	97'033.00	0.05
1.000 BMW FINANCE NV 1%/18-14.11.2024	EUR	100'000			100'000		
1.000 BMW FINANCE NV 1%/18-29.08.2025	EUR	70'000			70'000	67'637.50	0.04
1.000 BMW FINANCE NV 1%/22-22.05.2028	EUR	100'000			100'000		
1.125 BMW FINANCE NV 1.125%/18-10.01.2028	EUR	110'000			1'000	922.50	0.00
1.125 BMW FINANCE NV 1.125%/18-22.05.2026	EUR	163'000			109'000	155'720.42	0.08
1.500 BMW FINANCE NV 1.5%/19-06.02.2029	EUR	170'000			170'000	156'282.70	0.08
3.250 BMW FINANCE NV 3.25%/23-22.07.2030	EUR		100'000		100'000	100'404.00	0.05
3.250 BMW FINANCE NV 3.25%/23-22.11.2026	EUR		100'000		100'000	99'821.00	0.05
3.625 BMW FINANCE NV 3.625%/23-22.05.2035	EUR		60'000		60'000	60'691.20	0.03
3.875 BMW FINANCE NV 3.875%/23-04.10.2028	EUR		50'000		50'000	51'219.00	0.03
4.125 BMW FINANCE NV 4.125%/23-04.10.2033	EUR		100'000		100'000	105'230.00	0.06
1.000 BMW US CAPITAL (reg -S-) 1%/15-20.04.2027	EUR	69'000			69'000	64'292.82	0.03
3.875 BNI FINANCE BV 3.875%/23-01.12.2030	EUR		100'000		100'000	101'596.00	0.05
1.625 BNP PARIBAS (reg. -S-) S. -17583- 1.625%/16-23.02.2026	EUR		100'000	100'000			
2.875 BNP PARIBAS (reg. -S-) S. 17608 2.875%/16-01.10.2026	EUR	175'000			175'000		
1.625 BNP PARIBAS (subordinated) 1.625%/19-02.07.2031	EUR	100'000			100'000	83'800.00	0.05
2.750 BNP PARIBAS (subordinated) 2.75%/15-27.01.2026	EUR	200'000			100'000	97'920.00	0.05
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/18-20.11.2030	EUR	100'000			100'000		
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/20-15.01.2032	EUR	100'000			100'000	90'685.00	0.05
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/21-31.08.2033	EUR	100'000			100'000	85'252.00	0.05
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/22-31.03.2032	EUR	100'000			100'000	93'996.00	0.05
0.125 BNP PARIBAS 0.125%/19-04.09.2026	EUR	200'000		200'000	100'000	91'827.00	0.05
0.625 BNP PARIBAS 0.625%/20-03.12.2032	EUR	200'000			200'000	151'378.00	0.08
1.125 BNP PARIBAS 1.125%/18-11.06.2026	EUR	100'000	100'000	100'000	100'000	94'399.00	0.05
1.375 BNP PARIBAS 1.375%/19-28.05.2029	EUR	100'000			100'000	88'680.00	0.05
1.500 BNP PARIBAS 1.5%/15-25.05.2028	EUR	100'000			100'000		
1.500 BNP PARIBAS 1.5%/17-17.11.2025	EUR	140'000	100'000	140'000	100'000	96'240.00	0.05
1.500 BNP PARIBAS 1.5%/17-23.05.2028	EUR	127'000			127'000		
2.100 BNP PARIBAS 2.1%/22-07.04.2032	EUR	100'000			100'000	87'746.00	0.05
2.375 BNP PARIBAS 2.375%/14-20.05.2024	EUR	100'000			100'000		
3.625 BNP PARIBAS 3.625%/22-01.09.2029	EUR	200'000			100'000	99'046.00	0.05
1.000 BNP PARIBAS CARDIF (subordinated) 1%/17-29.11.2024	EUR	100'000			100'000		
- BNP PARIBAS CARDIF (subordinated) FRN 14-PERPETUAL	EUR	100'000			100'000	98'970.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/19-04.06.2026	EUR	100'000	100'000	100'000	100'000	95'816.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/19-15.07.2025	EUR	200'000		200'000			
- BNP PARIBAS FIX-TO-FRN FRN/19-23.01.2027	EUR	200'000			200'000	193'642.00	0.10
- BNP PARIBAS FIX-TO-FRN FRN/20-17.04.2029	EUR	200'000		100'000	100'000	89'619.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/20-19.02.2028	EUR	100'000			100'000	90'694.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/21-13.04.2027	EUR	200'000	100'000	200'000	100'000	92'573.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/21-19.01.2030	EUR	100'000			100'000		
- BNP PARIBAS FIX-TO-FRN FRN/21-30.05.2028	EUR	100'000	100'000		100'000	89'915.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/22-11.07.2030	EUR	200'000			200'000	170'662.00	0.09
- BNP PARIBAS FIX-TO-FRN FRN/22-25.07.2028	EUR	100'000			100'000	96'188.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/23-10.01.2031	EUR		100'000		100'000	101'345.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/23-13.01.2029	EUR	100'000	100'000	100'000	100'000	101'963.00	0.06
- BNP PARIBAS FIX-TO-FRN FRN/23-13.04.2031	EUR		100'000		100'000	102'471.00	0.06
- BNP PARIBAS FIX-TO-FRN FRN/23-13.11.2032	EUR		100'000		100'000	104'705.00	0.06
- BNP PARIBAS FIX-TO-FRN FRN/23-23.02.2029	EUR	100'000	100'000	100'000	100'000	101'051.00	0.05
- BNP PARIBAS FIX-TO-FRN FRN/23-26.09.2032	EUR		100'000		100'000	102'964.00	0.06
2.250 BNP PARIBAS S. -EMTN- 2.25%/16-11.01.2027	EUR	190'000	100'000	190'000	100'000	95'884.00	0.05
2.375 BNP PARIBAS SA 2.375%/15-17.02.2025	EUR	140'000			140'000		
- BNP PARIBAS SA FIX-TO-FRN FRN/20-01.09.2028	EUR	100'000			100'000	88'912.00	0.05

**1206 CSIF (CH) Bond Corporate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
-	BNP PARIBAS SA FIX-TO-FRN FRN/20-14.10.2027	EUR	100'000	100'000	100'000	91'537.00	0.05
0.375	BNZ INTL FUNDING/LONDON 0.375%/19-14.09.2024	EUR	200'000	200'000			
0.100	BOOKING HOLDINGS INC 0.1%/21-08.03.2025	EUR	100'000		100'000	96'339.00	0.05
0.500	BOOKING HOLDINGS INC 0.5%/21-08.03.2028	EUR	100'000		100'000	88'984.00	0.05
4.000	BOOKING HOLDINGS INC 4%/22-15.11.2026	EUR	100'000		100'000	101'191.00	0.05
4.125	BOOKING HOLDINGS INC 4.125%/23-12.05.2033	EUR		100'000	100'000	103'272.00	0.06
4.500	BOOKING HOLDINGS INC 4.5%/22-15.11.2031	EUR	100'000	100'000			
4.750	BOOKING HOLDINGS INC 4.75%/22-15.11.2034	EUR	100'000		100'000	108'156.00	0.06
1.000	BORGWARNER INC 1%/21-19.05.2031	EUR	100'000		100'000	81'103.00	0.04
0.625	BOSTON SCIENTIFIC CORP 0.625%/19-01.12.2027	EUR	100'000		100'000	90'107.00	0.05
1.375	BOUYGUES 1.375%/16-07.06.2027	EUR		100'000	100'000	93'816.00	0.05
0.500	BOUYGUES SA 0.5%/21-11.02.2030	EUR	100'000		100'000	84'791.00	0.05
1.125	BOUYGUES SA 1.125%/20-24.07.2028	EUR	100'000	100'000			
2.250	BOUYGUES SA 2.25%/22-29.06.2029	EUR	100'000		100'000	94'522.00	0.05
3.250	BOUYGUES SA 3.25%/22-30.06.2037	EUR	100'000		100'000	96'129.00	0.05
3.875	BOUYGUES SA 3.875%/23-17.07.2031	EUR		100'000	100'000	102'523.00	0.06
4.625	BOUYGUES SA 4.625%/22-07.06.2032	EUR	100'000	100'000			
5.375	BOUYGUES SA 5.375%/22-30.06.2042	EUR	100'000		100'000	117'161.00	0.06
1.573	BP CAPITAL MARKET (reg -S-) 1.573%/15-16.02.2027	EUR	100'000		100'000	94'684.00	0.05
1.953	BP CAPITAL MARKET 1.953%/16-03.03.2025	EUR	100'000	100'000			
2.213	BP CAPITAL MARKETS 2.213%/14-25.09.2026	EUR	200'000	100'000	200'000	97'325.00	0.05
2.972	BP CAPITAL MARKETS 2.972%/14-27.02.2026	EUR	100'000	100'000			
0.933	BP CAPITAL MARKETS BV 0.933%/20-04.12.2040	EUR	100'000		100'000	63'671.00	0.03
1.467	BP CAPITAL MARKETS BV 1.467%/21-21.09.2041	EUR	100'000	100'000	100'000	68'666.00	0.04
3.773	BP CAPITAL MARKETS BV 3.773%/23-12.05.2030	EUR		100'000	100'000	101'444.00	0.05
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	300'000	100'000	200'000	193'182.00	0.10
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000	100'000	100'000	93'482.00	0.05
0.831	BP CAPITAL MARKETS PLC 0.831%/19-08.11.2027	EUR	100'000	100'000	100'000	91'089.00	0.05
1.077	BP CAPITAL MARKETS PLC 1.077%/17-26.06.2025	EUR	100'000	100'000			
1.104	BP CAPITAL MARKETS PLC 1.104%/19-15.11.2034	EUR	100'000		100'000	77'095.00	0.04
1.594	BP CAPITAL MARKETS PLC 1.594%/18-03.07.2028	EUR		100'000	100'000	92'498.00	0.05
1.637	BP CAPITAL MARKETS PLC 1.637%/17-26.06.2029	EUR	140'000	140'000			
2.519	BP CAPITAL MARKETS PLC 2.519%/20-07.04.2028	EUR	150'000	100'000	150'000	96'564.00	0.05
2.822	BP CAPITAL MARKETS PLC 2.822%/20-07.04.2032	EUR	100'000		100'000	94'551.00	0.05
2.875	BPCE 2.875%/16-22.04.2026	EUR	100'000	100'000			
3.000	BPCE 3%/14-19.07.2024	EUR	100'000	100'000			
-	BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.02.2034	EUR	100'000	100'000	100'000	87'502.00	0.05
-	BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.03.2032	EUR	100'000	100'000	100'000	93'621.00	0.05
-	BPCE SA (subordinated) FIX-TO-FRN FRN/23-25.01.2035	EUR	200'000	100'000	100'000	102'200.00	0.06
0.250	BPCE SA 0.25%/20-15.01.2026	EUR	200'000	100'000	200'000	93'732.00	0.05
0.250	BPCE SA 0.25%/21-14.01.2031	EUR	100'000		100'000	79'624.00	0.04
0.375	BPCE SA 0.375%/22-02.02.2026	EUR		100'000	100'000	93'936.00	0.05
0.500	BPCE SA 0.5%/19-24.02.2027	EUR	200'000	200'000			
0.500	BPCE SA 0.5%/20-15.09.2027	EUR	100'000		100'000	91'693.00	0.05
0.625	BPCE SA 0.625%/19-26.09.2024	EUR	200'000	200'000			
0.625	BPCE SA 0.625%/20-15.01.2030	EUR	100'000		100'000	84'552.00	0.05
0.625	BPCE SA 0.625%/20-28.04.2025	EUR	300'000	300'000			
0.750	BPCE SA 0.75%/21-03.03.2031	EUR	100'000		100'000	81'713.00	0.04
1.000	BPCE SA 1%/16-05.10.2028	EUR	100'000		100'000	89'245.00	0.05
1.000	BPCE SA 1%/19-01.04.2025	EUR	100'000		100'000	96'964.00	0.05
1.000	BPCE SA 1%/22-14.01.2032	EUR	100'000	100'000			
1.375	BPCE SA 1.375%/18-23.03.2026	EUR	100'000	100'000			
1.750	BPCE SA 1.75%/22-26.04.2027	EUR	100'000		100'000	94'639.00	0.05
2.375	BPCE SA 2.375%/22-26.04.2032	EUR	100'000		100'000	91'270.00	0.05
3.500	BPCE SA 3.5%/23-25.01.2028	EUR	100'000		100'000	99'536.00	0.05
3.875	BPCE SA 3.875%/24-25.01.2036	EUR		100'000	100'000	100'073.99	0.05
4.000	BPCE SA 4%/22-29.11.2032	EUR	100'000		100'000	102'647.00	0.06
4.125	BPCE SA 4.125%/23-10.07.2028	EUR		100'000	100'000	102'007.00	0.06
4.375	BPCE SA 4.375%/23-13.07.2028	EUR	100'000		100'000	101'594.00	0.05
4.500	BPCE SA 4.5%/23-13.01.2033	EUR	100'000		100'000	103'290.00	0.06
-	BPCE SA FIX-TO-FRN FRN/22-02.03.2029	EUR	100'000		100'000	91'334.00	0.05
-	BPCE SA FIX-TO-FRN FRN/22-14.01.2028	EUR	100'000		100'000	90'697.00	0.05
-	BPCE SA FIX-TO-FRN FRN/23-02.03.2030	EUR	100'000		100'000	102'800.00	0.06
-	BPCE SA FIX-TO-FRN FRN/23-14.06.2034	EUR		200'000	200'000		
-	BPCE SA FIX-TO-FRN FRN/24-11.01.2035	EUR		100'000	100'000	100'322.00	0.05
2.375	BRAMBLES FINANCE 2.375%/14-12.06.2024	EUR	170'000	170'000			
0.500	BRENNTAG FINANCE BV 0.5%/21-06.10.2029	EUR	100'000	100'000			
1.000	BRISTOL MYERS SQUIBB 1%/15-15.05.2025	EUR	100'000		100'000		
1.750	BRISTOL MYERS SQUIBB 1.75%/15-15.05.2035	EUR	100'000	100'000			

**CSIF (CH) Bond Corporate EUR 1207**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
3.125 BRITISH AMERICAN TOBACCO HOLDINGS 3.125%/14-06.03.2029	EUR	100'000		100'000			
2.500 BRITISH SKY BROADCASTING GROUP 2.5%/14-15.09.2026	EUR		100'000		100'000	97'703.00	0.05
1.125 BRITISH TELECOMMUNICATIO 1.125%/19-12.09.2029	EUR	100'000		100'000			
1.500 BRITISH TELECOMMUNICATIO 1.5%/17-23.06.2027	EUR	160'000			160'000	149'851.20	0.08
3.750 BRITISH TELECOMMUNICATIO 3.75%/23-13.05.2031	EUR	100'000			100'000	99'934.00	0.05
4.250 BRITISH TELECOMMUNICATIO 4.25%/23-06.01.2033	EUR		100'000		100'000	102'576.00	0.06
1.750 BRITISH TELECOMMUNICATIONS 1.75%/16-10.03.2026	EUR	150'000			150'000	144'435.00	0.08
1.000 CA IMMOBILIEANLAGEN AG 1%/20-27.10.2025	EUR	100'000			100'000	92'035.00	0.05
0.625 CADENT FINANCE PLC 0.625%/21-19.03.2030	EUR	100'000		100'000			
0.750 CADENT FINANCE PLC 0.75%/20-11.03.2032	EUR	100'000			100'000	78'951.00	0.04
0.750 CAISSE NAT REASS (subordinated) 0.75%/21-07.07.2028	EUR	200'000		200'000			
- CAIXABANK SA (subordinated) FIX-TO-FRN FRN/21-18.06.2031	EUR	100'000			100'000	93'077.00	0.05
- CAIXABANK SA (subordinated) FIX-TO-FRN FRN/22-23.02.2033	EUR	100'000		100'000			
- CAIXABANK SA (subordinated) FIX-TO-FRN FRN/23-30.05.2034	EUR		100'000		100'000	104'770.00	0.06
0.375 CAIXABANK SA 0.375%/20-03.02.2025	EUR	200'000		200'000			
0.625 CAIXABANK SA 0.625%/19-01.10.2024	EUR	200'000		200'000			
1.125 CAIXABANK SA 1.125%/17-17.05.2024	EUR	200'000		200'000			
1.125 CAIXABANK SA 1.125%/19-27.03.2026	EUR	100'000		100'000			
1.375 CAIXABANK SA 1.375%/19-19.06.2026	EUR	100'000			100'000	94'551.00	0.05
2.375 CAIXABANK SA 2.375%/19-01.02.2024	EUR	200'000		200'000			
4.250 CAIXABANK SA 4.25%/23-06.09.2030	EUR		100'000		100'000	102'832.00	0.06
4.375 CAIXABANK SA 4.375%/23-29.11.2033	EUR		100'000		100'000	103'936.00	0.06
- CAIXABANK SA FIX-TO-FRN FRN/20-10.07.2026	EUR	100'000			100'000	95'974.00	0.05
- CAIXABANK SA FIX-TO-FRN FRN/20-18.11.2026	EUR	200'000		200'000			
- CAIXABANK SA FIX-TO-FRN FRN/21-09.02.2029	EUR	100'000			100'000	87'746.00	0.05
- CAIXABANK SA FIX-TO-FRN FRN/21-26.05.2028	EUR	100'000			100'000	90'810.00	0.05
- CAIXABANK SA FIX-TO-FRN FRN/22-13.04.2026	EUR	100'000			100'000	97'477.00	0.05
- CAIXABANK SA FIX-TO-FRN FRN/22-14.11.2030	EUR		100'000		100'000	106'958.00	0.06
- CAIXABANK SA FIX-TO-FRN FRN/22-21.01.2028	EUR	100'000			100'000	91'859.00	0.05
- CAIXABANK SA FIX-TO-FRN FRN/23-19.07.2029	EUR		100'000		100'000	103'855.00	0.06
- CAIXABANK SA FIX-TO-FRN FRN/24-09.02.2032	EUR		200'000	100'000	100'000	99'946.00	0.05
3.750 CAIXABANK SA S. -30- 3.75%/22-07.09.2029	EUR	100'000			100'000	101'059.00	0.05
0.625 CAPGEMINI SE 0.625%/20-23.06.2025	EUR	100'000			100'000	96'129.00	0.05
1.000 CAPGEMINI SE 1%/18-18.10.2024	EUR	200'000		200'000			
1.125 CAPGEMINI SE 1.125%/20-23.06.2030	EUR	100'000			100'000	87'042.00	0.05
1.625 CAPGEMINI SE 1.625%/20-15.04.2026	EUR	200'000		200'000			
2.000 CAPGEMINI SE 2%/20-15.04.2029	EUR	100'000		100'000			
2.375 CAPGEMINI SE 2.375%/20-15.04.2032	EUR	100'000			100'000	92'036.00	0.05
3.875 CARGILL INC 3.875%/23-24.04.2030	EUR		100'000		100'000	102'073.00	0.06
0.375 CARLSBERG BREWERIES A/S 0.375%/20-30.06.2027	EUR	200'000		200'000			
0.625 CARLSBERG BREWERIES A/S 0.625%/20-09.03.2030	EUR		100'000		100'000	84'697.00	0.05
4.000 CARLSBERG BREWERIES A/S 4%/23-05.10.2028	EUR	100'000			100'000	102'021.00	0.06
4.250 CARLSBERG BREWERIES A/S 4.25%/23-05.10.2033	EUR		100'000		100'000	104'999.00	0.06
2.375 CARMILA 2.375%/16-16.09.2024	EUR	100'000		100'000			
2.125 CARMILA SA 2.125%/18-07.03.2028	EUR	100'000			100'000	93'683.00	0.05
0.750 CARREFOUR 0.75%/16-26.04.2024	EUR	170'000		170'000			
1.000 CARREFOUR 1%/19-17.05.2027	EUR	100'000			100'000	92'550.00	0.05
1.250 CARREFOUR 1.25%/15-03.06.2025	EUR	100'000			100'000	97'180.00	0.05
0.107 CARREFOUR BANQUE 0.107%/21-14.06.2025	EUR	100'000			100'000	95'376.00	0.05
1.875 CARREFOUR SA 1.875%/22-30.10.2026	EUR	100'000			100'000	95'806.00	0.05
2.625 CARREFOUR SA 2.625%/20-15.12.2027	EUR	100'000			100'000	96'881.00	0.05
3.750 CARREFOUR SA 3.75%/23-10.10.2030	EUR		100'000		100'000	100'467.00	0.05
4.125 CARREFOUR SA 4.125%/22-12.10.2028	EUR	100'000		100'000			
4.375 CARREFOUR SA 4.375%/23-14.11.2031	EUR		100'000	100'000			
4.125 CARRIER GLOBAL CORP 4.125%/23-29.05.2028	EUR		100'000	100'000			
4.125 CARRIER GLOBAL CORP 4.125%/24-29.05.2028	EUR		100'000		100'000	101'605.00	0.05
4.375 CARRIER GLOBAL CORP 4.375%/23-29.05.2025	EUR		100'000	100'000			
4.375 CARRIER GLOBAL CORP 4.375%/24-29.05.2025	EUR		100'000		100'000	100'562.00	0.05
4.500 CARRIER GLOBAL CORP 4.5%/23-29.11.2032	EUR		100'000	100'000			
4.500 CARRIER GLOBAL CORP 4.5%/24-29.11.2032	EUR		100'000	100'000			
0.875 CASTELLUM HELSINKI 0.875%/21-17.09.2029	EUR	100'000			100'000	78'874.00	0.04
2.000 CASTELLUM HELSINKI 2%/22-24.03.2025	EUR	100'000		100'000			
0.900 CBRE GI OPEN END FUND 0.9%/21-12.10.2029	EUR	100'000			100'000	82'270.00	0.04
- CCEP FINANCE IRELAND DAC 0%/21-06.09.2025	EUR		100'000		100'000	94'501.00	0.05
0.500 CCEP FINANCE IRELAND DAC 0.5%/21-06.09.2029	EUR	100'000			100'000	85'128.00	0.05
0.875 CCEP FINANCE IRELAND DAC 0.875%/21-06.05.2033	EUR	100'000		100'000			
1.500 CCEP FINANCE IRELAND DAC 1.5%/21-06.05.2041	EUR	100'000			100'000	72'292.00	0.04
2.125 CELANESE US HOLDINGS LLC 2.125%/18-01.03.2027	EUR	100'000			100'000	94'394.00	0.05
4.777 CELANESE US HOLDINGS LLC 4.777%/22-19.07.2026	EUR	100'000			100'000	100'873.99	0.05
5.337 CELANESE US HOLDINGS LLC 5.337%/22-19.01.2029	EUR	100'000		100'000			
- CESKA SPORITELNAS AS FIX-TO-FRN FRN/22-14.11.2025	EUR	100'000		100'000			

**1208 CSIF (CH) Bond Corporate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
- CESKA SPORITELNA AS S. -38- FIX-TO-FRN FRN/23-29.06.2027	EUR		100'000		100'000	103'581.00	0.06
1.000 CHEUNG KONG INFRA FIN BV 1%/17-12.12.2024	EUR	100'000		100'000			
3.625 CHORUS LTD 3.625%/22-07.09.2029	EUR	100'000		100'000			
0.875 CHUBB INA HOLDINGS INC 0.875%/19-15.12.2029	EUR	100'000		100'000			
1.550 CHUBB INA HOLDINGS INC 1.55%/18-15.03.2028	EUR	200'000		100'000	100'000	92'502.00	0.05
2.500 CHUBB INA HOLDINGS INC 2.5%/18-15.03.2038	EUR	100'000			100'000	86'253.00	0.05
1.125 CIE DE SAINT-GOBAIN 1.125%/18-23.03.2026	EUR	200'000		200'000			
1.375 CIE DE SAINT-GOBAIN 1.375%/17-14.06.2027	EUR	100'000			100'000	93'458.00	0.05
1.875 CIE DE SAINT-GOBAIN 1.875%/18-21.09.2028	EUR	100'000		100'000			
1.875 CIE DE SAINT-GOBAIN 1.875%/19-15.03.2031	EUR	100'000			100'000	89'517.00	0.05
2.625 CIE DE SAINT-GOBAIN 2.625%/22-10.08.2032	EUR	100'000		100'000			
3.500 CIE DE SAINT-GOBAIN 3.5%/23-18.01.2029	EUR		100'000		100'000	99'888.00	0.05
3.750 CIE DE SAINT-GOBAIN SA 3.75%/23-29.11.2026	EUR		100'000		100'000	100'338.00	0.05
- CIE GENERALE DES ESTABLI 0%/20-02.11.2028	EUR	100'000		100'000			
0.625 CIE GENERALE DES ESTABLI 0.625%/20-02.11.2040	EUR	100'000			100'000	66'004.00	0.04
1.750 CIE GENERALE DES ESTABLI 1.75%/18-03.09.2030	EUR		100'000		100'000	91'335.00	0.05
2.500 CIE GENERALE DES ESTABLI 2.5%/18-03.09.2038	EUR	100'000			100'000	92'543.00	0.05
1.500 CIMIC FINANCE LTD 1.5%/21-28.05.2029	EUR	100'000		100'000			
1.750 CITIGROUP 1.75%/15-28.01.2025	EUR	100'000		100'000			
2.375 CITIGROUP 2.375%/14-22.05.2024	EUR	120'000		120'000			
- CITIGROUP INC (subordinated) S. -20- FIX-TO-FRN FRN/05-25.02.2030	EUR		35'000		35'000	34'860.00	0.02
1.250 CITIGROUP INC 1.25%/19-10.04.2029	EUR	200'000		200'000			
1.625 CITIGROUP INC 1.625%/18-21.03.2028	EUR	100'000			100'000	92'582.00	0.05
- CITIGROUP INC FIX-TO-FRN FRN/18-24.07.2026	EUR	200'000	100'000	200'000	100'000	96'764.00	0.05
- CITIGROUP INC FIX-TO-FRN FRN/19-08.10.2027	EUR	100'000			100'000	91'953.00	0.05
- CITIGROUP INC FIX-TO-FRN FRN/20-06.07.2026	EUR	200'000	100'000	200'000	100'000	96'520.00	0.05
- CITIGROUP INC FIX-TO-FRN FRN/22-22.09.2028	EUR	100'000			100'000	99'977.00	0.05
- CITIGROUP INC FIX-TO-FRN FRN/22-22.09.2033	EUR	100'000			100'000	101'793.00	0.06
2.125 CITIGROUP S. 2.125%/14-10.09.2026	EUR	200'000		200'000			
1.250 CITYCON TREASURY (reg. -S-) 1.25%/16-08.09.2026	EUR	100'000		100'000			
0.750 CK HUTCHINSON EUROPE 0.75%/21-02.11.2029	EUR	100'000			100'000	83'964.00	0.05
1.250 CK HUTCHINSON FINANCE 1.25%/18-13.04.2025	EUR	100'000			100'000	96'833.00	0.05
1.250 CK HUTCHINSON FINANCE 16 1.25%/16-06.04.2023	EUR	60'000		60'000			
2.000 CK HUTCHINSON FINANCE S. -B- 2%/16-06.04.2028	EUR	100'000			100'000	93'416.00	0.05
1.500 CK HUTCHINSON GROUP 1.5%/19-17.10.2031	EUR	100'000			100'000	83'946.00	0.05
1.125 CK HUTCHINSON GROUP TELECOM FINANCE S.A. 1.125%/19-17.10.2028	EUR	104'000			104'000	93'281.76	0.05
1.750 CLOVERIE PLC ZURICH INSURANCE (reg. -S-) S. 2014-01 1.75%/14-16.09.2024	EUR	110'000		110'000			
- CNH INDUSTRIAL FIN EUR S 0%/20-01.04.2024	EUR	100'000		100'000			
1.625 CNH INDUSTRIAL FIN EUR S 1.625%/19-03.07.2029	EUR	100'000		100'000			
1.750 CNH INDUSTRIAL FIN EUR S 1.75%/19-25.03.2027	EUR	100'000			100'000	94'770.00	0.05
2.750 CNP ASSURANCES (subordinated) 2.75%/19-05.02.2029	EUR	100'000		100'000			
- CNP ASSURANCES (subordinated) FIX-TO-FRN 4.25%/14-05.06.2045	EUR	100'000		100'000			
- CNP ASSURANCES (subordinated) FIX-TO-FRN 4.5%/15-10.06.2047	EUR	100'000		100'000			
- CNP ASSURANCES (subordinated) FIX-TO-FRN FRN/19-27.07.2050	EUR	100'000		100'000			
- CNP ASSURANCES (subordinated) FIX-TO-FRN FRN/20-30.06.2051	EUR	100'000		100'000			
- CNP ASSURANCES (subordinated) FIX-TO-FRN FRN/23-18.07.2053	EUR	100'000		100'000			
1.875 COCA COLA HBC FINANCE 1.875%/16-11.11.2024	EUR	130'000		130'000			
1.100 COCA-COLA 1.1%/16-02.09.2036	EUR		100'000		100'000	76'513.00	0.04
1.125 COCA-COLA 1.125%/15-09.03.2027	EUR	100'000			100'000	93'844.00	0.05
1.125 COCA-COLA 1.125%/16-26.05.2024	EUR	120'000		120'000			
1.625 COCA-COLA 1.625%/15-09.03.2035	EUR	100'000			100'000	83'834.00	0.05
1.750 COCA-COLA 1.75%/16-26.05.2028	EUR	100'000			100'000	93'242.00	0.05
0.125 COCA-COLA CO/THE 0.125%/20-15.03.2029	EUR	100'000		100'000			
0.125 COCA-COLA CO/THE 0.125%/21-09.03.2029	EUR	100'000		100'000			
0.375 COCA-COLA CO/THE 0.375%/20-15.03.2033	EUR	100'000		100'000			
0.400 COCA-COLA CO/THE 0.4%/21-06.05.2030	EUR	100'000			100'000	84'289.00	0.05
0.500 COCA-COLA CO/THE 0.5%/21-09.03.2033	EUR	100'000			100'000	78'332.00	0.04
0.750 COCA-COLA CO/THE 0.75%/19-22.09.2026	EUR	100'000			100'000	93'842.00	0.05
0.800 COCA-COLA CO/THE 0.8%/20-15.03.2040	EUR	100'000		100'000			
0.950 COCA-COLA CO/THE 0.95%/21-06.05.2036	EUR	100'000			100'000	75'591.00	0.04
1.000 COCA-COLA CO/THE 1%/21-09.03.2041	EUR	100'000		100'000			
1.250 COCA-COLA CO/THE 1.25%/19-08.03.2031	EUR	100'000			100'000	87'419.00	0.05
1.875 COCA-COLA ENTERPRISES (reg. -S-) 1.875%/15-18.03.2030	EUR	160'000		160'000			
0.200 COCA-COLA EUROPEAN PARTN 0.2%/20-02.12.2028	EUR	100'000			100'000	85'720.00	0.05
1.500 COCA-COLA EUROPEAN PARTN 1.5%/18-08.11.2027	EUR		100'000		100'000	93'206.00	0.05
1.750 COCA-COLA EUROPEAN PARTN 1.75%/20-27.03.2026	EUR	100'000		100'000			
1.000 COCA-COLA HBC FINANCE BV 1%/19-14.05.2027	EUR	200'000		100'000	100'000	92'590.00	0.05
2.750 COCA-COLA HBC FINANCE BV 2.75%/22-23.09.2025	EUR	100'000			100'000	98'441.00	0.05
5.750 COFACE SA (subordinated) 5.75%/23-28.11.2033	EUR		100'000	100'000			

**CSIF (CH) Bond Corporate EUR 1209**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.000 COFINIMMO 1%/22-24.01.2028	EUR	100'000			100'000	89'762.00	0.05
0.300 COLGATE-PALMOLIVE CO 0.3%/21-10.11.2029	EUR	100'000			100'000	85'780.00	0.05
0.875 COLGATE-PALMOLIVE CO 0.875%/19-12.11.2039	EUR	100'000		100'000			
2.750 COLOPLAST FINANCE BV 2.75%/22-19.05.2030	EUR	100'000		100'000			
- COMCAST CORP 0%/21-14.09.2026	EUR	100'000			100'000	91'600.00	0.05
0.250 COMCAST CORP 0.25%/20-20.05.2027	EUR	200'000		200'000			
0.250 COMCAST CORP 0.25%/21-14.09.2029	EUR	140'000		140'000			
0.750 COMCAST CORP 0.75%/20-20.02.2032	EUR	100'000			100'000	81'559.00	0.04
1.250 COMCAST CORP 1.25%/20-20.02.2040	EUR	100'000			100'000	74'100.00	0.04
0.250 COMMERZBANK AG 0.25%/19-16.09.2024	EUR	200'000		200'000			
0.375 COMMERZBANK AG 0.375%/20-01.09.2027	EUR	145'000		145'000			
0.500 COMMERZBANK AG 0.5%/19-04.12.2026	EUR	150'000			150'000	138'171.00	0.07
0.625 COMMERZBANK AG 0.625%/19-28.08.2024	EUR	123'000		123'000			
1.125 COMMERZBANK AG 1.125%/17-19.09.2025	EUR	100'000			100'000	96'218.00	0.05
1.125 COMMERZBANK AG 1.125%/17-24.05.2024	EUR	50'000		50'000			
- COMMERZBANK AG FIX-TO-FRN FRN/22-21.03.2028	EUR	100'000	100'000	100'000	100'000	101'079.00	0.05
- COMMERZBANK AG FIX-TO-FRN FRN/23-25.03.2029	EUR		100'000		100'000	103'386.00	0.06
1.000 COMMERZBANK AG S. -923- 1%/19-04.03.2026	EUR	68'000	30'000		98'000	93'002.98	0.05
0.875 COMMERZBANK AG S. -948- 0.875%/20-22.01.2027	EUR	100'000			100'000	91'845.00	0.05
- COMMERZBANK AG S. -965- FIX-TO-FRN FRN/20-24.03.2026	EUR	100'000			100'000	96'448.00	0.05
0.100 COMMERZBANK AG S. -973- 0.1%/21-11.09.2025	EUR	80'000			80'000	75'708.80	0.04
- COMMERZBANK AG S. -992- FIX-TO-FRN FRN/22-14.09.2027	EUR	100'000		100'000			
- COMMONWEALTH BANK AUSTRALIA FIX-TO-FLOATER 17-03.10.2029	EUR	200'000		200'000			
3.875 COMPAGNIE DE SAINT-GOBAIN SA 3.875%/23-29.11.2030	EUR		100'000		100'000	101'550.00	0.05
1.000 COMPAGNIE FIN ET INDUS 1%/20-19.05.2031	EUR	100'000			100'000	84'731.00	0.05
0.375 COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.375%/16-07.02.2025	EUR	200'000		200'000			
0.750 COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.75%/16-09.09.2028	EUR	100'000			100'000	89'529.00	0.05
1.000 COMPAGNIE SAINT-GOBAIN 1%/17-17.03.2025	EUR	100'000		100'000			
3.000 COMPASS GROUP FINANCE NV 3%/22-08.03.2030	EUR		100'000		100'000	97'864.00	0.05
1.125 CONTI-GUMMI FINANCE B.V. 1.125%/20-25.09.2024	EUR	100'000		100'000			
2.125 CONTI-GUMMI FINANCE B.V. 2.125%/20-27.11.2023	EUR	100'000		100'000			
0.375 CONTINENTAL AG 0.375%/19-27.06.2025	EUR	100'000		100'000			
2.500 CONTINENTAL AG 2.5%/20-27.08.2026	EUR	90'000		37'000	53'000	51'778.35	0.03
3.625 CONTINENTAL AG 3.625%/22-30.11.2027	EUR	100'000	100'000	100'000	100'000	100'156.00	0.05
4.000 CONTINENTAL AG 4%/23-01.06.2028	EUR		100'000		100'000	101'623.00	0.05
1.250 COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	EUR	204'000	170'000	374'000			
- COOPERATIEVE RABOBANK UA (subordinated) FIX-TO-FRN FRN/22-30.11.2032	EUR	100'000	200'000	200'000	100'000	98'446.00	0.05
0.625 COOPERATIEVE RABOBANK UA 0.625%/19-27.02.2024	EUR	100'000		100'000			
0.625 COOPERATIEVE RABOBANK UA 0.625%/21-25.02.2033	EUR	100'000			100'000	77'742.00	0.04
1.125 COOPERATIEVE RABOBANK UA 1.125%/19-07.05.2031	EUR	100'000			100'000	83'806.00	0.05
3.822 COOPERATIEVE RABOBANK UA 3.822%/24-26.07.2034	EUR		100'000		100'000	99'976.00	0.05
3.913 COOPERATIEVE RABOBANK UA 3.913%/23-03.11.2026	EUR		100'000	100'000			
4.000 COOPERATIEVE RABOBANK UA 4%/23-10.01.2030	EUR	100'000			100'000	101'719.00	0.06
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/21-01.12.2027	EUR	100'000			100'000	91'494.00	0.05
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/22-27.01.2028	EUR	100'000			100'000	102'393.00	0.06
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/23-25.04.2029	EUR		100'000		100'000	101'529.00	0.05
0.250 COOPERATIEVE RABOBANK UA S. -3221A- 0.25%/19-30.10.2026	EUR	100'000	100'000	200'000			
- COOPERATIEVE RABOBANK UA S. -3224A- FIX-TO-FRN FRN/20-05.05.2028	EUR	100'000			100'000	91'319.00	0.05
4.125 CORNING INC 4.125%/23-15.05.2031	EUR		100'000		100'000	102'427.00	0.06
1.750 COVESTRO 1.75%/16-25.09.2024	EUR	100'000		100'000			
0.875 COVESTRO AG 0.875%/20-03.02.2026	EUR	50'000			50'000	47'396.50	0.03
4.750 COVESTRO AG 4.75%/22-15.11.2028	EUR		100'000	100'000			
1.625 COVIVIO 1.625%/20-23.06.2030	EUR	100'000			100'000	87'160.00	0.05
4.625 COVIVIO 4.625%/23-05.06.2032	EUR		100'000	100'000			
1.000 COVIVIO HOTELS SACA 1%/21-27.07.2029	EUR	100'000			100'000	87'382.00	0.05
1.875 COVIVIO SA 1.875%/16-20.05.2026	EUR	100'000			100'000	95'652.00	0.05
1.500 CPI PROPERTY GROUP SA 1.5%/21-27.01.2031	EUR	100'000		100'000			
1.750 CPI PROPERTY GROUP SA 1.75%/22-14.01.2030	EUR	100'000			100'000	69'598.00	0.04
2.750 CPI PROPERTY GROUP SA 2.75%/20-12.05.2026	EUR	100'000			100'000	89'785.00	0.05
2.625 CREDIT AGRICOLE (subordinated) (reg -S-) 2.625%/15-17.03.2027	EUR	240'000		100'000	140'000	134'369.20	0.07
- CREDIT AGRICOLE (subordinated) FIX-TO-FRN 4.5/14-PERPETUAL	EUR	100'000			100'000	99'886.00	0.05
1.875 CREDIT AGRICOLE 1.875%/16-20.12.2026	EUR		100'000		100'000	95'381.00	0.05
3.125 CREDIT AGRICOLE 3.125%14-05.02.2026	EUR	100'000			100'000	99'150.00	0.05
1.500 CREDIT AGRICOLE ASSRNCES (subordinated) 1.5%/21-06.10.2031	EUR	100'000			100'000	81'201.00	0.04
2.000 CREDIT AGRICOLE ASSRNCES (subordinated) 2%/20-17.07.2030	EUR	100'000	100'000	100'000	100'000	86'817.00	0.05
5.875 CREDIT AGRICOLE ASSRNCES (subordinated) 5.875%/23-25.10.2033	EUR		100'000		100'000	109'324.00	0.06
- CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 15-PERPETUAL	EUR	100'000		100'000			

**1210 CSIF (CH) Bond Corporate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
- CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 2.625%/18-29.01.2048	EUR	100'000		100'000			
- CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 4.75%/16-PERPETUAL	EUR	100'000		100'000			
0.500 CREDIT AGRICOLE LONDON 0.5%/19-24.06.2024	EUR	200'000		200'000			
1.000 CREDIT AGRICOLE LONDON 1%/19-03.07.2029	EUR	200'000		100'000	100'000	87'652.00	0.05
1.375 CREDIT AGRICOLE LONDON 1.375%/17-03.05.2027	EUR	100'000			100'000	93'508.00	0.05
1.375 CREDIT AGRICOLE LONDON 1.375%/18-13.03.2025	EUR	200'000		200'000			
1.250 CREDIT AGRICOLE LONDON BRANCH 1.25%/16-14.04.2026	EUR	200'000		200'000			
2.000 CREDIT AGRICOLE SA (subordinated) 2%/19-25.03.2029	EUR	100'000			100'000	90'612.00	0.05
- CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN FRN/23-28.08.2033	EUR		100'000		100'000	103'831.00	0.06
0.125 CREDIT AGRICOLE SA 0.125%/20-09.12.2027	EUR	100'000			100'000	87'859.00	0.05
0.375 CREDIT AGRICOLE SA 0.375%/19-21.10.2025	EUR	200'000	100'000	200'000	100'000	94'920.00	0.05
0.375 CREDIT AGRICOLE SA 0.375%/21-20.04.2028	EUR	100'000			100'000	87'439.00	0.05
0.875 CREDIT AGRICOLE SA 0.875%/20-14.01.2032	EUR	100'000			100'000	80'369.00	0.04
1.000 CREDIT AGRICOLE SA 1%/22-18.09.2025	EUR	200'000	100'000	200'000	100'000	96'187.00	0.05
1.125 CREDIT AGRICOLE SA 1.125%/22-12.07.2032	EUR	100'000	100'000	100'000	100'000	82'010.00	0.04
1.125 CREDIT AGRICOLE SA 1.125%/22-24.02.2029	EUR	100'000			100'000	89'660.00	0.05
1.750 CREDIT AGRICOLE SA 1.75%/19-05.03.2029	EUR	200'000		100'000	100'000	91'015.00	0.05
2.500 CREDIT AGRICOLE SA 2.5%/22-22.04.2034	EUR	100'000			100'000	89'816.00	0.05
2.500 CREDIT AGRICOLE SA 2.5%/22-29.08.2029	EUR	100'000			100'000	94'982.00	0.05
3.375 CREDIT AGRICOLE SA 3.375%/22-28.07.2027	EUR	200'000	100'000	200'000	100'000	99'494.00	0.05
3.750 CREDIT AGRICOLE SA 3.75%/24-22.01.2034	EUR		100'000		100'000	100'328.00	0.05
3.875 CREDIT AGRICOLE SA 3.875%/22-28.11.2034	EUR	100'000			100'000	101'690.00	0.06
3.875 CREDIT AGRICOLE SA 3.875%/23-20.04.2031	EUR		100'000		100'000	101'727.00	0.06
4.000 CREDIT AGRICOLE SA 4%/23-18.01.2033	EUR		200'000	100'000	100'000	103'151.00	0.06
4.125 CREDIT AGRICOLE SA 4.125%/23-07.03.2030	EUR		100'000		100'000	103'175.00	0.06
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/20-22.04.2026	EUR	200'000		200'000			
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/21-21.09.2029	EUR	100'000			100'000	86'184.00	0.05
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-12.01.2028	EUR	100'000			100'000	91'345.00	0.05
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-12.10.2026	EUR	100'000			100'000	100'206.99	0.05
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-22.04.2027	EUR	100'000			100'000	96'054.00	0.05
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/23-11.07.2029	EUR	100'000			100'000	101'476.00	0.05
- CREDIT LOGEMENT (subordinated) FIX-TO-FRN 1.35%/17-28.11.2029	EUR	100'000		100'000			
3.375 CREDIT MUTUEL ARKEA (subordinated) 3.375%/19-11.03.2031	EUR		100'000		100'000	93'503.00	0.05
0.010 CREDIT MUTUEL ARKEA 0.01%/20-28.01.2026	EUR	100'000			100'000	93'359.00	0.05
0.375 CREDIT MUTUEL ARKEA 0.375%/19-03.10.2028	EUR	100'000			100'000	86'537.00	0.05
0.750 CREDIT MUTUEL ARKEA 0.75%/22-18.01.2030	EUR	100'000			100'000	84'803.00	0.05
0.875 CREDIT MUTUEL ARKEA 0.875%/20-07.05.2027	EUR	100'000			100'000	91'677.00	0.05
0.875 CREDIT MUTUEL ARKEA 0.875%/21-11.03.2033	EUR	100'000		100'000			
0.875 CREDIT MUTUEL ARKEA 0.875%/21-25.10.2031	EUR	100'000		100'000			
1.125 CREDIT MUTUEL ARKEA 1.125%/19-23.05.2029	EUR	100'000			100'000	88'405.00	0.05
1.625 CREDIT MUTUEL ARKEA 1.625%/19-15.04.2026	EUR	100'000		100'000			
3.250 CREDIT MUTUEL ARKEA 3.25%/16-01.06.2026	EUR	100'000			100'000	98'891.00	0.05
3.375 CREDIT MUTUEL ARKEA 3.375%/22-19.09.2027	EUR	100'000			100'000	99'209.00	0.05
- CREDIT MUTUEL ARKEA FIX-TO-FRN FRN/20-11.06.2029	EUR	100'000			100'000	89'479.00	0.05
0.250 CREDIT SUISSE AG LONDON 0.25%/21-01.09.2028	EUR	100'000			100'000	85'879.00	0.05
0.250 CREDIT SUISSE AG LONDON 0.25%/21-05.01.2026	EUR	200'000		100'000	100'000	93'697.00	0.05
0.450 CREDIT SUISSE AG LONDON 0.45%/20-19.05.2025	EUR	100'000		100'000			
5.500 CREDIT SUISSE AG LONDON 5.5%/23-20.08.2026	EUR		100'000	100'000			
1.500 CREDIT SUISSE AG LONDON BRANCH (reg. -S-) 1.5%/16-10.04.2026	EUR	260'000		100'000	160'000	152'571.20	0.08
0.625 CREDIT SUISSE GROUP AG 0.625%/21-18.01.2033	EUR	100'000			100'000	74'962.00	0.04
0.650 CREDIT SUISSE GROUP AG 0.65%/19-10.09.2029	EUR	200'000		100'000	100'000	84'414.00	0.05
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/19-24.06.2027	EUR	100'000			100'000	93'428.00	0.05
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/20-14.01.2028	EUR	100'000			100'000	91'144.00	0.05
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-01.03.2029	EUR	200'000		200'000		226'836.00	0.12
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-02.04.2032	EUR	160'000		160'000		148'371.20	0.08
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-13.10.2026	EUR	210'000		100'000	110'000	106'814.40	0.06
- CREDIT SUISSE GROUP AG FRN/20-02.04.2026	EUR	300'000		100'000	200'000	198'074.00	0.11
- CREDIT SUISSE GROUP FINANCE FIX-TO-FRN 1.25%/17-17.07.2025	EUR	100'000		100'000			
- CREDITO EMILIANO SPA FIX-TO-FRN FRN/22-19.01.2028	EUR		100'000		100'000	93'324.00	0.05
5.750 CRELAN SA 5.75%/23-26.01.2028	EUR		100'000		100'000	104'272.00	0.06
- CRELAN SA FIX-TO-FRN FRN/23-28.02.2030	EUR		100'000		100'000	105'847.00	0.06
1.375 CRH FINANCE DESIGNATED ACTIVITY COMPANY 1.375%/16-18.10.2028	EUR	100'000		100'000			
1.625 CRH FUNDING 1.625%/20-05.05.2030	EUR	100'000			100'000	89'845.00	0.05
4.000 CRH SMW FINANCE DAC 4%/23-11.07.2027	EUR		200'000	100'000	100'000	101'506.00	0.05
4.000 CRH SMW FINANCE DAC 4%/23-11.07.2031	EUR		100'000		100'000	102'114.00	0.06
4.250 CRH SMW FINANCE DAC 4.25%/23-11.07.2035	EUR		100'000		100'000	103'273.00	0.06
0.875 CRITERIA CAIXA SA 0.875%/20-28.10.2027	EUR	100'000			100'000	90'038.00	0.05
0.875 CTP NV 0.875%/22-20.01.2026	EUR	100'000			100'000	93'889.00	0.05

**CSIF (CH) Bond Corporate EUR 1211**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.250 CTP NV 1.25%/21-21.06.2029	EUR	100'000		100'000			
1.500 CTP NV 1.5%/21-27.09.2031	EUR	100'000			100'000	80'424.00	0.04
4.750 CTP NV 4.75%/24-05.02.2030	EUR		100'000		100'000	100'476.99	0.05
0.450 CZECH GAS NETWORKS INV 0.45%/21-08.09.2029	EUR	100'000		100'000			
1.000 CZECH GAS NETWORKS INV 1%/20-16.07.2027	EUR	100'000			100'000	92'334.00	0.05
0.850 DAIMLER 0.85%/17-28.02.2025	EUR	155'000	50'000	155'000	50'000	48'671.50	0.03
1.400 DAIMLER 1.4%/16-12.01.2024	EUR	110'000		110'000			
1.500 DAIMLER 1.5%/16-09.03.2026	EUR	110'000	80'000	110'000	80'000	77'255.20	0.04
0.375 DAIMLER AG 0.375%/19-08.11.2026	EUR	99'000			99'000	91'721.52	0.05
0.750 DAIMLER AG 0.75%/21-11.03.2033	EUR	86'000			86'000	68'765.60	0.04
1.000 DAIMLER AG 1%/17-15.11.2027	EUR	100'000	100'000	100'000	100'000	92'111.00	0.05
1.500 DAIMLER AG 1.5%/17-03.07.2029	EUR	164'000		56'000	108'000	98'303.76	0.05
2.125 DAIMLER AG 2.125%/17-03.07.2037	EUR	140'000	50'000	94'000	96'000	83'543.04	0.05
0.750 DAIMLER AG S. -85- 0.75%/19-08.02.2030	EUR	114'000	50'000	114'000	50'000	43'115.00	0.02
2.000 DAIMLER INTL	EUR	102'000	100'000	102'000	100'000	97'006.00	0.05
0.625 DAIMLER INTL FINANCE BV 0.625%/19-06.05.2027	EUR	126'000		74'000	52'000	47'850.40	0.03
1.000 DAIMLER INTL FINANCE BV 1%/18-11.11.2025	EUR	133'000	91'000	133'000	91'000	87'289.02	0.05
1.375 DAIMLER INTL FINANCE BV 1.375%/19-26.06.2026	EUR	150'000		70'000	80'000	76'423.20	0.04
1.500 DAIMLER INTL FINANCE BV 1.5%/18-09.02.2027	EUR	100'000		100'000			
2.625 DAIMLER INTL S. -88- 2.625%/20-07.04.2025	EUR	200'000	100'000	199'000	101'000	99'889.00	0.05
3.875 DAIMLER TRUCK INTERNATIONAL FINANCE B.V. 3.875%/23-17.05.2026	EUR		100'000		100'000	100'730.00	0.05
1.250 DAIMLER TRUCK INTL 1.25%/22-06.04.2025	EUR	100'000			100'000	97'452.00	0.05
1.625 DAIMLER TRUCK INTL 1.625%/22-06.04.2027	EUR	100'000		100'000			
3.875 DAIMLER TRUCK INTL 3.875%/23-19.06.2029	EUR		100'000		100'000	101'690.00	0.06
1.700 DANAHER CORP 1.7%/20-30.03.2024	EUR	100'000		100'000			
2.100 DANAHER CORP 2.1%/20-30.09.2026	EUR	100'000			100'000	96'677.00	0.05
2.500 DANAHER CORP 2.5%/20-30.03.2030	EUR	100'000			100'000	95'173.00	0.05
0.750 DANFOSS FIN 2 BV 0.75%/21-28.04.2031	EUR	100'000			100'000	81'509.00	0.04
0.375 DANFOSS FIN I BV 0.375%/21-28.10.2028	EUR	100'000			100'000	86'170.00	0.05
- DANICA PENSION (subordinated) FIX-TO-FRN FRN/15-29.09.2045	EUR	100'000			100'000	99'834.00	0.05
0.709 DANONE 0.709%/16-03.11.2024	EUR	200'000		200'000			
1.125 DANONE 1.125%/15-14.01.2025	EUR	100'000		100'000			
1.250 DANONE 1.25%/15-30.05.2024	EUR	100'000		100'000			
- DANONE FIX-TO-FRN 1.75%/17-PERPETUAL	EUR	100'000		100'000			
- DANONE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	91'544.00	0.05
- DANONE SA 0%/21-01.12.2025	EUR		100'000		100'000	94'326.00	0.05
0.395 DANONE SA 0.395%/20-10.06.2029	EUR	100'000			100'000	86'163.00	0.05
0.520 DANONE SA 0.52%/21-09.11.2030	EUR	100'000			100'000	83'029.00	0.04
3.071 DANONE SA 3.071%/22-07.09.2032	EUR		100'000		100'000	97'315.00	0.05
1.500 DANSKE BANK A/S (subordinated) 1.5%/20-02.09.2030	EUR	100'000			100'000	95'496.00	0.05
- DANSKE BANK A/S (subordinated) FIX-TO-FRN FRN/19-12.02.2030	EUR	100'000		100'000			
- DANSKE BANK A/S (subordinated) FIX-TO-FRN FRN/19-21.06.2029	EUR	200'000		200'000			
- DANSKE BANK A/S (subordinated) S. -658- FIX-TO-FRN FRN/21-15.05.2031	EUR	100'000		100'000			
4.500 DANSKE BANK A/S 4.5%/23-09.11.2028	EUR		100'000		100'000	101'776.00	0.06
- DANSKE BANK A/S FIX-TO-FRN FRN/19-27.08.2025	EUR	100'000		100'000			
- DANSKE BANK A/S FIX-TO-FRN FRN/22-17.02.2027	EUR	100'000			100'000	94'947.00	0.05
- DANSKE BANK A/S FIX-TO-FRN FRN/23-10.01.2031	EUR	100'000			100'000	101'848.00	0.06
- DANSKE BANK A/S FIX-TO-FRN FRN/23-21.06.2030	EUR		100'000		100'000	103'556.00	0.06
- DASSAULT SYSTEMES 0%/19-16.09.2024	EUR	300'000		300'000			
0.375 DASSAULT SYSTEMES 0.375%/19-16.09.2029	EUR	100'000			100'000	86'178.00	0.05
- DE VOLKSBANK NV (subordinated) FIX-TO-FRN FRN/20-22.10.2030	EUR	100'000		100'000			
0.250 DE VOLKSBANK NV 0.25%/21-22.06.2026	EUR	100'000	100'000	200'000			
1.625 DELL BANK INTERNATIONAL 1.625%/20-24.06.2024	EUR	100'000			100'000	102'319.00	0.06
4.500 DELL BANK INTERNATIONAL 4.5%/22-18.10.2027	EUR	100'000			100'000	97'499.00	0.05
1.500 DELPHI AUTOMOTIVE 1.5%/15-10.03.2025	EUR	100'000			100'000	86'036.00	0.05
0.100 DEUT PFANDBRIEFBANK AG 0.1%/21-02.02.2026	EUR		100'000		100'000		
0.250 DEUT PFANDBRIEFBANK AG 0.25%/21-27.10.2025	EUR	100'000		100'000			
0.250 DEUT PFANDBRIEFBANK AG S. -35413- 0.25%/22-17.01.2025	EUR	100'000		100'000			
5.000 DEUT PFANDBRIEFBANK AG S. -35424- 5%/23-05.02.2027	EUR		36'000		36'000	33'891.12	0.02
1.125 DEUTSCHE BANK 1.125%/15-17.03.2025	EUR	100'000		100'000			
4.500 DEUTSCHE BANK 4.5%/16-19.05.2026	EUR		100'000		100'000	100'163.99	0.05
- DEUTSCHE BANK AG (subordinated) FIX-TO-FRN FRN/20-19.05.2031	EUR	100'000		100'000		100'157.00	0.05
- DEUTSCHE BANK AG (subordinated) FIX-TO-FRN FRN/22-24.06.2032	EUR	200'000		100'000	100'000	95'300.00	0.05
1.625 DEUTSCHE BANK AG 1.625%/20-20.01.2027	EUR	200'000			200'000	186'640.00	0.10
1.750 DEUTSCHE BANK AG 1.75%/18-17.01.2028	EUR	100'000		100'000			
2.625 DEUTSCHE BANK AG 2.625%/19-12.02.2026	EUR	200'000	100'000	200'000	100'000	97'311.00	0.05
4.000 DEUTSCHE BANK AG 4%/22-29.11.2027	EUR	100'000			100'000	100'836.99	0.05
- DEUTSCHE BANK AG FIX-TO-FRN FRN/20-03.09.2026	EUR	100'000			100'000	95'795.00	0.05
- DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2025	EUR	100'000		100'000			

# 1212 CSIF (CH) Bond Corporate EUR

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2030	EUR	200'000		200'000	172'914.00	0.09
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/21-17.02.2027	EUR	100'000	100'000	100'000	93'422.00	0.05
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/21-17.02.2032	EUR	100'000		100'000	81'984.00	0.04
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-05.09.2030	EUR	200'000	100'000	200'000	102'419.00	0.06
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-23.02.2028	EUR	200'000	100'000	200'000	93'120.00	0.05
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-24.05.2028	EUR	100'000		100'000	96'643.00	0.05
-	DEUTSCHE BOERSE AG (subordinated) FIX-TO-FRN FRN/22-23.06.2048	EUR	100'000		100'000	91'346.00	0.05
1.500	DEUTSCHE BOERSE AG 1.5%/22-04.04.2032	EUR	100'000		100'000	87'231.00	0.05
3.750	DEUTSCHE BOERSE AG 3.75%/23-28.09.2029	EUR		100'000	100'000	101'992.00	0.06
3.875	DEUTSCHE BOERSE AG 3.875%/23-28.09.2033	EUR		100'000	100'000	103'222.00	0.06
2.875	DEUTSCHE LUFTHANSA AG 2.875%/21-11.02.2025	EUR		100'000	100'000		
2.875	DEUTSCHE LUFTHANSA AG 2.875%/21-16.05.2027	EUR		100'000	100'000	96'074.00	0.05
3.000	DEUTSCHE LUFTHANSA AG 3%/20-29.05.2026	EUR		100'000	100'000	97'265.00	0.05
3.750	DEUTSCHE LUFTHANSA AG 3.75%/21-11.02.2028	EUR		100'000	100'000	98'377.00	0.05
2.875	DEUTSCHE POST (reg. -S-) 2.875%/12-11.12.2024	EUR	111'000		111'000		
0.375	DEUTSCHE POST AG 0.375%/20-20.05.2026	EUR	85'000		85'000	79'676.45	0.04
0.750	DEUTSCHE POST AG 0.75%/20-20.05.2029	EUR	30'000		30'000	26'673.90	0.01
1.000	DEUTSCHE POST AG 1%/17-13.12.2027	EUR	77'000		77'000	70'902.37	0.04
1.625	DEUTSCHE POST AG 1.625%/18-05.12.2028	EUR	169'000		118'000	109'915.82	0.06
3.375	DEUTSCHE POST AG 3.375%/23-03.07.2033	EUR		30'000	30'000	29'910.30	0.02
0.875	DEUTSCHE TELEKOM AG 0.875%/19-25.03.2026	EUR		50'000	50'000	47'498.50	0.03
1.375	DEUTSCHE TELEKOM AG 1.375%/19-05.07.2034	EUR	135'000		85'000	41'840.00	0.02
1.750	DEUTSCHE TELEKOM AG 1.75%/19-09.12.2049	EUR	66'000		66'000	48'533.76	0.03
1.750	DEUTSCHE TELEKOM AG 1.75%/19-25.03.2031	EUR	30'000	50'000	80'000	72'742.40	0.04
2.250	DEUTSCHE TELEKOM AG 2.25%/19-29.03.2039	EUR	30'000		30'000	26'598.90	0.01
1.375	DEUTSCHE TELEKOM INT FIN 1.375%/18-01.12.2025	EUR		50'000	50'000	48'336.50	0.03
2.000	DEUTSCHE TELEKOM INT FIN 2%/18-01.12.2029	EUR	100'000		100'000	93'662.00	0.05
3.250	DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 3.25%/13-17.01.2028	EUR	105'000		105'000	105'625.80	0.06
1.375	DEUTSCHE TELEKOM INTERNATIONAL FINANCE 1.375%/17-30.10.2027	EUR		200'000	100'000	94'816.00	0.05
1.500	DEUTSCHE TELEKOM INTERNATIONAL FINANCE 1.5%/16-03.04.2028	EUR	200'000		200'000		
7.500	DEUTSCHE TELEKOM INTERNATIONAL FINANCE 7.5%/03-24.01.2033	EUR	100'000	40'000	100'000	51'766.80	0.03
1.500	DEUTSCHE WOHNEN SE 1.5%/20-30.04.2030	EUR	100'000		100'000	86'019.00	0.05
0.750	DH EUROPE FINANCE 0.75%/19-18.09.2031	EUR	200'000		100'000	82'527.00	0.04
1.350	DH EUROPE FINANCE 1.35%/19-18.09.2039	EUR	150'000		150'000		
1.800	DH EUROPE FINANCE 1.8%/19-18.09.2049	EUR	100'000		100'000	69'507.00	0.04
1.200	DH EUROPE FINANCE SA 1.2%/17-30.06.2027	EUR	100'000		100'000	93'181.00	0.05
0.125	DIAGEO CAPITAL BV 0.125%/20-28.09.2028	EUR	100'000		100'000		
1.500	DIAGEO CAPITAL BV 1.5%/22-08.06.2029	EUR	100'000		100'000		
1.875	DIAGEO CAPITAL BV 1.875%/22-08.06.2034	EUR	100'000		100'000	85'944.00	0.05
2.375	DIAGEO FINANCE (reg. -S-) 2.375%/14-20.05.2026	EUR	200'000		200'000		
1.000	DIAGEO FINANCE PLC 1%/18-22.04.2025	EUR	130'000		130'000	126'139.00	0.07
2.500	DIAGEO FINANCE PLC 2.5%/20-27.03.2032	EUR	100'000		100'000	93'647.00	0.05
1.000	DIGITAL DUTCH FINCO BV 1%/20-15.01.2032	EUR	100'000		100'000		
1.250	DIGITAL DUTCH FINCO BV 1.25%/20-01.02.2031	EUR	100'000		100'000		
1.500	DIGITAL DUTCH FINCO BV 1.5%/20-15.03.2030	EUR	100'000		100'000	85'775.00	0.05
1.125	DIGITAL EURO FINCO 1.125%/19-09.04.2028	EUR	100'000		100'000	89'272.00	0.05
0.625	DIGITAL INTREPID HOLDING 0.625%/21-15.07.2031	EUR	100'000		100'000	77'272.00	0.04
1.375	DIGITAL INTREPID HOLDING 1.375%/22-18.07.2032	EUR	100'000		100'000	80'104.00	0.04
-	DNB BANK ASA (subordinated) FIX-TO-FRN FRN/22-28.02.2033	EUR	100'000	100'000	100'000	100'670.99	0.05
0.250	DNB BANK ASA 0.25%/19-09.04.2024	EUR	200'000		200'000		
-	DNB BANK ASA FIX-TO-FRN FRN/21-23.02.2029	EUR	100'000		100'000	86'896.00	0.05
-	DNB BANK ASA FIX-TO-FRN FRN/22-18.01.2028	EUR	100'000		100'000	91'241.00	0.05
-	DNB BANK ASA FIX-TO-FRN FRN/22-21.09.2027	EUR	100'000		100'000	98'595.00	0.05
-	DNB BANK ASA FIX-TO-FRN FRN/23-14.03.2029	EUR		100'000	100'000	101'424.00	0.05
-	DNB BANK ASA FIX-TO-FRN FRN/23-16.02.2027	EUR		100'000	100'000		
-	DNB BANK ASA S. -744- FIX-TO-FRN FRN/23-01.11.2029	EUR		100'000	100'000	103'053.00	0.06
0.750	DOVER CORP 0.75%/19-04.11.2027	EUR	100'000		100'000	90'406.00	0.05
0.500	DOW CHEMICAL CO/THE 0.5%/20-15.03.2027	EUR	100'000		100'000		
1.125	DOW CHEMICAL CO/THE 1.125%/20-15.03.2032	EUR	150'000		150'000	123'172.50	0.07
1.375	DS SMITH PLC 1.375%/17-26.07.2024	EUR	100'000		100'000		
4.375	DS SMITH PLC 4.375%/23-27.07.2027	EUR		100'000	100'000		
4.500	DS SMITH PLC 4.5%/23-27.07.2030	EUR		100'000	100'000	103'000.00	0.06
0.375	DSV PANALPINA A S 0.375%/20-26.02.2027	EUR		100'000	100'000	91'110.00	0.05
0.750	DSV PANALPINA FI 0.75%/21-05.07.2033	EUR	100'000		100'000	77'404.00	0.04
0.875	DSV PANALPINA FINANCE BV 0.875%/21-17.09.2036	EUR	100'000		100'000		
3.850	DUKE ENERGY CORP 3.85%/22-15.06.2034	EUR	100'000		100'000	96'927.00	0.05
0.950	DXC CAPITAL FUNDING LTD 0.95%/21-15.09.2031	EUR	100'000		100'000	77'179.00	0.04
1.625	E.ON INTERNATIONAL FINANCE BV 1.625%/18-30.05.2026	EUR	300'000		229'000	68'482.34	0.04
-	E.ON SE 0%/19-28.08.2024	EUR	200'000		200'000		

**CSIF (CH) Bond Corporate EUR 1213**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
-	E.ON SE 0%/20-18.12.2023	EUR	3'000		3'000			
0.125	E.ON SE 0.125%/22-18.01.2026	EUR	100'000		73'000	25'427.52	0.01	
0.250	E.ON SE 0.25%/19-24.10.2026	EUR	102'000		102'000	94'091.94	0.05	
0.350	E.ON SE 0.35%/19-28.02.2030	EUR	100'000		100'000	84'092.00	0.05	
0.375	E.ON SE 0.375%/20-29.09.2027	EUR	165'000		86'000	71'252.47	0.04	
0.600	E.ON SE 0.6%/21-01.10.2032	EUR	100'000		100'000	79'485.00	0.04	
0.625	E.ON SE 0.625%/19-07.11.2031	EUR	100'000	40'000	100'000	40'000	32'194.40	0.02
0.750	E.ON SE 0.75%/20-18.12.2030	EUR	57'000		57'000	48'528.09	0.03	
0.750	E.ON SE 0.75%/20-20.02.2028	EUR	200'000		149'000	51'000	46'630.32	0.03
0.875	E.ON SE 0.875%/20-20.08.2031	EUR		40'000		40'000	33'138.80	0.02
0.875	E.ON SE 0.875%/22-08.01.2025	EUR	104'000		104'000			
0.875	E.ON SE 0.875%/22-18.10.2034	EUR	100'000		54'000	46'000	35'525.34	0.02
1.000	E.ON SE 1%/20-07.10.2025	EUR	64'000		29'000	35'000	33'722.15	0.02
1.625	E.ON SE 1.625%/22-29.03.2031	EUR	54'000			54'000	47'901.24	0.03
2.875	E.ON SE 2.875%/22-26.08.2028	EUR		45'000		45'000	44'235.90	0.02
3.500	E.ON SE 3.5%/23-12.01.2028	EUR		100'000		100'000	100'610.01	0.05
3.750	E.ON SE 3.75%/23-01.03.2029	EUR		56'000		56'000	56'883.12	0.03
3.875	E.ON SE 3.875%/23-12.01.2035	EUR	100'000			100'000	100'926.00	0.05
4.000	E.ON SE 4%/23-29.08.2033	EUR		50'000		50'000	51'232.50	0.03
1.104	EAST JAPAN RAILWAY CO 1.104%/21-15.09.2039	EUR	100'000			100'000	71'150.00	0.04
3.245	EAST JAPAN RAILWAY CO 3.245%/22-08.09.2030	EUR	100'000			100'000	99'455.00	0.05
4.110	EAST JAPAN RAILWAY CO 4.11%/23-22.02.2043	EUR		100'000		100'000	103'855.00	0.06
1.850	EAST JAPAN RAILWAY CO S.-4- 1.85%/22-13.04.2033	EUR	100'000			100'000	87'900.00	0.05
2.614	EAST JAPAN RAILWAY CO S.-5- 2.614%/22-08.09.2025	EUR	100'000		100'000			
1.875	EASYJET FINCO BV 1.875%/21-03.03.2028	EUR	100'000			100'000	92'981.00	0.05
0.875	EASYJET PLC 0.875%/19-11.06.2025	EUR	100'000			100'000	96'301.00	0.05
0.750	EATON CAPITAL UNLIMITED (reg. -S-) 0.75%/16-20.09.2024	EUR	180'000		180'000			
0.577	EATON CAPITAL UNLIMITED 0.577%/21-08.03.2030	EUR	100'000			100'000	84'635.00	0.05
1.375	EDENRED 1.375%/15-10.03.2025	EUR	100'000			100'000	97'491.00	0.05
1.375	EDENRED 1.375%/20-18.06.2029	EUR	100'000		100'000			
1.875	EDENRED 1.875%/17-30.03.2027	EUR	100'000			100'000	94'564.00	0.05
3.625	EDENRED 3.625%/23-13.06.2031	EUR		100'000		100'000	98'634.00	0.05
0.375	EDP FINANCE BV 0.375%/19-16.09.2026	EUR	100'000			100'000	92'511.00	0.05
1.500	EDP FINANCE BV 1.5%/17-22.11.2027	EUR	130'000			130'000	121'231.50	0.07
1.875	EDP FINANCE BV 1.875%/18-13.10.2025	EUR	100'000			100'000	97'177.00	0.05
1.875	EDP FINANCE BV 1.875%/22-21.09.2029	EUR	100'000			100'000	91'603.00	0.05
4.375	EDP SERVICIOS FINANCIEROS ESPANA SA 4.375%/23-04.04.2032	EUR		100'000		100'000	104'532.00	0.06
0.361	EEW ENERGY FROM 0.361%/21-30.06.2026	EUR	100'000		100'000			
2.500	ELECTROLUX AB 2.5%/22-18.05.2030	EUR	100'000		100'000			
4.125	ELECTROLUX AB 4.125%/22-05.10.2026	EUR	100'000			100'000	99'960.00	0.05
0.375	ELENIA VERKKO OYJ 0.375%/20-06.02.2027	EUR	100'000			100'000	90'181.00	0.05
0.500	ELI LILLY & CO 0.5%/21-14.09.2033	EUR	100'000		100'000			
1.375	ELI LILLY & CO 1.375%/21-14.09.2061	EUR	100'000			100'000	57'045.00	0.03
1.625	ELI LILLY & CO 1.625%/15-02.06.2026	EUR	10'000			10'000	9'649.00	0.01
1.700	ELI LILLY & CO 1.7%/19-01.11.2049	EUR	100'000			100'000	71'194.00	0.04
2.125	ELI LILLY & CO 2.125%/15-03.06.2030	EUR	100'000			100'000	94'160.00	0.05
1.375	ELIA SYSTEM OP SA/NV 1.375%/19-14.01.2026	EUR	200'000			200'000	191'954.00	0.10
1.375	ELIA SYSTEM OPERATOR 1.375%/15-27.05.2024	EUR	100'000		100'000			
3.250	ELIA SYSTEM OPERATOR 3.25%/13-04.04.2028	EUR	100'000	100'000		100'000	99'305.00	0.05
0.875	ELIA TRANSMISSION BE 0.875%/20-28.04.2030	EUR	100'000			100'000	85'369.00	0.05
0.250	ELISA OYJ 0.25%/20-15.09.2027	EUR	100'000		100'000			
-	ELM (subordinated) FIX-TO-FRN 4.5%/16-PERPETUAL	EUR	100'000			100'000	99'714.00	0.05
4.875	ELO SACA 4.875%/22-08.12.2028	EUR	100'000		100'000			
6.000	ELO SACA 6%/23-22.03.2029	EUR		100'000		100'000	100'232.00	0.05
1.250	EMERSON ELECTRIC CO 1.25%/19-15.10.2025	EUR	310'000		310'000			
1.250	ENAGAS FINANCIACIONES (reg. -S-) 1.25%/15-06.02.2025	EUR	100'000		100'000			
1.375	ENAGAS FINANCIACIONES 1.375%/16-05.05.2028	EUR		100'000		100'000	92'925.00	0.05
0.375	ENAGAS FINANCIACIONES SA 0.375%/20-05.11.2032	EUR	100'000			100'000	76'683.00	0.04
5.250	ENEL (reg. -S-) S. 31 5.25%/04-20.05.2024	EUR	70'000		70'000			
1.966	ENEL FINANCE INTERNATIONAL (reg. -S-) S. 78 1.966%/15-27.01.2025	EUR		100'000	100'000			
1.000	ENEL FINANCE INTERNATIONAL 1%/17-16.09.2024	EUR	210'000		210'000			
3.875	ENEL FINANCE INTERNATIONAL N.V. 3.875%/24-23.01.2035	EUR		100'000	100'000			
-	ENEL FINANCE INTL NV 0%/21-17.06.2027	EUR	100'000			100'000	89'110.00	0.05
-	ENEL FINANCE INTL NV 0%/21-28.05.2026	EUR	200'000	100'000	200'000			
0.250	ENEL FINANCE INTL NV 0.25%/22-17.11.2025	EUR	100'000			100'000	94'244.00	0.05
0.375	ENEL FINANCE INTL NV 0.375%/19-17.06.2027	EUR	100'000			100'000	90'179.00	0.05
0.375	ENEL FINANCE INTL NV 0.375%/21-28.05.2029	EUR	100'000			100'000	85'153.00	0.05
0.500	ENEL FINANCE INTL NV 0.5%/21-17.06.2030	EUR	100'000			100'000	82'874.00	0.04
0.875	ENEL FINANCE INTL NV 0.875%/21-17.06.2036	EUR	100'000			100'000	70'433.00	0.04
0.875	ENEL FINANCE INTL NV 0.875%/21-28.09.2034	EUR	100'000			100'000	74'068.00	0.04

**1214 CSIF (CH) Bond Corporate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.875 ENEL FINANCE INTL NV 0.875%/22-17.01.2031	EUR	100'000			100'000	83'315.00	0.05
1.125 ENEL FINANCE INTL NV 1.125%/18-16.09.2026	EUR	100'000			100'000	94'227.00	0.05
1.125 ENEL FINANCE INTL NV 1.125%/19-17.10.2034	EUR	100'000		100'000			
1.250 ENEL FINANCE INTL NV 1.25%/22-17.01.2035	EUR	100'000		100'000			
1.500 ENEL FINANCE INTL NV 1.5%/19-21.07.2025	EUR	100'000			100'000	97'095.00	0.05
3.875 ENEL FINANCE INTL NV 3.875%/22-09.03.2029	EUR	105'000			105'000	106'547.70	0.06
4.500 ENEL FINANCE INTL NV 4.5%/23-20.02.2043	EUR	100'000			100'000	101'974.00	0.06
5.625 ENEL S. 36 5.625%/07-21.06.2027	EUR	170'000	50'000	220'000			
- ENEL SPA (subordinated) FIX-TO-FRN FRN/18-24.11.2081	EUR	100'000			100'000	96'412.00	0.05
- ENEL SPA (subordinated) FIX-TO-FRN FRN/19-24.05.2080	EUR	100'000			100'000	98'749.00	0.05
- ENEL SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000			
- ENEL SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	81'627.00	0.04
- ENEL SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	87'718.00	0.05
- ENEL SPA (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000	100'000			
- ENEL SPA (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR	100'000	100'000	100'000	100'000	107'814.00	0.06
3.875 ENERGIAS DE PORTUGAL SA 3.875%/23-26.06.2028	EUR		100'000		100'000	101'042.00	0.05
1.500 ENGIE 1.5%/17-27.03.2028	EUR	100'000			100'000	92'224.00	0.05
- ENGIE SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	200'000		200'000			
- ENGIE SA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	87'772.00	0.05
- ENGIE SA 0%/19-04.03.2027	EUR	100'000			100'000	89'921.00	0.05
0.375 ENGIE SA 0.375%/19-21.06.2027	EUR	100'000			100'000	90'077.00	0.05
0.375 ENGIE SA 0.375%/21-26.10.2029	EUR	100'000			100'000	83'724.00	0.05
0.500 ENGIE SA 0.5%/19-24.10.2030	EUR	200'000		200'000			
1.000 ENGIE SA 1%/21-26.10.2036	EUR	100'000			100'000	71'745.00	0.04
1.375 ENGIE SA 1.375%/18-22.06.2028	EUR	200'000		200'000			
1.750 ENGIE SA 1.75%/20-27.03.2028	EUR	100'000			100'000	93'108.00	0.05
2.000 ENGIE SA 2%/17-28.09.2037	EUR	100'000			100'000	79'596.00	0.04
2.125 ENGIE SA 2.125%/20-30.03.2032	EUR	100'000		100'000			
3.500 ENGIE SA 3.5%/22-27.09.2029	EUR	100'000			100'000	99'397.00	0.05
3.625 ENGIE SA 3.625%/23-06.12.2026	EUR		100'000		100'000	99'998.00	0.05
3.625 ENGIE SA 3.625%/23-11.01.2030	EUR		100'000		100'000	99'923.00	0.05
3.875 ENGIE SA 3.875%/23-06.12.2033	EUR		100'000		100'000	100'159.00	0.05
4.000 ENGIE SA 4%/23-11.01.2035	EUR	100'000			100'000	99'954.00	0.05
4.250 ENGIE SA 4.25%/23-06.09.2034	EUR		100'000		100'000	102'613.00	0.06
4.250 ENGIE SA 4.25%/23-11.01.2043	EUR	100'000			100'000	100'291.00	0.05
1.500 ENI 1.5%/15-02.02.2026	EUR	100'000			100'000	96'171.00	0.05
1.500 ENI 1.5%/17-17.01.2027	EUR	100'000			100'000	94'553.00	0.05
1.750 ENI 1.75%/15-18.01.2024	EUR	100'000		100'000			
3.625 ENI 3.625%/14-29.01.2029	EUR	100'000			100'000	100'486.99	0.05
3.750 ENI S. 12 3.75%/13-12.09.2025	EUR	100'000	100'000	200'000	100'000		
1.625 ENI SPA (reg. -S-) 1.625%/16-17.05.2028	EUR	100'000		100'000			
- ENI SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000		200'000			
- ENI SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	160'000			160'000	154'072.00	0.08
- ENI SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	91'605.00	0.05
- ENI SPA (subordinated) S. -NC9- FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	86'872.00	0.05
0.625 ENI SPA 0.625%/16-19.09.2024	EUR	100'000		100'000			
0.625 ENI SPA 0.625%/20-23.01.2030	EUR	100'000			100'000	84'469.00	0.05
1.000 ENI SPA 1%/19-11.10.2034	EUR	100'000			100'000	75'421.00	0.04
1.250 ENI SPA 1.25%/20-18.05.2026	EUR	190'000	100'000	190'000	100'000	95'072.00	0.05
2.000 ENI SPA 2%/20-18.05.2031	EUR		100'000		100'000	89'254.00	0.05
3.875 ENI SPA 3.875%/24-15.01.2034	EUR		100'000		100'000	99'001.00	0.05
4.250 ENI SPA 4.25%/23-19.05.2033	EUR		100'000		100'000	102'360.00	0.06
1.698 EP INFRASTRUCTURE AS 1.698%/19-30.07.2026	EUR	100'000	100'000	200'000			
1.816 EP INFRASTRUCTURE AS 1.816%/21-02.03.2031	EUR	100'000			100'000	78'331.00	0.04
0.875 EQT AB 0.875%/21-14.05.2031	EUR	100'000		100'000			
2.375 EQT AB 2.375%/22-06.04.2028	EUR		100'000		100'000	93'024.00	0.05
2.875 EQT AB 2.875%/22-06.04.2032	EUR	100'000			100'000	88'311.00	0.05
1.000 EQUINIX INC 1%/21-15.03.2033	EUR	100'000			100'000	79'579.00	0.04
0.500 ERG SPA 0.5%/20-11.09.2027	EUR	100'000			100'000	89'182.00	0.05
1.875 ERG SPA 1.875%/19-11.04.2025	EUR	100'000		100'000			
- ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/20-08.09.2031	EUR	100'000			100'000	93'220.00	0.05
- ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/21-15.11.2032	EUR	100'000			100'000	87'438.00	0.05
- ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/22-07.06.2033	EUR	100'000		100'000			
0.050 ERSTE GROUP BANK AG 0.05%/20-16.09.2025	EUR	100'000		100'000			
0.375 ERSTE GROUP BANK AG 0.375%/19-16.04.2024	EUR	100'000		100'000			
0.875 ERSTE GROUP BANK AG 0.875%/20-13.05.2027	EUR	100'000			100'000	91'852.00	0.05
1.500 ERSTE GROUP BANK AG 1.5%/22-07.04.2026	EUR	100'000			100'000	95'691.00	0.05
- ERSTE GROUP BANK AG FIX-TO-FRN FRN/20-16.11.2028	EUR	100'000			100'000	87'698.00	0.05

**CSIF (CH) Bond Corporate EUR 1215**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
-	ERSTE GROUP BANK AG S. -36- FIX-TO-FRN FRN/23-30.05.2030	EUR		100'000		102'544.00	0.06	
0.375	ESSILORLUXOTTICA 0.375%/19-27.11.2027	EUR	100'000			90'091.00	0.05	
0.375	ESSILORLUXOTTICA 0.375%/20-05.01.2026	EUR	200'000	100'000	200'000	94'528.00	0.05	
0.500	ESSILORLUXOTTICA 0.5%/20-05.06.2028	EUR	100'000			89'662.00	0.05	
0.750	ESSILORLUXOTTICA 0.75%/19-27.11.2031	EUR	100'000			83'943.00	0.05	
0.125	ESSILORLUXOTTICA SA 0.125%/19-27.05.2025	EUR	100'000			95'877.00	0.05	
0.250	ESSITY AB 0.25%/21-08.02.2031	EUR	100'000	100'000	100'000	86'446.00	0.05	
3.000	ESSITY CAPITAL B.V. 3%/22-21.09.2026	EUR	100'000			98'529.00	0.05	
0.250	ESSITY CAPITAL BV 0.25%/21-15.09.2029	EUR	100'000			86'439.00	0.05	
0.125	EUROCLEAR BANK SA 0.125%/20-07.07.2025	EUR	100'000			95'477.00	0.05	
1.125	EUROCLEAR INVESTMENTS S.A. 1.125%/16-07.12.2026	EUR	100'000			94'210.00	0.05	
1.500	EUROCLEAR INVESTMENTS S.A. 1.5%/18-11.04.2030	EUR	100'000			89'720.00	0.05	
0.875	EUROFINS SCIENTIFIC SE 0.875%/21-19.05.2031	EUR	100'000		100'000			
4.000	EUROFINS SCIENTIFIC SE 4%/22-06.07.2029	EUR	100'000		100'000	99'002.00	0.05	
4.750	EUROFINS SCIENTIFIC SE 4.75%/23-06.09.2030	EUR		100'000	100'000	102'160.00	0.06	
1.500	EUROGRID 1.5%/16-18.04.2028	EUR	100'000			91'861.00	0.05	
1.113	EUROGRID GMBH 1.113%/20-15.05.2032	EUR	100'000			82'056.00	0.04	
3.279	EUROGRID GMBH 3.279%/22-05.09.2031	EUR	100'000		100'000			
3.598	EUROGRID GMBH 3.598%/24-01.02.2029	EUR		100'000	100'000	99'909.00	0.05	
3.722	EUROGRID GMBH 3.722%/23-27.04.2030	EUR		100'000	100'000	100'246.00	0.05	
3.915	EUROGRID GMBH 3.915%/24-01.02.2034	EUR		100'000	100'000	99'928.00	0.05	
0.750	EURONEXT NV 0.75%/21-17.05.2031	EUR	100'000			82'575.00	0.04	
1.125	EURONEXT NV 1.125%/19-12.06.2029	EUR	100'000			89'158.00	0.05	
1.500	EURONEXT NV 1.5%/21-17.05.2041	EUR	100'000		100'000			
1.500	EUTELSAT SA 1.5%/20-13.10.2028	EUR	100'000		100'000			
2.000	EUTELSAT SA 2%/18-02.10.2025	EUR	100'000		100'000			
0.750	EVONIK FINANCE 0.75%/16-07.09.2028	EUR	76'000		75'000	1'000	903.78	0.00
2.250	EVONIK INDUSTRIES AG 2.25%/22-25.09.2027	EUR	100'000		100'000			
0.625	EVONIK INDUSTRIES AG S. -6- 0.625%/20-18.09.2025	EUR	100'000		100'000	95'509.00	0.05	
2.500	EXOR 2.5%/14-08.10.2024	EUR	100'000		100'000			
2.250	EXOR NV 2.25%/20-29.04.2030	EUR	200'000		200'000	184'922.00	0.10	
1.560	EXPERIAN EUROPE DAC 1.56%/22-16.05.2031	EUR	100'000	200'000	200'000	87'908.00	0.05	
0.524	EXXON MOBIL CORPORATION 0.524%/20-26.06.2028	EUR	100'000		100'000	89'028.00	0.05	
0.835	EXXON MOBIL CORPORATION 0.835%/20-26.06.2032	EUR	100'000		100'000	80'773.00	0.04	
1.408	EXXON MOBIL CORPORATION 1.408%/20-26.06.2039	EUR	100'000	100'000	200'000			
2.750	FAIRFAX FINL HLDGS LTD 2.75%/18-29.03.2028	EUR	100'000		100'000	93'604.00	0.05	
1.000	FASTIGHETS AB BALDER 1%/21-20.01.2029	EUR	100'000		100'000	80'465.00	0.04	
1.250	FASTIGHETS AB BALDER 1.25%/20-28.01.2028	EUR		100'000	100'000	84'875.00	0.05	
1.875	FASTIGHETS BALDER 1.875%/17-14.03.2025	EUR	170'000		170'000			
-	FCA BANK SPA IRELAND 0%/21-16.04.2024	EUR	100'000		100'000			
0.500	FCA BANK SPA IRELAND 0.5%/19-13.09.2024	EUR	200'000		200'000			
4.250	FCA BANK SPA IRELAND 4.25%/22-24.03.2024	EUR	100'000		100'000			
2.629	FCC AQUALIA SA 2.629%/17-08.06.2027	EUR	100'000		100'000			
0.450	FEDEX CORP 0.45%/19-05.08.2025	EUR	100'000		100'000			
0.450	FEDEX CORP 0.45%/21-04.05.2029	EUR	100'000		100'000	85'626.00	0.05	
0.950	FEDEX CORP 0.95%/21-04.05.2033	EUR	100'000		100'000	77'012.00	0.04	
0.540	FERROVIAL EMISIONES SA 0.54%/20-12.11.2028	EUR	100'000		100'000	87'624.00	0.05	
3.750	FIAT CHRYSLER AUTO a 3.75%/16-29.03.2024	EUR	300'000		300'000			
3.875	FIAT CHRYSLER AUTOMOBILE 3.875%/20-05.01.2026	EUR	100'000		100'000	100'196.01	0.05	
4.500	FIAT CHRYSLER AUTOMOBILE 4.5%/20-07.07.2028	EUR	100'000		100'000	103'275.00	0.06	
-	FIDELIDADE COMPANHIA SE (subordinated) FIX-TO-FRN FRN/21-04.09.2031	EUR		200'000	100'000	100'000	94'220.00	0.05
1.100	FIDELITY NATIONAL INFORM 1.1%/17-15.07.2024	EUR	100'000		100'000			
0.625	FIDELITY NATL INFO SERV 0.625%/19-03.12.2025	EUR	100'000		100'000	94'903.00	0.05	
1.500	FIDELITY NATL INFO SERV 1.5%/19-21.05.2027	EUR	150'000		150'000			
2.000	FIDELITY NATL INFO SERV 2%/19-21.05.2030	EUR	200'000		200'000	181'262.00	0.10	
-	FINECO BANK SPA FIX-TO-FRN FRN/21-21.10.2027	EUR	100'000		100'000	91'336.00	0.05	
1.375	FIRMENICH PRODUCTIONS 1.375%/20-30.10.2026	EUR	200'000		200'000	189'726.00	0.10	
1.625	FISERV INC 1.625%/19-01.07.2030	EUR	100'000		100'000			
4.500	FISERV INC 4.5%/23-24.05.2031	EUR		100'000	100'000	103'178.00	0.06	
1.000	FOMENTO ECONOMICO MEX 1%/21-28.05.2033	EUR	100'000		100'000			
1.500	FONCIERE DES REGIONS 1.5%/17-21.06.2027	EUR	100'000		100'000			
2.386	FORD MOTOR CREDIT CO LLC 2.386%/19-17.02.2026	EUR		100'000	100'000	96'526.00	0.05	
4.867	FORD MOTOR CREDIT CO LLC 4.867%/23-03.08.2027	EUR		100'000	100'000	102'111.00	0.06	
5.125	FORD MOTOR CREDIT CO LLC 5.125%/23-20.02.2029	EUR		100'000	100'000			
6.125	FORD MOTOR CREDIT CO LLC 6.125%/23-15.05.2028	EUR		100'000	100'000	107'069.00	0.06	
8.125	FRANCE TELECOM 8.125%/03-28.01.2033	EUR	100'000		100'000	134'620.00	0.07	
-	FRESENIUS FIN IRELAND PL 0%/21-01.10.2025	EUR	29'000		29'000	27'407.90	0.01	
0.500	FRESENIUS FIN IRELAND PL 0.5%/21-01.10.2028	EUR	100'000		100'000			
0.875	FRESENIUS FIN IRELAND PL 0.875%/21-01.10.2031	EUR	100'000		62'000	30'323.62	0.02	
2.125	FRESENIUS FIN IRELAND PL 2.125%/17-01.02.2027	EUR	86'000		86'000	82'166.12	0.04	

**1216 CSIF (CH) Bond Corporate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.500 FRESENIUS FINANCE IRELAND 1.5%/17-30.01.2024	EUR	40'000		40'000			
3.000 FRESENIUS FINANCE IRELAND 3%/17-30.01.2032	EUR	27'000			27'000	25'103.25	0.01
1.500 FRESENIUS MEDICAL CARE A 1.5%/18-11.07.2025	EUR	100'000			100'000	96'875.00	0.05
1.500 FRESENIUS MEDICAL CARE A 1.5%/20-29.05.2030	EUR	162'000		86'000	76'000	65'634.36	0.04
3.875 FRESENIUS MEDICAL CARE A 3.875%/22-20.09.2027	EUR	100'000			100'000	100'124.00	0.05
0.375 FRESENIUS SE & CO KGAA 0.375%/20-28.09.2026	EUR	100'000			100'000	92'051.00	0.05
1.125 FRESENIUS SE & CO KGAA 1.125%/20-28.01.2033	EUR	77'000		77'000			
1.625 FRESENIUS SE & CO KGAA 1.625%/20-08.10.2027	EUR	100'000			100'000	93'339.00	0.05
1.875 FRESENIUS SE & CO KGAA 1.875%/19-15.02.2025	EUR	100'000		100'000			
1.875 FRESENIUS SE & CO KGAA 1.875%/22-24.05.2025	EUR	100'000			100'000	97'569.00	0.05
2.875 FRESENIUS SE & CO KGAA 2.875%/22-24.05.2030	EUR	63'000		59'000	4'000	3'766.52	0.00
5.000 FRESENIUS SE & CO KGAA 5%/22-28.11.2029	EUR	100'000		100'000			
5.125 FRESENIUS SE & CO KGAA 5.125%/23-05.10.2030	EUR		100'000		100'000	106'242.00	0.06
1.000 GDF SUEZ 1%/15-13.03.2026	EUR	200'000		200'000			
1.500 GDF SUEZ 1.5%/15-13.03.2035	EUR	100'000			100'000	78'369.00	0.04
2.375 GDF SUEZ 2.375%/14-19.05.2026	EUR	200'000		200'000			
5.950 GDF SUEZ 5.95%/11-16.03.2111	EUR	36'000	40'000	56'000	20'000	24'285.00	0.01
6.025 GE CAPITAL EUROPEAN FUNDING 6.025%/08-01.03.2038	EUR	45'000			45'000	55'786.05	0.03
4.125 GECC 4.125%/05-19.09.2035	EUR	101'000		53'000	48'000	49'181.76	0.03
0.875 GECINA 0.875%/21-30.06.2036	EUR	100'000			100'000	72'341.00	0.04
1.000 GECINA 1%/16-30.01.2029	EUR	200'000		200'000			
1.375 GECINA 1.375%/17-26.01.2028	EUR	100'000			100'000	92'208.00	0.05
1.500 GECINA 1.5%/14-20.01.2025	EUR	100'000		100'000			
1.625 GECINA 1.625%/19-29.05.2034	EUR		100'000		100'000	83'434.00	0.05
2.000 GECINA 2%/17-30.06.2032	EUR	100'000			100'000	89'267.00	0.05
0.875 GENERAL ELECTRIC CO 0.875%/17-17.05.2025	EUR	200'000			200'000	192'976.00	0.10
1.500 GENERAL ELECTRIC CO 1.5%/17-17.05.2029	EUR	100'000			100'000	90'608.00	0.05
0.125 GENERAL MILLS INC 0.125%/21-15.11.2025	EUR	100'000			100'000	94'122.00	0.05
3.907 GENERAL MILLS INC 3.907%/23-13.04.2029	EUR		100'000		100'000	101'113.00	0.05
0.650 GENERAL MOTORS FINL CO 0.65%/21-07.09.2028	EUR	100'000		100'000			
0.850 GENERAL MOTORS FINL CO 0.85%/20-26.02.2026	EUR	100'000			100'000	94'459.00	0.05
1.000 GENERAL MOTORS FINL CO 1%/22-24.02.2025	EUR	100'000			100'000	97'219.00	0.05
4.300 GENERAL MOTORS FINL CO 4.3%/23-15.02.2029	EUR		100'000		100'000	102'224.00	0.06
4.500 GENERAL MOTORS FINL CO 4.5%/23-22.11.2027	EUR		100'000		100'000	102'198.00	0.06
- GENERALI FINANCE FIX-TO-FRN 4.596%/14-PERPETUAL	EUR	100'000			100'000	100'109.01	0.05
6.000 GIE PSA TRESORERIE 6%/03-19.09.2033	EUR	60'000		38'000	22'000	25'367.32	0.01
1.000 GIVAUDAN FIN EUROPE 1%/20-22.04.2027	EUR	100'000			100'000	93'235.00	0.05
4.125 GIVAUDAN FIN EUROPE 4.125%/23-28.11.2033	EUR		100'000		100'000	103'508.00	0.06
1.250 GLAXOSMITHKLINE CAPITAL 1.25%/18-21.05.2026	EUR	100'000			100'000	95'414.00	0.05
1.375 GLAXOSMITHKLINE CAPITAL 1.375%/14-02.12.2024	EUR	100'000		100'000			
1.375 GLAXOSMITHKLINE CAPITAL 1.375%/17-12.09.2029	EUR	110'000		110'000			
1.750 GLAXOSMITHKLINE CAPITAL 1.75%/18-21.05.2030	EUR	100'000			100'000	91'062.00	0.05
4.000 GLAXOSMITHKLINE CAPITAL S. 8 4%/05-16.06.2025	EUR	100'000		74'000	26'000	26'113.10	0.01
0.750 GLENCORE CAP FIN DAC 0.75%/21-01.03.2029	EUR	100'000			100'000	86'354.00	0.05
1.125 GLENCORE CAP FIN DAC 1.125%/20-10.03.2028	EUR	100'000			100'000	90'362.00	0.05
3.750 GLENCORE FINANCE (EUROPE) 3.75%/14-01.04.2026	EUR	100'000		100'000			
1.500 GLENCORE FINANCE (EUROPE) LIMITED 1.5%/19-15.10.2026	EUR	100'000			100'000	94'272.00	0.05
1.375 GLOBAL SWITCH FINANCE 1.375%/20-07.10.2030	EUR	100'000			100'000	91'108.00	0.05
1.500 GLOBAL SWITCH HOLDINGS L 1.5%/17-31.01.2024	EUR	180'000		180'000			
2.950 GLOBALWORTH REAL ESTATE 2.95%/20-29.07.2026	EUR	100'000		100'000			
2.875 GOLDMAN SACHS GROUP (reg. -S) S. -F- 2.875%/14-03.06.2026	EUR	107'000		107'000			
1.250 GOLDMAN SACHS GROUP 1.25%/16-01.05.2025	EUR	133'000	36'000	79'000	90'000	87'405.30	0.05
1.625 GOLDMAN SACHS GROUP 1.625%/16-27.07.2026	EUR	150'000			150'000	143'301.00	0.08
2.125 GOLDMAN SACHS GROUP 2.125%/14-30.09.2024	EUR	100'000		100'000			
3.000 GOLDMAN SACHS GROUP 3%/16-12.02.2031	EUR	121'000		43'000	78'000	75'507.12	0.04
0.125 GOLDMAN SACHS GROUP INC 0.125%/19-19.08.2024	EUR	150'000		150'000			
0.250 GOLDMAN SACHS GROUP INC 0.25%/21-26.01.2028	EUR	184'000	100'000	127'000	157'000	138'426.90	0.07
0.750 GOLDMAN SACHS GROUP INC 0.75%/21-23.03.2032	EUR	129'000		63'000	66'000	51'948.60	0.03
0.875 GOLDMAN SACHS GROUP INC 0.875%/20-21.01.2030	EUR	126'000			126'000	107'470.44	0.06
0.875 GOLDMAN SACHS GROUP INC 0.875%/21-09.05.2029	EUR	100'000			100'000	86'305.00	0.05
1.000 GOLDMAN SACHS GROUP INC 1%/21-18.03.2033	EUR	133'000		64'000	69'000	54'280.92	0.03
1.250 GOLDMAN SACHS GROUP INC 1.25%/22-07.02.2029	EUR	129'000			129'000	114'929.97	0.06
1.375 GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	EUR	138'000		137'000	1'000	994.82	0.00
2.000 GOLDMAN SACHS GROUP INC 2%/18-01.11.2028	EUR	120'000	90'000	89'000	121'000	112'677.62	0.06
2.000 GOLDMAN SACHS GROUP INC 2%/18-22.03.2028	EUR	100'000		100'000			
3.375 GOLDMAN SACHS GROUP INC 3.375%/20-27.03.2025	EUR	222'000	145'000	222'000	145'000	144'350.40	0.08
4.000 GOLDMAN SACHS GROUP INC 4%/22-21.09.2029	EUR	100'000		35'000	65'000	66'058.20	0.04
- GRAND CITY PROPERTIES SA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000			
0.125 GRAND CITY PROPERTIES SA 0.125%/21-11.01.2028	EUR	100'000			100'000	82'762.00	0.04
1.500 GRAND CITY PROPERTIES SA 1.5%/18-22.02.2027	EUR	200'000			200'000	179'696.00	0.10

**CSIF (CH) Bond Corporate EUR 1217**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
4.700	GREAT-WEST LIFECO INC 4.7%/22-16.11.2029	EUR		100'000		104'691.00	0.06	
0.625	GRENKE FINANCE PLC 0.625%/19-09.01.2025	EUR	33'000			31'915.62	0.02	
1.625	GRENKE FINANCE PLC 1.625%/19-05.04.2024	EUR	43'000	43'000				
3.950	GRENKE FINANCE PLC 3.95%/20-09.07.2025	EUR	34'000		34'000	33'877.60	0.02	
-	GROUPAMA (subordinated) FIX-TO-FRN 6.375%14-PERPETUAL	EUR	100'000	100'000				
6.000	GROUPAMA ASSURANCES MUTUELLES SA (subordinated) 6%/17-23.01.2027	EUR	100'000		100'000	105'804.00	0.06	
-	GROUPE ACM (subordinated) FIX-TO-FRN FRN/21-21.04.2042	EUR	100'000		100'000	80'091.00	0.04	
0.125	GRP BRUXELLES LAMBERT SA 0.125%/21-28.01.2031	EUR	100'000	100'000	200'000			
4.000	GRP BRUXELLES LAMBERT SA 4%/23-15.05.2033	EUR		100'000	100'000	102'697.00	0.06	
3.000	GSK CAPITAL BV 3%/22-28.11.2027	EUR	100'000	100'000	100'000	99'011.00	0.05	
3.125	GSK CAPITAL BV 3.125%/22-28.11.2032	EUR	100'000		100'000	97'489.00	0.05	
1.250	GSK CONSUMER HEALTHCARE 1.25%/22-29.03.2026	EUR	100'000		100'000	95'303.00	0.05	
1.750	GSK CONSUMER HEALTHCARE 1.75%/22-29.03.2030	EUR	100'000		100'000	89'861.00	0.05	
0.875	H LUNDBECK A/S 0.875%/20-14.10.2027	EUR	100'000		100'000	89'370.00	0.05	
4.875	HAMBURG COMMERCIAL BANK 4.875%/23-17.03.2025	EUR		100'000	100'000	98'833.00	0.05	
-	HAMBURG COMMERCIAL BNK S. -2737- FIX-TO-FRN FRN/21-22.09.2026	EUR	100'000		100'000	89'561.00	0.05	
1.750	HAMMERSON IRELAND 1.75%/21-03.06.2027	EUR	100'000		100'000	90'034.00	0.05	
-	HANNOVER RE (subordinated) FIX-TO-FRN FRN/19-09.10.2039	EUR	100'000	100'000				
-	HANNOVER RE (subordinated) FIX-TO-FRN FRN/20-08.10.2040	EUR	100'000	100'000				
-	HANNOVER RE (subordinated) FIX-TO-FRN FRN/21-30.06.2042	EUR	100'000		100'000	79'718.00	0.04	
-	HANNOVER RE (subordinated) FIX-TO-FRN FRN/22-26.08.2043	EUR	100'000		100'000	109'848.00	0.06	
1.500	HEATHROW FUNDING LIMITED (secured) 1.5%/15-11.02.2030	EUR	200'000	100'000	100'000	87'772.00	0.05	
1.125	HEATHROW FUNDING LTD 1.125%/21-08.10.2030	EUR	100'000		100'000	84'633.00	0.05	
1.500	HEATHROW FUNDING LTD 1.5%/20-12.10.2025	EUR	200'000	200'000				
4.500	HEATHROW FUNDING LTD 4.5%/23-11.07.2033	EUR		100'000	100'000	104'089.00	0.06	
1.500	HEIDELBERGCEMENT (reg -S-) 1.5%/16-07.02.2025	EUR	128'000	100'000	228'000			
2.250	HEIDELBERGCEMENT 2.25%/16-03.06.2024	EUR	180'000		180'000			
3.750	HEIDELBERGCEMENT AG 3.75%/23-31.05.2032	EUR		109'000	39'000	70'000	69'181.00	0.04
1.125	HEIDELBERGCEMENT FIN LUX 1.125%/19-01.12.2027	EUR		100'000	100'000	92'147.00	0.05	
1.750	HEIDELBERGCEMENT FIN LUX 1.75%/18-24.04.2028	EUR	114'000	95'000	19'000	17'874.06	0.01	
1.625	HEIDELBERGCEMENT FINANCE LUXEMBOURG 1.625%/17-07.04.2026	EUR	188'000	56'000	132'000	126'714.72	0.07	
0.250	HEIMSTADEN BOSTAD TRESRY 0.25%/21-13.10.2024	EUR	100'000		100'000			
0.625	HEIMSTADEN BOSTAD TRESRY 0.625%/22-24.07.2025	EUR	100'000	100'000	100'000	92'365.00	0.05	
1.000	HEIMSTADEN BOSTAD TRESRY 1%/21-13.04.2028	EUR	100'000	100'000	100'000	78'953.00	0.04	
1.375	HEIMSTADEN BOSTAD TRESRY 1.375%/20-03.03.2027	EUR	100'000	100'000	100'000	85'127.00	0.05	
1.375	HEIMSTADEN BOSTAD TRESRY 1.375%/22-24.07.2028	EUR	100'000	100'000	100'000	78'757.00	0.04	
1.625	HEIMSTADEN BOSTAD TRESRY 1.625%/21-13.10.2031	EUR	100'000	100'000				
2.875	HEINEKEN (reg. -S-) S. 7 2.875%/12-04.08.2025	EUR	100'000		100'000	98'900.00	0.05	
1.000	HEINEKEN 1%/16-04.05.2026	EUR	100'000		100'000	94'870.00	0.05	
1.500	HEINEKEN 1.5%/15-07.12.2024	EUR	100'000	100'000				
1.250	HEINEKEN NV 1.25%/20-07.05.2033	EUR	100'000		100'000	82'226.00	0.04	
1.625	HEINEKEN NV 1.625%/20-30.03.2025	EUR	100'000		100'000	97'792.00	0.05	
1.750	HEINEKEN NV 1.75%/18-17.03.2031	EUR	100'000		100'000	89'171.00	0.05	
1.750	HEINEKEN NV 1.75%/20-07.05.2040	EUR	100'000	100'000	100'000	77'889.00	0.04	
2.250	HEINEKEN NV 2.25%/20-30.03.2030	EUR	100'000		100'000	93'979.00	0.05	
3.625	HEINEKEN NV 3.625%/23-15.11.2026	EUR		100'000	100'000	100'318.00	0.05	
3.875	HEINEKEN NV 3.875%/23-23.09.2030	EUR		100'000	100'000	102'577.00	0.06	
3.500	HEINEKEN S. 5 3.5%/12-19.03.2024	EUR	100'000		100'000			
0.500	HELLA GMBH & CO KGAA 0.5%/19-26.01.2027	EUR	51'000		51'000	46'252.92	0.03	
-	HELVETIA EUROPE SA (subordinated) FIX-TO-FRN FRN/20-30.09.2041	EUR	100'000		100'000	86'149.00	0.05	
2.625	HENKEL AG & CO KGAA 2.625%/22-13.09.2027	EUR	100'000		100'000	97'919.00	0.05	
2.625	HERAEUS FINANCE GMBH 2.625%/22-09.06.2027	EUR	100'000	100'000				
0.934	HIGHLAND HOLDINGS SARL 0.934%/21-15.12.2031	EUR	100'000	100'000	100'000	81'671.00	0.04	
-	HITACHI CAPITAL UK PLC 0%/21-29.10.2024	EUR	100'000	100'000				
0.625	HLDNG D'INFRA METIERS 0.625%/21-16.09.2028	EUR	100'000	100'000				
1.750	HOCHTIEF AG 1.75%/18-03.07.2025	EUR	100'000		100'000	97'408.00	0.05	
0.625	HOCHTIEF AKTIENGESELLSCH 0.625%/21-26.04.2029	EUR	100'000	53'000	47'000	39'860.23	0.02	
0.500	HOLCIM FINANCE LUX SA 0.5%/19-29.11.2026	EUR	100'000		100'000	92'245.00	0.05	
0.500	HOLCIM FINANCE LUX SA 0.5%/20-23.04.2031	EUR	100'000	100'000				
0.500	HOLCIM FINANCE LUX SA 0.5%/21-03.09.2030	EUR	100'000	100'000				
0.625	HOLCIM FINANCE LUX SA 0.625%/21-06.04.2030	EUR	100'000		100'000	83'407.00	0.05	
0.625	HOLCIM FINANCE LUX SA 0.625%/21-19.01.2033	EUR	100'000		100'000	75'912.00	0.04	
2.375	HOLCIM FINANCE LUX SA 2.375%/20-09.04.2025	EUR	100'000		100'000	98'372.00	0.05	
3.000	HOLCIM FINANCE LUXEMBOURG (reg. -S-) 3%/14-22.01.2014	EUR	100'000	100'000				
2.250	HOLCIM FINANCE LUXEMBOURG 2.25%/16-26.05.2028	EUR	100'000		100'000	94'910.00	0.05	
0.625	HOLDING D'INFRASTRUCTURE 0.625%/21-14.09.2028	EUR	100'000		100'000	87'404.00	0.05	
1.475	HOLDING D'INFRASTRUCTURE 1.475%/22-18.01.2031	EUR	100'000		100'000	84'906.00	0.05	
1.625	HOLDING D'INFRASTRUCTURE 1.625%/17-27.11.2027	EUR	100'000	100'000				
1.625	HOLDING D'INFRASTRUCTURE 1.625%/20-18.09.2029	EUR	100'000		100'000	88'938.00	0.05	

# 1218 CSIF (CH) Bond Corporate EUR

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
2.250 HONEYWELL INTERNATIONAL 2.25%/16-22.02.2028	EUR	100'000			100'000	96'259.00	0.05
4.125 HONEYWELL INTERNATIONAL 4.125%/22-02.11.2034	EUR	100'000			100'000	103'248.00	0.06
0.100 HSBC FRANCE 0.1%/19-03.09.2027	EUR	200'000			200'000	177'934.00	0.10
2.500 HSBC HOLDINGS 2.5%/16-15.03.2027	EUR	100'000			100'000	96'712.00	0.05
- HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/22-16.11.2032	EUR	200'000		100'000	100'000	105'592.00	0.06
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-13.11.2031	EUR	100'000			100'000	82'758.00	0.04
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.09.2029	EUR	200'000	100'000	200'000	100'000	86'836.00	0.05
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-15.06.2027	EUR	200'000			200'000	195'992.00	0.11
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-10.03.2028	EUR		100'000		100'000	102'295.00	0.06
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-10.03.2032	EUR		100'000		100'000	104'189.00	0.06
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-23.05.2033	EUR		100'000		100'000	105'027.00	0.06
- HSBC HOLDINGS PLC S. -36- FIX-TO-FRN FRN/18-04.12.2024	EUR	100'000		100'000			
- HSBC HOLDINGS PLC S. -GEN- FIX-TO-FRN FRN/20-13.11.2026	EUR	200'000			200'000	188'444.00	0.10
0.875 HUTCHISON FINANCE 16 0.875%/16-03.10.2024	EUR	100'000		100'000			
1.250 IBERDROLA FINANZAS S.A.U. 1.25%/18-28.10.2026	EUR		100'000		100'000	95'088.00	0.05
- IBERDROLA FINANZAS SAU (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000		100'000			
- IBERDROLA FINANZAS SAU (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000		100'000	100'542.00	0.05
1.250 IBERDROLA FINANZAS SAU 1.25%/17-13.09.2027	EUR	100'000			100'000	93'893.00	0.05
1.375 IBERDROLA FINANZAS SAU 1.375%/22-11.03.2032	EUR	100'000			100'000	86'543.00	0.05
1.621 IBERDROLA FINANZAS SAU 1.621%/17-29.11.2029	EUR	100'000			100'000	92'484.00	0.05
3.125 IBERDROLA FINANZAS SAU 3.125%/22-22.11.2028	EUR	100'000			100'000	99'353.00	0.05
3.375 IBERDROLA FINANZAS SAU 3.375%/22-22.11.2032	EUR	100'000		100'000			
0.375 IBERDROLA INTERNATIONAL (reg -S) S. -113- 0.375%/16-15.09.2025	EUR	100'000			100'000	95'252.00	0.05
1.000 IBERDROLA INTERNATIONAL 1%/17-07.03.2025	EUR	200'000	100'000	200'000	100'000	97'255.00	0.05
1.875 IBERDROLA INTERNATIONAL 1.875%/14-08.10.2024	EUR	100'000		100'000			
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000			100'000	98'884.00	0.05
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	88'230.00	0.05
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000		100'000	100'000	94'727.00	0.05
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	84'556.00	0.05
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	91'433.00	0.05
1.125 IBM 1.125%/16-06.09.2024	EUR	100'000		100'000			
2.875 IBM 2.875%/13-07.11.2025	EUR		100'000		100'000	98'860.00	0.05
0.300 IBM CORP 0.3%/20-11.02.2028	EUR	100'000			100'000	88'902.00	0.05
0.650 IBM CORP 0.65%/20-11.02.2032	EUR	100'000			100'000	80'274.00	0.04
0.875 IBM CORP 0.875%/19-31.01.2025	EUR	244'000		244'000			
0.875 IBM CORP 0.875%/22-09.02.2030	EUR	100'000			100'000	86'489.00	0.05
0.950 IBM CORP 0.95%/17-23.05.2025	EUR	200'000		100'000	100'000	96'777.00	0.05
1.200 IBM CORP 1.2%/20-11.02.2040	EUR	100'000			100'000	71'291.00	0.04
1.250 IBM CORP 1.25%/19-29.01.2027	EUR	144'000			144'000	135'711.36	0.07
1.250 IBM CORP 1.25%/22-09.02.2034	EUR	100'000			100'000	81'453.00	0.04
1.500 IBM CORP 1.5%/17-23.05.2029	EUR	100'000			100'000	90'832.00	0.05
1.750 IBM CORP 1.75%/19-31.01.2031	EUR	229'000		229'000			
3.375 IBM CORP 3.375%/23-06.02.2027	EUR	100'000			100'000	99'902.00	0.05
3.625 IBM CORP 3.625%/23-06.02.2031	EUR	100'000			100'000	100'862.00	0.05
3.750 IBM CORP 3.75%/23-06.02.2035	EUR	100'000		100'000			
4.000 IBM CORP 4%/23-06.02.2043	EUR	100'000			100'000	101'017.00	0.05
1.125 ICADE 1.125%/16-17.11.2025	EUR	100'000			100'000	95'080.00	0.05
1.500 ICADE 1.5%/17-13.09.2027	EUR	100'000			100'000	91'740.00	0.05
1.750 ICADE 1.75%/16-10.06.2026	EUR	100'000			100'000	95'085.00	0.05
0.875 ICADE SANTE SAS 0.875%/19-04.11.2029	EUR	100'000			100'000	82'093.00	0.04
1.375 ICADE SANTE SAS 1.375%/20-17.09.2030	EUR	100'000		100'000			
0.250 ILLINOIS TOOL WORKS INC 0.25%/19-05.12.2024	EUR	110'000		110'000			
0.625 ILLINOIS TOOL WORKS INC 0.625%/19-05.12.2027	EUR	200'000		200'000			
1.000 ILLINOIS TOOL WORKS INC 1%/19-05.06.2031	EUR	100'000			100'000	85'379.00	0.05
1.500 IMERYSA 1.5%/17-15.01.2027	EUR	200'000		100'000	100'000	93'834.00	0.05
4.750 IMERYSA 4.75%/23-29.11.2029	EUR		100'000		100'000	101'700.00	0.06
1.750 IMPERIAL BRANDS FIN NETH 1.75%/21-18.03.2033	EUR	100'000			100'000	79'283.00	0.04
5.250 IMPERIAL BRANDS FIN NETH 5.25%/23-15.02.2031	EUR	100'000	100'000	100'000	100'000	104'817.00	0.06
1.375 IMPERIAL BRANDS FINANCE (reg. -S-) 1.375%/17-27.01.2025	EUR	100'000		100'000			
3.375 IMPERIAL TOBACCO FINANCE 3.375%/14-26.02.2026	EUR	100'000			100'000	99'406.00	0.05
1.625 INDIGO GROUP SAS 1.625%/18-19.04.2028	EUR	100'000			100'000	92'009.00	0.05
4.500 INDIGO GROUP SAS 4.5%/23-18.04.2030	EUR		100'000		100'000	102'886.00	0.06
0.625 INFINEON TECHNOLOGIES AG 0.625%/22-17.02.2025	EUR	100'000			100'000	97'087.00	0.05
1.125 INFINEON TECHNOLOGIES AG 1.125%/20-24.06.2026	EUR	100'000		100'000			
1.625 INFINEON TECHNOLOGIES AG 1.625%/20-24.06.2029	EUR	100'000			100'000	91'292.00	0.05
2.000 INFINEON TECHNOLOGIES AG 2%/20-24.06.2032	EUR	100'000		100'000			
2.125 INFORMA PLC 2.125%/20-06.10.2025	EUR	100'000			100'000	97'148.00	0.05
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/21-16.11.2032	EUR	100'000			100'000	88'568.00	0.05
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/22-24.08.2033	EUR	100'000			100'000	98'154.00	0.05

**CSIF (CH) Bond Corporate EUR 1219**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.125 ING GROEP NV 1.125%/18-14.02.2025	EUR	100'000		100'000			
1.375 ING GROEP NV 1.375%/17-11.01.2028	EUR	200'000		200'000			
2.000 ING GROEP NV 2%/18-20.09.2028	EUR	100'000			100'000	93'353.00	0.05
2.125 ING GROEP NV 2.125%/19-10.01.2026	EUR		100'000		100'000	97'117.00	0.05
2.500 ING GROEP NV 2.5%/18-15.11.2030	EUR	200'000		100'000	100'000	93'394.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/19-03.09.2025	EUR	100'000		100'000			
- ING GROEP NV FIX-TO-FRN FRN/20-18.02.2029	EUR	100'000			100'000	86'742.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/21-01.02.2030	EUR	100'000			100'000	83'714.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/21-29.09.2028	EUR	200'000	100'000	200'000	100'000	88'341.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/21-29.11.2025	EUR	200'000		200'000			
- ING GROEP NV FIX-TO-FRN FRN/21-29.11.2030	EUR	100'000			100'000	84'483.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/22-14.11.2027	EUR	100'000			100'000	102'490.00	0.06
- ING GROEP NV FIX-TO-FRN FRN/22-14.11.2033	EUR	100'000			100'000	109'115.00	0.06
- ING GROEP NV FIX-TO-FRN FRN/22-16.02.2027	EUR	100'000			100'000	94'856.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/22-16.02.2031	EUR	200'000		100'000	100'000	88'581.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/22-23.05.2026	EUR	100'000			100'000	97'835.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/23-23.05.2029	EUR		100'000		100'000	102'069.00	0.06
- ING GROEP NV FIX-TO-FRN FRN/23-23.05.2034	EUR		100'000		100'000	105'473.00	0.06
- ING GROEP NV FIX-TO-FRN FRN/24-12.02.2035	EUR		200'000	100'000	100'000	99'559.00	0.05
- ING GROEP NV FIX-TO-FRN FRN/24-12.08.2029	EUR		200'000		100'000	99'758.00	0.05
- ING GROUP (subordinated) FIX-TO-FRN 17-26.09.2029	EUR	100'000		100'000			
- ING GROUP (subordinated) FIX-TO-FRN 2%/18-22.03.2030	EUR	200'000		100'000	100'000	97'423.00	0.05
- ING GROUP (subordinated) FIX-TO-FRN 2.5%/17-15.02.2029	EUR	100'000		100'000			
- ING GROUP NV FIX-TO-FRN FRN/19-13.11.2030	EUR		100'000		100'000	94'415.00	0.05
- ING GROUP NV FIX-TO-FRN FRN/20-26.05.2031	EUR	200'000		100'000	100'000	95'308.00	0.05
- ING VERZEKERINGEN NV (subordinated) FIX-TO-FRN 4.625%/14-08.04.2044	EUR	100'000		100'000			
1.125 IN'LI 1.125%/19-02.07.2029	EUR	100'000			100'000	87'164.00	0.05
1.350 INMOBILIARIA COLONIAL SO 1.35%/20-14.10.2028	EUR	100'000			100'000	91'083.00	0.05
2.000 INMOBILIARIA COLONIAL SO 2%/18-17.04.2026	EUR	100'000			100'000	96'218.00	0.05
2.500 INMOBILIARIA COLONIAL SO 2.5%/17-28.11.2029	EUR	100'000		100'000			
5.750 INNOGY FINANCE (reg. -S-) S. 22031 5.75%/03-14.02.2033	EUR	60'000			60'000	69'015.00	0.04
1.250 INNOGY FINANCE BV 1.25%/17-19.10.2027	EUR	100'000		100'000			
1.500 INNOGY FINANCE BV 1.5%/18-31.07.2029	EUR		75'000		75'000	68'037.75	0.04
1.000 INNOGY FINANCE S. -DIP- (reg. -S-) 1%/17-13.04.2025	EUR	131'000	56'000	131'000	56'000	54'313.84	0.03
5.250 INT DISTRIBUTIONS SERV 5.25%/23-14.09.2028	EUR		100'000		100'000	103'414.00	0.06
2.125 INTERCONTINENTAL HOTELS 2.125%/18-15.05.2027	EUR	100'000			100'000	95'364.00	0.05
1.625 INTERMEDIATE CAPITAL GRO 1.625%/20-17.02.2027	EUR	100'000			100'000	91'640.00	0.05
2.375 INTERNATIONAL DISTRIBUTIONS SERVICES PLC	EUR	100'000		100'000			
1.750 INTERNATIONAL FLAVORS & FRAGRANCES 1.75%/16-14.03.2024	EUR	160'000			160'000		
0.750 INTESA SANPAOLO SPA 0.75%/19-04.12.2024	EUR	100'000			100'000		
0.750 INTESA SANPAOLO SPA 0.75%/21-16.03.2028	EUR	200'000		100'000	100'000	89'246.00	0.05
1.000 INTESA SANPAOLO SPA 1%/19-19.11.2026	EUR	200'000		100'000	100'000	93'277.00	0.05
1.625 INTESA SANPAOLO SPA 1.625%/19-21.04.2025	EUR	250'000		250'000			
2.125 INTESA SANPAOLO SPA 2.125%/20-26.05.2025	EUR	200'000			100'000	97'954.00	0.05
4.000 INTESA SANPAOLO SPA 4%/23-19.05.2026	EUR		100'000	100'000			
4.750 INTESA SANPAOLO SPA 4.75%/22-06.09.2027	EUR	150'000			150'000	154'002.00	0.08
4.875 INTESA SANPAOLO SPA 4.875%/23-19.05.2030	EUR		100'000		100'000	104'961.00	0.06
5.125 INTESA SANPAOLO SPA 5.125%/23-29.08.2031	EUR		100'000		100'000	106'527.00	0.06
5.250 INTESA SANPAOLO SPA 5.25%/22-13.01.2030	EUR	100'000			100'000	107'106.00	0.06
5.625 INTESA SANPAOLO SPA 5.625%/23-08.03.2033	EUR		150'000		150'000	161'899.50	0.09
- INTESA SANPAOLO SPA FIX-TO-FRN FRN/23-08.03.2028	EUR		150'000		150'000	154'674.00	0.08
1.750 INTESA SANPAOLO SPA S. -886- 1.75%/18-20.03.2028	EUR	200'000		100'000	100'000	92'789.00	0.05
- INVESTEC BANK PLC FIX-TO-FRN FRN/22-11.08.2026	EUR	100'000		100'000			
0.375 INVESTOR AB 0.375%/20-29.10.2035	EUR	100'000		100'000			
1.500 INVESTOR AB 1.5%/18-12.09.2030	EUR	100'000			100'000	88'768.00	0.05
2.750 INVESTOR AB 2.75%/22-10.06.2032	EUR	100'000			100'000	95'007.00	0.05
0.875 IREN SPA 0.875%/19-14.10.2029	EUR	100'000			100'000	86'121.00	0.05
1.000 IREN SPA 1%/20-01.07.2030	EUR	100'000	100'000	100'000	100'000	84'501.00	0.05
1.250 ISS FINANCE B.V. 1.25%/20-07.07.2025	EUR	100'000			100'000	96'392.00	0.05
0.875 ISS GLOBAL A/S 0.875%/19-18.06.2026	EUR	100'000		100'000			
1.500 ISS GLOBAL A/S 1.5%/17-31.08.2027	EUR	100'000			100'000	92'397.00	0.05
1.625 ITALGAS 1.625%/17-19.01.2027	EUR	280'000		180'000	100'000	94'728.00	0.05
0.500 ITALGAS SPA 0.5%/21-16.02.2033	EUR	100'000			100'000	74'839.00	0.04
1.625 ITALGAS SPA 1.625%/17-18.01.2029	EUR	100'000			100'000	91'738.00	0.05
1.375 ITV PLC 1.375%/19-26.09.2026	EUR	100'000			100'000	93'729.00	0.05
1.625 JAB HOLDINGS 1.625%/15-30.04.2025	EUR	100'000		100'000			
1.000 JAB HOLDINGS BV 1%/19-20.12.2027	EUR	100'000			100'000	90'632.00	0.05
1.750 JAB HOLDINGS BV 1.75%/18-25.06.2026	EUR		100'000		100'000	95'494.00	0.05
2.000 JAB HOLDINGS BV 2%/17-18.05.2028	EUR	100'000			100'000	93'586.00	0.05
2.250 JAB HOLDINGS BV 2.25%/19-19.12.2039	EUR	100'000		100'000			

**1220 CSIF (CH) Bond Corporate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
2.500 JAB HOLDINGS BV 2.5%/20-17.04.2027	EUR	100'000			100'000	96'430.00	0.05
4.750 JAB HOLDINGS BV 4.75%/22-29.06.2032	EUR	100'000			100'000	104'966.00	0.06
2.500 JAB HOLDINGS BV S. -11Y- 2.5%/18-25.06.2029	EUR	100'000			100'000	94'336.00	0.05
1.625 JCDECAUX SA 1.625%/22-07.02.2030	EUR	100'000		100'000			
2.625 JCDECAUX SA 2.625%/20-24.04.2028	EUR		100'000		100'000	96'088.00	0.05
- JDE PEET'S NV 0%/21-16.01.2026	EUR	100'000			100'000	93'060.00	0.05
0.244 JDE PEET'S NV 0.244%/21-16.01.2025	EUR	100'000		100'000			
0.500 JDE PEET'S NV 0.5%/21-16.01.2029	EUR	100'000			100'000	85'309.00	0.05
1.125 JDE PEET'S NV 1.125%/21-16.06.2033	EUR	100'000		100'000			
4.125 JDE PEET'S NV 4.125%/23-23.01.2030	EUR		100'000		100'000	100'602.00	0.05
1.000 JEFFERIES GROUP LLC 1%/19-19.07.2024	EUR	100'000		100'000			
2.500 JOHN DEERE BANK SA 2.5%/22-14.09.2026	EUR	100'000			100'000	97'872.00	0.05
1.375 JOHN DEERE CASH MANAGEME 1.375%/20-02.04.2024	EUR	100'000		100'000			
1.650 JOHN DEERE CASH MANAGEME 1.65%/19-13.06.2039	EUR	100'000		100'000			
2.200 JOHN DEERE CASH MANAGEME 2.2%/20-02.04.2032	EUR	100'000	100'000	100'000	100'000	92'487.00	0.05
0.650 JOHNSON & JOHNSON 0.65%/16-20.05.2024	EUR	100'000		100'000			
1.150 JOHNSON & JOHNSON 1.15%/16-20.11.2028	EUR	160'000		160'000			
1.650 JOHNSON & JOHNSON 1.65%/16-20.05.2035	EUR	130'000			130'000	112'949.20	0.06
4.250 JOHNSON CONTROLS INTL PL 4.25%/23-23.05.2035	EUR		100'000		100'000	103'655.00	0.06
1.000 JOHNSON CONTROLS/TYCO FI 1%/20-15.09.2032	EUR	100'000		100'000			
3.000 JOHNSON CONTROLS/TYCO FI 3%/22-15.09.2028	EUR	100'000			100'000	98'103.00	0.05
0.625 JP MORGAN CHASE & CO 0.625%/16-25.01.2024	EUR	100'000		100'000			
1.500 JP MORGAN CHASE & CO 1.5%/16-29.10.2026	EUR	240'000		100'000	140'000	133'015.40	0.07
1.500 JP MORGAN CHASE S. -83- (reg. -S-) 1.5%/15-27.01.2025	EUR	200'000		200'000			
2.875 JPM CHASE (Reg. -S-) S. 73 2.875%/13-24.05.2028	EUR	100'000			100'000	97'421.00	0.05
- JPMORGAN CHASE & CO FIX-TO-FRN 17-18.05.2028	EUR	100'000			100'000	93'680.00	0.05
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-12.06.2029	EUR	100'000			100'000	92'375.00	0.05
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-04.11.2032	EUR	160'000	100'000	160'000	100'000	82'076.00	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-11.03.2027	EUR	300'000	200'000	300'000	200'000	189'508.00	0.10
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-25.07.2031	EUR	250'000		150'000	100'000	84'425.00	0.05
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.02.2028	EUR	100'000	100'000	100'000	100'000	90'659.00	0.05
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-17.02.2033	EUR	200'000		200'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-23.03.2030	EUR	300'000		100'000	200'000	183'892.00	0.10
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-13.11.2031	EUR		200'000		200'000	207'928.00	0.11
- JT INTL FIN SERVICES BV (subordinated) FIX-TO-FRN FRN/20-07.04.2081	EUR	100'000			100'000	96'034.00	0.05
1.000 JT INTL FIN SERVICES BV 1%/19-26.11.2029	EUR	100'000			100'000	88'561.00	0.05
- JYSKE BANK A/S (subordinated) FIX-TO-FRN FRN/24-01.05.2035	EUR		100'000		100'000	100'453.01	0.05
- JYSKE BANK A/S FIX-TO-FRN FRN/20-15.10.2025	EUR	100'000		100'000			
- JYSKE BANK A/S FIX-TO-FRN FRN/21-02.09.2026	EUR	100'000		100'000			
- JYSKE BANK A/S FIX-TO-FRN FRN/22-11.04.2026	EUR	100'000			100'000	100'575.00	0.05
- JYSKE BANK A/S FIX-TO-FRN FRN/23-26.10.2028	EUR		100'000	100'000			
- KBC GROUP (reg. -S-) (subordinated) FIX-TO-FRN 1.625%/17-18.09.2029	EUR	100'000		100'000			
- KBC GROUP NV (subordinated) FIX-TO-FRN FRN/21-07.12.2031	EUR	100'000			100'000	90'480.00	0.05
- KBC GROUP NV (subordinated) FIX-TO-FRN FRN/24-17.04.2035	EUR		100'000		100'000	99'617.00	0.05
0.750 KBC GROUP NV 0.75%/20-24.01.2030	EUR	100'000		100'000			
0.750 KBC GROUP NV 0.75%/21-31.05.2031	EUR	100'000			100'000	82'460.00	0.04
1.125 KBC GROUP NV 1.125%/19-25.01.2024	EUR	100'000		100'000			
3.000 KBC GROUP NV 3%/22-25.08.2030	EUR	100'000		100'000			
4.375 KBC GROUP NV 4.375%/23-06.12.2031	EUR		100'000	100'000			
- KBC GROUP NV FIX-TO-FRN FRN/20-10.09.2026	EUR	100'000			100'000	94'361.00	0.05
- KBC GROUP NV FIX-TO-FRN FRN/20-16.06.2027	EUR	100'000			100'000	92'784.00	0.05
- KBC GROUP NV FIX-TO-FRN FRN/21-01.03.2027	EUR	100'000			100'000	93'296.00	0.05
- KBC GROUP NV FIX-TO-FRN FRN/22-21.01.2028	EUR	100'000			100'000	91'882.00	0.05
- KBC GROUP NV FIX-TO-FRN FRN/22-29.03.2026	EUR	100'000			100'000	97'421.00	0.05
- KBC GROUP NV FIX-TO-FRN FRN/22-29.06.2025	EUR	100'000		100'000			
- KBC GROUP NV FIX-TO-FRN FRN/23-19.04.2030	EUR		100'000		100'000	101'996.00	0.06
- KBC GROUP NV S. -G00035- FIX-TO-FRN FRN/23-06.06.2026	EUR		100'000		100'000	100'548.00	0.05
1.250 KELLOGG 1.25%/15-10.03.2025	EUR	100'000			100'000	97'411.00	0.05
0.500 KELLOGG CO 0.5%/21-20.05.2029	EUR	100'000		100'000			
1.250 KERING 1.25%/16-10.05.2026	EUR	100'000			100'000	95'329.00	0.05
1.500 KERING 1.5%/17-05.04.2027	EUR	100'000			100'000	94'716.00	0.05
1.875 KERING 1.875%/22-05.05.2030	EUR	100'000		100'000			
3.250 KERING 3.25%/23-27.02.2029	EUR	100'000		100'000			
3.375 KERING 3.375%/23-27.02.2033	EUR	100'000			100'000	98'656.00	0.05
3.625 KERING 3.625%/23-05.09.2031	EUR		100'000		100'000	100'863.99	0.05
3.875 KERING 3.875%/23-05.09.2035	EUR		100'000		100'000	101'931.00	0.06
0.625 KERRY GROUP FIN SERVICES 0.625%/19-20.09.2029	EUR	100'000			100'000	85'952.00	0.05
0.875 KERRY GROUP FIN SERVICES 0.875%/21-01.12.2031	EUR	100'000		100'000			
0.625 KIMBERLY-CLARK CORP 0.625%/17-07.09.2024	EUR	170'000		170'000			

**CSIF (CH) Bond Corporate EUR 1221**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
2.250 KINDER MORGAN (reg. -S-) 2.25%/15-16.03.2027	EUR	100'000		100'000			
1.625 KKR GRP FIN CO V LLC 1.625%/19-22.05.2029	EUR	100'000			100'000	88'209.00	0.05
1.375 KLEPIERRE (reg. -S-) 1.375%/17-16.02.2027	EUR	200'000		100'000	100'000	93'676.00	0.05
1.250 KLEPIERRE 1.25%/16-29.09.2031	EUR	100'000			100'000	82'691.00	0.04
1.875 KLEPIERRE 1.875%/16-19.02.2026	EUR	200'000		100'000	100'000	96'503.00	0.05
2.000 KLEPIERRE 2%/20-12.05.2029	EUR		100'000		100'000	91'890.00	0.05
0.875 KLEPIERRE SA 0.875%/20-17.02.2031	EUR	100'000		100'000			
1.125 KNORR-BREMSE AG 1.125%/18-13.06.2025	EUR	20'000			20'000	19'387.00	0.01
3.250 KNORR-BREMSE AG 3.25%/22-21.09.2027	EUR	100'000		100'000			
1.625 KOJAMO OYJ 1.625%/18-07.03.2025	EUR	150'000		150'000			
1.875 KOJAMO OYJ 1.875%/20-27.05.2027	EUR	100'000			100'000	90'885.00	0.05
0.250 KOMMUNALKREDIT AUSTRIA A 0.25%/21-14.05.2024	EUR	100'000		100'000			
0.375 KONINKLIJKE AHOLD DLHAIZE 0.375%/21-18.03.2030	EUR	100'000			100'000	83'425.00	0.05
1.125 KONINKLIJKE AHOLD DLHAIZE 1.125%/18-19.03.2026	EUR	100'000		100'000			
1.750 KONINKLIJKE AHOLD DLHAIZE 1.75%/20-02.04.2027	EUR		100'000		100'000	95'086.00	0.05
0.250 KONINKLIJKE DSM NV 0.25%/20-23.06.2028	EUR	100'000			100'000	88'388.00	0.05
0.625 KONINKLIJKE DSM NV 0.625%/20-23.06.2032	EUR	100'000			100'000	81'051.00	0.04
1.125 KONINKLIJKE KPN 1.125%/16-11.09.2028	EUR	100'000		100'000			
0.875 KONINKLIJKE KPN NV 0.875%/20-14.12.2032	EUR	100'000		100'000			
0.875 KONINKLIJKE KPN NV 0.875%/21-15.11.2033	EUR	100'000			100'000	77'810.00	0.04
3.875 KONINKLIJKE KPN NV 3.875%/23-03.07.2031	EUR		100'000		100'000	101'442.00	0.05
1.375 KONINKLIJKE PHILIPS NV 1.375%/18-02.05.2028	EUR		100'000		100'000	90'849.00	0.05
2.000 KONINKLIJKE PHILIPS NV 2%/20-30.03.2030	EUR	100'000			100'000	89'406.00	0.05
2.125 KONINKLIJKE PHILIPS NV 2.125%/22-05.11.2029	EUR	100'000			100'000	90'555.00	0.05
2.625 KONINKLIJKE PHILIPS NV 2.625%/22-05.05.2033	EUR	100'000		100'000			
1.500 KRAFT HEINZ FOODS 1.5%/16-24.05.2024	EUR	100'000		100'000			
- KUTXABANK SA FIX-TO-FRN FRN/21-14.10.2027	EUR	100'000			100'000	90'999.00	0.05
4.095 LA BANQUE POSTALE 4.095%/24-13.02.2034	EUR		100'000		100'000	100'206.00	0.05
0.750 LA MONDIALE (subordinated) 0.75%/20-20.04.2026	EUR	100'000		100'000			
2.125 LA MONDIALE (subordinated) 2.125%/20-23.06.2031	EUR	100'000			100'000	86'402.00	0.05
0.050 LANSFORSKRINGAR BANK 0.05%/21-15.04.2026	EUR	100'000			100'000	92'263.00	0.05
- LANXESS AG 0%/21-08.09.2027	EUR	28'000			28'000	24'410.40	0.01
0.625 LANXESS AG 0.625%/21-01.12.2029	EUR	100'000		100'000			
1.750 LANXESS AG 1.75%/22-22.03.2028	EUR	100'000			100'000	91'037.00	0.05
1.750 LAR ESPANA REAL ESTATE 1.75%/21-22.07.2026	EUR	100'000		100'000			
0.250 LEASEPLAN CORPORATION NV 0.25%/21-07.09.2026	EUR	100'000			100'000	91'488.00	0.05
0.250 LEASEPLAN CORPORATION NV 0.25%/21-23.02.2026	EUR	100'000			100'000	92'954.00	0.05
1.375 LEASEPLAN CORPORATION NV 1.375%/19-07.03.2024	EUR	100'000		100'000			
3.500 LEASEPLAN CORPORATION NV 3.5%/20-09.04.2025	EUR	100'000		100'000			
- LEASYS SPA 0%/21-22.07.2024	EUR	100'000		100'000			
4.500 LEASYS SPA 4.5%/23-26.07.2026	EUR		100'000		100'000	101'292.00	0.05
0.375 LEG IMMOBILIE SE 0.375%/22-17.01.2026	EUR	100'000			100'000	93'374.00	0.05
0.875 LEG IMMOBILIE SE 0.875%/21-30.03.2033	EUR	100'000		100'000			
0.875 LEG IMMOBILIE SE 0.875%/22-17.01.2029	EUR	100'000		100'000			
1.000 LEG IMMOBILIE SE 1%/21-19.11.2032	EUR	100'000			100'000	76'315.00	0.04
1.500 LEG IMMOBILIE SE 1.5%/22-17.01.2034	EUR	100'000			100'000	77'793.00	0.04
0.375 LEGRAND SA 0.375%/21-06.10.2031	EUR	100'000		100'000			
0.750 LEGRAND SA 0.75%/17-06.07.2024	EUR	100'000		100'000			
0.750 LEGRAND SA 0.75%/20-20.05.2030	EUR	100'000			100'000	86'435.00	0.05
1.000 LEGRAND SA 1%/18-06.03.2026	EUR	100'000			100'000	95'748.00	0.05
3.500 LEGRAND SA 3.5%/23-29.05.2029	EUR		100'000		100'000	100'927.99	0.05
2.750 LIBERTY MUTUAL GROUP (reg. -S-) 2.75%/16-04.05.2026	EUR	100'000		100'000			
0.250 LINDE FINANCE BV 0.25%/20-19.05.2027	EUR	100'000			100'000	90'822.00	0.05
0.550 LINDE FINANCE BV 0.55%/20-19.05.2032	EUR	100'000			100'000	79'869.00	0.04
- LINDE PLC 0%/21-30.09.2026	EUR	100'000			100'000	91'829.00	0.05
1.000 LINDE PLC 1%/21-30.09.2051	EUR	100'000		100'000			
1.000 LINDE PLC 1%/22-31.03.2027	EUR	100'000			100'000	93'547.00	0.05
1.375 LINDE PLC 1.375%/22-31.03.2031	EUR	100'000		100'000			
1.625 LINDE PLC 1.625%/22-31.03.2035	EUR	100'000			100'000	82'768.00	0.04
3.200 LINDE PLC 3.2%/24-14.02.2031	EUR		100'000		100'000	99'423.00	0.05
3.400 LINDE PLC 3.4%/24-14.02.2036	EUR		100'000		100'000	98'606.00	0.05
3.625 LINDE PLC 3.625%/23-12.06.2025	EUR		100'000		100'000	100'023.99	0.05
1.250 LLOYDS BANK 1.25%/15-13.01.2025	EUR	100'000		100'000			
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/24-05.04.2034	EUR		100'000	100'000			
1.500 LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	EUR	100'000			100'000	93'352.00	0.05
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/19-12.11.2025	EUR	100'000		100'000			
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-01.04.2026	EUR	200'000		100'000	100'000	99'484.00	0.05
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-24.08.2030	EUR	100'000			100'000	96'047.00	0.05
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-21.09.2031	EUR		100'000		100'000	103'485.00	0.06
0.375 LLOYDS BK CORP MKTS PLC 0.375%/20-28.01.2025	EUR	100'000		100'000			

# 1222 CSIF (CH) Bond Corporate EUR

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
2.375 LLOYDS BK CORP MKTS PLC 2.375%/20-09.04.2026	EUR	100'000			100'000	97'458.00	0.05
4.125 LLOYDS BK CORP MKTS PLC 4.125%/23-30.05.2027	EUR		100'000		100'000	101'102.00	0.05
0.750 LOGICOR FINANCING SARL 0.75%/19-15.07.2024	EUR	150'000		150'000			
0.875 LOGICOR FINANCING SARL 0.875%/21-14.01.2031	EUR	100'000		100'000			
1.500 LOGICOR FINANCING SARL 1.5%/20-13.07.2026	EUR	100'000		100'000			
1.625 LOGICOR FINANCING SARL 1.625%/19-15.07.2027	EUR	100'000		100'000			
2.000 LOGICOR FINANCING SARL 2%/22-17.01.2034	EUR	100'000		100'000			
2.250 LOGICOR FINANCING SARL 2.25%/18-13.05.2025	EUR	123'000		123'000			
0.875 LONDON STOCK EXCHANGE PL 0.875%/17-19.09.2024	EUR	150'000		150'000			
1.750 LONDON STOCK EXCHANGE PL 1.75%/17-19.09.2029	EUR		100'000	100'000			
1.750 LONDON STOCK EXCHANGE PL 1.75%/18-06.12.2027	EUR	100'000			100'000	94'512.00	0.05
3.875 LONZA FINANCE INTL NV 3.875%/23-25.05.2033	EUR		100'000		100'000	101'020.00	0.05
0.875 L'OREAL SA 0.875%/22-29.06.2026	EUR	100'000			100'000	94'713.00	0.05
3.125 L'OREAL SA 3.125%/23-19.05.2025	EUR		100'000		100'000	99'436.00	0.05
2.875 L'OREAL SA S. -2- 2.875%/23-19.05.2028	EUR		100'000		100'000	98'736.00	0.05
2.375 LOUIS DREYFUS CO BV 2.375%/20-27.11.2025	EUR	100'000			100'000	97'336.00	0.05
- LSEG NETHERLANDS BV 0%/21-06.04.2025	EUR	100'000			100'000	95'968.00	0.05
0.250 LSEG NETHERLANDS BV 0.25%/21-06.04.2028	EUR	100'000			100'000	88'357.00	0.05
- LUMINOR BANK FIX-TO-FRN FRN/21-23.09.2026	EUR		100'000		100'000	93'558.00	0.05
2.625 LUXOTTICA GROUP (reg. -S-) 2.625%/14-10.02.2024	EUR	170'000		170'000			
- LVMH MOET HENNESSY VUITT 0%/20-11.02.2026	EUR	100'000			100'000	93'960.00	0.05
0.125 LVMH MOET HENNESSY VUITT 0.125%/20-11.02.2028	EUR	200'000			200'000	178'472.00	0.10
0.375 LVMH MOET HENNESSY VUITT 0.375%/20-11.02.2031	EUR	200'000	100'000	200'000	100'000	83'333.00	0.05
0.750 LVMH MOET HENNESSY VUITT 0.75%/20-07.04.2025	EUR	200'000		200'000			
3.250 LVMH MOET HENNESSY VUITT 3.25%/23-07.09.2029	EUR		100'000		100'000	100'063.00	0.05
3.375 LVMH MOET HENNESSY VUITT 3.375%/23-21.10.2025	EUR		100'000		100'000	99'894.00	0.05
3.500 LVMH MOET HENNESSY VUITT 3.5%/23-07.09.2033	EUR		100'000		100'000	101'488.00	0.05
0.875 LYB INTERNATIONAL FINANC 0.875%/19-17.09.2026	EUR	200'000		100'000	100'000	92'996.00	0.05
0.943 MACQUARIE GROUP LTD 0.943%/22-19.01.2029	EUR	100'000			100'000	87'903.00	0.05
0.950 MACQUARIE GROUP LTD 0.95%/21-21.05.2031	EUR	100'000		100'000			
4.747 MACQUARIE GROUP LTD 4.747%/23-23.01.2030	EUR		100'000		100'000	104'601.00	0.06
2.250 MADRILENA RED DE GAS FINANCE 2.25%/17-11.04.2029	EUR	50'000			50'000	43'954.50	0.02
1.900 MAGNA INTERNATIONAL 1.9%/15-24.11.2023	EUR	50'000		50'000			
1.500 MAGNA INTERNATIONAL INC 1.5%/17-25.09.2027	EUR	100'000		100'000			
4.375 MAGNA INTERNATIONAL INC 4.375%/23-17.03.2032	EUR		100'000		100'000	104'037.00	0.06
3.500 MANPOWERGROUP 3.5%/22-30.06.2027	EUR	100'000		100'000			
- MAPFRE (subordinated) FIX-TO-FRN 4.375%/17-31.03.2047	EUR	100'000			100'000	99'275.00	0.05
- MAPFRE SA (subordinated) FIX-TO-FRN FRN/18-07.09.2048	EUR	100'000			100'000	97'521.00	0.05
1.979 MARSH & MCLENNAN COS INC 1.979%/19-21.03.2030	EUR	100'000		100'000			
1.000 MASTERCARD INC 1%/22-22.02.2029	EUR	100'000			100'000	90'209.00	0.05
1.750 MCDONALD'S (reg. -S-) 1.75%/16-03.05.2028	EUR	100'000			100'000	93'229.00	0.05
1.875 MCDONALD'S 1.875%/15-26.05.2027	EUR	100'000			100'000	95'135.00	0.05
0.250 MCDONALD'S CORP 0.25%/21-04.10.2028	EUR	100'000			100'000	86'471.00	0.05
0.875 MCDONALD'S CORP 0.875%/21-04.10.2033	EUR	100'000		100'000			
0.900 MCDONALD'S CORP 0.9%/19-15.06.2026	EUR	100'000			100'000	94'378.00	0.05
2.375 MCDONALD'S CORP 2.375%/22-31.05.2029	EUR	100'000			100'000	94'501.00	0.05
3.000 MCDONALD'S CORP 3%/22-31.05.2034	EUR	100'000		100'000			
3.625 MCDONALD'S CORP 3.625%/23-28.11.2027	EUR		100'000		100'000	100'283.99	0.05
3.875 MCDONALD'S CORP 3.875%/23-20.02.2031	EUR		100'000		100'000	101'613.00	0.05
4.000 MCDONALD'S CORP 4%/23-07.03.2030	EUR		100'000		100'000	102'096.00	0.06
4.125 MCDONALD'S CORP 4.125%/23-28.11.2035	EUR		100'000		100'000	101'914.00	0.06
0.875 MADIOBANCA DI CRED FIN 0.875%/19-15.01.2026	EUR	100'000			100'000	94'807.00	0.05
1.000 MADIOBANCA DI CRED FIN 1%/20-08.09.2027	EUR	100'000			100'000	91'340.00	0.05
1.125 MADIOBANCA DI CRED FIN 1.125%/20-23.04.2025	EUR	250'000		250'000			
- MADIOBANCA DI CRED FIN FIX-TO-FRN FRN/22-17.07.2029	EUR	100'000			100'000	88'812.00	0.05
- MADIOBANCA DI CRED FIN FIX-TO-FRN FRN/23-01.02.2030	EUR		100'000	100'000			
- MEDTRONIC GLOBAL HLDINGS 0%/20-15.10.2025	EUR	100'000			100'000	94'291.00	0.05
0.250 MEDTRONIC GLOBAL HLDINGS 0.25%/19-02.07.2025	EUR	100'000			100'000	95'618.00	0.05
0.375 MEDTRONIC GLOBAL HLDINGS 0.375%/20-15.10.2028	EUR	100'000			100'000	87'375.00	0.05
0.750 MEDTRONIC GLOBAL HLDINGS 0.75%/20-15.10.2032	EUR	100'000			100'000	80'065.00	0.04
1.000 MEDTRONIC GLOBAL HLDINGS 1%/19-02.07.2031	EUR	200'000		200'000			
1.125 MEDTRONIC GLOBAL HLDINGS 1.125%/19-07.03.2027	EUR	150'000			150'000	139'894.50	0.08
1.375 MEDTRONIC GLOBAL HLDINGS 1.375%/20-15.10.2040	EUR	100'000		100'000			
1.500 MEDTRONIC GLOBAL HLDINGS 1.5%/19-02.07.2039	EUR	100'000	100'000	100'000	100'000	73'975.00	0.04
1.625 MEDTRONIC GLOBAL HLDINGS 1.625%/19-07.03.2031	EUR	100'000			100'000	88'773.00	0.05
1.625 MEDTRONIC GLOBAL HLDINGS 1.625%/20-15.10.2050	EUR	100'000			100'000	66'011.00	0.04
1.750 MEDTRONIC GLOBAL HLDINGS 1.75%/19-02.07.2049	EUR	100'000			100'000	67'805.00	0.04
2.250 MEDTRONIC GLOBAL HLDINGS 2.25%/19-07.03.2039	EUR	100'000			100'000	82'854.00	0.04
2.625 MEDTRONIC GLOBAL HLDINGS 2.625%/22-15.10.2025	EUR	100'000			100'000	97'995.00	0.05
3.000 MEDTRONIC GLOBAL HLDINGS 3%/22-15.10.2028	EUR	100'000		100'000			
3.125 MEDTRONIC GLOBAL HLDINGS 3.125%/22-15.10.2031	EUR	100'000		100'000			

**CSIF (CH) Bond Corporate EUR 1223**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
3.375 MEDTRONIC GLOBAL HLDINGS 3.375%/22-15.10.2034	EUR	100'000			100'000	98'024.00	0.05
3.000 MERCEDES-BENZ CA FIN INC 3%/22-23.02.2027	EUR	100'000		50'000	50'000	49'554.50	0.03
0.750 MERCEDES-BENZ GROUP AG 0.75%/20-10.09.2030	EUR	110'000		50'000	60'000	51'501.60	0.03
1.125 MERCEDES-BENZ GROUP AG 1.125%/19-06.11.2031	EUR	100'000		100'000			
1.375 MERCEDES-BENZ GROUP AG 1.375%/16-11.05.2028	EUR	156'000		56'000	100'000	92'562.00	0.05
2.000 MERCEDES-BENZ GROUP AG 2%/19-27.02.2031	EUR	111'000		40'000	71'000	65'968.23	0.04
2.375 MERCEDES-BENZ GROUP AG 2.375%/20-22.05.2030	EUR	54'000			54'000	51'295.68	0.03
3.400 MERCEDES-BENZ INT FINCE 3.4%/23-13.04.2025	EUR		100'000		100'000	99'652.00	0.05
3.500 MERCEDES-BENZ INT FINCE 3.5%/23-30.05.2026	EUR		100'000		100'000	100'170.99	0.05
3.700 MERCEDES-BENZ INT FINCE 3.7%/23-30.05.2031	EUR		100'000		100'000	102'755.00	0.06
1.800 MERCIALYS SA 1.8%/18-27.02.2026	EUR	100'000			100'000	95'109.00	0.05
1.875 MERCK & CO 1.875%/14-15.10.2026	EUR	130'000			130'000	125'300.50	0.07
2.500 MERCK & CO 2.5%/14-15.10.2034	EUR	100'000		100'000			
0.125 MERCK FIN SERVICES GMBH 0.125%/20-16.07.2025	EUR	100'000			100'000	95'570.00	0.05
0.500 MERCK FIN SERVICES GMBH 0.5%/20-16.07.2028	EUR	100'000			100'000	88'859.00	0.05
0.875 MERCK FIN SERVICES GMBH 0.875%/19-05.07.2031	EUR	100'000		100'000			
1.875 MERCK FIN SERVICES GMBH 1.875%/22-15.06.2026	EUR	100'000			100'000	96'798.00	0.05
1.625 MERCK KGAA (subordinated) 1.625%/19-25.06.2079	EUR	100'000		100'000			
- MERCK KGAA (subordinated) FIX-TO-FRN FRN/19-25.06.2079	EUR	100'000			100'000	92'284.00	0.05
- MERCK KGAA (subordinated) FIX-TO-FRN FRN/20-09.09.2080	EUR	100'000		100'000			
1.875 MERLIN PROPERTIES SOCIMI 1.875%/19-04.12.2034	EUR	100'000			100'000	79'191.00	0.04
2.375 MERLIN PROPERTIES SOCIMI 2.375%/20-13.07.2027	EUR	100'000			100'000	95'404.00	0.05
1.875 MERLIN PROPERTIES SOCIMI S. -2- (reg. -S-) 1.875%/16-02.11.2026	EUR	100'000		100'000			
0.375 MET LIFE GLOB FUNDING I 0.375%/19-09.04.2024	EUR	100'000		100'000			
0.500 MET LIFE GLOB FUNDING I 0.5%/21-25.05.2029	EUR	100'000			100'000	86'000.00	0.05
0.550 MET LIFE GLOB FUNDING I 0.55%/20-16.06.2027	EUR	100'000		100'000			
3.750 MET LIFE GLOB FUNDING I 3.75%/23-07.12.2031	EUR		100'000		100'000	101'130.00	0.05
4.875 METSO OUTOTEC OYJ 4.875%/22-07.12.2027	EUR	100'000			100'000	104'021.00	0.06
3.125 MICROSOFT CORP 3.125%/13-06.12.2028	EUR	180'000			180'000	180'914.40	0.10
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-14.06.2025	EUR	200'000		200'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-19.09.2025	EUR	200'000	200'000	400'000			
3.556 MITSUBISHI UFJ FINANCIAL GROUP INC 3.556%/22-15.06.2032	EUR	200'000			200'000	200'813.98	0.11
0.118 MIZUHO FINANCIAL GROUP 0.118%/19-06.09.2024	EUR	100'000		100'000			
0.184 MIZUHO FINANCIAL GROUP 0.184%/21-13.04.2026	EUR	100'000			100'000	93'006.00	0.05
0.693 MIZUHO FINANCIAL GROUP 0.693%/20-07.10.2030	EUR	200'000	100'000	200'000	100'000	81'966.00	0.04
0.797 MIZUHO FINANCIAL GROUP 0.797%/20-15.04.2030	EUR	100'000			100'000	83'961.00	0.05
0.956 MIZUHO FINANCIAL GROUP 0.956%/17-16.10.2024	EUR	100'000		100'000			
2.096 MIZUHO FINANCIAL GROUP 2.096%/22-08.04.2032	EUR	100'000			100'000	88'539.00	0.05
4.157 MIZUHO FINANCIAL GROUP 4.157%/23-20.05.2028	EUR		100'000		100'000	101'491.00	0.05
4.416 MIZUHO FINANCIAL GROUP 4.416%/23-20.05.2033	EUR		100'000		100'000	103'831.00	0.06
- MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-06.09.2029	EUR	100'000			100'000	85'740.00	0.05
1.631 MIZUHO FINANCIAL GROUP S. -14- 1.631%/22-08.04.2027	EUR	100'000			100'000	93'789.00	0.05
3.490 MIZUHO FINANCIAL GROUP S. -16- 3.49%/22-05.09.2027	EUR	100'000			100'000	99'072.00	0.05
4.029 MIZUHO FINANCIAL GROUP S. -17- 4.029%/22-05.09.2032	EUR	100'000		100'000			
0.625 MMS USA FINANCING INC 0.625%/19-13.06.2025	EUR	100'000			100'000	95'966.00	0.05
1.250 MMS USA FINANCING INC 1.25%/19-13.06.2028	EUR	100'000			100'000	91'483.00	0.05
1.750 MMS USA FINANCING INC 1.75%/19-13.06.2031	EUR	100'000		100'000			
1.500 MOL HUNGARIAN OIL & GAS 1.5%/20-08.10.2027	EUR	100'000			100'000	91'326.00	0.05
1.875 MOLNLYCKE HOLDING 1.875%/17-28.02.2025	EUR	180'000			180'000	175'937.40	0.10
0.625 MOLNLYCKE HOLDING AB 0.625%/20-15.01.2031	EUR	100'000		100'000			
1.250 MOLSON COORS BREWING 1.25%/16-15.07.2024	EUR	100'000		100'000			
0.250 MONDELEZ INTERNATIONAL 0.25%/21-17.03.2028	EUR	100'000		100'000			
0.750 MONDELEZ INTERNATIONAL 0.75%/21-17.03.2033	EUR		100'000		100'000	78'340.00	0.04
1.375 MONDELEZ INTERNATIONAL 1.375%/21-17.03.2041	EUR	100'000			100'000	70'152.00	0.04
- MONDELEZ INTL HLDINGS NE 0%/20-22.09.2026	EUR	100'000		100'000			
0.250 MONDELEZ INTL HLDINGS NE 0.25%/21-09.09.2029	EUR	100'000		100'000			
0.375 MONDELEZ INTL HLDINGS NE 0.375%/20-22.09.2029	EUR	100'000		100'000			
0.625 MONDELEZ INTL HLDINGS NE 0.625%/21-09.09.2032	EUR	100'000			100'000	78'723.00	0.04
1.250 MONDELEZ INTL HLDINGS NE 1.25%/21-09.09.2041	EUR	100'000			100'000	68'642.00	0.04
1.500 MONDI FINANCE 1.5%/16-05.04.2024	EUR	140'000		140'000			
2.375 MONDI FINANCE EUROPE 2.375%/20-01.04.2028	EUR	100'000		100'000			
0.950 MOODY'S CORPORATION 0.95%/19-25.02.2030	EUR	100'000			100'000	85'883.00	0.05
1.750 MORGAN STANLEY 1.75%/15-30.01.2025	EUR	200'000		200'000			
1.750 MORGAN STANLEY 1.75%/16-11.03.2024	EUR	180'000		180'000			
1.875 MORGAN STANLEY 1.875%/17-27.04.2027	EUR	180'000	100'000	180'000	100'000	94'966.00	0.05
- MORGAN STANLEY FIX-TO-FRN FRN/20-26.10.2029	EUR	300'000		200'000	100'000	85'791.00	0.05
- MORGAN STANLEY FIX-TO-FRN FRN/21-07.02.2031	EUR	200'000			200'000	164'516.00	0.09
- MORGAN STANLEY FIX-TO-FRN FRN/21-29.10.2027	EUR	200'000			200'000	183'198.00	0.10
- MORGAN STANLEY FIX-TO-FRN FRN/22-07.05.2032	EUR	172'000	100'000	172'000	100'000	94'061.00	0.05
- MORGAN STANLEY FIX-TO-FRN FRN/22-08.05.2026	EUR	172'000			172'000	168'424.12	0.09
- MORGAN STANLEY FIX-TO-FRN FRN/22-25.01.2034	EUR	100'000			100'000	108'349.00	0.06

## 1224 CSIF (CH) Bond Corporate EUR

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
-	MORGAN STANLEY FIX-TO-FRN FRN/22-25.10.2028	EUR	100'000		100'000	103'404.00	0.06
-	MORGAN STANLEY FIX-TO-FRN FRN/23-02.03.2029	EUR		100'000	100'000	102'818.00	0.06
1.375	MORGAN STANLEY S. -G- 1.375%/16-27.10.2026	EUR	100'000		100'000	94'478.00	0.05
-	MORGAN STANLEY S. -J- FIX-TO-FRN FRN/21-29.04.2033	EUR	200'000		200'000	161'216.00	0.09
0.875	MOTABILITY OPERATIONS 0.875%/17-14.03.2025	EUR	150'000		150'000	145'729.50	0.08
3.875	MOTABILITY OPERATIONS 3.875%/24-24.01.2034	EUR		100'000	100'000	100'458.00	0.05
0.375	MOTABILITY OPERATIONS GR 0.375%/19-03.01.2026	EUR	100'000		100'000	94'250.00	0.05
3.625	MOTABILITY OPERATIONS GR 3.625%/24-24.07.2029	EUR		100'000	100'000	100'457.00	0.05
3.000	MTU AERO ENGINES AG 3%/20-01.07.2025	EUR	56'000		56'000	55'359.92	0.03
0.375	MUENCHENER HYPOTHEKENBNK 0.375%/21-09.03.2029	EUR	100'000		100'000	83'084.00	0.04
-	MUNICH RE (subordinated) FIX-TO-FRN FRN/18-26.05.2049	EUR	200'000		200'000	190'168.00	0.10
-	MUNICH RE (subordinated) FIX-TO-FRN FRN/20-26.05.2041	EUR	200'000	100'000	100'000	81'617.00	0.04
0.625	MUTUELLE ASSURANCE (subordinated) 0.625%/21-21.06.2027	EUR	100'000		100'000		
-	MUTUELLE ASSURANCE (subordinated) FIX-TO-FRN FRN/21-21.06.2052	EUR	100'000		100'000	77'235.00	0.04
3.125	MYLAN 3.125%/16-22.11.2028	EUR	100'000		100'000	95'738.00	0.05
2.125	MYLAN INC 2.125%/18-23.05.2025	EUR	100'000	100'000			
0.875	NASDAQ INC 0.875%/20-13.02.2030	EUR	100'000		100'000	85'383.00	0.05
1.750	NASDAQ INC 1.75%/19-28.03.2029	EUR	100'000	100'000			
4.500	NASDAQ INC 4.5%/23-15.02.2032	EUR		100'000	100'000	104'178.00	0.06
0.250	NATIONAL AUSTRALIA BANK 0.25%/19-20.05.2024	EUR	100'000	100'000			
1.250	NATIONAL AUSTRALIA BANK 1.25%/16-18.05.2026	EUR	203'000	118'000	85'000	81'418.10	0.04
1.375	NATIONAL AUSTRALIA BANK 1.375%/18-30.08.2028	EUR	117'000		117'000	106'603.38	0.06
2.125	NATIONAL AUSTRALIA BANK 2.125%/22-24.05.2028	EUR	100'000		100'000	94'879.00	0.05
0.410	NATIONAL GRID NA INC 0.41%/22-20.01.2026	EUR	100'000		100'000	93'807.00	0.05
0.163	NATIONAL GRID PLC 0.163%/21-20.01.2028	EUR	100'000	100'000			
0.250	NATIONAL GRID PLC 0.25%/21-01.09.2028	EUR	100'000	100'000	100'000	86'141.00	0.05
0.553	NATIONAL GRID PLC 0.553%/20-18.09.2029	EUR	100'000		100'000	84'412.00	0.05
0.750	NATIONAL GRID PLC 0.75%/21-01.09.2033	EUR	100'000	100'000	100'000	75'402.00	0.04
2.179	NATIONAL GRID PLC 2.179%/22-30.06.2026	EUR	100'000	100'000			
3.245	NATIONAL GRID PLC 3.245%/22-30.03.2034	EUR	100'000		100'000	93'046.00	0.05
3.949	NATIONAL GRID PLC 3.949%/22-20.09.2032	EUR	100'000	100'000			
4.275	NATIONAL GRID PLC 4.275%/23-16.01.2035	EUR	100'000		100'000	100'932.00	0.05
0.250	NATIONWIDE BLDG SOCIETY 0.25%/20-22.07.2025	EUR		100'000	100'000	95'304.00	0.05
0.250	NATIONWIDE BLDG SOCIETY 0.25%/21-14.09.2028	EUR	100'000		100'000	86'473.00	0.05
2.000	NATIONWIDE BLDG SOCIETY 2%/22-28.04.2027	EUR	100'000		100'000	95'257.00	0.05
3.250	NATIONWIDE BLDG SOCIETY 3.25%/22-05.09.2029	EUR	100'000	100'000			
-	NATIONWIDE BLDG SOCIETY FIX-TO-FRN FRN/18-08.03.2026	EUR	100'000		100'000	97'486.00	0.05
1.250	NATIONWIDE BUILDING SOCIETY 1.25%/15-03.03.2025	EUR	100'000		100'000	97'542.00	0.05
-	NATIONWIDE BUILDING SOCIETY FIX-TO-FRN 2%/17-25.07.2029	EUR	100'000	100'000			
0.190	NATL GRID ELECT TRANS 0.19%/20-20.01.2025	EUR	300'000	300'000			
0.823	NATL GRID ELECT TRANS 0.823%/20-07.07.2032	EUR	100'000		100'000	79'087.00	0.04
0.875	NATURGY FINANCE 0.875%/17-15.05.2025	EUR		100'000	100'000	96'727.00	0.05
1.375	NATURGY FINANCE 1.375%/17-19.01.2027	EUR	200'000		200'000	188'014.00	0.10
0.750	NATURGY FINANCE BV 0.75%/19-28.11.2029	EUR	200'000	100'000	100'000	86'653.00	0.05
1.250	NATURGY FINANCE BV 1.25%/20-15.01.2026	EUR	200'000	200'000			
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/21-14.09.2032	EUR	100'000		100'000	88'143.00	0.05
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/23-28.02.2034	EUR	100'000	100'000	100'000	103'909.00	0.06
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-14.09.2029	EUR	100'000		100'000		
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-26.02.2030	EUR	100'000		100'000	85'752.00	0.05
-	NATWEST GROUP PLC FIX-TO-FRN FRN/22-06.09.2028	EUR	100'000		100'000	100'632.00	0.05
-	NATWEST GROUP PLC FIX-TO-FRN FRN/23-14.03.2028	EUR		100'000	100'000	102'067.00	0.06
0.125	NATWEST MARKETS PLC 0.125%/21-12.11.2025	EUR	100'000		100'000	94'069.00	0.05
0.125	NATWEST MARKETS PLC 0.125%/21-18.06.2026	EUR	100'000		100'000	92'492.00	0.05
1.000	NATWEST MARKETS PLC 1%/19-28.05.2024	EUR	240'000	240'000			
1.375	NATWEST MARKETS PLC 1.375%/22-02.03.2027	EUR	100'000		100'000	93'724.00	0.05
2.000	NATWEST MARKETS PLC S. -85- 2%/22-27.08.2025	EUR	100'000		100'000	97'517.00	0.05
2.000	NE PROPERTY BV 2%/22-20.01.2030	EUR	100'000		100'000	84'922.00	0.05
3.375	NE PROPERTY BV 3.375%/20-14.07.2027	EUR	100'000	100'000			
2.875	NERVAL SAS 2.875%/22-14.04.2032	EUR	100'000		100'000	88'838.00	0.05
3.875	NESTE OYJ 3.875%/23-16.03.2029	EUR		100'000	100'000	101'458.00	0.05
3.875	NESTE OYJ 3.875%/23-21.05.2031	EUR		100'000	100'000	101'287.00	0.05
4.250	NESTE OYJ 4.25%/23-16.03.2033	EUR		100'000	100'000		
-	NESTLE FINANCE INTL LTD 0%/20-03.03.2033	EUR	40'000		40'000	30'146.80	0.02
-	NESTLE FINANCE INTL LTD 0%/20-03.12.2025	EUR	100'000		100'000	94'311.00	0.05
-	NESTLE FINANCE INTL LTD 0%/20-12.11.2024	EUR	100'000	100'000			
-	NESTLE FINANCE INTL LTD 0%/21-14.06.2026	EUR	158'000	20'000	76'000	94'731.48	0.05
0.125	NESTLE FINANCE INTL LTD 0.125%/20-12.11.2027	EUR	81'000		81'000	72'793.89	0.04
0.250	NESTLE FINANCE INTL LTD 0.25%/21-14.06.2029	EUR	47'000		47'000	40'632.44	0.02
0.375	NESTLE FINANCE INTL LTD 0.375%/20-03.12.2040	EUR	15'000	25'000	40'000	25'246.80	0.01
0.375	NESTLE FINANCE INTL LTD 0.375%/20-12.05.2032	EUR	80'000		80'000	64'337.60	0.03

**CSIF (CH) Bond Corporate EUR 1225**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.625 NESTLE FINANCE INTL LTD 0.625%/21-14.02.2034	EUR	55'000		32'000	23'000	17'988.99	0.01
0.875 NESTLE FINANCE INTL LTD 0.875%/21-14.06.2041	EUR	80'000		24'000	56'000	38'453.52	0.02
0.875 NESTLE FINANCE INTL LTD 0.875%/22-29.03.2027	EUR	34'000			34'000	31'807.00	0.02
1.125 NESTLE FINANCE INTL LTD 1.125%/20-01.04.2026	EUR	90'000	50'000	88'000	52'000	49'766.60	0.03
1.250 NESTLE FINANCE INTL LTD 1.25%/17-02.11.2029	EUR	90'000			90'000	80'934.30	0.04
1.250 NESTLE FINANCE INTL LTD 1.25%/22-29.03.2031	EUR	60'000			60'000	52'827.60	0.03
1.500 NESTLE FINANCE INTL LTD 1.5%/20-01.04.2030	EUR	128'000		128'000			
1.500 NESTLE FINANCE INTL LTD 1.5%/22-29.03.2035	EUR	77'000		20'000	57'000	47'496.39	0.03
1.750 NESTLE FINANCE INTL LTD 1.75%/17-02.11.2037	EUR	84'000		24'000	60'000	49'543.80	0.03
3.000 NESTLE FINANCE INTL LTD 3%/24-23.01.2031	EUR		60'000		60'000	59'243.40	0.03
3.250 NESTLE FINANCE INTL LTD 3.25%/24-23.01.2037	EUR		60'000		60'000	58'638.00	0.03
3.375 NESTLE FINANCE INTL LTD 3.375%/22-15.11.2034	EUR	100'000		60'000	40'000	40'598.40	0.02
3.500 NESTLE FINANCE INTL LTD 3.5%/23-13.12.2027	EUR		100'000		100'000	101'224.00	0.05
3.750 NESTLE FINANCE INTL LTD 3.75%/23-13.03.2033	EUR		100'000		100'000	104'123.00	0.06
0.875 NESTLE HOLDINGS INC 0.875%/17-18.07.2025	EUR	100'000			100'000	96'491.00	0.05
3.625 NETFLIX INC 3.625%/17-15.05.2027	EUR		100'000		100'000	100'093.99	0.05
3.625 NETFLIX INC 3.625%/19-15.06.2030	EUR		100'000		100'000	99'790.00	0.05
4.625 NETFLIX INC 4.625%/18-15.05.2029	EUR		100'000		100'000	104'712.00	0.06
0.250 NEW YORK LIFE GLOBAL FDG 0.25%/21-04.10.2028	EUR	100'000		100'000			
3.450 NEW YORK LIFE GLOBAL FDG 3.45%/24-30.01.2031	EUR		100'000		100'000	99'759.00	0.05
3.625 NEW YORK LIFE GLOBAL FDG 3.625%/23-09.01.2030	EUR		100'000		100'000	101'139.00	0.05
0.875 NIBC BANK NV 0.875%/22-24.06.2027	EUR	100'000			100'000	90'964.00	0.05
2.000 NIBC BANK NV 2%/19-09.04.2024	EUR	100'000		100'000			
6.000 NIBC BANK NV 6%/23-16.11.2028	EUR		100'000		100'000		
6.375 NIBC BANK NV 6.375%/23-01.12.2025	EUR		100'000		100'000	103'618.00	0.06
0.046 NIDEC CORP 0.046%/21-30.03.2026	EUR	100'000		100'000			
2.652 NISSAN MOTOR CO 2.652%/20-17.03.2026	EUR		100'000		100'000	96'925.00	0.05
3.201 NISSAN MOTOR CO 3.201%/20-17.09.2028	EUR	100'000		100'000			
0.375 NN BANK NV NETHERLANDS 0.375%/19-26.02.2025	EUR	100'000			100'000	96'577.00	0.05
0.500 NN BANK NV NETHERLANDS 0.5%/21-21.09.2028	EUR	100'000			100'000	87'037.00	0.05
- NN GROUP (subordinated) FIX-TO-FRN 4.5%/14-PERPETUAL	EUR	100'000			100'000	99'986.00	0.05
- NN GROUP (subordinated) FIX-TO-FRN 4.625%/17-13.01.2048	EUR		100'000		100'000	100'400.99	0.05
- NN GROUP NV (subordinated) FIX-TO-FRN FRN/22-01.03.2043	EUR	100'000		100'000			
- NN GROUP NV (subordinated) FIX-TO-FRN FRN/23-03.11.2043	EUR		100'000		100'000	105'559.00	0.06
0.875 NN GROUP NV 0.875%/21-23.11.2031	EUR	100'000		100'000			
4.375 NOKIA OYJ 4.375%/23-21.08.2031	EUR		100'000		100'000	99'538.00	0.05
- NORDEA BANK AB (subordinated) FIX-TO-FRN FRN/21-18.08.2031	EUR	100'000			100'000	91'508.00	0.05
0.500 NORDEA BANK AB 0.5%/20-14.05.2027	EUR	200'000	100'000	200'000	100'000	91'520.00	0.05
1.125 NORDEA BANK AB 1.125%/15-12.02.2025	EUR	140'000		140'000			
1.125 NORDEA BANK AB 1.125%/17-27.09.2027	EUR	100'000			100'000	93'260.00	0.05
0.375 NORDEA BANK ABP 0.375%/19-28.05.2026	EUR	100'000			100'000		
0.500 NORDEA BANK ABP 0.5%/21-02.11.2028	EUR	100'000		100'000			
0.500 NORDEA BANK ABP 0.5%/21-19.03.2031	EUR	100'000			100'000	81'966.00	0.04
1.125 NORDEA BANK ABP 1.125%/22-16.02.2027	EUR	100'000		100'000			
2.500 NORDEA BANK ABP 2.5%/22-23.05.2029	EUR		100'000		100'000	94'577.00	0.05
2.875 NORDEA BANK ABP 2.875%/22-24.08.2032	EUR	100'000			100'000	94'773.00	0.05
4.125 NORDEA BANK ABP 4.125%/23-05.05.2028	EUR		100'000		100'000	101'565.00	0.05
- NORDEA BANK ABP FIX-TO-FRN FRN/23-06.09.2026	EUR		100'000		100'000	100'730.00	0.05
1.125 NORSK HYDRO ASA 1.125%/19-11.04.2025	EUR	110'000			110'000	106'631.80	0.06
2.065 NORTEGAS ENERGIA DISTRIBUCION 2.065%/17-28.09.2027	EUR	100'000			100'000	93'494.00	0.05
1.625 NOVARTIS FINANCE (reg. -S-) 1.625%/14-09.11.2026	EUR	100'000			100'000	96'521.00	0.05
- NOVARTIS FINANCE SA 0%/20-23.09.2028	EUR	200'000			200'000	173'314.00	0.09
1.700 NOVARTIS FINANCE SA 1.7%/18-14.08.2038	EUR	100'000		100'000			
0.125 NOVO NORDISK FINANCE NL 0.125%/21-04.06.2028	EUR	100'000			100'000	88'199.00	0.05
0.750 NOVO NORDISK FINANCE NL 0.75%/22-31.03.2025	EUR	100'000			100'000	96'894.00	0.05
1.125 NOVO NORDISK FINANCE NL 1.125%/22-30.09.2027	EUR	100'000			100'000	93'189.00	0.05
0.010 NTT FINANCE CORP 0.01%/21-03.03.2025	EUR	100'000			100'000	96'350.00	0.05
0.082 NTT FINANCE CORP 0.082%/21-13.12.2025	EUR	100'000			100'000	94'027.00	0.05
0.399 NTT FINANCE CORP 0.399%/21-13.12.2028	EUR	100'000			100'000	87'080.00	0.05
- NYKREDIT REALKREDIT AS (subordinated) FIX-TO-FRN FRN/21-28.07.2031	EUR	100'000			100'000	91'593.00	0.05
- NYKREDIT REALKREDIT AS (subordinated) FIX-TO-FRN FRN/22-29.12.2032	EUR	100'000		100'000			
0.125 NYKREDIT REALKREDIT AS 0.125%/19-10.07.2024	EUR	100'000		100'000			
0.250 NYKREDIT REALKREDIT AS 0.25%/20-13.01.2026	EUR	100'000			100'000	93'806.00	0.05
0.750 NYKREDIT REALKREDIT AS 0.75%/20-20.01.2027	EUR	100'000			100'000	91'493.00	0.05
0.875 NYKREDIT REALKREDIT AS 0.875%/19-17.01.2024	EUR	100'000		100'000			
1.375 NYKREDIT REALKREDIT AS 1.375%/22-12.07.2027	EUR		100'000		100'000	92'492.00	0.05
0.625 NYKREDIT REALKREDIT AS S. -4- 0.625%/19-17.01.2025	EUR	100'000		100'000			
4.625 NYKREDIT REALKREDIT AS S. -4- 4.625%/23-19.01.2029	EUR		100'000		100'000	102'105.00	0.06
1.400 OMNICO FINANCE HOLD 1.4%/19-08.07.2031	EUR	100'000			100'000	86'372.00	0.05

**1226 CSIF (CH) Bond Corporate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
-	OMV AG (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000	94'542.00	0.05
-	OMV AG (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000	100'000			
-	OMV AG 0%/19-03.07.2025	EUR	118'000		118'000	112'675.84	0.06
0.750	OMV AG 0.75%/20-16.06.2030	EUR	100'000		100'000	85'411.00	0.05
1.875	OMV AG 1.875%/18-04.12.2028	EUR	50'000		50'000	46'792.50	0.03
2.000	OMV AG 2%/20-09.04.2028	EUR	100'000	99'000	1'000	952.89	0.00
2.375	OMV AG 2.375%/20-09.04.2032	EUR	100'000		100'000	93'277.00	0.05
-	OMV FIX-TO-FRN 6.25%/15-PERPETUAL	EUR	70'000	100'000	70'000	103'233.00	0.06
-	OP CORPORATE BANK PLC (subordinated) FIX-TO-FRN FRN/20-09.06.2030	EUR	200'000		100'000	96'440.00	0.05
0.100	OP CORPORATE BANK PLC 0.1%/20-16.11.2027	EUR	200'000		200'000		
0.125	OP CORPORATE BANK PLC 0.125%/20-01.07.2024	EUR	100'000		100'000		
0.250	OP CORPORATE BANK PLC 0.25%/21-24.03.2026	EUR	100'000			92'996.00	0.05
0.375	OP CORPORATE BANK PLC 0.375%/21-08.12.2028	EUR		100'000	100'000	85'059.00	0.05
0.375	OP CORPORATE BANK PLC 0.375%/21-16.06.2028	EUR	100'000		100'000	86'759.00	0.05
0.500	OP CORPORATE BANK PLC 0.5%/20-12.08.2025	EUR	170'000		170'000	162'424.80	0.09
0.625	OP CORPORATE BANK PLC 0.625%/19-12.11.2029	EUR		100'000	100'000	84'157.00	0.05
0.625	OP CORPORATE BANK PLC 0.625%/22-27.07.2027	EUR	100'000		100'000		
2.875	OP CORPORATE BANK PLC S. -270- 2.875%/22-15.12.2025	EUR	100'000		100'000	98'809.00	0.05
-	ORANGE (subordinated) (REG.-S-) FIX-TO-FRN 5%/14-PERPETUAL	EUR	140'000		140'000	142'163.00	0.08
0.875	ORANGE 0.875%/16-03.02.2027	EUR	100'000		100'000	93'118.00	0.05
1.000	ORANGE 1%/16-12.05.2025	EUR	200'000		200'000	193'834.00	0.10
1.500	ORANGE 1.5%/17-09.09.2027	EUR	100'000	100'000			
-	ORANGE SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000		100'000	97'508.00	0.05
-	ORANGE SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000		100'000	92'484.00	0.05
-	ORANGE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000	100'000			
-	ORANGE SA (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000	100'000	103'611.00	0.06
-	ORANGE SA 0%/21-29.06.2026	EUR	100'000		100'000	92'307.00	0.05
0.125	ORANGE SA 0.125%/20-16.09.2029	EUR	100'000		100'000	84'280.00	0.05
0.500	ORANGE SA 0.5%/19-04.09.2032	EUR	100'000		100'000	78'446.00	0.04
0.625	ORANGE SA 0.625%/21-16.12.2033	EUR	100'000		100'000	76'992.00	0.04
0.750	ORANGE SA 0.75%/21-29.06.2034	EUR	100'000		100'000	76'877.00	0.04
1.000	ORANGE SA 1%/18-12.09.2025	EUR	300'000	200'000	100'000	96'265.00	0.05
1.125	ORANGE SA 1.125%/19-15.07.2024	EUR	100'000		100'000		
1.250	ORANGE SA 1.25%/20-07.07.2027	EUR	100'000		100'000	93'439.00	0.05
1.375	ORANGE SA 1.375%/18-16.01.2030	EUR	100'000		100'000	89'437.00	0.05
1.375	ORANGE SA 1.375%/19-04.09.2049	EUR	100'000	100'000	100'000	68'070.00	0.04
1.875	ORANGE SA 1.875%/18-12.09.2030	EUR	200'000		200'000		
2.000	ORANGE SA 2%/19-15.01.2029	EUR	200'000		100'000	94'087.00	0.05
3.625	ORANGE SA 3.625%/22-16.11.2031	EUR		100'000	100'000		
1.000	ORIGIN ENERGY FINANCE 1%/19-17.09.2029	EUR	100'000		100'000	86'776.00	0.05
4.750	ORLEN SA 4.75%/23-13.07.2030	EUR		100'000	100'000	102'304.00	0.06
-	OTP BANK NYRT FIX-TO-FRN FRN/23-05.10.2027	EUR		100'000	100'000	102'611.00	0.06
0.875	P3 GROUP SARL 0.875%/22-26.01.2026	EUR	100'000		100'000		
3.250	PACCAR FINANCIAL EUROPE 3.25%/22-29.11.2025	EUR	100'000		100'000	99'500.00	0.05
1.125	PARKER-HANNIFIN CORP 1.125%/17-01.03.2025	EUR	130'000		130'000		
1.250	PARTNERRE IRELAND (reg.-S-) 1.25%16-15.09.2026	EUR	100'000		100'000	93'619.00	0.05
1.375	PEARSON FUNDING ONE (reg.-S-) 1.375%/15-06.05.2025	EUR	100'000		100'000	96'864.00	0.05
0.875	PEPSICO 0.875%16-18.07.2028	EUR	100'000		100'000	90'621.00	0.05
0.250	PEPSICO INC 0.25%/20-06.05.2024	EUR	200'000		200'000		
0.400	PEPSICO INC 0.4%/20-09.10.2032	EUR	130'000		130'000		
0.500	PEPSICO INC 0.5%/20-06.05.2028	EUR	100'000		100'000	89'638.00	0.05
0.750	PEPSICO INC 0.75%/19-18.03.2027	EUR	200'000		200'000		
0.750	PEPSICO INC 0.75%/21-14.10.2033	EUR	100'000		100'000	79'042.00	0.04
0.875	PEPSICO INC 0.875%/19-16.10.2039	EUR	100'000		100'000	70'241.00	0.04
1.050	PEPSICO INC 1.05%/20-09.10.2050	EUR	200'000		200'000		
1.375	PERNOD RICARD 1.375%/22-07.04.2029	EUR	100'000		100'000	90'673.00	0.05
2.125	PERNOD RICARD 2.125%/14-27.09.2024	EUR	200'000		200'000		
0.125	PERNOD RICARD SA 0.125%/21-04.10.2029	EUR	100'000		100'000	83'900.00	0.05
0.875	PERNOD RICARD SA 0.875%/19-24.10.2031	EUR	100'000		100'000		
3.250	PERNOD RICARD SA 3.25%/22-02.11.2028	EUR	100'000		100'000	99'560.00	0.05
3.750	PERNOD RICARD SA 3.75%/23-15.09.2027	EUR		100'000	100'000	101'047.00	0.05
3.750	PERNOD RICARD SA 3.75%/23-15.09.2033	EUR		100'000	100'000	101'611.00	0.05
1.125	PEUGEOT SA 1.125%/19-18.09.2029	EUR	100'000		100'000	88'103.00	0.05
2.000	PEUGEOT SA 2%/18-20.03.2025	EUR	100'000		100'000	98'026.00	0.05
2.750	PEUGEOT SA 2.75%/20-15.05.2026	EUR	200'000		200'000		
2.000	PEUGEOT SA S. -9- 2%/17-23.03.2024	EUR	100'000		100'000		
2.750	PHILIP MORRIS INTERNATIONAL 2.75%/13-19.03.2025	EUR	100'000		100'000		
2.875	PHILIP MORRIS INTERNATIONAL 2.875%/14-03.03.2026	EUR	100'000		100'000	98'445.00	0.05
3.125	PHILIP MORRIS INTERNATIONAL 3.125%/13-03.06.2033	EUR	100'000		100'000		
0.125	PHILIP MORRIS INTL INC 0.125%/19-03.08.2026	EUR	100'000		100'000	92'072.00	0.05

**CSIF (CH) Bond Corporate EUR 1227**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.450 PHILIP MORRIS INTL INC 1.45%/19-01.08.2039	EUR	100'000			100'000	67'614.00	0.04
1.875 PHILIP MORRIS INTL INC 1.875%/17-06.11.2037	EUR	100'000			100'000	74'834.00	0.04
4.375 PHOENIX GROUP HOLDINGS (subordinated) 4.375%/18-24.01.2029	EUR	100'000		100'000			
- PKO BANK POLSKI SA FIX-TO-FRN FRN/23-01.02.2026	EUR	100'000			100'000	100'970.01	0.05
1.125 POLSKI KONCERN NAFTOWY 1.125%/21-27.05.2028	EUR	100'000		100'000			
0.875 PPG INDUSTRIES 0.875%/16-03.11.2025	EUR	130'000			130'000	124'251.40	0.07
1.400 PPG INDUSTRIES 1.4%/15-13.03.2027	EUR	100'000		100'000			
2.750 PPG INDUSTRIES INC 2.75%/22-01.06.2029	EUR	100'000			100'000	96'041.00	0.05
1.625 PRAXAIR 1.625%/14-01.12.2025	EUR	100'000			100'000	97'211.00	0.05
1.800 PRICELINE GROUP 1.8%/15-03.03.2027	EUR	130'000			130'000	123'630.00	0.07
2.375 PRICELINE GROUP 2.375%/14-23.09.2024	EUR	100'000		100'000			
4.875 PROCTER & GAMBLE CO (reg. -S-) 4.875%/07-11.05.2027	EUR	100'000		100'000			
3.250 PROCTER & GAMBLE CO 3.25%/23-02.08.2031	EUR		100'000	100'000			
0.350 PROCTER & GAMBLE CO/THE 0.35%/21-05.05.2030	EUR	100'000			100'000	84'673.00	0.05
0.900 PROCTER & GAMBLE CO/THE 0.9%/21-04.11.2041	EUR		100'000	100'000			
1.200 PROCTER & GAMBLE CO/THE 1.2%/18-30.10.2028	EUR		100'000		100'000	91'705.00	0.05
1.250 PROCTER & GAMBLE CO/THE 1.25%/17-25.10.2029	EUR	100'000		100'000			
1.875 PROCTER & GAMBLE CO/THE 1.875%/18-30.10.2038	EUR	100'000			100'000	83'831.00	0.05
3.250 PROCTER & GAMBLE CO/THE 3.25%/23-02.08.2026	EUR		100'000		100'000	99'788.00	0.05
3.000 PROLOGIS 3%/14-02.06.2026	EUR		100'000		100'000	98'264.00	0.05
0.500 PROLOGIS EURO FINANCE 0.5%/21-16.02.2032	EUR	100'000			100'000	77'177.00	0.04
0.625 PROLOGIS EURO FINANCE 0.625%/19-10.09.2031	EUR	100'000		100'000			
1.000 PROLOGIS EURO FINANCE 1%/20-06.02.2035	EUR	100'000			100'000	73'827.00	0.04
1.000 PROLOGIS EURO FINANCE 1%/21-16.02.2041	EUR	100'000		100'000			
1.000 PROLOGIS EURO FINANCE 1%/22-08.02.2029	EUR	100'000			100'000	88'211.00	0.05
1.500 PROLOGIS EURO FINANCE 1.5%/22-08.02.2034	EUR	100'000			100'000	80'093.00	0.04
4.250 PROLOGIS EURO FINANCE 4.25%/23-31.01.2043	EUR	100'000			100'000	97'638.00	0.05
0.875 PROLOGIS INTL FUND II 0.875%/19-09.07.2029	EUR	125'000			125'000	107'061.25	0.06
1.625 PROLOGIS INTL FUND II 1.625%/20-17.06.2032	EUR	125'000			125'000	103'435.00	0.06
3.625 PROLOGIS INTL FUND II 3.625%/22-07.03.2030	EUR	100'000			100'000	98'467.00	0.05
1.876 PROLOGIS INTL II (reg. -S-) S. 3 1.876%/15-17.04.2025	EUR	125'000		125'000			
1.375 PROSEGUR CASH SA 1.375%/17-04.02.2026	EUR	100'000			100'000	95'501.00	0.05
1.288 PROSUS NV 1.288%/21-13.07.2029	EUR	100'000			100'000	82'557.00	0.04
1.539 PROSUS NV 1.539%/20-03.08.2028	EUR	100'000		100'000			
1.985 PROSUS NV 1.985%/21-13.07.2033	EUR	100'000			100'000	75'120.00	0.04
2.085 PROSUS NV 2.085%/22-19.01.2030	EUR	100'000		100'000			
2.778 PROSUS NV 2.778%/22-19.01.2034	EUR	100'000			100'000	78'830.00	0.04
0.625 PSA BANQUE FRANCE 0.625%/19-21.06.2024	EUR	100'000		100'000			
0.875 PUBLIC STORAGE 0.875%/20-24.01.2032	EUR	100'000			100'000	81'175.00	0.04
3.125 PVH CORP 3.125%/17-15.12.2027	EUR	100'000			100'000	97'379.00	0.05
4.125 RABOBANK (reg. -S-) S. 2256A 4.125%/10-14.07.2025	EUR	200'000		116'000	84'000	84'605.64	0.05
1.375 RABOBANK NEDERLAND 1.375%/15-03.02.2027	EUR	167'000		166'000	1'000	945.81	0.00
- RAIFFEISEN BANK INTERNATIONAL AG FIX-TO-FRN FRN/20-18.06.2032	EUR	100'000			100'000	90'921.00	0.05
- RAIFFEISEN BANK INTL (subordinated) FIX-TO-FRN FRN/21-17.06.2033	EUR		100'000		100'000	83'929.00	0.05
- RAIFFEISEN BANK INTL (subordinated) FIX-TO-FRN FRN/22-20.12.2032	EUR	100'000		100'000			
0.050 RAIFFEISEN BANK INTL 0.05%/21-01.09.2027	EUR	100'000			100'000	87'107.00	0.05
0.250 RAIFFEISEN BANK INTL 0.25%/20-22.01.2025	EUR	100'000		100'000			
4.125 RAIFFEISEN BANK INTL 4.125%/22-08.09.2025	EUR	100'000			100'000	100'203.00	0.05
- RAIFFEISEN BANK INTL FIX-TO-FRN FRN/23-26.01.2027	EUR	100'000			100'000	100'841.00	0.05
4.840 RAIFFEISEN SCHWEIZ 4.84%/23-03.11.2028	EUR		100'000		100'000	103'038.00	0.06
- RAIFFEISENBANK AS S. -2- FIX-TO-FRN FRN/21-09.06.2028	EUR		100'000		100'000	88'238.00	0.05
1.375 RCI BANQUE 1.375%/17-08.03.2024	EUR	140'000		139'000	1'000	999.71	0.00
1.625 RCI BANQUE 1.625%/17-11.04.2025	EUR	100'000		59'000	41'000	40'009.03	0.02
0.500 RCI BANQUE SA 0.5%/22-14.07.2025	EUR	63'000			63'000	60'176.34	0.03
1.125 RCI BANQUE SA 1.125%/20-15.01.2027	EUR	87'000			87'000	80'754.27	0.04
1.625 RCI BANQUE SA 1.625%/18-26.05.2026	EUR	100'000		48'000	52'000	49'464.48	0.03
2.000 RCI BANQUE SA 2%/19-11.07.2024	EUR	100'000		100'000			
4.125 RCI BANQUE SA 4.125%/22-01.12.2025	EUR	100'000			100'000	100'271.00	0.05
4.500 RCI BANQUE SA 4.5%/23-06.04.2027	EUR		50'000		50'000	50'653.00	0.03
4.625 RCI BANQUE SA 4.625%/23-02.10.2026	EUR		100'000		100'000	101'061.00	0.05
4.625 RCI BANQUE SA 4.625%/23-13.07.2026	EUR	80'000			80'000	80'899.20	0.04
4.750 RCI BANQUE SA 4.75%/22-06.07.2027	EUR	35'000			35'000	35'803.25	0.02
4.875 RCI BANQUE SA 4.875%/22-21.09.2028	EUR	100'000		49'000	51'000	52'831.41	0.03
4.875 RCI BANQUE SA 4.875%/23-02.10.2029	EUR		100'000		100'000	103'648.00	0.06
4.875 RCI BANQUE SA 4.875%/23-14.06.2028	EUR		40'000		40'000	41'228.80	0.02
4.875 REALTY INCOME CORP 4.875%/23-06.07.2030	EUR	100'000		100'000		105'319.00	0.06
3.625 RECKITT BENCKISER TSY 3.625%/23-14.09.2028	EUR	100'000		100'000			
3.875 RECKITT BENCKISER TSY 3.875%/23-14.09.2033	EUR		100'000		100'000	102'417.00	0.06
0.750 RECKITT BENCKISER TSY NL 0.75%/20-19.05.2030	EUR	100'000		100'000			
0.375 RED ELECTRICA FIN SA UNI 0.375%/20-24.07.2028	EUR	100'000			100'000	88'796.00	0.05

**1228 CSIF (CH) Bond Corporate EUR**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
1.250 RED ELECTRICA FIN SA UNI 1.25%/18-13.03.2027	EUR	100'000			100'000	94'006.00	0.05
1.125 RED ELECTRICA FINANCIACIONES (reg. -S-) 1.125%/15-24.04.2025	EUR	100'000			100'000	97'178.00	0.05
1.875 REDEXIS GAS FINANCE BV 1.875%/20-28.05.2025	EUR	100'000			100'000	97'359.00	0.05
1.300 RELX CAPITAL 1.3%/15-12.05.2025	EUR	100'000			100'000	97'062.00	0.05
- RELX FINANCE BV 0%/20-18.03.2024	EUR	100'000		100'000			
0.875 RELX FINANCE BV 0.875%/20-10.03.2032	EUR	100'000			100'000	82'163.00	0.04
1.500 RELX FINANCE BV 1.5%/18-13.05.2027	EUR	100'000			100'000	94'706.00	0.05
1.750 REN FINANCE BV 1.75%/18-18.01.2028	EUR	200'000		200'000			
3.875 RENTOKIL INITIAL FINANC 3.875%/22-27.06.2027	EUR	100'000			100'000	100'336.01	0.05
0.500 RENTOKIL INITIAL PLC 0.5%/20-14.10.2028	EUR	100'000		100'000			
0.375 REPSOL EUROPE FINANCE 0.375%/21-06.07.2029	EUR	100'000	100'000	100'000	100'000	85'058.00	0.05
0.875 REPSOL EUROPE FINANCE 0.875%/21-06.07.2033	EUR	100'000			100'000	77'997.00	0.04
- REPSOL INTL FINANCE (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	96'741.00	0.05
0.250 REPSOL INTL FINANCE 0.25%/19-02.08.2027	EUR	100'000			100'000	89'744.00	0.05
2.625 REPSOL INTL FINANCE 2.625%/20-15.04.2030	EUR	100'000			100'000	95'841.00	0.05
4.875 REWE INT FINANCE 4.875%/23-13.09.2030	EUR		100'000		100'000	104'211.00	0.06
1.000 RICHEMONT INTERNATIONAL 1%/18-26.03.2026	EUR	100'000			100'000	95'153.00	0.05
1.625 RICHEMONT INTERNATIONAL 1.625%/20-26.05.2040	EUR	100'000	100'000	100'000	100'000	77'758.00	0.04
2.000 RICHEMONT INTERNATIONAL 2%/18-26.03.2038	EUR	160'000			160'000	134'524.80	0.07
0.750 RICHEMONT INTERNATIONAL S. -1- 0.75%/20-26.05.2028	EUR	100'000		100'000			
2.375 ROADSTER FINANCE DAC 2.375%/17-08.12.2027	EUR	100'000		100'000			
1.750 ROBERT BOSCH (reg. -S-) 1.75%/14-08.07.2024	EUR	100'000		100'000			
2.625 ROBERT BOSCH 2.625%/13-24.05.2028	EUR	100'000			100'000	97'418.00	0.05
3.625 ROBERT BOSCH GMBH 3.625%/23-02.06.2027	EUR		100'000		100'000	100'535.00	0.05
3.625 ROBERT BOSCH GMBH 3.625%/23-02.06.2030	EUR		100'000		100'000	100'995.00	0.05
4.000 ROBERT BOSCH GMBH 4%/23-02.06.2035	EUR		100'000		100'000	102'325.00	0.06
4.375 ROBERT BOSCH GMBH 4.375%/23-02.06.2043	EUR		100'000		100'000	104'307.00	0.06
3.204 ROCHE FINANCE EUROPE BV 3.204%/23-27.08.2029	EUR	100'000			100'000	100'370.00	0.05
3.355 ROCHE FINANCE EUROPE BV 3.355%/23-27.02.2035	EUR		100'000	100'000			
3.586 ROCHE FINANCE EUROPE BV 3.586%/23-04.12.2036	EUR		100'000		100'000	102'046.00	0.06
0.125 ROYAL BANK OF CANADA 0.125%/19-23.07.2024	EUR	200'000		200'000			
4.125 ROYAL BANK OF CANADA 4.125%/23-05.07.2028	EUR		100'000		100'000	101'991.00	0.06
2.125 ROYAL BANK OF CANADA S. -64986- 2.125%/22-26.04.2029	EUR	100'000			100'000	93'062.00	0.05
- ROYAL BANK OF SCOTLAND FIX-TO-FRN 1.75%/18-02.03.2026	EUR	200'000	100'000	200'000	100'000	97'753.00	0.05
- ROYAL BK SCOTLAND GRP PLC FIX-TO-FRN FRN/19-15.11.2025	EUR	100'000		100'000			
0.500 RWE AG 0.5%/21-26.11.2028	EUR	72'000			72'000	63'447.84	0.03
0.625 RWE AG 0.625%/21-11.06.2031	EUR	52'000			52'000	42'825.12	0.02
1.000 RWE AG 1%/21-26.11.2033	EUR	62'000		43'000	19'000	14'873.01	0.01
2.125 RWE AG 2.125%/22-24.05.2026	EUR	100'000			100'000	97'080.00	0.05
2.500 RWE AG 2.5%/22-24.08.2025	EUR	100'000			100'000	98'465.00	0.05
2.750 RWE AG 2.75%/22-24.05.2030	EUR	100'000			100'000	94'864.00	0.05
3.625 RWE AG 3.625%/23-13.02.2029	EUR		60'000		60'000	60'855.60	0.03
4.125 RWE AG 4.125%/23-13.02.2035	EUR		40'000		40'000	41'109.60	0.02
0.875 RYANAIR DAC 0.875%/21-25.05.2026	EUR	100'000			100'000	93'928.00	0.05
2.875 RYANAIR DAC 2.875%/20-15.09.2025	EUR	100'000			100'000	98'750.00	0.05
0.125 SAFRAN SA 0.125%/21-16.03.2026	EUR	100'000			100'000	93'529.00	0.05
0.750 SAFRAN SA 0.75%/21-17.03.2031	EUR	100'000			100'000	85'242.00	0.05
2.000 SAGAX AB 2%/18-17.01.2024	EUR	110'000		110'000			
2.250 SAGAX AB S. -2- 2.25%/19-13.03.2025	EUR		100'000		100'000	97'665.00	0.05
0.750 SAGAX EURO MTN 0.75%/21-26.01.2028	EUR	100'000			100'000	87'497.00	0.05
1.625 SAGAX EURO MTN 1.625%/22-24.02.2026	EUR	100'000		100'000			
1.000 SAMHALLSBYGGNADSBOLAGET 1%/20-12.08.2027	EUR	100'000			100'000		
- SAMPO OYJ (subordinated) FIX-TO-FRN FRN/19-23.05.2049	EUR	100'000		100'000			
- SAMPO OYJ (subordinated) FIX-TO-FRN FRN/20-03.09.2052	EUR	100'000			100'000	83'762.00	0.05
4.220 SANDOZ FINANCE B.V. 4.22%/23-17.04.2030	EUR		100'000		100'000	102'117.00	0.06
4.500 SANDOZ FINANCE B.V. 4.5%/23-17.11.2033	EUR		100'000		100'000	103'559.00	0.06
0.375 SANDVIK AB 0.375%/21-25.11.2028	EUR	100'000			100'000	86'697.00	0.05
3.750 SANDVIK AB S. -23- 3.75%/22-27.09.2029	EUR	100'000	100'000	100'000	100'000	100'923.00	0.05
0.500 SANOFI 0.5%/16-13.01.2027	EUR		100'000		100'000	92'834.00	0.05
0.875 SANOFI 0.875%/19-21.03.2029	EUR	100'000		100'000			
0.875 SANOFI 0.875%/22-06.04.2025	EUR	100'000			100'000	97'093.00	0.05
1.000 SANOFI 1%/18-21.03.2026	EUR	200'000	100'000	200'000	100'000	95'479.00	0.05
1.125 SANOFI 1.125%/16-05.04.2028	EUR	200'000		200'000			
1.250 SANOFI 1.25%/19-21.03.2034	EUR	100'000			100'000	84'273.00	0.05
1.250 SANOFI 1.25%/22-06.04.2029	EUR	100'000			100'000	91'005.00	0.05
1.375 SANOFI 1.375%/18-21.03.2030	EUR	200'000		200'000			
1.500 SANOFI 1.5%/20-01.04.2030	EUR	100'000			100'000	90'942.00	0.05
1.750 SANOFI 1.75%/14-10.09.2026	EUR	200'000	100'000	200'000	100'000	96'417.00	0.05
1.875 SANOFI 1.875%/18-21.03.2038	EUR	100'000			100'000	84'679.00	0.05
1.000 SANOFI SA 1%/20-01.04.2025	EUR	100'000		100'000			
0.375 SANTAN CONSUMER FINANCE 0.375%/19-27.06.2024	EUR	200'000		200'000			

**CSIF (CH) Bond Corporate EUR 1229**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets	
0.375	SANTAN CONSUMER FINANCE 0.375%/20-17.01.2025	EUR	200'000		200'000			
0.500	SANTAN CONSUMER FINANCE 0.5%/19-14.11.2026	EUR		100'000		91'673.00	0.05	
0.500	SANTAN CONSUMER FINANCE 0.5%/22-14.01.2027	EUR	100'000	100'000	100'000	91'291.00	0.05	
0.125	SANTANDER CONSUMER BANK 0.125%/20-25.02.2025	EUR	200'000		200'000			
4.500	SANTANDER CONSUMER BANK 4.5%/23-30.06.2026	EUR		100'000		100'787.99	0.05	
3.250	SANTANDER ISSUANCES (subordinated) 3.25%/16-04.04.2026	EUR	200'000	100'000	200'000	100'000	98'328.00	0.05
2.500	SANTANDER ISSUANCES 2.5%/15-18.03.2025	EUR	100'000		100'000	98'414.00	0.05	
3.125	SANTANDER ISSUANCES SA UNIPERSONAL (subordinated) 3.125%/17-19.01.2027	EUR		100'000		100'000	97'739.00	0.05
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/20-28.02.2025	EUR	100'000		100'000			
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/21-13.09.2029	EUR	100'000		100'000			
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-25.08.2028	EUR	100'000			100'000	98'401.00	0.05
1.750	SAP 1.75%/14-22.02.2027	EUR	150'000		150'000	146'983.50	0.08	
0.125	SAP SE 0.125%/20-18.05.2026	EUR	100'000		100'000	93'415.00	0.05	
0.375	SAP SE 0.375%/20-18.05.2029	EUR	100'000		100'000	86'966.00	0.05	
1.000	SAP SE 1%/18-13.03.2026	EUR	100'000		100'000	95'736.00	0.05	
1.375	SAP SE 1.375%/18-13.03.2030	EUR	100'000		100'000			
1.625	SAP SE 1.625%/18-10.03.2031	EUR	100'000		100'000	90'402.00	0.05	
4.250	SARTORIUS FINANCE BV 4.25%/23-14.09.2026	EUR		100'000		100'817.00	0.05	
4.375	SARTORIUS FINANCE BV 4.375%/23-14.09.2029	EUR		100'000		102'630.00	0.06	
4.500	SARTORIUS FINANCE BV 4.5%/23-14.09.2032	EUR		100'000		103'168.00	0.06	
1.375	SATO-OYJ 1.375%/20-24.02.2028	EUR	100'000		100'000			
0.750	SBB TREASURY OYJ 0.75%/20-14.12.2028	EUR	100'000		100'000			
1.125	SBB TREASURY OYJ 1.125%/21-26.11.2029	EUR	100'000		100'000			
1.125	SCA HYGIENE 1.125%/17-27.03.2024	EUR	230'000		230'000			
2.250	SCENTRE GROUP 2.25%/14-16.07.2024	EUR	100'000		100'000			
1.450	SCENTRE MANAGEMENT LTD / RE1 LTD 1.45%/19-28.03.2029	EUR	100'000		100'000	89'246.00	0.05	
0.500	SCHLUMBERGER FINANCE BV 0.5%/19-15.10.2031	EUR	100'000	100'000	100'000	80'421.00	0.04	
1.375	SCHLUMBERGER FINANCE BV 1.375%/20-28.10.2026	EUR	220'000		220'000			
2.000	SCHLUMBERGER FINANCE BV 2%/20-06.05.2032	EUR	100'000		100'000	89'467.00	0.05	
1.000	SCHLUMBERGER FINANCE FRA 1%/18-18.02.2026	EUR	100'000		100'000	95'115.00	0.05	
0.250	SCHNEIDER ELECTRIC 0.25%/16-09.09.2024	EUR	200'000		200'000			
0.875	SCHNEIDER ELECTRIC 0.875%/15-11.03.2025	EUR	100'000		100'000	97'251.00	0.05	
1.500	SCHNEIDER ELECTRIC SE 1.5%/19-15.01.2028	EUR	200'000		100'000	93'663.00	0.05	
3.125	SCHNEIDER ELECTRIC SE 3.125%/23-13.10.2029	EUR		100'000		100'000	99'300.00	0.05
3.250	SCHNEIDER ELECTRIC SE 3.25%/22-09.11.2027	EUR		100'000		100'000	99'794.00	0.05
3.250	SCHNEIDER ELECTRIC SE 3.25%/23-12.06.2028	EUR		100'000		100'000	100'016.00	0.05
3.500	SCHNEIDER ELECTRIC SE 3.5%/22-09.11.2032	EUR	100'000		100'000	100'849.00	0.05	
3.500	SCHNEIDER ELECTRIC SE 3.5%/23-12.06.2033	EUR		100'000		100'932.00	0.05	
-	SCOR (subordinated) FIX-TO-FRN 3.625%/16-27.05.2048	EUR	100'000		100'000	98'723.00	0.05	
4.250	SECURITAS TREASURY IRELA 4.25%/23-04.04.2027	EUR		100'000		100'000	101'054.00	0.05
1.250	SEGRO CAPITAL SARL 1.25%/22-23.03.2026	EUR	100'000		100'000			
1.875	SEGRO CAPITAL SARL 1.875%/22-23.03.2030	EUR	100'000		100'000	88'911.00	0.05	
0.875	SELP FINANCE SARL 0.875%/21-27.05.2029	EUR	100'000		100'000			
1.500	SELP FINANCE SARL 1.5%/17-20.11.2025	EUR	100'000		100'000	95'859.00	0.05	
3.750	SELP FINANCE SARL 3.75%/22-10.08.2027	EUR		100'000		99'038.00	0.05	
5.250	SERVICIOS MEDIO AMBIENTE 5.25%/23-30.10.2029	EUR		100'000		105'443.00	0.06	
1.625	SES SA 1.625%/18-22.03.2026	EUR	100'000		100'000	95'519.00	0.05	
3.500	SES SA 3.5%/22-14.01.2029	EUR	100'000		100'000	97'212.00	0.05	
0.125	SGS NEDERLAND HLDG BV 0.125%/21-21.04.2027	EUR	100'000		100'000	90'006.00	0.05	
0.500	SHELL INTERNATIONAL FIN 0.5%/19-08.11.2031	EUR	100'000		100'000			
0.875	SHELL INTERNATIONAL FIN 0.875%/19-08.11.2039	EUR	100'000		100'000	66'676.00	0.04	
1.125	SHELL INTERNATIONAL FIN 1.125%/20-07.04.2024	EUR	100'000		100'000			
1.250	SHELL INTERNATIONAL FIN 1.25%/16-12.05.2028	EUR	100'000		100'000	91'844.00	0.05	
1.250	SHELL INTERNATIONAL FIN 1.25%/20-11.11.2032	EUR	100'000	100'000	100'000	83'610.00	0.05	
1.500	SHELL INTERNATIONAL FIN 1.5%/20-07.04.2028	EUR	200'000		200'000			
1.875	SHELL INTERNATIONAL FIN 1.875%/20-07.04.2032	EUR	100'000		100'000	88'942.00	0.05	
0.125	SHELL INTERNATIONAL FIN S. -26- 0.125%/19-08.11.2027	EUR	100'000		100'000	89'093.00	0.05	
0.375	SHELL INTERNATIONAL FINANCE (reg. -S-) S. -24- 0.375%/16-15.02.2025	EUR	100'000		100'000			
0.750	SHELL INTERNATIONAL FINANCE 0.75%/16-12.05.2024	EUR	20'000		20'000	19'879.40	0.01	
0.750	SHELL INTERNATIONAL FINANCE 0.75%/16-15.08.2028	EUR	135'000		135'000	120'695.40	0.07	
1.625	SHELL INTERNATIONAL FINANCE 1.625%/14-20.01.2027	EUR	170'000		170'000	162'865.10	0.09	
1.875	SHELL INTERNATIONAL FINANCE 1.875%/15-15.09.2025	EUR	230'000	100'000	230'000	100'000	97'539.00	0.05
4.000	SIEMENS ENERGY FINAN BV 4%/23-05.04.2026	EUR		100'000		100'000	98'810.00	0.05
4.250	SIEMENS ENERGY FINAN BV 4.25%/23-05.04.2029	EUR		100'000		100'000	98'445.00	0.05
2.875	SIEMENS FINANCIERING 2.875%/13-10.03.2028	EUR	113'000		83'000	30'000	29'739.90	0.02
3.375	SIEMENS FINANCIERINGSMA 3.375%/24-22.02.2037	EUR		100'000		100'000	98'531.00	0.05
-	SIEMENS FINANCIERINGSMAT 0%/20-20.02.2026	EUR	300'000		300'000			
0.125	SIEMENS FINANCIERINGSMAT 0.125%/19-05.09.2029	EUR	40'000		40'000	34'399.60	0.02	
0.250	SIEMENS FINANCIERINGSMAT 0.25%/20-05.06.2024	EUR	100'000		100'000			

**1230 CSIF (CH) Bond Corporate EUR**  
Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.250 SIEMENS FINANCIERINGSMAT 0.25%/20-20.02.2029	EUR	100'000		100'000			
0.375 SIEMENS FINANCIERINGSMAT 0.375%/20-05.06.2026	EUR	200'000	100'000	200'000	100'000	93'615.00	0.05
0.500 SIEMENS FINANCIERINGSMAT 0.5%/19-05.09.2034	EUR	35'000			35'000	26'275.20	0.01
0.625 SIEMENS FINANCIERINGSMAT 0.625%/22-25.02.2027	EUR	100'000			100'000	92'647.00	0.05
0.900 SIEMENS FINANCIERINGSMAT 0.9%/19-28.02.2028	EUR	20'000			20'000	18'337.20	0.01
1.000 SIEMENS FINANCIERINGSMAT 1%/18-06.09.2027	EUR	134'000		134'000			
1.000 SIEMENS FINANCIERINGSMAT 1%/22-25.02.2030	EUR	100'000	100'000	100'000	100'000	87'958.00	0.05
1.250 SIEMENS FINANCIERINGSMAT 1.25%/19-28.02.2031	EUR	136'000			136'000	119'258.40	0.06
1.250 SIEMENS FINANCIERINGSMAT 1.25%/22-25.02.2035	EUR	100'000			100'000	80'478.00	0.04
1.375 SIEMENS FINANCIERINGSMAT 1.375%/18-06.09.2030	EUR	126'000	80'000	156'000	50'000	44'620.50	0.02
1.750 SIEMENS FINANCIERINGSMAT 1.75%/19-28.02.2039	EUR	100'000			100'000	79'381.00	0.04
2.250 SIEMENS FINANCIERINGSMAT 2.25%/22-10.03.2025	EUR	100'000			100'000	98'622.00	0.05
2.500 SIEMENS FINANCIERINGSMAT 2.5%/22-08.09.2027	EUR	100'000			100'000	97'569.00	0.05
3.000 SIEMENS FINANCIERINGSMAT 3%/22-08.09.2033	EUR	100'000			100'000	97'008.00	0.05
3.375 SIEMENS FINANCIERINGSMAT 3.375%/23-24.08.2031	EUR	100'000			100'000	100'283.00	0.05
3.625 SIEMENS FINANCIERINGSMAT 3.625%/23-24.02.2043	EUR	100'000			100'000	99'044.00	0.05
2.625 SIGMA ALIMENTOS SA DE CV SIGMA (reg. -S-) 2.625%/17-07.02.2024	EUR	50'000		50'000			
2.375 SIGNIFY NV 2.375%/20-11.05.2027	EUR	100'000			100'000	95'175.00	0.05
1.500 SIKA CAPITAL BV 1.5%/19-29.04.2031	EUR	100'000		100'000			
3.750 SIKA CAPITAL BV 3.75%/23-03.05.2030	EUR		100'000		100'000	101'695.00	0.06
3.750 SIKA CAPITAL BV 3.75%/23-03.11.2026	EUR		100'000		100'000	100'670.01	0.05
1.250 SIMON INTERNATIONAL FINANCE (reg. -S-) 1.25%/16-13.05.2025	EUR	100'000		100'000			
1.125 SIMON INTL FINANCE SCA 1.125%/21-19.03.2033	EUR	100'000			100'000	78'823.00	0.04
1.125 SIRIUS REAL ESTATE LTD 1.125%/21-22.06.2026	EUR	100'000	100'000	100'000	100'000	91'856.00	0.05
- SIX FINANCE LUXEMBOURG 0%/20-02.12.2025	EUR	100'000			100'000	93'662.00	0.05
3.750 SIXT SE 3.75%/24-25.01.2029	EUR		50'000		50'000	50'159.50	0.03
0.375 SKANDINAVISKA ENSKILDA 0.375%/20-11.02.2027	EUR	200'000			200'000	181'206.00	0.10
0.375 SKANDINAVISKA ENSKILDA 0.375%/21-21.06.2028	EUR	200'000		200'000			
0.750 SKANDINAVISKA ENSKILDA 0.75%/22-09.08.2027	EUR	200'000			200'000	180'382.00	0.10
1.750 SKANDINAVISKA ENSKILDA 1.75%/22-11.11.2026	EUR	100'000			100'000	95'380.00	0.05
3.250 SKANDINAVISKA ENSKILDA 3.25%/22-24.11.2025	EUR	100'000			100'000	99'274.00	0.05
3.750 SKANDINAVISKA ENSKILDA 3.75%/23-07.02.2028	EUR	100'000			100'000	99'711.00	0.05
3.875 SKANDINAVISKA ENSKILDA 3.875%/23-09.05.2028	EUR		100'000		100'000	100'846.01	0.05
4.125 SKANDINAVISKA ENSKILDA 4.125%/23-29.06.2027	EUR		100'000		100'000	101'726.00	0.06
- SKANDINAVISKA ENSKILDA BANKEN (subordinated) FIX-TO-FRN 1.375%/16-31.10.2028	EUR	170'000		170'000			
1.250 SKF AB 1.25%/18-17.09.2025	EUR	120'000		120'000			
3.125 SKF AB 3.125%/22-14.09.2028	EUR	100'000			100'000	97'973.00	0.05
2.875 SMURFIT KAPPA ACQUISITIO 2.875%/18-15.01.2026	EUR	100'000			100'000	98'133.00	0.05
0.500 SMURFIT KAPPA TREASURY 0.5%/21-22.09.2029	EUR	100'000		100'000			
1.000 SMURFIT KAPPA TREASURY 1%/21-22.09.2033	EUR	100'000			100'000	78'873.00	0.04
0.875 SNAM (reg. -S-) S. 17 0.875%/16-25.10.2026	EUR	190'000			190'000	177'465.70	0.10
- SNAM SPA 0%/21-15.08.2025	EUR	100'000		100'000			
0.625 SNAM SPA 0.625%/21-30.06.2031	EUR	100'000			100'000	80'822.00	0.04
0.750 SNAM SPA 0.75%/20-17.06.2030	EUR	100'000			100'000	83'864.00	0.05
0.750 SNAM SPA 0.75%/22-20.06.2029	EUR	100'000			100'000	86'277.00	0.05
1.250 SNAM SPA 1.25%/19-28.08.2025	EUR	100'000		100'000			
1.250 SNAM SPA 1.25%/22-20.06.2034	EUR	100'000		100'000			
1.375 SNAM SPA 1.375%/17-25.10.2027	EUR	100'000			100'000	93'207.00	0.05
3.875 SNAM SPA 3.875%/24-19.02.2034	EUR		100'000	100'000			
1.625 SOCIETA INIZIATIVE AUSTR 1.625%/18-08.02.2028	EUR	100'000		100'000			
0.500 SOCIETE FONCIERE LYONNAI 0.5%/21-21.04.2028	EUR	100'000			100'000	88'155.00	0.05
1.500 SOCIETE FONCIERE LYONNAI 1.5%/20-05.06.2027	EUR	100'000		100'000			
2.625 SOCIETE GENERALE (subordinated) 2.625%/15-27.02.2025	EUR	100'000			100'000	98'543.00	0.05
5.625 SOCIETE GENERALE (subordinated) 5.625%/23-02.06.2033	EUR		100'000		100'000	105'668.00	0.06
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/20-24.11.2030	EUR	100'000			100'000	94'199.00	0.05
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/21-30.06.2031	EUR	100'000			100'000	92'256.00	0.05
0.125 SOCIETE GENERALE 0.125%/20-24.02.2026	EUR		100'000	100'000			
0.125 SOCIETE GENERALE 0.125%/21-18.02.2028	EUR	100'000			100'000	87'378.00	0.05
0.250 SOCIETE GENERALE 0.25%/21-08.07.2027	EUR	100'000			100'000	89'391.00	0.05
0.750 SOCIETE GENERALE 0.75%/20-25.01.2027	EUR	200'000		200'000			
0.875 SOCIETE GENERALE 0.875%/19-01.07.2026	EUR		100'000		100'000	93'351.00	0.05
0.875 SOCIETE GENERALE 0.875%/19-24.09.2029	EUR	100'000		100'000			
1.125 SOCIETE GENERALE 1.125%/18-23.01.2025	EUR	100'000		100'000			
1.250 SOCIETE GENERALE 1.25%/19-15.02.2024	EUR	400'000		400'000			
1.250 SOCIETE GENERALE 1.25%/20-12.06.2030	EUR	100'000			100'000	85'219.00	0.05
1.375 SOCIETE GENERALE 1.375%/17-13.01.2028	EUR	100'000		100'000			
1.750 SOCIETE GENERALE 1.75%/19-22.03.2029	EUR	200'000		200'000			
2.125 SOCIETE GENERALE 2.125%/18-27.09.2028	EUR	100'000			100'000	93'750.00	0.05
2.625 SOCIETE GENERALE 2.625%/22-30.05.2029	EUR	100'000			100'000	95'637.00	0.05
4.000 SOCIETE GENERALE 4%/22-16.11.2027	EUR	100'000			100'000	101'071.00	0.05

**CSIF (CH) Bond Corporate EUR 1231**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
4.125 SOCIETE GENERALE 4.125%/23-02.06.2027	EUR		100'000		100'000	101'331.00	0.05
4.125 SOCIETE GENERALE 4.125%/23-21.11.2028	EUR		100'000		100'000	102'109.00	0.06
4.250 SOCIETE GENERALE 4.25%/22-16.11.2032	EUR	100'000			100'000	104'678.00	0.06
4.250 SOCIETE GENERALE 4.25%/23-28.09.2026	EUR		100'000		100'000	101'384.00	0.05
- SOCIETE GENERALE FIX-TO-FRN FRN/20-22.09.2028	EUR	200'000		200'000			
- SOCIETE GENERALE FIX-TO-FRN FRN/21-02.12.2027	EUR	100'000			100'000	91'342.00	0.05
- SOCIETE GENERALE FIX-TO-FRN FRN/21-12.06.2029	EUR	100'000			100'000	86'246.00	0.05
- SOCIETE GENERALE FIX-TO-FRN FRN/21-17.11.2026	EUR	100'000			100'000	93'999.00	0.05
- SOCIETE GENERALE FIX-TO-FRN FRN/22-06.12.2030	EUR	200'000		100'000	100'000	100'566.01	0.05
- SOCIETE GENERALE FIX-TO-FRN FRN/23-21.11.2031	EUR		100'000		100'000	103'555.00	0.06
- SOCIETE GENERALE FIX-TO-FRN FRN/23-28.09.2029	EUR		100'000		100'000	102'612.00	0.06
0.750 SODEXO (reg. -S-) 0.75%/16-14.04.2027	EUR	100'000			100'000	93'502.00	0.05
2.500 SODEXO (reg. -S-) 2.5%/14-24.06.2026	EUR	100'000			100'000	98'251.00	0.05
1.000 SODEXO SA 1%/20-17.07.2028	EUR	100'000			100'000	90'955.00	0.05
1.000 SODEXO SA 1%/20-27.04.2029	EUR	100'000		100'000			
- SOGECAP FIX-TO-FRN 4.125%/14-29.12.2049	EUR	100'000			100'000	99'120.00	0.05
2.750 SOLVAY 2.75%/15-02.12.2017	EUR	100'000			100'000	96'842.00	0.05
- SOUTHERN CO (subordinated) FIX-TO-FRN FRN/21-15.09.2081	EUR	100'000			100'000	86'738.00	0.05
1.850 SOUTHERN POWER 1.85%/20.06.2026	EUR	100'000			100'000	95'947.00	0.05
0.250 SPAREBANK 1 OESTLANDET 0.25%/19-30.09.2024	EUR	100'000		100'000			
1.750 SPAREBANK 1 OESTLANDET 1.75%/22-27.04.2027	EUR	100'000			100'000	94'182.00	0.05
0.010 SPAREBANK 1 SMN 0.01%/21-18.02.2028	EUR	100'000			100'000	87'052.00	0.05
0.625 SPAREBANK 1 SR BANK ASA 0.625%/19-25.03.2024	EUR	200'000		200'000			
3.750 SPAREBANK 1 SR BANK ASA 3.75%/23-23.11.2027	EUR		100'000		100'000	100'406.99	0.05
- SPAREBANK 1 SR BANK ASA S. -24- FIX-TO-FRN FRN/21-15.07.2027	EUR	100'000			100'000	91'622.00	0.05
- SSE PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000			
- SSE PLC (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000			100'000	96'926.00	0.05
1.375 SSE PLC 1.375%/18-04.09.2027	EUR	130'000			130'000	121'057.30	0.07
2.875 SSE PLC 2.875%/22-01.08.2029	EUR	100'000			100'000	97'228.00	0.05
4.000 SSE PLC 4%/23-05.09.2031	EUR		100'000		100'000	102'417.00	0.06
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/20-09.09.2030	EUR	100'000			100'000	97'083.00	0.05
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/21-23.09.2031	EUR	100'000			100'000	90'521.00	0.05
- STANDARD CHARTERED PLC FIX-TO-FRN FRN/20-27.01.2028	EUR	100'000			100'000	91'462.00	0.05
- STANDARD CHARTERED PLC FIX-TO-FRN FRN/21-17.11.2029	EUR	100'000		100'000			
- STANDARD CHARTERED PLC FIX-TO-FRN FRN/23-10.05.2031	EUR		100'000		100'000	103'696.00	0.06
1.875 STE DES AUTOROUTES DU NORD ET DE L'EST DE LA FRANCE SANEF 1.875%/15-16.03.2026	EUR	100'000			100'000	96'515.00	0.05
1.875 STE DES AUTOROUTES PARIS-RHIN-RHONE 1.875%/16-06.01.2031	EUR	100'000			100'000	91'120.00	0.05
1.125 STE DES AUTOROUTES PARIS-RHIN-RHONE anc. AUTOROUTES PARIS-LYON 1.125%/16-09.01.2026	EUR	200'000			200'000	191'524.00	0.10
1.875 STE DES AUTOROUTES PARIS-RHIN-RHONE ANC. AUTOROUTES PARIS-LYON 1.875%/14-15.01.2025	EUR	100'000		100'000			
0.625 STELLANTIS NV 0.625%/21-30.03.2027	EUR	100'000			100'000	91'310.00	0.05
0.750 STELLANTIS NV 0.75%/21-18.01.2029	EUR	100'000			100'000	87'491.00	0.05
1.250 STELLANTIS NV 1.25%/21-20.06.2033	EUR	100'000			100'000	79'832.00	0.04
2.750 STELLANTIS NV 2.75%/22-01.04.2032	EUR	100'000		100'000			
4.250 STELLANTIS NV 4.25%/23-16.06.2031	EUR		100'000		100'000	102'212.00	0.06
4.375 STELLANTIS NV 4.375%/23-14.03.2030	EUR	100'000			100'000	103'725.00	0.06
1.375 STG GLOBAL FINANCE BV 1.375%/20-24.09.2025	EUR	100'000			100'000	94'563.00	0.05
0.625 STORA ENSO OYJ 0.625%/20-02.12.2030	EUR	100'000			100'000	80'306.00	0.04
2.500 STORA ENSO OYJ 2.5%/17-07.06.2027	EUR	100'000		100'000			
4.000 STORA ENSO OYJ 4%/23-01.06.2026	EUR		100'000	100'000			
4.250 STORA ENSO OYJ 4.25%/23-01.09.2029	EUR		100'000	100'000			
0.250 STRYKER CORP 0.25%/19-03.12.2024	EUR	100'000		100'000			
0.750 STRYKER CORP 0.75%/19-01.03.2029	EUR	160'000		160'000			
1.000 STRYKER CORP 1%/19-03.12.2031	EUR	100'000			100'000	82'733.00	0.04
2.125 STRYKER CORP 2.125%/18-30.11.2027	EUR	100'000		100'000			
3.375 STRYKER CORP 3.375%/23-11.12.2028	EUR		100'000		100'000	99'522.00	0.05
5.125 SUDZUCKER INT FINANCE 5.125%/22-31.10.2027	EUR	100'000			100'000	104'020.00	0.06
1.250 SUEDZUCKER INTERNATIONAL FINANCE 1.25%/16-29.11.2023	EUR	95'000		95'000			
- SUEZ (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000		100'000			
- SUEZ 0%/21-09.06.2026	EUR	100'000			100'000	92'462.00	0.05
0.500 SUEZ 0.5%/19-14.10.2031	EUR	200'000		100'000	100'000	79'921.00	0.04
1.000 SUEZ 1%/17-03.04.2025	EUR	100'000		100'000			
1.250 SUEZ 1.25%/20-14.05.2035	EUR		100'000		100'000	79'403.00	0.04
1.500 SUEZ 1.5%/17-03.04.2029	EUR	100'000			100'000	90'854.00	0.05
1.625 SUEZ 1.625%/18-17.09.2030	EUR	100'000			100'000	88'508.00	0.05
1.875 SUEZ 1.875%/22-24.05.2027	EUR	100'000		100'000			
2.875 SUEZ 2.875%/22-24.05.2034	EUR	100'000			100'000	91'907.00	0.05
4.500 SUEZ 4.5%/23-13.11.2033	EUR		100'000	100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
4.625 SUEZ 4.625%/22-03.11.2028	EUR	100'000			100'000	104'065.00	0.06
5.000 SUEZ 5%/22-03.11.2032	EUR	100'000			100'000	108'224.00	0.06
5.500 SUEZ ENVIRONNEMENT COMPANY 5.5%/09-22.07.2024	EUR	50'000		50'000			
- SUEZ FIX-TO-FRN 2.875%/17-PERPETUAL	EUR	100'000		100'000			
1.546 SUMITOMO MITSUI FINANCIAL GROUP (reg. -S-) 1.546%/16-15.06.2026	EUR	100'000			100'000	95'315.00	0.05
0.303 SUMITOMO MITSUI FINL GRP 0.303%/20-28.10.2027	EUR	100'000			100'000	88'848.00	0.05
0.632 SUMITOMO MITSUI FINL GRP 0.632%/19-23.10.2029	EUR	250'000		150'000	100'000	84'708.00	0.05
- SVENSKA HANDELSBANKEN AB (subordinated) FIX-TO-FRN FRN/18-05.03.2029	EUR	100'000		100'000			
- SVENSKA HANDELSBANKEN AB (subordinated) FIX-TO-FRN FRN/22-01.06.2033	EUR	100'000		100'000			
0.050 SVENSKA HANDELSBANKEN AB 0.05%/19-03.09.2026	EUR		100'000		100'000	91'570.00	0.05
0.050 SVENSKA HANDELSBANKEN AB 0.05%/21-06.09.2028	EUR	100'000			100'000	86'254.00	0.05
0.125 SVENSKA HANDELSBANKEN AB 0.125%/19-18.06.2024	EUR	200'000		200'000			
0.125 SVENSKA HANDELSBANKEN AB 0.125%/21-03.11.2026	EUR	100'000			100'000	91'465.00	0.05
0.500 SVENSKA HANDELSBANKEN AB 0.5%/20-18.02.2030	EUR	100'000			100'000	83'481.00	0.05
1.375 SVENSKA HANDELSBANKEN AB 1.375%/22-23.02.2029	EUR	100'000	100'000	100'000	100'000	90'006.00	0.05
2.625 SVENSKA HANDELSBANKEN AB 2.625%/22-05.09.2029	EUR	100'000			100'000	96'303.00	0.05
3.375 SVENSKA HANDELSBANKEN AB 3.375%/23-17.02.2028	EUR	100'000			100'000	99'796.00	0.05
3.750 SVENSKA HANDELSBANKEN AB 3.75%/22-01.11.2027	EUR	100'000			100'000	101'104.00	0.05
3.750 SVENSKA HANDELSBANKEN AB 3.75%/23-05.05.2026	EUR		100'000		100'000	100'344.00	0.05
3.875 SVENSKA HANDELSBANKEN AB 3.875%/23-10.05.2027	EUR		100'000		100'000	101'048.00	0.05
- SWEDBANK AB (subordinated) FIX-TO-FRN FRN/22-23.08.2032	EUR	100'000			100'000	96'683.00	0.05
0.200 SWEDBANK AB 0.2%/21-12.01.2028	EUR	100'000			100'000	86'860.00	0.05
0.250 SWEDBANK AB 0.25%/21-02.11.2026	EUR	100'000			100'000	91'881.00	0.05
0.750 SWEDBANK AB 0.75%/20-05.05.2025	EUR	170'000			170'000	163'988.80	0.09
1.300 SWEDBANK AB 1.3%/22-17.02.2027	EUR	100'000		100'000			
2.100 SWEDBANK AB 2.1%/22-25.05.2027	EUR	100'000			100'000	95'543.00	0.05
4.375 SWEDBANK AB 4.375%/23-05.09.2030	EUR		100'000		100'000	102'171.00	0.06
- SWEDBANK AB FIX-TO-FRN FRN/21-20.05.2027	EUR	100'000		100'000			
- SWEDBANK AB FIX-TO-FRN FRN/23-30.05.2026	EUR	100'000		100'000	100'000	100'672.00	0.05
0.875 SWEDISH MATCH 0.875%/16-23.09.2024	EUR	100'000		100'000			
0.500 SWISS LIFE FINANCE I AG 0.5%/21-15.09.2031	EUR	100'000			100'000	79'439.00	0.04
3.250 SWISS LIFE FINANCE I LTD 3.25%/22-31.08.2029	EUR	100'000		100'000			
- SWISS LIFE RENT (subordinated) FIX-TO-FRN 4.375%/15-PERPETUAL	EUR	120'000		120'000			
- SWISS RE FINANCE LUX (subordinated) FIX-TO-FRN FRN/19-30.04.2050	EUR	100'000		100'000			
- SWISS RE FINANCE UK (subordinated) FIX-TO-FRN FRN/20-04.06.2052	EUR	100'000			100'000	86'333.00	0.05
- SYDBANK A/S FIX-TO-FRN FRN/21-10.11.2026	EUR	100'000		100'000			
- SYDBANK A/S S. -26- FIX-TO-FRN FRN/22-30.09.2025	EUR	100'000		100'000			
2.750 SYDNEY AIRPORT FINANCE 2.75%/14-23.04.2024	EUR	100'000		100'000			
4.375 SYDNEY AIRPORT FINANCE CO PTY LTD 4.375%/23-03.05.2033	EUR		100'000		100'000	103'250.00	0.06
0.750 TAKEDA PHARMACEUTICAL CO LTD 0.75%/20-09.07.2027	EUR	100'000		100'000			
1.000 TAKEDA PHARMACEUTICAL CO LTD 1%/20-09.07.2029	EUR	100'000		100'000			
1.375 TAKEDA PHARMACEUTICAL CO LTD 1.375%/20-09.07.2032	EUR	100'000			100'000	83'630.00	0.05
2.000 TAKEDA PHARMACEUTICAL CO LTD 2%/20-09.07.2040	EUR	100'000			100'000	76'973.00	0.04
2.250 TAKEDA PHARMACEUTICAL CO LTD 2.25%/18-21.11.2026	EUR	200'000			200'000	192'962.00	0.10
3.000 TAKEDA PHARMACEUTICAL CO LTD 3%/18-21.11.2030	EUR	100'000			100'000	95'972.00	0.05
- TALANX AG (subordinated) FIX-TO-FRN 2.25%/17-05.12.2047	EUR	100'000			100'000	92'144.00	0.05
- TALANX AG (subordinated) FIX-TO-FRN FRN/21-01.12.2042	EUR	100'000	100'000	100'000	100'000	81'533.00	0.04
5.875 TAPESTRY INC 5.875%/23-27.11.2031	EUR		100'000		100'000	105'702.00	0.06
2.375 TAURON POLSKA ENERGIA SA 2.375%/17-05.07.2027	EUR	100'000		100'000			
5.056 TDC NET AS 5.056%/22-31.05.2028	EUR	100'000			100'000	102'575.00	0.06
2.500 TDF INFRASTRUCTURE 2.5%/16-07.04.2026	EUR	100'000			100'000	96'968.00	0.05
1.750 TDF INFRASTRUCTURE SAS 1.75%/21-01.12.2029	EUR	100'000		100'000			
5.625 TDF INFRASTRUCTURE SAS 5.625%/23-21.07.2028	EUR		100'000		100'000	104'703.00	0.06
2.125 TELE2 AB 2.125%/18-15.05.2028	EUR	100'000			100'000	94'279.00	0.05
3.750 TELE2 AB 3.75%/23-22.11.2029	EUR		100'000		100'000	100'186.99	0.05
1.125 TELEFONAKTIEBOLAGET LM E 1.125%/22-08.02.2027	EUR	100'000			100'000	91'778.00	0.05
5.875 TELEFONICA 5.875%/03-14.02.2033	EUR	40'000			40'000	46'120.80	0.02
3.698 TELEFONICA EMISIONE SAU 3.698%/24-24.01.2032	EUR		100'000		100'000	99'266.00	0.05
2.932 TELEFONICA EMISIONES (reg. -S-) 2.932%/14-17.10.2029	EUR	100'000			100'000	96'727.00	0.05
1.460 TELEFONICA EMISIONES 1.46%/16-13.04.2026	EUR	100'000			100'000	95'758.00	0.05
0.664 TELEFONICA EMISIONES SAU 0.664%/20-03.02.2030	EUR		100'000		100'000	85'234.00	0.05
1.069 TELEFONICA EMISIONES SAU 1.069%/19-05.02.2024	EUR	200'000		200'000			
1.201 TELEFONICA EMISIONES SAU 1.201%/20-21.08.2027	EUR	300'000		300'000			
1.447 TELEFONICA EMISIONES SAU 1.447%/18-22.01.2027	EUR	300'000		300'000			
1.715 TELEFONICA EMISIONES SAU 1.715%/17-12.01.2028	EUR	200'000		200'000			
1.807 TELEFONICA EMISIONES SAU 1.807%/20-21.05.2032	EUR	200'000		100'000	100'000	86'673.00	0.05
1.864 TELEFONICA EMISIONES SAU 1.864%/20-13.07.2040	EUR	100'000			100'000	74'759.00	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
2.592 TELEFONICA EMISIONES SAU 2.592%/22-25.05.2031	EUR	100'000			100'000	94'326.00	0.05
4.055 TELEFONICA EMISIONES SAU 4.055%/24-24.01.2036	EUR		100'000		100'000	100'066.01	0.05
4.183 TELEFONICA EMISIONES SAU 4.183%/23-21.11.2033	EUR		100'000		100'000	101'991.00	0.06
0.250 TELEPERFORMANCE 0.25%/20-26.11.2027	EUR	100'000			100'000	86'379.00	0.05
5.250 TELEPERFORMANCE SE 5.25%/23-22.11.2028	EUR		100'000		100'000	101'166.00	0.05
5.750 TELEPERFORMANCE SE 5.75%/23-22.11.2031	EUR		100'000	100'000			
1.750 TELFONICA DEUTSCH FINAN 1.75%/18-05.07.2025	EUR	100'000			100'000	97'032.00	0.05
- TELIA CO AB (subordinated) FIX-TO-FRN FRN/20-11.05.2081	EUR	100'000			100'000	93'519.00	0.05
2.125 TELIA CO AB 2.125%/19-20.02.2034	EUR	100'000			100'000	88'235.00	0.05
- TELIA COMPANY AB (subordinated) FIX-TO-FRN FRN/22-21.12.2082	EUR	100'000		100'000			
0.125 TELIA COMPANY AB 0.125%/20-27.11.2030	EUR	100'000			100'000	80'481.00	0.04
3.875 TELIASONERA (reg. -S-) S. -69- 3.875%/10-01.10.2025	EUR	230'000			230'000	230'830.30	0.12
1.375 TELSTRA CORP LTD 1.375%/19-26.03.2029	EUR	100'000		100'000			
1.125 TELSTRA CORPORATION 1.125%/16-14.04.2026	EUR	240'000			240'000	228'391.20	0.12
4.750 TEOLLISUUDEN VOIMA OYJ 4.75%/23-01.06.2030	EUR		100'000		100'000	103'368.00	0.06
2.625 TEOLLISUUDEN VOIMA OYJ S. -34- 2.625%/22-31.03.2027	EUR		100'000		100'000	96'174.00	0.05
0.875 TEREKA SA 0.875%/20-17.09.2030	EUR	100'000	100'000	100'000	100'000	82'778.00	0.04
1.000 TERNA 1%/16-11.10.2028	EUR	100'000		100'000			
3.500 TERNA RETE ELETTRICA 3.5%/24-17.01.2031	EUR		100'000		100'000	98'993.00	0.05
3.625 TERNA RETE ELETTRICA 3.625%/23-21.04.2029	EUR		100'000		100'000	100'318.00	0.05
0.375 TERNA SPA 0.375%/21-23.06.2029	EUR	100'000		100'000			
0.750 TERNA SPA 0.75%/20-24.07.2032	EUR	100'000			100'000	79'687.00	0.04
1.375 TERNA SPA 1.375%/17-26.07.2027	EUR	100'000			100'000	93'133.00	0.05
0.375 TESCO CORP TREASURY SERV 0.375%/21-27.07.2029	EUR	100'000			100'000	84'151.00	0.05
0.875 TESCO CORP TREASURY SERV 0.875%/19-29.05.2026	EUR	100'000			100'000	93'991.00	0.05
1.000 THALES SA 1%/20-15.05.2028	EUR	200'000		100'000	100'000	90'778.00	0.05
4.125 THALES SA 4.125%/23-18.10.2028	EUR		100'000		100'000	102'833.00	0.06
4.250 THALES SA 4.25%/23-18.10.2031	EUR		100'000	100'000			
1.250 THAMES WATER UTIL FIN 1.25%/22-31.01.2032	EUR	100'000			100'000	74'774.00	0.04
4.375 THAMES WATER UTIL FIN 4.375%/23-18.01.2031	EUR	100'000			100'000	92'705.00	0.05
2.250 THE KRAFT HEINZ FOODS (reg. -S-) 2.25%/16-25.05.2028	EUR	100'000			100'000	94'941.00	0.05
1.125 THE WELLCOME TRUST (reg. -S-) 1.125%/15-21.01.2027	EUR		100'000	100'000			
- THERMO FISHER SC FNCE I 0%/21-18.11.2025	EUR	100'000	100'000	100'000	100'000	94'317.00	0.05
0.800 THERMO FISHER SC FNCE I 0.8%/21-18.10.2030	EUR	200'000		200'000			
1.125 THERMO FISHER SC FNCE I 1.125%/21-18.10.2033	EUR	150'000		150'000			
1.625 THERMO FISHER SC FNCE I 1.625%/21-18.10.2041	EUR	100'000			100'000	72'858.00	0.04
2.000 THERMO FISHER SC FNCE I 2%/21-18.10.2051	EUR	100'000			100'000	69'361.00	0.04
0.500 THERMO FISHER SC FNCE I 0.5%/19-01.03.2028	EUR	100'000			100'000	89'424.00	0.05
0.750 THERMO FISHER SC FNCE I 0.75%/16-12.09.2024	EUR	350'000		350'000			
0.875 THERMO FISHER SC FNCE I 0.875%/19-01.10.2031	EUR	100'000			100'000	82'964.00	0.04
1.375 THERMO FISHER SC FNCE I 1.375%/16-12.09.2028	EUR	100'000		100'000			
1.500 THERMO FISHER SC FNCE I 1.5%/19-01.10.2039	EUR	100'000			100'000	74'063.00	0.04
1.875 THERMO FISHER SC FNCE I 1.875%/19-01.10.2049	EUR	100'000			100'000	69'541.00	0.04
1.950 THERMO FISHER SC FNCE I 1.95%/17-24.07.2029	EUR	100'000		100'000			
2.000 THERMO FISHER SC FNCE I 2%/14-15.04.2025	EUR	100'000			100'000	98'227.00	0.05
2.375 THERMO FISHER SC FNCE I 2.375%/20-15.04.2032	EUR	100'000		100'000			
2.875 THERMO FISHER SC FNCE I 2.875%/17-24.07.2037	EUR		100'000		100'000	92'478.00	0.05
3.650 THERMO FISHER SC FNCE I 3.65%/22-21.11.2034	EUR	100'000			100'000	101'100.00	0.05
2.250 TIKEHAU CAPITAL SCA 2.25%/19-14.10.2026	EUR	100'000			100'000	95'825.00	0.05
0.375 TORONTO-DOMINION BANK 0.375%/19-25.04.2024	EUR	100'000		100'000			
0.500 TORONTO-DOMINION BANK 0.5%/22-18.01.2027	EUR	100'000		100'000			
1.952 TORONTO-DOMINION BANK 1.952%/22-08.04.2030	EUR	200'000			200'000	182'346.00	0.10
2.551 TORONTO-DOMINION BANK 2.551%/22-03.08.2027	EUR	100'000		100'000			
3.129 TORONTO-DOMINION BANK 3.129%/22-03.08.2032	EUR	100'000	100'000	100'000	100'000	96'445.00	0.05
3.631 TORONTO-DOMINION BANK 3.631%/22-13.12.2029	EUR	100'000			100'000	100'088.00	0.05
- TOTAL (subordinated) (reg. -S-) FIX-TO-FRN 2.625%/15-PERPETUAL	EUR	210'000		210'000			
- TOTAL (subordinated) FIX-TO-FRN 3.369%/16-PERPETUAL	EUR	150'000			150'000	146'433.00	0.08
0.750 TOTAL CAPITAL 0.75%/16-12.07.2028	EUR	200'000			200'000	178'790.00	0.10
1.375 TOTAL CAPITAL 1.375%/14-19.03.2025	EUR	100'000		100'000			
2.125 TOTAL CAPITAL CANADA 2.125%/14-18.09.2029	EUR	200'000			200'000	186'804.00	0.10
2.500 TOTAL CAPITAL INTERNATIONAL 2.5%/14-25.03.2026	EUR	200'000		200'000			
1.491 TOTAL CAPITAL INTERNATIONAL SA 1.491%/20-08.04.2027	EUR	100'000			100'000	94'376.00	0.05
2.875 TOTAL CAPITAL INTL 2.875%/13-19.11.2025	EUR		100'000		100'000	99'020.00	0.05
0.625 TOTAL CAPITAL INTL SA 0.625%/17-04.10.2024	EUR	100'000		100'000			
0.696 TOTAL CAPITAL INTL SA 0.696%/19-31.05.2028	EUR	100'000			100'000	89'554.00	0.05
0.952 TOTAL CAPITAL INTL SA 0.952%/20-18.05.2031	EUR	100'000			100'000	84'506.00	0.05
1.375 TOTAL CAPITAL INTL SA 1.375%/17-04.10.2029	EUR	100'000			100'000	89'625.00	0.05
1.491 TOTAL CAPITAL INTL SA 1.491%/18-04.09.2030	EUR	100'000			100'000	88'797.00	0.05
1.618 TOTAL CAPITAL INTL SA 1.618%/20-18.05.2040	EUR	100'000		100'000			
1.994 TOTAL CAPITAL INTL SA 1.994%/20-08.04.2032	EUR	200'000		100'000	100'000	89'806.00	0.05
- TOTAL SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
- TOTAL SE (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	85'103.00	0.05
- TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	89'706.00	0.05
- TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	150'000		150'000			
1.023 TOTALENERGIES CAPITAL INTL SA 1.023%/18-04.03.2027	EUR	200'000		200'000			
- TOTALENERGIES SE (subordinated) FIX-TO-FRN 2.708%/16-PERPETUAL	EUR	30'000		30'000			
- TOTALENERGIES SE (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000			100'000	83'763.00	0.05
- TOTALENERGIES SE (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000		100'000			
0.064 TOYOTA FINANCE AUSTRALIA 0.064%/22-13.01.2025	EUR	100'000			100'000		
0.250 TOYOTA FINANCE AUSTRALIA 0.25%/19-09.04.2024	EUR	100'000			100'000		
2.004 TOYOTA FINANCE AUSTRALIA 2.004%/20-21.10.2024	EUR	100'000			100'000		
2.280 TOYOTA FINANCE AUSTRALIA LTD 2.28%/20-21.10.2027	EUR	100'000			100'000		
0.125 TOYOTA MOTOR CREDIT CORP 0.125%/21-05.11.2027	EUR	100'000			100'000	88'525.00	0.05
0.250 TOYOTA MOTOR CREDIT CORP 0.25%/20-16.07.2026	EUR	100'000		100'000			
3.850 TOYOTA MOTOR CREDIT CORP 3.85%/23-24.07.2030	EUR		100'000		100'000	101'776.00	0.06
4.050 TOYOTA MOTOR CREDIT CORP 4.05%/23-13.09.2029	EUR		100'000		100'000	102'649.00	0.06
- TOYOTA MOTOR FINANCE BV 0%/21-27.10.2025	EUR	100'000			100'000	94'489.00	0.05
3.375 TOYOTA MOTOR FINANCE BV 3.375%/23-13.01.2026	EUR	100'000			100'000	99'681.00	0.05
3.625 TOYOTA MOTOR FINANCE BV 3.625%/23-24.04.2025	EUR		100'000		100'000	99'840.00	0.05
2.000 TRANSURBAN FINANCE 2%/15-28.08.2025	EUR	100'000			100'000	97'585.00	0.05
3.000 TRANSURBAN FINANCE CO 3%/20-08.04.2030	EUR	100'000			100'000	96'376.00	0.05
4.225 TRANSURBAN FINANCE CO 4.225%/23-26.04.2033	EUR		100'000		100'000	103'256.00	0.06
1.875 TRANSURBAN FINANCE COMPANY 1.875%/14-16.09.2024	EUR	125'000		125'000			
- TRATON FINANCE LUX SA 0%/21-14.06.2024	EUR	100'000		100'000			
0.125 TRATON FINANCE LUX SA 0.125%/21-10.11.2024	EUR	100'000			100'000		
4.125 TRATON FINANCE LUX SA 4.125%/22-22.11.2025	EUR	100'000			100'000		
4.250 TRATON FINANCE LUX SA 4.25%/23-16.05.2028	EUR		100'000		100'000	101'477.00	0.05
4.500 TRATON FINANCE LUX SA 4.5%/23-23.11.2026	EUR		100'000	100'000			
0.125 TRATON FINANCE LUXEMBRG 0.125%/21-24.03.2025	EUR	100'000		100'000			
0.750 TRATON FINANCE LUXEMBRG 0.75%/21-24.03.2029	EUR	100'000			100'000	86'467.00	0.05
1.250 TRATON FINANCE LUXEMBRG 1.25%/21-24.03.2033	EUR	100'000			100'000	79'514.00	0.04
- TYCO ELECTRONICS GROUP S 0%/20-14.02.2025	EUR	100'000		100'000			
0.010 UBS AG LONDON 0.01%/21-29.06.2026	EUR	200'000		200'000			
0.010 UBS AG LONDON 0.01%/21-31.03.2026	EUR	200'000			200'000	185'740.00	0.10
0.250 UBS GROUP AG 0.25%/21-24.02.2028	EUR	200'000			200'000	174'980.00	0.09
0.625 UBS GROUP AG 0.625%/21-24.02.2033	EUR		200'000		200'000	150'548.00	0.08
0.875 UBS GROUP AG 0.875%/21-03.11.2031	EUR	200'000		200'000			
- UBS GROUP AG FIX-TO-FRN FRN/20-05.11.2028	EUR	200'000			200'000	174'816.00	0.09
- UBS GROUP AG FIX-TO-FRN FRN/20-29.01.2026	EUR	200'000		200'000			
- UBS GROUP AG FIX-TO-FRN FRN/21-03.11.2026	EUR	200'000			200'000	187'918.00	0.10
- UBS GROUP AG FIX-TO-FRN FRN/23-11.01.2031	EUR	200'000		200'000			
1.250 UBS GROUP FUNDING (Jersey) LIMITED (reg. -S-) 1.25%/16-01.09.2026	EUR	200'000			200'000	188'714.00	0.10
2.125 UBS GROUP FUNDING 2.125%/16-04.03.2024	EUR	200'000		200'000			
- UBS GROUP FUNDING SWITZERLAND FIX-TO-FRN 1.25%/18-17.04.2025	EUR	300'000		300'000			
1.625 UMG GROUPE VVY 1.625%/19-02.07.2029	EUR	100'000		100'000			
1.375 UNIBAIL-RODAMCO (reg. -S-) S. 101 1.375%/16-09.03.2026	EUR	100'000			100'000	95'606.00	0.05
1.000 UNIBAIL-RODAMCO (reg. -S-) S. -95- 1%/15-14.03.2025	EUR	100'000		100'000			
1.500 UNIBAIL-RODAMCO 1.5%/17-22.02.2028	EUR	110'000			110'000	101'700.50	0.06
2.000 UNIBAIL-RODAMCO 2%/16-28.04.2036	EUR	100'000			100'000	81'648.00	0.04
2.500 UNIBAIL-RODAMCO 2.5%/14-04.06.2026	EUR	100'000			100'000	97'727.00	0.05
- UNIBAIL-RODAMCO FIX-TO-FLOATERS 2.125%/18- PERPETUAL	EUR	100'000		100'000			
0.875 UNIBAIL-RODAMCO S. -106- (reg. -S-) 0.875%/16-21.02.2025	EUR	100'000		100'000			
1.125 UNIBAIL-RODAMCO SE 1.125%/16-28.04.2027	EUR		100'000		100'000	92'948.00	0.05
1.125 UNIBAIL-RODAMCO SE 1.125%/18-15.09.2025	EUR	100'000			100'000	95'946.00	0.05
1.500 UNIBAIL-RODAMCO SE 1.5%/17-29.05.2029	EUR	140'000			140'000	124'857.60	0.07
1.750 UNIBAIL-RODAMCO SE 1.75%/19-27.02.2034	EUR	100'000		100'000			
1.875 UNIBAIL-RODAMCO SE 1.875%/18-15.01.2031	EUR	100'000			100'000	86'972.00	0.05
- UNIBAIL-RODAMCO-WESTFLD (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000		100'000	104'172.00	0.06
0.625 UNIBAIL-RODAMCO-WESTFLD 0.625%/20-04.05.2027	EUR	100'000			100'000	90'833.00	0.05
0.750 UNIBAIL-RODAMCO-WESTFLD 0.75%/21-25.10.2028	EUR	100'000		100'000			
0.875 UNIBAIL-RODAMCO-WESTFLD 0.875%/19-29.03.2032	EUR	100'000			100'000	78'507.00	0.04
1.375 UNIBAIL-RODAMCO-WESTFLD 1.375%/20-04.12.2031	EUR	100'000		100'000			
1.375 UNIBAIL-RODAMCO-WESTFLD 1.375%/21-25.05.2033	EUR	100'000			100'000	80'304.00	0.04
2.000 UNIBAIL-RODAMCO-WESTFLD 2%/20-29.06.2032	EUR	100'000		100'000			
2.125 UNIBAIL-RODAMCO-WESTFLD 2.125%/20-09.04.2025	EUR	100'000		100'000			
2.625 UNIBAIL-RODAMCO-WESTFLD 2.625%/20-09.04.2030	EUR	100'000			100'000	95'895.00	0.05
4.125 UNIBAIL-RODAMCO-WESTFLD 4.125%/23-11.12.2030	EUR		100'000		100'000	100'566.01	0.05
- UNICAJA BANCO SA FIX-TO-FRN FRN/21-01.12.2026	EUR	100'000			100'000	94'950.00	0.05

**CSIF (CH) Bond Corporate EUR 1235**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
2.125 UNICREDIT 2.125%/16-24.10.2026	EUR	100'000	100'000	100'000	100'000	96'259.00	0.05
0.325 UNICREDIT SPA 0.325%/21-19.01.2026	EUR	100'000			100'000	93'870.00	0.05
0.850 UNICREDIT SPA 0.85%/21-19.01.2031	EUR	100'000			100'000	81'749.00	0.04
1.800 UNICREDIT SPA 1.8%/20-20.01.2030	EUR	250'000			250'000	222'372.50	0.12
- UNICREDIT SPA FIX-TO-FRN FRN/19-25.06.2025	EUR	200'000		200'000			
- UNICREDIT SPA FIX-TO-FRN FRN/20-16.06.2026	EUR	100'000			100'000	96'646.00	0.05
- UNICREDIT SPA FIX-TO-FRN FRN/20-22.07.2027	EUR	250'000		250'000			
- UNICREDIT SPA FIX-TO-FRN FRN/21-05.07.2029	EUR	100'000			100'000	88'466.00	0.05
- UNICREDIT SPA FIX-TO-FRN FRN/22-15.11.2027	EUR	150'000			150'000	157'026.00	0.08
- UNICREDIT SPA FIX-TO-FRN FRN/22-18.01.2028	EUR	100'000	100'000	100'000	100'000	92'346.00	0.05
- UNICREDIT SPA FIX-TO-FRN FRN/23-14.02.2030	EUR		100'000		100'000	103'359.00	0.06
- UNICREDIT SPA FIX-TO-FRN FRN/23-17.01.2029	EUR	100'000		100'000			
1.000 UNILEVER 1%/17-14.02.2027	EUR	100'000			100'000	93'934.00	0.05
1.125 UNILEVER 1.125%/16-29.04.2028	EUR	100'000		100'000			
3.400 UNILEVER CAPITAL CORP 3.4%/23-06.06.2033	EUR		100'000		100'000	100'579.00	0.05
0.750 UNILEVER FINANCE 0.75%/22-28.02.2026	EUR	100'000			100'000	95'271.00	0.05
1.250 UNILEVER FINANCE 1.25%/22-28.02.2031	EUR	100'000			100'000	87'639.00	0.05
1.750 UNILEVER FINANCE 1.75%/22-16.11.2028	EUR		100'000		100'000	93'747.00	0.05
2.250 UNILEVER FINANCE 2.25%/22-16.05.2034	EUR	100'000			100'000	91'198.00	0.05
1.125 UNILEVER NV 1.125%/18-12.02.2027	EUR	190'000			190'000	178'974.30	0.10
1.250 UNILEVER NV 1.25%/20-25.03.2025	EUR	100'000			100'000	97'497.00	0.05
1.625 UNILEVER NV 1.625%/18-12.02.2033	EUR	140'000		140'000			
1.750 UNILEVER NV 1.75%/20-25.03.2030	EUR	100'000			100'000	92'103.00	0.05
1.500 UNILEVER PLC 1.5%/19-11.06.2039	EUR	100'000			100'000	77'883.00	0.04
- UNIOA INSURANCE GROUP (reg. -S-) (subordinated) FIX-TO-FRN 6%/15-27.07.2046	EUR	100'000			100'000	102'493.00	0.06
- UNIOA INSURANCE GROUP FIX-TO-FRN 6.875%/13-31.07.2043	EUR	100'000		100'000			
1.000 UNITED PARCEL SERVICE 1%/16-15.11.2028	EUR	100'000			100'000	89'661.00	0.05
1.500 UNITED PARCEL SERVICE 1.5%/17-15.11.2032	EUR	100'000	100'000	100'000	100'000	84'675.00	0.05
3.000 UNIVERSAL MUSIC GROUP NV 3%/22-30.06.2027	EUR	100'000			100'000		
3.750 UNIVERSAL MUSIC GROUP NV 3.75%/22-30.06.2032	EUR	100'000		100'000			
4.000 UNIVERSAL MUSIC GROUP NV 4%/23-13.06.2031	EUR		100'000		100'000	101'270.00	0.05
1.023 UPJOHN FINANCE BV 1.023%/20-23.06.2024	EUR	100'000		100'000			
1.362 UPJOHN FINANCE BV 1.362%/20-23.06.2027	EUR	100'000			100'000	91'598.00	0.05
1.908 UPJOHN FINANCE BV 1.908%/20-23.06.2032	EUR	100'000			100'000	81'780.00	0.04
0.500 UPM-KYMMENE OYJ 0.5%/21-22.03.2031	EUR	100'000			100'000	81'242.00	0.04
- VANTAGE TOWERS AG 0%/21-31.03.2025	EUR	100'000		100'000			
0.375 VANTAGE TOWERS AG 0.375%/21-31.03.2027	EUR	100'000		100'000			
0.750 VANTAGE TOWERS AG 0.75%/21-31.03.2030	EUR	100'000		100'000			
0.927 VEOLIA ENVIRONNEMENT 0.927%/16-04.01.2029	EUR	100'000			100'000	88'836.00	0.05
1.496 VEOLIA ENVIRONNEMENT 1.496%/17-30.11.2026	EUR	300'000		300'000			
4.625 VEOLIA ENVIRONNEMENT 4.625%/12-30.03.2027	EUR	100'000			100'000	103'225.00	0.06
6.125 VEOLIA ENVIRONNEMENT 6.125%/03-25.11.2033	EUR	111'000		68'000	43'000	51'779.74	0.03
0.800 VEOLIA ENVIRONNEMENT SA 0.8%/20-15.01.2032	EUR	100'000			100'000	80'694.00	0.04
1.940 VEOLIA ENVIRONNEMENT SA 1.94%/18-07.01.2030	EUR		100'000		100'000	91'388.00	0.05
1.625 VERALLIA SA 1.625%/21-14.05.2028	EUR		100'000		100'000	91'370.00	0.05
4.150 VERALTO CORPORATION 4.15%/23-19.09.2031	EUR		100'000	100'000			
2.625 VERIZON COMMUNICATION -S- 2.625%/14-01.12.2031	EUR	100'000			100'000	93'132.00	0.05
0.875 VERIZON COMMUNICATIONS (reg. -S-) 0.875%/16-02.04.2025	EUR	100'000		100'000			
1.375 VERIZON COMMUNICATIONS (reg. -S-) 1.375%/16-02.11.2028	EUR	100'000			100'000	91'373.00	0.05
0.375 VERIZON COMMUNICATIONS 0.375%/21-22.03.2029	EUR	100'000			100'000	85'729.00	0.05
0.750 VERIZON COMMUNICATIONS 0.75%/21-22.03.2032	EUR	150'000	100'000	150'000	100'000	80'000.00	0.04
0.875 VERIZON COMMUNICATIONS 0.875%/19-08.04.2027	EUR	150'000	100'000	150'000	100'000	92'614.00	0.05
0.875 VERIZON COMMUNICATIONS 0.875%/19-19.03.2032	EUR	100'000			100'000	80'956.00	0.04
1.125 VERIZON COMMUNICATIONS 1.125%/21-19.09.2035	EUR	100'000			100'000	75'285.00	0.04
1.250 VERIZON COMMUNICATIONS 1.25%/19-08.04.2030	EUR	150'000	100'000	150'000	100'000	87'371.00	0.05
1.300 VERIZON COMMUNICATIONS 1.3%/20-18.05.2033	EUR	100'000			100'000	81'148.00	0.04
1.375 VERIZON COMMUNICATIONS 1.375%/17-27.10.2026	EUR	200'000	100'000	200'000	100'000	94'982.00	0.05
1.500 VERIZON COMMUNICATIONS 1.5%/19-19.09.2039	EUR	100'000	100'000	100'000	100'000	72'829.00	0.04
1.875 VERIZON COMMUNICATIONS 1.875%/17-26.10.2029	EUR	100'000			100'000		
2.875 VERIZON COMMUNICATIONS 2.875%/17-15.01.2038	EUR	200'000		100'000	100'000	88'410.00	0.05
3.250 VERIZON COMMUNICATIONS 3.25%/14-17.02.2026	EUR		100'000		100'000	99'781.00	0.05
3.500 VERIZON COMMUNICATIONS 3.5%/24-28.06.2032	EUR		100'000	100'000			
4.250 VERIZON COMMUNICATIONS 4.25%/22-31.10.2030	EUR	100'000			100'000	103'417.00	0.06
4.750 VERIZON COMMUNICATIONS 4.75%/22-31.10.2034	EUR	100'000			100'000	107'736.00	0.06
4.125 VESTAS WIND SYSTEMS A/S 4.125%/23-15.06.2026	EUR		100'000		100'000	100'560.00	0.05
4.125 VESTAS WIND SYSTEMS A/S 4.125%/23-15.06.2031	EUR		100'000	100'000			
1.500 VESTAS WIND SYSTEMS FINA 1.5%/22-15.06.2029	EUR	100'000	100'000	100'000	100'000	90'454.00	0.05
2.000 VESTAS WIND SYSTEMS FINA 2%/22-15.06.2034	EUR	100'000		100'000			
0.750 VESTEDA FINANCE BV 0.75%/21-18.10.2031	EUR	100'000			100'000	79'573.00	0.04
1.500 VESTEDA FINANCE BV 1.5%/19-24.05.2027	EUR	140'000		140'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
0.250 VF CORP 0.25%/20-25.02.2028	EUR	100'000			100'000	83'799.00	0.05
4.125 VF CORP 4.125%/23-07.03.2026	EUR		100'000		100'000	98'603.00	0.05
1.500 VGP NV 1.5%/21-08.04.2029	EUR		100'000	100'000			
2.250 VGP NV 2.25%/22-17.01.2030	EUR	100'000			100'000	85'285.00	0.05
1.750 VIA OUTLETS BV 1.75%/21-15.11.2028	EUR	100'000		100'000			
- VIENNA INSURANCE GRP AGW (subordinated) FIX-TO-FRN FRN/22-15.06.2042	EUR	100'000			100'000	99'183.00	0.05
2.875 VIER GAS TRANSPORT (reg. -S-) S.2 2.875%/13-12.06.2025	EUR	100'000			100'000	99'044.00	0.05
4.000 VIER GAS TRANSPORT GMBH 4%/22-26.09.2027	EUR	100'000			100'000	101'068.00	0.05
4.625 VIER GAS TRANSPORT GMBH 4.625%/22-26.09.2032	EUR	100'000			100'000	106'193.00	0.06
- VINCI SA 0%/20-27.11.2028	EUR	100'000			100'000	86'045.00	0.05
0.500 VINCI SA 0.5%/21-09.01.2032	EUR	100'000		100'000			
1.000 VINCI SA 1%/18-26.09.2025	EUR	100'000			100'000	96'097.00	0.05
1.625 VINCI SA 1.625%/19-18.01.2029	EUR	100'000		100'000			
1.750 VINCI SA 1.75%/18-26.09.2030	EUR	100'000			100'000	90'101.00	0.05
3.375 VINCI SA 3.375%/22-17.10.2032	EUR	100'000			100'000	99'073.00	0.05
- VIRGIN MONEY UK PLC FIX-TO-FRN FRN/20-24.06.2025	EUR	100'000		100'000			
- VIRGIN MONEY UK PLC FIX-TO-FRN FRN/21-27.05.2024	EUR	100'000		100'000			
1.500 VISA INC 1.5%/22-15.06.2026	EUR	100'000			100'000	95'681.00	0.05
2.000 VISA INC 2%/22-15.06.2029	EUR	100'000			100'000	93'984.00	0.05
2.375 VISA INC 2.375%/22-15.06.2034	EUR	100'000		100'000			
0.375 VITERRA FINANCE BV 0.375%/21-24.09.2025	EUR	100'000			100'000	94'188.00	0.05
0.625 VIVENDI SA 0.625%/19-11.06.2025	EUR	200'000			200'000	195'148.00	0.11
0.875 VIVENDI SA 0.875%/17-18.09.2024	EUR	100'000		100'000			
0.500 VODAFONE GROUP 0.5%/16-30.01.2024	EUR	100'000		100'000			
1.600 VODAFONE GROUP 1.6%/16-29.07.2031	EUR	100'000			100'000	87'595.00	0.05
1.875 VODAFONE GROUP 1.875%/14-11.09.2025	EUR	100'000			100'000	97'769.00	0.05
0.900 VODAFONE GROUP PLC 0.9%/19-24.11.2026	EUR		100'000	100'000			
1.125 VODAFONE GROUP PLC 1.125%/17-20.11.2025	EUR	100'000			100'000	96'015.00	0.05
1.625 VODAFONE GROUP PLC 1.625%/19-24.11.2030	EUR	100'000			100'000	88'580.00	0.05
1.875 VODAFONE GROUP PLC 1.875%/17-20.11.2029	EUR	100'000	100'000	100'000	100'000	91'602.00	0.05
2.500 VODAFONE GROUP PLC 2.5%/19-24.05.2039	EUR	130'000		130'000			
2.875 VODAFONE GROUP PLC 2.875%/17-20.11.2037	EUR	100'000			100'000	90'491.00	0.05
2.200 VODAFONE GROUP PLC S. -55- 2.2%/16-25.08.2026	EUR	100'000			100'000	97'204.00	0.05
4.000 VODAFONE INTERNAT FINAN 4%/23-10.02.2043	EUR	100'000			100'000	99'372.00	0.05
1.250 VOLKSWAGEN BANK GMBH 1.25%/18-10.06.2024	EUR	100'000		100'000			
1.875 VOLKSWAGEN BANK GMBH 1.875%/19-31.01.2024	EUR	200'000		200'000			
2.500 VOLKSWAGEN BANK GMBH 2.5%/19-31.07.2026	EUR	100'000			100'000	96'842.00	0.05
4.250 VOLKSWAGEN BANK GMBH 4.25%/23-07.01.2026	EUR		100'000		100'000	100'469.00	0.05
4.375 VOLKSWAGEN BANK GMBH 4.375%/23-03.05.2028	EUR		100'000		100'000	101'467.00	0.05
4.625 VOLKSWAGEN BANK GMBH 4.625%/23-03.05.2031	EUR		100'000	100'000			
- VOLKSWAGEN FIN SERV AG 0%/21-12.02.2025	EUR	100'000		100'000			
0.125 VOLKSWAGEN FIN SERV AG 0.125%/21-12.02.2027	EUR	100'000			100'000	90'426.00	0.05
0.250 VOLKSWAGEN FIN SERV AG 0.25%/22-31.01.2025	EUR	122'000					
0.375 VOLKSWAGEN FIN SERV AG 0.375%/21-12.02.2030	EUR	63'000		36'000	27'000	22'281.75	0.01
0.875 VOLKSWAGEN FIN SERV AG 0.875%/22-31.01.2028	EUR	77'000			77'000	69'243.79	0.04
1.375 VOLKSWAGEN FIN SERV AG 1.375%/18-16.10.2023	EUR	62'000		62'000			
1.500 VOLKSWAGEN FIN SERV AG 1.5%/19-01.10.2024	EUR	100'000		100'000			
2.250 VOLKSWAGEN FIN SERV AG 2.25%/18-16.10.2026	EUR	100'000		58'000	42'000	40'767.72	0.02
2.250 VOLKSWAGEN FIN SERV AG 2.25%/19-01.10.2027	EUR	59'000	100'000	159'000			
3.000 VOLKSWAGEN FIN SERV AG 3%/20-06.04.2025	EUR	100'000			100'000	99'301.00	0.05
3.375 VOLKSWAGEN FIN SERV AG 3.375%/20-06.04.2028	EUR	56'000			56'000	55'650.00	0.03
1.625 VOLKSWAGEN FINANCIAL SERVICES 1.625%/15-16.01.2030	EUR	56'000			56'000	50'061.76	0.03
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 14-PERPETUAL	EUR	185'000			185'000	181'716.25	0.10
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 3.5%/15-PERPETUAL	EUR	116'000			116'000	102'219.20	0.06
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 3.875%/17-PERPETUAL	EUR	200'000		100'000	100'000	94'284.00	0.05
1.875 VOLKSWAGEN INTERNATIONAL FINANCE NV 1.875%/17-30.03.2027	EUR	200'000			200'000	189'198.00	0.10
- VOLKSWAGEN INTERNATIONAL FINANCE NV FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000		200'000			
- VOLKSWAGEN INTL FIN NV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000		100'000	100'000	90'527.00	0.05
- VOLKSWAGEN INTL FIN NV (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000			100'000	93'133.00	0.05
- VOLKSWAGEN INTL FIN NV (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000			100'000	90'247.00	0.05
- VOLKSWAGEN INTL FIN NV (subordinated) S. -NC10- FIX-TO-FRN FRN/18-PERPETUAL	EUR	100'000	100'000	100'000	100'000	96'208.00	0.05
- VOLKSWAGEN INTL FIN NV (subordinated) S. -NC6- FIX-TO-FRN FRN/18-PERPETUAL	EUR	100'000		100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
- VOLKSWAGEN INTL FIN NV (subordinated) S. -PNC5- FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000		100'000	107'384.00	0.06
0.050 VOLKSWAGEN INTL FIN NV 0.05%/20-10.06.2024	EUR	100'000		100'000			
0.875 VOLKSWAGEN INTL FIN NV 0.875%/20-22.09.2028	EUR	100'000			100'000	88'139.00	0.05
1.250 VOLKSWAGEN INTL FIN NV 1.25%/20-23.09.2032	EUR	100'000	100'000	100'000	100'000	81'982.00	0.04
2.625 VOLKSWAGEN INTL FIN NV 2.625%/18-16.11.2027	EUR	100'000		100'000			
3.125 VOLKSWAGEN INTL FIN NV 3.125%/22-28.03.2025	EUR	100'000		100'000			
3.250 VOLKSWAGEN INTL FIN NV 3.25%/18-18.11.2030	EUR	100'000			100'000	96'635.00	0.05
3.750 VOLKSWAGEN INTL FIN NV 3.75%/22-28.09.2027	EUR	100'000	100'000	100'000	100'000	100'233.01	0.05
4.125 VOLKSWAGEN INTL FIN NV 4.125%/18-16.11.2038	EUR	100'000			100'000	100'476.99	0.05
4.125 VOLKSWAGEN INTL FIN NV 4.125%/22-15.11.2025	EUR	100'000	100'000	100'000	100'000	100'406.99	0.05
4.250 VOLKSWAGEN INTL FIN NV 4.25%/22-15.02.2028	EUR	100'000			100'000	101'724.00	0.06
4.250 VOLKSWAGEN INTL FIN NV 4.25%/23-29.03.2029	EUR		100'000		100'000	102'367.00	0.06
4.375 VOLKSWAGEN INTL FIN NV 4.375%/22-15.05.2030	EUR	100'000			100'000	103'166.00	0.06
- VOLKSWAGEN LEASING GMBH 0%/21-19.07.2024	EUR	196'000		196'000			
0.250 VOLKSWAGEN LEASING GMBH 0.25%/21-12.01.2026	EUR	37'000			37'000	34'638.66	0.02
0.375 VOLKSWAGEN LEASING GMBH 0.375%/21-20.07.2026	EUR	100'000		66'000	34'000	31'362.28	0.02
0.500 VOLKSWAGEN LEASING GMBH 0.5%/21-12.01.2029	EUR	62'000			62'000	53'095.56	0.03
0.625 VOLKSWAGEN LEASING GMBH 0.625%/21-19.07.2029	EUR	80'000			80'000	67'855.20	0.04
1.125 VOLKSWAGEN LEASING GMBH 1.125%/17-04.04.2024	EUR	155'000		154'000	1'000	997.27	0.00
1.375 VOLKSWAGEN LEASING GMBH 1.375%/17-20.01.2025	EUR	100'000	100'000	200'000			
1.500 VOLKSWAGEN LEASING GMBH 1.5%/19-19.06.2026	EUR	50'000			50'000	47'619.00	0.03
1.625 VOLKSWAGEN LEASING GMBH 1.625%/18-15.08.2025	EUR	100'000		100'000			
3.875 VOLKSWAGEN LEASING GMBH 3.875%/24-11.10.2028	EUR		100'000		100'000	100'320.01	0.05
4.000 VOLKSWAGEN LEASING GMBH 4%/24-11.04.2031	EUR		50'000		50'000	50'190.50	0.03
4.500 VOLKSWAGEN LEASING GMBH 4.5%/23-25.03.2026	EUR		50'000		50'000	50'764.00	0.03
4.625 VOLKSWAGEN LEASING GMBH 4.625%/23-25.03.2029	EUR		50'000		50'000	51'967.00	0.03
4.750 VOLKSWAGEN LEASING GMBH 4.75%/23-25.09.2031	EUR		50'000		50'000	52'580.00	0.03
- VOLSBANK WIEN (subordinated) FIX-TO-FRN 17-06.10.2027	EUR	100'000		100'000			
- VOLVO TREASURY AB 0%/21-09.05.2024	EUR	100'000		100'000			
0.125 VOLVO TREASURY AB 0.125%/20-17.09.2024	EUR	100'000			100'000		
1.625 VOLVO TREASURY AB 1.625%/20-26.05.2025	EUR	100'000			100'000	97'383.00	0.05
2.000 VOLVO TREASURY AB 2%/22-19.08.2027	EUR	100'000			100'000	95'174.00	0.05
3.500 VOLVO TREASURY AB 3.5%/23-17.11.2025	EUR	100'000			100'000	99'664.00	0.05
2.625 VOLVO TREASURY AB S. -447- 2.625%/22-20.02.2026	EUR	100'000			100'000	97'975.00	0.05
1.500 VONOVIA FINANCE 1.5%/16-10.06.2026	EUR	100'000			100'000	94'988.00	0.05
0.500 VONOVIA FINANCE BV 0.5%/19-14.09.2029	EUR	100'000		100'000			
0.625 VONOVIA FINANCE BV 0.625%/19-07.10.2027	EUR	100'000		100'000			
0.625 VONOVIA FINANCE BV 0.625%/20-09.07.2026	EUR	100'000		100'000			
1.000 VONOVIA FINANCE BV 1%/20-09.07.2030	EUR	100'000	100'000	100'000	100'000	82'814.00	0.04
1.125 VONOVIA FINANCE BV 1.125%/17-08.09.2025	EUR	100'000			100'000	95'797.00	0.05
1.125 VONOVIA FINANCE BV 1.125%/19-14.09.2034	EUR	100'000			100'000	72'887.00	0.04
1.625 VONOVIA FINANCE BV 1.625%/19-07.10.2039	EUR	100'000			100'000	67'523.00	0.04
1.800 VONOVIA FINANCE BV 1.8%/19-29.06.2025	EUR	200'000		100'000	100'000	97'031.00	0.05
- VONOVIA SE 0%/21-01.12.2025	EUR	100'000			100'000	93'579.00	0.05
0.250 VONOVIA SE 0.25%/21-01.09.2028	EUR	100'000			100'000	84'539.00	0.05
0.375 VONOVIA SE 0.375%/21-16.06.2027	EUR	100'000		100'000			
0.625 VONOVIA SE 0.625%/21-14.12.2029	EUR	100'000			100'000	82'038.00	0.04
0.750 VONOVIA SE 0.75%/21-01.09.2032	EUR	100'000			100'000	74'557.00	0.04
1.000 VONOVIA SE 1%/21-16.06.2033	EUR	100'000			100'000	73'853.00	0.04
1.500 VONOVIA SE 1.5%/21-14.06.2041	EUR	100'000			100'000	63'251.00	0.03
1.625 VONOVIA SE 1.625%/21-01.09.2051	EUR	100'000		100'000			
1.875 VONOVIA SE 1.875%/22-28.06.2028	EUR	100'000	100'000	100'000	100'000	91'357.00	0.05
2.375 VONOVIA SE 2.375%/22-25.03.2032	EUR	100'000			100'000	87'406.00	0.05
4.750 VONOVIA SE 4.75%/22-23.05.2027	EUR	100'000		100'000			
5.000 VONOVIA SE 5%/22-23.11.2030	EUR	100'000			100'000		
3.300 VW INTERNATIONAL FINANCE 3.3%/13-22.03.2033	EUR	100'000			100'000		
2.125 WALGREENS BOOTS 2.125%/14-20.11.2026	EUR	100'000		100'000			
2.550 WAL-MART STORES 2.55%/14-08.04.2026	EUR	150'000			150'000	147'945.00	0.08
4.875 WAL-MART STORES 4.875%/09-21.09.2029	EUR	50'000			50'000	54'117.00	0.03
2.125 WELLS FARGO & CO 2.125%/14-04.06.2024	EUR	100'000		100'000			
1.625 WELLS FARGO & COMPANY (reg. -S-) S.64 1.625%/15-02.06.2025	EUR	170'000			170'000	165'163.50	0.09
0.500 WELLS FARGO & COMPANY 0.5%/19-26.04.2024	EUR	200'000		200'000			
0.625 WELLS FARGO & COMPANY 0.625%/19-25.03.2030	EUR	100'000			100'000	82'979.00	0.04
0.625 WELLS FARGO & COMPANY 0.625%/20-14.08.2030	EUR	100'000			100'000	82'097.00	0.04
1.375 WELLS FARGO & COMPANY 1.375%/16-26.10.2026	EUR	100'000			100'000	94'101.00	0.05
1.500 WELLS FARGO & COMPANY 1.5%/17-24.05.2027	EUR	240'000		240'000			
2.000 WELLS FARGO & COMPANY 2%/15-27.04.2026	EUR	250'000		150'000	100'000	96'288.00	0.05
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/20-04.05.2025	EUR	100'000		100'000			
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/20-04.05.2030	EUR	100'000			100'000	90'079.00	0.05
1.000 WELLS FARGO 1%16-02.02.2027	EUR	200'000			200'000	184'824.00	0.10

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
2.500 WENDEL 2.5%/15-09.02.2027	EUR	100'000			100'000	97'069.00	0.05
1.375 WENDEL SA 1.375%/19-26.04.2026	EUR	200'000		200'000			
4.500 WENDEL SE 4.5%/23-19.06.2030	EUR		100'000		100'000	103'808.00	0.06
4.625 WERFEN SA/SPAIN 4.625%/23-06.06.2028	EUR		100'000		100'000	101'260.00	0.05
0.500 WERFENLIFE SA 0.5%/21-28.10.2026	EUR	100'000		100'000			
0.954 WESFARMERS LTD 0.954%/21-21.10.2033	EUR	100'000		100'000			
1.625 WESTLAKE CHEMICAL CORP 1.625%/19-17.07.2029	EUR	100'000			100'000	88'066.00	0.05
0.875 WESTPAC BANKING CORP (reg. -S-) 0.875%/16-17.04.2027	EUR	100'000			100'000	91'947.00	0.05
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-13.05.2031	EUR	100'000			100'000	91'875.00	0.05
1.125 WESTPAC BANKING CORP 1.125%/17-05.09.2027	EUR	100'000			100'000	92'156.00	0.05
1.450 WESTPAC BANKING CORP 1.45%/18-17.07.2028	EUR	100'000			100'000	91'743.00	0.05
3.799 WESTPAC BANKING CORP 3.799%/23-17.01.2030	EUR	100'000		100'000			
0.427 WESTPAC SEC NZ/LONDON 0.427%/21-14.12.2026	EUR	100'000		100'000			
1.099 WESTPAC SEC NZ/LONDON 1.099%/22-24.03.2026	EUR	100'000			100'000	94'619.00	0.05
0.100 WESTPAC SECURITIES NZ LTD LONDON BRANCH 0.1%/21-13.07.2027	EUR	100'000			100'000	88'922.00	0.05
0.500 WHIRLPOOL EMEA FIN SARL 0.5%/20-20.02.2028	EUR	100'000			100'000	87'290.00	0.05
1.250 WHIRLPOOL FINANCE LUXEMBOURG 1.25%/16-02.11.2026	EUR	160'000			160'000	149'632.00	0.08
4.875 WIENERBERGER AG 4.875%/23-04.10.2028	EUR		100'000	100'000			
0.840 WINTERSHALL DEA FINANCE 0.84%/19-25.09.2025	EUR	100'000			100'000	94'975.00	0.05
1.332 WINTERSHALL DEA FINANCE 1.332%/19-25.09.2028	EUR	100'000		100'000			
1.823 WINTERSHALL DEA FINANCE 1.823%/19-25.09.2031	EUR	100'000			100'000	83'490.00	0.05
2.500 WOLTERS KLUWER 2.5%/14-13.05.2024	EUR	90'000			90'000	89'735.40	0.05
0.250 WOLTERS KLUWER NV 0.25%/21-30.03.2028	EUR	100'000			100'000	88'431.00	0.05
3.000 WOLTERS KLUWER NV 3%/22-23.09.2026	EUR	100'000			100'000	98'914.00	0.05
3.750 WOLTERS KLUWER NV 3.75%/23-03.04.2031	EUR		100'000	100'000			
0.375 WOOLWORTHS GROUP LTD 0.375%/21-15.11.2028	EUR	100'000		100'000			
0.875 WORLDLINE SA/FRANCE 0.875%/20-30.06.2027	EUR	100'000			100'000	89'469.00	0.05
0.875 WORLEY US FINANCE SUB 0.875%/21-09.06.2026	EUR	100'000		100'000			
2.250 WPC EUROBOND 2.25%/17-19.07.2024	EUR	100'000		100'000			
0.950 WPC EUROBOND BV 0.95%/21-01.06.2030	EUR		100'000		100'000	82'217.00	0.04
1.350 WPC EUROBOND BV 1.35%/19-15.04.2028	EUR	100'000		100'000			
2.250 WPC EUROBOND BV 2.25%/18-09.04.2026	EUR	100'000			100'000	96'050.00	0.05
2.250 WPP FINANCE 2.25%/14-22.09.2026	EUR	100'000		100'000			
2.375 WPP FINANCE SA 2.375%/20-19.05.2027	EUR	100'000			100'000	96'445.00	0.05
4.125 WPP FINANCE SA 4.125%/23-30.05.2028	EUR		100'000		100'000	101'395.00	0.05
0.750 WUERTH FINANCE INTL BV 0.75%/20-22.11.2027	EUR	82'000		82'000			
2.125 WUERTH FINANCE INTL BV S. -4- 2.125%/22-23.08.2030	EUR	64'000			64'000	59'359.36	0.03
0.500 YORKSHIRE BUILDI 0.5%/21-01.07.2028	EUR	100'000			100'000	87'254.00	0.05
0.625 YORKSHIRE BUILDING SOC 0.625%/20-21.09.2025	EUR	100'000	100'000	100'000	100'000	95'251.00	0.05
1.164 ZIMMER BIOMET HOLDINGS 1.164%/19-15.11.2027	EUR	100'000			100'000	91'582.00	0.05
2.425 ZIMMER BIOMET HOLDINGS 2.425%/16-13.12.2026	EUR	100'000		100'000			
- ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/20-17.09.2050	EUR	100'000			100'000	86'144.00	0.05
- ZURICH INSURANCE FIX-TO-FRN 3.5%/16-01.10.2046	EUR	190'000			190'000	186'222.80	0.10
<b>Total Bonds</b>						<b>182'448'487.34</b>	<b>98.70</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>182'448'487.34</b>	<b>98.70</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Bonds</b>							
<b>EURO</b>							
3.753 SILVERBACK FINANCE 3.753%/15-25.02.2037	EUR	100'000			100'000	0.01	0.00
						<b>0.01</b>	<b>0.00</b>
<b>Total Bonds</b>						<b>0.01</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.01</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						43'831.42	0.02
<b>Total Forward exchange transactions</b>						<b>43'831.42</b>	<b>0.02</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>43'831.42</b>	<b>0.02</b>

**CSIF (CH) Bond Corporate EUR 1239**  
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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value EUR	in % of total fund assets
<b>Total Derivative Financial Instruments</b>						<b>43'831.42</b>	<b>0.02</b>
<b>Total investments</b>						<b>182'492'318.77</b>	<b>98.72</b>
Cash at banks						270'800.26	0.15
Time deposit						0.00	0.00
Other assets						2'088'591.19	1.13
<b>Total fund assets</b>						<b>184'851'710.22</b>	<b>100.00</b>
./. Due to bank						4'057'163.10	2.19
./. Other liabilities						38'681.10	0.02
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>180'755'866.02</b>	<b>97.78</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value EUR	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>182'492'318.76</b>	<b>98.72</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.01</b>	<b>0.00</b>

**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	102'199	EUR	103'000	0.00	0.00
05.04.2023	Bought	CHF	209'491'019	EUR	211'113'000	0.00	0.00
05.04.2023	Bought	CHF	68'056	EUR	68'000	0.00	0.00
05.04.2023	Bought	CHF	237'373	EUR	238'000	0.00	0.00
05.04.2023	Bought	CHF	214'762	EUR	216'000	0.00	0.00
05.04.2023	Bought	CHF	133'220	EUR	134'000	0.00	0.00
05.04.2023	Bought	CHF	63'632	EUR	64'000	0.00	0.00
05.04.2023	Bought	CHF	243'797	EUR	246'000	0.00	0.00
05.04.2023	Bought	CHF	129'567	EUR	131'000	0.00	0.00
05.04.2023	Bought	CHF	101'088	EUR	103'000	0.00	0.00
05.04.2023	Bought	CHF	146'780	EUR	150'000	0.00	0.00
05.04.2023	Bought	CHF	126'432	EUR	127'000	0.00	0.00
05.04.2023	Bought	CHF	110'187	EUR	111'000	0.00	0.00
05.04.2023	Bought	CHF	76'535	EUR	77'000	0.00	0.00
05.04.2023	Bought	CHF	25'895	EUR	26'000	0.00	0.00
05.04.2023	Bought	CHF	12'835	EUR	13'000	0.00	0.00
05.04.2023	Bought	CHF	80'010	EUR	81'000	0.00	0.00
05.04.2023	Bought	CHF	19'929	EUR	20'000	0.00	0.00
05.04.2023	Bought	EUR	100'000	CHF	99'705	0.00	0.00
05.04.2023	Bought	EUR	82'000	CHF	79'762	0.00	0.00
05.04.2023	Bought	EUR	30'000	CHF	29'595	0.00	0.00
05.04.2023	Bought	EUR	301'000	CHF	293'325	0.00	0.00
05.04.2023	Bought	EUR	6'000	CHF	5'984	0.00	0.00
05.04.2023	Bought	EUR	80'531'000	CHF	78'737'011	0.00	0.00
04.05.2023	Bought	CHF	144'098	EUR	145'000	0.00	0.00
04.05.2023	Bought	CHF	826'424	EUR	834'000	0.00	0.00
04.05.2023	Bought	CHF	65'400	EUR	66'000	0.00	0.00
04.05.2023	Bought	CHF	130'786'296	EUR	131'971'000	0.00	0.00
04.05.2023	Bought	CHF	1'630'810	EUR	1'642'000	0.00	0.00
04.05.2023	Bought	CHF	441'570	EUR	445'000	0.00	0.00
04.05.2023	Bought	CHF	68'032	EUR	69'000	0.00	0.00
04.05.2023	Bought	CHF	157'860	EUR	160'000	0.00	0.00
04.05.2023	Bought	CHF	97'533	EUR	99'000	0.00	0.00
04.05.2023	Bought	CHF	100'361	EUR	102'000	0.00	0.00
04.05.2023	Bought	CHF	136'339	EUR	139'000	0.00	0.00
04.05.2023	Bought	CHF	26'544	EUR	27'000	0.00	0.00
04.05.2023	Bought	CHF	59'784	EUR	61'000	0.00	0.00
04.05.2023	Bought	CHF	38'247	EUR	39'000	0.00	0.00
04.05.2023	Bought	CHF	157'792	EUR	161'000	0.00	0.00
04.05.2023	Bought	CHF	49'968	EUR	51'000	0.00	0.00
04.05.2023	Bought	CHF	109'669	EUR	112'000	0.00	0.00
04.05.2023	Bought	CHF	330'322	EUR	336'000	0.00	0.00

**1240 CSIF (CH) Bond Corporate EUR**  
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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.05.2023	Bought	EUR	136'459'000	CHF	134'088'161	0.00	0.00
22.05.2023	Bought	CHF	283'948	EUR	289'000	0.00	0.00
22.05.2023	Bought	EUR	32'000	CHF	31'456	0.00	0.00
22.05.2023	Bought	EUR	229'000	CHF	224'780	0.00	0.00
22.05.2023	Bought	EUR	28'000	CHF	27'621	0.00	0.00
05.06.2023	Bought	CHF	85'327	EUR	87'000	0.00	0.00
05.06.2023	Bought	CHF	91'211	EUR	93'000	0.00	0.00
05.06.2023	Bought	CHF	134'067'964	EUR	136'688'000	0.00	0.00
05.06.2023	Bought	CHF	1'930'521	EUR	1'968'000	0.00	0.00
05.06.2023	Bought	CHF	423'472	EUR	432'000	0.00	0.00
05.06.2023	Bought	CHF	631'217	EUR	648'000	0.00	0.00
05.06.2023	Bought	CHF	250'165	EUR	255'000	0.00	0.00
05.06.2023	Bought	CHF	388'574	EUR	397'000	0.00	0.00
05.06.2023	Bought	CHF	126'766	EUR	130'000	0.00	0.00
05.06.2023	Bought	CHF	151'020	EUR	155'000	0.00	0.00
05.06.2023	Bought	CHF	136'541	EUR	140'000	0.00	0.00
05.06.2023	Bought	CHF	105'108	EUR	108'000	0.00	0.00
05.06.2023	Bought	CHF	358'992	EUR	369'000	0.00	0.00
05.06.2023	Bought	CHF	17'499	EUR	18'000	0.00	0.00
05.06.2023	Bought	CHF	77'618	EUR	80'000	0.00	0.00
05.06.2023	Bought	CHF	122'165	EUR	126'000	0.00	0.00
05.06.2023	Bought	CHF	26'274	EUR	27'000	0.00	0.00
05.06.2023	Bought	CHF	63'097	EUR	65'000	0.00	0.00
05.06.2023	Bought	CHF	112'626	EUR	116'000	0.00	0.00
05.06.2023	Bought	CHF	213'282	EUR	220'000	0.00	0.00
05.06.2023	Bought	EUR	839'000	CHF	821'582	0.00	0.00
05.06.2023	Bought	EUR	546'000	CHF	532'417	0.00	0.00
05.07.2023	Bought	CHF	109'911	EUR	113'000	0.00	0.00
05.07.2023	Bought	CHF	136'920'353	EUR	140'737'000	0.00	0.00
05.07.2023	Bought	CHF	1'278'619	EUR	1'317'000	0.00	0.00
05.07.2023	Bought	CHF	12'629	EUR	13'000	0.00	0.00
05.07.2023	Bought	CHF	302'392	EUR	312'000	0.00	0.00
05.07.2023	Bought	CHF	168'766	EUR	174'000	0.00	0.00
05.07.2023	Bought	CHF	219'997	EUR	227'000	0.00	0.00
05.07.2023	Bought	CHF	13'570	EUR	14'000	0.00	0.00
05.07.2023	Bought	CHF	91'759	EUR	94'000	0.00	0.00
05.07.2023	Bought	CHF	164'149	EUR	168'000	0.00	0.00
05.07.2023	Bought	CHF	143'128	EUR	147'000	0.00	0.00
05.07.2023	Bought	CHF	139'434	EUR	143'000	0.00	0.00
05.07.2023	Bought	CHF	170'785	EUR	175'000	0.00	0.00
05.07.2023	Bought	CHF	165'310	EUR	169'000	0.00	0.00
05.07.2023	Bought	CHF	64'640	EUR	66'000	0.00	0.00
05.07.2023	Bought	CHF	45'078	EUR	46'000	0.00	0.00
05.07.2023	Bought	CHF	81'551	EUR	83'000	0.00	0.00
05.07.2023	Bought	CHF	80'115	EUR	82'000	0.00	0.00
05.07.2023	Bought	CHF	45'868	EUR	47'000	0.00	0.00
05.07.2023	Bought	CHF	234'392	EUR	239'000	0.00	0.00
05.07.2023	Bought	CHF	62'590	EUR	64'000	0.00	0.00
05.07.2023	Bought	EUR	32'000	CHF	31'156	0.00	0.00
05.07.2023	Bought	EUR	210'000	CHF	204'259	0.00	0.00
04.08.2023	Bought	CHF	47'752	EUR	49'000	0.00	0.00
04.08.2023	Bought	CHF	140'514'522	EUR	144'188'000	0.00	0.00
04.08.2023	Bought	CHF	331'840	EUR	340'000	0.00	0.00
04.08.2023	Bought	CHF	268'177	EUR	275'000	0.00	0.00
04.08.2023	Bought	CHF	128'671	EUR	132'000	0.00	0.00
04.08.2023	Bought	CHF	143'072	EUR	147'000	0.00	0.00
04.08.2023	Bought	CHF	43'801	EUR	45'000	0.00	0.00
04.08.2023	Bought	CHF	114'932	EUR	118'000	0.00	0.00
04.08.2023	Bought	CHF	83'284	EUR	86'000	0.00	0.00
04.08.2023	Bought	CHF	25'050	EUR	26'000	0.00	0.00
04.08.2023	Bought	CHF	67'264	EUR	70'000	0.00	0.00
04.08.2023	Bought	CHF	23'186	EUR	24'000	0.00	0.00
04.08.2023	Bought	CHF	6'759	EUR	7'000	0.00	0.00
04.08.2023	Bought	CHF	182'969	EUR	190'000	0.00	0.00
04.08.2023	Bought	CHF	55'752	EUR	58'000	0.00	0.00
04.08.2023	Bought	CHF	113'781	EUR	118'000	0.00	0.00
04.08.2023	Bought	CHF	46'170	EUR	48'000	0.00	0.00
04.08.2023	Bought	CHF	101'657	EUR	106'000	0.00	0.00
04.08.2023	Bought	CHF	34'375	EUR	36'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	CHF	121'591	EUR	127'000	0.00	0.00
04.08.2023	Bought	EUR	401'000	CHF	392'189	0.00	0.00
04.08.2023	Bought	EUR	17'000	CHF	16'229	0.00	0.00
04.08.2023	Bought	EUR	728'000	CHF	709'462	0.00	0.00
04.08.2023	Bought	EUR	556'000	CHF	531'550	0.00	0.00
04.08.2023	Bought	EUR	144'488'000	CHF	138'090'649	0.00	0.00
05.09.2023	Bought	CHF	1'290'579	EUR	1'353'000	0.00	0.00
05.09.2023	Bought	CHF	29'570	EUR	31'000	0.00	0.00
05.09.2023	Bought	CHF	137'831'293	EUR	144'488'000	0.00	0.00
05.09.2023	Bought	CHF	2'895'609	EUR	3'020'000	0.00	0.00
05.09.2023	Bought	CHF	123'462	EUR	129'000	0.00	0.00
05.09.2023	Bought	CHF	172'978	EUR	181'000	0.00	0.00
05.09.2023	Bought	CHF	89'248	EUR	93'000	0.00	0.00
05.09.2023	Bought	CHF	28'821	EUR	30'000	0.00	0.00
05.09.2023	Bought	CHF	145'510	EUR	152'000	0.00	0.00
05.09.2023	Bought	CHF	71'149	EUR	74'000	0.00	0.00
05.09.2023	Bought	CHF	157'682	EUR	164'000	0.00	0.00
05.09.2023	Bought	CHF	47'971	EUR	50'000	0.00	0.00
05.09.2023	Bought	CHF	7'662	EUR	8'000	0.00	0.00
05.09.2023	Bought	CHF	139'748	EUR	146'000	0.00	0.00
05.09.2023	Bought	CHF	133'789	EUR	140'000	0.00	0.00
05.09.2023	Bought	CHF	43'085	EUR	45'000	0.00	0.00
05.09.2023	Bought	CHF	77'606	EUR	81'000	0.00	0.00
05.09.2023	Bought	CHF	57'259	EUR	60'000	0.00	0.00
05.09.2023	Bought	CHF	88'888	EUR	93'000	0.00	0.00
05.09.2023	Bought	CHF	72'582	EUR	76'000	0.00	0.00
05.09.2023	Bought	CHF	39'183	EUR	41'000	0.00	0.00
05.09.2023	Bought	CHF	90'667	EUR	95'000	0.00	0.00
05.09.2023	Bought	EUR	29'000	CHF	27'781	0.00	0.00
05.09.2023	Bought	EUR	2'000	CHF	1'906	0.00	0.00
04.10.2023	Bought	CHF	64'116	EUR	67'000	0.00	0.00
04.10.2023	Bought	CHF	144'033'588	EUR	150'519'000	0.00	0.00
04.10.2023	Bought	CHF	132'595	EUR	139'000	0.00	0.00
04.10.2023	Bought	CHF	323'999	EUR	340'000	0.00	0.00
04.10.2023	Bought	CHF	87'467	EUR	92'000	0.00	0.00
04.10.2023	Bought	CHF	106'940	EUR	112'000	0.00	0.00
04.10.2023	Bought	CHF	101'179	EUR	106'000	0.00	0.00
04.10.2023	Bought	CHF	109'741	EUR	115'000	0.00	0.00
04.10.2023	Bought	CHF	560'638	EUR	586'000	0.00	0.00
04.10.2023	Bought	CHF	21'016	EUR	22'000	0.00	0.00
04.10.2023	Bought	CHF	99'593	EUR	104'000	0.00	0.00
04.10.2023	Bought	CHF	98'161	EUR	103'000	0.00	0.00
04.10.2023	Bought	CHF	9'558	EUR	10'000	0.00	0.00
04.10.2023	Bought	CHF	202'068	EUR	211'000	0.00	0.00
04.10.2023	Bought	CHF	44'106	EUR	46'000	0.00	0.00
04.10.2023	Bought	CHF	26'933	EUR	28'000	0.00	0.00
04.10.2023	Bought	CHF	60'795	EUR	63'000	0.00	0.00
04.10.2023	Bought	CHF	107'184	EUR	111'000	0.00	0.00
04.10.2023	Bought	CHF	54'135	EUR	56'000	0.00	0.00
04.10.2023	Bought	CHF	74'536	EUR	77'000	0.00	0.00
04.10.2023	Bought	EUR	27'000	CHF	26'099	0.00	0.00
04.10.2023	Bought	EUR	175'000	CHF	167'348	0.00	0.00
04.10.2023	Bought	EUR	325'000	CHF	311'010	0.00	0.00
04.10.2023	Bought	EUR	6'711'000	CHF	6'430'454	0.00	0.00
03.11.2023	Bought	CHF	40'444	EUR	42'000	0.00	0.00
03.11.2023	Bought	CHF	140'813'852	EUR	145'669'000	0.00	0.00
03.11.2023	Bought	CHF	266'823	EUR	277'000	0.00	0.00
03.11.2023	Bought	CHF	13'479	EUR	14'000	0.00	0.00
03.11.2023	Bought	CHF	42'309	EUR	44'000	0.00	0.00
03.11.2023	Bought	CHF	96'508	EUR	101'000	0.00	0.00
03.11.2023	Bought	CHF	140'719	EUR	147'000	0.00	0.00
03.11.2023	Bought	CHF	58'289	EUR	61'000	0.00	0.00
03.11.2023	Bought	CHF	58'857	EUR	62'000	0.00	0.00
03.11.2023	Bought	CHF	66'500	EUR	70'000	0.00	0.00
03.11.2023	Bought	CHF	239'775	EUR	252'000	0.00	0.00
03.11.2023	Bought	CHF	84'906	EUR	90'000	0.00	0.00
03.11.2023	Bought	CHF	146'071	EUR	154'000	0.00	0.00
03.11.2023	Bought	CHF	196'997	EUR	208'000	0.00	0.00
03.11.2023	Bought	CHF	204'926	EUR	214'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.11.2023	Bought	EUR	38'000	CHF	35'987	0.00	0.00
03.11.2023	Bought	EUR	36'000	CHF	34'504	0.00	0.00
03.11.2023	Bought	EUR	808'000	CHF	776'982	0.00	0.00
03.11.2023	Bought	EUR	48'000	CHF	46'399	0.00	0.00
03.11.2023	Bought	EUR	2'252'000	CHF	2'176'864	0.00	0.00
05.12.2023	Bought	CHF	225'000	EUR	233'000	0.00	0.00
05.12.2023	Bought	CHF	362'845	EUR	378'000	0.00	0.00
05.12.2023	Bought	CHF	138'436'485	EUR	144'223'000	0.00	0.00
05.12.2023	Bought	CHF	899'079	EUR	939'000	0.00	0.00
05.12.2023	Bought	CHF	80'679	EUR	84'000	0.00	0.00
05.12.2023	Bought	CHF	70'257	EUR	73'000	0.00	0.00
05.12.2023	Bought	CHF	199'174	EUR	207'000	0.00	0.00
05.12.2023	Bought	CHF	1'118'902	EUR	1'165'000	0.00	0.00
05.12.2023	Bought	CHF	76'984	EUR	80'000	0.00	0.00
05.12.2023	Bought	CHF	18'283	EUR	19'000	0.00	0.00
05.12.2023	Bought	CHF	124'301	EUR	129'000	0.00	0.00
05.12.2023	Bought	CHF	89'440	EUR	93'000	0.00	0.00
05.12.2023	Bought	CHF	148'507	EUR	154'000	0.00	0.00
05.12.2023	Bought	CHF	110'894	EUR	115'000	0.00	0.00
05.12.2023	Bought	CHF	183'625	EUR	190'000	0.00	0.00
05.12.2023	Bought	CHF	55'933	EUR	58'000	0.00	0.00
05.12.2023	Bought	CHF	27'892	EUR	29'000	0.00	0.00
05.12.2023	Bought	CHF	32'760	EUR	34'000	0.00	0.00
05.12.2023	Bought	CHF	72'323	EUR	75'000	0.00	0.00
05.12.2023	Bought	CHF	36'589	EUR	38'000	0.00	0.00
05.12.2023	Bought	CHF	227'570	EUR	236'000	0.00	0.00
05.12.2023	Bought	EUR	35'000	CHF	33'507	0.00	0.00
05.12.2023	Bought	EUR	279'000	CHF	267'945	0.00	0.00
05.01.2024	Bought	CHF	49'968	EUR	53'000	0.00	0.00
05.01.2024	Bought	CHF	3'261'251	EUR	3'445'000	0.00	0.00
05.01.2024	Bought	CHF	117'386	EUR	124'000	0.00	0.00
05.01.2024	Bought	CHF	140'345'231	EUR	148'238'000	0.00	0.00
05.01.2024	Bought	CHF	1'584'703	EUR	1'668'000	0.00	0.00
05.01.2024	Bought	CHF	106'590	EUR	113'000	0.00	0.00
05.01.2024	Bought	CHF	191'959	EUR	204'000	0.00	0.00
05.01.2024	Bought	CHF	65'118	EUR	69'000	0.00	0.00
05.01.2024	Bought	CHF	101'196	EUR	107'000	0.00	0.00
05.01.2024	Bought	CHF	109'427	EUR	116'000	0.00	0.00
05.01.2024	Bought	CHF	233'971	EUR	248'000	0.00	0.00
05.01.2024	Bought	CHF	90'655	EUR	96'000	0.00	0.00
05.01.2024	Bought	CHF	71'332	EUR	75'000	0.00	0.00
05.01.2024	Bought	CHF	50'092	EUR	53'000	0.00	0.00
05.01.2024	Bought	CHF	187'374	EUR	198'000	0.00	0.00
05.01.2024	Bought	CHF	184'024	EUR	195'000	0.00	0.00
05.01.2024	Bought	CHF	30'211	EUR	32'000	0.00	0.00
05.01.2024	Bought	CHF	122'359	EUR	130'000	0.00	0.00
05.01.2024	Bought	CHF	84'755	EUR	90'000	0.00	0.00
05.01.2024	Bought	EUR	77'000	CHF	72'631	0.00	0.00
05.02.2024	Bought	CHF	143'841'320	EUR	155'177'000	0.00	0.00
05.02.2024	Bought	CHF	4'287'040	EUR	4'621'000	0.00	0.00
05.02.2024	Bought	CHF	2'333'011	EUR	2'512'000	0.00	0.00
05.02.2024	Bought	CHF	70'517	EUR	76'000	0.00	0.00
05.02.2024	Bought	CHF	170'051	EUR	183'000	0.00	0.00
05.02.2024	Bought	CHF	164'383	EUR	177'000	0.00	0.00
05.02.2024	Bought	CHF	27'812	EUR	30'000	0.00	0.00
05.02.2024	Bought	CHF	196'003	EUR	211'000	0.00	0.00
05.02.2024	Bought	CHF	74'590	EUR	80'000	0.00	0.00
05.02.2024	Bought	CHF	96'282	EUR	103'000	0.00	0.00
05.02.2024	Bought	CHF	62'434	EUR	67'000	0.00	0.00
05.02.2024	Bought	CHF	162'707	EUR	174'000	0.00	0.00
05.02.2024	Bought	CHF	242'896	EUR	260'000	0.00	0.00
05.02.2024	Bought	CHF	69'626	EUR	74'000	0.00	0.00
05.02.2024	Bought	CHF	111'179	EUR	118'000	0.00	0.00
05.02.2024	Bought	CHF	98'264	EUR	104'000	0.00	0.00
05.02.2024	Bought	CHF	60'514	EUR	64'000	0.00	0.00
05.02.2024	Bought	CHF	93'388	EUR	99'000	0.00	0.00
05.02.2024	Bought	CHF	341'444	EUR	363'000	0.00	0.00
05.02.2024	Bought	CHF	156'913	EUR	167'000	0.00	0.00
05.02.2024	Bought	CHF	37'492	EUR	40'000	0.00	0.00

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**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	CHF	57'810	EUR	62'000	0.00	0.00
05.02.2024	Bought	CHF	193'613	EUR	207'000	0.00	0.00
05.03.2024	Bought	CHF	79'970	EUR	86'000	0.00	0.00
05.03.2024	Bought	CHF	153'428'759	EUR	164'969'000	0.00	0.00
05.03.2024	Bought	CHF	473'200	EUR	507'000	0.00	0.00
05.03.2024	Bought	CHF	138'105	EUR	148'000	0.00	0.00
05.03.2024	Bought	CHF	329'587	EUR	353'000	0.00	0.00
05.03.2024	Bought	CHF	205'050	EUR	219'000	0.00	0.00
05.03.2024	Bought	CHF	29'136	EUR	31'000	0.00	0.00
05.03.2024	Bought	CHF	123'472	EUR	131'000	0.00	0.00
05.03.2024	Bought	CHF	161'125	EUR	171'000	0.00	0.00
05.03.2024	Bought	CHF	209'706	EUR	221'000	0.00	0.00
05.03.2024	Bought	CHF	58'845	EUR	62'000	0.00	0.00
05.03.2024	Bought	CHF	78'565	EUR	83'000	0.00	0.00
05.03.2024	Bought	CHF	175'345	EUR	185'000	0.00	0.00
05.03.2024	Bought	CHF	92'322	EUR	97'000	0.00	0.00
05.03.2024	Bought	CHF	38'997	EUR	41'000	0.00	0.00
05.03.2024	Bought	CHF	66'705	EUR	70'000	0.00	0.00
05.03.2024	Bought	CHF	146'752	EUR	154'000	0.00	0.00
05.03.2024	Bought	CHF	98'182	EUR	103'000	0.00	0.00
05.03.2024	Bought	EUR	12'000	CHF	11'175	0.00	0.00
05.03.2024	Bought	EUR	88'000	CHF	82'023	0.00	0.00
05.03.2024	Bought	EUR	547'000	CHF	508'646	0.00	0.00
05.03.2024	Bought	EUR	14'137'000	CHF	13'502'825	0.00	0.00
21.03.2024	Bought	CHF	44'551	EUR	47'000	-183.34	0.00
21.03.2024	Bought	EUR	47'000	CHF	44'738	-13.16	0.00
04.04.2024	Bought	CHF	49'450	EUR	52'000	13.12	0.00
04.04.2024	Bought	CHF	145'401'735	EUR	152'894'000	44'386.05	0.02
04.04.2024	Bought	EUR	1'474'000	CHF	1'401'717	-371.25	0.00
<b>Total Forward exchange transactions</b>						<b>43'831.42</b>	<b>0.02</b>

**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024 Number/ nominal value
ABN AMRO BANK NV 0.6000 15/01/27	Credit Suisse (Schweiz) AG	Lending	100'000
ABN AMRO BANK NV 1.0000 16/04/25	Credit Suisse (Schweiz) AG	Lending	149'000
AMERICAN TOWER CORP 0.4000 15/02/27	Credit Suisse (Schweiz) AG	Lending	100'000
ANHEUSER-BUSCH INBEV SA 1.5000 18/04/30	Credit Suisse (Schweiz) AG	Lending	99'000
AUTOSTRAD PER L'ITALIA 5.1250 14/06/33	Credit Suisse (Schweiz) AG	Lending	100'000
BANCO SANTANDER SA 3.7500 09/01/34	Credit Suisse (Schweiz) AG	Lending	100'000
BANCO SANTANDER SA 5.0000 22/04/34	Credit Suisse (Schweiz) AG	Lending	100'000
BANQUE FED CRED MUTUEL 3.7500 03/02/34	Credit Suisse (Schweiz) AG	Lending	100'000
BAYER AG 4.6250 26/05/33	Credit Suisse (Schweiz) AG	Lending	73'000
BLACKSTONE HOLDINGS FIN 2.0000 19/05/25	Credit Suisse (Schweiz) AG	Lending	100'000
BP CAPITAL MARKETS BV 3.7730 12/05/30	Credit Suisse (Schweiz) AG	Lending	100'000
BP CAPITAL MARKETS PLC 1.1040 15/11/34	Credit Suisse (Schweiz) AG	Lending	100'000
BPCE SA 4.3750 13/07/28	Credit Suisse (Schweiz) AG	Lending	100'000
BRITISH TELECOMMUNICATI 3.7500 13/05/31	Credit Suisse (Schweiz) AG	Lending	100'000
CARLSBERG BREWERIES A/S 4.2500 05/10/33	Credit Suisse (Schweiz) AG	Lending	100'000
COOPERATIVE RABOBANK U 4.6250 27/01/28	Credit Suisse (Schweiz) AG	Lending	100'000
CREDIT AGRICOLE ASSRNC 5.8750 25/10/33	Credit Suisse (Schweiz) AG	Lending	100'000
DANSKE BANK A/S 4.7500 21/06/30	Credit Suisse (Schweiz) AG	Lending	100'000
DEUTSCHE BANK AG 1.3750 03/09/26	Credit Suisse (Schweiz) AG	Lending	100'000
DEUTSCHE TELEKOM AG 0.8750 25/03/26	Credit Suisse (Schweiz) AG	Lending	49'000
DHL GROUP AG 0.7500 20/05/29	Credit Suisse (Schweiz) AG	Lending	29'000
E.ON SE 0.3500 28/02/30	Credit Suisse (Schweiz) AG	Lending	99'000
E.ON SE 1.6250 29/03/31	Credit Suisse (Schweiz) AG	Lending	53'000
EASYJET FINCO BV 1.8750 03/03/28	Credit Suisse (Schweiz) AG	Lending	100'000
ELECTROLUX AB 4.1250 05/10/26	Credit Suisse (Schweiz) AG	Lending	100'000
ELI LILLY & CO 1.6250 02/06/26	Credit Suisse (Schweiz) AG	Lending	10'000
ENEL FINANCE INTL NV 0.2500 17/11/25	Credit Suisse (Schweiz) AG	Lending	100'000
FRESENIUS MEDICAL CARE 3.8750 20/09/27	Credit Suisse (Schweiz) AG	Lending	58'000
FRESENIUS SE & CO KGAA 0.3750 28/09/26	Credit Suisse (Schweiz) AG	Lending	99'000
GENERAL ELECTRIC CO 0.8750 17/05/25	Credit Suisse (Schweiz) AG	Lending	100'000
GIVAUDAN FIN EUROPE 1.0000 22/04/27	Credit Suisse (Schweiz) AG	Lending	100'000
GOLDMAN SACHS GROUP INC 0.2500 26/01/28	Credit Suisse (Schweiz) AG	Lending	1'000
GOLDMAN SACHS GROUP INC 1.2500 07/02/29	Credit Suisse (Schweiz) AG	Lending	129'000
GOLDMAN SACHS GROUP INC 4.0000 21/09/29	Credit Suisse (Schweiz) AG	Lending	65'000

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**Securities holdings loaned (Securities Lending and Borrowing)**

Description	Agent	Lending / Borrowing	29.02.2024	
			Number/	nominal value
GREAT-WEST LIFECO INC 4.7000 16/11/29	Credit Suisse (Schweiz) AG	Lending		100'000
HEIDELBERG MATERIALS FI 1.1250 01/12/27	Credit Suisse (Schweiz) AG	Lending		99'000
HSBC HOLDINGS PLC 4.8560 23/05/33	Credit Suisse (Schweiz) AG	Lending		100'000
IBM CORP 1.2500 09/02/34	Credit Suisse (Schweiz) AG	Lending		100'000
KONINKLIJKE KPN NV 0.8750 15/11/33	Credit Suisse (Schweiz) AG	Lending		100'000
LANXESS AG 0.0000 08/09/27	Credit Suisse (Schweiz) AG	Lending		27'000
LVMH MOET HENNESSY VUIT 0.3750 11/02/31	Credit Suisse (Schweiz) AG	Lending		100'000
MEDTRONIC GLOBAL HLDING 0.7500 15/10/32	Credit Suisse (Schweiz) AG	Lending		100'000
MERCEDES-BENZ INT FINCE 0.3750 08/11/26	Credit Suisse (Schweiz) AG	Lending		98'000
MOL HUNGARIAN OIL & GAS 1.5000 08/10/27	Credit Suisse (Schweiz) AG	Lending		100'000
NATIONAL AUSTRALIA BANK 1.2500 18/05/26	Credit Suisse (Schweiz) AG	Lending		84'000
NATIONAL GRID PLC 3.2450 30/03/34	Credit Suisse (Schweiz) AG	Lending		100'000
NATIONAL GRID PLC 4.2750 16/01/35	Credit Suisse (Schweiz) AG	Lending		100'000
NATL GRID ELECT TRANS 0.8230 07/07/32	Credit Suisse (Schweiz) AG	Lending		100'000
NESTLE FINANCE INTL LTD 0.3750 12/05/32	Credit Suisse (Schweiz) AG	Lending		79'000
NESTLE FINANCE INTL LTD 0.8750 29/03/27	Credit Suisse (Schweiz) AG	Lending		33'000
NESTLE FINANCE INTL LTD 1.2500 02/11/29	Credit Suisse (Schweiz) AG	Lending		89'000
NESTLE FINANCE INTL LTD 1.2500 29/03/31	Credit Suisse (Schweiz) AG	Lending		59'000
NESTLE HOLDINGS INC 0.8750 18/07/25	Credit Suisse (Schweiz) AG	Lending		99'000
NETFLIX INC 3.6250 15/06/30	Credit Suisse (Schweiz) AG	Lending		100'000
NETFLIX INC 4.6250 15/05/29	Credit Suisse (Schweiz) AG	Lending		100'000
OMV AG 1.8750 04/12/28	Credit Suisse (Schweiz) AG	Lending		49'000
OMV AG 2.0000 09/04/28	Credit Suisse (Schweiz) AG	Lending		1'000
PERNOD RICARD SA 0.1250 04/10/29	Credit Suisse (Schweiz) AG	Lending		100'000
PROLOGIS EURO FINANCE 4.2500 31/01/43	Credit Suisse (Schweiz) AG	Lending		100'000
PROSEGUR CASH SA 1.3750 04/02/26	Credit Suisse (Schweiz) AG	Lending		100'000
PUBLIC STORAGE OP CO 0.8750 24/01/32	Credit Suisse (Schweiz) AG	Lending		100'000
RCI BANQUE SA 1.1250 15/01/27	Credit Suisse (Schweiz) AG	Lending		86'000
RCI BANQUE SA 4.6250 02/10/26	Credit Suisse (Schweiz) AG	Lending		100'000
RCI BANQUE SA 4.8750 02/10/29	Credit Suisse (Schweiz) AG	Lending		100'000
RCI BANQUE SA 4.8750 14/06/28	Credit Suisse (Schweiz) AG	Lending		39'000
SCHNEIDER ELECTRIC SE 3.2500 09/11/27	Credit Suisse (Schweiz) AG	Lending		100'000
SHELL INTERNATIONAL FIN 0.1250 08/11/27	Credit Suisse (Schweiz) AG	Lending		100'000
SHELL INTERNATIONAL FIN 0.7500 15/08/28	Credit Suisse (Schweiz) AG	Lending		135'000
SHELL INTERNATIONAL FIN 0.8750 08/11/39	Credit Suisse (Schweiz) AG	Lending		100'000
SIEMENS FINANCIERINGSMA 0.9000 28/02/28	Credit Suisse (Schweiz) AG	Lending		10'000
SIEMENS FINANCIERINGSMA 1.2500 28/02/31	Credit Suisse (Schweiz) AG	Lending		60'000
SPAREBANK 1 SIMN 0.0100 18/02/28	Credit Suisse (Schweiz) AG	Lending		100'000
STELLANTIS NV 4.5000 07/07/28	Credit Suisse (Schweiz) AG	Lending		100'000
SVENSKA HANDELSBANKEN A 0.5000 18/02/30	Credit Suisse (Schweiz) AG	Lending		100'000
TORONTO-DOMINION BANK 1.9520 08/04/30	Credit Suisse (Schweiz) AG	Lending		100'000
TOTALENERGIES CAP INTL 1.3750 04/10/29	Credit Suisse (Schweiz) AG	Lending		100'000
TRATON FINANCE LUX SA 0.7500 24/03/29	Credit Suisse (Schweiz) AG	Lending		100'000
UPJOHN FINANCE BV 1.9080 23/06/32	Credit Suisse (Schweiz) AG	Lending		100'000
VGP NV 2.2500 17/01/30	Credit Suisse (Schweiz) AG	Lending		100'000
VOLKSWAGEN FIN SERV AG 0.3750 12/02/30	Credit Suisse (Schweiz) AG	Lending		26'000
VOLKSWAGEN FIN SERV AG 0.8750 31/01/28	Credit Suisse (Schweiz) AG	Lending		76'000
VOLKSWAGEN FIN SERV AG 2.2500 16/10/26	Credit Suisse (Schweiz) AG	Lending		41'000
VOLKSWAGEN FIN SERV AG 3.3750 06/04/28	Credit Suisse (Schweiz) AG	Lending		56'000
VOLKSWAGEN INTL FIN NV 1.6250 16/01/30	Credit Suisse (Schweiz) AG	Lending		55'000
VOLKSWAGEN INTL FIN NV 3.7480 //	Credit Suisse (Schweiz) AG	Lending		100'000
VONOVIA SE 0.7500 01/09/32	Credit Suisse (Schweiz) AG	Lending		100'000
ZURICH FINANCE IRELAND 1.8750 17/09/50	Credit Suisse (Schweiz) AG	Lending		100'000

**Off Balance sheet**

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

**Exposure-reducing derivative positions:**

- Currency risk	151'169'554.57	83.63%	210'868'975.66	86.77%
<b>Total commitment-reducing positions</b>	<b>151'169'554.57</b>	<b>83.63%</b>	<b>210'868'975.66</b>	<b>86.77%</b>

**Volume of securities lent and commission income from securities**

- Volume of securities lent	7'055'505.39	3.90%	10'542'166.41	4.34%
- Commission income	20'944.50	0.01%	40'619.72	0.02%

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	USD	66.48	195.98	215.40
<b>Unit class ZB</b>				
Total net assets in millions	USD	36.74	28.97	29.86
Asset value per share	USD	1'082.44	1'033.58	1'161.16
<b>Unit class DB</b>				
Total net assets in millions	USD	10.19	10.89	10.98
Asset value per share	USD	1'013.74	968.51	1'088.61
<b>Unit class QB</b>				
Total net assets in millions	USD	3.19	6.87	5.85
Asset value per share	USD	1'011.87	967.27	1'087.78
<b>Unit class FB</b>				
Total net assets in millions	USD	1.15	0.33	0.35
Asset value per share	USD	1'013.41	969.06	1'090.13
<b>Unit class ZBH</b>				
Total net assets in millions	USD	4.69	128.25	146.05
Asset value per share	CHF	850.11	851.49	993.53
<b>Unit class DBH</b>				
Total net assets in millions	USD	0.39	0.36	0.43
Asset value per share	CHF	812.56	813.58	949.75
<b>Unit class QBH</b>				
Total net assets in millions	USD	9.94	20.19	21.67
Asset value per share	CHF	847.88	849.62	992.61
<b>Unit class FBH</b>				
Total net assets in millions	USD	0.20	0.11	0.22
Asset value per share	CHF	807.99	810.29	947.06

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	USD	44.143	USD	40.526	USD	39.624
Less 35% Swiss withholding tax	USD	15.450	USD	14.184	USD	13.868
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>28.693</b>	<b>USD</b>	<b>26.342</b>	<b>USD</b>	<b>25.755</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	USD	44.143	USD	40.526	USD	39.624
Less 35% Swiss withholding tax 1)	USD	15.450	USD	14.184	USD	13.868
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>28.693</b>	<b>USD</b>	<b>26.342</b>	<b>USD</b>	<b>25.755</b>
<b>Coupon no. income</b>		<b>8</b>		<b>8</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class FB		Unit class ZBH		Unit class DBH
For Accumulation available earnings	USD	39.199	USD	38.160	USD	37.185
Less 35% Swiss withholding tax	USD	13.720	USD	13.356	USD	13.015
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>25.480</b>	<b>USD</b>	<b>24.804</b>	<b>USD</b>	<b>24.170</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class FB		Unit class ZBH		Unit class DBH
For Accumulation available earnings	USD	39.199	USD	38.160	USD	37.185
Less 35% Swiss withholding tax 1)	USD	13.720	USD	13.356	USD	13.015
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>25.480</b>	<b>USD</b>	<b>24.804</b>	<b>USD</b>	<b>24.170</b>
<b>Coupon no. income</b>		<b>8</b>		<b>9</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024				Unit class QBH		Unit class FBH
For Accumulation available earnings			USD	37.717	USD	34.879
Less 35% Swiss withholding tax			USD	13.201	USD	12.208
<b>For Accumulation retained earnings</b>			<b>USD</b>	<b>24.516</b>	<b>USD</b>	<b>22.671</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024				Unit class QBH		Unit class FBH
For Accumulation available earnings			USD	37.717	USD	34.879
Less 35% Swiss withholding tax 1)			USD	13.201	USD	12.208
<b>For Accumulation retained earnings</b>			<b>USD</b>	<b>24.516</b>	<b>USD</b>	<b>22.671</b>
<b>Coupon no. income</b>				<b>8</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.082150
SWISS FRANC	1.135639
UNITED STATES DOLLAR	1.000000

## 1248 CSIF (CH) Bond Corporate USD Blue

Annual Report as at February 29, 2024

### Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	USD	USD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	35'692.91	529'750.21
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	66'140'350.62	196'818'806.76
Derivatives financial instruments	8'417.45	54'919.36
Other assets	771'423.27	2'190'712.00
<b>Total fund assets, less</b>	<b>66'955'884.25</b>	<b>199'594'188.33</b>
Other liabilities	18'972.48	19'857.35
Due to bank	457'481.84	3'593'600.88
<b>Net assets</b>	<b>66'479'429.93</b>	<b>195'980'730.10</b>

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	195'980'730.10	215'404'149.04
Delivery withholding tax	-2'719'280.88	-2'626'731.31
Issue of units	21'619'711.18	25'635'253.87
Redemption of units	-157'158'270.44	-12'000'489.78
Other items from unit transactions	4'913'244.99	1'358'936.60
Total income	3'843'294.98	-31'790'388.32
<b>Net assets at end of reporting period</b>	<b>66'479'429.93</b>	<b>195'980'730.10</b>

<b>Change in units in circulation</b>		
Number at beginning of the reporting period	210'709.245	197'014.959
Number of units issued	21'428.592	25'585.482
Number of units redeemed	-168'046.394	-11'891.196
<b>Number at the end of the reporting period</b>	<b>64'091.443</b>	<b>210'709.245</b>

Unit class currency

Net asset value per unit

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
28'968'093.21	29'860'226.23	10'894'641.52	10'981'364.71	6'867'639.91	5'849'030.50	333'115.94	346'388.41
-411'792.56	-312'565.72	-136'375.74	-135'849.48	-57'367.04	-64'346.08	-5'080.99	-3'923.64
8'332'277.75	6'749'206.00	7'458'167.55	5'667'457.65	4'018'478.70	3'363'967.15	816'101.51	26'072.92
-1'928'482.34	-4'411'963.65	-8'728'644.73	-4'435'647.45	-8'050'317.27	-1'657'331.87	-51'642.67	0.00
-134'833.59	282'548.59	174'081.87	30'429.84	253'906.08	147'401.16	-2'847.88	2'159.86
1'918'266.24	-3'199'358.24	524'154.67	-1'213'113.75	161'542.15	-771'080.95	57'468.90	-37'581.61
<b>36'743'528.71</b>	<b>28'968'093.21</b>	<b>10'186'025.14</b>	<b>10'894'641.52</b>	<b>3'193'882.53</b>	<b>6'867'639.91</b>	<b>1'147'114.81</b>	<b>333'115.94</b>
28'026.988	25'715.921	11'248.860	10'087.519	7'100.000	5'377.016	343.751	317.751
7'746.047	6'446.067	7'636.140	5'613.860	4'108.409	3'434.378	841.187	26.000
-1'827.970	-4'135.000	-8'837.000	-4'452.519	-8'052.000	-1'711.394	-53.000	0.000
<b>33'945.065</b>	<b>28'026.988</b>	<b>10'048.000</b>	<b>11'248.860</b>	<b>3'156.409</b>	<b>7'100.000</b>	<b>1'131.938</b>	<b>343.751</b>
(USD)							
<b>1'082.44</b>	<b>1'033.58</b>	<b>1'013.74</b>	<b>968.51</b>	<b>1'011.87</b>	<b>967.27</b>	<b>1'013.41</b>	<b>969.06</b>

## 1250 CSIF (CH) Bond Corporate USD Blue

Annual Report as at February 29, 2024

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	128'254'713.64	146'050'139.00
Delivery withholding tax	-1'839'784.33	-1'846'988.95
Issue of units	123'043.60	6'646'633.19
Redemption of units	-126'821'991.40	-359'464.21
Other items from unit transactions	4'470'794.61	604'272.30
Total income	499'209.72	-22'839'877.69
<b>Net assets at end of reporting period</b>	<b>4'685'985.84</b>	<b>128'254'713.64</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	141'172.459	134'862.398
Number of units issued	129.809	6'689.936
Number of units redeemed	-136'448.428	-379.875
<b>Number at the end of the reporting period</b>	<b>4'853.840</b>	<b>141'172.459</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>850.11</b>	<b>851.49</b>

Unit class DBH		Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
USD	USD	USD	USD	USD	USD
364'579.75	434'799.44	20'188'149.24	21'665'418.72	109'796.89	216'782.03
-4'945.36	-5'161.96	-262'536.63	-256'349.62	-1'398.23	-1'545.86
0.00	0.00	790'748.56	3'172'870.96	80'893.51	9'046.00
0.00	0.00	-11'576'255.81	-1'045'889.63	-936.22	-90'192.97
2'357.17	232.49	151'713.24	296'253.24	-1'926.51	-4'360.88
25'571.64	-65'290.22	644'397.32	-3'644'154.43	12'684.34	-19'931.43
<b>387'563.20</b>	<b>364'579.75</b>	<b>9'936'215.92</b>	<b>20'188'149.24</b>	<b>199'113.78</b>	<b>109'796.89</b>
420.000	420.000	22'270.187	20'024.354	127.000	210.000
0.000	0.000	876.000	3'365.241	91.000	10.000
0.000	0.000	-12'826.996	-1'119.408	-1.000	-93.000
<b>420.000</b>	<b>420.000</b>	<b>10'319.191</b>	<b>22'270.187</b>	<b>217.000</b>	<b>127.000</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>812.56</b>	<b>813.58</b>	<b>847.88</b>	<b>849.62</b>	<b>807.99</b>	<b>810.29</b>

## 1252 CSIF (CH) Bond Corporate USD Blue

Annual Report as at February 29, 2024

### Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	9'957.20	11'801.33
Negative interest	0.00	-5'094.36
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	3'112'076.16	7'459'044.42
Income from other investments	0.00	0.00
Current income paid in on issued units	451'050.79	464'043.81
<b>Total income</b>	<b>3'573'084.15</b>	<b>7'929'795.20</b>
<b>Expenses</b>		
Interest paid	2'045.29	45.64
Audit expenses	16'317.43	14'183.70
Remunerations to the following in accordance with the fund regulations:		
- Management company	53'142.33	60'855.37
Other expenses	9'022.10	2'502.82
Current net income paid out on redeemed units	643'735.02	154'062.20
<b>Total expenses</b>	<b>724'262.17</b>	<b>231'649.73</b>
<b>Net Income</b>	<b>2'848'821.98</b>	<b>7'698'145.47</b>
Realised capital gains and losses	-7'766'925.69	-12'686'993.36
<b>Realized income</b>	<b>-4'918'103.71</b>	<b>-4'988'847.89</b>
Unrealized capital gain/losses	8'761'398.69	-26'801'540.43
<b>Total income</b>	<b>3'843'294.98</b>	<b>-31'790'388.32</b>
<b>Application of net income</b>		
Net income of financial year	2'848'821.98	7'698'145.47
Interim accumulation	-176'117.49	0.00
<b>Net income available for distribution</b>	<b>2'672'704.49</b>	<b>7'698'145.47</b>
Distribution/delivery withholding taxes (35%)	935'446.55	2'694'350.86
For investment of retained earnings (65%)	1'737'257.94	5'003'794.61

Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
4'128.80	1'476.97	1'548.62	639.75	735.22	404.98	84.52	19.65
0.00	-632.39	0.00	-267.70	0.00	-168.70	0.00	-8.40
1'273'743.41	948'474.86	480'828.82	404'385.52	228'963.62	239'923.35	25'967.44	12'361.91
0.00	0.00	0.00	0.00	0.00	0.01	0.00	0.00
256'681.43	238'021.88	88'321.39	88'289.09	61'820.92	62'094.14	20'491.44	803.16
<b>1'534'553.64</b>	<b>1'187'341.32</b>	<b>570'698.83</b>	<b>493'046.66</b>	<b>291'519.76</b>	<b>302'253.78</b>	<b>46'543.40</b>	<b>13'176.32</b>
843.85	5.60	344.68	2.57	170.48	1.28	9.81	0.07
7'095.79	1'811.67	2'652.30	768.06	1'234.41	455.00	150.57	23.90
0.00	0.00	9'546.34	8'710.09	9'178.25	10'441.67	1'349.32	697.46
3'927.97	201.18	1'435.10	81.14	643.32	49.41	105.03	2.59
24'242.88	38'639.52	149'519.77	61'381.48	155'224.26	31'138.43	557.27	0.00
<b>36'110.49</b>	<b>40'657.97</b>	<b>163'498.19</b>	<b>70'943.34</b>	<b>166'450.72</b>	<b>42'085.79</b>	<b>2'172.00</b>	<b>724.02</b>
<b>1'498'443.15</b>	<b>1'146'683.35</b>	<b>407'200.64</b>	<b>422'103.32</b>	<b>125'069.04</b>	<b>260'167.99</b>	<b>44'371.40</b>	<b>12'452.30</b>
-5'550'332.13	-538'393.23	-1'539'201.15	-202'557.37	-482'917.75	-127'732.92	-173'494.01	-6'197.05
<b>-4'051'888.98</b>	<b>608'290.12</b>	<b>-1'132'000.51</b>	<b>219'545.95</b>	<b>-357'848.71</b>	<b>132'435.07</b>	<b>-129'122.61</b>	<b>6'255.25</b>
5'970'155.22	-3'807'648.36	1'656'155.18	-1'432'659.70	519'390.86	-903'516.02	186'591.51	-43'836.86
<b>1'918'266.24</b>	<b>-3'199'358.24</b>	<b>524'154.67</b>	<b>-1'213'113.75</b>	<b>161'542.15</b>	<b>-771'080.95</b>	<b>57'468.90</b>	<b>-37'581.61</b>
1'498'443.15	1'146'683.35	407'200.64	422'103.32	125'069.04	260'167.99	44'371.40	12'452.30
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>1'498'443.15</b>	<b>1'146'683.35</b>	<b>407'200.64</b>	<b>422'103.32</b>	<b>125'069.04</b>	<b>260'167.99</b>	<b>44'371.40</b>	<b>12'452.30</b>
524'455.09	401'339.15	142'520.22	147'736.16	43'774.16	91'058.79	15'529.99	4'358.30
973'988.06	745'344.20	264'680.42	274'367.16	81'294.88	169'109.20	28'841.41	8'094.00

## 1254 CSIF (CH) Bond Corporate USD Blue

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	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	1'219.46	7'966.33
Negative interest	0.00	-3'460.57
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	405'060.95	5'050'109.75
Income from other investments	0.00	-0.01
Current income paid in on issued units	2'485.34	40'301.82
<b>Total income</b>	<b>408'765.75</b>	<b>5'094'917.32</b>
<b>Expenses</b>		
Interest paid	125.91	31.32
Audit expenses	1'398.81	9'600.10
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	0.00
Other expenses	1'003.66	1'870.35
Current net income paid out on redeemed units	44'899.68	3'732.55
<b>Total expenses</b>	<b>47'428.06</b>	<b>15'234.32</b>
<b>Net Income</b>	<b>361'337.69</b>	<b>5'079'683.00</b>
Realised capital gains and losses	19'356.00	-10'171'836.77
<b>Realized income</b>	<b>380'693.69</b>	<b>-5'092'153.77</b>
Unrealized capital gain/losses	118'516.03	-17'747'723.92
<b>Total income</b>	<b>499'209.72</b>	<b>-22'839'877.69</b>
<b>Application of net income</b>		
Net income of financial year	361'337.69	5'079'683.00
Interim accumulation	-176'117.49	0.00
<b>Net income available for distribution</b>	<b>185'220.20</b>	<b>5'079'683.00</b>
Distribution/delivery withholding taxes (35%)	64'827.07	1'777'889.03
For investment of retained earnings (65%)	120'393.13	3'301'793.97

Unit class DBH		Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
USD	USD	USD	USD	USD	USD
51.59	22.62	2'171.00	1'264.65	17.99	6.38
0.00	-9.83	0.00	-544.02	0.00	-2.75
16'040.17	14'462.36	675'941.19	784'871.55	5'530.56	4'455.12
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	18'723.19	34'237.89	2'527.08	295.83
<b>16'091.76</b>	<b>14'475.15</b>	<b>696'835.38</b>	<b>819'830.07</b>	<b>8'075.63</b>	<b>4'754.58</b>
10.61	0.08	536.77	4.70	3.18	0.02
89.18	27.59	3'664.92	1'489.11	31.45	8.27
320.79	312.52	32'326.66	40'326.66	420.97	366.97
53.53	5.35	1'832.79	291.06	20.70	1.74
0.00	0.00	269'260.51	18'787.57	30.65	382.65
<b>474.11</b>	<b>345.54</b>	<b>307'621.65</b>	<b>60'899.10</b>	<b>506.95</b>	<b>759.65</b>
<b>15'617.65</b>	<b>14'129.61</b>	<b>389'213.73</b>	<b>758'930.97</b>	<b>7'568.68</b>	<b>3'994.93</b>
-1'490.22	-28'925.01	-38'085.24	-1'602'632.03	-761.19	-8'718.98
<b>14'127.43</b>	<b>-14'795.40</b>	<b>351'128.49</b>	<b>-843'701.06</b>	<b>6'807.49</b>	<b>-4'724.05</b>
11'444.21	-50'494.82	293'268.83	-2'800'453.37	5'876.85	-15'207.38
<b>25'571.64</b>	<b>-65'290.22</b>	<b>644'397.32</b>	<b>-3'644'154.43</b>	<b>12'684.34</b>	<b>-19'931.43</b>
15'617.65	14'129.61	389'213.73	758'930.97	7'568.68	3'994.93
0.00	0.00	0.00	0.00	0.00	0.00
<b>15'617.65</b>	<b>14'129.61</b>	<b>389'213.73</b>	<b>758'930.97</b>	<b>7'568.68</b>	<b>3'994.93</b>
5'466.18	4'945.36	136'224.80	265'625.84	2'649.04	1'398.23
10'151.47	9'184.25	252'988.93	493'305.13	4'919.64	2'596.70

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>Australia</b>								
4.200	APT PIPELINES -144A- 4.2%/15-23.03.2025	USD	30'000	30'000				
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN -144A-FRN/20-22.07.2030	USD	200'000	200'000				
5.950	BARRICK PD AUSTRALIA FINANCE PTY LIMITED 5.95%/09-15.10.2039	USD	50'000	28'000	22'000	22'486.31	0.03	
4.875	BHP BILLITON FIN USA LTD 4.875%/23-27.02.2026	USD		20'000	20'000	19'919.94	0.03	
5.250	BHP BILLITON FIN USA LTD 5.25%/23-08.09.2030	USD	50'000		50'000	50'426.00	0.08	
4.125	BHP BILLITON FINANCE 4.125%/12-24.02.2042	USD		20'000	20'000	17'227.33	0.03	
5.000	BHP BILLITON FINANCE USA 5%/13-30.09.2043	USD	130'000	20'000	130'000	19'122.01	0.03	
3.305	COMMONWEALTH BANK AUST (subordinated) -144A- 3.305%/21-11.03.2041	USD	200'000	200'000				
1.125	COMMONWEALTH BANK AUST -144A- 1.125%/21-15.06.2026	USD		50'000	50'000	45'778.40	0.07	
1.875	COMMONWEALTH BANK AUST -144A- 1.875%/21-15.09.2031	USD	50'000	50'000	100'000	80'381.99	0.12	
3.900	COMMONWEALTH BANK AUST -144A- 3.9%/17-12.07.2047	USD	54'000	30'000	22'000	62'000	50'905.41	0.08
-	MACQUARIE BANK LTD (subordinated) S. -C- FIX-TO-FRN -144A-FRN/21-03.03.2036	USD	200'000		200'000			
3.900	MACQUARIE BANK LTD -144A- 3.9%/16-15.01.2026	USD	20'000		20'000	19'492.00	0.03	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/18-15.01.2030	USD	50'000	38'000	12'000	11'829.29	0.02	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-12.01.2027	USD	40'000		40'000			
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.01.2033	USD	40'000		24'000	16'000	13'137.21	0.02
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.06.2032	USD	30'000	10'000	20'000	16'447.23	0.02	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.09.2027	USD	30'000	14'000	16'000	14'456.70	0.02	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-09.11.2033	USD	30'000	10'000	20'000	19'849.71	0.03	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-21.06.2028	USD	40'000	28'000	12'000	11'451.82	0.02	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/23-07.12.2034	USD		10'000	10'000	10'354.41	0.02	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/23-15.06.2034	USD		25'000	25'000	25'240.51	0.04	
2.332	NATIONAL AUSTRALIA BANK (subordinated) -144A- 2.332%/20-21.08.2030	USD	250'000	250'000	500'000			
4.900	NATIONAL AUSTRALIA BK/NY 4.9%/23-13.06.2028	USD		250'000	250'000	249'419.64	0.37	
4.700	NEWCASTLE COAL INFRASTRU -144A- 4.7%/21-12.05.2031	USD	40'000		40'000			
5.750	NEWCREST FINANCE PTY LTD -144A- 5.75%/11-15.11.2041	USD	50'000		50'000			
6.125	NORTHERN STAR RESOU -144A- 6.125%/23-11.04.2033	USD		10'000	10'000	9'992.21	0.01	
-	QBE INSURANCE GROUP FIX-TO-FRN 6.75%/14-01.12.2044	USD	200'000		200'000			
2.750	RIO TINTO FIN USA LTD 2.75%/21-02.11.2051	USD	30'000	10'000	30'000	6'340.90	0.01	
5.200	RIO TINTO FINANCE USA 5.2%/10-02.11.2040	USD	30'000		30'000	29'507.82	0.04	
3.649	SANTOS FINANCE LTD 3.649%/21-29.04.2031	USD	50'000		50'000	43'187.88	0.06	
3.500	SCENTRE GROUP TRUST 1/2 -144A- 3.5%/14-12.02.2025	USD	100'000		100'000			
4.375	SCENTRE GROUP TRUST 1/2 -144A- 4.375%/20-28.05.2030	USD		50'000	50'000	46'998.86	0.07	
-	SCENTRE GROUP TRUST 2 (subordinated) FIX-TO-FRN -144A- FRN/20-24.09.2080	USD	200'000		200'000			
4.350	SOUTH32 TREASURY USA -144A- 4.35%/22-14.04.2032	USD	30'000		30'000			
-	WESTPAC BANKING (subordinated) FIX-TO-FRN 4.322%/16-23.11.2031	USD	50'000		50'000			
2.850	WESTPAC BANKING 2.85%/16-13.05.2026	USD	40'000		40'000			
2.963	WESTPAC BANKING CORP (subordinated) 2.963%/20-16.11.2040	USD	10'000		2'000	8'000	5'462.59	0.01
3.133	WESTPAC BANKING CORP (subordinated) 3.133%/21-18.11.2041	USD	50'000		40'000	10'000	6'913.41	0.01
4.421	WESTPAC BANKING CORP (subordinated) 4.421%/19-24.07.2039	USD	80'000		70'000	10'000	8'656.43	0.01
6.820	WESTPAC BANKING CORP (subordinated) 6.82%/23-17.11.2033	USD		10'000	10'000	10'723.23	0.02	
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-04.02.2030	USD	40'000		40'000			
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-15.11.2035	USD	26'000		26'000	21'185.10	0.03	
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-18.11.2036	USD	100'000		80'000	20'000	16'281.53	0.02
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/22-10.08.2033	USD	30'000		2'000	28'000	27'405.30	0.04
1.019	WESTPAC BANKING CORP 1.019%/21-18.11.2024	USD	50'000		50'000			
1.150	WESTPAC BANKING CORP 1.15%/21-03.06.2026	USD	100'000		100'000			
1.953	WESTPAC BANKING CORP 1.953%/21-20.11.2028	USD	30'000		30'000			
2.350	WESTPAC BANKING CORP 2.35%/19-19.02.2025	USD	50'000		50'000			
3.735	WESTPAC BANKING CORP 3.735%/22-26.08.2025	USD	40'000		40'000			
5.535	WESTPAC BANKING CORP 5.535%/23-17.11.2028	USD		10'000	10'000	10'237.69	0.02	
3.700	WOODSIDE FINANCE LTD -144A- 3.7%/16-15.09.2026	USD		10'000	10'000	9'552.98	0.01	
3.700	WOODSIDE FINANCE LTD -144A- 3.7%/17-15.03.2028	USD	23'000		23'000	21'420.60	0.03	
4.500	WOODSIDE FINANCE LTD -144A- 4.5%/19-04.03.2029	USD	90'000		60'000	30'000	28'548.62	0.04
						<b>1'000'341.06</b>	<b>1.49</b>	
<b>Austria</b>								
3.125	SUZANO AUSTRIA G 3.125%/21-15.01.2032	USD	30'000		30'000	24'634.04	0.04	
2.500	SUZANO AUSTRIA GMBH 2.5%/21-15.09.2028	USD	100'000	40'000	99'000	41'000	35'813.50	0.05
3.750	SUZANO AUSTRIA GMBH 3.75%/20-15.01.2031	USD		30'000	30'000	26'211.66	0.04	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.000 SUZANO AUSTRIA GMBH 5%/19-15.01.2030	USD	200'000		200'000			
						<b>86'659.20</b>	<b>0.13</b>
<b>Bermuda</b>							
5.950 AIRCASTLE LTD -144A- 5.95%/24-15.02.2029	USD		10'000		10'000	9'885.94	0.01
6.500 AIRCASTLE LTD -144A- 6.5%/23-18.07.2028	USD		10'000		10'000	10'107.66	0.02
4.250 AIRCASTLE LTD 4.25%/19-15.06.2026	USD	50'000		50'000			
4.350 ALLIED WORLD ASSURANCE COMPANY HOLDINGS 4.35%/15-29.10.2025	USD	40'000		2'000	38'000	36'909.70	0.06
7.350 ARCH CAPITAL GROUP LTD 7.35%/04-01.05.2034	USD	70'000		42'000	28'000	31'412.42	0.05
3.450 ATHENE HOLDING LTD 3.45%/21-15.05.2052	USD	50'000		45'000	5'000	3'254.29	0.00
3.500 ATHENE HOLDING LTD 3.5%/20-15.01.2031	USD	40'000		30'000	10'000	8'694.76	0.01
6.150 ATHENE HOLDING LTD 6.15%/20-03.04.2030	USD	110'000		105'000	5'000	5'145.51	0.01
5.250 BACARDI LTD / MARTINI BV -144A- 5.25%/23-15.01.2029	USD		100'000		100'000	98'861.02	0.15
4.450 BACARDI LTD 4.45%/18-15.05.2025	USD	100'000		100'000			
3.100 ENSTAR GROUP LTD 3.1%/21-01.09.2031	USD		15'000		15'000	12'233.90	0.02
4.950 ENSTAR GROUP LTD 4.95%/19-01.06.2029	USD	50'000		50'000			
1.150 TRITON CONTAINER -144A- 1.15%/21-07.06.2024	USD	50'000		50'000			
2.050 TRITON CONTAINER -144A- 2.05%/21-15.04.2026	USD	30'000		30'000			
3.250 TRITON CONTAINER/TAL INT 3.25%/22-15.03.2032	USD	30'000		20'000	10'000	7'958.18	0.01
						<b>224'463.38</b>	<b>0.34</b>
<b>Canada</b>							
3.800 ALIMENTATION COUCHE-TARD -144A- 3.8%/20-25.01.2050	USD	60'000		40'000	20'000	15'159.00	0.02
- BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/22-10.01.2037	USD	40'000		20'000	20'000	16'197.94	0.02
5.300 BANK OF MONTREAL 5.3%/23-05.06.2026	USD		30'000		30'000	30'072.60	0.04
5.717 BANK OF MONTREAL S. -F- 5.717%/23-25.09.2028	USD		10'000		10'000	10'253.00	0.02
5.920 BANK OF MONTREAL 5.92%/23-25.09.2025	USD		10'000		10'000	10'103.08	0.02
2.500 BANK OF MONTREAL S. -E- 2.5%/19-28.06.2024	USD	50'000		50'000			
1.500 BANK OF MONTREAL S. -F- 1.5%/22-10.01.2025	USD	60'000		60'000			
1.850 BANK OF MONTREAL S. -F- 1.85%/20-01.05.2025	USD	250'000		248'000	2'000	1'921.60	0.00
- BANK OF MONTREAL S. -F- FIX-TO-FRN FRN/21-22.01.2027	USD	30'000		30'000			
4.700 BANK OF MONTREAL S. -H- 4.7%/22-14.09.2027	USD	50'000		14'000	36'000	35'638.61	0.05
5.203 BANK OF MONTREAL S. -H- 5.203%/23-01.02.2028	USD	50'000		30'000	20'000	20'074.12	0.03
2.150 BANK OF NOVA SCO 2.15%/21-01.08.2031	USD	50'000		50'000			
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/22-04.05.2037	USD	100'000		30'000	70'000	62'654.99	0.09
0.650 BANK OF NOVA SCOTIA 0.65%/21-31.07.2024	USD	50'000		50'000			
0.700 BANK OF NOVA SCOTIA 0.7%/21-15.04.2024	USD	50'000		50'000			
1.050 BANK OF NOVA SCOTIA 1.05%/21-02.03.2026	USD	40'000		40'000			
1.300 BANK OF NOVA SCOTIA 1.3%/21-15.09.2026	USD	50'000		50'000			
2.200 BANK OF NOVA SCOTIA 2.2%/20-03.02.2025	USD	50'000		50'000			
2.700 BANK OF NOVA SCOTIA 2.7%/19-03.08.2026	USD	50'000		50'000			
3.450 BANK OF NOVA SCOTIA 3.45%/22-11.04.2025	USD	40'000		40'000			
4.500 BANK OF NOVA SCOTIA 4.5%/15-16.12.2025	USD	80'000		72'000	8'000	7'862.27	0.01
5.650 BANK OF NOVA SCOTIA 5.65%/23-01.02.2034	USD		10'000		10'000	10'157.65	0.02
1.450 BANK OF NOVA SCOTIA S. -I- 1.45%/22-10.01.2025	USD	60'000		58'000	2'000	1'933.08	0.00
1.950 BANK OF NOVA SCOTIA S. -I- 1.95%/22-02.02.2027	USD	40'000		40'000			
4.850 BANK OF NOVA SCOTIA S. -I- 4.85%/23-01.02.2030	USD	50'000		50'000	10'000	9'863.97	0.01
4.464 BELL CANADA S. -US-1- 4.464%/18-01.04.2048	USD	60'000		14'000	46'000	39'098.23	0.06
4.300 BELL CANADA S. -US-2- 4.3%/19-29.07.2049	USD	40'000		38'000	2'000	1'645.86	0.00
3.625 BROOKFIELD FINANCE INC 3.625%/22-15.02.2052	USD	50'000		34'000	16'000	11'405.01	0.02
4.250 BROOKFIELD FINANCE INC 4.25%/16-02.06.2026	USD	260'000		242'000	18'000	17'673.31	0.03
4.350 BROOKFIELD FINANCE INC 4.35%/20-15.04.2030	USD	50'000		2'000	48'000	45'465.00	0.07
4.000 BROOKFIELD FINANCIAL 4%/17-01.04.2024	USD	180'000		180'000			
0.950 CANADIAN IMPERIAL BANK 0.95%/20-23.10.2025	USD	40'000		38'000	2'000	1'869.46	0.00
1.250 CANADIAN IMPERIAL BANK 1.25%/21-22.06.2026	USD	120'000		100'000	20'000	18'334.49	0.03
3.300 CANADIAN IMPERIAL BANK 3.3%/22-07.04.2025	USD	50'000		2'000	48'000	46'890.34	0.07
3.450 CANADIAN IMPERIAL BANK 3.45%/22-07.04.2027	USD	100'000		80'000	20'000	19'061.71	0.03
5.001 CANADIAN IMPERIAL BANK 5.001%/23-28.04.2028	USD		30'000		30'000	29'891.79	0.04
5.926 CANADIAN IMPERIAL BANK 5.926%/23-02.10.2026	USD		10'000		10'000	10'177.08	0.02
5.986 CANADIAN IMPERIAL BANK 5.986%/23-03.10.2028	USD		10'000		10'000	10'358.61	0.02
3.200 CANADIAN NATIONAL RAILWAY 3.2%/16-02.08.2046	USD	50'000		22'000	28'000	20'756.09	0.03
4.450 CANADIAN NATL RAILWAY 4.45%/18-20.01.2049	USD	50'000		20'000	30'000	26'794.34	0.04
4.950 CANADIAN NATL RESOURCES 4.95%/17-01.06.2047	USD	60'000		53'000	7'000	6'099.79	0.01
3.900 CANADIAN NATURAL RESOURCES (subordinated) 3.9%/14-01.02.2035	USD	80'000		80'000			
5.850 CANADIAN NATURAL RESOURCES 5.85%/04-01.02.2035	USD	60'000		28'000	32'000	31'929.84	0.05
1.350 CANADIAN PACIFIC RAILWAY 1.35%/21-02.12.2024	USD	60'000		60'000			
1.750 CANADIAN PACIFIC RAILWAY 1.75%/21-02.12.2026	USD	30'000		30'000			
2.450 CANADIAN PACIFIC RAILWAY 2.45%/21-02.12.2031	USD	50'000		50'000			
3.000 CANADIAN PACIFIC RAILWAY 3%/21-02.12.2041	USD	30'000		24'000	6'000	5'056.62	0.01
3.100 CANADIAN PACIFIC RAILWAY 3.1%/21-02.12.2051	USD	60'000		40'000	20'000	13'604.33	0.02
3.500 CANADIAN PACIFIC RAILWAY 3.5%/23-01.05.2050	USD		6'000		6'000	4'381.51	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
4.200	CANADIAN PACIFIC RAILWAY 4.2%/23-15.11.2069	USD		20'000				
4.800	CANADIAN PACIFIC RAILWAY 4.8%/15-15.09.2035	USD	60'000		60'000	15'647.19	0.02	
3.500	CANADIAN PACIFIC RAILWAY COMPANY 3.5%/23-01.05.2050	CAD		6'000	6'000			
6.125	CANADIAN PACIFIC RAILWAY COMPANY 6.125%/15-15.09.2015	USD	30'000		18'000	12'612.67	0.02	
3.050	CCL INDUSTRIES INC -144A- 3.05%/20-01.06.2030	USD	30'000		20'000	8'633.66	0.01	
6.750	CENOVUS ENERGY 6.75%/10-15.11.2039	USD	23'000		18'000	5'418.99	0.01	
2.650	CENOVUS ENERGY INC 2.65%/21-15.01.2032	USD	40'000		40'000			
5.400	CENOVUS ENERGY INC 5.4%/17-15.06.2047	USD	50'000		42'000	7'345.29	0.01	
1.450	CGI INC 1.45%/22-14.09.2026	USD	100'000		48'000	47'154.57	0.07	
3.200	CI FINANCIAL CORP 3.2%/20-17.12.2030	USD	100'000		80'000	15'923.64	0.02	
3.850	ELEMENT FLEET MANAGEMENT -144A- 3.85%/20-15.06.2025	USD	30'000		30'000			
5.500	ENBRIDGE 5.5%/16-01.12.2046	USD	100'000	10'000	93'000	16'413.93	0.02	
1.600	ENBRIDGE INC 1.6%/21-04.10.2026	USD	40'000		40'000	36'565.99	0.05	
3.125	ENBRIDGE INC 3.125%/19-15.11.2029	USD		20'000	20'000	18'067.97	0.03	
5.700	ENBRIDGE INC 5.7%/23-08.03.2033	USD		20'000	20'000	20'244.16	0.03	
5.625	FAIRFAX FINL HLDGS LTD -144A- 5.625%/22-16.08.2032	USD	100'000		100'000			
6.000	FAIRFAX FINL HLDGS LTD -144A- 6%/23-07.12.2033	USD		10'000	10'000	10'041.28	0.01	
5.625	FAIRFAX FINL HLDGS LTD 5.625%/23-16.08.2032	USD		20'000	20'000	19'701.74	0.03	
6.000	GLENCORE FINANCE CANADA -144A- 6%/11-15.11.2041	USD	30'000		28'000	1'987.23	0.00	
6.900	GLENCORE FINANCE CANADA -144A- 6.9%/07-15.11.2037	USD	10'000		10'000	10'840.17	0.02	
2.450	MAGNA INTERNATIONAL INC 2.45%/20-15.06.2030	USD	50'000		50'000			
5.980	MAGNA INTERNATIONAL INC 5.98%/23-21.03.2026	USD		20'000	20'000			
5.375	MANULIFE FINANCIAL CORP 5.375%/16-04.03.2046	USD	70'000		54'000	15'660.00	0.02	
3.950	NUTRIEN LTD 3.95%/20-13.05.2050	USD	30'000		24'000	4'672.09	0.01	
5.250	NUTRIEN LTD 5.25%/18-15.01.2045	USD	96'000		88'000	7'443.80	0.01	
5.800	NUTRIEN LTD 5.8%/23-27.03.2053	USD		30'000	30'000	30'030.36	0.04	
5.900	NUTRIEN LTD 5.9%/22-07.11.2024	USD	30'000		30'000			
5.950	NUTRIEN LTD 5.95%/22-07.11.2025	USD		20'000	20'000	20'168.24	0.03	
6.900	OPEN TEXT CORP -144A- 6.9%/22-01.12.2027	USD	50'000		50'000	51'644.81	0.08	
5.750	RIO TINTO ALCAN INC 5.75%/05-01.06.2035	USD		9'000	9'000	9'311.40	0.01	
2.900	ROGERS COMMUNICATION 2.9%/16-15.11.2026	USD	230'000		218'000	11'293.61	0.02	
4.500	ROGERS COMMUNICATION 4.5%/13-15.03.2043	USD	40'000		10'000	25'371.14	0.04	
-	ROGERS COMMUNICATIONS IN (subordinated) FIX-TO-FRN -144A- FRN/22-15.03.2082	USD	40'000		40'000			
3.200	ROGERS COMMUNICATIONS IN -144A- 3.2%/22-15.03.2027	USD	50'000		50'000			
3.800	ROGERS COMMUNICATIONS IN -144A- 3.8%/22-15.03.2032	USD	100'000		100'000			
3.200	ROGERS COMMUNICATIONS IN 3.2%/23-15.03.2027	USD		70'000	50'000	20'000	18'830.57	0.03
3.800	ROGERS COMMUNICATIONS IN 3.8%/23-15.03.2032	USD		30'000	14'000	16'000	14'214.32	0.02
4.300	ROGERS COMMUNICATIONS IN 4.3%/18-15.02.2048	USD	40'000		30'000	10'000	7'989.28	0.01
4.350	ROGERS COMMUNICATIONS IN 4.35%/19-01.05.2049	USD	10'000		10'000			
4.500	ROGERS COMMUNICATIONS IN 4.5%/23-15.03.2042	USD		20'000	20'000	17'173.42	0.03	
5.000	ROGERS COMMUNICATIONS IN 5%/24-15.02.2029	USD		20'000	20'000	19'813.80	0.03	
5.300	ROGERS COMMUNICATIONS IN 5.3%/24-15.02.2034	USD		20'000	20'000	19'634.20	0.03	
7.500	ROGERS COMMUNICATIONS IN 7.5%/08-15.08.2038	USD	30'000		21'000	9'000	10'349.48	0.02
0.425	ROYAL BANK OF CANADA 0.425%/21-19.01.2024	USD	30'000		30'000			
1.150	ROYAL BANK OF CANADA 1.15%/20-10.06.2025	USD	100'000		100'000			
3.625	ROYAL BANK OF CANADA 3.625%/22-04.05.2027	USD	40'000		40'000	38'334.47	0.06	
4.950	ROYAL BANK OF CANADA 4.95%/24-01.02.2029	USD		10'000	10'000	9'934.39	0.01	
5.000	ROYAL BANK OF CANADA 5%/23-01.02.2033	USD	50'000		28'000	22'000	21'624.32	0.03
0.500	ROYAL BANK OF CANADA S. -H- 0.5%/20-26.10.2023	USD	60'000		60'000			
0.650	ROYAL BANK OF CANADA S. -H- 0.65%/21-29.07.2024	USD	50'000		50'000			
0.875	ROYAL BANK OF CANADA S. -H- 0.875%/21-20.01.2026	USD	30'000		2'000	28'000	25'920.51	0.04
1.200	ROYAL BANK OF CANADA S. -H- 1.2%/21-27.04.2026	USD	60'000		54'000	6'000	5'521.47	0.01
2.050	ROYAL BANK OF CANADA S. -I- 2.05%/22-21.01.2027	USD	50'000		18'000	32'000	29'532.13	0.04
2.300	ROYAL BANK OF CANADA S. -I- 2.3%/21-03.11.2031	USD	50'000		50'000			
5.000	ROYAL BANK OF CANADA S. -I- 5%/23-02.05.2033	USD		20'000	20'000	19'693.28	0.03	
5.150	ROYAL BANK OF CANADA S. -J- 5.15%/24-01.02.2034	USD		20'000	20'000	19'672.00	0.03	
4.650	ROYAL BK CANADA-4.65%/16-27.01.2026	USD	310'000		251'000	59'000	58'411.26	0.09
6.850	SUNCOR ENERGY 6.85%/08-01.06.2039	USD	70'000		48'000	22'000	23'611.91	0.04
5.950	SUNCOR ENERGY INC 5.95%/03-01.12.2034	USD	84'000		54'000	30'000	31'157.89	0.05
5.200	TECK RESOURCES 5.2%/12-01.03.2042	USD	50'000		50'000			
5.400	TECK RESOURCES 5.4%/12-01.02.2043	USD		20'000	20'000	18'533.59	0.03	
3.900	TECK RESOURCES LIMITED 3.9%/20-15.07.2030	USD	50'000		50'000			
3.400	TELUS CORP 3.4%/22-13.05.2032	USD	30'000		28'000	2'000	1'735.26	0.00
3.700	TELUS CORP 3.7%/17-15.09.2027	USD	100'000		100'000			
4.300	TELUS CORP 4.3%/19-15.06.2049	USD	50'000		26'000	24'000	19'501.50	0.03
-	THE TORONTO-DOMINION BANK FIX-TO-FRN 16-15.09.2031	USD	200'000		168'000	32'000	30'539.20	0.05
0.750	TORONTO-DOMINION BANK 0.75%/21-06.01.2026	USD	40'000		38'000	2'000	1'849.93	0.00
3.200	TORONTO-DOMINION BANK 3.2%/22-10.03.2032	USD	40'000		40'000	34'893.89	0.05	
5.156	TORONTO-DOMINION BANK 5.156%/23-10.01.2028	USD	40'000	30'000	40'000	30'000	30'089.83	0.04
2.450	TORONTO-DOMINION BANK S. -567- 2.45%/22-12.01.2032	USD	40'000		40'000	33'065.64	0.05	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.700 TORONTO-DOMINION BANK S. -C- 0.7%/21-10.09.2024	USD	30'000		30'000			
1.250 TORONTO-DOMINION BANK S. -C- 1.25%/21-10.09.2026	USD	50'000		50'000			
1.950 TORONTO-DOMINION BANK S. -C- 1.95%/22-12.01.2027	USD	40'000		40'000			
2.000 TORONTO-DOMINION BANK S. -C- 2%/21-10.09.2031	USD		30'000	20'000	10'000	8'137.65	0.01
2.650 TORONTO-DOMINION BANK S. -C- 2.65%/19-12.06.2024	USD	70'000		70'000			
3.766 TORONTO-DOMINION BANK S. -C- 3.766%/22-06.06.2025	USD	40'000		40'000			
4.456 TORONTO-DOMINION BANK S. -C- 4.456%/22-08.06.2032	USD	100'000		64'000	36'000	34'314.54	0.05
4.100 TRANSCANADA PIPELINES 4.1%/20-15.04.2030	USD		21'000		21'000	19'669.67	0.03
4.625 TRANSCANADA PIPELINES 4.625%/14-01.03.2034	USD		22'000		22'000	20'391.93	0.03
4.875 TRANSCANADA PIPELINES 4.875%/16-15.01.2026	USD	290'000		290'000			
5.000 TRANSCANADA PIPELINES 5%/13-16.10.2043	USD	91'000		56'000	35'000	31'256.68	0.05
5.850 TRANSCANADA PIPELINES 5.85%/06-15.03.2036	USD		20'000		20'000	19'985.50	0.03
6.203 TRANSCANADA PIPELINES 6.203%/23-09.03.2026	USD		20'000		20'000	20'000.79	0.03
7.250 TRANSCANADA PIPELINES 7.25%/08-15.08.2038	USD	110'000		104'000	6'000	6'763.81	0.01
2.200 WASTE CONNECTIONS INC 2.2%/21-15.01.2032	USD	50'000		42'000	8'000	6'475.14	0.01
2.950 WASTE CONNECTIONS INC 2.95%/21-15.01.2052	USD	50'000		50'000			
3.050 WASTE CONNECTIONS INC 3.05%/20-01.04.2050	USD		20'000		20'000	13'504.43	0.02
3.200 WASTE CONNECTIONS INC 3.2%/22-01.06.2032	USD	50'000		48'000	2'000	1'741.09	0.00
4.200 WASTE CONNECTIONS INC 4.2%/22-15.01.2033	USD	50'000		46'000	4'000	3'735.73	0.01
2.630 YAMANA GOLD INC 2.63%/22-15.08.2031	USD	40'000	20'000	40'000	20'000	16'495.81	0.02
						<b>1'778'679.56</b>	<b>2.66</b>
<b>Cayman Islands</b>							
2.125 ALIBABA GROUP HOLDING 2.125%/21-09.02.2031	USD		200'000		200'000	165'436.94	0.25
2.700 ALIBABA GROUP HOLDING 2.7%/21-09.02.2041	USD		200'000	200'000			
4.200 ALIBABA GROUP HOLDING 4.2%/17-06.12.2047	USD	200'000		200'000			
2.125 AVOLON HOLDINGS FNDG LTD -144A- 2.125%/21-21.02.2026	USD		10'000		10'000	9'269.51	0.01
2.528 AVOLON HOLDINGS FNDG LTD -144A- 2.528%/21-18.11.2027	USD	99'000		50'000	49'000	43'334.93	0.06
2.875 AVOLON HOLDINGS FNDG LTD -144A- 2.875%/20-15.02.2025	USD		10'000		10'000		
3.250 AVOLON HOLDINGS FNDG LTD -144A- 3.25%/20-15.02.2027	USD	140'000	10'000	140'000	10'000	9'238.43	0.01
3.950 AVOLON HOLDINGS FNDG LTD -144A- 3.95%/19-01.07.2024	USD			10'000	10'000		
4.250 AVOLON HOLDINGS FNDG LTD -144A- 4.25%/20-15.04.2026	USD	40'000		38'000	2'000	1'928.17	0.00
4.375 AVOLON HOLDINGS FNDG LTD -144A- 4.375%/19-01.05.2026	USD		10'000		10'000	9'646.47	0.01
5.750 AVOLON HOLDINGS FNDG LTD -144A- 5.75%/24-01.03.2029	USD		20'000		20'000	19'710.42	0.03
1.625 BAIDU INC 1.625%/21-23.02.2027	USD	200'000		200'000			
3.125 CK HUTCHISON INTNTL 21 -144A- 3.125%/21-15.04.2041	USD	200'000		200'000			
4.500 DELTA AIR LINES/SKYMILES -144A- 4.5%/20-20.10.2025	USD	91'936		28'089	63'847	55'183.40	0.08
4.750 DELTA AIR LINES/SKYMILES -144A- 4.75%/20-20.10.2028	USD	150'000		128'000	22'000	21'493.98	0.03
5.000 FWD 5%/14-24.09.2024	USD	200'000		200'000			
4.500 HONGKONG LAND FINANCE 4.5%/10-07.10.2025	USD		100'000		100'000	98'451.49	0.15
7.450 HUTCHISON WHAM INT 03/33 -144A- 7.45%/03-24.11.2033	USD		100'000		100'000	116'170.68	0.17
4.750 MAF GLOBAL SECURITES (reg. -S-) 4.75%/14-07.05.2024	USD	200'000		200'000			
4.600 MIZUHO FINANCIAL GROUP CAYMAN 3 (subordinated) -144A- 4.6%/14-27.03.2024	USD	200'000		200'000			
5.500 PARK AEROSPACE -144A- 5.5%/17-15.02.2024	USD	68'000		68'000			
3.000 SWIRE PACIFIC MTN FIN 3%/17-05.07.2024	USD	200'000		200'000			
2.390 TENCENT HOLDINGS LTD 2.39%/20-03.06.2030	USD	200'000		200'000			
3.595 TENCENT HOLDINGS LTD 3.595%/18-19.01.2028	USD	300'000		300'000			
3.975 TENCENT HOLDINGS LTD 3.975%/19-11.04.2029	USD	200'000			200'000	189'548.71	0.28
6.875 VALE CAPITAL 6.875%/09-10.11.2039	USD	40'000		30'000	10'000	10'692.96	0.02
6.875 VALE OVERSEAS 6.875%/06-21.11.2036	USD	100'000		60'000	40'000	42'805.78	0.06
3.750 VALE OVERSEAS LIMITED 3.75%/20-08.07.2030	USD	40'000	14'000	40'000	14'000	12'596.94	0.02
						<b>805'508.81</b>	<b>1.20</b>
<b>Chile</b>							
4.200 CELULOSA ARAUCO CONSTITU 4.2%/19-29.01.2030	USD	200'000		200'000			
4.375 CENCOSUD SA 4.375%/17-17.07.2027	USD	260'000		260'000			
4.500 ENGIE ENERGIA CHILE (reg -S-) 4.5%/14-29.01.2025	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Denmark</b>							
5.875 A.P. MOELLER - MAERSK A/S 5.875%/23-14.09.2033	USD		10'000		10'000	10'069.70	0.02
1.226 DANSKE BANK A/S -144A- 1.226%/20-22.06.2024	USD	200'000		200'000			
						<b>10'069.70</b>	<b>0.02</b>
<b>France</b>							
2.250 AIR LIQUIDE FINANCE -144A- 2.25%/19-10.09.2029	USD	200'000		200'000			
0.650 BANQUE FED CRED MUTUEL -144A- 0.65%/20-27.02.2024	USD	200'000		200'000			
3.375 BNP PARIBAS -144A- 3.375%/18-09.01.2025	USD	200'000		200'000			
3.500 BNP PARIBAS -144A- 3.5%/17-16.11.2027	USD	200'000		200'000			
3.800 BNP PARIBAS -144A- 3.8%/17-10.01.2024	USD	200'000		200'000			
- BNP PARIBAS FIX-TO-FRN -144A- FRN/20-30.09.2028	USD	200'000		200'000			
- BNP PARIBAS FIX-TO-FRN -144A- FRN/21-13.01.2027	USD	200'000			200'000	184'986.07	0.28
- BNP PARIBAS FIX-TO-FRN -144A- FRN/21-19.04.2032	USD	200'000		200'000			

# 1260 CSIF (CH) Bond Corporate USD Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- BNP PARIBAS FIX-TO-FRN -144A- FRN/23-13.01.2029	USD		200'000		200'000	198'501.01	0.30
- BPCE SA FIX-TO-FRN -144A- FRN/20-06.10.2026	USD	250'000			250'000	233'627.53	0.35
- BPCE SA FIX-TO-FRN -144A- FRN/21-19.10.2027	USD	250'000		250'000			
5.150 BPCE SA MEDIUM TERM NOTES BOOK (subordinated) -144A- 5.15%/14-21.07.2024	USD	200'000		200'000			
- CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN -144A- FRN/18- 10.01.2033	USD	250'000		250'000			
- CREDIT AGRICOLE SA FIX-TO-FRN -144A- FRN/21-26.01.2027	USD		250'000		250'000	230'608.73	0.34
5.375 FRANCE TELECOM 5.375%/12-13.01.2042	USD	88'000		76'000	12'000	11'802.24	0.02
- ORANGE STEP UP 01-01.03.2031	USD	60'000	22'000	59'000	23'000	27'793.76	0.04
- SOCIETE GENERALE (subordinated) FIX-TO-FRN -144A- FRN/22- 21.01.2043	USD	200'000		200'000			
2.625 SOCIETE GENERALE -144A- 2.625%/19-16.10.2024	USD	200'000		200'000			
2.625 SOCIETE GENERALE -144A- 2.625%/20-22.01.2025	USD	200'000		200'000			
3.875 SOCIETE GENERALE -144A- 3.875%/19-28.03.2024	USD	200'000		200'000			
3.653 SOCIETE GENERALE SA (subordinated) 3.653%/20-08.07.2035	USD	200'000			200'000	167'876.06	0.25
3.386 TOTAL CAPITAL INTERNATIONAL 3.386%/20-29.06.2060	USD	40'000		38'000	2'000	1'382.34	0.00
3.750 TOTAL CAPITAL INTERNATIONAL 3.75%/14-10.04.2024	USD	120'000		120'000			
2.829 TOTAL CAPITAL INTERNATIONAL SA 2.829%/19-10.01.2030	USD		32'000	6'000	26'000	23'355.34	0.03
3.127 TOTAL CAPITAL INTERNATIONAL SA 3.127%/20-29.05.2050	USD	30'000	15'000	30'000	15'000	10'432.46	0.02
3.461 TOTAL CAPITAL INTERNATIONAL SA 3.461%/19-12.07.2049	USD	100'000		96'000	4'000	2'987.25	0.00
2.434 TOTAL CAPITAL INTL SA 2.434%/19-10.01.2025	USD		10'000	10'000			
2.986 TOTAL CAPITAL INTL SA 2.986%/20-29.06.2041	USD	40'000	10'000	40'000	10'000	7'423.28	0.01
3.455 TOTAL CAPITAL INTL SA 3.455%/19-19.02.2029	USD		32'000	12'000	20'000	18'786.09	0.03
3.883 TOTAL CAPITAL SA 3.883%/18-11.10.2028	USD		10'000	10'000			
						<b>1'119'562.16</b>	<b>1.67</b>
<b>Germany</b>							
- DEUTSCHE BANK AG NEW YORK S. -D- FIX-TO-FRN FRN/20- 24.11.2026	USD	150'000		150'000			
0.898 DEUTSCHE BANK AG NEW YORK S. -E- 0.898%/21-28.05.2024	USD	150'000		150'000			
- DEUTSCHE BANK NY FIX-TO-FRN FRN/21-16.11.2027	USD	150'000		150'000			
- DEUTSCHE BANK NY FIX-TO-FRN FRN/23-18.01.2029	USD	150'000		150'000			
- DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/20-18.09.2031	USD	150'000			150'000	129'937.59	0.19
						<b>129'937.59</b>	<b>0.19</b>
<b>Guernsey</b>							
2.538 AMDOCS LTD 2.538%/20-15.06.2030	USD	50'000		48'000	2'000	1'697.23	0.00
						<b>1'697.23</b>	<b>0.00</b>
<b>Hong Kong</b>							
3.375 AIA GROUP LTD -144A- 3.375%/20-07.04.2030	USD	200'000		200'000			
5.625 AIA GROUP LTD S. -29- -144A- 5.625%/22-25.10.2027	USD	200'000			200'000	204'149.73	0.30
3.375 XIAOMI BEST TIME INTL 3.375%/20-29.04.2030	USD		200'000	200'000			
						<b>204'149.73</b>	<b>0.30</b>
<b>India</b>							
4.375 ADANI PORTS & SPECIAL ECONOMIC ZONE LTD 4.375%/19- 03.07.2029	USD	200'000		200'000			
3.800 ICICI BANK LTD/DUBAI 3.8%/17-14.12.2027	USD	240'000		240'000			
2.875 RELIANCE INDUSTRIES LTD 2.875%/22-12.01.2032	USD		250'000	250'000			
3.667 RELIANCE INDUSTRIES LTD 3.667%/17-30.11.2027	USD	250'000		250'000			
						<b>0.00</b>	<b>0.00</b>
<b>Ireland</b>							
1.650 AERCAP IRELAND CAP/GLOBA 1.65%/21-29.10.2024	USD	150'000		150'000			
2.450 AERCAP IRELAND CAP/GLOBA 2.45%/21-29.10.2026	USD	150'000			150'000	138'405.22	0.21
3.000 AERCAP IRELAND CAP/GLOBA 3%/21-29.10.2028	USD	150'000			150'000	134'775.14	0.20
3.300 AERCAP IRELAND CAP/GLOBA 3.3%/21-30.01.2032	USD	150'000		150'000			
3.400 AERCAP IRELAND CAP/GLOBA 3.4%/21-29.10.2033	USD	150'000		150'000			
3.500 ALLEGION PLC 3.5%/19-01.10.2029	USD	100'000		100'000			
3.373 GE CAPITAL INTERNATIONAL FUNDING 3.373%/16-15.11.2025	USD	200'000		200'000			
4.418 GE CAPITAL INTERNATIONAL FUNDING 4.418%/16-15.11.2035	USD	200'000		200'000			
3.900 JOHNSON CONTROLS 3.9%/16-14.02.2026	USD	177'000		82'000	95'000	92'579.36	0.14
2.000 JOHNSON CONTROLS INTERNATIONAL PLC/TYCO FIRE & SECURITY FINANCE S.C.A 2%/21-16.09.2031	USD	40'000		40'000			
4.950 JOHNSON CONTROLS INTERNATIONAL STEP UP 4.95%/16- 02.07.2064	USD	22'000			22'000	19'549.66	0.03
4.900 JOHNSON CONTROLS/TYCO FI 4.9%/22-01.12.2032	USD	50'000		50'000			
3.200 SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2%/16- 23.09.2026	USD	250'000		238'000	12'000	11'433.70	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/21-19.04.2051	USD	200'000		200'000			
						<b>396'743.08</b>	<b>0.59</b>
<b>Israel</b>							
6.375 ISRAEL CHEMICALS LIMITED -144A- 6.375%/18-31.05.2038	USD		10'000		10'000	9'491.68	0.01
						<b>9'491.68</b>	<b>0.01</b>
<b>Italy</b>							
- UNICREDIT SPA FIX-TO-FRN -144A- FRN/21-03.06.2027	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Japan</b>							
2.271 HONDA MOTOR CO LTD 2.271%/22-10.03.2025	USD		10'000		10'000	9'706.37	0.01
2.534 HONDA MOTOR CO LTD 2.534%/22-10.03.2027	USD		20'000		20'000	18'687.11	0.03
2.967 HONDA MOTOR CO LTD 2.967%/22-10.03.2032	USD		10'000		10'000	8'780.49	0.01
2.048 MITSUBISHI UFJ FIN GRP 2.048%/20-17.07.2030	USD	200'000		200'000			
3.195 MITSUBISHI UFJ FIN GRP 3.195%/19-18.07.2029	USD	200'000		200'000			
3.287 MITSUBISHI UFJ FIN GRP 3.287%/17-25.07.2027	USD	25'000		6'000	19'000	17'967.21	0.03
3.407 MITSUBISHI UFJ FIN GRP 3.407%/19-07.03.2024	USD	30'000		30'000			
3.741 MITSUBISHI UFJ FIN GRP 3.741%/19-07.03.2029	USD		65'000	15'000	50'000	47'207.97	0.07
3.961 MITSUBISHI UFJ FIN GRP 3.961%/18-02.03.2028	USD	200'000		166'000	34'000	32'749.06	0.05
4.153 MITSUBISHI UFJ FIN GRP 4.153%/19-07.03.2039	USD	50'000	16'000	16'000	50'000	45'030.61	0.07
4.286 MITSUBISHI UFJ FIN GRP 4.286%/18-26.07.2038	USD	50'000		20'000	30'000	27'687.41	0.04
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2027	USD	200'000			200'000	182'990.10	0.27
2.757 MITSUBISHI UFJ FINANCIAL GROUP 2.757%/16-13.09.2026	USD	250'000		250'000			
3.677 MITSUBISHI UFJ FINANCIAL GROUP 3.677%/17-22.02.2027	USD	25'000			25'000	24'095.68	0.04
2.839 MIZUHO FINANCIAL GROUP 2.839%/16-13.09.2026	USD	300'000		300'000			
- MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-22.05.2027	USD	200'000			200'000	182'724.26	0.27
- NIPPON LIFE INSURANCE (subordinated) (reg -S-) FIX-TO-FLOATER 5.1%/14-16.10.2044	USD	280'000		280'000			
3.043 NISSAN MOTOR CO -144A- 3.043%/20-15.09.2023	USD	200'000		200'000			
3.522 NISSAN MOTOR CO -144A- 3.522%/20-17.09.2025	USD		200'000		200'000	192'355.82	0.29
4.345 NISSAN MOTOR CO -144A- 4.345%/20-17.09.2027	USD	200'000		200'000			
3.103 NOMURA HOLDINGS INC 3.103%/20-16.01.2030	USD	200'000		200'000			
5.386 NOMURA HOLDINGS INC 5.386%/22-06.07.2027	USD	200'000	200'000	200'000	200'000	199'540.51	0.30
0.583 NTT FINANCE CORP -144A- 0.583%/21-01.03.2024	USD	200'000		200'000			
2.250 ORIX CORP 2.25%/21-09.03.2031	USD	40'000		30'000	10'000	8'367.79	0.01
3.250 ORIX CORP 3.25%/17-04.12.2024	USD	40'000		40'000			
3.700 ORIX CORP 3.7%/17-18.07.2027	USD	40'000		40'000			
4.000 ORIX CORP 4%/22-13.04.2032	USD	40'000	10'000	40'000	10'000	9'294.09	0.01
5.000 ORIX CORP 5%/22-13.09.2027	USD		10'000		10'000	9'989.42	0.01
2.632 SUMITOMO MITSUI FINANCIAL 2.632%/16-14.07.2026	USD	100'000		56'000	44'000	41'537.57	0.06
3.010 SUMITOMO MITSUI FINANCIAL GROUP 3.01%/16-19.10.2026	USD		40'000		40'000	37'869.00	0.06
2.696 SUMITOMO MITSUI FINANCIAL GROUP INC 2.696%/19-16.07.2024	USD	200'000		200'000			
6.184 SUMITOMO MITSUI FINANCIAL GROUP INC 6.184%/23-13.07.2043	USD		40'000		40'000	43'806.32	0.07
2.142 SUMITOMO MITSUI FINL GRP (subordinated) 2.142%/20-23.09.2030	USD	36'000			36'000	29'566.24	0.04
2.930 SUMITOMO MITSUI FINL GRP (subordinated) 2.93%/21-17.09.2041	USD	100'000		64'000	36'000	26'773.02	0.04
3.202 SUMITOMO MITSUI FINL GRP (subordinated) 3.202%/19-17.09.2029	USD		40'000		40'000	35'968.29	0.05
1.474 SUMITOMO MITSUI FINL GRP 1.474%/20-08.07.2025	USD	200'000		200'000			
2.130 SUMITOMO MITSUI FINL GRP 2.13%/20-08.07.2030	USD	200'000		200'000			
3.364 SUMITOMO MITSUI FINL GRP 3.364%/17-12.07.2027	USD		40'000		40'000	37'908.90	0.06
3.446 SUMITOMO MITSUI FINL GRP 3.446%/17-11.01.2027	USD		10'000		10'000	9'576.93	0.01
3.544 SUMITOMO MITSUI FINL GRP 3.544%/18-17.01.2028	USD	120'000		114'000	6'000	5'682.86	0.01
4.306 SUMITOMO MITSUI FINL GRP 4.306%/18-16.10.2028	USD	34'000		34'000			
5.766 SUMITOMO MITSUI FINL GRP 5.766%/23-13.01.2033	USD	200'000		200'000			
2.050 TAKEDA PHARMACEUTICAL CO LTD 2.05%/20-31.03.2030	USD	200'000		200'000			
1.339 TOYOTA MOTOR CORP 1.339%/21-25.03.2026	USD	50'000	10'000	50'000	10'000	9'283.86	0.01
2.358 TOYOTA MOTOR CORP 2.358%/19-02.07.2024	USD	50'000		50'000			
2.362 TOYOTA MOTOR CORP 2.362%/21-25.03.2031	USD		10'000		10'000	8'615.95	0.01
2.760 TOYOTA MOTOR CORP 2.76%/19-02.07.2029	USD	100'000		70'000	30'000	27'629.00	0.04
3.669 TOYOTA MOTOR CORP 3.669%/18-20.07.2028	USD		10'000		10'000	9'696.82	0.01
						<b>1'341'088.66</b>	<b>2.00</b>
<b>Jersey</b>							
4.150 APTIV PLC / APTIV CORP 4.15%/22-01.05.2052	USD	40'000		24'000	16'000	12'212.81	0.02
3.100 APTIV PLC 3.1%/21-01.12.2051	USD	60'000		60'000			
4.350 APTIV PLC 4.35%/19-15.03.2029	USD	90'000		90'000			
3.250 APTIV PLC/APTIV CORP 3.25%/22-01.03.2032	USD	20'000	50'000	20'000	50'000	43'114.75	0.06
1.750 GALAXY PIPELINE ASSETS BIDCO LIMITED 1.75%/20-30.09.2027	USD		200'000		200'000	121'095.16	0.18

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.250 GALAXY PIPELINE ASSETS S. -C- 3.25%/20-30.09.2040	USD	200'000		200'000		176'422.72	0.26
<b>Luxembourg</b>							
6.750 ARCELORMITTAL 6.75%/11-01.03.2041	USD	30'000		30'000			
4.250 ARCELORMITTAL SA 4.25%/19-16.07.2029	USD	50'000		42'000	8'000	7'576.44	0.01
6.550 ARCELORMITTAL SA 6.55%/22-29.11.2027	USD		20'000	10'000	10'000	10'406.45	0.02
6.800 ARCELORMITTAL SA 6.8%/22-29.11.2032	USD	50'000			50'000	52'898.63	0.08
2.600 DH EUROPE FINANCE II 2.6%/19-15.11.2029	USD	26'000		26'000			
3.400 DH EUROPE FINANCE II 3.4%/19-15.11.2049	USD	80'000		58'000	22'000	16'390.30	0.02
3.800 INGERSOLL-RAND LUX FINAN 3.8%/19-21.03.2029	USD	140'000		84'000	56'000	52'936.51	0.08
3.625 JBS USA LUX S.A./JBS USA FOOD COMPANY/JBS USA FINANCE INC 3.625%/22-15.01.2032	USD	30'000		30'000			
6.750 JBS USA LUX SA/FOOD/LUX -144A- 6.75%/23-15.03.2034	USD		20'000		20'000	20'594.12	0.03
7.250 JBS USA LUX SA/FOOD/LUX -144A- 7.25%/23-15.11.2053	USD		10'000		10'000	10'482.69	0.02
2.500 JBS USA/FOOD/FINANCE -144A- 2.5%/22-15.01.2027	USD	30'000		30'000			
3.000 JBS USA/FOOD/FINANCE -144A- 3%/21-15.05.2032	USD	30'000		30'000			
4.375 JBS USA/FOOD/FINANCE -144A- 4.375%/22-02.02.2052	USD	40'000		40'000			
5.125 JBS USA/FOOD/FINANCE -144A- 5.125%/22-01.02.2028	USD	30'000		30'000			
5.500 JBS USA/FOOD/FINANCE -144A- 5.5%/19-15.01.2030	USD	50'000		50'000			
5.750 JBS USA/FOOD/FINANCE -144A- 5.75%/22-01.04.2033	USD	50'000		50'000			
6.500 JBS USA/FOOD/FINANCE -144A- 6.5%/22-01.12.2052	USD	30'000		30'000			
3.625 JBS USA/FOOD/FINANCE 3.625%/23-15.01.2032	USD		10'000		10'000	8'408.70	0.01
4.375 JBS USA/FOOD/FINANCE 4.375%/23-02.02.2052	USD		10'000		10'000	7'167.48	0.01
5.750 JBS USA/FOOD/FINANCE 5.75%/23-01.04.2033	USD		44'000		44'000	42'659.83	0.06
6.500 JBS USA/FOOD/FINANCE 6.5%/23-01.12.2052	USD		18'000	8'000	10'000	9'635.15	0.01
4.500 MEDTRONIC GLOBAL HLDINGS 4.5%/23-30.03.2033	USD	40'000		40'000	40'000	38'513.20	0.06
5.650 NVENT FINANCE SARL 5.65%/23-15.05.2033	USD		10'000		10'000	9'990.86	0.01
2.650 SCHLUMBERGER INVESTMENT 2.65%/20-26.06.2030	USD	50'000			50'000	43'940.58	0.07
						<b>331'600.94</b>	<b>0.50</b>
<b>Mexico</b>							
6.125 AMERICA MOVIL 6.125%/10-30.03.2040	USD	100'000		100'000			
6.375 AMERICA MOVIL 6.375%/05-01.03.2035	USD	100'000		100'000			
2.875 AMERICA MOVIL SAB DE CV 2.875%/20-07.05.2030	USD		200'000		200'000	175'266.42	0.26
6.125 AMERICA MOVIL SAB DE CV 6.125%/07-15.11.2037	USD		10'000		10'000	10'500.16	0.02
4.125 BANCO INBURSA (reg. -S-) 4.125%/14-06.06.2024	USD	240'000		240'000			
5.375 BANCO SANTANDER MEXICO 5.375%/20-17.04.2025	USD	150'000		150'000			
4.375 BBVA BANCOMER SA TEXAS 4.375%/14-10.04.2024	USD	250'000		250'000			
1.850 COCA-COLA FEMSA SAB CV 1.85%/20-01.09.2032	USD	150'000		150'000			
5.250 FIDEICOMISO F/1401 (reg. -S-) 5.25%/14-15.12.2024	USD	200'000		200'000			
3.500 FOMENTO ECONOMICO MEX 3.5%/20-16.01.2050	USD	150'000		150'000			
3.875 GRUPO BIMBO (reg. -S-) 3.875%/14-27.06.2024	USD	200'000		200'000			
6.625 GRUPO TELEVISION 6.625%/10-15.01.2040	USD	120'000		93'000	27'000	27'740.59	0.04
1.875 ORBIA ADVANCE CORP SAB 1.875%/21-11.05.2026	USD	200'000		200'000			
						<b>213'507.17</b>	<b>0.32</b>
<b>Netherlands</b>							
- ABN AMRO BANK (subordinated) FIX-TO-FRN 4.4%/17-27.03.2028	USD	200'000		200'000			
3.150 AIRBUS GROUP -144A- 3.15%/17-10.04.2027	USD	150'000		150'000			
4.500 BRASKEM NETHERLANDS 4.5%/17-10.01.2028	USD	200'000		200'000			
- COOPERATIEVE RABOBANK U.A. FIX-TO-FRN FRN/21-15.12.2027	USD	250'000		250'000			
3.750 COOPERATIEVE RABOBANK UA 3.75%/16-21.07.2026	USD	40'000			40'000	38'340.42	0.06
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/22-06.04.2028	USD	250'000	250'000	250'000	250'000	236'818.11	0.35
- DEMETER INVESTMENTS (subordinated) FIX-TO-FRN 5.625%/16-15.08.2052	USD	200'000		200'000			
3.600 DEUTSCHE TELEKOM INT FIN -144A- 3.6%/17-19.01.2027	USD	150'000		150'000			
4.375 DEUTSCHE TELEKOM INT FIN -144A- 4.375%/18-21.06.2028	USD	150'000		150'000			
8.750 DEUTSCHE TELEKOM INTERNATIONAL FINANCE STEP UP 8.75%/00-15.06.2030	USD	67'000	34'000	31'000	70'000	82'548.61	0.12
6.650 E.ON INTL FINANCE BV -144A- 6.65%/08-30.04.2038	USD	38'000		16'000	22'000	23'543.47	0.04
1.875 ENEL FINANCE INTL NV -144A- 1.875%/21-12.07.2028	USD	200'000		200'000			
4.250 ENEL FINANCE INTL NV -144A- 4.25%/22-15.06.2025	USD	200'000			200'000	196'465.65	0.29
4.750 ENEL FINANCE INTL NV -144A- 4.75%/17-25.05.2047	USD	200'000		200'000			
6.800 ENEL FINANCE INTL NV -144A- 6.8%/07-15.09.2037	USD		100'000		100'000	107'213.59	0.16
4.350 HEINEKEN -144A- 4.35%/17-29.03.2047	USD	40'000		26'000	14'000	12'143.25	0.02
- ING GROEP NV FIX-TO-FRN FRN/21-01.04.2032	USD	200'000		200'000			
- ING GROEP NV FIX-TO-FRN FRN/22-28.03.2028	USD	200'000	200'000	200'000	200'000	191'964.05	0.29
6.875 KONINKLIJKE PHILIPS NV 6.875%/08-11.03.2038	USD	50'000		40'000	10'000	10'742.43	0.02
4.625 LYONDELLBASELL 4.625%/15-26.02.2055	USD	50'000		44'000	6'000	4'927.33	0.01
2.500 NXP BV/NXP FDG/NXP USA 2.5%/22-11.05.2031	USD	100'000		78'000	22'000	18'213.99	0.03
2.650 NXP BV/NXP FDG/NXP USA 2.65%/22-15.02.2032	USD	40'000		24'000	16'000	13'135.25	0.02
3.250 NXP BV/NXP FDG/NXP USA 3.25%/22-30.11.2051	USD	30'000		4'000	26'000	17'487.43	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.400 NXP BV/NXP FDG/NXP USA 3.4%/22-01.05.2030	USD	100'000		100'000			
3.875 NXP BV/NXP FDG/NXP USA 3.875%/22-18.06.2026	USD	50'000		42'000	8'000	7'741.45	0.01
5.350 NXP BV/NXP FUNDING LLC 5.35%/22-01.03.2026	USD	30'000		30'000			
3.257 PROSUS N.V. 3.257%/22-19.01.2027	USD	200'000		200'000			
3.680 PROSUS N.V. 3.68%/20-12.12.2029	USD	200'000			200'000	172'532.14	0.26
5.250 RABOBANK T. 57 5.25%/11-24.05.2041	USD	100'000	10'000	110'000			
3.000 SHELL INTERNATIONAL FIN 3%/21-26.11.2051	USD	30'000			30'000	20'105.88	0.03
3.875 SHELL INTERNATIONAL FIN 3.875%/18-13.11.2028	USD	200'000		200'000			
2.500 SHELL INTERNATIONAL FINANCE 2.5%/16-12.09.2026	USD	10'000		10'000			
3.250 SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	USD	100'000		53'000	47'000	45'965.34	0.07
3.625 SHELL INTERNATIONAL FINANCE 3.625%/12-21.08.2042	USD	50'000			50'000	40'302.56	0.06
3.750 SHELL INTERNATIONAL FINANCE 3.75%/16-12.09.2046	USD	40'000		30'000	10'000	7'878.80	0.01
4.000 SHELL INTERNATIONAL FINANCE 4%/16-10.05.2046	USD	90'000		87'000	3'000	2'463.05	0.00
4.125 SHELL INTERNATIONAL FINANCE 4.125%/15-11.05.2035	USD	50'000	14'000	64'000			
4.375 SHELL INTERNATIONAL FINANCE 4.375%/15-11.05.2045	USD	80'000		57'000	23'000	20'093.38	0.03
5.500 SHELL INTERNATIONAL FINANCE 5.5%/10-25.03.2040	USD	70'000		70'000			
6.375 SHELL INTERNATIONAL FINANCE 6.375%/08-15.12.2038	USD	70'000		50'000	20'000	22'230.83	0.03
3.125 SHELL INTERNATIONAL FINANCE BV 3.125%/19-07.11.2049	USD		12'000		12'000	8'343.87	0.01
1.700 SIEMENS FINANCIERINGSMAT -144A- 1.7%/21-11.03.2028	USD		250'000		250'000	222'571.77	0.33
4.200 SIEMENS FINANCIERINGSMAT 4.2%/17-16.03.2047	USD	250'000		250'000			
8.250 TELEFONICA EUROPE 8.25%/00-15.09.2030	USD		30'000		30'000	34'050.58	0.05
						<b>1'557'823.23</b>	<b>2.33</b>
<b>New Zealand</b>							
3.125 ASB BANK LIMITED -144A- 3.125%/19-23.05.2024	USD	208'000		208'000			
						<b>0.00</b>	<b>0.00</b>
<b>Norway</b>							
7.500 VAR ENERGI ASA -144A- 7.5%/22-15.01.2028	USD	200'000		200'000			
3.148 YARA INTERNATIONAL ASA -144A- 3.148%/20-04.06.2030	USD	50'000	22'000	50'000	22'000	18'999.96	0.03
						<b>18'999.96</b>	<b>0.03</b>
<b>Panama</b>							
4.375 AES PANAMA GENERATION HL 4.375%/20-31.05.2030	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Peru</b>							
5.850 BANCO DE CREDITO DEL PERU 5.85%/24-11.01.2029	USD		10'000		10'000	10'101.58	0.02
3.250 BANCO INTERNAC DEL PERU 3.25%/19-04.10.2026	USD	50'000			50'000	47'075.29	0.07
						<b>57'176.87</b>	<b>0.09</b>
<b>Singapore</b>							
4.875 FLEX LTD 4.875%/19-15.06.2029	USD	50'000			50'000	48'635.01	0.07
3.875 GLOBAL LOGISTIC PROPERTIES 3.875%/15-04.06.2025	USD	200'000		200'000			
5.250 IBM INTERNAT CAPITAL 5.25%/24-05.02.2044	USD		100'000		100'000	95'820.03	0.14
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2026	USD		30'000		30'000	29'612.45	0.04
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2028	USD		40'000		40'000	39'230.59	0.06
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2025	USD		30'000		30'000	29'814.57	0.04
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2030	USD		30'000		30'000	29'514.00	0.04
5.110 PFIZER INVESTMENT ENTER 5.11%/23-19.05.2043	USD		30'000		30'000	28'852.17	0.04
5.300 PFIZER INVESTMENT ENTER 5.3%/23-19.05.2053	USD		60'000	10'000	50'000	48'970.63	0.07
5.340 PFIZER INVESTMENT ENTER 5.34%/23-19.05.2063	USD		60'000	27'000	33'000	31'793.56	0.05
4.750 PFIZER INVESTMENT ENTERPRISES PTE. LTD. 4.75%/23-19.05.2033	USD		50'000	30'000	20'000	19'489.14	0.03
						<b>401'732.15</b>	<b>0.60</b>
<b>Spain</b>							
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/22-14.09.2026	USD	200'000		200'000			
5.179 BANCO SANTANDER SA (subordinated) S. -26- 5.179%/15-19.11.2025	USD	200'000		200'000			
2.706 BANCO SANTANDER SA 2.706%/19-27.06.2024	USD	200'000		200'000			
2.958 BANCO SANTANDER SA 2.958%/21-25.03.2031	USD	200'000		200'000			
3.490 BANCO SANTANDER SA 3.49%/20-28.05.2030	USD	200'000		200'000			
5.588 BANCO SANTANDER SA 5.588%/23-08.08.2028	USD		200'000		200'000	201'549.68	0.30
5.213 TELEFONICA EMISIONES 5.213%/17-08.03.2047	USD	150'000		150'000			
7.045 TELEFONICA EMISIONES 7.045%/06-20.06.2036	USD	30'000	20'000		50'000	55'090.82	0.08
4.103 TELEFONICA EMISIONES SAU 4.103%/17-08.03.2027	USD	150'000			150'000	145'268.70	0.22
4.895 TELEFONICA EMISIONES SAU 4.895%/18-06.03.2048	USD	150'000		150'000			
						<b>401'909.20</b>	<b>0.60</b>
<b>Sweden</b>							
3.356 SWEDBANK AB 3.356%/22-04.04.2025	USD	200'000			200'000	195'913.33	0.29
						<b>195'913.33</b>	<b>0.29</b>
<b>Switzerland</b>							
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-11.08.2028	USD	250'000		250'000			
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-15.07.2026	USD	250'000			250'000	251'750.62	0.38

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.875 CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.875%/15-15.05.2045	USD	250'000		250'000			
1.250 UBS AG LONDON -144A- 1.25%/21-01.06.2026	USD	200'000		200'000			
- UBS GROUP AG FIX-TO-FRN -144A- FRN/21-11.02.2032	USD	200'000	200'000	200'000	200'000	157'848.23	0.24
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-05.08.2027	USD	200'000			200'000	196'004.56	0.29
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-11.02.2043	USD		200'000		200'000	143'864.57	0.21
4.253 UBS GROUP FUNDING (SWITZERLAND) -144A- 4.253%/17-23.03.2028	USD	270'000		270'000			
4.125 UBS GROUP FUNDING 144-A- 4.125%/16-15.04.2026	USD		200'000	200'000			
- UBS GROUP INC.	USD	200'000		200'000			
						<b>749'467.98</b>	<b>1.12</b>
<b>Thailand</b>							
4.450 BANGKOK BANK PCL/HK 4.45%/18-19.09.2028	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>United Kingdom</b>							
2.250 ANGLO AMERICAN CAPITAL 2.25%/21-17.03.2028	USD		200'000		200'000	176'246.39	0.26
2.625 ANGLO AMERICAN CAPITAL 2.625%/20-10.09.2030	USD	200'000		200'000			
4.750 AON 4.75%/15-15.05.2045	USD	50'000		34'000	16'000	14'103.90	0.02
3.375 ASTRAZENECA 3.375%/15-16.11.2025	USD		20'000		20'000	19'452.18	0.03
6.450 ASTRAZENECA 6.45%/07-15.09.2037	USD	170'000		155'000	15'000	16'891.63	0.03
0.700 ASTRAZENECA PLC 0.7%/20-08.04.2026	USD	50'000		50'000			
1.375 ASTRAZENECA PLC 1.375%/20-06.08.2030	USD	50'000		30'000	20'000	16'201.65	0.02
3.000 ASTRAZENECA PLC 3%/21-28.05.2051	USD	30'000			30'000	20'745.10	0.03
1.668 B.A.T. INTERNATIONAL FINANCE LTD 1.668%/20-25.03.2026	USD		20'000		20'000	18'531.52	0.03
5.800 BAE SYSTEMS PLC -144A- 5.8%/11-11.10.2041	USD	20'000			20'000	20'029.28	0.03
3.650 BARCLAYS 3.65%/15-16.03.2025	USD	400'000		400'000			
4.375 BARCLAYS BANK 4.375%/16-12.01.2026	USD	330'000		330'000			
2.645 BARCLAYS PLC 2.645%/20-24.06.2031	USD	200'000		200'000			
- BARCLAYS PLC FIX-TO-FRN FRN/19-07.05.2025	USD	200'000		200'000			
- BARCLAYS PLC FIX-TO-FRN FRN/21-10.03.2032	USD	200'000			200'000	163'288.43	0.24
- BARCLAYS PLC FIX-TO-FRN FRN/21-24.11.2027	USD	200'000			200'000	182'786.07	0.27
3.950 BAT INTERNATIONAL FINANCE -144A- 3.95%/15-15.06.2025	USD		14'000		14'000	13'690.36	0.02
3.723 BP CAPITAL MARKET 3.723%/16-28.11.2028	USD	80'000		80'000			
- BRITISH TELECOMMUNICATIONS STEP UP 00-15.12.2030	USD	80'000		50'000	30'000	36'688.58	0.05
2.340 BROOKFIELD FIN I UK PLC 2.34%/21-30.01.2032	USD	100'000		100'000			
3.850 CSL FINANCE PLC -144A- 3.85%/22-27.04.2027	USD	100'000		32'000	68'000	65'502.11	0.10
4.250 CSL UK HOLDINGS LTD 4.25%/22-27.04.2032	USD	100'000		60'000	40'000	37'767.77	0.06
3.000 GLAXOSMITHKLINE CAPITAL 3%/19-01.06.2024	USD	30'000		30'000			
0.534 GLAXOSMITHKLINE CAPITAL PLC 0.534%/20-01.10.2023	USD	32'000		32'000			
6.000 HBOS PLC (subordinated) -144A- 6%/03-01.11.2033	USD		20'000		20'000	18'941.13	0.03
4.250 HSBC HOLDINGS (subordinated) 4.25%/14-14.03.2024	USD	250'000		250'000			
4.300 HSBC HOLDINGS 4.3%/16-08.03.2026	USD	200'000		200'000			
6.100 HSBC HOLDINGS 6.1%/11-14.01.2042	USD		60'000		60'000	65'562.05	0.10
- HSBC HOLDINGS FIX-TO-FRN 4.041%/17-13.03.2028	USD	200'000			200'000	191'632.14	0.29
6.500 HSBC HOLDINGS PLC (subordinated) 6.5%/22-02.05.2036	USD		100'000		100'000	102'257.12	0.15
6.500 HSBC HOLDINGS PLC (subordinated) 6.5%/22-15.09.2037	USD	200'000		200'000			
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-22.05.2030	USD	200'000		200'000			
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-04.06.2031	USD	200'000		200'000			
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-17.08.2029	USD	200'000		200'000			
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-22.11.2027	USD	200'000		200'000			
- HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2026	USD	200'000		200'000			
- HSBC HOLDINGS PLC FRN/18-19.06.2029	USD	200'000			200'000	192'396.06	0.29
- HSBC HOLDINGS PLC FRN/21-24.05.2025	USD	200'000		200'000			
4.292 HSBC HOLDINGS PLC/18-12.09.2026	USD	200'000			200'000	196'108.78	0.29
- LIBERBANK FIX-TO-FRN 6.875%/17-14.03.2027	USD	200'000		200'000			
3.750 LLOYDS BANK GROUP 3.75%/17-11.01.2027	USD	200'000		200'000			
5.300 LLOYDS BANKING GROUP PLC (subordinated) 5.3%/16-01.12.2045	USD	200'000		200'000			
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-06.03.2029	USD		200'000		200'000	201'945.49	0.30
2.000 LSEGA FINANCING PLC -144A- 2%/21-06.04.2028	USD	200'000		200'000			
5.602 NATIONAL GRID PLC 5.602%/23-12.06.2028	USD		10'000		10'000	10'125.95	0.02
1.500 NATIONWIDE BLDG SOCIETY -144A- 1.5%/21-13.10.2026	USD	200'000			200'000	181'432.85	0.27
- NATWEST GROUP PLC FIX-TO-FRN FRN/23-13.09.2029	USD		200'000		200'000	202'016.25	0.30
- PHOENIX GRP HLD PLC (subordinated) FIX-TO-FRN FRN/20-04.09.2031	USD	200'000		200'000			
3.125 PRUDENTIAL FUNDING (ASIA) PLC 3.125%/20-14.04.2030	USD		10'000		10'000	8'915.63	0.01
3.625 PRUDENTIAL FUNDING ASIA 3.625%/22-24.03.2032	USD		30'000		30'000	26'814.45	0.04
3.625 PRUDENTIAL PLC 3.625%/22-24.03.2032	USD	30'000		30'000			
3.000 RECKITT BENCKISER TSY -144A- 3%/17-26.06.2027	USD	280'000		280'000			
5.125 RIO TINTO FINANCE (USA) PLC 5.125%/23-09.03.2053	USD		10'000		10'000		
4.750 RIO TINTO FINANCE USA 4.75%/12-22.03.2042	USD	70'000		70'000			
- ROYAL BANK OF SCOTLAND GROUP PLC FRN/18-18.05.2029	USD	250'000		250'000			
- ROYAL BK SCOTLAND GRP PLC FIX-TO-FRN FRN/19-22.03.2025	USD	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.750 ROYALTY PHARMA PLC 1.75%/21-02.09.2027	USD	20'000		16'000	4'000	3'556.05	0.01
2.150 ROYALTY PHARMA PLC 2.15%/21-02.09.2031	USD	50'000		50'000			
3.350 ROYALTY PHARMA PLC 3.35%/21-02.09.2051	USD	36'000		36'000			
3.550 ROYALTY PHARMA PLC 3.55%/21-02.09.2050	USD	30'000			30'000	20'420.33	0.03
- SANTANDER UK GROUP HOLDINGS PLC FIX-TO-FRN FRN/20-21.08.2026	USD	200'000			200'000	187'343.40	0.28
2.032 SMITH & NEPHEW PLC 2.032%/20-14.10.2030	USD	50'000			50'000	41'007.70	0.06
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN -144A-FRN/18-15.03.2033	USD	200'000			200'000	188'611.39	0.28
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/18-15.03.2024	USD	200'000		200'000			
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/20-01.04.2031	USD	200'000		200'000			
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-30.03.2026	USD	200'000		200'000			
4.400 TRINITY ACQUISITION PLC 4.4%/16-15.03.2026	USD		10'000		10'000	9'799.09	0.01
6.150 VODAFONE GROUP 6.15%/07-27.02.2037	USD	100'000		82'000	18'000	18'786.71	0.03
4.125 VODAFONE GROUP PLC 4.125%/18-30.05.2025	USD		15'000		15'000	14'755.48	0.02
4.250 VODAFONE GROUP PLC 4.25%/19-17.09.2050	USD		15'000		15'000	11'816.13	0.02
4.875 VODAFONE GROUP PLC 4.875%/19-19.06.2049	USD	80'000		65'000	15'000	12'983.90	0.02
5.250 VODAFONE GROUP PLC 5.25%/18-30.05.2048	USD	76'000		54'000	22'000	20'405.68	0.03
5.750 VODAFONE GROUP PLC 5.75%/23-10.02.2063	USD		20'000		20'000	19'527.80	0.03
						<b>2'749'086.53</b>	<b>4.11</b>
<b>United States</b>							
2.875 3M COMPANY 2.875%/17-15.10.2027	USD	30'000			30'000	27'778.99	0.04
3.250 3M COMPANY 3.25%/19-26.08.2049	USD	50'000		50'000			
5.700 3M COMPANY 5.7%/07-15.03.2037	USD	80'000		80'000			
3.125 3M COMPANY S. -F- 3.125%/16-19.09.2046	USD		10'000		10'000	6'905.45	0.01
3.375 3M COMPANY S. -F- 3.375%/19-01.03.2029	USD	40'000		18'000	22'000	20'260.31	0.03
3.625 3M COMPANY S. -F- 3.625%/17-15.10.2047	USD	50'000	10'000	46'000	14'000	10'133.09	0.02
4.000 3M COMPANY S. -F- 4%/18-14.09.2048	USD	50'000	10'000	42'000	18'000	14'516.72	0.02
0.950 7-ELEVEN INC -144A- 0.95%/21-10.02.2026	USD	30'000		30'000			
1.300 7-ELEVEN INC -144A- 1.3%/21-10.02.2028	USD	30'000			30'000	26'025.65	0.04
2.500 7-ELEVEN INC -144A- 2.5%/21-10.02.2041	USD	80'000		78'000	2'000	1'335.87	0.00
2.800 7-ELEVEN INC -144A- 2.8%/21-10.02.2051	USD	30'000			30'000	18'554.07	0.03
3.800 ABB FINANCE USA INC 3.8%/18-03.04.2028	USD	40'000			40'000	38'890.64	0.06
1.150 ABBOTT LABORATORIES 1.15%/20-30.01.2028	USD	50'000		14'000	36'000	31'568.59	0.05
3.750 ABBOTT LABORATORIES 3.75%/16-30.11.2026	USD	83'000		50'000	33'000	32'152.34	0.05
4.900 ABBOTT LABORATORIES 4.9%/16-30.11.2046	USD	100'000		78'000	22'000	21'207.19	0.03
5.300 ABBOTT LABORATORIES 5.3%/10-27.05.2040	USD	100'000		50'000	50'000	51'039.34	0.08
3.600 ABBVIE 3.6%/15-14.05.2025	USD	100'000	34'000	98'000	36'000	35'277.46	0.05
4.400 ABBVIE 4.4%/13-06.11.2042	USD	150'000		105'000	45'000	40'254.37	0.06
4.500 ABBVIE 4.5%/15-14.05.2035	USD	100'000		84'000	16'000	15'271.98	0.02
4.700 ABBVIE 4.7%/15-14.05.2045	USD	100'000		80'000	20'000	18'442.10	0.03
2.600 ABBVIE INC 2.6%/20-21.11.2024	USD	100'000		100'000			
2.950 ABBVIE INC 2.95%/20-21.11.2026	USD	200'000		144'000	56'000	53'104.36	0.08
3.200 ABBVIE INC 3.2%/20-21.11.2029	USD	150'000	52'000	150'000	52'000	47'575.74	0.07
3.800 ABBVIE INC 3.8%/20-15.03.2025	USD	60'000		14'000	46'000	45'304.02	0.07
4.050 ABBVIE INC 4.05%/20-21.11.2039	USD	80'000	38'000	80'000	38'000	33'353.11	0.05
4.250 ABBVIE INC 4.25%/20-21.11.2049	USD	100'000	80'000	150'000	30'000	25'828.60	0.04
4.550 ABBVIE INC 4.55%/20-15.03.2035	USD	90'000		66'000	24'000	23'008.51	0.03
4.625 ABBVIE INC 4.625%/20-01.10.2042	USD	30'000		20'000	10'000	9'149.98	0.01
4.750 ABBVIE INC 4.75%/20-15.03.2045	USD	30'000		24'000	6'000	5'558.06	0.01
4.800 ABBVIE INC 4.8%/24-15.03.2029	USD		20'000		20'000	19'909.40	0.03
4.875 ABBVIE INC 4.875%/18-14.11.2048	USD	50'000		30'000	20'000	18'896.03	0.03
4.950 ABBVIE INC 4.95%/24-15.03.2031	USD		20'000		20'000	19'998.80	0.03
5.050 ABBVIE INC 5.05%/24-15.03.2034	USD		30'000		30'000	30'141.60	0.05
5.400 ABBVIE INC 5.4%/24-15.03.2054	USD		30'000		30'000	30'461.10	0.05
4.300 ABBVIE INV 4.3%/16-14.05.2036	USD	100'000		20'000	100'000	18'618.51	0.03
3.350 ACE INA HOLDINGS 3.35%/15-03.05.2026	USD		30'000		30'000	28'921.63	0.04
4.350 ACE INA HOLDINGS 4.35%/15-03.11.2045	USD	100'000		95'000	5'000	4'414.45	0.01
2.500 ACTIVISION BLIZZARD 2.5%/20-15.09.2050	USD	100'000		100'000			
2.150 ACUITY BRANDS LIGHTING 2.15%/20-15.12.2030	USD	40'000		40'000			
1.900 ADOBE INC 1.9%/20-01.02.2025	USD	100'000		100'000			
3.500 ADVANCE AUTO PARTS 3.5%/22-15.03.2032	USD	40'000		40'000			
3.008 ADVOCATE HEALTH CORP S. -2020A- 3.008%/20-15.06.2050	USD	49'000		38'000	11'000	7'618.86	0.01
2.100 AEP TEXAS INC S. -I- 2.1%/20-01.07.2030	USD	100'000		94'000	6'000	4'966.25	0.01
3.100 AEP TRANSMISSION CO LLC S. -F- 3.1%/17-01.12.2026	USD	38'000		38'000	38'000	36'176.28	0.05
4.500 AEP TRANSMISSION CO LLC S. -O- 4.5%/22-15.06.2052	USD	30'000		16'000	14'000	12'154.72	0.02
2.450 AES CORP/THE 2.45%/21-15.01.2031	USD		20'000		20'000	16'333.48	0.02
5.450 AES CORP/THE 5.45%/23-01.06.2028	USD		30'000		30'000	29'898.88	0.04
6.750 AETNA 6.75%/07-15.12.2037	USD	84'000		69'000	15'000	16'389.68	0.02
6.625 AETNA INC 6.625%/06-15.06.2036	USD	20'000			20'000	21'777.90	0.03
3.300 AFFILIATED MANAGERS GROU 3.3%/20-15.06.2030	USD	30'000		26'000	4'000	3'520.02	0.01

1266 CSIF (CH) Bond Corporate USD Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.600 AFLAC INC 3.6%/20-01.04.2030	USD	100'000		42'000	58'000	53'763.81	0.08
2.100 AGILENT TECHNOLOGIES INC 2.1%/20-04.06.2030	USD	150'000		146'000	4'000	3'350.94	0.01
3.050 AGILENT TECHNOLOGIES INC 3.05%/16-22.09.2026	USD	100'000		90'000	10'000	9'509.08	0.01
5.024 AHS HOSPITAL CORP S. -2015- 5.024%/15-01.07.2045	USD		14'000		14'000	13'347.28	0.02
0.900 AIG GLOBAL FUNDING -144A- 0.9%/20-22.09.2025	USD	50'000		2'000	48'000	44'754.66	0.07
3.625 AIR LEASE 3.625%/17-01.04.2027	USD	70'000		70'000			
4.250 AIR LEASE 4.25%/14-15.09.2024	USD	70'000		70'000			
3.750 AIR LEASE CORP 3.75%/19-01.06.2026	USD	50'000		36'000	14'000	13'491.74	0.02
4.625 AIR LEASE CORP 4.625%/18-01.10.2028	USD	100'000		100'000			
5.100 AIR LEASE CORP 5.1%/24-01.03.2029	USD		20'000		20'000	19'655.24	0.03
5.850 AIR LEASE CORP 5.85%/22-15.12.2027	USD		20'000		20'000	20'218.04	0.03
0.700 AIR LEASE CORP S. -A- 0.7%/21-15.02.2024	USD	50'000		50'000			
0.800 AIR LEASE CORP S. -A- 0.8%/21-18.08.2024	USD	50'000		50'000			
2.875 AIR LEASE CORP S. -A- 2.875%/22-15.01.2032	USD	40'000		40'000			
5.300 AIR LEASE CORP S. -A- 5.3%/23-01.02.2028	USD	20'000			20'000	19'879.35	0.03
1.500 AIR PRODUCTS & CHEMICALS 1.5%/20-15.10.2025	USD	100'000		100'000			
1.850 AIR PRODUCTS & CHEMICALS 1.85%/20-15.05.2027	USD	100'000		100'000			
2.050 AIR PRODUCTS & CHEMICALS 2.05%/20-15.05.2030	USD	50'000		50'000			
2.700 AIR PRODUCTS & CHEMICALS 2.7%/20-15.05.2040	USD	20'000	27'000	20'000	27'000	19'436.47	0.03
2.800 AIR PRODUCTS & CHEMICALS 2.8%/20-15.05.2050	USD	53'000		53'000			
3.000 ALABAMA POWER CO 3%/21-15.03.2052	USD	30'000		10'000	20'000	13'289.01	0.02
3.550 ALABAMA POWER CO S. -2013A- 3.55%/13-01.12.2023	USD	10'000		10'000			
3.050 ALABAMA POWER CO S. -2022A- 3.05%/22-15.03.2032	USD	50'000		50'000			
3.940 ALABAMA POWER CO S. -2022C- 3.94%/22-01.09.2032	USD	50'000	20'000	50'000	20'000	18'425.13	0.03
4.300 ALABAMA POWER COMPANY S. 2016-A 4.3%/16-02.01.2046	USD	100'000		66'000	34'000	28'684.02	0.04
4.650 ALBEMARLE CORP 4.65%/22-01.06.2027	USD	100'000	20'000	100'000	20'000	19'647.78	0.03
5.650 ALBEMARLE CORP 5.65%/22-01.06.2052	USD		10'000		10'000	8'964.80	0.01
2.600 ALCON FINANCE CORP -144A- 2.6%/20-27.05.2030	USD	200'000		200'000			
1.875 ALEXANDRIA REAL ESTATE E 1.875%/20-01.02.2033	USD		20'000		20'000	14'958.49	0.02
2.000 ALEXANDRIA REAL ESTATE E 2%/21-18.05.2032	USD	50'000		40'000	10'000	7'719.55	0.01
2.950 ALEXANDRIA REAL ESTATE E 2.95%/22-15.03.2034	USD	50'000		40'000	10'000	8'061.54	0.01
3.000 ALEXANDRIA REAL ESTATE E 3%/21-18.05.2051	USD	50'000		50'000			
4.000 ALEXANDRIA REAL ESTATE E 4%/19-01.02.2050	USD	37'000		28'000	9'000	6'780.15	0.01
4.500 ALEXANDRIA REAL ESTATE EQUITY 4.5%/14-30.07.2029	USD	58'000		16'000	42'000	40'269.46	0.06
3.625 ALLEGHANY CORP 3.625%/20-15.05.2030	USD	10'000			10'000	9'295.15	0.01
5.411 ALLEGION US HOLDING CO 5.411%/22-01.07.2032	USD		10'000		10'000	9'990.28	0.01
- ALLSTATE (subordinated) S. -B- FIX-TO-FLOATER 5.75%/13-15.08.2053	USD	100'000		100'000			
0.750 ALLSTATE CORP 0.75%/20-15.12.2025	USD	30'000			30'000	27'681.98	0.04
3.850 ALLSTATE CORP 3.85%/19-10.08.2049	USD	50'000		34'000	16'000	12'421.40	0.02
5.250 ALLSTATE CORP 5.25%/23-30.03.2033	USD		20'000		20'000	19'921.92	0.03
8.000 ALLY FINANCIAL INC 8%/08-01.11.2031	USD	100'000		60'000	40'000	43'938.97	0.07
- ALLY FINANCIAL INC FIX-TO-FRN FRN/23-13.06.2029	USD		10'000		10'000	10'272.10	0.02
0.450 ALPHABET INC 0.45%/20-15.08.2025	USD	200'000		104'000	96'000	90'263.00	0.13
0.800 ALPHABET INC 0.8%/20-15.08.2027	USD		40'000	30'000	10'000	8'834.12	0.01
1.100 ALPHABET INC 1.1%/20-15.08.2030	USD		40'000	40'000			
1.900 ALPHABET INC 1.9%/20-15.08.2040	USD	100'000		100'000			
2.050 ALPHABET INC 2.05%/20-15.08.2050	USD		20'000		20'000	11'813.46	0.02
2.250 ALPHABET INC 2.25%/20-15.08.2060	USD	50'000		50'000			
3.875 ALTRIA GROUP 3.875%/16-16.09.2046	USD	70'000		63'000	7'000	5'117.00	0.01
5.375 ALTRIA GROUP 5.375%/13-31.01.2044	USD	90'000		60'000	30'000	29'159.96	0.04
3.400 ALTRIA GROUP INC 3.4%/21-04.02.2041	USD	110'000		94'000	16'000	11'498.18	0.02
3.700 ALTRIA GROUP INC 3.7%/21-04.02.2051	USD		20'000		20'000	13'619.92	0.02
4.000 ALTRIA GROUP INC 4%/21-04.02.2061	USD	50'000		32'000	18'000	12'856.03	0.02
4.450 ALTRIA GROUP INC 4.45%/20-06.05.2050	USD	64'000		62'000	2'000	1'565.51	0.00
4.800 ALTRIA GROUP INC 4.8%/19-14.02.2029	USD		10'000		10'000	9'822.27	0.01
5.800 ALTRIA GROUP INC 5.8%/19-14.02.2039	USD	30'000		6'000	24'000	23'905.60	0.04
5.950 ALTRIA GROUP INC 5.95%/19-14.02.2049	USD	40'000		18'000	22'000	21'897.58	0.03
3.800 AMAZON.COM 3.8%/14-05.12.2024	USD		40'000		40'000		
4.800 AMAZON.COM 4.8%/14-05.12.2034	USD	80'000		80'000			
4.950 AMAZON.COM 4.95%/14-05.12.2044	USD		10'000		10'000	9'865.52	0.01
1.000 AMAZON.COM INC 1%/21-12.05.2026	USD	100'000	30'000	100'000	30'000	27'611.40	0.04
1.200 AMAZON.COM INC 1.2%/20-03.06.2027	USD	50'000		46'000	4'000	3'576.35	0.01
1.500 AMAZON.COM INC 1.5%/20-03.06.2030	USD	68'000		22'000	46'000	38'033.93	0.06
1.650 AMAZON.COM INC 1.65%/21-12.05.2028	USD	50'000		45'000	5'000	4'437.77	0.01
2.100 AMAZON.COM INC 2.1%/21-12.05.2031	USD	100'000		100'000			
2.500 AMAZON.COM INC 2.5%/20-03.06.2050	USD	100'000		78'000	22'000	13'800.48	0.02
2.700 AMAZON.COM INC 2.7%/20-03.06.2060	USD	93'000		68'000	25'000	15'366.25	0.02
2.800 AMAZON.COM INC 2.8%/18-22.08.2024	USD	100'000		100'000			
3.000 AMAZON.COM INC 3%/22-13.04.2025	USD	30'000		18'000	12'000	11'725.65	0.02
3.100 AMAZON.COM INC 3.1%/21-12.05.2051	USD	100'000		62'000	38'000	26'706.63	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.150 AMAZON.COM INC 3.15%/18-22.08.2027	USD	40'000	30'000	34'000	36'000	34'163.80	0.05
3.250 AMAZON.COM INC 3.25%/21-12.05.2061	USD	50'000		40'000	10'000	6'891.44	0.01
3.300 AMAZON.COM INC 3.3%/22-13.04.2027	USD		20'000		20'000	19'170.27	0.03
3.450 AMAZON.COM INC 3.45%/22-13.04.2029	USD	60'000		40'000	20'000	18'943.49	0.03
3.875 AMAZON.COM INC 3.875%/18-22.08.2037	USD	100'000	14'000	114'000			
3.950 AMAZON.COM INC 3.95%/22-13.04.2052	USD	40'000		17'000	23'000	19'007.17	0.03
4.050 AMAZON.COM INC 4.05%/18-22.08.2047	USD	100'000		78'000	22'000	18'815.14	0.03
4.100 AMAZON.COM INC 4.1%/22-13.04.2062	USD	40'000		24'000	16'000	13'224.26	0.02
4.250 AMAZON.COM INC 4.25%/18-22.08.2057	USD	135'000		106'000	29'000	24'880.04	0.04
4.550 AMAZON.COM INC 4.55%/22-01.12.2027	USD	100'000			100'000	99'664.60	0.15
4.600 AMAZON.COM INC 4.6%/22-01.12.2025	USD	70'000		70'000			
4.650 AMAZON.COM INC 4.65%/22-01.12.2029	USD		20'000		20'000	20'010.58	0.03
4.700 AMAZON.COM INC 4.7%/22-01.12.2032	USD		41'000	41'000			
4.700 AMAZON.COM INC 4.7%/22-29.11.2024	USD	70'000		70'000			
5.200 AMAZON.COM INC 5.2%/17-03.12.2025	USD	30'000		30'000			
5.625 AMCOR FINANCE USA INC 5.625%/23-26.05.2033	USD		20'000		20'000	20'313.40	0.03
4.000 AMCOR FLEXIBLES NORTH AM 4%/22-17.05.2025	USD	30'000		30'000			
3.150 AMER AIRLINE 19-1AA PTT S. -2019-1- 3.15%/19-15.08.2033	USD	70'000		62'000	8'000	5'493.20	0.01
2.875 AMER AIRLINE 21-1A EETC S. -2021-1A- 2.875%/21-11.07.2034	USD	80'000		72'000	8'000	6'193.43	0.01
1.750 AMEREN CORP 1.75%/21-15.03.2028	USD	30'000			30'000	26'363.28	0.04
3.650 AMEREN CORP 3.65%/15-15.02.2026	USD	100'000		98'000	2'000	1'934.58	0.00
1.550 AMEREN ILLINOIS CO 1.55%/20-15.11.2030	USD	30'000		28'000	2'000	1'604.11	0.00
3.700 AMEREN ILLINOIS CO 3.7%/17-01.12.2047	USD	20'000		2'000	18'000	13'820.44	0.02
5.900 AMEREN ILLINOIS CO 5.9%/22-01.12.2052	USD	30'000		20'000	10'000	10'599.85	0.02
3.250 AMEREN ILLINOIS COMPANY 3.25%/14-01.03.2025	USD	150'000		150'000			
3.375 AMERICAN ASSETS TRUST LP 3.375%/21-01.02.2031	USD	60'000		60'000			
- AMERICAN ELECTRIC POWER (subordinated) FIX-TO-FRN FRN/21-15.02.2062	USD	30'000		30'000			
5.625 AMERICAN ELECTRIC POWER 5.625%/23-01.03.2033	USD		20'000	20'000			
3.250 AMERICAN ELECTRIC POWER S. -L- 3.25%/20-01.03.2050	USD	50'000			50'000	34'091.74	0.05
0.750 AMERICAN ELECTRIC POWER S. -M- 0.75%/20-01.11.2023	USD	30'000		30'000			
- AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/22-26.05.2033	USD	100'000		58'000	42'000	40'852.84	0.06
2.250 AMERICAN EXPRESS CO 2.25%/22-04.03.2025	USD	60'000		60'000			
3.000 AMERICAN EXPRESS CO 3%/17-30.10.2024	USD	200'000		200'000			
3.125 AMERICAN EXPRESS CO 3.125%/19-20.05.2026	USD	50'000		28'000	22'000	21'113.15	0.03
3.300 AMERICAN EXPRESS CO 3.3%/22-03.05.2027	USD	90'000		80'000	10'000	9'480.19	0.01
3.400 AMERICAN EXPRESS CO 3.4%/19-22.02.2024	USD	100'000		100'000			
4.900 AMERICAN EXPRESS CO 4.9%/23-13.02.2026	USD		20'000		20'000	19'934.64	0.03
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/22-03.08.2033	USD	50'000		32'000	18'000	17'052.65	0.03
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-01.05.2026	USD		30'000		30'000	29'827.37	0.04
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-01.05.2034	USD		30'000		30'000	29'424.48	0.04
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-27.07.2029	USD		14'000		14'000	14'080.01	0.02
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-28.07.2027	USD		11'000		11'000	11'030.31	0.02
3.625 AMERICAN HOMES 4 RENT 3.625%/22-15.04.2032	USD	50'000		12'000	38'000	33'109.21	0.05
5.500 AMERICAN HOMES 4 RENT 5.5%/24-01.02.2034	USD		20'000		20'000	19'633.46	0.03
4.750 AMERICAN HONDA FINANCE 4.75%/23-12.01.2026	USD		20'000		20'000	19'869.05	0.03
4.900 AMERICAN HONDA FINANCE 4.9%/24-10.01.2034	USD		10'000		10'000	9'753.95	0.01
0.750 AMERICAN HONDA FINANCE S. -A- 0.75%/21-09.08.2024	USD	100'000		100'000			
1.300 AMERICAN HONDA FINANCE S. -A- 1.3%/21-09.09.2026	USD	100'000		100'000			
1.800 AMERICAN HONDA FINANCE S. -A- 1.8%/21-13.01.2031	USD	50'000		50'000			
2.250 AMERICAN HONDA FINANCE S. -A- 2.25%/22-12.01.2029	USD	40'000		40'000			
2.900 AMERICAN HONDA FINANCE S. -A- 2.9%/17-16.02.2024	USD	30'000		30'000			
5.850 AMERICAN HONDA FINANCE S. -A- 5.85%/23-04.10.2030	USD		20'000		20'000	20'812.20	0.03
4.375 AMERICAN INTERNATIONAL GROUP 4.375%/20-30.06.2050	USD	80'000		46'000	34'000	29'168.99	0.04
2.500 AMERICAN INTL GROUP 2.5%/20-30.06.2025	USD	34'000		34'000			
4.750 AMERICAN INTL GROUP 4.75%/18-01.04.2048	USD	50'000		22'000	28'000	25'574.61	0.04
5.000 AMERICAN TOWER 5%/13-15.02.2024	USD	120'000		120'000			
0.600 AMERICAN TOWER CORP 0.6%/20-15.01.2024	USD	30'000		30'000			
1.875 AMERICAN TOWER CORP 1.875%/20-15.10.2030	USD	30'000		30'000			
2.100 AMERICAN TOWER CORP 2.1%/20-15.06.2030	USD		20'000		20'000	16'461.73	0.02
2.300 AMERICAN TOWER CORP 2.3%/21-15.09.2031	USD	40'000		40'000			
2.900 AMERICAN TOWER CORP 2.9%/20-15.01.2030	USD		20'000		20'000	17'543.82	0.03
2.950 AMERICAN TOWER CORP 2.95%/20-15.01.2051	USD	100'000		84'000	16'000	10'135.72	0.02
3.100 AMERICAN TOWER CORP 3.1%/20-15.06.2050	USD	28'000		18'000	10'000	6'533.96	0.01
3.650 AMERICAN TOWER CORP 3.65%/22-15.03.2027	USD	30'000		12'000	18'000	17'202.18	0.03
3.800 AMERICAN TOWER CORP 3.8%/19-15.08.2029	USD	50'000		50'000			
4.050 AMERICAN TOWER CORP 4.05%/22-15.03.2032	USD	30'000		20'000	10'000	9'093.78	0.01
4.400 AMERICAN TOWER CORP 4.4%/16-15.02.2026	USD	50'000			50'000	49'166.83	0.07
5.500 AMERICAN TOWER CORP 5.5%/23-15.03.2028	USD		20'000		20'000	20'082.61	0.03
5.550 AMERICAN TOWER CORP 5.55%/23-15.07.2033	USD		20'000	20'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.650 AMERICAN TOWER CORP 5.65%/23-15.03.2033	USD		20'000		20'000	20'111.79	0.03
5.900 AMERICAN TOWER CORP 5.9%/23-15.11.2033	USD		20'000		20'000	20'509.51	0.03
5.000 AMERICAN TRANSMISSION SYSTEMS -144A- 5%/14-01.09.2044	USD		10'000	10'000			
4.300 AMERICAN WATER CAP CORP 4.3%/12-01.12.2042	USD	40'000		35'000	5'000	4'365.83	0.01
3.850 AMERICAN WATER CAPITAL 3.85%/13-01.03.2024	USD	30'000		30'000			
4.000 AMERICAN WATER CAPITAL 4%/16-01.12.2046	USD	30'000		28'000	2'000	1'618.10	0.00
2.800 AMERICAN WATER CAPITAL C 2.8%/20-01.05.2030	USD		20'000		20'000	17'505.26	0.03
3.750 AMERICAN WATER CAPITAL C 3.75%/17-01.09.2047	USD	30'000		14'000	16'000	12'417.81	0.02
4.150 AMERICAN WATER CAPITAL C 4.15%/19-01.06.2049	USD	50'000		50'000			
4.200 AMERICAN WATER CAPITAL C 4.2%/18-01.09.2048	USD	50'000		44'000	6'000	5'038.74	0.01
5.150 AMERICAN WATER CAPITAL C 5.15%/24-01.03.2034	USD		20'000		20'000	19'833.80	0.03
2.800 AMERISOURCEBERGEN CORP 2.8%/20-15.05.2030	USD	100'000		88'000	12'000	10'541.74	0.02
3.450 AMERISOURCEBERGEN CORP 3.45%/17-15.12.2027	USD	100'000		56'000	44'000	41'628.34	0.06
2.600 AMGEN 2.6%/16-19.08.2026	USD	120'000		10'000	110'000	103'823.48	0.16
4.400 AMGEN 4.4%/15-01.05.2045	USD	110'000		104'000	6'000	5'121.29	0.01
4.563 AMGEN 4.563%/16-15.06.2048	USD		20'000		20'000	17'317.72	0.03
4.663 AMGEN 4.663%/16-15.06.2051	USD	96'000		56'000	40'000	34'694.10	0.05
5.150 AMGEN 5.15%/11-15.11.2041	USD	21'000			21'000	19'992.76	0.03
1.650 AMGEN INC 1.65%/21-15.08.2028	USD	108'000		108'000			
2.300 AMGEN INC 2.3%/20-25.02.2031	USD	100'000		20'000	80'000	66'947.78	0.10
2.770 AMGEN INC 2.77%/21-01.09.2053	USD	86'000		86'000			
3.150 AMGEN INC 3.15%/20-21.02.2040	USD	80'000		68'000	12'000	9'001.06	0.01
3.350 AMGEN INC 3.35%/22-22.02.2032	USD	40'000		28'000	12'000	10'611.91	0.02
3.375 AMGEN INC 3.375%/20-21.02.2050	USD	60'000		34'000	26'000	18'546.06	0.03
4.200 AMGEN INC 4.2%/22-01.03.2033	USD	50'000			50'000	46'293.37	0.07
4.200 AMGEN INC 4.2%/22-22.02.2052	USD	30'000			30'000	24'299.50	0.04
4.400 AMGEN INC 4.4%/22-22.02.2062	USD	60'000		22'000	38'000	30'532.33	0.05
5.150 AMGEN INC 5.15%/23-02.03.2028	USD		36'000		36'000	36'071.31	0.05
5.250 AMGEN INC 5.25%/23-02.03.2030	USD	50'000		30'000	20'000	20'149.47	0.03
5.250 AMGEN INC 5.25%/23-02.03.2033	USD	50'000		30'000	20'000	19'940.56	0.03
5.600 AMGEN INC 5.6%/23-02.03.2043	USD	10'000		10'000		10'032.53	0.01
5.650 AMGEN INC 5.65%/23-02.03.2053	USD		40'000	40'000			
2.200 AMPHENOL CORP 2.2%/21-15.09.2031	USD	50'000		50'000			
2.800 AMPHENOL CORP 2.8%/19-15.02.2030	USD		22'000		22'000	19'593.18	0.03
3.500 ANALOG DEVICES 3.5%/16-05.12.2026	USD	200'000		168'000	32'000	30'905.29	0.05
2.100 ANALOG DEVICES INC 2.1%/21-01.10.2031	USD	40'000			40'000	33'001.83	0.05
3.650 ANHEUSER-BUSCH CO/INBEV 3.65%/19-01.02.2026	USD	150'000	30'000	170'000	10'000	9'749.79	0.01
4.700 ANHEUSER-BUSCH CO/INBEV 4.7%/19-01.02.2036	USD	140'000	20'000	111'000	49'000	46'895.12	0.07
4.900 ANHEUSER-BUSCH CO/INBEV 4.9%/19-01.02.2046	USD	264'000		176'000	88'000	82'141.86	0.12
4.700 ANHEUSER-BUSCH INBEV FINANCE 4.7%/16-01.02.2036	USD	50'000		32'000	18'000	17'160.95	0.03
4.900 ANHEUSER-BUSCH INBEV FINANCE 4.9%/16-01.02.2046	USD	100'000		98'000	2'000	1'848.08	0.00
3.500 ANHEUSER-BUSCH INBEV WOR 3.5%/20-01.06.2030	USD	50'000		36'000	14'000	12'937.41	0.02
4.000 ANHEUSER-BUSCH INBEV WOR 4%/18-13.04.2028	USD	70'000		70'000			
4.375 ANHEUSER-BUSCH INBEV WOR 4.375%/18-15.04.2038	USD	140'000		110'000	30'000	27'439.02	0.04
4.439 ANHEUSER-BUSCH INBEV WOR 4.439%/17-06.10.2048	USD	20'000			20'000	17'505.85	0.03
4.500 ANHEUSER-BUSCH INBEV WOR 4.5%/20-01.06.2050	USD	60'000		60'000			
4.600 ANHEUSER-BUSCH INBEV WOR 4.6%/18-15.04.2048	USD	91'000		87'000	4'000	3'593.07	0.01
4.750 ANHEUSER-BUSCH INBEV WOR 4.75%/19-23.01.2029	USD	70'000	40'000	70'000	40'000	39'729.44	0.06
5.450 ANHEUSER-BUSCH INBEV WOR 5.45%/19-23.01.2039	USD	70'000		38'000	32'000	32'565.07	0.05
5.550 ANHEUSER-BUSCH INBEV WOR 5.55%/19-23.01.2049	USD	130'000	20'000	130'000	20'000	20'482.49	0.03
5.800 ANHEUSER-BUSCH INBEV WOR 5.8%/19-23.01.2059	USD	100'000		78'000	22'000	23'233.37	0.03
4.950 ANHEUSER-BUSCH INBEV WORLDWIDE 4.95%/16-15.01.2042	USD	20'000		3'000	17'000	16'215.05	0.02
8.200 ANHEUSER-BUSCH INBEV WORLDWIDE 8.2%/11-15.01.2039	USD	30'000			30'000	38'580.04	0.06
1.500 ANTHEM INC 1.5%/21-15.03.2026	USD	50'000		48'000	2'000	1'857.90	0.00
2.550 ANTHEM INC 2.55%/21-15.03.2031	USD	50'000		30'000	20'000	16'951.76	0.03
3.125 ANTHEM INC 3.125%/20-15.05.2050	USD		10'000		10'000	6'825.43	0.01
3.600 ANTHEM INC 3.6%/21-15.03.2051	USD	50'000		50'000			
4.375 ANTHEM INC 4.375%/17-01.12.2047	USD	130'000		117'000	13'000	11'039.14	0.02
2.800 AON CORP 2.8%/20-15.05.2030	USD	76'000		64'000	12'000	10'438.82	0.02
2.850 AON CORP/AON GLOBAL HOLD 2.85%/22-28.05.2027	USD	50'000		50'000			
2.900 AON CORP/AON GLOBAL HOLD 2.9%/21-23.08.2051	USD	50'000		40'000	10'000	6'222.13	0.01
3.900 AON CORP/AON GLOBAL HOLD 3.9%/22-28.02.2052	USD	50'000		36'000	14'000	10'594.98	0.02
5.000 AON CORP/AON GLOBAL HOLD 5%/22-12.09.2032	USD		20'000		20'000	19'537.41	0.03
5.350 AON CORP/AON GLOBAL HOLD 5.35%/23-28.02.2033	USD		20'000		20'000	19'964.28	0.03
4.250 APACHE CORP 4.25%/19-15.01.2030	USD		20'000		20'000	18'377.10	0.03
4.375 APACHE CORP 4.375%/18-15.10.2028	USD	10'000		10'000		9'369.20	0.01
5.250 APACHE CORP 5.25%/10-01.02.2042	USD	10'000		10'000		8'302.56	0.01
5.350 APACHE CORP 5.35%/19-01.07.2049	USD		10'000		10'000	8'091.20	0.01
5.000 APOLLO MANAGEMENT HOLDIN -144A- 5%/18-15.03.2048	USD	23'000		12'000	11'000	10'036.92	0.01
4.450 APPALACHIAN POWER CO 4.45%/15-01.06.2045	USD	120'000		110'000	10'000	8'239.98	0.01
4.500 APPALACHIAN POWER CO S. -Y- 4.5%/19-01.03.2049	USD		20'000		20'000	16'165.46	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
4.400	APPALACHIAN POWER S. U 4.4%/14-15.05.2044	USD	10'000		10'000	8'195.05	0.01	
2.450	APPLE 2.45%/16-04.08.2026	USD	30'000	30'000				
3.200	APPLE 3.2%/15-13.05.2025	USD	100'000	80'000	20'000	19'574.73	0.03	
3.250	APPLE 3.25%/16-23.02.2026	USD	80'000	80'000	30'000	29'103.46	0.04	
3.350	APPLE 3.35%/17-09.02.2027	USD	200'000	156'000	44'000	42'329.63	0.06	
3.450	APPLE 3.45%/15-09.02.2045	USD		20'000	20'000	15'885.89	0.02	
3.850	APPLE 3.85%/16-04.08.2046	USD	50'000	46'000	4'000	3'339.88	0.00	
4.250	APPLE 4.25%/17-09.02.2047	USD	20'000	20'000				
4.375	APPLE 4.375%/15-13.05.2045	USD	85'000	85'000				
4.650	APPLE 4.65%/16-23.02.2046	USD	100'000	72'000	28'000	26'460.76	0.04	
0.550	APPLE INC 0.55%/20-20.08.2025	USD	100'000	26'000	74'000	69'562.70	0.10	
0.700	APPLE INC 0.7%/21-08.02.2026	USD	80'000	80'000				
1.125	APPLE INC 1.125%/20-11.05.2025	USD	100'000	58'000	42'000	40'106.35	0.06	
1.200	APPLE INC 1.2%/21-08.02.2028	USD	60'000	16'000	44'000	38'667.53	0.06	
1.400	APPLE INC 1.4%/21-05.08.2028	USD	70'000	46'000	24'000	20'976.01	0.03	
1.650	APPLE INC 1.65%/20-11.05.2030	USD	86'000	50'000	86'000	41'805.67	0.06	
1.650	APPLE INC 1.65%/21-08.02.2031	USD	150'000	70'000	190'000	24'702.87	0.04	
2.050	APPLE INC 2.05%/19-11.09.2026	USD	80'000	80'000				
2.200	APPLE INC 2.2%/19-11.09.2029	USD		70'000	40'000	30'000	26'495.25	0.04
2.375	APPLE INC 2.375%/21-08.02.2041	USD	20'000	20'000				
2.400	APPLE INC 2.4%/20-20.08.2050	USD	70'000	68'000	2'000	1'244.71	0.00	
2.550	APPLE INC 2.55%/20-20.08.2060	USD	100'000	100'000				
2.650	APPLE INC 2.65%/20-11.05.2050	USD	50'000	28'000	22'000	14'297.85	0.02	
2.650	APPLE INC 2.65%/21-08.02.2051	USD	50'000	10'000	50'000	6'444.73	0.01	
2.700	APPLE INC 2.7%/21-05.08.2051	USD	50'000	20'000	30'000	19'482.82	0.03	
2.750	APPLE INC 2.75%/17-13.01.2025	USD	48'000	48'000				
2.800	APPLE INC 2.8%/21-08.02.2061	USD	50'000	20'000	20'000	12'715.64	0.02	
2.850	APPLE INC 2.85%/21-05.08.2061	USD	50'000	36'000	14'000	8'888.86	0.01	
2.900	APPLE INC 2.9%/17-12.09.2027	USD		10'000	10'000	9'431.91	0.01	
2.950	APPLE INC 2.95%/19-11.09.2049	USD	40'000	32'000	8'000	5'579.25	0.01	
3.000	APPLE INC 3%/17-13.11.2027	USD	100'000	98'000	2'000	1'891.70	0.00	
3.200	APPLE INC 3.2%/17-11.05.2027	USD	50'000	14'000	36'000	34'349.70	0.05	
3.350	APPLE INC 3.35%/22-08.08.2032	USD	68'000	68'000				
3.750	APPLE INC 3.75%/17-12.09.2047	USD	50'000	46'000	4'000	3'248.97	0.00	
3.750	APPLE INC 3.75%/17-13.11.2047	USD	50'000	20'000	50'000	16'266.35	0.02	
3.850	APPLE INC 3.85%/13-04.05.2043	USD	50'000	30'000	50'000	25'663.23	0.04	
4.000	APPLE INC 4%/23-10.05.2028	USD		20'000	20'000	19'582.92	0.03	
4.100	APPLE INC 4.1%/22-08.08.2062	USD	50'000	24'000	26'000	21'780.42	0.03	
4.150	APPLE INC 4.15%/23-10.05.2030	USD		30'000	30'000			
4.421	APPLE INC 4.421%/23-08.05.2026	USD		30'000	30'000			
4.650	APPLE INC 4.65%/16-23.02.2026	USD	60'000	50'000	10'000	9'828.23	0.01	
4.850	APPLE INC 4.85%/23-10.05.2053	USD		20'000	20'000	19'539.93	0.03	
3.900	APPLIED MATERIALS 3.9%/15-01.10.2025	USD	80'000	30'000	50'000	49'122.86	0.07	
4.350	APPLIED MATERIALS 4.35%/17-01.04.2047	USD	70'000	54'000	16'000	14'186.63	0.02	
3.566	AQUA AMERICA INC 3.566%/19-01.05.2029	USD	47'000	47'000				
2.500	ARCHER DANIELS MIDLAND 2.5%/16-11.08.2026	USD	100'000	86'000	14'000	13'181.70	0.02	
4.500	ARCHER DANIELS MIDLAND COMPANY 4.5%/23-15.08.2033	USD		40'000	16'000	24'000	22'874.04	0.03
2.900	ARCHER-DANIELS-MIDLAND C 2.9%/22-01.03.2032	USD	40'000	2'000	38'000	32'382.90	0.05	
3.750	ARCHER-DANIELS-MIDLAND C 3.75%/17-15.09.2047	USD	40'000	40'000				
2.150	ARES CAPITAL CORP 2.15%/21-15.07.2026	USD	30'000		30'000	27'253.12	0.04	
2.875	ARES CAPITAL CORP 2.875%/22-15.06.2027	USD		10'000	10'000	9'083.63	0.01	
3.200	ARES CAPITAL CORP 3.2%/21-15.11.2031	USD	40'000	40'000				
3.250	ARES CAPITAL CORP 3.25%/20-15.07.2025	USD	50'000		50'000	48'038.91	0.07	
3.875	ARES CAPITAL CORP 3.875%/20-15.01.2026	USD	50'000	50'000				
3.650	ARES FINANCE CO IV LLC -144A- 3.65%/22-01.02.2052	USD	50'000	44'000	6'000	4'184.75	0.01	
4.350	ARIZONA PUBLIC SERVICE 4.35%/15-15.11.2045	USD	74'000	46'000	28'000	23'003.33	0.03	
2.950	ARROW ELECTRONICS INC 2.95%/21-15.02.2032	USD	40'000	40'000				
3.500	ARTHUR J GALLAGHER & CO 3.5%/21-20.05.2051	USD	40'000	40'000				
5.450	ARTHUR J GALLAGHER & CO 5.45%/24-15.07.2034	USD		20'000	20'000	19'927.00	0.03	
5.500	ARTHUR J GALLAGHER & CO 5.5%/23-02.03.2033	USD		10'000	10'000	9'973.49	0.01	
5.750	ARTHUR J GALLAGHER & CO 5.75%/23-02.03.2053	USD		10'000	6'000	4'000	3'938.13	0.01
6.500	ARTHUR J GALLAGHER & CO 6.5%/23-15.02.2034	USD		20'000	20'000	21'367.45	0.03	
3.945	ASCENSION HEALTH S. -2016A- 3.945%/16-15.11.2046	USD	40'000	24'000	16'000	13'409.50	0.02	
5.550	ASHTREAD CAPITAL INC -144A- 5.55%/23-30.05.2033	USD	200'000	200'000				
3.150	ASSURED GUARANTY US HLDG 3.15%/21-15.06.2031	USD	100'000	60'000	40'000	34'992.35	0.05	
0.700	ASTRAZENECA FINANCE LLC 0.7%/21-28.05.2024	USD	100'000	100'000				
1.200	ASTRAZENECA FINANCE LLC 1.2%/21-28.05.2026	USD	100'000	100'000				
2.250	ASTRAZENECA FINANCE LLC 2.25%/21-28.05.2031	USD	100'000	26'000	74'000	62'064.56	0.09	
4.850	ASTRAZENECA FINANCE LLC 4.85%/24-26.02.2029	USD		20'000	20'000	19'992.20	0.03	
4.875	ASTRAZENECA FINANCE LLC 4.875%/23-03.03.2033	USD		20'000	20'000			
4.900	ASTRAZENECA FINANCE LLC 4.9%/24-26.02.2031	USD		20'000	20'000	19'953.80	0.03	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
5.000	ASTRAZENECA FINANCE LLC 5%/24-26.02.2034	USD		20'000		20'074.00	0.03	
4.500	AT&T 4.5%/15-15.05.2035	USD		50'000	30'000	18'403.00	0.03	
4.550	AT&T 4.55%/16-09.03.2049	USD		20'000		16'778.84	0.03	
0.900	AT&T INC 0.9%/21-25.03.2024	USD	60'000		60'000			
1.650	AT&T INC 1.65%/20-01.02.2028	USD	100'000		70'000	30'000	26'400.33	0.04
1.700	AT&T INC 1.7%/21-25.03.2026	USD	50'000			50'000	46'488.07	0.07
2.250	AT&T INC 2.25%/20-01.02.2032	USD	40'000		4'000	36'000	28'870.62	0.04
2.300	AT&T INC 2.3%/20-01.06.2027	USD	50'000		29'000	21'000	19'226.89	0.03
2.550	AT&T INC 2.55%/21-01.12.2033	USD	100'000		82'000	18'000	14'193.73	0.02
2.750	AT&T INC 2.75%/20-01.06.2031	USD	200'000	30'000	215'000	15'000	12'772.93	0.02
3.100	AT&T INC 3.1%/20-01.02.2043	USD	50'000		45'000	5'000	3'593.93	0.01
3.300	AT&T INC 3.3%/20-01.02.2052	USD		20'000		20'000	13'563.45	0.02
3.500	AT&T INC 3.5%/20-01.06.2041	USD	90'000		50'000	40'000	30'703.58	0.05
3.500	AT&T INC 3.5%/21-15.09.2053	USD	209'000	50'000	195'000	64'000	44'029.69	0.07
3.550	AT&T INC 3.55%/21-15.09.2055	USD	215'000		165'000	50'000	34'065.12	0.05
3.650	AT&T INC 3.65%/20-01.06.2051	USD	110'000		88'000	22'000	15'734.39	0.02
3.650	AT&T INC 3.65%/21-15.09.2059	USD	207'000		146'000	61'000	41'336.49	0.06
3.800	AT&T INC 3.8%/21-01.12.2057	USD	189'000		140'000	49'000	34'575.10	0.05
3.850	AT&T INC 3.85%/20-01.06.2060	USD	100'000		90'000	10'000	7'061.30	0.01
4.100	AT&T INC 4.1%/18-15.02.2028	USD	50'000		35'000	15'000	14'462.00	0.02
4.300	AT&T INC 4.3%/18-15.02.2030	USD	51'000	30'000	51'000	30'000	28'631.32	0.04
4.350	AT&T INC 4.35%/19-01.03.2029	USD	120'000	24'000	118'000	26'000	25'114.60	0.04
4.650	AT&T INC 4.65%/19-01.06.2044	USD		10'000		10'000	8'599.45	0.01
5.150	AT&T INC 5.15%/18-15.11.2046	USD	50'000			50'000	46'285.47	0.07
5.400	AT&T INC 5.4%/23-15.02.2034	USD		30'000		30'000	30'039.98	0.04
4.350	AT&T INT 4.35%/13-15.06.2045	USD	50'000		31'000	19'000	15'896.36	0.02
4.500	AT&T INT 4.5%/16-09.03.2048	USD	50'000		34'000	16'000	13'368.28	0.02
4.750	AT&T INT 4.75%/15-15.05.2046	USD	80'000		56'000	24'000	21'010.52	0.03
1.000	ATHENE GLOBAL FUNDING -144A- 1%/21-16.04.2024	USD	30'000		30'000			
1.200	ATHENE GLOBAL FUNDING -144A- 1.2%/20-13.10.2023	USD	40'000		40'000			
1.730	ATHENE GLOBAL FUNDING -144A- 1.73%/21-02.10.2026	USD	40'000			40'000	35'979.93	0.05
2.550	ATHENE GLOBAL FUNDING -144A- 2.55%/20-19.11.2030	USD	30'000			30'000	24'555.00	0.04
5.875	ATHENE HOLDING LTD 5.875%/23-15.01.2034	USD		10'000		10'000	9'931.71	0.01
5.500	ATMOS ENERGY 5.5%/11-15.06.2041	USD	70'000		70'000			
1.500	ATMOS ENERGY CORP 1.5%/20-15.01.2031	USD	20'000		14'000	6'000	4'772.26	0.01
2.625	ATMOS ENERGY CORP 2.625%/19-15.09.2029	USD	100'000		100'000			
2.850	ATMOS ENERGY CORP 2.85%/21-15.02.2052	USD	50'000		24'000	26'000	16'662.29	0.02
4.125	ATMOS ENERGY CORP 4.125%/14-15.10.2044	USD	45'000		42'000	3'000	2'548.98	0.00
4.300	ATMOS ENERGY CORP 4.3%/18-01.10.2048	USD	30'000			30'000	25'769.98	0.04
3.500	AUTODESK INC 3.5%/17-15.06.2027	USD	170'000		124'000	46'000	43'982.76	0.07
2.400	AUTONATION INC 2.4%/21-01.08.2031	USD	100'000		92'000	8'000	6'334.27	0.01
3.850	AUTONATION INC 3.85%/22-01.03.2032	USD	10'000		2'000	8'000	6'981.81	0.01
3.250	AUTOZONE 3.25%/15-15.04.2025	USD	250'000		246'000	4'000	3'903.80	0.01
4.750	AUTOZONE INC 4.75%/23-01.02.2033	USD	20'000			20'000	19'157.60	0.03
6.550	AUTOZONE INC 6.55%/23-01.11.2033	USD		20'000	20'000			
2.050	AVALONBAY COMMUNITIES 2.05%/21-15.01.2032	USD	50'000		50'000			
2.950	AVALONBAY COMMUNITIES 2.95%/16-11.05.2026	USD	140'000		92'000	48'000	45'850.99	0.07
3.300	AVALONBAY COMMUNITIES 3.3%/19-01.06.2029	USD	50'000		36'000	14'000	12'907.20	0.02
3.900	AVALONBAY COMMUNITIES 3.9%/16-15.10.2046	USD	20'000		14'000	6'000	4'686.19	0.01
3.800	AVANGRID INC 3.8%/19-01.06.2029	USD	50'000		50'000			
2.250	AVERY DENNISON CORP 2.25%/21-15.02.2032	USD	40'000		40'000			
5.750	AVERY DENNISON CORP 5.75%/23-15.03.2033	USD		10'000		10'000	10'350.03	0.02
1.950	AVIATION CAPITAL GROUP -144A- 1.95%/21-20.09.2026	USD	50'000		50'000			
4.125	AVIATION CAPITAL GROUP -144A- 4.125%/18-01.08.2025	USD	100'000		50'000	50'000	48'588.95	0.07
6.375	AVIATION CAPITAL GROUP -144A- 6.375%/23-15.07.2030	USD		10'000		10'000	10'204.64	0.02
5.500	AVNET INC 5.5%/22-01.06.2032	USD	100'000		100'000			
4.350	AXA EQUITABLE HOLDINGS I 4.35%/19-20.04.2028	USD	100'000		88'000	12'000	11'561.52	0.02
5.000	AXA EQUITABLE HOLDINGS I 5%/19-20.04.2048	USD	50'000		40'000	10'000	9'068.53	0.01
3.800	BAE SYSTEMS -144A- 3.8%/14-07.10.2024	USD	20'000		20'000			
4.750	BAE SYSTEMS HOLDINGS (reg. -S-) 4.75%/14-07.10.2044	USD	50'000		50'000			
4.750	BAE SYSTEMS HOLDINGS -144A- 4.75%/14-07.10.2044	USD	45'000		36'000	9'000	8'038.52	0.01
3.850	BAE SYSTEMS HOLDINGS INC -144A- 3.85%/15-15.12.2025	USD	20'000		20'000			
5.125	BAKER HUGHES 5.125%/10-15.09.2040	USD	50'000		20'000	30'000	29'095.02	0.04
4.080	BAKER HUGHES LLC/CO-OBL 4.08%/18-15.12.2047	USD	70'000		57'000	13'000	10'466.50	0.02
2.900	BALTIMORE GAS & ELECTRIC 2.9%/20-15.06.2050	USD	50'000		24'000	26'000	16'777.99	0.03
3.500	BALTIMORE GAS & ELECTRIC 3.5%/16-15.08.2046	USD	50'000		26'000	24'000	17'680.00	0.03
3.750	BALTIMORE GAS & ELECTRIC 3.75%/17-15.08.2047	USD	28'000		28'000			
4.000	BANK OF AMERICA (subordinated) S. -L- 4%/15-22.01.2025	USD	150'000		150'000			
4.200	BANK OF AMERICA (subordinated) S. -L- 4.2%/14-26.08.2024	USD	100'000		100'000			
4.000	BANK OF AMERICA 4%/14-01.04.2024	USD	100'000		100'000			
5.872	BANK OF AMERICA 5.872%/23-15.09.2034	USD		30'000		30'000	30'764.75	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/21-21.09.2036	USD	50'000			50'000	39'491.42	0.06
- BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/22-08.03.2037	USD	100'000		86'000	14'000	12'222.57	0.02
4.250 BANK OF AMERICA CORP (subordinated) S. -L- 4.25%/14-22.10.2026	USD	130'000		122'000	8'000	7'823.60	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20.12.2028	USD	147'000		1'000	146'000	136'433.61	0.20
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-22.10.2030	USD	40'000		40'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2027	USD	140'000		122'000	18'000	17'311.43	0.03
- BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2040	USD	100'000		78'000	22'000	18'822.45	0.03
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2026	USD	100'000		18'000	82'000	77'635.96	0.12
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2041	USD	80'000		20'000	60'000	41'851.84	0.06
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2026	USD	100'000		100'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2031	USD	40'000		32'000	8'000	6'455.56	0.01
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-11.03.2032	USD	50'000		48'000	2'000	1'672.96	0.00
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-14.06.2029	USD	80'000		80'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2032	USD	200'000	32'000	190'000	42'000	35'153.22	0.05
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2042	USD	130'000		88'000	42'000	31'833.41	0.05
- BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.07.2027	USD	130'000		130'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/22-02.04.2026	USD	150'000		80'000	70'000	68'356.42	0.10
- BANK OF AMERICA CORP FIX-TO-FRN FRN/22-04.02.2033	USD	100'000		78'000	22'000	18'476.06	0.03
- BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2026	USD	100'000		86'000	14'000	13'880.13	0.02
- BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2033	USD	120'000		100'000	20'000	19'483.67	0.03
- BANK OF AMERICA CORP FIX-TO-FRN FRN/23-20.01.2027	USD	60'000		46'000	14'000	13'910.39	0.02
- BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2029	USD		50'000	50'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2034	USD		50'000	50'000			
- BANK OF AMERICA CORP FIX-TO-FRN FRN/24-23.01.2035	USD		42'000	42'000			
3.248 BANK OF AMERICA CORP S. -L- 3.248%/16-21.10.2027	USD	150'000		138'000	12'000	11'335.15	0.02
3.500 BANK OF AMERICA CORP S. -L- 3.5%/16-19.04.2026	USD	80'000		62'000	18'000	17'440.99	0.03
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-07.02.2030	USD	50'000		50'000			
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-15.03.2050	USD	80'000		38'000	42'000	35'371.97	0.05
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-23.07.2030	USD	120'000		120'000			
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-13.02.2031	USD	80'000			80'000	68'201.82	0.10
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-20.03.2051	USD	160'000		92'000	68'000	54'915.17	0.08
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-29.04.2031	USD	80'000		78'000	2'000	1'704.85	0.00
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-11.03.2027	USD	140'000		138'000	2'000	1'856.84	0.00
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-20.10.2032	USD	100'000		88'000	12'000	9'846.54	0.01
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2032	USD	150'000		138'000	12'000	9'707.79	0.01
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2052	USD	66'000		36'000	30'000	19'937.65	0.03
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-22.04.2025	USD	100'000		100'000			
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-04.02.2028	USD	50'000	50'000	50'000	50'000	46'241.29	0.07
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-10.11.2028	USD	60'000			60'000	61'859.54	0.09
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-22.07.2028	USD	80'000	50'000	80'000	50'000	49'496.98	0.07
- BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-27.04.2033	USD	100'000	28'000	90'000	38'000	35'763.20	0.05
- BANK OF AMERICA FIX-TO-FLOATERS 3.97%/18-05.03.2029	USD	70'000		70'000			
5.000 BANK OF AMERICA S. 5%/14-21.01.2044	USD	30'000	20'000	28'000	22'000	21'040.61	0.03
4.450 BANK OF AMERICA s. -L- (subordinated) 4.45%/16-03.03.2026	USD		20'000		20'000	19'669.47	0.03
4.875 BANK OF AMERICA S. -L- -144A- 4.875%/14-01.04.2044	USD	80'000		80'000			
3.950 BANK OF AMERICA S. -L- 3.95%/15-21.04.2025	USD	120'000		20'000	100'000	98'347.16	0.15
4.183 BANK OF AMERICA S. -L- 4.183%/16-25.11.2027	USD	200'000		124'000	76'000	73'389.57	0.11
5.875 BANK OF AMERICA S. LI 5.875%/12-07.02.2042	USD		30'000		30'000	31'907.76	0.05
- BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.824%/17-20.01.2028	USD	140'000		30'000	110'000	105'678.87	0.16
- BANK OF AMERICA S. -M- FIX-TO-FLOATERS 4.443%/17-20.01.2048	USD	60'000		34'000	26'000	22'367.08	0.03
2.500 BANK OF NY MELLON CORP 2.5%/22-26.01.2032	USD	30'000		5'000	25'000	20'858.05	0.03
- BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2033	USD	40'000			40'000	41'480.63	0.06
- BANK OF NY MELLON CORP FIX-TO-FRN FRN/23-01.02.2034	USD	50'000		30'000	20'000	19'132.22	0.03
- BANK OF NY MELLON CORP FIX-TO-FRN FRN/23-25.10.2034	USD		10'000		10'000	10'818.41	0.02
1.650 BANK OF NY MELLON CORP S. -J- 1.65%/21-14.07.2028	USD	40'000		19'000	21'000	18'395.56	0.03
1.800 BANK OF NY MELLON CORP S. -J- 1.8%/21-28.07.2031	USD	100'000		100'000			
3.350 BANK OF NY MELLON CORP S. -J- 3.35%/22-25.04.2025	USD	40'000		40'000			
- BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/22-26.07.2030	USD		20'000		20'000	19'532.27	0.03
- BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/23-26.04.2027	USD		30'000		30'000	29'843.51	0.04
- BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/23-26.04.2034	USD		30'000		30'000	29'232.59	0.04
5.125 BANKUNITED INC (subordinated) 5.125%/20-11.06.2030	USD	40'000		40'000			
5.750 BARRICK NORTH AMERICA FINANCE 5.75%/13-01.05.2043	USD	54'000		34'000	20'000	20'436.89	0.03
2.259 BAT CAPITAL CORP 2.259%/20-25.03.2028	USD	60'000	20'000	60'000	20'000	17'693.66	0.03
2.726 BAT CAPITAL CORP 2.726%/20-25.03.2031	USD		20'000		20'000	16'488.24	0.02
3.222 BAT CAPITAL CORP 3.222%/18-15.08.2024	USD	90'000		90'000			
3.462 BAT CAPITAL CORP 3.462%/19-06.09.2029	USD		10'000		10'000	9'047.82	0.01
3.557 BAT CAPITAL CORP 3.557%/18-15.08.2027	USD	100'000	32'000	122'000	10'000	9'442.38	0.01
3.734 BAT CAPITAL CORP 3.734%/20-25.09.2040	USD	30'000		12'000	18'000	12'979.35	0.02
3.984 BAT CAPITAL CORP 3.984%/20-25.09.2050	USD	20'000			20'000	13'652.32	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.390 BAT CAPITAL CORP 4.39%/18-15.08.2037	USD	100'000		100'000			
4.540 BAT CAPITAL CORP 4.54%/18-15.08.2047	USD	50'000		18'000	32'000	23'850.81	0.04
4.700 BAT CAPITAL CORP 4.7%/20-02.04.2027	USD	100'000		90'000	10'000	9'783.07	0.01
4.758 BAT CAPITAL CORP 4.758%/19-06.09.2049	USD	50'000		28'000	22'000	16'968.26	0.03
4.906 BAT CAPITAL CORP 4.906%/20-02.04.2030	USD	100'000		100'000			
5.650 BAT CAPITAL CORP 5.65%/22-16.03.2052	USD	30'000		6'000	24'000	21'067.48	0.03
6.421 BAT CAPITAL CORP 6.421%/23-02.08.2033	USD		20'000		20'000	20'527.75	0.03
7.750 BAT CAPITAL CORP 7.75%/22-19.10.2032	USD	30'000			30'000	33'451.77	0.05
4.000 BAXALTA 4%/15-23.06.2025	USD	42'000		40'000	2'000	1'963.87	0.00
5.250 BAXALTA 5.25%/16-23.06.2045	USD		50'000		50'000	48'145.32	0.07
3.500 BAXTER INTERNATIONAL 3.5%/16-15.08.2046	USD	86'000		86'000			
1.915 BAXTER INTERNATIONAL INC 1.915%/22-01.02.2027	USD	60'000		16'000	44'000	40'003.91	0.06
2.272 BAXTER INTERNATIONAL INC 2.272%/22-01.12.2028	USD	40'000		26'000	14'000	12'273.57	0.02
2.539 BAXTER INTERNATIONAL INC 2.539%/22-01.02.2032	USD	10'000		10'000			
3.132 BAXTER INTERNATIONAL INC 3.132%/22-01.12.2051	USD		30'000		30'000	19'510.57	0.03
6.650 BAYER CORP -144A- 6.65%/98-15.02.2028	USD	71'000		67'000	4'000	4'070.16	0.01
4.200 BAYER US FINANCE II LLC -144A- 4.2%/18-15.07.2034	USD		25'000		25'000	20'845.22	0.03
4.375 BAYER US FINANCE II LLC -144A- 4.375%/18-15.12.2028	USD	200'000		200'000			
4.400 BAYER US FINANCE II LLC -144A- 4.4%/18-15.07.2044	USD		15'000		15'000	11'272.90	0.02
4.625 BAYER US FINANCE II LLC -144A- 4.625%/18-25.06.2038	USD	200'000		200'000			
4.700 BAYER US FINANCE II LLC -144A- 4.7%/18-15.07.2064	USD		25'000		25'000	17'941.74	0.03
5.500 BAYER US FINANCE II LLC -144A- 5.5%/18-30.07.2035	USD		20'000		20'000	18'340.72	0.03
4.185 BAYLOR SCOTT & WHITE HOL S. -2015- 4.185%/15-15.11.2045	USD	40'000		26'000	14'000	12'267.96	0.02
1.957 BECTON DICKINSON AND CO 1.957%/21-11.02.2031	USD	40'000			40'000	32'519.84	0.05
4.669 BECTON DICKINSON AND CO 4.669%/17-06.06.2047	USD	112'000		82'000	30'000	26'569.25	0.04
2.630 BEMIS COMPANY INC 2.63%/20-19.06.2030	USD	50'000	20'000	50'000	20'000	17'062.63	0.03
4.000 BERKLEY (WR) CORPORATION 4%/20-12.05.2050	USD	50'000		40'000	10'000	7'698.43	0.01
3.125 BERKSHIRE HATHAWAY 3.125%/16-15.03.2026	USD	80'000		60'000	20'000	19'332.77	0.03
3.750 BERKSHIRE HATHAWAY 3.75%/13-15.11.2023	USD	30'000		30'000			
4.500 BERKSHIRE HATHAWAY 4.5%/13-11.02.2043	USD	40'000		38'000	2'000	1'885.13	0.00
1.650 BERKSHIRE HATHAWAY ENER 1.65%/21-15.05.2031	USD	40'000		18'000	22'000	17'393.70	0.03
2.850 BERKSHIRE HATHAWAY ENER 2.85%/21-15.05.2051	USD	30'000		30'000			
3.700 BERKSHIRE HATHAWAY ENER 3.7%/21-15.07.2030	USD	70'000		70'000			
3.800 BERKSHIRE HATHAWAY ENER 3.8%/18-15.07.2048	USD	40'000		24'000	16'000	12'117.14	0.02
4.050 BERKSHIRE HATHAWAY ENER 4.05%/21-15.04.2025	USD	40'000			40'000	39'439.45	0.06
4.450 BERKSHIRE HATHAWAY ENER 4.45%/19-15.01.2049	USD	100'000		82'000	18'000	15'109.54	0.02
4.600 BERKSHIRE HATHAWAY ENER 4.6%/23-01.05.2053	USD	30'000		18'000	12'000	10'277.15	0.02
1.450 BERKSHIRE HATHAWAY FIN 1.45%/20-15.10.2030	USD	40'000		36'000	4'000	3'261.37	0.00
1.850 BERKSHIRE HATHAWAY FIN 1.85%/20-12.03.2030	USD	200'000		200'000			
2.500 BERKSHIRE HATHAWAY FIN 2.5%/21-15.01.2051	USD	20'000		20'000			
2.850 BERKSHIRE HATHAWAY FIN 2.85%/20-15.10.2050	USD	50'000		30'000	20'000	13'194.86	0.02
2.875 BERKSHIRE HATHAWAY FIN 2.875%/22-15.03.2032	USD		30'000	30'000			
3.850 BERKSHIRE HATHAWAY FIN 3.85%/22-15.03.2052	USD	80'000		60'000	20'000	15'853.91	0.02
4.200 BERKSHIRE HATHAWAY FIN 4.2%/18-15.08.2048	USD	50'000		35'000	15'000	13'046.83	0.02
4.250 BERKSHIRE HATHAWAY FIN 4.25%/19-15.01.2049	USD	50'000		33'000	17'000	14'954.71	0.02
4.875 BERRY GLOBAL ESCROW CORP -144A- 4.875%/19-15.07.2026	USD		10'000		10'000	9'774.17	0.01
0.950 BERRY GLOBAL INC 0.95%/21-15.02.2024	USD	30'000		30'000			
1.570 BERRY GLOBAL INC 1.57%/21-15.01.2026	USD	30'000		30'000	40'000	37'263.70	0.06
1.650 BERRY GLOBAL INC 1.65%/21-15.01.2027	USD	30'000		30'000			
5.650 BERRY GLOBAL INC -144A- 5.65%/24-15.01.2034	USD		20'000		20'000	19'739.41	0.03
8.000 BGC GROUP INC 8%/23-25.05.2028	USD		30'000		30'000	31'676.98	0.05
8.000 BGC PARTNERS INC -144A- 8%/23-25.05.2028	USD		30'000	30'000			
3.750 BGC PARTNERS INC 3.75%/19-01.10.2024	USD	50'000		50'000			
4.050 BIOGEN 4.05%/15-15.09.2025	USD	230'000		176'000	54'000	52'937.05	0.08
3.150 BIOGEN INC 3.15%/20-01.05.2050	USD		24'000	17'000	7'000	4'622.24	0.01
3.250 BIOGEN INC 3.25%/22-15.02.2051	USD	53'000		40'000	13'000	8'866.79	0.01
3.300 BIO-RAD LABS 3.3%/22-15.03.2027	USD	50'000		24'000	26'000	24'521.46	0.04
3.700 BIO-RAD LABS 3.7%/22-15.03.2032	USD	40'000		36'000	4'000	3'562.76	0.01
2.500 BLACK HILLS CORP 2.5%/20-15.06.2030	USD	100'000		100'000			
3.050 BLACK HILLS CORP 3.05%/19-15.10.2029	USD	100'000		100'000			
4.350 BLACK HILLS CORP 4.35%/18-01.05.2033	USD		30'000		30'000	27'318.04	0.04
3.200 BLACKROCK 3.2%/17-15.03.2027	USD	140'000		138'000	2'000	1'912.63	0.00
2.100 BLACKROCK INC 2.1%/21-25.02.2032	USD	40'000		19'000	21'000	17'096.15	0.03
3.250 BLACKROCK INC 3.25%/19-30.04.2029	USD	50'000		48'000	2'000	1'875.72	0.00
4.750 BLACKROCK INC 4.75%/23-25.05.2033	USD		30'000	30'000			
1.600 BLACKSTONE HOLDINGS FINA -144A- 1.6%/20-30.03.2031	USD	30'000		8'000	22'000	17'017.32	0.03
1.625 BLACKSTONE HOLDINGS FINA -144A- 1.625%/21-05.08.2028	USD	50'000		20'000	30'000	25'893.99	0.04
2.000 BLACKSTONE HOLDINGS FINA -144A- 2%/21-30.01.2032	USD	50'000		36'000	14'000	10'861.18	0.02
3.500 BLACKSTONE HOLDINGS FINA -144A- 3.5%/19-10.09.2049	USD	60'000		50'000	10'000	7'085.60	0.01
6.200 BLACKSTONE HOLDINGS FINA -144A- 6.2%/22-22.04.2033	USD	40'000		25'000	15'000	15'675.33	0.02
6.250 BLACKSTONE PRIVATE CRE -144A- 6.25%/24-25.01.2031	USD		20'000		20'000	19'775.57	0.03

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2.700	BLACKSTONE PRIVATE CRE 2.7%/22-15.01.2025	USD	40'000	40'000			
3.250	BLACKSTONE PRIVATE CRE 3.25%/22-15.03.2027	USD	50'000	30'000	20'000	18'284.81	0.03
2.125	BLACKSTONE SECURED LEND 2.125%/22-15.02.2027	USD	50'000	50'000			
2.850	BLACKSTONE SECURED LEND 2.85%/22-30.09.2028	USD	20'000	20'000			
3.625	BLACKSTONE SECURED LEND 3.625%/21-15.01.2026	USD	40'000		40'000	38'140.33	0.06
2.500	BLOCK FINANCIAL 2.5%/21-15.07.2028	USD		10'000	10'000	8'807.63	0.01
6.650	BLUE OWL CREDIT INCOME -144A- 6.65%/24-15.03.2031	USD		20'000	10'000	9'671.96	0.01
4.375	BLUE OWL FINANCE LLC -144A- 4.375%/22-15.02.2032	USD	30'000	14'000	16'000	14'000.38	0.02
1.250	BMW US CAPITAL LLC -144A- 1.25%/21-12.08.2026	USD		50'000	30'000	18'275.32	0.03
3.300	BMW US CAPITAL LLC -144A- 3.3%/17-06.04.2027	USD		50'000	50'000		
3.450	BMW US CAPITAL LLC -144A- 3.45%/22-01.04.2027	USD	100'000	88'000	12'000	11'489.70	0.02
3.700	BMW US CAPITAL LLC -144A- 3.7%/22-01.04.2032	USD	30'000	12'000	18'000	16'334.27	0.02
3.750	BMW US CAPITAL LLC -144A- 3.75%/18-12.04.2028	USD	95'000	82'000	13'000	12'452.36	0.02
3.950	BMW US CAPITAL LLC -144A- 3.95%/18-14.08.2028	USD	92'000	84'000	8'000	7'690.06	0.01
5.150	BMW US CAPITAL LLC -144A- 5.15%/23-11.08.2033	USD		20'000	20'000	19'986.47	0.03
3.000	BNY MELLON S. G 3%/15-24.02.2025	USD	400'000	400'000			
5.950	BOARDWALK PIPE 5.95%/16-01.06.2026	USD	40'000		40'000	40'289.40	0.06
4.450	BOARDWALK PIPELINES LP 4.45%/17-15.07.2027	USD	65'000		65'000	63'358.66	0.09
1.950	BOEING CO 1.95%/20-01.02.2024	USD	100'000	100'000			
2.196	BOEING CO 2.196%/21-04.02.2026	USD	150'000	8'000	142'000	133'336.29	0.20
2.750	BOEING CO 2.75%/20-01.02.2026	USD	30'000	30'000			
2.950	BOEING CO 2.95%/19-01.02.2030	USD	60'000	60'000			
3.600	BOEING CO 3.6%/19-01.05.2034	USD	50'000	50'000			
3.750	BOEING CO 3.75%/19-01.02.2050	USD	50'000	18'000	32'000	22'667.26	0.03
3.900	BOEING CO 3.9%/19-01.05.2049	USD	49'000	26'000	23'000	16'867.47	0.03
3.950	BOEING CO 3.95%/19-01.08.2059	USD	50'000	34'000	16'000	11'304.67	0.02
4.875	BOEING CO 4.875%/20-01.05.2025	USD	150'000	104'000	46'000	45'598.31	0.07
5.040	BOEING CO 5.04%/20-01.05.2027	USD	50'000	2'000	48'000	47'556.15	0.07
5.150	BOEING CO 5.15%/20-01.05.2030	USD	106'000	106'000			
5.705	BOEING CO 5.705%/20-01.05.2040	USD	100'000	62'000	38'000	36'995.61	0.06
5.805	BOEING CO 5.805%/20-01.05.2050	USD	125'000	74'000	51'000	49'014.09	0.07
5.930	BOEING CO 5.93%/20-01.05.2060	USD	150'000	120'000	30'000	28'669.71	0.04
3.875	BOOZ ALLEN HAMILTON INC -144A- 3.875%/20-01.09.2028	USD	20'000	12'000	8'000	7'434.05	0.01
5.000	BORGWARNER INC -144A- 5%/20-01.10.2025	USD	40'000	40'000			
2.650	BORGWARNER INC 2.65%/20-01.07.2027	USD		20'000	20'000	18'460.15	0.03
3.001	BOSTON GAS COMPANY -144A- 3.001%/19-01.08.2029	USD	33'000	10'000	26'000	14'913.67	0.02
2.750	BOSTON PROPERTIES 2.75%/16-01.10.2026	USD		20'000	20'000	18'515.84	0.03
3.650	BOSTON PROPERTIES 3.65%/16-01.02.2026	USD	160'000	131'000	29'000	27'888.10	0.04
3.800	BOSTON PROPERTIES 3.8%/13-01.02.2024	USD	100'000	100'000			
3.400	BOSTON PROPERTIES INC 3.4%/19-21.06.2029	USD	50'000	50'000			
2.450	BOSTON PROPERTIES LP 2.45%/21-01.10.2033	USD		50'000	50'000	36'899.69	0.06
2.900	BOSTON PROPERTIES LP 2.9%/19-15.03.2030	USD	100'000	98'000	2'000	1'690.46	0.00
4.500	BOSTON PROPERTIES LP 4.5%/18-01.12.2028	USD		20'000	20'000	18'896.32	0.03
7.375	BOSTON SCIENTIFIC 7.375%/09-15.01.2040	USD	30'000		30'000	35'236.44	0.05
7.000	BOSTON SCIENTIFIC CORP 7%/05-15.11.2035	USD	23'000	23'000			
2.721	BP CAP MARKETS AMERICA 2.721%/22-12.01.2032	USD	50'000	50'000			
2.772	BP CAP MARKETS AMERICA 2.772%/20-10.11.2050	USD	60'000	2'000	58'000	36'838.07	0.06
2.939	BP CAP MARKETS AMERICA 2.939%/20-04.06.2051	USD	90'000	46'000	44'000	28'919.82	0.04
3.000	BP CAP MARKETS AMERICA 3%/20-24.02.2050	USD	40'000	40'000			
3.001	BP CAP MARKETS AMERICA 3.001%/21-17.03.2052	USD	50'000	50'000			
3.060	BP CAP MARKETS AMERICA 3.06%/21-17.06.2041	USD	40'000	40'000			
3.379	BP CAP MARKETS AMERICA 3.379%/21-08.02.2061	USD	50'000	30'000	20'000	13'460.76	0.02
3.543	BP CAP MARKETS AMERICA 3.543%/20-06.04.2027	USD	100'000	16'000	84'000	80'573.06	0.12
3.633	BP CAP MARKETS AMERICA 3.633%/20-06.04.2030	USD	76'000	76'000			
4.812	BP CAP MARKETS AMERICA 4.812%/23-13.02.2033	USD		20'000	16'000	3'902.72	0.01
4.893	BP CAP MARKETS AMERICA 4.893%/23-11.09.2033	USD		20'000	20'000	19'617.86	0.03
3.950	BRANDYWINE OPER PARTNERS 3.95%/17-15.11.2027	USD	100'000	100'000			
4.700	BRIGHTHOUSE FINANCIAL IN 4.7%/18-22.06.2047	USD	60'000	42'000	18'000	13'948.28	0.02
1.750	BRIGHTHSE FIN GLBL FUND -144A- 1.75%/22-13.01.2025	USD	40'000	40'000			
0.750	BRISTOL-MYERS SQUIBB CO 0.75%/20-13.11.2025	USD			30'000	27'911.02	0.04
1.450	BRISTOL-MYERS SQUIBB CO 1.45%/20-13.11.2030	USD		20'000	20'000	16'040.89	0.02
2.350	BRISTOL-MYERS SQUIBB CO 2.35%/20-13.11.2040	USD	30'000	12'000	18'000	12'075.67	0.02
2.550	BRISTOL-MYERS SQUIBB CO 2.55%/20-13.11.2050	USD	20'000	10'000	10'000	6'061.49	0.01
2.900	BRISTOL-MYERS SQUIBB CO 2.9%/20-26.07.2024	USD	96'000	96'000			
2.950	BRISTOL-MYERS SQUIBB CO 2.95%/22-15.03.2032	USD	50'000	50'000			
3.200	BRISTOL-MYERS SQUIBB CO 3.2%/20-15.06.2026	USD	100'000	52'000	48'000	46'175.35	0.07
3.550	BRISTOL-MYERS SQUIBB CO 3.55%/22-15.03.2042	USD	40'000	40'000	40'000	31'536.05	0.05
3.700	BRISTOL-MYERS SQUIBB CO 3.7%/22-15.03.2052	USD	50'000	30'000	20'000	15'118.11	0.02
3.900	BRISTOL-MYERS SQUIBB CO 3.9%/22-15.03.2062	USD	30'000	26'000	4'000	2'982.67	0.00
4.125	BRISTOL-MYERS SQUIBB CO 4.125%/20-15.06.2039	USD	80'000	36'000	44'000	38'345.50	0.06
4.250	BRISTOL-MYERS SQUIBB CO 4.25%/20-26.10.2049	USD	90'000	20'000	70'000	33'483.88	0.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
4.350	BRISTOL-MYERS SQUIBB CO 4.35%/20-15.11.2047	USD	50'000	50'000				
4.550	BRISTOL-MYERS SQUIBB CO 4.55%/20-20.02.2048	USD	78'000	70'000	8'000	7'037.15	0.01	
4.900	BRISTOL-MYERS SQUIBB CO 4.9%/24-22.02.2029	USD		40'000	40'000	39'897.60	0.06	
5.000	BRISTOL-MYERS SQUIBB CO 5%/20-15.08.2045	USD	90'000	88'000	2'000	1'903.64	0.00	
5.200	BRISTOL-MYERS SQUIBB CO 5.2%/24-22.02.2034	USD		30'000	30'000	30'228.60	0.05	
5.550	BRISTOL-MYERS SQUIBB CO 5.55%/24-22.02.2054	USD		20'000	20'000	20'240.60	0.03	
5.650	BRISTOL-MYERS SQUIBB CO 5.65%/24-22.02.2064	USD		20'000	20'000	20'190.40	0.03	
5.750	BRISTOL-MYERS SQUIBB CO 5.75%/23-01.02.2031	USD		20'000	20'000	20'834.09	0.03	
5.900	BRISTOL-MYERS SQUIBB CO 5.9%/23-15.11.2033	USD		10'000	10'000	10'588.42	0.02	
2.900	BRITISH AIR 21-1 A PPT S. -2021-1- -144A- 2.9%/21-15.03.2035	USD	100'000	82'000	18'000	14'285.18	0.02	
4.050	BRIXMOR OPERATING PART 4.05%/20-01.07.2030	USD	50'000	30'000	20'000	18'365.99	0.03	
3.850	BRIXMOR OPERATING PARTNERSHIP 3.85%/15-01.02.2025	USD	130'000	130'000				
3.875	BROADCOM CRP / CAYMN FI 3.875%/18-15.01.2027	USD	142'000	112'000	30'000	29'001.91	0.04	
1.950	BROADCOM INC -144A- 1.95%/21-15.02.2028	USD	30'000		30'000	26'627.42	0.04	
2.450	BROADCOM INC -144A- 2.45%/21-15.02.2031	USD	30'000		30'000	24'970.74	0.04	
2.600	BROADCOM INC -144A- 2.6%/21-15.02.2033	USD	100'000		16'000	12'840.83	0.02	
3.137	BROADCOM INC -144A- 3.137%/21-15.11.2035	USD	20'000	12'000	8'000	6'340.65	0.01	
3.187	BROADCOM INC -144A- 3.187%/21-15.11.2036	USD	185'000	20'000	185'000	15'630.44	0.02	
3.419	BROADCOM INC -144A- 3.419%/21-15.04.2033	USD	30'000	8'000	22'000	18'786.75	0.03	
3.469	BROADCOM INC -144A- 3.469%/21-15.04.2034	USD	158'000	134'000	24'000	20'264.12	0.03	
3.500	BROADCOM INC -144A- 3.5%/21-15.02.2041	USD	30'000		30'000	22'921.32	0.03	
3.750	BROADCOM INC -144A- 3.75%/21-15.02.2051	USD	20'000		20'000	14'953.55	0.02	
4.926	BROADCOM INC -144A- 4.926%/22-15.05.2037	USD	100'000	30'000	120'000	9'317.63	0.01	
4.110	BROADCOM INC 4.11%/20-15.09.2028	USD	145'000	72'000	73'000	69'962.85	0.10	
4.150	BROADCOM INC 4.15%/20-15.11.2030	USD	95'000	95'000				
4.300	BROADCOM INC 4.3%/20-15.11.2032	USD	100'000	58'000	42'000	38'892.66	0.06	
3.865	BROOKLYN UNION GAS CO -144A- 3.865%/19-04.03.2029	USD	20'000	8'000	20'000	7'357.44	0.01	
4.273	BROOKLYN UNION GAS CO -144A- 4.273%/18-15.03.2048	USD	24'000	12'000	12'000	9'079.64	0.01	
4.504	BROOKLYN UNION GAS CO -144A- 4.504%/16-10.03.2046	USD	23'000	10'000	13'000	10'114.06	0.02	
4.632	BROOKLYN UNION GAS CO -144A- 4.632%/22-05.08.2027	USD		8'000	8'000	7'745.96	0.01	
2.375	BROWN & BROWN INC 2.375%/20-15.03.2031	USD	40'000		40'000	32'684.19	0.05	
4.750	BROWN-FORMAN CORP 4.75%/23-15.04.2033	USD		20'000	20'000	19'716.81	0.03	
4.400	BRUNSWICK CORP 4.4%/22-15.09.2032	USD	30'000	15'000	30'000	13'378.88	0.02	
5.100	BRUNSWICK CORP 5.1%/22-01.04.2052	USD	30'000		30'000			
2.750	BUNGE LTD FINANCE CORP 2.75%/21-14.05.2031	USD		18'000	6'000	12'000	10'209.56	0.02
2.875	BURLINGTN NORTH SANTA FE 2.875%/21-15.06.2052	USD	30'000	2'000	28'000	18'199.57	0.03	
3.300	BURLINGTN NORTH SANTA FE 3.3%/21-15.09.2051	USD	80'000	70'000	10'000	7'127.09	0.01	
3.400	BURLINGTN NORTH SANTA FE 3.4%/14-01.09.2024	USD	30'000	30'000				
4.450	BURLINGTN NORTH SANTA FE 4.45%/22-15.01.2053	USD	40'000	20'000	20'000	17'530.34	0.03	
5.050	BURLINGTN NORTH SANTA FE 5.05%/10-01.03.2041	USD	150'000	126'000	24'000	23'269.77	0.03	
5.200	BURLINGTN NORTH SANTA FE 5.2%/23-15.04.2054	USD		20'000	20'000	19'543.80	0.03	
3.900	BURLINGTON NORTHERN 3.9%/16-01.08.2046	USD	50'000	48'000	2'000	1'609.64	0.00	
5.150	BURLINGTON NORTHERN 5.15%/13-01.09.2043	USD	60'000	52'000	8'000	7'789.25	0.01	
5.400	BURLINGTON NORTHERN 5.4%/11-01.06.2041	USD	80'000	40'000	40'000	40'255.27	0.06	
4.150	BURLINGTON NORTHERN SANTA FE 4.15%/15-01.04.2045	USD		10'000	10'000	8'416.55	0.01	
5.000	CABOT CORP 5%/22-30.06.2032	USD	30'000	30'000				
3.650	CALIFORNIA INSTITUTE OF 3.65%/19-01.09.2119	USD		12'000	12'000	8'352.07	0.01	
4.700	CALIFORNIA INSTITUTE OF S. -2011- 4.7%/11-01.11.2111	USD	40'000	39'000	1'000	890.26	0.00	
3.350	CAMDEN PROPERTY TRUST 3.35%/19-01.11.2049	USD	40'000	30'000	10'000	7'129.48	0.01	
4.100	CAMDEN PROPERTY TRUST 4.1%/18-15.10.2028	USD	80'000	66'000	14'000	13'482.41	0.02	
3.302	CAMERON LNG LLC -144A- 3.302%/19-15.01.2035	USD	100'000	92'000	8'000	6'596.47	0.01	
3.402	CAMERON LNG LLC -144A- 3.402%/19-15.01.2038	USD	40'000		40'000	32'760.03	0.05	
4.150	CAMPBELL SOUP CO 4.15%/18-15.03.2028	USD	220'000	214'000	6'000	5'787.46	0.01	
4.800	CAMPBELL SOUP CO 4.8%/18-15.03.2048	USD		10'000	10'000	8'770.79	0.01	
3.750	CAPITAL ONE FINANCIAL 3.75%/16-28.07.2026	USD	70'000	36'000	34'000	32'631.05	0.05	
4.200	CAPITAL ONE FINANCIAL 4.2%/15-29.10.2025	USD	240'000	148'000	92'000	89'928.46	0.13	
-	CAPITAL ONE FINANCIAL CO (subordinated) FIX-TO-FRN FRN/21-29.07.2032	USD	50'000	20'000	30'000	22'605.85	0.03	
3.800	CAPITAL ONE FINANCIAL CO 3.8%/18-31.01.2028	USD	60'000	60'000				
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/21-02.11.2032	USD	100'000	100'000				
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-26.07.2030	USD		30'000	30'000	29'251.01	0.04	
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-01.02.2029	USD	50'000	50'000				
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-01.02.2034	USD	50'000	46'000	4'000	3'952.98	0.01	
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-08.06.2034	USD		20'000	20'000	20'600.96	0.03	
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/24-01.02.2030	USD		20'000	20'000	20'037.71	0.03	
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/24-01.02.2035	USD		20'000	20'000	20'178.39	0.03	
3.750	CARDINAL HEALTH 3.75%/15-15.09.2025	USD	50'000	50'000				
4.368	CARDINAL HEALTH INC 4.368%/17-15.06.2047	USD	50'000	25'000	25'000	20'510.09	0.03	
2.125	CARGILL INC -144A- 2.125%/20-23.04.2030	USD	100'000	86'000	14'000	11'893.85	0.02	
3.250	CARGILL INC -144A- 3.25%/19-23.05.2029	USD	50'000	34'000	16'000	14'910.82	0.02	
4.375	CARGILL INC -144A- 4.375%/22-22.04.2052	USD		14'000	14'000	12'060.59	0.02	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.125 CARGILL INC S. -N- 144A- 2.125%/21-10.11.2031	USD	100'000		64'000	36'000	29'244.30	0.04
2.200 CARLISLE COS INC 2.2%/21-01.03.2032	USD	50'000	20'000	50'000	20'000	15'818.98	0.02
5.625 CARLYLE HOLDINGS FINANCE S. -144A- 5.625%/13-30.03.2043	USD		16'000		16'000	15'227.13	0.02
5.900 CARRIER GLOBAL CORP -144A- 5.9%/23-15.03.2034	USD		10'000	10'000			
2.242 CARRIER GLOBAL CORP 2.242%/20-15.02.2025	USD	50'000		8'000	42'000	40'696.67	0.06
2.700 CARRIER GLOBAL CORP 2.7%/20-15.02.2031	USD	50'000		50'000			
2.722 CARRIER GLOBAL CORP 2.722%/20-15.02.2030	USD	60'000			60'000	52'508.73	0.08
3.377 CARRIER GLOBAL CORP 3.377%/20-05.04.2040	USD	30'000		30'000			
3.577 CARRIER GLOBAL CORP 3.577%/20-05.04.2050	USD	70'000		58'000	12'000	8'842.78	0.01
5.900 CARRIER GLOBAL CORP 5.9%/24-15.03.2034	USD		10'000	10'000			
3.400 CATERPILLAR 3.4%/14-15.05.2024	USD	30'000		30'000			
3.803 CATERPILLAR 3.803%/12-15.08.2042	USD	122'000		60'000	62'000	51'734.70	0.08
6.050 CATERPILLAR 6.05%/08-15.08.2036	USD	50'000		50'000			
3.250 CATERPILLAR FINANCIAL SE 3.25%/14-01.12.2024	USD	150'000		150'000			
3.750 CATERPILLAR FINANCIAL SERVICES S. -G- 3.75%/13-24.11.2023	USD	10'000		10'000			
2.400 CATERPILLAR FINANCIAL SERVICES S. -H- 2.4%/16-09.08.206	USD	50'000		48'000	2'000	1'885.72	0.00
3.300 CATERPILLAR FINANCIAL SERVICES S. -H- 3.3%/14-09.06.2024	USD	30'000		29'000	1'000	993.43	0.00
0.900 CATERPILLAR FINL SERVICE 0.9%/21-02.03.2026	USD	40'000		38'000	2'000	1'846.15	0.00
5.050 CATERPILLAR FINL SERVICE 5.05%/24-27.02.2026	USD		20'000		20'000	20'008.60	0.03
2.850 CATERPILLAR FINL SERVICE S. -I- 2.85%/19-17.05.2024	USD	50'000		49'000	1'000	994.31	0.00
0.600 CATERPILLAR FINL SERVICE S. -J- 0.6%/21-13.09.2024	USD	50'000		50'000			
0.800 CATERPILLAR FINL SERVICE S. -J- 0.8%/20-13.11.2025	USD	30'000		24'000	6'000	5'592.93	0.01
1.150 CATERPILLAR FINL SERVICE S. -J- 1.15%/21-14.09.2026	USD	50'000		47'000	3'000	2'734.75	0.00
4.800 CATERPILLAR FINL SERVICE S. -J- 4.8%/23-06.01.2026	USD		20'000		20'000	19'948.47	0.03
5.400 CATERPILLAR FINL SERVICE S. -J- 5.4%/23-10.03.2025	USD		20'000		20'000	20'044.23	0.03
4.850 CATERPILLAR FINL SERVICE S. -K- 4.85%/24-27.02.2029	USD		20'000		20'000	20'017.00	0.03
2.600 CATERPILLAR INC 2.6%/19-19.09.2029	USD	50'000		50'000			
2.600 CATERPILLAR INC 2.6%/20-09.04.2030	USD	150'000		136'000	14'000	12'438.38	0.02
3.250 CATERPILLAR INC 3.25%/19-19.09.2049	USD		20'000		20'000	14'720.10	0.02
5.500 CBRE SERVICES INC 5.5%/24-01.04.2029	USD		20'000		20'000	20'006.60	0.03
5.950 CBRE SERVICES INC 5.95%/23-15.08.2034	USD		10'000		10'000	10'101.58	0.02
4.000 CBS 4%/15-15.01.2026	USD	120'000		120'000			
4.600 CBS 4.6%/15-15.01.2045	USD		20'000		20'000	13'695.06	0.02
5.900 CBS CORP 5.9%/10-15.10.2040	USD	40'000		36'000	4'000	3'241.46	0.00
5.500 CDW LLC / CDW FINANCE 5.5%/14-01.12.2024	USD	100'000		100'000			
3.250 CDW LLC/CDW FINANCE 3.25%/20-15.02.2029	USD		10'000		10'000	8'913.80	0.01
3.276 CDW LLC/CDW FINANCE 3.276%/21-01.12.2028	USD	30'000		28'000	2'000	1'800.67	0.00
3.569 CDW LLC/CDW FINANCE 3.569%/21-01.12.2031	USD	20'000		4'000	16'000	13'874.83	0.02
5.900 CELANESE US HOLDINGS LLC 5.9%/22-05.07.2024	USD	100'000	20'000	120'000			
6.050 CELANESE US HOLDINGS LLC 6.05%/22-15.03.2025	USD		20'000	10'000	10'000	10'023.17	0.01
6.165 CELANESE US HOLDINGS LLC 6.165%/22-15.07.2027	USD	100'000		100'000			
6.330 CELANESE US HOLDINGS LLC 6.33%/22-15.07.2029	USD	40'000	20'000	40'000	20'000	20'552.57	0.03
6.550 CELANESE US HOLDINGS LLC 6.55%/23-15.11.2030	USD		30'000		30'000	31'132.22	0.05
6.700 CELANESE US HOLDINGS LLC 6.7%/23-15.11.2033	USD		30'000	4'000	26'000	27'296.18	0.04
2.500 CENTENE CORP 2.5%/21-01.03.2031	USD	60'000		32'000	28'000	22'939.45	0.03
2.625 CENTENE CORP 2.625%/21-01.08.2031	USD	30'000		4'000	26'000	21'277.89	0.03
3.000 CENTENE CORP 3%/20-15.10.2030	USD	60'000		26'000	34'000	29'038.14	0.04
3.375 CENTENE CORP 3.375%/20-15.02.2030	USD	102'000		84'000	18'000	15'880.47	0.02
4.625 CENTENE CORP 4.625%/20-15.12.2029	USD	100'000		62'000	38'000	35'985.04	0.05
5.200 CENTERPOINT ENER HOUSTON 5.2%/23-01.10.2028	USD		20'000		20'000	20'174.14	0.03
3.950 CENTERPOINT ENER HOUSTON S. -AB- 3.95%/18-01.03.2048	USD	20'000		13'000	7'000	5'651.48	0.01
3.350 CENTERPOINT ENER HOUSTON S. -AF- 3.35%/21-01.04.2051	USD	50'000		40'000	10'000	7'187.74	0.01
3.000 CENTERPOINT ENER HOUSTON S. -AG- 3%/22-01.03.2032	USD	50'000		50'000			
3.600 CENTERPOINT ENER HOUSTON S. -AH- 3.6%/22-01.03.2052	USD	30'000		12'000	18'000	13'521.88	0.02
4.450 CENTERPOINT ENER HOUSTON S. -AI- 4.45%/22-01.10.2032	USD	20'000		20'000			
4.950 CENTERPOINT ENER HOUSTON S. -AK- 4.95%/23-01.04.2033	USD		14'000		14'000	13'787.62	0.02
3.550 CENTERPOINT ENERGY HOUSTON ELECTRIC 3.55%/12-01.08.2042	USD	30'000		30'000			
2.650 CENTERPOINT ENERGY INC 2.65%/21-01.06.2031	USD		10'000		10'000	8'394.76	0.01
5.250 CENTERPOINT ENERGY INC 5.25%/23-10.08.2026	USD		8'000		8'000	8'007.01	0.01
1.750 CENTERPOINT ENERGY RES 1.75%/20-01.10.2030	USD	40'000		34'000	6'000	4'875.94	0.01
4.000 CENTERPOINT ENERGY RES 4%/18-01.04.2028	USD		20'000		20'000	19'204.88	0.03
4.100 CENTERPOINT ENERGY RES 4.1%/17-01.09.2047	USD	40'000		31'000	9'000	7'203.71	0.01
4.500 CF INDUSTRIES -144A- 4.5%/16-01.12.2026	USD	100'000		100'000			
4.950 CF INDUSTRIES 4.95%/13-01.06.2043	USD		15'000		15'000	13'269.44	0.02
5.150 CF INDUSTRIES 5.15%/14-15.03.2034	USD		13'000		13'000	12'596.05	0.02
5.375 CF INDUSTRIES 5.375%/14-15.03.2044	USD	50'000		50'000			
1.950 CHARLES SCHWAB CORP 1.95%/21-01.12.2031	USD	50'000		18'000	32'000	25'399.97	0.04
2.000 CHARLES SCHWAB CORP 2%/21-20.03.2028	USD	110'000		74'000	36'000	31'915.23	0.05
2.300 CHARLES SCHWAB CORP 2.3%/21-13.05.2031	USD		20'000		20'000	16'554.82	0.02
2.450 CHARLES SCHWAB CORP 2.45%/22-03.03.2027	USD		10'000		10'000	9'265.99	0.01
3.000 CHARLES SCHWAB CORP 3%/15-10.03.2025	USD	150'000		150'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.250 CHARLES SCHWAB CORP 3.25%/19-22.05.2029	USD	50'000		20'000	30'000	27'654.62	0.04
5.875 CHARLES SCHWAB CORP 5.875%/23-24.08.2026	USD		20'000		20'000	20'313.72	0.03
- CHARLES SCHWAB CORP FIX-TO-FRN FRN/23-24.08.2034	USD		10'000		10'000	10'372.51	0.02
4.908 CHARTER COM OPERATING 4.908%/16-23.07.2025	USD	100'000		20'000	80'000	78'883.86	0.12
6.484 CHARTER COM OPERATING 6.484%/16-23.10.2045	USD	180'000		156'000	24'000	21'918.78	0.03
6.834 CHARTER COM OPERATING 6.834%/16-23.10.2055	USD		20'000	10'000	10'000	9'458.38	0.01
2.300 CHARTER COMM OPT LLC/CAP 2.3%/20-01.02.2032	USD	100'000		100'000			
3.500 CHARTER COMM OPT LLC/CAP 3.5%/21-01.03.2042	USD		20'000		20'000	13'061.20	0.02
3.700 CHARTER COMM OPT LLC/CAP 3.7%/20-01.04.2051	USD	70'000		50'000	20'000	12'111.84	0.02
3.750 CHARTER COMM OPT LLC/CAP 3.75%/17-15.02.2028	USD	50'000		50'000			
3.850 CHARTER COMM OPT LLC/CAP 3.85%/20-01.04.2061	USD	40'000		38'000	2'000	1'158.98	0.00
3.900 CHARTER COMM OPT LLC/CAP 3.9%/21-01.06.2052	USD	50'000		18'000	32'000	20'080.65	0.03
3.950 CHARTER COMM OPT LLC/CAP 3.95%/21-30.06.2062	USD	50'000		50'000			
4.400 CHARTER COMM OPT LLC/CAP 4.4%/21-01.12.2061	USD	30'000		10'000	20'000	12'834.91	0.02
4.800 CHARTER COMM OPT LLC/CAP 4.8%/19-01.03.2050	USD	40'000		6'000	34'000	24'564.96	0.04
5.125 CHARTER COMM OPT LLC/CAP 5.125%/19-01.07.2049	USD		20'000		20'000	15'145.69	0.02
5.250 CHARTER COMM OPT LLC/CAP 5.25%/22-01.04.2053	USD	30'000		14'000	16'000	12'414.52	0.02
5.375 CHARTER COMM OPT LLC/CAP 5.375%/17-01.05.2047	USD	100'000		78'000	22'000	17'309.92	0.03
5.500 CHARTER COMM OPT LLC/CAP 5.5%/22-01.04.2063	USD	70'000		62'000	8'000	6'145.91	0.01
5.750 CHARTER COMM OPT LLC/CAP 5.75%/18-01.04.2048	USD	100'000		78'000	22'000	18'282.55	0.03
6.384 CHARTER COMM OPT LLC/CAP 6.384%/16-23.10.2035	USD	40'000	20'000	40'000	20'000	19'323.10	0.03
2.742 CHENIERE CORP CHRISTI 2.742%/22-31.12.2039	USD	50'000		25'000	25'000	19'617.47	0.03
3.250 CHENIERE ENERGY PARTNERS 3.25%/22-31.01.2032	USD	50'000		50'000			
4.000 CHENIERE ENERGY PARTNERS 4%/21-01.03.2031	USD	50'000			50'000	44'656.15	0.07
2.954 CHEVRON 2.954%/16-16.05.2026	USD	30'000	20'000	30'000	20'000	19'209.47	0.03
1.554 CHEVRON CORP 1.554%/20-11.05.2025	USD		30'000		30'000	28'785.96	0.04
1.995 CHEVRON CORP 1.995%/20-11.05.2027	USD	50'000		50'000			
3.078 CHEVRON CORP 3.078%/20-11.05.2050	USD	50'000		23'000	27'000	19'047.10	0.03
2.895 CHEVRON CORPORATION 2.895%/17-03.03.2024	USD	120'000		120'000			
3.250 CHEVRON USA INC 3.25%/21-15.10.2029	USD	100'000	20'000	120'000			
2.704 CHILDREN'S HOSPITAL/PHIL 2.704%/20-01.07.2050	USD	30'000		20'000	10'000	6'549.61	0.01
3.700 CHOICE HOTELS INTL INC 3.7%/19-01.12.2029	USD		10'000		10'000	8'764.31	0.01
3.700 CHOICE HOTELS INTL INC 3.7%/20-15.01.2031	USD	80'000		70'000	10'000	8'592.13	0.01
6.500 CHUBB CORP 6.5%/08-15.05.2038	USD	50'000		18'000	32'000	35'954.54	0.05
2.850 CHUBB INA HOLDINGS INC 2.85%/21-15.12.2051	USD	40'000		40'000			
2.300 CHURCH & DWIGHT CO INC 2.3%/21-15.12.2031	USD		16'000	16'000			
5.000 CHURCH & DWIGHT CO INC 5%/22-15.06.2052	USD	50'000	9'000	50'000	9'000	8'488.85	0.01
0.613 CIGNA CORP 0.613%/21-15.03.2024	USD		20'000	20'000			
1.250 CIGNA CORP 1.25%/21-15.03.2026	USD		20'000		20'000	18'477.33	0.03
3.050 CIGNA CORP 3.05%/20-15.10.2027	USD	100'000		84'000	16'000	14'940.29	0.02
3.200 CIGNA CORP 3.2%/20-15.03.2040	USD	50'000		12'000	38'000	28'379.68	0.04
3.250 CIGNA CORP 3.25%/20-15.04.2025	USD	190'000		186'000	4'000	3'904.36	0.01
3.400 CIGNA CORP 3.4%/21-15.03.2051	USD		10'000	10'000			
4.125 CIGNA CORP 4.125%/19-15.11.2025	USD	100'000		100'000			
4.375 CIGNA CORP 4.375%/19-15.10.2028	USD	100'000	34'000	98'000	36'000	34'961.69	0.05
4.800 CIGNA CORP 4.8%/19-15.08.2038	USD	110'000		80'000	30'000	27'822.61	0.04
4.800 CIGNA CORP 4.8%/20-15.07.2046	USD	90'000		78'000	12'000	10'725.37	0.02
4.900 CIGNA CORP 4.9%/19-15.12.2048	USD	50'000		30'000	20'000	17'967.61	0.03
6.125 CIGNA CORP 6.125%/20-15.11.2041	USD	50'000		20'000	30'000	31'721.06	0.05
5.400 CIGNA GROUP/THE 5.4%/23-15.03.2033	USD		20'000	16'000	4'000	4'023.99	0.01
3.700 CINTAS CORPORATION NO. 2 3.7%/17-01.04.2027	USD	80'000		72'000	8'000	7'748.31	0.01
4.000 CINTAS CORPORATION NO. 2 4%/22-01.05.2032	USD	20'000		6'000	14'000	13'111.81	0.02
3.625 CISCO SYSTEMS 3.625%/14-04.03.2024	USD	60'000		60'000			
5.500 CISCO SYSTEMS 5.5%/09-15.01.2040	USD	160'000	20'000	160'000	20'000	20'647.49	0.03
5.900 CISCO SYSTEMS 5.9%/09-15.02.2039	USD	30'000			30'000	32'194.10	0.05
4.850 CISCO SYSTEMS INC 4.85%/24-26.02.2029	USD		20'000		20'000	20'032.00	0.03
5.050 CISCO SYSTEMS INC 5.05%/24-26.02.2034	USD		30'000		30'000	30'155.40	0.05
5.350 CISCO SYSTEMS INC 5.35%/24-26.02.2064	USD		20'000		20'000	20'147.00	0.03
4.000 CITIGROUP (subordinated) 4%/14-05.08.2024	USD	50'000		50'000			
4.400 CITIGROUP (subordinated) 4.4%/15-10.06.2025	USD	20'000			20'000	19'708.97	0.03
5.500 CITIGROUP (subordinated) 5.5%/13-13.09.2025	USD	30'000			30'000	29'928.73	0.04
3.300 CITIGROUP 3.3%/15-27.04.2025	USD	100'000		100'000			
3.700 CITIGROUP 3.7%/16-12.01.2026	USD	80'000		34'000	46'000	44'784.48	0.07
4.600 CITIGROUP 4.6%/16-09.03.2026	USD	180'000		164'000	16'000	15'736.82	0.02
4.650 CITIGROUP 4.65%/15-30.07.2045	USD	120'000		114'000	6'000	5'355.93	0.01
8.125 CITIGROUP 8.125%/09-15.07.2039	USD	50'000		32'000	18'000	22'791.27	0.03
- CITIGROUP FIX-TO-FRN 4.281%/17-24.04.2048	USD	50'000		30'000	20'000	16'903.29	0.03
- CITIGROUP INC (subordinated) FIX-TO-FRN FRN/23-25.05.2034	USD		40'000		40'000	40'274.52	0.06
- CITIGROUP INC (subordinated) FIX-TO-FRN FRN/24-13.02.2035	USD		30'000		30'000	29'345.70	0.04
3.200 CITIGROUP INC 3.2%/16-21.10.2026	USD	200'000		194'000	6'000	5'698.43	0.01
4.450 CITIGROUP INC 4.45%/15-29.09.2027	USD	320'000		260'000	60'000	58'129.06	0.09

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
4.650	CITIGROUP INC 4.65%/18-23.07.2048	USD	75'000		48'000	27'000	24'064.41	0.04
4.750	CITIGROUP INC 4.75%/16-18.05.2046	USD		20'000		20'000	17'493.20	0.03
-	CITIGROUP INC FIX-TO-FRN 3.668%/17-24.07.2028	USD	200'000		90'000	110'000	104'272.33	0.16
-	CITIGROUP INC FIX-TO-FRN FRN/19-05.11.2030	USD	100'000		84'000	16'000	14'114.81	0.02
-	CITIGROUP INC FIX-TO-FRN FRN/19-20.03.2030	USD	100'000		13'000	87'000	81'572.86	0.12
-	CITIGROUP INC FIX-TO-FRN FRN/19-24.04.2025	USD	120'000		120'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-03.06.2031	USD	100'000		84'000	16'000	13'533.66	0.02
-	CITIGROUP INC FIX-TO-FRN FRN/20-08.04.2026	USD	200'000		80'000	120'000	116'818.20	0.17
-	CITIGROUP INC FIX-TO-FRN FRN/20-30.10.2024	USD	90'000		90'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-31.03.2031	USD	160'000		141'000	19'000	17'952.10	0.03
-	CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2025	USD	50'000		50'000			
-	CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2032	USD	100'000		65'000	35'000	28'810.90	0.04
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2032	USD	100'000		73'000	27'000	21'912.50	0.03
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2042	USD		30'000		30'000	21'232.16	0.03
-	CITIGROUP INC FIX-TO-FRN FRN/21-28.01.2027	USD	100'000		18'000	82'000	75'589.83	0.11
-	CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2033	USD	80'000		58'000	22'000	19'492.85	0.03
-	CITIGROUP INC FIX-TO-FRN FRN/22-17.11.2033	USD	100'000		77'000	23'000	24'139.98	0.04
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD	70'000		69'000	1'000	936.81	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2025	USD	40'000		39'000	1'000	995.38	0.00
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2028	USD	100'000		100'000			
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2033	USD	100'000		91'000	9'000	8'620.65	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2033	USD	80'000		48'000	32'000	26'886.11	0.04
-	CITIGROUP INC FIX-TO-FRN FRN/22-29.09.2026	USD	70'000		70'000			
2.638	CITIZENS FINANCIAL GROUP (subordinated) 2.638%/21-30.09.2032	USD	60'000		40'000	20'000	15'142.55	0.02
-	CITIZENS FINANCIAL GROUP FIX-TO-FRN FRN/24-23.01.2030	USD		30'000		30'000	29'639.56	0.04
4.858	CLEVELAND CLINIC FOUNDATION 4.858%/14-01.01.2114	USD	30'000	4'000	30'000	4'000	3'626.97	0.01
5.950	CLEVELAND ELECTRIC ILLUMINATING 5.95%/06-15.12.2036	USD	50'000		46'000	4'000	3'990.13	0.01
5.300	CME GROUP 5.3%/13-15.09.2043	USD	30'000		30'000	30'000	30'365.19	0.05
4.150	CME GROUP INC 4.15%/18-15.06.2048	USD	50'000		46'000	4'000	3'433.71	0.01
-	CMS ENERGY CORP (subordinated) FIX-TO-FRN FRN/20-01.06.2050	USD	70'000		70'000			
-	CMS ENERGY CORP (subordinated) FIX-TO-FRN FRN/20-01.12.2050	USD	30'000		18'000	12'000	9'616.98	0.01
3.000	CMS ENERGY CORP 3%/16-15.05.2026	USD	30'000		30'000			
3.900	CNA FINANCIAL CORP 3.9%/19-01.05.2029	USD	50'000		2'000	48'000	45'053.06	0.07
4.550	CNH INDUSTRIAL CAP LLC 4.55%/23-10.04.2028	USD		20'000		20'000	19'567.43	0.03
5.500	CNH INDUSTRIAL CAPITAL LLC 5.5%/23-12.01.2029	USD		10'000		10'000	10'132.78	0.02
5.250	CNO FINANCIAL GROUP INC 5.25%/19-30.05.2029	USD	50'000		50'000			
1.000	COCA-COLA CO/THE 1%/20-15.03.2028	USD	100'000		60'000	40'000	34'846.52	0.05
1.500	COCA-COLA CO/THE 1.5%/21-05.03.2028	USD		20'000		20'000	17'760.92	0.03
1.650	COCA-COLA CO/THE 1.65%/20-01.06.2030	USD	50'000		48'000	2'000	1'670.37	0.00
2.000	COCA-COLA CO/THE 2%/21-05.03.2031	USD	50'000		50'000			
2.250	COCA-COLA CO/THE 2.25%/21-05.01.2032	USD	100'000		100'000			
2.500	COCA-COLA CO/THE 2.5%/20-01.06.2040	USD		10'000		10'000	7'142.93	0.01
2.500	COCA-COLA CO/THE 2.5%/20-15.03.2051	USD		20'000		20'000	12'491.89	0.02
2.600	COCA-COLA CO/THE 2.6%/20-01.06.2050	USD	120'000	20'000	120'000	20'000	12'869.87	0.02
2.750	COCA-COLA CO/THE 2.75%/20-01.06.2060	USD	50'000		48'000	2'000	1'267.49	0.00
2.875	COCA-COLA CO/THE 2.875%/21-05.05.2041	USD	100'000		50'000	50'000	37'519.81	0.06
3.000	COCA-COLA CO/THE 3%/21-05.03.2051	USD		20'000		20'000	13'991.27	0.02
3.450	COCA-COLA CO/THE 3.45%/20-25.03.2030	USD	20'000		20'000	20'000	18'655.73	0.03
4.600	COLGATE-PALMOLIVE CO 4.6%/23-01.03.2033	USD		20'000	20'000			
4.000	COLGATE-PALMOLIVE CO S. -H- 4%/15-15.08.2045	USD	100'000		91'000	9'000	7'878.69	0.01
7.630	COLONIAL PIPELINE CO -144A- 7.63%/02-15.04.2032	USD	32'000			32'000	36'196.95	0.05
5.681	COLUMBIA PIPELINE HOLDCO -144A- 5.681%/24-15.01.2034	USD		20'000		20'000	19'612.34	0.03
5.927	COLUMBIA PIPELINES OPCO -144A- 5.927%/23-15.08.2030	USD		20'000		20'000	20'370.92	0.03
6.036	COLUMBIA PIPELINES OPCO -144A- 6.036%/23-15.11.2033	USD		30'000		30'000	30'815.01	0.05
6.497	COLUMBIA PIPELINES OPCO -144A- 6.497%/23-15.08.2043	USD		20'000		20'000	21'221.77	0.03
2.350	COMCAST 2.35%/16-15.01.2027	USD	40'000		40'000			
3.150	COMCAST 3.15%/16-01.03.2026	USD	60'000		44'000	16'000	15'442.23	0.02
3.200	COMCAST 3.2%/16-15.07.2036	USD	50'000		50'000			
4.250	COMCAST 4.25%/13-15.01.2033	USD		25'000		25'000	23'416.68	0.03
4.400	COMCAST 4.4%/15-15.08.2035	USD	87'000		87'000			
6.500	COMCAST 6.5%/05-15.11.2035	USD	100'000		100'000			
1.500	COMCAST CORP 1.5%/20-15.02.2031	USD	50'000		4'000	46'000	36'652.58	0.05
1.950	COMCAST CORP 1.95%/20-15.01.2031	USD	50'000		37'000	13'000	10'675.58	0.02
2.450	COMCAST CORP 2.45%/20-15.08.2052	USD	50'000		37'000	13'000	7'459.13	0.01
2.650	COMCAST CORP 2.65%/19-01.02.2030	USD	50'000		50'000			
2.650	COMCAST CORP 2.65%/20-15.08.2062	USD	50'000		50'000			
2.800	COMCAST CORP 2.8%/20-15.01.2051	USD	91'000		66'000	25'000	15'617.49	0.02
2.887	COMCAST CORP 2.887%/22-01.11.2051	USD	150'000		106'000	44'000	27'873.05	0.04
2.937	COMCAST CORP 2.937%/22-01.11.2056	USD	227'000		172'000	55'000	33'865.72	0.05
2.987	COMCAST CORP 2.987%/22-01.11.2063	USD	108'000		78'000	30'000	17'951.45	0.03
3.150	COMCAST CORP 3.15%/17-15.02.2028	USD	50'000		2'000	48'000	45'015.24	0.07

**1278 CSIF (CH) Bond Corporate USD Blue**

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.250 COMCAST CORP 3.25%/19-01.11.2039	USD		20'000	20'000			
3.300 COMCAST CORP 3.3%/17-01.02.2027	USD	140'000		90'000	50'000	47'933.88	0.07
3.375 COMCAST CORP 3.375%/14-15.02.2025	USD	20'000		20'000			
3.400 COMCAST CORP 3.4%/20-01.04.2030	USD	100'000		78'000	22'000	20'133.75	0.03
3.450 COMCAST CORP 3.45%/19-01.02.2050	USD	50'000		24'000	26'000	18'671.51	0.03
3.550 COMCAST CORP 3.55%/18-01.05.2028	USD	30'000		12'000	18'000	17'081.68	0.03
3.700 COMCAST CORP 3.7%/18-15.04.2024	USD	70'000		70'000			
3.750 COMCAST CORP 3.75%/20-01.04.2040	USD	100'000		64'000	36'000	29'421.34	0.04
3.950 COMCAST CORP 3.95%/18-15.10.2025	USD	70'000		24'000	46'000	45'202.76	0.07
3.969 COMCAST CORP 3.969%/17-01.11.2047	USD	91'000		62'000	29'000	23'002.17	0.03
3.999 COMCAST CORP 3.999%/17-01.11.2049	USD		20'000		20'000	15'817.46	0.02
4.049 COMCAST CORP 4.049%/17-01.11.2052	USD	34'000		16'000	18'000	14'197.06	0.02
4.150 COMCAST CORP 4.15%/18-15.10.2028	USD	100'000		100'000			
4.250 COMCAST CORP 4.25%/18-15.10.2030	USD	100'000		80'000	20'000	19'113.86	0.03
4.550 COMCAST CORP 4.55%/23-15.01.2029	USD		40'000		40'000	39'355.77	0.06
4.700 COMCAST CORP 4.7%/18-15.10.2048	USD		20'000		20'000	18'054.93	0.03
4.950 COMCAST CORP 4.95%/18-15.10.2058	USD	30'000		14'000	16'000	14'775.14	0.02
5.350 COMCAST CORP 5.35%/22-15.11.2027	USD	20'000			20'000	20'312.06	0.03
5.500 COMCAST CORP 5.5%/22-15.11.2032	USD	50'000		28'000	22'000	22'550.32	0.03
5.500 COMCAST CORP 5.5%/23-15.05.2064	USD		13'000		13'000	12'767.58	0.02
4.000 COMERICA INC 4%/19-01.02.2029	USD		10'000		10'000	8'989.03	0.01
- COMERICA INC FIX-TO-FRN FRN/24-30.01.2030	USD		20'000		20'000	19'641.74	0.03
1.547 COMMONSPIRIT HEALTH 1.547%/20-01.10.2025	USD	40'000		37'000	3'000	2'817.92	0.00
2.782 COMMONSPIRIT HEALTH 2.782%/20-01.10.2030	USD	40'000		2'000	38'000	32'532.15	0.05
4.187 COMMONSPIRIT HEALTH S. -2019- 4.187%/19-01.10.2049	USD	60'000		46'000	14'000	11'339.85	0.02
4.900 COMMONWEALTH EDISON CO S. -13A- 4.9%/23-01.02.2033	USD	40'000		24'000	16'000	15'716.34	0.02
6.450 COMMONWEALTH EDISON S. -107- 6.45%/08-15.01.2038	USD	20'000		20'000			
4.600 COMMONWEALTH EDISON S. 114 4.6%/13-15.08.2043	USD	210'000		154'000	56'000	50'319.99	0.08
5.500 CON EDISON CO OF NY INC 5.5%/23-15.03.2034	USD		10'000		10'000	10'219.51	0.02
6.150 CON EDISON CO OF NY INC 6.15%/22-15.11.2052	USD	30'000		12'000	18'000	19'504.25	0.03
3.875 CON EDISON CO OF NY INC S. -2017 A- 3.875%/17-15.06.2047	USD	50'000		2'000	48'000	37'160.75	0.06
3.700 CON EDISON CO OF NY INC S. -2019B- 3.7%/19-15.11.2059	USD	30'000		30'000			
3.350 CON EDISON CO OF NY INC S. -2020A- 3.35%/20-01.04.2030	USD	39'000		39'000			
3.600 CON EDISON CO OF NY INC S. -2021 B- 3.6%/21-15.06.2061	USD	50'000		50'000			
3.200 CON EDISON CO OF NY INC S. -2021C- 3.2%/21-01.12.2051	USD	40'000		40'000			
4.300 CONAGRA BRANDS INC 4.3%/18-01.05.2024	USD	30'000		30'000			
5.400 CONAGRA BRANDS INC 5.4%/18-01.11.2048	USD	84'000		40'000	44'000	40'607.01	0.06
6.650 CONCENTRIX CORP 6.65%/23-02.08.2026	USD		10'000		10'000	10'093.90	0.02
6.850 CONCENTRIX CORP 6.85%/23-02.08.2033	USD		6'000		6'000	5'867.27	0.01
4.150 CONNECTICUT LIGHT & PWR S. -A- 4.15%/15-01.06.2045	USD	50'000		12'000	38'000	32'059.75	0.05
6.950 CONOCO 6.95%/99-15.04.2029	USD		20'000		20'000	21'922.80	0.03
5.900 CONOCOPHILLIPS 5.9%/03-15.10.2032	USD	50'000		43'000	7'000	7'489.05	0.01
2.125 CONOCOPHILLIPS COMPANY 2.125%/22-08.03.2024	USD	50'000		50'000			
3.758 CONOCOPHILLIPS COMPANY 3.758%/22-15.03.2042	USD	100'000		50'000	50'000	40'503.93	0.06
4.025 CONOCOPHILLIPS COMPANY 4.025%/22-15.03.2062	USD	110'000		93'000	17'000	13'169.24	0.02
5.050 CONOCOPHILLIPS COMPANY 5.05%/23-15.09.2033	USD		20'000		20'000	19'933.24	0.03
5.300 CONOCOPHILLIPS COMPANY 5.3%/23-15.05.2053	USD		10'000		10'000	9'785.61	0.01
3.950 CONS EDISON NY 3.95%/13-01.03.2043	USD	150'000		120'000	30'000	24'560.04	0.04
4.450 CONSOLIDATED EDISON CO OF NEW YORK 4.45%14-15.03.2044	USD		10'000		10'000	8'662.73	0.01
5.300 CONSOLIDATED EDISON CO OF NEW YORK S. A 5.3%/05-01.03.2035	USD	30'000		30'000			
0.650 CONSOLIDATED EDISON INC S. -2020A- 0.65%/20-01.12.2023	USD	70'000		70'000			
6.750 CONSOLIDATED EDISON NEW YORK S. 20008B- 6.75%/08-01.04.2038	USD	20'000		8'000	12'000	13'374.33	0.02
4.500 CONSOLIDATED EDISON S. -2015A- a 4.5%/15-01.12.2045	USD	120'000		96'000	24'000	20'758.98	0.03
2.250 CONSTELLATION BRANDS INC 2.25%/21-01.08.2031	USD	100'000		96'000	4'000	3'262.25	0.00
3.750 CONSTELLATION BRANDS INC 3.75%/20-01.05.2050	USD	40'000		32'000	8'000	5'984.98	0.01
4.100 CONSTELLATION BRANDS INC 4.1%/18-15.02.2048	USD		30'000		30'000	24'014.57	0.04
4.350 CONSTELLATION BRANDS INC 4.35%/22-09.05.2027	USD	30'000		2'000	28'000	27'378.48	0.04
5.250 CONSTELLATION BRANDS INC 5.25%/18-15.11.2048	USD	50'000		44'000	6'000	5'650.78	0.01
5.800 CONSTELLATION EN GEN LLC 5.8%/23-01.03.2033	USD		20'000		20'000	20'437.83	0.03
6.125 CONSTELLATION EN GEN LLC 6.125%/23-15.01.2034	USD		20'000	14'000	6'000	6'264.97	0.01
2.500 CONSUMERS ENERGY CO 2.5%/20-01.05.2060	USD	30'000	30'000	30'000	30'000	16'646.36	0.02
2.650 CONSUMERS ENERGY CO 2.65%/21-15.08.2052	USD	50'000		29'000	21'000	13'028.17	0.02
3.100 CONSUMERS ENERGY CO 3.1%/19-15.08.2050	USD	100'000		78'000	22'000	15'143.63	0.02
4.600 CONSUMERS ENERGY CO 4.6%/24-30.05.2029	USD		20'000		20'000	19'656.90	0.03
4.650 CONSUMERS ENERGY CO 4.65%/23-01.03.2028	USD	20'000		20'000			
4.900 CONSUMERS ENERGY CO 4.9%/23-15.02.2029	USD		8'000		8'000	7'982.79	0.01
2.268 CONTINENTAL RESOURCES -144A- 2.268%/21-15.11.2026	USD	100'000			100'000	91'705.62	0.14
2.875 CONTINENTAL RESOURCES -144A- 2.875%/21-01.04.2032	USD	100'000		100'000			
- COREBRIDGE FINANCIAL INC (subordinated) FIX-TO-FRN -144A-FRN/22-15.12.2052	USD	30'000		30'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- COREBRIDGE FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-15.12.2052	USD		30'000		30'000	29'966.89	0.04
3.850 COREBRIDGE FINANCIAL INC -144A- 3.85%/22-05.04.2029	USD	40'000		40'000			
3.900 COREBRIDGE FINANCIAL INC -144A- 3.9%/22-05.04.2032	USD	40'000		40'000			
4.350 COREBRIDGE FINANCIAL INC -144A- 4.35%/22-05.04.2042	USD	30'000		30'000			
4.400 COREBRIDGE FINANCIAL INC -144A- 4.4%/22-05.04.2052	USD	40'000		40'000			
3.900 COREBRIDGE FINANCIAL INC 3.9%/23-05.04.2032	USD		2'000		2'000	1'758.29	0.00
4.350 COREBRIDGE FINANCIAL INC 4.35%/23-05.04.2042	USD		8'000		8'000	6'617.20	0.01
4.400 COREBRIDGE FINANCIAL INC 4.4%/23-05.04.2052	USD		14'000		14'000	11'253.59	0.02
5.750 CORNING 5.75%/10-15.08.2040	USD	20'000			20'000	19'990.20	0.03
5.350 CORNING INC 5.35%/18-15.11.2048	USD	40'000		8'000	32'000	30'729.59	0.05
5.450 CORNING INC 5.45%/19-15.11.2079	USD	40'000		40'000			
2.000 CORPORATE OFFICE PROP LP 2%/21-15.01.2029	USD		15'000		15'000	12'418.66	0.02
2.800 COSTAR GROUP INC -144A- 2.8%/20-15.07.2030	USD	20'000		8'000	12'000	10'145.47	0.02
1.600 COSTCO WHOLESALE CORP 1.6%/20-20.04.2030	USD		20'000	20'000			
1.750 COSTCO WHOLESALE CORP 1.75%/20-20.04.2032	USD	12'000			12'000		
4.700 COX COMMUNICATIONS (reg. S.) 4.7%/12-15.12.2042	USD	14'000		14'000			
1.800 COX COMMUNICATIONS INC -144A- 1.8%/20-01.10.2030	USD	30'000		8'000	22'000	17'506.50	0.03
2.600 COX COMMUNICATIONS INC -144A- 2.6%/21-15.06.2031	USD	100'000	20'000	100'000	20'000	16'381.74	0.02
3.600 COX COMMUNICATIONS INC -144A- 3.6%/21-15.06.2051	USD	40'000		32'000	8'000	5'567.65	0.01
4.500 COX COMMUNICATIONS INC -144A- 4.5%/13-30.06.2043	USD		10'000		10'000	8'185.03	0.01
5.700 COX COMMUNICATIONS INC -144A- 5.7%/23-15.06.2033	USD		10'000		10'000	10'007.63	0.01
5.800 COX COMMUNICATIONS INC -144A- 5.8%/24-15.12.2053	USD		10'000		10'000	9'747.11	0.01
3.350 COX COMMUNICATIONS INC 3.35%/16-15.09.2026	USD	200'000		200'000			
7.500 CREDIT SUISSE GROUP AG NEW YORK BRANCH 7.5%/23-15.02.2028	USD	250'000		250'000			
3.875 CRH AMERICA -144A- 3.875%/15-18.05.2025	USD	200'000		200'000			
3.700 CROWN CASTLE INTERNATIONAL 3.7%/16-15.06.2026	USD	240'000			4'000	3'854.60	0.01
1.050 CROWN CASTLE INTL CORP 1.05%/21-15.07.2026	USD	50'000		20'000	30'000	27'117.93	0.04
2.100 CROWN CASTLE INTL CORP 2.1%/21-01.04.2031	USD	50'000		44'000	6'000	4'810.70	0.01
2.250 CROWN CASTLE INTL CORP 2.25%/20-15.01.2031	USD	150'000		100'000	50'000	40'867.38	0.06
2.500 CROWN CASTLE INTL CORP 2.5%/21-15.07.2031	USD	20'000		6'000	14'000	11'464.68	0.02
2.900 CROWN CASTLE INTL CORP 2.9%/21-01.04.2041	USD	40'000		18'000	22'000	15'271.40	0.02
3.100 CROWN CASTLE INTL CORP 3.1%/19-15.11.2029	USD		30'000		30'000	26'545.90	0.04
3.800 CSX 3.8%16-01.11.2046	USD	90'000		62'000	28'000	22'046.65	0.03
4.250 CSX 4.25%/16-01.11.2066	USD	50'000		50'000			
3.250 CSX CORP 3.25%/17-01.06.2027	USD	20'000			20'000	18'979.68	0.03
3.350 CSX CORP 3.35%/19-15.09.2049	USD	50'000		30'000	20'000	14'323.63	0.02
3.800 CSX CORP 3.8%/18-01.03.2028	USD	30'000			30'000	28'853.55	0.04
4.250 CSX CORP 4.25%/18-15.03.2029	USD	30'000		30'000			
4.400 CSX CORP 4.4%/12-01.03.2043	USD	90'000		74'000	16'000	14'183.25	0.02
6.150 CSX CORP 6.15%/07-01.05.2037	USD	50'000			50'000	54'167.37	0.08
2.000 CUBESMART LP 2%/20-15.02.2031	USD	50'000		8'000	42'000	33'736.82	0.05
2.600 CUMMINS INC 2.6%/20-01.09.2050	USD	50'000		50'000			
2.875 CVS HEALTH 2.875%/16-01.06.2026	USD	170'000		170'000			
3.875 CVS HEALTH 3.875%/15-20.07.2025	USD	150'000		84'000	66'000	64'660.03	0.10
5.125 CVS HEALTH 5.125%/15-20.07.2045	USD	134'000		114'000	20'000	18'208.63	0.03
5.300 CVS HEALTH 5.3%/13-05.12.2043	USD	100'000		88'000	12'000	11'149.26	0.02
1.875 CVS HEALTH CORP 1.875%/20-28.02.2031	USD		20'000		20'000	16'073.11	0.02
4.100 CVS HEALTH CORP 4.1%/18-25.03.2025	USD	49'000			49'000	48'395.15	0.07
4.250 CVS HEALTH CORP 4.25%/20-01.04.2050	USD	50'000		20'000	30'000	23'961.86	0.04
4.300 CVS HEALTH CORP 4.3%/18-25.03.2028	USD	239'000		209'000	30'000	29'126.22	0.04
4.780 CVS HEALTH CORP 4.78%/18-25.03.2038	USD	100'000		50'000	50'000	45'488.30	0.07
5.000 CVS HEALTH CORP 5%/23-30.01.2029	USD		30'000		30'000	29'876.85	0.04
5.050 CVS HEALTH CORP 5.05%/18-25.03.2048	USD	240'000		148'000	92'000	82'197.27	0.12
5.125 CVS HEALTH CORP 5.125%/23-21.02.2030	USD		20'000	20'000			
5.250 CVS HEALTH CORP 5.25%/23-21.02.2033	USD		20'000	18'000	2'000	1'980.25	0.00
5.250 CVS HEALTH CORP 5.25%/23-30.01.2031	USD		30'000		30'000	29'950.52	0.04
5.625 CVS HEALTH CORP 5.625%/23-21.02.2053	USD		20'000	18'000	2'000	1'920.11	0.00
5.875 CVS HEALTH CORP 5.875%/23-01.06.2053	USD		10'000		10'000	9'964.63	0.01
1.400 D.R. HORTON INC 1.4%/20-15.10.2027	USD	40'000		4'000	36'000	31'755.02	0.05
2.500 D.R. HORTON INC 2.5%/19-15.10.2024	USD	30'000		30'000			
1.450 DAIMLER FINANCE NA LLC -144A- 1.45%/21-02.03.2026	USD		150'000		150'000	139'440.52	0.21
3.100 DAIMLER FINANCE NA LLC -144A- 3.1%/19-15.08.2029	USD	150'000		150'000			
2.000 DAIMLER TRUCKS FINAN NA -144A- 2%/21-14.12.2026	USD		150'000		150'000	137'592.80	0.21
5.200 DAIMLER TRUCKS FINAN NA -144A- 5.2%/23-17.01.2025	USD	150'000		150'000			
8.500 DAIMLERCHRYSLER NORTH AMERICA 8.5%/01-18.01.2031	USD	67'000		17'000	50'000	60'669.31	0.09
2.800 DANAHER CORP 2.8%/21-10.12.2051	USD	20'000			20'000	12'960.01	0.02
6.300 DARDEN RESTAURANTS INC 6.3%/23-10.10.2033	USD		20'000		20'000	20'869.56	0.03
6.750 DCP MIDSTREAM -144A- 6.75%/07-15.09.2037	USD	20'000			20'000	21'403.34	0.03
5.125 DCP MIDSTREAM OPERATING 5.125%/19-15.05.2029	USD	20'000			20'000	19'752.17	0.03
5.625 DCP MIDSTREAM OPERATING 5.625%/20-15.07.2027	USD	20'000			20'000	20'103.23	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.900 DEERE & CO 3.9%/12-09.06.2042	USD	106'000		86'000	20'000	17'066.77	0.03
2.750 DEERE & COMPANY 2.75%/20-15.04.2025	USD	20'000			20'000	19'477.01	0.03
3.750 DEERE & COMPANY 3.75%/20-15.04.2050	USD	50'000		50'000			
3.375 DELL INT LLC / EMC CORP -144A- 3.375%/21-15.12.2041	USD	30'000		30'000			
3.450 DELL INT LLC / EMC CORP -144A- 3.45%/21-15.12.2051	USD	6'000		16'000			
3.375 DELL INT LLC / EMC CORP 3.375%/23-15.12.2041	USD		14'000	8'000	6'000	4'371.55	0.01
3.450 DELL INT LLC / EMC CORP 3.45%/23-15.12.2051	USD		10'000	10'000			
5.250 DELL INT LLC / EMC CORP 5.25%/23-01.02.2028	USD	30'000		30'000			
5.300 DELL INT LLC / EMC CORP 5.3%/21-01.10.2029	USD	70'000		70'000			
5.750 DELL INT LLC / EMC CORP 5.75%/23-01.02.2033	USD	30'000		30'000			
6.020 DELL INT LLC / EMC CORP 6.02%/21-15.06.2026	USD	150'000	40'000	150'000	40'000	40'440.89	0.06
6.100 DELL INT LLC / EMC CORP 6.1%/21-15.07.2027	USD	33'000		33'000	33'000	33'856.44	0.05
6.200 DELL INT LLC / EMC CORP 6.2%/21-15.07.2030	USD	56'000		56'000	56'000	58'593.34	0.09
8.100 DELL INT LLC / EMC CORP 8.1%/21-15.07.2036	USD	27'000		16'000	11'000	13'181.66	0.02
8.350 DELL INT LLC / EMC CORP 8.35%/21-15.07.2046	USD	50'000		50'000			
4.750 DEVON ENERGY 4.75%/12-15.05.2042	USD	130'000		90'000	40'000	33'857.31	0.05
4.250 DIAGEO INVESTMENT 4.25%/12-11.05.2042	USD		15'000		15'000	13'306.01	0.02
7.450 DIAGEO INVESTMENT CORP 7.45%/95-15.04.2035	USD	65'000		54'000	11'000	13'007.68	0.02
3.250 DIAMONDBACK ENERGY INC 3.25%/19-01.12.2026	USD	50'000		50'000	50'000	47'790.47	0.07
3.500 DIAMONDBACK ENERGY INC 3.5%/19-01.12.2029	USD	70'000		70'000	70'000	64'255.43	0.10
4.400 DIAMONDBACK ENERGY INC 4.4%/21-24.03.2051	USD	40'000		40'000			
6.250 DIAMONDBACK ENERGY INC 6.25%/22-15.03.2033	USD	50'000		50'000			
3.150 DICK'S SPORTING GOODS 3.15%/22-15.01.2032	USD	40'000		22'000	18'000	15'080.08	0.02
3.600 DIGITAL REALTY TRUST LP 3.6%/19-01.07.2029	USD	50'000		30'000	20'000	18'439.49	0.03
5.267 DIGNITY HEALTH 5.267%/14-01.11.2064	USD	70'000		64'000	6'000	5'577.80	0.01
4.250 DISCOVER BANK 4.25%/14-13.03.2026	USD	250'000		250'000			
4.100 DISCOVER FINANCIAL SERVICES 4.1%/17-09.02.2027	USD		25'000		25'000	24'027.04	0.04
6.700 DISCOVER FINANCIAL SVS 6.7%/22-29.11.2032	USD		21'000		21'000	21'975.28	0.03
- DISCOVER FINANCIAL SVS FIX-TO-FRN FRN/23-02.11.2034	USD		10'000		10'000	11'206.86	0.02
3.625 DISCOVERY COMMUNICATIONS 3.625%/20-15.05.2030	USD		20'000		20'000	17'576.39	0.03
4.000 DISCOVERY COMMUNICATIONS 4%/21-15.09.2055	USD	46'000		22'000	24'000	15'886.92	0.02
4.650 DISCOVERY COMMUNICATIONS 4.65%/20-15.05.2050	USD	37'000		24'000	13'000	9'869.89	0.01
5.200 DISCOVERY COMMUNICATIONS 5.2%/17-20.09.2047	USD	100'000		86'000	14'000	11'387.64	0.02
5.300 DISCOVERY COMMUNICATIONS 5.3%/19-15.05.2049	USD	50'000		40'000	10'000	8'155.83	0.01
3.875 DOLLAR GENERAL CORP 3.875%/17-15.04.2027	USD	150'000		128'000	22'000	21'141.10	0.03
5.000 DOLLAR GENERAL CORP 5%/22-01.11.2032	USD	50'000		10'000	40'000	38'839.38	0.06
2.650 DOLLAR TREE INC 2.65%/21-01.12.2031	USD	40'000		40'000	40'000	33'299.17	0.05
4.200 DOLLAR TREE INC 4.2%/18-15.05.2028	USD		20'000		20'000	19'268.77	0.03
3.550 DOMINION ENERGY GAS HLDG S. -B- 3.55%/14-01.11.2023	USD	20'000		20'000			
2.850 DOMINION ENERGY INC 2.85%/16-15.08.2026	USD	50'000		50'000			
1.450 DOMINION ENERGY INC S. -A- 1.45%/21-15.04.2026	USD	50'000		50'000			
3.300 DOMINION ENERGY INC S. -B- 3.3%/21-15.04.2041	USD	50'000		6'000	44'000	32'314.68	0.05
3.600 DOMINION ENERGY INC S. -B- 3.6%/20-15.03.2027	USD	50'000		20'000	30'000	28'653.59	0.04
4.850 DOMINION ENERGY INC S. -B- 4.85%/22-15.08.2052	USD		6'000	6'000			
3.375 DOMINION ENERGY INC S. -C- 3.375%/20-01.04.2030	USD		20'000	20'000			
5.375 DOMINION ENERGY INC S. -C- 5.375%/22-15.11.2032	USD	50'000		50'000			
6.250 DOMINION ENERGY STH S. -A- 6.25%/23-15.10.2053	USD		20'000		20'000	22'074.92	0.03
- DOMINION RESOURCES S. -A- FIX-TO-FLOATER 5.75%/14-01.10.2054	USD	11'000		11'000			
4.900 DOMINION RESOURCES S. -C- 4.9%/11-01.08.2041	USD	39'000		27'000	12'000	10'744.52	0.02
2.950 DOVER CORP 2.95%/19-04.11.2029	USD		20'000		20'000	17'840.58	0.03
7.375 DOW CHEMICAL 7.375%/99-01.11.2029	USD	74'000		67'000	7'000	7'759.99	0.01
9.400 DOW CHEMICAL 9.4%/09-15.05.2039	USD	41'000		22'000	19'000	25'339.63	0.04
2.100 DOW CHEMICAL CO/THE 2.1%/20-15.11.2030	USD	50'000		20'000	30'000	25'036.76	0.04
3.600 DOW CHEMICAL CO/THE 3.6%/20-15.11.2050	USD	60'000		48'000	12'000	8'729.56	0.01
4.800 DOW CHEMICAL CO/THE 4.8%/19-15.05.2049	USD	20'000		18'000	2'000	1'736.36	0.00
5.550 DOW CHEMICAL CO/THE 5.55%/19-30.11.2048	USD	50'000		40'000	10'000	9'723.01	0.01
6.300 DOW CHEMICAL CO/THE 6.3%/22-15.03.2033	USD	50'000		20'000	30'000	32'127.85	0.05
4.493 DOWDUPONT INC 4.493%/18-15.11.2025	USD	100'000		100'000			
4.725 DOWDUPONT INC 4.725%/18-15.11.2028	USD	100'000		80'000	20'000	19'894.70	0.03
5.319 DOWDUPONT INC 5.319%/18-15.11.2038	USD	50'000		50'000			
5.419 DOWDUPONT INC 5.419%/18-15.11.2048	USD	50'000		20'000	30'000	29'451.49	0.04
3.130 DR PEPPER 3.13%/16-15.12.2023	USD	150'000		150'000			
4.420 DR PEPPER 4.42%/16-15.12.2046	USD	50'000		20'000	30'000	25'318.70	0.04
3.650 DTE ELECTRIC CO 3.65%/22-01.03.2052	USD	30'000		20'000	10'000	7'469.03	0.01
5.200 DTE ELECTRIC CO 5.2%/24-01.03.2034	USD		20'000		20'000	19'926.00	0.03
2.250 DTE ELECTRIC CO S. -A- 2.25%/20-01.03.2030	USD	30'000		30'000			
3.000 DTE ELECTRIC CO S. -A- 3%/22-01.03.2032	USD	40'000		40'000			
5.200 DTE ELECTRIC CO S. -A- 5.2%/23-01.04.2033	USD		20'000	20'000			
3.250 DTE ELECTRIC CO S. -B- 3.25%/21-01.04.2051	USD	40'000		10'000	30'000	20'781.68	0.03
5.400 DTE ELECTRIC CO S. -B- 5.4%/23-01.04.2053	USD		20'000		20'000	19'833.49	0.03
3.375 DTE ELECTRIC CO S. -D- 3.375%/14-01.03.2025	USD	100'000		100'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.850 DTE ENERGY 2.85%/16-01.10.2026	USD	160'000		135'000	25'000	23'558.52	0.04
3.400 DTE ENERGY CO S. -C- 3.4%/19-15.06.2029	USD	17'000		17'000			
4.875 DTE ENERGY CO S. -C- 4.875%/23-01.06.2028	USD		10'000		10'000	9'867.25	0.01
2.650 DUKE ENERGY 2.65%/16-01.09.2026	USD	100'000	20'000	100'000	20'000	18'823.24	0.03
3.750 DUKE ENERGY 3.75%/16-01.09.2046	USD	50'000	10'000	50'000	10'000	7'436.60	0.01
3.750 DUKE ENERGY 3.75%/16-15.05.2046	USD	100'000		78'000	22'000	16'836.64	0.03
4.800 DUKE ENERGY 4.8%/15-15.12.2045	USD	78'000		42'000	36'000	31'526.18	0.05
6.300 DUKE ENERGY 6.3%/08-01.04.2038	USD	150'000		110'000	40'000	42'956.91	0.06
2.450 DUKE ENERGY CAROLINAS 2.45%/19-15.08.2029	USD	64'000		64'000			
2.450 DUKE ENERGY CAROLINAS 2.45%/20-01.02.2030	USD	86'000		86'000			
2.550 DUKE ENERGY CAROLINAS 2.55%/21-15.04.2031	USD	50'000		50'000			
2.950 DUKE ENERGY CAROLINAS 2.95%/16-01.12.2026	USD	50'000		50'000			
3.950 DUKE ENERGY CAROLINAS 3.95%/18-15.11.2028	USD	20'000			20'000	19'245.98	0.03
4.850 DUKE ENERGY CAROLINAS 4.85%/24-15.01.2034	USD		20'000		20'000	19'422.10	0.03
6.000 DUKE ENERGY CAROLINAS 6%/98-01.12.2028	USD	43'000		2'000	41'000	42'790.24	0.06
6.100 DUKE ENERGY CAROLINAS 6.1%/07-01.06.2037	USD	29'000		19'000	10'000	10'473.71	0.02
6.450 DUKE ENERGY CAROLINAS 6.45%/02-15.10.2032	USD	53'000		14'000	39'000	42'267.16	0.06
6.050 DUKE ENERGY CAROLINAS S. -B- 6.05%/08-15.04.2038	USD	20'000			20'000	20'977.84	0.03
- DUKE ENERGY CORP (subordinated) FIX-TO-FRN FRN/21-15.01.2082	USD	50'000		50'000			
3.400 DUKE ENERGY CORP 3.4%/19-15.06.2029	USD	30'000		30'000			
4.200 DUKE ENERGY CORP 4.2%/19-15.06.2049	USD	30'000		2'000	28'000	22'074.82	0.03
4.300 DUKE ENERGY CORP 4.3%/22-15.03.2028	USD	30'000		30'000			
4.850 DUKE ENERGY CORP 4.85%/24-05.01.2027	USD		20'000		20'000	19'857.84	0.03
5.000 DUKE ENERGY CORP 5%/22-08.12.2025	USD	50'000		2'000	48'000	47'813.85	0.07
5.000 DUKE ENERGY CORP 5%/22-15.08.2052	USD	50'000		42'000	8'000	7'133.33	0.01
5.750 DUKE ENERGY CORP 5.75%/23-15.09.2033	USD		20'000		20'000	20'362.23	0.03
3.500 DUKE ENERGY CORP S. -2051- 3.5%/21-15.06.2051	USD	20'000			20'000	13'794.08	0.02
2.500 DUKE ENERGY FLORIDA LLC 2.5%/19-01.12.2029	USD		20'000		20'000	17'575.22	0.03
3.000 DUKE ENERGY FLORIDA LLC 3%/21-15.12.2051	USD	30'000			30'000	19'379.51	0.03
3.800 DUKE ENERGY FLORIDA LLC 3.8%/18-15.07.2028	USD		20'000		20'000	19'186.84	0.03
5.650 DUKE ENERGY FLORIDA LLC 5.65%/10-01.04.2040	USD	30'000		30'000			
5.950 DUKE ENERGY FLORIDA LLC 5.95%/22-15.11.2052	USD	30'000		22'000	8'000	8'398.30	0.01
2.900 DUKE ENERGY PROGRESS LLC 2.9%/21-15.08.2051	USD	50'000		46'000	4'000	2'569.90	0.00
2.832 DUKE UNIVERSITY S. -2020A- 2.832%/20-01.10.2055	USD	42'000	15'000	40'000	17'000	11'544.90	0.02
2.532 DUQUESNE LIGHT HOLDINGS -144A- 2.532%/20-01.10.2030	USD	40'000		26'000	14'000	11'559.58	0.02
3.800 E'TRADE FINANCIAL CORP 3.8%/17-24.08.2027	USD	20'000		20'000			
2.500 EAGLE MATERIALS 2.5%/21-01.07.2031	USD	20'000		20'000			
1.300 EAST OHIO GAS CO/THE S. -2020B- -144A- 1.3%/20-15.06.2025	USD		8'000		8'000	7'579.11	0.01
2.000 EAST OHIO GAS CO/THE S. -2020B- -144A- 2%/20-15.06.2030	USD	20'000		20'000			
3.000 EASTERN GAS TRAN 3%/22-15.11.2029	USD	46'000			46'000	40'912.07	0.06
3.800 EASTMAN CHEMICAL 3.8%/14-15.03.2025	USD	160'000		160'000			
5.750 EASTMAN CHEMICAL CO 5.75%/23-08.03.2033	USD		20'000		20'000	20'166.80	0.03
4.150 EATON 4.15%/13-02.11.2042	USD	80'000		40'000	40'000	34'724.48	0.05
3.103 EATON CORP 3.103%/17-15.09.2027	USD	30'000		2'000	28'000	26'462.56	0.04
4.150 EATON CORP 4.15%/22-15.03.2033	USD	40'000		40'000			
3.500 EATON VANCE CORP 3.5%/17-06.04.2027	USD	100'000		100'000			
2.600 EBAY INC 2.6%/21-10.05.2031	USD	100'000		40'000	60'000	50'856.53	0.08
3.600 EBAY INC 3.6%/17-05.06.2027	USD	100'000		80'000	20'000	19'101.20	0.03
2.700 ECOLAB 2.7%/16-01.11.2026	USD	100'000		100'000			
5.500 ECOLAB 5.5%/11-08.12.2041	USD		20'000		20'000	20'341.13	0.03
2.125 ECOLAB INC 2.125%/21-01.02.2032	USD	50'000		50'000			
2.750 ECOLAB INC 2.75%/21-18.08.2055	USD	50'000		50'000			
3.950 ECOLAB INC 3.95%/18-01.12.2047	USD		20'000		20'000	16'609.97	0.02
5.250 ECOLAB INC 5.25%/22-15.01.2028	USD	30'000			30'000	30'433.84	0.05
4.125 EDISON INTERNATIONAL 4.125%/18-15.03.2028	USD	50'000		50'000			
5.750 EDISON INTERNATIONAL 5.75%/19-15.06.2027	USD		20'000		20'000	20'189.32	0.03
4.800 EIDP INC 4.8%/23-15.05.2033	USD		30'000		30'000	29'356.23	0.04
3.500 EL PASO NATURAL GAS -144A- 3.5%/22-15.02.2032	USD	100'000		100'000			
4.700 EL PASO PIPELINE PARTNERS OPERATING COMPANY 4.7%/12-01.11.2042	USD	110'000		105'000	5'000	4'199.33	0.01
1.850 ELECTRONIC ARTS INC 1.85%/21-15.02.2031	USD	40'000		40'000			
2.950 ELECTRONIC ARTS INC 2.95%/21-15.02.2061	USD	40'000		40'000			
4.750 ELEVANCE HEALTH INC 4.75%/23-15.02.2033	USD	50'000	20'000	49'000	21'000	20'282.70	0.03
4.900 ELEVANCE HEALTH INC 4.9%/23-08.02.2026	USD		20'000		20'000	19'857.56	0.03
5.125 ELEVANCE HEALTH INC 5.125%/23-15.02.2053	USD	50'000		40'000	10'000	9'465.68	0.01
6.100 ELEVANCE HEALTH INC 6.1%/22-15.10.2052	USD		10'000		10'000	10'727.11	0.02
2.250 ELI LILLY & CO 2.25%/20-15.05.2050	USD	50'000		8'000	42'000	25'455.76	0.04
2.500 ELI LILLY & CO 2.5%/20-15.09.2060	USD	40'000		40'000			
3.375 ELI LILLY & CO 3.375%/19-15.03.2029	USD	70'000			70'000	65'952.83	0.10
4.700 ELI LILLY & CO 4.7%/23-27.02.2033	USD		30'000	20'000	10'000	9'915.85	0.01
4.875 ELI LILLY & CO 4.875%/23-27.02.2053	USD		20'000		20'000	19'386.53	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
0.833	EMERA US FINANCE LP 0.833%/21-15.06.2024	USD	100'000		100'000			
2.639	EMERA US FINANCE LP 2.639%/21-15.06.2031	USD	86'000		86'000			
4.750	EMERA US FINANCE LP 4.75%/17-15.06.2046	USD	29'000		14'000	12'198.14	0.02	
1.950	EMERSON ELECTRIC CO 1.95%/20-15.10.2030	USD	100'000		55'000	37'751.18	0.06	
2.000	EMERSON ELECTRIC CO 2%/21-21.12.2028	USD	50'000		49'000	882.05	0.00	
2.800	EMERSON ELECTRIC CO 2.8%/21-21.12.2051	USD	50'000	10'000	50'000	10'000	6'434.29	0.01
1.776	EMPOWER FINANCE 2020 LP -144A- 1.776%/20-17.03.2031	USD	100'000		80'000	20'000	15'848.52	0.02
3.900	ENABLE MIDSTREAM PARTNER 3.9%/15-15.05.2024	USD	60'000		60'000			
4.150	ENABLE MIDSTREAM PARTNER 4.15%/19-15.09.2029	USD	37'000			37'000	34'885.37	0.05
4.950	ENABLE MIDSTREAM PARTNER 4.95%/18-15.05.2028	USD	50'000			50'000	49'335.35	0.07
7.375	ENBRIDGE ENERGY 7.375%/15-15.10.2045	USD	50'000		30'000	20'000	23'086.90	0.03
5.500	ENBRIDGE ENERGY PARTNERS 5.5%/10-15.09.2040	USD		20'000		20'000	19'381.41	0.03
6.500	ENCANA 6.5%/04-15.08.2034	USD		20'000		20'000	20'950.21	0.03
6.500	ENCANA CORP 6.5%/07-01.02.2038	USD	100'000		83'000	17'000	17'405.56	0.03
5.550	ENERGY TRANSFER LP 5.55%/22-15.02.2028	USD	50'000			50'000	50'418.35	0.08
5.550	ENERGY TRANSFER LP 5.55%/24-15.05.2034	USD		20'000		20'000	19'801.41	0.03
5.750	ENERGY TRANSFER LP 5.75%/22-15.02.2033	USD	50'000		50'000			
5.950	ENERGY TRANSFER LP 5.95%/24-15.05.2054	USD		20'000		20'000	19'557.96	0.03
7.500	ENERGY TRANSFER LP 7.5%/08-01.07.2038	USD		11'000		11'000	12'494.96	0.02
3.750	ENERGY TRANSFER OPERATING 3.75%/20-15.05.2030	USD	100'000		100'000			
5.250	ENERGY TRANSFER OPERATING 5.25%/19-15.04.2029	USD	100'000		100'000			
6.250	ENERGY TRANSFER OPERATING 6.25%/19-15.04.2049	USD	70'000		30'000	40'000	40'358.76	0.06
4.950	ENERGY TRANSFER PARTNERS 4.95%/18-15.06.2028	USD	100'000		100'000			
5.300	ENERGY TRANSFER PARTNERS 5.3%/17-15.04.2047	USD	50'000		10'000	40'000	35'731.03	0.05
6.125	ENERGY TRANSFER PARTNERS 6.125%/15-15.12.2045	USD	90'000		90'000			
4.750	ENTEGRIS ESCROW CORP -144A- 4.75%/22-15.04.2029	USD		20'000		20'000	18'884.45	0.03
2.950	ENTERGY 2.95%/16-01.09.2026	USD	130'000		130'000			
3.700	ENTERGY ARKANSAS INC 3.7%/14-01.06.2024	USD	50'000		50'000			
3.350	ENTERGY ARKANSAS LLC 3.35%/21-15.06.2052	USD	50'000		23'000	27'000	18'539.59	0.03
1.900	ENTERGY CORP 1.9%/21-15.06.2028	USD	40'000		2'000	38'000	33'389.18	0.05
3.250	ENTERGY LOUISIANA 3.25%/16-01.04.2028	USD	46'000		46'000			
0.620	ENTERGY LOUISIANA LLC 0.62%/20-17.11.2023	USD	18'000		18'000			
1.600	ENTERGY LOUISIANA LLC 1.6%/20-15.12.2030	USD	30'000		30'000			
2.400	ENTERGY LOUISIANA LLC 2.4%/16-01.10.2026	USD	40'000		40'000			
2.900	ENTERGY LOUISIANA LLC 2.9%/20-15.03.2051	USD	100'000		80'000	20'000	12'547.35	0.02
4.200	ENTERGY LOUISIANA LLC 4.2%/18-01.09.2048	USD	30'000		7'000	23'000	18'658.41	0.03
1.750	ENTERGY TEXAS INC 1.75%/20-15.03.2031	USD	40'000		2'000	38'000	30'416.71	0.05
2.800	ENTERPRISE PRODUCTS OPER 2.8%/20-31.01.2030	USD	100'000		100'000			
3.125	ENTERPRISE PRODUCTS OPER 3.125%/19-31.07.2029	USD	60'000		41'000	19'000	17'382.87	0.03
4.250	ENTERPRISE PRODUCTS OPER 4.25%/18-15.02.2048	USD	49'000		49'000			
4.800	ENTERPRISE PRODUCTS OPER 4.8%/18-01.02.2049	USD	50'000		10'000	40'000	36'223.76	0.05
4.850	ENTERPRISE PRODUCTS OPER 4.85%/24-31.01.2034	USD		50'000		50'000	48'696.19	0.07
5.350	ENTERPRISE PRODUCTS OPER 5.35%/23-31.01.2033	USD	40'000		30'000	10'000	10'110.96	0.02
6.450	ENTERPRISE PRODUCTS OPER 6.45%/10-01.09.2040	USD	52'000	20'000	52'000	20'000	21'846.57	0.03
6.875	ENTERPRISE PRODUCTS OPER 6.875%/03-01.03.2033	USD	44'000		40'000	4'000	4'451.17	0.01
3.750	ENTERPRISE PRODUCTS OPERATING 3.75%/14-15.02.2025	USD	120'000		120'000			
4.450	ENTERPRISE PRODUCTS OPERATING 4.45%/12-15.02.2043	USD	50'000		46'000	4'000	3'480.66	0.01
5.100	ENTERPRISE PRODUCTS OPERATING 5.1%/14-15.02.2045	USD	80'000	10'000	80'000	10'000	9'362.21	0.01
3.950	ENTERPRISE PRODUCTS OPERATING LLC 3.95%/20-31.01.2060	USD	40'000		1'000	39'000	29'498.32	0.04
4.200	ENTERPRISE PRODUCTS OPERATING LLC 4.2%/19-31.01.2050	USD	60'000		60'000			
-	ENTERPRISE PRODUCTS OPERATING S. -E- FIX-TO-FLOATERS 5.25%/17-16.08.2077	USD	60'000		60'000			
4.150	EOG RESOURCES 4.15%/16-15.01.2026	USD	100'000		80'000	20'000	19'698.82	0.03
4.950	EOG RESOURCES INC 4.95%/20-15.04.2050	USD	27'000			27'000	25'170.68	0.04
3.600	EPR PROPERTIES 3.6%/21-15.11.2031	USD	30'000		28'000	2'000	1'635.30	0.00
4.500	EPR PROPERTIES 4.5%/17-01.06.2027	USD	30'000		18'000	12'000	11'340.46	0.02
4.750	EPR PROPERTIES 4.75%/16-15.12.2026	USD		20'000		20'000	19'223.92	0.03
3.125	EQT CORP -144A- 3.125%/21-15.05.2026	USD		10'000		10'000	9'468.61	0.01
5.750	EQT CORP 5.75%/24-01.02.2034	USD		20'000		20'000	19'672.05	0.03
7.000	EQT CORP 7%/20-01.02.2030	USD	50'000		33'000	17'000	18'007.00	0.03
2.350	EQUIFAX INC 2.35%/21-15.09.2031	USD		10'000		10'000	8'165.75	0.01
5.100	EQUIFAX INC 5.1%/23-01.06.2028	USD		20'000		20'000	19'877.38	0.03
2.150	EQUINIX INC 2.15%/20-15.07.2030	USD	50'000		50'000			
2.950	EQUINIX INC 2.95%/20-15.09.2051	USD	50'000		22'000	28'000	17'794.57	0.03
3.000	EQUINIX INC 3%/20-15.07.2050	USD	37'000		14'000	23'000	14'914.38	0.02
0.500	EQUITABLE FINANCIAL LIFE -144A- 0.5%/20-17.11.2023	USD	30'000		30'000			
1.400	EQUITABLE FINANCIAL LIFE -144A- 1.4%/20-27.08.2027	USD	100'000		78'000	22'000	19'061.81	0.03
1.700	EQUITABLE FINANCIAL LIFE -144A- 1.7%/21-12.11.2026	USD	40'000		20'000	20'000	18'096.06	0.03
1.800	EQUITABLE FINANCIAL LIFE -144A- 1.8%/21-08.03.2028	USD	90'000		70'000	20'000	17'522.95	0.03
5.594	EQUITABLE HOLDINGS INC 5.594%/23-11.01.2033	USD		20'000		10'000	10'069.80	0.02
5.625	ERAC USA FINANCE -144A- 5.625%/12-15.03.2042	USD	40'000		27'000	13'000	13'177.78	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
7.000 ERAC USA FINANCE -144A- 7%/07-15.10.2037	USD	60'000		30'000	30'000	34'064.03	0.05
4.600 ERAC USA FINANCE LLC -144A- 4.6%/23-01.05.2028	USD		10'000		10'000	9'821.24	0.01
5.400 ERAC USA FINANCE LLC -144A- 5.4%/23-01.05.2053	USD		10'000		10'000	10'002.76	0.01
2.850 ERP OPERATING LP 2.85%/16-01.11.2026	USD	110'000		109'000	1'000	943.58	0.00
3.500 ERP OPERATING LP 3.5%/18-01.03.2028	USD	200'000		158'000	42'000	39'663.69	0.06
2.400 ESSENTIAL UTILITIES INC 2.4%/21-01.05.2031	USD	50'000		50'000			
5.300 ESSENTIAL UTILITIES INC 5.3%/22-01.05.2052	USD	80'000		56'000	24'000	22'287.96	0.03
1.700 ESSEX PORTFOLIO LP 1.7%/21-01.03.2028	USD	40'000			40'000	34'763.42	0.05
2.550 ESSEX PORTFOLIO LP 2.55%/21-15.06.2031	USD	100'000		88'000	12'000	9'885.84	0.01
3.625 ESSEX PORTFOLIO LP 3.625%/17-01.05.2027	USD	110'000		102'000	8'000	7'599.46	0.01
1.950 ESTEE LAUDER CO INC 1.95%/21-15.03.2031	USD	50'000		40'000	10'000	8'197.66	0.01
5.150 ESTEE LAUDER CO INC 5.15%/23-15.05.2053	USD		20'000		20'000	19'157.98	0.03
3.150 ESTEE LAUDER COMPANIES 3.15%/17-15.03.2027	USD	50'000			50'000	47'626.68	0.07
4.150 ESTEE LAUDER COMPANIES 4.15%/17-15.03.2047	USD	30'000		30'000			
3.500 EVEREST REINSURANCE HLDG 3.5%/20-15.10.2050	USD	50'000		24'000	26'000	18'258.07	0.03
2.900 EVERSOURCE ENERGY 2.9%/17-01.10.2024	USD	30'000		30'000			
4.750 EVERSOURCE ENERGY 4.75%/23-15.05.2026	USD		6'000	6'000			
5.950 EVERSOURCE ENERGY 5.95%/23-01.02.2029	USD		20'000		20'000	20'483.32	0.03
5.500 EVERSOURCE ENERGY S. -DD- 5.5%/24-01.01.2034	USD		20'000		20'000	19'793.32	0.03
3.300 EVERSOURCE ENERGY S. -M- 3.3%/18-15.01.2028	USD	30'000			30'000	27'940.82	0.04
3.800 EVERSOURCE ENERGY S. -N- 3.8%/18-01.12.2023	USD	90'000		90'000			
4.250 EVERSOURCE ENERGY S. -O- 4.25%/18-01.04.2029	USD	100'000		100'000			
3.450 EVERSOURCE ENERGY S. -P- 3.45%/20-15.01.2050	USD		20'000	12'000	8'000	5'447.94	0.01
2.900 EVERSOURCE ENERGY S. -V- 2.9%/22-01.03.2027	USD	30'000		28'000	2'000	1'871.32	0.00
3.375 EVERSOURCE ENERGY S. -W- 3.375%/22-01.03.2032	USD	40'000		40'000			
5.625 EXELON 5.625%/05-15.06.2035	USD		20'000		20'000	19'858.22	0.03
2.750 EXELON CORP 2.75%/23-15.03.2027	USD		20'000		20'000	18'610.49	0.03
3.350 EXELON CORP 3.35%/23-15.03.2032	USD	40'000		40'000			
4.050 EXELON CORP 4.05%/20-15.04.2030	USD	190'000		188'000	2'000	1'875.87	0.00
4.100 EXELON CORP 4.1%/23-15.03.2052	USD	40'000		26'000	14'000	10'859.08	0.02
5.150 EXELON CORP 5.15%/23-15.03.2028	USD		20'000		20'000	19'957.12	0.03
5.150 EXELON CORP 5.15%/24-15.03.2029	USD		20'000		20'000	19'904.40	0.03
5.300 EXELON CORP 5.3%/23-15.03.2033	USD		20'000	20'000			
5.450 EXELON CORP 5.45%/24-15.03.2034	USD		20'000		20'000	19'912.40	0.03
5.600 EXELON CORP 5.6%/23-15.03.2053	USD		20'000		20'000	19'501.78	0.03
5.750 EXELON GENERATION 5.75%/10-01.10.2041	USD	80'000		52'000	28'000	27'436.10	0.04
6.250 EXPEDIA GROUP INC -144A- 6.25%/20-01.05.2025	USD	80'000		26'000	54'000	54'209.74	0.08
2.950 EXPEDIA GROUP INC 2.95%/21-15.03.2031	USD	14'000			14'000	11'985.19	0.02
3.250 EXPEDIA GROUP INC 3.25%/20-15.02.2030	USD		10'000		10'000	8'911.10	0.01
4.625 EXPEDIA GROUP INC 4.625%/21-01.08.2027	USD	20'000		6'000	14'000	13'700.17	0.02
3.800 EXPEDIA INC 3.8%/17-15.02.2028	USD		10'000		10'000	9'459.43	0.01
2.400 EXTRA SPACE STORAGE LP 2.4%/23-15.10.2031	USD		6'000		6'000	4'846.66	0.01
3.875 EXTRA SPACE STORAGE LP 3.875%/23-15.12.2027	USD		4'000		4'000	3'798.35	0.01
3.900 EXTRA SPACE STORAGE LP 3.9%/22-01.04.2029	USD	30'000		6'000	24'000	22'402.48	0.03
5.400 EXTRA SPACE STORAGE LP 5.4%/24-01.02.2034	USD		20'000		20'000	19'603.07	0.03
3.043 EXXON MOBIL 3.043%/16-01.03.2026	USD	200'000		168'000	32'000	30'905.04	0.05
3.176 EXXON MOBIL 3.176%/14-15.03.2024	USD	140'000		140'000			
3.567 EXXON MOBIL 3.567%/15-06.03.2045	USD	10'000			10'000	7'791.79	0.01
4.110 EXXON MOBIL 4.11%/15-06.03.2018	USD	20'000		2'000	18'000	15'256.04	0.02
2.610 EXXON MOBIL CORPORATION 2.61%/20-15.10.2030	USD		30'000		30'000	26'310.40	0.04
2.992 EXXON MOBIL CORPORATION 2.992%/20-19.03.2025	USD	40'000		40'000			
3.095 EXXON MOBIL CORPORATION 3.095%/19-16.08.2049	USD	107'000		68'000	39'000	27'258.18	0.04
3.452 EXXON MOBIL CORPORATION 3.452%/20-15.04.2051	USD	96'000	20'000	96'000	20'000	14'826.89	0.02
3.482 EXXON MOBIL CORPORATION 3.482%/20-19.03.2030	USD		30'000		30'000	27'988.87	0.04
4.227 EXXON MOBIL CORPORATION 4.227%/20-19.03.2040	USD	60'000	10'000	51'000	19'000	17'038.52	0.03
4.327 EXXON MOBIL CORPORATION 4.327%/20-19.03.2050	USD	100'000	10'000	96'000	14'000	12'199.93	0.02
2.000 F&G GLOBAL FUNDING -144A- 2%/21-20.09.2028	USD	40'000		8'000	32'000	26'956.89	0.04
3.450 FACTSET RESEARCH SYSTEMS 3.45%/22-01.03.2032	USD	50'000		42'000	8'000	6'954.60	0.01
- FARMERS EXCHANGE CAP III (subordinated) FIX-TO-FRN -144A-FRN/14-15.10.2054	USD	30'000		10'000	20'000	16'459.80	0.02
3.250 FEDERAL REALTY INVESTMEN 3.25%/17-15.07.2027	USD	190'000		134'000	56'000	52'312.88	0.08
1.875 FEDEX 2020-1 CLASS AA S. -2020-1- 1.875%/20-20.02.2034	USD	50'000		42'000	8'000	5'336.71	0.01
3.875 FEDEX 3.875%/12-01.08.2042	USD	60'000		54'000	6'000	4'763.29	0.01
3.900 FEDEX 3.9%/15-01.02.2035	USD	50'000		50'000			
4.100 FEDEX 4.1%/13-15.04.2043	USD	26'000		18'000	8'000	6'519.21	0.01
4.550 FEDEX 4.55%/16-01.04.2046	USD		10'000		10'000	8'516.97	0.01
2.400 FEDEX CORP 2.4%/21-15.05.2031	USD	50'000		50'000			
3.250 FEDEX CORP 3.25%/21-15.05.2041	USD	50'000		32'000	18'000	13'266.63	0.02
3.400 FEDEX CORP 3.4%/18-15.02.2028	USD	80'000		6'000	74'000	69'870.19	0.10
4.250 FEDEX CORP 4.25%/20-15.05.2030	USD	60'000		34'000	26'000	24'811.96	0.04
4.750 FEDEX CORP 4.75%/15-15.11.2045	USD	30'000			30'000	26'256.94	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.250 FEDEX CORP 5.25%/20-15.05.2050	USD	50'000		38'000	12'000	11'323.48	0.02
3.400 FIDELITY NATL FINANCIAL 3.4%/20-15.06.2030	USD	50'000		40'000	10'000	8'821.20	0.01
4.500 FIDELITY NATL FINANCIAL 4.5%/19-15.08.2028	USD		10'000		10'000	9'612.35	0.01
0.600 FIDELITY NATL INFO SERV 0.6%/21-01.03.2024	USD	50'000		50'000			
1.150 FIDELITY NATL INFO SERV 1.15%/21-01.03.2026	USD	60'000	40'000	100'000			
1.650 FIDELITY NATL INFO SERV 1.65%/21-01.03.2028	USD	50'000		4'000	46'000	40'539.25	0.06
2.250 FIDELITY NATL INFO SERV 2.25%/21-01.03.2031	USD	60'000		44'000	16'000	13'371.16	0.02
5.100 FIDELITY NATL INFO SERV 5.1%/22-15.07.2032	USD	40'000		40'000			
5.625 FIDELITY NATL INFO SERV 5.625%/22-15.07.2052	USD		5'000		5'000	4'945.30	0.01
8.250 FIFTH THIRD BANCORP (subordinated) 8.25%/08-01.03.2038	USD	40'000			40'000	47'289.88	0.07
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/21-01.11.2027	USD	40'000		40'000			
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/23-27.07.2029	USD		12'000		12'000	12'322.85	0.02
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/24-29.01.2032	USD		20'000		20'000	19'841.14	0.03
3.850 FIFTH THIRD BANK (subordinated) T. -2- 3.85%/16-15.03.2026	USD	200'000		200'000			
2.400 FIRST AMERICAN FINANCIAL 2.4%/21-15.08.2031	USD	100'000		76'000	24'000	18'805.63	0.03
4.550 FIRSTENERGY TRANSMISSION -144A- 4.55%/19-01.04.2049	USD		10'000		10'000	8'279.74	0.01
2.750 FISERV INC 2.75%/19-01.07.2024	USD	10'000		10'000			
3.200 FISERV INC 3.2%/19-01.07.2026	USD	100'000		100'000			
3.500 FISERV INC 3.5%/19-01.07.2029	USD	30'000		30'000			
3.850 FISERV INC 3.85%/15-01.06.2025	USD	200'000		198'000	2'000	1'960.03	0.00
4.400 FISERV INC 4.4%/19-01.07.2049	USD	90'000		36'000	54'000	45'162.27	0.07
5.600 FISERV INC 5.6%/23-02.03.2033	USD		20'000		20'000	20'163.99	0.03
2.500 FLIR SYSTEMS INC 2.5%/20-01.08.2030	USD	20'000		20'000			
2.550 FLORIDA GAS TRANSMISSION -144A- 2.55%/20-01.07.2030	USD	100'000		100'000			
3.800 FLORIDA POWER & LIGHT 3.8%/12-15.12.2042	USD	150'000		150'000			
4.125 FLORIDA POWER & LIGHT 4.125%/11-01.02.2042	USD	60'000		37'000	23'000	19'719.30	0.03
5.950 FLORIDA POWER & LIGHT 5.95%/08-01.02.2038	USD	40'000		40'000			
2.450 FLORIDA POWER & LIGHT CO 2.45%/22-03.02.2032	USD	60'000	20'000	60'000	20'000	16'724.86	0.02
4.125 FLORIDA POWER & LIGHT CO 4.125%/18-01.06.2048	USD		20'000		20'000	16'610.39	0.02
4.450 FLORIDA POWER & LIGHT CO 4.45%/23-15.05.2026	USD		10'000		10'000	9'897.28	0.01
4.800 FLORIDA POWER & LIGHT CO 4.8%/23-15.05.2033	USD		20'000		20'000	19'558.44	0.03
2.875 FLORIDA POWER LIGHT CO 2.875%/21-04.12.2051	USD	50'000		22'000	28'000	18'182.93	0.03
3.500 FLOWSERVE CORPORATION 3.5%/20-01.10.2030	USD	10'000		10'000			
5.650 FMC CORP 5.65%/23-18.05.2033	USD		14'000		14'000	13'554.09	0.02
6.375 FMC CORP 6.375%/23-18.05.2053	USD		7'000		7'000	6'832.57	0.01
5.291 FORD MOTOR 5.291%/16-08.12.2046	USD		20'000	10'000	10'000	8'649.47	0.01
7.400 FORD MOTOR 7.4%/96-01.11.2046	USD		10'000		10'000	10'712.58	0.02
6.100 FORD MOTOR CO 6.1%/22-19.08.2032	USD		20'000	10'000	10'000	9'972.49	0.01
3.250 FORD MOTOR COMPANY 3.25%/21-12.02.2032	USD		20'000		20'000	16'417.82	0.02
9.625 FORD MOTOR COMPANY 9.625%/20-22.04.2030	USD		20'000		20'000	23'382.58	0.03
2.700 FORD MOTOR CREDIT CO LLC 2.7%/21-10.08.2026	USD		200'000		200'000	185'672.06	0.28
2.900 FORD MOTOR CREDIT CO LLC 2.9%/21-16.02.2028	USD		200'000		200'000	179'291.61	0.27
2.200 FORTINET INC 2.2%/21-15.03.2031	USD	30'000		14'000	16'000	13'231.39	0.02
4.300 FORTIVE 4.3%/17-15.06.2046	USD	20'000		20'000			
3.250 FORTUNE BRANDS HOME & SE 3.25%/19-15.09.2029	USD		10'000		10'000	9'034.21	0.01
4.000 FORTUNE BRANDS HOME & SE 4%/22-25.03.2032	USD		10'000		10'000	9'069.54	0.01
4.500 FORTUNE BRANDS HOME & SE 4.5%/22-25.03.2052	USD	20'000	6'000	20'000	6'000	4'874.44	0.01
4.709 FOX CORP 4.709%/20-25.01.2029	USD	45'000		45'000			
5.476 FOX CORP 5.476%/20-25.01.2039	USD	40'000		28'000	12'000	11'214.15	0.02
5.576 FOX CORP 5.576%/20-25.01.2049	USD	60'000	20'000	70'000	10'000	9'144.45	0.01
6.500 FOX CORP 6.5%/23-13.10.2033	USD		20'000		20'000	21'003.96	0.03
1.600 FRANKLIN RESOURCES INC 1.6%/20-30.10.2030	USD	40'000		30'000	10'000	8'065.56	0.01
5.400 FREEPORT MCMORAN 5.4%/14-14.11.2034	USD	40'000		40'000			
5.450 FREEPORT MCMORAN 5.45%/13-15.03.2043	USD	48'000		18'000	30'000	27'947.15	0.04
4.625 FREEPORT-MCMORAN INC 4.625%/20-01.08.2030	USD	30'000		12'000	18'000	17'161.46	0.03
2.375 FRESENIUS MED CARE III -144A- 2.375%/20-16.02.2031	USD	150'000		150'000			
1.650 FS KKR CAPITAL CORP 1.65%/21-12.10.2024	USD	30'000		30'000			
3.125 FS KKR CAPITAL CORP 3.125%/21-12.10.2028	USD	40'000		40'000			
3.250 FS KKR CAPITAL CORP 3.25%/22-15.07.2027	USD	40'000			40'000	36'319.55	0.05
3.400 FS KKR CAPITAL CORP 3.4%/20-15.01.2026	USD	30'000		30'000			
1.625 GA GLOBAL FUNDING TRUST -144A- 1.625%/21-15.01.2026	USD	30'000			30'000	27'632.78	0.04
3.250 GATX 3.25%/16-15.09.2026	USD	240'000		219'000	21'000	20'012.76	0.03
5.450 GATX CORP 5.45%/23-15.09.2033	USD		20'000	10'000	10'000	9'958.90	0.01
6.050 GATX CORP 6.05%/23-15.03.2034	USD		20'000		20'000	20'474.13	0.03
5.550 GE HEALTHCARE HLDG LLC -144A- 5.55%/22-15.11.2024	USD	100'000		100'000			
5.600 GE HEALTHCARE HLDG LLC -144A- 5.6%/22-15.11.2025	USD	100'000		100'000			
5.857 GE HEALTHCARE HLDG LLC -144A- 5.857%/22-15.03.2030	USD		100'000	100'000			
5.905 GE HEALTHCARE HLDG LLC -144A- 5.905%/22-22.11.2032	USD	100'000		100'000			
5.650 GE HEALTHCARE HLDG LLC 5.65%/22-15.11.2027	USD		100'000	100'000			
5.650 GE HEALTHCARE TECH INC 5.65%/23-15.11.2027	USD		100'000		100'000	101'530.98	0.15
5.857 GE HEALTHCARE TECH INC 5.857%/23-15.03.2030	USD		100'000	100'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
6.750 GECC 6.75%/02-15.03.2032	USD	70'000		70'000			
6.875 GECC S. -A- 6.875%/09-10.01.2039	USD		10'000		10'000	11'818.52	0.02
5.875 GECC T. 806 5.875%/08-14.01.2038	USD		10'000		10'000	10'614.84	0.02
3.625 GENERAL DYNAMICS CORP 3.625%/20-01.04.2030	USD	100'000		100'000			
3.750 GENERAL DYNAMICS CORP 3.75%/18-15.05.2028	USD	150'000		70'000	80'000	76'982.73	0.11
4.250 GENERAL DYNAMICS CORP 4.25%/20-01.04.2040	USD	50'000	10'000	30'000	30'000	26'745.70	0.04
4.250 GENERAL DYNAMICS CORP 4.25%/20-01.04.2050	USD	22'000		22'000			
4.500 GENERAL ELECTRIC 4.5%/14-11.03.2044	USD	50'000		18'000	32'000	28'950.11	0.04
3.650 GENERAL MILLS 3.65%/14-15.02.2024	USD	150'000		150'000			
2.250 GENERAL MILLS INC 2.25%/21-14.10.2031	USD	40'000		18'000	22'000	18'030.20	0.03
2.875 GENERAL MILLS INC 2.875%/20-15.04.2030	USD		20'000		20'000	17'658.83	0.03
4.200 GENERAL MILLS INC 4.2%/18-17.04.2028	USD	220'000		218'000	2'000	1'939.24	0.00
4.950 GENERAL MILLS INC 4.95%/23-29.03.2033	USD		30'000	30'000			
5.500 GENERAL MILLS INC 5.5%/23-17.10.2028	USD		10'000		10'000	10'162.93	0.02
5.200 GENERAL MOTORS CO 5.2%/14-01.04.2045	USD	50'000		32'000	18'000	15'888.04	0.02
5.400 GENERAL MOTORS CO 5.4%/17-01.04.2048	USD	20'000		8'000	12'000	10'763.12	0.02
5.400 GENERAL MOTORS CO 5.4%/22-15.10.2029	USD		10'000		10'000	9'967.13	0.01
5.950 GENERAL MOTORS CO 5.95%/18-01.04.2049	USD	20'000		6'000	14'000	13'453.68	0.02
6.125 GENERAL MOTORS CO 6.125%/20-01.10.2025	USD	30'000			30'000	30'247.65	0.05
6.250 GENERAL MOTORS CO 6.25%/14-02.10.2043	USD	100'000		80'000	20'000	20'073.24	0.03
6.600 GENERAL MOTORS CO 6.6%/16-01.04.2036	USD	68'000		58'000	10'000	10'483.57	0.02
6.750 GENERAL MOTORS CO 6.75%/16-01.04.2046	USD	30'000		28'000	2'000	2'113.90	0.00
3.950 GENERAL MOTORS FINANCIAL 3.95%/17-13.04.2024	USD	140'000	20'000	160'000			
1.250 GENERAL MOTORS FINL CO 1.25%/21-08.01.2026	USD	40'000		28'000	12'000	11'120.09	0.02
2.400 GENERAL MOTORS FINL CO 2.4%/21-10.04.2028	USD	50'000		20'000	30'000	26'741.41	0.04
2.400 GENERAL MOTORS FINL CO 2.4%/21-15.10.2028	USD	50'000		50'000			
2.900 GENERAL MOTORS FINL CO 2.9%/20-26.02.2025	USD		20'000		20'000	19'456.78	0.03
3.100 GENERAL MOTORS FINL CO 3.1%/22-12.01.2032	USD	40'000		38'000	2'000	1'670.39	0.00
3.600 GENERAL MOTORS FINL CO 3.6%/20-21.06.2030	USD	70'000		70'000			
3.800 GENERAL MOTORS FINL CO 3.8%/22-07.04.2025	USD	30'000		2'000		27'446.82	0.04
4.300 GENERAL MOTORS FINL CO 4.3%/22-06.04.2029	USD		10'000		10'000	9'484.06	0.01
4.350 GENERAL MOTORS FINL CO 4.35%/17-17.01.2027	USD	200'000		110'000	90'000	87'592.56	0.13
5.000 GENERAL MOTORS FINL CO 5%/22-09.04.2027	USD	100'000		80'000	20'000	19'788.31	0.03
5.250 GENERAL MOTORS FINL CO 5.25%/16-01.03.2026	USD	100'000		82'000	18'000	17'942.69	0.03
5.650 GENERAL MOTORS FINL CO 5.65%/19-17.01.2029	USD		20'000		20'000	20'154.80	0.03
5.800 GENERAL MOTORS FINL CO 5.8%/23-07.01.2029	USD		20'000		20'000	20'263.98	0.03
5.850 GENERAL MOTORS FINL CO 5.85%/23-06.04.2030	USD		20'000		20'000	20'281.55	0.03
6.100 GENERAL MOTORS FINL CO 6.1%/23-07.01.2034	USD		20'000		20'000	20'202.54	0.03
1.875 GENUINE PARTS CO 1.875%/20-01.11.2030	USD	40'000		40'000			
6.875 GENUINE PARTS CO 6.875%/23-01.11.2033	USD		20'000		20'000	21'845.63	0.03
4.126 GEORGE WASHINGTON UNIVER 4.126%/18-15.09.2048	USD	60'000	20'000	58'000	22'000	18'787.99	0.03
2.943 GEORGETOWN UNIVERSITY S. -2020A- 2.943%/20-01.04.2050	USD	37'000		34'000	3'000	2'042.26	0.00
4.300 GEORGIA POWER 4.3%/12-15.03.2042	USD	70'000		61'000	9'000	7'681.87	0.01
5.250 GEORGIA POWER CO 5.25%/24-15.03.2034	USD		20'000		20'000	19'934.60	0.03
3.250 GEORGIA POWER CO S. -2021A- 3.25%/21-15.03.2051	USD	58'000		58'000			
5.125 GEORGIA POWER CO S. -2022B- 5.125%/22-15.05.2052	USD	30'000	20'000	40'000	10'000	9'491.23	0.01
4.650 GEORGIA POWER CO S. -2023A- 4.65%/23-16.05.2028	USD		20'000		20'000	19'701.35	0.03
8.000 GEORGIA-PACIFIC 8%/03-15.01.2024	USD	170'000		170'000			
0.625 GEORGIA-PACIFIC LLC -144A- 0.625%/20-15.05.2024	USD	30'000	27'000	57'000			
0.950 GEORGIA-PACIFIC LLC -144A- 0.95%/20-15.05.2026	USD	30'000		28'000	2'000	1'828.90	0.00
3.500 GILEAD SCIENCES 3.5%/14-01.02.2025	USD	220'000		220'000			
3.650 GILEAD SCIENCES 3.65%/15-01.03.2026	USD	100'000	30'000	98'000	32'000	31'078.89	0.05
4.500 GILEAD SCIENCES 4.5%/14-01.02.2045	USD	100'000		56'000	44'000	38'689.19	0.06
4.750 GILEAD SCIENCES 4.75%/15-01.03.2046	USD	80'000	20'000	80'000	20'000	18'137.71	0.03
4.800 GILEAD SCIENCES 4.8%/14-01.04.2044	USD		28'000		28'000	25'710.62	0.04
1.650 GILEAD SCIENCES INC 1.65%/20-01.10.2030	USD		10'000		10'000	8'157.64	0.01
2.600 GILEAD SCIENCES INC 2.6%/20-01.10.2040	USD	100'000		100'000			
2.800 GILEAD SCIENCES INC 2.8%/20-01.10.2050	USD		10'000		10'000		
4.150 GILEAD SCIENCES INC 4.15%/16-01.03.2047	USD	100'000		100'000			
5.250 GILEAD SCIENCES INC 5.25%/23-15.10.2033	USD		10'000		10'000		
5.550 GILEAD SCIENCES INC 5.55%/23-15.10.2053	USD		20'000		20'000	20'399.17	0.03
6.375 GLAXOSMITHKLINE 6.375%/08-15.05.2038	USD	100'000		68'000	32'000	35'878.55	0.05
4.000 GLENCORE FUNDING -144A- 4%/15-16.04.2025	USD		27'000		27'000	26'535.09	0.04
1.625 GLENCORE FUNDING LLC -144A- 1.625%/21-27.04.2026	USD	30'000		30'000			
2.625 GLENCORE FUNDING LLC -144A- 2.625%/21-23.09.2031	USD	50'000		40'000	10'000	8'286.18	0.01
2.850 GLENCORE FUNDING LLC -144A- 2.85%/21-27.04.2031	USD	40'000		32'000	8'000	6'805.10	0.01
3.375 GLENCORE FUNDING LLC -144A- 3.375%/21-23.09.2051	USD	30'000		28'000	2'000	1'372.52	0.00
3.875 GLENCORE FUNDING LLC -144A- 3.875%/17-27.10.2027	USD	50'000	28'000	50'000	28'000	26'658.70	0.04
3.875 GLENCORE FUNDING LLC -144A- 3.875%/21-27.04.2051	USD	26'000		24'000	2'000	1'493.11	0.00
4.875 GLENCORE FUNDING LLC -144A- 4.875%/19-12.03.2029	USD	40'000		40'000			
5.400 GLENCORE FUNDING LLC -144A- 5.4%/23-08.05.2028	USD		30'000		30'000	30'116.74	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.700	USD		30'000		30'000	30'285.46	0.05
3.125	USD		20'000		20'000	16'161.97	0.02
1.200	USD	40'000		40'000			
2.900	USD	37'000	40'000	37'000	40'000	34'456.34	0.05
2.900	USD	30'000		30'000			
4.150	USD	50'000		26'000	24'000	18'302.73	0.03
4.950	USD	30'000		28'000	2'000	1'980.44	0.00
5.300	USD	30'000		30'000			
5.400	USD	30'000		30'000			
4.800	USD	100'000		78'000	22'000	21'173.07	0.03
4.000	USD	100'000		90'000	10'000	8'998.77	0.01
4.000	USD	50'000		20'000	30'000	26'449.65	0.04
5.300	USD		10'000		10'000	9'711.34	0.01
5.375	USD		10'000		10'000	9'896.47	0.01
8.000	USD	19'000		11'000	8'000	8'713.96	0.01
2.875	USD	40'000		40'000			
3.750	USD	80'000		6'000	74'000	72'573.49	0.11
4.250	USD	200'000		126'000	74'000	72'670.53	0.11
6.750	USD	110'000		6'000	104'000	113'100.20	0.17
3.500	USD	280'000		280'000			
3.500	USD	90'000		72'000	18'000	17'265.40	0.03
3.850	USD	100'000		90'000	10'000	9'662.17	0.01
4.000	USD	50'000		50'000			
4.750	USD	100'000		100'000			
5.150	USD	80'000		80'000			
-	USD	100'000		100'000			
-	USD	100'000		96'000	4'000	3'425.67	0.01
5.950	USD	100'000		32'000	68'000	69'397.55	0.10
2.600	USD	100'000		100'000			
3.500	USD	100'000		4'000	96'000	94'016.49	0.14
3.625	USD	50'000		50'000			
3.750	USD		20'000		20'000	19'500.27	0.03
-	USD	100'000			100'000	95'885.39	0.14
-	USD	100'000		100'000			
-	USD	150'000		119'000	31'000	25'225.75	0.04
-	USD	100'000	36'000	97'000	39'000	35'713.17	0.05
-	USD	100'000		86'000	14'000	11'545.53	0.02
-	USD	50'000		35'000	15'000	12'467.24	0.02
-	USD	100'000		74'000	26'000	19'342.99	0.03
-	USD	80'000	30'000	79'000	31'000	29'560.01	0.04
-	USD	80'000		51'000	29'000	26'867.60	0.04
-	USD	100'000		74'000	26'000	22'034.21	0.03
-	USD	50'000		27'000	23'000	17'501.64	0.03
-	USD		12'000		12'000	12'065.45	0.02
-	USD		40'000		40'000	43'214.17	0.06
3.850	USD	110'000		110'000			
6.250	USD	150'000		110'000	40'000	43'171.76	0.06
4.800	USD	148'000		142'000	6'000	5'464.09	0.01
3.375	USD	50'000		50'000			
6.000	USD		20'000		20'000	19'416.98	0.03
7.050	USD		20'000		20'000	20'376.58	0.03
4.150	USD		20'000	10'000	10'000	8'063.73	0.01
3.375	USD	250'000		250'000			
0.875	USD	20'000			20'000	18'516.22	0.03
1.250	USD	40'000		8'000	32'000	28'049.41	0.04
4.875	USD	33'000		16'000	17'000	14'616.12	0.02
3.300	USD	100'000		76'000	24'000	22'723.93	0.03
2.650	USD		6'000		6'000	4'873.34	0.01
2.675	USD	50'000		33'000	17'000	12'001.23	0.02
4.750	USD	80'000		71'000	9'000	8'117.68	0.01
4.850	USD	50'000			50'000	48'106.01	0.07
5.000	USD	84'000		65'000	19'000	17'675.10	0.03
3.500	USD	80'000		80'000			
3.050	USD	40'000		40'000			
5.054	USD		30'000		30'000	28'043.27	0.04
4.400	USD	30'000		24'000	6'000	5'825.71	0.01
2.800	USD	50'000		2'000	48'000	42'876.47	0.06
2.900	USD	30'000		18'000	12'000	7'690.76	0.01
3.600	USD	20'000			20'000	15'050.99	0.02
3.447	USD	50'000		46'000	4'000	2'794.05	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
3.900	HASBRO INC 3.9%/19-19.11.2029	USD	42'000		42'000			
6.350	HASBRO INC 6.35%/10-15.03.2040	USD		11'000		11'148.45	0.02	
5.375	HCA 5.375%/15-01.02.2025	USD	60'000	30'000	60'000	29'896.93	0.04	
5.875	HCA 5.875%/15-15.02.2026	USD	97'000		72'000	25'110.32	0.04	
3.125	HCA INC -144A- 3.125%/22-15.03.2027	USD	100'000		100'000			
3.625	HCA INC -144A- 3.625%/22-15.03.2032	USD	106'000		106'000			
4.625	HCA INC -144A- 4.625%/22-15.03.2052	USD	20'000		20'000			
3.125	HCA INC 3.125%/23-15.03.2027	USD		20'000		18'795.87	0.03	
3.500	HCA INC 3.5%/20-01.09.2030	USD	69'000	20'000	69'000	17'878.61	0.03	
3.500	HCA INC 3.5%/21-15.07.2051	USD	40'000		20'000	13'500.22	0.02	
3.625	HCA INC 3.625%/23-15.03.2032	USD		28'000	28'000	24'463.33	0.04	
4.125	HCA INC 4.125%/19-15.06.2029	USD	100'000	10'000	100'000	9'404.24	0.01	
4.625	HCA INC 4.625%/23-15.03.2052	USD		10'000		8'183.61	0.01	
5.125	HCA INC 5.125%/19-15.06.2039	USD	10'000		10'000	9'296.90	0.01	
5.250	HCA INC 5.25%/19-15.06.2049	USD	80'000		70'000	8'958.25	0.01	
5.450	HCA INC 5.45%/24-01.04.2031	USD		20'000	20'000	19'906.60	0.03	
5.500	HCA INC 5.5%/17-15.06.2047	USD	60'000		60'000	55'921.00	0.08	
5.600	HCA INC 5.6%/24-01.04.2034	USD		20'000	20'000	19'908.80	0.03	
3.250	HCP INC 3.25%/19-15.07.2026	USD	50'000		50'000			
3.500	HCP INC 3.5%/19-15.07.2029	USD	50'000		30'000	18'273.36	0.03	
2.200	HEALTH CARE SERVICE CORP -144A- 2.2%/20-01.06.2030	USD	100'000		74'000	26'000	21'758.51	0.03
2.000	HEALTHCARE TRUST OF AMER 2%/20-15.03.2031	USD		21'000		21'000	16'455.51	0.02
2.875	HEALTHPEAK PROPERTIES 2.875%/20-15.01.2031	USD	40'000		40'000	34'016.22	0.05	
5.250	HEICO CORP 5.25%/23-01.08.2028	USD		6'000	6'000	6'038.15	0.01	
5.350	HEICO CORP 5.35%/23-01.08.2033	USD		6'000	6'000	5'963.67	0.01	
3.375	HERCULES CAPITAL INC 3.375%/22-20.01.2027	USD	50'000		50'000			
4.500	HERSHEY COMPANY 4.5%/23-04.05.2033	USD		30'000	30'000			
5.800	HESS 5.8%/16-01.04.2047	USD	108'000		103'000	5'071.02	0.01	
6.000	HESS 6%/09-15.01.2040	USD		20'000		20'880.11	0.03	
7.125	HESS 7.125%/02-15.03.2033	USD	50'000		45'000	5'606.74	0.01	
7.300	HESS CORP 7.3%/01-15.08.2031	USD	20'000		20'000	22'468.20	0.03	
6.000	HEWLETT-PACKARD 6%/11-15.09.2041	USD	40'000		4'000	36'812.61	0.05	
4.900	HEWLETT-PACKARD ENTERPRISE 4.9%/16-15.10.2025	USD	100'000		96'000	4'000	3'974.28	0.01
6.350	HEWLETT-PACKARD ENTERPRISE 6.35%/16-15.10.2045	USD	40'000		16'000	24'000	24'808.26	0.04
3.875	HIGHWOODS REALTY LP 3.875%/17-01.03.2027	USD	100'000		90'000	10'000	9'386.66	0.01
2.125	HOME DEPOT 2.125%/16-15.09.2026	USD	160'000		160'000			
3.000	HOME DEPOT 3%/16-01.04.2026	USD	250'000		250'000			
3.500	HOME DEPOT 3.5%/16-15.09.2056	USD	94'000		77'000	17'000	12'450.38	0.02
4.400	HOME DEPOT 4.4%/14-15.03.2045	USD	50'000		40'000	10'000	8'776.24	0.01
5.875	HOME DEPOT 5.875%/06-16.12.2036	USD	100'000	48'000	108'000	40'000	42'609.31	0.06
1.875	HOME DEPOT INC 1.875%/21-15.09.2031	USD	50'000		50'000			
2.375	HOME DEPOT INC 2.375%/21-15.03.2051	USD	80'000		48'000	32'000	18'797.45	0.03
2.700	HOME DEPOT INC 2.7%/20-15.04.2030	USD	100'000		94'000	6'000	5'307.75	0.01
2.875	HOME DEPOT INC 2.875%/22-15.04.2027	USD	30'000		4'000	26'000	24'532.87	0.04
2.950	HOME DEPOT INC 2.95%/19-15.06.2029	USD	50'000		48'000	2'000	1'825.57	0.00
3.125	HOME DEPOT INC 3.125%/20-15.12.2049	USD		30'000		30'000	20'875.80	0.03
3.250	HOME DEPOT INC 3.25%/22-15.04.2032	USD	30'000		30'000			
3.300	HOME DEPOT INC 3.3%/20-15.04.2040	USD		10'000		10'000	7'836.96	0.01
3.350	HOME DEPOT INC 3.35%/20-15.04.2050	USD	87'000		58'000	29'000	21'018.01	0.03
3.625	HOME DEPOT INC 3.625%/22-15.04.2052	USD	30'000		2'000	28'000	21'164.48	0.03
3.900	HOME DEPOT INC 3.9%/18-06.12.2028	USD		20'000		20'000	19'353.18	0.03
4.500	HOME DEPOT INC 4.5%/22-15.09.2032	USD	100'000		92'000	8'000	7'818.42	0.01
5.400	HOME DEPOT INC 5.4%/10-15.09.2040	USD	100'000		82'000	18'000	18'105.23	0.03
1.950	HONEYWELL INTERNATIONAL 1.95%/20-01.06.2030	USD	80'000		80'000			
2.500	HONEYWELL INTERNATIONAL 2.5%/16-01.11.2026	USD	40'000			40'000	37'695.91	0.06
2.700	HONEYWELL INTERNATIONAL 2.7%/19-15.08.2029	USD	100'000		100'000			
5.000	HONEYWELL INTERNATIONAL 5%/22-15.02.2033	USD	80'000		80'000			
5.375	HONEYWELL INTERNATIONAL 5.375%/11-01.03.2041	USD	50'000		4'000	46'000	47'247.37	0.07
0.650	HORMEL FOODS CORP 0.65%/21-03.06.2024	USD	100'000		100'000			
1.800	HORMEL FOODS CORP 1.8%/20-11.06.2030	USD	50'000		48'000	2'000	1'659.71	0.00
3.050	HORMEL FOODS CORP 3.05%/21-03.06.2051	USD	50'000		50'000			
3.000	HOWMET AEROSPACE INC 3%/21-15.01.2029	USD		25'000		25'000	22'407.52	0.03
6.102	HP ENTERPRISE CO 6.102%/23-01.04.2026	USD		50'000		50'000	50'017.57	0.07
1.450	HP INC 1.45%/22-17.06.2026	USD	30'000		30'000			
2.650	HP INC 2.65%/22-17.06.2031	USD	30'000		30'000			
3.400	HP INC 3.4%/20-17.06.2030	USD	25'000		25'000			
4.000	HP INC 4%/22-15.04.2029	USD	30'000		30'000			
4.200	HP INC 4.2%/22-15.04.2032	USD	30'000		30'000			
5.500	HP INC 5.5%/22-15.01.2033	USD	50'000		38'000	12'000	12'004.76	0.02
6.750	HPS CORPORATE LENDING FU -144A- 6.75%/24-30.01.2029	USD		20'000		20'000	19'810.06	0.03
3.250	HUDSON PACIFIC PROPERTIE 3.25%/19-15.01.2030	USD	60'000		60'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.650 HUDSON PACIFIC PROPRTIE 4.65%/19-01.04.2029	USD		10'000	10'000			
3.850 HUMANA 3.85%/14-01.10.2024	USD	400'000		400'000			
2.150 HUMANA INC 2.15%/21-03.02.2032	USD	50'000		48'000	2'000	1'582.58	0.00
3.125 HUMANA INC 3.125%/19-15.08.2029	USD	50'000		32'000	18'000	16'260.49	0.02
4.500 HUMANA INC 4.5%/20-01.04.2025	USD	20'000			20'000	19'792.84	0.03
4.950 HUMANA INC 4.95%/14-01.10.2044	USD	40'000		20'000	20'000	18'032.70	0.03
5.500 HUMANA INC 5.5%/23-15.03.2053	USD		20'000	20'000			
5.700 HUMANA INC 5.7%/23-13.03.2026	USD		20'000	20'000			
5.750 HUMANA INC 5.75%/23-01.12.2028	USD		10'000		10'000	10'213.51	0.02
5.950 HUMANA INC 5.95%/23-15.03.2034	USD		20'000		20'000	20'654.55	0.03
- HUNTINGTON BANCSHARES (subordinated) FIX-TO-FRN FRN/22-15.08.2036	USD	50'000		24'000	26'000	19'623.28	0.03
- HUNTINGTON BANCSHARES FIX-TO-FRN FRN/23-21.08.2029	USD		10'000		10'000	10'170.89	0.02
- HUNTINGTON BANCSHARES FIX-TO-FRN FRN/24-02.02.2035	USD		20'000		20'000	19'739.01	0.03
4.850 HYATT HOTELS 4.85%/16-15.03.2016	USD	60'000		36'000	24'000	23'719.43	0.04
2.750 HYUNDAI CAPITAL AMERICA (reg. -S-) T. -10- 2.75%/16-27.09.2026	USD	100'000			100'000	93'570.95	0.14
0.800 HYUNDAI CAPITAL AMERICA -144A- 0.8%/21-08.01.2024	USD	30'000		30'000			
1.000 HYUNDAI CAPITAL AMERICA -144A- 1%/21-17.09.2024	USD	30'000		30'000			
1.500 HYUNDAI CAPITAL AMERICA -144A- 1.5%/21-15.06.2026	USD	30'000		30'000			
1.800 HYUNDAI CAPITAL AMERICA -144A- 1.8%/20-15.10.2025	USD	100'000			100'000	94'308.95	0.14
2.000 HYUNDAI CAPITAL AMERICA -144A- 2%/21-15.06.2028	USD	30'000		30'000			
2.375 HYUNDAI CAPITAL AMERICA -144A- 2.375%/20-15.10.2027	USD	10'000			10'000	9'053.12	0.01
5.500 HYUNDAI CAPITAL AMERICA -144A- 5.5%/23-30.03.2026	USD		20'000		20'000	20'010.24	0.03
5.600 HYUNDAI CAPITAL AMERICA -144A- 5.6%/23-30.03.2028	USD		20'000		20'000	20'196.91	0.03
6.100 HYUNDAI CAPITAL AMERICA -144A- 6.1%/23-21.09.2028	USD		20'000		20'000	20'598.45	0.03
3.400 HYUNDAI CAPITAL AMERICA 3.4%/19-20.06.2024	USD	50'000		50'000			
3.450 IBM 3.45%/16-19.02.2026	USD	140'000		140'000			
3.625 IBM 3.625%/14-12.02.2024	USD	110'000		110'000			
4.700 IBM 4.7%/16-19.02.2046	USD	100'000		100'000			
1.950 IBM CORP 1.95%/20-15.05.2030	USD		100'000	100'000			
2.850 IBM CORP 2.85%/20-15.05.2040	USD	100'000			100'000	72'721.69	0.11
3.000 IBM CORP 3%/19-15.05.2024	USD	140'000		140'000			
3.300 IBM CORP 3.3%/19-15.05.2026	USD	140'000			140'000	134'788.60	0.20
3.500 IBM CORP 3.5%/19-15.05.2029	USD	150'000		150'000			
4.250 IBM CORP 4.25%/19-15.05.2049	USD	100'000		100'000			
4.500 IBM CORP 4.5%/23-06.02.2028	USD		100'000		100'000	98'640.18	0.15
5.100 IBM CORP 5.1%/23-06.02.2053	USD	100'000		100'000			
5.800 IDAHO POWER CO 5.8%/23-01.04.2054	USD		10'000		10'000	10'181.18	0.02
3.000 IDEX CORP 3%/20-01.05.2030	USD	150'000		150'000			
2.650 ILLINOIS TOOL WORKS 2.65%/16-15.11.2026	USD		20'000	20'000			
3.900 ILLINOIS TOOL WORKS 3.9%/12-01.09.2042	USD	78'000	33'000	78'000	33'000	28'097.28	0.04
5.750 ILLUMINA INC 5.75%/22-13.12.2027	USD	50'000		50'000			
3.250 INDIANA MICHIGAN POWER S. -0- 3.25%/21-01.05.2051	USD	50'000		24'000	26'000	17'615.07	0.03
5.700 INGERSOLL RAND INC 5.7%/23-14.08.2033	USD		20'000		20'000	20'354.93	0.03
2.900 INGREDION INC 2.9%/20-01.06.2030	USD		25'000		25'000	21'968.00	0.03
2.600 INTEL 2.6%/16-19.05.2026	USD	140'000		88'000	52'000	49'459.34	0.07
3.700 INTEL 3.7%/15-29.07.2025	USD	120'000		120'000			
4.100 INTEL 4.1%/16-19.05.2046	USD	50'000		24'000	26'000	21'470.59	0.03
4.250 INTEL 4.25%/12-15.12.2042	USD	50'000		34'000	16'000	13'640.60	0.02
2.450 INTEL CORP 2.45%/19-15.11.2029	USD		40'000	40'000			
2.800 INTEL CORP 2.8%/21-12.08.2041	USD	50'000		22'000	28'000	19'839.21	0.03
3.050 INTEL CORP 3.05%/21-12.08.2051	USD	40'000		32'000	8'000	5'286.74	0.01
3.200 INTEL CORP 3.2%/21-12.08.2061	USD	50'000		38'000	12'000	7'720.17	0.01
3.400 INTEL CORP 3.4%/20-25.03.2025	USD	75'000		25'000	50'000	49'033.91	0.07
3.734 INTEL CORP 3.734%/18-08.12.2047	USD	73'000		64'000	9'000	6'821.53	0.01
3.900 INTEL CORP 3.9%/20-25.03.2030	USD	60'000		60'000			
4.100 INTEL CORP 4.1%/17-11.05.2047	USD	50'000		26'000	24'000	19'737.19	0.03
4.150 INTEL CORP 4.15%/22-05.08.2032	USD	66'000		20'000	46'000	43'227.72	0.06
4.750 INTEL CORP 4.75%/20-25.03.2050	USD	100'000		50'000	50'000	44'404.00	0.07
4.950 INTEL CORP 4.95%/20-25.03.2060	USD	36'000		26'000	10'000	9'122.09	0.01
5.050 INTEL CORP 5.05%/22-05.08.2062	USD	50'000		46'000	4'000	3'691.65	0.01
5.125 INTEL CORP 5.125%/23-10.02.2030	USD		40'000	30'000	10'000	10'078.84	0.02
5.625 INTEL CORP 5.625%/23-10.02.2043	USD		10'000	10'000	10'000	10'163.60	0.02
5.700 INTEL CORP 5.7%/23-10.02.2053	USD		20'000		20'000	20'211.14	0.03
5.900 INTEL CORP 5.9%/23-10.02.2063	USD		10'000		10'000	10'417.21	0.02
2.100 INTERCONTINENTALEXCHANGE 2.1%/20-15.06.2030	USD		30'000		30'000	25'168.58	0.04
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.06.2050	USD	70'000		56'000	14'000	9'389.25	0.01
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.09.2060	USD		20'000		20'000	12'389.93	0.02
3.650 INTERCONTINENTALEXCHANGE 3.65%/22-23.05.2025	USD	40'000		40'000			
4.250 INTERCONTINENTALEXCHANGE 4.25%/18-21.09.2048	USD	60'000		50'000	10'000	8'463.53	0.01
4.600 INTERCONTINENTALEXCHANGE 4.6%/22-15.03.2033	USD	100'000		74'000	26'000	24'853.65	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.950 INTERCONTINENTALEXCHANGE 4.95%/22-15.06.2052	USD	50'000		28'000	22'000	20'533.80	0.03
5.200 INTERCONTINENTALEXCHANGE 5.2%/22-15.06.2062	USD	100'000		86'000	14'000	13'454.20	0.02
3.268 INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268%/21-15.11.2040	USD	30'000		22'000	8'000	5'592.35	0.01
3.468 INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468%/21-01.12.2050	USD	40'000		26'000	14'000	9'193.34	0.01
4.400 INTERNATIONAL PAPER 4.4%/16-15.08.2047	USD	50'000		30'000	20'000	16'621.67	0.02
4.800 INTERNATIONAL PAPER 4.8%/14-15.06.2044	USD	130'000		102'000	28'000	24'930.94	0.04
3.375 INTERPUBLIC GROUP COS 3.375%/21-01.03.2041	USD	100'000		100'000			
2.300 INTERSTATE POWER & LIGHT 2.3%/20-01.06.2030	USD	150'000		150'000			
5.700 INTERSTATE POWER & LIGHT 5.7%/23-15.10.2033	USD		20'000		20'000	20'362.44	0.03
1.832 INTL FLAVOR & FRAGRANCES -144A- 1.832%/20-15.10.2027	USD	100'000		100'000			
2.300 INTL FLAVOR & FRAGRANCES -144A- 2.3%/20-01.11.2030	USD	50'000		48'000	2'000	1'638.89	0.00
5.000 INTL FLAVOR & FRAGRANCES 5%/18-26.09.2048	USD		20'000		20'000	16'770.37	0.03
5.125 INTUIT INC 5.125%/23-15.09.2028	USD		10'000		10'000	10'120.46	0.02
5.200 INTUIT INC 5.2%/23-15.09.2033	USD		20'000	20'000			
5.250 INTUIT INC 5.25%/23-15.09.2026	USD		10'000		10'000	10'087.21	0.02
5.500 INTUIT INC 5.5%/23-15.09.2053	USD		20'000	12'000	8'000	8'249.77	0.01
2.000 INVITATION HOMES OP 2%/21-15.08.2031	USD		13'000		13'000	10'154.38	0.02
2.300 INVITATION HOMES OP 2.3%/21-15.11.2028	USD		14'000		14'000	12'247.66	0.02
4.150 INVITATION HOMES OP 4.15%/22-15.04.2032	USD	100'000		100'000			
4.250 IPALCO ENTERPRISES INC 4.25%/21-01.05.2030	USD		30'000		30'000	27'616.09	0.04
6.250 IQVIA INC -144A- 6.25%/23-01.02.2029	USD		10'000		10'000	10'288.40	0.02
3.650 ITC HOLDINGS CORP 3.65%/14-15.06.2024	USD	100'000		100'000			
1.700 JABIL INC 1.7%/21-15.04.2026	USD	50'000		44'000	6'000	5'549.96	0.01
1.125 JACKSON FINANCIAL INC 1.125%/22-22.11.2023	USD	40'000		40'000			
3.125 JACKSON FINANCIAL INC 3.125%/22-23.11.2031	USD	30'000		16'000	14'000	11'592.20	0.02
4.000 JACKSON FINANCIAL INC 4%/22-23.11.2051	USD	18'000		18'000			
3.000 JBS USA/FOOD/FINANCE 3%/23-02.02.2029	USD		10'000		10'000	8'764.98	0.01
2.750 JEFFERIES GROUP LLC 2.75%/20-15.10.2032	USD	30'000		30'000			
6.450 JEFFERIES GROUP LLC 6.45%/07-08.06.2027	USD	100'000		50'000	50'000	51'536.37	0.08
2.625 JEFFERIES GRP LLC / CAP 2.625%/21-15.10.2031	USD	30'000		20'000	10'000	8'178.81	0.01
2.750 JERSEY CENTRAL PWR & LT -144A- 2.75%/21-01.03.2032	USD	40'000		40'000			
4.300 JERSEY CENTRAL PWR & LT -144A- 4.3%/15-15.01.2026	USD		10'000		10'000	9'759.84	0.01
4.250 JM SMUCKER 4.25%/15-15.03.2035	USD	110'000	18'000	110'000	18'000	16'118.69	0.02
2.125 JM SMUCKER CO 2.125%/21-15.03.2032	USD	40'000		12'000	28'000	22'343.86	0.03
6.200 JM SMUCKER CO 6.2%/23-15.11.2033	USD		10'000		10'000	10'578.69	0.02
6.500 JM SMUCKER CO 6.5%/23-15.11.2043	USD		10'000		10'000	10'682.85	0.02
6.500 JM SMUCKER CO 6.5%/23-15.11.2053	USD		10'000		10'000	10'887.59	0.02
2.450 JOHN DEERE CAPITAL CORP 2.45%/20-09.01.2030	USD	60'000		60'000			
3.900 JOHN DEERE CAPITAL CORP 3.9%/22-07.06.2032	USD		10'000		10'000	9'319.08	0.01
4.150 JOHN DEERE CAPITAL CORP 4.15%/22-15.09.2027	USD	30'000			30'000	29'400.74	0.04
4.750 JOHN DEERE CAPITAL CORP 4.75%/23-20.01.2028	USD	50'000		23'000	27'000	26'974.43	0.04
5.150 JOHN DEERE CAPITAL CORP 5.15%/23-08.09.2026	USD		10'000		10'000	10'061.80	0.02
5.150 JOHN DEERE CAPITAL CORP 5.15%/23-08.09.2033	USD		10'000		10'000	10'172.46	0.02
2.600 JOHN DEERE CAPITAL CORP S. -G- 2.6%/19-07.03.2024	USD	50'000		49'000	1'000	1'000.00	0.00
0.400 JOHN DEERE CAPITAL CORP S. -H- 0.4%/20-10.10.2023	USD	10'000		10'000			
0.700 JOHN DEERE CAPITAL CORP S. -H- 0.7%/21-15.01.2026	USD	30'000			30'000	27'770.88	0.04
2.000 JOHN DEERE CAPITAL CORP S. -H- 2%/21-17.06.2031	USD	20'000		19'000	1'000	826.60	0.00
4.350 JOHN DEERE CAPITAL CORP S. -H- 4.35%/22-15.09.2032	USD	50'000		42'000	8'000	7'737.62	0.01
3.400 JOHN DEERE CAPITAL T.411 3.4%/15-11.09.2025	USD	100'000		78'000	22'000	21'481.44	0.03
2.813 JOHNS HOPKINS UNIVERSITY S. -A- 2.813%/20-01.01.2060	USD	32'000		27'000	5'000	3'225.79	0.00
0.550 JOHNSON & JOHNSON 0.55%/20-01.09.2025	USD	50'000			50'000	46'897.60	0.07
0.950 JOHNSON & JOHNSON 0.95%/20-01.09.2027	USD	100'000		40'000	60'000	53'057.53	0.08
1.300 JOHNSON & JOHNSON 1.3%/20-01.09.2030	USD	50'000	20'000	70'000			
2.100 JOHNSON & JOHNSON 2.1%/20-01.09.2040	USD		20'000	20'000			
2.250 JOHNSON & JOHNSON 2.25%/20-01.09.2050	USD		20'000		20'000	12'359.23	0.02
2.450 JOHNSON & JOHNSON 2.45%/16-01.03.2026	USD	100'000		34'000	66'000	63'154.49	0.09
2.450 JOHNSON & JOHNSON 2.45%/20-01.09.2060	USD		14'000	14'000			
3.400 JOHNSON & JOHNSON 3.4%/17-15.01.2038	USD	100'000	20'000	100'000	20'000	16'967.60	0.03
3.500 JOHNSON & JOHNSON 3.5%/17-15.01.2048	USD	50'000		44'000	6'000	4'722.79	0.01
3.550 JOHNSON & JOHNSON 3.55%/16-01.03.2036	USD	70'000		70'000			
3.625 JOHNSON & JOHNSON 3.625%/17-03.03.2037	USD	50'000		50'000			
3.700 JOHNSON & JOHNSON 3.7%/16-01.03.2046	USD	50'000		40'000	10'000	8'193.16	0.01
3.750 JOHNSON & JOHNSON 3.75%/17-03.03.2047	USD	164'000		158'000	6'000	4'932.99	0.01
5.850 JOHNSON & JOHNSON 5.85%/08-15.07.2038	USD		20'000		20'000	21'976.65	0.03
5.950 JOHNSON & JOHNSON 5.95%/07-15.08.2037	USD	50'000		38'000	12'000	13'228.77	0.02
6.875 JONES LANG LASALLE INC 6.875%/23-01.12.2028	USD		10'000		10'000	10'513.09	0.02
3.900 JP MORGAN CHASE & CO 3.9%/15-15.07.2025	USD		100'000		100'000	98'295.99	0.15
2.950 JP MORGAN CHASE 2.95%/16-01.10.2026	USD	80'000		70'000	10'000	9'504.83	0.01
5.600 JP MORGAN CHASE 5.6%/11-15.07.2041	USD	100'000		58'000	42'000	43'296.07	0.06

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
6.400 JP MORGAN CHASE 6.4%/08-15.05.2038	USD	150'000		134'000	16'000	17'859.20	0.03
- JP MORGAN CHASE FIX-TO-FLOATER 4.26%/17-22.02.2048	USD	100'000		64'000	36'000	30'355.88	0.05
8.750 JPMORGAN CHASE & CO (subordinated) 8.75%/18-01.09.2030	USD	32'000		32'000			
- JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/20-13.05.2031	USD	200'000		116'000	84'000	72'925.54	0.11
- JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/22-14.09.2033	USD	90'000		50'000	40'000	40'492.84	0.06
3.300 JPMORGAN CHASE & CO 3.3%/16-01.04.2026	USD	250'000		216'000	34'000	32'791.70	0.05
- JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.964%/17-15.11.2048	USD	140'000		133'000	7'000	5'622.68	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.01.2049	USD	100'000		66'000	34'000	27'190.13	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.04.2029	USD	100'000			100'000	95'474.48	0.14
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-06.05.2030	USD	100'000		22'000	78'000	72'605.15	0.11
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2030	USD	200'000	28'000	198'000	30'000	26'318.56	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2024	USD	80'000		80'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2028	USD	100'000	20'000	100'000	20'000	18'216.00	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2026	USD	120'000		116'000	4'000	3'721.16	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2031	USD	30'000		8'000	22'000	17'714.29	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2041	USD	80'000		54'000	26'000	17'885.79	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2026	USD	100'000		28'000	72'000	69'283.91	0.10
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2031	USD	50'000		34'000	16'000	13'668.06	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2041	USD	100'000		74'000	26'000	19'552.67	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.03.2031	USD	100'000		90'000	10'000	9'601.82	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-01.06.2025	USD	100'000		100'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2032	USD	60'000		30'000	30'000	24'125.37	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-08.11.2032	USD	100'000		48'000	52'000	42'831.21	0.06
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-09.08.2025	USD	50'000		50'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2027	USD	100'000	30'000	100'000	30'000	27'728.90	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2032	USD	100'000		78'000	22'000	18'393.68	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2052	USD	90'000		56'000	34'000	24'110.59	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.09.2027	USD	150'000		150'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2026	USD		20'000	20'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2028	USD	50'000		30'000	20'000	18'728.57	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.01.2033	USD	70'000		24'000	46'000	38'840.92	0.06
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2028	USD		30'000	30'000	30'000	29'666.75	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2033	USD	100'000		74'000	26'000	25'224.91	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2026	USD	100'000		100'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2028	USD	100'000		68'000	32'000	31'231.95	0.05
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-01.06.2034	USD		30'000	30'000	30'000	29'844.19	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/24-23.01.2035	USD		60'000	60'000	60'000	59'696.41	0.09
3.875 JPMORGAN CHASE (subordinated) 3.875%/14-10.09.2024	USD	190'000		190'000			
4.950 JPMORGAN CHASE (subordinated) 4.95%/15-01.06.2045	USD	50'000		42'000	8'000	7'461.32	0.01
5.625 JPMORGAN CHASE (subordinated) 5.625%/13-16.08.2043	USD	100'000		85'000	15'000	15'385.19	0.02
5.500 JPMORGAN CHASE 5.5%/10-15.10.2040	USD	60'000		20'000	40'000	40'893.98	0.06
3.875 JPMORGAN CHASE S. H 3.875%/14-01.02.2024	USD	500'000		500'000			
3.750 JUNIPER NETWORKS INC 3.75%/19-15.08.2029	USD	100'000		40'000	60'000	55'612.78	0.08
2.810 KAISER FOUNDATION HOSPIT 2.81%/21-01.06.2041	USD	40'000		15'000	25'000	18'294.25	0.03
3.002 KAISER FOUNDATION HOSPIT 3.002%/21-01.06.2051	USD	40'000		2'000	38'000	26'042.10	0.04
4.150 KAISER FOUNDATION HOSPIT 4.15%/17-01.05.2047	USD	70'000		70'000			
4.125 KANSAS CITY POWER & LT 4.125%/19-01.04.2049	USD		20'000		20'000	15'821.24	0.02
4.200 KANSAS CITY POWER & LT 4.2%/17-15.06.2047	USD	50'000		38'000	12'000	9'634.73	0.01
3.500 KANSAS CITY SOUTHERN 3.5%/20-01.05.2050	USD	20'000		20'000			
4.200 KANSAS CITY SOUTHERN 4.2%/19-15.11.2069	USD	40'000		40'000			
4.500 KELLOGG 4.5%/16-01.04.2046	USD	70'000	4'000	68'000	6'000	5'156.89	0.01
5.250 KELLOGG CO 5.25%/23-01.03.2033	USD		11'000		11'000	10'918.82	0.02
3.800 KEMPER CORP 3.8%/22-23.02.2032	USD	40'000		34'000	6'000	5'035.45	0.01
2.800 KENNAMETAL INC 2.8%/21-01.03.2031	USD	40'000		40'000			
3.300 KENTUCKY UTILITIES CO 3.3%/20-01.06.2050	USD	50'000		20'000	30'000	20'736.03	0.03
4.900 KENVUE INC -144A- 4.9%/23-22.03.2033	USD		40'000	40'000			
5.050 KENVUE INC -144A- 5.05%/23-22.03.2028	USD		20'000	20'000			
5.050 KENVUE INC -144A- 5.05%/23-22.03.2053	USD		20'000	20'000			
5.350 KENVUE INC -144A- 5.35%/23-22.03.2026	USD		50'000	50'000			
5.500 KENVUE INC -144A- 5.5%/23-22.03.2025	USD		50'000	50'000			
4.900 KENVUE INC 4.9%/23-22.03.2033	USD		26'000		26'000	25'706.59	0.04
5.050 KENVUE INC 5.05%/23-22.03.2028	USD		20'000		20'000	20'125.33	0.03
5.050 KENVUE INC 5.05%/23-22.03.2053	USD		20'000		20'000	19'247.64	0.03
5.350 KENVUE INC 5.35%/23-22.03.2026	USD		50'000		50'000	50'326.94	0.08
5.500 KENVUE INC 5.5%/23-22.03.2025	USD		50'000		50'000	50'123.80	0.07
0.750 KEURIG DR PEPPER INC 0.75%/21-15.03.2024	USD		20'000	20'000			
2.250 KEURIG DR PEPPER INC 2.25%/21-15.03.2031	USD		20'000		20'000	16'606.34	0.02
3.200 KEURIG DR PEPPER INC 3.2%/20-01.05.2030	USD	50'000		50'000			
4.417 KEURIG DR PEPPER INC 4.417%/19-25.05.2025	USD	12'000			12'000	11'868.85	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.500	USD	56'000		44'000	12'000	10'183.73	0.02
4.597	USD	100'000		56'000	44'000	43'342.53	0.06
3.400	USD	250'000		250'000			
2.250	USD		50'000		50'000	44'599.73	0.07
2.550	USD		20'000	15'000	5'000	4'183.52	0.01
-	USD	100'000		82'000	18'000	16'256.25	0.02
5.803	USD	80'000	10'000	78'000	12'000	11'832.17	0.02
5.994	USD		30'000	26'000	4'000	3'980.79	0.01
2.500	USD	100'000	5'000	96'000	9'000	6'669.32	0.01
6.250	USD		10'000		10'000	9'625.97	0.01
3.050	USD	180'000		142'000	38'000	36'949.71	0.06
3.200	USD	50'000		48'000	2'000	1'460.33	0.00
2.875	USD	50'000	13'000	50'000	13'000	8'879.75	0.01
3.100	USD	100'000		78'000	22'000	20'012.51	0.03
4.500	USD		20'000		20'000	19'551.57	0.03
3.200	USD	40'000		4'000	36'000	30'578.89	0.05
3.700	USD	50'000		30'000	20'000	14'379.00	0.02
4.300	USD	140'000		140'000			
5.050	USD	50'000		50'000			
5.550	USD	120'000		103'000	17'000	15'949.56	0.02
7.750	USD	40'000			40'000	45'013.34	0.07
6.375	USD	50'000		50'000			
6.950	USD	50'000		26'000	24'000	25'880.60	0.04
3.600	USD	20'000			20'000	13'729.38	0.02
5.200	USD	40'000			40'000	38'907.52	0.06
5.400	USD		20'000		20'000	19'654.67	0.03
5.450	USD	20'000			20'000	18'421.05	0.03
3.500	USD	36'000		28'000	8'000	5'482.89	0.01
4.850	USD	40'000		30'000	10'000	9'542.11	0.01
3.625	USD	30'000		24'000	6'000	4'240.49	0.01
5.125	USD	34'000		24'000	10'000	9'104.80	0.01
3.300	USD	28'000	7'000	28'000	7'000	5'024.61	0.01
4.650	USD	50'000			50'000	48'739.17	0.07
4.950	USD	50'000		40'000	10'000	9'479.26	0.01
5.250	USD	30'000		30'000			
6.500	USD	40'000		38'000	2'000	2'157.34	0.00
4.375	USD	80'000		46'000	34'000	28'203.62	0.04
3.875	USD	80'000			80'000	77'214.37	0.12
4.250	USD	30'000			30'000	28'489.00	0.04
4.875	USD	40'000		26'000	14'000	12'493.18	0.02
5.200	USD	90'000		80'000	10'000	9'334.61	0.01
5.500	USD	20'000		12'000	8'000	7'786.02	0.01
6.875	USD	60'000		44'000	16'000	17'918.96	0.03
3.875	USD	30'000		16'000	14'000	10'624.02	0.02
5.150	USD	80'000		62'000	18'000	16'725.83	0.02
7.500	USD	100'000		40'000	60'000	67'685.27	0.10
1.700	USD		20'000		20'000	15'938.63	0.02
3.150	USD	50'000		50'000			
4.100	USD		40'000	20'000	20'000	14'960.53	0.02
1.800	USD	30'000		24'000	6'000	4'824.04	0.01
4.400	USD	30'000		10'000	20'000	19'426.90	0.03
5.400	USD		14'000	14'000			
5.600	USD		6'000		6'000	6'032.03	0.01
2.950	USD	10'000		10'000			
3.250	USD	30'000		29'000	1'000	986.46	0.00
4.700	USD	82'000		64'000	18'000	16'062.33	0.02
3.125	USD	100'000		84'000	16'000	10'489.36	0.02
3.750	USD	220'000		220'000			
3.550	USD	50'000	20'000	50'000	20'000	13'557.85	0.02
3.800	USD		10'000		10'000	9'570.73	0.01
4.250	USD		10'000		10'000	9'515.51	0.01
5.625	USD	40'000		36'000	4'000	4'007.60	0.01
3.500	USD		30'000		30'000	27'995.46	0.04
4.400	USD		10'000		10'000	9'474.13	0.01
5.750	USD		20'000		20'000	20'312.74	0.03
5.875	USD	20'000		20'000			
5.500	USD		10'000		10'000	10'093.04	0.02
2.375	USD	50'000		46'000	4'000	3'170.98	0.00
3.951	USD	30'000		16'000	14'000	10'506.49	0.02
4.569	USD	20'000		1'000	19'000	18'320.29	0.03
4.850	USD	20'000		12'000	8'000	6'918.50	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.500 LIBERTY MUTUAL GROUP INC -144A- 5.5%/22-15.06.2052	USD	24'000		12'000	12'000	11'479.78	0.02
5.577 LIBERTY UTILITIES CO -144A- 5.577%/24-31.01.2029	USD		10'000		10'000	10'020.16	0.01
3.350 LINCOLN NATIONAL 3.35%/15-09.03.2025	USD	160'000		160'000			
3.400 LINCOLN NATIONAL CORP 3.4%/22-01.03.2032	USD	50'000		46'000	4'000	3'395.14	0.01
3.625 LINCOLN NATIONAL CORP 3.625%/16-12.12.2026	USD		10'000		10'000	9'547.09	0.01
3.800 LINCOLN NATIONAL CORP 3.8%/18-01.03.2028	USD	80'000		74'000	6'000	5'707.80	0.01
4.350 LINCOLN NATIONAL CORP 4.35%/18-01.03.2048	USD		20'000		20'000	15'489.20	0.02
5.750 LKQ CORP 5.75%/23-15.06.2028	USD		10'000		10'000	10'100.80	0.02
6.250 LKQ CORP 6.25%/23-15.06.2033	USD		10'000		10'000	10'279.12	0.02
3.200 LOEWS CORP 3.2%/20-15.05.2030	USD		20'000		20'000	18'042.67	0.03
3.750 LOEWS CORP 3.75%/16-01.04.2026	USD	140'000		116'000	24'000	23'334.46	0.03
4.250 LOUISVILLE GAS & ELEC 4.25%/19-01.04.2049	USD	50'000		28'000	22'000	17'930.32	0.03
3.375 LOWE'S COMPANIES 3.375%/15-15.09.2025	USD	100'000		100'000			
3.875 LOWE'S COMPANIES 3.875%/13-15.09.2023	USD	100'000		100'000			
1.300 LOWE'S COS INC 1.3%/20-15.04.2028	USD	40'000		40'000			
1.700 LOWE'S COS INC 1.7%/20-15.10.2030	USD	60'000		60'000			
2.500 LOWE'S COS INC 2.5%/16-15.04.2026	USD	90'000		90'000			
3.000 LOWE'S COS INC 3%/20-15.10.2050	USD	60'000		42'000	18'000	11'612.51	0.02
3.350 LOWE'S COS INC 3.35%/22-01.04.2027	USD	30'000		30'000			
3.750 LOWE'S COS INC 3.75%/22-01.04.2032	USD	30'000		20'000	10'000	9'075.12	0.01
4.000 LOWE'S COS INC 4%/20-15.04.2025	USD	50'000		50'000			
4.050 LOWE'S COS INC 4.05%/17-03.05.2047	USD	70'000		54'000	16'000	12'675.36	0.02
4.250 LOWE'S COS INC 4.25%/22-01.04.2052	USD	30'000		6'000	24'000	19'298.78	0.03
4.450 LOWE'S COS INC 4.45%/22-01.04.2062	USD	30'000		30'000			
4.500 LOWE'S COS INC 4.5%/20-15.04.2030	USD	100'000		100'000			
4.800 LOWE'S COS INC 4.8%/23-01.04.2026	USD		20'000		20'000	19'868.17	0.03
5.000 LOWE'S COS INC 5%/20-15.04.2040	USD	50'000		24'000	26'000	24'703.69	0.04
5.000 LOWE'S COS INC 5%/22-15.04.2033	USD	100'000		74'000	26'000	25'622.21	0.04
5.125 LOWE'S COS INC 5.125%/20-15.04.2050	USD	70'000		60'000	10'000	9'223.64	0.01
5.625 LOWE'S COS INC 5.625%/22-15.04.2053	USD	36'000		16'000	20'000	19'872.54	0.03
5.750 LOWE'S COS INC 5.75%/23-01.07.2053	USD		20'000	10'000	10'000	10'098.85	0.02
5.800 LOWE'S COS INC 5.8%/22-15.09.2062	USD	24'000		10'000	14'000	13'975.67	0.02
4.000 LPL HOLDINGS INC -144A- 4%/21-15.03.2029	USD		20'000		20'000	18'341.25	0.03
2.250 LYB INT FINANCE III 2.25%/20-01.10.2030	USD	30'000	50'000	30'000	50'000	41'625.69	0.06
3.800 LYB INT FINANCE III 3.8%/20-01.10.2060	USD	30'000		28'000	2'000	1'352.92	0.00
4.200 LYB INT FINANCE III 4.2%/19-15.10.2049	USD	40'000		24'000	16'000	12'349.17	0.02
4.200 LYB INT FINANCE III 4.2%/20-01.05.2050	USD	49'000		30'000	19'000	14'679.89	0.02
5.625 LYB INT FINANCE III 5.625%/23-15.05.2033	USD		20'000		20'000	20'266.00	0.03
- M&T BANK CORPORATION FIX-TO-FRN FRN/22-16.08.2028	USD		10'000		10'000	9'531.45	0.01
- M&T BANK CORPORATION FIX-TO-FRN FRN/23-27.01.2034	USD	50'000		36'000	14'000	12'867.87	0.02
- M&T BANK CORPORATION FIX-TO-FRN FRN/23-30.10.2029	USD		10'000		10'000	10'489.91	0.02
3.638 MAGALLANES INC -144A- 3.638%/22-15.03.2025	USD	80'000		80'000			
3.755 MAGALLANES INC -144A- 3.755%/22-15.03.2027	USD	80'000	40'000	120'000			
4.054 MAGALLANES INC -144A- 4.054%/22-15.03.2029	USD	20'000	20'000	40'000			
4.279 MAGALLANES INC -144A- 4.279%/22-15.03.2032	USD	130'000		130'000			
5.050 MAGALLANES INC -144A- 5.05%/22-15.03.2042	USD	120'000		120'000			
5.141 MAGALLANES INC -144A- 5.141%/22-15.03.2052	USD	190'000		190'000			
5.391 MAGALLANES INC -144A- 5.391%/22-15.03.2062	USD	80'000		80'000			
5.000 MAGELLAN MIDSTREAM 5%/16-01.03.2026	USD			70'000			
3.250 MAGELLAN MIDSTREAM PARTN 3.25%/20-01.06.2030	USD	90'000		90'000			
4.200 MAGELLAN MIDSTREAM PARTN 4.2%/17-03.10.2047	USD	50'000		50'000			
6.500 MARATHON 6.5%/11-01.03.2041	USD		18'000		18'000	19'105.03	0.03
5.200 MARATHON OIL 5.2%/15-01.06.2045	USD	50'000		40'000	10'000	8'682.60	0.01
4.500 MARATHON PETROLEUM CORP 4.5%/19-01.04.2048	USD	50'000		44'000	6'000	4'936.03	0.01
3.625 MARATHON PETROLEUM CORPORATION 3.625%/14-15.09.2024	USD	360'000		360'000			
3.500 MARKEL CORP 3.5%/17-01.11.2027	USD	130'000		120'000	10'000	9'419.22	0.01
5.000 MARKEL CORP 5%/19-20.05.2049	USD	50'000		20'000	30'000	27'184.89	0.04
2.750 MARRIOTT INTERNATIONAL 2.75%/21-15.10.2033	USD	50'000			50'000	40'248.61	0.06
5.450 MARRIOTT INTERNATIONAL 5.45%/23-15.09.2026	USD		10'000		10'000	10'042.14	0.01
4.625 MARRIOTT INTERNATIONAL S. -FF- 4.625%/20-15.06.2030	USD	200'000		180'000	20'000	19'353.20	0.03
5.550 MARRIOTT INTERNATIONAL S. -MM- 5.55%/23-15.10.2028	USD		20'000		20'000	20'346.58	0.03
2.375 MARS INC -144A- 2.375%/20-16.07.2040	USD		22'000		22'000	15'113.15	0.02
2.450 MARS INC -144A- 2.45%/20-16.07.2050	USD	48'000		48'000			
2.700 MARS INC -144A- 2.7%/19-01.04.2025	USD	150'000		150'000			
3.875 MARS INC -144A- 3.875%/19-01.04.2039	USD	10'000			10'000	8'560.38	0.01
3.950 MARS INC -144A- 3.95%/19-01.04.2049	USD	23'000		18'000	5'000	4'046.45	0.01
4.125 MARS INC -144A- 4.125%/19-01.04.2054	USD	22'000		14'000	8'000	6'508.84	0.01
4.200 MARS INC -144A- 4.2%/19-01.04.2059	USD	40'000		30'000	10'000	8'181.81	0.01
3.500 MARSH & MCLENNAN 3.5%/14-10.03.2025	USD	160'000		160'000			
4.350 MARSH & MCLENNAN COS 4.35%/16-30.01.2047	USD	60'000		38'000	22'000	18'663.31	0.03
3.875 MARSH & MCLENNAN COS INC 3.875%/19-15.03.2024	USD	30'000		30'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.200	MARSH & MCLENNAN COS INC 4.2%/18-01.03.2048	USD	50'000		10'000	8'324.86	0.01
5.150	MARSH & MCLENNAN COS INC 5.15%/24-15.03.2034	USD		20'000	20'000	19'926.60	0.03
5.750	MARSH & MCLENNAN COS INC 5.75%/22-01.11.2032	USD	50'000		50'000	52'215.10	0.08
3.200	MARTIN MARIETTA 3.2%/21-15.07.2051	USD	50'000		20'000	13'843.38	0.02
3.500	MARTIN MARIETTA MATERIAL 3.5%/17-15.12.2027	USD	100'000		88'000	11'385.08	0.02
2.450	MARVELL TECHNOLOGY INC 2.45%/21-15.04.2028	USD	50'000		50'000		
2.950	MARVELL TECHNOLOGY INC 2.95%/21-15.04.2031	USD		7'000	7'000	5'994.52	0.01
1.500	MASCO CORP 1.5%/21-15.02.2028	USD	40'000		40'000	34'735.24	0.05
2.000	MASCO CORP 2%/21-15.02.2031	USD	30'000	10'000	30'000	8'120.28	0.01
3.375	MASS MUTUAL LIFE INS CO (subordinated) -144A- 3.375%/20-15.04.2050	USD	60'000		48'000	8'290.14	0.01
3.729	MASS MUTUAL LIFE INS CO (subordinated) -144A- 3.729%/19-15.10.2070	USD	50'000		34'000	10'807.64	0.02
1.729	MASSACHUSETTS ELECTRIC -144A- 1.729%/20-24.11.2030	USD	20'000		20'000		
5.900	MASSACHUSETTS ELECTRIC -144A- 5.9%/09-15.11.2039	USD	40'000		8'000	31'767.73	0.05
4.004	MASSACHUSETTS ELECTRIC 4.004%/16-15.08.2046	USD	40'000		40'000		
3.885	MASSACHUSETTS INSTITUTE OF TECHNOLOGIE 3.885%/16-01.07.2116	USD	50'000		41'000	6'782.49	0.01
5.600	MASSACHUSETTS INSTITUTE OF TECHNOLOGY 5.6%/11-01.07.2111	USD	28'000		16'000	12'901.48	0.02
4.900	MASSACHUSETTS MUTUAL LIFE INSURANCE (subordinated) -144A- 4.9%/17-01.04.2077	USD	30'000		18'000	10'002.01	0.01
2.000	MASTERCARD INC 2%/21-18.11.2031	USD	20'000		20'000		
2.950	MASTERCARD INC 2.95%/19-01.06.2029	USD	50'000		50'000		
2.950	MASTERCARD INC 2.95%/21-15.03.2051	USD		10'000	10'000	6'926.64	0.01
3.350	MASTERCARD INC 3.35%/20-26.03.2030	USD	80'000		44'000	33'240.77	0.05
3.500	MASTERCARD INC 3.5%/18-26.02.2028	USD	170'000		116'000	51'839.56	0.08
3.650	MASTERCARD INC 3.65%/19-01.06.2049	USD	50'000		46'000	3'180.39	0.00
3.850	MASTERCARD INC 3.85%/20-26.03.2050	USD	40'000		32'000	6'605.03	0.01
3.950	MASTERCARD INC 3.95%/18-26.02.2048	USD	40'000		38'000	1'690.26	0.00
4.850	MASTERCARD INC 4.85%/23-09.03.2033	USD		10'000	10'000		
4.875	MASTERCARD INC 4.875%/23-09.03.2028	USD		10'000	10'000	10'112.05	0.02
3.375	MATTEL INC -144A- 3.375%/21-01.04.2026	USD		10'000	10'000	9'493.78	0.01
3.750	MATTEL INC -144A- 3.75%/21-01.04.2029	USD		10'000	10'000	9'129.88	0.01
4.128	MAYO CLINIC S. -2016- 4.128%/16-15.11.2052	USD	23'000		11'000	10'375.08	0.02
0.900	MCCORMICK & CO 0.9%/21-15.02.2026	USD	40'000		40'000		
1.850	MCCORMICK & CO 1.85%/21-15.02.2031	USD	40'000	20'000	40'000	16'078.05	0.02
3.700	MCDONALD'S 3.7%/15-30.01.2026	USD	160'000	20'000	160'000	19'545.72	0.03
4.700	MCDONALD'S 4.7%/15-09.12.2035	USD	130'000		110'000	19'209.12	0.03
2.125	MCDONALD'S CORP 2.125%/20-01.03.2030	USD	100'000		60'000	34'226.01	0.05
3.600	MCDONALD'S CORP 3.6%/20-01.07.2030	USD	100'000		95'000	4'630.28	0.01
4.600	MCDONALD'S CORP 4.6%/15-26.05.2045	USD	100'000		55'000	40'040.48	0.06
4.800	MCDONALD'S CORP 4.8%/23-14.08.2028	USD		20'000	20'000	19'940.95	0.03
4.950	MCDONALD'S CORP 4.95%/23-14.08.2033	USD		10'000	10'000	9'908.61	0.01
3.625	MCDONALD'S S. T.112 3.625%/13-01.05.2043	USD	100'000		46'000	42'527.42	0.06
1.300	MCKESSON CORP 1.3%/21-15.08.2026	USD		20'000	20'000	18'251.79	0.03
3.796	MCKESSON CORP 3.796%/14-15.03.2024	USD	210'000		210'000		
5.100	MCKESSON CORP 5.1%/23-15.07.2033	USD		20'000	20'000		
6.000	MDC HOLDINGS 6%/13-15.01.2043	USD	40'000		30'000	9'965.10	0.01
4.625	MEDTRONIC 4.625%/15-15.03.2045	USD	60'000		32'000	25'924.20	0.04
4.200	MEMORIAL SLOAN S. -2015- 4.2%/15-01.07.2055	USD		9'000	9'000	7'619.24	0.01
2.955	MEMORIAL SLOAN-KETTERING 2.955%/20-01.01.2050	USD	59'000		51'000	5'440.62	0.01
5.500	MERCEDES-BENZ FIN NA -144A- 5.5%/22-27.11.2024	USD	150'000		150'000		
2.750	MERCK & CO 2.75%/15-10.02.2025	USD	100'000		60'000	39'103.94	0.06
3.700	MERCK & CO 3.7%/15-10.02.2045	USD	50'000		38'000	9'702.03	0.01
4.150	MERCK & CO 4.15%/13-18.05.2043	USD	50'000		50'000	43'643.11	0.07
6.550	MERCK & CO 6.55%/07-15.09.2037	USD	130'000		126'000	4'488.63	0.01
0.750	MERCK & CO INC 0.75%/20-24.02.2026	USD	90'000		76'000	12'945.27	0.02
1.450	MERCK & CO INC 1.45%/20-24.06.2030	USD	50'000		35'000	12'259.90	0.02
1.700	MERCK & CO INC 1.7%/21-10.06.2027	USD	100'000		100'000		
2.450	MERCK & CO INC 2.45%/20-24.06.2050	USD	32'000		28'000	2'455.09	0.00
2.750	MERCK & CO INC 2.75%/21-10.12.2051	USD	50'000		32'000	11'670.02	0.02
2.900	MERCK & CO INC 2.9%/21-10.12.2061	USD		14'000	12'000	1'238.77	0.00
3.400	MERCK & CO INC 3.4%/19-07.03.2029	USD	50'000		50'000		
4.000	MERCK & CO INC 4%/19-07.03.2049	USD	30'000		30'000		
4.050	MERCK & CO INC 4.05%/23-17.05.2028	USD		30'000	30'000	29'386.77	0.04
4.300	MERCK & CO INC 4.3%/23-17.05.2030	USD	20'000		10'000	9'731.39	0.01
4.500	MERCK & CO INC 4.5%/23-17.05.2033	USD	20'000		20'000		
5.000	MERCK & CO INC 5%/23-17.05.2053	USD	20'000		20'000	19'386.02	0.03
5.150	MERCK & CO INC 5.15%/23-17.05.2063	USD	40'000		20'000	19'554.02	0.03
5.750	MERCK SHARP & DOHME CORP 5.75%/06-15.11.2036	USD		10'000	10'000	10'686.83	0.02
6.110	MERRILL LYNCH (subordinated) 6.11%/07-29.01.2037	USD	160'000		160'000		

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.050 MET LIFE GLOB FUNDING I -144A- 3.05%/19-17.06.2029	USD	150'000		150'000			
4.850 MET LIFE GLOB FUNDING I- 4.85%/24-08.01.2029	USD		150'000		150'000	148'035.89	0.22
3.500 META PLATFORMS INC 3.5%/22-15.08.2027	USD	68'000		30'000	38'000	36'433.71	0.05
3.850 META PLATFORMS INC 3.85%/22-15.08.2032	USD	74'000	50'000	74'000	50'000	46'312.28	0.07
4.450 META PLATFORMS INC 4.45%/22-15.08.2052	USD	88'000		66'000	22'000	19'227.82	0.03
4.650 META PLATFORMS INC 4.65%/22-15.08.2062	USD	36'000		26'000	10'000	8'820.11	0.01
4.800 META PLATFORMS INC 4.8%/23-15.05.2030	USD		30'000	23'000	7'000	6'998.35	0.01
5.600 META PLATFORMS INC 5.6%/23-15.05.2053	USD		20'000		20'000	20'715.36	0.03
5.750 META PLATFORMS INC 5.75%/23-15.05.2063	USD		20'000		20'000	20'938.96	0.03
3.600 METLIFE 3.6%/14-10.04.2024	USD	100'000		100'000			
4.050 METLIFE 4.05%/15-01.03.2045	USD	50'000		38'000	12'000	9'908.47	0.01
4.600 METLIFE 4.6%/15-13.05.2046	USD	128'000		128'000			
- METLIFE FIX-TO-FRN 6.4%/06-15.12.2066	USD	100'000		60'000	40'000	40'660.48	0.06
5.000 METLIFE INC 5%/22-15.07.2052	USD		20'000		20'000	18'659.29	0.03
5.250 METLIFE INC 5.25%/23-15.01.2054	USD		20'000	10'000	10'000	9'668.98	0.01
6.375 METLIFE INC 6.375%/04-15.06.2034	USD	130'000		100'000	30'000	32'316.91	0.05
4.300 METROPOLITAN EDISON CO -144A- 4.3%/19-15.01.2029	USD	60'000		52'000	8'000	7'681.29	0.01
0.972 MICROCHIP TECHNOLOGY INC 0.972%/20-15.02.2024	USD	100'000		100'000			
0.983 MICROCHIP TECHNOLOGY INC 0.983%/21-01.09.2024	USD	100'000		100'000			
2.703 MICRON TECHNOLOGY INC 2.703%/21-15.04.2032	USD	50'000		30'000	20'000	16'407.21	0.02
4.663 MICRON TECHNOLOGY INC 4.663%/19-15.02.2030	USD	50'000		50'000			
5.875 MICRON TECHNOLOGY INC 5.875%/23-15.09.2033	USD		50'000		50'000	50'960.91	0.08
2.400 MICROSOFT 2.40%/16-08.08.2026	USD	150'000		100'000	50'000	47'331.51	0.07
2.700 MICROSOFT 2.7%/15-12.02.2025	USD	100'000		100'000			
3.125 MICROSOFT 3.125%/15-03.11.2025	USD	200'000		130'000	70'000	68'041.62	0.10
3.300 MICROSOFT 3.3%/17-06.02.2027	USD	100'000		100'000		96'594.53	0.14
3.450 MICROSOFT 3.45%/16-08.08.2036	USD	50'000		24'000	26'000	22'903.26	0.03
3.500 MICROSOFT 3.5%/15-12.02.2035	USD	50'000		50'000			
3.700 MICROSOFT 3.7%/16-08.08.2046	USD		20'000		20'000	16'637.00	0.02
4.250 MICROSOFT 4.25%/17-06.02.2047	USD	50'000		44'000	6'000	5'526.66	0.01
2.525 MICROSOFT CORP 2.525%/20-01.06.2050	USD	140'000	60'000	140'000	60'000	38'663.59	0.06
2.675 MICROSOFT CORP 2.675%/20-01.06.2060	USD	136'000	20'000	104'000	52'000	32'838.35	0.05
2.921 MICROSOFT CORP 2.921%/21-17.03.2052	USD	130'000	30'000	109'000	51'000	35'201.97	0.05
3.041 MICROSOFT CORP 3.041%/21-17.03.2062	USD	174'000		162'000	12'000	8'159.98	0.01
4.000 MID-AMERICA APARTMENTS 4%/15-15.11.2025	USD	100'000		56'000	44'000	43'056.33	0.06
4.200 MID-AMERICA APARTMENTS 4.2%/18-15.06.2028	USD	90'000		64'000	26'000	25'158.78	0.04
4.800 MIDAMERICAN ENERGY 4.8%/13-15.09.2043	USD	170'000		150'000	20'000	18'288.41	0.03
3.950 MIDAMERICAN ENERGY CO 3.95%/17-01.08.2047	USD		20'000		20'000	16'003.26	0.02
4.250 MIDAMERICAN ENERGY CO 4.25%/15-01.05.2046	USD	50'000		32'000	18'000	15'091.27	0.02
5.350 MIDAMERICAN ENERGY CO 5.35%/23-15.01.2034	USD		20'000		20'000	20'381.46	0.03
5.800 MIDAMERICAN ENERGY CO 5.8%/06-15.10.2036	USD	50'000		50'000			
5.850 MIDAMERICAN ENERGY CO 5.85%/23-15.09.2054	USD		20'000		20'000	21'101.48	0.03
6.125 MIDAMERICAN ENERGY HOLDINGS 6.125%/06-01.04.2036	USD	69'000		44'000	25'000	26'362.10	0.04
4.100 MID-ATLANTIC INTERSTATE -144A- 4.1%/18-15.05.2028	USD	50'000		28'000	22'000	21'075.49	0.03
4.625 MIDWEST CONNECTOR CAPIT -144A- 4.625%/19-01.04.2029	USD	60'000		53'000	7'000	6'733.80	0.01
6.500 MILEAGE PLUS HLDINGS LLC -144A- 6.5%/20-20.06.2027	USD	100'000		52'368	47'632	33'406.31	0.05
3.625 MOHAWK INDUSTRIES INC 3.625%/20-15.05.2030	USD		10'000		10'000	9'099.47	0.01
5.850 MOHAWK INDUSTRIES INC 5.85%/23-18.09.2028	USD		20'000		20'000	20'405.05	0.03
4.200 MOLSON COORS BREWING 4.2%/16-15.07.2046	USD	100'000		96'000	24'000	19'552.84	0.03
5.000 MOLSON COORS BREWING 5%/12-01.05.2042	USD		20'000		20'000	18'584.83	0.03
1.875 MONDELEZ INTERNATIONAL 1.875%/20-15.10.2032	USD	40'000		40'000			
2.625 MONDELEZ INTERNATIONAL 2.625%/20-04.09.2050	USD	20'000		20'000		12'493.46	0.02
2.625 MONDELEZ INTERNATIONAL 2.625%/22-17.03.2027	USD	50'000			50'000	46'621.58	0.07
3.000 MONDELEZ INTERNATIONAL 3%/22-17.03.2032	USD	40'000		40'000			
5.850 MONONGAHELA POWER CO -144A- 5.85%/23-15.02.2034	USD		20'000		20'000	20'335.00	0.03
5.246 MONTEFIORE OBLIGATED GRP S. -2018C- 5.246%/18-01.11.2048	USD	7'000		7'000		5'251.04	0.01
4.287 MONTEFIORE OBLIGATED GRP S. -2020B- 4.287%/20-01.09.2050	USD	10'000		10'000		6'136.85	0.01
2.000 MOODY'S CORPORATION 2%/21-19.08.2031	USD	50'000		36'000	14'000	11'318.52	0.02
2.750 MOODY'S CORPORATION 2.75%/21-19.08.2041	USD	30'000		30'000			
3.100 MOODY'S CORPORATION 3.1%/21-29.11.2061	USD	29'000		29'000			
3.750 MOODY'S CORPORATION 3.75%/22-25.02.2052	USD	20'000		4'000	16'000	12'382.02	0.02
5.250 MOODY'S CORPORATION 5.25%/14-15.07.2044	USD	20'000		14'000	6'000	5'869.44	0.01
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/21-16.09.2036	USD	50'000		50'000			
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/22-20.04.2037	USD	100'000		40'000	60'000	57'377.94	0.09
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/23-19.01.2038	USD	100'000		75'000	25'000	24'925.76	0.04
- MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/24-07.02.2039	USD		20'000		20'000	19'699.80	0.03
3.950 MORGAN STANLEY (subordinated) S. -F- 3.95%/15-23.04.2027	USD	250'000		232'000	18'000	17'324.66	0.03
5.000 MORGAN STANLEY (subordinated) S. -F- 5%/13-24.11.2025	USD	100'000		28'000	72'000	71'574.25	0.11
3.625 MORGAN STANLEY 3.625%/17-20.01.2027	USD	130'000		111'000	19'000	18'318.59	0.03
4.375 MORGAN STANLEY 4.375%/17-22.01.2047	USD	190'000	30'000	190'000	30'000	25'868.38	0.04
7.250 MORGAN STANLEY 7.25%/02-01.04.2032	USD	150'000		150'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
-	MORGAN STANLEY FIX-TO-FRN FRN/18-24.04.2024	USD	100'000	100'000			
-	MORGAN STANLEY FIX-TO-FRN FRN/20-28.04.2026	USD	100'000	44'000	56'000	53'893.38	0.08
-	MORGAN STANLEY FIX-TO-FRN FRN/21-04.05.2027	USD	100'000	30'000	120'000	9'219.43	0.01
-	MORGAN STANLEY FIX-TO-FRN FRN/21-05.04.2024	USD	100'000	100'000			
-	MORGAN STANLEY FIX-TO-FRN FRN/21-22.04.2042	USD	50'000	50'000			
-	MORGAN STANLEY FIX-TO-FRN FRN/23-01.02.2029	USD		20'000	20'000	19'880.15	0.03
-	MORGAN STANLEY FIX-TO-FRN FRN/23-20.04.2029	USD		50'000	50'000	49'651.52	0.07
-	MORGAN STANLEY FIX-TO-FRN FRN/23-21.04.2034	USD		50'000	50'000	49'078.15	0.07
-	MORGAN STANLEY FIX-TO-FRN FRN/23-28.01.2027	USD		20'000	20'000	19'928.94	0.03
-	MORGAN STANLEY FIX-TO-FRN FRN/24-16.01.2030	USD		20'000	20'000	19'875.72	0.03
-	MORGAN STANLEY FIX-TO-FRN FRN/24-18.01.2035	USD		20'000	20'000	19'979.84	0.03
-	MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-28.04.2032	USD		30'000	30'000	23'813.90	0.04
3.125	MORGAN STANLEY S. -F- 3.125%/16-27.07.2026	USD	100'000	88'000	12'000	11'441.53	0.02
3.875	MORGAN STANLEY S. -F- 3.875%/14-29.04.2024	USD	100'000	100'000			
3.875	MORGAN STANLEY S. -F- 3.875%/16-27.01.2026	USD	100'000	73'000	27'000	26'343.70	0.04
4.000	MORGAN STANLEY S. -F- 4%/15-23.07.2025	USD	220'000	148'000	72'000	70'769.41	0.11
4.300	MORGAN STANLEY S. -F- 4.3%/15-27.01.2045	USD	66'000	52'000	14'000	12'134.44	0.02
-	MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.971%/17-22.07.2038	USD	100'000	58'000	42'000	35'803.39	0.05
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/18-22.04.2039	USD	100'000	90'000	10'000	9'027.73	0.01
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-13.02.2032	USD	50'000	6'000	44'000	34'840.15	0.05
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-22.01.2031	USD	80'000	55'000	25'000	21'641.44	0.03
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.07.2027	USD	100'000	100'000			
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.10.2032	USD	100'000	75'000	25'000	20'475.40	0.03
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-21.07.2032	USD	100'000	61'000	39'000	31'442.69	0.05
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-22.01.2025	USD	100'000	100'000			
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-25.01.2052	USD	44'000	34'000	10'000	6'428.42	0.01
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-30.05.2025	USD	100'000	100'000			
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.02.2026	USD	40'000	40'000			
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2033	USD	100'000	74'000	26'000	27'557.60	0.04
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.04.2028	USD	50'000	49'000	1'000	967.77	0.00
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.07.2033	USD	50'000	31'000	19'000	18'233.08	0.03
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2028	USD	30'000	15'000	15'000	13'875.20	0.02
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2033	USD	80'000	42'000	38'000	31'877.30	0.05
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-01.11.2034	USD		20'000	20'000	21'703.09	0.03
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-20.07.2029	USD		21'000	21'000	21'087.04	0.03
-	MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-21.07.2034	USD		24'000	24'000	23'883.25	0.04
4.050	MOSAIC CO 4.05%/17-15.11.2027	USD	80'000	80'000			
4.000	MOTOROLA SOLUTIONS 4%/14-01.09.2024	USD	7'000	7'000			
4.600	MOTOROLA SOLUTIONS INC 4.6%/19-23.05.2029	USD	50'000	46'000	4'000	3'888.57	0.01
5.600	MOTOROLA SOLUTIONS INC 5.6%/22-01.06.2032	USD	100'000	40'000	60'000	60'183.81	0.09
4.125	MPLX 4.125%/17-01.03.2027	USD		20'000	20'000	19'392.14	0.03
4.875	MPLX 4.875%/16-01.06.2025	USD	50'000		50'000	49'532.92	0.07
5.200	MPLX 5.2%/17-01.03.2047	USD	50'000	30'000	20'000	17'960.77	0.03
1.750	MPLX LP 1.75%/20-01.03.2026	USD		20'000	20'000	18'656.22	0.03
2.650	MPLX LP 2.65%/20-15.08.2030	USD		20'000	20'000	17'020.60	0.03
4.000	MPLX LP 4%/18-15.03.2028	USD	230'000	218'000	12'000	11'492.09	0.02
4.500	MPLX LP 4.5%/18-15.04.2038	USD	100'000	83'000	17'000	14'813.26	0.02
4.900	MPLX LP 4.9%/18-15.04.2058	USD	40'000	35'000	5'000	4'139.75	0.01
5.500	MPLX LP 5.5%/18-15.02.2049	USD	50'000	30'000	20'000	18'726.78	0.03
5.650	MPLX LP 5.65%/23-01.03.2053	USD		20'000	20'000	19'042.23	0.03
3.250	MSCI INC -144A- 3.25%/21-15.08.2033	USD		13'000	13'000	10'658.84	0.02
3.625	MSCI INC -144A- 3.625%/20-01.09.2030	USD		27'000	27'000	23'804.71	0.04
3.737	MT SINAI HOSPITAL S. -2019- 3.737%/19-01.07.2049	USD	20'000	9'000	11'000	8'194.29	0.01
3.950	MYLAN 3.95%/16-15.06.2026	USD	170'000	20'000	170'000	19'298.74	0.03
4.200	MYLAN 4.2%/13-29.11.2023	USD	80'000	80'000			
5.250	MYLAN 5.25%/16-15.06.2046	USD	50'000	10'000	50'000	8'214.24	0.01
4.550	MYLAN INC 4.55%/19-15.04.2028	USD	40'000	38'000	2'000	1'928.73	0.00
5.200	MYLAN INC 5.2%/19-15.04.2048	USD	50'000	30'000	20'000	16'377.43	0.02
3.850	NASDAQ 3.85%/16-30.06.2026	USD		20'000	20'000	19'409.79	0.03
3.250	NASDAQ INC 3.25%/20-28.04.2050	USD	40'000	16'000	24'000	16'319.20	0.02
3.950	NASDAQ INC 3.95%/22-07.03.2052	USD		10'000	10'000	7'597.28	0.01
5.950	NASDAQ INC 5.95%/23-15.08.2053	USD		10'000	10'000		
6.100	NASDAQ INC 6.1%/23-28.06.2063	USD		10'000	4'000	6'226.87	0.01
5.200	NATIONAL FUEL GAS CO 5.2%/15-15.07.2025	USD	190'000	190'000			
3.000	NATIONAL HEALTH INVESTOR 3%/21-01.02.2031	USD	20'000	14'000	6'000	4'809.67	0.01
3.500	NATIONAL RETAIL PROP INC 3.5%/17-15.10.2027	USD	40'000	40'000			
3.500	NATIONAL RETAIL PROP INC 3.5%/21-15.04.2051	USD	20'000	10'000	10'000	7'127.78	0.01
3.900	NATIONAL RETAIL PROP INC 3.9%/14-15.06.2024	USD	170'000	170'000			
4.800	NATIONAL RETAIL PROP INC 4.8%/18-15.10.2048	USD	20'000	4'000	16'000	13'733.36	0.02
1.350	NATIONAL RURAL UTIL COOP 1.35%/20-15.03.2031	USD	50'000	36'000	14'000	10'868.02	0.02
3.400	NATIONAL RURAL UTIL COOP 3.4%/18-07.02.2028	USD		20'000	20'000	18'891.92	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.300 NATIONAL RURAL UTIL COOP 4.3%/19-15.03.2049	USD	20'000		10'000	10'000	8'306.47	0.01
4.800 NATIONAL RURAL UTIL COOP 4.8%/22-15.03.2028	USD	40'000		18'000	22'000	21'881.25	0.03
4.850 NATIONAL RURAL UTIL COOP 4.85%/24-07.02.2029	USD		20'000		20'000	19'829.56	0.03
0.350 NATIONAL RURAL UTIL COOP S. -D- 0.35%/21-08.02.2024	USD	100'000		100'000			
1.000 NATIONAL RURAL UTIL COOP S. -D- 1%/21-15.06.2026	USD	40'000		38'000	2'000	1'825.25	0.00
5.050 NATIONAL RURAL UTIL COOP S. -D- 5.05%/23-15.09.2028	USD		20'000		20'000	20'021.60	0.03
4.023 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 4.023%/12-01.11.2032	USD	150'000		140'000	10'000	9'199.86	0.01
3.900 NATIONWIDE FINANCIAL SER -144A- 3.9%/19-30.11.2049	USD	30'000		10'000	20'000	15'524.60	0.02
9.375 NATIONWIDE MUTUAL (subordinated) -144A- 9.375%/09-15.08.2039	USD		10'000		10'000	12'889.52	0.02
4.950 NATIONWIDE MUTUAL INSURA (subordinated) -144A- 4.95%/14-22.04.2044	USD	100'000		100'000			
4.450 NBCUNIVERSAL MEDIA 4.45%/12-15.01.2043	USD	50'000		30'000	20'000	17'478.52	0.03
0.606 NESTLE HOLDINGS INC -144A- 0.606%/21-14.09.2024	USD	150'000		150'000			
3.625 NESTLE HOLDINGS INC -144A- 3.625%/18-24.09.2028	USD	150'000			150'000	143'303.52	0.21
4.000 NESTLE HOLDINGS INC -144A- 4%/18-24.09.2048	USD	150'000		150'000			
5.000 NESTLE HOLDINGS INC -144A- 5%/23-14.03.2028	USD		150'000		150'000	151'196.63	0.23
2.700 NETAPP INC 2.7%/20-22.06.2030	USD	50'000		48'000	2'000	1'714.71	0.00
5.875 NETFLIX INC 5.875%/18-15.11.2028	USD		30'000		30'000	31'080.83	0.05
6.000 NEVADA POWER CO 6%/23-15.03.2054	USD		20'000		20'000	20'892.73	0.03
6.875 NEW MOUNTAIN FINANCE COR 6.875%/24-01.02.2029	USD		20'000		20'000	19'575.78	0.03
0.900 NEW YORK LIFE GLOBAL FDG -144A- 0.9%/21-29.10.2024	USD	40'000		40'000			
0.950 NEW YORK LIFE GLOBAL FDG -144A- 0.95%/20-24.06.2025	USD	100'000		100'000			
1.850 NEW YORK LIFE GLOBAL FDG -144A- 1.85%/21-01.08.2031	USD	50'000		40'000	10'000	7'959.73	0.01
2.875 NEW YORK LIFE GLOBAL FDG -144A- 2.875%/19-10.04.2024	USD	30'000		30'000			
4.550 NEW YORK LIFE GLOBAL FDG -144A- 4.55%/23-28.01.2033	USD	50'000		50'000			
4.700 NEW YORK LIFE GLOBAL FDG -144A- 4.7%/23-02.04.2026	USD		50'000		50'000	49'583.76	0.07
4.700 NEW YORK LIFE GLOBAL FDG -144A- 4.7%/24-29.01.2029	USD		20'000		20'000	19'742.41	0.03
4.850 NEW YORK LIFE GLOBAL FDG -144A- 4.85%/23-09.01.2028	USD		20'000		20'000	19'885.75	0.03
2.350 NEW YORK LIFE GLOBAL FUNDING -144A- 2.35%/16-14.07.2026	USD		10'000		10'000	9'380.06	0.01
3.750 NEW YORK LIFE INSURANCE (subordinated) -144A- 3.75%/20-15.05.2050	USD	50'000		30'000	20'000	15'237.27	0.02
4.450 NEW YORK LIFE INSURANCE (subordinated) -144A- 4.45%/19-04.04.2069	USD	30'000		10'000	20'000	16'041.34	0.02
5.750 NEWMONT / NEWMONT FIN -144A- 5.75%/23-15.11.2041	USD		2'000		2'000	2'027.33	0.00
2.600 NEWMONT CORP 2.6%/21-15.07.2032	USD	30'000	20'000	30'000	20'000	16'450.71	0.02
5.450 NEWMONT GOLDCORP CORP 5.45%/19-09.06.2044	USD	100'000		92'000	8'000	7'812.65	0.01
5.875 NEWMONT GOLDCORP CORP 5.875%/19-01.04.2035	USD	30'000		30'000			
4.875 NEWMONT MINING 4.875%/12-15.03.2042	USD		20'000		20'000	18'374.06	0.03
6.250 NEWMONT MINING 6.25%/09-01.10.2039	USD		10'000		10'000	10'574.94	0.02
- NEXTERA ENERGY CAPITAL (subordinated) S. -P- FIX-TO-FRN FRN/21-15.03.2082	USD	30'000		30'000			
1.900 NEXTERA ENERGY CAPITAL 1.9%/21-15.06.2028	USD	40'000		16'000	24'000	21'020.39	0.03
2.250 NEXTERA ENERGY CAPITAL 2.25%/20-01.06.2030	USD		40'000	30'000	10'000	8'415.24	0.01
3.000 NEXTERA ENERGY CAPITAL 3%/21-15.01.2052	USD	100'000		100'000			
3.550 NEXTERA ENERGY CAPITAL 3.55%/17-01.05.2027	USD	200'000		190'000	10'000	9'513.98	0.01
4.450 NEXTERA ENERGY CAPITAL 4.45%/22-20.06.2025	USD	30'000			30'000	29'609.22	0.04
4.625 NEXTERA ENERGY CAPITAL 4.625%/22-15.07.2027	USD	40'000		12'000	28'000	27'548.48	0.04
4.900 NEXTERA ENERGY CAPITAL 4.9%/24-15.03.2029	USD		20'000		20'000	19'751.67	0.03
4.950 NEXTERA ENERGY CAPITAL 4.95%/24-29.01.2026	USD		10'000		10'000	9'926.67	0.01
5.000 NEXTERA ENERGY CAPITAL 5%/22-15.07.2032	USD	70'000		58'000	12'000	11'695.41	0.02
5.050 NEXTERA ENERGY CAPITAL 5.05%/23-28.02.2033	USD		17'000	11'000	6'000	5'849.65	0.01
5.250 NEXTERA ENERGY CAPITAL 5.25%/23-28.02.2053	USD		11'000		11'000	10'213.83	0.02
5.250 NEXTERA ENERGY CAPITAL 5.25%/24-15.03.2034	USD		20'000		20'000	19'630.30	0.03
5.550 NEXTERA ENERGY CAPITAL 5.55%/24-15.03.2054	USD		20'000		20'000	19'394.16	0.03
6.051 NEXTERA ENERGY CAPITAL S. -K- 6.051%/23-01.03.2025	USD		23'000	23'000			
5.749 NEXTERA ENERGY CAPITAL S. -L- 5.749%/23-01.09.2025	USD		20'000		20'000	20'105.92	0.03
7.768 NGPL PIPECO LLC -144A- 7.768%/07-15.12.2037	USD	20'000			20'000	22'045.57	0.03
2.759 NIAGARA MOHAWK POWER -144A- 2.759%/22-10.01.2032	USD	30'000		30'000			
4.278 NIAGARA MOHAWK POWER -144A- 4.278%/14-01.10.2034	USD	40'000		11'000	29'000	25'859.59	0.04
2.850 NIKE INC 2.85%/20-27.03.2030	USD	170'000		146'000	24'000	21'573.10	0.03
3.375 NIKE INC 3.375%/20-27.03.2050	USD	100'000		58'000	42'000	31'843.87	0.05
4.800 NISOURCE FINANCE 4.8%/13-15.02.2044	USD	130'000		113'000	17'000	15'078.84	0.02
5.650 NISOURCE FINANCE 5.65%/13-01.02.2045	USD		30'000	15'000	15'000	14'570.69	0.02
0.950 NISOURCE INC 0.95%/20-15.08.2025	USD	40'000			40'000	37'543.69	0.06
2.950 NISOURCE INC 2.95%/19-01.09.2029	USD		10'000		10'000	8'991.44	0.01
4.375 NISOURCE INC 4.375%/17-15.05.2047	USD	73'000		53'000	20'000	16'520.36	0.02
5.250 NISOURCE INC 5.25%/23-30.03.2028	USD		10'000		10'000	10'045.70	0.02
2.450 NISSAN MOTOR ACC CO -144A- 2.45%/21-15.09.2028	USD		10'000		10'000	8'541.34	0.01
1.850 NISSAN MOTOR ACCEPTANCE -144A- 1.85%/21-16.09.2026	USD	50'000		50'000			
2.000 NISSAN MOTOR ACCEPTANCE -144A- 2%/21-09.03.2026	USD	50'000	10'000	50'000	10'000	9'215.39	0.01
2.750 NISSAN MOTOR ACCEPTANCE -144A- 2.75%/21-09.03.2028	USD		10'000		10'000	8'796.98	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
7.050 NISSAN MOTOR ACCEPTANCE -144A- 7.05%/23-15.09.2028	USD		20'000		20'000	20'816.04	0.03
5.600 NORDSON CORP 5.6%/23-15.09.2028	USD		10'000		10'000	10'160.45	0.02
5.800 NORDSON CORP 5.8%/23-15.09.2033	USD		20'000	6'000	14'000	14'457.78	0.02
4.450 NORFOLK SOUTHERN 4.45%/15-15.06.2045	USD	100'000		100'000			
2.900 NORFOLK SOUTHERN CORP 2.9%/21-25.08.2051	USD	50'000		34'000	16'000	10'288.15	0.02
3.000 NORFOLK SOUTHERN CORP 3%/22-15.03.2032	USD	30'000			30'000	25'786.82	0.04
3.700 NORFOLK SOUTHERN CORP 3.7%/22-15.03.2053	USD	40'000		22'000	18'000	13'384.79	0.02
4.050 NORFOLK SOUTHERN CORP 4.05%/18-15.08.2052	USD	30'000		20'000	10'000	7'968.72	0.01
4.100 NORFOLK SOUTHERN CORP 4.1%/21-15.05.2121	USD	20'000		2'000	18'000	12'990.00	0.02
4.450 NORFOLK SOUTHERN CORP 4.45%/23-01.03.2033	USD	20'000			20'000	19'029.86	0.03
4.550 NORFOLK SOUTHERN CORP 4.55%/22-01.06.2053	USD	30'000		18'000	12'000	10'385.41	0.02
5.350 NORFOLK SOUTHERN CORP 5.35%/23-01.08.2054	USD		10'000		10'000	9'811.24	0.01
4.300 NORTHERN NATURAL GAS CO -144A- 4.3%/18-15.01.2049	USD	20'000			20'000	16'322.77	0.02
2.600 NORTHERN STATES PWR-MINN 2.6%/20-01.06.2051	USD	105'000		105'000			
4.500 NORTHERN STATES PWR-MINN 4.5%/22-01.06.2052	USD		20'000		20'000	17'441.30	0.03
5.350 NORTHERN STATES PWR-MINN 5.35%/09-01.11.2039	USD	10'000			10'000	9'868.12	0.01
6.125 NORTHERN TRUST CORP (subordinated) 6.125%/22-02.11.2032	USD	30'000			30'000	31'510.27	0.05
3.150 NORTHERN TRUST CORP 3.15%/19-03.05.2029	USD	40'000		38'000	2'000	1'851.05	0.00
4.750 NORTHROP GRUMMAN 4.75%/13-01.06.2043	USD	50'000		40'000	10'000	9'081.46	0.01
2.930 NORTHROP GRUMMAN CORP 2.93%/17-15.01.2025	USD	40'000		40'000			
3.250 NORTHROP GRUMMAN CORP 3.25%/17-15.01.2028	USD	50'000			50'000	46'885.49	0.07
4.030 NORTHROP GRUMMAN CORP 4.03%/17-15.10.2047	USD	50'000		34'000	16'000	12'882.75	0.02
5.250 NORTHROP GRUMMAN CORP 5.25%/20-01.05.2050	USD	50'000		12'000	38'000	36'677.02	0.05
3.809 NORTHWELL HEALTHCARE INC S. -2019A- 3.809%/19-01.11.2049	USD	30'000		17'000	13'000	9'630.39	0.01
1.750 NORTHWESTERN MUTUAL GBL -144A- 1.75%/22-11.01.2027	USD	40'000		10'000	30'000	27'419.10	0.04
4.000 NORTHWESTERN MUTUAL GBL -144A- 4%/22-01.07.2025	USD	30'000			30'000	29'569.13	0.04
4.700 NORTHWESTERN MUTUAL GBL -144A- 4.7%/23-06.04.2026	USD		50'000		50'000	49'435.91	0.07
3.850 NORTHWESTERN MUTUAL LIFE (subordinated) -144A- 3.85%/17-30.09.2047	USD	50'000		28'000	22'000	17'129.11	0.03
3.625 NORTHWESTERN MUTUAL LIFE -144A- 3.625%/19-30.09.2059	USD	80'000		54'000	26'000	18'229.73	0.03
3.662 NORTHWESTERN UNIVERSITY 3.662%/17-01.12.2057	USD	35'000		29'000	6'000	4'729.87	0.01
3.168 NOVANT HEALTH INC 3.168%/21-01.11.2051	USD	50'000		37'000	13'000	8'861.40	0.01
3.000 NOVARTIS CAPITAL 3%/15-20.11.2025	USD	100'000		98'000	2'000	1'937.58	0.00
3.100 NOVARTIS CAPITAL 3.1%/17-17.05.2027	USD	150'000		140'000	10'000	9'514.97	0.01
3.400 NOVARTIS CAPITAL 3.4%/14-06.05.2024	USD	130'000		130'000			
2.750 NOVARTIS CAPITAL CORP 2.75%/20-14.08.2050	USD	50'000		12'000	38'000	25'320.25	0.04
4.000 NOVARTIS CAPITAL CORP 4%/15-20.11.2045	USD	60'000		26'000	34'000	28'907.48	0.04
2.000 NRG ENERGY INC -144A- 2%/20-02.12.2025	USD	40'000		40'000			
2.450 NRG ENERGY INC -144A- 2.45%/20-02.12.2027	USD	40'000		40'000			
3.750 NRG ENERGY INC -144A- 3.75%/19-15.06.2024	USD	18'000		18'000			
4.450 NRG ENERGY INC -144A- 4.45%/19-15.06.2029	USD	50'000		50'000			
7.000 NRG ENERGY INC -144A- 7%/23-15.03.2033	USD		30'000	8'000	22'000	22'917.57	0.03
3.250 NSTAR ELECTRIC CO 3.25%/19-15.05.2029	USD	50'000		32'000	18'000	16'731.19	0.02
3.950 NSTAR ELECTRIC CO 3.95%/20-01.04.2030	USD	100'000		84'000	16'000	14'999.56	0.02
6.400 NUCOR 6.4%/07-01.12.2037	USD		14'000		14'000	15'311.19	0.02
2.979 NUCOR CORP 2.979%/21-15.12.2055	USD	60'000		60'000			
3.125 NUCOR CORP 3.125%/22-01.04.2032	USD	30'000		30'000			
3.850 NUCOR CORP 3.85%/22-01.04.2052	USD	30'000		30'000			
3.950 NUCOR CORP 3.95%/18-01.05.2028	USD		20'000		20'000	19'324.61	0.03
3.950 NUCOR CORP 3.95%/22-23.05.2025	USD	30'000		30'000			
4.300 NUCOR CORP 4.3%/22-23.05.2027	USD	30'000		30'000			
3.200 NVIDIA 3.2%/16-16.09.2026	USD	100'000		74'000	26'000	25'062.26	0.04
0.584 NVIDIA CORP 0.584%/21-14.06.2024	USD	35'000		35'000			
1.550 NVIDIA CORP 1.55%/21-15.06.2028	USD	35'000		8'000	27'000	23'888.23	0.04
2.000 NVIDIA CORP 2%/21-15.06.2031	USD	35'000		20'000	15'000	12'531.01	0.02
2.850 NVIDIA CORP 2.85%/20-01.04.2030	USD	40'000		20'000	20'000	18'009.89	0.03
3.500 NVIDIA CORP 3.5%/20-01.04.2050	USD	50'000		36'000	14'000	10'968.43	0.02
3.954 NY & PRESBYTERIAN HOSPIT 3.954%/19-01.08.2119	USD		14'000		14'000	10'159.24	0.02
4.063 NY & PRESBYTERIAN HOSPIT S. -2016- 4.063%/16-01.08.2056	USD	62'000		46'000	16'000	12'914.64	0.02
2.150 NY STATE ELECTRIC & GAS -144A- 2.15%/21-01.10.2031	USD	40'000		22'000	18'000	14'266.85	0.02
3.380 NYU HOSPITALS CENTER 3.38%/20-01.07.2055	USD	30'000		11'000	19'000	13'672.65	0.02
7.100 OAKTREE SPECIALTY LEND 7.1%/23-15.02.2029	USD		6'000		6'000	6'073.31	0.01
6.125 OCCIDENTAL PETROLEUM COR 6.125%/20-01.01.2031	USD	30'000		30'000			
6.800 OCCIDENTAL PETROLEUM COR 6.6%/19-15.03.2046	USD		20'000		20'000	21'247.88	0.03
6.625 OCCIDENTAL PETROLEUM COR 6.625%/20-01.09.2030	USD		20'000		20'000	21'046.30	0.03
7.950 OCCIDENTAL PETROLEUM COR 7.95%/19-15.06.2039	USD	14'000		14'000			
7.500 OCCIDENTAL PETROLEUM COR S. -B- 7.5%/19-01.05.2031	USD	14'000			14'000	15'465.30	0.02
5.050 OGLETHORPE POWER CORP S. -2018A- 5.05%/19-01.10.2048	USD	20'000		18'000	2'000	1'762.63	0.00
3.750 OGLETHORPE POWER CORP S. -2020A- 3.75%/21-01.08.2050	USD	20'000			20'000	14'337.86	0.02
4.500 OGLETHORPE POWER CORP S. -2022A- -144A- 4.5%/22-01.04.2047	USD	40'000		40'000			
4.500 OGLETHORPE POWER CORP S. -2022A- 4.5%/23-01.04.2047	USD		16'000		16'000	12'978.73	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
1.625 OHIO POWER COMPANY S. -Q- 1.625%/21-15.01.2031	USD	100'000		100'000			
2.900 OHIO POWER COMPANY S. -R- 2.9%/21-01.10.2051	USD	50'000		18'000	32'000	20'374.56	0.03
5.400 OKLAHOMA G&E CO 5.4%/23-15.01.2033	USD		20'000		20'000	20'326.32	0.03
4.875 OLD REPUBLIC INTERNATIONAL 4.875%/14-01.10.2024	USD	200'000		200'000			
4.750 OMEGA HEALTHCARE INVESTORS 4.75%/17-15.01.2028	USD	180'000		124'000	56'000	53'731.98	0.08
3.650 OMNICOM GROUP 3.65%/14-01.11.2024	USD	180'000		180'000			
2.600 OMNICOM GROUP INC 2.6%/21-01.08.2031	USD	60'000		60'000			
3.750 ONCOR ELEC DELIVERY 3.75%/15-01.04.2045	USD		10'000		10'000	7'930.76	0.01
2.750 ONCOR ELECTRIC DELIVERY 2.75%/19-01.06.2024	USD	50'000		50'000			
3.800 ONCOR ELECTRIC DELIVERY 3.8%/19-01.06.2049	USD	50'000		22'000	28'000	21'965.35	0.03
4.150 ONCOR ELECTRIC DELIVERY 4.15%/23-01.06.2032	USD	30'000		28'000	2'000	1'873.13	0.00
4.550 ONCOR ELECTRIC DELIVERY 4.55%/23-15.09.2032	USD	20'000		18'000	2'000	1'918.63	0.00
4.600 ONCOR ELECTRIC DELIVERY 4.6%/23-01.06.2052	USD	60'000		48'000	12'000	10'552.43	0.02
5.300 ONCOR ELECTRIC DELIVERY 5.3%/12-01.06.2042	USD	120'000		102'000	18'000	18'176.51	0.03
5.650 ONCOR ELECTRIC DELIVERY 5.65%/24-15.11.2033	USD		20'000		20'000	20'621.77	0.03
4.658 ONE GAS 4.658%/14-01.02.2044	USD	10'000		8'000	2'000	1'781.10	0.00
5.100 ONE GAS INC 5.1%/23-01.04.2029	USD		20'000		20'000	20'049.02	0.03
3.100 ONEOK INC 3.1%/20-15.03.2030	USD	30'000			30'000	26'577.96	0.04
3.250 ONEOK INC 3.25%/20-01.06.2030	USD		90'000		90'000	80'414.61	0.12
4.200 ONEOK INC 4.2%/17-03.10.2047	USD		5'000		5'000	3'825.78	0.01
4.950 ONEOK INC 4.95%/17-13.07.2047	USD	80'000	20'000	80'000	20'000	17'216.54	0.03
5.200 ONEOK INC 5.2%/18-15.07.2048	USD	30'000		20'000	10'000	9'028.11	0.01
6.100 ONEOK INC 6.1%/22-15.11.2032	USD	50'000		20'000	30'000	31'072.49	0.05
6.625 ONEOK INC 6.625%/23-01.09.2053	USD		10'000		10'000	10'762.30	0.02
7.150 ONEOK INC 7.15%/20-15.01.2051	USD	40'000		40'000			
4.900 ONEOK PARTNERS 4.9%/15-15.03.2025	USD	80'000		62'000	18'000	17'864.93	0.03
6.200 ONEOK PARTNERS 6.2%/13-15.09.2043	USD		20'000		20'000	20'413.09	0.03
6.850 ONEOK PARTNERS LP 6.85%/07-15.10.2037	USD	50'000		50'000			
2.650 ORACLE 2.65%/16-15.07.2026	USD	100'000		100'000			
2.950 ORACLE 2.95%/15-15.05.2025	USD	200'000		94'000	106'000	102'873.38	0.15
3.250 ORACLE 3.25%/15-15.05.2030	USD	150'000		150'000			
3.900 ORACLE 3.9%/15-15.05.2035	USD	40'000		16'000	24'000	20'600.79	0.03
4.000 ORACLE 4%/16-15.07.2046	USD	50'000		20'000	30'000	23'076.02	0.03
4.125 ORACLE 4.125%/15-15.05.2045	USD	60'000		44'000	16'000	12'640.70	0.02
4.375 ORACLE 4.375%/15-15.05.2055	USD	70'000		40'000	30'000	23'507.30	0.04
5.375 ORACLE 5.375%/11-15.07.2040	USD	80'000		40'000	40'000	38'257.35	0.06
6.500 ORACLE 6.5%/08-15.04.2038	USD	80'000		8'000	72'000	76'898.72	0.11
1.650 ORACLE CORP 1.65%/21-25.03.2026	USD	100'000		98'000	2'000	1'857.59	0.00
2.300 ORACLE CORP 2.3%/21-25.03.2028	USD	40'000			40'000	35'836.00	0.05
2.500 ORACLE CORP 2.5%/20-01.04.2025	USD	100'000		2'000	98'000	94'916.41	0.14
2.875 ORACLE CORP 2.875%/21-25.03.2031	USD	90'000		90'000			
2.950 ORACLE CORP 2.95%/20-01.04.2030	USD	50'000		50'000			
3.600 ORACLE CORP 3.6%/20-01.04.2040	USD	120'000		92'000	28'000	21'618.31	0.03
3.600 ORACLE CORP 3.6%/20-01.04.2050	USD	69'000		37'000	32'000	22'521.90	0.03
3.650 ORACLE CORP 3.65%/21-25.03.2041	USD	80'000		55'000	25'000	19'226.49	0.03
3.850 ORACLE CORP 3.85%/20-01.04.2060	USD	90'000		80'000	10'000	6'946.80	0.01
3.950 ORACLE CORP 3.95%/21-25.03.2051	USD	110'000		74'000	36'000	26'831.94	0.04
4.000 ORACLE CORP 4%/17-15.11.2047	USD	100'000		76'000	24'000	18'349.38	0.03
4.100 ORACLE CORP 4.1%/21-25.03.2061	USD	60'000		44'000	16'000	11'710.87	0.02
6.250 ORACLE CORP 6.25%/22-09.11.2032	USD	100'000		73'000	27'000	28'509.86	0.04
6.900 ORACLE CORP 6.9%/22-09.11.2052	USD	60'000		60'000			
1.750 O'REILLY AUTOMOTIVE INC 1.75%/20-15.03.2031	USD	10'000			10'000	8'016.50	0.01
3.900 O'REILLY AUTOMOTIVE INC 3.9%/19-01.06.2029	USD	50'000		36'000	14'000	13'278.91	0.02
4.700 O'REILLY AUTOMOTIVE INC 4.7%/22-15.06.2032	USD	100'000		100'000			
2.056 OTIS WORLDWIDE CORP 2.056%/20-05.04.2025	USD	50'000		50'000			
2.293 OTIS WORLDWIDE CORP 2.293%/20-05.04.2027	USD	100'000		98'000	2'000	1'848.09	0.00
2.565 OTIS WORLDWIDE CORP 2.565%/20-15.02.2030	USD	40'000		40'000			
3.362 OTIS WORLDWIDE CORP 3.362%/20-15.02.2050	USD		30'000		30'000	21'697.88	0.03
6.250 OVINTIV INC 6.25%/23-15.07.2033	USD		20'000		20'000	20'563.68	0.03
7.100 OVINTIV INC 7.1%/23-15.07.2053	USD		20'000	20'000			
3.950 OWENS CORNING 3.95%/19-15.08.2029	USD		20'000		20'000	18'866.65	0.03
4.300 OWENS CORNING 4.3%/17-15.07.2047	USD		10'000		10'000	8'194.34	0.01
4.400 OWENS CORNING 4.4%/18-30.01.2048	USD	40'000		40'000			
2.625 OWL ROCK CAPITAL CORP 2.625%/21-15.01.2027	USD	40'000			40'000	36'223.41	0.05
4.250 OWL ROCK CAPITAL CORP 4.25%/20-15.01.2026	USD		10'000		10'000	9'627.17	0.01
3.125 OWL ROCK CAPITAL CORPORA 3.125%/22-13.04.2027	USD	50'000		50'000			
7.950 OWL ROCK CORE INCOME COR -144A- 7.95%/23-13.06.2028	USD		15'000		15'000	15'457.29	0.02
4.700 OWL ROCK CORE INCOME COR 4.7%/22-08.02.2027	USD	40'000		40'000			
4.750 OWL ROCK TECHNOLOGY FINA -144A- 4.75%/20-15.12.2025	USD	30'000		30'000			
4.250 PAC GAS & ELECTRIC 4.25%/15-15.03.2046	USD	40'000		40'000			
4.950 PACCAR FINANCIAL CORP 4.95%/23-10.08.2028	USD		10'000		10'000	10'067.73	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
5.050	PACCAR FINANCIAL CORP 5.05%/23-10.08.2026	USD		10'000		10'038.20	0.01	
3.550	PACCAR FINANCIAL CORP S. -Q- 3.55%/22-11.08.2025	USD		10'000		9'793.40	0.01	
4.450	PACCAR FINANCIAL CORP S. -Q- 4.45%/23-30.03.2026	USD		50'000		49'560.12	0.07	
4.950	PACCAR FINANCIAL CORP S. -Q- 4.95%/22-03.10.2025	USD		10'000		9'981.90	0.01	
2.500	PACIFIC GAS & ELECTRIC 2.5%/20-01.02.2031	USD	93'000	20'000		16'401.85	0.02	
2.950	PACIFIC GAS & ELECTRIC 2.95%/16-01.03.2026	USD	30'000		30'000			
3.000	PACIFIC GAS & ELECTRIC 3%/21-15.06.2028	USD		10'000		9'073.72	0.01	
3.150	PACIFIC GAS & ELECTRIC 3.15%/20-01.01.2026	USD	100'000		80'000	19'124.51	0.03	
3.300	PACIFIC GAS & ELECTRIC 3.3%/18-01.12.2027	USD	100'000		100'000			
3.300	PACIFIC GAS & ELECTRIC 3.3%/20-01.08.2040	USD	100'000		90'000	7'209.21	0.01	
3.500	PACIFIC GAS & ELECTRIC 3.5%/20-01.08.2050	USD	31'000		20'000	7'400.08	0.01	
3.750	PACIFIC GAS & ELECTRIC 3.75%/20-01.07.2028	USD		10'000		9'303.54	0.01	
4.200	PACIFIC GAS & ELECTRIC 4.2%/21-01.06.2041	USD		10'000		7'856.86	0.01	
4.200	PACIFIC GAS & ELECTRIC 4.2%/22-01.03.2029	USD	40'000	10'000	40'000	9'434.48	0.01	
4.500	PACIFIC GAS & ELECTRIC 4.5%/20-01.07.2040	USD	40'000		40'000			
4.550	PACIFIC GAS & ELECTRIC 4.55%/20-01.07.2030	USD	100'000	30'000	100'000	28'215.92	0.04	
4.950	PACIFIC GAS & ELECTRIC 4.95%/20-01.07.2050	USD	106'000		76'000	25'478.54	0.04	
4.950	PACIFIC GAS & ELECTRIC 4.95%/22-08.06.2025	USD	30'000		30'000	29'713.73	0.04	
5.250	PACIFIC GAS & ELECTRIC 5.25%/22-01.03.2052	USD	15'000		15'000	13'280.16	0.02	
5.900	PACIFIC GAS & ELECTRIC 5.9%/22-15.06.2032	USD	40'000	10'000	40'000	10'050.31	0.02	
6.100	PACIFIC GAS & ELECTRIC 6.1%/23-15.01.2029	USD		25'000		25'587.24	0.04	
6.150	PACIFIC GAS & ELECTRIC 6.15%/23-15.01.2033	USD	20'000		8'000	12'278.17	0.02	
6.400	PACIFIC GAS & ELECTRIC 6.4%/23-15.06.2033	USD		20'000		20'797.53	0.03	
6.700	PACIFIC GAS & ELECTRIC 6.7%/23-01.04.2053	USD		20'000		21'447.55	0.03	
6.750	PACIFIC GAS & ELECTRIC 6.75%/23-15.01.2053	USD	20'000	10'000	20'000	10'718.03	0.02	
0.500	PACIFIC LIFE GF II -144A- 0.5%/20-23.09.2023	USD	50'000		50'000			
4.900	PACIFIC LIFE GF II -144A- 4.9%/23-04.04.2028	USD		20'000		19'718.97	0.03	
5.500	PACIFIC LIFE GF II -144A- 5.5%/23-28.08.2026	USD		6'000		6'037.55	0.01	
-	PACIFIC LIFE INSURANCE (subordinated) -144A- FIX-TO-FLOATERS 4.3%/17-24.10.2067	USD	50'000	32'000	18'000	13'901.07	0.02	
5.125	PACIFIC LIFECORP -144A- 5.125%/13-30.01.2043	USD	40'000	30'000	10'000	9'287.51	0.01	
3.500	PACIFICORP 3.5%/19-15.06.2029	USD	100'000	66'000	34'000	31'347.29	0.05	
4.100	PACIFICORP 4.1%/12/01.02.2042	USD	100'000		90'000	7'925.81	0.01	
5.250	PACIFICORP 5.25%/05-15.06.2035	USD		20'000		19'427.68	0.03	
5.450	PACIFICORP 5.45%/24-15.02.2034	USD		10'000		9'863.72	0.01	
5.500	PACIFICORP 5.5%/23-15.05.2054	USD		15'000		13'999.40	0.02	
5.800	PACIFICORP 5.8%/24-15.01.2055	USD		10'000		9'665.89	0.01	
3.050	PACKAGING CORP OF AMERIC 3.05%/21-01.10.2051	USD	50'000		24'000	17'325.50	0.03	
2.700	PARKER-HANNIFIN CORP 2.7%/19-14.06.2024	USD	50'000		50'000			
3.250	PARKER-HANNIFIN CORP 3.25%/19-14.06.2029	USD	50'000		44'000	5'520.83	0.01	
4.000	PARKER-HANNIFIN CORP 4%/19-14.06.2049	USD	100'000		80'000	16'318.66	0.02	
4.100	PARKER-HANNIFIN CORP 4.1%/17-01.03.2047	USD	20'000		18'000	1'642.31	0.00	
4.250	PARKER-HANNIFIN CORP 4.25%/22-15.09.2027	USD		40'000		40'000	39'105.12	0.06
4.500	PARKER-HANNIFIN CORP 4.5%/22-15.09.2029	USD	30'000	10'000	30'000	9'779.25	0.01	
4.200	PARKER-HANNIFIN S. -A- 4.2%/14-21.11.2034	USD		30'000		30'000	27'623.46	0.04
3.700	PARTNERRE FINANCE B LLC 3.7%/19-02.07.2029	USD	50'000		50'000			
3.342	PARTNERS HEALTHCARE SYST S. -2020- 3.342%/20-01.07.2060	USD	100'000		86'000	14'000	9'629.92	0.01
2.300	PAYPAL HOLDINGS INC 2.3%/20-01.06.2030	USD		10'000		10'000	8'506.58	0.01
2.400	PAYPAL HOLDINGS INC 2.4%/19-01.10.2024	USD	100'000		100'000			
3.250	PAYPAL HOLDINGS INC 3.25%/20-01.06.2050	USD	51'000		44'000	7'000	4'869.57	0.01
4.400	PAYPAL HOLDINGS INC 4.4%/22-01.06.2032	USD	100'000		66'000	34'000	32'612.35	0.05
5.050	PAYPAL HOLDINGS INC 5.05%/22-01.06.2052	USD	80'000	10'000	76'000	14'000	13'136.54	0.02
2.800	PECO ENERGY CO 2.8%/20-15.06.2050	USD	23'000		2'000	21'000	13'529.52	0.02
4.600	PECO ENERGY CO 4.6%/22-15.05.2052	USD	100'000		88'000	12'000	10'684.95	0.02
4.900	PECO ENERGY CO 4.9%/23-15.06.2033	USD		20'000		20'000	19'799.64	0.03
3.600	PENNSYLVANIA ELECTRIC CO -144A- 3.6%/19-01.06.2029	USD		20'000		20'000	18'460.26	0.03
5.150	PENNSYLVANIA ELECTRIC CO -144A- 5.15%/23-30.03.2026	USD		40'000		40'000	39'630.82	0.06
1.200	PENSKE TRUCK LEASING/PTL -144A- 1.2%/20-15.11.2025	USD	100'000		100'000			
1.700	PENSKE TRUCK LEASING/PTL -144A- 1.7%/21-15.06.2026	USD	50'000		50'000			
3.950	PENSKE TRUCK LEASING/PTL -144A- 3.95%/18-10.03.2025	USD		20'000		20'000		
4.000	PENSKE TRUCK LEASING/PTL -144A- 4%/20-15.07.2025	USD	80'000	30'000	80'000	30'000	29'319.09	0.04
4.400	PENSKE TRUCK LEASING/PTL -144A- 4.4%/22-01.07.2027	USD	30'000		22'000	8'000	7'753.91	0.01
5.550	PENSKE TRUCK LEASING/PTL -144A- 5.55%/23-01.05.2028	USD		20'000		20'000	20'108.73	0.03
5.700	PENSKE TRUCK LEASING/PTL -144A- 5.7%/23-01.02.2028	USD	50'000		44'000	6'000	6'054.70	0.01
6.050	PENSKE TRUCK LEASING/PTL -144A- 6.05%/23-01.08.2028	USD		10'000		10'000	10'226.58	0.02
6.200	PENSKE TRUCK LEASING/PTL -144A- 6.2%/23-15.06.2030	USD		15'000		15'000	15'519.76	0.02
2.375	PEPSICO 2.375%16-06.10.2026	USD	20'000			20'000	18'842.67	0.03
3.450	PEPSICO 3.45%16-06.10.2046	USD	50'000		46'000	4'000	3'096.72	0.00
1.400	PEPSICO INC 1.4%/20-25.02.2031	USD		30'000		30'000	23'984.07	0.04
1.950	PEPSICO INC 1.95%/21-21.10.2031	USD	100'000		42'000	58'000	47'477.21	0.07
2.250	PEPSICO INC 2.25%/20-19.03.2025	USD	100'000		18'000	82'000	79'635.68	0.12

1300 CSIF (CH) Bond Corporate USD Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.625 PEPSICO INC 2.625%/21-21.10.2041	USD	100'000		84'000	16'000	11'465.38	0.02
2.750 PEPSICO INC 2.75%/20-19.03.2030	USD	40'000		30'000	10'000	8'920.75	0.01
2.750 PEPSICO INC 2.75%/21-21.10.2051	USD	100'000		94'000	6'000	3'942.57	0.01
3.000 PEPSICO INC 3%/17-15.10.2027	USD	17'000			17'000	16'025.74	0.02
3.875 PEPSICO INC 3.875%/20-19.03.2060	USD	50'000		38'000	12'000	9'582.21	0.01
3.900 PEPSICO INC 3.9%/22-18.07.2032	USD		50'000	42'000	8'000	7'509.18	0.01
4.200 PEPSICO INC 4.2%/22-18.07.2052	USD	50'000		42'000	8'000	6'928.08	0.01
4.450 PEPSICO INC 4.45%/23-15.02.2033	USD		10'000	10'000			
4.650 PEPSICO INC 4.65%/23-15.02.2053	USD		10'000		10'000	9'293.51	0.01
2.250 PERKINELMER INC 2.25%/21-15.09.2031	USD	40'000		32'000	8'000	6'502.33	0.01
2.550 PERKINELMER INC 2.55%/21-15.03.2031	USD	30'000		28'000	2'000	1'675.11	0.00
3.300 PERKINELMER INC 3.3%/19-15.09.2029	USD	30'000		30'000			
3.625 PERKINELMER INC 3.625%/21-15.03.2051	USD		6'000		6'000	4'175.05	0.01
4.000 PFIZER 4%/16-15.12.2036	USD	50'000		50'000			
4.125 PFIZER 4.125%/16-15.12.2046	USD	52'000	20'000	46'000	26'000	21'803.58	0.03
4.400 PFIZER 4.4%/14-15.05.2044	USD		20'000		20'000	17'966.74	0.03
5.950 PFIZER 5.95%/07-01.04.2037	USD	30'000		22'000	8'000	8'535.67	0.01
6.000 PFIZER 6%/05-15.02.2036	USD	30'000		26'000	4'000	4'277.60	0.01
6.500 PFIZER 6.5%/03-01.02.2034	USD	40'000		39'000	1'000	1'100.72	0.00
7.200 PFIZER 7.2%/09-15.03.2039	USD	150'000		142'000	8'000	9'506.31	0.01
2.550 PFIZER INC 2.55%/20-28.05.2040	USD	50'000		41'000	9'000	6'307.00	0.01
2.950 PFIZER INC 2.95%/19-15.03.2024	USD	191'000		191'000			
3.600 PFIZER INC 3.6%/18-15.09.2028	USD	100'000		12'000	88'000	84'058.37	0.13
3.900 PFIZER INC 3.9%/19-15.03.2039	USD	100'000		72'000	28'000	23'872.12	0.04
4.200 PFIZER INC 4.2%/18-15.09.2048	USD		20'000		20'000	16'998.10	0.03
3.250 PHILIP MORRIS INTERNATIONAL 3.25%/14-10.11.2024	USD	50'000		50'000			
3.375 PHILIP MORRIS INTERNATIONAL 3.375%/15-11.08.2025	USD	80'000		50'000	30'000	29'253.37	0.04
4.125 PHILIP MORRIS INTERNATIONAL 4.125%/13-04.03.2043	USD	46'000		30'000	16'000	13'047.30	0.02
4.375 PHILIP MORRIS INTERNATIONAL 4.375%/11-15.11.2041	USD	40'000		32'000	8'000	6'799.21	0.01
4.875 PHILIP MORRIS INTERNATIONAL 4.875%/13-15.11.2043	USD	100'000		44'000	56'000	50'326.03	0.08
0.875 PHILIP MORRIS INTL INC 0.875%/20-01.05.2026	USD	40'000		40'000	40'000	36'546.43	0.05
1.750 PHILIP MORRIS INTL INC 1.75%/20-01.11.2030	USD	40'000		40'000			
3.125 PHILIP MORRIS INTL INC 3.125%/17-17.08.2027	USD	80'000		72'000	8'000	7'521.80	0.01
5.500 PHILIP MORRIS INTL INC 5.5%/23-07.09.2030	USD		50'000		50'000	50'446.58	0.08
5.750 PHILIP MORRIS INTL INC 5.75%/22-17.11.2032	USD	100'000		98'000	2'000	2'038.50	0.00
1.300 PHILLIPS 66 1.3%/20-15.02.2026	USD	30'000		30'000			
4.900 PHILLIPS 66 -144A- 4.9%/22-01.10.2046	USD	80'000		80'000			
2.150 PHILLIPS 66 2.15%/20-15.12.2030	USD	20'000		20'000			
3.300 PHILLIPS 66 3.3%/21-15.03.2052	USD	40'000		30'000	10'000	6'839.14	0.01
4.650 PHILLIPS 66 4.65%/14-15.11.2034	USD	90'000		90'000			
4.875 PHILLIPS 66 4.875%/14-15.11.2044	USD		10'000		10'000	9'127.78	0.01
4.900 PHILLIPS 66 4.9%/23-01.10.2046	USD		8'000		8'000	7'153.89	0.01
5.300 PHILLIPS 66 5.3%/23-30.06.2033	USD		30'000	20'000	10'000	9'921.89	0.01
5.875 PHILLIPS 66 5.875%/12-01.05.2042	USD		20'000		20'000	20'614.49	0.03
3.500 PIEDMONT NATURAL GAS CO 3.5%/19-01.06.2029	USD	20'000		8'000	20'000	7'365.46	0.01
3.640 PIEDMONT NATURAL GAS CO 3.64%/16-01.11.2046	USD	30'000		30'000			
5.050 PIEDMONT NATURAL GAS CO 5.05%/22-15.05.2052	USD	20'000			20'000	18'021.75	0.03
3.500 PILGRIM'S PRIDE CORP 3.5%/23-01.03.2032	USD		30'000		30'000	25'071.30	0.04
4.250 PILGRIM'S PRIDE CORP 4.25%/23-15.04.2031	USD	45'000		45'000			
6.875 PILGRIM'S PRIDE CORP 6.875%/23-15.05.2034	USD		10'000		10'000	10'528.85	0.02
5.100 PIONEER NATURAL RESOURCE 5.1%/23-29.03.2026	USD		50'000		50'000	49'967.39	0.07
4.300 PLAINS ALL AMERICAN 4.3%/12-31.01.2043	USD		20'000		20'000	15'813.11	0.02
4.700 PLAINS ALL AMERICAN 4.7%/14-15.06.2044	USD	50'000		43'000	7'000	5'789.52	0.01
3.800 PLAINS ALL AMERICAN PIPE 3.8%/20-15.09.2030	USD	50'000		30'000	20'000	18'220.70	0.03
4.500 PLAINS ALL AMERICAN PIPELINE / PLAINS ALL AMERICAN FINANCE 4.5%/16-15.12.2026	USD	104'000		104'000			
4.650 PLAINS ALL AMERICAN PIPELINE / PLAINS ALL AMERICAN FINANCE 4.65%/15-15.10.2025	USD	140'000		140'000			
3.250 PNC BANK NATIONAL t. -111- 3.25%/15-01.06.2025	USD	250'000		250'000			
1.150 PNC FINANCIAL SERVICES 1.15%/21-13.08.2026	USD	50'000		50'000			
2.550 PNC FINANCIAL SERVICES 2.55%/20-22.01.2030	USD	100'000		78'000	22'000	18'878.28	0.03
3.450 PNC FINANCIAL SERVICES 3.45%/19-23.04.2029	USD	100'000		90'000	10'000	9'233.75	0.01
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/21-23.04.2032	USD	40'000		16'000	24'000	19'533.63	0.03
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/22-28.10.2033	USD	50'000		4'000	46'000	47'222.89	0.07
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-12.06.2029	USD		30'000		30'000	30'190.29	0.05
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-20.10.2034	USD		20'000		20'000	21'679.38	0.03
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-24.01.2034	USD	80'000		62'000	18'000	17'293.88	0.03
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-26.01.2027	USD	50'000		22'000	28'000	27'664.03	0.04
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/24-22.01.2035	USD		20'000		20'000	20'046.88	0.03
6.950 POLARIS INC 6.95%/23-15.03.2029	USD		10'000		10'000	10'543.59	0.02
5.000 PPL ELECTRIC UTILITIES 5%/23-15.05.2033	USD		20'000	20'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.250 PPL ELECTRIC UTILITIES 5.25%/23-15.05.2053	USD		20'000		20'000	19'415.19	0.03
3.200 PRAXAIR 3.2%/15-30.01.2026	USD	80'000		20'000	60'000	58'154.64	0.09
3.550 PRAXAIR 3.55%/12-07.11.2042	USD		20'000		20'000	15'971.98	0.02
3.900 PRECISION CASTPARTS CORP 3.9%/12-15.01.2043	USD	50'000		50'000			
3.300 PRES & FELLOWS OF HARVAR S. -2016B- 3.3%/16-15.07.2056	USD	78'000		58'000	20'000	14'813.48	0.02
4.625 PRINCIPAL FINANCIAL 4.625%/12-15.09.2042	USD	80'000		56'000	24'000	21'512.00	0.03
1.250 PRINCIPAL LFE GLB FND II -144A- 1.25%/21-16.08.2026	USD	50'000			50'000	45'261.74	0.07
1.625 PRINCIPAL LFE GLB FND II -144A- 1.625%/20-19.11.2030	USD	30'000		12'000	18'000	14'055.72	0.02
0.550 PROCTER & GAMBLE CO/THE 0.55%/20-29.10.2025	USD	100'000		50'000	50'000	46'614.35	0.07
1.000 PROCTER & GAMBLE CO/THE 1%/21-23.04.2026	USD	100'000		62'000	38'000	35'155.99	0.05
1.200 PROCTER & GAMBLE CO/THE 1.2%/20-29.10.2030	USD		20'000		20'000	16'083.87	0.02
1.900 PROCTER & GAMBLE CO/THE 1.9%/22-01.02.2027	USD	40'000			40'000	37'059.43	0.06
3.000 PROCTER & GAMBLE CO/THE 3%/20-25.03.2030	USD	100'000		84'000	16'000	14'640.64	0.02
3.500 PROCTER & GAMBLE CO/THE 3.5%/17-25.10.2047	USD	30'000		30'000			
3.550 PROCTER & GAMBLE CO/THE 3.55%/20-25.03.2040	USD	50'000		50'000			
3.600 PROCTER & GAMBLE CO/THE 3.6%/20-25.03.2050	USD	50'000		50'000			
4.050 PROCTER & GAMBLE CO/THE 4.05%/23-26.01.2033	USD		30'000	30'000			
4.100 PROCTER & GAMBLE CO/THE 4.1%/23-26.01.2026	USD		30'000		30'000	29'664.11	0.04
7.750 PROGRESS ENERGY 7.75%/01-01.03.2031	USD	70'000		60'000	10'000	11'295.39	0.02
4.125 PROGRESSIVE 4.125%/17-15.04.2047	USD	150'000		138'000	12'000	10'077.75	0.02
3.200 PROGRESSIVE CORP 3.2%/20-26.03.2030	USD		20'000		20'000	18'068.01	0.03
4.200 PROGRESSIVE CORP 4.2%/18-15.03.2048	USD		11'000		11'000	9'455.86	0.01
4.950 PROGRESSIVE CORP 4.95%/23-15.06.2033	USD		13'000		13'000	12'908.56	0.02
3.875 PROLOGIS LP 3.875%/18-15.09.2028	USD	82'000		60'000	22'000	21'048.22	0.03
4.375 PROLOGIS LP 4.375%/18-15.09.2048	USD		20'000		20'000	16'994.40	0.03
4.375 PROLOGIS LP 4.375%/20-01.02.2029	USD	80'000		42'000	38'000	37'102.67	0.06
4.625 PROLOGIS LP 4.625%/22-15.01.2033	USD	50'000		42'000	8'000	7'697.67	0.01
5.000 PROLOGIS LP 5%/24-15.03.2034	USD		20'000		20'000	19'652.14	0.03
5.250 PROLOGIS LP 5.25%/24-15.03.2054	USD		20'000		20'000	19'154.97	0.03
3.364 PROSPECT CAPITAL CORP 3.364%/21-15.11.2026	USD	50'000		50'000			
3.400 PROTECTIVE LIFE CORP -144A- 3.4%/19-15.01.2030	USD		28'000		28'000	24'590.42	0.04
1.737 PROTECTIVE LIFE GLOBAL -144A- 1.737%/20-21.09.2030	USD	150'000		150'000			
3.744 PROV ST JOSEPH HLTH OBL S. -2016 I- 3.744%/16-01.10.2047	USD	35'000		28'000	7'000	5'349.26	0.01
2.700 PROV ST JOSEPH HLTH OBL S. -2021A- 2.7%/21-01.10.2051	USD	40'000	10'000	31'000	19'000	11'380.74	0.02
- PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 12-15.06.2043	USD	100'000		100'000			
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/22-01.03.2052	USD	50'000			50'000	46'718.50	0.07
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/22-01.09.2052	USD	100'000		48'000	52'000	51'833.27	0.08
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-01.03.2053	USD		20'000		20'000	20'779.86	0.03
3.700 PRUDENTIAL FINANCIAL INC 3.7%/19-13.03.2051	USD	100'000		90'000	10'000	7'592.20	0.01
4.600 PRUDENTIAL FINANCIAL S. -D- T. -49- 4.6%/14-15.05.2044	USD	100'000		100'000			
3.650 PUB SVC ELEC & GAS 3.65%/12-01.09.2042	USD	180'000		160'000	20'000	15'746.16	0.02
5.150 PUB SVC NEW HAMP S. -W- 5.15%/23-15.01.2053	USD	20'000		20'000			
5.350 PUB SVC NEW HAMP S. -X- 5.35%/23-01.10.2033	USD		20'000	20'000			
4.100 PUBLIC SERVICE COLORADO 4.1%/22-01.06.2032	USD	10'000			10'000	9'285.74	0.01
4.500 PUBLIC SERVICE COLORADO 4.5%/22-01.06.2052	USD	20'000			20'000	16'747.87	0.03
4.300 PUBLIC SERVICE COLORADO s 1 4.3%/14-15.03.2044	USD	110'000		79'000	31'000	25'798.21	0.04
3.800 PUBLIC SERVICE COLORADO S. -30- 3.8%/17-15.06.2047	USD		13'000	13'000		9'870.19	0.01
4.100 PUBLIC SERVICE COLORADO S. -32- 4.1%/18-15.06.2048	USD		12'000		12'000	9'573.60	0.01
3.000 PUBLIC SERVICE ELECTRIC & GAS S. -K- 3%/15-15.05.2025	USD	100'000		10'000	90'000	87'697.27	0.13
2.050 PUBLIC SERVICE ELECTRIC 2.05%/20-01.08.2050	USD		10'000		10'000	5'585.96	0.01
5.125 PUBLIC SERVICE ELECTRIC 5.125%/23-15.03.2053	USD		10'000		10'000	9'683.17	0.01
5.850 PUBLIC SERVICE ENTERPRIS 5.85%/22-15.11.2027	USD	50'000			50'000	51'189.45	0.08
6.125 PUBLIC SERVICE ENTERPRIS 6.125%/23-15.10.2033	USD		20'000		20'000	20'871.92	0.03
1.850 PUBLIC STORAGE 1.85%/21-01.05.2028	USD	40'000		26'000	14'000	12'376.92	0.02
2.300 PUBLIC STORAGE 2.3%/21-01.05.2031	USD	40'000		32'000	8'000	6'712.29	0.01
5.100 PUBLIC STORAGE 5.1%/23-01.08.2033	USD		10'000		10'000	9'988.11	0.01
5.350 PUBLIC STORAGE 5.35%/23-01.08.2053	USD		6'000		6'000	5'965.53	0.01
2.893 PUGET SOUND ENERGY INC 2.893%/21-15.09.2051	USD	40'000		32'000	8'000	5'086.05	0.01
3.250 PUGET SOUND ENERGY INC 3.25%/19-15.09.2049	USD	100'000		58'000	42'000	28'617.34	0.04
5.000 PULTEGROUP INC 5%/16-15.01.2027	USD		20'000		20'000	19'910.14	0.03
4.625 PVH CORP 4.625%/20-10.07.2025	USD	40'000		38'000	2'000	1'971.99	0.00
1.300 QUALCOMM INC 1.3%/21-20.05.2028	USD	30'000		30'000			
3.250 QUALCOMM INC 3.25%/17-20.05.2027	USD	170'000		160'000	10'000	9'534.28	0.01
3.250 QUALCOMM INC 3.25%/20-20.05.2050	USD	80'000		68'000	12'000	8'739.28	0.01
4.300 QUALCOMM INC 4.3%/17-20.05.2047	USD	80'000		58'000	22'000	19'068.90	0.03
4.500 QUALCOMM INC 4.5%/22-20.05.2052	USD	30'000			30'000	26'424.06	0.04
6.000 QUALCOMM INC 6%/22-20.05.2053	USD	30'000		20'000	10'000	10'962.72	0.02
2.350 QUANTA SERVICES INC 2.35%/21-15.01.2032	USD	50'000		40'000	10'000	8'004.65	0.01

1302 CSIF (CH) Bond Corporate USD Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.050 QUANTA SERVICES INC 3.05%/21-01.10.2041	USD		15'000		15'000	10'539.62	0.02
3.450 QUEST DIAGNOSTICS 3.45%/16-01.06.2026	USD	80'000		80'000			
3.500 QUEST DIAGNOSTICS 3.5%/15-30.03.2025	USD	100'000		100'000			
2.950 QUEST DIAGNOSTICS INC 2.95%/19-30.06.2030	USD	100'000		62'000	38'000	33'449.74	0.05
3.750 RAYMOND JAMES FINANCIAL 3.75%/21-01.04.2051	USD	60'000		40'000	20'000	14'813.32	0.02
2.820 RAYTHEON TECH CORP 2.82%/21-01.09.2051	USD	50'000		30'000	20'000	12'467.90	0.02
3.030 RAYTHEON TECH CORP 3.03%/21-15.03.2052	USD	90'000		74'000	16'000	10'406.31	0.02
3.125 RAYTHEON TECH CORP 3.125%/20-01.07.2050	USD	60'000		46'000	14'000	9'410.01	0.01
3.500 RAYTHEON TECH CORP 3.5%/20-15.03.2027	USD	40'000		40'000			
4.350 RAYTHEON TECH CORP 4.35%/20-15.04.2047	USD	50'000		32'000	18'000	15'038.98	0.02
4.875 RAYTHEON TECH CORP 4.875%/20-15.10.2040	USD	16'000			16'000	14'803.08	0.02
5.150 RAYTHEON TECH CORP 5.15%/23-27.02.2033	USD		20'000		20'000	19'795.23	0.03
3.000 REALTY INCOME 3%/16-15.01.2027	USD	210'000		208'000	2'000	1'885.33	0.00
2.200 REALTY INCOME CORP 2.2%/21-15.06.2028	USD	30'000		4'000	26'000	23'076.45	0.03
2.700 REALTY INCOME CORP 2.7%/24-15.02.2032	USD		32'000	32'000			
2.850 REALTY INCOME CORP 2.85%/21-15.12.2032	USD	40'000		40'000			
3.100 REALTY INCOME CORP 3.1%/21-15.12.2029	USD	100'000		56'000	44'000	39'511.99	0.06
3.200 REALTY INCOME CORP 3.2%/24-15.02.2031	USD		10'000		10'000	8'736.74	0.01
3.400 REALTY INCOME CORP 3.4%/24-15.01.2030	USD		10'000		10'000	9'063.54	0.01
3.950 REALTY INCOME CORP 3.95%/21-15.08.2027	USD	100'000		98'000	2'000	1'931.51	0.00
4.750 REALTY INCOME CORP 4.75%/24-15.02.2029	USD		10'000		10'000	9'786.94	0.01
5.125 REALTY INCOME CORP 5.125%/24-15.02.2034	USD		10'000		10'000	9'684.25	0.01
6.050 REGAL REXNORD CORP -144A- 6.05%/23-15.02.2026	USD	50'000		50'000			
6.050 REGAL REXNORD CORP -144A- 6.05%/23-15.04.2028	USD	40'000			40'000	40'231.26	0.06
6.300 REGAL REXNORD CORP -144A- 6.3%/23-15.02.2030	USD	40'000		40'000			
6.400 REGAL REXNORD CORP -144A- 6.4%/23-15.04.2033	USD	40'000		30'000	10'000	10'262.74	0.02
3.700 REGENCY CENTERS LP 3.7%/20-15.06.2030	USD	67'000		27'000	40'000	36'446.66	0.05
1.750 REGENERON PHARMACEUTICAL 1.75%/20-15.09.2030	USD	50'000		46'000	4'000	3'229.16	0.00
2.800 REGENERON PHARMACEUTICAL 2.8%/20-15.09.2050	USD		7'000		7'000	4'361.19	0.01
1.800 REGIONS FINANCIAL CORP 1.8%/21-12.08.2028	USD	50'000		36'000	14'000	11'923.35	0.02
2.250 REGIONS FINANCIAL CORP 2.25%/20-18.05.2025	USD	30'000			30'000	28'725.75	0.04
3.150 REINSURANCE GRP OF AMER 3.15%/20-15.06.2030	USD	50'000		26'000	24'000	21'213.40	0.03
3.900 REINSURANCE GRP OF AMER 3.9%/19-15.05.2029	USD	50'000		20'000	30'000	28'302.68	0.04
1.300 RELIANCE STEEL & ALUM 1.3%/20-15.08.2025	USD	100'000		100'000			
4.750 RELX CAPITAL INC 4.75%/22-20.05.2032	USD	100'000		44'000	56'000	54'993.29	0.08
3.200 REPUBLIC SERVICES 3.2%/15-15.03.2025	USD	200'000		198'000	2'000	1'952.73	0.00
0.875 REPUBLIC SERVICES INC 0.875%/20-15.11.2025	USD	30'000		30'000			
1.750 REPUBLIC SERVICES INC 1.75%/20-15.02.2032	USD	30'000		30'000			
2.375 REPUBLIC SERVICES INC 2.375%/21-15.03.2033	USD	20'000	20'000	18'000	22'000	17'630.66	0.03
4.875 REPUBLIC SERVICES INC 4.875%/23-01.04.2029	USD		20'000		20'000	19'912.37	0.03
5.000 REPUBLIC SERVICES INC 5%/23-01.04.2034	USD		20'000		20'000	19'692.30	0.03
2.125 REXFORD INDUSTRIAL REALT 2.125%/20-01.12.2030	USD	30'000			30'000	24'290.75	0.04
4.450 REYNOLDS AMERICAN 4.45%/15-12.06.2025	USD	80'000			80'000	78'781.05	0.12
5.850 REYNOLDS AMERICAN 5.85%/15-15.08.2045	USD	80'000	20'000	90'000	10'000	9'062.04	0.01
1.930 ROCHE HOLDINGS INC -144A- 1.93%/21-13.12.2028	USD	200'000		200'000			
3.625 ROCHE HOLDINGS INC -144A- 3.625%/18-17.09.2028	USD	200'000		200'000			
5.593 ROCHE HOLDINGS INC -144A- 5.593%/23-13.11.2033	USD		200'000		200'000	208'952.57	0.31
7.000 ROCHE HOLDINGS INC -144A- 7%/09-01.03.2039	USD	30'000		20'000	10'000	12'004.72	0.02
2.800 ROCKWELL AUTOMATION 2.8%/21-15.08.2061	USD	50'000	9'000	50'000	9'000	5'377.82	0.01
3.800 ROPER TECHNOLOGIES 3.8%/16-15.12.2026	USD	170'000		164'000	6'000	5'799.61	0.01
1.000 ROPER TECHNOLOGIES INC 1%/20-15.09.2025	USD		30'000		30'000	28'094.18	0.04
1.750 ROPER TECHNOLOGIES INC 1.75%/20-15.02.2031	USD		20'000		20'000	15'978.13	0.02
2.000 ROPER TECHNOLOGIES INC 2%/20-30.06.2030	USD	50'000		50'000			
1.875 ROSS STORES INC 1.875%/20-15.04.2031	USD	40'000		38'000	2'000	1'624.48	0.00
2.950 RPM INTERNATIONAL INC 2.95%/22-15.01.2032	USD	50'000		50'000			
4.550 RPM INTERNATIONAL INC 4.55%/19-01.03.2029	USD		10'000		10'000	9'620.98	0.01
6.100 RTX CORP 6.1%/23-15.03.2034	USD		10'000		10'000	10'573.37	0.02
6.400 RTX CORP 6.4%/23-15.03.2054	USD		20'000		20'000	22'139.26	0.03
2.850 RYDER SYSTEM INC 2.85%/22-01.03.2027	USD	30'000		30'000			
2.900 RYDER SYSTEM INC 2.9%/19-01.12.2026	USD		100'000	44'000	56'000	52'616.58	0.08
2.450 S&P GLOBAL INC -144A- 2.45%/22-01.03.2027	USD	50'000		50'000			
2.900 S&P GLOBAL INC -144A- 2.9%/22-01.03.2032	USD	50'000		50'000			
4.250 S&P GLOBAL INC -144A- 4.25%/22-01.05.2029	USD	50'000		50'000			
4.750 S&P GLOBAL INC -144A- 4.75%/22-01.08.2028	USD	50'000		50'000			
2.450 S&P GLOBAL INC 2.45%/23-01.03.2027	USD		50'000	30'000	20'000	18'643.11	0.03
2.500 S&P GLOBAL INC 2.5%/19-01.12.2029	USD	100'000		94'000	6'000	5'286.79	0.01
2.900 S&P GLOBAL INC 2.9%/23-01.03.2032	USD		50'000	18'000	32'000	27'556.79	0.04
3.900 S&P GLOBAL INC 3.9%/23-01.03.2062	USD		10'000		10'000	7'782.61	0.01
4.250 S&P GLOBAL INC 4.25%/23-01.05.2029	USD		50'000	42'000	8'000	7'757.40	0.01
4.750 S&P GLOBAL INC 4.75%/23-01.08.2028	USD		50'000	14'000	36'000	35'855.78	0.05
4.246 SABAL TRAIL TRANS -144A- 4.246%/18-01.05.2028	USD	63'000			63'000	60'312.28	0.09

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
5.900	SABINE PASS LIQUEFACTION -144A- 5.9%/22-15.09.2037	USD	30'000	30'000				
4.500	SABINE PASS LIQUEFACTION 4.5%/21-15.05.2030	USD	100'000	100'000				
5.625	SABINE PASS LIQUEFACTION 5.625%/15-01.03.2025	USD	100'000		100'000	99'877.80	0.15	
5.900	SABINE PASS LIQUEFACTION 5.9%/23-15.09.2037	USD		30'000	30'000	31'050.84	0.05	
3.200	SABRA HEALTH CARE LP 3.2%/21-01.12.2031	USD	40'000	36'000	4'000	3'248.88	0.00	
2.800	SAFEHOLD OPERATING PARTN 2.8%/21-15.06.2031	USD	50'000	50'000				
0.625	SALESFORCE.COM INC 0.625%/21-15.07.2024	USD	100'000	100'000				
1.500	SALESFORCE.COM INC 1.5%/21-15.07.2028	USD		40'000	40'000	34'990.38	0.05	
1.950	SALESFORCE.COM INC 1.95%/21-15.07.2031	USD	100'000	20'000	100'000	16'378.35	0.02	
2.700	SALESFORCE.COM INC 2.7%/21-15.07.2041	USD	100'000	86'000	14'000	9'986.39	0.01	
2.900	SALESFORCE.COM INC 2.9%/21-15.07.2051	USD		10'000	10'000	6'651.48	0.01	
3.350	SAMMONS FINANCIAL GROUP -144A- 3.35%/21-16.04.2031	USD	50'000	26'000	24'000	19'362.73	0.03	
2.950	SAN DIEGO G & E 2.95%/21-15.08.2051	USD	40'000	12'000	28'000	18'570.60	0.03	
4.950	SAN DIEGO G & E S. -AAAA- 4.95%/23-15.08.2028	USD		8'000	8'000	7'997.79	0.01	
3.320	SAN DIEGO G & E S. -UUU- 3.32%/20-15.04.2050	USD	18'000		18'000	12'494.30	0.02	
1.700	SAN DIEGO G & E S. -VVV- 1.7%/20-01.10.2030	USD	90'000		80'000	8'137.48	0.01	
3.244	SANTANDER HOLDINGS USA 3.244%/20-05.10.2026	USD	56'000	10'000	52'000	14'000	13'117.86	0.02
3.500	SANTANDER HOLDINGS USA 3.5%/19-07.06.2024	USD	50'000	50'000				
4.400	SANTANDER HOLDINGS USA 4.4%/18-13.07.2027	USD	30'000	30'000				
-	SANTANDER HOLDINGS USA FIX-TO-FRN FRN/22-06.01.2028	USD	30'000	26'000	4'000	3'617.48	0.01	
-	SANTANDER HOLDINGS USA FIX-TO-FRN FRN/23-09.03.2029	USD		20'000	20'000	20'310.91	0.03	
-	SANTANDER HOLDINGS USA FIX-TO-FRN FRN/23-09.11.2031	USD		20'000	20'000	21'364.33	0.03	
5.000	SBL HOLDINGS INC -144A- 5%/21-18.02.2031	USD	40'000	26'000	14'000	11'531.36	0.02	
5.125	SBL HOLDINGS INC -144A- 5.125%/19-13.11.2026	USD		10'000	10'000	9'413.27	0.01	
3.900	SCHLUMBERGER HLDGS CORP -144A- 3.9%/19-17.05.2028	USD	52'000		52'000	49'819.61	0.07	
1.573	SEALED AIR CORP -144A- 1.573%/21-15.10.2026	USD	50'000	50'000				
5.400	SEMPRA 5.4%/23-01.08.2026	USD		8'000	8'000	8'019.66	0.01	
3.300	SEMPRA ENERGY 3.3%/22-01.04.2025	USD		20'000	20'000			
3.400	SEMPRA ENERGY 3.4%/18-01.02.2028	USD	30'000	30'000				
3.700	SEMPRA ENERGY 3.7%/22-01.04.2029	USD		10'000	10'000	9'315.91	0.01	
3.800	SEMPRA ENERGY 3.8%/18-01.02.2038	USD		20'000	20'000	16'405.29	0.02	
4.000	SEMPRA ENERGY 4%/18-01.02.2048	USD	130'000	113'000	17'000	13'198.73	0.02	
3.125	SHERWIN-WILLIAMS CO 3.125%/17-01.06.2024	USD	30'000	30'000				
3.450	SHERWIN-WILLIAMS CO 3.45%/17-01.06.2027	USD	200'000	152'000	48'000	45'711.45	0.07	
4.050	SHERWIN-WILLIAMS CO 4.05%/22-08.08.2024	USD		20'000	20'000			
4.500	SHERWIN-WILLIAMS CO 4.5%/17-01.06.2047	USD	60'000	30'000	60'000	25'895.78	0.04	
3.250	SIMON PROPERTY 3.25%/16-30.11.2026	USD		20'000	20'000	19'064.36	0.03	
3.300	SIMON PROPERTY GROUP 3.3%/16-15.01.2026	USD	140'000	128'000	12'000	11'578.85	0.02	
3.750	SIMON PROPERTY GROUP 3.75%/14-01.02.2024	USD	120'000	120'000				
1.375	SIMON PROPERTY GROUP LP 1.375%/21-15.01.2027	USD	50'000	48'000	2'000	1'813.81	0.00	
2.250	SIMON PROPERTY GROUP LP 2.25%/21-15.01.2032	USD	50'000	34'000	16'000	12'866.45	0.02	
2.650	SIMON PROPERTY GROUP LP 2.65%/22-01.02.2032	USD	40'000	40'000				
3.250	SIMON PROPERTY GROUP LP 3.25%/19-13.09.2049	USD	60'000	34'000	26'000	18'079.21	0.03	
3.375	SIMON PROPERTY GROUP LP 3.375%/17-15.06.2027	USD	100'000	98'000	2'000	1'898.19	0.00	
3.800	SIMON PROPERTY GROUP LP 3.8%/20-15.07.2050	USD	50'000	22'000	28'000	21'160.00	0.03	
5.500	SIMON PROPERTY GROUP LP 5.5%/23-08.03.2033	USD		20'000	20'000	20'170.47	0.03	
3.000	SKYWORKS SOLUTIONS INC 3%/21-01.06.2031	USD	100'000	100'000				
4.250	SMITHFIELD FOODS -144A- 4.25%/17-01.02.2027	USD		40'000	16'000	24'000	22'942.38	0.03
4.100	SNAP-ON INC 4.1%/18-01.03.2048	USD	20'000	20'000				
1.800	SONOCO PRODUCTS CO 1.8%/22-01.02.2025	USD	40'000	40'000				
2.250	SONOCO PRODUCTS CO 2.25%/22-01.02.2027	USD	40'000	40'000				
2.850	SONOCO PRODUCTS CO 2.85%/22-01.02.2032	USD	40'000	40'000	20'000	16'879.30	0.03	
6.050	SOUTH CAROLINA ELECTRIC & GAS 6.05%/08-15.01.2038	USD	150'000	143'000	7'000	7'397.58	0.01	
2.250	SOUTHERN CAL EDISON 2.25%/20-01.06.2030	USD	100'000	100'000				
4.000	SOUTHERN CAL EDISON S. -2017A- 4%/17-01.04.2047	USD	100'000	48'000	52'000	40'445.84	0.06	
4.125	SOUTHERN CAL EDISON S. -2018C- 4.125%/18-01.03.2048	USD	100'000	79'000	21'000	16'754.23	0.03	
4.200	SOUTHERN CAL EDISON S. -2019A- 4.2%/19-01.03.2029	USD		20'000	20'000	19'240.83	0.03	
2.950	SOUTHERN CAL EDISON S. -2021A- 2.95%/21-01.02.2051	USD	40'000	4'000	36'000	23'035.24	0.03	
2.750	SOUTHERN CAL EDISON S. -2022A- 2.75%/22-01.02.2032	USD	40'000	23'000	17'000	14'274.97	0.02	
5.700	SOUTHERN CAL EDISON S. -2023B- 5.7%/23-01.03.2053	USD		20'000	20'000	19'833.03	0.03	
4.900	SOUTHERN CAL EDISON S. -2023C- 4.9%/23-01.06.2026	USD		30'000	30'000			
5.650	SOUTHERN CAL EDISON S. -2023E- 5.65%/23-01.10.2028	USD		20'000	20'000	20'477.98	0.03	
2.550	SOUTHERN CALIF GAS CO S. -XX- 2.55%/20-01.02.2030	USD	101'000	100'000	1'000	868.25	0.00	
6.350	SOUTHERN CALIF GAS CO S. -YY- 6.35%/22-15.11.2052	USD	30'000		30'000	32'862.73	0.05	
5.950	SOUTHERN CALIFORNIA EDISON S. 2008-A 5.95%/08-01.02.2038	USD	100'000	100'000				
5.113	SOUTHERN CO (subordinated) S. -2019B- 5.113%/22-01.08.2027	USD	100'000	100'000				
-	SOUTHERN CO (subordinated) S. -2020B- FIX-TO-FRN FRN/20-15.01.2051	USD		30'000	30'000			
-	SOUTHERN CO (subordinated) S. -2021A- FIX-TO-FRN FRN/21-15.09.2051	USD		24'000	24'000	22'521.21	0.03	
3.250	SOUTHERN CO 3.25%/16-01.07.2026	USD		20'000	20'000	19'131.46	0.03	

**1304 CSIF (CH) Bond Corporate USD Blue**

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.250 SOUTHERN CO 4.25%/16-01.07.2036	USD	50'000		50'000			
4.400 SOUTHERN CO 4.4%/16-01.07.2046	USD	52'000	20'000	48'000	24'000	20'240.52	0.03
4.850 SOUTHERN CO 4.85%/23-15.06.2028	USD		30'000		30'000	29'712.61	0.04
5.200 SOUTHERN CO 5.2%/23-15.06.2033	USD		20'000		20'000	19'689.64	0.03
5.500 SOUTHERN CO 5.5%/23-15.03.2029	USD		10'000		10'000	10'130.86	0.02
5.700 SOUTHERN CO 5.7%/23-15.03.2034	USD		10'000		10'000	10'195.85	0.02
4.400 SOUTHERN CO GAS CAPITAL 4.4%/17-30.05.2047	USD	50'000		40'000	10'000	8'115.10	0.01
1.750 SOUTHERN CO GAS CAPITAL S. -2020A- 1.75%/20-15.01.2031	USD	40'000			40'000	32'051.99	0.05
5.150 SOUTHERN CO GAS CAPITAL S. -2022A- 5.15%/22-15.09.2032	USD	50'000		50'000			
0.600 SOUTHERN CO S. -2021A- 0.6%/21-26.02.2024	USD	40'000		40'000			
5.250 SOUTHERN COPPER 5.25%/12-08.11.2042	USD	94'000		68'000	26'000	24'453.18	0.04
5.875 SOUTHERN COPPER 5.875%/15-23.04.2045	USD	50'000		38'000	12'000	11'936.55	0.02
6.750 SOUTHERN COPPER 6.75%/10-16.04.2040	USD	30'000		20'000	10'000	11'025.46	0.02
0.900 SOUTHERN POWER CO S. -2021A- 0.9%/21-15.01.2026	USD	50'000		28'000	22'000	20'280.92	0.03
4.150 SOUTHERN POWER S. -2015C- 4.15%/15-01.12.2025	USD	32'000			32'000	31'447.68	0.05
3.000 SOUTHWEST AIRLINES 3%/16-15.11.2026	USD	150'000		150'000			
5.250 SOUTHWEST AIRLINES CO 5.25%/20-04.05.2025	USD	20'000		18'000	2'000	1'994.27	0.00
2.200 SOUTHWEST GAS CORP 2.2%/20-15.06.2030	USD	24'000	20'000	24'000	20'000	16'686.72	0.02
3.180 SOUTHWEST GAS CORP 3.18%/21-15.08.2051	USD	50'000		48'000	2'000	1'283.25	0.00
5.450 SOUTHWEST GAS CORP 5.45%/23-23.03.2028	USD		8'000		8'000	8'066.65	0.01
3.250 SOUTHWESTERN ELEC POWER S. -O- 3.25%/21-01.11.2051	USD	50'000		40'000	10'000	6'541.76	0.01
3.750 SOUTHWESTERN PUBLIC SERV S. -7- 3.75%/19-15.06.2049	USD		10'000		10'000	7'259.74	0.01
4.750 SPECTRA ENERGY CAPITAL 4.75%/13-15.03.2024	USD	200'000		200'000			
3.500 SPECTRA ENERGY PARTNERS 3.5%/15-15.03.2025	USD	20'000			20'000	19'607.47	0.03
2.700 SPIRIT REALTY LP 2.7%/21-15.02.2032	USD	40'000		40'000			
6.875 SPRINT CAPITAL 6.875%/98-15.11.2028	USD		20'000		20'000	21'316.72	0.03
8.750 SPRINT CAPITAL CORP 8.75%/02-15.03.2032	USD		20'000		20'000	24'168.26	0.04
3.027 STANFORD HEALTH CARE S. -2021- 3.027%/21-15.08.2051	USD	50'000		29'000	21'000	14'514.37	0.02
3.647 STANFORD UNIVERSITY 3.647%/17-01.05.2048	USD	35'000	20'000	35'000	20'000	16'531.91	0.02
- STANLEY BLACK & DECKER I (subordinated) FIX-TO-FRN FRN/20-15.03.2060	USD	20'000	10'000	20'000	10'000	8'901.84	0.01
2.300 STANLEY BLACK & DECKER I 2.3%/20-15.03.2030	USD	150'000		150'000			
2.750 STANLEY BLACK & DECKER I 2.75%/20-15.11.2050	USD	40'000		40'000	10'000	5'827.17	0.01
3.000 STANLEY BLACK & DECKER I 3%/22-15.05.2032	USD	60'000		60'000			
4.250 STANLEY BLACK & DECKER I 4.25%/18-15.11.2028	USD		10'000		10'000	9'648.71	0.01
4.850 STANLEY BLACK & DECKER I 4.85%/18-15.11.2048	USD	20'000		20'000			
6.000 STANLEY BLACK & DECKER I 6%/23-06.03.2028	USD		10'000		10'000	10'320.54	0.02
3.000 STARBUCKS CORP 3%/22-14.02.2032	USD	40'000		40'000			
3.750 STARBUCKS CORP 3.75%/17-01.12.2047	USD	154'000		122'000	32'000	24'684.71	0.04
4.450 STARBUCKS CORP 4.45%/19-15.08.2049	USD	50'000		30'000	20'000	17'111.54	0.03
4.750 STARBUCKS CORP 4.75%/23-15.02.2026	USD		20'000		20'000	19'868.57	0.03
3.700 STATE STREET 3.7%/13-20.11.2023	USD	50'000		50'000			
2.200 STATE STREET CORP (subordinated) 2.2%/21-03.03.2031	USD	60'000		30'000	30'000	24'801.28	0.04
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/19-01.11.2034	USD		10'000		10'000	8'820.98	0.01
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/23-21.11.2034	USD		10'000		10'000	10'338.62	0.02
- STATE STREET CORP FIX-TO-FRN FRN/20-30.03.2026	USD	40'000		2'000	38'000	37'004.06	0.06
- STATE STREET CORP FIX-TO-FRN FRN/22-07.02.2033	USD	40'000		30'000	10'000	8'300.23	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-13.05.2033	USD	40'000		38'000	2'000	1'886.11	0.00
- STATE STREET CORP FIX-TO-FRN FRN/23-18.05.2034	USD		10'000		10'000	9'871.01	0.01
- STATE STREET CORP FIX-TO-FRN FRN/23-26.01.2026	USD		20'000	20'000			
- STATE STREET CORP FIX-TO-FRN FRN/23-26.01.2034	USD	40'000		32'000	8'000	7'711.89	0.01
2.800 STEEL DYNAMICS INC 2.8%/19-15.12.2024	USD	50'000		50'000			
3.250 STEEL DYNAMICS INC 3.25%/20-15.01.2031	USD	50'000		50'000			
3.250 STEEL DYNAMICS INC 3.25%/20-15.10.2050	USD	30'000		30'000			
3.450 STEEL DYNAMICS INC 3.45%/19-15.04.2030	USD	100'000		100'000			
5.625 STELLANTIS FIN US INC -144A- 5.625%/22-12.01.2028	USD	200'000		200'000			
2.700 STORE CAPITAL CORP 2.7%/21-01.12.2031	USD		8'000		8'000	6'224.34	0.01
4.625 STORE CAPITAL CORP 4.625%/19-15.03.2029	USD		8'000		8'000	7'463.38	0.01
3.375 STRYKER 3.375%/15-01.11.2025	USD	130'000		128'000	2'000	1'941.03	0.00
4.625 STRYKER 4.625%/16-15.03.2046	USD	40'000		32'000	8'000	7'247.36	0.01
0.600 STRYKER CORP 0.6%/20-01.12.2023	USD	40'000		40'000			
2.900 STRYKER CORP 2.9%/20-15.06.2050	USD	50'000		12'000	38'000	25'836.96	0.04
5.700 SUN COMMUNITIES OPER LP 5.7%/23-15.01.2033	USD	40'000		24'000	16'000	15'749.83	0.02
5.350 SUNOCO LOGISTICS 5.35%/14-15.05.2045	USD	50'000		30'000	20'000	18'094.14	0.03
4.950 SUNOCO LOGISTICS PARTNER 4.95%/13-15.01.2043	USD	80'000		77'000	3'000	2'584.96	0.00
5.300 SUNOCO LOGISTICS PARTNERS OPERATIONS 5.3%/14-01.04.2044	USD	20'000		20'000	20'000	18'110.72	0.03
5.400 SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.4%/17-01.10.2047	USD	60'000		46'000	14'000	12'661.09	0.02
5.547 SUTTER HEALTH 5.547%/23-15.08.2053	USD		6'000		6'000	6'255.10	0.01
2.294 SUTTER HEALTH S. -2020A- 2.294%/20-15.08.2030	USD	40'000		40'000			
3.161 SUTTER HEALTH S. -2020A- 3.161%/20-15.08.2040	USD	50'000		37'000	13'000	9'953.08	0.01
3.361 SUTTER HEALTH S. -2020A- 3.361%/20-15.08.2050	USD	30'000		26'000	4'000	2'924.89	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
-	SVB FINANCIAL GROUP FIX-TO-FRN FRN/22-29.04.2028	USD	40'000	40'000				
-	SVB FINANCIAL GROUP FIX-TO-FRN FRN/22-29.04.2033	USD	30'000	30'000				
2.875	SYNCHRONY FINANCIAL 2.875%/21-28.10.2031	USD	50'000	11'000	50'000	11'000	8'626.88	0.01
3.700	SYNCHRONY FINANCIAL 3.7%/16-04.08.2026	USD		10'000		10'000	9'436.75	0.01
3.950	SYNCHRONY FINANCIAL 3.95%/17-01.12.2027	USD		16'000		16'000	14'819.63	0.02
4.250	SYNCHRONY FINANCIAL 4.25%/14-15.08.2024	USD	120'000		120'000			
4.500	SYNCHRONY FINANCIAL 4.5%/15-23.07.2025	USD		26'000		26'000	25'411.04	0.04
5.150	SYNCHRONY FINANCIAL 5.15%/19-19.03.2029	USD	50'000	10'000	50'000	10'000	9'539.47	0.01
3.300	SYSCO 3.3%/16-15.07.2026	USD	160'000		154'000	6'000	5'760.54	0.01
3.750	SYSCO 3.75%/15-01.10.2025	USD	90'000		66'000	24'000	23'388.39	0.03
5.375	SYSCO 5.375%/05-21.09.2035	USD	20'000		20'000			
4.450	SYSCO CORPORATION 4.45%/18-15.03.2048	USD	50'000			50'000	42'285.82	0.06
6.000	SYSCO CORPORATION 6%/23-17.01.2034	USD		10'000	10'000			
6.600	SYSCO CORPORATION 6.6%/20-01.04.2050	USD	55'000	44'000	11'000	12'421.02	0.02	
2.400	TAMPA ELECTRIC CO 2.4%/21-15.03.2031	USD	50'000	50'000				
5.000	TAMPA ELECTRIC CO 5%/22-15.07.2052	USD	20'000			20'000	18'228.87	0.03
3.125	TANGER PROPERTIES LP 3.125%/16-01.09.2026	USD	94'000		68'000	26'000	24'272.06	0.04
7.700	TAPESTRY INC 7.7%/23-27.11.2030	USD		10'000		10'000	10'623.28	0.02
7.850	TAPESTRY INC 7.85%/23-27.11.2033	USD		10'000		10'000	10'819.58	0.02
4.200	TARGA RESOURCES CORP 4.2%/22-01.02.2033	USD	100'000		93'000	7'000	6'298.28	0.01
4.950	TARGA RESOURCES CORP 4.95%/22-15.04.2052	USD	30'000		10'000	20'000	17'114.07	0.03
6.125	TARGA RESOURCES CORP 6.125%/23-15.03.2033	USD	30'000			30'000	30'912.37	0.05
6.500	TARGA RESOURCES CORP 6.5%/23-15.02.2053	USD	30'000		22'000	8'000	8'421.13	0.01
5.000	TARGA RESOURCES PARTNERS 5%/17-15.01.2028	USD	30'000			30'000	29'377.92	0.04
4.000	TARGET 4%/12-01.07.2042	USD		20'000		20'000	17'210.54	0.03
1.950	TARGET CORP 1.95%/22-15.01.2027	USD	30'000		30'000			
2.650	TARGET CORP 2.65%/20-15.09.2030	USD	50'000		20'000	30'000	26'311.98	0.04
2.950	TARGET CORP 2.95%/22-15.01.2052	USD	30'000		12'000	18'000	11'949.11	0.02
3.375	TARGET CORP 3.375%/19-15.04.2029	USD	110'000		90'000	20'000	18'744.56	0.03
4.400	TARGET CORP 4.4%/23-15.01.2033	USD	20'000		10'000	10'000	9'650.37	0.01
4.500	TARGET CORP 4.5%/22-15.09.2032	USD	50'000		32'000	18'000	17'419.98	0.03
4.800	TARGET CORP 4.8%/23-15.01.2053	USD	60'000		60'000			
3.300	TEACHERS INSUR & ANNUITY (subordinated) -144A- 3.3%/20-15.05.2050	USD	31'000		14'000	17'000	11'876.75	0.02
4.270	TEACHERS INSUR & ANNUITY (subordinated) -144A- 4.27%/17-15.05.2047	USD	80'000		70'000	10'000	8'228.66	0.01
4.900	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA (subordinated) -144A- 4.9%/14-15.09.2044	USD	59'000		34'000	25'000	22'708.35	0.03
2.750	TELEDYNE TECHNOLOGIES IN 2.75%/21-01.04.2031	USD	50'000	14'000	50'000	14'000	11'879.38	0.02
2.900	TENNESSEE GAS PIPELINE -144A- 2.9%/20-01.03.2030	USD	43'000			43'000	37'391.49	0.06
1.125	TEXAS INSTRUMENTS INC 1.125%/21-15.09.2026	USD	50'000		48'000	2'000	1'825.12	0.00
1.900	TEXAS INSTRUMENTS INC 1.9%/21-15.09.2031	USD	50'000		8'000	42'000	34'661.77	0.05
2.700	TEXAS INSTRUMENTS INC 2.7%/21-15.09.2051	USD	30'000		16'000	14'000	8'984.77	0.01
4.600	TEXAS INSTRUMENTS INC 4.6%/22-15.02.2028	USD	40'000		8'000	32'000	31'942.05	0.05
5.000	TEXAS INSTRUMENTS INC 5%/23-14.03.2053	USD		10'000		10'000	9'660.05	0.01
5.050	TEXAS INSTRUMENTS INC 5.05%/23-18.05.2063	USD		20'000		20'000	19'129.73	0.03
3.000	TEXTRON INC 3%/20-01.06.2030	USD		25'000		25'000	21'938.94	0.03
6.100	TEXTRON INC 6.1%/23-15.11.2033	USD		10'000		10'000	10'421.16	0.02
5.625	THE MOSAIC COMPANY 5.625%/13-15.11.2043	USD	30'000	13'000	30'000	13'000	12'456.99	0.02
1.750	THERMO FISHER SCIENTIFIC 1.75%/21-15.10.2028	USD		14'000		14'000	12'286.20	0.02
2.600	THERMO FISHER SCIENTIFIC 2.6%/19-01.10.2029	USD	150'000		128'000	22'000	19'617.70	0.03
2.800	THERMO FISHER SCIENTIFIC 2.8%/21-15.10.2041	USD	30'000		2'000	28'000	20'119.86	0.03
4.950	THERMO FISHER SCIENTIFIC 4.95%/22-21.11.2032	USD		14'000		14'000	13'929.17	0.02
5.086	THERMO FISHER SCIENTIFIC 5.086%/23-10.08.2033	USD		10'000		10'000	10'045.56	0.02
5.200	THERMO FISHER SCIENTIFIC 5.2%/23-31.01.2034	USD		10'000		10'000	10'112.34	0.02
4.500	TIME WARNER CABLE 4.5%/12-15.09.2042	USD		10'000	4'000	6'000	4'386.02	0.01
5.500	TIME WARNER CABLE 5.5%/11-01.09.2041	USD	50'000	10'000	50'000	10'000	8'239.67	0.01
5.875	TIME WARNER CABLE 5.875%/10-15.11.2040	USD	50'000		40'000	10'000	8'597.45	0.01
6.550	TIME WARNER CABLE 6.55%/07-01.05.2037	USD	50'000	20'000	50'000	20'000	18'775.40	0.03
6.750	TIME WARNER CABLE 6.75%/09-15.06.2039	USD	80'000	20'000	90'000	10'000	9'419.26	0.01
7.300	TIME WARNER CABLE 7.3%/08-01.07.2038	USD	20'000			20'000	19'928.01	0.03
8.375	TIME WARNER ENTERTAINMENT (subordinated) 8.375%/94-15.07.2033	USD	50'000		50'000			
4.125	TIMKEN CO 4.125%/22-01.04.2032	USD	30'000	10'000	30'000	10'000	9'107.62	0.01
1.600	TJX COS INC 1.6%/20-15.05.2031	USD	30'000		28'000	2'000	1'611.87	0.00
4.500	TJX COS INC 4.5%/20-15.04.2050	USD		20'000		20'000	18'220.96	0.03
1.500	T-MOBILE USA INC 1.5%/21-15.02.2026	USD	50'000			50'000	46'487.83	0.07
2.050	T-MOBILE USA INC 2.05%/21-15.02.2028	USD	100'000		80'000	20'000	17'816.20	0.03
2.250	T-MOBILE USA INC 2.25%/21-15.11.2031	USD	50'000		22'000	28'000	22'717.82	0.03
2.550	T-MOBILE USA INC 2.55%/21-15.02.2031	USD	150'000		130'000	20'000	16'853.02	0.03
3.000	T-MOBILE USA INC 3%/21-15.02.2041	USD	50'000		40'000	10'000	7'216.73	0.01
3.300	T-MOBILE USA INC 3.3%/21-15.02.2051	USD	90'000		70'000	20'000	13'757.06	0.02

1306 CSIF (CH) Bond Corporate USD Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.400 T-MOBILE USA INC 3.4%/22-15.10.2052	USD	30'000			30'000	20'834.47	0.03
3.500 T-MOBILE USA INC 3.5%/21-15.04.2025	USD	100'000		6'000	94'000	91'914.42	0.14
3.500 T-MOBILE USA INC 3.5%/21-15.04.2031	USD	60'000		40'000	20'000	17'897.22	0.03
3.600 T-MOBILE USA INC 3.6%/21-15.11.2060	USD	70'000		50'000	20'000	13'782.80	0.02
3.750 T-MOBILE USA INC 3.75%/21-15.04.2027	USD	200'000		200'000			
3.875 T-MOBILE USA INC 3.875%/21-15.04.2030	USD	140'000		80'000	60'000	55'713.12	0.08
4.375 T-MOBILE USA INC 4.375%/21-15.04.2040	USD	50'000		30'000	20'000	17'531.54	0.03
4.500 T-MOBILE USA INC 4.5%/21-15.04.2050	USD	150'000		140'000	10'000	8'453.13	0.01
4.800 T-MOBILE USA INC 4.8%/23-15.07.2028	USD		30'000		30'000	29'600.04	0.04
4.950 T-MOBILE USA INC 4.95%/23-15.03.2028	USD		10'000		10'000	9'938.78	0.01
5.050 T-MOBILE USA INC 5.05%/23-15.07.2033	USD		10'000		10'000	9'782.11	0.01
5.150 T-MOBILE USA INC 5.15%/24-15.04.2034	USD		40'000		40'000	39'341.25	0.06
5.200 T-MOBILE USA INC 5.2%/22-15.01.2033	USD	50'000		50'000	10'000	9'935.95	0.01
5.750 T-MOBILE USA INC 5.75%/23-15.01.2034	USD		20'000		20'000	20'603.35	0.03
5.750 T-MOBILE USA INC 5.75%/23-15.01.2054	USD		20'000		20'000	20'225.52	0.03
5.800 T-MOBILE USA INC 5.8%/22-15.09.2062	USD		10'000		10'000	10'123.85	0.02
6.015 TOLEDO HOSPITAL/THE S. -2018B- 6.015%/18-15.11.2048	USD	10'000		10'000			
4.800 TOTAL SYSTEM SERVICE 4.8%/16-01.04.2026	USD	50'000		50'000			
0.625 TOYOTA MOTOR CREDIT CORP 0.625%/21-13.09.2024	USD	100'000		100'000			
1.450 TOYOTA MOTOR CREDIT CORP 1.45%/22-13.01.2025	USD	40'000		40'000			
4.625 TOYOTA MOTOR CREDIT CORP 4.625%/23-12.01.2028	USD	50'000		42'000	8'000	7'955.06	0.01
5.250 TOYOTA MOTOR CREDIT CORP 5.25%/23-11.09.2028	USD		20'000		20'000	20'286.79	0.03
5.550 TOYOTA MOTOR CREDIT CORP 5.55%/23-20.11.2030	USD		10'000		10'000	10'322.43	0.02
0.500 TOYOTA MOTOR CREDIT CORP S. -B- 0.5%/21-18.06.2024	USD	100'000		100'000			
0.800 TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/20-16.10.2025	USD	50'000		40'000	10'000	9'346.56	0.01
1.350 TOYOTA MOTOR CREDIT CORP S. -B- 1.35%/20-25.08.2023	USD	80'000		80'000			
1.650 TOYOTA MOTOR CREDIT CORP S. -B- 1.65%/21-10.01.2031	USD	20'000		20'000			
1.900 TOYOTA MOTOR CREDIT CORP S. -B- 1.9%/21-12.09.2031	USD	40'000		30'000	10'000	8'125.02	0.01
3.375 TOYOTA MOTOR CREDIT CORP S. -B- 3.375%/20-01.04.2030	USD		50'000		50'000	45'956.80	0.07
3.950 TOYOTA MOTOR CREDIT CORP S. -B- 3.95%/22-30.06.2025	USD	100'000		86'000	14'000	13'787.24	0.02
4.400 TOYOTA MOTOR CREDIT CORP S. -B- 4.4%/22-20.09.2024	USD	100'000		100'000			
4.550 TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/22-20.09.2027	USD		20'000		20'000	19'829.50	0.03
4.550 TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/23-17.05.2030	USD		20'000		20'000	19'582.35	0.03
4.700 TOYOTA MOTOR CREDIT CORP S. -B- 4.7%/23-12.01.2033	USD	50'000		38'000	12'000	11'833.19	0.02
3.200 TOYOTA MOTOR CREDIT S. -B- 3.2%/17-11.01.2027	USD	200'000		196'000	4'000	3'821.62	0.01
8.000 TRANSATLANTIC HOLDINGS 8%/09-30.11.2039	USD		30'000	15'000	15'000	19'165.62	0.03
4.450 TRANSCONT GAS PIPE CORP 4.45%/12-01.08.2042	USD	128'000		124'000	4'000	3'471.30	0.01
4.600 TRANSCONT GAS PIPE LINE 4.6%/18-15.03.2048	USD	50'000		50'000			
5.400 TRANSCONT GAS PIPE LINE 5.4%/12-15.08.2041	USD		20'000	10'000	10'000	9'752.88	0.01
6.750 TRAVELERS COS INC 6.75%/06-20.06.2036	USD	170'000		112'000	58'000	66'129.53	0.10
6.100 TRIMBLE INC 6.1%/23-15.03.2033	USD		20'000		20'000	20'869.40	0.03
2.150 TRUIST BANK 2.15%/19-06.12.2024	USD	250'000		250'000			
- TRUIST BANK FIX-TO-FRN FRN/18-02.08.2024	USD	90'000		90'000			
- TRUIST FINANCIAL CORP (subordinated) S. -H- FIX-TO-FRN FRN/22-28.07.2033	USD		50'000		50'000	45'946.55	0.07
1.200 TRUIST FINANCIAL CORP 1.2%/20-05.08.2025	USD	50'000		10'000	40'000	37'625.01	0.06
- TRUIST FINANCIAL CORP FIX-TO-FRN FRN/24-24.01.2030	USD		20'000		20'000	19'800.84	0.03
- TRUIST FINANCIAL CORP FIX-TO-FRN FRN/24-24.01.2035	USD		20'000		20'000	19'831.41	0.03
1.125 TRUIST FINANCIAL CORP S. -G- 1.125%/20-03.08.2027	USD	100'000		90'000	10'000	8'703.64	0.01
1.950 TRUIST FINANCIAL CORP S. -G- 1.95%/20-05.06.2030	USD	90'000		82'000	8'000	6'534.16	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-02.03.2027	USD	40'000		28'000	12'000	11'014.77	0.02
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-07.06.2029	USD	40'000		38'000	2'000	1'717.70	0.00
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-26.01.2029	USD	80'000		58'000	22'000	21'410.82	0.03
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-26.01.2034	USD	80'000		58'000	22'000	20'861.96	0.03
3.129 TRUSTEES OF BOSTON COLL 3.129%/19-01.07.2052	USD		10'000		10'000	7'253.32	0.01
4.201 TRUSTEES PRINCETON UNIV S. -2022- 4.201%/22-01.03.2052	USD	100'000		80'000	20'000	18'117.19	0.03
5.700 TRUSTEES PRINCETON UNIV S. -A- 5.7%/09-01.03.2039	USD	40'000		40'000			
2.500 TSMC ARIZONA CORP 2.5%/21-25.10.2031	USD	200'000		200'000			
3.250 TUCSON ELECTRIC POWER CO 3.25%/21-01.05.2051	USD		16'000		16'000	10'718.99	0.02
3.950 TYSON FOODS 3.95%/14-15.08.2024	USD	140'000		140'000			
4.550 TYSON FOODS INC 4.55%/17-02.06.2047	USD	50'000		35'000	15'000	12'145.32	0.02
5.100 TYSON FOODS INC 5.1%/18-28.09.2048	USD	72'000		50'000	22'000	19'400.58	0.03
2.100 UDR INC S. -A- 2.1%/21-15.06.2033	USD	100'000		52'000	48'000	36'181.46	0.05
3.100 UNILEVER CAPITAL 3.1%/15-30.07.2025	USD	160'000		160'000			
2.600 UNILEVER CAPITAL CORP 2.6%/17-05.05.2024	USD	160'000		160'000			
2.900 UNILEVER CAPITAL CORP 2.9%/17-05.05.2027	USD	100'000			100'000	94'505.64	0.14
2.150 UNION ELECTRIC CO 2.15%/21-15.03.2032	USD	20'000		20'000			
2.625 UNION ELECTRIC CO 2.625%/20-15.03.2051	USD	30'000			30'000	18'123.98	0.03
2.950 UNION ELECTRIC CO 2.95%/20-15.03.2030	USD	40'000		40'000			
3.900 UNION ELECTRIC CO 3.9%/22-01.04.2052	USD	30'000		20'000	10'000	7'783.09	0.01
5.450 UNION ELECTRIC CO 5.45%/23-15.03.2053	USD		10'000		10'000	9'788.26	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.750	UNION PACIFIC 2.75%/16-01.03.2026	USD	20'000		20'000	19'147.10	0.03
3.799	UNION PACIFIC 3.799%/16-01.10.2051	USD	100'000	80'000	20'000	15'770.67	0.02
2.400	UNION PACIFIC CORP 2.4%/20-05.02.2030	USD	100'000	94'000	6'000	5'220.59	0.01
2.800	UNION PACIFIC CORP 2.8%/22-14.02.2032	USD	50'000	45'000	5'000	4'291.32	0.01
2.973	UNION PACIFIC CORP 2.973%/21-16.09.2062	USD	46'000	34'000	12'000	7'422.84	0.01
3.250	UNION PACIFIC CORP 3.25%/20-05.02.2050	USD	100'000	80'000	20'000	14'426.22	0.02
3.500	UNION PACIFIC CORP 3.5%/22-14.02.2053	USD	50'000	27'000	23'000	17'104.94	0.03
3.799	UNION PACIFIC CORP 3.799%/21-06.04.2071	USD	70'000	30'000	40'000	29'279.27	0.04
3.839	UNION PACIFIC CORP 3.839%/20-20.03.2060	USD	50'000	31'000	19'000	14'406.22	0.02
3.850	UNION PACIFIC CORP 3.85%/22-14.02.2072	USD	40'000	38'000	2'000	1'481.69	0.00
3.875	UNION PACIFIC CORP 3.875%/15-01.02.2055	USD	100'000	84'000	16'000	12'417.90	0.02
3.950	UNION PACIFIC CORP 3.95%/18-10.09.2028	USD	30'000	28'000	2'000	1'939.92	0.00
4.300	UNION PACIFIC CORP 4.3%/19-01.03.2049	USD		20'000	20'000	16'951.73	0.03
4.500	UNION PACIFIC CORP 4.5%/22-20.01.2033	USD	10'000		10'000	9'671.15	0.01
4.950	UNION PACIFIC CORP 4.95%/22-09.09.2052	USD	30'000	30'000			
4.000	UNITED AIR 2014-1 A PTT S. -2014-1- 4%/14-11.04.2026	USD		10'000	10'000	5'145.75	0.01
4.150	UNITED AIR 2019-1 AA PTT S. -2019-1- 4.15%/19-25.08.2031	USD	60'000	52'000	8'000	5'208.37	0.01
5.875	UNITED AIR 2020-1 A PTT 5.875%/20-15.10.2027	USD	49'000		49'000	29'525.25	0.04
4.875	UNITED AIR 2020-1 B PTT S. -2020-1- 4.875%/21-15.01.2026	USD	80'000	79'000	1'000	547.03	0.00
5.800	UNITED AIR 2023-1 A PTT 5.8%/23-15.01.2036	USD	25'000	10'000	15'000	15'126.76	0.02
3.050	UNITED PARCEL SERVICE 3.05%/17-15.11.2027	USD	25'000		25'000	23'496.31	0.04
3.400	UNITED PARCEL SERVICE 3.4%/19-01.09.2049	USD	100'000	70'000	30'000	22'407.86	0.03
3.900	UNITED PARCEL SERVICE 3.9%/20-01.04.2025	USD	25'000		25'000	24'661.25	0.04
4.875	UNITED PARCEL SERVICE 4.875%/23-03.03.2033	USD		10'000	10'000	9'925.21	0.01
5.050	UNITED PARCEL SERVICE 5.05%/23-03.03.2053	USD		10'000	10'000	9'692.44	0.01
5.300	UNITED PARCEL SERVICE 5.3%/20-01.04.2050	USD		20'000	20'000	20'054.45	0.03
6.200	UNITED PARCEL SERVICE 6.2%/08-15.01.2038	USD	140'000	110'000	30'000	32'807.03	0.05
6.000	UNITED RENTALS NORTH AM -144A- 6%/22-15.12.2029	USD	40'000	20'000	20'000	20'046.88	0.03
4.500	UNITED TECHNOLOGIES 4.5%/12-01.06.2042	USD	130'000	98'000	32'000	27'988.40	0.04
3.950	UNITED TECHNOLOGIES CORP 3.95%/18-16.08.2025	USD	40'000		40'000	39'236.17	0.06
4.050	UNITED TECHNOLOGIES CORP 4.05%/17-04.05.2047	USD		20'000	20'000	16'021.66	0.02
4.125	UNITED TECHNOLOGIES CORP 4.125%/18-16.11.2028	USD	100'000	22'000	78'000	74'912.73	0.11
4.625	UNITED TECHNOLOGIES CORP 4.625%/18-16.11.2048	USD	40'000	18'000	22'000	19'103.43	0.03
4.200	UNITEDHEALTH GROUP 4.2%/16-15.01.2047	USD	70'000	44'000	26'000	21'980.06	0.03
4.250	UNITEDHEALTH GROUP 4.25%/13-15.03.2043	USD		10'000	10'000	8'717.48	0.01
4.250	UNITEDHEALTH GROUP 4.25%/17-15.04.2047	USD	100'000	68'000	32'000	27'258.10	0.04
4.625	UNITEDHEALTH GROUP 4.625%/11-15.11.2041	USD		10'000	10'000	9'128.08	0.01
4.625	UNITEDHEALTH GROUP 4.625%/15-15.07.2035	USD	40'000	40'000			
4.750	UNITEDHEALTH GROUP 4.75%/15-15.07.2045	USD	50'000	24'000	26'000	24'038.68	0.04
5.800	UNITEDHEALTH GROUP 5.8%/06-15.03.2036	USD	200'000	182'000	18'000	19'029.82	0.03
6.875	UNITEDHEALTH GROUP 6.875%/08-15.02.2038	USD		10'000	10'000	11'614.31	0.02
1.250	UNITEDHEALTH GROUP INC 1.25%/20-15.01.2026	USD	110'000	74'000	36'000	33'633.32	0.05
2.375	UNITEDHEALTH GROUP INC 2.375%/19-15.08.2024	USD	30'000	30'000			
2.750	UNITEDHEALTH GROUP INC 2.75%/20-15.05.2040	USD	26'000	10'000	16'000	11'523.32	0.02
2.950	UNITEDHEALTH GROUP INC 2.95%/17-15.10.2027	USD		20'000	10'000	9'388.43	0.01
3.250	UNITEDHEALTH GROUP INC 3.25%/21-15.05.2051	USD	100'000	66'000	34'000	23'940.72	0.04
3.500	UNITEDHEALTH GROUP INC 3.5%/18-15.02.2024	USD	30'000	30'000			
3.700	UNITEDHEALTH GROUP INC 3.7%/22-15.05.2027	USD	100'000	100'000			
3.750	UNITEDHEALTH GROUP INC 3.75%/15-15.07.2025	USD	50'000	40'000	10'000	9'814.35	0.01
3.850	UNITEDHEALTH GROUP INC 3.85%/18-15.06.2028	USD	100'000	98'000	2'000	1'925.39	0.00
3.875	UNITEDHEALTH GROUP INC 3.875%/19-15.08.2059	USD	50'000	28'000	22'000	16'743.18	0.03
4.200	UNITEDHEALTH GROUP INC 4.2%/22-15.05.2032	USD	100'000	20'000	100'000	18'870.67	0.03
4.250	UNITEDHEALTH GROUP INC 4.25%/23-15.01.2029	USD		40'000	20'000	19'500.55	0.03
4.500	UNITEDHEALTH GROUP INC 4.5%/23-15.04.2033	USD		40'000	20'000	19'207.09	0.03
4.750	UNITEDHEALTH GROUP INC 4.75%/22-15.05.2052	USD	100'000	89'000	11'000	10'023.02	0.01
4.950	UNITEDHEALTH GROUP INC 4.95%/22-15.05.2062	USD	30'000	18'000	12'000	11'029.23	0.02
5.050	UNITEDHEALTH GROUP INC 5.05%/23-15.04.2053	USD		20'000	18'000	17'126.47	0.03
5.200	UNITEDHEALTH GROUP INC 5.2%/23-15.04.2063	USD		20'000	20'000	19'065.82	0.03
5.350	UNITEDHEALTH GROUP INC 5.35%/22-15.02.2033	USD	50'000	30'000	50'000	30'583.12	0.05
5.875	UNITEDHEALTH GROUP INC 5.875%/22-15.02.2053	USD	50'000	18'000	32'000	34'198.26	0.05
6.050	UNITEDHEALTH GROUP INC 6.05%/22-15.02.2063	USD	100'000	86'000	14'000	15'193.09	0.02
3.394	UNIV OF NOTRE DAME S. -2017- 3.394%/17-15.02.2048	USD	40'000	40'000			
3.226	UNIV SOUTHERN CALIFORNIA 3.226%/20-01.10.2120	USD	50'000	35'000	15'000	9'119.28	0.01
2.650	UNIVERSAL HEALTH SVCS 2.65%/22-15.01.2032	USD	30'000	30'000			
2.650	UNIVERSAL HEALTH SVCS 2.65%/22-15.10.2030	USD	20'000	14'000	6'000	5'008.34	0.01
4.003	UNIVERSITY OF CHICAGO S. -2018C- 4.003%/18-01.10.2053	USD	20'000	13'000	7'000	5'812.03	0.01
2.761	UNIVERSITY OF CHICAGO S. -2020B- 2.761%/20-01.04.2045	USD		20'000	20'000	15'397.16	0.02
2.396	UNIVERSITY OF PENNSYLVAN S. -2020A- 2.396%/20-01.10.2050	USD	100'000	99'000	1'000	622.72	0.00
5.750	UNUM 5.75%/12-15.08.2042	USD	50'000	20'000	30'000	29'126.06	0.04
3.600	US BANCORP (subordinated) 3.6%/14-11.09.2024	USD	30'000	30'000			
-	US BANCORP (subordinated) FIX-TO-FRN FRN/21-03.11.2036	USD	50'000		50'000	38'647.41	0.06

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
- US BANCORP (subordinated) S. -BB- FIX-TO-FRN FRN/22-22.07.2033	USD	50'000			50'000	46'787.19	0.07
- US BANCORP FIX-TO-FRN FRN/22-21.10.2033	USD	50'000		24'000	26'000	26'253.69	0.04
- US BANCORP FIX-TO-FRN FRN/22-27.01.2028	USD	120'000		110'000	10'000	9'159.32	0.01
- US BANCORP FIX-TO-FRN FRN/23-01.02.2029	USD	80'000		79'000	1'000	971.81	0.00
- US BANCORP FIX-TO-FRN FRN/23-01.02.2034	USD	100'000		88'000	12'000	11'294.43	0.02
- US BANCORP S. -CC- FIX-TO-FRN FRN/24-23.01.2030	USD		30'000		30'000	29'830.85	0.04
- US BANCORP S. -CC- FIX-TO-FRN FRN/24-23.01.2035	USD		30'000		30'000	29'932.77	0.04
3.900 US BANCORP S. -X- 3.9%/18-26.04.2028	USD	30'000		6'000	24'000	22'971.39	0.03
3.950 US BANCORP S. -X- 3.95%/18-17.11.2025	USD	200'000		199'000	1'000	978.35	0.00
4.900 VALERO ENERGY 4.9%/15-15.03.2045	USD		6'000		6'000	5'421.34	0.01
6.625 VALERO ENERGY 6.625%/07-15.06.2037	USD	40'000	17'000	40'000	17'000	18'206.07	0.03
7.500 VALERO ENERGY 7.5%/02-15.04.2032	USD		12'000		12'000	13'650.63	0.02
2.150 VALERO ENERGY CORP 2.15%/20-15.09.2027	USD	90'000		90'000			
2.800 VALERO ENERGY CORP 2.8%/21-01.12.2031	USD	10'000		10'000			
3.650 VALERO ENERGY CORP 3.65%/21-01.12.2051	USD	11'000			11'000	7'742.08	0.01
4.000 VALERO ENERGY CORP 4%/22-01.06.2052	USD	40'000		38'000	2'000	1'503.80	0.00
5.250 VALMONT INDUSTRIES 5.25%/14-01.10.2054	USD		10'000		10'000	8'607.29	0.01
2.500 VENTAS REALTY LP 2.5%/21-01.09.2031	USD	50'000		10'000	40'000	32'551.61	0.05
4.125 VENTAS REALTY LP 4.125%/15-15.01.2026	USD		20'000		20'000	19'469.49	0.03
4.400 VENTAS REALTY LP 4.4%/18-15.01.2029	USD	210'000		184'000	26'000	24'893.15	0.04
5.450 VERALTO CORP -144A- 5.45%/23-18.09.2033	USD		10'000		10'000	10'045.15	0.02
5.500 VERALTO CORP -144A- 5.5%/23-18.09.2026	USD		10'000		10'000	10'043.58	0.02
5.350 VERALTO CORPORATION 5.35%/23-18.09.2028	USD		10'000		10'000	10'068.26	0.02
2.700 VERISIGN INC 2.7%/21-15.06.2031	USD	100'000		84'000	16'000	13'299.92	0.02
3.625 VERISK ANALYTICS INC 3.625%/20-15.05.2050	USD	23'000		10'000	13'000	9'519.37	0.01
1.500 VERIZON COMMUNICATIONS 1.5%/20-18.09.2030	USD		20'000		20'000		
1.750 VERIZON COMMUNICATIONS 1.75%/20-20.01.2031	USD	80'000		56'000	24'000	19'246.38	0.03
2.100 VERIZON COMMUNICATIONS 2.1%/21-22.03.2028	USD	90'000		88'000	2'000	1'780.73	0.00
2.355 VERIZON COMMUNICATIONS 2.355%/22-15.03.2032	USD	151'000	16'000	124'000	43'000	34'827.66	0.05
2.550 VERIZON COMMUNICATIONS 2.55%/21-21.03.2031	USD	120'000	24'000	104'000	40'000	33'698.70	0.05
2.625 VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	USD	50'000		4'000	46'000	43'378.57	0.06
2.650 VERIZON COMMUNICATIONS 2.65%/20-20.11.2040	USD	90'000		46'000	44'000	30'333.77	0.05
2.875 VERIZON COMMUNICATIONS 2.875%/20-20.11.2050	USD	100'000		68'000	32'000	20'388.78	0.03
2.987 VERIZON COMMUNICATIONS 2.987%/21-30.10.2056	USD	119'000		90'000	29'000	18'027.76	0.03
3.000 VERIZON COMMUNICATIONS 3%/20-20.11.2060	USD	60'000		34'000	26'000	15'783.64	0.02
3.000 VERIZON COMMUNICATIONS 3%/20-22.03.2027	USD	100'000		90'000	10'000	9'408.91	0.01
3.400 VERIZON COMMUNICATIONS 3.4%/21-22.03.2041	USD	131'000	80'000	181'000	30'000	22'972.82	0.03
3.550 VERIZON COMMUNICATIONS 3.55%/21-22.03.2051	USD	130'000	10'000	98'000	42'000	30'497.90	0.05
3.700 VERIZON COMMUNICATIONS 3.7%/21-22.03.2061	USD	100'000		80'000	20'000	14'226.00	0.02
3.850 VERIZON COMMUNICATIONS 3.85%/12-01.11.2042	USD	40'000		38'000	2'000	1'608.57	0.00
3.875 VERIZON COMMUNICATIONS 3.875%/19-08.02.2029	USD	40'000		14'000	26'000	24'702.13	0.04
3.875 VERIZON COMMUNICATIONS 3.875%/22-01.03.2052	USD	50'000		28'000	22'000	16'949.37	0.03
4.000 VERIZON COMMUNICATIONS 4%/20-22.03.2050	USD	40'000		20'000	20'000	15'773.06	0.02
4.016 VERIZON COMMUNICATIONS 4.016%/19-03.12.2029	USD	112'000		70'000	42'000	39'865.27	0.06
4.125 VERIZON COMMUNICATIONS 4.125%/16-15.08.2046	USD	50'000		38'000	12'000	9'821.01	0.01
4.125 VERIZON COMMUNICATIONS 4.125%/17-16.03.2027	USD	150'000		116'000	34'000	33'066.50	0.05
4.272 VERIZON COMMUNICATIONS 4.272%/15-15.01.2036	USD	50'000	20'000	70'000			
4.329 VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	USD	90'000	26'000	76'000	40'000	38'831.49	0.06
4.400 VERIZON COMMUNICATIONS 4.4%/14-01.11.2034	USD	50'000	20'000	50'000	20'000	18'589.60	0.03
4.500 VERIZON COMMUNICATIONS 4.5%/17-10.08.2033	USD	100'000		80'000	20'000	18'846.51	0.03
4.522 VERIZON COMMUNICATIONS 4.522%/15-15.09.2048	USD	50'000		26'000	24'000	20'999.32	0.03
4.862 VERIZON COMMUNICATIONS 4.862%/15-21.08.2046	USD	61'000		41'000	20'000	18'360.41	0.03
5.050 VERIZON COMMUNICATIONS 5.05%/23-09.05.2033	USD		30'000	2'000	28'000	27'719.99	0.04
6.875 VIACOM 6.875%/06-30.04.2036	USD	80'000		62'000	18'000	16'514.40	0.02
4.200 VIACOMCBS INC 4.2%/20-19.05.2032	USD	50'000		50'000			
4.375 VIACOMCBS INC 4.375%/13-15.03.2043	USD	50'000		20'000	30'000	20'095.72	0.03
4.950 VIACOMCBS INC 4.95%/20-19.05.2050	USD	50'000		34'000	16'000	11'461.15	0.02
2.300 VIATRIS INC 2.3%/21-22.06.2027	USD	50'000		26'000	24'000	21'703.95	0.03
2.700 VIATRIS INC 2.7%/21-22.06.2030	USD	100'000		100'000			
3.850 VIATRIS INC 3.85%/21-22.06.2040	USD	40'000		32'000	8'000	5'872.42	0.01
4.000 VIATRIS INC 4%/21-22.06.2050	USD	33'000		16'000	17'000	11'583.54	0.02
3.875 VICI PROPERTIES / NOTE -144A- 3.875%/22-15.02.2029	USD	50'000	10'000	48'000	12'000	10'941.26	0.02
4.250 VICI PROPERTIES / NOTE -144A- 4.25%/19-01.12.2026	USD	50'000		46'000	4'000	3'830.96	0.01
4.625 VICI PROPERTIES / NOTE -144A- 4.625%/22-15.06.2025	USD	30'000		30'000			
5.625 VICI PROPERTIES / NOTE -144A- 5.625%/22-01.05.2024	USD	30'000		30'000			
5.750 VICI PROPERTIES / NOTE -144A- 5.75%/22-01.02.2027	USD	50'000		48'000	2'000	1'992.61	0.00
4.750 VICI PROPERTIES LP 4.75%/22-15.02.2028	USD	100'000		82'000	18'000	17'438.65	0.03
4.950 VICI PROPERTIES LP 4.95%/22-15.02.2030	USD	30'000		18'000	12'000	11'453.35	0.02
5.125 VICI PROPERTIES LP 5.125%/22-15.05.2032	USD	30'000		30'000			
5.625 VICI PROPERTIES LP 5.625%/22-15.05.2052	USD	30'000		10'000	20'000	18'030.39	0.03
3.800 VIRGINIA ELEC & POWER CO 3.8%/17-15.09.2047	USD	30'000		16'000	14'000	10'678.00	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.800 VIRGINIA ELEC & POWER CO 3.8%/18-01.04.2028	USD	26'000		26'000			
5.450 VIRGINIA ELEC & POWER CO 5.45%/23-01.04.2053	USD		20'000	12'000	8'000	7'826.97	0.01
2.400 VIRGINIA ELEC & POWER CO S. -A- 2.4%/22-30.03.2032	USD	40'000		40'000			
2.450 VIRGINIA ELEC & POWER CO S. -A- 2.45%/20-15.12.2050	USD	50'000		40'000	10'000	5'799.43	0.01
2.875 VIRGINIA ELEC & POWER CO S. -A- 2.875%/19-15.07.2029	USD	20'000		20'000			
5.000 VIRGINIA ELEC & POWER CO S. -A- 5%/23-01.04.2033	USD		8'000		8'000	7'834.79	0.01
2.950 VIRGINIA ELEC & POWER CO S. -B- 2.95%/16-15.11.2026	USD	20'000		20'000			
4.600 VIRGINIA ELEC & POWER CO S. -B- 4.6%/18-01.12.2048	USD	50'000	20'000	50'000	20'000	17'307.43	0.03
4.625 VIRGINIA ELEC & POWER CO S. -C- 4.625%/22-15.05.2052	USD	40'000		30'000	10'000	8'605.67	0.01
4.000 VIRGINIA ELECTRIC & POWER CO S. B 4%/13-15.01.2043	USD	100'000		57'000	43'000	35'228.55	0.05
3.150 VIRGINIA ELECTRIC & POWER S. -A- 3.15%/16-15.01.2026	USD	170'000		104'000	66'000	63'672.03	0.10
3.150 VISA 3.15%/15-14.12.2025	USD	100'000		56'000	44'000	42'676.02	0.06
4.150 VISA 4.15%/15-14.12.2035	USD	130'000		122'000	8'000	7'498.95	0.01
4.300 VISA 4.3%/15-14.12.2045	USD	100'000		84'000	16'000	14'260.94	0.02
1.100 VISA INC 1.1%/20-15.02.2031	USD		20'000		20'000	15'803.75	0.02
2.000 VISA INC 2%/20-15.08.2050	USD		10'000		10'000	5'813.46	0.01
2.050 VISA INC 2.05%/20-15.04.2030	USD	100'000		90'000	10'000	8'577.01	0.01
2.700 VISA INC 2.7%/20-15.04.2040	USD	40'000		32'000	8'000	5'919.95	0.01
3.650 VISA INC 3.65%/17-15.09.2047	USD	50'000		44'000	6'000	4'774.97	0.01
3.550 VISTRA OPERATIONS CO LLC -144A- 3.55%/19-15.07.2024	USD	36'000		36'000			
4.300 VISTRA OPERATIONS CO LLC -144A- 4.3%/19-15.07.2029	USD	34'000		34'000			
6.950 VISTRA OPERATIONS CO LLC -144A- 6.95%/23-15.10.2033	USD		20'000	6'000	14'000	14'599.66	0.02
1.400 VMWARE INC 1.4%/21-15.08.2026	USD	100'000		100'000			
2.200 VMWARE INC 2.2%/21-15.08.2031	USD	100'000		72'000	28'000	22'576.54	0.03
3.900 VMWARE INC 3.9%/17-21.08.2027	USD	100'000		82'000	18'000	17'162.49	0.03
4.650 VMWARE INC 4.65%/20-15.05.2027	USD		40'000		40'000	39'155.06	0.06
3.750 VOLKSWAGEN GROUP AMERICA -144A- 3.75%/20-13.05.2030	USD	200'000		200'000			
2.950 VONTIER CORP 2.95%/22-01.04.2031	USD		12'000		12'000	9'878.31	0.01
3.650 VOYA FINANCIAL 3.65%/16-15.06.2026	USD	150'000		68'000	82'000	78'838.19	0.12
3.900 VULCAN 3.9%/17-01.04.2027	USD	180'000	20'000	180'000	20'000	19'376.46	0.03
3.500 VULCAN MATERIALS CO 3.5%/20-01.06.2030	USD		20'000		20'000	18'227.31	0.03
3.450 WABTEC 3.45%/17-15.11.2026	USD	130'000		130'000			
4.950 WABTEC 4.95%/18-15.09.2028	USD	40'000	12'000	40'000	12'000	11'705.76	0.02
0.950 WALGREENS BOOTS ALLIANCE 0.95%/21-17.11.2023	USD	100'000		100'000			
3.450 WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	USD	68'000		68'000			
4.650 WALGREENS BOOTS ALLIANCE 4.65%/16-01.06.2046	USD	40'000		40'000			
1.050 WALMART INC 1.05%/21-17.09.2026	USD	50'000		50'000			
1.500 WALMART INC 1.5%/21-22.09.2028	USD	50'000		28'000	22'000	19'314.69	0.03
1.800 WALMART INC 1.8%/21-22.09.2031	USD		30'000	30'000			
2.500 WALMART INC 2.5%/21-22.09.2041	USD	50'000		50'000			
2.650 WALMART INC 2.65%/21-22.09.2051	USD	50'000		34'000	16'000	10'433.07	0.02
2.950 WALMART INC 2.95%/19-24.09.2049	USD		20'000		20'000	13'958.26	0.02
3.050 WALMART INC 3.05%/19-08.07.2026	USD	100'000		100'000			
3.250 WALMART INC 3.25%/19-08.07.2029	USD	50'000		12'000	38'000	35'749.15	0.05
3.625 WALMART INC 3.625%/17-15.12.2047	USD	50'000		48'000	2'000	1'575.32	0.00
3.700 WALMART INC 3.7%/18-26.06.2028	USD	100'000		76'000	24'000	23'218.31	0.03
3.950 WALMART INC 3.95%/18-28.06.2038	USD	50'000		12'000	38'000	34'299.86	0.05
4.000 WALMART INC 4%/23-15.04.2030	USD		50'000		50'000	48'449.68	0.07
4.050 WALMART INC 4.05%/18-29.06.2048	USD	70'000		50'000	20'000	17'202.60	0.03
4.100 WALMART INC 4.1%/23-15.04.2033	USD		50'000	50'000			
4.150 WALMART INC 4.15%/22-09.09.2032	USD	62'000		62'000			
4.500 WALMART INC 4.5%/23-15.04.2053	USD		50'000	20'000	30'000	27'287.27	0.04
5.250 WAL-MART STORES 5.25%/05-01.09.2035	USD	70'000		70'000			
1.750 WALT DISNEY COMPANY/THE 1.75%/19-30.08.2024	USD	50'000		50'000			
2.650 WALT DISNEY COMPANY/THE 2.65%/20-13.01.2031	USD	30'000			30'000	26'061.15	0.04
3.500 WALT DISNEY COMPANY/THE 3.5%/20-13.05.2040	USD	120'000		72'000	48'000	38'532.95	0.06
3.600 WALT DISNEY COMPANY/THE 3.6%/20-13.01.2051	USD	100'000		48'000	52'000	39'469.30	0.06
3.700 WALT DISNEY COMPANY/THE 3.7%/19-15.09.2024	USD	110'000		110'000			
3.700 WALT DISNEY COMPANY/THE 3.7%/20-23.03.2027	USD	100'000		30'000	70'000	67'788.77	0.10
4.950 WALT DISNEY COMPANY/THE 4.95%/19-15.10.2045	USD	138'000		128'000	10'000	9'360.61	0.01
6.200 WALT DISNEY COMPANY/THE 6.2%/19-15.12.2034	USD	100'000		78'000	22'000	24'011.46	0.04
6.550 WALT DISNEY COMPANY/THE 6.55%/19-15.03.2033	USD	100'000		80'000	20'000	22'302.77	0.03
4.125 WALT DISNEY S. E TR 64 4.125%/11-01.12.2041	USD	80'000		48'000	32'000	27'537.19	0.04
1.850 WALT DISNEY S. -F- 1.85%/16-30.07.2026	USD	200'000		186'000	14'000	13'012.62	0.02
3.755 WARNERMEDIA HOLDINGS INC 3.755%/23-15.03.2027	USD		90'000	40'000	50'000	47'321.47	0.07
4.054 WARNERMEDIA HOLDINGS INC 4.054%/23-15.03.2029	USD		20'000		20'000	18'483.82	0.03
4.279 WARNERMEDIA HOLDINGS INC 4.279%/23-15.03.2032	USD		28'000		28'000	24'711.10	0.04
5.050 WARNERMEDIA HOLDINGS INC 5.05%/23-15.03.2042	USD		50'000		50'000	41'965.27	0.06
5.141 WARNERMEDIA HOLDINGS INC 5.141%/23-15.03.2052	USD		74'000	25'000	49'000	39'787.81	0.06
5.391 WARNERMEDIA HOLDINGS INC 5.391%/23-15.03.2062	USD		26'000		26'000	20'927.69	0.03
6.412 WARNERMEDIA HOLDINGS INC 6.412%/23-15.03.2026	USD		20'000		20'000	19'992.22	0.03

1310 CSIF (CH) Bond Corporate USD Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.349 WASHINGTON UNIVERSITY S. -2022- 4.349%/22-15.04.2122	USD	20'000	15'000	19'000	16'000	13'327.99	0.02
0.750 WASTE MANAGEMENT INC 0.75%/20-15.11.2025	USD	30'000		2'000	28'000	26'009.16	0.04
1.150 WASTE MANAGEMENT INC 1.15%/20-15.03.2028	USD	30'000		18'000	12'000	10'395.07	0.02
1.500 WASTE MANAGEMENT INC 1.5%/20-15.03.2031	USD	30'000		4'000	26'000	20'633.78	0.03
2.500 WASTE MANAGEMENT INC 2.5%/20-15.11.2050	USD	50'000	15'000	50'000	15'000	9'266.40	0.01
4.150 WASTE MANAGEMENT INC 4.15%/22-15.04.2032	USD	50'000		46'000	4'000	3'767.95	0.01
4.625 WASTE MANAGEMENT INC 4.625%/23-15.02.2033	USD		20'000		20'000	19'294.47	0.03
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2034	USD		12'000		12'000	11'743.22	0.02
2.875 WEA FINANCE LLC -144A- 2.875%/19-15.01.2027	USD	100'000		78'000	22'000	19'968.21	0.03
3.500 WEA FINANCE LLC -144A- 3.5%/19-15.06.2029	USD	50'000		32'000	18'000	15'568.43	0.02
4.100 WEBSTER FINANCIAL CORP 4.1%/19-25.03.2029	USD		10'000		10'000	9'085.22	0.01
1.375 WEC ENERGY GROUP INC 1.375%/20-15.10.2027	USD	30'000		13'000	17'000	14'958.11	0.02
1.800 WEC ENERGY GROUP INC 1.8%/20-15.10.2030	USD	40'000		36'000	4'000	3'240.88	0.00
4.750 WEC ENERGY GROUP INC 4.75%/23-15.01.2028	USD	20'000		19'000	1'000	987.40	0.00
4.650 WELLPPOINT 4.65%/14-15.08.2044	USD	100'000		76'000	24'000	21'330.98	0.03
5.100 WELLPPOINT 5.1%/13-15.01.2044	USD	80'000		44'000	36'000	33'845.46	0.05
3.000 WELLS FARGO & CO 3%/15-19.02.2025	USD	70'000		68'000	2'000	1'956.03	0.00
3.300 WELLS FARGO & CO 3.3%/14-09.09.2024	USD	100'000		100'000			
5.606 WELLS FARGO & CO 5.606%/14-15.01.2044	USD	150'000		98'000	52'000	50'562.05	0.08
- WELLS FARGO & CO FIX-TO-FRN FRN/20-30.04.2041	USD	33'000		15'000	18'000	13'303.24	0.02
4.100 WELLS FARGO & CO S. -M- 4.1%/14-03.06.2026	USD	180'000		129'000	51'000	49'652.28	0.07
- WELLS FARGO & CO S. -U- FIX-TO-FRN FRN/20-04.04.2051	USD	150'000		98'000	52'000	48'100.37	0.07
4.300 WELLS FARGO & CO S.155 4.3%/15-22.07.2027	USD	190'000		90'000	100'000	97'073.51	0.14
3.550 WELLS FARGO & CO S.158 3.55%/15-29.09.2025	USD	100'000		99'000	1'000	974.19	0.00
5.375 WELLS FARGO & COMPANY (subordinated) 5.375%/13-02.11.2043	USD	110'000		83'000	27'000	25'763.82	0.04
- WELLS FARGO & COMPANY (subordinated) FIX-TO-FRN/20-15.12.2036	USD	20'000		20'000			
4.650 WELLS FARGO & COMPANY (subordinated) S. -O- 4.65%/14-04.11.2044	USD	20'000			20'000	17'213.52	0.03
3.000 WELLS FARGO & COMPANY 3%/16-22.04.2026	USD	100'000		80'000	20'000	19'083.24	0.03
3.000 WELLS FARGO & COMPANY 3%/16-23.10.2026	USD	100'000	32'000	100'000	32'000	30'235.89	0.05
- WELLS FARGO & COMPANY s w ff FRN/24-23.01.2030	USD		40'000		40'000	39'655.17	0.06
3.750 WELLS FARGO & COMPANY S. -O- 3.75%/19-24.01.2024	USD	100'000		100'000			
4.150 WELLS FARGO & COMPANY S. -O- 4.15%/19-24.01.2029	USD	80'000		80'000			
- WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/19-30.10.2025	USD	100'000		100'000			
- WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/19-30.10.2030	USD	80'000	32'000	112'000			
- WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/20-11.02.2031	USD	120'000	30'000	118'000	32'000	27'295.91	0.04
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-02.06.2024	USD	100'000		100'000			
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-02.06.2028	USD	80'000		79'000	1'000	912.15	0.00
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-04.04.2031	USD	100'000		100'000			
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-30.04.2026	USD	50'000		50'000			
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-02.03.2033	USD	100'000		82'000	18'000	15'444.14	0.02
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-24.03.2028	USD	100'000	30'000	99'000	31'000	29'392.66	0.04
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.04.2026	USD	70'000		63'000	7'000	6'864.91	0.01
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.04.2053	USD	70'000	20'000	70'000	20'000	17'450.59	0.03
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.07.2028	USD	80'000		80'000			
- WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.07.2033	USD	100'000	30'000	93'000	37'000	35'397.78	0.05
- WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-23.10.2034	USD		30'000		30'000	31'906.71	0.05
- WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-24.04.2034	USD		50'000		50'000	49'187.90	0.07
- WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-25.07.2029	USD		40'000		40'000	40'278.47	0.06
- WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-25.07.2034	USD		40'000		40'000	39'847.49	0.06
- WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/24-23.01.2035	USD		40'000		40'000	39'748.79	0.06
4.480 WELLS FARGO 4.48%14-16.01.2024 (subordinated)	USD	30'000		30'000			
4.750 WELLS FARGO S. -O- (subordinated) 4.75%/16-07.12.2046	USD	130'000		109'000	21'000	18'149.90	0.03
4.900 WELLS FARGO T.159 4.9%/15-17.11.2045	USD	120'000		67'000	53'000	47'030.36	0.07
4.000 WELLTOWER 4%/15-01.06.2025	USD	180'000		134'000	46'000	45'154.45	0.07
2.700 WELLTOWER INC 2.7%/19-15.02.2027	USD	100'000		100'000			
2.750 WELLTOWER INC 2.75%/20-15.01.2031	USD	50'000		13'000	37'000	31'539.50	0.05
3.850 WELLTOWER INC 3.85%/22-15.06.2032	USD	20'000		20'000			
4.100 WESTAR ENERGY INC 4.1%/13-01.04.2043	USD	50'000		32'000	18'000	14'676.31	0.02
3.750 WESTERN & SOUTHERN LIFE (subordinated) -144A- 3.75%/21-28.04.2061	USD	40'000		26'000	14'000	9'414.29	0.01
- WESTERN ALLIANCE BANCORP (subordinated) FIX-TO-FRN FRN/21-15.06.2031	USD	30'000		30'000			
2.850 WESTERN DIGITAL CORP 2.85%/21-01.02.2029	USD		10'000		10'000	8'426.83	0.01
3.100 WESTERN DIGITAL CORP 3.1%/21-01.02.2032	USD	40'000		30'000	10'000	7'795.64	0.01
4.750 WESTERN DIGITAL CORP 4.75%/18-15.02.2026	USD	80'000		80'000			
4.750 WESTERN GAS PARTNERS LP 4.75%/18-15.08.2028	USD		20'000		20'000	19'336.00	0.03
5.300 WESTERN GAS PARTNERS LP 5.3%/18-01.03.2048	USD		10'000		10'000	8'625.09	0.01
3.100 WESTERN MIDSTREAM OPERAT 3.1%/20-01.02.2025	USD		20'000	20'000			
4.050 WESTERN MIDSTREAM OPERAT 4.05%/20-01.02.2030	USD		20'000		20'000	18'503.41	0.03
5.250 WESTERN MIDSTREAM OPERAT 5.25%/20-01.02.2050	USD		10'000		10'000	8'859.04	0.01
6.150 WESTERN MIDSTREAM OPERAT 6.15%/23-01.04.2033	USD		10'000		10'000	10'167.11	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.750	WESTERN UNION CO/THE 2.75%/21-15.03.2031	USD	20'000	20'000			
2.875	WESTLAKE CHEMICAL CORP 2.875%/21-15.08.2041	USD	50'000	20'000	50'000	13'619.22	0.02
3.125	WESTLAKE CHEMICAL CORP 3.125%/21-15.08.2051	USD		20'000	20'000	12'596.97	0.02
3.375	WESTLAKE CHEMICAL CORP 3.375%/20-15.06.2030	USD	40'000	40'000			
4.375	WESTLAKE CHEMICAL CORP 4.375%/17-15.11.2047	USD	49'000	46'000	3'000	2'464.64	0.00
3.375	WEYERHAEUSER CO 3.375%/22-09.03.2033	USD	50'000		50'000	43'195.94	0.06
4.000	WEYERHAEUSER CO 4%/19-15.11.2029	USD	20'000	18'000	2'000	1'878.22	0.00
2.400	WHIRLPOOL CORP 2.4%/21-15.05.2031	USD	50'000	50'000			
4.600	WHIRLPOOL CORP 4.6%/20-15.05.2050	USD	20'000	20'000			
4.750	WHIRLPOOL CORP 4.75%/19-26.02.2029	USD		10'000	10'000	9'764.91	0.01
5.500	WHIRLPOOL CORP 5.5%/23-01.03.2033	USD	20'000	2'000	18'000	17'847.00	0.03
5.750	WHIRLPOOL CORP 5.75%/24-01.03.2034	USD	20'000		20'000	19'891.20	0.03
2.600	WILLIAMS COMPANIES INC 2.6%/21-15.03.2031	USD	40'000	20'000	20'000	16'848.46	0.03
3.500	WILLIAMS COMPANIES INC 3.5%/21-15.10.2051	USD	50'000	43'000	7'000	4'876.64	0.01
4.850	WILLIAMS COMPANIES INC 4.85%/18-01.03.2048	USD	70'000	62'000	8'000	7'021.02	0.01
5.100	WILLIAMS COMPANIES INC 5.1%/15-15.09.2045	USD	40'000	32'000	8'000	7'304.65	0.01
5.400	WILLIAMS COMPANIES INC 5.4%/23-02.03.2026	USD		20'000	20'000	20'046.56	0.03
5.650	WILLIAMS COMPANIES INC 5.65%/23-15.03.2033	USD	20'000	20'000	20'000	20'327.25	0.03
5.750	WILLIAMS COMPANIES INC 5.75%/14-24.06.2044	USD	20'000	20'000	20'000	19'573.01	0.03
4.000	WILLIAMS PARTNERS 4%/15-15.09.2025	USD	200'000	110'000	90'000	88'246.90	0.13
4.500	WILLIAMS PARTNERS 4.5%/13-15.11.2023	USD	90'000	90'000			
6.300	WILLIAMS PARTNERS 6.3%/10-15.04.2040	USD	70'000	58'000	12'000	12'426.53	0.02
2.950	WILLIS NORTH AMERICA INC 2.95%/19-15.09.2029	USD	69'000		69'000	61'313.29	0.09
4.850	WINTRUST FINANCIAL CORP (subordinated) 4.85%/19-06.06.2029	USD		40'000	40'000	36'078.82	0.05
1.500	WIPRO IT SERVICE 1.5%/21-23.06.2026	USD		200'000	200'000	183'450.87	0.27
4.750	WISCONSIN ELECTRIC POWER 4.75%/22-30.09.2032	USD	20'000	20'000			
3.650	WISCONSIN POWER & LIGHT 3.65%/20-01.04.2050	USD	50'000	36'000	14'000	10'218.17	0.02
3.950	WISCONSIN POWER & LIGHT 3.95%/22-01.09.2032	USD		10'000	10'000	9'201.88	0.01
2.850	WISCONSIN PUBLIC SERVICE 2.85%/21-01.12.2051	USD	30'000	11'000	19'000	11'997.34	0.02
3.300	WISCONSIN PUBLIC SERVICE 3.3%/19-01.09.2049	USD	80'000	77'000	3'000	2'100.17	0.00
3.500	WORKDAY INC 3.5%/22-01.04.2027	USD	100'000	98'000	2'000	1'903.88	0.00
3.800	WORKDAY INC 3.8%/22-01.04.2032	USD	70'000	54'000	16'000	14'462.73	0.02
2.400	WP CAREY INC 2.4%/20-01.02.2031	USD	40'000	20'000	20'000	16'453.38	0.02
4.250	WP CAREY INC 4.25%/16-01.10.2026	USD	140'000	128'000	12'000	11'679.65	0.02
3.900	WRKCO INC 3.9%/19-01.06.2028	USD	50'000	50'000			
4.200	WRKCO INC 4.2%/19-01.06.2032	USD	50'000	50'000			
3.750	WW GRAINGER 3.75%/16-15.05.2046	USD	60'000	60'000			
4.600	WW GRAINGER 4.6%/15-15.06.2045	USD	14'000	22'000	22'000	20'028.63	0.03
1.850	WW GRAINGER INC 1.85%/20-15.02.2025	USD	20'000	20'000			
3.300	XCEL ENERGY INC 3.3%/15-01.06.2025	USD	150'000	10'000	140'000	136'131.05	0.20
3.350	XCEL ENERGY INC 3.35%/16-01.12.2026	USD		10'000	10'000	9'455.18	0.01
3.400	XCEL ENERGY INC 3.4%/20-01.06.2030	USD	100'000	100'000			
4.600	XCEL ENERGY INC 4.6%/22-01.06.2032	USD	10'000	10'000			
6.500	XCEL ENERGY INC 6.5%/06-01.07.2036	USD	10'000	10'000			
6.250	XPO INC -144A- 6.25%/23-01.06.2028	USD		10'000	10'000	10'027.58	0.01
1.482	YALE UNIVERSITY 1.482%/20-15.04.2030	USD	50'000	41'000	9'000	7'513.77	0.01
2.402	YALE UNIVERSITY 2.402%/20-15.04.2050	USD		10'000	10'000	6'414.74	0.01
3.550	ZIMMER HOLDINGS 3.55%/15-01.04.2025	USD	40'000	40'000			
4.450	ZIMMER HOLDINGS 4.45%/15-15.08.2045	USD	20'000	8'000	12'000	10'633.69	0.02
4.500	ZOETIS 4.5%/15-13.11.2025	USD	80'000	24'000	56'000	55'295.13	0.08
2.000	ZOETIS INC 2%/20-15.05.2030	USD	70'000	70'000			
3.900	ZOETIS INC 3.9%/18-20.08.2028	USD	150'000	72'000	78'000	74'984.51	0.11
5.600	ZOETIS INC 5.6%/22-16.11.2032	USD		30'000	30'000		
						<b>51'433'147.68</b>	<b>76.82</b>
<b>Virgin Islands (UK)</b>							
2.000	CICC HK FINANCE 2016 MTN 2%/21-26.01.2026	USD		200'000	200'000	188'223.35	0.28
1.750	CSCIF ASIA LTD 1.75%/20-04.08.2025	USD	200'000		200'000	189'610.63	0.28
3.250	FUQING INVESTMENT MGMT 3.25%/20-23.06.2025	USD	200'000	200'000			
2.820	HYSAN MTN LTD 2.82%/19-04.09.2029	USD	200'000	200'000			
5.000	NAN FUNG TREASURY LTD 5%/18-05.09.2028	USD	200'000		200'000	190'984.47	0.29
1.750	TSMC GLOBAL LTD 1.75%/21-23.04.2028	USD	200'000		200'000	176'352.57	0.26
						<b>745'171.02</b>	<b>1.11</b>
<b>Total Bonds</b>						<b>66'140'350.62</b>	<b>98.78</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>66'140'350.62</b>	<b>98.78</b>

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						8'417.45	0.01
<b>Total Forward exchange transactions</b>						<b>8'417.45</b>	<b>0.01</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>8'417.45</b>	<b>0.01</b>
<b>Total Derivative Financial Instruments</b>						<b>8'417.45</b>	<b>0.01</b>
<b>Total investments</b>						<b>66'148'768.07</b>	<b>98.79</b>
Cash at banks						35'692.91	0.05
Time deposit						0.00	0.00
Other assets						771'423.27	1.15
<b>Total fund assets</b>						<b>66'955'884.25</b>	<b>100.00</b>
./. Due to bank						457'481.84	0.68
./. Other liabilities						18'972.48	0.03
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>66'479'429.93</b>	<b>99.29</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value USD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>66'148'768.07</b>	<b>98.79</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	143'089'524	USD	153'218'000	0.00	0.00
05.04.2023	Bought	CHF	14'977	USD	16'000	0.00	0.00
05.04.2023	Bought	USD	78'000	CHF	71'859	0.00	0.00
05.04.2023	Bought	USD	3'633'000	CHF	3'393'751	0.00	0.00
05.04.2023	Bought	USD	126'861'000	CHF	115'399'997	0.00	0.00
05.04.2023	Bought	USD	961'000	CHF	873'332	0.00	0.00
04.05.2023	Bought	CHF	430'692	USD	473'000	0.00	0.00
04.05.2023	Bought	CHF	19'763'296	USD	21'701'000	0.00	0.00
04.05.2023	Bought	CHF	3'681'776	USD	4'026'000	0.00	0.00
04.05.2023	Bought	CHF	13'648	USD	15'000	0.00	0.00
04.05.2023	Bought	USD	87'000	CHF	77'253	0.00	0.00
04.05.2023	Bought	USD	26'128'000	CHF	23'253'920	0.00	0.00
05.06.2023	Bought	CHF	23'168'351	USD	26'128'000	0.00	0.00
05.06.2023	Bought	CHF	45'220	USD	51'000	0.00	0.00
05.06.2023	Bought	CHF	672'285	USD	755'000	0.00	0.00
05.06.2023	Bought	USD	150'000	CHF	133'000	0.00	0.00
05.06.2023	Bought	USD	249'000	CHF	221'321	0.00	0.00
05.06.2023	Bought	USD	1'163'000	CHF	1'039'329	0.00	0.00
05.07.2023	Bought	CHF	23'113'131	USD	25'372'000	0.00	0.00
05.07.2023	Bought	CHF	13'586	USD	15'000	0.00	0.00
05.07.2023	Bought	USD	97'000	CHF	87'705	0.00	0.00
05.07.2023	Bought	USD	437'000	CHF	397'927	0.00	0.00
05.07.2023	Bought	USD	727'000	CHF	658'099	0.00	0.00
04.08.2023	Bought	CHF	21'518'848	USD	24'126'000	0.00	0.00
04.08.2023	Bought	CHF	492'513	USD	549'000	0.00	0.00
04.08.2023	Bought	USD	299'000	CHF	257'887	0.00	0.00
04.08.2023	Bought	USD	34'000	CHF	30'325	0.00	0.00
04.08.2023	Bought	USD	24'342'000	CHF	21'100'863	0.00	0.00
05.09.2023	Bought	CHF	35'414	USD	41'000	0.00	0.00
05.09.2023	Bought	CHF	21'028'640	USD	24'342'000	0.00	0.00
05.09.2023	Bought	CHF	662'902	USD	760'000	0.00	0.00
05.09.2023	Bought	USD	611'000	CHF	537'352	0.00	0.00
04.10.2023	Bought	CHF	21'600'009	USD	24'532'000	0.00	0.00
04.10.2023	Bought	CHF	17'627	USD	20'000	0.00	0.00
04.10.2023	Bought	CHF	383'273	USD	428'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.10.2023	Bought	USD	523'000	CHF	460'211	0.00	0.00
04.10.2023	Bought	USD	42'000	CHF	37'405	0.00	0.00
04.10.2023	Bought	USD	201'000	CHF	176'980	0.00	0.00
03.11.2023	Bought	CHF	22'080'892	USD	24'214'000	0.00	0.00
03.11.2023	Bought	CHF	331'798	USD	362'000	0.00	0.00
03.11.2023	Bought	CHF	8'083	USD	9'000	0.00	0.00
03.11.2023	Bought	USD	595'000	CHF	542'541	0.00	0.00
03.11.2023	Bought	USD	939'000	CHF	853'734	0.00	0.00
03.11.2023	Bought	USD	7'229'000	CHF	6'589'140	0.00	0.00
05.12.2023	Bought	CHF	14'350'625	USD	15'822'000	0.00	0.00
05.12.2023	Bought	CHF	10'883	USD	12'000	0.00	0.00
05.12.2023	Bought	CHF	22'587	USD	25'000	0.00	0.00
05.12.2023	Bought	CHF	17'027	USD	19'000	0.00	0.00
05.12.2023	Bought	CHF	6'192	USD	7'000	0.00	0.00
05.12.2023	Bought	USD	206'000	CHF	186'825	0.00	0.00
05.12.2023	Bought	USD	246'000	CHF	223'102	0.00	0.00
05.12.2023	Bought	USD	746'000	CHF	657'363	0.00	0.00
05.01.2024	Bought	CHF	747'658	USD	863'000	0.00	0.00
05.01.2024	Bought	CHF	12'725'771	USD	14'687'000	0.00	0.00
05.01.2024	Bought	CHF	520'579	USD	598'000	0.00	0.00
05.01.2024	Bought	CHF	8'693	USD	10'000	0.00	0.00
05.01.2024	Bought	CHF	37'587	USD	43'000	0.00	0.00
05.01.2024	Bought	USD	181'000	CHF	156'809	0.00	0.00
05.01.2024	Bought	USD	697'000	CHF	607'090	0.00	0.00
05.02.2024	Bought	CHF	12'774'218	USD	15'323'000	0.00	0.00
05.02.2024	Bought	CHF	557'815	USD	665'000	0.00	0.00
05.02.2024	Bought	CHF	425'902	USD	503'000	0.00	0.00
05.02.2024	Bought	CHF	8'625	USD	10'000	0.00	0.00
05.02.2024	Bought	USD	141'000	CHF	122'352	0.00	0.00
05.03.2024	Bought	CHF	13'991'612	USD	16'360'000	0.00	0.00
05.03.2024	Bought	CHF	9'549	USD	11'000	0.00	0.00
05.03.2024	Bought	CHF	23'002	USD	26'000	0.00	0.00
05.03.2024	Bought	CHF	32'553	USD	37'000	0.00	0.00
05.03.2024	Bought	USD	70'000	CHF	59'841	0.00	0.00
05.03.2024	Bought	USD	408'000	CHF	351'231	0.00	0.00
04.04.2024	Bought	CHF	14'004'852	USD	15'956'000	8'509.44	0.01
04.04.2024	Bought	USD	227'000	CHF	199'217	-91.99	0.00
<b>Total Forward exchange transactions</b>						<b>8'417.45</b>	<b>0.01</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	15'678'212.74	23.58%	152'670'094.64	77.90%
<b>Total commitment-reducing positions</b>	<b>15'678'212.74</b>	<b>23.58%</b>	<b>152'670'094.64</b>	<b>77.90%</b>

## 1314 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

### Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	2'901.33	2'728.86	3'098.27
<b>Unit class ZB</b>				
Total net assets in millions	CHF	562.13	546.05	619.62
Asset value per share	CHF	941.08	948.82	1'061.55
<b>Unit class DB</b>				
Total net assets in millions	CHF	0.60	1.22	2.40
Asset value per share	CHF	939.88	948.11	1'061.31
<b>Unit class QB</b>				
Total net assets in millions	CHF	4.63	4.28	5.46
Asset value per share	CHF	938.01	946.75	1'060.35
<b>Unit class FB</b>				
Total net assets in millions	CHF	1.05	1.32	1.74
Asset value per share	CHF	884.29	892.81	1'000.24
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	1'785.39	1'752.96	2'022.40
Asset value per share	CHF	831.22	822.76	946.35
<b>Unit class DBH</b>				
Total net assets in millions	CHF	12.06	18.28	26.85
Asset value per share	CHF	828.43	820.44	944.15
<b>Unit class QBH</b>				
Total net assets in millions	CHF	529.15	398.71	414.00
Asset value per share	CHF	824.50	817.17	941.06
<b>Unit class FBH</b>				
Total net assets in millions	CHF	6.32	6.04	5.82
Asset value per share	CHF	836.26	829.47	955.90

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	32.877	CHF	32.073	CHF	31.230
Less 35% Swiss withholding tax	CHF	11.507	CHF	11.226	CHF	10.931
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>21.370</b>	<b>CHF</b>	<b>20.848</b>	<b>CHF</b>	<b>20.300</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class DB		Unit class QB
For Accumulation available earnings	CHF	32.877	CHF	32.073	CHF	31.230
Less 35% Swiss withholding tax 1)	CHF	11.507	CHF	11.226	CHF	10.931
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>21.370</b>	<b>CHF</b>	<b>20.848</b>	<b>CHF</b>	<b>20.300</b>
<b>Coupon no. income</b>		<b>12</b>		<b>11</b>		<b>11</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class FB		Unit class ZBH		Unit class DBH
For Accumulation available earnings	CHF	29.016	CHF	29.343	CHF	28.567
Less 35% Swiss withholding tax	CHF	10.156	CHF	10.270	CHF	9.998
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>18.860</b>	<b>CHF</b>	<b>19.073</b>	<b>CHF</b>	<b>18.568</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class FB		Unit class ZBH		Unit class DBH
For Accumulation available earnings	CHF	29.016	CHF	29.343	CHF	28.567
Less 35% Swiss withholding tax 1)	CHF	10.156	CHF	10.270	CHF	9.998
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>18.860</b>	<b>CHF</b>	<b>19.073</b>	<b>CHF</b>	<b>18.568</b>
<b>Coupon no. income</b>		<b>8</b>		<b>12</b>		<b>12</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024				Unit class QBH		Unit class FBH
For Accumulation available earnings			CHF	27.499	CHF	26.923
Less 35% Swiss withholding tax			CHF	9.625	CHF	9.423
<b>For Accumulation retained earnings</b>			<b>CHF</b>	<b>17.874</b>	<b>CHF</b>	<b>17.500</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024				Unit class QBH		Unit class FBH
For Accumulation available earnings			CHF	27.499	CHF	26.923
Less 35% Swiss withholding tax 1)			CHF	9.625	CHF	9.423
<b>For Accumulation retained earnings</b>			<b>CHF</b>	<b>17.874</b>	<b>CHF</b>	<b>17.500</b>
<b>Coupon no. income</b>				<b>12</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

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### Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
GREAT BRITAIN POUND	1.113852
EURO	0.952900
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	14'639'080.98	2'031'834.92
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	2'916'517'285.12	2'723'107'807.10
Derivatives financial instruments	1'152'135.70	651'370.17
Other assets	33'619'284.07	28'855'537.56
<b>Total fund assets, less</b>	<b>2'965'927'785.87</b>	<b>2'754'646'549.75</b>
Other liabilities	104'266.15	79'382.32
Due to bank	64'489'654.24	25'708'363.05
<b>Net assets</b>	<b>2'901'333'865.48</b>	<b>2'728'858'804.38</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	2'728'858'804.38	3'098'269'048.38
Delivery withholding tax	-32'096'997.73	-31'327'956.78
Issue of units	585'578'954.89	309'153'364.11
Redemption of units	-432'338'779.58	-286'968'672.18
Other items from unit transactions	1'222'913.10	2'749'587.03
Total income	50'108'970.42	-363'016'566.18
<b>Net assets at end of reporting period</b>	<b>2'901'333'865.48</b>	<b>2'728'858'804.38</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	3'230'844.549	3'204'322.607
Number of units issued	704'036.241	358'540.278
Number of units redeemed	-518'972.647	-332'018.336
<b>Number at the end of the reporting period</b>	<b>3'415'908.143</b>	<b>3'230'844.549</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

1318 CSIF (CH) Bond Corporate Global ex CHF Blue

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
546'046'729.41	619'618'764.78	1'223'066.07	2'395'101.64	4'283'474.64	5'457'577.41	1'319'731.92	1'739'100.83
-5'905'901.17	-6'117'075.83	-14'076.33	-22'803.77	-74'489.18	-51'779.69	-10'798.44	-17'128.90
69'488'565.19	11'925'461.93	0.00	0.00	3'774'653.44	935'257.40	94'441.46	146'379.15
-51'134'906.95	-21'328'712.58	-599'759.50	-935'678.85	-3'324'098.45	-1'526'740.55	-353'719.85	-384'107.80
1'932'906.25	814'376.20	-9'027.90	-80'574.87	-40'398.05	-61'073.61	625.00	-19'052.46
1'705'107.31	-58'866'085.09	1'322.57	-132'978.08	6'211.31	-469'766.32	890.38	-145'458.90
<b>562'132'500.04</b>	<b>546'046'729.41</b>	<b>601'524.91</b>	<b>1'223'066.07</b>	<b>4'625'353.71</b>	<b>4'283'474.64</b>	<b>1'051'170.47</b>	<b>1'319'731.92</b>
575'500.703	583'692.080	1'290.002	2'256.743	4'524.401	5'146.968	1'478.180	1'738.680
76'050.885	12'320.169	0.000	0.000	4'027.852	945.000	110.183	150.000
-54'225.756	-20'511.546	-650.000	-966.741	-3'621.251	-1'567.567	-399.652	-410.500
<b>597'325.832</b>	<b>575'500.703</b>	<b>640.002</b>	<b>1'290.002</b>	<b>4'931.002</b>	<b>4'524.401</b>	<b>1'188.711</b>	<b>1'478.180</b>
(CHF)							
<b>941.08</b>	<b>948.82</b>	<b>939.88</b>	<b>948.11</b>	<b>938.01</b>	<b>946.75</b>	<b>884.29</b>	<b>892.81</b>

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'752'962'482.85	2'022'397'921.95
Delivery withholding tax	-21'415'356.57	-20'489'412.50
Issue of units	282'594'606.99	138'486'403.05
Redemption of units	-267'166'808.08	-144'286'511.30
Other items from unit transactions	537'301.65	532'729.24
Total income	37'874'656.57	-243'678'647.59
<b>Net assets at end of reporting period</b>	<b>1'785'386'883.41</b>	<b>1'752'962'482.85</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'130'579.897	2'137'042.046
Number of units issued	343'247.011	162'900.691
Number of units redeemed	-325'911.898	-169'362.840
<b>Number at the end of the reporting period</b>	<b>2'147'915.010</b>	<b>2'130'579.897</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>831.22</b>	<b>822.76</b>

1320 CSIF (CH) Bond Corporate Global ex CHF Blue

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Unit class DBH		Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
18'275'816.48	26'847'493.98	398'712'115.66	413'996'574.09	6'035'388.09	5'816'514.44
-207'766.53	-243'656.49	-4'405'024.64	-4'334'225.84	-63'584.87	-51'873.76
459'516.70	18'832'886.75	228'302'537.49	137'071'067.50	864'633.62	1'755'908.33
-6'789'901.10	-23'902'093.55	-102'342'787.55	-93'845'526.45	-626'798.10	-759'301.10
78'958.41	-701'977.60	-1'278'334.30	2'130'773.10	882.03	134'387.03
245'690.71	-2'556'836.61	10'161'526.59	-56'306'546.74	113'564.98	-860'246.85
<b>12'062'314.67</b>	<b>18'275'816.48</b>	<b>529'150'033.25</b>	<b>398'712'115.66</b>	<b>6'324'085.75</b>	<b>6'035'388.09</b>
22'275.633	28'435.633	487'919.491	439'925.619	7'276.242	6'084.838
555.000	22'065.000	279'000.583	158'101.837	1'044.727	2'057.581
-8'270.165	-28'225.000	-125'135.299	-110'107.965	-758.626	-866.177
<b>14'560.468</b>	<b>22'275.633</b>	<b>641'784.775</b>	<b>487'919.491</b>	<b>7'562.343</b>	<b>7'276.242</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>828.43</b>	<b>820.44</b>	<b>824.50</b>	<b>817.17</b>	<b>836.26</b>	<b>829.47</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	300'430.21	116'154.26
Negative interest	-1'584.83	-28'121.56
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	97'606'476.70	91'202'967.30
- Shares and other equity securities and rights, including income from bonus shares	0.00	0.00
Income from other investments	14'053.35	8'468.00
Current income paid in on issued units	11'639'864.56	4'820'398.85
<b>Total income</b>	<b>109'559'239.99</b>	<b>96'119'866.85</b>
<b>Expenses</b>		
Interest paid	11'031.15	104.16
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	917'354.57	835'634.33
Other expenses	74'217.23	18'309.58
Current net income paid out on redeemed units	7'401'810.47	4'109'852.65
<b>Total expenses</b>	<b>8'418'466.42</b>	<b>4'977'901.72</b>
<b>Net Income</b>	<b>101'140'773.57</b>	<b>91'141'965.13</b>
Realised capital gains and losses	-55'689'560.55	-107'683'413.90
<b>Realized income</b>	<b>45'451'213.02</b>	<b>-16'541'448.77</b>
Unrealized capital gain/losses	4'657'757.40	-346'475'117.41
<b>Total income</b>	<b>50'108'970.42</b>	<b>-363'016'566.18</b>
<b>Application of net income</b>		
Net income of financial year	101'140'773.57	91'141'965.13
<b>Net income available for distribution</b>	<b>101'140'773.57</b>	<b>91'141'965.13</b>
Distribution/delivery withholding taxes (35%)	35'399'270.37	31'899'686.65
For investment of retained earnings (65%)	65'741'503.20	59'242'278.48

1322 CSIF (CH) Bond Corporate Global ex CHF Blue

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Unit class ZB		Unit class DB		Unit class QB		Unit class FB	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
55'549.39	23'306.85	123.48	59.22	688.20	195.48	112.97	58.35
-286.66	-5'644.43	-0.39	-15.49	-3.08	-48.20	-0.30	-14.68
17'960'994.40	18'311'497.59	39'947.30	55'400.31	220'175.89	156'150.88	36'630.12	48'823.17
0.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2'554.62	1'675.06	4.69	3.75	29.30	13.14	5.01	4.05
1'855'400.50	251'204.81	0.00	0.00	17'895.17	13'045.57	1'458.46	973.39
<b>19'874'212.32</b>	<b>18'582'039.88</b>	<b>40'075.08</b>	<b>55'447.79</b>	<b>238'785.48</b>	<b>169'356.87</b>	<b>38'206.26</b>	<b>49'844.28</b>
2'053.73	28.70	4.96	0.48	27.10	0.26	4.16	0.21
2'586.08	2'812.18	6.28	8.39	31.97	24.01	4.80	7.41
0.00	0.00	948.07	1'433.12	10'583.27	8'164.36	2'268.43	3'314.16
10'368.46	796.18	24.78	1.95	140.11	7.03	20.57	1.98
221'008.34	153'682.27	18'564.00	13'785.76	74'006.69	24'080.32	1'416.97	4'962.14
<b>236'016.61</b>	<b>157'319.33</b>	<b>19'548.09</b>	<b>15'229.70</b>	<b>84'789.14</b>	<b>32'275.98</b>	<b>3'714.93</b>	<b>8'285.90</b>
<b>19'638'195.71</b>	<b>18'424'720.55</b>	<b>20'526.99</b>	<b>40'218.09</b>	<b>153'996.34</b>	<b>137'080.89</b>	<b>34'491.33</b>	<b>41'558.38</b>
-17'614'986.56	-8'114'599.74	-18'856.78	-18'182.08	-145'055.57	-63'701.56	-32'973.34	-19'630.48
<b>2'023'209.15</b>	<b>10'310'120.81</b>	<b>1'670.21</b>	<b>22'036.01</b>	<b>8'940.77</b>	<b>73'379.33</b>	<b>1'517.99</b>	<b>21'927.90</b>
-318'101.84	-69'176'205.90	-347.64	-155'014.09	-2'729.46	-543'145.65	-627.61	-167'386.80
<b>1'705'107.31</b>	<b>-58'866'085.09</b>	<b>1'322.57</b>	<b>-132'978.08</b>	<b>6'211.31</b>	<b>-469'766.32</b>	<b>890.38</b>	<b>-145'458.90</b>
19'638'195.71	18'424'720.55	20'526.99	40'218.09	153'996.34	137'080.89	34'491.33	41'558.38
<b>19'638'195.71</b>	<b>18'424'720.55</b>	<b>20'526.99</b>	<b>40'218.09</b>	<b>153'996.34</b>	<b>137'080.89</b>	<b>34'491.33</b>	<b>41'558.38</b>
6'873'368.38	6'448'651.81	7'184.45	14'076.33	53'898.72	47'978.31	12'071.97	14'545.43
12'764'827.33	11'976'068.74	13'342.54	26'141.76	100'097.62	89'102.58	22'419.36	27'012.95

	Unit class ZBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	194'232.29	74'914.47
Negative interest	-1'016.99	-18'125.81
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	63'038'539.79	58'854'128.57
- Shares and other equity securities and rights, including income from bonus shares	0.03	0.00
Income from other investments	9'045.86	5'457.27
Current income paid in on issued units	4'654'664.12	2'371'188.14
<b>Total income</b>	<b>67'895'465.10</b>	<b>61'287'562.64</b>
<b>Expenses</b>		
Interest paid	7'214.87	56.47
Audit expenses	9'087.57	9'034.89
Remunerations to the following in accordance with the fund regulations:		
- Management company	0.00	0.00
Other expenses	50'938.78	14'205.34
Current net income paid out on redeemed units	4'802'473.53	2'171'105.85
<b>Total expenses</b>	<b>4'869'714.75</b>	<b>2'194'402.55</b>
<b>Net Income</b>	<b>63'025'750.35</b>	<b>59'093'160.09</b>
Realised capital gains and losses	-28'984'888.67	-80'119'853.65
<b>Realized income</b>	<b>34'040'861.68</b>	<b>-21'026'693.56</b>
Unrealized capital gain/losses	3'833'794.89	-222'651'954.03
<b>Total income</b>	<b>37'874'656.57</b>	<b>-243'678'647.59</b>
<b>Application of net income</b>		
Net income of financial year	63'025'750.35	59'093'160.09
<b>Net income available for distribution</b>	<b>63'025'750.35</b>	<b>59'093'160.09</b>
Distribution/delivery withholding taxes (35%)	22'059'012.62	20'682'605.63
For investment of retained earnings (65%)	40'966'737.73	38'410'554.46

1324 CSIF (CH) Bond Corporate Global ex CHF Blue

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Unit class DBH		Unit class QBH		Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
1'711.66	1'214.80	47'346.75	16'168.79	665.47	236.30
-8.41	-332.49	-265.67	-3'883.24	-3.33	-57.22
552'760.30	876'612.43	15'540'897.29	12'722'654.55	216'531.61	177'699.80
0.00	0.00	-0.10	0.00	0.00	0.00
70.78	56.93	2'312.14	1'239.00	30.95	18.80
14'235.08	297'505.99	5'078'132.10	1'852'508.07	18'079.13	33'972.88
<b>568'769.41</b>	<b>1'175'057.66</b>	<b>20'668'422.51</b>	<b>14'588'687.17</b>	<b>235'303.83</b>	<b>211'870.56</b>
64.31	0.66	1'637.22	17.39	24.80	-0.01
80.10	135.05	2'225.34	1'952.00	30.86	27.07
13'132.46	22'576.84	870'962.85	782'662.66	19'459.49	17'483.19
459.92	224.93	12'091.34	3'029.21	173.27	42.96
139'090.70	551'899.93	2'133'233.64	1'179'632.85	12'016.60	10'703.53
<b>152'827.49</b>	<b>574'837.41</b>	<b>3'020'150.39</b>	<b>1'967'294.11</b>	<b>31'705.02</b>	<b>28'256.74</b>
<b>415'941.92</b>	<b>600'220.25</b>	<b>17'648'272.12</b>	<b>12'621'393.06</b>	<b>203'598.81</b>	<b>183'613.82</b>
-195'919.09	-835'518.95	-8'594'082.75	-18'235'782.21	-102'797.79	-276'145.23
<b>220'022.83</b>	<b>-235'298.70</b>	<b>9'054'189.37</b>	<b>-5'614'389.15</b>	<b>100'801.02</b>	<b>-92'531.41</b>
25'667.88	-2'321'537.91	1'107'337.22	-50'692'157.59	12'763.96	-767'715.44
<b>245'690.71</b>	<b>-2'556'836.61</b>	<b>10'161'526.59</b>	<b>-56'306'546.74</b>	<b>113'564.98</b>	<b>-860'246.85</b>
415'941.92	600'220.25	17'648'272.12	12'621'393.06	203'598.81	183'613.82
<b>415'941.92</b>	<b>600'220.25</b>	<b>17'648'272.12</b>	<b>12'621'393.06</b>	<b>203'598.81</b>	<b>183'613.82</b>
145'579.67	210'077.08	6'176'894.98	4'417'487.23	71'259.58	64'264.83
270'362.25	390'143.17	11'471'377.14	8'203'905.83	132'339.23	119'348.99

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Australia</b>							
1.815	AGI FINANCE PTY LTD 1.8152%/20-23.11.2028	AUD	200'000		200'000	98'081.32	0.00
4.400	ANZ BANKING GROUP (reg. -S-) 4.4%/16-19.05.2026	USD	1'950'000		950'000	812'801.29	0.03
4.500	ANZ BANKING GROUP -144A- S 4.5%/14-19.03.2024	USD	300'000	300'000			
4.250	APT PIPELINES (reg. -S-) S. 3 4.25%/12-26.11.2024	GBP	200'000		200'000	220'480.23	0.01
0.750	APT PIPELINES LTD 0.75%/21-15.03.2029	EUR	400'000		400'000	326'242.47	0.01
1.250	APT PIPELINES LTD 1.25%/21-15.03.2033	EUR	200'000		200'000	150'268.52	0.01
2.000	APT PIPELINES LTD 2%/20-15.07.2030	EUR	300'000		300'000	254'267.07	0.01
3.125	APT PIPELINES LTD 3.125%/19-18.07.2031	GBP	100'000		100'000	94'056.97	0.00
3.500	APT PIPELINES LTD S. 6 (reg. -S-) 3.5%/15-22.03.2030	GBP	310'000		310'000	306'538.18	0.01
3.000	AURIZON FINANCE PTY LTD 3%/21-09.03.2028	AUD		100'000	100'000	52'104.18	0.00
2.900	AURIZON NETWORK PTY LTD 2.9%/20-02.09.2030	AUD	300'000		300'000	142'169.83	0.00
0.875	AUSGRID FINANCE PTY LTD 0.875%/21-07.10.2031	EUR	300'000		300'000	229'450.70	0.01
1.814	AUSGRID FINANCE PTY LTD 1.814%/20-05.02.2027	AUD	300'000		300'000	156'395.12	0.01
3.750	AUSGRID FINANCE PTY LTD 3.75%/17-30.10.2024	AUD	790'000		790'000	449'305.57	0.02
-	AUSNET SERVICES HOLDINGS (subordinated) FIX-TO-FRN FRN/21-11.03.2081	EUR	200'000		200'000	174'495.05	0.01
0.625	AUSNET SERVICES HOLDINGS 0.625%/20-25.08.2030	EUR	400'000		400'000	315'127.84	0.01
4.301	AUSNET SERVICES HOLDINGS 4.301%/22-30.03.2028	AUD	200'000		200'000	110'945.90	0.00
4.400	AUSNET SERVICES HOLDINGS 4.4%/17-16.08.2027	AUD	1'100'000		1'100'000	616'501.47	0.02
6.134	AUSNET SERVICES HOLDINGS 6.134%/23-31.05.2033	AUD		300'000	300'000	176'597.98	0.01
2.570	AUST & NZ BANKING GROUP (subordinated) -144A- 2.57%/20-25.11.2035	USD	200'000	210'000	410'000	291'998.86	0.01
6.742	AUST & NZ BANKING GROUP (subordinated) -144A- 6.742%/22-08.12.2032	USD	300'000		300'000	280'240.68	0.01
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/21-16.09.2031	GBP	200'000		200'000	199'646.75	0.01
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/22-20.09.2034	AUD	500'000		500'000	292'859.52	0.01
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/23-10.02.2038	AUD		270'000	270'000	162'411.85	0.01
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/24-16.01.2034	AUD		240'000	240'000	138'646.49	0.00
3.100	AUST & NZ BANKING GROUP 3.1%/19-08.02.2024	AUD	200'000		200'000		
3.652	AUST & NZ BANKING GROUP 3.652%/23-20.01.2026	EUR	500'000		500'000	476'859.75	0.02
4.050	AUST & NZ BANKING GROUP 4.05%/22-12.05.2025	AUD		280'000	280'000	159'488.36	0.01
4.200	AUST & NZ BANKING GROUP 4.2%/23-31.03.2026	AUD		300'000	300'000	170'462.39	0.01
4.500	AUST & NZ BANKING GROUP 4.5%/23-31.03.2028	AUD		300'000	300'000	170'431.43	0.01
5.350	AUST & NZ BANKING GROUP 5.35%/22-04.11.2027	AUD	500'000		500'000	292'799.30	0.01
5.088	AUST & NZ BANKING GRP NY 5.088%/22-08.12.2025	USD	600'000		600'000	528'578.18	0.02
5.671	AUST & NZ BANKING GRP NY 5.671%/23-03.10.2025	USD		600'000	600'000	533'109.95	0.02
0.750	AUSTRALIA & NEW ZEALAND BANKING GROUP 0.75%/16-29.09.2026	EUR	500'000		500'000	443'689.30	0.01
4.400	AUSTRALIA & NEW ZEALAND BANKING GROUP -144A- 4.4%/16-19.05.2026	USD		1'170'000	1'170'000	1'001'026.83	0.03
3.763	AUSTRALIA PACIFIC AIRPOR 3.763%/21-25.11.2031	AUD	400'000		400'000	202'098.84	0.01
5.950	BARRICK PD AUSTRALIA FINANCE PTY LIMITED 5.95%/09-15.10.2039	USD	280'000		280'000	252'007.48	0.01
1.500	BHP BILLITON FIN 1.5%/15-29.04.2030	EUR	510'000		510'000	429'989.36	0.01
4.900	BHP BILLITON FIN USA LTD 4.9%/23-28.02.2033	USD		400'000	400'000	347'417.08	0.01
5.250	BHP BILLITON FIN USA LTD 5.25%/23-08.09.2026	USD		400'000	400'000	354'400.69	0.01
5.500	BHP BILLITON FIN USA LTD 5.5%/23-08.09.2053	USD		210'000	210'000	188'506.98	0.01
4.125	BHP BILLITON FINANCE 4.125%/12-24.02.2042	EUR	400'000		400'000	303'394.55	0.01
3.250	BHP BILLITON FINANCE S. 10 3.25%/12-24.09.2027	EUR	290'000		290'000	274'862.58	0.01
4.300	BHP BILLITON FINANCE S. 12 4.3%/12-25.09.2042	GBP	100'000	160'000	260'000	251'707.06	0.01
5.000	BHP BILLITON FINANCE USA 5%/13-30.09.2043	USD	780'000	500'000	1'280'000	1'077'638.96	0.04
2.375	BRAMBLES FINANCE 2.375%/14-12.06.2024	EUR	700'000		700'000		
4.500	BRISBANE AIRPORT CORP 4.5%/20-30.12.2030	AUD	250'000		250'000	134'840.37	0.00
2.086	CHARTER HALL LWR LTD 2.086%/21-03.03.2028	AUD	300'000		300'000	150'245.16	0.01
1.500	CIMIC FINANCE LTD 1.5%/21-28.05.2029	EUR	200'000		200'000	160'214.89	0.01
2.100	COLES GROUP TREASURY 2.1%/20-27.08.2030	AUD	50'000		50'000	23'510.76	0.00
2.650	COLES GROUP TREASURY 2.65%/19-06.11.2029	AUD	240'000		240'000	120'010.33	0.00
2.688	COMMONWEALTH BANK AUST (subordinated) -144A- 2.688%/21-11.03.2031	USD	400'000		400'000	289'459.50	0.01
3.305	COMMONWEALTH BANK AUST (subordinated) -144A- 3.305%/21-11.03.2041	USD	400'000		400'000	250'900.34	0.01
3.743	COMMONWEALTH BANK AUST (subordinated) -144A- 3.743%/19-12.09.2039	USD		200'000	200'000	137'981.84	0.00
3.784	COMMONWEALTH BANK AUST (subordinated) -144A- 3.784%/22-14.03.2032	USD	600'000		600'000	460'710.26	0.02
4.316	COMMONWEALTH BANK AUST (subordinated) -144A- 4.316%/18-10.01.2048	USD	450'000		450'000	315'442.66	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.316 COMMONWEALTH BANK AUST (subordinated) 4.316%/18-10.01.2048	USD	200'000		200'000			
- COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/22-09.11.2032	AUD	200'000			200'000	119'902.76	0.00
- COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/23-15.03.2038	AUD		600'000		600'000	360'015.67	0.01
- COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/23-25.10.2033	AUD		200'000		200'000	118'555.99	0.00
1.875 COMMONWEALTH BANK AUST -144A- 1.875%/21-15.09.2031	USD	400'000			400'000	283'125.25	0.01
2.296 COMMONWEALTH BANK AUST -144A- 2.296%/22-14.03.2025	USD	400'000			400'000	342'033.87	0.01
2.552 COMMONWEALTH BANK AUST -144A- 2.552%/22-14.03.2027	USD	400'000			400'000	328'680.34	0.01
3.900 COMMONWEALTH BANK AUST -144A- 3.9%/17-12.07.2047	USD	400'000			400'000	289'195.88	0.01
2.400 COMMONWEALTH BANK AUST 2.4%/22-14.01.2027	AUD	250'000			250'000	134'732.80	0.00
4.400 COMMONWEALTH BANK AUST 4.4%/22-18.08.2027	AUD	250'000			250'000	141'955.95	0.00
2.850 COMMONWEALTH BANK AUSTRALIA (reg. -S-) 2.85%/16-18.05.2026	USD	1'430'000		500'000	930'000	781'661.54	0.03
5.079 COMMONWEALTH BK AUSTR NY 5.079%/23-10.01.2025	USD		620'000	620'000			
5.499 COMMONWEALTH BK AUSTR NY 5.499%/23-12.09.2025	USD		250'000		250'000	221'320.20	0.01
3.000 DEXUS FINANCE PTY LTD 3%/20-03.02.2032	AUD	200'000			200'000	90'698.39	0.00
3.700 DOWNER GROUP FINANCE PTY 3.7%/19-29.04.2026	AUD	140'000			140'000	77'413.75	0.00
1.900 DWPF FINANCE PTY LTD 1.9%/21-04.08.2028	AUD		80'000		80'000	39'387.84	0.00
3.400 GAIF BOND ISSUER (reg. -S-) -144A- 3.4%/16-30.09.2026	USD	230'000			230'000	192'818.76	0.01
3.400 GAIF BOND ISSUER 3.4%/16-30.09.2026	USD	250'000			250'000	209'584.73	0.01
2.200 GTA FINANCE CO PTY LTD 2.2%/20-26.08.2027	AUD	250'000			250'000	128'118.24	0.00
4.300 INCITEC PIVOT LTD 4.3%/19-18.03.2026	AUD		120'000		120'000	67'529.55	0.00
3.400 LENDLEASE FINANCE LTD 3.4%/20-27.10.2027	AUD	300'000			300'000	157'560.73	0.01
2.100 LONSDALE FINANCE PTY LTD 2.1%/20-15.10.2027	AUD	300'000			300'000	154'484.74	0.01
2.450 LONSDALE FINANCE PTY LTD 2.45%/19-20.11.2026	AUD		200'000		200'000	107'279.44	0.00
- MACQUARIE BANK LTD (subordinated) FIX-TO-FRN FRN/22-07.06.2032	AUD		130'000		130'000	75'738.10	0.00
3.624 MACQUARIE BANK LTD (subordinated) S. -B- -144A- 3.624%/20-03.06.2030	USD	400'000			400'000	309'348.33	0.01
- MACQUARIE BANK LTD (subordinated) S. -C- FIX-TO-FRN -144A-FRN/21-03.03.2036	USD	200'000			200'000	143'430.03	0.00
1.125 MACQUARIE BANK LTD 1.125%/21-15.12.2025	GBP		200'000		200'000	208'096.43	0.01
3.231 MACQUARIE BANK LTD -144A- 3.231%/22-21.03.2025	USD	300'000			300'000	258'406.98	0.01
5.208 MACQUARIE BANK LTD -144A- 5.208%/23-15.06.2026	USD		100'000		100'000	87'870.28	0.00
5.391 MACQUARIE BANK LTD -144A- 5.391%/23-07.12.2026	USD		200'000		200'000	176'492.01	0.01
- MACQUARIE FIX-TO-FRN 3.763%/17-28.11.2028	USD	370'000			370'000	304'343.66	0.01
0.350 MACQUARIE GROUP LTD 0.35%/20-03.03.2028	EUR	500'000			500'000	420'857.81	0.01
6.207 MACQUARIE GROUP LTD -144A- 6.207%/22-22.11.2024	USD	500'000			500'000	441'531.32	0.01
2.125 MACQUARIE GROUP LTD 2.125%/21-01.10.2031	GBP	300'000			300'000	271'274.09	0.01
4.747 MACQUARIE GROUP LTD 4.747%/23-23.01.2030	EUR		200'000		200'000	199'348.59	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-12.01.2027	USD	500'000			500'000	406'272.74	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.01.2033	USD	454'000			454'000	328'245.59	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.04.2028	USD	400'000			400'000	314'552.04	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.06.2032	USD	600'000			600'000	434'484.11	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.09.2027	USD	500'000			500'000	397'813.12	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-21.06.2028	USD	100'000			100'000	84'033.61	0.00
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-21.06.2033	USD	100'000			100'000	80'915.37	0.00
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/23-07.12.2034	USD		260'000		260'000	237'060.18	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/23-15.06.2034	USD		300'000		300'000	266'709.93	0.01
- MACQUARIE GROUP LTD FIX-TO-FRN FRN/21-21.08.2029	CAD	400'000			400'000	232'110.66	0.01
- MACQUARIE GROUP LTD -144A- FIX-TO-FLOATER 4.15%/18-27.03.2024	USD	500'000		500'000			
2.600 MIRVAC GROUP FINANCE LTD 2.6%/21-18.09.2029	AUD	300'000			300'000	148'204.73	0.00
3.625 MIRVAC GROUP FINANCE LTD 3.625%/17-18.03.2027	USD	760'000	200'000		960'000	796'669.20	0.03
2.332 NATIONAL AUSTRALIA BANK (subordinated) -144A- 2.332%/20-21.08.2030	USD	600'000			600'000	431'851.49	0.01
2.648 NATIONAL AUSTRALIA BANK (subordinated) -144A- 2.648%/21-14.01.2041	USD	250'000			250'000	142'425.84	0.00
2.990 NATIONAL AUSTRALIA BANK (subordinated) -144A- 2.99%/21-21.05.2031	USD	250'000			250'000	183'589.84	0.01
6.429 NATIONAL AUSTRALIA BANK (subordinated) -144A- 6.429%/23-12.01.2033	USD		510'000		510'000	466'213.30	0.02
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN -144A-FRN/19-02.08.2034	USD	500'000			500'000	398'848.86	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN -144A-FRN/22-12.01.2037	USD	250'000			250'000	183'395.62	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/19-12.06.2030	CAD	600'000			600'000	377'752.85	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/21-15.09.2031	GBP	200'000			200'000	198'241.07	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/22-03.08.2032	AUD		300'000		300'000	176'796.24	0.01
- NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/23-09.03.2033	AUD		400'000		400'000	234'250.01	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.250 NATIONAL AUSTRALIA BANK 0.25%/19-20.05.2024	EUR	1'000'000		1'000'000			
0.625 NATIONAL AUSTRALIA BANK 0.625%/17-18.09.2024	EUR	1'000'000			1'000'000	935'804.97	0.03
1.125 NATIONAL AUSTRALIA BANK 1.125%/19-20.05.2031	EUR		200'000		200'000	166'833.73	0.01
1.250 NATIONAL AUSTRALIA BANK 1.25%/16-18.05.2026	EUR	161'000			161'000	146'951.91	0.00
1.650 NATIONAL AUSTRALIA BANK 1.65%/20-21.01.2025	AUD	520'000			520'000	290'465.07	0.01
1.887 NATIONAL AUSTRALIA BANK -144A- 1.887%/22-12.01.2027	USD		250'000		250'000	202'197.38	0.01
2.900 NATIONAL AUSTRALIA BANK 2.9%/19-26.02.2024	AUD	500'000		500'000			
2.900 NATIONAL AUSTRALIA BANK 2.9%/22-25.02.2027	AUD	500'000			500'000	272'524.58	0.01
3.900 NATIONAL AUSTRALIA BANK 3.9%/22-30.05.2025	AUD	600'000			600'000	341'058.96	0.01
4.950 NATIONAL AUSTRALIA BANK 4.95%/22-25.11.2027	AUD	400'000			400'000	231'189.06	0.01
5.200 NATIONAL AUSTRALIA BANK 5.2%/23-16.11.2026	AUD		200'000		200'000	116'245.89	0.00
3.375 NATIONAL AUSTRALIA BANK NEW YORK BRANCH S. -B- 3.375%/16-14.01.2026	USD	1'000'000			1'000'000	854'175.76	0.03
2.500 NATIONAL AUSTRALIA BANK NEW YORK BRANCH T. -17- 2.5%/16-12.07.2026	USD	300'000			300'000	249'229.03	0.01
4.900 NATIONAL AUSTRALIA BK/NY 4.9%/23-13.06.2028	USD		270'000		270'000	237'199.77	0.01
4.966 NATIONAL AUSTRALIA BK/NY 4.966%/23-12.01.2026	USD		500'000		500'000	439'463.56	0.01
5.132 NATIONAL AUSTRALIA BK/NY S. -B- 5.132%/22-22.11.2024	USD	500'000			500'000	439'294.69	0.01
2.579 NETWORK FINANCE CO PTY L 2.579%/21-03.10.2028	AUD	100'000			100'000	51'003.92	0.00
4.700 NEWCASTLE COAL INFRASTRU -144A- 4.7%/21-12.05.2031	USD	100'000	74'000		174'000	136'691.85	0.00
4.200 NEWCREST FINANCE PROPERTY LTD 4.2%/20-13.05.2050	USD	74'000		74'000			
3.250 NEWCREST FINANCE PTY LTD -144A- 3.25%/20-13.05.2030	USD		252'000	252'000			
5.750 NEWCREST FINANCE PTY LTD -144A- 5.75%/11-15.11.2041	USD	140'000			140'000		
6.125 NORTHERN STAR RESOU -144A- 6.125%/23-11.04.2033	USD		400'000		400'000	351'950.36	0.01
1.000 ORIGIN ENERGY FINANCE 1%/19-17.09.2029	EUR	100'000			100'000	82'688.85	0.00
2.650 ORIGIN ENERGY FINANCE 2.65%/19-11.11.2027	AUD	100'000			100'000	52'471.92	0.00
3.700 PACIFIC NATIONAL FINANCE 3.7%/19-24.09.2029	AUD	200'000			200'000	100'365.71	0.00
5.250 PACIFIC NATIONAL FINANCE 5.25%/15-19.05.2025	AUD	390'000			390'000	222'766.16	0.01
5.900 PORT OF NEWCASTLE INVEST -144A- 5.9%/21-24.11.2031	USD	100'000		100'000			
2.950 QANTAS AIRWAYS LTD 2.95%/19-27.11.2029	AUD	370'000			370'000	182'753.38	0.01
3.150 QANTAS AIRWAYS LTD 3.15%/21-27.09.2028	AUD	200'000			200'000	103'718.58	0.00
5.250 QANTAS AIRWAYS LTD 5.25%/20-09.09.2030	AUD		140'000		140'000	77'479.22	0.00
- QBE CAPITAL FUNDING (reg. -S-) FIX-TO-FRN 16-24.11.2043	USD	500'000		500'000			
- QBE INSURANCE GROUP (subordinated) FIX-TO-FRN 5.25%/17-16.11.2066	USD	200'000			200'000	171'473.23	0.01
- QBE INSURANCE GROUP FIX-TO-FRN 6.75%/14-01.12.2044	USD	710'000		710'000			
- QBE INSURANCE GROUP LTD (subordinated) FIX-TO-FRN FRN/21-13.09.2038	GBP	300'000			300'000	281'953.70	0.01
2.750 RIO TINTO FIN USA LTD 2.75%/21-02.11.2051	USD	400'000			400'000	223'342.18	0.01
5.200 RIO TINTO FINANCE USA 5.2%/10-02.11.2040	USD		500'000		500'000	433'057.74	0.01
7.125 RIO TINTO FINANCE USA 7.125%/08-15.07.2028	USD	151'000			151'000	144'834.52	0.00
6.875 SANTOS FINANCE LTD -144A- 6.875%/23-19.09.2033	USD		292'000		292'000	269'029.93	0.01
3.649 SANTOS FINANCE LTD 3.649%/21-29.04.2031	USD	390'000			390'000	296'630.89	0.01
4.125 SANTOS FINANCE LTD 4.125%/17-14.09.2027	USD		300'000		300'000	249'246.46	0.01
3.875 SCENTRE GROUP S. -4- 3.875%/14-16.07.2026	GBP	100'000			100'000	107'075.66	0.00
3.250 SCENTRE GROUP TRUST 1/2 -144A- 3.25%/15-28.10.2025	USD	830'000			830'000	704'028.62	0.02
3.625 SCENTRE GROUP TRUST 1/2 -144A- 3.625%/20-28.01.2026	USD	300'000			300'000	255'363.68	0.01
3.750 SCENTRE GROUP TRUST 1/2 -144A- 3.75%/17-23.03.2027	USD	360'000			360'000	301'964.97	0.01
4.375 SCENTRE GROUP TRUST 1/2 -144A- 4.375%/20-28.05.2030	USD	200'000			200'000	165'541.62	0.01
- SCENTRE GROUP TRUST 2 (subordinated) FIX-TO-FRN -144A- FRN/20-24.09.2080	USD		400'000		400'000	335'932.61	0.01
- SCENTRE GROUP TRUST 2 (subordinated) FIX-TO-FRN -144A- FRN/20-24.09.2080	USD	590'000		290'000	300'000	241'325.82	0.01
1.450 SCENTRE MANAGEMENT LTD / RE1 LTD 1.45%/19-28.03.2029	EUR	200'000			200'000	170'085.03	0.01
4.350 SOUTH32 TREASURY USA -144A- 4.35%/22-14.04.2032	USD	100'000	200'000		300'000	236'248.09	0.01
3.375 SYDNEY AIRPORT FINANCE (reg.-S-) 3.375%/15-30.04.2025	USD	1'770'000		1'000'000	770'000	660'837.71	0.02
2.750 SYDNEY AIRPORT FINANCE 2.75%/14-23.04.2024	EUR	850'000		850'000			
4.375 SYDNEY AIRPORT FINANCE CO PTY LTD 4.375%/23-03.05.2033	EUR		600'000		600'000	590'321.55	0.02
3.125 TELSTRA -144A- 3.125%/15-07.04.2025	USD		30'000		30'000	25'776.36	0.00
1.375 TELSTRA CORP LTD 1.375%/19-26.03.2029	EUR	500'000			500'000	432'678.54	0.01
4.000 TELSTRA CORP LTD 4%/17-19.04.2027	AUD	300'000			300'000	169'062.20	0.01
4.900 TELSTRA GROUP LTD 4.9%/23-08.03.2028	AUD		300'000		300'000	173'488.33	0.01
3.920 TOYOTA FINANCE AUSTRALIA 3.92%/22-28.06.2027	GBP	300'000			300'000	323'789.96	0.01
2.280 TOYOTA FINANCE AUSTRALIA LTD 2.28%/20-21.10.2027	EUR	400'000			400'000	365'993.64	0.01
3.375 TRANSURBAN FINANCE (reg. -S-) 3.375%/16-22.03.2027	USD	610'000			610'000	505'913.25	0.02
4.125 TRANSURBAN FINANCE CO -144A- 4.125%/15-02.02.2026	USD		200'000		200'000	171'556.39	0.01
4.225 TRANSURBAN FINANCE CO 4.225%/23-26.04.2033	EUR		400'000		400'000	393'570.57	0.01
4.555 TRANSURBAN FINANCE CO S. -MPLE- 4.555%/18-14.11.2028	CAD	160'000			160'000	101'965.31	0.00
2.450 TRANSURBAN FINANCE COMPANY PTY LTD 2.45%/20-16.03.2031	USD	500'000			500'000	364'141.08	0.01
0.954 WESFARMERS LTD 0.954%/21-21.10.2033	EUR	500'000			500'000	369'143.93	0.01
1.941 WESFARMERS LTD 1.941%/21-23.06.2028	AUD	200'000			200'000	102'053.41	0.00
3.150 WESTCONNEX FINANCE CO PT 3.15%/21-31.03.2031	AUD	200'000			200'000	97'876.89	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
6.150	WESTCONNEX FINANCE CO PT 6.15%/23-09.10.2030	AUD		350'000		350'000	208'107.73	0.01
2.125	WESTFIELD AMERICA MANAGE 2.125%/17-30.03.2025	GBP	200'000			200'000	213'846.13	0.01
2.700	WESTPAC BANKING 2.7%/16-19.08.2026	USD	456'000			456'000	380'768.23	0.01
2.850	WESTPAC BANKING 2.85%/16-13.05.2026	USD	620'000			620'000	521'678.34	0.02
-	WESTPAC BANKING CORP	USD	277'000			277'000	222'803.37	0.01
0.875	WESTPAC BANKING CORP (reg. -S-) 0.875%/16-17.04.2027	EUR	160'000			160'000	140'186.07	0.00
2.963	WESTPAC BANKING CORP (subordinated) 2.963%/20-16.11.2040	USD	500'000			500'000	300'634.20	0.01
3.133	WESTPAC BANKING CORP (subordinated) 3.133%/21-18.11.2041	USD	500'000			500'000	304'384.04	0.01
4.421	WESTPAC BANKING CORP (subordinated) 4.421%/19-24.07.2039	USD	257'000			257'000	195'898.71	0.01
6.820	WESTPAC BANKING CORP (subordinated) 6.82%/23-17.11.2033	USD		300'000		300'000	283'274.08	0.01
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-04.02.2030	USD	800'000			800'000	682'959.80	0.02
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-13.05.2031	EUR	300'000			300'000	262'643.06	0.01
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-18.11.2036	USD	700'000			700'000	501'791.15	0.02
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/23-15.11.2038	AUD		700'000		700'000	429'900.37	0.01
-	WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/23-23.06.2038	AUD		600'000		600'000	365'631.33	0.01
0.625	WESTPAC BANKING CORP 0.625%/17-22.11.2024	EUR	1'450'000		1'450'000			
1.019	WESTPAC BANKING CORP 1.019%/21-18.11.2024	USD	700'000			700'000	597'630.28	0.02
1.150	WESTPAC BANKING CORP 1.15%/21-03.06.2026	USD	700'000			700'000	566'407.85	0.02
1.953	WESTPAC BANKING CORP 1.953%/21-20.11.2028	USD	700'000	524'000		1'224'000	945'375.73	0.03
2.150	WESTPAC BANKING CORP 2.15%/21-03.06.2031	USD	300'000			300'000	218'862.68	0.01
2.650	WESTPAC BANKING CORP 2.65%/20-16.01.2030	USD	530'000			530'000	413'653.62	0.01
3.400	WESTPAC BANKING CORP 3.4%/18-25.01.2028	USD	200'000			200'000	166'767.61	0.01
3.735	WESTPAC BANKING CORP 3.735%/22-26.08.2025	USD	300'000			300'000	259'048.09	0.01
3.900	WESTPAC BANKING CORP 3.9%/22-11.08.2025	AUD		300'000		300'000	170'286.94	0.01
4.600	WESTPAC BANKING CORP 4.6%/23-16.02.2026	AUD		100'000		100'000	57'288.10	0.00
5.300	WESTPAC BANKING CORP 5.3%/22-11.11.2027	AUD	100'000			100'000	58'459.52	0.00
5.350	WESTPAC BANKING CORP 5.35%/22-18.10.2024	USD	500'000			500'000	439'880.27	0.01
5.457	WESTPAC BANKING CORP 5.457%/22-18.11.2027	USD	600'000			600'000	537'165.55	0.02
5.535	WESTPAC BANKING CORP 5.535%/23-17.11.2028	USD		300'000		300'000	270'447.65	0.01
4.800	WESTPAC BANKING CORP S. -MTN- 4.8%/23-16.02.2028	AUD		300'000		300'000	172'378.63	0.01
3.650	WOODSIDE FINANCE (reg. -S-) 3.65%/15-05.03.2025	USD	1'500'000		500'000	1'000'000	861'823.49	0.03
3.700	WOODSIDE FINANCE (reg. -S-) 3.7%/16-15.09.2026	USD	410'000			410'000	344'892.30	0.01
4.500	WOODSIDE FINANCE LTD -144A- 4.5%/19-04.03.2029	USD	500'000			500'000	418'980.49	0.01
0.375	WOOLWORTHS GROUP LTD 0.375%/21-15.11.2028	EUR		100'000		100'000	82'021.82	0.00
1.850	WOOLWORTHS GROUP LTD 1.85%/21-15.11.2027	AUD	200'000			200'000	103'764.26	0.00
2.750	WOOLWORTHS GROUP LTD 2.75%/21-15.11.2031	AUD	200'000			200'000	94'971.63	0.00
2.800	WOOLWORTHS GROUP LTD 2.8%/20-20.05.2030	AUD	300'000			300'000	149'220.39	0.01
5.762	WOOLWORTHS GROUP LTD 5.762%/23-18.04.2031	AUD		130'000		130'000	76'126.13	0.00
						<b>57'056'427.29</b>	<b>1.92</b>	
<b>Austria</b>								
-	BAWAG GROUP AG (subordinated) FIX-TO-FRN FRN/19-26.03.2029	EUR	300'000		300'000			
-	BAWAG GROUP AG (subordinated) S. -28- FIX-TO-FRN FRN/23-24.02.2034	EUR		100'000		100'000	97'412.11	0.00
4.125	BAWAG P.S.K. 4.125%/23-18.01.2027	EUR		100'000		100'000	95'154.69	0.00
1.750	BOREALIS AG 1.75%/18-10.12.2025	EUR	840'000			840'000	773'557.36	0.03
0.875	CA IMMOBILIEN ANLAGEN AG 0.875%/20-05.02.2027	EUR		300'000		300'000	253'661.03	0.01
-	ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/20-08.09.2031	EUR	300'000			300'000	266'488.01	0.01
-	ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/21-15.11.2032	EUR	100'000			100'000	83'319.67	0.00
-	ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/22-07.06.2033	EUR	200'000			200'000	184'679.64	0.01
0.250	ERSTE GROUP BANK AG 0.25%/21-27.01.2031	EUR	100'000			100'000	76'490.24	0.00
0.375	ERSTE GROUP BANK AG 0.375%/19-16.04.2024	EUR	400'000		400'000			
0.875	ERSTE GROUP BANK AG 0.875%/20-13.05.2027	EUR	200'000			200'000	175'051.54	0.01
-	ERSTE GROUP BANK AG FIX-TO-FRN FRN/20-16.11.2028	EUR	400'000			400'000	334'269.70	0.01
-	ERSTE GROUP BANK AG FIX-TO-FRN FRN/23-16.01.2031	EUR		400'000		400'000	387'963.71	0.01
3.500	OMV (reg. -S-) S. 6 3.5%/12-27.09.2027	EUR	100'000			100'000	95'643.53	0.00
-	OMV AG (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	300'000			300'000	270'267.22	0.01
-	OMV AG (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000			200'000	171'537.25	0.01
0.750	OMV AG 0.75%/20-16.06.2030	EUR	200'000	798'000		998'000	812'253.66	0.03
1.000	OMV AG 1%/17-14.12.2026	EUR	400'000			400'000	358'256.10	0.01
1.000	OMV AG 1%/19-03.07.2034	EUR	259'000			259'000	189'866.55	0.01
1.500	OMV AG 1.5%/20-09.04.2024	EUR	400'000		400'000			
-	RAIFFEISEN BANK INTERNATIONAL AG FIX-TO-FRN FRN/20-18.06.2032	EUR	100'000			100'000	86'638.62	0.00
-	RAIFFEISEN BANK INTL (subordinated) FIX-TO-FRN FRN/21-17.06.2033	EUR	400'000			400'000	319'903.78	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.375 RAIFFEISEN BANK INTL 0.375%/19-25.09.2026	EUR	100'000			100'000	87'131.27	0.00
5.750 RAIFFEISEN BANK INTL 5.75%/22-27.01.2028	EUR	200'000			200'000	202'020.52	0.01
- RAIFFEISEN BANK INTL FIX-TO-FRN FRN/23-15.09.2028	EUR		300'000		300'000	299'909.08	0.01
3.125 SUZANO AUSTRIA G 3.125%/21-15.01.2032	USD	400'000			400'000	289'223.90	0.01
5.000 SUZANO AUSTRIA GMBH 5%/19-15.01.2030	USD	300'000			300'000	251'379.38	0.01
6.000 SUZANO AUSTRIA GMBH 6%/19-15.01.2029	USD	700'000			700'000	616'498.99	0.02
7.000 SUZANO AUSTRIA GMBH 7%/17-16.03.2047	USD	400'000			400'000	364'823.22	0.01
1.500 TELEKOM FINANZMANAGEMENT 1.5%/16-07.12.2026	EUR	200'000			200'000	181'498.86	0.01
- UNIOA INSURANCE GROUP AG (subordinated) FIX-TO-FRN FRN/21-09.12.2041	EUR	300'000			300'000	234'805.04	0.01
1.375 UNIOA INSURANCE GROUP AG 1.375%/20-09.07.2030	EUR	300'000			300'000	247'414.77	0.01
- UNIOA INSURANCE GROUP FIX-TO-FRN 6.875%/13-31.07.2043	EUR	100'000		100'000			
- VIENNA INSURANCE GROUP (subordinated) FIX-TO-FRN 15-PERPETUAL	EUR	211'000		211'000			
1.000 VIENNA INSURANCE GRP AGW 1%/21-26.03.2036	EUR	200'000			200'000	148'151.17	0.00
0.875 VOLKSBANK WIEN AG 0.875%/21-23.03.2026	EUR		100'000		100'000	89'109.49	0.00
						<b>8'044'380.10</b>	<b>0.27</b>
<b>Bahamas</b>							
3.875 INTERCORP PERU LTD 3.875%/19-15.08.2029	USD	200'000			200'000	154'581.75	0.01
						<b>154'581.75</b>	<b>0.01</b>
<b>Barbados (Island)</b>							
6.350 BARRICK INTL BARBADOS S. -B- -144A- 6.35%/06-15.10.2036	USD	100'000	100'000		200'000	186'644.36	0.01
						<b>186'644.36</b>	<b>0.01</b>
<b>Belgium</b>							
- AG INSURANCE (subordinated) FIX-TO-FLOATER 3.5%/15-30.06.2047	EUR	800'000			800'000	737'354.02	0.02
9.750 ANHEUSER-BUSCH INBEV 9.75%/09-30.07.2024	GBP	100'000		100'000			
0.875 ALIAXIS FINANCE SA 0.875%/21-08.11.2028	EUR	500'000			500'000	411'857.67	0.01
1.500 ANHEUSER-BUSCH INBEV (reg. -S-) 1.5%/15-18.04.2030	EUR	784'000			784'000	672'321.42	0.02
2.700 ANHEUSER-BUSCH INBEV (reg. -S-) 2.7%/14-31.03.2026	EUR	200'000	200'000		400'000	375'713.22	0.01
2.000 ANHEUSER-BUSCH INBEV 2%/16-17.03.2028	EUR	532'000			532'000	482'107.67	0.02
3.250 ANHEUSER-BUSCH INBEV 3.25%/13-24.01.2033	EUR	110'000			110'000	103'277.11	0.00
4.000 ANHEUSER-BUSCH INBEV S. 16 (reg. -S-) 4%/13-24.09.2025	GBP		500'000	300'000	200'000	219'172.57	0.01
1.125 ANHEUSER-BUSCH INBEV SA/ 1.125%/19-01.07.2027	EUR	300'000			300'000	266'376.52	0.01
1.150 ANHEUSER-BUSCH INBEV SA/ 1.15%/18-22.01.2027	EUR	300'000			300'000	268'952.21	0.01
1.650 ANHEUSER-BUSCH INBEV SA/ 1.65%/19-28.03.2031	EUR	200'000			200'000	170'332.78	0.01
2.000 ANHEUSER-BUSCH INBEV SA/ 2%/18-23.01.2035	EUR	300'000			300'000	248'215.20	0.01
2.125 ANHEUSER-BUSCH INBEV SA/ 2.125%/20-02.12.2027	EUR	800'000			800'000	732'391.32	0.02
2.875 ANHEUSER-BUSCH INBEV SA/ 2.875%/20-02.04.2032	EUR	600'000			600'000	550'156.82	0.02
2.750 ANHEUSER-BUSCH INBEV SA/NV 2.75%/16-17.03.2036	EUR	569'000			569'000	502'570.69	0.02
3.700 ANHEUSER-BUSCH INBEV SA/NV 3.7%/20-02.04.2040	EUR	600'000			600'000	569'944.74	0.02
- ARGENTA SPAARBANK FIX-TO-FRN FRN/22-08.02.2029	EUR		300'000		300'000	255'067.51	0.01
- ARGENTA SPAARBANK FIX-TO-FRN FRN/22-29.11.2027	EUR		100'000		100'000	97'782.79	0.00
- BELFIUS BANK SA/NV (subordinated) S. -405- FIX-TO-FRN FRN/23-19.04.2033	EUR	200'000		200'000			
- BELFIUS BANK SA/NV S. -390- 0%/19-28.08.2026	EUR	300'000		300'000			
0.375 BELFIUS BANK SA/NV S. -394- 0.375%/20-02.09.2025	EUR	300'000		300'000			
3.125 BELFIUS BANQUE 3.125%/16-11.05.2026	EUR	200'000			200'000		
1.000 BRUSSELS AIRPORT CO NV/S 1%/17-03.05.2024	EUR	300'000			300'000		
5.750 CRELAN SA 5.75%/23-26.01.2028	EUR	300'000			300'000	298'082.37	0.01
1.375 ELIA SYSTEM OPERATOR 1.375%/15-27.05.2024	EUR	200'000			200'000		
3.000 ELIA SYSTEM OPERATOR 3%/14-07.04.2029	EUR	100'000			100'000	92'744.80	0.00
3.250 ELIA SYSTEM OPERATOR 3.25%/13-04.04.2028	EUR	700'000			700'000	662'394.14	0.02
0.875 ELIA TRANSMISSION BE 0.875%/20-28.04.2030	EUR	500'000			500'000	406'740.60	0.01
0.125 EUROCLEAR BANK SA 0.125%/20-07.07.2025	EUR	300'000			300'000	272'940.10	0.01
3.625 EUROCLEAR BANK SA S. -10- 3.625%/22-13.10.2027	EUR	200'000			200'000	191'822.58	0.01
3.125 GRP BRUXELLES LAMBERT SA 3.125%/22-06.09.2029	EUR	300'000			300'000	279'972.50	0.01
4.000 GRP BRUXELLES LAMBERT SA 4%/23-15.05.2033	EUR		200'000		200'000	195'719.94	0.01
- KBC GROUP NV (subordinated) FIX-TO-FRN FRN/21-07.12.2031	EUR	400'000			400'000	344'873.57	0.01
0.750 KBC GROUP NV 0.75%/21-31.05.2031	EUR	200'000	800'000		1'000'000	785'761.34	0.03
1.125 KBC GROUP NV 1.125%/19-25.01.2024	EUR	300'000		300'000			
3.000 KBC GROUP NV 3%/22-25.08.2030	EUR		200'000		200'000	182'072.51	0.01
4.375 KBC GROUP NV 4.375%/23-06.12.2031	EUR		600'000		600'000	593'483.27	0.02
- KBC GROUP NV FIX-TO-FRN -144A- FRN/23-19.01.2029	USD	200'000			200'000	177'060.58	0.01
- KBC GROUP NV FIX-TO-FRN -144A- FRN/23-21.09.2034	USD		200'000		200'000	182'429.54	0.01
- KBC GROUP NV FIX-TO-FRN FRN/20-10.09.2026	EUR		200'000		200'000	179'833.19	0.01
- KBC GROUP NV FIX-TO-FRN FRN/20-16.06.2027	EUR	200'000			200'000	176'827.75	0.01
- KBC GROUP NV FIX-TO-FRN FRN/21-01.03.2027	EUR	300'000			300'000	266'705.28	0.01
- KBC GROUP NV FIX-TO-FRN FRN/21-21.09.2027	GBP		100'000		100'000	100'634.26	0.00
- KBC GROUP NV FIX-TO-FRN FRN/22-21.01.2028	EUR	500'000	100'000		600'000	525'326.15	0.02
- KBC GROUP NV FIX-TO-FRN FRN/22-29.03.2026	EUR	500'000			500'000	464'162.35	0.02
0.625 KBC GROUP NV S. -G00013- 0.625%/19-10.04.2025	EUR	200'000			200'000	184'102.19	0.01

# 1330 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	KBC GROUP SA/NV FIX-TO-FRN FRN/22-23.11.2027	EUR	500'000		500'000	483'858.80	0.02
1.625	LONZA FINANCE INTL NV 1.625%/20-21.04.2027	EUR	400'000		400'000	359'254.73	0.01
2.875	SILFIN NV 2.875%/22-11.04.2027	EUR	300'000		300'000	272'871.49	0.01
2.750	SOLVAY 2.75%/15-02.12.2017	EUR	300'000		300'000	276'842.23	0.01
1.500	VGP NV 1.5%/21-08.04.2029	EUR	200'000		200'000	160'094.82	0.01
2.250	VGP NV 2.25%/22-17.01.2030	EUR	200'000		200'000	162'536.15	0.01
						<b>14'942'741.49</b>	<b>0.50</b>
<b>Bermuda</b>							
2.850	AIRCASTLE LTD -144A- 2.85%/21-26.01.2028	USD	262'000		262'000	205'176.33	0.01
5.250	AIRCASTLE LTD -144A- 5.25%/20-11.08.2025	USD	400'000		400'000	348'136.24	0.01
6.500	AIRCASTLE LTD -144A- 6.5%/23-18.07.2028	USD		500'000	500'000	445'020.91	0.02
4.250	AIRCASTLE LTD 4.25%/19-15.06.2026	USD	161'000		161'000	137'394.98	0.00
3.635	ARCH CAPITAL GROUP LTD 3.635%/20-30.06.2050	USD	500'000		500'000	324'338.81	0.01
3.450	ATHENE HOLDING LTD 3.45%/21-15.05.2052	USD	300'000		300'000	171'936.45	0.01
3.950	ATHENE HOLDING LTD 3.95%/21-25.05.2051	USD	300'000		300'000	192'690.40	0.01
4.125	ATHENE HOLDING LTD 4.125%/18-12.01.2028	USD	480'000		480'000	404'765.61	0.01
6.650	ATHENE HOLDING LTD 6.65%/22-01.02.2033	USD	300'000		300'000	276'448.55	0.01
2.750	BACARDI -144A- 2.75%/16-15.07.2026	USD	400'000		400'000	331'655.16	0.01
5.900	BACARDI LTD / MARTINI BV -144A- 5.9%/23-15.06.2043	USD		300'000	300'000	262'290.47	0.01
5.400	BACARDI LTD / MARTINI BV 5.4%/23-15.06.2033	USD		400'000	400'000	347'365.52	0.01
4.700	BACARDI LTD 4.7%/18-15.05.2028	USD	500'000		500'000	427'062.53	0.01
3.100	ENSTAR GROUP LTD 3.1%/21-01.09.2031	USD		500'000	500'000	359'090.10	0.01
7.125	FIDELITY INTERNATIONAL L 7.125%/12-13.02.2024	GBP	120'000		120'000		
2.500	FIDELITY WORLDWIDE INVESTMENT 2.5%/16-04.11.2026	EUR	150'000		150'000	135'984.07	0.00
2.125	HAITONG INTL SECURITIES 2.125%/21-20.05.2026	USD	300'000		300'000	242'089.02	0.01
3.375	HAITONG INTL SECURITIES 3.375%/19-19.07.2024	USD	200'000		200'000	174'201.55	0.01
6.000	HISCOX LTD 6%/22-22.09.2027	GBP	200'000		200'000	224'327.47	0.01
3.600	RENAISSANCERE HOLDINGS L 3.6%/19-15.04.2029	USD		198'000	198'000	160'683.17	0.01
4.850	STAR ENERGY CO ISSUE 4.85%/20-14.10.2038	USD	500'000		500'000	402'638.73	0.01
3.150	TRITON CONTAINER -144A- 3.15%/21-15.06.2031	USD	220'000		220'000	152'576.60	0.01
5.500	XLIT (subordinated) 5.5%/15-31.03.2045	USD	394'000		394'000		
5.250	XLIT 5.25%/13-15.12.2043	USD	289'000		289'000	237'710.69	0.01
						<b>5'963'583.36</b>	<b>0.20</b>
<b>Brazil</b>							
5.625	VALE 5.625%/12-11.09.2042	USD	392'000		392'000	337'392.23	0.01
						<b>337'392.23</b>	<b>0.01</b>
<b>Canada</b>							
4.450	407 INTERNATIONAL 4.45%/11-15.11.2041	CAD	160'000		160'000		
5.750	407 INTERNATIONAL 5.75%/06-14.02.2036	CAD	100'000		100'000		
4.680	407 INTERNATIONAL INC S. -13-A1- 4.68%/13-07.10.2053	CAD	1'190'000		1'190'000		
2.590	407 INTERNATIONAL INC S. -20-A3- -144A- 2.59%/20-25.05.2032	CAD	300'000		300'000		
3.980	407 INTERNATIONAL S. -12- -A2- 3.98%/12-11.09.2052	CAD	300'000		300'000		
4.190	407 INTERNATIONAL S. -12-A1- 4.19%/12-25.04.2042	CAD	100'000		100'000		
3.030	AEROPORTS DE MONTREAL S. -R- 3.03%/20-21.04.2050	CAD	200'000		200'000	98'362.62	0.00
2.195	AIMCO REALTY INVESTORS S. -5- 2.195%/21-04.11.2026	CAD	200'000		200'000	122'027.75	0.00
2.488	ALECTRA INC 2.488%/17-17.05.2027	CAD	300'000		300'000	183'751.51	0.01
4.090	ALGONQUIN POWER CO 4.09%/17-17.02.2027	CAD		200'000	200'000	126'465.02	0.00
4.600	ALGONQUIN POWER CO 4.6%/19-29.01.2029	CAD		400'000	400'000	254'870.53	0.01
1.875	ALIMENTATION COUCHE-TARD 1.875%/16-06.05.2026	EUR	200'000		200'000	183'238.86	0.01
2.950	ALIMENTATION COUCHE-TARD -144A- 2.95%/20-25.01.2030	USD	600'000		600'000	470'490.44	0.02
3.439	ALIMENTATION COUCHE-TARD -144A- 3.439%/21-13.05.2041	USD	200'000		200'000	133'283.21	0.00
3.800	ALIMENTATION COUCHE-TARD -144A- 3.8%/20-25.01.2050	USD	284'000		284'000	189'547.78	0.01
3.394	ALLIED PROPERTIES REIT S. -D- 3.394%/19-15.08.2029	CAD	100'000		100'000	55'679.13	0.00
3.117	ALLIED PROPERTIES REIT S. -F- 3.117%/20-21.02.2030	CAD		120'000	120'000	64'594.43	0.00
3.131	ALLIED PROPERTIES REIT S. -G- 3.131%/20-15.05.2028	CAD		100'000	100'000	57'198.53	0.00
1.726	ALLIED PROPERTIES REIT S. -H- 1.726%/21-12.02.2026	CAD		300'000	300'000	178'860.94	0.01
3.095	ALLIED PROPERTIES REIT S. -I- 3.095%/21-06.02.2032	CAD	350'000		350'000	176'104.31	0.01
2.075	ALTAGAS LTD 2.075%/20-30.05.2028	CAD	300'000		300'000	174'880.71	0.01
2.477	ALTAGAS LTD S. -23- 2.477%/20-30.11.2030	CAD	400'000		400'000	223'621.35	0.01
4.500	ALTAGAS S. -14- 4.5%/14-15.08.2044	CAD	310'000		310'000	174'479.23	0.01
3.990	ALTAGAS S.12-1 3.99%/12-30.06.2042	CAD	394'000		394'000	233'585.92	0.01
4.692	ALTALINK LP 4.692%/22-28.11.2032	CAD	200'000		200'000	131'828.14	0.00
3.399	ALTALINK LP S. -2014-1- 3.399%/14-06.06.2024	CAD	120'000		120'000		
4.090	ALTALINK LP S. -2015-1- 4.09%/15-30.06.2045	CAD	150'000		150'000	89'453.19	0.00
5.463	ALTALINK LP S. -2023-1- 5.463%/23-11.10.2055	CAD		150'000	150'000	110'229.76	0.00
3.717	ALTALINK S. 2016-2 3.717%/16-03.12.2046	CAD	62'000		62'000	34'753.46	0.00
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/21-22.07.2031	CAD	300'000		300'000	181'175.72	0.01
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/22-10.01.2037	USD	350'000		350'000	249'607.58	0.01
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/23-07.09.2033	CAD		700'000	700'000	470'410.86	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- BANK OF MONTREAL (subordinated) S. -J- FIX-TO-FRN FRN/20-17.06.2030	CAD	500'000			500'000	311'797.66	0.01
1.551 BANK OF MONTREAL 1.551%/21-28.05.2026	CAD	400'000			400'000	243'204.24	0.01
2.370 BANK OF MONTREAL 2.37%/20-03.02.2025	CAD		420'000		420'000	266'124.67	0.01
2.700 BANK OF MONTREAL 2.7%/17-11.09.2024	CAD	200'000			200'000	128'350.48	0.00
3.190 BANK OF MONTREAL 3.19%/18-01.03.2028	CAD	900'000			900'000	559'268.58	0.02
4.309 BANK OF MONTREAL 4.309%/22-01.06.2027	CAD	700'000			700'000	449'319.06	0.02
4.537 BANK OF MONTREAL 4.537%/23-18.12.2028	CAD		300'000		300'000	193'321.03	0.01
4.609 BANK OF MONTREAL 4.609%/10.09.2025	CAD	1'100'000			1'100'000	712'234.88	0.02
4.709 BANK OF MONTREAL 4.709%/22-07.12.2027	CAD	800'000			800'000	519'498.99	0.02
5.039 BANK OF MONTREAL 5.039%/23-29.05.2028	CAD		600'000		600'000	394'583.54	0.01
5.266 BANK OF MONTREAL 5.266%/23-11.12.2026	USD		200'000		200'000	176'536.77	0.01
5.717 BANK OF MONTREAL 5.717%/23-25.09.2028	USD		600'000		600'000	541'703.86	0.02
5.920 BANK OF MONTREAL 5.92%/23-25.09.2025	USD		500'000		500'000	444'819.29	0.01
- BANK OF MONTREAL FIX-TO-FLOATER 3.803%/17-15.12.2032	USD	550'000			550'000	445'474.80	0.02
2.750 BANK OF MONTREAL S. -268- 2.75%/22-15.06.2027	EUR	500'000	100'000		600'000	558'995.92	0.02
2.500 BANK OF MONTREAL S. -E- 2.5%/19-28.06.2024	USD	400'000			400'000	348'695.45	0.01
3.300 BANK OF MONTREAL S. -E- 3.3%/19-05.02.2024	USD	500'000		500'000			
0.450 BANK OF MONTREAL S. -F- 0.45%/20-08.12.2023	USD	500'000		500'000			
0.625 BANK OF MONTREAL S. -F- 0.625%/21-09.07.2024	USD	400'000			400'000	346'039.67	0.01
1.250 BANK OF MONTREAL S. -F- 1.25%/21-15.09.2026	USD	270'000			270'000	216'375.50	0.01
1.850 BANK OF MONTREAL S. -F- 1.85%/20-01.05.2025	USD		550'000		550'000	465'325.12	0.02
2.650 BANK OF MONTREAL S. -F- 2.65%/22-08.03.2027	USD	600'000			600'000	492'943.56	0.02
- BANK OF MONTREAL S. -F- FIX-TO-FRN FRN/21-22.01.2027	USD	600'000			600'000	487'477.51	0.02
4.700 BANK OF MONTREAL S. -H- 4.7%/22-14.09.2027	USD	600'000			600'000	523'033.29	0.02
5.200 BANK OF MONTREAL S. -H- 5.2%/23-12.12.2024	USD		500'000	500'000			
5.203 BANK OF MONTREAL S. -H- 5.203%/23-01.02.2028	USD	200'000			200'000	176'765.03	0.01
1.350 BANK OF NOVA SCO 1.35%/21-24.06.2026	USD	500'000			500'000	404'106.82	0.01
2.150 BANK OF NOVA SCO 2.15%/21-01.08.2031	USD	500'000			500'000	359'772.69	0.01
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/19-03.07.2029	CAD	300'000			300'000	193'102.24	0.01
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	300'000		300'000			
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/22-03.05.2032	CAD	700'000			700'000	438'746.15	0.01
- BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/22-04.05.2037	USD		400'000		400'000	315'266.26	0.01
0.125 BANK OF NOVA SCOTIA 0.125%/19-04.09.2026	EUR	100'000			100'000	87'549.59	0.00
0.250 BANK OF NOVA SCOTIA 0.25%/21-01.11.2028	EUR	200'000			200'000	164'586.79	0.01
0.500 BANK OF NOVA SCOTIA 0.5%/19-30.04.2024	EUR	300'000		300'000			
0.650 BANK OF NOVA SCOTIA 0.65%/21-31.07.2024	USD	300'000			300'000	258'945.94	0.01
1.300 BANK OF NOVA SCOTIA 1.3%/20-11.06.2025	USD	234'000			234'000	195'840.21	0.01
1.400 BANK OF NOVA SCOTIA 1.4%/20-01.11.2027	CAD	600'000			600'000	350'935.55	0.01
1.850 BANK OF NOVA SCOTIA 1.85%/21-02.11.2026	CAD	900'000			900'000	543'422.38	0.02
2.290 BANK OF NOVA SCOTIA 2.29%/17-28.06.2024	CAD	500'000		500'000			
2.620 BANK OF NOVA SCOTIA 2.62%/16-02.12.2026	CAD	2'570'000		1'500'000	1'070'000	661'826.54	0.02
2.875 BANK OF NOVA SCOTIA 2.875%/22-03.05.2027	GBP	200'000			200'000	208'116.48	0.01
2.950 BANK OF NOVA SCOTIA 2.95%/22-08.03.2027	CAD	1'200'000			1'200'000	741'359.70	0.02
3.100 BANK OF NOVA SCOTIA 3.1%/18-02.02.2028	CAD	680'000			680'000	421'329.27	0.01
3.400 BANK OF NOVA SCOTIA 3.4%/19-11.02.2024	USD	250'000		250'000			
4.500 BANK OF NOVA SCOTIA 4.5%/15-16.12.2025	USD	1'002'000			1'002'000	867'133.17	0.03
5.350 BANK OF NOVA SCOTIA 5.35%/23-07.12.2026	USD		300'000		300'000	265'213.40	0.01
5.500 BANK OF NOVA SCOTIA 5.5%/22-08.05.2026	CAD	600'000			600'000	394'699.55	0.01
5.500 BANK OF NOVA SCOTIA 5.5%/23-29.12.2025	CAD		400'000		400'000	262'175.81	0.01
5.650 BANK OF NOVA SCOTIA 5.65%/23-01.02.2034	USD		220'000		220'000	196'777.66	0.01
2.951 BANK OF NOVA SCOTIA S. -I- 2.951%/22-11.03.2027	USD	400'000			400'000	331'567.18	0.01
4.750 BANK OF NOVA SCOTIA S. -I- 4.75%/23-02.02.2026	USD	500'000			500'000	436'922.05	0.01
4.850 BANK OF NOVA SCOTIA S. -I- 4.85%/23-01.02.2030	USD	500'000			500'000	434'291.76	0.01
1.680 BCI QUADREAL REALTY S. -I- 1.68%/20-03.03.2025	CAD	300'000			300'000	188'734.92	0.01
1.747 BCI QUADREAL REALTY S. -2- 1.747%/20-24.07.2030	CAD	300'000			300'000	163'993.47	0.01
2.150 BELL CANADA 2.15%/21-15.02.2032	USD	200'000	378'000		578'000	408'208.57	0.01
3.000 BELL CANADA 3%/21-17.03.2031	CAD	400'000			400'000	231'769.96	0.01
4.450 BELL CANADA 4.45%/17-27.02.2047	CAD	300'000			300'000	173'029.11	0.01
5.100 BELL CANADA 5.1%/23-11.05.2033	USD		400'000		400'000	348'500.45	0.01
5.250 BELL CANADA 5.25%/23-15.03.2029	CAD		400'000		400'000	266'012.25	0.01
5.600 BELL CANADA 5.6%/23-11.08.2053	CAD		250'000		250'000	170'346.75	0.01
5.850 BELL CANADA 5.85%/22-10.11.2032	CAD	260'000			260'000	179'034.25	0.01
4.750 BELL CANADA S. -M-31- 4.75%/14-29.09.2044	CAD	200'000			200'000	120'903.63	0.00
2.900 BELL CANADA S. -M-43- 2.9%/16-12.08.2026	CAD	1'860'000			1'860'000	1'157'712.99	0.04
3.350 BELL CANADA S. -M-47- 3.35%/18-12.03.2025	CAD		500'000		500'000	318'974.84	0.01
3.500 BELL CANADA S. -M-51- 3.5%/20-30.09.2050	CAD	370'000			370'000	180'214.23	0.01
2.500 BELL CANADA S. -M-52- 2.5%/20-14.05.2030	CAD	200'000			200'000	114'510.46	0.00
1.650 BELL CANADA S. -M-53- 1.65%/20-16.08.2027	CAD	400'000			400'000	237'697.99	0.01
2.200 BELL CANADA S. -M-56- 2.2%/21-29.05.2028	CAD	847'000			847'000	501'057.03	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.550 BELL CANADA S. -M-58- 4.55%/23-09.02.2030	CAD		400'000		400'000	256'906.26	0.01
4.464 BELL CANADA S. -US-1- 4.464%/18-01.04.2048	USD	600'000			600'000	449'066.26	0.02
4.300 BELL CANADA S. -US-2- 4.3%/19-29.07.2049	USD	300'000			300'000	217'391.76	0.01
3.650 BELL CANADA S. -US-4- 3.65%/21-17.03.2051	USD	200'000			200'000	129'654.72	0.00
3.550 BELL CANADA THE BELL TELEPHONE CO OF CANADA S. -M-41 3.55%/16-02.03.2026	CAD	400'000			400'000	253'480.05	0.01
4.410 BMW CANADA INC S. -Z- 4.41%/23-10.02.2027	CAD		250'000		250'000	161'500.04	0.01
4.900 BRITISH COL INV 4.9%/23-02.06.2033	CAD		500'000	500'000			
4.820 BROOKFIELD ASSET MANAGEMENT 4.82%/14-28.01.2026	CAD	370'000			370'000	240'016.19	0.01
5.950 BROOKFIELD ASSET MGMT 5.95%/05-14.06.2035	CAD	970'000			970'000	655'688.87	0.02
5.431 BROOKFIELD FIN II INC 5.431%/22-14.12.2032	CAD	500'000			500'000	328'682.81	0.01
2.724 BROOKFIELD FINANCE INC 2.724%/21-15.04.2031	USD	300'000			300'000	221'957.63	0.01
4.350 BROOKFIELD FINANCE INC 4.35%/20-15.04.2030	USD	518'000			518'000	432'041.58	0.01
4.700 BROOKFIELD FINANCE INC 4.7%/17-20.09.2047	USD	342'000			342'000	255'535.17	0.01
4.850 BROOKFIELD FINANCE INC 4.85%/19-29.03.2029	USD	263'000			263'000	228'269.12	0.01
6.350 BROOKFIELD FINANCE INC 6.35%/23-05.01.2034	USD		150'000		150'000	138'809.92	0.00
5.710 BROOKFIELD INFRA FIN ULC 5.71%/23-27.07.2030	CAD		200'000		200'000	134'427.87	0.00
3.315 BROOKFIELD INFRA FIN ULC S 5 3.315%/17-22.02.2024	CAD	800'000		800'000			
5.616 BROOKFIELD INFRA FIN ULC S. -11- 5.616%/22-14.11.2027	CAD	400'000			400'000	266'467.54	0.01
3.410 BROOKFIELD INFRA FIN ULC S. -7- 3.41%/19-09.10.2029	CAD	181'000			181'000	108'915.70	0.00
2.855 BROOKFIELD INFRA FIN ULC S. -8- 2.855%/20-01.09.2032	CAD	300'000			300'000	164'135.03	0.01
5.292 BROOKFIELD RENEWABLE PAR 5.292%/23-28.10.2033	CAD		200'000		200'000	131'751.69	0.00
3.330 BROOKFIELD RENEWABLE PAR S. -14- 3.33%/20-13.08.2050	CAD	200'000			200'000	93'046.80	0.00
3.969 BRUCE POWER LP S. -2016-2- 3.969%/16-23.06.2026	CAD	600'000			600'000	382'623.04	0.01
4.132 BRUCE POWER LP S. -2018-1- 4.132%/18-21.06.2033	CAD	1'310'000			1'310'000	802'689.25	0.03
2.680 BRUCE POWER LP S. -2021-1- 2.68%/21-21.12.2028	CAD	300'000			300'000	178'632.25	0.01
4.700 BRUCE POWER LP S. -2023-1- 4.7%/23-21.12.2027	CAD		200'000		200'000	130'051.11	0.00
3.199 CALGARY AIRPORT AUTHORIT 3.199%/21-07.10.2036	CAD	150'000	500'000		650'000	359'222.37	0.01
3.341 CALGARY AIRPORT AUTHORIT 3.341%/21-07.10.2038	CAD	300'000			300'000	165'406.46	0.01
3.554 CALGARY AIRPORT AUTHORIT 3.554%/21-07.10.2051	CAD	150'000			150'000	80'483.71	0.00
3.454 CALGARY AIRPORT AUTHORIT S. -C- 3.454%/21-07.10.2041	CAD	600'000			600'000	329'511.02	0.01
4.190 CAMECO CORPORATION S G 4.19%/14-24.06.2024	CAD	1'151'000		600'000	551'000	356'385.09	0.01
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/19- 19.06.2029	CAD	300'000			300'000	193'355.44	0.01
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/20- 21.07.2030	CAD	500'000			500'000	310'695.20	0.01
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/21- 21.04.2031	CAD	350'000			350'000	212'737.21	0.01
- CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/23- 20.01.2033	CAD		750'000		750'000	489'526.66	0.02
0.375 CANADIAN IMPERIAL BANK 0.375%/19-03.05.2024	EUR	300'000		300'000			
0.500 CANADIAN IMPERIAL BANK 0.5%/20-14.12.2023	USD	500'000		500'000			
0.950 CANADIAN IMPERIAL BANK 0.95%/20-23.10.2025	USD		200'000		200'000	164'617.72	0.01
1.000 CANADIAN IMPERIAL BANK 1%/21-18.10.2024	USD	400'000		400'000			
1.100 CANADIAN IMPERIAL BANK 1.1%/21-19.01.2026	CAD	400'000			400'000	243'146.93	0.01
1.250 CANADIAN IMPERIAL BANK 1.25%/21-22.06.2026	USD	300'000			300'000	242'169.77	0.01
1.700 CANADIAN IMPERIAL BANK 1.7%/21-15.07.2026	CAD	300'000			300'000	182'413.72	0.01
2.000 CANADIAN IMPERIAL BANK 2%/20-17.04.2025	CAD	400'000			400'000	251'172.66	0.01
2.250 CANADIAN IMPERIAL BANK 2.25%/20-28.01.2025	USD	500'000		500'000			
2.250 CANADIAN IMPERIAL BANK 2.25%/22-07.01.2027	CAD	600'000			600'000	364'512.14	0.01
2.750 CANADIAN IMPERIAL BANK 2.75%/22-07.03.2025	CAD	500'000	370'000		870'000	552'083.40	0.02
3.100 CANADIAN IMPERIAL BANK 3.1%/19-02.04.2024	USD	150'000		150'000			
3.300 CANADIAN IMPERIAL BANK 3.3%/18-26.05.2025	CAD		700'000		700'000	445'770.75	0.02
3.300 CANADIAN IMPERIAL BANK 3.3%/22-07.04.2025	USD	400'000	50'000		450'000	387'092.27	0.01
3.450 CANADIAN IMPERIAL BANK 3.45%/22-07.04.2027	USD	300'000			300'000	251'775.21	0.01
3.600 CANADIAN IMPERIAL BANK 3.6%/22-07.04.2032	USD	500'000			500'000	393'046.94	0.01
3.945 CANADIAN IMPERIAL BANK 3.945%/22-04.08.2025	USD	700'000			700'000	604'349.08	0.02
4.950 CANADIAN IMPERIAL BANK 4.95%/22-29.06.2027	CAD		900'000		900'000	588'133.37	0.02
5.000 CANADIAN IMPERIAL BANK 5%/23-07.12.2026	CAD	200'000			200'000	130'626.20	0.00
5.001 CANADIAN IMPERIAL BANK 5.001%/23-28.04.2028	USD	500'000			500'000	438'692.88	0.01
5.050 CANADIAN IMPERIAL BANK 5.05%/22-07.10.2027	CAD	400'000			800'000	524'669.92	0.02
5.500 CANADIAN IMPERIAL BANK 5.5%/23-14.01.2028	CAD	600'000			600'000	399'937.37	0.01
5.926 CANADIAN IMPERIAL BANK 5.926%/23-02.10.2026	USD	500'000			500'000	448'077.43	0.02
5.986 CANADIAN IMPERIAL BANK 5.986%/23-03.10.2028	USD	400'000			400'000	364'855.72	0.01
6.092 CANADIAN IMPERIAL BANK 6.092%/23-03.10.2033	USD	600'000			600'000	548'640.13	0.02
6.375 CANADIAN NAT RAILWAY 6.375%/07-15.11.2037	USD	423'000			423'000	407'828.04	0.01
2.450 CANADIAN NATL RAILWAY 2.45%/20-01.05.2050	USD	400'000			400'000	219'625.54	0.01
2.800 CANADIAN NATL RAILWAY 2.8%/15-22.09.2025	CAD	1'000'000		1'000'000			
3.050 CANADIAN NATL RAILWAY 3.05%/19-08.02.2050	CAD	300'000			300'000	145'034.67	0.00
3.600 CANADIAN NATL RAILWAY 3.6%/17-01.08.2047	CAD	300'000			300'000	162'593.51	0.01
3.650 CANADIAN NATL RAILWAY 3.65%/18-03.02.2048	USD	344'000	242'000		586'000	408'711.62	0.01
4.400 CANADIAN NATL RAILWAY 4.4%/22-05.08.2052	USD		450'000		450'000	348'969.44	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.400	CANADIAN NATL RAILWAY 4.4%/23-10.05.2033	CAD		400'000		256'983.58	0.01	
4.450	CANADIAN NATL RAILWAY 4.45%/18-20.01.2049	USD		300'000		235'940.76	0.01	
2.950	CANADIAN NATL RESOURCES 2.95%/20-15.07.2030	USD	300'000			229'708.39	0.01	
4.850	CANADIAN NATL RESOURCES 4.85%/17-30.05.2047	CAD	150'000			90'169.74	0.00	
4.950	CANADIAN NATL RESOURCES 4.95%/17-01.06.2047	USD		514'000		394'402.92	0.01	
2.500	CANADIAN NATL RESOURCES S. -6- 2.5%/20-17.01.2028	CAD	150'000			89'886.53	0.00	
3.900	CANADIAN NATURAL RESOURCES (subordinated) 3.9%/14-01.02.2025	USD	1'000'000			866'073.68	0.03	
3.800	CANADIAN NATURAL RESOURCES 3.8%/14-15.04.2024	USD	100'000			87'821.96	0.00	
5.850	CANADIAN NATURAL RESOURCES 5.85%/04-01.02.2035	USD	465'000			408'563.48	0.01	
6.250	CANADIAN NATURAL RESOURCES 6.25%/07-15.03.2038	USD	300'000			270'877.74	0.01	
3.550	CANADIAN NATURAL RESOURCES S. -2- 3.55%/14-03.06.2024	CAD	800'000	800'000				
1.350	CANADIAN PACIFIC RAILWAY 1.35%/21-02.12.2024	USD	700'000	700'000				
1.750	CANADIAN PACIFIC RAILWAY 1.75%/21-02.12.2026	USD	600'000		600'000	484'385.90	0.02	
2.450	CANADIAN PACIFIC RAILWAY 2.45%/21-02.12.2031	USD	400'000	246'000	646'000	505'239.19	0.02	
2.540	CANADIAN PACIFIC RAILWAY 2.54%/21-28.02.2028	CAD	600'000		600'000	362'925.31	0.01	
2.900	CANADIAN PACIFIC RAILWAY 2.9%/15-01.02.2025	USD	32'000		32'000	27'504.16	0.00	
3.000	CANADIAN PACIFIC RAILWAY 3%/21-02.12.2041	USD	300'000	1'000'000	1'300'000	964'745.30	0.03	
3.100	CANADIAN PACIFIC RAILWAY 3.1%/21-02.12.2051	USD	800'000	400'000	400'000	239'589.00	0.01	
3.150	CANADIAN PACIFIC RAILWAY 3.15%/19-13.03.2029	CAD	200'000		200'000	122'263.29	0.00	
3.500	CANADIAN PACIFIC RAILWAY 3.5%/23-01.05.2050	USD		192'000	192'000	123'462.16	0.00	
4.200	CANADIAN PACIFIC RAILWAY 4.2%/23-15.11.2069	USD	400'000	200'000	200'000	137'783.19	0.00	
4.300	CANADIAN PACIFIC RAILWAY 4.3%/23-15.05.2043	USD	339'000		339'000	255'326.28	0.01	
4.700	CANADIAN PACIFIC RAILWAY 4.7%/23-01.05.2048	USD	500'000	300'000	200'000	154'866.75	0.01	
4.950	CANADIAN PACIFIC RAILWAY 4.95%/23-15.08.2045	USD	500'000	300'000	200'000	161'434.16	0.01	
6.450	CANADIAN PACIFIC RAILWAY 6.45%/09-17.11.2039	CAD	370'000		370'000	281'899.57	0.01	
3.500	CANADIAN PACIFIC RAILWAY COMPANY 3.5%/23-01.05.2050	CAD		492'000	492'000			
6.125	CANADIAN PACIFIC RAILWAY COMPANY 6.125%/15-15.09.2015	USD	232'000		232'000	214'720.53	0.01	
-	CANADIAN WESTERN BANK (subordinated) S. -F- FIX-TO-FRN FRN/19-11.06.2029	CAD	194'000		194'000	125'302.27	0.00	
1.570	CANADIAN WESTERN BANK 1.57%/20-14.09.2023	CAD	200'000		200'000			
1.818	CANADIAN WESTERN BANK 1.818%/20-16.12.2027	CAD	400'000		400'000	233'556.29	0.01	
5.261	CANADIAN WESTERN BANK 5.261%/23-20.12.2025	CAD		200'000	200'000	130'055.45	0.00	
5.378	CAPITAL POWER CORP 5.378%/23-25.01.2027	CAD		200'000	200'000	130'943.39	0.00	
5.973	CAPITAL POWER CORP 5.973%/23-25.01.2034	CAD		130'000	130'000	86'963.31	0.00	
3.147	CAPITAL POWER CORP S. -4- 3.147%/20-01.10.2032	CAD	400'000		400'000	219'692.42	0.01	
5.190	CATERPILLAR FIN SERV LTD 5.19%/23-25.09.2026	CAD		200'000	200'000	131'917.48	0.00	
3.050	CCL INDUSTRIES INC -144A- 3.05%/20-01.06.2030	USD	560'000		560'000	425'738.24	0.01	
6.750	CENOVUS ENERGY 6.75%/10-15.11.2039	USD	107'000		107'000	102'115.60	0.00	
2.650	CENOVUS ENERGY INC 2.65%/21-15.01.2032	USD	200'000		200'000	144'093.38	0.00	
3.500	CENOVUS ENERGY INC 3.5%/20-07.02.2028	CAD	600'000		600'000	373'182.95	0.01	
3.600	CENOVUS ENERGY INC 3.6%/17-10.03.2027	CAD	285'000		285'000	179'277.37	0.01	
3.750	CENOVUS ENERGY INC 3.75%/21-15.02.2052	USD	200'000		200'000	125'722.90	0.00	
5.250	CENOVUS ENERGY INC 5.25%/17-15.06.2037	USD	322'000	201'000	121'000	99'102.30	0.00	
5.400	CENOVUS ENERGY INC 5.4%/17-15.06.2047	USD	400'000	162'000	238'000	192'422.46	0.01	
2.584	CENTRAL 1 CREDIT UNION 2.584%/19-06.12.2023	CAD	200'000		200'000			
1.323	CENTRAL 1 CREDIT UNION S. -18- 1.323%/21-29.01.2026	CAD	200'000		200'000	120'956.71	0.00	
5.417	CENTRAL 1 CREDIT UNION S. -19- 5.417%/22-29.09.2025	CAD		200'000	200'000	129'997.19	0.00	
2.100	CGI INC 2.1%/21-18.09.2028	CAD	300'000		300'000	175'107.53	0.01	
5.400	CHOICE PROPERTIES REIT 5.4%/23-01.03.2033	CAD		300'000	300'000	197'494.47	0.01	
3.532	CHOICE PROPERTIES REIT S. -M- 3.532%/19-11.06.2029	CAD	200'000		200'000	121'743.66	0.00	
2.848	CHOICE PROPERTIES REIT S. -P- 2.848%/20-21.05.2027	CAD	200'000		200'000	122'590.53	0.00	
2.456	CHOICE PROPERTIES REIT S. -O- 2.456%/21-30.11.2026	CAD	200'000		200'000	122'314.98	0.00	
6.003	CHOICE PROPERTIES REIT S. -R- 6.003%/22-24.06.2032	CAD	300'000		300'000	205'845.16	0.01	
5.699	CHOICE PROPERTIES REIT S. -T- 5.699%/23-28.02.2034	CAD		200'000	200'000	133'922.08	0.00	
3.200	CI FINANCIAL CORP 3.2%/20-17.12.2030	USD	268'000		268'000	187'891.48	0.01	
3.759	CI FINANCIAL CORP 3.759%/20-26.05.2025	CAD	200'000		200'000			
4.100	CI FINANCIAL CORP 4.1%/21-15.06.2051	USD	250'000	100'000	100'000	250'000	130'066.37	0.00
7.000	CI FINANCIAL CORP 7%/22-02.12.2025	CAD	300'000		300'000	198'088.48	0.01	
2.686	CROMBIE REAL ESTATE INV S. -H- 2.686%/20-31.03.2028	CAD	400'000		400'000	236'638.84	0.01	
3.211	CROMBIE REAL ESTATE INV S. -I- 3.211%/20-09.10.2030	CAD	400'000		400'000	228'885.83	0.01	
5.244	CROMBIE REAL ESTATE INV S. -K- 5.244%/23-28.09.2029	CAD		300'000	300'000	195'081.01	0.01	
3.029	CT REAL ESTATE INV TRUST 3.029%/22-05.02.2029	CAD	200'000		200'000	118'061.11	0.00	
3.527	CT REAL ESTATE INV TRUST S. -B- 3.527%/15-09.06.2025	CAD	800'000		800'000	508'186.00	0.02	
3.469	CT REAL ESTATE INV TRUST S. -E- 3.469%/17-16.06.2027	CAD	300'000		300'000	185'788.15	0.01	
2.371	CT REAL ESTATE INV TRUST S. -G- 2.371%/21-06.01.2031	CAD	400'000		400'000	216'427.41	0.01	
3.805	CU 3.805%/12-10.09.2042	CAD	800'000		800'000	460'959.69	0.02	
4.085	CU 4.085%/14-02.09.2044	CAD	287'000		287'000	171'159.94	0.01	
3.548	CU INC 3.548%/17-22.11.2047	CAD	131'000		131'000	71'086.68	0.00	
3.763	CU INC 3.763%/16-19.11.2046	CAD		300'000	300'000	169'445.99	0.01	
4.558	CU INC 4.558%/13-07.11.2053	CAD	475'000		475'000	302'113.01	0.01	
2.140	DAIMLER TRUCKS FI CANADA 2.14%/21-13.12.2024	CAD	400'000	400'000				

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.220 DAIMLER TRUCKS FI CANADA 5.22%/22-20.09.2027	CAD	400'000			400'000	263'161.07	0.01
1.505 DOLLARAMA INC. 1.505%/20-20.09.2027	CAD	300'000			300'000	175'864.06	0.01
1.871 DOLLARAMA INC. 1.871%/21-08.07.2026	CAD	300'000			300'000	182'868.51	0.01
2.443 DOLLARAMA INC. 2.443%/21-09.07.2029	CAD	300'000			300'000	174'747.09	0.01
5.084 DOLLARAMA INC. 5.084%/22-27.10.2025	CAD		100'000		100'000	65'100.56	0.00
5.383 DREAM INDUSTRIAL REIT S. -F- 5.383%/23-22.03.2028	CAD		250'000		250'000	164'196.70	0.01
2.440 DREAM SUMMIT INDUSTRIAL 2.44%/23-14.07.2028	CAD	200'000			200'000	117'043.45	0.00
6.319 ELEMENT FLEET MANAGEMENT -144A- 6.319%/23-04.12.2028	USD		200'000		200'000	180'624.55	0.01
- EMPIRE LIFE INSURANCE (subordinated) FIX-TO-FRN FRN/21-24.09.2031	CAD	200'000			200'000	119'346.14	0.00
4.240 ENBRIDGE 4.24%/12-27.08.2042	CAD	510'000			510'000	283'304.39	0.01
4.500 ENBRIDGE 4.5%/14-10.06.2044	USD	470'000		340'000	130'000	95'391.67	0.00
5.500 ENBRIDGE 5.5%/16-01.12.2046	USD	289'000			289'000	245'709.16	0.01
2.500 ENBRIDGE GAS DISTRIBUTION 2.5%/16-05.08.2026	CAD	790'000			790'000	488'070.24	0.02
4.950 ENBRIDGE GAS DISTRIBUTION 4.95%/10-22.11.2050	CAD	148'000			148'000	98'680.34	0.00
2.880 ENBRIDGE GAS INC 2.88%/17-22.11.2027	CAD	300'000			300'000	184'554.70	0.01
2.900 ENBRIDGE GAS INC 2.9%/20-01.04.2030	CAD	370'000			370'000	221'077.88	0.01
3.010 ENBRIDGE GAS INC 3.01%/19-09.08.2049	CAD	197'000			197'000	95'119.39	0.00
3.200 ENBRIDGE GAS INC 3.2%/21-15.09.2051	CAD	300'000			300'000	148'372.84	0.01
3.310 ENBRIDGE GAS INC 3.31%/15-11.09.2025	CAD	400'000			400'000	253'732.71	0.01
5.670 ENBRIDGE GAS INC 5.67%/23-06.10.2053	CAD		250'000		250'000	185'627.55	0.01
5.700 ENBRIDGE GAS INC 5.7%/23-06.10.2033	CAD	200'000			200'000	140'360.37	0.00
1.600 ENBRIDGE INC 1.6%/21-04.10.2026	USD	50'000			50'000	40'248.27	0.00
2.500 ENBRIDGE INC 2.5%/19-15.01.2025	USD	300'000		300'000			
2.500 ENBRIDGE INC 2.5%/21-01.08.2033	USD	400'000	100'000		500'000	347'920.78	0.01
2.990 ENBRIDGE INC 2.99%/19-03.10.2029	CAD	400'000			400'000	237'952.62	0.01
3.100 ENBRIDGE INC 3.1%/21-21.09.2033	CAD	400'000			400'000	221'609.26	0.01
3.125 ENBRIDGE INC 3.125%/19-15.11.2029	USD		300'000		300'000	238'649.54	0.01
3.400 ENBRIDGE INC 3.4%/21-01.08.2051	USD		200'000		200'000	122'806.61	0.00
3.950 ENBRIDGE INC 3.95%/18-19.11.2024	CAD	350'000		350'000			
4.570 ENBRIDGE INC 4.57%/14-11.03.2044	CAD	250'000			250'000	144'142.75	0.00
4.900 ENBRIDGE INC 4.9%/23-26.05.2028	CAD		200'000		200'000	130'796.79	0.00
5.360 ENBRIDGE INC 5.36%/23-26.05.2033	CAD		300'000		300'000	198'987.87	0.01
5.700 ENBRIDGE INC 5.7%/22-09.11.2027	CAD	400'000			400'000	268'130.10	0.01
5.700 ENBRIDGE INC 5.7%/23-08.03.2033	USD		700'000	300'000	400'000	356'524.69	0.01
5.760 ENBRIDGE INC 5.76%/23-26.05.2053	USD		300'000		300'000	202'752.64	0.01
5.969 ENBRIDGE INC 5.969%/23-08.03.2026	USD		200'000		200'000	176'060.31	0.01
6.510 ENBRIDGE INC 6.51%/22-09.11.2052	CAD	200'000			200'000	149'185.52	0.01
6.700 ENBRIDGE INC 6.7%/23-15.11.2053	USD		584'000		584'000	573'582.29	0.02
4.550 ENBRIDGE PIPELINES 4.55%/15-29.09.2045	CAD	378'000			378'000	217'641.54	0.01
2.820 ENBRIDGE PIPELINES INC 2.82%/21-12.05.2031	CAD	300'000			300'000	171'682.25	0.01
3.450 ENBRIDGE PIPELINES INC 3.45%/15-29.09.2025	CAD	400'000			400'000	253'840.15	0.01
3.520 ENBRIDGE PIPELINES INC 3.52%/19-22.02.2029	CAD	160'000			160'000	98'526.20	0.00
4.200 ENBRIDGE PIPELINES INC 4.2%/21-12.05.2051	CAD	300'000			300'000	161'131.25	0.01
5.820 ENBRIDGE PIPELINES INC 5.82%/23-17.08.2053	CAD		100'000		100'000	68'777.71	0.00
2.100 ENERGI INC S. -V- 2.1%/20-16.04.2027	CAD	300'000			300'000	181'509.12	0.01
1.876 EQUITABLE BANK 1.876%/20-26.11.2025	CAD	200'000			200'000	122'344.71	0.00
1.983 EQUITABLE BANK 1.983%/21-09.05.2024	CAD	300'000		300'000			
3.362 EQUITABLE BANK 3.362%/22-02.03.2026	CAD	300'000			300'000	187'029.89	0.01
4.950 FAIRFAX FINANCIAL HOLDINGS 4.95%/15-03.03.2025	CAD	750'000			750'000	486'918.75	0.02
6.000 FAIRFAX FINL HLDGS LTD -144A- 6%/23-07.12.2033	USD		400'000		400'000	353'678.55	0.01
2.750 FAIRFAX FINL HLDGS LTD 2.75%/18-29.03.2028	EUR	840'000			840'000	749'240.11	0.03
3.950 FAIRFAX FINL HLDGS LTD 3.95%/21-03.03.2031	CAD	200'000			200'000	120'484.24	0.00
4.850 FAIRFAX FINL HLDGS LTD 4.85%/19-17.04.2028	USD	200'000			200'000	172'354.32	0.01
5.625 FAIRFAX FINL HLDGS LTD 5.625%/23-16.08.2032	USD		268'000		268'000	232'471.29	0.01
- FED CAISSES DESJARDINS (subordinated) FIX-TO-FRN FRN/21-28.05.2031	CAD	300'000			300'000	181'981.57	0.01
- FED CAISSES DESJARDINS (subordinated) S. -Z- FIX-TO-FRN FRN/20-26.05.2030	CAD	500'000			500'000	315'215.50	0.01
1.093 FED CAISSES DESJARDINS 1.093%/21-21.01.2026	CAD	400'000			400'000	243'080.49	0.01
1.587 FED CAISSES DESJARDINS 1.587%/21-10.09.2026	CAD		300'000		300'000	181'385.81	0.01
4.400 FED CAISSES DESJARDINS -144A- 4.4%/22-23.08.2025	USD	400'000			400'000	347'164.57	0.01
4.550 FED CAISSES DESJARDINS -144A- 4.55%/22-23.08.2027	USD	400'000	200'000		600'000	518'281.65	0.02
5.250 FED CAISSES DESJARDINS -144A- 5.25%/24-26.04.2029	USD	500'000			500'000	436'317.29	0.01
5.700 FED CAISSES DESJARDINS -144A- 5.7%/23-14.03.2028	USD		400'000		400'000	355'927.57	0.01
5.200 FED CAISSES DESJARDINS 5.2%/22-01.10.2025	CAD	260'000	40'000		300'000	195'137.12	0.01
3.447 FIRST CAP REAL ESTATE S. -A- 3.447%/20-01.03.2028	CAD	200'000			200'000	121'155.38	0.00
3.604 FIRST CAP REALTY INC 3.604%/16-06.05.2026	CAD	950'000		250'000	700'000	439'080.17	0.01
3.753 FIRST CAP REALTY INC S. -U- 3.753%/17-12.07.2027	CAD	498'000			498'000	308'250.19	0.01
4.790 FIRST CAPITAL REALTY S. -R- 4.79%/14-30.08.2024	CAD	200'000		200'000			
7.293 FIRST NATIONAL FINANCIAL S. -4- 7.293%/23-08.09.2026	CAD		100'000		100'000	66'410.58	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- FORESTERS FINANCIAL (subordinated) S. -1- FIX-TO-FRN FRN/20-15.10.2035	CAD	300'000			300'000	164'313.34	0.01
3.055 FORTIS INC 3.055%/17-04.10.2026	USD	248'000	150'000		398'000	330'862.11	0.01
5.677 FORTIS INC 5.677%/23-08.11.2033	CAD		200'000		200'000	138'042.38	0.00
3.300 FORTISALBERTA INC 3.3%/14-30.09.2024	CAD	180'000		180'000			
4.862 FORTISALBERTA INC 4.862%/23-26.05.2053	CAD		300'000		300'000	199'551.41	0.01
2.420 FORTISBC ENERGY INC 2.42%/21-18.07.2031	CAD	400'000			400'000	227'149.21	0.01
4.670 FORTISBC ENERGY INC 4.67%/22-28.11.2052	CAD	100'000			100'000	64'679.08	0.00
2.580 FORTISBC ENERGY INC S. -27- 2.58%/16-08.04.2026	CAD	300'000			300'000	186'891.73	0.01
2.450 GIBSON ENERGY INC 2.45%/20-14.07.2025	CAD	300'000			300'000	187'897.42	0.01
2.850 GIBSON ENERGY INC 2.85%/20-14.07.2027	CAD	300'000			300'000	182'870.86	0.01
5.750 GIBSON ENERGY INC 5.75%/23-12.07.2033	CAD		300'000		300'000	202'043.22	0.01
5.800 GIBSON ENERGY INC 5.8%/23-12.07.2026	CAD		300'000		300'000	195'056.06	0.01
6.200 GIBSON ENERGY INC 6.2%/23-12.07.2053	CAD		200'000		200'000	140'438.09	0.00
6.900 GLENCORE FINANCE CANADA -144A- 6.9%/07-15.11.2037	USD		162'000		162'000	154'636.14	0.01
6.900 GLENCORE FINANCE EUROPE (reg. -S-) 6.9%/07-15.11.2037	USD	340'000		340'000			
3.150 GM FINANCIAL CAD 3.15%/22-08.02.2027	CAD	300'000			300'000	185'219.48	0.01
3.250 GM FINANCIAL CAD S. -5- 3.25%/19-07.11.2023	CAD	400'000		400'000			
3.873 GRANITE REIT HOLDINGS LP S. -3- 3.873%/16-30.11.2023	CAD	200'000		200'000			
3.062 GRANITE REIT HOLDINGS LP S. -4- 3.062%/20-04.06.2027	CAD	200'000			200'000	123'094.55	0.00
2.194 GRANITE REIT HOLDINGS LP S. -6- 2.194%/21-30.08.2028	CAD	500'000			500'000	289'185.54	0.01
7.050 GREATER TORONTO AIRPORT S. 2000-1 7.05%/00-12.06.2030	CAD	160'000			160'000	117'365.04	0.00
5.300 GREATER TORONTO AIRPORTS AUTHORITY 5.3%/11-25.02.2041	CAD	110'000			110'000	76'792.35	0.00
1.540 GREATER TORONTO AIRPORTS S. -1- 1.54%/20-03.05.2028	CAD	300'000			300'000	175'374.33	0.01
3.150 GREATER TORONTO AIRPORTS S. -1- 3.15%/21-05.10.2051	CAD	150'000			150'000	76'192.49	0.00
6.670 GREAT-WEST LIFE 6.67%/03-21.03.2033	CAD	330'000			330'000	241'518.34	0.01
5.998 GREAT-WEST LIFECO 5.998%/09-16.11.2039	CAD	231'000			231'000	168'286.24	0.01
2.981 GREAT-WEST LIFECO INC 2.981%/20-08.07.2050	CAD	400'000			400'000	191'800.58	0.01
4.700 GREAT-WEST LIFECO INC 4.7%/22-16.11.2029	EUR	200'000			200'000	199'520.11	0.01
2.633 H&R REAL ESTATE INVESTME S. -S- 2.633%/21-19.02.2027	CAD	300'000			300'000	180'585.20	0.01
3.678 HALIFAX INTL AIRPORT AUT S. -D- 3.678%/21-03.05.2051	CAD	200'000			200'000	104'890.45	0.00
2.950 HCN CANADIAN HLDNGS-1 LP 2.95%/19-15.01.2027	CAD	143'000			143'000	86'364.13	0.00
1.711 HONDA CANADA FINANCE INC 1.711%/21-28.09.2026	CAD	200'000			200'000	121'032.51	0.00
2.500 HONDA CANADA FINANCE INC S. -2019-2- 2.5%/19-04.06.2024	CAD	200'000		200'000			
4.873 HONDA CANADA FINANCE INC S. -2023-2- 4.873%/23-23.09.2027	CAD		300'000		300'000	196'437.51	0.01
1.782 HSBC BANK CANADA 1.782%/21-20.05.2026	CAD	200'000			200'000	122'196.43	0.00
3.403 HSBC BANK CANADA 3.403%/22-24.03.2025	CAD	500'000			500'000	319'252.11	0.01
3.630 HYDRO ONE INC 3.63%/18-25.06.2049	CAD	78'000			78'000	42'886.57	0.00
4.160 HYDRO ONE INC 4.16%/23-27.01.2033	CAD	200'000			200'000	127'242.97	0.00
4.390 HYDRO ONE INC 4.39%/24-01.03.2034	CAD		160'000		160'000	102'616.74	0.00
4.460 HYDRO ONE INC 4.46%/23-27.01.2053	CAD	200'000			200'000	125'742.74	0.00
4.850 HYDRO ONE INC 4.85%/23-30.11.2054	CAD		220'000		220'000	147'447.47	0.00
4.000 HYDRO ONE INC S. -24- 4%/11-22.12.2051	CAD	892'000			892'000	519'752.93	0.02
4.590 HYDRO ONE INC S. -29- 4.59%/13-09.10.2043	CAD	300'000			300'000	191'762.10	0.01
2.970 HYDRO ONE INC S. -40- 2.97%/18-26.06.2025	CAD	950'000			950'000	602'740.14	0.02
2.540 HYDRO ONE INC S. -42- 2.54%/19-05.04.2024	CAD	1'000'000		1'000'000			
3.020 HYDRO ONE INC S. -43- 3.02%/19-05.04.2029	CAD	200'000			200'000	122'568.10	0.00
2.710 HYDRO ONE INC S. -47- 2.71%/20-28.02.2050	CAD	200'000			200'000	92'124.25	0.00
1.690 HYDRO ONE INC S. -49- 1.69%/20-16.01.2031	CAD	500'000			500'000	276'063.68	0.01
2.230 HYDRO ONE INC S. -50- 2.23%/21-17.09.2031	CAD	300'000			300'000	168'627.70	0.01
3.100 HYDRO ONE INC S. -51- 3.1%/21-15.09.2051	CAD	200'000			200'000	98'554.68	0.00
1.410 HYDRO ONE LTD 1.41%/20-15.10.2027	CAD	400'000			400'000	235'288.09	0.01
- IA FINANCIAL CORP INC (subordinated) FIX-TO-FRN FRN/19-24.09.2031	CAD	300'000			300'000	185'350.70	0.01
4.206 IGM FINANCIAL INC 4.206%/19-21.03.2050	CAD	50'000			50'000	28'806.77	0.00
5.426 IGM FINANCIAL INC 5.426%/23-26.05.2053	CAD		230'000		230'000	159'653.41	0.01
5.459 INTACT FINANCIAL CORP -144A- 5.459%/22-22.09.2032	USD	400'000			400'000	349'709.62	0.01
2.954 INTACT FINANCIAL CORP S. -10- 2.954%/20-16.12.2050	CAD	270'000			270'000	127'434.47	0.00
5.276 INTACT FINANCIAL CORP S. -14- 5.276%/23-14.09.2054	CAD		120'000		120'000	83'993.28	0.00
2.850 INTACT FINANCIAL CORP S. -7- 2.85%/17-07.06.2027	CAD	970'000		500'000	470'000	290'500.39	0.01
3.484 INTER PIPELINE LTD 3.484%/16-16.12.2026	CAD	541'000			541'000	337'653.63	0.01
3.983 INTER PIPELINE LTD 3.983%/21-25.11.2031	CAD	500'000			500'000	293'738.90	0.01
5.710 INTER PIPELINE LTD 5.71%/23-29.05.2030	CAD		500'000	500'000			
5.760 INTER PIPELINE LTD 5.76%/22-17.02.2028	CAD	500'000		300'000	200'000	133'159.88	0.00
4.232 INTER PIPELINE LTD S. -11- 4.232%/20-01.06.2027	CAD	200'000			200'000	126'901.47	0.00
5.091 INTER PIPELINE LTD S. -13- 5.091%/21-27.11.2051	CAD	200'000			200'000	115'241.46	0.00
6.380 INTER PIPELINE LTD S. -16- 6.38%/22-17.02.2033	CAD	300'000			300'000	204'022.28	0.01
6.590 INTER PIPELINE LTD S. -18- 6.59%/23-09.02.2034	CAD		310'000		310'000	213'686.83	0.01
2.296 IVANHOE CAMBRIDGE II S. -2- 2.296%/19-12.12.2024	CAD	300'000		300'000			
2.580 JOHN DEERE FINANCIALS IN 2.58%/19-16.10.2026	CAD	638'000			638'000	394'439.12	0.01
2.810 JOHN DEERE FINANCIALS IN 2.81%/22-19.01.2029	CAD	200'000			200'000	120'838.47	0.00
3.959 KEYERA CORP 3.959%/20-29.05.2030	CAD	200'000			200'000	122'642.90	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.022 KEYERA CORP S. -3- 5.022%/22-28.03.2032	CAD	300'000			300'000	192'219.41	0.01
6.250 KINROSS GOLD CORP -144A- 6.25%/23-15.07.2033	USD		300'000		300'000	269'979.73	0.01
1.150 LAURENTIAN BANK OF CDA 1.15%/21-03.06.2024	CAD	200'000		200'000			
5.900 LOBLAW COMPANIES 5.9%/05-18.01.2036	CAD	28'000			28'000	19'251.35	0.00
5.336 LOBLAW COS LTD 5.336%/22-13.09.2052	CAD		270'000		270'000	183'022.75	0.01
3.625 MAGNA INTERNATIONAL INC 3.625%/14-15.06.2024	USD	281'000			281'000	245'782.52	0.01
4.375 MAGNA INTERNATIONAL INC 4.375%/23-17.03.2032	EUR		300'000		300'000	297'410.57	0.01
4.950 MAGNA INTERNATIONAL INC 4.95%/23-31.01.2031	CAD		300'000		300'000	197'002.82	0.01
5.980 MAGNA INTERNATIONAL INC 5.98%/23-21.03.2026	USD		400'000		400'000	352'310.67	0.01
1.337 MANULIFE BANK OF CANADA 1.337%/21-26.02.2026	CAD	400'000			400'000	243'704.10	0.01
2.864 MANULIFE BANK OF CANADA 2.864%/22-16.02.2027	CAD	300'000			300'000	185'451.05	0.01
- MANULIFE FINANCE (subordinated) FIX-TO-FRN 4.061%/17-24.02.2032	USD	200'000			200'000	167'851.26	0.01
4.150 MANULIFE FINANCIAL 4.15%/16-04.03.2026	USD	460'000	50'000		510'000	440'157.94	0.01
- MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/20-12.05.2030	CAD	500'000			500'000	313'628.45	0.01
3.703 MANULIFE FINANCIAL CORP 3.703%/22-16.03.2032	USD	500'000			500'000	401'180.44	0.01
5.375 MANULIFE FINANCIAL CORP 5.375%/16-04.03.2046	USD		334'000		334'000	287'857.88	0.01
3.000 MERCEDES-BENZ CA FIN INC 3%/22-23.02.2027	EUR	400'000			400'000	377'763.86	0.01
5.120 MERCEDES-BENZ CA FIN INC 5.12%/23-27.06.2028	CAD		200'000		200'000	132'614.80	0.00
5.970 METRO S. -B- 5.97%/05-15.10.2035	CAD	396'000			396'000	278'734.67	0.01
5.170 MONTREAL AIRPORT S. -G- 5.17%/05-17.09.2035	CAD	1'351'000		800'000	551'000	370'063.44	0.01
2.237 NATIONAL BANK OF CANADA 2.237%/21-04.11.2026	CAD	200'000			200'000	121'937.40	0.00
2.545 NATIONAL BANK OF CANADA 2.545%/19-12.07.2024	CAD	260'000			260'000	167'233.74	0.01
2.580 NATIONAL BANK OF CANADA 2.58%/19-03.02.2025	CAD	270'000			270'000	171'354.95	0.01
3.750 NATIONAL BANK OF CANADA 3.75%/23-25.01.2028	EUR	300'000	100'000		400'000	382'307.29	0.01
5.023 NATIONAL BANK OF CANADA 5.023%/23-01.02.2029	CAD		200'000		200'000	131'361.46	0.00
5.219 NATIONAL BANK OF CANADA 5.219%/23-14.06.2028	CAD		400'000		400'000	264'688.55	0.01
5.296 NATIONAL BANK OF CANADA 5.296%/22-03.11.2025	CAD		400'000		400'000	260'818.04	0.01
5.600 NATIONAL BANK OF CANADA 5.6%/23-18.12.2028	USD		250'000		250'000	222'309.30	0.01
- NATIONAL BANK OF CANADA FIX-TO-FRN FRN/20-15.11.2024	USD	400'000		400'000			
- NATIONAL BANK OF CANADA FIX-TO-FRN FRN/20-18.08.2026	CAD	400'000			400'000	247'306.02	0.01
2.063 NAV CANADA 2.063%/20-29.05.2030	CAD	200'000			200'000	114'156.37	0.00
2.924 NAV CANADA 2.924%/20-29.09.2051	CAD	300'000			300'000	146'494.04	0.00
3.750 NORTH WEST REDWA 3.75%/21-01.06.2051	CAD	200'000			200'000	107'546.02	0.00
2.800 NORTH WEST REDWA S. -N- 2.8%/21-01.06.2031	CAD	300'000			300'000	172'331.59	0.01
4.050 NORTH WEST REDWATER PARTNERSHIP S. -B- 4.05%/14-22.07.2044	CAD	300'000			300'000	173'348.59	0.01
3.700 NORTH WEST REDWATER PARTNERSHIP S. -D- 3.7%/15-23.02.2043	CAD	150'000			150'000	82'642.90	0.00
4.750 NORTH WEST REDWATER PARTNERSHIP S. -G- 4.75%/16-01.06.2037	CAD	250'000			250'000	160'422.91	0.01
4.150 NORTH WEST REDWATER PRT/ S. -H- 4.15%/16-01.06.2033	CAD	1'480'000		1'000'000	480'000	297'332.76	0.01
3.307 NOVA SCOTIA POWER INC S. -2020-1- 3.307%/20-25.04.2050	CAD	200'000			200'000	94'694.76	0.00
4.951 NOVA SCOTIA POWER INC S. -2023-1- 4.951%/23-15.11.2032	CAD		300'000		300'000	194'120.41	0.01
3.571 NOVA SCOTIA POWER INC S. -AB- 3.571%/19-05.04.2049	CAD	72'000			72'000	36'264.24	0.00
4.500 NOVA SCOTIA POWER S. -Z- 4.5%/13-20.07.2043	CAD	100'000			100'000	58'788.89	0.00
5.610 NOVA SCOTIA POWEW S. -X- 5.61%/10-15.06.2040	CAD	200'000			200'000	134'337.31	0.00
3.000 NUTRIEN LTD 3%/18-01.04.2025	USD	580'000			580'000	496'767.41	0.02
4.125 NUTRIEN LTD 4.125%/18-15.03.2035	USD	618'000		318'000	300'000	237'902.62	0.01
4.200 NUTRIEN LTD 4.2%/19-01.04.2029	USD	237'000			237'000	200'479.81	0.01
4.900 NUTRIEN LTD 4.9%/23-27.03.2028	USD		500'000		500'000	436'669.07	0.01
5.000 NUTRIEN LTD 5%/19-01.04.2049	USD	283'000			283'000	224'881.34	0.01
5.250 NUTRIEN LTD 5.25%/18-15.01.2045	USD	191'000		191'000			
5.800 NUTRIEN LTD 5.8%/23-27.03.2053	USD		500'000		500'000	440'726.43	0.01
5.875 NUTRIEN LTD 5.875%/18-01.12.2036	USD	200'000	156'000		356'000	320'803.33	0.01
1.298 OMERS REALTY CORP 1.298%/20-22.09.2023	CAD	300'000		300'000			
3.331 OMERS REALTY CORP S. -10- 3.331%/18-05.06.2025	CAD	1'000'000			1'000'000	637'328.63	0.02
5.381 OMERS REALTY CORP S. -13- 5.381%/22-14.11.2028	CAD	400'000			400'000	267'932.71	0.01
2.858 OMERS REALTY CORP S. -7- 2.858%/16-23.02.2024	CAD	490'000		490'000			
6.900 OPEN TEXT CORP -144A- 6.9%/22-01.12.2027	USD	500'000			500'000	454'764.47	0.02
3.530 PEMBINA PIPELINE CORP 3.53%/21-10.12.2031	CAD	300'000			300'000	176'099.93	0.01
4.740 PEMBINA PIPELINE CORP 4.74%/17-21.01.2047	CAD	150'000			150'000	86'262.29	0.00
5.020 PEMBINA PIPELINE CORP 5.02%/24-12.01.2032	CAD		170'000		170'000	109'904.77	0.00
3.310 PEMBINA PIPELINE CORP S. -15- 3.31%/19-01.02.2030	CAD	400'000			400'000	238'826.65	0.01
4.670 PEMBINA PIPELINE CORP S. -16- 4.67%/20-28.05.2050	CAD	200'000			200'000	113'150.93	0.00
4.750 PEMBINA PIPELINE S. 3 4.75%/13-30.04.2043	CAD	490'000			490'000	285'562.69	0.01
4.240 PEMBINA PIPELINE S. -6- 4.24%/15-15.06.2027	CAD	310'000			310'000	198'090.81	0.01
5.440 PENSKE TRUCK LEASING CAN 5.44%/22-08.12.2025	CAD	400'000			400'000	260'588.89	0.01
6.288 PLENARY PROPERTIES 6.288%/11-31.01.2044	CAD	545'469		13'343	532'126	376'293.52	0.01
6.900 POWER FINANCIAL CORP 6.9%/03-11.03.2033	CAD		100'000		100'000	73'245.78	0.00
4.267 PRIMARIS REAL ESTATE INV 4.267%/22-30.03.2025	CAD	200'000			200'000	128'096.48	0.00
6.374 PRIMARIS REAL ESTATE INV 6.374%/23-30.06.2029	CAD		100'000		100'000	67'749.28	0.00
5.934 PRIMARIS REAL ESTATE INV S. -C- 5.934%/23-29.03.2028	CAD		300'000		300'000	198'989.68	0.01
2.670 RELIANCE LP 2.67%/21-01.08.2028	CAD	300'000			300'000	174'911.59	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.750 RELIANCE LP 3.75%/19-15.03.2026	CAD		100'000		100'000	63'046.83	0.00
3.287 RIOCAN REAL ESTATE INVESTMENT TRUST S. -W- 3.287%/15-12.02.2024	CAD	530'000		530'000			
2.829 RIOCAN REAL ESTATE INVST 2.829%/21-08.11.2028	CAD	200'000			200'000	117'145.82	0.00
5.962 RIOCAN REAL ESTATE INVST 5.962%/23-01.10.2029	CAD		200'000		200'000	133'923.32	0.00
2.900 ROGERS COMMUNICATION 2.9%/16-15.11.2026	USD	200'000			200'000	165'745.31	0.01
5.000 ROGERS COMMUNICATION 5%/14-15.03.2044	USD	456'000		150'000	306'000	243'024.52	0.01
6.110 ROGERS COMMUNICATION 6.11%/10-25.08.2040	CAD	350'000		150'000	200'000	138'313.83	0.00
6.680 ROGERS COMMUNICATION 6.68%/09-04.11.2039	CAD	150'000			150'000	109'537.50	0.00
6.560 ROGERS COMMUNICATIONS 6.56%/11-22.03.2041	CAD	160'000			160'000	115'990.84	0.00
3.200 ROGERS COMMUNICATIONS IN -144A- 3.2%/22-15.03.2027	USD	400'000		400'000			
3.800 ROGERS COMMUNICATIONS IN -144A- 3.8%/22-15.03.2032	USD	600'000		600'000			
4.500 ROGERS COMMUNICATIONS IN -144A- 4.5%/22-15.03.2042	USD	400'000		400'000			
4.550 ROGERS COMMUNICATIONS IN -144A- 4.55%/22-15.03.2052	USD	600'000		600'000			
2.900 ROGERS COMMUNICATIONS IN 2.9%/20-09.12.2030	CAD		300'000		300'000	172'662.65	0.01
3.100 ROGERS COMMUNICATIONS IN 3.1%/22-15.04.2025	CAD	700'000			700'000	444'527.11	0.01
3.200 ROGERS COMMUNICATIONS IN 3.2%/23-15.03.2027	USD		430'000		430'000	356'501.78	0.01
3.300 ROGERS COMMUNICATIONS IN 3.3%/19-10.12.2029	CAD		400'000		400'000	239'720.46	0.01
3.625 ROGERS COMMUNICATIONS IN 3.625%/15-15.12.2025	USD	200'000			200'000	170'666.94	0.01
3.700 ROGERS COMMUNICATIONS IN 3.7%/19-15.11.2049	USD	381'000		121'000	260'000	164'490.16	0.01
3.750 ROGERS COMMUNICATIONS IN 3.75%/22-15.04.2029	CAD	500'000			500'000	309'065.11	0.01
3.800 ROGERS COMMUNICATIONS IN 3.8%/23-15.03.2032	USD		844'000		844'000	660'250.12	0.02
4.250 ROGERS COMMUNICATIONS IN 4.25%/19-09.12.2049	CAD		200'000		200'000	109'144.75	0.00
4.250 ROGERS COMMUNICATIONS IN 4.25%/22-15.04.2032	CAD	500'000			500'000	307'690.24	0.01
4.300 ROGERS COMMUNICATIONS IN 4.3%/18-15.02.2048	USD	200'000			200'000	140'701.12	0.00
4.350 ROGERS COMMUNICATIONS IN 4.35%/19-01.05.2049	USD	352'000			352'000	248'946.12	0.01
4.500 ROGERS COMMUNICATIONS IN 4.5%/23-15.03.2042	USD		800'000	500'000	300'000	226'833.87	0.01
4.550 ROGERS COMMUNICATIONS IN 4.55%/23-15.03.2052	USD		600'000		600'000	436'032.06	0.01
5.650 ROGERS COMMUNICATIONS IN 5.65%/23-21.09.2026	CAD		200'000		200'000	132'437.48	0.00
5.700 ROGERS COMMUNICATIONS IN 5.7%/23-21.09.2028	CAD		400'000		400'000	269'078.38	0.01
5.900 ROGERS COMMUNICATIONS IN 5.9%/23-21.09.2033	CAD		280'000		280'000	192'389.33	0.01
6.750 ROGERS COMMUNICATIONS IN 6.75%/09-09.11.2039	CAD		660'000		660'000	485'062.20	0.02
3.250 ROGERS COMMUNICATIONS IN S. -2- 3.25%/19-01.05.2029	CAD	300'000			300'000	180'961.54	0.01
- ROYAL BANK OF CANADA (subordinated) S. -21- FIX-TO-FRN FRN/19-23.12.2029	CAD	700'000			700'000	445'718.29	0.02
- ROYAL BANK OF CANADA (subordinated) S. -22- FIX-TO-FRN FRN/20-30.06.2030	CAD	600'000			600'000	374'099.00	0.01
- ROYAL BANK OF CANADA (subordinated) S. -23- FIX-TO-FRN FRN/21-28.01.2033	CAD	500'000			500'000	288'219.77	0.01
- ROYAL BANK OF CANADA (subordinated) S. -24- FIX-TO-FRN FRN/21-03.11.2031	CAD	1'100'000			1'100'000	663'097.75	0.02
0.125 ROYAL BANK OF CANADA 0.125%/19-23.07.2024	EUR	300'000			300'000	281'707.73	0.01
0.250 ROYAL BANK OF CANADA 0.25%/19-02.05.2024	EUR	1'200'000		1'200'000			
1.125 ROYAL BANK OF CANADA 1.125%/20-15.12.2025	GBP	200'000			200'000	207'956.08	0.01
1.150 ROYAL BANK OF CANADA 1.15%/20-10.06.2025	USD	300'000			300'000	250'965.56	0.01
1.589 ROYAL BANK OF CANADA 1.589%/21-04.05.2026	CAD	300'000			300'000	182'966.51	0.01
1.833 ROYAL BANK OF CANADA 1.833%/21-31.07.2028	CAD	300'000			300'000	175'233.64	0.01
2.328 ROYAL BANK OF CANADA 2.328%/20-28.01.2027	CAD		900'000		900'000	547'840.90	0.02
2.333 ROYAL BANK OF CANADA 2.333%/16-05.12.2023	CAD	100'000		100'000			
2.352 ROYAL BANK OF CANADA 2.352%/19-02.07.2024	CAD	520'000		520'000			
2.550 ROYAL BANK OF CANADA 2.55%/19-16.07.2024	USD	298'000			298'000	259'387.12	0.01
2.609 ROYAL BANK OF CANADA 2.609%/19-01.11.2024	CAD	568'000			568'000	362'800.64	0.01
3.296 ROYAL BANK OF CANADA 3.296%/18-26.09.2023	CAD	600'000		600'000			
3.369 ROYAL BANK OF CANADA 3.369%/22-29.09.2025	CAD		870'000		870'000	551'122.24	0.02
3.375 ROYAL BANK OF CANADA 3.375%/22-14.04.2025	USD		380'000		380'000	327'697.89	0.01
3.625 ROYAL BANK OF CANADA 3.625%/22-04.05.2027	USD	200'000			200'000	168'779.38	0.01
3.700 ROYAL BANK OF CANADA 3.7%/18-05.10.2023	USD	600'000		600'000			
4.125 ROYAL BANK OF CANADA 4.125%/23-05.07.2028	EUR		400'000		400'000	388'748.90	0.01
4.612 ROYAL BANK OF CANADA 4.612%/22-26.07.2027	CAD	700'000			700'000	453'899.60	0.02
4.632 ROYAL BANK OF CANADA 4.632%/23-01.05.2028	CAD		1'000'000		1'000'000	649'123.91	0.02
4.875 ROYAL BANK OF CANADA 4.875%/23-12.01.2026	USD		570'000		570'000	499'877.42	0.02
4.875 ROYAL BANK OF CANADA 4.875%/24-19.01.2027	USD		400'000		400'000	350'484.80	0.01
4.930 ROYAL BANK OF CANADA 4.93%/10-16.07.2025	CAD	80'000			80'000	51'989.37	0.00
4.950 ROYAL BANK OF CANADA 4.95%/24-01.02.2029	USD		400'000		400'000	349'913.72	0.01
5.000 ROYAL BANK OF CANADA 5%/23-01.02.2033	USD	700'000			700'000	605'867.52	0.02
5.000 ROYAL BANK OF CANADA 5%/23-24.01.2028	GBP	200'000			200'000	221'433.69	0.01
5.228 ROYAL BANK OF CANADA 5.228%/23-24.06.2030	CAD		500'000		500'000	334'136.49	0.01
5.235 ROYAL BANK OF CANADA 5.235%/22-02.11.2026	CAD		500'000		500'000	328'551.64	0.01
5.341 ROYAL BANK OF CANADA 5.341%/23-23.06.2026	CAD		600'000		600'000	394'074.44	0.01
2.125 ROYAL BANK OF CANADA S. -64986- 2.125%/22-26.04.2029	EUR		730'000		730'000	647'355.09	0.02
3.625 ROYAL BANK OF CANADA S. -65385- 3.625%/22-14.06.2027	GBP	300'000			300'000	317'882.09	0.01
0.650 ROYAL BANK OF CANADA S. -H- 0.65%/21-29.07.2024	USD	300'000			300'000	258'874.62	0.01

1338 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.875 ROYAL BANK OF CANADA S. -H- 0.875%/21-20.01.2026	USD	950'000			950'000	774'406.39	0.03
1.150 ROYAL BANK OF CANADA S. -H- 1.15%/21-14.07.2026	USD	300'000			300'000	241'338.34	0.01
1.200 ROYAL BANK OF CANADA S. -H- 1.2%/21-27.04.2026	USD	400'000			400'000	324'132.88	0.01
0.750 ROYAL BANK OF CANADA S. -I- 0.75%/21-07.10.2024	USD	500'000		500'000			
1.400 ROYAL BANK OF CANADA S. -I- 1.4%/21-02.11.2026	USD	368'000			368'000	294'485.26	0.01
1.600 ROYAL BANK OF CANADA S. -I- 1.6%/22-21.01.2025	USD	500'000		500'000			
2.050 ROYAL BANK OF CANADA S. -I- 2.05%/22-21.01.2027	USD		100'000		100'000	81'265.22	0.00
2.300 ROYAL BANK OF CANADA S. -I- 2.3%/21-03.11.2031	USD	800'000		500'000	300'000	216'356.39	0.01
3.970 ROYAL BANK OF CANADA S. -I- 3.97%/22-26.07.2024	USD	700'000		700'000			
4.240 ROYAL BANK OF CANADA S. -I- 4.24%/22-03.08.2027	USD	600'000			600'000	514'739.07	0.02
5.000 ROYAL BANK OF CANADA S. -I- 5%/23-02.05.2033	USD		600'000	300'000	300'000	260'117.30	0.01
5.200 ROYAL BANK OF CANADA S. -I- 5.2%/23-01.08.2028	USD		600'000		600'000	531'207.45	0.02
5.200 ROYAL BANK OF CANADA S. -I- 5.2%/23-20.07.2026	USD		600'000		600'000	529'989.36	0.02
6.000 ROYAL BANK OF CANADA S. -I- 6%/22-01.11.2027	USD	350'000			350'000	317'348.34	0.01
5.150 ROYAL BANK OF CANADA S. -J- 5.15%/24-01.02.2034	USD		400'000	400'000			
4.650 ROYAL BK CANADA-4.65%/16-27.01.2026	USD	350'000			350'000	305'121.27	0.01
3.261 SAGEN MI CANADA INC 3.261%/21-05.03.2031	CAD		686'000		686'000	376'051.35	0.01
5.909 SAGEN MI CANADA INC 5.909%/23-19.05.2028	CAD		100'000		100'000	64'560.97	0.00
2.297 SAPUTO INC 2.297%/21-22.06.2028	CAD	100'000			100'000	58'869.33	0.00
5.250 SAPUTO INC 5.25%/22-29.11.2029	CAD	400'000			400'000	265'211.62	0.01
2.242 SAPUTO INC S. -7- 2.242%/20-16.06.2027	CAD	400'000			400'000	240'208.25	0.01
1.400 SCHLUMBERGER FIN CA 1.4%/20-17.09.2025	USD		50'000		50'000	41'603.66	0.00
6.750 SHAW COMMUNICATIONS 6.75%/09-09.11.2039	CAD	660'000		660'000			
3.300 SHAW COMMUNICATIONS INC 3.3%/19-10.12.2029	CAD	400'000		400'000			
4.250 SHAW COMMUNICATIONS INC 4.25%/19-09.12.2049	CAD	200'000		200'000			
3.444 SMARTCENTRES REIT S. -P- 3.444%/16-28.08.2026	CAD	500'000			500'000	311'529.42	0.01
3.648 SMARTCENTRES REIT S. -W- 3.648%/20-11.12.2030	CAD	200'000			200'000	116'727.60	0.00
2.048 STANTEC INC 2.048%/20-08.10.2027	CAD	150'000			150'000	88'938.59	0.00
5.393 STANTEC INC 5.393%/23-27.06.2030	CAD		200'000		200'000	132'358.48	0.00
- SUN LIFE FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-04.07.2035	CAD		300'000		300'000	200'770.94	0.01
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-1- FIX-TO-FRN FRN/20-10.05.2032	CAD	600'000			600'000	363'929.19	0.01
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-2- FIX-TO-FRN FRN/20-01.10.2035	CAD	500'000			500'000	273'080.26	0.01
- SUN LIFE FINANCIAL INC (subordinated) S. -2021-1- FIX-TO-FRN FRN/21-18.11.2031	CAD	200'000			200'000	121'981.11	0.00
- SUN LIFE FINANCIAL INC (subordinated) S. -2021-3- FIX-TO-FRN FRN/21-18.11.2036	CAD	300'000			300'000	171'647.96	0.01
- SUN LIFE FINANCIAL S. 2007-1 FIX-TO-FRN 5.4%/07-29.05.2042	CAD	563'000		300'000	263'000	174'098.76	0.01
6.500 SUNCOR ENERGY 6.5%/07-15.06.2038	USD	689'000		240'000	449'000	413'892.17	0.01
6.800 SUNCOR ENERGY 6.8%/08-15.05.2038	USD	375'000			375'000	352'134.15	0.01
3.750 SUNCOR ENERGY INC 3.75%/21-04.03.2051	USD	200'000			200'000	127'778.48	0.00
7.150 SUNCOR ENERGY INC 7.15%/02-01.02.2032	USD	300'000			300'000	289'494.23	0.01
4.340 SUNCOR ENERGY S. -5- 4.34%/16-13.09.2046	CAD	490'000			490'000	279'419.63	0.01
5.395 TCHC ISSUER TRUST S. -B- 5.395%/10-22.02.2040	CAD	550'000		550'000			
5.200 TECK RESOURCES 5.2%/12-01.03.2042	USD	100'000			100'000	79'391.85	0.00
5.400 TECK RESOURCES 5.4%/12-01.02.2043	USD	100'000			100'000	81'599.85	0.00
6.125 TECK RESOURCES 6.125%/05-01.10.2035	USD		300'000		300'000	269'988.20	0.01
3.900 TECK RESOURCES LIMITED 3.9%/20-15.07.2030	USD	300'000			300'000	240'896.61	0.01
6.000 TECK RESOURCES LIMITED 6%/10-15.08.2040	USD	52'000			52'000	45'344.18	0.00
2.050 TELUS CORP 2.05%/20-07.10.2030	CAD	400'000			400'000	220'468.68	0.01
2.750 TELUS CORP 2.75%/19-08.07.2026	CAD	180'000			180'000	111'714.11	0.00
2.850 TELUS CORP 2.85%/21-13.11.2031	CAD	200'000			200'000	112'808.77	0.00
3.400 TELUS CORP 3.4%/22-13.05.2032	USD	400'000	380'000		780'000	595'921.66	0.02
3.700 TELUS CORP 3.7%/17-15.09.2027	USD		300'000		300'000	250'744.98	0.01
4.300 TELUS CORP 4.3%/19-15.06.2049	USD	370'000			370'000	264'739.27	0.01
5.600 TELUS CORP 5.6%/23-09.09.2030	CAD		300'000		300'000	202'585.33	0.01
5.950 TELUS CORP 5.95%/23-08.09.2053	CAD		230'000		230'000	161'280.41	0.01
3.150 TELUS CORP S. -CAA- 3.15%/19-19.02.2030	CAD	500'000			500'000	297'283.23	0.01
3.950 TELUS CORP S. -CAB- 3.95%/19-16.02.2050	CAD	290'000			290'000	149'773.55	0.01
2.350 TELUS CORP S. -CAC- 2.35%/20-27.01.2028	CAD	300'000			300'000	179'128.23	0.01
4.950 TELUS CORP S. -CAJ- 4.95%/23-28.03.2033	CAD		300'000		300'000	193'872.90	0.01
3.350 TELUS S. CK 3.35%/13-01.04.2024	CAD	600'000		600'000			
5.150 TELUS S. -CN- 5.15%/13-26.11.2043	CAD		500'000		500'000	313'612.51	0.01
4.750 TELUS S. CR 4.75%/14-17.01.2045	CAD	320'000			320'000	189'744.58	0.01
4.400 TELUS S. -CU- 4.4%/15-29.01.2046	CAD		200'000		200'000	112'621.22	0.00
3.750 TELUS S. -CV- 3.75%/15-10.03.2026	CAD	600'000			600'000	381'880.51	0.01
4.850 TELUS S.CP 4.85%/14-05.04.2044	CAD	320'000			320'000	192'632.21	0.01
6.100 TERANET HOLDINGS LP S. -2011-1- 6.1%/11-17.06.2041	CAD	440'000			440'000	283'719.57	0.01
3.719 TERANET HOLDINGS LP S. -2022-1- 3.719%/22-23.02.2029	CAD	300'000			300'000	179'494.91	0.01
5.754 TERANET HOLDINGS S. 2010-3 5.754%/10-17.12.2040	CAD	260'000			260'000	162'516.85	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- THE TORONTO-DOMINION BANK FIX-TO-FRN 16-15.09.2031	USD	510'000			510'000	428'585.69	0.01
3.350 THOMSON REUTERS 3.35%/16-15.05.2026	USD	450'000			450'000	380'068.46	0.01
4.300 THOMSON REUTERS 4.3%/13-23.11.2023	USD	300'000		300'000			
5.650 THOMSON REUTERS 5.65%/13-23.11.2043	USD	200'000			200'000	171'041.57	0.01
- TORONTO DOMINION BANK (subordinated) FIX-TO-FRN 4.859%/16-04.03.2031	CAD	100'000			100'000	64'700.65	0.00
1.909 TORONTO DOMINION BANK 1.909%/16-18.07.2023	CAD	1'220'000		1'220'000			
3.226 TORONTO DOMINION BANK 3.226%/14-24.07.2024	CAD	1'470'000		600'000	870'000	560'939.75	0.02
- TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/19-26.01.2032	CAD	500'000			500'000	307'305.46	0.01
- TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/20-22.04.2030	CAD	900'000			900'000	570'457.02	0.02
0.375 TORONTO-DOMINION BANK 0.375%/19-25.04.2024	EUR	1'000'000		1'000'000			
0.500 TORONTO-DOMINION BANK 0.5%/22-18.01.2027	EUR	300'000			300'000	263'137.62	0.01
0.750 TORONTO-DOMINION BANK 0.75%/20-11.09.2025	USD	600'000			600'000	495'046.53	0.02
1.128 TORONTO-DOMINION BANK 1.128%/20-09.12.2025	CAD	700'000			700'000	427'558.27	0.01
1.200 TORONTO-DOMINION BANK 1.2%/21-03.06.2026	USD	200'000			200'000	161'573.00	0.01
1.888 TORONTO-DOMINION BANK 1.888%/21-08.03.2028	CAD	300'000			300'000	176'972.74	0.01
1.896 TORONTO-DOMINION BANK 1.896%/21-11.09.2028	CAD	500'000			500'000	292'388.38	0.01
1.952 TORONTO-DOMINION BANK 1.952%/22-08.04.2030	EUR	700'000			700'000	608'151.26	0.02
2.260 TORONTO-DOMINION BANK 2.26%/22-07.01.2027	CAD	600'000			600'000	364'905.18	0.01
2.350 TORONTO-DOMINION BANK 2.35%/22-08.03.2024	USD	400'000		400'000			
2.496 TORONTO-DOMINION BANK 2.496%/19-02.12.2024	CAD	500'000		500'000			
2.551 TORONTO-DOMINION BANK 2.551%/22-03.08.2027	EUR	400'000			400'000	368'833.29	0.01
2.667 TORONTO-DOMINION BANK 2.667%/22-09.09.2025	CAD	1'000'000	300'000		1'300'000	815'612.67	0.03
2.875 TORONTO-DOMINION BANK 2.875%/22-05.04.2027	GBP	400'000			400'000	415'627.02	0.01
3.200 TORONTO-DOMINION BANK 3.2%/22-10.03.2032	USD	700'000			700'000	537'708.95	0.02
3.631 TORONTO-DOMINION BANK 3.631%/22-13.12.2029	EUR	500'000			500'000	476'869.28	0.02
4.210 TORONTO-DOMINION BANK 4.21%/22-01.06.2027	CAD		1'000'000		1'000'000	640'215.14	0.02
4.344 TORONTO-DOMINION BANK 4.344%/22-27.01.2026	CAD		500'000		500'000	321'646.45	0.01
4.680 TORONTO-DOMINION BANK 4.68%/22-08.01.2029	CAD	800'000			800'000	519'772.18	0.02
5.156 TORONTO-DOMINION BANK 5.156%/23-10.01.2028	USD	200'000			200'000	176'639.68	0.01
5.264 TORONTO-DOMINION BANK 5.264%/23-11.12.2026	USD		400'000		400'000	354'370.30	0.01
5.423 TORONTO-DOMINION BANK 5.423%/23-10.07.2026	CAD		700'000		700'000	460'590.53	0.02
5.491 TORONTO-DOMINION BANK 5.491%/23-08.09.2028	CAD		500'000		500'000	335'549.37	0.01
5.523 TORONTO-DOMINION BANK 5.523%/23-17.07.2028	USD		800'000		800'000	715'720.31	0.02
5.532 TORONTO-DOMINION BANK 5.532%/23-17.07.2026	USD		800'000		800'000	710'702.50	0.02
0.550 TORONTO-DOMINION BANK S. -C- 0.55%/21-04.03.2024	USD	540'000		540'000			
0.700 TORONTO-DOMINION BANK S. -C- 0.7%/21-10.09.2024	USD	300'000			300'000	257'656.80	0.01
1.250 TORONTO-DOMINION BANK S. -C- 1.25%/21-10.09.2026	USD	500'000			500'000	401'145.95	0.01
1.950 TORONTO-DOMINION BANK S. -C- 1.95%/22-12.01.2027	USD	448'000			448'000	363'089.30	0.01
2.000 TORONTO-DOMINION BANK S. -C- 2%/21-10.09.2031	USD	300'000			300'000	214'971.13	0.01
2.650 TORONTO-DOMINION BANK S. -C- 2.65%/19-12.06.2024	USD	400'000			400'000	349'375.24	0.01
2.800 TORONTO-DOMINION BANK S. -C- 2.8%/22-10.03.2027	USD	400'000			400'000	330'329.60	0.01
3.250 TORONTO-DOMINION BANK S. -C- 3.25%/19-11.03.2024	USD	400'000		400'000			
3.766 TORONTO-DOMINION BANK S. -C- 3.766%/22-06.06.2025	USD	200'000			200'000	172'972.65	0.01
4.108 TORONTO-DOMINION BANK S. -C- 4.108%/22-08.06.2027	USD	200'000			200'000	170'914.58	0.01
4.456 TORONTO-DOMINION BANK S. -C- 4.456%/22-08.06.2032	USD	500'000			500'000	419'667.65	0.01
4.693 TORONTO-DOMINION BANK S. -C- 4.693%/22-15.09.2027	USD	600'000			600'000	522'308.82	0.02
2.125 TOTAL CAPITAL CANADA 2.125%/14-18.09.2029	EUR	600'000			600'000	534'016.59	0.02
2.529 TOURMALINE OIL CORP S. -2- 2.529%/21-12.02.2029	CAD	200'000			200'000	117'231.77	0.00
1.270 TOYOTA CREDIT CANADA INC 1.27%/21-22.07.2024	CAD	200'000			200'000	128'024.57	0.00
1.000 TRANSCANADA PIPELINES 1%/21-12.10.2024	USD	600'000			600'000	512'682.48	0.02
2.500 TRANSCANADA PIPELINES 2.5%/21-12.10.2031	USD	400'000	555'000		955'000	689'129.99	0.02
3.000 TRANSCANADA PIPELINES 3%/19-18.09.2029	CAD	280'000			280'000	166'904.37	0.01
3.300 TRANSCANADA PIPELINES 3.3%/15-17.07.2025	CAD	200'000			200'000	127'012.70	0.00
3.690 TRANSCANADA PIPELINES 3.69%/13-19.07.2023	CAD	180'000		180'000			
4.250 TRANSCANADA PIPELINES 4.25%/18-15.05.2028	USD	984'000			984'000	834'497.81	0.03
4.340 TRANSCANADA PIPELINES 4.34%/19-15.10.2049	CAD	300'000			300'000	163'975.96	0.01
4.350 TRANSCANADA PIPELINES 4.35%/16-06.06.2046	CAD	1'090'000			1'090'000	602'935.49	0.02
4.550 TRANSCANADA PIPELINES 4.55%/11-15.11.2041	CAD	100'000			100'000	58'009.81	0.00
4.625 TRANSCANADA PIPELINES 4.625%/14-01.03.2034	USD	440'000			440'000	359'127.14	0.01
4.750 TRANSCANADA PIPELINES 4.75%/18-15.05.2038	USD		166'000		166'000	132'101.67	0.00
4.875 TRANSCANADA PIPELINES 4.875%/18-15.05.2048	USD	300'000			300'000	230'438.77	0.01
5.000 TRANSCANADA PIPELINES 5%/13-16.10.2043	USD	239'000			239'000	187'945.76	0.01
5.100 TRANSCANADA PIPELINES 5.1%/18-15.03.2049	USD	480'000			480'000	387'150.81	0.01
5.277 TRANSCANADA PIPELINES 5.277%/23-15.07.2030	CAD		450'000		450'000	298'835.45	0.01
6.200 TRANSCANADA PIPELINES 6.2%/07-15.10.2037	USD	589'000			589'000	533'602.42	0.02
7.625 TRANSCANADA PIPELINES 7.625%/09-15.01.2039	USD	307'000			307'000	314'971.31	0.01
8.050 TRANSCANADA PIPELINES 8.05%/09-17.02.2039	CAD	100'000			100'000	81'475.20	0.00
3.190 UNION GAS LTD S. -13- 3.19%/15-17.09.2025	CAD	1'000'000			1'000'000	633'062.68	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.200	UNION GAS S. -12- 4.2%/14-02.06.2044	CAD	270'000		270'000	162'002.01	0.01	
4.880	UNION GAS S. -9- 4.88%/11-21.06.2041	CAD	166'000		166'000	108'716.64	0.00	
2.635	UNIVERSITY OF OTTAWA S. -C- 2.635%/20-13.02.2060	CAD	500'000		500'000	203'856.97	0.01	
3.300	VENTAS CANADA FIN LTD 3.3%/21-01.12.2031	CAD	200'000		200'000	114'033.12	0.00	
5.398	VENTAS CANADA FIN LTD 5.398%/23-21.04.2028	CAD		400'000	400'000	263'365.87	0.01	
2.450	VENTAS CANADA FIN LTD S. -G- 2.45%/21-04.01.2027	CAD	200'000		200'000	121'079.48	0.00	
2.050	VW CREDIT CANADA INC 2.05%/21-10.12.2024	CAD	200'000					
5.800	VW CREDIT CANADA INC 5.8%/22-17.11.2025	CAD	400'000		400'000	262'666.56	0.01	
5.860	VW CREDIT CANADA INC 5.86%/22-15.11.2027	CAD	215'000		215'000	144'419.95	0.00	
2.200	WASTE CONNECTIONS INC 2.2%/21-15.01.2032	USD		210'000	210'000	149'671.21	0.01	
2.600	WASTE CONNECTIONS INC 2.6%/20-01.02.2030	USD		306'000	306'000	237'416.00	0.01	
2.950	WASTE CONNECTIONS INC 2.95%/21-15.01.2052	USD	250'000		250'000	145'659.70	0.00	
3.200	WASTE CONNECTIONS INC 3.2%/22-01.06.2032	USD	220'000		220'000	168'644.69	0.01	
3.500	WASTE CONNECTIONS INC 3.5%/19-01.05.2029	USD	254'000		254'000	209'511.23	0.01	
4.250	WASTE CONNECTIONS INC 4.25%/18-01.12.2028	USD	200'000		200'000	170'538.57	0.01	
2.408	WSP GLOBAL INC 2.408%/21-19.04.2028	CAD		150'000	150'000	88'955.50	0.00	
2.630	YAMANA GOLD INC 2.63%/22-15.08.2031	USD		400'000	400'000	290'511.61	0.01	
						<b>156'754'321.43</b>	<b>5.29</b>	
<b>Cayman Islands</b>								
4.750	AL RAJHI SUKUK LIMITED 4.75%/23-05.04.2028	USD		600'000	600'000	522'345.80	0.02	
2.125	ALIBABA GROUP HOLDING 2.125%/21-09.02.2031	USD	600'000		600'000	437'032.37	0.01	
2.700	ALIBABA GROUP HOLDING 2.7%/21-09.02.2041	USD	300'000		300'000	182'021.03	0.01	
3.150	ALIBABA GROUP HOLDING 3.15%/21-09.02.2051	USD	400'000	400'000	600'000	116'231.03	0.00	
3.250	ALIBABA GROUP HOLDING 3.25%/21-09.02.2061	USD		400'000	400'000	222'245.33	0.01	
3.400	ALIBABA GROUP HOLDING 3.4%/17-06.12.2027	USD	600'000		600'000	498'731.83	0.02	
3.600	ALIBABA GROUP HOLDING 3.6%/15-28.11.2024	USD	800'000		800'000	694'171.56	0.02	
4.000	ALIBABA GROUP HOLDING 4%/17-06.12.2037	USD	400'000		400'000	303'708.51	0.01	
4.200	ALIBABA GROUP HOLDING 4.2%/17-06.12.2047	USD	400'000		400'000	286'486.27	0.01	
4.500	ALIBABA GROUP HOLDING 4.5%/15-28.11.2034	USD	770'000		770'000	634'966.66	0.02	
2.125	AVOLON HOLDINGS FNDG LTD -144A- 2.125%/21-21.02.2026	USD		400'000	400'000	326'494.91	0.01	
2.528	AVOLON HOLDINGS FNDG LTD -144A- 2.528%/21-18.11.2027	USD	550'000		550'000	428'316.24	0.01	
2.750	AVOLON HOLDINGS FNDG LTD -144A- 2.75%/21-21.02.2028	USD	300'000		300'000	235'205.68	0.01	
4.250	AVOLON HOLDINGS FNDG LTD -144A- 4.25%/20-15.04.2026	USD	500'000		500'000	424'467.40	0.01	
4.375	AVOLON HOLDINGS FNDG LTD -144A- 4.375%/19-01.05.2026	USD	816'000		816'000	693'136.19	0.02	
5.500	AVOLON HOLDINGS FNDG LTD -144A- 5.5%/20-15.01.2026	USD	400'000		400'000	348'388.68	0.01	
4.125	BAIDU 4.125%/15-30.06.2025	USD	500'000		500'000	431'923.52	0.01	
1.720	BAIDU INC 1.72%/20-09.04.2026	USD	400'000		400'000	327'031.66	0.01	
3.625	BAIDU INC 3.625%/17-06.07.2027	USD	700'000		700'000	586'941.69	0.02	
4.375	BAIDU INC 4.375%/18-14.05.2024	USD	300'000		300'000			
4.875	BAIDU INC 4.875%/18-14.11.2028	USD	300'000		300'000	262'344.39	0.01	
7.000	BOS FUNDING LTD 7%/23-14.03.2028	USD		200'000	200'000	182'708.39	0.01	
3.389	BOUBYAN SUKUK LTD 3.389%/22-29.03.2027	USD	300'000		300'000	250'553.72	0.01	
5.500	BSF FINANCE 5.5%/22-23.11.2027	USD	400'000	200'000	600'000	533'178.70	0.02	
2.450	CH OVS GRAND OCE FINANCE 2.45%/21-09.02.2026	USD		200'000	200'000	152'479.73	0.01	
2.125	CHINA MODERN DAIRY HOLDI 2.125%/21-14.07.2026	USD		200'000	200'000	157'015.07	0.01	
1.000	CK HUTCHINSON EUROPE 1%/21-02.11.2033	EUR	400'000		200'000	144'219.51	0.00	
2.000	CK HUTCHISON EUR FIN 18 2%/18-13.04.2030	EUR	100'000		100'000	85'123.51	0.00	
1.250	CK HUTCHISON FINANCE 1.25%/18-13.04.2025	EUR	500'000		500'000	461'360.83	0.02	
2.000	CK HUTCHISON FINANCE S. -B- 2%/16-06.04.2028	EUR	460'000		460'000	409'474.09	0.01	
3.375	CK HUTCHISON INTL 19 II -144A- 3.375%/19-06.09.2049	USD	280'000		280'000	182'738.22	0.01	
3.625	CK HUTCHISON INTL 19 LTD -144A- 3.625%/19-11.04.2029	USD	500'000		500'000	412'288.52	0.01	
2.500	CK HUTCHISON INTL 20 LTD -144A- 2.5%/20-08.05.2030	USD	200'000		200'000	152'375.10	0.01	
3.375	CK HUTCHISON INTL 20 LTD -144A- 3.375%/20-08.05.2050	USD	200'000		200'000	129'966.27	0.00	
4.750	CK HUTCHISON INTL 23 -144A- 4.75%/23-21.04.2028	USD		600'000	600'000	522'783.56	0.02	
4.875	CK HUTCHISON INTL 23 -144A- 4.875%/23-21.04.2033	USD		600'000	300'000	260'666.80	0.01	
2.500	CK HUTCHISON INTNTL 21 -144A- 2.5%/21-15.04.2031	USD	300'000		300'000	224'025.23	0.01	
3.125	CK HUTCHISON INTNTL 21 -144A- 3.125%/21-15.04.2041	USD	400'000		400'000	268'644.27	0.01	
1.375	CK PROPERTY FINANCE MTN S. -CKFM001- 1.375%/21-30.06.2026	USD	400'000		400'000	321'103.55	0.01	
4.500	DELTA AIR LINES/SKYMILES -144A- 4.5%/20-20.10.2025	USD	552'018		168'587	291'820.02	0.01	
4.750	DELTA AIR LINES/SKYMILES -144A- 4.75%/20-20.10.2028	USD	1'000'000		1'000'000	860'308.24	0.03	
2.740	DIB SUKUK LTD 2.74%/22-16.02.2027	USD	400'000		400'000	328'414.51	0.01	
2.950	DIB SUKUK LTD 2.95%/20-16.01.2026	USD		600'000	600'000	504'950.52	0.02	
5.493	DIB SUKUK LTD 5.493%/22-30.11.2027	USD	400'000		400'000	357'648.24	0.01	
2.375	DOHA FINANCE LIMITED 2.375%/21-31.03.2026	USD	200'000		200'000	163'468.51	0.01	
5.500	FIBRIA OVERSEAS FINANCE 5.5%/17-17.01.2027	USD	150'000		150'000			
3.375	FORMOSA GROUP CAYMAN 3.375%/15-22.04.2025	USD	1'000'000	200'000	500'000	700'000	601'380.32	0.02
5.000	FWD 5%/14-24.09.2024	USD	700'000		700'000			
3.000	GOODMAN HK FINANCE 3%/20-22.07.2030	USD	300'000		300'000	223'270.17	0.01	
4.375	GOODMAN HK FINANCE S. -1- 4.375%/14-19.06.2024	USD	680'000		680'000	595'189.36	0.02	
2.250	HONGKONG LAND FINANCE 2.25%/21-15.07.2031	USD	200'000		200'000	142'481.46	0.00	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.625 HONGKONG LAND FINANCE 4.625%/14-16.01.2024	USD	200'000		200'000			
5.250 HONGKONG LAND FINANCE 5.25%/23-14.07.2033	USD		200'000		200'000	173'641.79	0.01
0.875 HUTCHISON FINANCE 16 0.875%/16-03.10.2024	EUR	1'320'000		1'320'000			
7.450 HUTCHISON WHAM INT 03/33 -144A- 7.45%/03-24.11.2033	USD	400'000			400'000	409'181.87	0.01
3.375 JD.COM INC 3.375%/20-14.01.2030	USD	500'000			500'000	397'234.11	0.01
4.125 JD.COM INC 4.125%/20-14.01.2050	USD	200'000			200'000	137'254.29	0.00
4.500 LONGFOR PROPERTIES 4.5%/18-16.01.2028	USD	300'000		300'000			
3.933 MAF SUKUK LTD 3.9325%/19-28.02.2030	USD	550'000			550'000	451'164.58	0.02
4.500 MAF SUKUK LTD S. -2- 4.5%/15-03.11.2025	USD	750'000			750'000	647'430.70	0.02
2.210 MAR SUKUK LTD 2.21%/20-02.09.2025	USD	400'000			400'000	334'935.35	0.01
2.125 MEITUAN 2.125%/20-28.10.2025	USD	200'000			200'000	165'950.57	0.01
3.050 MEITUAN 3.05%/20-28.10.2030	USD	200'000			200'000	149'054.88	0.01
5.581 QIB SUKUK LTD 5.581%/23-22.11.2028	USD		200'000		200'000	179'519.32	0.01
3.250 SANDS CHINA LTD 3.25%/22-08.08.2031	USD		400'000		400'000	292'185.82	0.01
5.900 SANDS CHINA LTD 5.9%/19-08.08.2028	USD		600'000		600'000	513'545.88	0.02
4.500 SOUTHERN WATER FINANCE (reg. -S-) -A9- S. 3 4.5%/06-31.03.2052	GBP	50'000			50'000	44'648.18	0.00
2.375 SOUTHERN WATER SERVICES 2.375%/20-28.05.2028	GBP	250'000			250'000	241'210.12	0.01
3.000 SOUTHERN WATER SERVICES 3%/20-28.05.2037	GBP	150'000			150'000	118'611.82	0.00
2.750 SUN HUNG KAI PROP (CAP) 2.75%/20-13.05.2030	USD		400'000		400'000	304'716.55	0.01
3.875 SWIRE PACIFIC MTN FINANCING 3.875%/15-21.09.2025	USD	200'000			200'000	171'963.88	0.01
4.500 SWIRE PACIFIC MTN FINANCING 4.5%/13-09.10.2023	USD	200'000		200'000			
1.810 TENCENT HOLDINGS LTD 1.81%/20-26.01.2026	USD	300'000			300'000	247'663.55	0.01
2.390 TENCENT HOLDINGS LTD 2.39%/20-03.06.2030	USD	800'000			800'000	601'932.66	0.02
2.880 TENCENT HOLDINGS LTD 2.88%/21-22.04.2031	USD	200'000			200'000	152'679.14	0.01
3.240 TENCENT HOLDINGS LTD 3.24%/20-03.06.2050	USD	500'000			500'000	296'754.98	0.01
3.290 TENCENT HOLDINGS LTD 3.29%/20-03.06.2060	USD	200'000			200'000	112'600.23	0.00
3.595 TENCENT HOLDINGS LTD 3.595%/18-19.01.2028	USD	800'000			800'000	667'207.93	0.02
3.680 TENCENT HOLDINGS LTD 3.68%/21-22.04.2041	USD	200'000			200'000	139'104.56	0.00
3.840 TENCENT HOLDINGS LTD 3.84%/21-22.04.2051	USD	400'000			400'000	264'587.38	0.01
3.925 TENCENT HOLDINGS LTD 3.925%/18-19.01.2038	USD	400'000			400'000	299'788.76	0.01
3.940 TENCENT HOLDINGS LTD 3.94%/21-22.04.2061	USD	300'000			300'000	194'684.55	0.01
3.975 TENCENT HOLDINGS LTD 3.975%/19-11.04.2029	USD	1'000'000			1'000'000	834'546.82	0.03
1.375 TENCENT MUSIC ENT GRP 1.375%/20-03.09.2025	USD	300'000			300'000	248'448.13	0.01
2.000 TENCENT MUSIC ENT GRP 2%/20-03.09.2030	USD	300'000			300'000	215'037.38	0.01
3.600 THE LINK FINANCE CAYMAN 3.6%/14-03.09.2024	USD	850'000			850'000	740'319.16	0.02
6.875 VALE CAPITAL 6.875%/09-10.11.2039	USD	500'000	172'000	250'000	422'000	397'347.20	0.01
6.875 VALE OVERSEAS 6.875%/06-21.11.2036	USD	558'000			558'000	525'819.30	0.02
8.250 VALE OVERSEAS 8.25%/04-17.01.2034	USD	100'000			100'000	103'337.19	0.00
3.750 VALE OVERSEAS LIMITED 3.75%/20-08.07.2030	USD	600'000		300'000	300'000	237'693.94	0.01
6.125 VALE OVERSEAS LIMITED 6.125%/23-12.06.2033	USD		800'000	600'000	200'000	177'793.17	0.01
3.375 WEIBO CORP 3.375%/20-08.07.2030	USD	400'000			400'000	302'261.82	0.01
3.500 WEIBO CORP 3.5%/19-05.07.2024	USD	400'000			400'000	349'202.65	0.01
7.250 YORKSHIRE POWER FINANCE 7.25%/98-04.08.2028	GBP		100'000		100'000	118'813.43	0.00
						<b>28'841'700.81</b>	<b>0.97</b>
<b>Chile</b>							
4.550 ALFA DESARROLLO SPA 4.55%/21-27.09.2051	USD	300'000			300'000	194'799.18	0.01
3.500 BANC CREDITO INVERSIONES 3.5%/17-12.10.2027	USD	300'000			300'000	248'843.45	0.01
5.200 CELEO REDES OPERACION CL -144A- 5.2%/17-22.06.2047	USD		200'000		200'000	149'018.33	0.01
4.200 CELULOSA ARAUCO CONSTITU 4.2%/19-29.01.2030	USD	200'000			200'000	161'118.29	0.01
4.250 CELULOSA ARAUCO CONSTITU 4.25%/19-30.04.2029	USD	200'000			200'000	159'783.71	0.01
5.150 CELULOSA ARAUCO CONSTITU 5.15%/19-29.01.2050	USD	200'000			200'000	141'977.88	0.00
5.500 CELULOSA ARAUCO CONSTITU 5.5%/19-30.04.2049	USD	200'000			200'000	148'412.72	0.01
4.375 CENCOSUD SA 4.375%/17-17.07.2027	USD	300'000			300'000	254'708.59	0.01
3.150 COLBUN SA 3.15%/21-19.01.2032	USD	400'000			400'000	298'742.04	0.01
3.950 COLBUN SA 3.95%/17-11.10.2027	USD	400'000			400'000	335'558.27	0.01
4.250 EMPRESA NACIONAL DE ELECTRICIDAD CHILE ENDESA 4.25%/14-15.04.2024	USD	58'000		58'000			
4.500 ENGIE ENERGIA CHILE (reg. -S-) 4.5%/14-29.01.2025	USD	1'500'000		1'500'000			
3.050 ENTEL CHILE SA 3.05%/21-14.09.2032	USD		150'000		150'000	104'312.63	0.00
4.750 INVERSIONES CMPC (reg. -S-) 4.75%/14-15.09.2024	USD	620'000			620'000	540'434.27	0.02
3.850 INVERSIONES CMPC SA 3.85%/20-13.01.2030	USD	400'000			400'000	319'088.41	0.01
6.125 INVERSIONES CMPC SA 6.125%/23-23.06.2033	USD		200'000		200'000	177'883.43	0.01
3.500 SOCIEDAD QUIMICA Y MINER 3.5%/21-10.09.2051	USD		400'000		400'000	232'511.95	0.01
4.250 SOCIEDAD QUIMICA Y MINER 4.25%/19-07.05.2029	USD	400'000			400'000	332'299.68	0.01
						<b>3'799'492.83</b>	<b>0.13</b>
<b>China</b>							
0.875 SHANGHAI PUDONG DEV/HK S. -9- 0.875%/21-13.07.2024	USD	200'000			200'000	173'123.74	0.01
4.500 SUNSHINE LIFE (reg. -S-) 4.5%/16-20.04.2026	USD	400'000			400'000	333'282.99	0.01

# 1342 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.915 ZHENGZHOU METRO GROUP 1.915%/21-15.11.2024	USD	300'000		300'000		506'406.73	0.02	
<b>Croatia</b>								
- ERSTE&STEIERMAR FIX-TO-FRN FRN/21-06.07.2028	EUR		200'000		200'000	167'197.74	0.01	
							<b>167'197.74</b>	<b>0.01</b>
<b>Czech Republic</b>								
- CESKA SPORITELNA AS S. -12- FIX-TO-FRN FRN/21-13.09.2028	EUR		300'000		300'000	249'578.80	0.01	
1.698 EP INFRASTRUCTURE AS 1.698%/19-30.07.2026	EUR	200'000			200'000	173'986.20	0.01	
1.816 EP INFRASTRUCTURE AS 1.816%/21-02.03.2031	EUR	100'000			100'000	74'641.61	0.00	
2.045 EP INFRASTRUCTURE AS 2.045%/19-09.10.2028	EUR	150'000			150'000	123'085.62	0.00	
6.651 EPH FIN INTERNATIONAL AS S. -1- 6.651%/23-13.11.2028	EUR		100'000		100'000	97'273.94	0.00	
- RAIFFEISENBANK AS S. -2- FIX-TO-FRN FRN/21-09.06.2028	EUR		200'000		200'000	168'163.98	0.01	
							<b>886'730.15</b>	<b>0.03</b>
<b>Denmark</b>								
5.875 A.P. MOELLER - MAERSK A/S 5.875%/23-14.09.2033	USD		162'000		162'000	143'645.35	0.00	
0.750 AP MOLLER-MAERSK A/S 0.75%/21-25.11.2031	EUR	300'000			300'000	229'865.21	0.01	
1.750 AP MOLLER-MAERSK A/S 1.75%/18-16.03.2026	EUR	800'000			800'000	732'170.24	0.02	
0.375 CARLSBERG BREWERIES A/S 0.375%/20-30.06.2027	EUR	300'000			300'000	258'157.76	0.01	
3.250 CARLSBERG BREWERIES A/S 3.25%/22-12.10.2025	EUR	100'000			100'000	94'518.15	0.00	
4.000 CARLSBERG BREWERIES A/S 4%/23-05.10.2028	EUR		400'000		400'000	388'863.24	0.01	
4.250 CARLSBERG BREWERIES A/S 4.25%/23-05.10.2033	EUR		300'000		300'000	300'160.64	0.01	
1.500 DANSKE BANK A/S (subordinated) 1.5%/20-02.09.2030	EUR	400'000			400'000	363'992.55	0.01	
- DANSKE BANK A/S (subordinated) FIX-TO-FRN FRN/19-12.02.2030	EUR	700'000			700'000	645'785.09	0.02	
- DANSKE BANK A/S (subordinated) S. -658- FIX-TO-FRN FRN/21-15.05.2031	EUR	200'000			200'000	177'407.11	0.01	
1.625 DANSKE BANK A/S 1.625%/19-15.03.2024	EUR	200'000		200'000				
4.375 DANSKE BANK A/S -144A- 4.375%/18-12.06.2028	USD		200'000		200'000	170'195.05	0.01	
5.375 DANSKE BANK A/S -144A- 5.375%/19-12.01.2024	USD	500'000		500'000				
2.250 DANSKE BANK A/S 2.25%/20-14.01.2028	GBP	400'000			400'000	405'655.82	0.01	
4.500 DANSKE BANK A/S 4.5%/23-09.11.2028	EUR		400'000		400'000	387'929.40	0.01	
- DANSKE BANK A/S FIX-TO-FRN -144A- FRN/22-01.04.2028	USD	400'000			400'000	339'402.20	0.01	
- DANSKE BANK A/S FIX-TO-FRN -144A- FRN/22-28.03.2025	USD	300'000		300'000				
- DANSKE BANK A/S FIX-TO-FRN -144A- FRN/23-09.01.2026	USD		600'000		600'000			
- DANSKE BANK A/S FIX-TO-FRN FRN/19-27.08.2025	EUR	500'000			500'000	468'269.35	0.02	
- DANSKE BANK A/S FIX-TO-FRN FRN/21-10.11.2024	EUR	700'000		700'000				
- DANSKE BANK A/S FIX-TO-FRN FRN/22-17.02.2027	EUR		100'000		100'000	90'475.00	0.00	
- DANSKE BANK A/S FIX-TO-FRN FRN/23-21.06.2030	EUR		520'000		520'000	513'128.26	0.02	
1.500 ISS GLOBAL A/S 1.5%/17-31.08.2027	EUR	400'000			400'000	352'180.41	0.01	
- JYSKE BANK (subordinated) FIX-TO-FRN 2.25%/17-05.04.2029	EUR	670'000		670'000				
5.500 JYSKE BANK A/S 5.5%/22-16.11.2027	EUR	300'000			300'000	295'746.81	0.01	
- JYSKE BANK A/S FIX-TO-FRN FRN/19-20.06.2024	EUR	800'000		800'000				
- JYSKE BANK A/S FIX-TO-FRN FRN/21-02.09.2026	EUR	150'000			150'000	134'346.04	0.00	
- JYSKE BANK A/S FIX-TO-FRN FRN/21-17.02.2028	EUR	300'000	100'000		400'000	342'319.80	0.01	
- JYSKE BANK A/S FIX-TO-FRN FRN/22-11.04.2026	EUR	100'000			100'000	95'837.92	0.00	
- NYKREDIT REALKREDIT AS (subordinated) FIX-TO-FRN FRN/21-28.07.2031	EUR	400'000			400'000	349'115.88	0.01	
- NYKREDIT REALKREDIT AS (subordinated) FIX-TO-FRN FRN/22-29.12.2032	EUR	300'000			300'000	292'496.47	0.01	
0.250 NYKREDIT REALKREDIT AS 0.25%/20-13.01.2026	EUR	400'000			400'000	357'550.95	0.01	
0.500 NYKREDIT REALKREDIT AS 0.5%/20-10.07.2025	EUR	200'000			200'000	182'440.33	0.01	
1.375 NYKREDIT REALKREDIT AS 1.375%/22-12.07.2027	EUR	300'000			300'000	264'406.88	0.01	
4.625 NYKREDIT REALKREDIT AS S. -4- 4.625%/23-19.01.2029	EUR		200'000		200'000	194'591.71	0.01	
4.500 PANDORA A/S 4.5%/23-10.04.2028	EUR		300'000		300'000	292'945.28	0.01	
- SYDBANK A/S FIX-TO-FRN FRN/21-10.11.2026	EUR	300'000		100'000	400'000	357'874.94	0.01	
5.056 TDC NET AS 5.056%/22-31.05.2028	EUR	300'000			300'000	293'231.15	0.01	
6.500 TDC NET AS 6.5%/23-01.06.2031	EUR		300'000		300'000	306'020.98	0.01	
4.125 VESTAS WIND SYSTEMS A/S 4.125%/23-15.06.2031	EUR		400'000		400'000	388'173.34	0.01	
							<b>10'208'899.31</b>	<b>0.34</b>
<b>Estonia</b>								
- LUMINOR BANK FIX-TO-FRN FRN/20-03.12.2024	EUR	300'000		300'000				
- LUMINOR BANK S. -10- FIX-TO-FRN FRN/23-16.01.2026	EUR		300'000		300'000	291'367.28	0.01	
							<b>291'367.28</b>	<b>0.01</b>
<b>Finland</b>								
1.375 BALDER FINLAND OYJ 1.375%/21-24.05.2030	EUR	230'000			230'000	171'018.20	0.01	
0.875 CASTELLUM HELSINKI 0.875%/21-17.09.2029	EUR	500'000			500'000	375'795.17	0.01	
1.125 ELISA OYJ 1.125%/19-26.02.2026	EUR	100'000			100'000	90'640.80	0.00	
1.000 FASTIGHETS AB BALDER 1%/21-20.01.2029	EUR	300'000			300'000	230'025.30	0.01	
1.875 KOJAMO OYJ 1.875%/20-27.05.2027	EUR	300'000			300'000	259'812.95	0.01	
2.000 KOJAMO OYJ 2%/22-31.03.2026	EUR	200'000			200'000	182'019.15	0.01	
0.875 METSO OUTOTEC OYJ 0.875%/20-26.05.2028	EUR	400'000			400'000	342'849.61	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.875 METSO OUTOTEC OYJ 4.875%/22-07.12.2027	EUR	200'000			200'000	198'243.22	0.01
3.875 NESTE OYJ 3.875%/23-16.03.2029	EUR		300'000		300'000	290'037.98	0.01
4.250 NESTE OYJ 4.25%/23-16.03.2033	EUR		300'000		300'000	298'765.60	0.01
3.125 NOKIA OYJ 3.125%/20-15.05.2028	EUR		430'000		430'000	396'331.88	0.01
4.375 NOKIA OYJ 4.375%/23-21.08.2031	EUR		340'000		340'000	322'489.18	0.01
- NORDEA BANK AB (subordinated) FIX-TO-FRN FRN/21-18.08.2031	EUR	300'000			300'000	261'593.92	0.01
1.125 NORDEA BANK AB 1.125%/15-12.02.2025	EUR	1'000'000			1'000'000	928'810.69	0.03
- NORDEA BANK ABP (subordinated) FIX-TO-FRN -144A- FRN/18-13.09.2033	USD	200'000			200'000	166'204.54	0.01
- NORDEA BANK ABP (subordinated) FIX-TO-FRN FRN/21-09.12.2032	GBP	200'000			200'000	190'265.89	0.01
0.375 NORDEA BANK ABP 0.375%/19-28.05.2026	EUR	195'000			195'000	173'709.62	0.01
0.500 NORDEA BANK ABP 0.5%/21-02.11.2028	EUR	500'000			500'000	413'182.20	0.01
0.500 NORDEA BANK ABP 0.5%/21-19.03.2031	EUR	200'000			200'000	156'210.80	0.01
0.750 NORDEA BANK ABP 0.75%/20-28.08.2025	USD	500'000			500'000	412'190.70	0.01
1.125 NORDEA BANK ABP 1.125%/22-16.02.2027	EUR	600'000	100'000		700'000	620'551.35	0.02
1.500 NORDEA BANK ABP -144A- 1.5%/21-30.09.2026	USD	600'000			600'000	479'280.20	0.02
5.375 NORDEA BANK ABP -144A- 5.375%/22-22.09.2027	USD	300'000			300'000	264'753.44	0.01
2.875 NORDEA BANK ABP 2.875%/22-24.08.2032	EUR	400'000			400'000	361'236.77	0.01
0.100 OP CORPORATE BANK PLC 0.1%/20-16.11.2027	EUR	500'000			500'000	420'662.47	0.01
0.125 OP CORPORATE BANK PLC 0.125%/20-01.07.2024	EUR	300'000		300'000			
0.500 OP CORPORATE BANK PLC 0.5%/20-12.08.2025	EUR		100'000		100'000	91'043.88	0.00
0.625 OP CORPORATE BANK PLC 0.625%/19-12.11.2029	EUR	100'000			100'000	80'193.21	0.00
3.375 OP CORPORATE BANK PLC 3.375%/22-14.01.2026	GBP		200'000		200'000	215'802.05	0.01
4.000 OP CORPORATE BANK PLC 4%/23-13.06.2028	EUR		400'000		400'000	387'666.40	0.01
4.125 OP CORPORATE BANK PLC 4.125%/22-18.04.2027	EUR	400'000			400'000	387'498.69	0.01
0.600 OP CORPORATE BANK PLC S. -245- 0.6%/20-18.01.2027	EUR	400'000			400'000	346'969.95	0.01
2.875 OP CORPORATE BANK PLC S. -270- 2.875%/22-15.12.2025	EUR	300'000			300'000	282'465.29	0.01
- SAMPO OYJ (subordinated) FIX-TO-FRN FRN/20-03.09.2052	EUR	500'000			500'000	399'084.05	0.01
1.375 SATO-OYJ 1.375%/20-24.02.2028	EUR	300'000			300'000	249'924.71	0.01
0.750 SBB TREASURY OYJ 0.75%/20-14.12.2028	EUR	500'000		500'000			
7.250 STORA ENSO OYJ -144A- 7.25%/06-15.04.2036	USD		300'000		300'000	279'082.00	0.01
4.750 TEOLLISUUDEN VOIMA OYJ 4.75%/23-01.06.2030	EUR		300'000		300'000	295'498.10	0.01
0.125 UPM-KYMMENE OYJ 0.125%/20-19.11.2028	EUR	400'000			400'000	326'737.98	0.01
						<b>11'348'647.94</b>	<b>0.38</b>
<b>France</b>							
6.250 ABEILLE VIE (subordinated) 6.25%/22-09.09.2033	EUR		300'000		300'000	309'808.75	0.01
3.500 AIR LIQUIDE FINANCE (reg. -S) 3.5%/16-27.09.2046	USD	200'000		200'000			
0.375 AIR LIQUIDE FINANCE 0.375%/21-27.05.2031	EUR	200'000			200'000	155'999.26	0.01
0.750 AIR LIQUIDE FINANCE 0.75%/16-13.06.2024	EUR	500'000		500'000			
1.250 AIR LIQUIDE FINANCE 1.25%/15-03.06.2025	EUR	100'000	200'000		300'000	278'097.19	0.01
1.250 AIR LIQUIDE FINANCE 1.25%/16-13.06.2028	EUR	600'000			600'000	527'710.30	0.02
1.875 AIR LIQUIDE FINANCE 1.875%/14-05.06.2024	EUR	300'000		300'000			
2.875 AIR LIQUIDE FINANCE 2.875%/22-16.09.2032	EUR	300'000			300'000	276'822.21	0.01
- ALD SA 0%/21-23.02.2024	EUR	200'000		200'000			
3.875 ALD SA 3.875%/24-24.01.2028	EUR		300'000		300'000	284'923.77	0.01
4.000 ALD SA 4%/22-05.07.2027	EUR	300'000			300'000	286'936.32	0.01
4.000 ALD SA 4%/24-24.01.2031	EUR		100'000	100'000			
4.375 ALD SA 4.375%/23-23.11.2026	EUR		200'000		200'000	192'070.34	0.01
4.750 ALD SA 4.75%/22-13.10.2025	EUR	200'000			200'000	192'912.70	0.01
4.875 ALD SA S. -0- 4.875%/23-06.10.2028	EUR		500'000		500'000	495'317.42	0.02
- ALSTOM SA 0%/21-11.01.2029	EUR	500'000			500'000	388'521.15	0.01
0.125 ALSTOM SA 0.125%/21-27.07.2027	EUR	200'000			200'000	168'291.67	0.01
0.500 ALSTOM SA 0.5%/21-27.07.2030	EUR	300'000			300'000	228'490.17	0.01
1.750 ALTAREA 1.75%/20-16.01.2030	EUR	400'000			400'000	300'639.95	0.01
- APRR 0%/21-19.06.2028	EUR	300'000			300'000	248'072.27	0.01
1.500 APRR SA 1.5%/17-17.01.2033	EUR	1'500'000		500'000	1'000'000	807'477.93	0.03
1.011 ARGAN 1.011%/21-17.11.2026	EUR	300'000			300'000	256'022.31	0.01
- ARKEMA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	300'000		300'000			
0.750 ARKEMA 0.75%/19-03.12.2029	EUR	300'000			300'000	245'722.42	0.01
1.500 ARKEMA 1.5%/15-20.01.2025	EUR	300'000		300'000			
3.500 ARKEMA 3.5%/23-23.01.2031	EUR	300'000			300'000	282'899.81	0.01
- ARVAL SERVICE LEASE 0%/21-01.10.2025	EUR	300'000			300'000	269'106.58	0.01
- ARVAL SERVICE LEASE 0%/21-30.09.2024	EUR	400'000			400'000	372'408.57	0.01
3.375 ARVAL SERVICE LEASE SA/F 3.375%/22-04.01.2026	EUR		500'000		500'000	472'509.76	0.02
4.750 ARVAL SERVICE LEASE SA/F S. -6- 4.75%/22-22.05.2027	EUR	300'000			300'000	293'133.96	0.01
3.250 AUCHAN HOLDING SA 3.25%/20-23.07.2027	EUR	200'000			200'000	182'529.90	0.01
2.750 AUTOROUTES DU SUD DE LA 2.75%/22-02.09.2032	EUR	300'000			300'000	271'779.47	0.01
3.250 AUTOROUTES DU SUD DE LA 3.25%/23-19.01.2033	EUR		500'000		500'000	467'811.96	0.02
1.125 AXA (reg. -S-) S. -39- 1.125%/16-15.05.2028	EUR	300'000			300'000	263'695.06	0.01
- AXA (subordinated) (reg. -S-) S. 36 FIX-TO-FRN 3.941%/14-PERPETUAL	EUR	400'000		300'000	100'000	94'655.37	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- AXA (subordinated) FIX-TO-FRN 13-04.07.2043	EUR	750'000		750'000			
- AXA (subordinated) FIX-TO-FRN 3.25%/18-26.03.2018	EUR	600'000			600'000	539'922.67	0.02
- AXA (subordinated) FIX-TO-FRN 3.375%/16-06.07.2047	EUR	200'000			200'000	184'946.46	0.01
- AXA (subordinated) FIX-TO-FRN 5.125%/17-17.01.2047	USD	230'000			230'000	199'554.11	0.01
- AXA FIX-TO-FRN 3.875%/14-PERPETUAL	EUR	200'000			200'000	189'390.78	0.01
- AXA LUXEMBOURG (Subordinated ) FIX-TO-FRN 5.625%/14-16.01.2054	GBP	500'000		500'000			
- AXA S. 23 T. 1 FIX-TO-FRN 06-PERPETUAL	GBP	150'000			150'000	172'646.43	0.01
- AXA S. 37 (subordinated) (reg. -S-) FIX-TO-FRN 5.543%/14-PERPETUAL	GBP	170'000			170'000	190'771.14	0.01
- AXA SA (subordinated) FIX-TO-FRN FRN/21-07.10.2041	EUR		400'000		400'000	310'458.63	0.01
- AXA SA (subordinated) FIX-TO-FRN FRN/22-10.03.2043	EUR	400'000			400'000	370'704.78	0.01
- AXA SA (subordinated) FIX-TO-FRN FRN/22-10.07.2042	EUR	300'000			300'000	233'309.94	0.01
- AXA SA (subordinated) FIX-TO-FRN FRN/23-11.07.2043	EUR		500'000		500'000	503'874.46	0.02
3.750 AXA SA 3.75%/22-12.10.2030	EUR	200'000			200'000	196'143.03	0.01
0.250 BANQUE FED CRED 0.25%/21-29.06.2028	EUR	300'000			300'000	248'784.08	0.01
1.125 BANQUE FED CRED MUTUEL (subordinated) 1.125%/21-19.11.2031	EUR	400'000			400'000	301'165.95	0.01
1.625 BANQUE FED CRED MUTUEL (subordinated) 1.625%/17-15.11.2027	EUR	300'000			300'000	263'071.87	0.01
1.875 BANQUE FED CRED MUTUEL (subordinated) 1.875%/19-18.06.2029	EUR	300'000			300'000	256'736.99	0.01
2.500 BANQUE FED CRED MUTUEL (subordinated) 2.5%/18-25.05.2028	EUR	400'000			400'000	360'078.04	0.01
4.375 BANQUE FED CRED MUTUEL (subordinated) 4.375%/24-11.01.2034	EUR		600'000		600'000	560'705.42	0.02
5.125 BANQUE FED CRED MUTUEL (subordinated) 5.125%/23-13.01.2033	EUR		500'000	200'000	300'000	299'837.61	0.01
0.010 BANQUE FED CRED MUTUEL 0.01%/21-07.03.2025	EUR	700'000			700'000	642'556.67	0.02
0.010 BANQUE FED CRED MUTUEL 0.01%/21-11.05.2026	EUR	400'000			400'000	352'321.43	0.01
0.125 BANQUE FED CRED MUTUEL 0.125%/19-05.02.2024	EUR	300'000		300'000			
0.625 BANQUE FED CRED MUTUEL 0.625%/21-03.11.2028	EUR	500'000			500'000	411'571.80	0.01
0.750 BANQUE FED CRED MUTUEL 0.75%/18-17.07.2025	EUR	700'000		400'000	300'000	274'701.06	0.01
0.750 BANQUE FED CRED MUTUEL 0.75%/20-17.01.2030	EUR	600'000			600'000	476'831.16	0.02
1.000 BANQUE FED CRED MUTUEL 1%/21-16.07.2026	GBP	200'000			200'000	202'420.24	0.01
1.250 BANQUE FED CRED MUTUEL 1.25%/17-26.05.2027	EUR	800'000			800'000	708'423.98	0.02
1.250 BANQUE FED CRED MUTUEL 1.25%/20-03.06.2030	EUR	500'000			500'000	405'582.83	0.01
1.250 BANQUE FED CRED MUTUEL 1.25%/20-05.12.2025	GBP	400'000			400'000	414'691.39	0.01
1.875 BANQUE FED CRED MUTUEL 1.875%/22-26.10.2028	GBP		300'000		300'000	290'204.00	0.01
0.650 BANQUE FED CRED MUTUEL -144A- 0.65%/20-27.02.2024	USD	600'000		600'000			
4.753 BANQUE FED CRED MUTUEL -144A- 4.753%/22-13.07.2027	USD		400'000		400'000	347'372.37	0.01
5.790 BANQUE FED CRED MUTUEL -144A- 5.79%/23-13.07.2028	USD		500'000		500'000	449'945.91	0.02
3.125 BANQUE FED CRED MUTUEL 3.125%/22-14.09.2027	EUR	400'000			400'000	375'347.31	0.01
3.625 BANQUE FED CRED MUTUEL 3.625%/22-14.09.2032	EUR	400'000			400'000	380'279.52	0.01
3.750 BANQUE FED CRED MUTUEL 3.75%/22-01.02.2033	EUR	600'000			600'000	575'096.11	0.02
3.875 BANQUE FED CRED MUTUEL 3.875%/23-26.01.2028	EUR	400'000			400'000	381'529.73	0.01
4.000 BANQUE FED CRED MUTUEL 4%/22-21.11.2029	EUR	400'000			400'000	388'851.81	0.01
4.000 BANQUE FED CRED MUTUEL 4%/23-26.01.2033	EUR	300'000			300'000	288'657.23	0.01
4.125 BANQUE FED CRED MUTUEL 4.125%/23-13.03.2029	EUR		600'000		600'000	584'289.69	0.02
4.125 BANQUE FED CRED MUTUEL 4.125%/23-14.06.2033	EUR		200'000		200'000	196'272.62	0.01
4.375 BANQUE FED CRED MUTUEL 4.375%/23-02.05.2030	EUR		600'000		600'000	584'512.67	0.02
4.875 BANQUE FED CRED MUTUEL 4.875%/22-25.09.2025	GBP	300'000			300'000	331'275.04	0.01
0.625 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625%/20-21.02.2031	EUR	600'000			600'000	460'004.85	0.02
0.750 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.75%/19-08.06.2026	EUR	300'000			300'000	267'948.81	0.01
1.604 BANQUE FEDERATIVE DU CREDIT MUTUEL 1.604%/21-04.10.2026	USD	400'000			400'000	321'306.65	0.01
1.750 BANQUE FEDERATIVE DU CREDIT MUTUEL 1.75%/19-19.12.2024	GBP	200'000			200'000	216'800.07	0.01
1.875 BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875%/16-04.11.2026	EUR	300'000			300'000	271'067.65	0.01
5.896 BANQUE FEDERATIVE DU CREDIT MUTUEL 5.896%/23-13.07.2027	USD		800'000		800'000	713'862.22	0.02
1.250 BFCM (reg.-S-) S.405 1.25%/15-14.01.2025	EUR	600'000			600'000	559'453.31	0.02
1.625 BFCM 1.625%/16-19.01.2026	EUR	500'000	100'000		600'000	550'842.90	0.02
2.625 BFCM 2.625%/14-18.03.2024	EUR	500'000		500'000			
3.000 BFCM 3%/14-21.05.2024	EUR	767'000		767'000			
4.375 BNP PARIBAS (reg. -S-) 4.375%/16-12.05.2026	USD	1'200'000		1'200'000			
1.625 BNP PARIBAS (reg. -S-) S. -17583- 1.625%/16-23.02.2026	EUR	400'000			400'000	367'285.78	0.01
3.800 BNP PARIBAS (reg. -S-) S. 3.8%/17-10.01.2024	USD	580'000		580'000			
1.625 BNP PARIBAS (subordinated) 1.625%/19-02.07.2031	EUR	200'000			200'000	159'706.04	0.01
2.824 BNP PARIBAS (subordinated) -144A- 2.824%/21-26.01.2041	USD	370'000			370'000	219'755.73	0.01
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/18-20.11.2030	EUR		500'000		500'000	461'722.93	0.02
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/20-15.01.2032	EUR	400'000			400'000	345'654.95	0.01
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/21-24.05.2031	GBP		300'000		300'000	303'259.45	0.01
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/21-31.08.2033	EUR	400'000			400'000	324'946.52	0.01
- BNP PARIBAS (subordinated) FIX-TO-FRN FRN/22-31.03.2032	EUR	300'000		400'000	700'000	626'981.52	0.02
0.125 BNP PARIBAS 0.125%/19-04.09.2026	EUR	700'000			700'000	612'513.64	0.02
0.625 BNP PARIBAS 0.625%/20-03.12.2032	EUR	400'000	400'000	600'000	200'000	144'248.10	0.00
1.125 BNP PARIBAS 1.125%/18-11.06.2026	EUR	300'000			300'000	269'858.42	0.01
1.125 BNP PARIBAS 1.125%/19-28.08.2024	EUR	500'000		500'000			
1.250 BNP PARIBAS 1.25%/18-19.03.2025	EUR	300'000			300'000	278'694.66	0.01
1.250 BNP PARIBAS 1.25%/21-13.07.2031	GBP	300'000			300'000	251'595.67	0.01
1.375 BNP PARIBAS 1.375%/19-28.05.2029	EUR	300'000			300'000	253'509.52	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 BNP PARIBAS 1.5%/15-25.05.2028	EUR	500'000			500'000	443'460.60	0.01
1.500 BNP PARIBAS 1.5%/17-17.11.2025	EUR	1'500'000		400'000	1'100'000	1'008'778.06	0.03
1.500 BNP PARIBAS 1.5%/17-23.05.2028	EUR	400'000			400'000	351'772.56	0.01
1.875 BNP PARIBAS 1.875%/20-14.12.2027	GBP	500'000			500'000	493'447.37	0.02
3.375 BNP PARIBAS -144A- 3.375%/18-09.01.2025	USD	600'000		600'000			
3.500 BNP PARIBAS -144A- 3.5%/17-16.11.2027	USD		200'000		200'000	165'769.11	0.01
4.375 BNP PARIBAS -144A- 4.375%/15-28.09.2025	USD		400'000		400'000	345'015.68	0.01
2.000 BNP PARIBAS 2%/21-13.09.2036	GBP	600'000			600'000	472'081.47	0.02
2.100 BNP PARIBAS 2.1%/22-07.04.2032	EUR	400'000	200'000		600'000	501'678.98	0.02
2.875 BNP PARIBAS 2.875%/22-24.02.2029	GBP	400'000			400'000	397'244.02	0.01
3.375 BNP PARIBAS 3.375%/18-09.01.2025	USD	1'480'000		1'480'000			
3.625 BNP PARIBAS 3.625%/22-01.09.2029	EUR	500'000			500'000	471'904.67	0.02
4.125 BNP PARIBAS 4.125%/23-24.05.2033	EUR		400'000		400'000	396'894.28	0.01
1.000 BNP PARIBAS CARDIF (subordinated) 1%/17-29.11.2024	EUR	400'000		400'000			
- BNP PARIBAS CARDIF (subordinated) FRN 14-PERPETUAL	EUR	400'000			400'000	377'234.05	0.01
- BNP PARIBAS FIX-TO-FRN -144A- FRN/20-30.09.2028	USD	700'000			700'000	544'233.00	0.02
- BNP PARIBAS FIX-TO-FRN -144A- FRN/21-13.01.2027	USD	400'000			400'000	325'783.35	0.01
- BNP PARIBAS FIX-TO-FRN -144A- FRN/21-15.09.2029	USD	1'000'000	200'000	500'000	700'000	533'201.78	0.02
- BNP PARIBAS FIX-TO-FRN -144A- FRN/21-19.04.2032	USD	600'000			600'000	441'943.88	0.01
- BNP PARIBAS FIX-TO-FRN -144A- FRN/22-20.01.2028	USD		800'000		800'000	649'580.70	0.02
- BNP PARIBAS FIX-TO-FRN -144A- FRN/22-20.01.2033	USD	400'000	200'000		600'000	443'322.26	0.01
- BNP PARIBAS FIX-TO-FRN -144A- FRN/23-05.12.2034	USD		600'000		600'000	541'160.36	0.02
- BNP PARIBAS FIX-TO-FRN -144A- FRN/23-12.06.2029	USD		800'000		800'000	703'621.85	0.02
- BNP PARIBAS FIX-TO-FRN FRN/19-04.06.2026	EUR	400'000			400'000	365'212.27	0.01
- BNP PARIBAS FIX-TO-FRN FRN/19-15.07.2025	EUR	300'000			300'000	282'339.51	0.01
- BNP PARIBAS FIX-TO-FRN FRN/19-23.01.2027	EUR	400'000			400'000	369'042.92	0.01
- BNP PARIBAS FIX-TO-FRN FRN/20-17.04.2029	EUR	400'000			400'000	341'591.78	0.01
- BNP PARIBAS FIX-TO-FRN FRN/20-19.02.2028	EUR	600'000			600'000	518'533.88	0.02
- BNP PARIBAS FIX-TO-FRN FRN/21-13.04.2027	EUR	300'000			300'000	264'638.44	0.01
- BNP PARIBAS FIX-TO-FRN FRN/21-13.07.2029	CAD	200'000			200'000	117'301.75	0.00
- BNP PARIBAS FIX-TO-FRN FRN/21-30.05.2028	EUR	300'000			300'000	257'040.01	0.01
- BNP PARIBAS FIX-TO-FRN FRN/22-11.07.2030	EUR	400'000	200'000		600'000	487'871.46	0.02
- BNP PARIBAS FIX-TO-FRN FRN/23-10.01.2031	EUR	500'000			500'000	482'858.25	0.02
- BNP PARIBAS FIX-TO-FRN FRN/23-13.01.2029	EUR		300'000		300'000	291'481.63	0.01
- BNP PARIBAS FIX-TO-FRN FRN/23-13.11.2032	EUR		600'000		600'000	598'640.37	0.02
- BNP PARIBAS S. 17745 (reg. -S-) FIX-TO-FRN 16-31.05.2028	AUD	200'000		200'000			
3.375 BNP PARIBAS S. -18982- 3.375%/19-23.01.2026	GBP		400'000		400'000	429'265.02	0.01
4.400 BNP PARIBAS SA -144A- 4.4%/18-14.08.2028	USD	800'000			800'000	679'569.75	0.02
4.625 BNP PARIBAS SA -144A- S. -2478- (subordinated) 4.625%/17-13.03.2027	USD		600'000		600'000	512'518.18	0.02
2.375 BNP PARIBAS SA 2.375%/15-17.02.2025	EUR	200'000			200'000	187'593.61	0.01
2.819 BNP PARIBAS SA 2.819%/19-19.11.2025	USD	500'000			500'000	430'885.33	0.01
- BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-09.06.2026	USD	800'000	200'000		1'000'000	843'078.26	0.03
- BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-12.08.2035	USD	700'000			700'000	492'752.49	0.02
- BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-13.01.2031	USD	500'000			500'000	384'428.97	0.01
- BNP PARIBAS SA FIX-TO-FRN FRN/20-01.09.2028	EUR	500'000			500'000	423'621.22	0.01
- BNP PARIBAS SA FRN/19-10.01.2025	USD	600'000		600'000			
1.375 BOUYGUES 1.375%/16-07.06.2027	EUR	900'000			900'000	804'575.40	0.03
0.500 BOUYGUES SA 0.5%/21-11.02.2030	EUR	400'000			400'000	323'189.38	0.01
3.250 BOUYGUES SA 3.25%/22-30.06.2037	EUR		300'000	200'000	100'000	91'601.32	0.00
3.875 BOUYGUES SA 3.875%/23-17.07.2031	EUR		500'000		500'000	488'470.83	0.02
4.625 BOUYGUES SA 4.625%/22-07.06.2032	EUR	300'000			300'000	307'910.58	0.01
5.375 BOUYGUES SA 5.375%/22-30.06.2042	EUR	200'000	100'000		300'000	334'928.15	0.01
4.500 BPCE (reg. -S-) 4.5%/14-15.03.2025	USD	200'000			200'000	172'880.71	0.01
4.500 BPCE (subordinated) -144A- 4.5%/14-15.03.2025	USD		400'000		400'000	345'759.66	0.01
4.625 BPCE (subordinated) T. 3 (reg. -S-) 4.625%/14-11.07.2024	USD	300'000			300'000	262'300.88	0.01
4.875 BPCE (subordinated) T. -5- (reg. -S-) 4.875%/16-01.04.2026	USD	1'930'000		1'930'000			
2.875 BPCE 2.875%/16-22.04.2026	EUR	300'000			300'000	279'543.70	0.01
3.375 BPCE 3.375%/16-02.12.2026	USD	250'000			250'000	211'042.60	0.01
5.250 BPCE 5.25%/14-16.04.2029	GBP	300'000			300'000	322'994.67	0.01
5.700 BPCE 5.7%/13-23.10.2023	USD	1'060'000		1'060'000			
- BPCE S.A. (subordinated) FIX-TO-FRN FRN/21-19.10.2042	USD	500'000			500'000	311'571.09	0.01
2.375 BPCE S.A. 2.375%/20-14.01.2025	USD	400'000		400'000			
- BPCE S.A. FRN/23-19.10.2027	USD		250'000		250'000	224'481.89	0.01
- BPCE SA (subordinated) FIX-TO-FRN -144A- FRN/22-14.01.2037	USD		250'000		250'000	179'542.57	0.01
- BPCE SA (subordinated) FIX-TO-FRN -144A- FRN/24-18.01.2035	USD		300'000		300'000	262'110.76	0.01
- BPCE SA (subordinated) FIX-TO-FRN FRN/21-30.11.2032	GBP	200'000			200'000	193'919.33	0.01
- BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.02.2034	EUR	400'000			400'000	333'522.62	0.01
- BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.03.2032	EUR	300'000			300'000	267'634.35	0.01
- BPCE SA (subordinated) FIX-TO-FRN FRN/23-25.01.2035	EUR		800'000		800'000	779'091.04	0.03
- BPCE SA (subordinated) S. -9- FIX-TO-FRN FRN/21-16.12.2031	JPY	100'000'000			100'000'000	571'408.10	0.02

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Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.010	BPCE SA 0.01%/21-14.01.2027	EUR	500'000		500'000	430'301.05	0.01
0.250	BPCE SA 0.25%/20-15.01.2026	EUR	800'000		400'000	357'268.89	0.01
0.250	BPCE SA 0.25%/21-14.01.2031	EUR	400'000	200'000	200'000	151'747.42	0.01
0.500	BPCE SA 0.5%/19-24.02.2027	EUR	400'000		400'000	346'161.89	0.01
0.500	BPCE SA 0.5%/20-15.09.2027	EUR	600'000		600'000	524'245.56	0.02
0.625	BPCE SA 0.625%/19-26.09.2024	EUR	400'000		400'000	373'990.38	0.01
0.625	BPCE SA 0.625%/20-15.01.2030	EUR	200'000		200'000	161'139.20	0.01
1.000	BPCE SA 1%/16-05.10.2028	EUR	300'000		300'000	255'124.68	0.01
1.000	BPCE SA 1%/19-01.04.2025	EUR	300'000		300'000	277'190.99	0.01
1.000	BPCE SA 1%/21-22.12.2025	GBP		200'000	200'000	206'935.80	0.01
1.000	BPCE SA 1%/22-14.01.2032	EUR		500'000	500'000	384'595.20	0.01
1.375	BPCE SA 1.375%/18-23.03.2026	EUR	300'000		300'000	272'082.49	0.01
1.375	BPCE SA 1.375%/20-23.12.2026	GBP	300'000		300'000	301'284.59	0.01
1.625	BPCE SA 1.625%/18-31.01.2028	EUR	300'000		300'000	264'063.84	0.01
1.750	BPCE SA 1.75%/22-26.04.2027	EUR	500'000		500'000	450'907.52	0.02
1.000	BPCE SA -144A- 1%/21-20.01.2026	USD	700'000		700'000	568'914.88	0.02
2.700	BPCE SA -144A- 2.7%/19-01.10.2029	USD	250'000		250'000	192'628.59	0.01
4.750	BPCE SA -144A- 4.75%/22-19.07.2027	USD	500'000		500'000	431'710.34	0.01
5.125	BPCE SA -144A- 5.125%/23-18.01.2028	USD	500'000		500'000	436'983.85	0.01
5.203	BPCE SA -144A- 5.203%/24-18.01.2027	USD		300'000	300'000	263'629.34	0.01
2.375	BPCE SA 2.375%/22-26.04.2032	EUR		300'000	300'000	260'913.55	0.01
3.500	BPCE SA 3.5%/23-25.01.2028	EUR	500'000		500'000	474'239.27	0.02
3.625	BPCE SA 3.625%/23-17.04.2026	EUR		500'000	500'000	475'501.86	0.02
3.875	BPCE SA 3.875%/24-25.01.2036	EUR		400'000			
4.000	BPCE SA 4%/22-29.11.2032	EUR	600'000		300'000	293'436.98	0.01
4.375	BPCE SA 4.375%/23-13.07.2028	EUR	400'000		400'000	387'235.69	0.01
4.500	BPCE SA 4.5%/18-26.04.2028	AUD	500'000		500'000	271'013.73	0.01
4.500	BPCE SA 4.5%/23-13.01.2033	EUR	400'000		400'000	393'700.16	0.01
5.202	BPCE SA 5.2018%/22-29.09.2025	AUD		200'000	200'000	114'522.31	0.00
-	BPCE SA FIX-TO-FRN -144A- FRN/20-06.10.2026	USD	700'000		700'000	576'025.76	0.02
-	BPCE SA FIX-TO-FRN -144A- FRN/21-19.10.2027	USD	500'000		500'000	399'418.29	0.01
-	BPCE SA FIX-TO-FRN -144A- FRN/21-20.01.2032	USD	500'000	250'000	250'000	175'393.13	0.01
-	BPCE SA FIX-TO-FRN -144A- FRN/23-19.10.2029	USD		250'000	250'000	228'524.63	0.01
-	BPCE SA FIX-TO-FRN -144A- FRN/24-18.01.2030	USD		300'000	300'000		
-	BPCE SA FIX-TO-FRN FRN/23-14.06.2034	EUR		300'000	300'000	299'440.25	0.01
-	BPCE SA FIX-TO-FRN FRN/24-11.01.2035	EUR		400'000	400'000	382'387.34	0.01
-	BPCE SA S. -62- FIX-TO-FRN -144A- FRN/23-19.10.2034	USD		550'000	550'000	517'514.95	0.02
0.625	CAPGEMINI SE 0.625%/20-23.06.2025	EUR	500'000		500'000	458'006.62	0.02
1.125	CAPGEMINI SE 1.125%/20-23.06.2030	EUR	400'000		400'000	331'769.29	0.01
1.625	CAPGEMINI SE 1.625%/20-15.04.2026	EUR	500'000		500'000	457'754.10	0.02
2.375	CAPGEMINI SE 2.375%/20-15.04.2032	EUR	400'000		400'000	350'804.42	0.01
1.625	CARMILA SA 1.625%/20-30.05.2027	EUR	200'000		200'000	176'547.59	0.01
1.625	CARMILA SA 1.625%/21-01.04.2029	EUR	100'000		100'000	84'155.36	0.00
0.750	CARREFOUR 0.75%/16-26.04.2024	EUR	400'000		400'000		
1.250	CARREFOUR 1.25%/15-03.06.2025	EUR	100'000		100'000	92'602.82	0.00
1.875	CARREFOUR SA 1.875%/22-30.10.2026	EUR	400'000		400'000	365'174.15	0.01
2.375	CARREFOUR SA 2.375%/22-30.10.2029	EUR	300'000		300'000	268'389.05	0.01
4.125	CARREFOUR SA 4.125%/22-12.10.2028	EUR	400'000		400'000	391'207.38	0.01
4.375	CARREFOUR SA 4.375%/23-14.11.2031	EUR		200'000	200'000	196'916.79	0.01
1.375	CIE DE SAINT-GOBAIN 1.375%/17-14.06.2027	EUR	300'000		300'000	267'168.38	0.01
1.625	CIE DE SAINT-GOBAIN 1.625%/22-10.08.2025	EUR		200'000	200'000	184'917.87	0.01
1.875	CIE DE SAINT-GOBAIN 1.875%/19-15.03.2031	EUR	400'000		400'000	341'203.00	0.01
2.375	CIE DE SAINT-GOBAIN 2.375%/20-04.10.2027	EUR	700'000	100'000	800'000	735'905.61	0.02
3.750	CIE DE SAINT-GOBAIN SA 3.75%/23-29.11.2026	EUR		300'000	300'000	286'836.24	0.01
-	CIE GENERALE DES ESTABLI 0%/20-02.11.2028	EUR	300'000		300'000	247'063.15	0.01
0.625	CIE GENERALE DES ESTABLI 0.625%/20-02.11.2040	EUR	300'000		300'000	188'685.63	0.01
0.875	CIE GENERALE DES ESTABLI 0.875%/18-03.09.2025	EUR	900'000		900'000	825'226.65	0.03
2.500	CIE GENERALE DES ESTABLI 2.5%/18-03.09.2038	EUR	500'000		500'000	440'921.12	0.01
0.375	CNP ASSURANCES (subordinated) 0.375%/20-08.03.2028	EUR	400'000		400'000		
1.250	CNP ASSURANCES (subordinated) 1.25%/22-27.01.2029	EUR	300'000		300'000		
2.750	CNP ASSURANCES (subordinated) 2.75%/19-05.02.2029	EUR	200'000		200'000		
-	CNP ASSURANCES (subordinated) FIX-TO-FRN 4%/14-PERPETUAL	EUR	200'000		200'000		
-	CNP ASSURANCES (subordinated) FIX-TO-FRN 4.5%/15-10.06.2047	EUR	500'000		500'000		
-	CNP ASSURANCES (subordinated) FIX-TO-FRN FRN/19-27.07.2050	EUR	500'000		500'000		
6.000	COFACE SA (subordinated) 6%/22-22.09.2032	EUR	200'000		200'000	201'574.56	0.01
3.875	COMPAGNIE DE SAINT-GOBAIN SA 3.875%/23-29.11.2030	EUR		200'000	200'000	193'533.99	0.01
0.375	COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.375%/16-07.02.2025	EUR	500'000		500'000	461'513.29	0.02
0.750	COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.75%/16-09.09.2028	EUR	900'000		900'000	767'809.66	0.03
1.000	COMPAGNIE SAINT-GOBAIN 1%/17-17.03.2025	EUR	100'000		100'000	92'691.44	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 COVIMIO 1.125%/19-17.09.2031	EUR		400'000		400'000	309'174.12	0.01
4.625 COVIMIO 4.625%/23-05.06.2032	EUR		100'000		100'000	97'749.43	0.00
2.625 CREDIT AGRICOLE (subordinated) (reg -S-) 2.625%/15-17.03.2027	EUR	700'000			700'000	640'202.05	0.02
- CREDIT AGRICOLE (subordinated) FIX-TO-FRN 4.5/14-PERPETUAL	EUR	400'000		100'000	300'000	285'544.11	0.01
1.875 CREDIT AGRICOLE 1.875%/16-20.12.2026	EUR	300'000			300'000	272'665.66	0.01
2.375 CREDIT AGRICOLE 2.375%14-20.05.2024	EUR	600'000		600'000			
3.125 CREDIT AGRICOLE 3.125%14-05.02.2026	EUR	400'000			400'000	377'920.14	0.01
2.000 CREDIT AGRICOLE ASSRNCES (subordinated) 2%/20-17.07.2030	EUR	500'000			500'000	413'639.60	0.01
- CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 15-PERPETUAL	EUR	200'000		100'000	100'000	94'750.66	0.00
- CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 2.625%/18-29.01.2048	EUR	300'000			300'000	265'947.72	0.01
- CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 4.75%/16-PERPETUAL	EUR	300'000			300'000	288'814.46	0.01
4.125 CREDIT AGRICOLE LONDON (reg. -S-) 4.125%/17-10.01.2027	USD	780'000			780'000	665'072.33	0.02
0.500 CREDIT AGRICOLE LONDON 0.5%/19-24.06.2024	EUR	300'000		300'000			
1.000 CREDIT AGRICOLE LONDON 1%/19-03.07.2029	EUR	600'000			600'000	501'141.54	0.02
1.375 CREDIT AGRICOLE LONDON 1.375%/17-03.05.2027	EUR	600'000			600'000	534'622.64	0.02
1.375 CREDIT AGRICOLE LONDON 1.375%/18-13.03.2025	EUR	200'000			200'000	185'916.51	0.01
3.250 CREDIT AGRICOLE LONDON 3.25%/17-04.10.2024	USD	1'340'000		1'000'000	340'000	295'073.81	0.01
1.250 CREDIT AGRICOLE LONDON BRANCH 1.25%/16-14.04.2026	EUR	400'000			400'000	362'951.99	0.01
4.125 CREDIT AGRICOLE LONDON BRANCH -144A- 4.125%/17-10.01.2027	USD	500'000			500'000	426'327.42	0.01
- CREDIT AGRICOLE S.A. LONDON BRANCH FIX-TO-FRN -144A-FRN/20-16.06.2026	USD	250'000	250'000		500'000	419'386.46	0.01
2.811 CREDIT AGRICOLE SA (subordinated) -144A- 2.811%/21-11.01.2041	USD	550'000			550'000	322'759.35	0.01
2.000 CREDIT AGRICOLE SA (subordinated) 2%/19-25.03.2029	EUR	300'000			300'000	259'032.52	0.01
3.250 CREDIT AGRICOLE SA (subordinated) 3.25%/20-14.01.2030	USD	300'000			300'000	231'952.71	0.01
- CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN -144A- FRN/18-10.01.2033	USD	550'000			550'000	446'773.34	0.02
- CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN -144A- FRN/24-10.01.2035	USD		400'000		400'000	352'057.94	0.01
- CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN FRN/20-05.06.2030	EUR	400'000			400'000	367'567.83	0.01
- CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN FRN/21-09.12.2031	GBP		200'000		200'000	197'621.77	0.01
0.125 CREDIT AGRICOLE SA 0.125%/20-09.12.2027	EUR	500'000	100'000		600'000	502'325.05	0.02
0.375 CREDIT AGRICOLE SA 0.375%/19-21.10.2025	EUR	500'000			500'000	452'246.34	0.02
0.375 CREDIT AGRICOLE SA 0.375%/21-20.04.2028	EUR	300'000			300'000	249'961.87	0.01
0.875 CREDIT AGRICOLE SA 0.875%/20-14.01.2032	EUR	400'000			400'000	306'334.48	0.01
1.000 CREDIT AGRICOLE SA 1%/22-18.09.2025	EUR		600'000		600'000	549'939.55	0.02
1.125 CREDIT AGRICOLE SA 1.125%/22-24.02.2029	EUR	600'000			600'000	512'622.08	0.02
1.750 CREDIT AGRICOLE SA 1.75%/19-05.03.2029	EUR	500'000			500'000	433'640.97	0.01
5.301 CREDIT AGRICOLE SA -144A- 5.301%/23-12.07.2028	USD		250'000		250'000	221'825.67	0.01
5.514 CREDIT AGRICOLE SA -144A- 5.514%/23-05.07.2033	USD		500'000		500'000	448'269.92	0.02
2.500 CREDIT AGRICOLE SA 2.5%/22-29.08.2029	EUR	400'000			400'000	362'033.39	0.01
3.375 CREDIT AGRICOLE SA 3.375%/22-28.07.2027	EUR	300'000			300'000	284'423.50	0.01
3.750 CREDIT AGRICOLE SA 3.75%/24-22.01.2034	EUR		600'000		600'000	573'615.31	0.02
3.875 CREDIT AGRICOLE SA 3.875%/22-28.11.2034	EUR	700'000	200'000	500'000	400'000	387'601.60	0.01
3.875 CREDIT AGRICOLE SA 3.875%/23-20.04.2031	EUR	700'000			700'000	678'549.61	0.02
4.000 CREDIT AGRICOLE SA 4%/23-18.01.2033	EUR	300'000			300'000	294'877.76	0.01
4.125 CREDIT AGRICOLE SA 4.125%/23-07.03.2030	EUR	500'000			500'000	491'577.29	0.02
4.375 CREDIT AGRICOLE SA 4.375%/23-27.11.2033	EUR	300'000			300'000	296'212.78	0.01
- CREDIT AGRICOLE SA FIX-TO-FRN -144A- FRN/24-10.01.2030	USD		500'000		500'000	436'804.32	0.01
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/20-22.04.2026	EUR	500'000			500'000	460'507.98	0.02
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-12.01.2028	EUR		100'000		100'000	87'042.65	0.00
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-12.10.2026	EUR	200'000			200'000	190'974.48	0.01
- CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-29.11.2027	GBP	400'000			400'000	448'409.86	0.02
0.850 CREDIT AGRICOLE SA S. -20- 0.85%/23-13.06.2028	JPY		100'000'000		100'000'000	583'793.68	0.02
- CREDIT LOGEMENT SA (subordinated) FIX-TO-FRN FRN/21-15.02.2034	EUR	300'000			300'000	245'851.06	0.01
3.375 CREDIT MUTUEL ARKEA (subordinated) 3.375%/19-11.03.2031	EUR	400'000			400'000	356'396.03	0.01
0.375 CREDIT MUTUEL ARKEA 0.375%/19-03.10.2028	EUR	200'000			200'000	164'922.21	0.01
0.875 CREDIT MUTUEL ARKEA 0.875%/20-07.05.2027	EUR	400'000			400'000	349'436.05	0.01
0.875 CREDIT MUTUEL ARKEA 0.875%/21-11.03.2033	EUR	400'000			400'000	296'386.20	0.01
1.250 CREDIT MUTUEL ARKEA 1.25%/17-31.05.2024	EUR	700'000		700'000			
4.125 CREDIT MUTUEL ARKEA 4.125%/23-01.02.2034	EUR		200'000		200'000	197'225.52	0.01
4.125 CREDIT MUTUEL ARKEA 4.125%/23-02.04.2031	EUR		100'000		100'000	98'034.35	0.00
4.250 CREDIT MUTUEL ARKEA 4.25%/22-01.12.2032	EUR	300'000			300'000	295'812.56	0.01
- CREDIT MUTUEL ARKEA FIX-TO-FRN FRN/20-11.06.2029	EUR	200'000			200'000	170'529.08	0.01
1.125 DANONE 1.125%/15-14.01.2025	EUR	200'000		200'000			
1.208 DANONE 1.208%/16-03.11.2028	EUR	800'000			800'000	695'853.32	0.02
- DANONE SA 0%/21-01.12.2025	EUR	300'000			300'000	269'649.74	0.01
0.520 DANONE SA 0.52%/21-09.11.2030	EUR	500'000			500'000	395'591.67	0.01
0.571 DANONE SA 0.571%/20-17.03.2027	EUR	500'000			500'000	441'845.44	0.01
2.947 DANONE SA -144A- 2.947%/16-02.11.2026	USD	400'000			400'000	333'696.54	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.706 DANONE SA 3.706%/23-13.11.2029	EUR		100'000		100'000	96'870.86	0.00
0.375 DASSAULT SYSTEMES 0.375%/19-16.09.2029	EUR	800'000			800'000	656'952.13	0.02
1.375 EDENRED 1.375%/20-18.06.2029	EUR	300'000			300'000	254'910.28	0.01
1.875 EDENRED 1.875%/17-30.03.2027	EUR	100'000			100'000	90'110.04	0.00
3.625 EDENRED 3.625%/23-13.06.2031	EUR		400'000		400'000	375'953.35	0.01
4.875 ELO SACA 4.875%/22-08.12.2028	EUR	300'000			300'000	277'385.38	0.01
6.000 ELO SACA 6%/23-22.03.2029	EUR		200'000		200'000	191'022.15	0.01
1.500 ENGIE 1.5%/17-27.03.2028	EUR	300'000			300'000	263'640.75	0.01
- ENGIE SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	500'000			500'000	469'570.06	0.02
- ENGIE SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	200'000			200'000	183'273.16	0.01
- ENGIE SA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR		200'000		200'000	167'275.88	0.01
- ENGIE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	200'000			200'000	157'380.96	0.01
- ENGIE SA 0%/19-04.03.2027	EUR	200'000			200'000	171'371.44	0.01
0.375 ENGIE SA 0.375%/19-21.06.2027	EUR	200'000			200'000	171'668.75	0.01
0.375 ENGIE SA 0.375%/21-26.10.2029	EUR	400'000			400'000	319'122.40	0.01
0.500 ENGIE SA 0.5%/19-24.10.2030	EUR	500'000			500'000	387'353.85	0.01
1.000 ENGIE SA 1%/21-26.10.2036	EUR	500'000		200'000	300'000	205'097.43	0.01
1.375 ENGIE SA 1.375%/17-28.02.2029	EUR	500'000			500'000	430'201.00	0.01
1.375 ENGIE SA 1.375%/18-22.06.2028	EUR	500'000			500'000	434'936.91	0.01
1.375 ENGIE SA 1.375%/20-27.03.2025	EUR	300'000			300'000	278'866.19	0.01
1.750 ENGIE SA 1.75%/20-27.03.2028	EUR	200'000			200'000	177'445.23	0.01
2.000 ENGIE SA 2%/17-28.09.2037	EUR	300'000			300'000	227'541.09	0.01
3.500 ENGIE SA 3.5%/22-27.09.2029	EUR	300'000			300'000	284'146.20	0.01
3.625 ENGIE SA 3.625%/23-06.12.2026	EUR		200'000		200'000	190'576.19	0.01
3.875 ENGIE SA 3.875%/23-06.12.2033	EUR		300'000		300'000	286'324.53	0.01
4.000 ENGIE SA 4%/23-11.01.2035	EUR		600'000		600'000	571'477.00	0.02
4.250 ENGIE SA 4.25%/23-11.01.2043	EUR		200'000		200'000	191'134.59	0.01
4.500 ENGIE SA 4.5%/23-06.09.2042	EUR		200'000		200'000	197'553.32	0.01
5.625 ENGIE SA 5.625%/23-03.04.2053	GBP		200'000		200'000	220'529.24	0.01
0.375 ESSILORLUXOTTICA 0.375%/19-27.11.2027	EUR	500'000			500'000	429'238.57	0.01
0.375 ESSILORLUXOTTICA 0.375%/20-05.01.2026	EUR	500'000			500'000	450'378.66	0.02
0.500 ESSILORLUXOTTICA 0.5%/20-05.06.2028	EUR	400'000			400'000	341'755.68	0.01
0.750 ESSILORLUXOTTICA 0.75%/19-27.11.2031	EUR	400'000			400'000	319'957.14	0.01
0.125 ESSILORLUXOTTICA SA 0.125%/19-27.05.2025	EUR	500'000			500'000	456'805.97	0.02
1.500 EUTELSAT SA 1.5%/20-13.10.2028	EUR	200'000		200'000			
1.750 FIRMENICH PRODUCTIONS 1.75%/20-30.04.2030	EUR	550'000			550'000	474'725.25	0.02
1.500 FONCIERE DES REGIONES 1.5%/17-21.06.2027	EUR	100'000			100'000	88'255.69	0.00
8.125 FRANCE TELECOM (reg.-S) S. 103 T.1 8.125%/08-20.11.2028	GBP	50'000			50'000	63'172.65	0.00
5.375 FRANCE TELECOM 5.375%/12-13.01.2042	USD	300'000			300'000	259'815.10	0.01
8.125 FRANCE TELECOM 8.125%/03-28.01.2033	EUR	363'000			363'000	465'654.21	0.02
5.250 FRANCE TELECOM S. 86 T. 1 5.25%/05-05.12.2025	GBP	200'000			200'000	223'567.81	0.01
1.500 GDF SUEZ 1.5%/15-13.03.2035	EUR	200'000			200'000	149'355.64	0.01
2.375 GDF SUEZ 2.375%/14-19.05.2026	EUR	300'000			300'000	279'475.09	0.01
5.000 GDF SUEZ 5%/10-01.10.2060	GBP	250'000	250'000		500'000	507'905.17	0.02
5.950 GDF SUEZ 5.95%/11-16.03.2111	EUR	128'000			128'000	148'103.53	0.00
7.000 GDF SUEZ 7%/08-30.10.2028	GBP	50'000			50'000	60'132.39	0.00
1.000 GECINA 1%/16-30.01.2029	EUR	800'000			800'000	674'859.03	0.02
1.500 GECINA 1.5%/14-20.01.2025	EUR	300'000		300'000			
1.625 GECINA 1.625%/18-14.03.2030	EUR	100'000			100'000	85'339.82	0.00
1.625 GECINA 1.625%/19-29.05.2034	EUR		300'000		300'000	238'512.78	0.01
0.875 GECINA S. -21- 0.875%/22-25.01.2033	EUR	300'000			300'000	227'120.86	0.01
- GROUPAMA (subordinated) FIX-TO-FRN 6.375%14-PERPETUAL	EUR	300'000		300'000			
6.000 GROUPAMA ASSURANCES MUTUELLES SA (subordinated) 6%/17-23.01.2027	EUR	500'000			500'000	504'103.16	0.02
4.500 HLDNG D'INFRA METIERS 4.5%/23-06.04.2027	EUR		300'000		300'000	290'089.44	0.01
0.625 HOLDING D'INFRASTRUCTURE 0.625%/21-14.09.2028	EUR		200'000		200'000	166'574.54	0.01
1.475 HOLDING D'INFRASTRUCTURE 1.475%/22-18.01.2031	EUR		400'000		400'000	323'627.71	0.01
2.500 HOLDING D'INFRASTRUCTURE 2.5%/20-04.05.2027	EUR	400'000			400'000	367'156.18	0.01
4.250 HOLDING D'INFRASTRUCTURE 4.25%/23-18.03.2030	EUR	300'000			300'000	290'315.28	0.01
0.100 HSBC FRANCE 0.1%/19-03.09.2027	EUR	300'000			300'000	254'329.96	0.01
1.375 HSBC FRANCE 1.375%/18-04.09.2028	EUR	300'000	100'000		400'000	347'179.59	0.01
0.625 ICADE 0.625%/21-18.01.2031	EUR	500'000		300'000	200'000	147'686.16	0.00
1.000 ICADE 1%/22-19.01.2030	EUR	300'000			300'000	237'858.13	0.01
1.125 ICADE 1.125%/16-17.11.2025	EUR	300'000			300'000	271'805.20	0.01
1.750 ICADE 1.75%/16-10.06.2026	EUR	200'000			200'000	181'212.99	0.01
5.500 ICADE SANTE SAS 5.5%/23-19.09.2028	EUR		200'000		200'000	199'076.06	0.01
1.000 IMERYSA SA 1%/21-15.07.2031	EUR	200'000			200'000	152'692.70	0.01
1.500 IMERYSA SA 1.5%/17-15.01.2027	EUR	200'000			200'000	178'828.84	0.01
4.750 IMERYSA SA 4.75%/23-29.11.2029	EUR		100'000		100'000	96'909.93	0.00
4.500 INDIGO GROUP SAS 4.5%/23-18.04.2030	EUR		200'000		200'000	196'080.14	0.01
1.625 JCDECAUX SA 1.625%/22-07.02.2030	EUR		400'000		400'000	332'752.68	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 KERING 1.25%/22-05.05.2025	EUR	400'000			400'000	370'861.06	0.01
3.625 KERING 3.625%/23-05.09.2027	EUR		700'000		700'000	671'832.62	0.02
3.625 KERING 3.625%/23-05.09.2031	EUR		500'000		500'000	480'566.48	0.02
3.875 KERING 3.875%/23-05.09.2035	EUR		600'000		600'000	582'780.30	0.02
1.250 KLEPIERRE 1.25%/16-29.09.2031	EUR	500'000			500'000	393'981.27	0.01
1.625 KLEPIERRE 1.625%/17-13.12.2032	EUR	900'000		300'000	600'000	476'751.12	0.02
- LA MONDIALE FIX-TO-FRN (subordinated) 5.875%/17-26.01.2047	USD	560'000			560'000	484'576.12	0.02
0.375 LEGRAND SA 0.375%/21-06.10.2031	EUR	200'000			200'000	156'033.56	0.01
1.875 LEGRAND SA 1.875%/17-06.07.2032	EUR		300'000		300'000	258'866.72	0.01
0.875 L'OREAL SA 0.875%/22-29.06.2026	EUR	500'000			500'000	451'260.09	0.02
3.375 L'OREAL SA 3.375%/23-23.01.2027	EUR		200'000		200'000	191'328.98	0.01
3.375 L'OREAL SA 3.375%/23-23.11.2029	EUR		200'000		200'000	192'386.70	0.01
- LVMH MOET HENNESSY VUITT 0%/20-11.02.2026	EUR		500'000		500'000	447'672.42	0.02
0.125 LVMH MOET HENNESSY VUITT 0.125%/20-11.02.2028	EUR	700'000			700'000	595'230.89	0.02
0.375 LVMH MOET HENNESSY VUITT 0.375%/20-11.02.2031	EUR	500'000			500'000	397'040.08	0.01
0.750 LVMH MOET HENNESSY VUITT 0.75%/20-07.04.2025	EUR	500'000			500'000	462'223.20	0.02
1.125 LVMH MOET HENNESSY VUITT 1.125%/20-11.02.2027	GBP	500'000			500'000	504'463.37	0.02
3.375 LVMH MOET HENNESSY VUITT 3.375%/23-21.10.2025	EUR		300'000		300'000	285'566.98	0.01
3.500 LVMH MOET HENNESSY VUITT 3.5%/23-07.09.2033	EUR		500'000		500'000	483'539.58	0.02
1.750 MICHELIN LUXEMBOURG 1.75%/15-28.05.2027	EUR	200'000			200'000	183'290.32	0.01
- MUTUELLE ASSURANCE (subordinated) FIX-TO-FRN FRN/21-21.06.2052	EUR	200'000			200'000	147'194.46	0.00
3.625 NERVAL SAS 3.625%/22-20.07.2028	EUR	300'000			300'000	280'858.70	0.01
- ORANGE (subordinated) (REG.-S-) FIX-TO-FRN 5%/14-PERPETUAL	EUR	500'000			500'000	483'811.15	0.02
1.000 ORANGE 1%/16-12.05.2025	EUR	300'000			300'000	277'056.63	0.01
1.500 ORANGE 1.5%/17-09.09.2027	EUR	700'000		700'000			
5.500 ORANGE 5.5%/14-06.02.2044	USD	250'000	430'000		680'000	597'440.81	0.02
5.625 ORANGE S. 59 T. -1- 5.625%/04-23.01.2034	GBP	400'000			400'000	467'893.39	0.02
- ORANGE SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	700'000			700'000	650'407.61	0.02
- ORANGE SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	300'000			300'000	264'384.01	0.01
- ORANGE SA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	500'000			500'000	421'324.74	0.01
- ORANGE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	200'000			200'000	162'532.34	0.01
- ORANGE SA 0%/19-04.09.2026	EUR	500'000			500'000	437'242.93	0.01
- ORANGE SA 0%/21-29.06.2026	EUR	200'000			200'000	175'918.68	0.01
0.125 ORANGE SA 0.125%/20-16.09.2029	EUR	300'000			300'000	240'931.24	0.01
0.625 ORANGE SA 0.625%/21-16.12.2033	EUR	500'000			500'000	366'828.38	0.01
0.750 ORANGE SA 0.75%/21-29.06.2034	EUR	300'000			300'000	219'768.28	0.01
1.000 ORANGE SA 1%/18-12.09.2025	EUR	700'000		700'000			
2.000 ORANGE SA 2%/19-15.01.2029	EUR	800'000	700'000	800'000	700'000	627'588.52	0.02
3.250 ORANGE SA 3.25%/19-15.01.2032	GBP	100'000			100'000	99'887.98	0.00
3.625 ORANGE SA 3.625%/22-16.11.2031	EUR	200'000			200'000	193'370.09	0.01
5.375 ORANGE SA S. -115- 5.375%/10-22.11.2050	GBP		200'000		200'000	224'761.88	0.01
- ORANGE STEP UP 01-01.03.2031	USD	749'000			749'000	797'005.17	0.03
0.875 PERNOD RICARD SA 0.875%/19-24.10.2031	EUR	200'000			200'000	158'347.20	0.01
1.750 PERNOD RICARD SA 1.75%/20-08.04.2030	EUR		300'000		300'000	260'410.42	0.01
3.250 PERNOD RICARD SA 3.25%/22-02.11.2028	EUR	200'000			200'000	189'741.45	0.01
3.750 PERNOD RICARD SA 3.75%/23-15.09.2027	EUR		200'000		200'000	192'575.37	0.01
3.750 PERNOD RICARD SA 3.75%/23-15.09.2033	EUR		200'000		200'000	193'650.24	0.01
5.500 PERNOD-RICARD S. A (reg. -S-) 5.5%/12-15.01.2042	USD	420'000			420'000	375'242.98	0.01
1.625 RCI BANQUE 1.625%/17-11.04.2025	EUR	170'000			170'000	158'077.63	0.01
0.500 RCI BANQUE SA 0.5%/22-14.07.2025	EUR		300'000		300'000	273'057.31	0.01
1.625 RCI BANQUE SA 1.625%/18-26.05.2026	EUR		300'000		300'000	271'930.98	0.01
1.750 RCI BANQUE SA 1.75%/19-10.04.2026	EUR	223'000			223'000	203'321.09	0.01
4.125 RCI BANQUE SA 4.125%/22-01.12.2025	EUR	400'000			400'000	382'192.94	0.01
4.500 RCI BANQUE SA 4.5%/23-06.04.2027	EUR		300'000		300'000	289'603.46	0.01
4.750 RCI BANQUE SA 4.75%/22-06.07.2027	EUR	300'000			300'000	292'430.72	0.01
4.875 RCI BANQUE SA 4.875%/22-21.09.2028	EUR	200'000			200'000	197'423.73	0.01
4.875 RCI BANQUE SA 4.875%/23-02.10.2029	EUR		400'000		400'000	395'064.72	0.01
4.875 RCI BANQUE SA 4.875%/23-14.06.2028	EUR		400'000		400'000	392'869.24	0.01
0.125 SAFRAN SA 0.125%/21-16.03.2026	EUR	200'000			200'000	178'247.57	0.01
0.875 SANOFI 0.875%/19-21.03.2029	EUR	200'000			200'000	171'140.84	0.01
0.875 SANOFI 0.875%/22-06.04.2025	EUR	300'000			300'000	277'559.76	0.01
1.000 SANOFI 1%/18-21.03.2026	EUR	400'000			400'000	363'927.76	0.01
1.125 SANOFI 1.125%/16-05.04.2028	EUR	200'000			200'000	175'482.25	0.01
1.250 SANOFI 1.25%/22-06.04.2029	EUR	300'000			300'000	260'155.99	0.01
1.375 SANOFI 1.375%/18-21.03.2030	EUR	600'000			600'000	513'102.35	0.02
1.500 SANOFI 1.5%/15-22.09.2025	EUR		100'000		100'000	92'534.21	0.00
1.750 SANOFI 1.75%/14-10.09.2026	EUR	400'000			400'000	367'503.04	0.01
1.875 SANOFI 1.875%/18-21.03.2038	EUR	400'000			400'000	322'762.48	0.01
0.250 SCHNEIDER ELECTRIC 0.25%/16-09.09.2024	EUR	1'800'000		1'300'000	500'000	467'697.61	0.02
0.250 SCHNEIDER ELECTRIC SE 0.25%/20-11.03.2029	EUR		400'000		400'000	329'802.50	0.01

# 1350 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.875 SCHNEIDER ELECTRIC SE 0.875%/17-13.12.2026	EUR		300'000		300'000	268'632.04	0.01
1.000 SCHNEIDER ELECTRIC SE 1%/20-09.04.2027	EUR		100'000		100'000	88'942.73	0.00
3.125 SCHNEIDER ELECTRIC SE 3.125%/23-13.10.2029	EUR		300'000		300'000	283'868.91	0.01
3.250 SCHNEIDER ELECTRIC SE 3.25%/22-09.11.2027	EUR	300'000			300'000	285'281.11	0.01
3.250 SCHNEIDER ELECTRIC SE 3.25%/24-10.10.2035	EUR		400'000		400'000	373'026.05	0.01
3.375 SCHNEIDER ELECTRIC SE 3.375%/23-13.04.2034	EUR		200'000		200'000	190'425.63	0.01
3.500 SCHNEIDER ELECTRIC SE 3.5%/22-09.11.2032	EUR	100'000			100'000	96'099.01	0.00
- SCOR (subordinated) FIX-TO-FRN 3%/15-08.06.2046	EUR	200'000			200'000	185'260.91	0.01
1.500 SOCIETE FONCIERE LYONNAI 1.5%/18-29.05.2025	EUR	300'000			300'000	277'668.39	0.01
1.500 SOCIETE FONCIERE LYONNAI 1.5%/20-05.06.2027	EUR	300'000			300'000	269'586.84	0.01
4.000 SOCIETE GENERALE (reg. -S-) 4%/17-12.01.2027	USD	580'000			580'000	487'273.34	0.02
4.250 SOCIETE GENERALE (subordinated) (reg. -S-) 4.25%/15-14.04.2025	USD	510'000			510'000	439'265.02	0.01
5.000 SOCIETE GENERALE (subordinated) (reg. -S-) 5%/14-17.01.2024	USD	1'170'000		1'170'000			
3.625 SOCIETE GENERALE (subordinated) -144A- 3.625%/21-01.03.2041	USD	300'000			300'000	177'483.05	0.01
5.625 SOCIETE GENERALE (subordinated) -144A- 5.625%/15-24.11.2045	USD	200'000			200'000	153'353.93	0.01
7.367 SOCIETE GENERALE (subordinated) -144A- 7.367%/23-10.01.2053	USD		400'000		400'000	359'617.89	0.01
2.625 SOCIETE GENERALE (subordinated) 2.625%/15-27.02.2025	EUR	300'000			300'000	281'704.87	0.01
5.625 SOCIETE GENERALE (subordinated) 5.625%/23-02.06.2033	EUR		300'000	200'000	100'000	100'691.04	0.00
- SOCIETE GENERALE (subordinated) FIX-TO-FRN -144A- FRN/22-15.06.2033	USD	400'000			400'000	345'777.22	0.01
- SOCIETE GENERALE (subordinated) FIX-TO-FRN -144A- FRN/22-21.01.2043	USD	500'000		300'000	200'000	123'162.57	0.00
- SOCIETE GENERALE (subordinated) FIX-TO-FRN -144A- FRN/24-19.01.2055	USD		300'000		300'000	256'870.52	0.01
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/21-30.06.2031	EUR	300'000			300'000	263'732.23	0.01
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/22-06.09.2032	EUR		100'000		100'000	97'425.45	0.00
0.250 SOCIETE GENERALE 0.25%/21-08.07.2027	EUR	300'000			300'000	255'542.05	0.01
0.750 SOCIETE GENERALE 0.75%/20-25.01.2027	EUR	400'000			400'000	348'929.11	0.01
0.875 SOCIETE GENERALE 0.875%/19-01.07.2026	EUR	200'000			200'000	177'908.34	0.01
0.875 SOCIETE GENERALE 0.875%/19-24.09.2029	EUR	200'000			200'000	161'836.72	0.01
1.125 SOCIETE GENERALE 1.125%/18-23.01.2025	EUR		400'000	400'000			
1.250 SOCIETE GENERALE 1.25%/19-15.02.2024	EUR	500'000		500'000			
1.250 SOCIETE GENERALE 1.25%/20-12.06.2030	EUR	200'000			200'000	162'410.37	0.01
1.375 SOCIETE GENERALE 1.375%/17-13.01.2028	EUR	400'000			400'000	350'476.62	0.01
1.750 SOCIETE GENERALE 1.75%/19-22.03.2029	EUR	400'000			400'000	344'191.29	0.01
2.625 SOCIETE GENERALE -144A- 2.625%/19-16.10.2024	USD	600'000			600'000	517'580.16	0.02
2.625 SOCIETE GENERALE -144A- 2.625%/20-22.01.2025	USD	600'000		600'000			
3.000 SOCIETE GENERALE -144A- 3%/20-22.01.2030	USD	693'000			693'000	526'860.14	0.02
4.677 SOCIETE GENERALE -144A- 4.677%/22-15.06.2027	USD	400'000			400'000	345'160.94	0.01
2.125 SOCIETE GENERALE 2.125%/18-27.09.2028	EUR	500'000			500'000	446'671.88	0.02
4.000 SOCIETE GENERALE 4%/22-16.11.2027	EUR	500'000			500'000	481'552.78	0.02
4.125 SOCIETE GENERALE 4.125%/23-02.06.2027	EUR		100'000		100'000	96'558.31	0.00
4.125 SOCIETE GENERALE 4.125%/23-21.11.2028	EUR		300'000		300'000	291'899.00	0.01
4.250 SOCIETE GENERALE 4.25%/22-16.11.2032	EUR	500'000			500'000	498'738.33	0.02
6.250 SOCIETE GENERALE 6.25%/23-22.06.2033	GBP		300'000		300'000	353'763.71	0.01
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/20-14.12.2026	USD	800'000			800'000	649'806.14	0.02
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/21-09.06.2027	USD	600'000			600'000	480'894.90	0.02
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/21-09.06.2032	USD	300'000			300'000	214'172.32	0.01
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/22-21.01.2033	USD	278'000			278'000	202'067.33	0.01
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/23-10.01.2029	USD	600'000			600'000	539'613.04	0.02
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/23-10.01.2034	USD		600'000		600'000	544'563.85	0.02
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/24-19.01.2028	USD		300'000		300'000	261'270.42	0.01
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/24-19.01.2030	USD		300'000	300'000			
- SOCIETE GENERALE FIX-TO-FRN -144A- FRN/24-19.01.2035	USD		300'000		300'000	259'986.72	0.01
- SOCIETE GENERALE FIX-TO-FRN FRN/20-22.09.2028	EUR	500'000			500'000	428'747.83	0.01
- SOCIETE GENERALE FIX-TO-FRN FRN/21-02.12.2027	EUR	300'000			300'000	261'119.38	0.01
- SOCIETE GENERALE FIX-TO-FRN FRN/21-12.06.2029	EUR	700'000			700'000	575'286.69	0.02
- SOCIETE GENERALE FIX-TO-FRN FRN/21-17.11.2026	EUR	600'000			600'000	537'429.88	0.02
- SOCIETE GENERALE FIX-TO-FRN FRN/22-06.12.2030	EUR	600'000			600'000	574'976.11	0.02
- SOCIETE GENERALE FIX-TO-FRN FRN/23-21.11.2031	EUR		400'000		400'000	394'710.24	0.01
0.750 SODEXO (reg. -S-) 0.75%/16-14.04.2027	EUR	100'000	800'000		900'000	801'882.50	0.03
2.500 SODEXO (reg. -S-) 2.5%/14-24.06.2026	EUR	200'000			200'000	187'246.76	0.01
1.000 SODEXO SA 1%/20-17.07.2028	EUR	300'000			300'000	260'013.06	0.01
1.750 SODEXO SA 1.75%/19-26.06.2028	GBP	100'000			100'000	97'822.90	0.00
- SOGECAP FIX-TO-FRN 4.125%/14-29.12.2049	EUR	600'000			600'000	566'708.69	0.02
0.950 STE DES AUTOROUTES DU NORD ET DE L'EST DE LA FRANCE SANEF 0.95%/16-19.10.2028	EUR	400'000			400'000	342'552.30	0.01
1.250 STE DES AUTOROUTES PARIS-RHIN-RHONE 1.25%/16-06.01.2027	EUR	200'000			200'000	179'724.56	0.01
1.125 STE DES AUTOROUTES PARIS-RHIN-RHONE anc. AUTOROUTES PARIS-LYON 1.125%/16-09.01.2026	EUR		400'000		400'000	365'006.44	0.01
- SUEZ (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	200'000		200'000			
- SUEZ 0%/21-09.06.2026	EUR	300'000			300'000	264'321.12	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 SUEZ 0.5%/19-14.10.2031	EUR	400'000			400'000	304'626.88	0.01
1.250 SUEZ 1.25%/16-19.05.2028	EUR	600'000			600'000	522'604.66	0.02
1.625 SUEZ 1.625%/17-21.09.2032	EUR	300'000			300'000	243'338.26	0.01
2.375 SUEZ 2.375%/22-24.05.2030	EUR		300'000		300'000	264'615.57	0.01
2.875 SUEZ 2.875%/22-24.05.2034	EUR		300'000		300'000	262'734.54	0.01
4.625 SUEZ 4.625%/22-03.11.2028	EUR	500'000			500'000	495'817.69	0.02
5.000 SUEZ 5%/22-03.11.2032	EUR	200'000			200'000	206'253.30	0.01
6.625 SUEZ 6.625%/23-05.10.2043	GBP		200'000		200'000	246'390.65	0.01
- SUEZ FIX-TO-FRN 2.875%/17-PERPETUAL	EUR	700'000		700'000			
1.750 TDF INFRASTRUCTURE SAS 1.75%/21-01.12.2029	EUR	300'000			300'000	249'281.50	0.01
5.625 TDF INFRASTRUCTURE SAS 5.625%/23-21.07.2028	EUR		300'000		300'000	299'314.47	0.01
0.250 TELEPERFORMANCE 0.25%/20-26.11.2027	EUR	300'000			300'000	246'931.65	0.01
1.875 TELEPERFORMANCE 1.875%/18-02.07.2025	EUR		200'000		200'000	183'644.79	0.01
3.750 TELEPERFORMANCE 3.75%/22-24.06.2029	EUR	300'000			300'000	273'145.93	0.01
5.250 TELEPERFORMANCE SE 5.25%/23-22.11.2028	EUR		200'000		200'000	192'802.16	0.01
5.750 TELEPERFORMANCE SE 5.75%/23-22.11.2031	EUR		100'000		100'000	97'932.39	0.00
0.875 TERECA SA 0.875%/20-17.09.2030	EUR	100'000			100'000	78'879.16	0.00
- THALES SA 0%/20-26.03.2026	EUR		100'000		100'000	88'704.51	0.00
0.250 THALES SA 0.25%/20-29.01.2027	EUR	800'000			800'000	696'608.02	0.02
4.000 THALES SA 4%/23-18.10.2025	EUR		200'000		200'000	191'365.19	0.01
4.125 THALES SA 4.125%/23-18.10.2028	EUR		300'000		300'000	293'968.70	0.01
4.250 THALES SA 4.25%/23-18.10.2031	EUR		200'000		200'000	198'971.24	0.01
1.625 TIKEHAU CAPITAL SCA 1.625%/21-31.03.2029	EUR	200'000			200'000	168'042.01	0.01
- TOTAL (subordinated) (reg. -S-) FIX-TO-FRN 2.625%/15-PERPETUAL	EUR	615'000			615'000	573'310.71	0.02
- TOTAL (subordinated) FIX-TO-FRN 3.369%/16-PERPETUAL	EUR	290'000			290'000	269'769.61	0.01
0.750 TOTAL CAPITAL 0.75%/16-12.07.2028	EUR	600'000			600'000	511'106.97	0.02
2.500 TOTAL CAPITAL INTERNATIONAL 2.5%/14-25.03.2026	EUR	900'000	100'000	500'000	500'000	468'474.23	0.02
3.386 TOTAL CAPITAL INTERNATIONAL 3.386%/20-29.06.2060	USD	400'000			400'000	243'447.59	0.01
3.750 TOTAL CAPITAL INTERNATIONAL 3.75%/14-10.04.2024	USD	200'000		200'000			
1.491 TOTAL CAPITAL INTERNATIONAL SA 1.491%/20-08.04.2027	EUR	600'000			600'000	539'585.34	0.02
2.829 TOTAL CAPITAL INTERNATIONAL SA 2.829%/19-10.01.2030	USD	292'000			292'000	230'969.95	0.01
3.127 TOTAL CAPITAL INTERNATIONAL SA 3.127%/20-29.05.2050	USD	774'000			774'000	474'019.38	0.02
3.461 TOTAL CAPITAL INTERNATIONAL SA 3.461%/19-12.07.2049	USD	300'000			300'000	197'284.17	0.01
0.696 TOTAL CAPITAL INTL SA 0.696%/19-31.05.2028	EUR	200'000			200'000	170'672.01	0.01
1.250 TOTAL CAPITAL INTL SA 1.25%/17-16.12.2024	GBP	330'000		130'000	200'000	216'387.94	0.01
1.375 TOTAL CAPITAL INTL SA 1.375%/17-04.10.2029	EUR	400'000			400'000	341'614.65	0.01
1.491 TOTAL CAPITAL INTL SA 1.491%/18-04.09.2030	EUR	600'000			600'000	507'687.97	0.02
1.660 TOTAL CAPITAL INTL SA 1.66%/19-22.07.2026	GBP	200'000			200'000	207'693.22	0.01
1.994 TOTAL CAPITAL INTL SA 1.994%/20-08.04.2032	EUR	300'000			300'000	256'728.41	0.01
2.986 TOTAL CAPITAL INTL SA 2.986%/20-29.06.2041	USD	340'000			340'000	222'246.34	0.01
3.455 TOTAL CAPITAL INTL SA 3.455%/19-19.02.2029	USD	288'000			288'000	238'209.28	0.01
3.883 TOTAL CAPITAL SA 3.883%/18-11.10.2028	USD	351'000			351'000	297'691.68	0.01
- TOTAL SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	400'000			400'000	379'486.71	0.01
- TOTAL SE (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	280'000			280'000	227'065.02	0.01
- TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	400'000			400'000	341'923.39	0.01
- TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	400'000	300'000	400'000	300'000	230'082.47	0.01
1.023 TOTALENERGIES CAPITAL INTL SA 1.023%/18-04.03.2027	EUR	800'000			800'000	711'785.81	0.02
- TOTALENERGIES SE (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR		700'000		700'000	617'803.19	0.02
- TOTALENERGIES SE (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	200'000			200'000	159'635.53	0.01
1.375 UNIBAIL-RODAMCO (reg. -S-) 1.375%/15-15.04.2030	EUR	400'000			400'000	327'660.38	0.01
2.000 UNIBAIL-RODAMCO 2%/16-28.04.2036	EUR		400'000		400'000	311'209.52	0.01
2.500 UNIBAIL-RODAMCO 2.5%/14-04.06.2026	EUR	400'000			400'000	372'496.23	0.01
- UNIBAIL-RODAMCO FIX-TO-FLOATERS 2.875%/18- PERPETUAL	EUR	200'000			200'000	178'390.50	0.01
1.125 UNIBAIL-RODAMCO SE 1.125%/18-15.09.2025	EUR		400'000		400'000	365'707.77	0.01
1.750 UNIBAIL-RODAMCO SE 1.75%/19-01.07.2049	EUR	200'000			200'000	118'569.35	0.00
1.750 UNIBAIL-RODAMCO SE 1.75%/19-27.02.2034	EUR	200'000			200'000	158'972.31	0.01
2.000 UNIBAIL-RODAMCO SE 2%/17-29.05.2037	EUR	100'000			100'000	77'162.03	0.00
2.250 UNIBAIL-RODAMCO SE 2.25%/18-14.05.2038	EUR	300'000			300'000	232'783.94	0.01
- UNIBAIL-RODAMCO-WESTFLD (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		200'000		200'000	198'531.00	0.01
0.625 UNIBAIL-RODAMCO-WESTFLD 0.625%/20-04.05.2027	EUR	400'000			400'000	346'219.06	0.01
0.875 UNIBAIL-RODAMCO-WESTFLD 0.875%/19-29.03.2032	EUR	300'000			300'000	224'427.96	0.01
1.375 UNIBAIL-RODAMCO-WESTFLD 1.375%/20-04.12.2031	EUR	200'000			200'000	157'603.94	0.01
1.375 UNIBAIL-RODAMCO-WESTFLD 1.375%/21-25.05.2033	EUR	200'000			200'000	153'043.36	0.01
2.000 UNIBAIL-RODAMCO-WESTFLD 2%/20-29.06.2032	EUR	400'000			400'000	328'495.12	0.01
2.125 UNIBAIL-RODAMCO-WESTFLD 2.125%/20-09.04.2025	EUR	600'000			600'000	560'127.96	0.02
2.625 UNIBAIL-RODAMCO-WESTFLD 2.625%/20-09.04.2030	EUR		500'000	300'000	200'000	182'756.69	0.01
4.125 UNIBAIL-RODAMCO-WESTFLD 4.125%/23-11.12.2030	EUR		200'000		200'000	191'658.70	0.01
1.590 VEOLIA ENVIRONNEMENT 1.59%/15-10.01.2028	EUR	400'000	100'000		500'000	446'076.31	0.02
4.625 VEOLIA ENVIRONNEMENT 4.625%/12-30.03.2027	EUR	300'000			300'000	295'089.31	0.01
- VEOLIA ENVIRONNEMENT SA 0%/21-14.01.2027	EUR	200'000			200'000	172'467.28	0.01

# 1352 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.664	VEOLIA ENVIRONNEMENT SA 0.664%/20-15.01.2031	EUR	400'000		400'000	314'426.51	0.01	
0.800	VEOLIA ENVIRONNEMENT SA 0.8%/20-15.01.2032	EUR	200'000		200'000	153'786.63	0.01	
1.875	VERALLIA SA 1.875%/21-10.11.2031	EUR		100'000	100'000	81'375.75	0.00	
-	VINCI SA 0%/20-27.11.2028	EUR	400'000		400'000	327'969.12	0.01	
0.500	VINCI SA 0.5%/21-09.01.2032	EUR	300'000		300'000	228'698.86	0.01	
1.000	VINCI SA 1%/18-26.09.2025	EUR		100'000	100'000	91'570.83	0.00	
2.250	VINCI SA 2.25%/19-15.03.2027	GBP	300'000		300'000	310'336.86	0.01	
2.750	VINCI SA 2.75%/19-15.09.2034	GBP	300'000		300'000	277'225.40	0.01	
3.375	VINCI SA 3.375%/22-17.10.2032	EUR	200'000		200'000	188'813.32	0.01	
0.625	VIVENDI SA 0.625%/19-11.06.2025	EUR	200'000		200'000	185'956.53	0.01	
0.875	VIVENDI SA 0.875%/17-18.09.2024	EUR	300'000		300'000	281'616.25	0.01	
1.125	VIVENDI SA 1.125%/19-11.12.2028	EUR	200'000		200'000	184'580.54	0.01	
4.500	WENDEL SE 4.5%/23-19.06.2030	EUR		200'000	200'000	197'837.29	0.01	
0.875	WORLDLINE SA/FRANCE 0.875%/20-30.06.2027	EUR	300'000		300'000	255'765.03	0.01	
						<b>183'004'763.20</b>	<b>6.17</b>	
<b>Germany</b>								
0.250	AAREAL BANK AG S. -304- 0.25%/20-23.11.2027	EUR	400'000		400'000	306'833.80	0.01	
0.050	AAREAL BANK AG S. -311- 0.05%/21-02.09.2026	EUR	200'000		200'000	160'287.31	0.01	
-	ADIDAS AG 0%/20-09.09.2024	EUR	200'000	200'000				
3.000	ADIDAS AG 3%/22-21.11.2025	EUR	400'000		400'000	378'221.26	0.01	
3.125	ADIDAS AG 3.125%/22-21.11.2029	EUR	300'000		300'000	284'011.85	0.01	
1.625	ALBEMARLE NEW HOLDING 1.625%/19-25.11.2028	EUR	300'000		300'000	257'137.21	0.01	
-	ALLIANZ FIX-TO-FRN 2.241%/15-07.07.2045	EUR	500'000		500'000	462'995.05	0.02	
-	ALLIANZ SE (subordinated) FIX-TO-FRN -144A- FRN/23-06.09.2053	USD		600'000	600'000	550'170.26	0.02	
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/19-25.09.2049	EUR		300'000	300'000	243'747.06	0.01	
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/20-08.07.2050	EUR	400'000		400'000	332'215.24	0.01	
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/22-05.07.2052	EUR	400'000		400'000	371'958.80	0.01	
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/23-25.06.2053	EUR		500'000	400'000	412'716.24	0.01	
-	ALLIANZ SE FIX-TO-FRN (subordinated) 3.375%14-PERPETUAL	EUR	400'000	400'000				
-	ALLIANZ SE FIX-TO-FRN (subordinated) 6.25%13-PERPETUAL	EUR	400'000	400'000				
1.500	ALSTRIA OFFICE REIT-AG 1.5%/17-15.11.2027	EUR		100'000	100'000	74'493.91	0.00	
3.450	AMPRION GMBH 3.45%/22-22.09.2027	EUR	400'000	100'000	500'000	473'319.72	0.02	
3.971	AMPRION GMBH 3.971%/22-22.09.2032	EUR	400'000		400'000	386'122.70	0.01	
4.125	AMPRION GMBH 4.125%/23-07.09.2034	EUR		400'000	400'000	388'962.35	0.01	
2.500	BASF (reg. -S-) 2.5%/14-22.01.2024	EUR	400'000		400'000			
0.875	BASF 0.875%/16-06.10.2031	EUR	855'000		500'000	355'000	283'951.81	0.01
0.250	BASF SE 0.25%/20-05.06.2027	EUR	400'000		400'000	345'674.00	0.01	
0.875	BASF SE 0.875%/18-22.05.2025	EUR		400'000	400'000	369'595.61	0.01	
3.125	BASF SE 3.125%/22-29.06.2028	EUR	400'000		400'000	378'571.92	0.01	
3.750	BASF SE 3.75%/22-29.06.2032	EUR	500'000		500'000	479'027.55	0.02	
4.000	BASF SE 4%/23-08.03.2029	EUR		300'000	300'000	293'176.84	0.01	
4.250	BASF SE 4.25%/23-08.03.2032	EUR		300'000	300'000	297'739.32	0.01	
4.500	BASF SE 4.5%/23-08.03.2035	EUR		300'000	300'000	301'858.71	0.01	
0.050	BAYER AG 0.05%/21-12.01.2025	EUR	400'000		400'000			
0.375	BAYER AG 0.375%/21-12.01.2029	EUR	300'000		300'000	239'687.70	0.01	
0.625	BAYER AG 0.625%/21-12.07.2031	EUR		200'000	200'000	145'403.01	0.00	
0.750	BAYER AG 0.75%/20-06.01.2027	EUR	500'000		500'000	434'670.10	0.01	
1.000	BAYER AG 1%/21-12.01.2036	EUR	200'000		200'000	130'873.19	0.00	
1.125	BAYER AG 1.125%/20-06.01.2030	EUR	300'000	300'000	600'000	475'601.92	0.02	
1.375	BAYER AG 1.375%/20-06.07.2032	EUR	300'000		300'000	225'013.99	0.01	
4.000	BAYER AG 4%/23-26.08.2026	EUR		200'000	200'000	190'484.71	0.01	
4.625	BAYER AG 4.625%/23-26.05.2033	EUR		500'000	500'000	479'513.62	0.02	
0.375	BERLIN HYP AG 0.375%/21-21.04.2031	EUR	300'000		300'000	219'385.21	0.01	
0.375	BERLIN HYP AG 0.375%/22-25.01.2027	EUR		100'000	100'000	85'921.09	0.00	
0.500	BERLIN HYP AG 0.5%/19-05.11.2029	EUR	300'000		300'000	237'212.07	0.01	
1.250	BERLIN HYP S. -109- 1.25%/15-22.01.2025	EUR	200'000		200'000			
1.125	BERTELSMANN 1.125%/16-27.04.2026	EUR		100'000	100'000	90'609.36	0.00	
2.000	BERTELSMANN SE & CO KGAA 2%/20-01.04.2028	EUR	300'000		300'000	270'524.50	0.01	
3.500	BERTELSMANN SE & CO KGAA 3.5%/22-29.05.2029	EUR	200'000		200'000	189'859.61	0.01	
-	CLEARSTREAM BANKING AG 0%/20-01.12.2025	EUR		400'000	400'000	359'300.47	0.01	
0.375	COMMERZBANK AG 0.375%/20-01.09.2027	EUR	400'000		400'000	342'415.09	0.01	
0.500	COMMERZBANK AG 0.5%/19-04.12.2026	EUR	203'000		203'000	178'184.12	0.01	
0.625	COMMERZBANK AG 0.625%/19-28.08.2024	EUR	400'000		400'000	375'000.45	0.01	
1.125	COMMERZBANK AG 1.125%/17-24.05.2024	EUR	238'000		238'000			
-	COMMERZBANK AG FIX-TO-FRN FRN/22-21.03.2028	EUR		200'000	200'000	192'636.36	0.01	
1.000	COMMERZBANK AG S. -923- 1%/19-04.03.2026	EUR	500'000		500'000	452'155.81	0.02	
1.750	COMMERZBANK AG S. -947- 1.75%/20-22.01.2025	GBP	300'000		300'000	322'533.54	0.01	
0.875	COMMERZBANK AG S. -948- 0.875%/20-22.01.2027	EUR	500'000		500'000	437'595.50	0.01	
-	COMMERZBANK AG S. -965- FIX-TO-FRN FRN/20-24.03.2026	EUR	300'000		300'000	275'715.90	0.01	
0.100	COMMERZBANK AG S. -973- 0.1%/21-11.09.2025	EUR	150'000		150'000	135'267.97	0.00	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	COMMERZBANK AG S. -992- FIX-TO-FRN FRN/22-14.09.2027	EUR	200'000		200'000	184'597.69	0.01
0.375	CONTINENTAL AG 0.375%/19-27.06.2025	EUR	210'000		210'000	192'130.65	0.01
3.625	CONTINENTAL AG 3.625%/22-30.11.2027	EUR	200'000		200'000	190'877.30	0.01
0.875	COVESTRO AG 0.875%/20-03.02.2026	EUR	200'000		200'000	180'656.50	0.01
1.375	COVESTRO AG 1.375%/20-12.06.2030	EUR	200'000		200'000	168'409.83	0.01
4.750	COVESTRO AG 4.75%/22-15.11.2028	EUR	300'000		300'000	298'065.21	0.01
0.750	DAIMLER AG 0.75%/21-11.03.2033	EUR	300'000		300'000	228'581.65	0.01
1.500	DAIMLER AG 1.5%/17-03.07.2029	EUR	408'000		408'000	353'878.24	0.01
2.125	DAIMLER AG 2.125%/17-03.07.2037	EUR	472'000		472'000	391'406.80	0.01
0.750	DAIMLER AG S. -85- 0.75%/19-08.02.2030	EUR	483'000		483'000	396'874.18	0.01
1.125	DAIMLER AG S. -86- 1.125%/19-08.08.2034	EUR	126'000		126'000	97'092.09	0.00
0.250	DEUT PFANDBRIEFBANK AG 0.25%/21-27.10.2025	EUR	200'000		100'000	83'144.34	0.00
4.375	DEUT PFANDBRIEFBANK AG 4.375%/22-28.08.2026	EUR		200'000	200'000	176'290.31	0.01
7.625	DEUT PFANDBRIEFBANK AG 7.625%/22-08.12.2025	GBP	200'000		200'000	209'219.19	0.01
2.750	DEUTSCHE BANK (subordinated) 2.75%/15-17.02.2025	EUR		350'000	350'000	327'905.28	0.01
-	DEUTSCHE BANK AG (subordinated) FIX-TO-FRN FRN/22-24.06.2032	EUR		100'000	100'000	90'811.37	0.00
1.625	DEUTSCHE BANK AG 1.625%/20-20.01.2027	EUR	600'000		600'000	533'547.77	0.02
2.625	DEUTSCHE BANK AG 2.625%/19-12.02.2026	EUR	500'000		500'000	463'638.26	0.02
2.625	DEUTSCHE BANK AG 2.625%/20-16.12.2024	GBP	400'000		400'000		
3.875	DEUTSCHE BANK AG 3.875%/19-12.02.2024	GBP	100'000		100'000		
4.000	DEUTSCHE BANK AG 4%/22-29.11.2027	EUR	400'000		400'000	384'350.27	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-03.09.2026	EUR	300'000	100'000	400'000	365'132.22	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-10.06.2026	EUR	300'000		300'000	276'516.33	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2025	EUR	400'000		400'000	372'606.77	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2030	EUR	700'000		700'000	576'694.13	0.02
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/21-17.02.2027	EUR	900'000		900'000		
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/21-17.02.2032	EUR	600'000		600'000	468'735.32	0.02
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/21-22.12.2028	GBP	200'000		200'000	190'689.16	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-05.09.2030	EUR	500'000		500'000	487'975.33	0.02
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-23.02.2028	EUR		200'000	200'000	177'468.10	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-24.05.2028	EUR	200'000		200'000	184'182.23	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-24.06.2026	GBP	400'000		400'000	433'105.58	0.01
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/23-12.12.2030	GBP		600'000	600'000	661'126.59	0.02
4.100	DEUTSCHE BANK AG LONDON S. -A- T. -791- 4.1%/16-13.01.2026	USD	870'000		870'000	746'854.11	0.03
3.700	DEUTSCHE BANK AG NEW YORK 3.7%/18-30.05.2024	USD	1'190'000		1'190'000		
-	DEUTSCHE BANK AG NEW YORK S. -D- FIX-TO-FRN FRN/20-24.11.2026	USD	800'000		800'000	660'505.34	0.02
-	DEUTSCHE BANK AG NEW YORK S. -D- FRN/20-18.09.2024	USD	700'000		700'000		
5.520	DEUTSCHE BANK AG S. -R28- 5.52%/23-01.09.2028	USD	400'000		400'000	354'640.10	0.01
-	DEUTSCHE BANK NY (subordinated) FIX-TO-FRN FRN/21-14.01.2032	USD	200'000		200'000	144'484.06	0.00
-	DEUTSCHE BANK NY (subordinated) FIX-TO-FRN FRN/23-10.02.2034	USD	410'000		410'000	360'380.17	0.01
-	DEUTSCHE BANK NY (subordinated) S. -D- FIX-TO-FRN FRN/22-07.01.2033	USD	500'000		500'000	354'435.12	0.01
-	DEUTSCHE BANK NY FIX-TO-FRN FRN/21-16.11.2027	USD	700'000		700'000	559'876.89	0.02
-	DEUTSCHE BANK NY FIX-TO-FRN FRN/23-18.01.2029	USD	700'000		700'000	633'126.46	0.02
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/19-26.11.2025	USD	800'000		800'000	692'692.21	0.02
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/20-18.09.2031	USD	400'000		400'000	305'114.89	0.01
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/21-28.05.2032	USD	500'000		500'000	363'882.63	0.01
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/22-14.07.2026	USD	750'000		750'000	661'799.35	0.02
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/23-20.11.2029	USD		300'000	300'000	273'124.59	0.01
5.371	DEUTSCHE BANK NY S. -E- 5.371%/22-09.09.2027	USD	300'000		300'000	264'410.04	0.01
-	DEUTSCHE BOERSE AG (subordinated) FIX-TO-FRN FRN/20-16.06.2047	EUR	400'000		400'000	347'526.44	0.01
-	DEUTSCHE BOERSE AG 0%/21-22.02.2026	EUR	400'000		400'000	357'333.69	0.01
0.125	DEUTSCHE BOERSE AG 0.125%/21-22.02.2031	EUR	200'000		200'000	154'335.50	0.01
1.125	DEUTSCHE BOERSE AG 1.125%/18-26.03.2028	EUR	305'000		305'000	268'488.15	0.01
3.875	DEUTSCHE BOERSE AG 3.875%/23-28.09.2026	EUR	300'000		300'000	288'725.84	0.01
2.875	DEUTSCHE LUFTHANSA AG 2.875%/21-16.05.2027	EUR	300'000		300'000	274'646.74	0.01
3.750	DEUTSCHE LUFTHANSA AG 3.75%/21-11.02.2028	EUR	300'000		300'000	281'230.33	0.01
1.250	DEUTSCHE POST (reg. -S-) 1.25%/16-01.04.2026	EUR	724'000		724'000	662'179.43	0.02
2.875	DEUTSCHE POST (reg. -S-) 2.875%/12-11.12.2024	EUR	34'000		34'000		
0.750	DEUTSCHE POST AG 0.75%/20-20.05.2029	EUR		392'000	392'000	332'122.78	0.01
3.375	DEUTSCHE POST AG 3.375%/23-03.07.2033	EUR	400'000		400'000	380'020.33	0.01
1.375	DEUTSCHE TELEKOM AG 1.375%/19-05.07.2034	EUR	400'000		400'000	318'954.69	0.01
1.750	DEUTSCHE TELEKOM AG 1.75%/19-09.12.2049	EUR	294'000		294'000	206'013.02	0.01
3.625	DEUTSCHE TELEKOM AG -144A- 3.625%/20-21.01.2050	USD	450'000		450'000	296'395.74	0.01
2.250	DEUTSCHE TELEKOM AG 2.25%/19-29.03.2039	EUR	200'000		200'000	168'973.95	0.01
3.125	DEUTSCHE TELEKOM AG 3.125%/19-06.02.2034	GBP	100'000		100'000	96'536.40	0.00
1.300	DEUTSCHE WOHNEN SE 1.3%/21-07.04.2041	EUR	100'000		100'000	60'107.98	0.00
1.500	DEUTSCHE WOHNEN SE 1.5%/20-30.04.2030	EUR	200'000		200'000	163'935.01	0.01
0.400	DZ BANK AG S. -A1650- 0.4%/21-17.11.2028	EUR	200'000		200'000	159'071.41	0.01
0.100	E.ON SE 0.1%/21-19.12.2028	EUR	200'000		200'000	167'609.39	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125 E.ON SE 0.125%/22-18.01.2026	EUR		500'000		500'000	448'701.55	0.02
0.350 E.ON SE 0.35%/19-28.02.2030	EUR	366'000			366'000	293'280.44	0.01
0.375 E.ON SE 0.375%/20-29.09.2027	EUR	250'000			250'000	214'862.27	0.01
0.600 E.ON SE 0.6%/21-01.10.2032	EUR	200'000			200'000	151'482.51	0.01
0.625 E.ON SE 0.625%/19-07.11.2031	EUR	397'000		197'000	200'000	153'390.22	0.01
0.750 E.ON SE 0.75%/20-18.12.2030	EUR	327'000			327'000	265'285.44	0.01
1.000 E.ON SE 1%/20-07.10.2025	EUR	500'000	50'000		550'000	504'960.29	0.02
1.625 E.ON SE 1.625%/22-29.03.2031	EUR	400'000			400'000	338'111.79	0.01
3.500 E.ON SE 3.5%/19-26.10.2037	EUR		300'000		300'000	273'060.17	0.01
3.500 E.ON SE 3.5%/23-12.01.2028	EUR		500'000		500'000	479'356.39	0.02
3.875 E.ON SE 3.875%/23-12.01.2035	EUR		500'000		500'000	480'861.93	0.02
0.361 EEW ENERGY FROM 0.361%/21-30.06.2026	EUR	200'000		200'000			
1.500 EUROGRID 1.5%/16-18.04.2028	EUR	500'000			500'000	437'671.73	0.01
0.741 EUROGRID GMBH 0.741%/21-21.04.2033	EUR	300'000			300'000	221'163.33	0.01
3.722 EUROGRID GMBH 3.722%/23-27.04.2030	EUR		400'000		400'000	382'097.65	0.01
0.375 EVONIK FINANCE 0.375%/16-07.09.2024	EUR	2'076'000		2'076'000			
2.250 EVONIK INDUSTRIES AG 2.25%/22-25.09.2027	EUR	400'000			400'000	364'667.21	0.01
4.000 FRESENIUS FINANCE (reg. -S-) 4%/14-01.02.2024	EUR	400'000		400'000			
1.000 FRESENIUS MEDICAL CARE A 1%/20-29.05.2026	EUR	400'000	50'000		450'000	402'592.15	0.01
1.250 FRESENIUS MEDICAL CARE A 1.25%/19-29.11.2029	EUR	241'000			241'000	199'828.99	0.01
1.500 FRESENIUS MEDICAL CARE A 1.5%/20-29.05.2030	EUR	300'000			300'000	246'880.19	0.01
1.625 FRESENIUS SE & CO KGAA 1.625%/20-08.10.2027	EUR	150'000			150'000	133'414.10	0.00
1.875 FRESENIUS SE & CO KGAA 1.875%/19-15.02.2025	EUR	500'000			500'000	467'035.35	0.02
1.875 FRESENIUS SE & CO KGAA 1.875%/22-24.05.2025	EUR	400'000			400'000	371'894.00	0.01
2.875 FRESENIUS SE & CO KGAA 2.875%/19-15.02.2029	EUR	500'000			500'000	463'700.20	0.02
4.250 FRESENIUS SE & CO KGAA 4.25%/22-28.05.2026	EUR	200'000			200'000	191'952.18	0.01
5.000 FRESENIUS SE & CO KGAA 5%/22-28.11.2029	EUR	200'000			200'000	199'190.40	0.01
5.125 FRESENIUS SE & CO KGAA 5.125%/23-05.10.2030	EUR		350'000		350'000	354'333.01	0.01
4.875 HAMBURG COMMERCIAL BANK S. -2762- 4.875%/23-30.03.2027	EUR		127'000		127'000	120'271.62	0.00
- HAMBURG COMMERCIAL BNK S. -2737- FIX-TO-FRN FRN/21-22.09.2026	EUR		100'000		100'000	85'342.68	0.00
4.375 HAMBURGER SPARKASSE S. -890- 4.375%/23-12.02.2029	EUR		100'000		100'000	98'275.44	0.00
- HANNOVER RE (subordinated) FIX-TO-FRN FRN/19-09.10.2039	EUR	300'000			300'000	240'845.48	0.01
- HANNOVER RE (subordinated) FIX-TO-FRN FRN/20-08.10.2040	EUR	300'000			300'000	242'849.42	0.01
- HANNOVER RE (subordinated) FIX-TO-FRN FRN/22-26.08.2043	EUR	800'000		500'000	300'000	314'022.48	0.01
1.125 HANNOVER RE 1.125%/18-18.04.2028	EUR		300'000		300'000	269'258.09	0.01
3.750 HEIDELBERGCEMENT AG 3.75%/23-31.05.2032	EUR	400'000			400'000	376'700.43	0.01
0.500 HENKEL AG & CO KGAA 0.5%/21-17.11.2032	EUR	300'000			300'000	229'936.68	0.01
2.625 HENKEL AG & CO KGAA 2.625%/22-13.09.2027	EUR	200'000			200'000	186'614.03	0.01
2.625 HERAEUS FINANCE GMBH 2.625%/22-09.06.2027	EUR	300'000			300'000	273'737.68	0.01
0.625 HOCHTIEF AKTIENGESELLSCHAFT 0.625%/21-26.04.2029	EUR	400'000			400'000	323'257.98	0.01
1.625 INFINEON TECHNOLOGIES AG 1.625%/20-24.06.2029	EUR	400'000			400'000	347'968.59	0.01
2.000 INFINEON TECHNOLOGIES AG 2%/20-24.06.2032	EUR	300'000			300'000	255'370.53	0.01
1.125 KNORR-BREMSE AG 1.125%/18-13.06.2025	EUR		400'000		400'000	369'477.45	0.01
3.250 KNORR-BREMSE AG 3.25%/22-21.09.2027	EUR	200'000			200'000	188'868.59	0.01
0.625 LANXESS AG 0.625%/21-01.12.2029	EUR	300'000			300'000	230'225.40	0.01
0.875 LEG IMMOBILIEN AG 0.875%/19-28.11.2027	EUR	300'000			300'000	257'528.85	0.01
0.750 LEG IMMOBILIEN S 0.75%/21-30.06.2031	EUR	100'000			100'000	73'946.95	0.00
0.375 LEG IMMOBILIEN SE 0.375%/22-17.01.2026	EUR		200'000		200'000	177'952.17	0.01
0.875 LEG IMMOBILIEN SE 0.875%/21-30.03.2033	EUR	200'000			200'000	141'667.64	0.00
1.000 LEG IMMOBILIEN SE 1%/21-19.11.2032	EUR	200'000			200'000	145'441.13	0.00
1.500 LEG IMMOBILIEN SE 1.5%/22-17.01.2034	EUR	300'000			300'000	222'386.85	0.01
0.750 MERCEDES-BENZ GROUP AG 0.75%/20-10.09.2030	EUR		269'000		269'000	220'023.50	0.01
1.375 MERCEDES-BENZ GROUP AG 1.375%/16-11.05.2028	EUR	186'000			186'000	164'056.33	0.01
2.000 MERCEDES-BENZ GROUP AG 2%/19-27.02.2031	EUR	177'000			177'000	156'710.13	0.01
2.375 MERCEDES-BENZ GROUP AG 2.375%/20-22.05.2030	EUR	300'000			300'000	271'553.63	0.01
0.125 MERCK FIN SERVICES GMBH 0.125%/20-16.07.2025	EUR		300'000		300'000	273'205.96	0.01
0.500 MERCK FIN SERVICES GMBH 0.5%/20-16.07.2028	EUR	500'000			500'000	423'368.71	0.01
0.875 MERCK FIN SERVICES GMBH 0.875%/19-05.07.2031	EUR	100'000			100'000	80'305.65	0.00
1.875 MERCK FIN SERVICES GMBH 1.875%/22-15.06.2026	EUR	300'000			300'000	276'716.44	0.01
1.625 MERCK KGAA (subordinated) 1.625%/19-25.06.2079	EUR	400'000			400'000	372'583.90	0.01
- MERCK KGAA (subordinated) FIX-TO-FRN FRN/19-25.06.2079	EUR	100'000			100'000	87'937.42	0.00
- MERCK KGAA (subordinated) FIX-TO-FRN FRN/20-09.09.2080	EUR	500'000		100'000	400'000	355'904.34	0.01
3.000 MTU AERO ENGINES AG 3%/20-01.07.2025	EUR	300'000			300'000	282'602.51	0.01
0.375 MUNCHENER HYPOTHEKENBNK 0.375%/21-09.03.2029	EUR	200'000			200'000	158'341.49	0.01
- MUNICH RE (subordinated) FIX-TO-FRN -144A- FRN/22-23.05.2042	USD	400'000			400'000	355'463.35	0.01
- MUNICH RE (subordinated) FIX-TO-FRN FRN/18-26.05.2049	EUR	400'000			400'000	362'422.17	0.01
- MUNICH RE (subordinated) FIX-TO-FRN FRN/20-26.05.2041	EUR	600'000			600'000	466'637.04	0.02
- MUNICH RE (subordinated) FIX-TO-FRN FRN/21-26.05.2042	EUR	200'000			200'000	148'036.83	0.00
3.625 ROBERT BOSCH GMBH 3.625%/23-02.06.2027	EUR		100'000		100'000	95'799.80	0.00
3.625 ROBERT BOSCH GMBH 3.625%/23-02.06.2030	EUR		500'000		500'000	481'190.68	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.000	ROBERT BOSCH GMBH 4%/23-02.06.2035	EUR	600'000	100'000	500'000	487'527.46	0.02
4.375	ROBERT BOSCH GMBH 4.375%/23-02.06.2043	EUR	800'000		800'000	795'153.12	0.03
0.500	RWE AG 0.5%/21-26.11.2028	EUR	300'000		300'000	251'914.36	0.01
0.625	RWE AG 0.625%/21-11.06.2031	EUR	200'000		200'000	156'954.06	0.01
1.000	RWE AG 1%/21-26.11.2033	EUR	300'000		300'000	223'776.18	0.01
2.125	RWE AG 2.125%/22-24.05.2026	EUR		370'000	370'000	342'277.87	0.01
2.500	RWE AG 2.5%/22-24.08.2025	EUR	330'000		330'000	309'630.09	0.01
2.750	RWE AG 2.75%/22-24.05.2030	EUR	300'000		300'000	271'187.72	0.01
4.125	RWE AG 4.125%/23-13.02.2035	EUR	200'000		200'000	195'866.69	0.01
0.125	SAP SE 0.125%/20-18.05.2026	EUR	1'000'000		1'000'000	890'151.54	0.03
0.375	SAP SE 0.375%/20-18.05.2029	EUR	400'000		400'000	331'479.61	0.01
1.375	SAP SE 1.375%/18-13.03.2030	EUR	400'000		400'000	345'879.83	0.01
-	TALANX AG (subordinated) FIX-TO-FRN 2.25%/17-05.12.2047	EUR	900'000	700'000	200'000	175'608.04	0.01
-	TALANX AG (subordinated) FIX-TO-FRN FRN/21-01.12.2042	EUR	300'000		300'000	233'078.39	0.01
2.500	TALAX (reg -S-) 2.5%/14-23.07.2026	EUR	200'000		200'000	187'077.14	0.01
0.375	VANTAGE TOWERS AG 0.375%/21-31.03.2027	EUR	400'000	400'000			
2.875	VIER GAS TRANSPORT (reg. -S-) S.2 2.875%/13-12.06.2025	EUR	400'000		400'000	377'516.11	0.01
4.000	VIER GAS TRANSPORT GMBH 4%/22-26.09.2027	EUR	300'000		300'000	288'923.09	0.01
4.625	VIER GAS TRANSPORT GMBH 4.625%/22-26.09.2032	EUR	300'000		300'000	303'573.93	0.01
1.250	VOLKSWAGEN BANK GMBH 1.25%/17-15.12.2025	EUR	450'000	120'000	570'000	520'720.78	0.02
1.875	VOLKSWAGEN BANK GMBH 1.875%/19-31.01.2024	EUR	300'000	300'000			
2.500	VOLKSWAGEN BANK GMBH 2.5%/19-31.07.2026	EUR	300'000		300'000	276'842.23	0.01
4.250	VOLKSWAGEN BANK GMBH 4.25%/23-07.01.2026	EUR	600'000		600'000	574'421.46	0.02
4.375	VOLKSWAGEN BANK GMBH 4.375%/23-03.05.2028	EUR	400'000		400'000	386'751.62	0.01
4.625	VOLKSWAGEN BANK GMBH 4.625%/23-03.05.2031	EUR	400'000		400'000	391'798.18	0.01
0.125	VOLKSWAGEN FIN SERV AG 0.125%/21-12.02.2027	EUR	650'000		650'000	560'085.08	0.02
1.500	VOLKSWAGEN FIN SERV AG 1.5%/19-01.10.2024	EUR	300'000	300'000			
2.250	VOLKSWAGEN FIN SERV AG 2.25%/19-01.10.2027	EUR	200'000		200'000	182'848.17	0.01
3.375	VOLKSWAGEN FIN SERV AG 3.375%/20-06.04.2028	EUR	500'000		500'000	473'472.19	0.02
-	VOLKSWAGEN LEASING GMBH 0%/21-19.07.2024	EUR	400'000	400'000			
0.375	VOLKSWAGEN LEASING GMBH 0.375%/21-20.07.2026	EUR	300'000		300'000	263'692.21	0.01
0.625	VOLKSWAGEN LEASING GMBH 0.625%/21-19.07.2029	EUR	400'000		400'000	323'296.10	0.01
1.625	VOLKSWAGEN LEASING GMBH 1.625%/18-15.08.2025	EUR	800'000		800'000	739'869.68	0.02
4.625	VOLKSWAGEN LEASING GMBH 4.625%/23-25.03.2029	EUR		300'000	300'000	297'116.13	0.01
4.750	VOLKSWAGEN LEASING GMBH 4.75%/23-25.09.2031	EUR		216'000	216'000	216'447.04	0.01
0.375	VONOVIA SE 0.375%/21-16.06.2027	EUR	400'000		400'000	340'253.91	0.01
0.625	VONOVIA SE 0.625%/21-14.12.2029	EUR	300'000		300'000	234'522.03	0.01
0.750	VONOVIA SE 0.75%/21-01.09.2032	EUR	400'000		400'000	284'181.46	0.01
1.000	VONOVIA SE 1%/21-16.06.2033	EUR	600'000		600'000	422'247.14	0.01
1.500	VONOVIA SE 1.5%/21-14.06.2041	EUR	200'000		200'000	120'543.76	0.00
1.625	VONOVIA SE 1.625%/21-01.09.2051	EUR	200'000		200'000	107'039.26	0.00
1.875	VONOVIA SE 1.875%/22-28.06.2028	EUR	400'000		400'000	348'216.34	0.01
2.375	VONOVIA SE 2.375%/22-25.03.2032	EUR	400'000		400'000	333'156.71	0.01
4.750	VONOVIA SE 4.75%/22-23.05.2027	EUR	300'000		300'000	291'870.41	0.01
5.000	VONOVIA SE 5%/22-23.11.2030	EUR	500'000	300'000	200'000	198'035.49	0.01
1.625	WPP FINANCE DEUTSCHLAND 1.625%/15-23.03.2030	EUR	240'000		240'000	202'235.87	0.01
						<b>67'325'413.29</b>	<b>2.27</b>
<b>Guernsey</b>							
2.538	AMDOCS LTD 2.538%/20-15.06.2030	USD	300'000		300'000	224'178.04	0.01
2.950	GLOBALWORTH REAL ESTATE 2.95%/20-29.07.2026	EUR	100'000	100'000			
1.375	PERSHING SQUARE HOLDINGS 1.375%/21-01.10.2027	EUR	1'000'000		1'000'000	836'055.40	0.03
1.750	SIRIUS REAL ESTATE LTD 1.75%/21-24.11.2028	EUR	300'000		300'000	242'077.57	0.01
						<b>1'302'311.01</b>	<b>0.04</b>
<b>Hong Kong</b>							
-	AIA GROUP LTD (subordinated) FIX-TO-FRN FRN/21-09.09.2033	EUR	300'000		300'000	241'806.00	0.01
-	AIA GROUP LTD (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	USD	300'000		300'000	246'283.81	0.01
3.375	AIA GROUP LTD -144A- 3.375%/20-07.04.2030	USD	800'000	500'000	300'000	241'471.91	0.01
3.600	AIA GROUP LTD -144A- 3.6%/19-09.04.2029	USD	600'000		600'000	496'065.11	0.02
4.950	AIA GROUP LTD -144A- 4.95%/23-04.04.2033	USD		400'000	400'000	351'254.61	0.01
3.200	AIA GROUP LTD 3.2%/20-16.09.2040	USD	600'000		600'000	394'757.97	0.01
-	BANK OF COMMUNICATION HK (subordinated) FIX-TO-FRN FRN/21-08.07.2031	USD	300'000		300'000	244'777.89	0.01
-	BANK OF EAST ASIA LTD (subordinated) FIX-TO-FRN FRN/20-29.05.2030	USD	800'000	500'000	300'000	254'106.94	0.01
-	BANK OF EAST ASIA LTD (subordinated) FIX-TO-FRN FRN/22-22.04.2032	USD		300'000	300'000		
-	BANK OF EAST ASIA LTD FIX-TO-FRN FRN/23-15.03.2027	USD	300'000		300'000	264'496.03	0.01
3.000	CMB INTERNATIONAL LEASIN 3%/19-03.07.2024	USD	400'000		400'000	348'811.68	0.01
1.250	CMB INTERNATIONAL LEASIN S. -11- 1.25%/21-16.09.2024	USD	800'000		800'000	687'239.77	0.02
4.250	FAR EAST HORIZON LTD 4.25%/21-26.10.2026	USD	400'000	200'000	200'000	164'899.17	0.01
2.950	GLP CHINA HOLDINGS LTD 2.95%/21-29.03.2026	USD	200'000	200'000			

# 1356 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000	USD	400'000			400'000	329'313.99	0.01
5.831	USD	600'000			600'000	533'374.18	0.02
3.450	USD	200'000		200'000			
3.625	USD		200'000		200'000	170'635.56	0.01
3.150	USD	300'000			300'000	195'507.47	0.01
3.975	USD	300'000			300'000	144'071.32	0.00
2.800	USD	200'000			200'000	162'196.38	0.01
2.875	USD	200'000			200'000	145'015.35	0.00
3.375	USD		200'000		200'000	153'845.61	0.01
						<b>5'769'930.75</b>	<b>0.19</b>
<b>Hungary</b>							
-	EUR	400'000			400'000	390'010.54	0.01
						<b>390'010.54</b>	<b>0.01</b>
<b>Iceland</b>							
0.625	EUR	300'000		300'000			
						<b>0.00</b>	<b>0.00</b>
<b>India</b>							
3.949	USD	310'000		39'000	271'000	205'518.05	0.01
3.375	USD	200'000		200'000			
4.375	USD	200'000			200'000	157'680.48	0.01
3.828	USD	200'000			200'000	144'688.45	0.00
4.000	USD	200'000			200'000	161'469.37	0.01
4.200	USD	200'000			200'000	162'309.32	0.01
5.000	USD	200'000			200'000	143'280.25	0.00
4.000	USD	200'000			200'000	165'354.85	0.01
4.375	USD	200'000			200'000	173'087.86	0.01
3.250	USD	400'000			400'000	308'508.78	0.01
4.000	USD	480'000			480'000	410'982.77	0.01
4.125	USD	850'000		850'000			
4.875	USD	400'000			400'000	321'558.85	0.01
3.625	USD	500'000			500'000	319'540.33	0.01
3.750	USD	250'000			250'000	157'131.51	0.01
						<b>2'831'110.87</b>	<b>0.10</b>
<b>Indonesia</b>							
3.398	USD	300'000			300'000	227'203.38	0.01
3.541	USD	400'000			400'000	301'916.72	0.01
4.805	USD		200'000		200'000	141'769.84	0.00
4.745	USD	200'000			200'000	140'614.50	0.00
2.800	USD	400'000			400'000	322'725.63	0.01
						<b>1'134'230.07</b>	<b>0.04</b>
<b>Ireland</b>							
0.375	EUR	300'000			300'000	258'749.51	0.01
1.500	EUR	700'000			700'000	637'000.31	0.02
1.150	USD	500'000		500'000			
1.650	USD	1'500'000		1'500'000			
1.750	USD	300'000		300'000			
6.450	USD		274'000		274'000	247'023.86	0.01
2.450	USD	200'000	1'050'000		1'250'000	1'015'619.66	0.03
3.000	USD	1'300'000			1'300'000	1'028'541.34	0.03
3.150	USD	600'000		600'000			
3.300	USD	1'000'000	300'000		1'300'000	968'755.54	0.03
3.400	USD	400'000			400'000	293'004.71	0.01
3.500	USD	500'000		500'000			
3.650	USD	500'000	150'000		650'000	538'849.17	0.02
3.850	USD	400'000			400'000	272'284.85	0.01
3.875	USD	500'000			500'000	414'577.37	0.01
4.625	USD	400'000			400'000	340'996.64	0.01
6.100	USD		450'000		450'000	401'375.26	0.01
6.500	USD	300'000			300'000	266'554.30	0.01
-	USD	300'000			300'000	270'956.22	0.01
-	USD		400'000		400'000	365'138.13	0.01
-	EUR	500'000			500'000	435'608.71	0.01
-	EUR	400'000			400'000	362'951.99	0.01
-	EUR	400'000			400'000	405'584.73	0.01
-	EUR		200'000		200'000	202'081.50	0.01
3.500	USD	128'000			128'000	102'923.85	0.00
-	USD	400'000	200'000		600'000	480'862.84	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	BANK OF IRELAND GROUP FIX-TO-FRN -144A- FRN/22-16.09.2026	USD	200'000		200'000	177'093.77	0.01
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/19-08.07.2024	EUR	200'000	200'000			
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/21-10.05.2027	EUR	200'000		300'000	264'924.31	0.01
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/23-04.07.2031	EUR		400'000	400'000	401'498.70	0.01
-	BANK OF IRELAND GROUP FIX-TO-FRN FRN/23-13.11.2029	EUR		300'000	300'000	293'254.02	0.01
4.750	CA AUTOBANK SPA IE 4.75%/23-25.01.2027	EUR		200'000	200'000	194'315.37	0.01
0.875	CCEP FINANCE IRELAND DAC 0.875%/21-06.05.2033	EUR	300'000		300'000	225'837.30	0.01
1.500	CCEP FINANCE IRELAND DAC 1.5%/21-06.05.2041	EUR	400'000		400'000	275'548.19	0.01
-	CLOVERIE PLC (subordinated) FIX-TO-FRN 14-11.09.2044	USD	980'000	980'000			
-	CLOVERIE PLC (subordinated) FIX-TO-FRN 16-24.06.2046	USD	275'000		275'000	241'436.84	0.01
1.750	CLOVERIE PLC ZURICH INSURANCE (reg. -S-) S. 2014-01 1.75%/14-16.09.2024	EUR	275'000		275'000	258'879.35	0.01
4.000	CRH SMW FINANCE DAC 4%/23-11.07.2031	EUR	400'000		400'000	389'217.72	0.01
4.250	CRH SMW FINANCE DAC 4.25%/23-11.07.2035	EUR	400'000		400'000	393'635.37	0.01
0.500	DELL BANK INTERNATIONAL 0.5%/21-27.10.2026	EUR	400'000		400'000	350'579.53	0.01
4.500	DELL BANK INTERNATIONAL 4.5%/22-18.10.2027	EUR	300'000		300'000	292'499.33	0.01
0.950	DXC CAPITAL FUNDING LTD 0.95%/21-15.09.2031	EUR	100'000	100'000	200'000	147'087.74	0.00
0.750	EATON CAPITAL UNLIMITED (reg. -S-) 0.75%/16-20.09.2024	EUR	550'000		550'000	515'101.53	0.02
1.560	EXPERIAN EUROPE DAC 1.56%/22-16.05.2031	EUR	300'000		300'000	251'302.60	0.01
0.500	FRESENIUS FIN IRELAND PL 0.5%/21-01.10.2028	EUR	300'000		300'000	250'193.42	0.01
4.607	FRESHWATER FINANCE 4.607%/06-17.10.2036	GBP	180'000		180'000	173'579.06	0.01
6.025	GE CAPITAL EUROPEAN FUNDING 6.025%/08-01.03.2038	EUR	230'000		230'000	271'699.14	0.01
4.418	GE CAPITAL INTERNATIONAL FUNDING 4.418%/16-15.11.2035	USD	200'000		200'000	164'818.61	0.01
5.875	GE CAPITAL UK FUNDING 5.875%/08-18.01.2033	GBP	67'000		67'000	77'441.53	0.00
5.645	GFS BLUE FINANCING DAC -144A- 5.645%/23-09.11.2041	USD		200'000	200'000	167'100.30	0.01
0.625	GRENKE FINANCE PLC 0.625%/19-09.01.2025	EUR	200'000	200'000			
7.875	GRENKE FINANCE PLC 7.875%/23-06.04.2027	EUR		205'000	205'000	210'729.83	0.01
1.750	HAMMERSON IRELAND 1.75%/21-03.06.2027	EUR	100'000	200'000	300'000	257'380.20	0.01
3.900	JOHNSON CONTROLS 3.9%/16-14.02.2026	USD	92'000		92'000	78'947.48	0.00
3.625	JOHNSON CONTROLS INTERNATIONAL 3.625%/16-02.07.2024	USD	512'000	512'000	1'024'000		
4.500	JOHNSON CONTROLS INTERNATIONAL 4.5%/17-15.02.2047	USD	477'000		477'000	360'759.94	0.01
4.950	JOHNSON CONTROLS INTERNATIONAL STEP UP 4.95%/16-02.07.2064	USD	322'000		322'000	251'960.37	0.01
4.250	JOHNSON CONTROLS INTL PL 4.25%/23-23.05.2035	EUR	400'000		400'000	395'091.40	0.01
0.875	KERRY GROUP FIN SERVICES 0.875%/21-01.12.2031	EUR	300'000		300'000	235'905.64	0.01
-	LINDE PLC 0%/21-30.09.2026	EUR	200'000		200'000	175'007.71	0.01
1.000	LINDE PLC 1%/21-30.09.2051	EUR	200'000	200'000			
1.000	LINDE PLC 1%/22-31.03.2027	EUR	300'000		300'000	267'422.81	0.01
1.375	LINDE PLC 1.375%/22-31.03.2031	EUR	400'000		400'000	334'586.06	0.01
1.625	LINDE PLC 1.625%/22-31.03.2035	EUR	400'000		400'000	315'478.51	0.01
3.375	LINDE PLC 3.375%/23-12.06.2029	EUR		400'000	400'000	382'776.12	0.01
3.625	LINDE PLC 3.625%/23-12.06.2034	EUR		300'000	300'000	289'503.41	0.01
1.625	ROADSTER FINANCE DAC 1.625%/17-09.12.2024	EUR		1'000'000	1'000'000	930'726.02	0.03
2.375	ROADSTER FINANCE DAC 2.375%/17-08.12.2027	EUR	330'000		330'000	279'681.20	0.01
0.875	RYANAIR DAC 0.875%/21-25.05.2026	EUR	400'000		400'000	358'015.96	0.01
2.875	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.875%/16-23.09.2023	USD	112'000	112'000			
3.200	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2%/16-23.09.2026	USD	750'000		750'000	629'254.94	0.02
1.900	SMBC AVIATION CAPITAL FI -144A- 1.9%/21-15.10.2026	USD	400'000		400'000	320'477.42	0.01
5.450	SMBC AVIATION CAPITAL FI -144A- 5.45%/23-03.05.2028	USD		400'000	400'000	351'317.39	0.01
5.700	SMBC AVIATION CAPITAL FI -144A- 5.7%/23-25.07.2033	USD		600'000	600'000	527'541.12	0.02
2.700	STERIS PLC 2.7%/21-15.03.2031	USD	200'000		200'000	149'768.67	0.01
3.750	STERIS PLC 3.75%/21-15.03.2051	USD	200'000		200'000	130'111.74	0.00
5.250	TRANE TECHNOLOGIES FINANCING LIMITED 5.25%/23-03.03.2033	USD	400'000		400'000	355'618.94	0.01
0.375	TRANSMISSION FINANCE DAC 0.375%/21-18.06.2028	EUR	200'000		200'000	163'405.20	0.01
3.250	VODAFONE INTERNAT FINANC 3.25%/22-02.03.2029	EUR	300'000		300'000	283'325.76	0.01
3.750	VODAFONE INTERNAT FINANC 3.75%/22-02.12.2034	EUR	300'000	100'000	200'000	191'045.02	0.01
-	WILLOW NO.2 (IRELAND) (subordinated) (reg. -S-) FIX-TO-FRN 4.25%/15-01.10.2045	USD	800'000		800'000	680'972.92	0.02
-	ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/20-17.09.2050	EUR	100'000		100'000	82'086.62	0.00
-	ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/21-19.04.2051	USD	600'000		600'000	429'624.61	0.01
-	ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/22-23.11.2052	GBP		260'000	260'000	275'801.90	0.01
1.625	ZURICH FINANCE IRELAND 1.625%/19-17.06.2039	EUR	100'000		100'000	74'384.33	0.00
						<b>24'855'193.46</b>	<b>0.84</b>
<b>Isle of Man</b>							
3.375	ANGLOGOLD ASHANTI HOLDINGS PLC 3.375%/21-01.11.2028	USD	200'000		200'000	157'757.90	0.01
3.750	ANGLOGOLD HLDGS PLC 3.75%/20-01.10.2030	USD	400'000		400'000	304'849.59	0.01

# 1358 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250 GOHL CAPITAL LTD 4.25%/17-24.01.2027	USD	920'000			920'000	776'911.02	0.03
						<b>1'239'518.51</b>	<b>0.04</b>
<b>Israel</b>							
5.125 BANK LEUMI LE-ISRAEL -144A- 5.125%/22-27.07.2027	USD	600'000			600'000	516'915.27	0.02
6.375 ISRAEL CHEMICALS LIMITED -144A- 6.375%/18-31.05.2038	USD	600'000	300'000	700'000	200'000	167'160.24	0.01
5.375 ISRAEL DISCOUNT BANK -144A- 5.375%/23-26.01.2028	USD	400'000			400'000	342'984.84	0.01
						<b>1'027'060.35</b>	<b>0.03</b>
<b>Italy</b>							
0.579 2I RETE GAS SPA 0.579%/21-29.01.2031	EUR	400'000			400'000	307'359.80	0.01
4.375 2I RETE GAS SPA 4.375%/23-06.06.2033	EUR		300'000		300'000	288'345.63	0.01
1.625 AEROPORTI DI ROMA SPA 1.625%/20-02.02.2029	EUR	200'000			200'000	171'905.07	0.01
1.500 ANIMA HOLDING SPA 1.5%/21-22.04.2028	EUR	100'000			100'000	86'092.61	0.00
2.124 ASSICURAZIONI GENERALI (subordinated) 2.124%/19-01.10.2030	EUR	200'000			200'000	167'070.05	0.01
2.429 ASSICURAZIONI GENERALI (subordinated) 2.429%/20-14.07.2031	EUR	300'000			300'000	247'343.30	0.01
4.125 ASSICURAZIONI GENERALI (subordinated) 4.125%/14-04.05.2026	EUR	300'000			300'000	288'385.66	0.01
5.399 ASSICURAZIONI GENERALI (subordinated) 5.399%/23-20.04.2033	EUR		400'000	400'000			
- ASSICURAZIONI GENERALI (subordinated) FIX-TO-FRN 5%/16-08.06.2048	EUR	400'000			400'000	391'622.84	0.01
- ASSICURAZIONI GENERALI (subordinated) FIX-TO-FRN 5.5%/15-27.10.2047	EUR	800'000			800'000	790'739.29	0.03
3.547 ASSICURAZIONI GENERALI 3.547%/24-15.01.2034	EUR		300'000		300'000	279'638.03	0.01
5.125 ASSICURAZIONI GENERALI 5.125%/09-16.09.2024	EUR	274'000			274'000	262'520.18	0.01
1.000 ASTM SPA 1%/21-25.11.2026	EUR	400'000			400'000	353'266.71	0.01
1.500 ASTM SPA 1.5%/21-25.01.2030	EUR	600'000			600'000	488'105.87	0.02
2.375 ASTM SPA 2.375%/21-25.11.2033	EUR	400'000			400'000	316'172.22	0.01
1.875 AUTOSTRADE PER L'ITALIA 1.875%/15-04.11.2025	EUR		300'000		300'000	276'390.55	0.01
2.000 AUTOSTRADE PER L'ITALIA 2%/20-04.12.2028	EUR	100'000			100'000	87'479.08	0.00
2.250 AUTOSTRADE PER L'ITALIA 2.25%/22-25.01.2032	EUR	500'000			500'000	411'457.46	0.01
4.750 AUTOSTRADE PER L'ITALIA 4.75%/23-24.01.2031	EUR	400'000			400'000	390'868.15	0.01
5.125 AUTOSTRADE PER L'ITALIA 5.125%/23-14.06.2033	EUR		400'000		400'000	398'235.97	0.01
1.625 AZIMUT HOLDING SPA 1.625%/19-12.12.2024	EUR	500'000		500'000			
4.625 BANCO BPM SPA 4.625%/23-29.11.2027	EUR		300'000		300'000	292'099.11	0.01
- CREDITO EMILIANO SPA FIX-TO-FRN FRN/22-19.01.2028	EUR		100'000		100'000	88'928.44	0.00
5.250 ENEL (reg. -S-) S. 31 5.25%/04-20.05.2024	EUR	50'000		50'000			
5.750 ENEL S. 32 5.75%/07-22.06.2037	GBP	150'000			150'000	169'720.90	0.01
5.625 ENEL S. 36 5.625%/07-21.06.2027	EUR	200'000			200'000	202'925.77	0.01
- ENEL SPA (subordinated) FIX-TO-FRN FRN/18-24.11.2081	EUR	210'000			210'000	192'929.09	0.01
- ENEL SPA (subordinated) FIX-TO-FRN FRN/19-24.05.2080	EUR	200'000			200'000	188'195.84	0.01
- ENEL SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	400'000			400'000	353'472.54	0.01
- ENEL SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	400'000			400'000	334'345.93	0.01
- ENEL SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	390'000			390'000	303'351.24	0.01
- ENEL SPA (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR	400'000			400'000	400'576.29	0.01
1.500 ENI 1.5%/15-02.02.2026	EUR	350'000			350'000	320'744.71	0.01
3.625 ENI 3.625%/14-29.01.2029	EUR	500'000			500'000	478'770.26	0.02
3.750 ENI S. 12 3.75%/13-12.09.2025	EUR	100'000			100'000	95'398.63	0.00
1.125 ENI SPA (reg. -S-) S. -20- 1.125%/16-19.09.2028	EUR	441'000			441'000	378'378.30	0.01
- ENI SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	400'000			400'000	349'432.24	0.01
- ENI SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	300'000			300'000	275'278.52	0.01
- ENI SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	200'000	500'000		700'000	611'032.83	0.02
- ENI SPA (subordinated) S. -NC9- FIX-TO-FRN FRN/21-PERPETUAL	EUR	360'000			360'000	298'009.18	0.01
0.375 ENI SPA 0.375%/21-14.06.2028	EUR	300'000			300'000	249'933.28	0.01
0.625 ENI SPA 0.625%/16-19.09.2024	EUR	1'140'000		1'140'000			
0.625 ENI SPA 0.625%/20-23.01.2030	EUR	300'000	600'000		900'000	724'414.59	0.02
1.250 ENI SPA 1.25%/20-18.05.2026	EUR	500'000			500'000	452'970.54	0.02
5.700 ENI SPA -144A- 5.7%/10-01.10.2040	USD	100'000			100'000	84'103.34	0.00
2.000 ENI SPA 2%/20-18.05.2031	EUR	500'000			500'000	425'250.68	0.01
0.875 ERG SPA 0.875%/21-15.09.2031	EUR		300'000		300'000	226'946.48	0.01
- FINECO BANK SPA FIX-TO-FRN FRN/21-21.10.2027	EUR		100'000		100'000	87'034.07	0.00
- GENERALI FINANCE FIX-TO-FRN 4.596%/14-PERPETUAL	EUR		300'000		300'000	286'181.63	0.01
1.375 INTESA SANPAOLO 1.375%/17-18.01.2024	EUR	1'000'000		1'000'000			
6.625 INTESA SANPAOLO 6.625%/23-20.06.2033	USD		350'000		350'000	311'308.70	0.01
7.850 INTESA SANPAOLO PRIVATE BANKING S.P.A 7.85%/23-20.06.2054	USD		600'000	200'000	400'000	356'280.27	0.01
0.625 INTESA SANPAOLO SPA 0.625%/21-24.02.2026	EUR	750'000		450'000	300'000	268'140.34	0.01
0.750 INTESA SANPAOLO SPA 0.75%/21-16.03.2028	EUR	600'000			600'000	510'255.08	0.02
1.000 INTESA SANPAOLO SPA 1%/19-04.07.2024	EUR	350'000			350'000	330'293.25	0.01
1.000 INTESA SANPAOLO SPA 1%/19-19.11.2026	EUR	600'000			600'000	533'301.92	0.02
1.350 INTESA SANPAOLO SPA 1.35%/21-24.02.2031	EUR	550'000			550'000	436'780.77	0.01
1.750 INTESA SANPAOLO SPA 1.75%/19-04.07.2029	EUR	270'000			270'000	234'261.32	0.01
7.000 INTESA SANPAOLO SPA -144A- 7%/22-21.11.2025	USD		400'000		400'000	358'384.93	0.01
7.200 INTESA SANPAOLO SPA -144A- 7.2%/23-28.11.2033	USD		400'000		400'000	368'724.42	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
7.800	INTESA SANPAOLO SPA -144A- 7.8%/23-28.11.2053	USD		600'000	600'000	570'306.49	0.02	
2.125	INTESA SANPAOLO SPA 2.125%/20-26.05.2025	EUR	700'000		700'000	653'382.57	0.02	
2.500	INTESA SANPAOLO SPA 2.5%/20-15.01.2030	GBP		100'000	100'000	93'017.74	0.00	
2.625	INTESA SANPAOLO SPA 2.625%/21-11.03.2036	GBP	100'000		100'000	79'194.85	0.00	
4.500	INTESA SANPAOLO SPA 4.5%/23-02.10.2025	EUR		300'000	300'000	288'491.46	0.01	
4.875	INTESA SANPAOLO SPA 4.875%/23-19.05.2030	EUR		600'000	600'000	600'104.02	0.02	
5.125	INTESA SANPAOLO SPA 5.125%/23-29.08.2031	EUR		200'000	200'000	203'019.16	0.01	
5.250	INTESA SANPAOLO SPA 5.25%/22-13.01.2030	EUR	200'000		200'000	204'122.61	0.01	
5.625	INTESA SANPAOLO SPA 5.625%/23-08.03.2033	EUR		300'000	300'000	308'548.07	0.01	
6.625	INTESA SANPAOLO SPA 6.625%/23-31.05.2033	GBP		500'000	500'000	575'894.67	0.02	
-	INTESA SANPAOLO SPA FIX-TO-FRN -144A- FRN/22-21.11.2033	USD	330'000		330'000	315'305.64	0.01	
-	INTESA SANPAOLO SPA FIX-TO-FRN FRN/23-14.03.2029	GBP		300'000	300'000	337'393.43	0.01	
1.750	INTESA SANPAOLO SPA S. -886- 1.75%/18-20.03.2028	EUR	500'000		500'000	442'093.19	0.01	
0.875	IREN 0.875%/16-04.11.2024	EUR	1'865'000		1'865'000			
0.250	IREN SPA 0.25%/20-17.01.2031	EUR	200'000		200'000	150'361.90	0.01	
1.000	IREN SPA 1%/20-01.07.2030	EUR	400'000		400'000	322'084.01	0.01	
-	ITALGAS SPA 0%/21-16.02.2028	EUR	400'000		400'000	333'896.16	0.01	
0.250	ITALGAS SPA 0.25%/20-24.06.2025	EUR	200'000		200'000	181'834.28	0.01	
0.500	ITALGAS SPA 0.5%/21-16.02.2033	EUR	200'000		200'000	142'628.17	0.00	
1.000	ITALGAS SPA 1%/19-11.12.2031	EUR	300'000		300'000	232'074.98	0.01	
4.125	ITALGAS SPA 4.125%/23-08.06.2032	EUR		300'000	300'000	290'644.03	0.01	
-	LEASYS SPA 0%/21-22.07.2024	EUR	200'000		200'000			
4.625	LEASYS SPA 4.625%/23-16.02.2027	EUR		200'000	200'000	194'477.36	0.01	
0.875	MEDIOBANCA DI CRED FIN 0.875%/19-15.01.2026	EUR	300'000		300'000	271'024.77	0.01	
1.125	MEDIOBANCA DI CRED FIN 1.125%/19-15.07.2025	EUR	200'000		200'000	183'844.90	0.01	
-	MEDIOBANCA DI CRED FIN FIX-TO-FRN FRN/22-07.02.2029	EUR	200'000		200'000	196'728.11	0.01	
-	MEDIOBANCA DI CRED FIN FIX-TO-FRN FRN/23-01.02.2030	EUR		100'000	100'000	97'386.38	0.00	
-	MEDIOBANCA DI CRED FIN FIX-TO-FRN FRN/23-14.03.2028	EUR		400'000	400'000	390'589.90	0.01	
0.875	SNAM (reg. -S-) S. 17 0.875%/16-25.10.2026	EUR	900'000		900'000	801'033.47	0.03	
-	SNAM SPA 0%/20-07.12.2028	EUR	300'000		300'000	242'826.55	0.01	
-	SNAM SPA 0%/21-15.08.2025	EUR	400'000	100'000	500'000	452'260.63	0.02	
0.625	SNAM SPA 0.625%/21-30.06.2031	EUR	200'000		200'000	154'030.57	0.01	
1.000	SNAM SPA 1%/19-12.09.2034	EUR	200'000		200'000	144'086.10	0.00	
3.375	SNAM SPA 3.375%/22-05.12.2026	EUR	300'000		300'000	284'300.57	0.01	
4.000	SNAM SPA 4%/23-27.11.2029	EUR		100'000	100'000	96'824.17	0.00	
1.000	TERNA 1%/16-11.10.2028	EUR	300'000		300'000	256'185.26	0.01	
3.625	TERNA RETE ELETTRICA 3.625%/23-21.04.2029	EUR		500'000	500'000	477'965.11	0.02	
3.875	TERNA RETE ELETTRICA 3.875%/23-24.07.2033	EUR		400'000	400'000	385'185.05	0.01	
4.900	TERNA RETE ELETTRICA NAZIONALE (reg. -S-) C. -A- 4.9%/04-28.10.2024	EUR	100'000		100'000	95'921.77	0.00	
0.125	TERNA SPA 0.125%/19-25.07.2025	EUR	200'000		200'000	181'605.59	0.01	
0.375	TERNA SPA 0.375%/21-23.06.2029	EUR	200'000		200'000	162'663.84	0.01	
0.750	TERNA SPA 0.75%/20-24.07.2032	EUR	300'000		300'000	227'801.23	0.01	
1.375	TERNA SPA 1.375%/17-26.07.2027	EUR	250'000		250'000	221'866.09	0.01	
2.125	UNICREDIT 2.125%/16-24.10.2026	EUR	950'000		950'000	871'389.41	0.03	
0.850	UNICREDIT SPA 0.85%/21-19.01.2031	EUR	500'000		500'000	389'493.11	0.01	
1.800	UNICREDIT SPA 1.8%/20-20.01.2030	EUR	500'000		500'000	423'797.51	0.01	
-	UNICREDIT SPA FIX-TO-FRN -144A- FRN/21-03.06.2032	USD	200'000		200'000	147'075.73	0.00	
-	UNICREDIT SPA FIX-TO-FRN FRN/19-25.06.2025	EUR	285'000		285'000	269'186.63	0.01	
-	UNICREDIT SPA FIX-TO-FRN FRN/20-16.06.2026	EUR	400'000	100'000	500'000	460'469.87	0.02	
-	UNICREDIT SPA FIX-TO-FRN FRN/20-22.07.2027	EUR	550'000		550'000	503'188.85	0.02	
-	UNICREDIT SPA FIX-TO-FRN FRN/22-15.11.2027	EUR	450'000		450'000	448'890.23	0.02	
-	UNICREDIT SPA FIX-TO-FRN FRN/22-18.01.2028	EUR	800'000		800'000	703'972.03	0.02	
-	UNICREDIT SPA FIX-TO-FRN FRN/23-14.02.2030	EUR		300'000	300'000	295'472.37	0.01	
1.500	UNIONE DI BANCHE ITALIAN 1.5%/19-10.04.2024	EUR	300'000		300'000			
						<b>33'937'094.49</b>	<b>1.14</b>	
<b>Japan</b>								
0.155	ASAHI GROUP HOLDINGS LTD 0.155%/20-23.10.2024	EUR	500'000		500'000	465'019.96	0.02	
-	ASAHI MUTUAL LIFE INSURA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	USD	200'000		200'000	154'490.57	0.01	
3.750	BANK OF TOKYO-MITSUBISHI UF (reg. -S-) 3.75%/14-10.03.2024	USD	500'000		500'000			
-	DAI-ICHI LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/16-PERPETUAL	USD	300'000		300'000	252'448.16	0.01	
-	DAI-ICHI LIFE INSURANCE FIX-TO-FLOATER 5.1%/14-PERPETUAL	USD	1'720'000		1'200'000	520'000	454'586.18	0.02
0.810	DAIICHI SANKYO N. -5- 0.81%/16-25.07.2036	JPY	200'000'000		200'000'000	1'101'840.87	0.04	
4.500	EAST JAPAN RAILWAY 4.5%/06-25.01.2036	GBP	100'000		100'000	104'499.32	0.00	
0.773	EAST JAPAN RAILWAY CO 0.773%/21-15.09.2034	EUR	100'000		100'000	73'330.42	0.00	
1.104	EAST JAPAN RAILWAY CO 1.104%/21-15.09.2039	EUR	200'000		200'000	135'597.67	0.00	
3.245	EAST JAPAN RAILWAY CO 3.245%/22-08.09.2030	EUR	200'000		200'000	189'541.34	0.01	
4.110	EAST JAPAN RAILWAY CO 4.11%/23-22.02.2043	EUR		500'000	200'000	296'890.29	0.01	
4.389	EAST JAPAN RAILWAY CO 4.389%/23-05.09.2043	EUR		300'000	300'000	304'565.90	0.01	

1360 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.850 EAST JAPAN RAILWAY CO S. -4- 1.85%/22-13.04.2033	EUR		200'000		200'000	167'519.82	0.01
0.749 FAST RETAILING N. -4- 0.749%/15-18.12.2025	JPY	100'000'000			100'000'000	591'583.75	0.02
0.405 FAST RETAILING S. -7- 0.405%/18-06.06.2028	JPY	100'000'000			100'000'000	582'262.29	0.02
- FUKOKU MUTUAL LIFE INSURANCE (subordinated) FIX-TO-FRN 15-PERPETUAL	USD	420'000			420'000	363'287.94	0.01
2.271 HONDA MOTOR CO LTD 2.271%/22-10.03.2025	USD	400'000	50'000		450'000	384'617.79	0.01
2.534 HONDA MOTOR CO LTD 2.534%/22-10.03.2027	USD	378'000	50'000		428'000	352'140.34	0.01
2.967 HONDA MOTOR CO LTD 2.967%/22-10.03.2032	USD	332'000			332'000	256'694.48	0.01
1.564 ITOCHU CORP 1.564%/21-30.03.2026	USD	200'000			200'000	163'493.72	0.01
0.470 KANSAI ELECTRIC POWER CO 0.47%/17-25.05.2027	JPY	100'000'000			100'000'000	586'617.43	0.02
0.440 KANSAI ELECTRIC POWER CO S. -536- 0.44%/20-20.12.2030	JPY	100'000'000			100'000'000	571'526.50	0.02
0.375 KYUSHU ELECTRIC POWER CO S. -484- 0.375%/19-22.11.2029	JPY	100'000'000			100'000'000	574'705.93	0.02
0.360 KYUSHU ELECTRIC POWER CO S. -503- 0.36%/22-23.04.2027	JPY		90'000'000		90'000'000	526'742.16	0.02
- MEIJI YASUDA LIFE INSURANCE CO. FIX-TO-FRN FRN/18-26.04.2048	USD	800'000			800'000	687'675.07	0.02
3.375 MITSUBISHI 3.375%/14-23.07.2024	USD	300'000			300'000	261'724.99	0.01
2.500 MITSUBISHI CORP 2.5%/19-09.07.2024	USD	300'000			300'000	261'175.52	0.01
- MITSUBISHI ESTATE CO LTD (subordinated) S. -6- FIX-TO-FRN FRN/21-03.02.2081	JPY	100'000'000			100'000'000	585'516.65	0.02
5.080 MITSUBISHI HC CAPITAL -144A- 5.08%/22-15.09.2027	USD		200'000		200'000	174'738.34	0.01
0.330 MITSUBISHI HC CAPITAL S. -4- 0.33%/22-31.01.2029	JPY	80'000'000			80'000'000	459'801.76	0.02
0.848 MITSUBISHI UFJ FIN GRP 0.848%/19-19.07.2029	EUR	200'000			200'000	167'733.27	0.01
0.872 MITSUBISHI UFJ FIN GRP 0.872%/17-07.09.2024	EUR	400'000			400'000	375'244.40	0.01
0.978 MITSUBISHI UFJ FIN GRP 0.978%/20-09.06.2024	EUR	400'000		400'000			
1.412 MITSUBISHI UFJ FIN GRP 1.412%/20-17.07.2025	USD	200'000	200'000		400'000	333'716.79	0.01
2.048 MITSUBISHI UFJ FIN GRP 2.048%/20-17.07.2030	USD	300'000			300'000	219'155.12	0.01
2.193 MITSUBISHI UFJ FIN GRP 2.193%/20-25.02.2025	USD	800'000			800'000	682'521.82	0.02
2.559 MITSUBISHI UFJ FIN GRP 2.559%/20-25.02.2030	USD	600'000			600'000	457'838.25	0.02
2.801 MITSUBISHI UFJ FIN GRP 2.801%/19-18.07.2024	USD	300'000			300'000	261'363.08	0.01
3.195 MITSUBISHI UFJ FIN GRP 3.195%/19-18.07.2029	USD	500'000			500'000	399'937.62	0.01
3.287 MITSUBISHI UFJ FIN GRP 3.287%/17-25.07.2027	USD	471'000			471'000	392'200.25	0.01
3.407 MITSUBISHI UFJ FIN GRP 3.407%/19-07.03.2024	USD	800'000		800'000			
3.741 MITSUBISHI UFJ FIN GRP 3.741%/19-07.03.2029	USD	572'000			572'000	475'555.50	0.02
3.751 MITSUBISHI UFJ FIN GRP 3.751%/19-18.07.2039	USD	400'000			400'000	300'343.72	0.01
3.961 MITSUBISHI UFJ FIN GRP 3.961%/18-02.03.2028	USD	420'000			420'000	356'228.80	0.01
4.153 MITSUBISHI UFJ FIN GRP 4.153%/19-07.03.2039	USD		300'000		300'000	237'913.44	0.01
4.286 MITSUBISHI UFJ FIN GRP 4.286%/18-26.07.2038	USD		300'000		300'000	243'804.79	0.01
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-13.10.2027	USD	400'000			400'000	320'813.59	0.01
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-13.10.2032	USD	400'000			400'000	290'979.59	0.01
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-19.07.2025	USD	600'000			600'000	518'430.79	0.02
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2027	USD	800'000			800'000	644'536.41	0.02
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2032	USD	900'000			900'000	649'144.79	0.02
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-13.09.2033	USD	400'000			400'000	357'570.58	0.01
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-18.07.2025	USD	800'000		800'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-19.01.2033	USD		200'000		200'000	148'486.99	0.01
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-20.07.2028	USD	800'000			800'000	699'406.62	0.02
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-20.07.2033	USD	600'000			600'000	522'136.38	0.02
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/23-20.02.2026	USD		600'000		600'000	528'581.13	0.02
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/23-22.02.2029	USD		270'000		270'000	239'443.66	0.01
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/23-22.02.2034	USD		340'000		340'000	302'792.97	0.01
3.677 MITSUBISHI UFJ FINANCIAL GROUP 3.677%/17-22.02.2027	USD	298'000			298'000	252'915.42	0.01
3.850 MITSUBISHI UFJ FINANCIAL GROUP 3.85%/16-01.03.2026	USD	1'600'000	200'000	500'000	1'300'000	1'115'953.36	0.04
3.556 MITSUBISHI UFJ FINANCIAL GROUP INC 3.556%/22-15.06.2032	EUR		200'000		200'000	191'355.64	0.01
- MITSUBISHI UFJ FINANCIAL GROUP INC FRN/22-13.09.2028	USD		340'000		340'000	300'148.59	0.01
0.940 MITSUBISHI UFJ FINANCIAL GROUP N. -1- 0.94%/14-26.06.2024	JPY	100'000'000			100'000'000	588'970.94	0.02
2.572 MITSUI FUDOSAN CO LTD -144A- 2.572%/22-21.01.2032	USD		200'000		200'000	145'461.32	0.00
0.810 MITSUI FUDOSAN CO LTD S. -83- 0.81%/23-06.06.2033	JPY		100'000'000		100'000'000	575'629.03	0.02
- MITSUI SUMITOMO INSURANC (subordinated) S. -5- FIX-TO-FRN FRN/21-07.02.2081	JPY	100'000'000			100'000'000	564'173.67	0.02
3.600 MIZUHO BANK (reg -S-) 3.6%/14-25.09.2024	USD	330'000			330'000	287'229.15	0.01
3.477 MIZUHO FINANCIAL GROUP (reg -S-) 3.477%/16-12.04.2026	USD	1'490'000		1'490'000			
0.950 MIZUHO FINANCIAL GROUP (subordinated) N. -1- 0.95%/14-16.07.2024	JPY	100'000'000			100'000'000	589'523.97	0.02
- MIZUHO FINANCIAL GROUP (subordinated) S. -22- FIX-TO-FRN FRN/20-24.06.2030	JPY	100'000'000			100'000'000	585'964.02	0.02
1.412 MIZUHO FINANCIAL GROUP (subordinated) S. -29- 1.412%/23-13.07.2033	JPY		100'000'000		100'000'000	581'110.04	0.02
0.184 MIZUHO FINANCIAL GROUP 0.184%/21-13.04.2026	EUR	700'000	100'000		800'000	709'003.34	0.02
0.214 MIZUHO FINANCIAL GROUP 0.214%/20-07.10.2025	EUR		400'000		400'000	361'267.26	0.01
0.523 MIZUHO FINANCIAL GROUP 0.523%/19-10.06.2024	EUR	200'000		200'000			
0.693 MIZUHO FINANCIAL GROUP 0.693%/20-07.10.2030	EUR	300'000			300'000	234'316.20	0.01
0.797 MIZUHO FINANCIAL GROUP 0.797%/20-15.04.2030	EUR		200'000		200'000	160'012.87	0.01
0.843 MIZUHO FINANCIAL GROUP 0.843%/21-12.04.2033	EUR	100'000			100'000	75'584.03	0.00
3.477 MIZUHO FINANCIAL GROUP -144A- 3.477%/16-12.04.2026	USD	300'000	200'000		500'000	423'698.67	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.096	MIZUHO FINANCIAL GROUP 2.096%/22-08.04.2032	EUR	500'000		500'000	421'844.07	0.01	
2.839	MIZUHO FINANCIAL GROUP 2.839%/16-13.09.2026	USD	1'400'000		1'400'000	1'161'527.63	0.04	
3.170	MIZUHO FINANCIAL GROUP 3.17%/17-11.09.2027	USD	800'000		800'000	658'585.91	0.02	
4.416	MIZUHO FINANCIAL GROUP 4.416%/23-20.05.2033	EUR		400'000	400'000	395'762.24	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/19-16.07.2025	USD	200'000		200'000	157'956.93	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/19-16.07.2030	USD	200'000		200'000	364'153.03	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/20-10.07.2031	USD	500'000		500'000	408'508.23	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-06.09.2029	EUR		500'000	500'000	322'449.02	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-09.07.2027	USD	400'000		400'000	142'284.18	0.00	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/21-09.07.2032	USD	200'000		200'000	176'865.19	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-13.09.2028	USD		200'000	200'000	357'455.63	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-13.09.2033	USD	400'000		400'000	840'000	753'119.61	0.03
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/23-06.07.2029	USD		840'000	840'000	240'934.46	0.01	
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/23-27.05.2029	USD		270'000	270'000	317'620.63	0.01	
0.402	MIZUHO FINANCIAL GROUP INC 0.402%/19-06.09.2029	EUR	400'000		400'000	142'708.41	0.00	
2.564	MIZUHO FINANCIAL GROUP INC 2.564%/21-13.09.2031	USD	200'000		200'000	215'740.73	0.01	
5.754	MIZUHO FINANCIAL GROUP INC 5.754%/23-27.05.2034	USD		240'000	240'000	290'072.29	0.01	
4.029	MIZUHO FINANCIAL GROUP S. -17- 4.029%/22-05.09.2032	EUR	300'000		300'000	265'021.50	0.01	
0.046	NIDECC CORP 0.046%/21-30.03.2026	EUR	200'000	100'000	300'000			
-	NIPPON LIFE INSURANCE (subordinated) (reg -S-) FIX-TO-FLOATER 5.1%/14-16.10.2044	USD	690'000		690'000			
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/14-16.10.2044	USD	500'000		500'000			
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/20-23.01.2050	USD	200'000		200'000	154'596.12	0.01	
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/21-16.09.2051	USD	800'000		800'000	580'696.24	0.02	
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/21-21.01.2051	USD		400'000	400'000	291'068.63	0.01	
3.522	NISSAN MOTOR CO -144A- 3.522%/20-17.09.2025	USD	400'000		400'000			
4.345	NISSAN MOTOR CO -144A- 4.345%/20-17.09.2027	USD	700'000	800'000	700'000	669'284.10	0.02	
4.810	NISSAN MOTOR CO -144A- 4.81%/20-17.09.2030	USD	600'000	900'000	600'000	729'878.38	0.02	
2.652	NISSAN MOTOR CO 2.652%/20-17.03.2026	EUR	200'000		200'000			
3.201	NISSAN MOTOR CO 3.201%/20-17.09.2028	EUR	500'000	200'000	500'000	200'000	183'318.90	0.01
1.653	NOMURA HOLDINGS INC 1.653%/21-14.07.2026	USD	600'000		600'000	483'154.57	0.02	
2.172	NOMURA HOLDINGS INC 2.172%/21-14.07.2028	USD	200'000		200'000	153'511.45	0.01	
2.608	NOMURA HOLDINGS INC 2.608%/21-14.07.2031	USD	300'000		300'000	217'037.68	0.01	
2.648	NOMURA HOLDINGS INC 2.648%/20-16.01.2025	USD	600'000		600'000			
2.679	NOMURA HOLDINGS INC 2.679%/20-16.07.2030	USD	600'000		600'000	446'571.75	0.02	
3.103	NOMURA HOLDINGS INC 3.103%/20-16.01.2030	USD	600'000		600'000	463'830.25	0.02	
5.386	NOMURA HOLDINGS INC 5.386%/22-06.07.2027	USD	400'000		400'000	351'415.52	0.01	
5.605	NOMURA HOLDINGS INC 5.605%/22-06.07.2029	USD	400'000		400'000	353'778.70	0.01	
5.709	NOMURA HOLDINGS INC 5.709%/23-09.01.2026	USD		600'000	600'000	529'325.99	0.02	
6.070	NOMURA HOLDINGS INC 6.07%/23-12.07.2028	USD		500'000	500'000	450'741.10	0.02	
0.280	NOMURA HOLDINGS INC S. -3- 0.28%/21-04.09.2026	JPY	100'000'000		100'000'000	581'364.10	0.02	
5.071	NORINCHUKIN BANK -144A- 5.071%/22-14.09.2032	USD	400'000		400'000	348'881.56	0.01	
0.082	NTT FINANCE CORP 0.082%/21-13.12.2025	EUR	400'000		400'000	358'393.31	0.01	
1.162	NTT FINANCE CORP -144A- 1.162%/21-03.04.2026	USD	1'100'000	200'000	1'300'000	1'054'788.36	0.04	
1.591	NTT FINANCE CORP -144A- 1.591%/21-03.04.2028	USD	400'000	800'000	1'200'000	926'535.75	0.03	
2.065	NTT FINANCE CORP -144A- 2.065%/21-03.04.2031	USD	500'000		500'000	362'289.10	0.01	
4.142	NTT FINANCE CORP -144A- 4.142%/22-26.07.2024	USD	400'000		400'000	349'921.19	0.01	
4.239	NTT FINANCE CORP -144A- 4.239%/22-25.07.2025	USD	400'000		400'000	347'121.05	0.01	
4.372	NTT FINANCE CORP -144A- 4.372%/22-27.07.2027	USD	300'000		300'000	259'405.74	0.01	
0.180	NTT FINANCE CORP S. -16- 0.18%/20-19.12.2025	JPY	200'000'000		200'000'000	1'171'281.81	0.04	
0.280	NTT FINANCE CORP S. -17- 0.28%/20-20.12.2027	JPY		100'000'000	100'000'000	581'876.70	0.02	
0.380	NTT FINANCE CORP S. -18- 0.38%/20-20.09.2030	JPY	100'000'000		100'000'000	573'481.40	0.02	
0.838	NTT FINANCE CORP S. -26- 0.838%/23-20.06.2033	JPY		100'000'000	100'000'000	578'039.44	0.02	
3.250	ORIX CORP 3.25%/17-04.12.2024	USD	446'000		446'000	385'673.21	0.01	
3.700	ORIX CORP 3.7%/17-18.07.2027	USD	500'000		500'000	420'963.00	0.01	
4.477	ORIX CORP 4.477%/23-01.06.2028	EUR		200'000	200'000	196'484.17	0.01	
5.000	ORIX CORP 5%/22-13.09.2027	USD	256'000		256'000	225'185.43	0.01	
2.679	PANASONIC CORP -144A- 2.679%/19-19.07.2024	USD	300'000		300'000	260'890.22	0.01	
3.113	PANASONIC CORP 3.113%/19-19.07.2029	USD	200'000		200'000	160'019.96	0.01	
0.370	PANASONIC CORP S. -19- 0.37%/20-05.03.2030	JPY	100'000'000		100'000'000	569'512.79	0.02	
0.934	PANASONIC S. -14- 0.934%/15-19.03.2025	JPY	100'000'000		100'000'000	592'098.46	0.02	
0.470	PANASONIC S. -17- 0.47%/16-18.09.2026	JPY	100'000'000		100'000'000	587'892.59	0.02	
1.543	RENESAS ELECTRONICS CORP -144A- 1.543%/21-26.11.2024	USD	200'000		200'000	170'365.82	0.01	
2.170	RENESAS ELECTRONICS CORP -144A- 2.17%/21-25.11.2026	USD	500'000		500'000	400'282.55	0.01	
-	SUMITOMO LIFE INSUR (subordinated) FIX-TO-FRN -144A- FRN/21-15.04.2081	USD	300'000		300'000	226'308.53	0.01	
-	SUMITOMO LIFE INSURANCE (subordinated) (reg. -S-) FIX-TO-FRN 17-14.09.2077	USD	500'000		500'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.400	SUMITOMO MITSUI BANK 3.4%/14-11.07.2024	USD	250'000		250'000	218'370.53	0.01	
3.784	SUMITOMO MITSUI BANKING 3.784%/16-09.03.2026	USD	473'000		473'000	405'126.57	0.01	
2.632	SUMITOMO MITSUI FINANCIAL 2.632%/16-14.07.2026	USD	1'016'000		1'016'000	844'582.38	0.03	
1.546	SUMITOMO MITSUI FINANCIAL GROUP (reg. -S-) 1.546%/16-15.06.2026	EUR	600'000		600'000	544'953.98	0.02	
3.010	SUMITOMO MITSUI FINANCIAL GROUP 3.01%/16-19.10.2026	USD	176'000		176'000	146'722.38	0.00	
4.436	SUMITOMO MITSUI FINANCIAL GROUP 4.436%/14-02.04.2024	USD	1'520'000		1'520'000			
2.696	SUMITOMO MITSUI FINANCIAL GROUP INC 2.696%/19-16.07.2024	USD	550'000		550'000			
6.184	SUMITOMO MITSUI FINANCIAL GROUP INC 6.184%/23-13.07.2043	USD		600'000	376'000	224'000	216'015.39	0.01
0.849	SUMITOMO MITSUI FINANCIAL GROUP N. -1- 0.849%/14-12.09.2024	JPY	200'000'000		200'000'000	1'177'941.87	0.04	
2.930	SUMITOMO MITSUI FINL GRP (subordinated) 2.93%/21-17.09.2041	USD	300'000		300'000	196'460.86	0.01	
0.303	SUMITOMO MITSUI FINL GRP 0.303%/20-28.10.2027	EUR	300'000		300'000	253'989.78	0.01	
0.632	SUMITOMO MITSUI FINL GRP 0.632%/19-23.10.2029	EUR	300'000	500'000	800'000	645'746.03	0.02	
1.474	SUMITOMO MITSUI FINL GRP 1.474%/20-08.07.2025	USD	800'000		800'000	669'625.01	0.02	
1.710	SUMITOMO MITSUI FINL GRP 1.71%/21-12.01.2031	USD	400'000		400'000	280'396.30	0.01	
1.902	SUMITOMO MITSUI FINL GRP 1.902%/21-17.09.2028	USD	600'000	400'000	1'000'000	766'112.13	0.03	
2.130	SUMITOMO MITSUI FINL GRP 2.13%/20-08.07.2030	USD	600'000		600'000	439'172.37	0.01	
2.222	SUMITOMO MITSUI FINL GRP 2.222%/21-17.09.2031	USD	700'000		400'000	300'000	214'270.20	0.01
2.296	SUMITOMO MITSUI FINL GRP 2.296%/21-12.01.2041	USD		200'000	200'000	118'608.42	0.00	
2.750	SUMITOMO MITSUI FINL GRP 2.75%/20-15.01.2030	USD	600'000		600'000	461'928.42	0.02	
3.040	SUMITOMO MITSUI FINL GRP 3.04%/19-16.07.2029	USD	900'000		900'000	712'390.19	0.02	
3.050	SUMITOMO MITSUI FINL GRP 3.05%/22-14.01.2042	USD		200'000	200'000	132'758.46	0.00	
3.352	SUMITOMO MITSUI FINL GRP 3.352%/17-18.10.2027	USD	491'000		491'000	407'795.97	0.01	
3.364	SUMITOMO MITSUI FINL GRP 3.364%/17-12.07.2027	USD	285'000		285'000	237'840.56	0.01	
3.446	SUMITOMO MITSUI FINL GRP 3.446%/17-11.01.2027	USD	372'000		372'000	313'710.44	0.01	
3.544	SUMITOMO MITSUI FINL GRP 3.544%/18-17.01.2028	USD	740'000	100'000	840'000	700'575.59	0.02	
3.944	SUMITOMO MITSUI FINL GRP 3.944%/18-19.07.2028	USD	200'000		200'000	168'552.19	0.01	
5.464	SUMITOMO MITSUI FINL GRP 5.464%/23-13.01.2026	USD		700'000	700'000	618'305.85	0.02	
5.520	SUMITOMO MITSUI FINL GRP 5.52%/23-13.01.2028	USD		800'000	800'000	715'570.39	0.02	
5.766	SUMITOMO MITSUI FINL GRP 5.766%/23-13.01.2033	USD		410'000	410'000	372'480.54	0.01	
5.776	SUMITOMO MITSUI FINL GRP 5.776%/23-13.07.2033	USD		400'000	200'000	200'000	182'121.21	0.01
5.800	SUMITOMO MITSUI FINL GRP 5.8%/23-13.07.2028	USD		400'000	400'000	361'766.93	0.01	
5.852	SUMITOMO MITSUI FINL GRP 5.852%/23-13.07.2030	USD		400'000	400'000	362'675.66	0.01	
5.880	SUMITOMO MITSUI FINL GRP 5.88%/23-13.07.2026	USD		500'000	500'000	446'760.73	0.02	
0.800	SUMITOMO MITSUI TR BK LT -144A- 0.8%/21-16.09.2024	USD	400'000		400'000	343'162.00	0.01	
0.850	SUMITOMO MITSUI TR BK LT -144A- 0.85%/21-25.03.2024	USD	500'000		500'000			
1.550	SUMITOMO MITSUI TR BK LT -144A- 1.55%/21-25.03.2026	USD	200'000		200'000	163'451.26	0.01	
2.800	SUMITOMO MITSUI TR BK LT -144A- 2.8%/22-10.03.2027	USD	300'000		300'000	246'896.83	0.01	
5.650	SUMITOMO MITSUI TR BK LT 5.65%/23-09.03.2026	USD		600'000	600'000	531'929.80	0.02	
3.375	TAKEDA PHARMACEUTICAL 3.375%/20-09.07.2060	USD	300'000		300'000			
5.000	TAKEDA PHARMACEUTICAL 5%/19-26.11.2028	USD	600'000		600'000	526'958.60	0.02	
0.750	TAKEDA PHARMACEUTICAL CO LTD 0.75%/20-09.07.2027	EUR	300'000		300'000	260'830.65	0.01	
1.000	TAKEDA PHARMACEUTICAL CO LTD 1%/20-09.07.2029	EUR	400'000		400'000	334'547.94	0.01	
1.375	TAKEDA PHARMACEUTICAL CO LTD 1.375%/20-09.07.2032	EUR	300'000		300'000	239'073.08	0.01	
2.000	TAKEDA PHARMACEUTICAL CO LTD 2%/20-09.07.2040	EUR	300'000		300'000			
2.050	TAKEDA PHARMACEUTICAL CO LTD 2.05%/20-31.03.2030	USD	800'000		800'000	591'949.41	0.02	
2.250	TAKEDA PHARMACEUTICAL CO LTD 2.25%/18-21.11.2026	EUR	800'000		800'000	735'493.96	0.02	
3.000	TAKEDA PHARMACEUTICAL CO LTD 3%/18-21.11.2030	EUR	300'000		300'000	274'355.16	0.01	
3.025	TAKEDA PHARMACEUTICAL CO LTD 3.025%/20-09.07.2040	USD	500'000		500'000	327'792.41	0.01	
3.175	TAKEDA PHARMACEUTICAL CO LTD 3.175%/20-09.07.2050	USD	600'000	300'000	200'000	700'000	422'379.53	0.01
0.400	TAKEDA PHARMACEUTICAL S. -16- 0.4%/21-14.10.2031	JPY	200'000'000		200'000'000	1'120'366.67	0.04	
0.430	TDK CORP S. -7- 0.43%/20-26.07.2030	JPY	100'000'000		100'000'000	571'843.54	0.02	
3.250	TOKYO-MITSUBISHI (reg. -S-) 3.25%/14-08.09.2024	USD	1'050'000		1'050'000			
0.681	TOYOTA MOTOR CORP 0.681%/21-25.03.2024	USD	300'000		300'000			
1.339	TOYOTA MOTOR CORP 1.339%/21-25.03.2026	USD	228'000		228'000	186'390.35	0.01	
2.358	TOYOTA MOTOR CORP 2.358%/19-02.07.2024	USD	270'000		270'000	235'162.58	0.01	
2.362	TOYOTA MOTOR CORP 2.362%/21-25.03.2031	USD	300'000		300'000	227'606.33	0.01	
2.760	TOYOTA MOTOR CORP 2.76%/19-02.07.2029	USD	300'000	516'000	816'000	661'750.05	0.02	
3.669	TOYOTA MOTOR CORP 3.669%/18-20.07.2028	USD	300'000		300'000	256'159.42	0.01	
5.118	TOYOTA MOTOR CORP 5.118%/23-13.07.2028	USD		400'000	400'000	358'912.94	0.01	
						<b>75'443'048.18</b>	<b>2.54</b>	
<b>Jersey</b>								
4.150	APTIV PLC / APTIV CORP 4.15%/22-01.05.2052	USD		472'000	472'000	317'247.03	0.01	
3.100	APTIV PLC 3.1%/21-01.12.2051	USD	400'000		400'000	220'527.47	0.01	
3.250	APTIV PLC/APTIV CORP 3.25%/22-01.03.2032	USD	500'000		500'000	379'652.06	0.01	
3.690	CPUK FINANCE LTD 3.69%/18-28.08.2028	GBP	400'000		400'000	407'522.64	0.01	
1.500	DELPHI AUTOMOTIVE 1.5%/15-10.03.2025	EUR	800'000		800'000	743'254.38	0.03	
1.600	DELPHI AUTOMOTIVE 1.6%/16-15.09.2028	EUR	400'000		400'000	347'084.30	0.01	
2.940	GALAXY PIPELINE ASSETS 2.94%/21-30.09.2040	USD	600'000		600'000	393'177.46	0.01	
1.750	GALAXY PIPELINE ASSETS BIDCO LIMITED 1.75%/20-30.09.2027	USD	400'000		400'000	213'263.55	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.625 GALAXY PIPELINE ASSETS BIDCO LIMITED 2.625%/20-31.03.2036	USD	600'000			600'000	428'630.82	0.01
3.250 GALAXY PIPELINE ASSETS S. -C- 3.25%/20-30.09.2040	USD	300'000			300'000	200'102.78	0.01
2.160 GALAXY PIPELINE ASSETS S. -D- 2.16%/21-31.03.2034	USD	600'000			600'000	385'114.36	0.01
2.875 GATWICK FUNDING LIMITED 2.875%/19-05.07.2049	GBP	100'000			100'000	69'863.00	0.00
3.125 GATWICK FUNDING LIMITED 3.125%/17-28.09.2039	GBP	200'000			200'000	165'999.52	0.01
5.250 GATWICK FUNDING LIMITED S. -2012/1- C. -A- 5.25%/12-23.01.2026	GBP	100'000		100'000			
4.625 GATWICK S. 2014/1 Cl. -A- 4.625%/14-27.03.2034	GBP	250'000			250'000	259'588.67	0.01
1.750 GLENCORE FINANCE (EUROPE) 1.75%/15-17.03.2025	EUR	500'000			500'000	465'949.04	0.02
3.750 GLENCORE FINANCE (EUROPE) 3.75%14-01.04.2026	EUR	200'000			200'000	191'121.23	0.01
3.125 GLENCORE FINANCE EUROPE 3.125%/19-26.03.2026	GBP	100'000			100'000	106'137.80	0.00
6.450 HEATHROW (reg. -S-) S. 1 A-4 6.45%/08-10.12.2033	GBP	200'000			200'000	238'687.25	0.01
6.750 HEATHROW FUNDING LIMITED (reg. -S-) A-10 S. 2 6.75%/09-03.12.2028	GBP	200'000			200'000	230'230.89	0.01
4.625 HEATHROW FUNDING LIMITED (reg. -S-) A-23 S. 19 4.625%/13-31.10.2048	GBP	100'000			100'000	95'814.62	0.00
1.500 HEATHROW FUNDING LIMITED (secured) 1.5%/15-11.02.2030	EUR	790'000			790'000	660'739.72	0.02
7.125 HEATHROW FUNDING LIMITED (subordinated) (reg. -S-) S. -11- C. -B2-7.125%/12-14.02.2024	GBP	200'000		200'000			
5.875 HEATHROW FUNDING LIMITED S. 6 5.875%/11-13.05.2043	GBP	400'000		200'000	200'000	228'045.51	0.01
1.500 HEATHROW FUNDING LTD 1.5%/20-12.10.2025	EUR	200'000			200'000	183'254.10	0.01
2.750 HEATHROW FUNDING LTD 2.75%/16-09.08.2049	GBP	100'000			100'000	68'151.01	0.00
2.750 HEATHROW FUNDING LTD 2.75%/20-13.10.2029	GBP	300'000			300'000	294'945.66	0.01
3.661 HEATHROW FUNDING LTD 3.661%/20-13.01.2031	CAD	500'000			500'000	299'546.98	0.01
4.500 HEATHROW FUNDING LTD 4.5%/23-11.07.2033	EUR		400'000		400'000	396'745.63	0.01
3.250 HEATHROW FUNDING LTD S. -31- 3.25%/15-21.05.2025	CAD	1'000'000		600'000	400'000	253'707.39	0.01
- HSBC BANK FUNDING FIX-TO-FRN 5.844%/03-PERPETUAL	GBP	162'000			162'000	187'143.83	0.01
4.625 PORTERBROOK RAIL FINANCE LTD 4.625%/14-04.04.2029	GBP	300'000			300'000	322'276.24	0.01
						<b>8'754'064.94</b>	<b>0.30</b>
<b>Kuwait</b>							
- BURGAN BANK (subordinated) FIX-TO-FRN FRN/20-15.12.2031	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Liechtenstein</b>							
0.500 SWISS LIFE FINANCE I AG 0.5%/21-15.09.2031	EUR	160'000			160'000	121'115.88	0.00
3.250 SWISS LIFE FINANCE I LTD 3.25%/22-31.08.2029	EUR	300'000			300'000	281'118.84	0.01
						<b>402'234.72</b>	<b>0.01</b>
<b>Luxembourg</b>							
0.750 ACEF HOLDING SCA 0.75%/21-14.06.2028	EUR		100'000		100'000	81'516.78	0.00
1.250 ACEF HOLDING SCA 1.25%/21-26.04.2030	EUR	200'000			200'000	154'543.23	0.01
4.650 ALROSA FINANCE SA 4.65%/19-09.04.2024	USD	300'000			300'000	0.00	0.00
8.000 ARCELOR 8%/09-15.10.2039	USD	230'000			230'000	215'935.56	0.01
1.750 ARCELORMITTAL 1.75%/19-19.11.2025	EUR		400'000		400'000	367'339.14	0.01
4.550 ARCELORMITTAL 4.55%/19-11.03.2026	USD		50'000		50'000	43'363.37	0.00
6.750 ARCELORMITTAL 6.75%/11-01.03.2041	USD	70'000			70'000	63'244.36	0.00
4.875 ARCELORMITTAL SA 4.875%/22-26.09.2026	EUR	200'000	100'000		300'000	292'667.99	0.01
6.550 ARCELORMITTAL SA 6.55%/22-29.11.2027	USD	600'000			600'000	549'811.41	0.02
6.800 ARCELORMITTAL SA 6.8%/22-29.11.2032	USD	400'000			400'000	372'644.12	0.01
- AROUNDTOWN (subordinated) FIX-TO-FRN 2.125%/17-PERPETUAL	EUR	200'000			200'000	79'997.86	0.00
- AROUNDTOWN SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	400'000			400'000	163'197.47	0.01
- AROUNDTOWN SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	GBP	100'000			100'000	57'380.06	0.00
- AROUNDTOWN SA 0%/20-16.07.2026	EUR	500'000		500'000			
0.375 AROUNDTOWN SA 0.375%/21-15.04.2027	EUR	500'000	300'000	500'000	300'000	234'467.72	0.01
1.000 AROUNDTOWN SA 1%/17-07.01.2025	EUR	200'000	200'000	400'000			
1.450 AROUNDTOWN SA 1.45%/19-09.07.2028	EUR	200'000			200'000	153'900.97	0.01
1.625 AROUNDTOWN SA 1.625%/18-31.01.2028	EUR	400'000			400'000	315'051.61	0.01
1.875 AROUNDTOWN SA 1.875%/17-19.01.2026	EUR	400'000		400'000			
3.000 AROUNDTOWN SA 3%/17-16.10.2029	GBP	510'000		510'000			
3.625 AROUNDTOWN SA 3.625%/19-10.04.2031	GBP		200'000		200'000	166'193.33	0.01
5.375 AROUNDTOWN SA 5.375%/19-21.03.2029	USD		600'000	600'000			
0.375 AXA LOGISTICS EUROPE 0.375%/21-15.11.2026	EUR	300'000			300'000	258'835.27	0.01
0.875 AXA LOGISTICS EUROPE 0.875%/21-15.11.2029	EUR	300'000			300'000	236'923.34	0.01
0.334 BECTON DICKINSON EURO 0.334%/21-13.08.2028	EUR		100'000		100'000	83'099.55	0.00
1.336 BECTON DICKINSON EURO 1.336%/21-13.08.2041	EUR	400'000			400'000	257'382.10	0.01
3.553 BECTON DICKINSON EURO 3.553%/23-13.09.2029	EUR		200'000		200'000	190'330.34	0.01
1.000 BEVCO LUX SARL 1%/21-16.01.2030	EUR	300'000			300'000	238'392.71	0.01
1.000 BLACKSTONE PP EUR HOLD 1%/21-04.05.2028	EUR	200'000			200'000	163'317.53	0.01
1.000 BLACKSTONE PP EUR HOLD 1%/21-20.10.2026	EUR	500'000			500'000	434'065.01	0.01
1.250 BLACKSTONE PP EUR HOLD 1.25%/20-26.04.2027	EUR	300'000			300'000	256'453.98	0.01
1.750 BLACKSTONE PP EUR HOLD 1.75%/19-12.03.2029	EUR	300'000			300'000	246'234.12	0.01
2.000 BLACKSTONE PP EUR HOLD 2%/19-15.02.2024	EUR	150'000		150'000			
2.000 BLACKSTONE PP EUR HOLD 2%/21-20.10.2025	GBP	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.625 BLACKSTONE PP EUR HOLD 2.625%/21-20.10.2028	GBP	200'000			200'000	190'869.60	0.01
4.875 BLACKSTONE PP EUR HOLD S. -14- 4.875%/22-29.04.2032	GBP	100'000			100'000	98'321.90	0.00
0.900 CBRE GI OPEN END FUND 0.9%/21-12.10.2029	EUR		300'000		300'000	235'185.25	0.01
1.500 CK HUTCHISON GROUP 1.5%/19-17.10.2031	EUR	300'000			300'000	239'976.43	0.01
2.000 CK HUTCHISON GROUP 2%/19-17.10.2027	GBP	300'000			300'000	295'593.92	0.01
- CNH INDUSTRIAL FIN EUR S 0%/20-01.04.2024	EUR	500'000		500'000			
1.625 CNH INDUSTRIAL FIN EUR S 1.625%/19-03.07.2029	EUR	140'000			140'000	119'858.62	0.00
1.750 CNH INDUSTRIAL FIN EUR S 1.75%/19-25.03.2027	EUR	1'000'000			1'000'000	903'063.33	0.03
1.625 CPI PROPERTY GROUP SA 1.625%/19-23.04.2027	EUR	400'000			400'000	314'056.78	0.01
1.750 CPI PROPERTY GROUP SA 1.75%/22-14.01.2030	EUR	100'000			100'000	66'319.93	0.00
2.750 CPI PROPERTY GROUP SA 2.75%/20-12.05.2026	EUR		300'000		300'000	256'668.38	0.01
2.750 CPI PROPERTY GROUP SA 2.75%/20-22.01.2028	GBP	300'000	300'000	300'000	300'000	257'430.03	0.01
0.875 CZECH GAS NETWORKS INV 0.875%/21-31.03.2031	EUR	200'000			200'000	154'059.15	0.01
1.000 CZECH GAS NETWORKS INV 1%/20-16.07.2027	EUR	300'000			300'000	263'955.21	0.01
0.450 DH EUROPE FINANCE 0.45%/19-18.03.2028	EUR	400'000			400'000	340'196.73	0.01
0.750 DH EUROPE FINANCE 0.75%/19-18.09.2031	EUR	600'000			600'000	471'839.87	0.02
1.350 DH EUROPE FINANCE 1.35%/19-18.09.2039	EUR	400'000			400'000	281'174.11	0.01
1.800 DH EUROPE FINANCE 1.8%/19-18.09.2049	EUR	200'000		200'000			
2.600 DH EUROPE FINANCE II 2.6%/19-15.11.2029	USD	400'000			400'000	312'807.48	0.01
3.400 DH EUROPE FINANCE II 3.4%/19-15.11.2049	USD	400'000			400'000	262'412.22	0.01
3.250 DH EUROPE FINANCE II S.A.R.L. 3.25%/19-15.11.2039	USD	400'000			400'000	279'833.33	0.01
1.200 DH EUROPE FINANCE SA 1.2%/17-30.06.2027	EUR	500'000			500'000	443'960.87	0.01
3.545 EIG PEARL HOLDINGS SARL 3.545%/22-31.08.2036	EUR	400'000			400'000	299'170.75	0.01
4.387 EIG PEARL HOLDINGS SARL 4.387%/22-30.11.2046	USD	400'000			400'000	272'362.82	0.01
- EUROCLEAR INVESTMENTS S.A. (subordinated) FIX-TO-FRN FRN/18-11.04.2048	EUR		100'000		100'000	88'585.40	0.00
- EUROCLEAR INVESTMENTS SA (subordinated) FIX-TO-FRN FRN/21-16.06.2051	EUR		100'000		100'000	76'007.12	0.00
0.875 EUROFINS SCIENTIFIC SE 0.875%/21-19.05.2031	EUR	200'000			200'000	150'523.90	0.01
4.000 EUROFINS SCIENTIFIC SE 4%/22-06.07.2029	EUR	400'000			400'000	377'356.02	0.01
5.750 FEL ENERGY VI SARL 5.75%/20-01.12.2040	USD	500'000		200'000	300'000	213'279.86	0.01
1.750 GEN LUX SARL/GEN USA INC 1.75%/21-10.04.2026	USD	200'000			200'000	162'343.68	0.01
- GRAND CITY PROPERTIES SA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	300'000			300'000	157'440.04	0.01
0.125 GRAND CITY PROPERTIES SA 0.125%/21-11.01.2028	EUR	300'000			300'000	236'591.73	0.01
6.129 GREENSAIF PIPELINES BIDC 6.129%/23-23.02.2038	USD		600'000		600'000	535'506.54	0.02
6.510 GREENSAIF PIPELINES BIDC S. -2- 6.51%/23-23.02.2042	USD		410'000		410'000	369'218.02	0.01
- HANNOVER FINANCE (subordinated) FIX-TO-FRN 5%/12-30.06.2043	EUR	200'000		200'000			
1.125 HEIDELBERGCEMENT FIN LUX 1.125%/19-01.12.2027	EUR		125'000		125'000	109'758.60	0.00
1.500 HEIDELBERGCEMENT FIN LUX 1.5%/17-14.06.2027	EUR	762'000			762'000	685'832.49	0.02
1.750 HEIDELBERGCEMENT FIN LUX 1.75%/18-24.04.2028	EUR	258'000			258'000	231'279.24	0.01
1.625 HEIDELBERGCEMENT FINANCE LUXEMBOURG 1.625%/17-07.04.2026	EUR		50'000		50'000	45'737.29	0.00
- HELVETIA EUROPE SA (subordinated) FIX-TO-FRN FRN/20-30.09.2041	EUR	300'000			300'000	246'274.15	0.01
0.318 HIGHLAND HOLDINGS SARL 0.318%/21-15.12.2026	EUR	300'000	100'000		400'000	348'265.89	0.01
0.934 HIGHLAND HOLDINGS SARL 0.934%/21-15.12.2031	EUR	300'000			300'000	233'472.89	0.01
0.500 HOLCIM FINANCE LUX SA 0.5%/20-23.04.2031	EUR		300'000		300'000	226'800.68	0.01
0.500 HOLCIM FINANCE LUX SA 0.5%/21-03.09.2030	EUR	800'000			800'000	618'531.20	0.02
1.500 HOLCIM FINANCE LUX SA 1.5%/22-06.04.2025	EUR	400'000			400'000	371'813.96	0.01
2.375 HOLCIM FINANCE LUX SA 2.375%/20-09.04.2025	EUR	400'000			400'000	374'954.72	0.01
3.550 INGERSOLL RAND 3.55%/14-01.11.2024	USD	700'000			700'000	607'480.24	0.02
3.800 INGERSOLL-RAND LUX FINAN 3.8%/19-21.03.2029	USD	236'000			236'000	196'444.17	0.01
4.500 INGERSOLL-RAND LUX FINAN 4.5%/19-21.03.2049	USD	283'000			283'000	220'590.21	0.01
3.625 JBS USA LUX S.A./JBS USA FOOD COMPANY/JBS USA FINANCE INC 3.625%/22-15.01.2032	USD	400'000		400'000			
6.750 JBS USA LUX SA/FOOD/LUX -144A- 6.75%/23-15.03.2034	USD		700'000		700'000	634'703.98	0.02
7.250 JBS USA LUX SA/FOOD/LUX -144A- 7.25%/23-15.11.2053	USD		200'000		200'000	184'613.17	0.01
2.500 JBS USA/FOOD/FINANCE -144A- 2.5%/22-15.01.2027	USD	300'000		300'000			
3.000 JBS USA/FOOD/FINANCE -144A- 3%/21-15.05.2032	USD	400'000		400'000			
3.000 JBS USA/FOOD/FINANCE -144A- 3%/22-02.02.2029	USD	400'000		400'000			
3.750 JBS USA/FOOD/FINANCE -144A- 3.75%/21-01.12.2031	USD	200'000		200'000			
4.375 JBS USA/FOOD/FINANCE -144A- 4.375%/22-02.02.2052	USD	250'000		250'000			
5.125 JBS USA/FOOD/FINANCE -144A- 5.125%/22-01.02.2028	USD	300'000		300'000			
5.750 JBS USA/FOOD/FINANCE -144A- 5.75%/22-01.04.2033	USD	700'000		700'000			
6.500 JBS USA/FOOD/FINANCE -144A- 6.5%/22-01.12.2052	USD	400'000		400'000			
2.500 JBS USA/FOOD/FINANCE 2.5%/23-15.01.2027	USD		300'000		300'000	242'609.00	0.01
3.000 JBS USA/FOOD/FINANCE 3%/23-15.05.2032	USD		400'000		400'000	281'925.49	0.01
3.625 JBS USA/FOOD/FINANCE 3.625%/23-15.01.2032	USD		400'000	200'000	200'000	148'087.58	0.00
3.750 JBS USA/FOOD/FINANCE 3.75%/23-01.12.2031	USD		200'000		200'000	149'660.83	0.01
4.375 JBS USA/FOOD/FINANCE 4.375%/23-02.02.2052	USD		250'000		250'000	157'785.13	0.01
5.125 JBS USA/FOOD/FINANCE 5.125%/23-01.02.2028	USD		300'000		300'000	258'714.80	0.01
5.750 JBS USA/FOOD/FINANCE 5.75%/23-01.04.2033	USD		700'000		700'000	597'618.88	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.500	JBS USA/FOOD/FINANCE 6.5%/23-01.12.2052	USD		400'000	400'000	339'373.98	0.01
2.500	JOHN DEERE BANK SA 2.5%/22-14.09.2026	EUR	200'000		200'000	186'524.46	0.01
5.125	JOHN DEERE BANK SA S. -15- 5.125%/23-18.10.2028	GBP		100'000	100'000	113'022.52	0.00
1.375	JOHN DEERE CASH MANAGEME 1.375%/20-02.04.2024	EUR	150'000	150'000			
2.200	JOHN DEERE CASH MANAGEME 2.2%/20-02.04.2032	EUR	500'000		500'000	440'654.31	0.01
0.750	LOGICOR FINANCING SARL 0.75%/19-15.07.2024	EUR	250'000	250'000			
0.875	LOGICOR FINANCING SARL 0.875%/21-14.01.2031	EUR	400'000	400'000			
1.500	LOGICOR FINANCING SARL 1.5%/20-13.07.2026	EUR	300'000	300'000			
1.625	LOGICOR FINANCING SARL 1.625%/19-15.07.2027	EUR	1'000'000	1'000'000			
2.750	LOGICOR FINANCING SARL 2.75%/20-15.01.2030	GBP	400'000	400'000			
0.250	MEDTRONIC GLOBAL HLDINGS 0.25%/19-02.07.2025	EUR	200'000		200'000	182'228.78	0.01
0.375	MEDTRONIC GLOBAL HLDINGS 0.375%/20-15.10.2028	EUR	700'000		700'000	582'817.46	0.02
1.000	MEDTRONIC GLOBAL HLDINGS 1%/19-02.07.2031	EUR	200'000	200'000			
1.125	MEDTRONIC GLOBAL HLDINGS 1.125%/19-07.03.2027	EUR	700'000		700'000	622'092.19	0.02
1.375	MEDTRONIC GLOBAL HLDINGS 1.375%/20-15.10.2040	EUR	600'000		600'000	408'005.10	0.01
1.500	MEDTRONIC GLOBAL HLDINGS 1.5%/19-02.07.2039	EUR	200'000		200'000	140'981.56	0.00
1.625	MEDTRONIC GLOBAL HLDINGS 1.625%/19-07.03.2031	EUR	500'000	500'000			
1.750	MEDTRONIC GLOBAL HLDINGS 1.75%/19-02.07.2049	EUR	200'000		200'000	129'222.77	0.00
2.250	MEDTRONIC GLOBAL HLDINGS 2.25%/19-07.03.2039	EUR	200'000		200'000	157'903.15	0.01
3.000	MEDTRONIC GLOBAL HLDINGS 3%/22-15.10.2028	EUR	500'000		500'000	468'112.13	0.02
3.125	MEDTRONIC GLOBAL HLDINGS 3.125%/22-15.10.2031	EUR	500'000		500'000	465'262.95	0.02
3.375	MEDTRONIC GLOBAL HLDINGS 3.375%/22-15.10.2034	EUR	500'000		500'000	467'035.35	0.02
4.500	MEDTRONIC GLOBAL HLDINGS 4.5%/23-30.03.2033	USD		500'000	300'000	169'566.25	0.01
4.250	MEDTRONIC GLOBAL HOLDINGS S.C.A. 4.25%/23-30.03.2028	USD	500'000		500'000	430'760.69	0.01
-	NESTLE FINANCE INTL LTD 0%/20-03.03.2033	EUR		106'000	106'000	76'126.25	0.00
-	NESTLE FINANCE INTL LTD 0%/20-03.12.2025	EUR	500'000	250'000	250'000	224'672.38	0.01
-	NESTLE FINANCE INTL LTD 0%/20-12.11.2024	EUR	500'000	500'000			
-	NESTLE FINANCE INTL LTD 0%/21-14.06.2026	EUR	300'000		300'000	265'498.90	0.01
0.250	NESTLE FINANCE INTL LTD 0.25%/21-14.06.2029	EUR	200'000		200'000	164'760.22	0.01
0.375	NESTLE FINANCE INTL LTD 0.375%/20-03.12.2040	EUR	350'000		350'000	210'504.66	0.01
0.375	NESTLE FINANCE INTL LTD 0.375%/20-12.05.2032	EUR	500'000		500'000	383'170.62	0.01
0.625	NESTLE FINANCE INTL LTD 0.625%/21-14.02.2034	EUR	200'000		200'000	149'058.34	0.01
0.875	NESTLE FINANCE INTL LTD 0.875%/21-14.06.2041	EUR	300'000		300'000	196'298.35	0.01
0.875	NESTLE FINANCE INTL LTD 0.875%/22-29.03.2027	EUR	300'000	50'000	350'000	312'003.28	0.01
1.125	NESTLE FINANCE INTL LTD 1.125%/20-01.04.2026	EUR		300'000	300'000	273'591.88	0.01
1.250	NESTLE FINANCE INTL LTD 1.25%/22-29.03.2031	EUR	300'000		300'000	251'697.10	0.01
1.500	NESTLE FINANCE INTL LTD 1.5%/20-01.04.2030	EUR	738'000	300'000	438'000	379'990.52	0.01
1.500	NESTLE FINANCE INTL LTD 1.5%/22-29.03.2035	EUR	400'000	200'000	200'000	158'804.60	0.01
3.000	NESTLE FINANCE INTL LTD 3%/22-15.03.2028	EUR	200'000		200'000	190'501.86	0.01
3.000	NESTLE FINANCE INTL LTD 3%/24-23.01.2031	EUR		200'000	200'000		
3.250	NESTLE FINANCE INTL LTD 3.25%/22-15.01.2031	EUR	300'000		300'000	287'019.20	0.01
3.250	NESTLE FINANCE INTL LTD 3.25%/24-23.01.2037	EUR		200'000	200'000		
3.375	NESTLE FINANCE INTL LTD 3.375%/22-15.11.2034	EUR	300'000		300'000	290'146.62	0.01
3.500	NESTLE FINANCE INTL LTD 3.5%/23-13.12.2027	EUR		400'000	400'000	385'825.40	0.01
3.750	NESTLE FINANCE INTL LTD 3.75%/23-13.03.2033	EUR	400'000	180'000	220'000	218'281.37	0.01
1.625	NOVARTIS FINANCE (reg. -S-) 1.625%/14-09.11.2026	EUR	450'000		450'000	413'886.87	0.01
1.125	NOVARTIS FINANCE 1.125%/17-30.09.2027	EUR		200'000	200'000	178'098.92	0.01
0.625	NOVARTIS FINANCE -144A- 0.625%/16-20.09.2028	EUR	960'000	500'000	460'000	392'234.41	0.01
-	NOVARTIS FINANCE SA 0%/20-23.09.2028	EUR	300'000		300'000	247'726.37	0.01
1.375	NOVARTIS FINANCE SA 1.375%/18-14.08.2030	EUR	500'000		500'000	426'027.30	0.01
1.700	NOVARTIS FINANCE SA 1.7%/18-14.08.2038	EUR	200'000		200'000	157'931.74	0.01
5.650	NVENT FINANCE SARL 5.65%/23-15.05.2033	USD		300'000	300'000	263'927.04	0.01
1.625	P3 GROUP SARL 1.625%/22-26.01.2029	EUR	300'000	300'000			
5.900	PENTAIR FINANCE SARL 5.9%/22-15.07.2032	USD	300'000		300'000	271'059.61	0.01
0.875	PROLOGIS INTL FUND II 0.875%/19-09.07.2029	EUR	200'000		200'000	163'229.86	0.01
1.625	PROLOGIS INTL FUND II 1.625%/20-17.06.2032	EUR	200'000		200'000	157'701.14	0.01
3.000	PROLOGIS INTL FUND II 3%/22-22.02.2042	GBP	100'000		100'000	80'222.93	0.00
3.125	PROLOGIS INTL FUND II 3.125%/22-01.06.2031	EUR	300'000		300'000	269'280.96	0.01
4.625	PROLOGIS INTL FUND II 4.625%/23-21.02.2035	EUR		400'000	400'000	392'507.13	0.01
1.876	PROLOGIS INTL II (reg. -S-) S. 3 1.876%/15-17.04.2025	EUR	125'000		125'000	116'418.18	0.00
0.375	REPSOL EUROPE FINANCE 0.375%/21-06.07.2029	EUR	200'000	200'000	400'000	324'207.07	0.01
0.875	REPSOL EUROPE FINANCE 0.875%/21-06.07.2033	EUR	300'000		300'000	222'970.02	0.01
1.000	RICHEMONT INTERNATIONAL 1%/18-26.03.2026	EUR	400'000		400'000	362'685.17	0.01
1.125	RICHEMONT INTERNATIONAL 1.125%/20-26.05.2032	EUR	300'000		300'000	241'371.48	0.01
1.625	RICHEMONT INTERNATIONAL 1.625%/20-26.05.2040	EUR	300'000		300'000	222'286.79	0.01
2.000	RICHEMONT INTERNATIONAL 2%/18-26.03.2038	EUR	400'000		400'000	320'471.70	0.01
0.750	RICHEMONT INTERNATIONAL S. -1- 0.75%/20-26.05.2028	EUR	300'000		300'000	258'043.41	0.01
2.650	SCHLUMBERGER INVESTMENT 2.65%/20-26.06.2030	USD	200'000		200'000	154'769.58	0.01
3.650	SCHLUMBERGER INVESTMENT 3.65%/13-01.12.2023	USD	400'000	400'000			
4.850	SCHLUMBERGER INVESTMENT 4.85%/23-15.05.2033	USD		400'000	400'000	348'560.18	0.01
1.250	SEGRO CAPITAL SARL 1.25%/22-23.03.2026	EUR	300'000		300'000	270'858.97	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.875 SEGRO CAPITAL SARL 1.875%/22-23.03.2030	EUR		300'000		300'000	254'169.88	0.01
1.500 SELP FINANCE SARL 1.5%/17-20.11.2025	EUR	550'000			550'000	502'392.23	0.02
0.875 SES SA 0.875%/19-04.11.2027	EUR	200'000			200'000	171'975.58	0.01
2.000 SES SA 2%/20-02.07.2028	EUR	200'000			200'000	176'379.88	0.01
3.500 SES SA 3.5%/22-14.01.2029	EUR	400'000			400'000	370'533.26	0.01
- SIX FINANCE LUXEMBOURG 0%/20-02.12.2025	EUR	500'000			500'000	446'252.60	0.02
- SWISS RE FINANCE LUX (subordinated) FIX-TO-FRN -144A- FRN/19-02.04.2049	USD		200'000		200'000	170'458.92	0.01
- SWISS RE FINANCE LUX (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	USD	400'000		400'000			
1.500 TIG IMMOBILIEN AG 1.5%/19-28.05.2026	EUR	300'000		300'000			
5.780 TMS ISSUER SARL 5.78%/23-23.08.2032	USD		410'000		410'000	369'969.56	0.01
- TRATON FINANCE LUX SA 0%/21-14.06.2024	EUR	200'000		200'000			
0.125 TRATON FINANCE LUX SA 0.125%/21-10.11.2024	EUR	400'000		400'000			
4.125 TRATON FINANCE LUX SA 4.125%/22-22.11.2025	EUR	400'000			400'000	382'490.25	0.01
0.750 TRATON FINANCE LUXEMBURG 0.75%/21-24.03.2029	EUR	400'000	300'000		700'000	576'760.83	0.02
- TYCO ELECTRONICS GROUP S 0%/21-16.02.2029	EUR		500'000		500'000	404'625.16	0.01
3.125 TYCO ELECTRONICS GROUP S 3.125%/17-15.08.2027	USD	372'000			372'000	309'628.55	0.01
3.450 TYCO ELECTRONICS GROUP S 3.45%/14-01.08.2024	USD	287'000			287'000	250'292.60	0.01
4.500 TYCO ELECTRONICS GROUP S 4.5%/23-13.02.2026	USD		100'000		100'000	87'005.28	0.00
2.500 TYCO ELECTRONICS GROUP SA 2.5%/22-04.02.2032	USD	238'000			238'000	177'231.30	0.01
7.250 VOTORANTIM (reg. -S-) 7.25%/11-05.04.2041	USD		200'000		200'000	193'128.56	0.01
						<b>42'396'499.01</b>	<b>1.43</b>
<b>Malaysia</b>							
3.882 GENM CAPITAL LABUAN 3.882%/21-19.04.2031	USD	200'000			200'000	153'073.72	0.01
3.375 IOI INVESTMENT L BHD 3.375%/21-02.11.2031	USD	400'000			400'000	291'383.73	0.01
3.766 RHB BANK 3.766%/19-19.02.2024	USD	200'000		200'000			
						<b>444'457.45</b>	<b>0.01</b>
<b>Mauritius</b>							
4.625 UPL CORP LTD 4.625%/20-16.06.2030	USD	210'000			210'000	152'557.34	0.01
						<b>152'557.34</b>	<b>0.01</b>
<b>Mexico</b>							
6.875 ALFA SAB 144A 6.875%/14-25.03.2044	USD	200'000			200'000	173'985.19	0.01
4.250 ALPEK SA DE CV 4.25%/19-18.09.2029	USD	200'000			200'000	161'733.52	0.01
1.500 AMERICA MOVIL 1.5%/16-10.03.2024	EUR	290'000		290'000			
4.375 AMERICA MOVIL 4.375%/12-16.07.2042	USD	200'000			200'000	152'423.72	0.01
5.750 AMERICA MOVIL 5.75%/10-28.06.2030	GBP	100'000			100'000	115'633.38	0.00
6.125 AMERICA MOVIL 6.125%/10-30.03.2040	USD	300'000	400'000		700'000	645'065.79	0.02
6.375 AMERICA MOVIL 6.375%/05-01.03.2035	USD	980'000		500'000	480'000	457'964.59	0.02
2.875 AMERICA MOVIL SAB DE CV 2.875%/20-07.05.2030	USD	400'000			400'000	308'665.84	0.01
3.625 AMERICA MOVIL SAB DE CV 3.625%/19-22.04.2029	USD	300'000			300'000	245'389.92	0.01
4.375 AMERICA MOVIL SAB DE CV 4.375%/12-07.08.2041	GBP	240'000	100'000		340'000	333'616.58	0.01
4.375 AMERICA MOVIL SAB DE CV 4.375%/19-22.04.2049	USD	200'000			200'000	151'428.27	0.01
4.700 AMERICA MOVIL SAB DE CV 4.7%/22-21.07.2032	USD	400'000			400'000	337'861.01	0.01
5.000 AMERICA MOVIL SAB DE CV 5%/11-27.10.2026	GBP	300'000			300'000	332'929.11	0.01
5.375 AMERICA MOVIL SAB DE CV 5.375%/22-04.04.2032	USD	500'000			500'000	404'770.74	0.01
6.125 AMERICA MOVIL SAB DE CV 6.125%/07-15.11.2037	USD		272'000		272'000	251'492.25	0.01
4.375 BBVA BANCOMER SA TEXAS 4.375%/14-10.04.2024	USD	300'000		300'000			
2.500 BECLE SA DE CV 2.5%/21-14.10.2031	USD		300'000		300'000	206'765.40	0.01
1.850 COCA-COLA FEMSA SAB CV 1.85%/20-01.09.2032	USD	150'000			150'000	102'810.12	0.00
5.250 COCA-COLA FEMSA SAB CV 5.25%/13-26.11.2043	USD		450'000		450'000	384'660.14	0.01
6.950 FIDEICOM F/1401 (reg. -S-) 6.95%/14-30.01.2044	USD	200'000			200'000	157'171.11	0.01
1.000 FOMENTO ECONOMICO MEX 1%/21-28.05.2033	EUR	200'000		200'000			
3.500 FOMENTO ECONOMICO MEX 3.5%/20-16.01.2050	USD	800'000		800'000			
4.375 FOMENTO ECONOMICO MEX 4.375%/13-10.05.2043	USD	500'000	600'000	500'000	600'000	463'094.31	0.02
4.875 GRUPO BIMBO (reg. -S-) 4.875%/14-27.06.2044	USD	400'000			400'000	312'318.06	0.01
4.000 GRUPO BIMBO SAB DE CV 4%/19-06.09.2049	USD	200'000			200'000	137'694.32	0.00
5.000 GRUPO TELEVISIA 5%/14-13.05.2045	USD		200'000		200'000	147'420.34	0.00
6.625 GRUPO TELEVISIA 6.625%/10-15.01.2040	USD	500'000			500'000	452'357.46	0.02
5.250 GRUPO TELEVISIA SAB 5.25%/19-24.05.2049	USD	250'000			250'000	192'551.50	0.01
8.500 GRUPO TELEVISIA SAB 8.5%/02-11.03.2032	USD		159'000		159'000	161'048.77	0.01
4.150 INDUSTRIAS PENOLES SAB D 4.15%/19-12.09.2029	USD	400'000		200'000	200'000	163'109.77	0.01
4.750 INDUSTRIAS PENOLES SAB D 4.75%/20-06.08.2050	USD	300'000		300'000			
5.650 INDUSTRIAS PENOLES SAB D 5.65%/19-12.09.2049	USD	200'000			200'000	155'120.34	0.01
4.750 INFRAESTRUCTURA ENERGETI 4.75%/20-15.01.2051	USD	400'000			400'000	265'599.27	0.01
2.431 KIMBERLY-CLARK DE MEXICO SAB DE CV 2.431%/20-01.07.2031	USD	300'000			300'000	222'723.67	0.01
5.875 MEXICHEM (reg. -S-) 5.875%/14-17.09.2044	USD	500'000		200'000	300'000	236'195.18	0.01
6.750 MEXICHEM (reg. -S-) 6.75%/12-19.09.2042	USD	200'000			200'000	173'649.75	0.01
5.500 MEXICO GENERADORA DE ENERGIA (reg. -S-) 5.5%/12-06.12.2032	USD	200'000			200'000	108'661.56	0.00
4.500 MINERA MEXICO SA DE CV 4.5%/19-26.01.2050	USD	250'000			250'000	169'683.03	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.875 ORBIA ADVANCE CORP SAB 2.875%/21-11.05.2031	USD	200'000			200'000	142'861.47	0.00
4.869 TRUST F/1401 4.869%/19-15.01.2030	USD	300'000			300'000	240'168.21	0.01
6.390 TRUST F/1401 6.39%/19-15.01.2050	USD	300'000			300'000	222'140.76	0.01
						<b>8'890'764.45</b>	<b>0.30</b>
<b>Netherlands</b>							
- ABB FINANCE BV 0%/21-19.01.2030	EUR		300'000		300'000	234'550.62	0.01
0.625 ABB FINANCE BV 0.625%/22-31.03.2024	EUR	400'000		400'000			
0.750 ABB FINANCE BV 0.75%/17-16.05.2024	EUR	700'000		700'000			
3.250 ABB FINANCE BV 3.25%/23-16.01.2027	EUR		100'000			95'035.58	0.00
1.000 ABN AMRO (reg. -S-) S. 213 1%/15-16.04.2025	EUR	500'000			500'000	463'204.69	0.02
4.750 ABN AMRO BANK (reg. -S-) (subordinated) 4.75%/15-28.07.2025	USD	200'000			200'000	172'834.92	0.01
- ABN AMRO BANK (subordinated) FIX-TO-FRN 4.4%/17-27.03.2028	USD	600'000		600'000			
4.750 ABN AMRO BANK -144A- 4.75%/15-28.07.2025	USD	400'000			400'000	345'669.22	0.01
5.500 ABN AMRO BANK NV (subordinated) 5.5%/23-21.09.2033	EUR		400'000		400'000	394'374.82	0.01
- ABN AMRO BANK NV (subordinated) FIX-TO-FRN FRN/22-22.02.2033	EUR	200'000			200'000	193'600.69	0.01
0.500 ABN AMRO BANK NV 0.5%/19-15.04.2026	EUR	300'000			300'000	269'909.88	0.01
0.875 ABN AMRO BANK NV 0.875%/18-22.04.2025	EUR	200'000			200'000	184'679.64	0.01
1.000 ABN AMRO BANK NV 1%/21-02.06.2033	EUR	300'000			300'000	233'447.16	0.01
1.250 ABN AMRO BANK NV 1.25%/20-28.05.2025	EUR	600'000			600'000	553'907.43	0.02
2.375 ABN AMRO BANK NV 2.375%/22-01.06.2027	EUR	500'000			500'000	459'035.75	0.02
3.000 ABN AMRO BANK NV 3%/22-01.06.2032	EUR	300'000			300'000	275'444.32	0.01
3.750 ABN AMRO BANK NV 3.75%/23-20.04.2025	EUR		400'000		400'000	381'499.23	0.01
4.000 ABN AMRO BANK NV 4%/23-16.01.2028	EUR		300'000		300'000	289'031.72	0.01
4.250 ABN AMRO BANK NV 4.25%/22-21.02.2030	EUR	400'000			400'000	391'664.77	0.01
4.375 ABN AMRO BANK NV 4.375%/23-20.10.2028	EUR		700'000		700'000	683'445.61	0.02
4.500 ABN AMRO BANK NV 4.5%/22-21.11.2034	EUR	500'000			500'000	501'177.76	0.02
- ABN AMRO BANK NV FIX-TO-FRN -144A- FRN/21-13.12.2029	USD	600'000			600'000	459'630.78	0.02
- ABN AMRO BANK NV FIX-TO-FRN -144A- FRN/21-16.06.2027	USD	400'000			400'000	319'308.13	0.01
- ABN AMRO BANK NV FIX-TO-FRN -144A- FRN/23-13.10.2026	USD		200'000		200'000	177'763.48	0.01
- ABN AMRO BANK NV FIX-TO-FRN FRN/21-13.03.2037	USD	400'000			400'000	279'777.00	0.01
- ACHMEA (subordinated) FIX-TO-FLOATER 4.25%/15-PERPETUAL	EUR	600'000		600'000			
1.500 ACHMEA BV 1.5%/20-26.05.2027	EUR	300'000			300'000	267'459.97	0.01
3.625 ACHMEA BV 3.625%/22-29.11.2025	EUR	300'000			300'000	284'637.90	0.01
0.500 ADECCO INT FINANCIAL SVS 0.5%/21-21.09.2031	EUR	200'000			200'000	152'624.09	0.01
1.250 ADECCO INT FINANCIAL SVS 1.25%/19-20.11.2029	EUR	600'000			600'000	506'241.47	0.02
1.000 ADECCO INTERNATIONAL FINANCIAL SERVICES (reg. -S-) 1%/16-02.12.2024	EUR	1'500'000		1'500'000			
- AEGON (subordinated) FIX-TO-FRN 4%/14-25.04.2044	EUR	340'000		340'000			
6.625 AEGON s 46 6.625%/09-16.12.2039	GBP	100'000			100'000	125'593.45	0.00
3.150 AIRBUS GROUP -144A- 3.15%/17-10.04.2027	USD	600'000			600'000	503'616.97	0.02
1.625 AIRBUS SE 1.625%/20-09.06.2030	EUR	700'000			700'000	604'656.02	0.02
2.000 AIRBUS SE 2%/20-07.04.2028	EUR	124'000			124'000	112'516.30	0.00
2.375 AIRBUS SE 2.375%/20-07.04.2032	EUR	500'000			500'000	443'293.84	0.01
2.375 AIRBUS SE 2.375%/20-09.06.2040	EUR	200'000			200'000	159'006.61	0.01
0.750 AKELIUS RESIDENTIAL PROP 0.75%/21-22.02.2030	EUR	200'000			200'000	148'387.49	0.01
1.125 AKZO NOBEL (reg. -S-) 1.125%/16-08.04.2026	EUR	600'000			600'000	545'451.39	0.02
1.500 AKZO NOBEL NV 1.5%/22-28.03.2028	EUR	300'000			300'000	263'992.37	0.01
2.000 AKZO NOBEL NV 2%/22-28.03.2032	EUR	300'000			300'000	252'886.32	0.01
2.375 ALCON FINANCE CORP 2.375%/22-31.05.2028	EUR	300'000			300'000	274'363.73	0.01
3.000 ALLIANZ FINANCE II 3%/13-13.03.2028	EUR	800'000		500'000	300'000	284'203.38	0.01
1.375 ALLIANZ FINANCE II 1.375%/16-21.04.2031	EUR	700'000			700'000	596'898.47	0.02
4.500 ALLIANZ FINANCE II 4.5%/13-13.03.2043	GBP	100'000			100'000	106'926.41	0.00
- ALLIANZ FINANCE II B.V. 0%/21-22.11.2026	EUR	300'000			300'000	262'643.06	0.01
0.500 ALLIANZ FINANCE II B.V. 0.5%/21-22.11.2033	EUR	600'000		400'000	200'000	148'120.68	0.00
0.875 ALLIANZ FINANCE II B.V. 0.875%/17-06.12.2027	EUR	300'000			300'000	264'066.70	0.01
0.875 ALLIANZ FINANCE II B.V. 0.875%/19-15.01.2026	EUR		400'000		400'000	364'545.24	0.01
1.375 AMERICAN MEDICAL SYST EU 1.375%/22-08.03.2028	EUR	400'000			400'000	352'233.77	0.01
1.875 AMERICAN MEDICAL SYST EU 1.875%/22-08.03.2034	EUR	200'000			200'000	162'090.20	0.01
4.875 ARCADIS NV 4.875%/23-28.02.2028	EUR		300'000		300'000	295'003.55	0.01
6.050 ARGENTUM (SWISS RE LTD) (subordinated) 6.05%/16-15.02.2056	USD	200'000		200'000			
2.000 ARGENTUM GIVAUDAN 2%/18-17.09.2030	EUR		300'000		300'000	260'782.05	0.01
1.625 ASML HOLDING (reg. -S-) 1.625%/16-28.05.2027	EUR	600'000			600'000	542'935.74	0.02
1.375 ASML HOLDING NV (reg. -S-) 1.375%/16-07.07.2026	EUR	300'000			300'000	273'220.25	0.01
0.250 ASML HOLDING NV 0.25%/20-25.02.2030	EUR	400'000			400'000	322'507.10	0.01
0.625 ASML HOLDING NV 0.625%/20-07.05.2029	EUR	300'000			300'000	251'891.49	0.01
- ASR NEDERLAND (subordinated) FIX-TO-FLOATER 5.125%/15-29.09.2045	EUR	200'000			200'000	192'805.97	0.01
- ASR NEDERLAND NV (subordinated) FIX-TO-FRN FRN/19-02.05.2049	EUR		200'000		200'000	177'902.62	0.01
- ASR NEDERLAND NV (subordinated) FIX-TO-FRN FRN/22-07.12.2043	EUR	300'000			300'000	320'914.80	0.01
3.625 ASR NEDERLAND NV 3.625%/23-12.12.2028	EUR		200'000		200'000	189'526.09	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- ATHORA NETHERLANDS (subordinated) FIX-TO-FRN FRN/22-31.08.2032	EUR	200'000			200'000	185'234.23	0.01
0.750 BASF FINANCE 0.75%/16-10.11.2026	EUR	300'000	440'000		740'000	665'439.23	0.02
5.375 BAT NETHERLANDS FINANCE 5.375%/23-16.02.2031	EUR		300'000		300'000	301'715.77	0.01
1.500 BAYER CAPITAL CORP BV 1.5%/18-26.06.2026	EUR	600'000			600'000	538'384.69	0.02
2.125 BAYER CAPITAL CORP BV 2.125%/18-15.12.2029	EUR	300'000			300'000	253'415.18	0.01
1.000 BMW FINANCE (reg. -S-) 1%/15-21.01.2025	EUR	200'000		200'000			
0.750 BMW FINANCE 0.75%/17-12.07.2024	EUR	500'000		500'000			
0.875 BMW FINANCE 0.875%/17-03.04.2025	EUR	550'000			550'000	509'268.35	0.02
0.750 BMW FINANCE NV (reg. -S-) 0.75%/16-15.04.2020	EUR	50'000		50'000			
- BMW FINANCE NV 0%/21-11.01.2026	EUR	600'000			600'000	537'892.99	0.02
0.375 BMW FINANCE NV 0.375%/20-14.01.2027	EUR	500'000			500'000	439'839.58	0.01
0.750 BMW FINANCE NV 0.75%/19-13.07.2026	EUR	200'000			200'000	179'823.66	0.01
1.000 BMW FINANCE NV 1%/18-29.08.2025	EUR	795'000		500'000	295'000	271'618.19	0.01
1.000 BMW FINANCE NV 1%/22-22.05.2028	EUR	400'000			400'000	348'132.49	0.01
1.125 BMW FINANCE NV 1.125%/18-10.01.2028	EUR		400'000		400'000	351'620.10	0.01
1.125 BMW FINANCE NV 1.125%/18-22.05.2026	EUR	300'000			300'000	273'103.05	0.01
1.500 BMW FINANCE NV 1.5%/19-06.02.2029	EUR	857'000			857'000	750'741.00	0.03
2.400 BMW FINANCE NV -144A- 2.4%/19-14.08.2024	USD	200'000			200'000	173'581.63	0.01
4.125 BMW FINANCE NV 4.125%/23-04.10.2033	EUR		300'000		300'000	300'821.00	0.01
3.875 BNI FINANCE BV 3.875%/23-01.12.2030	EUR		200'000		200'000	193'621.66	0.01
0.933 BP CAPITAL MARKETS BV 0.933%/20-04.12.2040	EUR	400'000			400'000	242'688.38	0.01
1.467 BP CAPITAL MARKETS BV 1.467%/21-21.09.2041	EUR	200'000	200'000		400'000	261'727.33	0.01
4.323 BP CAPITAL MARKETS BV 4.323%/23-12.05.2035	EUR		300'000		300'000	298'308.20	0.01
4.500 BRASKEM NETHERLANDS 4.5%/17-10.01.2028	USD		500'000	500'000			
5.875 BRASKEM NETHERLANDS 5.875%/19-31.01.2050	USD	500'000		500'000			
3.125 CETIN GROUP NV S. -1- 3.125%/22-14.04.2027	EUR	400'000			400'000	369'500.32	0.01
2.375 CITYCON TREASURY BV 2.375%/18-15.01.2027	EUR	600'000		600'000			
3.850 CNH INDUSTRIAL NV 3.85%/17-15.11.2027	USD	171'000			171'000	144'477.81	0.00
1.875 COCA COLA HBC FINANCE 1.875%/16-11.11.2024	EUR	400'000		400'000			
0.625 COCA-COLA HBC FINANCE BV 0.625%/19-21.11.2029	EUR		500'000		500'000	406'831.13	0.01
1.000 COCA-COLA HBC FINANCE BV 1%/19-14.05.2027	EUR	400'000			400'000	352'916.04	0.01
2.750 COCA-COLA HBC FINANCE BV 2.75%/22-23.09.2025	EUR	100'000			100'000	93'804.43	0.00
2.250 COLOPLAST FINANCE BV 2.25%/22-19.05.2027	EUR	400'000			400'000	365'391.41	0.01
1.125 CONTI-GUMMI FINANCE B.V. 1.125%/20-25.09.2024	EUR	400'000			400'000	375'168.16	0.01
0.375 COOPERAT RABOBANK UA/NY 0.375%/21-12.01.2024	USD	500'000		500'000			
1.375 COOPERAT RABOBANK UA/NY 1.375%/22-10.01.2025	USD	750'000		750'000			
5.500 COOPERAT RABOBANK UA/NY 5.5%/23-05.10.2026	USD		250'000		250'000	222'610.47	0.01
1.250 COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	EUR	950'000		750'000	200'000	182'541.34	0.01
- COOPERATIEVE RABOBANK FIX-TO-FLOATER 4%/17-10.04.2029	USD	400'000		400'000			
1.004 COOPERATIEVE RABOBANK U.A. 1.004%/20-24.09.2026	USD	500'000			500'000	410'268.21	0.01
2.625 COOPERATIEVE RABOBANK U.A. 2.625%/19-22.07.2024	USD	300'000			300'000	261'143.82	0.01
- COOPERATIEVE RABOBANK U.A. FIX-TO-FRN FRN/21-15.12.2027	USD	500'000	250'000		750'000	599'121.22	0.02
0.625 COOPERATIEVE RABOBANK UA 0.625%/21-25.02.2033	EUR	400'000			400'000	296'321.41	0.01
1.000 COOPERATIEVE RABOBANK UA 1%/22-19.01.2034	EUR	200'000		200'000			
3.750 COOPERATIEVE RABOBANK UA 3.75%/16-21.07.2026	USD	300'000			300'000	253'208.32	0.01
3.822 COOPERATIEVE RABOBANK UA 3.822%/24-26.07.2034	EUR		300'000		300'000	285'801.39	0.01
4.000 COOPERATIEVE RABOBANK UA 4%/23-10.01.2030	EUR		600'000		600'000	581'568.21	0.02
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/22-06.04.2028	USD	250'000			250'000	208'532.99	0.01
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/22-22.08.2028	USD	600'000			600'000	514'341.05	0.02
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/23-28.02.2029	USD		790'000		790'000	698'424.00	0.02
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/21-01.12.2027	EUR	300'000			300'000	261'553.90	0.01
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/22-27.01.2028	EUR	200'000			200'000	195'140.58	0.01
0.250 COOPERATIEVE RABOBANK UA S. -3221A- 0.25%/19-30.10.2026	EUR	1'000'000		800'000	200'000	175'123.96	0.01
- COOPERATIEVE RABOBANK UA S. -3224A- FIX-TO-FRN FRN/20-05.05.2028	EUR	400'000			400'000	348'071.50	0.01
1.625 CRH FUNDING 1.625%/20-05.05.2030	EUR	400'000			400'000	342'453.20	0.01
0.625 CTP NV 0.625%/21-27.09.2026	EUR	300'000			300'000	262'105.63	0.01
1.500 CTP NV 1.5%/21-27.09.2031	EUR	300'000			300'000	229'908.09	0.01
0.850 DAIMLER 0.85%/17-28.02.2025	EUR	1'000'000		200'000	800'000	742'065.16	0.03
1.500 DAIMLER 1.5%/16-09.03.2026	EUR	400'000			400'000	368'082.40	0.01
0.375 DAIMLER AG 0.375%/19-08.11.2026	EUR	245'000			245'000	216'296.48	0.01
2.000 DAIMLER INTL	EUR	350'000			350'000	323'529.56	0.01
0.625 DAIMLER INTL FINANCE BV 0.625%/19-06.05.2027	EUR	500'000			500'000	438'429.29	0.01
1.000 DAIMLER INTL FINANCE BV 1%/18-11.11.2025	EUR	688'000			688'000	628'860.03	0.02
1.375 DAIMLER INTL FINANCE BV 1.375%/19-26.06.2026	EUR	376'000			376'000	342'271.24	0.01
1.500 DAIMLER INTL FINANCE BV 1.5%/18-09.02.2027	EUR	782'000			782'000	708'490.64	0.02
2.625 DAIMLER INTL S. -88- 2.625%/20-07.04.2025	EUR	200'000			200'000	188'483.62	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.875 DAIMLER TRUCK INTERNATIONAL FINANCE B.V. 3.875%/23-17.05.2026	EUR		100'000		100'000	95'985.62	0.00
1.250 DAIMLER TRUCK INTL 1.25%/22-06.04.2025	EUR	400'000			400'000	371'448.04	0.01
0.750 DANFOSS FIN 2 BV 0.75%/21-28.04.2031	EUR	300'000			300'000	233'009.78	0.01
0.375 DANFOSS FIN I BV 0.375%/21-28.10.2028	EUR	200'000			200'000	164'222.79	0.01
- DE VOLKSBANK NV (subordinated) FIX-TO-FRN FRN/20-22.10.2030	EUR	300'000		300'000			
0.375 DE VOLKSBANK NV 0.375%/21-03.03.2028	EUR	300'000		300'000			
4.875 DE VOLKSBANK NV 4.875%/23-07.03.2030	EUR		400'000	400'000			
- DEMETER INVESTMENTS (subordinated) FIX-TO-FRN 5.125%/18-01.06.2048	USD		200'000		200'000	171'363.38	0.01
- DEMETER INVESTMENTS (subordinated) FIX-TO-FRN 5.625%/16-15.08.2052	USD	290'000			290'000	250'777.51	0.01
- DEMETER INVESTMENTS FIX-TO-FRN 5.75%/15-15.08.2050	USD	440'000			440'000	383'696.00	0.01
1.125 DEUTSCHE TELEKOM INT FIN 1.125%/17-22.05.2026	EUR		300'000		300'000	272'814.32	0.01
1.375 DEUTSCHE TELEKOM INT FIN 1.375%/18-01.12.2025	EUR		800'000		800'000	736'957.61	0.02
3.600 DEUTSCHE TELEKOM INT FIN -144A- 3.6%/17-19.01.2027	USD		600'000		600'000	510'394.20	0.02
4.375 DEUTSCHE TELEKOM INT FIN -144A- 4.375%/18-21.06.2028	USD	310'000		150'000	160'000	136'941.51	0.00
2.000 DEUTSCHE TELEKOM INT FIN 2%/18-01.12.2029	EUR	500'000			500'000	446'252.60	0.02
4.500 DEUTSCHE TELEKOM INT FIN 4.5%/10-28.10.2030	EUR		300'000		300'000	304'511.58	0.01
4.875 DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg -S-) 4.875%/12-06.03.2042	USD	460'000		460'000			
3.250 DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 3.25%/13-17.01.2028	EUR		900'000		900'000	862'721.36	0.03
1.500 DEUTSCHE TELEKOM INTERNATIONAL FINANCE 1.5%/16-03.04.2028	EUR	425'000			425'000	377'330.29	0.01
7.500 DEUTSCHE TELEKOM INTERNATIONAL FINANCE 7.5%/03-24.01.2033	EUR	18'000			18'000	22'197.86	0.00
8.750 DEUTSCHE TELEKOM INTERNATIONAL FINANCE STEP UP 8.75%/00-15.06.2030	USD	900'000			900'000	934'574.83	0.03
4.875 DEUTSCHE TELEKOM INTERNATIONAL FINANCE T. 2 -144A- 4.875%/12-06.03.2042	USD	400'000			400'000	324'410.28	0.01
0.125 DIAGEO CAPITAL BV 0.125%/20-28.09.2028	EUR		300'000		300'000	248'326.69	0.01
1.500 DIAGEO CAPITAL BV 1.5%/22-08.06.2029	EUR		200'000		200'000	174'043.37	0.01
1.250 DIGITAL DUTCH FINCO BV 1.25%/20-01.02.2031	EUR	300'000			300'000	235'190.97	0.01
1.500 DIGITAL DUTCH FINCO BV 1.5%/20-15.03.2030	EUR	700'000		510'000	190'000	155'296.50	0.01
0.625 DIGITAL INTREPID HOLDING 0.625%/21-15.07.2031	EUR		200'000		200'000	147'264.98	0.00
1.375 DIGITAL INTREPID HOLDING 1.375%/22-18.07.2032	EUR	200'000			200'000	152'662.20	0.01
1.375 DSV FINANCE BV 1.375%/22-16.03.2030	EUR		200'000		200'000	168'914.87	0.01
0.750 DSV PANALPINA FI 0.75%/21-05.07.2033	EUR	300'000			300'000	221'274.81	0.01
6.650 E.ON INTERNATIONAL FINANCE (reg. -S-) 6.65%/08-30.04.2038	USD	50'000		50'000			
6.750 E.ON INTERNATIONAL FINANCE (reg. -S-) S. 38 6.75%/09-27.01.2039	GBP	400'000	50'000	200'000	250'000	308'074.63	0.01
5.875 E.ON INTERNATIONAL FINANCE 5.875%/07-30.10.2037	GBP	100'000	300'000	200'000	200'000	227'283.64	0.01
6.375 E.ON INTERNATIONAL FINANCE 6.375%/02-07.06.2032	GBP	374'000			374'000	444'720.49	0.01
6.125 E.ON INTERNATIONAL FINANCE BV (reg. -S-) S. 11095 6.125%/09-06.07.2039	GBP	500'000		300'000	200'000	232'601.16	0.01
6.650 E.ON INTL FINANCE BV -144A- 6.65%/08-30.04.2038	USD		754'000	400'000	354'000	333'588.39	0.01
1.875 EASYJET FINCO BV 1.875%/21-03.03.2028	EUR	200'000			200'000	177'203.19	0.01
2.000 EDP FINANCE 2%/15-22.04.2025	EUR	500'000			500'000	468'107.36	0.02
0.375 EDP FINANCE BV 0.375%/19-16.09.2026	EUR	200'000			200'000	176'307.46	0.01
1.625 EDP FINANCE BV 1.625%/18-26.01.2026	EUR	300'000			300'000	276'536.34	0.01
1.710 EDP FINANCE BV 1.71%/20-24.01.2028	USD	300'000			300'000	232'354.20	0.01
1.875 EDP FINANCE BV 1.875%/18-13.10.2025	EUR		100'000		100'000	92'599.96	0.00
6.300 EDP FINANCE BV -144A- 6.3%/22-11.10.2027	USD	200'000		200'000			
3.875 EDP FINANCE BV 3.875%/22-11.03.2030	EUR	100'000			100'000	96'682.19	0.00
- ELM (subordinated) FIX-TO-FRN 2.6%/15-PERPETUAL	EUR		400'000		400'000	370'548.51	0.01
- ELM (subordinated) FIX-TO-FRN 4.5%/16-PERPETUAL	EUR	100'000	500'000		600'000	570'104.82	0.02
6.000 ENEL FINANCE INTERNATIONAL (reg. -S-) 6%/09-07.10.2039	USD	200'000		200'000			
5.625 ENEL FINANCE INTERNATIONAL (reg. -S-) S. 44 5.625%/09-14.08.2024	GBP	350'000		350'000			
1.000 ENEL FINANCE INTERNATIONAL 1%/17-16.09.2024	EUR	1'400'000		900'000	500'000	469'026.91	0.02
6.000 ENEL FINANCE INTERNATIONAL -144A- 6%/09-07.10.2039	USD	404'000			404'000	355'026.26	0.01
5.750 ENEL FINANCE INTERNATIONAL 5.75%/09-14.09.2040	GBP	300'000	100'000		400'000	450'695.52	0.02
3.875 ENEL FINANCE INTERNATIONAL N.V. 3.875%/24-23.01.2035	EUR		500'000	300'000	200'000	188'294.95	0.01
5.000 ENEL FINANCE INTERNATIONAL N.V. 5%/22-15.06.2032	USD	600'000			600'000	504'406.04	0.02
7.750 ENEL FINANCE INTERNATIONAL N.V. 7.75%/22-14.10.2052	USD	300'000			300'000	315'570.89	0.01
- ENEL FINANCE INTL NV 0%/19-17.06.2024	EUR	250'000		100'000	150'000	141'346.99	0.00
- ENEL FINANCE INTL NV 0%/21-17.06.2027	EUR	300'000			300'000	254'738.76	0.01
- ENEL FINANCE INTL NV 0%/21-28.05.2026	EUR	400'000	100'000		500'000	439'201.14	0.01
0.250 ENEL FINANCE INTL NV 0.25%/22-17.11.2025	EUR		430'000		430'000	386'161.96	0.01
0.375 ENEL FINANCE INTL NV 0.375%/19-17.06.2027	EUR	200'000			200'000	171'863.14	0.01
0.500 ENEL FINANCE INTL NV 0.5%/21-17.06.2030	EUR	400'000			400'000	315'882.54	0.01
0.875 ENEL FINANCE INTL NV 0.875%/21-17.06.2036	EUR	300'000			300'000	201'346.82	0.01
0.875 ENEL FINANCE INTL NV 0.875%/21-28.09.2034	EUR	400'000			400'000	282'317.59	0.01
1.000 ENEL FINANCE INTL NV 1%/20-20.10.2027	GBP		300'000		300'000	290'899.04	0.01
1.125 ENEL FINANCE INTL NV 1.125%/18-16.09.2026	EUR		330'000		330'000	296'303.40	0.01

1370 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.250 ENEL FINANCE INTL NV 1.25%/22-17.01.2035	EUR	400'000	500'000	500'000	400'000	293'664.72	0.01
1.500 ENEL FINANCE INTL NV 1.5%/19-21.07.2025	EUR		270'000		270'000	249'808.93	0.01
1.375 ENEL FINANCE INTL NV -144A- 1.375%/21-12.07.2026	USD	400'000			400'000	320'947.50	0.01
1.875 ENEL FINANCE INTL NV -144A- 1.875%/21-12.07.2028	USD	400'000			400'000	305'423.51	0.01
2.250 ENEL FINANCE INTL NV -144A- 2.25%/21-12.07.2031	USD		200'000		200'000	140'717.23	0.00
2.650 ENEL FINANCE INTL NV -144A- 2.65%/19-10.09.2024	USD	800'000		800'000			
3.500 ENEL FINANCE INTL NV -144A- 3.5%/17-06.04.2028	USD	870'000			870'000	714'182.17	0.02
3.625 ENEL FINANCE INTL NV -144A- 3.625%/17-25.05.2027	USD	200'000			200'000	167'252.33	0.01
4.625 ENEL FINANCE INTL NV -144A- 4.625%/22-15.06.2027	USD	600'000		300'000	300'000	258'956.37	0.01
4.750 ENEL FINANCE INTL NV -144A- 4.75%/17-25.05.2047	USD	500'000			500'000	369'480.90	0.01
6.800 ENEL FINANCE INTL NV -144A- 6.8%/07-15.09.2037	USD		200'000		200'000	188'816.38	0.01
6.800 ENEL FINANCE INTL NV -144A- 6.8%/22-14.10.2025	USD	300'000			300'000	269'273.17	0.01
7.500 ENEL FINANCE INTL NV -144A- 7.5%/22-14.10.2032	USD	300'000			300'000	294'578.99	0.01
2.875 ENEL FINANCE INTL NV 2.875%/22-11.04.2029	GBP	300'000			300'000	299'319.76	0.01
3.375 ENEL FINANCE INTL NV 3.375%/24-23.07.2028	EUR		200'000		200'000	189'106.82	0.01
3.875 ENEL FINANCE INTL NV 3.875%/22-09.03.2029	EUR	500'000			500'000	483'472.87	0.02
4.000 ENEL FINANCE INTL NV 4%/23-20.02.2031	EUR		300'000		300'000	291'230.06	0.01
4.500 ENEL FINANCE INTL NV 4.5%/23-20.02.2043	EUR		400'000		400'000	388'684.10	0.01
4.750 ENEL FINANCE INTL NV 4.75%/17-25.05.2047	USD	360'000		360'000			
3.000 ESSITY CAPITAL B.V. 3%/22-21.09.2026	EUR	200'000			200'000	187'776.57	0.01
0.750 EURONEXT NV 0.75%/21-17.05.2031	EUR	200'000			200'000	157'371.44	0.01
1.000 EURONEXT NV 1%/18-18.04.2025	EUR	500'000			500'000	460'446.04	0.02
1.500 EURONEXT NV 1.5%/21-17.05.2041	EUR	200'000			200'000	138'667.91	0.00
1.750 EXOR NV 1.75%/19-14.10.2034	EUR		300'000		300'000	233'001.20	0.01
2.250 EXOR NV 2.25%/20-29.04.2030	EUR	300'000			300'000	264'318.26	0.01
4.375 FERROVIAL SE 4.375%/23-13.09.2030	EUR		200'000		200'000	196'689.99	0.01
3.875 FIAT CHRYSLER AUTOMOBILE 3.875%/20-05.01.2026	EUR	600'000	150'000		750'000	716'075.84	0.02
4.500 FIAT CHRYSLER AUTOMOBILE 4.5%/20-07.07.2028	EUR	300'000			300'000	295'232.24	0.01
4.125 GIVALDAN FIN EUROPE 4.125%/23-28.11.2033	EUR		400'000		400'000	394'531.09	0.01
3.000 GSK CAPITAL BV 3%/22-28.11.2027	EUR	300'000			300'000	283'042.75	0.01
3.125 GSK CAPITAL BV 3.125%/22-28.11.2032	EUR	500'000			500'000	464'486.34	0.02
1.250 GSK CONSUMER HEALTHCARE 1.25%/22-29.03.2026	EUR	400'000	100'000		500'000	454'071.14	0.02
2.125 GSK CONSUMER HEALTHCARE 2.125%/22-29.03.2034	EUR	400'000			400'000	328'563.73	0.01
0.250 HEIMSTADEN BOSTAD TRESRY 0.25%/21-13.10.2024	EUR	500'000			500'000	458'020.91	0.02
0.625 HEIMSTADEN BOSTAD TRESRY 0.625%/22-24.07.2025	EUR		200'000		200'000	176'029.22	0.01
0.750 HEIMSTADEN BOSTAD TRESRY 0.75%/21-06.09.2029	EUR	700'000	300'000	700'000	300'000	206'638.27	0.01
1.000 HEIMSTADEN BOSTAD TRESRY 1%/21-13.04.2028	EUR		400'000		400'000	300'937.25	0.01
1.375 HEIMSTADEN BOSTAD TRESRY 1.375%/20-03.03.2027	EUR	400'000		200'000	200'000	162'235.04	0.01
1.625 HEIMSTADEN BOSTAD TRESRY 1.625%/21-13.10.2031	EUR	300'000		300'000			
3.500 HEINEKEN (reg. -S-) 3.5%/17-29.01.2028	USD	830'000			830'000	697'714.23	0.02
4.350 HEINEKEN (reg. -S-) 4.35%/17-29.03.2047	USD	270'000			270'000	206'218.69	0.01
1.500 HEINEKEN 1.5%/15-07.12.2024	EUR	1'000'000		1'000'000			
4.350 HEINEKEN -144A- 4.35%/17-29.03.2047	USD	154'000			154'000	117'621.66	0.00
1.250 HEINEKEN NV 1.25%/20-07.05.2033	EUR	300'000			300'000	235'059.47	0.01
1.750 HEINEKEN NV 1.75%/20-07.05.2040	EUR	300'000			300'000	222'661.28	0.01
3.875 HEINEKEN NV 3.875%/23-23.09.2030	EUR		400'000		400'000	390'982.49	0.01
4.125 HEINEKEN NV 4.125%/23-23.03.2035	EUR		400'000		400'000	398'094.94	0.01
2.250 HOLCIM STERLING FINANCE 2.25%/21-04.04.2034	GBP	200'000			200'000	170'107.41	0.01
0.375 IBERDROLA INTERNATIONAL (reg -S) S. -113- 0.375%/16-15.09.2025	EUR	1'500'000		500'000	1'000'000	907'656.31	0.03
1.875 IBERDROLA INTERNATIONAL 1.875%/14-08.10.2024	EUR	200'000			200'000	188'449.32	0.01
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	200'000			200'000	188'453.13	0.01
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	500'000			500'000	451'326.79	0.02
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	300'000			300'000	252'223.10	0.01
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	400'000			400'000	322'293.65	0.01
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	200'000			200'000	174'253.01	0.01
6.750 IBERDROLA USA 6.75%/06-15.07.2036	USD	150'000			150'000	147'893.56	0.00
2.125 IMCD NV 2.125%/22-31.03.2027	EUR	300'000			300'000	269'701.19	0.01
1.750 IMPERIAL BRANDS FIN NETH 1.75%/21-18.03.2033	EUR	200'000	400'000		600'000	453'292.62	0.02
4.125 ING BANK NV 4.125%/23-02.10.2026	EUR		500'000		500'000	482'591.44	0.02
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/21-16.11.2032	EUR	300'000			300'000	253'189.34	0.01
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/22-24.08.2033	EUR	300'000	100'000		400'000	374'123.79	0.01
1.125 ING GROEP NV 1.125%/18-14.02.2025	EUR	200'000			200'000	185'969.87	0.01
1.375 ING GROEP NV 1.375%/17-11.01.2028	EUR	300'000			300'000	264'538.38	0.01
2.000 ING GROEP NV 2%/18-20.09.2028	EUR	300'000	1'200'000	500'000	1'000'000	889'560.74	0.03
2.125 ING GROEP NV 2.125%/19-10.01.2026	EUR		500'000		500'000	462'713.95	0.02
2.500 ING GROEP NV 2.5%/18-15.11.2030	EUR	300'000			300'000	266'985.43	0.01
3.000 ING GROEP NV 3%/19-18.02.2026	GBP	300'000			300'000	319'643.09	0.01
4.050 ING GROEP NV 4.05%/19-09.04.2029	USD	300'000			300'000	249'809.79	0.01
4.550 ING GROEP NV 4.55%/18-02.10.2028	USD	600'000			600'000	515'055.50	0.02
- ING GROEP NV FIX-TO-FRN FRN/19-03.09.2025	EUR	300'000			300'000	280'355.57	0.01
- ING GROEP NV FIX-TO-FRN FRN/21-01.02.2030	EUR	400'000			400'000	319'084.28	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	ING GROEP NV FIX-TO-FRN FRN/21-01.04.2027	USD	300'000		300'000	244'488.09	0.01
-	ING GROEP NV FIX-TO-FRN FRN/21-01.04.2032	USD	200'000		200'000	148'144.51	0.00
-	ING GROEP NV FIX-TO-FRN FRN/21-07.12.2028	GBP	300'000		300'000	286'752.17	0.01
-	ING GROEP NV FIX-TO-FRN FRN/21-29.09.2028	EUR	500'000		500'000	420'900.69	0.01
-	ING GROEP NV FIX-TO-FRN FRN/21-29.11.2025	EUR	300'000		300'000	277'934.25	0.01
-	ING GROEP NV FIX-TO-FRN FRN/21-29.11.2030	EUR	300'000		300'000	241'511.55	0.01
-	ING GROEP NV FIX-TO-FRN FRN/22-14.11.2033	EUR	200'000		200'000	207'951.37	0.01
-	ING GROEP NV FIX-TO-FRN FRN/22-16.02.2027	EUR	600'000		600'000	542'329.69	0.02
-	ING GROEP NV FIX-TO-FRN FRN/22-16.02.2031	EUR	600'000		600'000	506'453.01	0.02
-	ING GROEP NV FIX-TO-FRN FRN/22-23.05.2026	EUR		100'000	100'000	93'226.97	0.00
-	ING GROEP NV FIX-TO-FRN FRN/22-28.03.2028	USD	400'000		400'000	338'072.43	0.01
-	ING GROEP NV FIX-TO-FRN FRN/22-28.03.2033	USD	200'000		200'000	161'917.03	0.01
-	ING GROEP NV FIX-TO-FRN FRN/22-30.08.2026	GBP		200'000	200'000	220'805.48	0.01
-	ING GROEP NV FIX-TO-FRN FRN/23-23.05.2034	EUR		500'000	500'000	502'526.11	0.02
-	ING GROUP (subordinated) FIX-TO-FRN 17-26.09.2029	EUR	400'000		400'000	375'351.12	0.01
-	ING GROUP (subordinated) FIX-TO-FRN 18-22.03.2028	USD	500'000		500'000		
3.950	ING GROUP 3.95%/17-29.03.2027	USD	900'000		900'000	763'023.66	0.03
-	ING GROUP FIX-TO-FRN 17-11.04.2028	EUR	600'000		600'000		
4.625	ING GROUP NV -144A- 4.625%/18-06.01.2026	USD		600'000	600'000	521'714.60	0.02
3.550	ING GROUP NV 3.55%/19-09.04.2024	USD	300'000		300'000		
-	ING GROUP NV FIX-TO-FRN FRN/19-13.11.2030	EUR	600'000		600'000	539'808.32	0.02
-	ING GROUP NV FIX-TO-FRN FRN/20-26.05.2031	EUR	500'000		500'000	454'094.97	0.02
-	ING GROUP NV FRN/22-28.03.2026	USD	200'000		800'000	691'001.27	0.02
-	ING GROUP NV FRN/23-11.09.2034	USD		400'000	400'000	363'412.65	0.01
-	ING VERZEKERINGEN NV (subordinated) FIX-TO-FRN 4.625%/14-08.04.2044	EUR	600'000		600'000		
4.750	INNOGY FINANCE (reg. -S-) S. 11121 4.75%/12-31.01.2034	GBP	400'000		400'000	421'797.76	0.01
5.750	INNOGY FINANCE (reg. -S-) S. 22031 5.75%/03-14.02.2033	EUR	43'000		43'000	47'131.15	0.00
5.625	INNOGY FINANCE 5.625%/03-06.12.2023	GBP	300'000		300'000		
6.250	INNOGY FINANCE 6.25%/02-03.06.2030	GBP	300'000		300'000	353'359.38	0.01
1.500	INNOGY FINANCE BV 1.5%/18-31.07.2029	EUR	248'000		248'000	214'381.69	0.01
1.000	INNOGY FINANCE S. -DIP- (reg. -S-) 1%/17-13.04.2025	EUR	560'000		560'000	517'556.58	0.02
1.250	ISS FINANCE B.V. 1.25%/20-07.07.2025	EUR	400'000		400'000	367'407.75	0.01
1.625	JAB HOLDINGS 1.625%/15-30.04.2025	EUR	500'000		500'000	464'533.99	0.02
1.000	JAB HOLDINGS BV 1%/19-20.12.2027	EUR	500'000		500'000	431'816.16	0.01
1.000	JAB HOLDINGS BV 1%/21-14.07.2031	EUR	200'000		100'000	79'736.77	0.00
2.200	JAB HOLDINGS BV -144A- 2.2%/20-23.11.2030	USD		600'000	600'000		
4.500	JAB HOLDINGS BV -144A- 4.5%/22-08.04.2052	USD		250'000	250'000	162'556.19	0.01
2.000	JAB HOLDINGS BV 2%/17-18.05.2028	EUR	300'000		300'000	535'068.60	0.02
2.250	JAB HOLDINGS BV 2.25%/19-19.12.2039	EUR	400'000		200'000	143'983.19	0.00
2.500	JAB HOLDINGS BV 2.5%/20-17.04.2027	EUR	200'000		200'000	183'776.29	0.01
4.750	JAB HOLDINGS BV 4.75%/22-29.06.2032	EUR	400'000		400'000	400'088.41	0.01
5.000	JAB HOLDINGS BV 5%/23-12.06.2033	EUR		300'000	200'000	101'451.45	0.00
2.500	JAB HOLDINGS BV S. -11Y- 2.5%/18-25.06.2029	EUR	400'000		400'000	359'571.10	0.01
-	JDE PEET'S NV 0%/21-16.01.2026	EUR	300'000		300'000	266'030.62	0.01
0.244	JDE PEET'S NV 0.244%/21-16.01.2025	EUR	300'000		300'000		
0.500	JDE PEET'S NV 0.5%/21-16.01.2029	EUR	300'000		300'000	243'872.84	0.01
0.625	JDE PEET'S NV 0.625%/21-09.02.2028	EUR	300'000		300'000	253'135.03	0.01
1.125	JDE PEET'S NV 1.125%/21-16.06.2033	EUR	200'000		200'000	146'851.42	0.00
0.800	JDE PEET'S NV -144A- 0.8%/21-24.09.2024	USD	400'000		400'000	341'985.56	0.01
2.250	JDE PEET'S NV -144A- 2.25%/21-24.09.2031	USD		300'000	300'000	207'029.71	0.01
4.125	JDE PEET'S NV 4.125%/23-23.01.2030	EUR		100'000	100'000	95'863.65	0.00
4.500	JDE PEET'S NV 4.5%/23-23.01.2034	EUR		100'000	100'000	97'595.07	0.00
-	JT INTL FIN SERVICES BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	300'000		300'000	268'414.78	0.01
1.125	JT INTL FIN SERVICES BV 1.125%/18-28.09.2025	EUR	300'000		300'000	273'651.92	0.01
2.250	JT INTL FIN SERVICES BV 2.25%/21-14.09.2031	USD	200'000		400'000	287'890.69	0.01
0.250	KONINKLIJKE AHOLD DLHAIZE 0.25%/19-26.06.2025	EUR		300'000	300'000	273'589.02	0.01
1.125	KONINKLIJKE AHOLD DLHAIZE 1.125%/18-19.03.2026	EUR	400'000		400'000	363'573.28	0.01
3.500	KONINKLIJKE AHOLD DLHAIZE 3.5%/23-04.04.2028	EUR		300'000	300'000	286'101.55	0.01
1.000	KONINKLIJKE DSM 1%/15-09.04.2025	EUR	320'000		320'000	296'853.51	0.01
0.625	KONINKLIJKE DSM NV 0.625%/20-23.06.2032	EUR	400'000		400'000	308'933.99	0.01
0.625	KONINKLIJKE KPN 0.625%/16-09.04.2025	EUR	400'000		400'000	367'998.55	0.01
1.125	KONINKLIJKE KPN 1.125%/16-11.09.2028	EUR	300'000		300'000	257'820.44	0.01
8.375	KONINKLIJKE KPN -144A- 8.375%/00-01.10.2030	USD	100'000		100'000	102'639.49	0.00
5.750	KONINKLIJKE KPN 5.75%/09-17.09.2029	GBP	550'000		550'000	631'339.97	0.02
0.875	KONINKLIJKE KPN NV 0.875%/21-15.11.2033	EUR	200'000		200'000	148'290.30	0.00
3.875	KONINKLIJKE KPN NV 3.875%/23-03.07.2031	EUR		300'000	300'000	289'992.25	0.01
0.500	KONINKLIJKE PHILIPS NV 0.5%/19-22.05.2026	EUR		300'000	300'000	265'827.65	0.01
1.375	KONINKLIJKE PHILIPS NV 1.375%/18-02.05.2028	EUR	500'000		500'000	432'850.06	0.01
1.875	KONINKLIJKE PHILIPS NV 1.875%/22-05.05.2027	EUR	400'000		400'000	359'182.31	0.01

1372 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 KONINKLIJKE PHILIPS NV 2%/20-30.03.2030	EUR	500'000			500'000	425'974.89	0.01
5.000 KONINKLIJKE PHILIPS NV 5%/12-15.03.2042	USD		120'000		120'000	95'404.23	0.00
6.875 KONINKLIJKE PHILIPS NV 6.875%/08-11.03.2038	USD	165'000	96'000		261'000	246'889.64	0.01
3.000 LAFARGEHOLCIM STERL FIN 3%/17-12.05.2032	GBP	200'000			200'000	189'909.46	0.01
0.250 LEASEPLAN CORPORATION NV 0.25%/21-07.09.2026	EUR	900'000			900'000	784'610.24	0.03
1.375 LEASEPLAN CORPORATION NV 1.375%/19-07.03.2024	EUR	1'000'000		1'000'000			
1.875 LINDE FINANCE (reg. -S-) 1.875%/14-22.05.2024	EUR	320'000		320'000			
0.550 LINDE FINANCE BV 0.55%/20-19.05.2032	EUR	200'000			200'000	152'214.34	0.01
1.000 LINDE FINANCE BV 1%/16-20.04.2028	EUR	472'000			472'000	414'178.59	0.01
0.750 LSEG NETHERLANDS BV 0.75%/21-06.04.2033	EUR	200'000			200'000	149'992.18	0.01
4.125 LSEG NETHERLANDS BV 4.125%/23-29.09.2026	EUR		400'000		400'000	386'145.57	0.01
4.231 LSEG NETHERLANDS BV 4.231%/23-29.09.2030	EUR		200'000		200'000	197'261.73	0.01
0.875 LYB INTERNATIONAL FINANC 0.875%/19-17.09.2026	EUR		200'000		200'000	177'231.78	0.01
4.875 LYB INTERNATIONAL FINANCE 4.875%/14-15.03.2044	USD	602'000		331'000	271'000	209'287.59	0.01
4.625 LYONDELLBASELL 4.625%/15-26.02.2055	USD	283'000			283'000	204'647.71	0.01
1.375 MADRILENA RED DE GAS FIN 1.375%/17-11.04.2025	EUR	550'000			550'000	507'758.96	0.02
3.700 MERCEDES-BENZ INT FINCE 3.7%/23-30.05.2031	EUR		500'000		500'000	489'576.20	0.02
4.625 MINEJESA CAPITAL BV 4.625%/17-10.08.2030	USD	300'000			300'000	232'925.48	0.01
5.625 MINEJESA CAPITAL BV 5.625%/17-10.08.2037	USD	400'000			400'000	307'595.89	0.01
2.250 MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS B.V. 2.25%/19-19.09.2024	USD	488'000		488'000			
0.625 MONDELEZ INTL HLDINGS NE 0.625%/21-09.09.2032	EUR	180'000			180'000	135'027.26	0.00
0.875 MONDELEZ INTL HLDINGS NE 0.875%/19-01.10.2031	EUR	200'000			200'000	156'803.51	0.01
1.250 MONDELEZ INTL HLDINGS NE 1.25%/21-09.09.2041	EUR	100'000			100'000	65'408.96	0.00
0.750 MONDELEZ INTL HLDINGS NE -144A- 0.75%/21-24.09.2024	USD	400'000		400'000			
4.250 MONDELEZ INTL HLDINGS NE -144A- 4.25%/22-15.09.2025	USD	400'000			400'000	346'447.94	0.01
1.375 NATURGY FINANCE 1.375%/17-19.01.2027	EUR	500'000			500'000	447'896.35	0.02
1.500 NATURGY FINANCE 1.5%/18-29.01.2028	EUR	500'000			500'000	442'074.13	0.01
0.750 NATURGY FINANCE BV 0.75%/19-28.11.2029	EUR	300'000			300'000	247'714.93	0.01
1.250 NATURGY FINANCE BV 1.25%/20-15.01.2026	EUR	300'000			300'000	273'091.61	0.01
2.000 NE PROPERTY BV 2%/22-20.01.2030	EUR	200'000			200'000	161'844.35	0.01
3.375 NE PROPERTY BV 3.375%/20-14.07.2027	EUR	300'000			300'000	274'435.20	0.01
1.750 NE PROPERTY COOPERATIEF 1.75%/17-23.11.2024	EUR	300'000		300'000			
0.875 NIBC BANK NV 0.875%/19-08.07.2025	EUR	200'000			200'000	182'764.31	0.01
6.000 NIBC BANK NV 6%/23-16.11.2028	EUR		300'000		300'000	304'537.31	0.01
6.375 NIBC BANK NV 6.375%/23-01.12.2025	EUR		400'000		400'000	394'950.37	0.01
- NN GROUP (subordinated) FIX-TO-FRN 4.5%/14-PERPETUAL	EUR	400'000			400'000	381'106.64	0.01
- NN GROUP (subordinated) FIX-TO-FRN 4.625%/17-13.01.2048	EUR	400'000			400'000	382'688.41	0.01
- NN GROUP NV (subordinated) FIX-TO-FRN FRN/23-03.11.2043	EUR		400'000		400'000	402'348.68	0.01
0.875 NN GROUP NV 0.875%/21-23.11.2031	EUR	300'000			300'000	240'516.72	0.01
- NOVO NORDISK FINANCE NL 0%/21-04.06.2024	EUR	200'000		200'000			
0.125 NOVO NORDISK FINANCE NL 0.125%/21-04.06.2028	EUR	400'000			400'000	336'179.31	0.01
1.125 NOVO NORDISK FINANCE NL 1.125%/22-30.09.2027	EUR	300'000			300'000	266'399.39	0.01
1.375 NOVO NORDISK FINANCE NL 1.375%/22-31.03.2030	EUR	300'000			300'000	260'033.07	0.01
2.650 NXP BV/NXP FDG/NXP USA 2.65%/22-15.02.2032	USD	300'000			300'000	216'870.00	0.01
2.700 NXP BV/NXP FDG/NXP USA 2.7%/22-01.05.2025	USD	400'000			400'000	340'635.91	0.01
3.125 NXP BV/NXP FDG/NXP USA 3.125%/22-15.02.2042	USD	300'000			300'000	187'756.07	0.01
3.150 NXP BV/NXP FDG/NXP USA 3.15%/22-01.05.2027	USD	278'000			278'000	230'137.56	0.01
3.250 NXP BV/NXP FDG/NXP USA 3.25%/22-11.05.2041	USD	300'000			300'000	194'132.73	0.01
3.250 NXP BV/NXP FDG/NXP USA 3.25%/22-30.11.2051	USD	300'000			300'000	177'678.03	0.01
3.400 NXP BV/NXP FDG/NXP USA 3.4%/22-01.05.2030	USD	732'000			732'000	577'014.07	0.02
3.875 NXP BV/NXP FDG/NXP USA 3.875%/22-18.06.2026	USD	200'000			200'000	170'420.55	0.01
4.300 NXP BV/NXP FDG/NXP USA 4.3%/22-18.06.2029	USD	270'000			270'000	226'969.53	0.01
5.350 NXP BV/NXP FUNDING LLC 5.35%/22-01.03.2026	USD		100'000		100'000	87'915.21	0.00
6.700 OCI NV -144A- 6.7%/23-16.03.2033	USD		400'000	400'000			
3.250 PACCAR FINANCIAL EUROPE 3.25%/22-29.11.2025	EUR	300'000			300'000	284'440.65	0.01
3.375 PACCAR FINANCIAL EUROPE 3.375%/23-15.05.2026	EUR		200'000		200'000	189'651.88	0.01
1.125 PEUGEOT SA 1.125%/19-18.09.2029	EUR	800'000		800'000			
2.000 PEUGEOT SA 2%/18-20.03.2025	EUR	400'000			400'000	373'635.90	0.01
0.625 POSTNL NV 0.625%/19-23.09.2026	EUR		100'000		100'000	87'423.81	0.00
3.257 PROSUS N.V. 3.257%/22-19.01.2027	USD	500'000			500'000	405'975.77	0.01
4.193 PROSUS N.V. 4.193%/22-19.01.2032	USD	400'000			400'000	301'555.65	0.01
1.288 PROSUS NV 1.288%/21-13.07.2029	EUR	300'000			300'000	236'005.70	0.01
1.539 PROSUS NV 1.539%/20-03.08.2028	EUR	300'000			300'000	250'919.53	0.01
1.985 PROSUS NV 1.985%/21-13.07.2033	EUR	300'000			300'000	214'745.54	0.01
2.031 PROSUS NV 2.031%/20-03.08.2032	EUR	300'000			300'000	223'135.83	0.01
2.085 PROSUS NV 2.085%/22-19.01.2030	EUR	200'000			200'000	161'266.89	0.01
3.061 PROSUS NV 3.061%/21-13.07.2031	USD	600'000			600'000	424'613.95	0.01
3.832 PROSUS NV 3.832%/20-08.02.2051	USD	600'000		200'000	400'000	215'731.95	0.01
4.027 PROSUS NV 4.027%/20-03.08.2050	USD	400'000			400'000	223'757.26	0.01
4.987 PROSUS NV 4.987%/22-19.01.2052	USD	200'000	400'000	200'000	400'000	258'406.08	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.125 RABOBANK (reg. -S-) S. 2256A 4.125%/10-14.07.2025	EUR	820'000			820'000	787'011.74	0.03
5.250 RABOBANK (subordinated) (reg. -S-) 5.25%/12-14.09.2027	GBP	300'000			300'000	332'461.30	0.01
4.625 RABOBANK NEDERLAND (subordinated) (reg. -S-) 4.625%/14-23.05.2029	GBP	100'000			100'000	105'316.89	0.00
4.375 RABOBANK NEDERLAND (subordinated) 4.375%/15-04.08.2025	USD	300'000			300'000	259'036.06	0.01
5.250 RABOBANK NEDERLAND (subordinated) 5.25%/15-04.08.2045	USD		250'000		250'000	213'459.16	0.01
5.750 RABOBANK NEDERLAND (subordinated) 5.75%/13-01.12.2043	USD	500'000			500'000	441'909.83	0.01
1.375 RABOBANK NEDERLAND 1.375%/15-03.02.2027	EUR	711'000			711'000	640'797.53	0.02
3.375 RABOBANK NEDERLAND NEW YORK BRANCH 3.375%/15-21.05.2025	USD	740'000			740'000	638'104.52	0.02
5.250 RABOBANK NEDERLAND U.A.S. -2421A- 5.25%/11-23.05.2041	GBP	26'000			26'000	30'478.81	0.00
5.375 RABOBANK S. 2266A 5.375%/10-03.08.2060	GBP	250'000			250'000	302'204.63	0.01
5.250 RABOBANK T. 57 5.25%/11-24.05.2041	USD	200'000	300'000		500'000	444'838.01	0.01
0.375 RECKITT BENCKISER TSY NL 0.375%/20-19.05.2026	EUR	400'000			400'000	356'464.64	0.01
1.875 REDEXIS GAS FINANCE BV S. -2- 1.875%/15-27.04.2027	EUR		100'000		100'000	89'727.92	0.00
0.500 RELX FINANCE BV 0.5%/20-10.03.2028	EUR	500'000			500'000	425'527.02	0.01
3.750 RELX FINANCE BV 3.75%/23-12.06.2031	EUR		400'000		400'000	386'008.36	0.01
2.500 REN FINANCE (reg. -S-) S. -2- 2.5% 15-12.02.2025	EUR	140'000			140'000	131'585.01	0.00
0.500 REN FINANCE BV 0.5%/21-16.04.2029	EUR	200'000			200'000	165'219.52	0.01
3.875 RENTOKIL INITIAL FINANC 3.875%/22-27.06.2027	EUR	500'000			500'000	478'050.92	0.02
4.375 RENTOKILL INITIAL FINANC 4.375%/22-27.06.2030	EUR	400'000			400'000	392'907.35	0.01
2.250 REPSOL INTERNATIONAL FINANCES 2.25%/14-10.12.2026	EUR	100'000			100'000	93'114.53	0.00
- REPSOL INTL FINANCE (subordinated) FIX-TO-FRN FRN/20-PERPETUAL EUR			300'000		300'000	278'857.61	0.01
- REPSOL INTL FINANCE (subordinated) FIX-TO-FRN FRN/20-PERPETUAL EUR			300'000		300'000	276'553.50	0.01
- REPSOL INTL FINANCE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL EUR			500'000		500'000	444'651.73	0.01
0.250 REPSOL INTL FINANCE 0.25%/19-02.08.2027	EUR	200'000			200'000	171'034.12	0.01
4.875 REWE INT FINANCE 4.875%/23-13.09.2030	EUR		200'000		200'000	198'605.32	0.01
2.625 ROBERT BOSCH 2.625%/13-24.05.2028	EUR	100'000			100'000	92'829.61	0.00
3.204 ROCHE FINANCE EUROPE BV 3.204%/23-27.08.2029	EUR		490'000		490'000	468'648.61	0.02
3.312 ROCHE FINANCE EUROPE BV 3.312%/23-04.12.2027	EUR		200'000		200'000	191'166.99	0.01
3.586 ROCHE FINANCE EUROPE BV 3.586%/23-04.12.2036	EUR		250'000		250'000	243'099.08	0.01
1.000 SAGAX EURO MTN 1%/21-17.05.2029	EUR	200'000			200'000	163'144.10	0.01
4.220 SANDOZ FINANCE B.V. 4.22%/23-17.04.2030	EUR		500'000		500'000	486'536.45	0.02
4.875 SARTORIUS FINANCE BV 4.875%/23-14.09.2035	EUR		400'000		400'000	402'062.81	0.01
0.500 SCHLUMBERGER FINANCE BV 0.5%/19-15.10.2031	EUR		1'000'000		1'000'000	766'331.71	0.03
2.000 SCHLUMBERGER FINANCE BV 2%/20-06.05.2032	EUR	500'000			500'000	426'265.52	0.01
0.500 SHELL INTERNATIONAL FIN 0.5%/19-08.11.2031	EUR		400'000		400'000	307'310.25	0.01
0.875 SHELL INTERNATIONAL FIN 0.875%/19-08.11.2039	EUR		500'000	200'000	300'000	190'606.68	0.01
1.125 SHELL INTERNATIONAL FIN 1.125%/20-07.04.2024	EUR	500'000		500'000			
1.250 SHELL INTERNATIONAL FIN 1.25%/20-11.11.2032	EUR	400'000			400'000	318'687.88	0.01
1.875 SHELL INTERNATIONAL FIN 1.875%/20-07.04.2032	EUR	500'000			500'000	423'764.16	0.01
2.750 SHELL INTERNATIONAL FIN 2.75%/20-06.04.2030	USD		600'000		600'000	470'304.04	0.02
2.875 SHELL INTERNATIONAL FIN 2.875%/21-26.11.2041	USD	300'000			300'000	192'828.91	0.01
3.000 SHELL INTERNATIONAL FIN 3%/21-26.11.2051	USD	600'000		300'000	300'000	177'044.67	0.01
3.250 SHELL INTERNATIONAL FIN 3.25%/20-06.04.2050	USD	600'000			600'000	375'522.80	0.01
3.875 SHELL INTERNATIONAL FIN 3.875%/18-13.11.2028	USD	700'000			700'000	594'752.38	0.02
0.125 SHELL INTERNATIONAL FIN S. -26- 0.125%/19-08.11.2027	EUR	400'000			400'000	339'586.88	0.01
1.000 SHELL INTERNATIONAL FIN S. -34- 1%/20-10.12.2030	GBP	300'000			300'000	265'088.87	0.01
0.375 SHELL INTERNATIONAL FINANCE (reg. -S-) S. -24- 0.375%/16-15.02.2025	EUR	400'000			400'000	369'702.33	0.01
0.750 SHELL INTERNATIONAL FINANCE 0.75%/16-12.05.2024	EUR	400'000		400'000			
0.750 SHELL INTERNATIONAL FINANCE 0.75%/16-15.08.2028	EUR	560'000			560'000	477'081.20	0.02
1.625 SHELL INTERNATIONAL FINANCE 1.625%/14-20.01.2027	EUR	600'000			600'000	547'744.07	0.02
2.500 SHELL INTERNATIONAL FINANCE 2.5%/14-24.03.2026	EUR	350'000			350'000	327'868.59	0.01
2.500 SHELL INTERNATIONAL FINANCE 2.5%/16-12.09.2026	USD	240'000			240'000	199'589.42	0.01
2.875 SHELL INTERNATIONAL FINANCE 2.875%/16-10.05.2026	USD	810'000			810'000	682'499.97	0.02
3.250 SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	USD	200'000	670'000		870'000	749'224.07	0.03
3.625 SHELL INTERNATIONAL FINANCE 3.625%/12-21.08.2042	USD	150'000			150'000	106'466.68	0.00
3.750 SHELL INTERNATIONAL FINANCE 3.75%/16-12.09.2046	USD	500'000			500'000	346'888.53	0.01
4.000 SHELL INTERNATIONAL FINANCE 4%/16-10.05.2046	USD	770'000			770'000	556'675.68	0.02
4.125 SHELL INTERNATIONAL FINANCE 4.125%/15-11.05.2035	USD	410'000			410'000	333'686.14	0.01
4.375 SHELL INTERNATIONAL FINANCE 4.375%/15-11.05.2045	USD	750'000			750'000	576'960.85	0.02
4.550 SHELL INTERNATIONAL FINANCE 4.55%/13-12.08.2043	USD	580'000			580'000	463'696.28	0.02
5.500 SHELL INTERNATIONAL FINANCE 5.5%/10-25.03.2040	USD	30'000			30'000	27'179.00	0.00
6.375 SHELL INTERNATIONAL FINANCE 6.375%/08-15.12.2038	USD	502'000			502'000	491'348.17	0.02
3.125 SHELL INTERNATIONAL FINANCE BV 3.125%/19-07.11.2049	USD	200'000			200'000	122'454.91	0.00
4.250 SIEMENS ENERGY FINAN BV 4.25%/23-05.04.2029	EUR		500'000		500'000	469'041.20	0.02
2.875 SIEMENS FINANCIERING 2.875%/13-10.03.2028	EUR	199'000			199'000	187'983.03	0.01
3.250 SIEMENS FINANCIERING SMAATSCHAPPIJ (reg. -S-) 3.25%/15-27.05.2025	USD	400'000			400'000	344'613.16	0.01
3.300 SIEMENS FINANCIERING SMAATSCHAPPIJ (reg. -S-) 3.3%/16-15.09.2046	USD	400'000			400'000	266'320.65	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.750 SIEMENS FINANCIERINGSMAATSCHAPPIJ (reg. -S-) 3.75%/12-10.09.2042	GBP		200'000		200'000	191'564.64	0.01
6.125 SIEMENS FINANCIERINGSMAATSCHAPPIJ (reg. -S-) 6.125%/06-17.08.2026	USD	100'000			100'000	90'306.02	0.00
2.350 SIEMENS FINANCIERINGSMAATSCHAPPIJ -144A- 2.35%/16-15.10.2026	USD	500'000			500'000	412'258.70	0.01
3.300 SIEMENS FINANCIERINGSMAATSCHAPPIJ -144A- 3.3%/16-15.09.2046	USD	500'000	250'000	250'000	500'000	332'901.15	0.01
0.125 SIEMENS FINANCIERINGSMAT 0.125%/19-05.09.2029	EUR		400'000		400'000	327'793.79	0.01
0.250 SIEMENS FINANCIERINGSMAT 0.25%/20-05.06.2024	EUR	500'000		500'000			
0.375 SIEMENS FINANCIERINGSMAT 0.375%/20-05.06.2026	EUR	500'000			500'000	446'028.67	0.02
0.500 SIEMENS FINANCIERINGSMAT 0.5%/20-20.02.2032	EUR	300'000			300'000	230'051.02	0.01
1.000 SIEMENS FINANCIERINGSMAT 1%/18-06.09.2027	EUR		300'000		300'000	266'805.33	0.01
1.000 SIEMENS FINANCIERINGSMAT 1%/20-20.02.2025	GBP	300'000			300'000	321'163.50	0.01
1.000 SIEMENS FINANCIERINGSMAT 1%/22-25.02.2030	EUR	500'000			500'000	419'075.89	0.01
1.250 SIEMENS FINANCIERINGSMAT 1.25%/19-28.02.2031	EUR	194'000			194'000	162'106.01	0.01
1.250 SIEMENS FINANCIERINGSMAT 1.25%/22-25.02.2035	EUR	400'000		200'000	200'000	153'374.97	0.01
1.375 SIEMENS FINANCIERINGSMAT 1.375%/18-06.09.2030	EUR	764'000			764'000	649'688.40	0.02
1.750 SIEMENS FINANCIERINGSMAT 1.75%/19-28.02.2039	EUR	272'000			272'000	205'746.66	0.01
1.200 SIEMENS FINANCIERINGSMAT -144A- 1.2%/21-11.03.2026	USD	500'000	250'000		750'000	611'651.32	0.02
1.700 SIEMENS FINANCIERINGSMAT -144A- 1.7%/21-11.03.2028	USD	400'000			400'000	313'581.14	0.01
2.150 SIEMENS FINANCIERINGSMAT -144A- 2.15%/21-11.03.2031	USD	500'000	250'000	250'000	500'000	366'975.80	0.01
2.875 SIEMENS FINANCIERINGSMAT -144A- 2.875%/21-11.03.2041	USD	500'000			500'000	329'450.52	0.01
3.250 SIEMENS FINANCIERINGSMAT -144A- 3.25%/15-27.05.2025	USD	500'000			500'000	430'766.36	0.01
4.200 SIEMENS FINANCIERINGSMAT -144A- 4.2%/17-16.03.2047	USD	400'000			400'000	309'464.76	0.01
4.400 SIEMENS FINANCIERINGSMAT -144A- 4.4%/15-27.05.2045	USD	500'000			500'000	397'212.79	0.01
6.125 SIEMENS FINANCIERINGSMAT -144A- 6.125%/06-17.08.2026	USD	400'000			400'000	361'223.13	0.01
2.250 SIEMENS FINANCIERINGSMAT 2.25%/22-10.03.2025	EUR	500'000			500'000	469'884.52	0.02
2.500 SIEMENS FINANCIERINGSMAT 2.5%/22-08.09.2027	EUR	500'000	100'000		600'000	557'841.00	0.02
3.000 SIEMENS FINANCIERINGSMAT 3%/22-08.09.2033	EUR	500'000			500'000	462'194.62	0.02
4.200 SIEMENS FINANCIERINGSMAT 4.2%/17-16.03.2047	USD	250'000			250'000	193'415.41	0.01
2.000 SIGNIFY NV 2%/20-11.05.2024	EUR	160'000		160'000			
1.500 SIKA CAPITAL BV 1.5%/19-29.04.2031	EUR		300'000		300'000	250'545.04	0.01
3.750 SIKA CAPITAL BV 3.75%/23-03.05.2030	EUR		200'000		200'000	193'810.33	0.01
0.625 STELLANTIS NV 0.625%/21-30.03.2027	EUR	600'000			600'000	522'055.79	0.02
0.750 STELLANTIS NV 0.75%/21-18.01.2029	EUR	300'000			300'000	250'110.52	0.01
1.250 STELLANTIS NV 1.25%/21-20.06.2033	EUR	300'000			300'000	228'215.74	0.01
2.750 STELLANTIS NV 2.75%/22-01.04.2032	EUR		300'000		300'000	263'952.35	0.01
4.250 STELLANTIS NV 4.25%/23-16.06.2031	EUR		500'000		500'000	486'989.07	0.02
4.375 STELLANTIS NV 4.375%/23-14.03.2030	EUR		500'000		500'000	494'197.76	0.02
5.500 SUZANO INTL FINANCE BV 5.5%/17-17.01.2027	USD		150'000		150'000	131'902.14	0.00
- SWISS LIFE RENT (subordinated) FIX-TO-FRN 4.375%/15-PERPETUAL	EUR	750'000		750'000			
5.875 TELEFONICA 5.875%/03-14.02.2033	EUR	100'000			100'000	109'871.28	0.00
8.250 TELEFONICA EUROPE 8.25%/00-15.09.2030	USD	400'000			400'000	399'781.92	0.01
- THERMO FISHER SC FNCE I 0%/21-18.11.2025	EUR	300'000			300'000	269'624.01	0.01
0.800 THERMO FISHER SC FNCE I 0.8%/21-18.10.2030	EUR	400'000			400'000	322'190.74	0.01
1.125 THERMO FISHER SC FNCE I 1.125%/21-18.10.2033	EUR	400'000			400'000	308'244.09	0.01
1.625 THERMO FISHER SC FNCE I 1.625%/21-18.10.2041	EUR	200'000			200'000	138'852.78	0.00
2.000 THERMO FISHER SC FNCE I 2%/21-18.10.2051	EUR	500'000		200'000	300'000	198'282.29	0.01
- TOYOTA MOTOR FINANCE BV 0%/21-27.10.2025	EUR	500'000			500'000	450'192.84	0.02
0.750 TOYOTA MOTOR FINANCE BV 0.75%/21-19.12.2025	GBP	200'000			200'000	206'949.16	0.01
3.500 TOYOTA MOTOR FINANCE BV 3.5%/23-13.01.2028	EUR		100'000		100'000	95'209.96	0.00
4.625 TOYOTA MOTOR FINANCE BV 4.625%/22-08.06.2026	GBP	300'000			300'000	331'258.34	0.01
1.250 UNILEVER FINANCE 1.25%/22-28.02.2031	EUR	400'000			400'000	334'044.81	0.01
0.500 UNILEVER NV 0.5%/18-06.01.2025	EUR	164'000		164'000			
1.125 UNILEVER NV 1.125%/18-12.02.2027	EUR	500'000			500'000	448'801.61	0.02
1.375 UNILEVER NV 1.375%/18-04.09.2030	EUR	200'000			200'000	170'081.22	0.01
1.625 UNILEVER NV 1.625%/18-12.02.2033	EUR	400'000			400'000	331'548.21	0.01
1.750 UNILEVER NV 1.75%/20-25.03.2030	EUR		300'000		300'000	263'294.85	0.01
3.000 UNIVERSAL MUSIC GROUP NV 3%/22-30.06.2027	EUR	400'000	100'000		500'000	467'592.79	0.02
3.750 UNIVERSAL MUSIC GROUP NV 3.75%/22-30.06.2032	EUR	400'000			400'000	380'992.29	0.01
4.000 UNIVERSAL MUSIC GROUP NV 4%/23-13.06.2031	EUR		400'000		400'000	386'000.73	0.01
1.023 UPJOHN FINANCE BV 1.023%/20-23.06.2024	EUR	400'000		400'000			
1.362 UPJOHN FINANCE BV 1.362%/20-23.06.2027	EUR	400'000			400'000	349'134.94	0.01
1.908 UPJOHN FINANCE BV 1.908%/20-23.06.2032	EUR	400'000			400'000	311'712.65	0.01
2.000 VESTEDA FINANCE BV 2%/18-10.07.2026	EUR	500'000			500'000	454'661.94	0.02
1.750 VIA OUTLETS BV 1.75%/21-15.11.2028	EUR	400'000			400'000	334'757.58	0.01
0.375 VITERRA FINANCE BV 0.375%/21-24.09.2025	EUR	200'000			200'000	179'503.49	0.01
1.000 VITERRA FINANCE BV 1%/21-24.09.2028	EUR	200'000			200'000	168'272.61	0.01
3.200 VITERRA FINANCE BV -144A- 3.2%/21-21.04.2031	USD	400'000			400'000	302'082.33	0.01
1.375 VOLKSWAGEN FIN SERV NV 1.375%/21-14.09.2028	GBP	200'000			200'000	186'403.06	0.01
1.625 VOLKSWAGEN FIN SERV NV 1.625%/20-10.02.2024	GBP	300'000		300'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.125 VOLKSWAGEN FIN SERV NV 2.125%/19-27.06.2024	GBP	100'000		100'000			
5.500 VOLKSWAGEN FIN SERV NV 5.5%/22-07.12.2026	GBP	300'000			300'000	333'644.21	0.01
6.500 VOLKSWAGEN FIN SERV NV 6.5%/23-18.09.2027	GBP		100'000		100'000	114'522.87	0.00
1.625 VOLKSWAGEN FINANCIAL SERVICES 1.625%/15-16.01.2030	EUR	400'000			400'000	340'741.79	0.01
4.250 VOLKSWAGEN FINANCIAL SERVICES NV 4.25%/20-09.10.2025	GBP	100'000			100'000	109'227.62	0.00
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 14-PERPETUAL	EUR	610'000			610'000	570'951.48	0.02
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 3.5%/15-PERPETUAL	EUR	480'000			480'000	403'053.83	0.01
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 3.875%/17 PERPETUAL	EUR	900'000		400'000	500'000	449'216.12	0.02
- VOLKSWAGEN INTERNATIONAL FINANCE (subordinated) FIX-TO-FRN 5.125%/13-PERPETUAL	EUR	300'000		300'000			
1.875 VOLKSWAGEN INTERNATIONAL FINANCE NV 1.875%/17-30.03.2027	EUR	700'000			700'000	631'003.71	0.02
- VOLKSWAGEN INTERNATIONAL FINANCE NV FIX-TO-FRN FRN/20-PERPETUAL	EUR	600'000			600'000	557'240.67	0.02
- VOLKSWAGEN INTL FIN NV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	200'000			200'000	172'526.36	0.01
- VOLKSWAGEN INTL FIN NV (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	500'000	100'000	500'000	100'000	85'996.37	0.00
- VOLKSWAGEN INTL FIN NV (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	400'000			400'000	354'985.74	0.01
- VOLKSWAGEN INTL FIN NV (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000		100'000	106'029.18	0.00
- VOLKSWAGEN INTL FIN NV (subordinated) S. -NC10- FIX-TO-FRN FRN/18-PERPETUAL	EUR	400'000			400'000	366'706.41	0.01
- VOLKSWAGEN INTL FIN NV (subordinated) S. -NC6- FIX-TO-FRN FRN/18-PERPETUAL	EUR	300'000		300'000			
- VOLKSWAGEN INTL FIN NV (subordinated) S. -PNC5- FIX-TO-FRN FRN/23-PERPETUAL	EUR		300'000		300'000	306'978.64	0.01
0.050 VOLKSWAGEN INTL FIN NV 0.05%/20-10.06.2024	EUR	300'000		300'000			
0.875 VOLKSWAGEN INTL FIN NV 0.875%/20-22.09.2028	EUR	600'000			600'000	503'925.92	0.02
1.250 VOLKSWAGEN INTL FIN NV 1.25%/20-23.09.2032	EUR	300'000			300'000	234'361.94	0.01
1.500 VOLKSWAGEN INTL FIN NV 1.5%/21-21.01.2041	EUR		300'000		300'000	195'835.24	0.01
3.125 VOLKSWAGEN INTL FIN NV 3.125%/22-28.03.2025	EUR	400'000			400'000	378'305.11	0.01
3.750 VOLKSWAGEN INTL FIN NV 3.75%/22-28.09.2027	EUR	400'000			400'000	382'048.14	0.01
4.125 VOLKSWAGEN INTL FIN NV 4.125%/18-16.11.2038	EUR	200'000			200'000	191'489.05	0.01
4.125 VOLKSWAGEN INTL FIN NV 4.125%/18-17.11.2031	GBP	400'000			400'000	410'917.66	0.01
4.125 VOLKSWAGEN INTL FIN NV 4.125%/22-15.11.2025	EUR	500'000			500'000	478'389.10	0.02
4.250 VOLKSWAGEN INTL FIN NV 4.25%/22-15.02.2028	EUR	400'000			400'000	387'731.20	0.01
4.250 VOLKSWAGEN INTL FIN NV 4.25%/23-29.03.2029	EUR		400'000		400'000	390'182.06	0.01
1.750 VONOVIA FINANCE 1.75%/17-25.01.2027	EUR	1'000'000		500'000	500'000	449'973.67	0.02
0.625 VONOVIA FINANCE BV 0.625%/20-09.07.2026	EUR	200'000			200'000	177'064.07	0.01
1.000 VONOVIA FINANCE BV 1%/20-09.07.2030	EUR	300'000	300'000		600'000	473'480.76	0.02
1.125 VONOVIA FINANCE BV 1.125%/19-14.09.2034	EUR		400'000		400'000	277'816.09	0.01
1.625 VONOVIA FINANCE BV 1.625%/19-07.10.2039	EUR	400'000			400'000	257'370.67	0.01
1.800 VONOVIA FINANCE BV 1.8%/19-29.06.2025	EUR	1'000'000			1'000'000	924'608.40	0.03
2.250 VW FINANCIAL SERVICES 2.25%/17-12.04.2025	GBP	350'000			350'000	376'947.97	0.01
3.300 VW INTERNATIONAL FINANCE 3.3%/13-22.03.2033	EUR	100'000	200'000		300'000	276'450.58	0.01
1.250 WABTEC TRANSPORTATION 1.25%/21-03.12.2027	EUR	200'000			200'000	173'235.31	0.01
1.332 WINTERSHALL DEA FINANCE 1.332%/19-25.09.2028	EUR	300'000			300'000	251'968.68	0.01
1.823 WINTERSHALL DEA FINANCE 1.823%/19-25.09.2031	EUR	200'000			200'000	159'115.24	0.01
2.500 WOLTERS KLUWER 2.5%/14-13.05.2024	EUR	500'000		500'000			
0.250 WOLTERS KLUWER NV 0.25%/21-30.03.2028	EUR	300'000			300'000	252'797.70	0.01
0.750 WOLTERS KLUWER NV 0.75%/20-03.07.2030	EUR	200'000			200'000	162'456.11	0.01
3.750 WOLTERS KLUWER NV 3.75%/23-03.04.2031	EUR		400'000		400'000	387'430.08	0.01
0.950 WPC EUROBOND BV 0.95%/21-01.06.2030	EUR	300'000			300'000	235'033.74	0.01
2.125 WPC EUROBOND BV 2.125%/18-15.04.2027	EUR	300'000			300'000	269'057.99	0.01
0.750 WUERTH FINANCE INTL BV 0.75%/20-22.11.2027	EUR	500'000			500'000	432'973.94	0.01
2.125 WUERTH FINANCE INTL BV S. -4- 2.125%/22-23.08.2030	EUR		200'000		200'000	176'761.04	0.01
- ZURICH INSURANCE FIX-TO-FRN 3.5%/16-01.10.2046	EUR	640'000			640'000	597'732.06	0.02
						<b>169'591'889.01</b>	<b>5.72</b>
<b>New Zealand</b>							
0.375 ANZ NEW ZEALAND INTL/LDN 0.375%/19-17.09.2029	EUR	400'000			400'000	322'404.19	0.01
1.250 ANZ NEW ZEALAND INTL/LDN -144A- 1.25%/21-22.06.2026	USD	500'000	200'000		700'000	563'254.42	0.02
2.550 ANZ NEW ZEALAND INTL/LDN -144A- 2.55%/20-13.02.2030	USD	400'000			400'000	304'925.01	0.01
3.527 ANZ NEW ZEALAND INTL/LDN 3.527%/24-24.01.2028	EUR		100'000		100'000	94'798.30	0.00
1.830 ASB BANK LIMITED 1.83%/19-19.08.2024	NZD	500'000			500'000	263'361.88	0.01
1.625 ASB BANK LIMITED -144A- 1.625%/21-22.10.2026	USD	400'000			400'000	320'828.43	0.01
2.375 ASB BANK LIMITED -144A- 2.375%/21-22.10.2031	USD	400'000			400'000	285'545.48	0.01
5.346 ASB BANK LIMITED -144A- 5.346%/23-15.06.2026	USD		200'000		200'000	176'083.35	0.01
5.398 ASB BANK LIMITED -144A- 5.398%/22-29.11.2027	USD	400'000	200'000		600'000	531'795.99	0.02
4.500 ASB BANK LIMITED 4.5%/23-16.03.2027	EUR		400'000		400'000	388'966.16	0.01

# 1376 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 ASB FINANCE LTD 0.5%/19-24.09.2029	EUR	400'000			400'000	323'372.33	0.01
2.870 BANK OF NEW ZEALAND -144A- 2.87%/22-27.01.2032	USD	300'000			300'000	220'860.73	0.01
3.500 BANK OF NEW ZEALAND -144A- 3.5%/19-20.02.2024	USD	250'000		250'000			
2.160 BANK OF NEW ZEALAND 2.16%/20-29.01.2025	NZD	400'000			400'000	207'706.66	0.01
0.375 BNZ INTL FUNDING/LONDON 0.375%/19-14.09.2024	EUR	200'000			200'000	186'911.34	0.01
0.875 CHORUS LTD 0.875%/19-05.12.2026	EUR	300'000			300'000	265'207.32	0.01
4.902 WESTPAC NEW ZEALAND LTD -144A- 4.902%/23-15.02.2028	USD		300'000		300'000	261'568.25	0.01
2.220 WESTPAC NEW ZEALAND LTD 2.22%/19-29.07.2024	NZD	500'000			500'000	264'391.93	0.01
0.300 WESTPAC SEC NZ/LONDON 0.3%/19-25.06.2024	EUR	150'000			150'000	141'305.54	0.00
0.427 WESTPAC SEC NZ/LONDON 0.427%/21-14.12.2026	EUR	400'000	100'000		500'000	435'784.99	0.01
0.100 WESTPAC SECURITIES NZ LTD LONDON BRANCH 0.1%/21-13.07.2027	EUR	200'000			200'000	169'467.55	0.01
						<b>5'728'539.85</b>	<b>0.19</b>
<b>Norway</b>							
2.875 AKER BP ASA -144A- 2.875%/20-15.01.2026	USD	400'000		400'000			
6.000 AKER BP ASA -144A- 6%/23-13.06.2033	USD		600'000	200'000	400'000	358'036.40	0.01
4.000 AKER BP ASA 4%/20-15.01.2031	USD	500'000			500'000	397'549.66	0.01
- DNB BANK ASA (subordinated) FIX-TO-FRN 1.125%/18-20.03.2028	EUR	500'000		500'000			
- DNB BANK ASA (subordinated) FIX-TO-FRN FRN/22-28.02.2033	EUR	400'000			400'000	383'717.55	0.01
- DNB BANK ASA (subordinated) FIX-TO-FRN FRN/23-13.09.2033	EUR		100'000		100'000	97'158.64	0.00
0.250 DNB BANK ASA 0.25%/19-09.04.2024	EUR	500'000		500'000			
- DNB BANK ASA FIX-TO-FRN -144A- FRN/20-16.09.2026	USD	400'000			400'000	328'309.07	0.01
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-25.05.2027	USD	400'000			400'000	322'739.66	0.01
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-30.03.2028	USD	400'000	200'000		600'000	470'371.14	0.02
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-30.09.2025	USD	400'000			400'000	342'175.77	0.01
- DNB BANK ASA FIX-TO-FRN -144A- FRN/22-09.10.2026	USD	200'000			200'000	176'964.98	0.01
- DNB BANK ASA FIX-TO-FRN -144A- FRN/22-28.03.2025	USD	200'000		200'000			
- DNB BANK ASA FIX-TO-FRN FRN/21-02.12.2025	GBP	200'000			200'000	216'274.33	0.01
- DNB BANK ASA FIX-TO-FRN FRN/21-23.02.2029	EUR	100'000	600'000		700'000	579'622.39	0.02
- DNB BANK ASA FIX-TO-FRN FRN/22-10.06.2026	GBP	300'000			300'000	322'924.50	0.01
- DNB BANK ASA FIX-TO-FRN FRN/22-31.05.2026	EUR	480'000			480'000	445'545.55	0.02
- DNB BANK ASA FIX-TO-FRN FRN/23-14.03.2029	EUR		500'000		500'000	483'234.65	0.02
2.000 LUNDIN ENERGY FINANCE B.V. 2%/21-15.07.2026	USD	200'000		200'000			
3.100 LUNDIN ENERGY FINANCE B.V. 3.1%/21-15.07.2031	USD	400'000			400'000	297'443.02	0.01
1.125 NORSK HYDRO ASA 1.125%/19-11.04.2025	EUR	200'000			200'000	184'744.44	0.01
0.125 SANTANDER CONSUMER BANK 0.125%/21-14.04.2026	EUR	200'000			200'000	175'916.77	0.01
0.125 SPAREBANK 1 OESTLANDET 0.125%/21-03.03.2028	EUR		600'000		600'000	496'093.08	0.02
0.250 SPAREBANK 1 OESTLANDET 0.25%/19-30.09.2024	EUR	150'000			150'000	139'796.15	0.00
0.010 SPAREBANK 1 SMN 0.01%/21-18.02.2028	EUR	200'000	200'000		400'000	331'807.40	0.01
0.125 SPAREBANK 1 SMN S. -407- 0.125%/19-11.09.2026	EUR	400'000			400'000	348'685.17	0.01
0.250 SPAREBANK 1 SR BANK ASA 0.25%/21-09.11.2026	EUR	300'000	100'000		400'000	348'784.27	0.01
3.750 SPAREBANK 1 SR BANK ASA 3.75%/23-23.11.2027	EUR	500'000	200'000		700'000	669'744.75	0.02
- SPAREBANK 1 SR BANK ASA S. -24- FIX-TO-FRN FRN/21-15.07.2027	EUR	200'000			200'000	174'613.21	0.01
2.875 SPAREBANK 1 SR BANK ASA S. -37- 2.875%/22-20.09.2025	EUR		400'000		400'000	375'751.34	0.01
- STOREBRAND LIVSFORSIKRIN (subordinated) FIX-TO-FRN FRN/21-30.09.2051	EUR	100'000			100'000	75'726.96	0.00
7.500 VAR ENERGI ASA -144A- 7.5%/22-15.01.2028	USD	600'000	200'000		800'000	743'833.57	0.03
8.000 VAR ENERGI ASA -144A- 8%/22-15.11.2032	USD	500'000			500'000	491'769.54	0.02
3.148 YARA INTERNATIONAL ASA -144A- 3.148%/20-04.06.2030	USD	300'000			300'000	228'145.10	0.01
4.750 YARA INTERNATIONAL ASA -144A- 4.75%/18-01.06.2028	USD	122'000			122'000	103'876.04	0.00
7.378 YARA INTERNATIONAL ASA 7.378%/22-14.11.2032	USD	300'000			300'000	289'294.44	0.01
						<b>10'400'649.54</b>	<b>0.35</b>
<b>Panama</b>							
4.375 AES PANAMA GENERATION HL 4.375%/20-31.05.2030	USD	700'000		400'000	300'000	217'251.56	0.01
4.000 ENA MASTER TRUST 4%/20-19.05.2048	USD	300'000			300'000	185'120.04	0.01
						<b>402'371.60</b>	<b>0.01</b>
<b>Peru</b>							
- BANCO DE CREDITO DEL PER (subordinated) FIX-TO-FRN FRN/20-01.07.2030	USD	570'000			570'000	476'921.89	0.02
3.250 BANCO DE CREDITO DEL PER 3.25%/21-30.09.2031	USD	200'000			200'000	162'009.04	0.01
3.250 INRETAIL CONSUMER 3.25%/21-22.03.2028	USD		200'000		200'000	156'403.23	0.01
4.250 TRANS PERU (reg. -S-) 4.25%/13-30.04.2028	USD	250'000			250'000	214'265.08	0.01
						<b>1'009'599.24</b>	<b>0.03</b>
<b>Philippines</b>							
2.125 METROPOLITAN BANK & TRUS 2.125%/20-15.01.2026	USD		200'000		200'000	165'640.62	0.01
3.280 PHILIPPINE NATIONAL BANK 3.28%/19-27.09.2024	USD	400'000		400'000			
3.450 PLDT INC 3.45%/20-23.06.2050	USD		400'000		400'000	251'098.98	0.01
						<b>416'739.60</b>	<b>0.01</b>
<b>Poland</b>							
- BANK POLSKA KASA OPIEKI S. -1- FIX-TO-FRN FRN/23-23.11.2027	EUR		200'000		200'000	194'675.56	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.750 ORLEN SA 4.75%/23-13.07.2030	EUR		400'000		400'000	389'941.93	0.01
1.125 POLSKI KONCERN NAFTOWY 1.125%/21-27.05.2028	EUR	100'000			100'000	85'541.83	0.00
2.375 TAURON POLSKA ENERGIA SA 2.375%/17-05.07.2027	EUR	300'000			300'000	266'742.44	0.01
						<b>936'901.76</b>	<b>0.03</b>
<b>Portugal</b>							
1.875 BRISA CONCESSAO RODOVIARIA 1.875%/15-30.04.2025	EUR	600'000			600'000	559'361.83	0.02
4.875 FLOENE ENERGIAS SA 4.875%/23-03.07.2028	EUR		300'000		300'000	294'749.12	0.01
						<b>854'110.95</b>	<b>0.03</b>
<b>Saudi Arabia</b>							
5.233 ALMARAI CO JSC 5.233%/23-25.07.2033	USD		600'000		600'000	533'388.13	0.02
						<b>533'388.13</b>	<b>0.02</b>
<b>Singapore</b>							
3.609 CMT MTN PTE LTD 3.609%/19-04.04.2029	USD		600'000		600'000	492'645.41	0.02
4.678 DBS BANK LTD/AUSTRALIA 4.678%/23-24.02.2026	AUD		250'000		250'000	143'400.87	0.00
- DBS GROUP HOLDINGS (subordinated) FIX-TO-FRN 1.5%/18-11.04.2028	EUR	300'000		300'000			
4.875 FLEX LTD 4.875%/19-15.06.2029	USD		726'000		726'000	621'835.40	0.02
4.875 FLEX LTD 4.875%/20-12.05.2030	USD		378'000		378'000	320'690.22	0.01
6.000 FLEX LTD 6%/22-15.01.2028	USD	300'000	332'000		632'000	565'677.05	0.02
3.875 GLOBAL LOGISTIC PROPERTIES 3.875%/15-04.06.2025	USD	700'000		700'000			
6.875 LLPL CAPITAL PTE LTD 6.875%/19-04.02.2039	USD	250'000			250'000	164'956.96	0.01
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2026	USD		500'000		500'000	434'593.21	0.01
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2028	USD		1'100'000		1'100'000	949'986.31	0.03
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2025	USD		500'000		500'000	437'559.53	0.01
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2030	USD		800'000		800'000	693'037.45	0.02
5.110 PFIZER INVESTMENT ENTER 5.11%/23-19.05.2043	USD		722'000		722'000	611'440.55	0.02
5.300 PFIZER INVESTMENT ENTER 5.3%/23-19.05.2053	USD		1'700'000	250'000	1'450'000	1'250'528.41	0.04
5.340 PFIZER INVESTMENT ENTER 5.34%/23-19.05.2063	USD		1'642'000	128'000	1'514'000	1'284'431.50	0.04
4.750 PFIZER INVESTMENT ENTERPRISES PTE. LTD. 4.75%/23-19.05.2033	USD		1'400'000		1'400'000	1'201'297.66	0.04
- UNITED OVERSEAS BANK LTD (subordinated) FIX-TO-FRN -144A-FRN/21-14.10.2031	USD	354'000			354'000	284'418.67	0.01
- UNITED OVERSEAS BANK LTD (subordinated) S. -59- FIX-TO-FRN -144A- FRN/22-07.10.2032	USD		600'000		600'000	500'655.78	0.02
4.642 UNITED OVERSEAS BANK/SYD 4.642%/23-16.03.2026	AUD		200'000		200'000	114'632.40	0.00
						<b>10'071'787.38</b>	<b>0.34</b>
<b>Slovakia</b>							
- SLOVENSKA SPORITELNA AS FIX-TO-FRN FRN/23-04.10.2028	EUR		200'000		200'000	195'946.73	0.01
- TATRA BANKA AS FIX-TO-FRN FRN/21-23.04.2028	EUR	100'000			100'000	82'415.37	0.00
						<b>278'362.10</b>	<b>0.01</b>
<b>Slovenia</b>							
- NOVA KREDITNA BANKA MARI FIX-TO-FRN FRN/23-29.06.2026	EUR		100'000		100'000	98'050.55	0.00
						<b>98'050.55</b>	<b>0.00</b>
<b>South Korea</b>							
4.500 GS CALTEX CORP 4.5%/22-05.01.2026	USD	200'000			200'000	172'834.52	0.01
5.375 GS CALTEX CORP 5.375%/23-07.08.2028	USD		200'000		200'000	175'723.66	0.01
3.250 HANA BANK 3.25%/22-30.03.2027	USD	400'000			400'000	333'729.75	0.01
2.500 HYUNDAI CAPITAL SERVICES 2.5%/22-24.01.2027	USD	300'000			300'000	243'362.83	0.01
3.179 HYUNDAI HEAVY INDUSTRIES 3.179%/22-28.03.2027	USD	200'000			200'000	165'486.66	0.01
2.750 KIA CORPORATION 2.75%/22-14.02.2027	USD	300'000	200'000		500'000	408'855.79	0.01
3.500 KIA MOTORS CORP 3.5%/17-25.10.2027	USD		200'000		200'000	165'146.98	0.01
1.375 KOOKMIN BANK 1.375%/21-06.05.2026	USD		200'000		200'000	162'262.64	0.01
2.375 KOOKMIN BANK 2.375%/22-15.02.2027	USD	300'000			300'000	244'576.11	0.01
4.350 KOOKMIN BANK 4.35%/19-PERPETUAL	USD	300'000		300'000			
4.625 KOOKMIN BANK 4.625%/23-21.04.2028	USD		400'000		400'000	346'727.14	0.01
4.250 KOREA EXCHANGE BANK 4.25%/14-14.10.2024	USD	590'000			590'000	514'102.38	0.02
2.125 KOREA INV & SECS CO LTD 2.125%/21-19.07.2026	USD	200'000			200'000	160'390.12	0.01
1.000 KT CORP 1%/20-01.09.2025	USD	500'000			500'000	412'578.06	0.01
1.375 KT CORP 1.375%/21-21.01.2027	USD	200'000			200'000	158'104.62	0.01
2.500 KT CORPORATION (reg. -S-) 2.5%/16-18.07.2026	USD	1'000'000		500'000	500'000	412'833.81	0.01
2.375 LG CHEM LTD 2.375%/21-07.07.2031	USD		400'000		400'000	289'999.48	0.01
3.250 LG CHEM LTD 3.25%/19-15.10.2024	USD	1'000'000		1'000'000			
3.625 LG CHEM LTD 3.625%/19-15.04.2029	USD		200'000		200'000	163'209.87	0.01
5.750 LG ENERGY SOLUTION LTD. 5.75%/23-25.09.2028	USD		200'000		200'000	178'037.35	0.01
5.625 LGENERGYSOLUTION 5.625%/23-25.09.2026	USD		300'000		300'000	265'056.63	0.01
2.625 MIRAE ASSET DAEWOO CO 2.625%/20-30.07.2025	USD	200'000			200'000	167'638.78	0.01
3.375 MIRAE ASSET DAEWOO CO 3.375%/19-07.05.2024	USD	200'000			200'000	175'215.96	0.01
6.875 MIRAE ASSET SECURITIES 6.875%/23-26.07.2026	USD		300'000		300'000	268'554.07	0.01
1.500 NAVER CORP 1.5%/21-29.03.2026	USD	200'000			200'000	162'500.06	0.01
1.875 NH INVESTMENT & SECS 1.875%/21-07.10.2026	USD	200'000			200'000	159'554.67	0.01

# 1378 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.875 POSCO 4.875%/24-23.01.2027	USD		200'000		200'000	173'507.81	0.01
5.875 POSCO 5.875%/23-17.01.2033	USD		400'000		400'000	362'755.61	0.01
3.875 SHINHAN BANK (subordinated) (reg. -S-) 3.875%/16-24.03.2026	USD	200'000			200'000	169'561.60	0.01
4.000 SHINHAN BANK (subordinated) 4%/19-23.04.2029	USD	200'000			200'000	163'305.52	0.01
1.375 SHINHAN BANK 1.375%/21-21.10.2026	USD	400'000			400'000	319'177.82	0.01
4.500 SHINHAN BANK 4.5%/23-12.04.2028	USD		400'000		400'000	345'033.22	0.01
1.375 SHINHAN CARD CO LTD 1.375%/21-23.06.2026	USD	500'000			500'000	401'391.35	0.01
2.500 SHINHAN CARD CO LTD 2.5%/22-27.01.2027	USD	300'000	200'000		500'000	405'035.61	0.01
- SHINHAN FINANCIAL GROUP (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	USD	300'000			300'000	246'679.65	0.01
- SHINHAN FINANCIAL GROUP (subordinated) S. -1- FIX-TO-FRN FRN/18-PERPETUAL	USD	200'000		200'000			
5.000 SHINHAN FINANCIAL GROUP 5%/23-24.07.2028	USD		300'000		300'000	261'701.22	0.01
4.875 SK BROADBAND CO LTD 4.875%/23-28.06.2028	USD		600'000		600'000	522'034.69	0.02
2.375 SK HYNIX INC 2.375%/21-19.01.2031	USD		400'000		400'000	288'974.28	0.01
6.375 SK HYNIX INC 6.375%/23-17.01.2028	USD		570'000		570'000	516'842.40	0.02
6.500 SK HYNIX INC 6.5%/23-17.01.2033	USD		350'000		350'000	326'542.24	0.01
0.750 WOORI BANK 0.75%/21-01.02.2026	USD		200'000		200'000	161'679.85	0.01
						<b>10'570'704.81</b>	<b>0.36</b>
<b>Spain</b>							
- ABANCA CORP BANCARIA SA FIX-TO-FRN FRN/21-08.09.2027	EUR		100'000		100'000	87'580.09	0.00
- ABANCA CORP BANCARIA SA FIX-TO-FRN FRN/23-02.04.2030	EUR		300'000		300'000	305'309.16	0.01
1.000 ABERTIS INFRAESTRUCTURAS 1%/16-27.02.2027	EUR	300'000			300'000	264'898.58	0.01
1.125 ABERTIS INFRAESTRUCTURAS 1.125%/19-26.03.2028	EUR	300'000			300'000	257'714.66	0.01
1.250 ABERTIS INFRAESTRUCTURAS 1.25%/20-07.02.2028	EUR		300'000		300'000	259'244.07	0.01
1.375 ABERTIS INFRAESTRUCTURAS 1.375%/16-20.05.2026	EUR		300'000		300'000	273'137.35	0.01
2.250 ABERTIS INFRAESTRUCTURAS SA 2.25%/20-29.03.2029	EUR	500'000			500'000	439'391.72	0.01
2.375 ABERTIS INFRAESTRUCTURAS 2.375%/19-27.09.2027	EUR	300'000			300'000	272'885.78	0.01
3.000 ABERTIS INFRAESTRUCTURAS 3%/19-27.03.2031	EUR	200'000			200'000	178'318.08	0.01
4.125 ABERTIS INFRAESTRUCTURAS 4.125%/23-31.01.2028	EUR		300'000		300'000	288'105.50	0.01
1.875 ABERTIS INFRAESTRUCTURAS SA 1.875%/19-26.03.2032	EUR	200'000			200'000	161'186.85	0.01
3.750 ACCIONA ENERGIA FINANCIA 3.75%/23-25.04.2030	EUR		300'000		300'000	278'337.33	0.01
5.125 ACCIONA ENERGIA FINANCIA 5.125%/23-23.04.2031	EUR		300'000		300'000	296'144.17	0.01
1.875 AMADEUS IT GROUP SA 1.875%/20-24.09.2028	EUR	400'000			400'000	357'752.96	0.01
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/19-22.02.2029	EUR	200'000		200'000			
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/20-15.07.2031	GBP	300'000			300'000	309'087.12	0.01
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/20-16.01.2030	EUR		100'000		100'000	92'269.31	0.00
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-15.09.2033	EUR		400'000		400'000	397'988.21	0.01
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-30.11.2033	GBP		600'000		600'000	707'019.50	0.02
0.375 BANCO BILBAO VIZCAYA ARG 0.375%/19-02.10.2024	EUR		600'000		600'000	560'162.27	0.02
0.375 BANCO BILBAO VIZCAYA ARG 0.375%/19-15.11.2026	EUR	400'000			400'000	350'190.75	0.01
0.500 BANCO BILBAO VIZCAYA ARG 0.5%/20-14.01.2027	EUR	400'000			400'000	349'485.60	0.01
0.750 BANCO BILBAO VIZCAYA ARG 0.75%/20-04.06.2025	EUR	500'000			500'000	459'412.15	0.02
1.125 BANCO BILBAO VIZCAYA ARG 1.125%/19-28.02.2024	EUR	700'000		700'000			
1.750 BANCO BILBAO VIZCAYA ARG 1.75%/22-26.11.2025	EUR		600'000		600'000	553'833.10	0.02
3.375 BANCO BILBAO VIZCAYA ARG 3.375%/22-20.09.2027	EUR	500'000	100'000		600'000	568'938.47	0.02
3.875 BANCO BILBAO VIZCAYA ARG 3.875%/24-15.01.2034	EUR		400'000		400'000	382'490.25	0.01
4.375 BANCO BILBAO VIZCAYA ARG 4.375%/22-14.10.2029	EUR	500'000			500'000	496'275.08	0.02
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/22-14.09.2026	USD	200'000			200'000	176'055.74	0.01
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/22-14.09.2028	USD	200'000			200'000	178'553.73	0.01
3.500 BANCO BILBAO VIZCAYA ARGENTARIA (subordinated) 3.5%/17-10.02.2027	EUR	400'000			400'000	377'016.79	0.01
1.125 BANCO BILBAO VIZCAYA ARGENTARIA S.A. NEW YORK BR 1.125%/20-18.09.2025	USD	200'000			200'000	164'620.53	0.01
0.875 BANCO DE SABADELL SA 0.875%/19-22.07.2025	EUR	300'000			300'000	275'046.96	0.01
- BANCO DE SABADELL SA FRN/24-15.01.2030	EUR		300'000		300'000	286'198.75	0.01
- BANCO DE SABADELL SA S. -2- FIX-TO-FRN FRN/22-10.11.2028	EUR	200'000			200'000	198'893.10	0.01
4.250 BANCO SANTANDER 4.25%/17-11.04.2027	USD	600'000			600'000	509'074.21	0.02
1.625 BANCO SANTANDER SA (subordinated) 1.625%/20-22.10.2030	EUR	200'000			200'000	162'006.34	0.01
2.125 BANCO SANTANDER SA (subordinated) 2.125%/18-08.02.2028	EUR	300'000			300'000	266'485.16	0.01
2.749 BANCO SANTANDER SA (subordinated) 2.749%/20-03.12.2030	USD	400'000			400'000	286'842.52	0.01
6.921 BANCO SANTANDER SA (subordinated) 6.921%/23-08.08.2033	USD		600'000		600'000	548'888.12	0.02
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/21-04.10.2032	GBP	300'000			300'000	288'991.01	0.01
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/21-22.11.2032	EUR	200'000			200'000	145'368.80	0.00
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/23-23.08.2033	USD		1'000'000		1'000'000	989'281.72	0.03
5.179 BANCO SANTANDER SA (subordinated) S. -26- 5.179%/15-19.11.2025	USD	400'000	400'000		800'000	694'613.93	0.02
0.250 BANCO SANTANDER SA 0.25%/19-19.06.2024	EUR	600'000		600'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.300	BANCO SANTANDER SA 0.3%/19-04.10.2026	EUR	300'000		300'000	263'026.13	0.01
1.000	BANCO SANTANDER SA 1%/21-04.11.2031	EUR	300'000		300'000	239'213.16	0.01
1.125	BANCO SANTANDER SA 1.125%/18-17.01.2025	EUR	500'000	500'000			
1.125	BANCO SANTANDER SA 1.125%/20-23.06.2027	EUR	500'000		500'000	440'073.04	0.01
1.375	BANCO SANTANDER SA 1.375%/19-31.07.2024	GBP	100'000	100'000			
1.375	BANCO SANTANDER SA 1.375%/20-05.01.2026	EUR	500'000		500'000	455'824.48	0.02
1.500	BANCO SANTANDER SA 1.5%/21-14.04.2026	GBP	200'000		200'000	204'774.92	0.01
1.750	BANCO SANTANDER SA 1.75%/20-17.02.2027	GBP	300'000		300'000	299'747.48	0.01
1.849	BANCO SANTANDER SA 1.849%/21-25.03.2026	USD	400'000		400'000	326'874.23	0.01
2.706	BANCO SANTANDER SA 2.706%/19-27.06.2024	USD	400'000		400'000	348'994.84	0.01
2.746	BANCO SANTANDER SA 2.746%/20-28.05.2025	USD	200'000		200'000	169'904.85	0.01
2.958	BANCO SANTANDER SA 2.958%/21-25.03.2031	USD	200'000		200'000	149'994.44	0.01
3.306	BANCO SANTANDER SA 3.306%/19-27.06.2029	USD	600'000		600'000	478'683.44	0.02
3.490	BANCO SANTANDER SA 3.49%/20-28.05.2030	USD	400'000		400'000	315'617.44	0.01
3.496	BANCO SANTANDER SA 3.496%/22-24.03.2025	USD	600'000		600'000	517'711.82	0.02
3.750	BANCO SANTANDER SA 3.75%/23-16.01.2026	EUR		800'000	800'000	763'341.51	0.03
3.750	BANCO SANTANDER SA 3.75%/22-11.2034	EUR	600'000		600'000	565'285.06	0.02
3.800	BANCO SANTANDER SA 3.8%/17-23.02.2028	USD	200'000		200'000	165'882.61	0.01
3.875	BANCO SANTANDER SA 3.875%/23-16.01.2028	EUR		600'000	600'000	574'592.98	0.02
4.379	BANCO SANTANDER SA 4.379%/18-12.04.2028	USD	200'000		200'000	169'215.88	0.01
4.875	BANCO SANTANDER SA 4.875%/23-18.10.2031	EUR		600'000	600'000	599'406.50	0.02
5.125	BANCO SANTANDER SA 5.125%/23-25.01.2030	GBP	300'000		300'000	330'042.01	0.01
5.147	BANCO SANTANDER SA 5.147%/22-18.08.2025	USD	600'000		600'000	524'290.70	0.02
5.294	BANCO SANTANDER SA 5.294%/22-18.08.2027	USD	600'000		600'000	524'276.48	0.02
5.588	BANCO SANTANDER SA 5.588%/23-08.08.2028	USD		600'000	600'000	532'430.87	0.02
6.607	BANCO SANTANDER SA 6.607%/23-07.11.2028	USD	400'000		400'000	370'093.94	0.01
6.938	BANCO SANTANDER SA 6.938%/23-07.11.2033	USD	400'000		400'000	384'002.84	0.01
-	BANCO SANTANDER SA FIX-TO-FRN FRN/21-24.03.2027	EUR	600'000		600'000	532'850.25	0.02
-	BANCO SANTANDER SA FIX-TO-FRN FRN/22-24.03.2028	USD	400'000		400'000	337'177.06	0.01
-	BANCO SANTANDER SA FIX-TO-FRN FRN/23-18.10.2027	EUR		200'000	200'000	192'931.76	0.01
-	BANCO SANTANDER SA FRN/21-30.06.2024	USD	800'000	800'000			
-	BANCO SANTANDER SA S. -114- FIX-TO-FRN FRN/21-14.09.2027	USD	400'000		400'000	318'548.18	0.01
1.000	BANKIA S.A. 1%/19-25.06.2024	EUR	200'000		200'000	188'868.59	0.01
0.750	BANKIA SA 0.75%/19-09.07.2026	EUR	200'000		200'000	178'230.42	0.01
1.125	BANKIA SA 1.125%/19-12.11.2026	EUR	200'000		200'000	177'336.60	0.01
-	BANKINTER SA (subordinated) FIX-TO-FRN FRN/21-23.12.2032	EUR	300'000		300'000	254'232.77	0.01
0.875	BANKINTER SA 0.875%/19-08.07.2026	EUR	200'000		200'000	178'152.28	0.01
-	CAIXABANK SA (subordinated) FIX-TO-FRN FRN/18-17.04.2030	EUR	600'000		600'000	556'228.69	0.02
-	CAIXABANK SA (subordinated) FIX-TO-FRN FRN/21-18.06.2031	EUR	300'000		300'000	266'079.22	0.01
-	CAIXABANK SA (subordinated) FIX-TO-FRN FRN/22-23.02.2033	EUR	500'000		500'000	498'795.51	0.02
-	CAIXABANK SA (subordinated) FIX-TO-FRN FRN/23-25.10.2033	GBP	200'000		200'000	224'443.29	0.01
-	CAIXABANK SA (subordinated) FIX-TO-FRN FRN/23-30.05.2034	EUR	500'000		500'000	499'176.67	0.02
1.125	CAIXABANK SA 1.125%/17-17.05.2024	EUR	2'400'000		2'400'000		
1.375	CAIXABANK SA 1.375%/19-19.06.2026	EUR	200'000		200'000	180'195.30	0.01
4.250	CAIXABANK SA 4.25%/23-06.09.2030	EUR		400'000	400'000	391'954.45	0.01
4.375	CAIXABANK SA 4.375%/23-29.11.2033	EUR		300'000	300'000	297'121.84	0.01
-	CAIXABANK SA FIX-TO-FRN -144A- FRN/23-13.09.2027	USD	400'000		400'000	359'003.51	0.01
-	CAIXABANK SA FIX-TO-FRN -144A- FRN/23-13.09.2034	USD	400'000		400'000	370'273.90	0.01
-	CAIXABANK SA FIX-TO-FRN FRN/20-10.07.2026	EUR	200'000	100'000	300'000	274'360.87	0.01
-	CAIXABANK SA FIX-TO-FRN FRN/21-03.12.2026	GBP	200'000		200'000	207'448.17	0.01
-	CAIXABANK SA FIX-TO-FRN FRN/21-09.02.2029	EUR	200'000		200'000	167'226.33	0.01
-	CAIXABANK SA FIX-TO-FRN FRN/21-26.05.2028	EUR	400'000		400'000	346'131.40	0.01
-	CAIXABANK SA FIX-TO-FRN FRN/22-06.04.2028	GBP	200'000		200'000	209'125.63	0.01
-	CAIXABANK SA FIX-TO-FRN FRN/22-14.11.2030	EUR		400'000	400'000	407'681.11	0.01
-	CAIXABANK SA FIX-TO-FRN FRN/22-21.01.2028	EUR	300'000		300'000	262'597.32	0.01
3.750	CAIXABANK SA S. -30- 3.75%/22-07.09.2029	EUR	200'000		200'000	192'598.24	0.01
0.875	CRITERIA CAIXA SA 0.875%/20-28.10.2027	EUR	300'000		300'000	257'391.63	0.01
4.125	EDP SERVICIOS FIN ESP SA 4.125%/23-04.04.2029	EUR		400'000	400'000	390'830.03	0.01
4.375	EDP SERVICIOS FINANCIEROS ESPANA SA 4.375%/23-04.04.2032	EUR		400'000	400'000	398'434.17	0.01
0.750	ENAGAS FINANCIACIONES 0.75%/16-27.10.2026	EUR	900'000		900'000	799'472.62	0.03
0.375	ENAGAS FINANCIACIONES SA 0.375%/20-05.11.2032	EUR	200'000		200'000	146'142.46	0.00
3.625	ENAGAS FINANCIACIONES SA 3.625%/24-24.01.2034	EUR		200'000	200'000		
1.000	IBERDROLA FINANZAS S.A.U. 1%/16-04.03.2024	EUR	400'000	400'000			
-	IBERDROLA FINANZAS SAU (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	400'000		400'000	339'842.26	0.01
1.375	IBERDROLA FINANZAS SAU 1.375%/22-11.03.2032	EUR	500'000		500'000	412'334.12	0.01
3.125	IBERDROLA FINANZAS SAU 3.125%/22-22.11.2028	EUR	400'000		400'000	378'693.89	0.01
3.375	IBERDROLA FINANZAS SAU 3.375%/22-22.11.2032	EUR	400'000		400'000	377'531.36	0.01
3.625	IBERDROLA FINANZAS SAU 3.625%/23-13.07.2033	EUR		400'000	400'000	383'424.05	0.01
1.000	IBERDROLA INTERNACIONAL 1%/17-07.03.2025	EUR	400'000		400'000	370'697.16	0.01
1.625	INMOBILIARIA COLONIAL SO 1.625%/17-28.11.2025	EUR	200'000		200'000	183'349.39	0.01

1380 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	KUTXABANK SA FIX-TO-FRN FRN/21-14.10.2027	EUR	100'000		100'000	86'712.95	0.00	
-	KUTXABANK SA FIX-TO-FRN FRN/23-15.06.2027	EUR	200'000		200'000	192'729.74	0.01	
1.750	LAR ESPANA REAL ESTATE 1.75%/21-22.07.2026	EUR	200'000		200'000	176'844.90	0.01	
1.625	MAPFRE 1.625%/16-19.05.2026	EUR	400'000		400'000	367'400.12	0.01	
-	MAPFRE SA (subordinated) FIX-TO-FRN FRN/18-07.09.2048	EUR	300'000		300'000	278'783.28	0.01	
1.375	MERLIN PROPERTIES SOCIMI 1.375%/21-01.06.2030	EUR	300'000		300'000	243'318.25	0.01	
1.875	MERLIN PROPERTIES SOCIMI 1.875%/19-04.12.2034	EUR	100'000		100'000	75'461.10	0.00	
2.375	MERLIN PROPERTIES SOCIMI 2.375%/20-13.07.2027	EUR	300'000		300'000	272'731.41	0.01	
0.905	NORTEGAS ENERGIA DISTRI 0.905%/21-22.01.2031	EUR	200'000		200'000	150'354.28	0.01	
1.375	PROSEGUR CASH SA 1.375%/17-04.02.2026	EUR	200'000		200'000	182'005.81	0.01	
2.500	PROSEGUR CIA DE SEGURIDA 2.5%/22-06.04.2029	EUR	200'000		200'000	179'964.69	0.01	
0.500	RED ELECTRICA FIN SA UNI 0.5%/21-24.05.2033	EUR	200'000		200'000	150'539.14	0.01	
0.375	SANTAN CONSUMER FINANCE 0.375%/19-27.06.2024	EUR	300'000	300'000				
0.375	SANTAN CONSUMER FINANCE 0.375%/20-17.01.2025	EUR	800'000	800'000				
0.500	SANTAN CONSUMER FINANCE 0.5%/22-14.01.2027	EUR		100'000	100'000	86'991.19	0.00	
4.125	SANTAN CONSUMER FINANCE 4.125%/23-05.05.2028	EUR		300'000	300'000	290'604.01	0.01	
3.250	SANTANDER ISSUANCES (subordinated) 3.25%/16-04.04.2026	EUR	400'000		400'000	374'787.00	0.01	
2.500	SANTANDER ISSUANCES 2.5%/15-18.03.2025	EUR	900'000		900'000	844'008.31	0.03	
3.125	SANTANDER ISSUANCES SA UNIPERSONAL (subordinated) 3.125%/17-19.01.2027	EUR	400'000		400'000	372'541.97	0.01	
1.661	SERVICIOS MEDIO AMBIENTE 1.661%/19-04.12.2026	EUR	500'000		500'000	446'914.86	0.02	
2.932	TELEFONICA EMISIONES (reg. -S-) 2.932%/14-17.10.2029	EUR	700'000		700'000	645'198.11	0.02	
1.930	TELEFONICA EMISIONES 1.93%/16-17.10.2031	EUR	800'000	200'000	600'000	510'455.19	0.02	
5.213	TELEFONICA EMISIONES 5.213%/17-08.03.2047	USD	750'000		750'000	593'434.98	0.02	
7.045	TELEFONICA EMISIONES 7.045%/06-20.06.2036	USD	572'000		572'000	554'964.42	0.02	
5.375	TELEFONICA EMISIONES S. 4 T. 1 5.375%/06-02.02.2026	GBP		200'000	200'000	223'282.68	0.01	
1.069	TELEFONICA EMISIONES SAU 1.069%/19-05.02.2024	EUR	300'000	300'000				
1.201	TELEFONICA EMISIONES SAU 1.201%/20-21.08.2027	EUR	500'000		500'000	440'721.01	0.01	
1.495	TELEFONICA EMISIONES SAU 1.495%/18-11.09.2025	EUR		300'000	300'000	276'830.79	0.01	
1.715	TELEFONICA EMISIONES SAU 1.715%/17-12.01.2028	EUR	600'000		600'000	534'719.84	0.02	
1.864	TELEFONICA EMISIONES SAU 1.864%/20-13.07.2040	EUR	300'000		300'000	213'713.55	0.01	
1.957	TELEFONICA EMISIONES SAU 1.957%/19-01.07.2039	EUR	300'000		300'000	219'025.02	0.01	
4.103	TELEFONICA EMISIONES SAU 4.103%/17-08.03.2027	USD	1'000'000	150'000	650'000	500'000	426'393.59	0.01
4.183	TELEFONICA EMISIONES SAU 4.183%/23-21.11.2033	EUR		300'000	300'000	291'561.67	0.01	
4.665	TELEFONICA EMISIONES SAU 4.665%/18-06.03.2038	USD		650'000	500'000	150'000	117'788.59	0.00
4.895	TELEFONICA EMISIONES SAU 4.895%/18-06.03.2048	USD		500'000	500'000	377'298.67	0.01	
5.520	TELEFONICA EMISIONES SAU 5.52%/19-01.03.2049	USD	450'000		450'000	369'648.77	0.01	
4.625	WERFEN SA/SPAIN 4.625%/23-06.06.2028	EUR		100'000	100'000	96'490.65	0.00	
0.500	WERFENLIFE SA 0.5%/21-28.10.2026	EUR	300'000		300'000	259'438.46	0.01	
						<b>47'638'968.67</b>	<b>1.61</b>	
<b>Sweden</b>								
1.125	AKELIUS RESIDENTIAL AB 1.125%/17-14.03.2024	EUR	500'000	500'000				
1.750	AKELIUS RESIDENTIAL AB 1.75%/17-07.02.2025	EUR	200'000		200'000	185'262.82	0.01	
2.375	AKELIUS RESIDENTIAL AB 2.375%/17-15.08.2025	GBP		400'000	400'000	422'140.83	0.01	
1.375	ALFA LAVAL TREASURY INTL 1.375%/22-18.02.2029	EUR	300'000		300'000	257'022.86	0.01	
3.875	ASSA ABLOY AB 3.875%/23-13.09.2030	EUR		200'000	200'000	195'613.22	0.01	
4.125	ASSA ABLOY AB 4.125%/23-13.09.2035	EUR		200'000	200'000	200'474.91	0.01	
4.125	ELECTROLUX AB 4.125%/22-05.10.2026	EUR	200'000		200'000	190'503.77	0.01	
4.500	ELECTROLUX AB 4.5%/23-29.09.2028	EUR		100'000	100'000	95'714.04	0.00	
0.875	EQT AB 0.875%/21-14.05.2031	EUR	200'000		200'000	149'267.97	0.01	
2.875	EQT AB 2.875%/22-06.04.2032	EUR		350'000	350'000	294'530.43	0.01	
1.125	FASTIGHETS AB BALDER 1.125%/19-29.01.2027	EUR	228'000		228'000	192'321.79	0.01	
1.250	FASTIGHETS AB BALDER 1.25%/20-28.01.2028	EUR	500'000		500'000	404'386.94	0.01	
1.875	FASTIGHETS BALDER 1.875%/17-14.03.2025	EUR	150'000	150'000				
1.125	HEIMSTADEN BOSTAD AB 1.125%/20-21.01.2026	EUR		200'000	200'000	172'410.10	0.01	
0.375	INVESTOR AB 0.375%/20-29.10.2035	EUR	400'000		400'000	269'743.12	0.01	
1.500	INVESTOR AB 1.5%/18-12.09.2030	EUR	200'000		200'000	169'174.05	0.01	
0.050	LANSFORSKRINGAR BANK 0.05%/21-15.04.2026	EUR	200'000		200'000	175'834.83	0.01	
1.875	MOLNLYCKE HOLDING 1.875%/17-28.02.2025	EUR	700'000		700'000	651'975.13	0.02	
1.000	SAMHALLSBYGGNADSBOLAGET 1%/20-12.08.2027	EUR	400'000	400'000				
3.000	SANDVIK AB (reg. -S-) S.16 3%/14-18.06.2026	EUR	200'000		200'000	188'382.61	0.01	
0.375	SANDVIK AB 0.375%/21-25.11.2028	EUR	300'000		300'000	247'840.71	0.01	
2.125	SANDVIK AB 2.125%/22-07.06.2027	EUR	300'000	100'000	400'000	364'739.63	0.01	
3.750	SANDVIK AB S. -23- 3.75%/22-27.09.2029	EUR	300'000		300'000	288'508.58	0.01	
1.125	SCA HYGIENE 1.125%/17-27.03.2024	EUR	500'000	500'000				
2.250	SCANIA CV AB 2.25%/20-03.06.2025	EUR	300'000		300'000	279'698.07	0.01	
0.050	SKANDINAVISKA ENSKILDA 0.05%/19-01.07.2024	EUR	1'070'000	1'070'000				
0.375	SKANDINAVISKA ENSKILDA 0.375%/21-21.06.2028	EUR	300'000		300'000	247'206.08	0.01	
0.625	SKANDINAVISKA ENSKILDA 0.625%/19-12.11.2029	EUR	200'000		200'000	160'647.51	0.01	
0.750	SKANDINAVISKA ENSKILDA 0.75%/22-09.08.2027	EUR		500'000	500'000	429'715.02	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.750 SKANDINAVISKA ENSKILDA 1.75%/22-11.11.2026	EUR		300'000		300'000	272'662.81	0.01
0.850 SKANDINAVISKA ENSKILDA -144A- 0.85%/20-02.09.2025	USD	300'000			300'000	247'492.09	0.01
1.200 SKANDINAVISKA ENSKILDA -144A- 1.2%/21-09.09.2026	USD	200'000			200'000	159'357.15	0.01
1.400 SKANDINAVISKA ENSKILDA -144A- 1.4%/21-19.11.2025	USD		400'000		400'000	330'305.50	0.01
3.700 SKANDINAVISKA ENSKILDA -144A- 3.7%/22-09.06.2025	USD	200'000			200'000	172'697.25	0.01
3.250 SKANDINAVISKA ENSKILDA 3.25%/22-24.11.2025	EUR	450'000			450'000	425'691.88	0.01
3.750 SKANDINAVISKA ENSKILDA 3.75%/23-07.02.2028	EUR		400'000		400'000	380'058.45	0.01
3.875 SKANDINAVISKA ENSKILDA 3.875%/23-09.05.2028	EUR		400'000		400'000	384'384.65	0.01
4.000 SKANDINAVISKA ENSKILDA 4%/22-09.11.2026	EUR	300'000			300'000	287'173.57	0.01
3.125 SKF AB 3.125%/22-14.09.2028	EUR	200'000			200'000	186'716.94	0.01
- SVENSKA HANDELSBANKEN AB (subordinated) FIX-TO-FRN FRN/22-01.06.2033	EUR	200'000			200'000	181'931.48	0.01
0.010 SVENSKA HANDELSBANKEN AB 0.01%/20-02.12.2027	EUR	400'000			400'000	334'170.60	0.01
0.050 SVENSKA HANDELSBANKEN AB 0.05%/19-03.09.2026	EUR	200'000			200'000	174'514.11	0.01
0.050 SVENSKA HANDELSBANKEN AB 0.05%/21-06.09.2028	EUR	500'000			500'000	410'957.18	0.01
0.125 SVENSKA HANDELSBANKEN AB 0.125%/19-18.06.2024	EUR	300'000		300'000			
0.125 SVENSKA HANDELSBANKEN AB 0.125%/21-03.11.2026	EUR	500'000			500'000	435'784.99	0.01
0.500 SVENSKA HANDELSBANKEN AB 0.5%/20-18.02.2030	EUR	1'000'000		500'000	500'000	397'745.22	0.01
3.650 SVENSKA HANDELSBANKEN AB -144A- 3.65%/22-10.06.2025	USD		250'000		250'000	215'789.17	0.01
5.500 SVENSKA HANDELSBANKEN AB -144A- 5.5%/23-15.06.2028	USD		270'000		270'000	239'153.48	0.01
3.750 SVENSKA HANDELSBANKEN AB 3.75%/22-01.11.2027	EUR	400'000			400'000	385'368.01	0.01
3.875 SVENSKA HANDELSBANKEN AB 3.875%/23-10.05.2027	EUR		400'000		400'000	385'154.56	0.01
3.900 SVENSKA HANDELSBANKEN AB 3.9%/18-20.11.2023	USD	400'000		400'000			
5.000 SVENSKA HANDELSBANKEN AB 5%/23-02.03.2028	AUD		200'000		200'000	114'828.49	0.00
- SVENSKA HANDELSBANKEN AB FIX-TO-FRN -144A- FRN/21-11.06.2027	USD		860'000		860'000	687'387.52	0.02
- SWEDBANK AB (subordinated) FIX-TO-FRN FRN/22-15.11.2032	GBP	100'000			100'000	114'126.34	0.00
- SWEDBANK AB (subordinated) FIX-TO-FRN FRN/22-23.08.2032	EUR		200'000		200'000	184'258.46	0.01
0.250 SWEDBANK AB 0.25%/19-09.10.2024	EUR	400'000			400'000	372'873.58	0.01
0.250 SWEDBANK AB 0.25%/21-02.11.2026	EUR	500'000			500'000	437'767.02	0.01
0.750 SWEDBANK AB 0.75%/20-05.05.2025	EUR	300'000			300'000	275'761.64	0.01
1.300 SWEDBANK AB 1.3%/22-17.02.2027	EUR	500'000	100'000		600'000	529'465.54	0.02
5.337 SWEDBANK AB -144A- 5.337%/22-20.09.2027	USD	500'000			500'000	438'755.38	0.01
5.472 SWEDBANK AB -144A- 5.472%/23-15.06.2026	USD		430'000		430'000	380'394.10	0.01
3.356 SWEDBANK AB 3.356%/22-04.04.2025	USD	300'000			300'000	258'770.70	0.01
3.750 SWEDBANK AB 3.75%/22-14.11.2025	EUR		600'000		600'000	571'654.24	0.02
4.125 SWEDBANK AB 4.125%/23-13.11.2028	EUR		400'000		400'000	390'048.65	0.01
4.375 SWEDBANK AB 4.375%/23-05.09.2030	EUR		300'000		300'000	292'076.24	0.01
- SWEDBANK AB FIX-TO-FRN FRN/21-20.05.2027	EUR	600'000			600'000	527'247.19	0.02
0.875 SWEDISH MATCH 0.875%/16-23.09.2024	EUR	550'000			550'000	514'383.52	0.02
1.125 TELEFONAKTIEBOLAGET LM E 1.125%/22-08.02.2027	EUR	500'000			500'000	437'276.28	0.01
2.125 TELIA CO AB 2.125%/19-20.02.2034	EUR	150'000			150'000	126'118.70	0.00
3.625 TELIASONERA (reg. -S-) 3.625%/12-14.02.2024	EUR	790'000		790'000			
3.500 TELIASONERA (reg. -S-) S. 85 3.5%/13-05.09.2033	EUR	300'000			300'000	286'770.49	0.01
1.625 TELIASONERA (reg. -S-) S. -95- 1.625%/15-23.02.2035	EUR	400'000			400'000	316'172.22	0.01
3.000 TELIASONERA 3%/12-07.09.2027	EUR	200'000			200'000	188'287.32	0.01
- VOLVO TREASURY AB 0%/21-09.05.2024	EUR	400'000		400'000			
1.625 VOLVO TREASURY AB 1.625%/20-26.05.2025	EUR	300'000			300'000	278'388.78	0.01
1.625 VOLVO TREASURY AB 1.625%/22-18.09.2025	EUR	300'000			300'000	276'742.17	0.01
3.500 VOLVO TREASURY AB 3.5%/23-17.11.2025	EUR		100'000		100'000	94'969.83	0.00
4.750 VOLVO TREASURY AB 4.75%/22-15.06.2026	GBP	300'000			300'000	330'884.08	0.01
6.125 VOLVO TREASURY AB 6.125%/23-22.06.2028	GBP		200'000		200'000	231'068.50	0.01
2.625 VOLVO TREASURY AB S. -447- 2.625%/22-20.02.2026	EUR	200'000			200'000	186'720.76	0.01
						<b>21'083'421.85</b>	<b>0.71</b>
<b>Switzerland</b>							
0.250 CREDIT SUISSE AG LONDON 0.25%/21-01.09.2028	EUR	650'000			650'000	531'921.64	0.02
0.250 CREDIT SUISSE AG LONDON 0.25%/21-05.01.2026	EUR	900'000			900'000	803'554.84	0.03
- CREDIT SUISSE GROUP (reg. -S-) FIX-TO-FRN 18-12.01.2029	USD	650'000			650'000	538'017.56	0.02
4.282 CREDIT SUISSE GROUP AG (reg. -S-) 4.282%/17-09.01.2028	USD	700'000			700'000	590'948.58	0.02
0.625 CREDIT SUISSE GROUP AG 0.625%/21-18.01.2033	EUR	600'000			600'000	428'587.74	0.01
0.650 CREDIT SUISSE GROUP AG 0.65%/19-10.09.2029	EUR		200'000		200'000	160'876.20	0.01
4.282 CREDIT SUISSE GROUP AG -144A- 4.282%/17-09.01.2028	USD	700'000			700'000	590'948.50	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/19-11.09.2025	USD	500'000		500'000			
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/20-01.04.2031	USD	1'000'000			1'000'000	809'819.14	0.03
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/20-05.06.2026	USD	500'000			500'000	421'201.55	0.01
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/21-02.02.2027	USD	970'000			970'000	786'117.47	0.03
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/21-14.05.2032	USD	870'000			870'000	643'928.62	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-11.08.2028	USD	500'000			500'000	452'848.58	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-12.08.2033	USD	400'000	250'000		650'000	597'506.99	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-15.07.2026	USD	250'000	500'000		750'000	665'045.96	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-15.11.2033	USD	500'000			500'000	529'653.12	0.02

1382 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/19-24.06.2027	EUR	800'000		800'000	712'220.33	0.02
-	CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/20-14.01.2028	EUR	669'000		669'000	581'033.98	0.02
-	CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/21-15.11.2029	GBP		200'000	200'000	194'202.25	0.01
-	CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-01.03.2029	EUR		810'000	810'000	875'415.70	0.03
-	CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-02.04.2032	EUR		200'000	200'000	176'728.65	0.01
-	CREDIT SUISSE GROUP AG FRN/20-02.04.2026	EUR	1'000'000		1'000'000	943'723.57	0.03
3.750	CREDIT SUISSE GROUP FUNDING (GUERNSEY) 3.75%/16-26.03.2025	USD	1'000'000	1'000'000			
3.800	CREDIT SUISSE GROUP FUNDING (GUERNSEY) 3.8%/16-09.06.2023	USD	1'050'000	1'050'000			
4.875	CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.875%/15-15.05.2045	USD	1'250'000	1'250'000			
4.550	CREDIT SUISSE GROUP FUNDING (GUERNSEY) LTD 4.55%/16-17.04.2026	USD	250'000	250'000			
1.250	CREDIT SUISSE NEW YORK 1.25%/21-07.08.2026	USD	800'000	250'000	1'050'000	839'699.19	0.03
3.700	CREDIT SUISSE NEW YORK 3.7%/22-21.02.2025	USD		600'000	600'000	518'168.77	0.02
3.625	CREDIT SUISSE NEW YORK BRANCH 3.625%/14-09.09.2024	USD	250'000		250'000	217'723.32	0.01
1.750	MOHAWK CAPITAL FINANCW 1.75%/20-12.06.2027	EUR	300'000		300'000	268'614.89	0.01
4.840	RAIFFEISEN SCHWEIZ 4.84%/23-03.11.2028	EUR		400'000	400'000	392'739.64	0.01
5.230	RAIFFEISEN SCHWEIZ 5.23%/22-01.11.2027	EUR	300'000	100'000	400'000	396'600.79	0.01
1.200	UBS AG AUSTRALIA 1.2%/20-30.07.2025	AUD	707'000		707'000	384'838.98	0.01
0.010	UBS AG LONDON 0.01%/21-31.03.2026	EUR	800'000		800'000	707'966.58	0.02
0.500	UBS AG LONDON 0.5%/21-31.03.2031	EUR	700'000		700'000	537'452.75	0.02
0.625	UBS AG LONDON 0.625%/21-18.12.2023	GBP	200'000	200'000			
1.250	UBS AG LONDON 1.25%/23-01.06.2026	USD		400'000	400'000	322'981.76	0.01
1.250	UBS AG LONDON -144A- 1.25%/21-01.06.2026	USD	400'000	400'000			
4.500	UBS AG LONDON -144A- 4.5%/18-26.06.2048	USD	200'000	200'000			
4.500	UBS AG LONDON 4.5%/23-26.06.2048	USD		200'000	200'000	161'208.54	0.01
0.250	UBS GROUP AG 0.25%/21-24.02.2028	EUR		200'000	200'000	166'738.44	0.01
0.625	UBS GROUP AG 0.625%/21-24.02.2033	EUR	400'000		400'000	286'914.38	0.01
0.875	UBS GROUP AG 0.875%/21-03.11.2031	EUR	500'000		500'000	381'879.44	0.01
2.746	UBS GROUP AG -144A- 2.746%/22-11.02.2033	USD	600'000		600'000	425'132.10	0.01
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/19-13.08.2030	USD	600'000		600'000	466'993.27	0.02
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/21-10.08.2027	USD	800'000		800'000	638'073.34	0.02
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/21-11.02.2032	USD	400'000		400'000	277'990.25	0.01
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/22-05.08.2033	USD		400'000	400'000	335'594.81	0.01
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/22-11.02.2043	USD		200'000	200'000	126'681.65	0.00
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/23-12.01.2034	USD	800'000		800'000	713'417.74	0.02
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/23-22.09.2034	USD		400'000	400'000	363'670.45	0.01
-	UBS GROUP AG FIX-TO-FRN -144A- FRN/24-08.02.2035	USD		500'000	500'000	435'122.99	0.01
-	UBS GROUP AG FIX-TO-FRN FRN/20-05.11.2028	EUR	600'000		600'000	499'746.50	0.02
-	UBS GROUP AG FIX-TO-FRN FRN/20-29.01.2026	EUR	1'187'000		1'187'000	1'092'974.49	0.04
-	UBS GROUP AG FIX-TO-FRN FRN/21-03.11.2026	EUR	800'000		800'000	716'268.25	0.02
-	UBS GROUP AG FIX-TO-FRN FRN/21-03.11.2029	GBP	200'000		200'000	192'319.84	0.01
-	UBS GROUP AG FIX-TO-FRN FRN/22-15.06.2030	EUR	500'000		500'000	458'059.03	0.02
-	UBS GROUP AG FIX-TO-FRN FRN/23-17.03.2028	EUR		400'000	400'000	388'081.87	0.01
4.125	UBS GROUP FUNDING (JERSEY) (reg. -S-) 4.125%/16-15.04.2026	USD	825'000		825'000	705'919.13	0.02
4.125	UBS GROUP FUNDING (Jersey) LIMITED (reg. -S-) 4.125%/15-24.09.2025	USD	1'190'000	500'000	690'000	594'330.11	0.02
4.125	UBS GROUP FUNDING (JERSEY) LIMITED -144A- 4.125%/15-24.09.2025	USD	580'000		580'000	499'581.08	0.02
4.253	UBS GROUP FUNDING (SWITZERLAND) -144A- 4.253%/17-23.03.2028	USD	700'000	200'000	900'000	758'531.34	0.03
4.125	UBS GROUP FUNDING 144-A- 4.125%/16-15.04.2026	USD	1'150'000	200'000	1'350'000	1'155'143.39	0.04
-	UBS GROUP FUNDING SWITZERLAND FIX-TO-FRN 1.25%/18-17.04.2025	EUR	450'000	450'000			
-	UBS GROUP INC.	USD	500'000	500'000			
3.750	UBS GROUP INC. 3.75%/23-26.03.2025	USD		1'000'000	1'000'000	862'323.35	0.03
4.550	UBS GROUP INC. 4.55%/23-17.04.2026	USD		250'000	250'000	216'220.25	0.01
4.875	UBS GROUP INC. 4.875%/23-15.05.2045	USD	1'250'000	400'000	850'000	690'132.02	0.02
-	UBS GROUP INC. FIX-TO-FRN -144A- FRN/20-30.01.2027	USD	600'000		600'000	486'411.51	0.02
						<b>30'716'547.20</b>	<b>1.04</b>
<b>Thailand</b>							
-	BANGKOK BANK PCL/HK (subordinated) FIX-TO-FRN FRN/21-23.09.2036	USD	200'000		200'000	148'086.27	0.00
4.050	BANGKOK BANK PCL/HK 4.05%/18-19.03.2024	USD	200'000		200'000		
5.300	BANGKOK BANK PCL/HK 5.3%/23-21.09.2028	USD		400'000	400'000	353'122.42	0.01
5.500	BANGKOK BANK PCL/HK 5.5%/23-21.09.2033	USD		400'000	400'000	353'483.10	0.01
9.025	BANGKOK BANK PUBLIC -144A- 9.025%/96-15.03.2029	USD	100'000		100'000	100'518.51	0.00
2.980	GC TREASURY CENTRE CO 2.98%/21-18.03.2031	USD	200'000		200'000	147'498.26	0.00
4.300	GC TREASURY CENTRE CO 4.3%/21-18.03.2051	USD	220'000		220'000	146'954.32	0.00
4.400	GC TREASURY CENTRE CO 4.4%/22-30.03.2032	USD	400'000	200'000	200'000	160'080.10	0.01
5.200	GC TREASURY CENTRE CO 5.2%/22-30.03.2052	USD	200'000	200'000			
-	MINOR INTERNATIONAL PCL FIX-TO-FRN FRN/21-PERPETUAL	USD	200'000		200'000	165'114.58	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- MUANG THAI LIFE ASSURANCE CO.LTD (subordinated) FRN/21-27.01.2037	USD	400'000		400'000			
3.900 SIAM COMMERCIAL BANK CAY 3.9%/19-11.02.2024	USD	200'000		200'000			
4.400 SIAM COMMERCIAL BANK CAY 4.4%/19-11.02.2029	USD	200'000			200'000	168'915.41	0.01
3.750 THAI OIL TREASURY CENTER COMPANY LTD 3.75%/20-18.06.2050	USD	670'000			670'000	417'240.25	0.01
4.875 THAI OIL TRSRY CENTER 4.875%/18-23.01.2043	USD	200'000			200'000	152'038.36	0.01
						<b>2'313'051.58</b>	<b>0.08</b>
<b>United Arab Emirates</b>							
4.875 ALDAR INVESTMENT PROPERT 4.875%/23-24.05.2033	USD		500'000		500'000	429'418.80	0.01
4.875 MASDAR ABU DHABI 4.875%/23-25.07.2033	USD		400'000	400'000			
- MASHREQBANK PSC (subordinated) FIX-TO-FRN FRN/22-24.02.2033	USD	300'000			300'000	276'849.67	0.01
- NBK TIER 1 FINANCING 2 (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	USD	300'000			300'000	253'009.72	0.01
- NBK TIER 1 LTD (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	USD	200'000			200'000	160'841.98	0.01
						<b>1'120'120.17</b>	<b>0.04</b>
<b>United Kingdom</b>							
5.750 3I GROUP (reg. -S-) S. -77362- 5.75%/1999-03.12.2032	GBP	109'000			109'000	125'521.97	0.00
4.875 3I GROUP PLC 4.875%/23-14.06.2029	EUR		100'000		100'000	98'934.84	0.00
3.500 A2DOMINION HOUS GRP LTD S. -1- 3.5%/16-15.11.2028	GBP		100'000		100'000	101'389.45	0.00
2.625 ACCENT CAPITAL PLC 2.625%/19-18.07.2049	GBP	200'000			200'000	141'363.36	0.00
5.500 ADMIRAL GROUP (subordinated) (reg. -S-) 5.5%/14-25.07.2024	GBP	200'000		200'000			
8.500 ADMIRAL GROUP PLC (subordinated) 8.5%/23-06.01.2034	GBP		200'000		200'000	241'781.53	0.01
4.250 AFFINITY SUTTON CAPITAL MARKETS 4.25%/12-08.10.2042	GBP	100'000			100'000	94'678.50	0.00
2.000 ANCHOR HANOVER GROUP 2%/21-21.07.2051	GBP	100'000			100'000	59'309.25	0.00
1.625 ANGLIAN WATER SERV FIN 1.625%/17-10.08.2025	GBP	480'000			480'000	505'553.16	0.02
5.875 ANGLIAN WATER SERV FIN 5.875%/23-20.06.2031	GBP		200'000		200'000	228'366.30	0.01
6.000 ANGLIAN WATER SERV FIN 6%/23-20.06.2039	GBP		300'000		300'000	346'910.18	0.01
4.500 ANGLIAN WATER SERVICES FINANCING 4.5%/13-22.02.2026	GBP	200'000			200'000	218'909.70	0.01
1.625 ANGLO AMERICAN CAPITAL 1.625%/17-18.09.2025	EUR	600'000	140'000		740'000	680'924.23	0.02
4.000 ANGLO AMERICAN CAPITAL -144A- 4%/17-11.09.2027	USD	1'000'000			1'000'000	838'583.04	0.03
4.500 ANGLO AMERICAN CAPITAL -144A- 4.5%/18-15.03.2028	USD		200'000		200'000	169'543.36	0.01
2.875 ANGLO AMERICAN CAPITAL 2.875%/21-17.03.2031	USD	200'000		200'000			
3.375 ANGLO AMERICAN CAPITAL 3.375%/19-11.03.2029	GBP	100'000		100'000			
3.875 ANGLO AMERICAN CAPITAL 3.875%/22-16.03.2029	USD	400'000					
3.950 ANGLO AMERICAN CAPITAL 3.95%/20-10.09.2050	USD		200'000		200'000	131'179.36	0.00
4.000 ANGLO AMERICAN CAPITAL 4%/17-11.09.2027	USD	1'250'000		500'000	750'000	628'939.10	0.02
4.500 ANGLO AMERICAN CAPITAL 4.5%/23-15.09.2028	EUR		300'000		300'000	294'731.97	0.01
4.750 ANGLO AMERICAN CAPITAL 4.75%/22-16.03.2052	USD		200'000		200'000	147'935.53	0.00
4.750 ANGLO AMERICAN CAPITAL 4.75%/22-21.09.2032	EUR	400'000		100'000	300'000	298'399.68	0.01
5.000 ANGLO AMERICAN CAPITAL 5%/23-15.03.2031	EUR		300'000	100'000	200'000	201'242.95	0.01
2.308 ANNINGTON FUNDING PLC 2.308%/21-06.10.2032	GBP	200'000			200'000	171'599.97	0.01
2.924 ANNINGTON FUNDING PLC 2.924%/21-06.10.2051	GBP	200'000			200'000	130'948.84	0.00
3.184 ANNINGTON FUNDING PLC 3.184%/17-12.07.2029	GBP	300'000			300'000	295'423.50	0.01
3.685 ANNINGTON FUNDING PLC 3.685%/17-12.07.2034	GBP	300'000			300'000	278'949.64	0.01
3.935 ANNINGTON FUNDING PLC 3.935%/17-12.07.2047	GBP	250'000			250'000	208'490.73	0.01
4.750 ANNINGTON FUNDING PLC S. -8- 4.75%/22-09.08.2033	GBP	200'000			200'000	205'819.72	0.01
2.875 AON 2.875%/14-14.05.2026	EUR	600'000			600'000	557'154.91	0.02
3.500 AON 3.5%/14-14.06.2024	USD	450'000			450'000	393'558.31	0.01
4.600 AON 4.6%/14-14.06.2014	USD	270'000			270'000	205'236.12	0.01
2.500 ASSOCIATED BRITISH FOODS 2.5%/22-16.06.2034	GBP	300'000			300'000	272'156.26	0.01
1.625 ASSURA FIN PLC 1.625%/21-30.06.2033	GBP	100'000			100'000	81'455.96	0.00
5.412 ASTER TREASURY PLC 5.412%/23-20.12.2032	GBP		200'000		200'000	229'901.19	0.01
0.750 ASTRAZENECA 0.75%/16-12.05.2024	EUR	600'000		600'000			
3.375 ASTRAZENECA 3.375%/15-16.11.2025	USD	799'000			799'000	684'297.58	0.02
4.000 ASTRAZENECA 4%/12-18.09.2042	USD	100'000			100'000	75'266.32	0.00
4.375 ASTRAZENECA 4.375%/15-16.11.2045	USD	300'000			300'000	233'521.32	0.01
6.450 ASTRAZENECA 6.45%/07-15.09.2037	USD	874'000			874'000	866'665.77	0.03
0.375 ASTRAZENECA PLC 0.375%/21-03.06.2029	EUR	200'000			200'000	164'203.73	0.01
0.700 ASTRAZENECA PLC 0.7%/20-08.04.2026	USD	446'000			446'000	359'495.18	0.01
1.375 ASTRAZENECA PLC 1.375%/20-06.08.2030	USD	500'000			500'000	356'663.97	0.01
2.125 ASTRAZENECA PLC 2.125%/20-06.08.2050	USD	360'000			360'000	186'915.40	0.01
3.625 ASTRAZENECA PLC 3.625%/23-03.03.2027	EUR		400'000		400'000	384'403.67	0.01
3.750 ASTRAZENECA PLC 3.75%/23-03.03.2032	EUR		400'000		400'000	391'439.89	0.01
4.375 ASTRAZENECA PLC 4.375%/18-17.08.2048	USD	200'000			200'000	156'370.79	0.01
- AVIVA (subordinated) (reg. -S-) FIX-TO-FRN 5.125%/15-04.06.2050	GBP	300'000			300'000	314'710.96	0.01
- AVIVA (subordinated) FIX-TO-FRN 3.875%/14-03.07.2044	EUR	300'000			300'000	284'600.74	0.01
- AVIVA (subordinated) FIX-TO-FRN 4.375%/16-12.09.2049	GBP	400'000			400'000	410'400.83	0.01
- AVIVA FIX-TO-FRN 6.125%/01-14.11.2036	GBP	460'000			460'000	516'742.24	0.02
1.668 B.A.T. INTERNATIONAL FINANCE LTD 1.668%/20-25.03.2026	USD	1'000'000			1'000'000	815'907.26	0.03
5.800 BAE SYSTEMS PLC -144A- 5.8%/11-11.10.2041	USD		200'000		200'000	176'370.22	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000	BAE SYSTEMS PLC 3%/20-15.09.2050	USD	200'000		200'000	117'684.41	0.00
3.400	BAE SYSTEMS PLC 3.4%/20-15.04.2030	USD	1'000'000	200'000	500'000	557'279.44	0.02
3.650	BARCLAYS 3.65%/15-16.03.2025	USD	670'000		670'000	577'667.00	0.02
4.337	BARCLAYS 4.337%/17-10.01.2028	USD		600'000	600'000	507'552.44	0.02
5.250	BARCLAYS 5.25%/15-17.08.2045	USD	500'000		500'000	419'860.51	0.01
5.750	BARCLAYS BANK (subordinated) S. 105 T. 1 5.75%/01-14.09.2026	GBP	140'000		140'000	156'622.23	0.01
3.125	BARCLAYS BANK 3.125%/17-17.01.2024	GBP	100'000		100'000		
3.250	BARCLAYS BANK 3.25%/16-12.02.2027	GBP	100'000		100'000	104'111.70	0.00
4.375	BARCLAYS BANK 4.375%/16-12.01.2026	USD	700'000		700'000	603'697.27	0.02
4.950	BARCLAYS BANK 4.95%/17-10.01.2047	USD	550'000		550'000	440'710.39	0.01
5.200	BARCLAYS BANK 5.2%/16-12.05.2026	USD	500'000		500'000	434'946.76	0.01
4.836	BARCLAYS BANK PLC 4.836% 17 - 09.05.28	USD	700'000		700'000	593'350.18	0.02
3.750	BARCLAYS BANK S. 2014- 3.75%/14-15.05.2024	USD	1'000'000		1'000'000		
-	BARCLAYS BANK UK PLC FIX-TO-FRN FRN/21-12.05.2032	EUR	600'000		600'000	462'657.73	0.02
3.564	BARCLAYS PLC (subordinated) 3.564%/20-23.09.2035	USD	600'000		600'000	443'325.74	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/19-20.06.2030	USD	400'000		400'000	333'395.98	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/20-22.11.2030	GBP	300'000		300'000	317'875.41	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/21-22.03.2031	EUR	300'000		300'000	263'157.63	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/22-14.11.2032	GBP	200'000		200'000	234'265.26	0.01
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/23-27.06.2034	USD		600'000	600'000	547'872.81	0.02
2.645	BARCLAYS PLC 2.645%/20-24.06.2031	USD	600'000		600'000	439'318.94	0.01
3.000	BARCLAYS PLC 3%/19-08.05.2026	GBP	200'000		200'000	211'333.28	0.01
3.250	BARCLAYS PLC 3.25%/18-17.01.2033	GBP	200'000		200'000	185'592.17	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/18-16.05.2029	USD	400'000		400'000	342'452.90	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/19-07.05.2025	USD	400'000		400'000		
-	BARCLAYS PLC FIX-TO-FRN FRN/19-09.06.2025	EUR	300'000		300'000	283'420.09	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/20-02.04.2025	EUR	500'000		300'000	190'456.12	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/20-03.11.2026	GBP		200'000	200'000	208'305.83	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/20-07.05.2026	USD	600'000		600'000	510'767.76	0.02
-	BARCLAYS PLC FIX-TO-FRN FRN/20-10.12.2024	USD	400'000		400'000		
-	BARCLAYS PLC FIX-TO-FRN FRN/21-09.08.2029	EUR	800'000	200'000	1'000'000	820'789.94	0.03
-	BARCLAYS PLC FIX-TO-FRN FRN/21-24.11.2027	USD	400'000		400'000	321'908.87	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/21-24.11.2032	USD	300'000		300'000	215'114.80	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/21-24.11.2042	USD	300'000	400'000	700'000	445'143.16	0.02
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2026	USD	400'000		400'000	360'753.75	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2028	USD		400'000	400'000	372'244.80	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2033	USD	500'000	400'000	300'000	578'119.85	0.02
-	BARCLAYS PLC FIX-TO-FRN FRN/22-09.08.2026	USD	500'000		500'000	437'570.54	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-09.08.2028	USD	500'000		500'000	437'855.71	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-09.08.2033	USD		600'000	600'000	521'929.95	0.02
-	BARCLAYS PLC FIX-TO-FRN FRN/22-29.01.2034	EUR	700'000		400'000	302'750.62	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/22-31.01.2027	EUR	500'000	100'000	600'000	560'785.46	0.02
-	BARCLAYS PLC FIX-TO-FRN FRN/23-08.08.2030	EUR		300'000	300'000	294'840.60	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/23-09.05.2027	USD	500'000		500'000	441'177.92	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/23-09.05.2034	USD		200'000	200'000	178'279.31	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/23-13.09.2034	USD		200'000	200'000	184'163.77	0.01
-	BARCLAYS PLC FIX-TO-FRN FRN/23-31.01.2031	GBP	400'000		400'000	455'685.58	0.02
3.950	BAT INTERNATIONAL FINANCE (reg. -S-) 3.95%/15-15.06.2025	USD	360'000		360'000	309'990.17	0.01
2.000	BAT INTERNATIONAL FINANCE (reg. -S-) S. -52- 2%/15-13.03.2045	EUR	200'000		200'000	125'235.84	0.00
1.250	BAT INTERNATIONAL FINANCE 1.25%/15-13.03.2027	EUR	400'000		400'000		
6.000	BAT INTERNATIONAL FINANCE 6%/09-24.11.2034	GBP	400'000		400'000	432'468.46	0.01
2.250	BAT INTERNATIONAL FINANCE PLC 2.25%/20-26.06.2028	GBP	300'000		300'000	291'660.91	0.01
4.448	BAT INTERNATIONAL FINANCE PLC 4.448%/22-16.03.2028	USD	556'000		556'000	472'209.28	0.02
2.250	BAT INTL FINANCE PLC 2.25%/17-16.01.2030	EUR	700'000		700'000	602'241.38	0.02
2.750	BAZALGETTE FINANCE PLC 2.75%/22-10.03.2034	GBP	200'000		200'000	178'421.20	0.01
5.125	BC ENERGY CAPITAL S. 20 (reg. -S-) 5.125%/10-01.12.2025	GBP	200'000		200'000	222'850.51	0.01
5.125	BG ENERGY CAPITAL (reg. -S-) 5.125%/11-15.10.2041	USD	200'000		200'000		
5.000	BG ENERGY CAPITAL (reg. -S-) S. 21 5%/11-04.11.2036	GBP	200'000		200'000	219'709.45	0.01
2.250	BG ENERGY CAPITAL (reg. -S-) S. 26 2.25%/14-21.11.2029	EUR	400'000		400'000	356'052.99	0.01
3.459	BLEND FUNDING PLC S. -1- 3.459%/18-21.09.2047	EUR	300'000		300'000	249'106.22	0.01
2.922	BLEND FUNDING PLC S. -3- 2.922%/19-05.04.2054	GBP	200'000		200'000	143'314.82	0.00
1.573	BP CAPITAL MARKET (reg. -S-) 1.573%/15-16.02.2027	EUR	400'000		400'000	360'897.53	0.01
3.723	BP CAPITAL MARKET 3.723%/16-28.11.2028	USD	222'000		222'000	185'599.15	0.01
2.213	BP CAPITAL MARKETS 2.213%/14-25.09.2026	EUR	130'000		130'000	120'563.29	0.00
2.972	BP CAPITAL MARKETS 2.972%/14-27.02.2026	EUR	250'000		250'000		
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	800'000		800'000	736'332.51	0.02
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	670'000		670'000	596'829.29	0.02
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP	600'000		600'000	626'935.80	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.231 BP CAPITAL MARKETS PLC 1.231%/19-08.05.2031	EUR	900'000	800'000	500'000	1'200'000	973'238.70	0.03
1.876 BP CAPITAL MARKETS PLC 1.876%/20-07.04.2024	EUR	300'000		300'000			
2.519 BP CAPITAL MARKETS PLC 2.519%/20-07.04.2028	EUR	500'000			500'000	460'079.18	0.02
3.279 BP CAPITAL MARKETS PLC 3.279%/17-19.09.2027	USD	933'000		500'000	433'000	360'994.35	0.01
4.250 BRAMBLES FINANCE PLC 4.25%/23-22.03.2031	EUR		300'000		300'000	294'048.74	0.01
3.125 BRITISH AMERICAN TOBACCO HOLDINGS 3.125%/14-06.03.2029	EUR	200'000			200'000	184'096.47	0.01
4.000 BRITISH SKY BROADCASTING (reg. -S-) 4%/14-26.11.2029	GBP	400'000			400'000	427'050.68	0.01
6.000 BRITISH SKY BROADCASTING GROUP S. 1.6%/07-21.05.2027	GBP	300'000			300'000	344'838.41	0.01
6.375 BRITISH TELECOM (reg. -S-) S. -20073- 6.375%/07-23.06.2037	GBP	100'000			100'000	119'120.85	0.00
1.125 BRITISH TELECOMMUNICATIO 1.125%/19-12.09.2029	EUR	400'000			400'000	335'245.47	0.01
1.500 BRITISH TELECOMMUNICATIO 1.5%/17-23.06.2027	EUR		500'000		500'000	446'228.78	0.02
4.250 BRITISH TELECOMMUNICATIO -144A- 4.25%/19-08.11.2049	USD	200'000			200'000	141'480.39	0.00
2.750 BRITISH TELECOMMUNICATIO 2.75%/22-30.08.2027	EUR	500'000			500'000	463'600.14	0.02
3.125 BRITISH TELECOMMUNICATIO 3.125%/17-21.11.2031	GBP	300'000			300'000	291'437.03	0.01
3.750 BRITISH TELECOMMUNICATIO 3.75%/23-13.05.2031	EUR		300'000		300'000	285'681.33	0.01
4.250 BRITISH TELECOMMUNICATIO 4.25%/23-06.01.2033	EUR		200'000		200'000	195'489.34	0.01
4.500 BRITISH TELECOMMUNICATIO 4.5%/18-04.12.2023	USD	500'000		500'000			
1.750 BRITISH TELECOMMUNICATIONS 1.75%/16-10.03.2026	EUR	400'000	100'000		500'000	458'773.71	0.02
3.250 BRITISH TELECOMMUNICATIONS PLC 3.25%/19-08.11.2029	USD		600'000		600'000	475'192.79	0.02
- BRITISH TELECOMMUNICATIONS STEP UP 00-15.12.2030	USD	840'000			840'000	904'583.83	0.03
3.125 BROMFORD HOUSING GR 3.125%/18-03.05.2048	GBP	100'000			100'000	78'318.24	0.00
2.340 BROOKFIELD FIN I UK PLC 2.34%/21-30.01.2032	USD	200'000			200'000	141'117.78	0.00
5.750 BT GROUP (reg. -S-) 5.75%/99-07.12.2028	GBP	80'000			80'000	92'159.19	0.00
5.000 BUPA FINANCE 5%/16-08.12.2026	GBP	325'000			325'000	354'359.90	0.01
1.750 BUPA FINANCE PLC 1.75%/20-14.06.2027	GBP	300'000			300'000	297'151.09	0.01
5.000 BUPA FINANCE PLC 5%/23-12.10.2030	EUR		100'000		100'000	99'988.75	0.00
0.625 CADENT FINANCE PLC 0.625%/21-19.03.2030	EUR	200'000			200'000	158'276.69	0.01
5.750 CADENT FINANCE PLC 5.75%/23-14.03.2034	GBP		100'000		100'000	113'361.13	0.00
3.000 CARDIFF UNIVERSITY (reg. -S-) 3%/16-07.12.2055	GBP	100'000			100'000	76'863.55	0.00
3.125 CATALYST HOUSING LTD 3.125%/17-31.10.2047	GBP	100'000			100'000	76'479.28	0.00
4.375 CENTRICA (reg. -S-) S. 21 4.375%/12-13.03.2029	GBP	300'000			300'000	321'875.25	0.01
4.250 CENTRICA (reg. -S-) S. 22 4.25%/12-12.09.2044	GBP	100'000			100'000	91'863.79	0.00
7.000 CENTRICA (reg. -S-) S. 9 7%/08-19.09.2033	GBP	50'000			50'000	61'782.56	0.00
5.375 CENTRICA -144A- 5.375%/13-16.10.2043	USD		200'000		200'000	153'503.56	0.01
3.250 CHURCH COMMISSIONERS 3.25%/22-14.07.2032	GBP	100'000			100'000	100'019.41	0.00
3.625 CHURCH COMMISSIONERS 3.625%/22-14.07.2052	GBP	100'000			100'000	88'107.89	0.00
7.250 CIRCLE ANGELICA (reg. -S-) S. 1 7.25%/08-12.11.2038	GBP		150'000		150'000	197'195.16	0.01
5.200 CIRCLE ANGLIA SOCIAL HOUSING (reg. -S-) 5.2%/12-02.03.2044	GBP	100'000			100'000	104'156.26	0.00
3.250 CITIZEN TREASURY PLC 3.25%/17-20.10.2048	GBP	100'000			100'000	77'636.57	0.00
1.250 CLARION FUNDING PLC 1.25%/20-13.11.2032	GBP	100'000			100'000	81'370.20	0.00
1.875 CLARION FUNDING PLC 1.875%/20-22.01.2035	GBP	100'000			100'000	80'365.50	0.00
3.125 CLARION FUNDING PLC 3.125%/18-19.04.2048	GBP	400'000			400'000	308'158.17	0.01
1.625 CLOSE BROTHERS FIN PLC 1.625%/20-03.12.2030	GBP	400'000			400'000	325'618.91	0.01
2.750 CLOSE BROTHERS FINANCE (reg. -S-) 2.75%/16-19.10.2026	GBP	300'000			300'000	299'730.77	0.01
7.750 CLOSE BROTHERS GROUP PLC 7.75%/23-14.06.2028	GBP		200'000		200'000	221'701.01	0.01
1.125 COCA-COLA 1.125%/16-26.05.2024	EUR	300'000		300'000			
1.875 COCA-COLA ENTERPRISES (reg. -S-) 1.875%/15-18.03.2030	EUR	600'000			600'000	518'865.48	0.02
0.200 COCA-COLA EUROPEAN PARTN 0.2%/20-02.12.2028	EUR	800'000			800'000	653'460.70	0.02
1.500 COCA-COLA EUROPEAN PARTN -144A- 1.5%/21-15.01.2027	USD	400'000			400'000	318'387.12	0.01
2.000 COMPASS GROUP PLC 2%/18-05.09.2025	GBP	140'000			140'000	149'004.60	0.01
4.375 COMPASS GROUP PLC S. -11- 4.375%/22-08.09.2032	GBP	200'000			200'000	217'526.30	0.01
2.607 CONNECT PLUS ISSUER 2.607%/18-31.03.2039	GBP	200'000			200'000	159'156.20	0.01
- CREDIT AGRICOLE S.A. LONDON BRANCH FIX-TO-FRN FRN/23-03.10.2029	USD		250'000		250'000	227'130.29	0.01
4.125 CRH FINANCE UK (reg. -S-) S. -9- 4.125%/15-02.12.2029	GBP	340'000			340'000	358'588.69	0.01
3.850 CSL FINANCE PLC -144A- 3.85%/22-27.04.2027	USD		40'000		40'000	33'928.62	0.00
4.250 CSL UK HOLDINGS LTD 4.25%/22-27.04.2032	USD	600'000			600'000	498'852.85	0.02
4.750 CSL UK HOLDINGS LTD 4.75%/22-27.04.2052	USD	600'000			600'000	476'866.65	0.02
1.875 DERWENT LONDON PLC 1.875%/21-17.11.2031	GBP	300'000			300'000	260'838.41	0.01
1.375 DIAGEO CAPITAL PLC 1.375%/20-29.09.2025	USD	500'000			500'000	415'233.60	0.01
2.125 DIAGEO CAPITAL PLC 2.125%/20-29.04.2032	USD	800'000			800'000	569'208.07	0.02
3.875 DIAGEO CAPITAL PLC 3.875%/18-18.05.2028	USD	300'000			300'000	254'966.71	0.01
5.300 DIAGEO CAPITAL PLC 5.3%/22-24.10.2027	USD		200'000		200'000	178'160.65	0.01
5.500 DIAGEO CAPITAL PLC 5.5%/22-24.01.2033	USD	200'000			200'000	180'824.75	0.01
5.625 DIAGEO CAPITAL PLC 5.625%/23-05.10.2033	USD		200'000		200'000	182'817.24	0.01
1.750 DIAGEO FINANCE 1.75%/14-23.09.2024	EUR	490'000			490'000	461'556.08	0.02
1.875 DIAGEO FINANCE PLC 1.875%/20-27.03.2027	EUR	500'000			500'000	456'391.46	0.02
2.500 DIAGEO FINANCE PLC 2.5%/20-27.03.2032	EUR	650'000			650'000	580'035.47	0.02
2.875 DIAGEO FINANCE PLC 2.875%/20-27.03.2029	GBP	100'000			100'000	102'729.41	0.00
2.375 DIAGEO FINANCE PLC S. -2022/3- 2.375%/22-08.06.2028	GBP	300'000			300'000	304'692.98	0.01
4.000 DIRECT LINE INSURANCE GR (subordinated) 4%/20-05.06.2032	GBP	300'000			300'000	275'694.97	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.875 DS SMITH PLC 2.875%/17-26.07.2029	GBP		200'000		200'000	197'710.88	0.01
4.375 DS SMITH PLC 4.375%/23-27.07.2027	EUR		400'000		400'000	387'635.91	0.01
4.500 DS SMITH PLC 4.5%/23-27.07.2030	EUR		400'000		400'000	392'594.80	0.01
2.500 DWR CYMRU FINANCING LTD 2.5%/18-31.03.2036	GBP	230'000			230'000	194'547.54	0.01
1.625 DWR CYMRU FINANCING UK (subordinated) 1.625%/20-31.03.2026	GBP	100'000			100'000	102'479.91	0.00
2.125 EASTERN POWER NETWORKS 2.125%/19-25.11.2033	GBP	250'000			250'000	216'304.40	0.01
0.875 EASYJET PLC 0.875%/19-11.06.2025	EUR	130'000			130'000	119'294.79	0.00
6.250 EDF ENERGY NETWORKS 6.25%/09-12.11.2036	GBP	150'000			150'000	183'018.62	0.01
1.415 ENW FINANCE PLC 1.415%/20-30.07.2030	GBP	300'000			300'000	269'970.88	0.01
2.742 EVERSOLT FUNDING PLC 2.742%/20-30.06.2040	GBP	300'000			300'000	233'488.46	0.01
3.529 EVERSOLT FUNDING PLC 3.529%/17-07.08.2042	GBP	150'000			150'000	129'675.71	0.00
0.739 EXPERIAN FINANCE PLC 0.739%/20-29.10.2025	GBP	300'000		200'000	100'000	103'748.59	0.00
2.750 EXPERIAN FINANCE PLC 2.75%/19-08.03.2030	USD	400'000			400'000	304'320.89	0.01
3.250 EXPERIAN FINANCE PLC 3.25%/20-07.04.2032	GBP	100'000			100'000	100'274.49	0.00
3.250 FERGUSON FINANCE PLC 3.25%/20-02.06.2030	USD	300'000			300'000	235'684.61	0.01
4.650 FERGUSON FINANCE PLC 4.65%/22-20.04.2032	USD		200'000		200'000	167'895.40	0.01
- FIRSTGROUP (reg. -S-) STEP UP 09-18.09.2024	GBP	100'000		100'000			
1.875 FLAGSHIP FINANCE PLC 1.875%/21-14.07.2061	GBP		400'000		400'000	214'559.00	0.01
1.246 FOLIO RESIDENTIAL FIN 1 1.246%/20-31.10.2027	GBP	300'000			300'000	288'763.79	0.01
4.250 FRESNILLO PLC 4.25%/20-02.10.2050	USD	500'000			500'000	324'603.68	0.01
5.250 GLAXOSMITHKLINE (reg. -S-) S. 1 T. 1 5.25%/01-19.12.2033	GBP	232'000			232'000	268'093.73	0.01
1.000 GLAXOSMITHKLINE CAPITAL 1%/17-12.09.2026	EUR	300'000			300'000	269'618.29	0.01
1.250 GLAXOSMITHKLINE CAPITAL 1.25%/18-21.05.2026	EUR	300'000			300'000	272'760.00	0.01
1.250 GLAXOSMITHKLINE CAPITAL 1.25%/20-12.10.2028	GBP	400'000			400'000	386'649.06	0.01
1.375 GLAXOSMITHKLINE CAPITAL 1.375%/14-02.12.2024	EUR	450'000	475'000	925'000			
1.625 GLAXOSMITHKLINE CAPITAL 1.625%/20-12.05.2035	GBP	300'000	200'000		500'000	403'760.05	0.01
3.000 GLAXOSMITHKLINE CAPITAL 3%/19-01.06.2024	USD	300'000		300'000			
3.375 GLAXOSMITHKLINE CAPITAL 3.375%/19-01.06.2029	USD	200'000			200'000	165'258.06	0.01
4.250 GLAXOSMITHKLINE CAPITAL 4.25%/12-18.12.2045	GBP	200'000		200'000			
5.250 GLAXOSMITHKLINE CAPITAL 5.25%/07-10.04.2042	GBP	250'000			250'000	282'169.23	0.01
6.375 GLAXOSMITHKLINE CAPITAL 6.375%/08-09.03.2039	GBP	200'000			200'000	251'507.68	0.01
6.064 GLENFINANCE II (reg. -S-) 6.064%/09-21.12.2039	GBP	100'000			100'000	118'095.00	0.00
3.375 GRAINGER PLC 3.375%/18-24.04.2028	GBP		200'000		200'000	202'246.48	0.01
5.250 GREENSQUAREACCORD LTD 5.25%/22-30.11.2047	GBP		200'000		200'000	206'779.86	0.01
4.750 GRT PLC HSE GRP LTD 4.75%/12-22.10.2042	GBP	100'000			100'000	102'442.04	0.00
2.875 GSK CONSUMER HEALTHCARE 2.875%/22-29.10.2028	GBP	100'000			100'000	102'326.20	0.00
3.125 GSK CONSUMER HEALTHCARE 3.125%/22-24.03.2025	USD	700'000			700'000	601'246.02	0.02
3.375 GSK CONSUMER HEALTHCARE 3.375%/22-29.03.2038	GBP	300'000			300'000	273'589.79	0.01
2.000 GUINNESS PARTNERSHIP LTD 2%/20-22.04.2055	GBP	100'000			100'000	55'996.66	0.00
4.000 GUINNESS PARTNERSHIP LTD 4%/14-24.10.2044	GBP	100'000			100'000	92'936.43	0.00
2.778 GWYNT Y MOR OFTO PLC 2.778%/15-17.02.2034	GBP		100'000		100'000	64'421.99	0.00
3.500 HAMMERSON REIT (reg. -S-) 3.5%/15-27.10.2025	GBP	420'000		100'000	320'000	342'517.37	0.01
3.625 HEXAGON HOUSING ASSOC 3.625%/22-22.04.2048	GBP	100'000			100'000	79'305.12	0.00
- HITACHI CAPITAL UK PLC 0%/21-29.10.2024	EUR	300'000			300'000	277'685.54	0.01
3.125 HOME GROUP LTD 3.125%/19-27.03.2043	GBP	100'000			100'000	78'984.33	0.00
3.288 HOUSING AND CARE TWY ONE 3.288%/17-08.11.2049	GBP	140'000			140'000	109'718.83	0.00
2.625 HSBC (reg. -S-) S. 25 2.625%/16-16.08.2028	GBP	500'000			500'000	500'648.42	0.02
3.000 HSBC HOLDINGS 3%/15-30.06.2025	EUR	200'000			200'000	187'822.31	0.01
6.500 HSBC HOLDINGS (reg. -S-) S. 15 6.5%/09-20.05.2024	GBP	150'000		150'000			
6.750 HSBC HOLDINGS (subordinated) (reg. -S-) S.13 6.75%/08-11.09.2028	GBP	200'000			200'000	231'990.77	0.01
4.250 HSBC HOLDINGS (subordinated) 4.25%/14-14.03.2024	USD	200'000		200'000			
4.250 HSBC HOLDINGS (subordinated) 4.25%/15-18.08.2025	USD	880'000			880'000	758'903.47	0.03
4.375 HSBC HOLDINGS (subordinated) 4.375%/16-23.11.2026	USD	300'000			300'000	256'959.84	0.01
6.800 HSBC HOLDINGS (subordinated) 6.8%/08-01.06.2038	USD		600'000		600'000	572'410.35	0.02
0.875 HSBC HOLDINGS 0.875%/16-06.09.2024	EUR	1'950'000		1'950'000			
2.500 HSBC HOLDINGS 2.5%/16-15.03.2027	EUR	650'000			650'000	599'019.62	0.02
3.900 HSBC HOLDINGS 3.9%/16-25.05.2026	USD	800'000			800'000	682'610.22	0.02
4.300 HSBC HOLDINGS 4.3%/16-08.03.2026	USD	600'000			600'000	516'948.00	0.02
5.750 HSBC HOLDINGS 5.75%/02-20.12.2027	GBP	400'000			400'000	451'524.23	0.02
6.100 HSBC HOLDINGS 6.1%/11-14.01.2042	USD	234'000			234'000	225'152.63	0.01
6.500 HSBC HOLDINGS 6.5%/06-02.05.2036	USD		200'000		200'000	185'074.18	0.01
6.500 HSBC HOLDINGS 6.5%/07-15.09.2037	USD		100'000		100'000	92'696.45	0.00
- HSBC HOLDINGS FIX-TO-FRN 4.041%/17-13.03.2028	USD	600'000			600'000	506'231.86	0.02
7.000 HSBC HOLDINGS PLC (reg. -S-) S. 12 7%/08-07.04.2038	GBP	150'000			150'000	179'598.54	0.01
5.250 HSBC HOLDINGS PLC (subordinated) 5.25%/14-14.03.2044	USD	600'000			600'000	502'697.37	0.02
6.000 HSBC HOLDINGS PLC (subordinated) 6%/10-29.03.2040	GBP	300'000			300'000	326'235.98	0.01
6.500 HSBC HOLDINGS PLC (subordinated) 6.5%/22-02.05.2036	USD	400'000			400'000	360'174.88	0.01
6.500 HSBC HOLDINGS PLC (subordinated) 6.5%/22-15.09.2037	USD	700'000		400'000	300'000	271'030.61	0.01
6.800 HSBC HOLDINGS PLC (subordinated) 6.8%/22-01.06.2038	USD	500'000			500'000	462'227.97	0.02
7.625 HSBC HOLDINGS PLC (subordinated) 7.625%/22-17.05.2032	USD	262'000		262'000			
- HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/22-16.11.2032	EUR	700'000	100'000		800'000	804'948.93	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/22-16.11.2034	GBP	300'000	100'000	400'000	482'819.00	0.02	
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/23-13.11.2034	USD		400'000	400'000	377'377.21	0.01	
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/23-20.06.2034	USD		200'000	200'000	179'249.26	0.01	
-	HSBC HOLDINGS PLC (subordinated) FRN/22-29.03.2033	USD	800'000		800'000	646'282.95	0.02	
3.196	HSBC HOLDINGS PLC 3.196%/16-05.12.2023	CAD	150'000		150'000			
4.755	HSBC HOLDINGS PLC 4.755%/22-09.06.2028	USD		500'000	500'000	429'883.64	0.01	
4.950	HSBC HOLDINGS PLC 4.95%/20-31.03.2030	USD	500'000		500'000	431'097.95	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/18-18.05.2024	USD	300'000		300'000			
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-07.11.2025	USD	600'000		600'000	516'528.77	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-22.05.2030	USD	900'000		900'000	734'190.85	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-22.07.2028	GBP	300'000		300'000	307'128.97	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/19-29.05.2030	GBP	200'000		200'000	196'456.68	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-04.06.2026	USD	600'000		600'000	505'288.54	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-13.11.2031	EUR	180'000		180'000	141'948.18	0.00	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-18.04.2026	USD	1'000'000	200'000	500'000	588'140.26	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-22.09.2028	USD	800'000		800'000	624'204.73	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-24.05.2027	USD	200'000		200'000	161'211.34	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-17.08.2029	USD	500'000	200'000	700'000	535'137.03	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-22.11.2024	USD	400'000		400'000			
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-22.11.2027	USD	600'000		600'000	483'609.10	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-22.11.2032	USD	600'000	200'000	800'000	579'724.05	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.07.2027	GBP	300'000		300'000	305'498.29	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.09.2029	EUR		500'000	500'000	413'730.12	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2026	USD	500'000		500'000	453'089.24	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2028	USD	600'000		600'000	559'343.50	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-10.03.2026	USD	500'000		500'000	427'983.41	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-11.08.2033	USD	800'000		800'000	692'153.80	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-15.06.2027	EUR	800'000		800'000	747'043.11	0.03	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-09.03.2034	USD		400'000	400'000	365'510.05	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-09.03.2044	USD		1'000'000	1'000'000	925'020.65	0.03	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-10.03.2028	EUR	600'000		600'000	584'861.43	0.02	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-10.03.2032	EUR	400'000		400'000	397'126.79	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-14.09.2031	GBP	200'000		200'000	235'760.05	0.01	
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-23.05.2033	EUR		500'000	500'000	500'401.14	0.02	
-	HSBC HOLDINGS PLC FRN/18-19.06.2029	USD	600'000		600'000	508'249.88	0.02	
-	HSBC HOLDINGS PLC FRN/19-11.03.2025	USD	1'000'000		1'000'000			
-	HSBC HOLDINGS PLC FRN/21-24.05.2032	USD	750'000		750'000	545'713.58	0.02	
-	HSBC HOLDINGS PLC FRN/22-03.11.2033	USD	500'000		500'000	495'765.04	0.02	
-	HSBC HOLDINGS PLC FRN/22-11.08.2028	USD	600'000		600'000	523'273.86	0.02	
-	HSBC HOLDINGS PLC S. -36- FIX-TO-FRN FRN/18-04.12.2024	EUR	400'000		400'000			
4.292	HSBC HOLDINGS PLC/18-12.09.2026	USD	600'000	200'000	800'000	690'743.63	0.02	
5.625	HUTCHISON WHAMPOA FIN UK 5.625%/06-24.11.2026	GBP	300'000		300'000	338'589.71	0.01	
1.750	HYDE HOUSING ASSOC LTD 1.75%/20-18.08.2055	GBP	200'000		200'000	103'955.77	0.00	
3.125	IG GROUP HOLDINGS PLC 3.125%/21-18.11.2028	GBP	300'000	200'000	500'000	474'394.94	0.02	
1.125	IMPERIAL BRANDS FIN PLC 1.125%/19-14.08.2023	EUR	87'000		87'000			
3.875	IMPERIAL BRANDS FIN PLC -144A- 3.875%/19-26.07.2029	USD	300'000		300'000	243'997.49	0.01	
6.125	IMPERIAL BRANDS FIN PLC -144A- 6.125%/22-27.07.2027	USD	800'000		300'000	500'000	448'231.79	0.02
2.125	IMPERIAL BRANDS FIN PLC 2.125%/19-12.02.2027	EUR	200'000		200'000	182'156.36	0.01	
1.375	IMPERIAL BRANDS FINANCE (reg. -S-) 1.375%/17-27.01.2025	USD	300'000		300'000			
4.250	IMPERIAL BRANDS FINANCE (reg. -S-) 4.25%/15-21.07.2025	USD	1'170'000		1'170'000			
-	IMPERIAL TOBACCO (reg. -S-) S. 30 STEP UP 11-28.09.2026	GBP	300'000		300'000	332'341.00	0.01	
8.125	IMPERIAL TOBACCO FINANCE (reg. -s-) 8.125%/08-15.03.2024	GBP	100'000		100'000			
4.875	IMPERIAL TOBACCO FINANCE 4.875%/14-07.06.2032	GBP	280'000		280'000	284'517.34	0.01	
6.500	INCHCAPE PLC 6.5%/23-09.06.2028	GBP		300'000	300'000	339'582.15	0.01	
3.250	INCOMMUNITIES TRS PLC 3.25%/19-21.03.2049	GBP	100'000		100'000	80'482.46	0.00	
2.125	INTERCONTINENTAL HOTELS 2.125%/18-15.05.2027	EUR	200'000		200'000	181'744.71	0.01	
3.375	INTERCONTINENTAL HOTELS 3.375%/20-08.10.2028	GBP	300'000		300'000	307'289.37	0.01	
1.625	INTERMEDIATE CAPITAL GRO 1.625%/20-17.02.2027	EUR	300'000		300'000	261'971.27	0.01	
3.750	INVESCO FINANCE 3.75%/15-15.01.2026	USD	756'000		756'000	646'914.46	0.02	
5.375	INVESCO FINANCE 5.375%/13-30.11.2043	USD	255'000		255'000	216'731.85	0.01	
-	INVESTEC PLC FIX-TO-FRN FRN/21-16.07.2028	GBP	200'000		200'000	190'036.44	0.01	
1.375	ITV PLC 1.375%/19-26.09.2026	EUR	200'000		200'000	178'628.73	0.01	
2.750	LAND SECURITIES CM PLC 2.75%/17-22.09.2057	GBP	300'000		300'000	201'358.74	0.01	
4.875	LAND SECURITIES CM PLC 4.875%/23-15.09.2032	GBP		200'000	200'000	220'874.53	0.01	
1.375	LEEDS BUILDING SOCIETY 1.375%/21-06.10.2027	GBP	200'000		200'000	194'084.18	0.01	
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN 5.375%/15-27.10.2045	GBP	200'000		200'000	220'547.06	0.01	
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN 5.5%/14-27.06.2064	GBP	200'000		200'000	214'460.98	0.01	
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN FRN/19-26.11.2049	GBP	300'000		300'000	296'115.21	0.01	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN FRN/20-01.11.2050	GBP	100'000			100'000	101'002.94	0.00
3.500 LENDLEASE EUROPE FIN PLC 3.5%/21-02.12.2033	GBP	200'000		200'000			
- LIBERBANK FIX-TO-FRN 6.875%/17-14.03.2027	USD	200'000			200'000	170'892.06	0.01
5.125 LIBRA TREASURY PLC 5.125%/12-02.08.2038	GBP		100'000		100'000	107'396.45	0.00
- LIVERPOOL VICTORIA FRIENDLY SOCIETY (subordinated) FIX-TO-FRN 13-22.05.2043	GBP	100'000		100'000			
4.500 LLOYDS BANK (subordinated) 4.5%/14-04.11.2024	USD	290'000			290'000	252'339.44	0.01
1.250 LLOYDS BANK 1.25%/15-13.01.2025	EUR	1'200'000		1'200'000			
3.500 LLOYDS BANK 3.5%/15-14.05.2025	USD		300'000		300'000	257'931.50	0.01
3.750 LLOYDS BANK GROUP 3.75%/17-11.01.2027	USD	600'000			600'000	506'879.66	0.02
4.582 LLOYDS BANK GROUP 4.582%/16-10.12.2025	USD		600'000		600'000	517'662.96	0.02
4.650 LLOYDS BANKING GROUP (subordinated) 4.65%/16-24.03.2026	USD	250'000			250'000	215'690.13	0.01
- LLOYDS BANKING GROUP FIX-TO-FRN 3.574%/17-07.11.2028	USD	900'000			900'000	739'115.54	0.02
4.344 LLOYDS BANKING GROUP PLC (subordinated) 4.344%/18-09.01.2048	USD	500'000	400'000	320'000	580'000	401'158.82	0.01
5.300 LLOYDS BANKING GROUP PLC (subordinated) 5.3%/16-01.12.2045	USD	200'000	200'000		400'000	328'293.35	0.01
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/20-18.03.2030	EUR	460'000			460'000	436'225.61	0.01
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/21-14.12.2046	USD	600'000	400'000		1'000'000	598'259.75	0.02
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/21-15.12.2031	GBP	300'000			300'000	298'828.55	0.01
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/22-15.11.2033	USD	300'000			300'000	294'494.65	0.01
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/23-02.06.2033	GBP		200'000		200'000	223'405.21	0.01
- LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/23-31.08.2033	AUD		250'000		250'000	149'106.12	0.01
- LLOYDS BANKING GROUP PLC (subordinated) S. -14S- FIX-TO-FRN FRN/20-03.12.2035	GBP	400'000			400'000	352'547.38	0.01
0.482 LLOYDS BANKING GROUP PLC 0.482%/17-14.12.2023	JPY	100'000'000		100'000'000			
1.500 LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	EUR		300'000		300'000	266'865.36	0.01
2.250 LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	GBP	800'000		800'000			
3.900 LLOYDS BANKING GROUP PLC 3.9%/19-12.03.2024	USD	400'000		400'000			
4.250 LLOYDS BANKING GROUP PLC 4.25%/17-22.11.2027	AUD	150'000			150'000	82'613.14	0.00
4.375 LLOYDS BANKING GROUP PLC 4.375%/18-22.03.2028	USD	200'000			200'000	170'091.40	0.01
4.450 LLOYDS BANKING GROUP PLC 4.45%/18-08.05.2025	USD	400'000	200'000		600'000	521'457.77	0.02
4.550 LLOYDS BANKING GROUP PLC 4.55%/18-16.08.2028	USD	500'000			500'000	427'162.72	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-01.04.2026	EUR		100'000		100'000	94'798.30	0.00
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-05.02.2026	USD	600'000			600'000	511'958.92	0.02
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-15.01.2026	GBP	300'000			300'000	323'318.80	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/21-11.05.2024	USD	300'000		300'000			
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/21-11.05.2027	USD	300'000			300'000	242'309.51	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-10.06.2027	AUD	300'000			300'000	172'761.15	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-11.08.2033	USD		200'000		200'000	167'361.54	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-18.03.2026	USD	500'000			500'000	429'773.71	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-18.03.2028	USD	400'000			400'000	333'761.12	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-24.08.2030	EUR		500'000		500'000	457'615.93	0.02
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-21.09.2031	EUR		200'000		200'000	197'221.71	0.01
- LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/24-05.01.2035	USD		500'000		500'000	434'541.12	0.01
2.375 LLOYDS BK CORP MKTS PLC 2.375%/20-09.04.2026	EUR	150'000			150'000	139'301.59	0.00
6.500 LLOYDS TSB (reg. -S-) S. EMTN 4133 6.5%/10-17.09.2040	GBP	315'000			315'000	395'991.27	0.01
2.000 LONDON & QUADRANT HOUSIN 2%/20-20.10.2038	GBP	150'000			150'000	109'502.75	0.00
2.625 LONDON & QUADRANT HOUSIN 2.625%/18-28.02.2028	GBP	200'000			200'000	201'170.50	0.01
2.750 LONDON & QUADRANT HOUSIN 2.75%/17-20.07.2057	GBP	100'000			100'000	66'074.79	0.00
4.625 LONDON & QUADRANT HOUSING (reg -S-) 4.625%/12-05.12.2033	GBP	400'000			400'000	422'555.18	0.01
2.625 LONDON POWER NETWORKS 2.625%/19-01.03.2029	GBP	100'000			100'000	100'096.27	0.00
1.625 LONDON STOCK EXCHANGE PL 1.625%/21-06.04.2030	GBP	200'000			200'000	187'218.40	0.01
1.750 LONDON STOCK EXCHANGE PL 1.75%/17-19.09.2029	EUR	600'000			600'000	521'581.25	0.02
0.650 LSEGA FINANCING PLC -144A- 0.65%/21-06.04.2024	USD	200'000		200'000			
1.375 LSEGA FINANCING PLC -144A- 1.375%/21-06.04.2026	USD	300'000	200'000		500'000	406'222.68	0.01
2.000 LSEGA FINANCING PLC -144A- 2%/21-06.04.2028	USD	300'000			300'000	234'558.80	0.01
2.500 LSEGA FINANCING PLC -144A- 2.5%/21-06.04.2031	USD	300'000			300'000	221'897.96	0.01
3.200 LSEGA FINANCING PLC -144A- 3.2%/21-06.04.2041	USD	200'000			200'000	131'927.46	0.00
2.875 MAN AIR GRP FND P 2.875%/19-30.09.2044	GBP	100'000			100'000	75'372.11	0.00
6.125 MAN AIR GRP FND P 6.125%/23-30.09.2041	GBP		240'000		240'000	286'510.24	0.01
3.000 MARTLET HOMES LTD 3%/17-09.05.2052	GBP	200'000			200'000	148'554.38	0.01
1.875 METROPOLITAN HOUSING 1.875%/21-28.07.2036	GBP	300'000			300'000	229'377.68	0.01
4.875 MOBICO GROUP PLC 4.875%/23-26.09.2031	EUR		300'000		300'000	282'688.27	0.01
1.500 MONDI FINANCE 1.5%/16-05.04.2024	EUR	100'000		100'000			
1.625 MONDI FINANCE PLC 1.625%/18-27.04.2026	EUR	100'000			100'000	91'130.59	0.00
3.400 MORHOMES PLC 3.4%/19-19.02.2038	GBP	100'000			100'000	87'683.51	0.00
2.375 MOTABILITY OPERATIONS 2.375%/17-14.03.2032	GBP	400'000			400'000	371'696.72	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500	MOTABILITY OPERATIONS GR 1.5%/21-20.01.2041	GBP	300'000		300'000	196'810.85	0.01
1.750	MOTABILITY OPERATIONS GR 1.75%/19-03.07.2029	GBP	100'000		100'000	95'048.29	0.00
2.125	MOTABILITY OPERATIONS GR 2.125%/22-18.01.2042	GBP	300'000		300'000	215'784.23	0.01
2.375	MOTABILITY OPERATIONS GR 2.375%/19-03.07.2039	GBP	100'000		100'000	78'089.90	0.00
5.750	MOTABILITY OPERATIONS GR 5.75%/23-11.09.2048	GBP		400'000	400'000	466'801.82	0.02
4.375	MOTABILITY OPERATIONS GROUP (reg. -S-) S. 7 4.375%/12-08.02.2027	GBP	300'000		300'000	327'696.24	0.01
5.818	NAT GRID ELECTY SW 5.818%/23-31.07.2041	GBP		300'000	300'000	341'807.62	0.01
2.375	NATIONAL EXPRESS GROUP P 2.375%/19-20.11.2028	GBP	200'000		200'000	191'092.37	0.01
2.125	NATIONAL GRID GAS FINANCE (reg -S-) S. -2- 2.125%/16-22.09.2028	GBP	760'000	200'000	560'000	548'431.99	0.02
2.625	NATIONAL GRID GAS FINANCE (reg -S-) S. -3- 2.625%/16-22.09.2038	GBP	500'000		500'000	386'723.69	0.01
2.750	NATIONAL GRID GAS FINANCE (reg -S-) S. -4- 2.75%/16-22.09.2046	GBP	160'000		160'000	110'485.16	0.00
0.625	NATIONAL GRID GAS FINANCE 0.625%/16-22.09.2024	EUR	1'050'000	1'050'000			
1.625	NATIONAL GRID GAS PLC 1.625%/21-14.01.2043	GBP	300'000		300'000	179'401.39	0.01
0.163	NATIONAL GRID PLC 0.163%/21-20.01.2028	EUR	200'000		200'000	166'340.13	0.01
0.250	NATIONAL GRID PLC 0.25%/21-01.09.2028	EUR	500'000	280'000	220'000	180'584.27	0.01
0.553	NATIONAL GRID PLC 0.553%/20-18.09.2029	EUR	400'000		400'000	321'744.78	0.01
2.949	NATIONAL GRID PLC 2.949%/22-30.03.2030	EUR	410'000	280'000	130'000	118'685.31	0.00
3.245	NATIONAL GRID PLC 3.245%/22-30.03.2034	EUR	400'000		400'000	354'654.13	0.01
3.949	NATIONAL GRID PLC 3.949%/22-20.09.2032	EUR	300'000	200'000	100'000	96'274.35	0.00
4.275	NATIONAL GRID PLC 4.275%/23-16.01.2035	EUR		200'000	200'000	192'356.21	0.01
5.602	NATIONAL GRID PLC 5.602%/23-12.06.2028	USD		400'000	400'000	356'660.86	0.01
5.809	NATIONAL GRID PLC 5.809%/23-12.06.2033	USD		600'000	600'000	533'896.65	0.02
4.000	NATIONWIDE BLDG SOCIETY (subordinated) 4%/16-14.09.2026	USD	690'000		690'000	580'586.48	0.02
0.250	NATIONWIDE BLDG SOCIETY 0.25%/20-22.07.2025	EUR	300'000	100'000	400'000	363'260.73	0.01
1.000	NATIONWIDE BLDG SOCIETY -144A- 1%/20-28.08.2025	USD	400'000		400'000	330'587.40	0.01
4.850	NATIONWIDE BLDG SOCIETY -144A- 4.85%/22-27.07.2027	USD	400'000		400'000	347'615.81	0.01
3.250	NATIONWIDE BLDG SOCIETY 3.25%/22-05.09.2029	EUR	400'000		400'000	374'733.64	0.01
5.350	NATIONWIDE BLDG SOCIETY 5.35%/23-15.03.2028	AUD		300'000	300'000	172'175.65	0.01
-	NATIONWIDE BLDG SOCIETY FIX-TO-FRN -144A- FRN/23-18.10.2027	USD		200'000	200'000	180'254.36	0.01
-	NATIONWIDE BLDG SOCIETY FIX-TO-FRN FRN/18-08.03.2026	EUR	500'000		500'000	464'472.05	0.02
-	NATIONWIDE BLDG SOCIETY FIX-TO-FRN FRN/22-07.12.2027	GBP	400'000		400'000	452'321.75	0.02
3.250	NATIONWIDE BUILDING SOCIETY (reg. -S-) S. -482- 3.25%/16-20.01.2028	GBP	130'000		130'000	136'135.83	0.00
3.000	NATIONWIDE BUILDING SOCIETY (reg. -S-) S. -496- 3%/16-06.05.2026	GBP	100'000		100'000	106'446.34	0.00
1.250	NATIONWIDE BUILDING SOCIETY 1.25%/15-03.03.2025	EUR	300'000		300'000	278'843.32	0.01
-	NATIONWIDE BUILDING SOCIETY -144A- FIX-TO-FRN 4.302%/18.08.03.2018	USD	500'000		500'000	418'641.48	0.01
-	NATIONWIDE BUILDING SOCIETY FIX-TO-FRN -144A- FRN/19-18.07.2030	USD	300'000		300'000	241'726.25	0.01
-	NATIONWIDE BUILDING SOCIETY FIX-TO-FRN 2%/17-25.07.2029	EUR	500'000		500'000	471'385.34	0.02
4.250	NATL GAS TRANSMISSION 4.25%/23-05.04.2030	EUR		300'000	300'000	291'524.51	0.01
5.750	NATL GAS TRANSMISSION 5.75%/23-05.04.2035	GBP		100'000	100'000	112'764.10	0.00
0.823	NATL GRID ELECT TRANS 0.823%/20-07.07.2032	EUR	300'000		300'000	226'086.01	0.01
1.125	NATL GRID ELECT TRANS 1.125%/20-07.07.2028	GBP	400'000		400'000	377'889.73	0.01
2.000	NATL GRID ELECT TRANS 2%/19-16.09.2038	GBP	300'000		300'000	218'330.50	0.01
2.301	NATL GRID ELECT TRANS 2.301%/21-22.06.2029	CAD	400'000		400'000	230'339.77	0.01
2.750	NATL GRID ELECT TRANS 2.75%/19-06.02.2035	GBP	100'000		100'000	87'176.71	0.00
5.272	NATL GRID ELECT TRANS 5.272%/23-18.01.2043	GBP		250'000	250'000	266'291.27	0.01
0.872	NATL GRID ELECT TRANS S. -89- 0.872%/20-26.11.2040	EUR	300'000		300'000	188'013.84	0.01
1.750	NATS EN ROUTE PLC 1.75%/21-30.09.2033	GBP	200'000		200'000	169'367.81	0.01
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/19-01.11.2029	USD	400'000	400'000			
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/20-28.11.2035	USD	200'000		200'000	145'013.65	0.00
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/21-14.09.2032	EUR	600'000		600'000	503'948.79	0.02
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/21-28.11.2031	GBP	300'000		300'000	298'978.92	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/20-22.05.2024	USD	600'000	600'000			
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-09.11.2028	GBP	200'000		200'000	197'485.88	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-14.06.2027	USD	600'000		600'000	482'921.06	0.02
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-14.09.2029	EUR		270'000	270'000	222'300.23	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-26.02.2030	EUR	200'000		200'000	163'426.16	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/22-06.09.2028	EUR		100'000	100'000	95'892.23	0.00
-	NATWEST GROUP PLC FIX-TO-FRN FRN/22-29.03.2029	GBP	200'000		200'000	206'445.70	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/23-02.03.2034	USD		470'000	470'000	421'963.05	0.01
-	NATWEST GROUP PLC FIX-TO-FRN FRN/23-13.09.2029	USD		300'000	300'000	266'831.71	0.01
-	NATWEST GROUP PLC FRN/18-25.06.2024	USD	723'000	723'000			
0.125	NATWEST MARKETS PLC 0.125%/21-12.11.2025	EUR	500'000		500'000	448'191.75	0.02
0.125	NATWEST MARKETS PLC 0.125%/21-18.06.2026	EUR	300'000		300'000	264'406.88	0.01
0.800	NATWEST MARKETS PLC 0.8%/21-12.08.2024	USD	400'000		400'000	344'447.62	0.01
1.000	NATWEST MARKETS PLC 1%/19-28.05.2024	EUR	1'000'000	1'000'000			
1.375	NATWEST MARKETS PLC 1.375%/22-02.03.2027	EUR	500'000		500'000	446'548.00	0.02
1.600	NATWEST MARKETS PLC -144A- 1.6%/21-29.09.2026	USD	400'000		400'000	320'732.73	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets		
3.479	NATWEST MARKETS PLC -144A-	3.479%/22-22.03.2025	USD	300'000		300'000	258'550.63	0.01	
2.750	NATWEST MARKETS PLC	2.75%/20-02.04.2025	EUR		400'000	400'000	377'439.88	0.01	
4.250	NATWEST MARKETS PLC	4.25%/23-13.01.2028	EUR	100'000		100'000	97'485.48	0.00	
5.055	NATWEST MARKETS PLC	5.0546%/22-12.08.2025	AUD	400'000		400'000	228'806.09	0.01	
6.375	NATWEST MARKETS PLC	6.375%/22-08.11.2027	GBP	200'000		200'000	230'221.98	0.01	
2.000	NATWEST MARKETS PLC S.	-85- 2%/22-27.08.2025	EUR	400'000		400'000	371'695.80	0.01	
3.625	NEXT (reg. -S-)	3.625%/16-18.05.2028	GBP	300'000		300'000	315'008.36	0.01	
6.125	NORTHERN GAS NETWORKS	6.125%/23-02.06.2033	GBP		300'000	300'000	349'783.92	0.01	
1.875	NORTHERN POWERGRID NORTH	1.875%/20-16.06.2062	GBP	100'000		100'000	53'454.85	0.00	
5.125	NORTHUMBRIAN WATER FINANCE (reg. -S-)	5.125%/12-23.01.2042	GBP	284'000		284'000	290'410.28	0.01	
2.000	NOTTING HILL GENESIS 2%	21-03.06.2036	GBP	200'000		200'000	155'629.57	0.01	
2.875	NOTTING HILL GENESIS 2.875%	19-31.01.2029	GBP	100'000		100'000	100'251.09	0.00	
3.250	NOTTING HILL HOUS TRST	3.25%/17-12.10.2048	GBP	150'000		150'000	118'255.95	0.00	
5.250	NOTTING HILL HOUSING (reg. -S)	5.25%/10-07.07.2042	GBP	100'000		100'000	107'452.15	0.00	
2.250	OMNICOM CAPITAL HOLDINGS	2.25%/21-22.11.2033	GBP	300'000		300'000	260'460.82	0.01	
0.800	OMNICOM FINANCE HOLD	0.8%/19-08.07.2027	EUR	300'000		300'000	261'156.54	0.01	
1.400	OMNICOM FINANCE HOLD	1.4%/19-08.07.2031	EUR	150'000		150'000	123'455.82	0.00	
2.125	ONWARD HOMES LTD	2.125%/21-25.03.2053	GBP	100'000		100'000	58'188.72	0.00	
3.283	OPTIVO FINANCE PLC	3.283%/18-22.03.2048	GBP	250'000		250'000	193'178.06	0.01	
2.000	ORBIT CAPITAL PLC	2%/20-24.11.2038	GBP	300'000		300'000	221'017.11	0.01	
3.375	ORBIT CAPITAL PLC	3.375%/18-14.06.2048	GBP	200'000		200'000	160'996.10	0.01	
-	OSB GROUP PLC FIX-TO-FRN	FRN/24-16.01.2030	GBP		200'000	200'000	230'643.01	0.01	
2.750	PEABODY CAPITAL NO TWO	2.75%/22-02.03.2034	GBP	200'000		200'000	178'851.14	0.01	
3.250	PEABODY CAPITAL NO TWO	3.25%/18-14.09.2048	GBP	200'000		200'000	157'315.94	0.01	
4.625	PEABODY CAPITAL NO. 2	4.625%/13-12.12.2053	GBP	100'000		100'000	99'118.31	0.00	
3.750	PEARSON FUNDING PLC	3.75%/20-04.06.2030	GBP	100'000		100'000	101'579.92	0.00	
3.625	PENSION INSURANCE (subordinated)	3.625%/20-21.10.2032	GBP	300'000		300'000	266'275.12	0.01	
4.625	PENSION INSURANCE (subordinated)	4.625%/20-07.05.2031	GBP		100'000	100'000	97'693.69	0.00	
8.000	PENSION INSURANCE (subordinated)	8%/23-13.11.2033	GBP		200'000	200'000	237'096.67	0.01	
4.375	PHOENIX GROUP HOLDINGS (subordinated)	4.375%/18-24.01.2029	EUR	300'000		300'000	281'367.55	0.01	
5.375	PHOENIX GROUP HOLDINGS (subordinated)	5.375%/17-06.07.2027	USD	360'000		360'000	309'433.39	0.01	
5.625	PHOENIX GROUP HOLDINGS (subordinated)	5.625%/20-28.04.2031	GBP	400'000		200'000	209'707.06	0.01	
-	PHOENIX GRP HLD PLC (subordinated)	FIX-TO-FRN FRN/20-04.09.2031	USD	300'000		300'000			
3.625	PLACES FOR PEOPLE HOME	3.625%/17-22.11.2028	GBP	240'000		240'000	246'596.04	0.01	
2.500	PLACES FOR PEOPLE TREAS	2.5%/22-26.01.2036	GBP	300'000		300'000	243'639.43	0.01	
2.875	PLACES FOR PEOPLE TREASURY (reg. -S-)	2.875%/16-17.08.2026	GBP	200'000		100'000	104'695.36	0.00	
1.625	PLATFORM HG FINANCE LTD	1.625%/20-10.08.2055	GBP	300'000		300'000	151'840.24	0.01	
1.926	PLATFORM HG FINANCE PLC	1.926%/21-15.09.2041	GBP	200'000		200'000	142'189.83	0.00	
8.625	PRINCIPALITY BLDNG SOC	8.625%/23-12.07.2028	GBP		300'000	300'000	359'056.73	0.01	
5.560	PRUDENTIAL	5.56%/15-20.07.2055	GBP	100'000		100'000	99'797.76	0.00	
3.125	PRUDENTIAL FUNDING (ASIA) PLC	3.125%/20-14.04.2030	USD		200'000	200'000	157'015.26	0.01	
3.625	PRUDENTIAL FUNDING ASIA	3.625%/22-24.03.2032	USD		200'000	200'000	157'411.86	0.01	
-	PRUDENTIAL PLC (subordinated)	FIX-TO-FRN 5.7%/13-19.12.2063	GBP	300'000		300'000	315'690.03	0.01	
-	PRUDENTIAL PLC (subordinated)	FIX-TO-FRN FRN/18-20.10.2051	GBP	300'000		300'000	315'061.82	0.01	
-	PRUDENTIAL PLC (subordinated)	FIX-TO-FRN FRN/18-20.10.2068	GBP	210'000		210'000	218'265.00	0.01	
-	PRUDENTIAL PLC (subordinated)	FIX-TO-FRN FRN/21-03.11.2033	USD	200'000		200'000	310'668.52	0.01	
3.125	PRUDENTIAL PLC	3.125%/20-14.04.2030	USD	200'000		200'000			
3.625	PRUDENTIAL PLC	3.625%/22-24.03.2032	USD	200'000		200'000			
3.375	QUADGAS FINANCE PLC	3.375%/18-17.09.2029	GBP	200'000		200'000	195'191.35	0.01	
2.750	RECKITT BENCKISER TSY -144A-	2.75%/17-26.06.2024	USD	800'000		500'000	300'000	261'714.43	0.01
3.000	RECKITT BENCKISER TSY -144A-	3%/17-26.06.2027	USD	700'000		700'000	580'369.29	0.02	
2.750	RECKITT BENCKISER TSY	2.75%/17-26.06.2024	USD	1'820'000		1'500'000	320'000	279'162.06	0.01
3.625	RECKITT BENCKISER TSY	3.625%/23-14.09.2028	EUR	400'000		400'000	384'457.03	0.01	
4.125	RIO TINTO FINANCE	4.125%/12-21.08.2042	USD	288'000		288'000	216'898.22	0.01	
4.000	RIO TINTO FINANCE S.	2012/1 4%/12-11.12.2029	GBP	200'000		200'000	213'409.50	0.01	
4.750	RIO TINTO FINANCE USA	4.75%/12-22.03.2042	USD	498'000		498'000	411'045.56	0.01	
-	RL FINANCE NO 4 PLC (subordinated)	FIX-TO-FRN FRN/19-07.10.2049	GBP	200'000		200'000	180'760.28	0.01	
3.375	ROTHESAY LIFE (subordinated)	3.375%/19-12.07.2026	GBP		100'000	100'000	105'517.38	0.00	
7.734	ROTHESAY LIFE (subordinated)	7.734%/23-16.05.2033	GBP	300'000		100'000	235'940.49	0.01	
-	ROTHESAY LIFE (subordinated) S.	-NC6- FIX-TO-FRN FRN/21-PERPETUAL	USD	400'000		200'000	200'000	147'315.70	0.00
-	ROYAL BANK OF SCOTLAND	FIX-TO-FRN 1.75%/18-02.03.2026	EUR	600'000		600'000	558'893.00	0.02	
4.800	ROYAL BANK OF SCOTLAND GROUP	4.8%/16-05.04.2026	USD	400'000		400'000	347'866.53	0.01	
-	ROYAL BANK OF SCOTLAND GROUP	FIX-TO-FRN 18-19.09.2026	GBP	400'000		400'000	427'233.36	0.01	
-	ROYAL BANK OF SCOTLAND GROUP	PLC	USD	500'000		500'000	430'436.71	0.01	
-	ROYAL BANK OF SCOTLAND GROUP	PLC FRN/18-18.05.2029	USD	400'000		400'000	342'738.66	0.01	
-	ROYAL BK SCOTLAND GRP PLC (subordinated)	FIX-TO-FRN FRN/20-14.08.2030	GBP	400'000		400'000	429'554.62	0.01	
-	ROYAL BK SCOTLAND GRP PLC	FIX-TO-FRN FRN/19-08.05.2030	USD	500'000		500'000	416'521.92	0.01	
-	ROYAL BK SCOTLAND GRP PLC	FIX-TO-FRN FRN/19-22.03.2025	USD	200'000		200'000			
-	ROYAL BK SCOTLAND GRP PLC	FIX-TO-FRN FRN/19-28.03.2027	GBP	200'000		200'000	211'885.75	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- ROYAL BK SCOTLND GRP PLC FIX-TO-FRN FRN/20-22.05.2028	USD	500'000			500'000	408'645.45	0.01
1.200 ROYALTY PHARMA PLC 1.2%/21-02.09.2025	USD	500'000	30'000		530'000	436'995.21	0.01
1.750 ROYALTY PHARMA PLC 1.75%/21-02.09.2027	USD	400'000			400'000	313'132.05	0.01
2.150 ROYALTY PHARMA PLC 2.15%/21-02.09.2031	USD	400'000			400'000	281'278.36	0.01
2.200 ROYALTY PHARMA PLC 2.2%/21-02.09.2030	USD	400'000			400'000	289'926.27	0.01
3.300 ROYALTY PHARMA PLC 3.3%/21-02.09.2040	USD	250'000	100'000		350'000	225'771.04	0.01
3.550 ROYALTY PHARMA PLC 3.55%/21-02.09.2050	USD	400'000			400'000	239'751.54	0.01
5.000 SANCTUARY CAPITAL (reg. -S-) 5%/12-26.04.2047	GBP	100'000			100'000	105'166.52	0.00
6.697 SANCTUARY CAPITAL 6.697%/09-23.03.2039	GBP	50'000			50'000	64'644.60	0.00
2.375 SANCTUARY CAPITAL 2.375%/20-14.04.2050	GBP	100'000			100'000	66'134.94	0.00
4.750 SANTANDER UK -144A- 4.75%/15-15.09.2025	USD		400'000		400'000	343'947.01	0.01
4.000 SANTANDER UK 4%/14-13.03.2024	USD	763'000		763'000			
5.625 SANTANDER UK GROUP HLDGS (subordinated) -144A- 5.625%/15-15.09.2045	USD	230'000		230'000			
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/21-14.06.2027	USD	200'000			200'000	160'094.66	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/21-15.03.2025	USD	400'000			400'000	351'562.56	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-11.01.2028	USD	600'000			600'000	481'135.24	0.02
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-16.11.2027	GBP	200'000			200'000	228'433.13	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-21.11.2026	USD	200'000			200'000	178'704.33	0.01
- SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/23-29.08.2029	GBP		200'000		200'000	234'889.01	0.01
- SANTANDER UK GROUP HOLDINGS FIX-TO-FRN 3.823%/17-03.11.2028	USD	600'000			600'000	493'165.01	0.02
- SANTANDER UK GROUP HOLDINGS PLC FIX-TO-FRN FRN/20-21.08.2026	USD	500'000			500'000	412'418.62	0.01
- SANTANDER UK GROUP HOLDINGS PLC FRN/23-10.01.2029	USD	200'000			200'000	180'645.52	0.01
7.000 SCOTT WIDOWS (reg. -S-) 7%/13-16.06.2043	GBP	200'000			200'000	242'886.47	0.01
1.500 SCOTTISH HYDRO ELECTRIC 1.5%/21-24.03.2028	GBP		200'000		200'000	195'438.62	0.01
2.375 SEGRO PLC 2.375%/17-11.10.2029	GBP	770'000			770'000	741'717.87	0.03
2.750 SEVERN TRENT UTILITIES (reg. -S-) S. 99 2.75%/16-05.12.2031	GBP	200'000			200'000	188'011.46	0.01
2.000 SEVERN TRENT WATER UTIL 2%/20-02.06.2040	GBP	300'000			300'000	211'971.52	0.01
5.250 SEVERN TRENT WATER UTIL 5.25%/23-04.04.2036	GBP		200'000		200'000	221'121.81	0.01
2.250 SKY (reg.-S-) 2.25%/15-17.11.2025	EUR	200'000			200'000	186'554.95	0.01
6.500 SKY GROUP FINANCE PLC -144A- 6.5%/05-15.10.2035	EUR	100'000			100'000	96'000.07	0.00
2.032 SMITH & NEPHEW PLC 2.032%/20-14.10.2030	USD		256'000		256'000	184'882.25	0.01
4.565 SMITH & NEPHEW PLC 4.565%/22-11.10.2029	EUR	100'000			100'000	99'344.59	0.00
4.750 SOCIETY OF LLOYD'S (subordinated) 4.75%/14-30.10.2024	GBP	200'000		200'000			
4.625 SOUTHERN ELECTRIC POWER DISTRIBUTION 4.625%/06-20.02.2037	GBP	100'000			100'000	105'216.65	0.00
1.250 SOUTHERN GAS NETWORK PLC 1.25%/20-02.12.2031	GBP	200'000			200'000	167'685.90	0.01
3.100 SOUTHERN GAS NETWORK PLC 3.1%/18-15.09.2036	GBP	300'000			300'000	259'301.30	0.01
2.500 SOUTHERN GAS NETWORKS 2.5%/15-03.02.2025	GBP	600'000		300'000	300'000	324'896.02	0.01
2.375 SOUTHERN HOUSING GRP 2.375%/21-08.10.2036	GBP	200'000			200'000	159'933.49	0.01
2.375 SOV HOUSING CAPITAL 2.375%/19-04.11.2048	GBP	100'000			100'000	66'004.62	0.00
4.768 SOV HOUSING CAPITAL 4.768%/12-01.06.2043	GBP	100'000			100'000	103'330.89	0.00
4.875 SP MANWEB (reg. -S-) 4.875%/12-20.09.2027	GBP	200'000			200'000	221'375.77	0.01
8.375 SSE (reg. -S-) S. 3 8.375%/08-20.11.2028	GBP		200'000		200'000	253'942.56	0.01
- SSE PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	300'000	300'000		600'000	543'513.20	0.02
- SSE PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP	300'000			300'000	316'842.87	0.01
0.875 SSE PLC 0.875%/17-06.09.2025	EUR	300'000			300'000	274'323.71	0.01
1.750 SSE PLC 1.75%/20-16.04.2030	EUR	300'000			300'000	257'623.19	0.01
2.875 SSE PLC 2.875%/22-01.08.2029	EUR	400'000			400'000	370'594.24	0.01
4.000 SSE PLC 4%/23-05.09.2031	EUR		300'000		300'000	292'779.48	0.01
3.200 STANDARD CHARTERED (reg. -S-) 3.2%/15-17.04.2025	USD	400'000			400'000	342'859.08	0.01
4.050 STANDARD CHARTERED (reg. -S-) 4.05%/16-12.04.2026	USD	200'000			200'000	170'999.83	0.01
4.375 STANDARD CHARTERED (reg. -S-) 4.375%/13-18.01.2038	GBP		200'000		200'000	198'345.77	0.01
5.700 STANDARD CHARTERED (subordinated) (reg. -S-) S. 117 5.7%/14-26.03.2044	USD	300'000		300'000			
5.700 STANDARD CHARTERED (subordinated) -144A- 5.7%/14-26.03.2044	USD	500'000	200'000		700'000	596'982.44	0.02
4.300 STANDARD CHARTERED BANK -144A- 4.3%/16-19.02.2027	USD	500'000			500'000	423'730.76	0.01
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN -144A-FRN/20-18.02.2036	USD		325'000		325'000	236'737.07	0.01
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN -144A-FRN/22-12.01.2033	USD	400'000			400'000	295'458.55	0.01
- STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/21-23.09.2031	EUR	300'000			300'000	258'772.38	0.01
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/20-01.04.2031	USD	800'000			800'000	666'846.84	0.02
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/20-30.01.2026	USD	1'000'000			1'000'000	854'453.19	0.03
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-12.01.2025	USD	400'000		400'000			
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-14.01.2027	USD	600'000			600'000	485'918.12	0.02
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-23.11.2025	USD	200'000	400'000		600'000	511'551.84	0.02
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-29.06.2032	USD	500'000			500'000	356'473.46	0.01
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-12.01.2028	USD	800'000			800'000	644'653.06	0.02
- STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-16.11.2028	USD	600'000			600'000	562'443.74	0.02

1392 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-30.03.2026	USD	500'000		500'000	430'290.41	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/23-06.07.2034	USD		200'000	200'000	181'070.59	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/23-09.01.2029	USD		300'000	300'000	269'990.69	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/24-11.01.2035	USD		500'000	500'000	443'901.85	0.01
-	STANDARD CHARTERED PLC FIX-TO-FRN FRN/20-27.01.2028	EUR	900'000		900'000	784'387.26	0.03
-	STANDARD CHARTERED PLC FIX-TO-FRN FRN/21-17.11.2029	EUR	300'000		300'000	247'309.00	0.01
-	STANDARD LIFE ABERDEEN FIX-TO-FRN 4.25%/17-30.06.2048	USD	200'000		200'000	157'733.15	0.01
7.375	SW (FINANCE) I PLC 7.375%/23-12.12.2041	GBP		300'000	300'000	347'585.17	0.01
-	SWISS RE FINANCE UK (subordinated) FIX-TO-FRN FRN/20-04.06.2052	EUR	200'000		200'000	164'533.43	0.01
0.375	TESCO CORP TREASURY SERV 0.375%/21-27.07.2029	EUR	200'000	200'000	400'000	320'749.95	0.01
0.875	TESCO CORP TREASURY SERV 0.875%/19-29.05.2026	EUR	300'000		300'000	268'692.07	0.01
1.875	TESCO CORP TREASURY SERV 1.875%/21-02.11.2028	GBP	300'000		300'000	292'426.13	0.01
2.750	TESCO CORP TREASURY SERV 2.75%/20-27.04.2030	GBP	100'000		100'000	97'211.39	0.00
6.150	TESCO PLC -144A- 6.15%/07-15.11.2037	USD		100'000	100'000	88'320.47	0.00
1.250	THAMES WATER UTIL FIN 1.25%/22-31.01.2032	EUR	300'000		300'000	213'756.43	0.01
2.375	THAMES WATER UTIL FIN 2.375%/20-22.04.2040	GBP	200'000		200'000	132'746.60	0.00
8.250	THAMES WATER UTIL FIN 8.25%/23-25.04.2040	GBP		100'000	100'000	120'336.07	0.00
2.625	THAMES WATER UTILITIES 2.625%/17-24.01.2032	GBP	550'000		550'000	465'063.10	0.02
4.000	THAMES WATER UTILITIES 4%/14-19.06.2025	GBP	400'000				
7.738	THAMES WATER UTILITIES 7.738%/16-09.04.2058	GBP	200'000	400'000	200'000	235'958.31	0.01
5.500	THAMES WATER UTILITIES CAYMAN FINANCE S. 12 5.5%/11-11.02.2041	GBP	180'000		180'000	174'216.63	0.01
5.125	THAMES WATER UTILITIES FINANCE 5.125%/06-28.09.2037	GBP	50'000		50'000	47'032.38	0.00
6.500	THAMES WATER UTILITIES FINANCE 6.5%/00-09.02.2032	GBP		100'000	100'000	107'141.38	0.00
4.625	THAMES WATER UTILITIES S. 15 -A- 4.625%/12-04.06.2046	GBP	100'000		100'000	85'588.35	0.00
2.500	THE BERKELEY GROUP PLC 2.5%/21-11.08.2031	GBP	100'000		100'000	83'906.44	0.00
5.200	THFC (reg. -S-) 5.2%/11-11.10.2043	GBP	240'000		240'000	261'258.78	0.01
6.350	THFC FUNDING NO 2 PLC 6.35%/09-08.07.2039	GBP	200'000		200'000	245'557.48	0.01
2.625	TP ICAP PLC 2.625%/21-18.11.2028	GBP	300'000	200'000	500'000	470'747.08	0.02
5.250	TP ICAP PLC 5.25%/19-29.05.2026	GBP	100'000		100'000	108'309.81	0.00
1.500	TRITAX BIG BOX REIT PLC 1.5%/20-27.11.2033	GBP	200'000		200'000	157'302.57	0.01
5.650	UBS AG LONDON BRANCH 5.65%/23-11.09.2028	USD		400'000	400'000	359'245.53	0.01
2.250	UNI OF SOUTHAMPTON 2.25%/17-11.04.2057	GBP	450'000	450'000			
1.500	UNILEVER PLC 1.5%/19-11.06.2039	EUR	400'000		400'000	296'858.84	0.01
2.125	UNILEVER PLC 2.125%/22-28.02.2028	GBP	200'000		200'000	203'280.14	0.01
1.500	UNILEVER PLC S. -58- 1.5%/19-22.07.2026	GBP	200'000		200'000	207'437.03	0.01
3.374	UNITE (USAF) (reg.-S-) S. S 3.374%/13-30.06.2028	GBP	190'000	190'000			
1.875	UNITED UTILITIES WAT FIN 1.875%/20-03.06.2042	GBP	200'000		200'000	135'566.87	0.00
2.000	UNITED UTILITIES WAT FIN 2%/19-03.07.2033	GBP	100'000		100'000	86'041.69	0.00
2.625	UNITED UTILITIES WAT FIN 2.625%/19-12.02.2031	GBP	100'000		100'000	95'821.31	0.00
5.750	UNITED UTILITIES WAT FIN 5.75%/23-26.06.2036	GBP		200'000	200'000	232'271.46	0.01
3.750	UNIVERSITY OF CAMBRIDGE (reg. -S-) 3.75%/12-17.10.2052	GBP	120'000		120'000	112'249.50	0.00
2.350	UNIVERSITY OF CAMBRIDGE 2.35%/18-27.06.2078	GBP	100'000		100'000	64'172.33	0.00
4.250	UNIVERSITY OF MANCHESTER (reg. -S-) 4.25%/13-04.07.2053	GBP	280'000		280'000	282'780.18	0.01
2.544	UNIVERSITY OF OXFORD 2.544%/17-08.12.2117	GBP	240'000	100'000	140'000	85'025.86	0.00
-	VIRGIN MONEY UK PLC (subordinated) FIX-TO-FRN FRN/20-11.12.2030	GBP	300'000		300'000	323'779.94	0.01
-	VIRGIN MONEY UK PLC FIX-TO-FRN FRN/20-24.06.2025	EUR	300'000		300'000	284'532.13	0.01
-	VIRGIN MONEY UK PLC FIX-TO-FRN FRN/23-29.10.2028	EUR		300'000	300'000	285'321.13	0.01
7.875	VODAFONE AIRTOUCH 7.875%/00-15.02.2030	USD	400'000	200'000	200'000	199'679.99	0.01
3.375	VODAFONE GROUP (reg -S-) S. -59- 3.375%/16-08.08.2049	GBP	100'000	400'000	500'000	380'536.24	0.01
1.600	VODAFONE GROUP 1.6%/16-29.07.2031	EUR	750'000		300'000	375'611.74	0.01
1.875	VODAFONE GROUP 1.875%/14-11.09.2025	EUR	200'000	100'000	300'000	279'492.24	0.01
3.000	VODAFONE GROUP 3%/16-12.08.2056	GBP	300'000	300'000	300'000	199'581.03	0.01
5.900	VODAFONE GROUP 5.9%/02-26.11.2032	GBP	600'000	200'000	500'000	353'620.02	0.01
6.150	VODAFONE GROUP 6.15%/07-27.02.2037	USD	411'000		411'000	377'728.68	0.01
0.900	VODAFONE GROUP PLC 0.9%/19-24.11.2026	EUR	700'000		700'000	625'480.70	0.02
1.125	VODAFONE GROUP PLC 1.125%/17-20.11.2025	EUR	200'000		200'000	182'985.39	0.01
2.500	VODAFONE GROUP PLC 2.5%/19-24.05.2039	EUR	200'000		200'000	161'550.85	0.01
2.875	VODAFONE GROUP PLC 2.875%/17-20.11.2037	EUR	300'000		300'000	258'686.62	0.01
4.125	VODAFONE GROUP PLC 4.125%/18-30.05.2025	USD	300'000		300'000	259'862.28	0.01
4.375	VODAFONE GROUP PLC 4.375%/18-30.05.2028	USD		400'000	400'000	346'188.15	0.01
4.875	VODAFONE GROUP PLC 4.875%/19-19.06.2049	USD	267'000		267'000	203'509.65	0.01
5.000	VODAFONE GROUP PLC 5%/18-30.05.2038	USD		817'000	817'000	692'986.33	0.02
5.125	VODAFONE GROUP PLC 5.125%/19-19.06.2059	USD	400'000		400'000	309'987.11	0.01
5.250	VODAFONE GROUP PLC 5.25%/18-30.05.2048	USD	770'000		770'000	628'896.08	0.02
2.200	VODAFONE GROUP PLC S. -55- 2.2%/16-25.08.2026	EUR	250'000	100'000	350'000	324'189.92	0.01
5.125	VODAFONE GROUP PLC S. -80- 5.125%/22-02.12.2052	GBP		380'000	100'000	281'485.88	0.01
4.375	VODAFONE GROUP T. 4 4.375%/13-19.02.2043	USD	256'000		256'000	189'758.72	0.01
1.875	WALES & WEST UTL FIN PLC 1.875%/20-28.05.2041	GBP	300'000		300'000	200'596.87	0.01
4.000	WELLCOME TRUST FINANCE (reg. -S-) 4%/14-09.05.2059	GBP	100'000		100'000	98'797.52	0.00
1.500	WELLCOME TRUST LTD/THE 1.5%/21-14.07.2071	GBP	300'000	300'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.517 WELLCOME TRUST LTD/THE 2.517%/18-07.02.2118	GBP	160'000			160'000	95'814.40	0.00
1.250 WESSEX WATER SERVS FIN 1.25%/21-12.01.2036	GBP	200'000			200'000	140'478.98	0.00
1.500 WESSEX WATER SERVS FIN 1.5%/19-17.09.2029	GBP		200'000		200'000	180'991.97	0.01
5.750 WESTERN POWER (reg. -S-) 5.75%/10-23.03.2040	GBP	200'000			200'000	227'085.37	0.01
1.750 WESTERN POWER DISTRIBUTI 1.75%/19-09.09.2031	GBP	200'000			200'000	175'135.33	0.01
5.750 WESTERN POWER DISTRIBUTION (reg. -S-) S. 2 5.75%/11-16.04.2032	GBP		200'000		200'000	227'902.94	0.01
2.500 WREKIN HOUSING GROUP LTD 2.5%/19-22.10.2048	GBP	100'000			100'000	67'430.35	0.00
0.500 YORKSHIRE BUILDI 0.5%/21-01.07.2028	EUR	300'000			300'000	249'433.01	0.01
0.625 YORKSHIRE BUILDING SOC 0.625%/20-21.09.2025	EUR		400'000		400'000	363'058.71	0.01
3.500 YORKSHIRE BUILDING SOC 3.5%/16-21.04.2026	GBP		200'000		200'000	212'823.62	0.01
- YORKSHIRE BUILDING SOC FIX-TO-FRN FRN/21-15.09.2029	GBP		400'000		400'000	369'308.62	0.01
1.750 YORKSHIRE WATER FINANCE 1.75%/19-26.11.2026	GBP	200'000			200'000	200'537.83	0.01
1.750 YORKSHIRE WATER FINANCE 1.75%/21-27.10.2032	GBP	200'000			200'000	163'689.40	0.01
2.750 YORKSHIRE WATER FINANCE 2.75%/19-18.04.2041	GBP	100'000			100'000	74'432.02	0.00
5.250 YORKSHIRE WATER FINANCE 5.25%/23-28.04.2030	GBP		100'000		100'000	108'444.59	0.00
5.500 YORKSHIRE WATER FINANCE 5.5%/23-28.04.2035	GBP		100'000		100'000	107'415.39	0.00
6.375 YORKSHIRE WATER SERVICES BRADFORD FINANCE 6.375%/09-19.08.2039	GBP	100'000			100'000	116'380.78	0.00
						<b>185'063'792.95</b>	<b>6.24</b>
<b>United States</b>							
1.500 3M COMPANY 1.5%/16-02.06.2031	EUR	700'000			700'000	570'063.85	0.02
2.000 3M COMPANY 2%/19-14.02.2025	USD	1'000'000			1'000'000	850'784.87	0.03
2.375 3M COMPANY 2.375%/19-26.08.2029	USD	247'000	172'000		419'000	320'059.04	0.01
2.650 3M COMPANY 2.65%/20-15.04.2025	USD	600'000			600'000	511'769.48	0.02
3.050 3M COMPANY 3.05%/20-15.04.2030	USD		164'000		164'000	128'104.45	0.00
3.250 3M COMPANY 3.25%/19-26.08.2049	USD	475'000			475'000	288'080.74	0.01
5.700 3M COMPANY 5.7%/07-15.03.2037	USD		220'000		220'000	202'087.21	0.01
3.625 3M COMPANY S. -F- 3.625%/17-15.10.2047	USD	995'000		500'000	495'000	315'485.29	0.01
3.625 3M COMPANY S. -F- 3.625%/18-14.09.2028	USD	59'000			59'000	49'021.63	0.00
4.000 3M COMPANY S. -F- 4%/18-14.09.2048	USD		400'000		400'000	284'063.87	0.01
3.875 3M S. -F- 3.875%/14-15.06.2044	USD		200'000		200'000	138'225.97	0.00
1.300 7-ELEVEN INC -144A- 1.3%/21-10.02.2028	USD	260'000			260'000	198'615.65	0.01
1.800 7-ELEVEN INC -144A- 1.8%/21-10.02.2031	USD	370'000			370'000	259'459.18	0.01
2.500 7-ELEVEN INC -144A- 2.5%/21-10.02.2041	USD	400'000			400'000	235'262.51	0.01
2.800 7-ELEVEN INC -144A- 2.8%/21-10.02.2051	USD	310'000			310'000	168'826.06	0.01
0.800 7-ELEVEN INC S. -S- -144A- 0.8%/21-10.02.2024	USD	500'000		500'000			
4.375 ABB FINANCE (USA) 4.375%/12-08.05.2042	USD	500'000			500'000	395'162.83	0.01
1.150 ABBOTT LABORATORIES 1.15%/20-30.01.2028	USD	400'000	1'000'000		1'400'000	1'081'036.93	0.04
1.400 ABBOTT LABORATORIES 1.4%/20-30.06.2030	USD	400'000			400'000	290'445.52	0.01
3.750 ABBOTT LABORATORIES 3.75%/16-30.11.2026	USD	437'000			437'000	374'921.17	0.01
4.750 ABBOTT LABORATORIES 4.75%/16-30.11.2036	USD	500'000			500'000	431'081.38	0.01
4.750 ABBOTT LABORATORIES 4.75%/17-15.04.2043	USD	200'000			200'000	168'595.18	0.01
4.900 ABBOTT LABORATORIES 4.9%/16-30.11.2046	USD	861'000			861'000	730'841.80	0.02
2.125 ABBVIE 2.125%/16-17.11.2028	EUR	610'000		610'000			
3.200 ABBVIE 3.2%/16-14.05.2026	USD	530'000			530'000	449'155.16	0.02
3.600 ABBVIE 3.6%/15-14.05.2025	USD	835'000	150'000		985'000	849'945.04	0.03
4.400 ABBVIE 4.4%/13-06.11.2042	USD	426'000	362'000		788'000	620'707.01	0.02
4.450 ABBVIE 4.45%/16-14.05.2046	USD	800'000		500'000	300'000	233'463.01	0.01
4.500 ABBVIE 4.5%/15-14.05.2035	USD	490'000			490'000	411'842.60	0.01
4.700 ABBVIE 4.7%/15-14.05.2045	USD	461'000			461'000	374'318.29	0.01
0.750 ABBVIE INC 0.75%/19-18.11.2027	EUR	250'000			250'000	217'485.13	0.01
1.250 ABBVIE INC 1.25%/19-18.11.2031	EUR	200'000			200'000	161'781.46	0.01
1.250 ABBVIE INC 1.25%/20-01.06.2024	EUR	400'000		400'000			
2.125 ABBVIE INC 2.125%/20-01.06.2029	EUR	300'000	300'000		600'000	535'777.55	0.02
2.600 ABBVIE INC 2.6%/20-21.11.2024	USD	956'000			956'000	824'728.24	0.03
2.625 ABBVIE INC 2.625%/20-15.11.2028	EUR	400'000			400'000	367'746.98	0.01
2.950 ABBVIE INC 2.95%/20-21.11.2026	USD	1'114'000			1'114'000	930'223.28	0.03
3.200 ABBVIE INC 3.2%/20-21.11.2029	USD	1'282'000	900'000	400'000	1'782'000	1'435'653.99	0.05
3.800 ABBVIE INC 3.8%/20-15.03.2025	USD	500'000			500'000	433'619.47	0.01
3.850 ABBVIE INC 3.85%/20-15.06.2024	USD	250'000			250'000	218'903.27	0.01
4.050 ABBVIE INC 4.05%/20-21.11.2039	USD	963'000	400'000	534'000	829'000	640'718.33	0.02
4.250 ABBVIE INC 4.25%/18-14.11.2028	USD	84'000			84'000	72'254.48	0.00
4.250 ABBVIE INC 4.25%/20-21.11.2049	USD	1'637'000	600'000	400'000	1'837'000	1'392'671.28	0.05
4.550 ABBVIE INC 4.55%/20-15.03.2035	USD	600'000			600'000	506'510.30	0.02
4.625 ABBVIE INC 4.625%/20-01.10.2042	USD	300'000			300'000	241'713.73	0.01
4.750 ABBVIE INC 4.75%/20-15.03.2045	USD	410'000			410'000	334'438.30	0.01
4.850 ABBVIE INC 4.85%/20-15.06.2044	USD	400'000			400'000	332'763.23	0.01
4.875 ABBVIE INC 4.875%/18-14.11.2048	USD	400'000			400'000	332'782.38	0.01
4.300 ABBVIE INV 4.3%/16-14.05.2036	USD	600'000			600'000	491'842.61	0.02
3.875 ABBOTT LABORATORIES 3.875%/17-15.09.2025	USD	300'000			300'000	260'225.90	0.01

1394 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.350 ACE INA HOLDINGS 3.35%/15-03.05.2026	USD	524'000			524'000	444'828.51	0.01
4.350 ACE INA HOLDINGS 4.35%/15-03.11.2045	USD	742'000			742'000	576'860.54	0.02
6.700 ACE INA HOLDINGS 6.7%/06-15.05.2036	USD	600'000		300'000	300'000	300'402.73	0.01
1.350 ACTIVISION BLIZZARD 1.35%/20-15.09.2030	USD	700'000		700'000			
2.500 ACTIVISION BLIZZARD 2.5%/20-15.09.2050	USD	364'000		364'000			
3.250 ADOBE 3.25%/15-01.02.2025	USD	242'000			242'000	209'213.04	0.01
1.900 ADOBE INC 1.9%/20-01.02.2025	USD	440'000			440'000	376'049.99	0.01
2.300 ADOBE INC 2.3%/20-01.02.2030	USD	288'000			288'000	221'218.96	0.01
1.750 ADVANCE AUTO PARTS 1.75%/20-01.10.2027	USD	300'000		300'000			
3.500 ADVANCE AUTO PARTS 3.5%/22-15.03.2032	USD	300'000		300'000			
3.900 ADVANCE AUTO PARTS 3.9%/20-15.04.2030	USD	300'000		300'000			
5.430 ADVENT HEALTH SYSTEM 5.43%/22-01.03.2032	USD	300'000			300'000	264'237.58	0.01
2.795 ADVENTHEALTH OBL GRP S. -2021E- 2.795%/21-15.11.2051	USD	400'000			400'000	230'992.13	0.01
2.211 ADVOCATE HEALTH CORP S. -2020A- 2.211%/20-15.06.2030	USD	800'000		500'000	300'000	222'899.71	0.01
3.008 ADVOCATE HEALTH CORP S. -2020A- 3.008%/20-15.06.2050	USD		300'000		300'000	182'969.40	0.01
4.150 AEP TEXAS INC S. -G- 4.15%/19-01.05.2049	USD	200'000			200'000	138'106.77	0.00
3.450 AEP TEXAS INC S. -H- 3.45%/19-15.01.2050	USD	391'000			391'000	240'130.00	0.01
2.100 AEP TEXAS INC S. -I- 2.1%/20-01.07.2030	USD	500'000		300'000	200'000	145'769.64	0.00
3.450 AEP TEXAS INC S. -J- 3.45%/21-15.05.2051	USD	200'000			200'000	121'323.73	0.00
4.000 AEP TRANSMISSION CO LLC 4%/17-01.12.2046	USD	200'000			200'000	142'671.24	0.00
3.100 AEP TRANSMISSION CO LLC S. -F- 3.1%/17-01.12.2026	USD	400'000			400'000	335'320.53	0.01
3.750 AEP TRANSMISSION CO LLC S. -H- 3.75%/18-01.12.2047	USD		400'000	270'000	130'000	87'724.54	0.00
4.250 AEP TRANSMISSION CO LLC S. -J- 4.25%/18-15.09.2048	USD		400'000		400'000	290'352.94	0.01
3.650 AEP TRANSMISSION CO LLC S. -M- 3.65%/20-01.04.2050	USD	300'000			300'000	198'428.68	0.01
5.400 AEP TRANSMISSION CO LLC S. -P- 5.4%/23-15.03.2053	USD		500'000	140'000	360'000	312'793.67	0.01
1.375 AES CORP/THE 1.375%/21-15.01.2026	USD		50'000		50'000	40'684.97	0.00
3.300 AES CORP/THE -144A- 3.3%/20-15.07.2025	USD	300'000		100'000	400'000	341'258.22	0.01
3.950 AES CORP/THE -144A- 3.95%/20-15.07.2030	USD	400'000			400'000	320'480.54	0.01
2.450 AES CORP/THE 2.45%/21-15.01.2031	USD	600'000			600'000	431'479.09	0.01
3.500 AETNA 3.5%/14-15.11.2024	USD	593'000			593'000	514'262.25	0.02
4.125 AETNA 4.125%/12-15.11.2042	USD	78'000			78'000	54'872.39	0.00
4.750 AETNA 4.75%/14-15.03.2044	USD	710'000			710'000	539'673.09	0.02
6.750 AETNA 6.75%/07-15.12.2037	USD	294'000			294'000	282'869.74	0.01
6.625 AETNA INC 6.625%/06-15.06.2036	USD	73'000			73'000	69'995.29	0.00
4.750 AFLAC INC 4.75%/18-15.01.2049	USD	303'000			303'000	241'426.43	0.01
2.100 AGILENT TECHNOLOGIES INC 2.1%/20-04.06.2030	USD	300'000			300'000	221'303.56	0.01
2.300 AGILENT TECHNOLOGIES INC 2.3%/21-12.03.2031	USD	472'000			472'000	346'767.86	0.01
2.750 AGILENT TECHNOLOGIES INC 2.75%/19-15.09.2029	USD	200'000			200'000	157'570.24	0.01
4.400 AGL CAPITAL 4.4%/13-01.06.2043	USD	200'000			200'000	146'244.87	0.00
5.875 AGL CAPITAL 5.875%/11-15.03.2041	USD	175'000			175'000	154'073.16	0.01
2.000 AGREE LP 2%/21-15.06.2028	USD		252'000		252'000	193'103.73	0.01
6.875 AHOLD FINANCE USA 6.875%/99-01.05.2029	USD	188'000			188'000	179'581.47	0.01
5.024 AHS HOSPITAL CORP S. -2015- 5.024%/15-01.07.2045	USD		311'000		311'000	261'086.92	0.01
0.650 AIG GLOBAL FUNDING -144A- 0.65%/21-17.06.2024	USD	200'000			200'000	173'474.21	0.01
3.625 AIR LEASE 3.625%/17-01.04.2027	USD	320'000			320'000	267'558.79	0.01
2.625 AIR LEASE CORP 2.625%/19-05.12.2024	CAD	300'000		300'000			
2.875 AIR LEASE CORP 2.875%/20-15.01.2026	USD	500'000			500'000	420'010.71	0.01
3.375 AIR LEASE CORP 3.375%/20-01.07.2025	USD		50'000		50'000	42'779.13	0.00
5.100 AIR LEASE CORP 5.1%/24-01.03.2029	USD		300'000		300'000	259'614.83	0.01
5.850 AIR LEASE CORP 5.85%/22-15.12.2027	USD	400'000	750'000	600'000	550'000	489'588.92	0.02
0.800 AIR LEASE CORP S. -A- 0.8%/21-18.08.2024	USD	300'000			300'000	258'029.28	0.01
1.875 AIR LEASE CORP S. -A- 1.875%/21-15.08.2026	USD	500'000			500'000	404'340.76	0.01
2.100 AIR LEASE CORP S. -A- 2.1%/21-01.09.2028	USD	400'000			400'000	305'880.42	0.01
2.200 AIR LEASE CORP S. -A- 2.2%/22-15.01.2027	USD	500'000			500'000	403'277.34	0.01
2.875 AIR LEASE CORP S. -A- 2.875%/22-15.01.2032	USD	200'000			200'000	146'132.07	0.00
3.000 AIR LEASE CORP S. -A- 3%/20-01.02.2030	USD	710'000		500'000	210'000	160'742.11	0.01
0.500 AIR PRODUCTS & CHEMICALS 0.5%/20-05.05.2028	EUR	200'000			200'000	168'926.30	0.01
0.800 AIR PRODUCTS & CHEMICALS 0.8%/20-05.05.2032	EUR	300'000			300'000	230'697.09	0.01
1.000 AIR PRODUCTS & CHEMICALS 1%/15-12.02.2025	EUR	200'000	500'000		700'000	649'813.96	0.02
1.850 AIR PRODUCTS & CHEMICALS 1.85%/20-15.05.2027	USD	361'000			361'000	290'546.47	0.01
2.050 AIR PRODUCTS & CHEMICALS 2.05%/20-15.05.2030	USD	483'000			483'000	361'623.99	0.01
2.700 AIR PRODUCTS & CHEMICALS 2.7%/20-15.05.2040	USD	400'000			400'000	253'555.77	0.01
2.800 AIR PRODUCTS & CHEMICALS 2.8%/20-15.05.2050	USD	600'000			600'000	350'954.06	0.01
4.800 AIR PRODUCTS & CHEMICALS 4.8%/23-03.03.2033	USD		300'000		300'000	260'597.41	0.01
3.000 ALABAMA POWER CO 3%/21-15.03.2052	USD	200'000			200'000	117'017.97	0.00
6.125 ALABAMA POWER CO S. -2008A- 6.125%/08-15.05.2038	USD	200'000			200'000	183'948.22	0.01
3.700 ALABAMA POWER CO S. -2017B- 3.7%/17-01.12.2047	USD	200'000			200'000	133'893.19	0.00
1.450 ALABAMA POWER CO S. -2020A- 1.45%/20-15.09.2030	USD	330'000			330'000	233'379.22	0.01
3.125 ALABAMA POWER CO S. -2021A- 3.125%/21-15.07.2051	USD	134'000			134'000	80'103.65	0.00
3.050 ALABAMA POWER CO S. -2022A- 3.05%/22-15.03.2032	USD	400'000			400'000	304'919.65	0.01
3.750 ALABAMA POWER CO S. -2022B- 3.75%/22-01.09.2027	USD	300'000			300'000	253'498.52	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.940 ALABAMA POWER CO S. -2022C- 3.94%/22-01.09.2032	USD	400'000			400'000	324'489.40	0.01
4.150 ALABAMA POWER COMPANY S. -2014A- 4.15%/14-15.08.2044	USD	195'000			195'000	142'854.15	0.00
3.750 ALABAMA POWER COMPANY S. -2015A- 3.75%/15-01.03.2045	USD	383'000			383'000	263'869.61	0.01
4.800 ALASKA AIRLINES 2020 TR -144A- 4.8%/20-15.08.2027	USD	500'000			500'000	309'942.63	0.01
5.050 ALBEMARLE CORP 5.05%/22-01.06.2032	USD		848'000	348'000	500'000	418'016.20	0.01
5.450 ALBEMARLE CORP 5.45%/14-01.12.2044	USD		200'000	100'000	100'000	80'117.42	0.00
7.375 ALBERTA ENERGY 7.375%/01-01.11.2031	USD	320'000			320'000	307'115.91	0.01
5.950 ALCOA 5.95%/07-01.02.2037	USD		154'000		154'000	138'469.20	0.00
2.600 ALCON FINANCE CORP -144A- 2.6%/20-27.05.2030	USD	300'000			300'000	226'769.23	0.01
3.000 ALCON FINANCE CORP -144A- 3%/19-23.09.2029	USD	300'000			300'000	236'844.15	0.01
3.800 ALCON FINANCE CORP -144A- 3.8%/19-23.09.2049	USD	300'000			300'000	204'681.83	0.01
5.375 ALCON FINANCE CORP -144A- 5.375%/22-06.12.2032	USD	400'000			400'000	352'359.64	0.01
5.750 ALCON FINANCE CORP -144A- 5.75%/22-06.12.2052	USD	200'000			200'000	179'849.26	0.01
1.875 ALEXANDRIA REAL ESTATE E 1.875%/20-01.02.2033	USD	700'000			700'000	461'015.56	0.02
2.000 ALEXANDRIA REAL ESTATE E 2%/21-18.05.2032	USD		682'000		682'000	463'592.49	0.02
2.950 ALEXANDRIA REAL ESTATE E 2.95%/22-15.03.2034	USD	500'000			500'000	354'934.05	0.01
3.000 ALEXANDRIA REAL ESTATE E 3%/21-18.05.2051	USD	250'000			250'000	138'131.43	0.00
4.750 ALEXANDRIA REAL ESTATE E 4.75%/23-15.04.2035	USD		400'000		400'000	327'708.85	0.01
4.850 ALEXANDRIA REAL ESTATE E 4.85%/19-15.04.2049	USD	191'000			191'000	146'975.59	0.00
3.950 ALEXANDRIA REAL ESTATE EQUITIES 3.95%/17-15.01.2028	USD	500'000			500'000	418'910.06	0.01
3.950 ALEXANDRIA REAL ESTATE EQUITY 3.95%/16-15.01.2027	USD	314'000			314'000	266'556.65	0.01
4.500 ALEXANDRIA REAL ESTATE EQUITY 4.5%/14-30.07.2029	USD	310'000			310'000	261'726.73	0.01
4.900 ALLEGHANY 4.9%/14-15.09.2044	USD	250'000			250'000	206'159.31	0.01
5.411 ALLEGION US HOLDING CO 5.411%/22-01.07.2032	USD	600'000		200'000	400'000	351'882.33	0.01
3.600 ALLIANT ENERGY FINANCE -144A- 3.6%/22-01.03.2032	USD	200'000			200'000	151'335.11	0.01
2.902 ALLINA HEALTH SYSTEM S. -2021- 2.902%/21-15.11.2051	USD	300'000			300'000	173'439.13	0.01
- ALLSTATE (subordinated) S. -A- FIX-TO-FLOATER 6.5%/07-15.05.2067	USD	300'000			300'000	265'941.96	0.01
- ALLSTATE (subordinated) S. -B- FIX-TO-FLOATER 5.75%/13-15.08.2053	USD	116'000		116'000			
4.200 ALLSTATE 4.2%/16-15.12.2046	USD	546'000		246'000	300'000	216'011.15	0.01
0.750 ALLSTATE CORP 0.75%/20-15.12.2025	USD		400'000		400'000	325'009.27	0.01
5.250 ALLSTATE CORP 5.25%/23-30.03.2033	USD		400'000		400'000	350'849.59	0.01
5.550 ALLSTATE CORP 5.55%/05-09.05.2035	USD	250'000			250'000	223'004.04	0.01
5.950 ALLSTATE CORP 5.95%/06-01.04.2036	USD	98'000			98'000	90'134.15	0.00
1.450 ALLY FINANCIAL INC 1.45%/20-02.10.2023	USD	400'000		400'000			
2.200 ALLY FINANCIAL INC 2.2%/21-02.11.2028	USD	400'000	252'000		652'000	487'721.24	0.02
7.100 ALLY FINANCIAL INC 7.1%/22-15.11.2027	USD	200'000			200'000	183'346.92	0.01
8.000 ALLY FINANCIAL INC 8%/08-01.11.2031	USD	822'000			822'000	795'099.69	0.03
- ALLY FINANCIAL INC FIX-TO-FRN FRN/23-03.01.2030	USD		200'000		200'000	179'993.13	0.01
1.998 ALPHABET 1.998%/16-15.08.2026	USD		700'000		700'000	578'886.75	0.02
3.375 ALPHABET 3.375%/16-25.02.2024	USD	480'000		480'000			
0.450 ALPHABET INC 0.45%/20-15.08.2025	USD	830'000			830'000	687'189.47	0.02
1.100 ALPHABET INC 1.1%/20-15.08.2030	USD	1'200'000		500'000	700'000	498'664.54	0.02
1.900 ALPHABET INC 1.9%/20-15.08.2040	USD	900'000			900'000	524'073.89	0.02
2.050 ALPHABET INC 2.05%/20-15.08.2050	USD		700'000		700'000	364'087.02	0.01
2.250 ALPHABET INC 2.25%/20-15.08.2060	USD	518'000	896'000	830'000	584'000	295'229.62	0.01
3.875 ALTRIA GROUP 3.875%/16-16.09.2046	USD	630'000		230'000	400'000	257'476.24	0.01
4.250 ALTRIA GROUP 4.25%/12-09.08.2042	USD	390'000			390'000	274'625.67	0.01
4.500 ALTRIA GROUP 4.5%/13-02.05.2043	USD	150'000			150'000	109'370.48	0.00
5.375 ALTRIA GROUP 5.375%/13-31.01.2044	USD	500'000		300'000	200'000	171'180.97	0.01
1.700 ALTRIA GROUP INC 1.7%/19-15.06.2025	EUR	200'000			200'000	185'276.16	0.01
2.200 ALTRIA GROUP INC 2.2%/19-15.06.2027	EUR	300'000			300'000	271'776.61	0.01
2.450 ALTRIA GROUP INC 2.45%/21-04.02.2032	USD	1'000'000			1'000'000	704'863.95	0.02
3.125 ALTRIA GROUP INC 3.125%/19-15.06.2031	EUR	350'000	300'000		650'000	570'719.92	0.02
3.400 ALTRIA GROUP INC 3.4%/21-04.02.2041	USD	500'000			500'000	316'401.94	0.01
3.700 ALTRIA GROUP INC 3.7%/21-04.02.2051	USD	300'000	200'000	300'000	200'000	119'931.82	0.00
4.000 ALTRIA GROUP INC 4%/21-04.02.2061	USD	250'000			250'000	157'229.62	0.01
4.400 ALTRIA GROUP INC 4.4%/19-14.02.2026	USD	208'000			208'000	180'223.57	0.01
4.450 ALTRIA GROUP INC 4.45%/20-06.05.2050	USD	52'000	100'000		152'000	104'768.09	0.00
4.800 ALTRIA GROUP INC 4.8%/19-14.02.2029	USD	498'000			498'000	430'725.83	0.01
5.800 ALTRIA GROUP INC 5.8%/19-14.02.2039	USD	550'000			550'000	482'404.07	0.02
5.950 ALTRIA GROUP INC 5.95%/19-14.02.2049	USD	700'000	200'000		900'000	788'816.02	0.03
3.800 AMAZON.COM 3.8%/14-05.12.2024	USD	500'000		1'360'000			
4.800 AMAZON.COM 4.8%/14-05.12.2034	USD	930'000		400'000	530'000	466'566.12	0.02
4.950 AMAZON.COM 4.95%/14-05.12.2044	USD	193'000			193'000	167'663.03	0.01
0.450 AMAZON.COM INC 0.45%/21-12.05.2024	USD	1'418'000		1'418'000			
0.800 AMAZON.COM INC 0.8%/20-03.06.2025	USD	300'000			300'000	250'880.43	0.01
1.000 AMAZON.COM INC 1%/21-12.05.2026	USD	800'000			800'000	648'361.16	0.02
1.200 AMAZON.COM INC 1.2%/20-03.06.2027	USD	700'000			700'000	551'109.20	0.02
1.500 AMAZON.COM INC 1.5%/20-03.06.2030	USD	400'000	500'000		900'000	655'263.15	0.02
1.650 AMAZON.COM INC 1.65%/21-12.05.2028	USD	800'000	1'500'000		2'300'000	1'797'556.74	0.06

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.100	AMAZON.COM INC 2.1%/21-12.05.2031	USD	1'000'000		500'000	369'469.70	0.01	
2.500	AMAZON.COM INC 2.5%/20-03.06.2050	USD	360'000		360'000	198'853.81	0.01	
2.700	AMAZON.COM INC 2.7%/20-03.06.2060	USD	336'000		336'000	181'855.72	0.01	
2.730	AMAZON.COM INC 2.73%/22-13.04.2024	USD		400'000	400'000			
2.800	AMAZON.COM INC 2.8%/18-22.08.2024	USD		400'000	400'000	347'666.95	0.01	
2.875	AMAZON.COM INC 2.875%/21-12.05.2041	USD	600'000		600'000	396'707.05	0.01	
3.100	AMAZON.COM INC 3.1%/21-12.05.2051	USD	1'200'000		300'000	556'977.68	0.02	
3.150	AMAZON.COM INC 3.15%/18-22.08.2027	USD	900'000		900'000	752'083.43	0.03	
3.250	AMAZON.COM INC 3.25%/21-12.05.2061	USD	384'000		384'000	233'024.28	0.01	
3.300	AMAZON.COM INC 3.3%/22-13.04.2027	USD	600'000		600'000	506'418.37	0.02	
3.600	AMAZON.COM INC 3.6%/22-13.04.2032	USD	500'000		500'000	405'869.01	0.01	
3.875	AMAZON.COM INC 3.875%/18-22.08.2037	USD	914'000		914'000	719'446.70	0.02	
3.950	AMAZON.COM INC 3.95%/22-13.04.2052	USD	824'000		824'000	599'620.87	0.02	
4.050	AMAZON.COM INC 4.05%/18-22.08.2047	USD	970'000		970'000	730'493.67	0.02	
4.250	AMAZON.COM INC 4.25%/18-22.08.2057	USD	935'000		935'000	706'357.46	0.02	
4.550	AMAZON.COM INC 4.55%/22-01.12.2027	USD	800'000		400'000	351'043.36	0.01	
4.600	AMAZON.COM INC 4.6%/22-01.12.2025	USD	500'000		500'000	438'249.83	0.01	
4.650	AMAZON.COM INC 4.65%/22-01.12.2029	USD	600'000		600'000	528'616.70	0.02	
4.700	AMAZON.COM INC 4.7%/22-01.12.2032	USD	800'000		800'000	701'116.80	0.02	
4.700	AMAZON.COM INC 4.7%/22-09.11.2024	USD	400'000		400'000	350'893.33	0.01	
4.500	AMCOR FINANCE USA INC 4.5%/20-15.05.2028	USD	33'000		33'000	28'257.26	0.00	
5.625	AMCOR FINANCE USA INC 5.625%/23-26.05.2033	USD		314'000	314'000	280'829.17	0.01	
4.000	AMCOR FLEXIBLES NORTH AM 4%/22-17.05.2025	USD		300'000	300'000	259'083.42	0.01	
3.350	AMER AIRLINE 17-2 AA PTT S. -17-2AA- 3.35%/17-15.10.2029	USD	110'000		110'000	62'033.22	0.00	
2.875	AMER AIRLINE 21-1A EETC S. -2021-1A- 2.875%/21-11.07.2034	USD	500'000		500'000	340'856.03	0.01	
1.950	AMEREN CORP 1.95%/21-15.03.2027	USD	300'000		300'000	241'225.15	0.01	
3.500	AMEREN CORP 3.5%/20-15.01.2031	USD	472'000		472'000	374'422.12	0.01	
3.650	AMEREN CORP 3.65%/15-15.02.2026	USD	288'000		288'000	245'306.01	0.01	
5.700	AMEREN CORP 5.7%/23-01.12.2026	USD		200'000	200'000	178'163.29	0.01	
2.900	AMEREN ILLINOIS 2.9%/21-15.06.2051	USD	220'000		220'000	125'996.20	0.00	
1.550	AMEREN ILLINOIS CO 1.55%/20-15.11.2030	USD	320'000		320'000	226'002.97	0.01	
3.700	AMEREN ILLINOIS CO 3.7%/17-01.12.2047	USD	100'000		100'000	67'609.74	0.00	
3.850	AMEREN ILLINOIS CO 3.85%/22-01.09.2032	USD	300'000		300'000	240'531.23	0.01	
4.500	AMEREN ILLINOIS CO 4.5%/18-15.03.2049	USD	290'000		290'000	222'051.39	0.01	
5.900	AMEREN ILLINOIS CO 5.9%/22-01.12.2052	USD	100'000		100'000	93'338.22	0.00	
3.600	AMERICAN AIRLINES 2015-2AA 3.6%/15-22.09.2027	USD	500'000		500'000	266'372.63	0.01	
3.575	AMERICAN AIRLINES AA S. 1A 3.575%/16-15.07.2029	USD	40'000		40'000	21'126.07	0.00	
3.000	AMERICAN AIRLINES S. -2016-3- C. -AA- PTT 3%/16-15.10.2028	USD	60'000		60'000	32'162.45	0.00	
3.375	AMERICAN ASSETS TRUST LP 3.375%/21-01.02.2031	USD	300'000		300'000	213'680.79	0.01	
5.200	AMERICAN ELECTRIC POWER 5.2%/23-15.01.2029	USD		300'000	300'000	263'860.54	0.01	
5.625	AMERICAN ELECTRIC POWER 5.625%/23-01.03.2033	USD		548'000	548'000	486'003.30	0.02	
2.300	AMERICAN ELECTRIC POWER INC S. -K- 2.3%/20-01.03.2030	USD	220'000		220'000	163'774.08	0.01	
3.250	AMERICAN ELECTRIC POWER S. -L- 3.25%/20-01.03.2050	USD	160'000		160'000	96'063.64	0.00	
0.750	AMERICAN ELECTRIC POWER S. -M- 0.75%/20-01.11.2023	USD	300'000		300'000			
5.750	AMERICAN ELECTRIC POWER S. -O- 5.75%/22-01.11.2027	USD	300'000		300'000	269'415.14	0.01	
4.050	AMERICAN EXPRESS 4.05%/12-03.12.2042	USD	229'000	730'000	959'000	726'397.07	0.02	
-	AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/22-26.05.2033	USD	500'000		200'000	300'000	256'953.26	0.01
-	AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/23-28.07.2034	USD		300'000	300'000			
2.550	AMERICAN EXPRESS CO 2.55%/22-04.03.2027	USD	800'000		800'000	654'457.80	0.02	
3.000	AMERICAN EXPRESS CO 3%/17-30.10.2024	USD	519'000		519'000	449'448.06	0.02	
3.300	AMERICAN EXPRESS CO 3.3%/22-03.05.2027	USD	731'000		731'000	610'231.11	0.02	
3.950	AMERICAN EXPRESS CO 3.95%/22-01.08.2025	USD	800'000		800'000	692'064.67	0.02	
4.050	AMERICAN EXPRESS CO 4.05%/22-03.05.2029	USD	500'000	174'000	674'000	573'609.12	0.02	
4.900	AMERICAN EXPRESS CO 4.9%/23-13.02.2026	USD		400'000	400'000	351'073.71	0.01	
5.850	AMERICAN EXPRESS CO 5.85%/22-05.11.2027	USD	400'000		400'000	361'264.27	0.01	
-	AMERICAN EXPRESS CO FIX-TO-FRN FRN/22-03.08.2033	USD	276'000		276'000	230'244.05	0.01	
-	AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-01.05.2034	USD		600'000	300'000	259'100.75	0.01	
-	AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-27.07.2029	USD		800'000	800'000	708'475.33	0.02	
-	AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-28.07.2027	USD		700'000	700'000	618'092.00	0.02	
3.300	AMERICAN EXPRESS CREDIT 3.3%/17-03.05.2027	USD	800'000		800'000	667'632.84	0.02	
5.250	AMERICAN FINANCIAL GROUP 5.25%/20-02.04.2030	USD	180'000		180'000	156'038.19	0.01	
2.375	AMERICAN HOMES 4 RENT 2.375%/21-15.07.2031	USD	200'000		200'000	141'852.89	0.00	
3.375	AMERICAN HOMES 4 RENT 3.375%/21-15.07.2051	USD	300'000		300'000	174'551.25	0.01	
0.300	AMERICAN HONDA FINANCE 0.3%/21-07.07.2028	EUR	500'000	200'000	700'000	582'797.45	0.02	
0.550	AMERICAN HONDA FINANCE 0.55%/21-12.07.2024	USD	400'000		400'000	345'750.85	0.01	
1.200	AMERICAN HONDA FINANCE 1.2%/20-08.07.2025	USD		50'000	50'000	41'760.12	0.00	
1.500	AMERICAN HONDA FINANCE 1.5%/21-19.10.2027	GBP	200'000		200'000	198'882.65	0.01	
2.000	AMERICAN HONDA FINANCE 2%/21-24.03.2028	USD	200'000	1'000'000	1'200'000	946'450.58	0.03	
2.300	AMERICAN HONDA FINANCE 2.3%/16-09.09.2026	USD	210'000		210'000	173'441.93	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.600 AMERICAN HONDA FINANCE 4.6%/23-17.04.2030	USD		400'000		400'000	344'966.57	0.01
5.250 AMERICAN HONDA FINANCE 5.25%/23-07.07.2026	USD		600'000		600'000	532'048.27	0.02
0.750 AMERICAN HONDA FINANCE S. -A- 0.75%/20-25.11.2026	GBP	400'000			400'000	400'148.94	0.01
2.350 AMERICAN HONDA FINANCE S. -A- 2.35%/20-08.01.2027	USD	500'000	50'000		550'000	451'820.32	0.02
3.500 AMERICAN HONDA FINANCE S. -A- 3.5%/18-15.02.2028	USD	400'000			400'000	334'494.62	0.01
5.850 AMERICAN HONDA FINANCE S. -A- 5.85%/23-04.10.2030	USD		100'000		100'000	91'632.13	0.00
3.400 AMERICAN INTERNATIONAL GROUP 3.4%/20-30.06.2030	USD	400'000			400'000	317'923.96	0.01
3.900 AMERICAN INTERNATIONAL GROUP 3.9%/16-01.04.2026	USD	318'000		318'000			
4.375 AMERICAN INTERNATIONAL GROUP 4.375%/20-30.06.2050	USD	300'000			300'000	226'633.25	0.01
4.500 AMERICAN INTERNATIONAL GROUP 4.5%/14-16.07.2044	USD	300'000			300'000	233'263.19	0.01
- AMERICAN INTL GROUP (subordinated) S. -A-9- FIX-TO-FRN FRN/18-01.04.2048	USD	30'000	400'000		430'000	371'718.89	0.01
1.875 AMERICAN INTL GROUP 1.875%/17-21.06.2027	EUR	300'000		108'000	192'000	172'202.60	0.01
2.500 AMERICAN INTL GROUP 2.5%/20-30.06.2025	USD	318'000		318'000			
4.750 AMERICAN INTL GROUP 4.75%/18-01.04.2048	USD	300'000			300'000	241'286.01	0.01
6.144 AMERICAN NATIONAL GROUP -144A- 6.144%/22-13.06.2032	USD		225'000		225'000	186'204.40	0.01
3.125 AMERICAN TOWER 3.125%/16-15.01.2027	USD	200'000			200'000	166'083.74	0.01
3.375 AMERICAN TOWER 3.375%/16-15.10.2026	USD	650'000			650'000	545'808.82	0.02
5.000 AMERICAN TOWER 5%/13-15.02.2024	USD	200'000		200'000			
0.400 AMERICAN TOWER CORP 0.4%/21-15.02.2027	EUR	800'000			800'000	690'196.90	0.02
0.500 AMERICAN TOWER CORP 0.5%/20-15.01.2028	EUR	500'000			500'000	420'357.54	0.01
0.600 AMERICAN TOWER CORP 0.6%/20-15.01.2024	USD	940'000		940'000			
0.875 AMERICAN TOWER CORP 0.875%/21-21.05.2029	EUR		600'000		600'000	492'479.68	0.02
0.950 AMERICAN TOWER CORP 0.95%/21-05.10.2030	EUR	200'000			200'000	159'231.50	0.01
1.250 AMERICAN TOWER CORP 1.25%/21-21.05.2033	EUR	200'000			200'000	149'750.14	0.01
1.300 AMERICAN TOWER CORP 1.3%/20-15.09.2025	USD	300'000			300'000	248'431.20	0.01
1.500 AMERICAN TOWER CORP 1.5%/20-31.01.2028	USD	400'000	50'000		450'000	344'131.52	0.01
1.600 AMERICAN TOWER CORP 1.6%/21-15.04.2026	USD	92'000			92'000	74'997.62	0.00
1.875 AMERICAN TOWER CORP 1.875%/20-15.10.2030	USD	500'000			500'000	353'596.28	0.01
2.100 AMERICAN TOWER CORP 2.1%/20-15.06.2030	USD	300'000			300'000	217'433.62	0.01
2.300 AMERICAN TOWER CORP 2.3%/21-15.09.2031	USD	400'000			400'000	284'282.05	0.01
2.400 AMERICAN TOWER CORP 2.4%/20-15.03.2025	USD	500'000			500'000	425'881.29	0.01
2.700 AMERICAN TOWER CORP 2.7%/21-15.04.2031	USD	200'000			200'000	147'719.51	0.00
2.950 AMERICAN TOWER CORP 2.95%/19-15.01.2025	USD	210'000		210'000			
3.100 AMERICAN TOWER CORP 3.1%/20-15.06.2050	USD	300'000			300'000	172'606.59	0.01
3.550 AMERICAN TOWER CORP 3.55%/17-15.07.2027	USD	200'000			200'000	166'942.13	0.01
3.600 AMERICAN TOWER CORP 3.6%/17-15.01.2028	USD	289'000			289'000	239'476.06	0.01
3.650 AMERICAN TOWER CORP 3.65%/22-15.03.2027	USD	400'000			400'000	336'613.05	0.01
3.800 AMERICAN TOWER CORP 3.8%/19-15.08.2029	USD	305'000			305'000	248'591.10	0.01
4.000 AMERICAN TOWER CORP 4%/15-01.06.2025	USD	500'000			500'000	431'606.76	0.01
4.050 AMERICAN TOWER CORP 4.05%/22-15.03.2032	USD	400'000			400'000	320'305.52	0.01
4.625 AMERICAN TOWER CORP 4.625%/23-16.05.2031	EUR		300'000		300'000	297'404.85	0.01
5.550 AMERICAN TOWER CORP 5.55%/23-15.07.2033	USD		600'000		600'000	528'184.99	0.02
2.650 AMERICAN TRANSMISSION SY -144A- 2.65%/21-15.01.2032	USD	400'000			400'000	289'156.07	0.01
3.850 AMERICAN WATER CAPITAL 3.85%/13-01.03.2024	USD	470'000		470'000			
4.000 AMERICAN WATER CAPITAL 4%/16-01.12.2046	USD	596'000			596'000	424'600.70	0.01
2.300 AMERICAN WATER CAPITAL C 2.3%/21-01.06.2031	USD	300'000	300'000		600'000	437'269.82	0.01
2.800 AMERICAN WATER CAPITAL C 2.8%/20-01.05.2030	USD	540'000			540'000	416'190.49	0.01
3.250 AMERICAN WATER CAPITAL C 3.25%/21-01.06.2051	USD	300'000			300'000	185'911.54	0.01
4.150 AMERICAN WATER CAPITAL C 4.15%/19-01.06.2049	USD	478'000		300'000	178'000	129'555.13	0.00
4.200 AMERICAN WATER CAPITAL C 4.2%/18-01.09.2048	USD		400'000		400'000	295'794.62	0.01
3.450 AMERICO LIFE INC -144A- 3.45%/21-15.04.2031	USD	400'000		300'000	100'000	68'440.58	0.00
4.000 AMERIPRISE FINANCIAL 4%/13-15.10.2023	USD	149'000		149'000			
3.000 AMERIPRISE FINANCIAL INC 3%/20-02.04.2025	USD	400'000			400'000	342'982.26	0.01
2.700 AMERISOURCEBERGEN CORP 2.7%/21-15.03.2031	USD	280'000			280'000	210'204.57	0.01
2.800 AMERISOURCEBERGEN CORP 2.8%/20-15.05.2030	USD	400'000			400'000	309'421.82	0.01
3.450 AMERISOURCEBERGEN CORP 3.45%/17-15.12.2027	USD	194'000			194'000	161'621.10	0.01
4.300 AMERISOURCEBERGEN CORP 4.3%/17-15.12.2047	USD	298'000			298'000	223'013.87	0.01
2.805 AMFAM HOLDINGS INC -144A- 2.805%/21-11.03.2031	USD	650'000		500'000	150'000	99'601.00	0.00
4.000 AMGEN (reg. -S-) 4%/12-13.09.2029	GBP	500'000			500'000	531'329.47	0.02
5.500 AMGEN (reg. -S-) 5.5%/11-07.12.2026	GBP		500'000		500'000	563'904.05	0.02
2.600 AMGEN 2.6%/16-19.08.2026	USD	587'000			587'000	487'866.34	0.02
3.625 AMGEN 3.625%/14-22.05.2024	USD	450'000		450'000			
4.400 AMGEN 4.4%/15-01.05.2045	USD	625'000		225'000	400'000	300'640.63	0.01
4.563 AMGEN 4.563%/16-15.06.2048	USD	408'000			408'000	311'086.24	0.01
4.663 AMGEN 4.663%/16-15.06.2051	USD	1'030'000		230'000	800'000	611'006.02	0.02
4.950 AMGEN 4.95%/10-01.10.2041	USD	200'000			200'000	164'101.86	0.01
5.150 AMGEN 5.15%/11-15.11.2041	USD	221'000			221'000	185'270.18	0.01
1.650 AMGEN INC 1.65%/21-15.08.2028	USD	150'000	1'374'000		1'524'000	1'167'467.15	0.04
2.000 AMGEN INC 2%/21-15.01.2032	USD	400'000	780'000		1'180'000	833'065.43	0.03
2.200 AMGEN INC 2.2%/20-21.02.2027	USD	800'000			800'000	649'083.46	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.300	AMGEN INC 2.3%/20-25.02.2031	USD	500'000		500'000	368'447.86	0.01	
2.450	AMGEN INC 2.45%/20-21.02.2030	USD	400'000		400'000	306'190.60	0.01	
2.770	AMGEN INC 2.77%/21-01.09.2053	USD	370'000		370'000	198'490.48	0.01	
2.800	AMGEN INC 2.8%/21-15.08.2041	USD	400'000		400'000	250'802.26	0.01	
3.000	AMGEN INC 3%/21-15.01.2052	USD	360'000		360'000	211'889.03	0.01	
3.000	AMGEN INC 3%/22-22.02.2029	USD	400'000		400'000	323'225.92	0.01	
3.150	AMGEN INC 3.15%/20-21.02.2040	USD	500'000		500'000	330'249.54	0.01	
3.200	AMGEN INC 3.2%/17-02.11.2027	USD	450'000		450'000	372'421.82	0.01	
3.350	AMGEN INC 3.35%/22-22.02.2032	USD	400'000		400'000	311'481.52	0.01	
3.375	AMGEN INC 3.375%/20-21.02.2050	USD	570'000		570'000	358'024.73	0.01	
4.050	AMGEN INC 4.05%/22-18.08.2029	USD	400'000		400'000	336'706.24	0.01	
4.200	AMGEN INC 4.2%/22-22.02.2052	USD	250'000		250'000	178'310.08	0.01	
4.400	AMGEN INC 4.4%/22-22.02.2062	USD	220'000		220'000	155'653.52	0.01	
4.875	AMGEN INC 4.875%/22-01.03.2053	USD	300'000		300'000	237'028.54	0.01	
5.150	AMGEN INC 5.15%/23-02.03.2028	USD	1'100'000		1'100'000	970'536.65	0.03	
5.250	AMGEN INC 5.25%/23-02.03.2025	USD		500'000	500'000	439'446.47	0.01	
5.250	AMGEN INC 5.25%/23-02.03.2030	USD	800'000		800'000	709'714.27	0.02	
5.250	AMGEN INC 5.25%/23-02.03.2033	USD	1'300'000		900'000	790'150.47	0.03	
5.507	AMGEN INC 5.507%/23-02.03.2026	USD		400'000	400'000	351'869.92	0.01	
5.600	AMGEN INC 5.6%/23-02.03.2043	USD	800'000		800'000	706'740.92	0.02	
5.650	AMGEN INC 5.65%/23-02.03.2053	USD	1'200'000	250'000	1'200'000	1'057'210.70	0.04	
5.750	AMGEN INC 5.75%/23-02.03.2063	USD	800'000		800'000	704'735.39	0.02	
2.050	AMPHENOL CORP 2.05%/20-01.03.2025	USD	480'000		480'000	408'512.27	0.01	
4.350	AMPHENOL CORP 4.35%/19-01.06.2029	USD		400'000	400'000	342'376.68	0.01	
1.700	ANALOG DEVICES INC 1.7%/21-01.10.2028	USD	400'000	1'258'000	1'658'000	1'274'136.36	0.04	
2.100	ANALOG DEVICES INC 2.1%/21-01.10.2031	USD	494'000		494'000	358'892.85	0.01	
2.800	ANALOG DEVICES INC 2.8%/21-01.10.2041	USD	200'000		200'000	124'979.47	0.00	
2.950	ANALOG DEVICES INC 2.95%/21-01.10.2051	USD	220'000		220'000	129'044.22	0.00	
3.650	ANHEUSER-BUSCH CO/INBEV 3.65%/19-01.02.2026	USD	500'000		351'000	149'000	127'920.93	0.00
4.700	ANHEUSER-BUSCH CO/INBEV 4.7%/19-01.02.2036	USD	1'806'000		300'000	1'506'000	1'269'159.99	0.04
4.900	ANHEUSER-BUSCH CO/INBEV 4.9%/19-01.02.2046	USD	2'513'000	500'000	500'000	2'513'000	2'065'542.83	0.07
8.000	ANHEUSER-BUSCH INBEV 8%/10-15.11.2039	USD	300'000		190'000	110'000	121'372.22	0.00
4.625	ANHEUSER-BUSCH INBEV FINANCE 4.625%/14-01.02.2044	USD	268'000		268'000	212'943.66	0.01	
4.700	ANHEUSER-BUSCH INBEV FINANCE 4.7%/16-01.02.2036	USD	123'000		123'000	103'260.41	0.00	
4.900	ANHEUSER-BUSCH INBEV FINANCE 4.9%/16-01.02.2046	USD	700'000		330'000	370'000	301'060.17	0.01
3.500	ANHEUSER-BUSCH INBEV WOR 3.5%/20-01.06.2030	USD	200'000		200'000	162'745.60	0.01	
4.000	ANHEUSER-BUSCH INBEV WOR 4%/18-13.04.2028	USD	376'000		376'000	320'961.68	0.01	
4.350	ANHEUSER-BUSCH INBEV WOR 4.35%/20-01.06.2040	USD	400'000		400'000	314'988.03	0.01	
4.375	ANHEUSER-BUSCH INBEV WOR 4.375%/18-15.04.2038	USD	500'000		500'000	402'695.96	0.01	
4.439	ANHEUSER-BUSCH INBEV WOR 4.439%/17-06.10.2048	USD	754'000		754'000	581'144.72	0.02	
4.500	ANHEUSER-BUSCH INBEV WOR 4.5%/20-01.06.2050	USD		500'000	500'000	396'376.94	0.01	
4.600	ANHEUSER-BUSCH INBEV WOR 4.6%/18-15.04.2048	USD	520'000	210'000	419'000	311'000	245'994.98	0.01
4.750	ANHEUSER-BUSCH INBEV WOR 4.75%/18-15.04.2058	USD	300'000		300'000	237'653.02	0.01	
4.750	ANHEUSER-BUSCH INBEV WOR 4.75%/19-23.01.2029	USD	900'000		900'000	787'145.05	0.03	
4.900	ANHEUSER-BUSCH INBEV WOR 4.9%/19-23.01.2031	USD	200'000		200'000	177'026.98	0.01	
5.450	ANHEUSER-BUSCH INBEV WOR 5.45%/19-23.01.2039	USD	600'000		600'000	537'666.75	0.02	
5.550	ANHEUSER-BUSCH INBEV WOR 5.55%/19-23.01.2049	USD	1'067'000	500'000	300'000	1'267'000	1'142'587.08	0.04
5.800	ANHEUSER-BUSCH INBEV WOR 5.8%/19-23.01.2059	USD	500'000		500'000	464'964.08	0.02	
4.950	ANHEUSER-BUSCH INBEV WORLDWIDE 4.95%/16-15.01.2042	USD	430'000		430'000	361'158.28	0.01	
8.200	ANHEUSER-BUSCH INBEV WORLDWIDE 8.2%/11-15.01.2039	USD	338'000		338'000	382'752.42	0.01	
4.650	ANTHEM 4.65%/12-15.01.2043	USD	60'000	210'000	270'000	214'553.81	0.01	
2.250	ANTHEM INC 2.25%/20-15.05.2030	USD	500'000		500'000	374'014.24	0.01	
2.550	ANTHEM INC 2.55%/21-15.03.2031	USD	500'000		500'000	373'176.73	0.01	
2.875	ANTHEM INC 2.875%/19-15.09.2029	USD		250'000	250'000	197'402.23	0.01	
3.125	ANTHEM INC 3.125%/20-15.05.2050	USD	200'000		200'000	120'204.20	0.00	
3.600	ANTHEM INC 3.6%/21-15.03.2051	USD	369'000		369'000	241'886.39	0.01	
3.650	ANTHEM INC 3.65%/17-01.12.2027	USD	250'000		250'000	210'512.62	0.01	
3.700	ANTHEM INC 3.7%/19-15.09.2049	USD		400'000	400'000	266'778.86	0.01	
4.101	ANTHEM INC 4.101%/18-01.03.2028	USD	800'000		800'000	681'348.66	0.02	
4.375	ANTHEM INC 4.375%/17-01.12.2047	USD	377'000		377'000	281'898.67	0.01	
4.550	ANTHEM INC 4.55%/18-01.03.2048	USD	200'000		200'000	153'369.27	0.01	
4.550	ANTHEM INC 4.55%/22-15.05.2052	USD		190'000	190'000	145'102.61	0.00	
2.800	AON CORP 2.8%/20-15.05.2030	USD	200'000		200'000	153'200.41	0.01	
3.750	AON CORP 3.75%/19-02.05.2029	USD	200'000		200'000	165'207.56	0.01	
2.050	AON CORP/AON GLOBAL HOLD 2.05%/21-23.08.2031	USD	750'000		750'000	529'383.66	0.02	
2.600	AON CORP/AON GLOBAL HOLD 2.6%/21-02.12.2031	USD	200'000		200'000	146'411.52	0.00	
3.900	AON CORP/AON GLOBAL HOLD 3.9%/22-28.02.2052	USD	400'000		400'000	266'558.07	0.01	
5.350	AON CORP/AON GLOBAL HOLD 5.35%/23-28.02.2033	USD		400'000	400'000	351'595.66	0.01	
5.100	APACHE 5.1%/10-01.09.2040	USD		700'000	700'000	515'857.96	0.02	
6.000	APACHE 6%/07-15.01.2037	USD		120'000	120'000	102'709.32	0.00	
4.250	APACHE CORP 4.25%/19-15.01.2030	USD		500'000	500'000	404'554.27	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- APOLLO MANAGEMENT HOLDIN (subordinated) FIX-TO-FRN -144A-FRN/19-14.01.2050	USD	300'000		300'000			
4.872 APOLLO MANAGEMENT HOLDIN -144A- 4.872%/19-15.02.2029	USD	420'000			420'000	364'787.59	0.01
4.000 APOLLO MANAGEMENT HOLDINGS (reg. -S-) 4%/14-30.05.2024	USD	500'000		500'000			
4.450 APPALACHIAN POWER CO 4.45%/15-01.06.2045	USD	292'000			292'000	211'869.63	0.01
4.500 APPALACHIAN POWER CO S. -BB- 4.5%/22-01.08.2032	USD	500'000		300'000	200'000	164'656.91	0.01
7.000 APPALACHIAN POWER CO S. -O- 7%/08-01.04.2038	USD		200'000		200'000	196'745.84	0.01
4.500 APPALACHIAN POWER CO S. -Y- 4.5%/19-01.03.2049	USD		300'000		300'000	213'520.34	0.01
4.400 APPALACHIAN POWER S. U 4.4%/14-15.05.2044	USD	295'000			295'000	212'879.28	0.01
1.625 APPLE 1.625%/14-10.11.2026	EUR	420'000			420'000	384'561.47	0.01
2.450 APPLE 2.45%/16-04.08.2026	USD	354'000	20'000		374'000	311'736.09	0.01
3.050 APPLE 3.05%/15-31.07.2029	GBP	100'000			100'000	104'471.48	0.00
3.200 APPLE 3.2%/15-13.05.2025	USD	600'000			600'000	517'102.88	0.02
3.250 APPLE 3.25%/16-23.02.2026	USD	646'000	50'000		696'000	594'555.51	0.02
3.350 APPLE 3.35%/16-10.01.2024	AUD	700'000		700'000			
3.350 APPLE 3.35%/17-09.02.2027	USD	880'000	20'000		900'000	762'419.73	0.03
3.450 APPLE 3.45%/14-06.05.2024	USD	400'000		400'000			
3.450 APPLE 3.45%/15-09.02.2045	USD	598'000			598'000	418'256.32	0.01
3.850 APPLE 3.85%/16-04.08.2046	USD	882'000			882'000	648'483.46	0.02
4.250 APPLE 4.25%/17-09.02.2047	USD	400'000			400'000	316'045.31	0.01
4.375 APPLE 4.375%/15-13.05.2045	USD	279'000			279'000	224'167.45	0.01
4.450 APPLE 4.45%/14-06.05.2044	USD	462'000			462'000	380'228.23	0.01
4.650 APPLE 4.65%/16-23.02.2046	USD	1'899'000		400'000	1'499'000	1'247'400.33	0.04
- APPLE INC 0%/19-15.11.2025	EUR		300'000		300'000	270'075.68	0.01
0.500 APPLE INC 0.5%/19-15.11.2031	EUR	200'000			200'000	157'706.86	0.01
0.550 APPLE INC 0.55%/20-20.08.2025	USD	790'000		790'000			
0.700 APPLE INC 0.7%/21-08.02.2026	USD	838'000			838'000	682'117.49	0.02
0.875 APPLE INC 0.875%/17-24.05.2025	EUR	710'000			710'000	655'308.28	0.02
1.125 APPLE INC 1.125%/20-11.05.2025	USD	810'000	20'000		830'000	697'913.80	0.02
1.200 APPLE INC 1.2%/21-08.02.2028	USD	1'086'000	1'000'000	400'000	1'686'000	1'304'701.63	0.04
1.250 APPLE INC 1.25%/20-20.08.2030	USD	350'000			350'000	249'427.47	0.01
1.375 APPLE INC 1.375%/17-24.05.2029	EUR	440'000			440'000	386'073.53	0.01
1.400 APPLE INC 1.4%/21-05.08.2028	USD	676'000	1'162'000		1'838'000	1'414'545.69	0.05
1.650 APPLE INC 1.65%/20-11.05.2030	USD	500'000			500'000	368'124.78	0.01
1.650 APPLE INC 1.65%/21-08.02.2031	USD	800'000			800'000	580'064.05	0.02
1.700 APPLE INC 1.7%/21-05.08.2031	USD	270'000			270'000	193'609.37	0.01
1.800 APPLE INC 1.8%/19-11.09.2024	USD	1'000'000		1'000'000			
2.050 APPLE INC 2.05%/19-11.09.2026	USD		500'000		500'000	411'618.79	0.01
2.200 APPLE INC 2.2%/19-11.09.2029	USD	470'000			470'000	365'514.42	0.01
2.375 APPLE INC 2.375%/21-08.02.2041	USD	500'000			500'000	309'666.64	0.01
2.400 APPLE INC 2.4%/20-20.08.2050	USD	280'000			280'000	153'445.93	0.01
2.500 APPLE INC 2.50%/15-09.02.2025	USD	810'000		810'000			
2.550 APPLE INC 2.55%/20-20.08.2060	USD	537'000	460'000		997'000	542'351.45	0.02
2.650 APPLE INC 2.65%/20-11.05.2050	USD	470'000			470'000	268'971.15	0.01
2.650 APPLE INC 2.65%/21-08.02.2051	USD	500'000			500'000	283'749.19	0.01
2.700 APPLE INC 2.7%/21-05.08.2051	USD	500'000			500'000	285'930.49	0.01
2.750 APPLE INC 2.75%/17-13.01.2025	USD		400'000	400'000			
2.800 APPLE INC 2.8%/21-08.02.2061	USD	382'000			382'000	213'860.95	0.01
2.850 APPLE INC 2.85%/17-11.05.2024	USD	630'000		630'000			
2.850 APPLE INC 2.85%/21-05.08.2061	USD	200'000			200'000	111'817.06	0.00
2.900 APPLE INC 2.9%/17-12.09.2027	USD	400'000			400'000	332'215.06	0.01
2.950 APPLE INC 2.95%/19-11.09.2049	USD	600'000			600'000	368'465.88	0.01
3.000 APPLE INC 3%/17-13.11.2027	USD	786'000			786'000	654'641.82	0.02
3.000 APPLE INC 3%/17-20.06.2027	USD	470'000	40'000		510'000	425'949.48	0.01
3.200 APPLE INC 3.2%/17-11.05.2027	USD	380'000			380'000	319'274.29	0.01
3.250 APPLE INC 3.25%/22-08.08.2029	USD	500'000			500'000	411'655.26	0.01
3.600 APPLE INC 3.6%/16-10.06.2026	AUD	300'000	200'000		500'000	281'518.05	0.01
3.750 APPLE INC 3.75%/17-12.09.2047	USD	270'000			270'000	193'112.32	0.01
3.750 APPLE INC 3.75%/17-13.11.2047	USD	492'000			492'000	352'358.83	0.01
3.850 APPLE INC 3.85%/13-04.05.2043	USD	960'000			960'000	723'137.85	0.02
3.950 APPLE INC 3.95%/22-08.08.2052	USD	500'000			500'000	365'386.59	0.01
4.000 APPLE INC 4%/23-10.05.2028	USD		800'000	500'000	300'000	258'659.55	0.01
4.100 APPLE INC 4.1%/22-08.08.2062	USD	500'000		300'000	200'000	147'530.78	0.00
4.650 APPLE INC 4.65%/16-23.02.2026	USD	426'000			426'000	368'675.87	0.01
3.900 APPLIED MATERIALS 3.9%/15-01.10.2025	USD	830'000			830'000	718'044.81	0.02
4.350 APPLIED MATERIALS 4.35%/17-01.04.2047	USD	300'000			300'000	234'228.91	0.01
5.100 APPLIED MATERIALS 5.1%/15-01.10.2035	USD	336'000			336'000	299'478.81	0.01
1.750 APPLIED MATERIALS INC 1.75%/20-01.06.2030	USD	200'000			200'000	146'873.06	0.00
2.750 APPLIED MATERIALS INC 2.75%/20-01.06.2050	USD	400'000			400'000	236'873.36	0.01
3.600 APTARGROUP INC 3.6%/22-15.03.2032	USD	276'000			276'000	213'412.24	0.01
3.566 AQUA AMERICA INC 3.566%/19-01.05.2029	USD	200'000			200'000	163'263.09	0.01

1400 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.144 ARCH CAPITAL GROUP 5.144%/13-01.11.2043	USD	270'000			270'000	221'247.79	0.01
2.500 ARCHER DANIELS MIDLAND 2.5%/16-11.08.2026	USD	269'000			269'000	223'025.99	0.01
4.500 ARCHER DANIELS MIDLAND COMPANY 4.5%/23-15.08.2033	USD		300'000		300'000	251'775.10	0.01
5.375 ARCHER DANIELS MIDLAND COMPANY 5.375%/05-15.09.2035	USD	150'000			150'000	132'870.62	0.00
2.900 ARCHER-DANIELS-MIDLAND C 2.9%/22-01.03.2032	USD	500'000			500'000	375'199.34	0.01
4.500 ARCHER-DANIELS-MIDLAND C 4.5%/18-15.03.2049	USD	500'000			500'000	384'334.36	0.01
2.875 ARES CAPITAL CORP 2.875%/21-15.06.2028	USD	400'000			400'000	308'521.55	0.01
2.875 ARES CAPITAL CORP 2.875%/22-15.06.2027	USD	300'000			300'000	239'960.96	0.01
3.200 ARES CAPITAL CORP 3.2%/21-15.11.2031	USD	500'000			500'000	359'026.13	0.01
3.250 ARES CAPITAL CORP 3.25%/20-15.07.2025	USD	400'000			400'000	338'409.85	0.01
3.875 ARES CAPITAL CORP 3.875%/20-15.01.2026	USD	500'000			500'000	422'397.10	0.01
4.200 ARES CAPITAL CORP 4.2%/19-10.06.2024	USD	200'000			200'000	175'029.28	0.01
7.000 ARES CAPITAL CORP 7%/23-15.01.2027	USD		300'000		300'000	269'344.98	0.01
3.250 ARES FINANCE CO II LLC -144A- 3.25%/20-15.06.2030	USD	76'000			76'000	58'447.94	0.00
3.650 ARES FINANCE CO IV LLC -144A- 3.65%/22-01.02.2052	USD	250'000			250'000	153'538.80	0.01
2.600 ARIZONA PUBLIC SERVICE 2.6%/19-15.08.2029	USD	478'000		200'000	278'000	215'581.33	0.01
3.500 ARIZONA PUBLIC SERVICE 3.5%/19-01.12.2049	USD	193'000			193'000	117'186.75	0.00
3.750 ARIZONA PUBLIC SERVICE 3.75%/16-15.05.2046	USD	247'000			247'000	161'158.37	0.01
4.350 ARIZONA PUBLIC SERVICE 4.35%/15-11.11.2045	USD	200'000			200'000	144'684.68	0.00
4.500 ARIZONA PUBLIC SERVICE 4.5%/12-01.04.2042	USD	493'000			493'000	368'740.78	0.01
5.550 ARIZONA PUBLIC SERVICE 5.55%/23-01.08.2033	USD		300'000		300'000	265'322.98	0.01
5.524 ARMY HAWAII FAMILY HSG S. -5-1-A- -144A- 5.524%/05-15.06.2050	USD		300'000		300'000	236'376.86	0.01
2.950 ARROW ELECTRONICS INC 2.95%/21-15.02.2032	USD	270'000			270'000	198'434.87	0.01
3.250 ARROW ELECTRONICS INC 3.25%/17-08.09.2024	USD	116'000			116'000	100'822.39	0.00
4.000 ARROW ELECTRONICS INC 4%/15-01.04.2025	USD	278'000			278'000	240'508.06	0.01
2.400 ARTHUR J GALLAGHER & CO 2.4%/21-09.11.2031	USD		252'000		252'000	179'682.92	0.01
3.050 ARTHUR J GALLAGHER & CO 3.05%/21-09.03.2052	USD	300'000			300'000	167'542.75	0.01
3.500 ARTHUR J GALLAGHER & CO 3.5%/21-20.05.2051	USD	400'000			400'000	244'527.61	0.01
5.500 ARTHUR J GALLAGHER & CO 5.5%/23-02.03.2033	USD		300'000		300'000	263'468.18	0.01
6.750 ARTHUR J GALLAGHER & CO 6.75%/23-15.02.2054	USD		70'000		70'000	69'024.61	0.00
3.945 ASCENSION HEALTH S. -2016A- 3.945%/16-15.11.2046	USD	400'000			400'000	295'197.30	0.01
2.532 ASCENSION HEALTH S. -2019B- 2.532%/19-15.11.2029	USD	300'000	268'000		568'000	445'555.22	0.02
2.450 ASHTEAD CAPITAL INC -144A- 2.45%/21-12.08.2031	USD	200'000			200'000	141'867.54	0.00
4.250 ASHTEAD CAPITAL INC -144A- 4.25%/19-01.11.2029	USD	300'000			300'000	243'264.15	0.01
5.500 ASHTEAD CAPITAL INC -144A- 5.5%/22-11.08.2032	USD	200'000			200'000	172'255.04	0.01
5.550 ASHTEAD CAPITAL INC -144A- 5.55%/23-30.05.2033	USD	400'000			400'000	344'416.98	0.01
5.950 ASHTEAD CAPITAL INC -144A- 5.95%/23-15.10.2033	USD		400'000		400'000	354'104.69	0.01
3.700 ASSURANT INC 3.7%/19-22.02.2030	USD	176'000			176'000	138'303.62	0.00
4.900 ASSURANT INC 4.9%/18-27.03.2028	USD	400'000			400'000	345'004.36	0.01
5.000 ASSURED GUARANTY 5%/14-01.07.2024	USD	176'000		176'000			
3.150 ASSURED GUARANTY US HLDG 3.15%/21-15.06.2031	USD		302'000		302'000	232'637.58	0.01
6.125 ASSURED GUARANTY US HLDG 6.125%/23-15.09.2028	USD		300'000		300'000	272'570.03	0.01
1.200 ASTRAZENECA FINANCE LLC 1.2%/21-28.05.2026	USD	600'000			600'000	485'933.95	0.02
1.750 ASTRAZENECA FINANCE LLC 1.75%/21-28.05.2028	USD	400'000	1'826'000		2'226'000	1'732'635.06	0.06
4.875 ASTRAZENECA FINANCE LLC 4.875%/23-03.03.2028	USD		300'000		300'000	263'923.92	0.01
3.550 AT&T (reg. -S-) 3.55%/12-17.12.2032	EUR	220'000			220'000	205'747.12	0.01
2.400 AT&T 2.4%/14-15.03.2024	EUR	200'000		200'000			
2.450 AT&T 2.45%/15-15.03.2035	EUR	550'000			550'000	453'368.38	0.02
2.600 AT&T 2.6%/14-17.12.2029	EUR	700'000			700'000	628'869.21	0.02
3.500 AT&T 3.5%/13-17.12.2025	EUR	400'000			400'000	379'399.04	0.01
4.250 AT&T 4.25%/13-01.06.2043	GBP	100'000			100'000	91'585.33	0.00
4.300 AT&T 4.3%/13-15.12.2042	USD	350'000			350'000	260'209.71	0.01
4.375 AT&T 4.375%/16-14.09.2029	GBP	200'000			200'000	214'345.14	0.01
4.500 AT&T 4.5%/15-15.05.2035	USD	1'000'000		400'000	600'000	486'149.27	0.02
4.550 AT&T 4.55%/16-09.03.2049	USD	400'000			400'000	295'496.20	0.01
4.875 AT&T 4.875%/12-01.06.2044	GBP	200'000			200'000	196'788.61	0.01
5.200 AT&T 5.2%/16-18.11.2033	GBP	350'000			350'000	386'464.16	0.01
5.550 AT&T 5.55%/11-15.08.2041	USD		140'000		140'000	122'788.44	0.00
5.650 AT&T 5.65%/16-15.02.2047	USD	600'000		500'000	100'000	88'209.03	0.00
6.300 AT&T 6.3%/07-15.01.2038	USD		320'000		320'000	297'858.36	0.01
7.000 AT&T 7%/09-30.04.2040	GBP	200'000	200'000		400'000	501'727.75	0.02
0.800 AT&T INC 0.8%/19-04.03.2030	EUR		300'000		300'000	243'266.79	0.01
0.900 AT&T INC 0.9%/21-25.03.2024	USD	800'000		800'000			
1.600 AT&T INC 1.6%/20-19.05.2028	EUR	600'000			600'000	528'888.09	0.02
1.650 AT&T INC 1.65%/20-01.02.2028	USD	1'000'000	1'184'000	300'000	1'884'000	1'459'919.22	0.05
1.700 AT&T INC 1.7%/21-25.03.2026	USD	1'000'000			1'000'000	818'712.46	0.03
1.800 AT&T INC 1.8%/18-05.09.2026	EUR	300'000			300'000	273'346.04	0.01
1.800 AT&T INC 1.8%/19-14.09.2039	EUR	400'000			400'000	285'755.65	0.01
2.050 AT&T INC 2.05%/20-19.05.2032	EUR	400'000		200'000	200'000	167'897.17	0.01
2.250 AT&T INC 2.25%/20-01.02.2032	USD	1'000'000	678'000	300'000	1'378'000	973'111.73	0.03
2.300 AT&T INC 2.3%/20-01.06.2027	USD	600'000			600'000	483'727.54	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.350 AT&T INC 2.35%/18-05.09.2029	EUR	600'000			600'000	536'234.95	0.02
2.550 AT&T INC 2.55%/21-01.12.2033	USD	1'463'000		500'000	963'000	668'667.50	0.02
2.750 AT&T INC 2.75%/20-01.06.2031	USD	1'200'000		300'000	900'000	674'841.32	0.02
2.900 AT&T INC 2.9%/18-04.12.2026	GBP	400'000			400'000	419'913.12	0.01
3.150 AT&T INC 3.15%/17-04.09.2036	EUR	600'000			600'000	521'381.14	0.02
3.300 AT&T INC 3.3%/20-01.02.2052	USD		500'000	250'000	250'000	149'293.26	0.01
3.500 AT&T INC 3.5%/20-01.06.2041	USD	800'000			800'000	540'727.94	0.02
3.500 AT&T INC 3.5%/21-15.09.2053	USD	2'608'000		657'000	1'951'000	1'181'905.70	0.04
3.550 AT&T INC 3.55%/21-15.09.2055	USD	2'062'000			2'062'000	1'237'053.41	0.04
3.650 AT&T INC 3.65%/20-01.06.2051	USD	750'000			750'000	472'333.20	0.02
3.650 AT&T INC 3.65%/21-15.09.2059	USD	1'792'000	600'000	140'000	2'252'000	1'343'791.92	0.05
3.800 AT&T INC 3.8%/19-15.02.2027	USD	210'000			210'000	178'174.91	0.01
3.800 AT&T INC 3.8%/21-01.12.2057	USD	1'648'000		140'000	1'508'000	936'976.18	0.03
3.850 AT&T INC 3.85%/20-01.06.2060	USD	500'000			500'000	310'895.66	0.01
4.000 AT&T INC 4%/18-25.11.2025	CAD		450'000		450'000	286'826.06	0.01
4.100 AT&T INC 4.1%/18-15.02.2028	USD		650'000		650'000	551'836.33	0.02
4.300 AT&T INC 4.3%/18-15.02.2030	USD	823'000	600'000	400'000	1'023'000	859'717.30	0.03
4.300 AT&T INC 4.3%/23-18.11.2034	EUR		400'000		400'000	392'331.80	0.01
4.350 AT&T INC 4.35%/19-01.03.2029	USD	800'000			800'000	680'460.25	0.02
4.650 AT&T INC 4.65%/19-01.06.2044	USD	500'000			500'000	378'617.47	0.01
4.850 AT&T INC 4.85%/17-25.05.2047	CAD	260'000			260'000	152'484.06	0.01
4.850 AT&T INC 4.85%/19-01.03.2039	USD		600'000		600'000	486'385.64	0.02
5.100 AT&T INC 5.1%/18-25.11.2048	CAD	450'000			450'000	272'299.37	0.01
5.150 AT&T INC 5.15%/18-15.11.2046	USD	500'000			500'000	407'572.16	0.01
5.400 AT&T INC 5.4%/23-15.02.2034	USD		700'000		700'000	617'214.68	0.02
5.539 AT&T INC 5.539%/23-20.02.2026	USD		470'000		470'000	413'330.88	0.01
5.500 AT&T INT (reg. -S-) 5.5%/07-15.03.2027	GBP		300'000		300'000	336'360.89	0.01
4.500 AT&T INT 4.5%/16-09.03.2048	USD	500'000			500'000	367'862.35	0.01
4.750 AT&T INT 4.75%/15-15.05.2046	USD	550'000			550'000	423'982.74	0.01
5.250 AT&T INT 5.25%/17-01.03.2037	USD	750'000		300'000	450'000	384'681.53	0.01
1.750 ATHENE GLOBAL FUNDING 1.75%/20-24.11.2027	GBP	400'000			400'000	390'574.27	0.01
0.950 ATHENE GLOBAL FUNDING -144A- 0.95%/21-08.01.2024	USD	400'000		400'000			
1.000 ATHENE GLOBAL FUNDING -144A- 1%/21-16.04.2024	USD	200'000			200'000	175'008.14	0.01
1.730 ATHENE GLOBAL FUNDING -144A- 1.73%/21-02.10.2026	USD	400'000			400'000	316'825.50	0.01
1.985 ATHENE GLOBAL FUNDING -144A- 1.985%/21-19.08.2028	USD	400'000			400'000	301'734.26	0.01
2.500 ATHENE GLOBAL FUNDING -144A- 2.5%/21-24.03.2028	USD		478'000		478'000	372'898.93	0.01
2.646 ATHENE GLOBAL FUNDING -144A- 2.646%/21-04.10.2031	USD	300'000			300'000	212'876.09	0.01
2.673 ATHENE GLOBAL FUNDING -144A- 2.673%/21-07.06.2031	USD		62'000		62'000	44'261.29	0.00
2.750 ATHENE GLOBAL FUNDING -144A- 2.75%/19-25.06.2024	USD	370'000			370'000	322'403.19	0.01
2.100 ATHENE GLOBAL FUNDING 2.1%/20-24.09.2025	CAD	400'000			400'000	246'596.72	0.01
4.760 ATHENE GLOBAL FUNDING 4.76%/22-21.04.2027	AUD	200'000			200'000	107'366.53	0.00
2.470 ATHENE GLOBAL FUNDING S. -14- 2.47%/21-09.06.2028	CAD	300'000			300'000	174'489.80	0.01
5.875 ATHENE HOLDING LTD 5.875%/23-15.01.2034	USD		200'000		200'000	174'909.61	0.01
5.500 ATMOS ENERGY 5.5%/11-15.06.2041	USD	20'000			20'000	17'772.86	0.00
1.500 ATMOS ENERGY CORP 1.5%/20-15.01.2031	USD	400'000			400'000	280'151.35	0.01
2.625 ATMOS ENERGY CORP 2.625%/19-15.09.2029	USD	150'000			150'000	117'576.81	0.00
2.850 ATMOS ENERGY CORP 2.85%/21-15.02.2052	USD	300'000			300'000	169'294.31	0.01
3.375 ATMOS ENERGY CORP 3.375%/19-15.09.2049	USD	190'000			190'000	120'978.63	0.00
4.125 ATMOS ENERGY CORP 4.125%/19-15.03.2049	USD	714'000			714'000	517'636.33	0.02
5.450 ATMOS ENERGY CORP 5.45%/22-15.10.2032	USD	200'000			200'000	180'320.01	0.01
5.750 ATMOS ENERGY CORP 5.75%/22-15.10.2052	USD	200'000			200'000	184'357.77	0.01
6.200 ATMOS ENERGY CORP 6.2%/23-15.11.2053	USD		300'000		300'000	291'517.53	0.01
2.400 AUTODESK INC 2.4%/21-15.12.2031	USD	382'000			382'000	279'035.15	0.01
4.250 AUTOLIV INC 4.25%/23-15.03.2028	EUR		300'000		300'000	289'777.84	0.01
1.250 AUTOMATIC DATA PROCESSING 1.25%/20-01.09.2030	USD	226'000			226'000	161'190.68	0.01
1.700 AUTOMATIC DATA PROCESSING 1.7%/21-15.05.2028	USD	400'000	958'000		1'358'000	1'064'609.50	0.04
1.950 AUTONATION INC 1.95%/21-01.08.2028	USD	200'000			200'000	150'518.35	0.01
2.400 AUTONATION INC 2.4%/21-01.08.2031	USD		144'000		144'000	100'398.97	0.00
3.850 AUTONATION INC 3.85%/22-01.03.2032	USD	400'000			400'000	307'395.62	0.01
3.250 AUTOZONE 3.25%/15-15.04.2025	USD	1'258'000		800'000	458'000	393'597.59	0.01
3.125 AUTOZONE INC 3.125%/19-18.04.2024	USD	300'000			300'000	263'233.40	0.01
4.500 AUTOZONE INC 4.5%/23-01.02.2028	USD	300'000			300'000	258'772.01	0.01
4.750 AUTOZONE INC 4.75%/22-01.08.2032	USD	400'000			400'000	338'448.75	0.01
5.200 AUTOZONE INC 5.2%/23-01.08.2033	USD		400'000		400'000	349'061.77	0.01
6.250 AUTOZONE INC 6.25%/23-01.11.2028	USD		300'000		300'000	274'830.70	0.01
6.550 AUTOZONE INC 6.55%/23-01.11.2033	USD		300'000		300'000	285'127.11	0.01
1.900 AVALONBAY COMMUNITIES 1.9%/21-01.12.2028	USD	300'000			300'000	230'090.11	0.01
2.050 AVALONBAY COMMUNITIES 2.05%/21-15.01.2032	USD	200'000			200'000	143'684.02	0.00
2.950 AVALONBAY COMMUNITIES 2.95%/16-11.05.2026	USD	397'000			397'000	333'931.83	0.01
3.200 AVALONBAY COMMUNITIES 3.2%/17-15.01.2028	USD	300'000			300'000	247'533.22	0.01
3.350 AVALONBAY COMMUNITIES 3.35%/17-15.05.2027	USD	187'000			187'000	156'181.79	0.01

1402 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.000	AVALONBAY COMMUNITIES 5%/22-15.02.2033	USD	300'000		300'000	259'092.26	0.01
5.300	AVALONBAY COMMUNITIES 5.3%/23-07.12.2033	USD		200'000	200'000	176'557.83	0.01
3.450	AVALONBAY COMMUNITIES T. -20- 3.45%/15-01.06.2025	USD	670'000		670'000	576'755.46	0.02
3.150	AVANGRID INC 3.15%/17-01.12.2024	USD	987'000		987'000	852'444.92	0.03
1.250	AVERY DENNISON 1.25%/17-03.03.2025	EUR	1'160'000		660'000	613'989.87	0.02
5.750	AVERY DENNISON CORP 5.75%/23-15.03.2033	USD		300'000	300'000	273'415.26	0.01
3.500	AVIATION CAPITAL GROUP -144A- 3.5%/17-01.11.2027	USD	300'000		300'000	243'784.44	0.01
5.500	AVIATION CAPITAL GROUP -144A- 5.5%/20-15.12.2024	USD	600'000		600'000		
6.250	AVIATION CAPITAL GROUP -144A- 6.25%/23-15.04.2028	USD	300'000		300'000	268'255.87	0.01
4.350	AVISTA CORP 4.35%/18-01.06.2048	USD		200'000	200'000	145'056.12	0.00
3.000	AVNET INC 3%/21-15.05.2031	USD	56'000		56'000	40'702.11	0.00
5.500	AVNET INC 5.5%/22-01.06.2032	USD		112'000	112'000	94'702.09	0.00
4.350	AXA EQUITABLE HOLDINGS I 4.35%/19-20.04.2028	USD	500'000	400'000	900'000	763'547.34	0.03
5.000	AXA EQUITABLE HOLDINGS I 5%/19-20.04.2048	USD	478'000		478'000	381'702.32	0.01
-	AXIS SPECIALTY FINANCE (subordinated) FIX-TO-FRN FRN/19-15.01.2040	USD	300'000	180'000	120'000	93'254.29	0.00
7.500	BAE SYSTEMS FINANCE INC -144A- 7.5%/97-01.07.2027	USD	600'000		600'000	564'247.64	0.02
3.800	BAE SYSTEMS HOLDINGS (reg. -S-) 3.8%/14-07.10.2024	USD	440'000		440'000	382'731.98	0.01
4.750	BAE SYSTEMS HOLDINGS -144A- 4.75%/14-07.10.2044	USD	284'000		284'000	223'363.36	0.01
2.550	BAIN CAPITAL SPECIALTY F 2.55%/21-13.10.2026	USD	400'000		400'000	320'422.50	0.01
5.125	BAKER HUGHES 5.125%/10-15.09.2040	USD	392'000		392'000	334'767.55	0.01
2.061	BAKER HUGHES LLC/CO-OBL 2.061%/21-15.12.2026	USD		50'000	50'000	40'623.42	0.00
3.138	BAKER HUGHES LLC/CO-OBL 3.138%/19-07.11.2029	USD	446'000	216'000	662'000	531'667.99	0.02
4.080	BAKER HUGHES LLC/CO-OBL 4.08%/18-15.12.2047	USD		218'000	218'000	154'551.90	0.01
4.486	BAKER HUGHES LLC/CO-OBL 4.486%/20-01.05.2030	USD	283'000		283'000	242'217.68	0.01
2.400	BALTIMORE GAS & ELECTRIC 2.4%/16-15.08.2026	USD	714'000		714'000	592'490.46	0.02
3.500	BALTIMORE GAS & ELECTRIC 3.5%/16-15.08.2046	USD	490'000		490'000	317'853.42	0.01
4.550	BALTIMORE GAS & ELECTRIC 4.55%/22-01.06.2052	USD		200'000	200'000	152'323.17	0.01
5.400	BALTIMORE GAS & ELECTRIC 5.4%/23-01.06.2053	USD		300'000	300'000	258'724.11	0.01
7.750	BANK OF AMERICA (subordinated) 7.75%/08-14.05.2038	USD	900'000		600'000	633'968.77	0.02
4.000	BANK OF AMERICA (subordinated) S. -L- 4%/15-22.01.2025	USD	1'000'000		1'000'000		
4.200	BANK OF AMERICA (subordinated) S. -L- 4.2%/14-26.08.2024	USD	700'000		700'000	611'776.51	0.02
1.375	BANK OF AMERICA 1.375%/15-26.03.2025	EUR	1'100'000		850'000	232'288.43	0.01
2.375	BANK OF AMERICA 2.375%/14-19.06.2024	EUR	500'000		500'000		
4.000	BANK OF AMERICA 4%/14-01.04.2024	USD	498'000		498'000		
5.872	BANK OF AMERICA 5.872%/23-15.09.2034	USD		800'000	800'000	722'407.10	0.02
7.000	BANK OF AMERICA 7%/08-31.07.2028	GBP	450'000		450'000	537'798.16	0.02
-	BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/21-21.09.2036	USD	556'000		556'000	386'693.92	0.01
-	BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/22-08.03.2037	USD	1'000'000		1'000'000	768'766.14	0.03
4.250	BANK OF AMERICA CORP (subordinated) S. -L- 4.25%/14-22.10.2026	USD	560'000		560'000	482'241.53	0.02
4.134	BANK OF AMERICA CORP 4.134%/23-12.06.2028	EUR		500'000	500'000	484'744.99	0.02
-	BANK OF AMERICA CORP FIX-TO-FLOATER 1.776%/17-04.05.2027	EUR	400'000		400'000	364'804.42	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20.12.2028	USD	1'905'000		1'905'000	1'567'557.04	0.05
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/18-23.07.2024	USD	500'000		500'000		
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-08.08.2029	EUR	300'000	100'000	400'000	333'434.96	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-09.05.2026	EUR	970'000	100'000	1'070'000	983'060.43	0.03
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-22.10.2030	USD	500'000		500'000	387'993.11	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2027	USD	800'000		800'000	677'501.54	0.02
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2040	USD	1'000'000		650'000	263'682.48	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-25.04.2025	CAD	300'000		300'000	194'097.50	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2026	USD	900'000	100'000	1'000'000	833'698.29	0.03
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2041	USD	1'260'000	682'000	1'942'000	1'192'812.98	0.04
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-23.07.2031	USD	672'000		672'000	480'063.23	0.02
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2026	USD	800'000		800'000	656'293.16	0.02
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2031	USD	978'000		978'000	694'932.87	0.02
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2051	USD	500'000		500'000	282'274.67	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-25.09.2025	USD	900'000		900'000		
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-26.10.2031	EUR	600'000	200'000	800'000	621'008.74	0.02
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-31.03.2029	EUR	500'000		500'000	473'748.53	0.02
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-02.06.2029	GBP	300'000		300'000	289'024.43	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-04.04.2029	CAD	200'000		200'000	119'180.56	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-11.03.2032	USD	592'000		592'000	436'052.02	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-13.03.2052	USD	300'000		300'000	193'719.32	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-14.06.2029	USD	500'000		500'000	386'364.11	0.01
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-15.09.2027	CAD	200'000		200'000	120'747.77	0.00
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.03.2031	EUR	400'000	800'000	1'200'000	951'100.92	0.03
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2032	USD	1'130'000		1'130'000	832'825.72	0.03
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2042	USD	1'134'000		1'134'000	756'844.69	0.03
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.07.2027	USD	1'472'000	100'000	1'152'000	929'921.83	0.03

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-24.05.2032	EUR	400'000		400'000	315'219.32	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-02.04.2026	USD	1'000'000	100'000	1'100'000	945'875.19	0.03	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-04.02.2033	USD		236'000	236'000	174'525.39	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2026	USD	800'000		800'000	698'417.64	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2033	USD	1'430'000		1'430'000	1'226'695.38	0.04	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-27.04.2033	EUR	750'000		750'000	660'545.52	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-15.09.2029	USD		800'000	800'000	718'128.94	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2029	USD		1'400'000	1'400'000	1'225'809.00	0.04	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2034	USD		1'300'000	1'300'000	1'128'223.74	0.04	
-	BANK OF AMERICA CORP S. -888- FIX-TO-FRN FRN/22-27.04.2031	GBP		400'000	400'000	409'090.94	0.01	
3.248	BANK OF AMERICA CORP S. -L- 3.248%/16-21.10.2027	USD	950'000		950'000	790'186.08	0.03	
3.500	BANK OF AMERICA CORP S. -L- 3.5%/16-19.04.2026	USD	982'000		982'000	837'856.92	0.03	
-	BANK OF AMERICA CORP S. -M- FIX-TO-FRN 4.244%/17-24.04.2038	USD	600'000	250'000	850'000	664'868.52	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/18-23.07.2029	USD	800'000		800'000	676'798.06	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-07.02.2030	USD	878'000		878'000	726'613.45	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-15.03.2025	USD	500'000		500'000			
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-15.03.2050	USD	620'000		620'000	459'792.14	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-23.07.2030	USD	700'000		700'000	554'588.28	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-13.02.2026	USD	600'000		600'000	510'368.89	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-13.02.2031	USD	1'000'000		1'000'000	750'699.02	0.03	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-19.05.2024	USD	500'000	500'000				
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-20.03.2051	USD	1'460'000		1'460'000	1'038'236.17	0.04	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-29.04.2031	USD	1'000'000		1'000'000	750'614.29	0.03	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-11.03.2027	USD		100'000	100'000	81'753.01	0.00	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-20.10.2032	USD	654'000	300'000	954'000	689'303.59	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2032	USD	1'756'000	500'000	1'256'000	894'723.46	0.03	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2052	USD	400'000		400'000	234'084.40	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-22.04.2025	USD	600'000		600'000	524'432.70	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-04.02.2028	USD		100'000	100'000	81'436.63	0.00	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-10.11.2028	USD	900'000	50'000	950'000	862'459.93	0.03	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-16.03.2028	CAD	700'000		700'000	438'001.49	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-22.07.2028	USD	1'000'000	100'000	1'100'000	958'873.38	0.03	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-27.04.2028	USD		500'000	500'000	428'528.72	0.01	
-	BANK OF AMERICA FIX-TO-FLOATER 3.593%/17-21.07.2028	USD	500'000		500'000	416'915.07	0.01	
-	BANK OF AMERICA FIX-TO-FLOATER 3.705%/17-24.04.2028	USD	300'000		300'000	251'590.64	0.01	
-	BANK OF AMERICA FIX-TO-FLOATERS 3.97%/18-05.03.2029	USD	864'000		864'000	723'715.02	0.02	
-	BANK OF AMERICA FIX-TO-FRN 1.379%/17-07.02.2025	EUR	550'000	550'000				
-	BANK OF AMERICA frn 18-23.01.2049	USD	650'000	250'000	400'000	282'882.31	0.01	
4.750	BANK OF AMERICA -L- 4.75%/15-21.04.2045	USD		200'000	200'000	160'023.32	0.01	
5.526	BANK OF AMERICA NA 5.526%/23-18.08.2026	USD		1'000'000	1'000'000	889'061.67	0.03	
5.650	BANK OF AMERICA NA 5.65%/23-18.08.2025	USD		500'000	500'000	443'393.26	0.01	
5.000	BANK OF AMERICA S. 5%/14-21.01.2044	USD	966'000		300'000	666'000	560'879.67	0.02
4.450	BANK OF AMERICA S. -L- (subordinated) 4.45%/16-03.03.2026	USD	300'000		300'000	259'802.77	0.01	
4.875	BANK OF AMERICA S. -L- -144A- 4.875%/14-01.04.2044	USD	230'000	842'000	1'072'000	891'045.44	0.03	
3.950	BANK OF AMERICA S. -L- 3.95%/15-21.04.2025	USD	550'000	50'000	600'000	519'604.53	0.02	
4.125	BANK OF AMERICA S. L 4.125%/14-22.01.2024	USD	790'000		790'000			
4.183	BANK OF AMERICA S. -L- 4.183%/16-25.11.2027	USD	575'000		575'000	488'932.02	0.02	
5.875	BANK OF AMERICA S. LI 5.875%/12-07.02.2042	USD	468'000		468'000	438'309.40	0.01	
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.093%/17-01.10.2025	USD	1'000'000	1'000'000				
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.55%/18-05.03.2024	USD	800'000	800'000				
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.824%/17-20.01.2028	USD	942'000		942'000	796'904.42	0.03	
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 4.443%/17-20.01.2048	USD	600'000		600'000	454'513.75	0.02	
6.000	BANK OF AMERICA T. 216 6%/06-15.10.2036	USD		500'000	500'000	459'163.49	0.02	
3.950	BANK OF NEW YORK sG 3.95%/13-18.11.2025	USD	403'000		403'000	347'235.75	0.01	
0.850	BANK OF NY MELLON CORP 0.85%/21-25.10.2024	USD	400'000		400'000	341'844.67	0.01	
2.050	BANK OF NY MELLON CORP 2.05%/22-26.01.2027	USD	800'000		800'000	650'005.58	0.02	
2.500	BANK OF NY MELLON CORP 2.5%/22-26.01.2032	USD	300'000		300'000	220'401.63	0.01	
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2028	USD	200'000		200'000	180'346.43	0.01	
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/23-25.10.2029	USD		600'000	600'000	553'538.20	0.02	
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/23-25.10.2034	USD		738'000	738'000	703'039.53	0.02	
0.350	BANK OF NY MELLON CORP S. -J- 0.35%/20-07.12.2023	USD	500'000		500'000			
1.050	BANK OF NY MELLON CORP S. -J- 1.05%/21-15.10.2026	USD	200'000		200'000	159'079.65	0.01	
1.650	BANK OF NY MELLON CORP S. -J- 1.65%/21-14.07.2028	USD	200'000	171'000	371'000	286'172.26	0.01	
1.800	BANK OF NY MELLON CORP S. -J- 1.8%/21-28.07.2031	USD	200'000		200'000	142'019.90	0.00	
1.900	BANK OF NY MELLON CORP S. -J- 1.9%/21-25.01.2029	USD	300'000		300'000	231'199.82	0.01	
3.350	BANK OF NY MELLON CORP S. -J- 3.35%/22-25.04.2025	USD	500'000		500'000			
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/17-07.02.2028	USD	490'000		490'000	412'388.11	0.01	
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/22-24.07.2026	USD	800'000		800'000	694'781.77	0.02	
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/22-26.07.2030	USD	300'000		300'000	257'990.64	0.01	
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/23-26.04.2027	USD		1'000'000	1'000'000	875'968.44	0.03	
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/23-26.04.2034	USD		600'000	600'000	514'822.05	0.02	

1404 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 BANK OF NY MELLON S. -J- 3%/16-30.10.2028	USD	440'000			440'000	355'253.97	0.01
7.625 BANK ONE 7.625%/96-15.10.2026	USD		80'000		80'000	74'851.48	0.00
2.338 BANNER HEALTH 2.338%/20-01.01.2030	USD	300'000			300'000	227'967.08	0.01
2.907 BANNER HEALTH S. -2021A- 2.907%/21-01.01.2042	USD	300'000			300'000	192'467.72	0.01
3.300 BARINGS BDC INC 3.3%/22-23.11.2026	USD	300'000			300'000	241'119.95	0.01
5.700 BARRICK NORTH AMERICA FINANCE 5.7%/11-30.05.2041	USD	230'000			230'000	204'908.81	0.01
5.750 BARRICK NORTH AMERICA FINANCE 5.75%/13-01.05.2043	USD	430'000			430'000	386'912.90	0.01
4.750 BASIN ELECTRIC PWR COOP -144A- 4.75%/17-26.04.2047	USD		124'000		124'000	93'879.84	0.00
1.125 BAT CAPITAL CORP 1.125%/17-16.11.2023	EUR	20'000		20'000			
2.125 BAT CAPITAL CORP 2.125%/17-15.08.2025	GBP	400'000		400'000			
2.259 BAT CAPITAL CORP 2.259%/20-25.03.2028	USD	480'000			480'000	373'928.74	0.01
2.726 BAT CAPITAL CORP 2.726%/20-25.03.2031	USD	300'000			300'000	217'783.77	0.01
3.215 BAT CAPITAL CORP 3.215%/19-06.09.2026	USD		50'000		50'000	41'711.37	0.00
3.222 BAT CAPITAL CORP 3.222%/18-15.08.2024	USD	750'000		750'000			
3.557 BAT CAPITAL CORP 3.557%/18-15.08.2027	USD	1'070'000			1'070'000	889'662.42	0.03
3.734 BAT CAPITAL CORP 3.734%/20-25.09.2040	USD	500'000			500'000	317'475.48	0.01
3.984 BAT CAPITAL CORP 3.984%/20-25.09.2050	USD	300'000			300'000	180'325.69	0.01
4.390 BAT CAPITAL CORP 4.39%/18-15.08.2037	USD	808'000	338'000		1'146'000	827'735.87	0.03
4.540 BAT CAPITAL CORP 4.54%/18-15.08.2047	USD	816'000			816'000	535'553.82	0.02
4.742 BAT CAPITAL CORP 4.742%/22-16.03.2032	USD	500'000			500'000	414'092.34	0.01
4.758 BAT CAPITAL CORP 4.758%/19-06.09.2049	USD	300'000			300'000	203'749.08	0.01
5.650 BAT CAPITAL CORP 5.65%/22-16.03.2052	USD		200'000		200'000	154'593.46	0.01
7.081 BAT CAPITAL CORP 7.081%/23-02.08.2053	USD		500'000	200'000	300'000	273'838.56	0.01
4.000 BAXALTA 4%/15-23.06.2025	USD	108'000			108'000	93'382.75	0.00
5.250 BAXALTA 5.25%/16-23.06.2045	USD	75'000			75'000	63'592.39	0.00
3.500 BAXTER INTERNATIONAL 3.5%/16-15.08.2046	USD	200'000			200'000	124'618.15	0.00
0.868 BAXTER INTERNATIONAL INC 0.868%/22-01.12.2023	USD	500'000		500'000			
1.300 BAXTER INTERNATIONAL INC 1.3%/17-30.05.2025	EUR	920'000			920'000	849'666.63	0.03
1.322 BAXTER INTERNATIONAL INC 1.322%/22-29.11.2024	USD	700'000		700'000			
1.915 BAXTER INTERNATIONAL INC 1.915%/22-01.02.2027	USD	600'000			600'000	480'353.41	0.02
2.272 BAXTER INTERNATIONAL INC 2.272%/22-01.12.2028	USD	600'000			600'000	463'184.42	0.02
2.539 BAXTER INTERNATIONAL INC 2.539%/22-01.02.2032	USD	400'000			400'000	288'638.08	0.01
3.132 BAXTER INTERNATIONAL INC 3.132%/22-01.12.2051	USD	400'000			400'000	229'070.21	0.01
3.375 BAYER US (reg. -S-) 3.375%/14-08.10.2024	USD	530'000		530'000			
3.875 BAYER US FINANCE II LLC -144A- 3.875%/18-15.12.2023	USD	1'500'000		1'500'000			
4.250 BAYER US FINANCE II LLC -144A- 4.25%/18-15.12.2025	USD	800'000	200'000		1'000'000	855'882.93	0.03
4.375 BAYER US FINANCE II LLC -144A- 4.375%/18-15.12.2028	USD	800'000			800'000	655'984.51	0.02
4.400 BAYER US FINANCE II LLC -144A- 4.4%/18-15.07.2044	USD	300'000			300'000	198'529.66	0.01
4.625 BAYER US FINANCE II LLC -144A- 4.625%/18-25.06.2038	USD	300'000			300'000	216'729.87	0.01
4.700 BAYER US FINANCE II LLC -144A- 4.7%/18-15.07.2064	USD	200'000			200'000	126'390.53	0.00
4.875 BAYER US FINANCE II LLC -144A- 4.875%/18-25.06.2048	USD	500'000			500'000	347'556.88	0.01
2.850 BAYER US FINANCE II LLC 2.85%/18-15.04.2025	USD	1'500'000		1'500'000			
3.375 BAYER US FINANCE II LLC 3.375%/18-15.07.2024	USD	200'000			200'000	174'224.44	0.01
4.875 BAYER US FINANCE II LLC 4.875%/18-25.06.2048	USD	200'000		200'000			
6.125 BAYER US FINANCE LLC -144A- 6.125%/23-21.11.2026	USD		200'000		200'000	177'169.98	0.01
6.250 BAYER US FINANCE LLC -144A- 6.25%/23-21.01.2029	USD		200'000		200'000	177'613.37	0.01
6.375 BAYER US FINANCE LLC -144A- 6.375%/23-21.11.2030	USD		200'000		200'000	177'827.28	0.01
6.500 BAYER US FINANCE LLC -144A- 6.5%/23-21.11.2033	USD		1'000'000		1'000'000	881'051.12	0.03
6.875 BAYER US FINANCE LLC -144A- 6.875%/23-21.11.2053	USD		400'000		400'000	352'747.97	0.01
1.777 BAYLOR SCOTT & WHITE HOL 1.777%/21-15.11.2030	USD		62'000		62'000	44'389.83	0.00
4.185 BAYLOR SCOTT & WHITE HOL S. -2015- 4.185%/15-15.11.2045	USD	210'000			210'000	162'040.49	0.01
4.743 BAYPORT POLYMERS LLC -144A- 4.743%/22-14.04.2027	USD		584'000		584'000	489'095.85	0.02
2.850 BB&T CORPORATION 2.85%/17-26.10.2024	USD	1'863'000		1'000'000	863'000	745'858.66	0.03
3.750 BB&T CORPORATION S. -G- 3.75%/18-06.12.2023	USD	500'000		500'000			
1.900 BECTON DICKINSON (reg. -S-) 1.9%/16-15.12.2026	EUR	300'000			300'000	273'817.72	0.01
3.734 BECTON DICKINSON 3.734%/14-15.12.2024	USD	50'000			50'000	43'365.03	0.00
4.685 BECTON DICKINSON 4.685%/14-15.12.2044	USD	347'000			347'000	274'170.45	0.01
1.957 BECTON DICKINSON AND CO 1.957%/21-11.02.2031	USD	400'000			400'000	286'357.27	0.01
2.823 BECTON DICKINSON AND CO 2.823%/20-20.05.2030	USD	300'000			300'000	231'690.51	0.01
3.363 BECTON DICKINSON AND CO 3.363%/17-06.06.2024	USD	450'000		450'000			
3.700 BECTON DICKINSON AND CO 3.7%/17-06.06.2027	USD	809'000			809'000	683'069.51	0.02
4.298 BECTON DICKINSON AND CO 4.298%/22-22.08.2032	USD	400'000			400'000	330'130.82	0.01
4.669 BECTON DICKINSON AND CO 4.669%/17-06.06.2047	USD	500'000			500'000	389'931.15	0.01
2.330 BELROSE FUNDING TRUST -144A- 2.33%/20-15.08.2030	USD	300'000			300'000	207'243.23	0.01
2.630 BEMIS COMPANY INC 2.63%/20-19.06.2030	USD	400'000			400'000	300'493.94	0.01
3.150 BERKLEY (WR) CORPORATION 3.15%/21-30.09.2061	USD	100'000	200'000		300'000	158'381.30	0.01
3.550 BERKLEY (WR) CORPORATION 3.55%/21-30.03.2052	USD	300'000			300'000	182'376.78	0.01
1.125 BERKSHIRE HATHAWAY 1.125%/15-16.03.2027	EUR	160'000			160'000	142'662.09	0.00
1.300 BERKSHIRE HATHAWAY 1.3%/16-15.03.2024	EUR	435'000		435'000			
1.625 BERKSHIRE HATHAWAY 1.625%/15-16.03.2025	EUR	300'000			300'000	239'713.43	0.01
2.150 BERKSHIRE HATHAWAY 2.15%/16-15.03.2028	EUR	235'000			235'000	214'226.31	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.125	BERKSHIRE HATHAWAY 3.125%/16-15.03.2026	USD	500'000		500'000	425'592.48	0.01	
3.750	BERKSHIRE HATHAWAY 3.75%/13-15.11.2023	USD	500'000	500'000				
4.300	BERKSHIRE HATHAWAY 4.3%/13-15.05.2043	USD	300'000		300'000	236'242.87	0.01	
4.500	BERKSHIRE HATHAWAY 4.5%/13-11.02.2043	USD	300'000	878'000	1'178'000	977'723.92	0.03	
4.500	BERKSHIRE HATHAWAY 4.5%/15-01.02.2045	USD	332'000		332'000	257'428.65	0.01	
5.150	BERKSHIRE HATHAWAY 5.15%/13-15.11.2043	USD	387'000		387'000	326'945.99	0.01	
5.950	BERKSHIRE HATHAWAY 5.95%/07-15.05.2037	USD	257'000		257'000	234'305.06	0.01	
1.650	BERKSHIRE HATHAWAY ENERG 1.65%/21-15.05.2031	USD		500'000	300'000	200'000	139'238.44	0.00
2.850	BERKSHIRE HATHAWAY ENERG 2.85%/21-15.05.2051	USD	660'000		660'000	370'015.57	0.01	
3.800	BERKSHIRE HATHAWAY ENERG 3.8%/18-15.07.2048	USD		400'000	400'000	266'747.23	0.01	
4.050	BERKSHIRE HATHAWAY ENERG 4.05%/21-15.04.2025	USD		380'000	380'000	329'924.32	0.01	
4.250	BERKSHIRE HATHAWAY ENERG 4.25%/21-15.10.2050	USD	316'000		316'000	224'295.46	0.01	
4.450	BERKSHIRE HATHAWAY ENERG 4.45%/19-15.01.2049	USD		400'000	400'000	295'664.08	0.01	
4.600	BERKSHIRE HATHAWAY ENERG 4.6%/23-01.05.2053	USD	350'000		350'000	263'948.69	0.01	
1.450	BERKSHIRE HATHAWAY FIN 1.45%/20-15.10.2030	USD	460'000	260'000	200'000	143'592.07	0.00	
1.850	BERKSHIRE HATHAWAY FIN 1.85%/20-12.03.2030	USD	350'000	206'000	556'000	415'505.73	0.01	
2.000	BERKSHIRE HATHAWAY FIN 2%/22-18.03.2034	EUR	400'000	400'000	400'000	336'339.40	0.01	
2.300	BERKSHIRE HATHAWAY FIN 2.3%/22-15.03.2027	USD	500'000		500'000	412'126.24	0.01	
2.375	BERKSHIRE HATHAWAY FIN 2.375%/19-19.06.2039	GBP	200'000	200'000				
2.625	BERKSHIRE HATHAWAY FIN 2.625%/19-19.06.2059	GBP	200'000	200'000				
2.850	BERKSHIRE HATHAWAY FIN 2.85%/20-15.10.2050	USD		474'000	474'000	275'367.64	0.01	
2.875	BERKSHIRE HATHAWAY FIN 2.875%/22-15.03.2032	USD	400'000		400'000	307'728.80	0.01	
3.850	BERKSHIRE HATHAWAY FIN 3.85%/22-15.03.2052	USD		900'000	900'000	628'215.49	0.02	
4.200	BERKSHIRE HATHAWAY FIN 4.2%/18-15.08.2048	USD	1'000'000	300'000	700'000	536'131.92	0.02	
4.250	BERKSHIRE HATHAWAY FIN 4.25%/19-15.01.2049	USD	1'300'000	790'000	510'000	395'056.31	0.01	
4.400	BERKSHIRE HATHAWAY FINANCE 4.4%/12-15.05.2042	USD		400'000	400'000	325'483.25	0.01	
5.750	BERKSHIRE HATHAWAY FINANCIAL 5.75%/10-15.01.2040	USD	400'000		400'000	378'719.95	0.01	
0.173	BERKSHIRE HATHAWAY INC 0.173%/21-15.04.2026	JPY	100'000'000		100'000'000	580'742.75	0.02	
0.440	BERKSHIRE HATHAWAY INC 0.44%/19-13.09.2029	JPY	100'000'000		100'000'000	559'360.18	0.02	
0.500	BERKSHIRE HATHAWAY INC 0.5%/21-15.01.2041	EUR	300'000		300'000	178'571.55	0.01	
0.674	BERKSHIRE HATHAWAY INC 0.674%/20-14.04.2023	JPY	140'000'000	140'000'000				
0.950	BERRY GLOBAL INC 0.95%/21-15.02.2024	USD	500'000	500'000				
1.500	BERRY GLOBAL INC 1.5%/20-15.01.2027	EUR	100'000	100'000	200'000	177'835.92	0.01	
1.570	BERRY GLOBAL INC 1.57%/21-15.01.2026	USD	400'000		400'000	328'129.96	0.01	
1.650	BERRY GLOBAL INC 1.65%/21-15.01.2027	USD	110'000		110'000	87'530.72	0.00	
5.500	BERRY GLOBAL INC -144A- 5.5%/23-15.04.2028	USD	300'000		300'000	262'687.03	0.01	
5.650	BERRY GLOBAL INC -144A- 5.65%/24-15.01.2034	USD	500'000		500'000	434'544.27	0.01	
1.950	BEST BUY CO INC 1.95%/20-01.10.2030	USD	400'000		400'000	289'288.61	0.01	
4.450	BEST BUY CO INC 4.45%/18-01.10.2028	USD	290'000		290'000	250'083.09	0.01	
4.000	BIMBO BAKERIES USA INC 4%/21-17.05.2051	USD	200'000		200'000	135'015.19	0.00	
6.400	BIMBO BAKERIES USA INC 6.4%/23-15.01.2034	USD		200'000	200'000	188'403.08	0.01	
4.050	BIOGEN 4.05%/15-15.09.2025	USD	60'000	470'000	530'000	457'511.18	0.02	
2.250	BIOGEN INC 2.25%/20-01.05.2030	USD	600'000	452'000	1'052'000	775'171.98	0.03	
3.150	BIOGEN INC 3.15%/20-01.05.2050	USD	700'000		700'000	407'016.85	0.01	
3.250	BIOGEN INC 3.25%/22-15.02.2051	USD	315'000		315'000	189'188.01	0.01	
3.300	BIO-RAD LABS 3.3%/22-15.03.2027	USD		238'000	238'000	197'655.88	0.01	
3.700	BIO-RAD LABS 3.7%/22-15.03.2032	USD	400'000	88'000	488'000	382'742.66	0.01	
4.250	BLACK HILLS 4.25%/13-30.11.2023	USD	500'000	500'000				
2.500	BLACK HILLS CORP 2.5%/20-15.06.2030	USD	258'000		258'000	188'669.90	0.01	
3.050	BLACK HILLS CORP 3.05%/19-15.10.2029	USD	200'000		200'000	156'164.02	0.01	
4.350	BLACK HILLS CORP 4.35%/18-01.05.2033	USD	200'000		200'000	160'368.17	0.01	
6.150	BLACK HILLS CORP 6.15%/23-15.05.2034	USD		222'000	222'000	200'788.14	0.01	
1.250	BLACKROCK 1.25%/15-06.05.2025	EUR	300'000		300'000	277'882.79	0.01	
3.500	BLACKROCK 3.5%/14-18.03.2024	USD	700'000	700'000				
1.900	BLACKROCK INC 1.9%/20-28.01.2031	USD	459'000		459'000	334'445.77	0.01	
2.400	BLACKROCK INC 2.4%/20-30.04.2030	USD	164'000		164'000	125'862.67	0.00	
3.250	BLACKROCK INC 3.25%/19-30.04.2029	USD	165'000		165'000	136'264.08	0.00	
4.750	BLACKROCK INC 4.75%/23-25.05.2033	USD		750'000	750'000	647'732.93	0.02	
1.500	BLACKSTONE HOLDINGS FINA 1.5%/19-10.04.2029	EUR	100'000		100'000	85'677.14	0.00	
1.600	BLACKSTONE HOLDINGS FINA -144A- 1.6%/20-30.03.2031	USD	400'000		400'000	272'450.88	0.01	
1.625	BLACKSTONE HOLDINGS FINA -144A- 1.625%/21-05.08.2028	USD	200'000	232'000	432'000	328'338.13	0.01	
2.000	BLACKSTONE HOLDINGS FINA -144A- 2%/21-30.01.2032	USD	300'000		300'000	204'941.51	0.01	
2.550	BLACKSTONE HOLDINGS FINA -144A- 2.55%/22-30.03.2032	USD		166'000	166'000	118'953.22	0.00	
2.800	BLACKSTONE HOLDINGS FINA -144A- 2.8%/20-30.09.2050	USD	300'000		300'000	161'170.72	0.01	
2.850	BLACKSTONE HOLDINGS FINA -144A- 2.85%/21-05.08.2051	USD		200'000	200'000	108'802.84	0.00	
3.200	BLACKSTONE HOLDINGS FINA -144A- 3.2%/22-30.01.2052	USD	250'000		250'000	148'264.00	0.00	
3.500	BLACKSTONE HOLDINGS FINA -144A- 3.5%/19-10.09.2049	USD	382'000		382'000	238'341.76	0.01	
6.200	BLACKSTONE HOLDINGS FINA -144A- 6.2%/22-22.04.2033	USD	235'000		235'000	216'248.53	0.01	
1.000	BLACKSTONE HOLDINGS FINANCE (reg. -S-) 1%/16-05.10.2026	EUR	250'000		250'000	221'656.45	0.01	
2.000	BLACKSTONE HOLDINGS FINANCE (reg. -S-) 2%/15-19.05.2025	EUR	350'000		350'000	325'493.96	0.01	
1.750	BLACKSTONE PRIVATE CRE 1.75%/21-30.11.2026	EUR	400'000		400'000	350'522.36	0.01	

1406 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.625	BLACKSTONE PRIVATE CRE 2.625%/22-15.12.2026	USD	270'000		270'000	214'760.33	0.01
2.700	BLACKSTONE PRIVATE CRE 2.7%/22-15.01.2025	USD	300'000	300'000			
3.250	BLACKSTONE PRIVATE CRE 3.25%/22-15.03.2027	USD	600'000		600'000	483'027.07	0.02
4.700	BLACKSTONE PRIVATE CRE 4.7%/22-24.03.2025	USD	300'000		300'000	259'992.74	0.01
2.125	BLACKSTONE SECURED LEND 2.125%/22-15.02.2027	USD	200'000		200'000	157'546.64	0.01
2.850	BLACKSTONE SECURED LEND 2.85%/22-30.09.2028	USD	400'000		400'000	306'135.16	0.01
3.625	BLACKSTONE SECURED LEND 3.625%/21-15.01.2026	USD	400'000		400'000	335'849.23	0.01
2.500	BLOCK FINANCIAL 2.5%/21-15.07.2028	USD	500'000		500'000	387'783.09	0.01
5.250	BLOCK FINANCIAL LLC 5.25%/15-01.10.2025	USD	560'000		560'000	489'421.59	0.02
7.750	BLUE OWL CREDIT INCOME -144A- 7.75%/23-15.01.2029	USD		300'000	300'000	269'711.17	0.01
7.750	BLUE OWL CREDIT INCOME 7.75%/23-16.09.2027	USD		300'000	300'000	270'129.46	0.01
3.125	BLUE OWL FINANCE LLC -144A- 3.125%/21-10.06.2031	USD	400'000		400'000	291'570.90	0.01
4.375	BLUE OWL FINANCE LLC -144A- 4.375%/22-15.02.2032	USD	400'000	238'000	162'000	124'823.01	0.00
2.500	BLUE OWL TECHNOLOGY FINA 2.5%/21-15.01.2027	USD		470'000	470'000	364'496.86	0.01
1.000	BMW US CAPITAL (reg -S-) 1%/15-20.04.2027	EUR	524'000		524'000	465'266.02	0.02
0.800	BMW US CAPITAL LLC -144A- 0.8%/21-01.04.2024	USD	500'000	500'000			
1.950	BMW US CAPITAL LLC -144A- 1.95%/21-12.08.2031	USD	380'000		380'000	271'520.04	0.01
3.250	BMW US CAPITAL LLC -144A- 3.25%/22-01.04.2025	USD	400'000		400'000	344'652.40	0.01
3.450	BMW US CAPITAL LLC -144A- 3.45%/22-01.04.2027	USD	300'000		300'000	252'934.83	0.01
3.700	BMW US CAPITAL LLC -144A- 3.7%/22-01.04.2032	USD	386'000		386'000	308'442.72	0.01
3.900	BMW US CAPITAL LLC -144A- 3.9%/20-09.04.2025	USD	600'000	50'000	650'000	564'363.48	0.02
4.150	BMW US CAPITAL LLC -144A- 4.15%/20-09.04.2030	USD	500'000		500'000	422'785.83	0.01
3.375	BMW US CAPITAL LLC 3.375%/24-02.02.2034	EUR		400'000	400'000	374'665.03	0.01
-	BNSF FUNDING TRUST I (subordinated) FIX-TO-FRN FRN/05-15.12.2055 USD	USD	150'000		150'000	130'580.63	0.00
3.650	BNY MELLON -S- 3.65%/14-04.02.2024	USD	700'000	700'000			
5.950	BOARDWALK PIPE 5.95%/16-01.06.2026	USD	492'000		492'000	436'370.85	0.01
3.600	BOARDWALK PIPELINES LP 3.6%/22-01.09.2032	USD	400'000		400'000	305'896.39	0.01
1.433	BOEING CO 1.433%/21-04.02.2024	USD	1'000'000	1'000'000			
2.196	BOEING CO 2.196%/21-04.02.2026	USD	1'400'000		1'400'000	1'157'571.74	0.04
2.700	BOEING CO 2.7%/19-01.02.2027	USD	500'000		500'000	409'752.79	0.01
2.750	BOEING CO 2.75%/20-01.02.2026	USD	370'000		370'000	309'341.01	0.01
2.950	BOEING CO 2.95%/19-01.02.2030	USD	490'000		490'000	377'383.60	0.01
3.200	BOEING CO 3.2%/19-01.03.2029	USD	350'000		350'000	278'568.78	0.01
3.250	BOEING CO 3.25%/20-01.02.2028	USD	500'000		500'000	408'120.76	0.01
3.600	BOEING CO 3.6%/19-01.05.2034	USD	400'000		400'000	296'992.43	0.01
3.625	BOEING CO 3.625%/18-01.03.2048	USD	400'000		400'000	244'710.36	0.01
3.625	BOEING CO 3.625%/20-01.02.2031	USD	600'000		600'000	472'983.88	0.02
3.750	BOEING CO 3.75%/19-01.02.2050	USD	500'000		500'000	311'873.77	0.01
3.900	BOEING CO 3.9%/19-01.05.2049	USD	200'000		200'000	129'155.19	0.00
3.950	BOEING CO 3.95%/19-01.08.2059	USD	600'000		600'000	373'292.44	0.01
4.875	BOEING CO 4.875%/20-01.05.2025	USD	1'400'000		1'400'000	1'222'021.53	0.04
5.040	BOEING CO 5.04%/20-01.05.2027	USD	780'000		780'000	680'487.12	0.02
5.150	BOEING CO 5.15%/20-01.05.2030	USD	1'500'000		1'500'000	1'298'557.19	0.04
5.705	BOEING CO 5.705%/20-01.05.2040	USD	1'000'000		1'000'000	857'287.49	0.03
5.805	BOEING CO 5.805%/20-01.05.2050	USD	1'300'000		1'300'000	1'100'155.29	0.04
5.930	BOEING CO 5.93%/20-01.05.2060	USD	1'150'000	400'000	750'000	631'136.41	0.02
3.464	BON SECOURS MERCY S. -2020- 3.464%/20-01.06.2030	USD		135'000	135'000	108'210.50	0.00
2.095	BON SECOURS MERCY S. -2020-2- 2.095%/20-01.06.2031	USD		243'000	243'000	172'783.51	0.01
0.100	BOOKING HOLDINGS INC 0.1%/21-08.03.2025	EUR	300'000		300'000	275'404.30	0.01
3.550	BOOKING HOLDINGS INC 3.55%/17-15.03.2028	USD	233'000		233'000	195'242.89	0.01
4.000	BOOKING HOLDINGS INC 4%/22-15.11.2026	EUR	600'000		600'000	578'549.42	0.02
4.250	BOOKING HOLDINGS INC 4.25%/22-15.05.2029	EUR	200'000		200'000	196'560.40	0.01
4.500	BOOKING HOLDINGS INC 4.5%/22-15.11.2031	EUR	600'000		600'000	604'043.31	0.02
4.625	BOOKING HOLDINGS INC 4.625%/20-13.04.2030	USD	582'000		582'000	503'614.12	0.02
4.750	BOOKING HOLDINGS INC 4.75%/22-15.11.2034	EUR	260'000		260'000	267'960.82	0.01
4.375	BORGWARNER 4.375%/15-15.03.2045	USD	477'000		477'000	341'878.82	0.01
1.000	BORGWARNER INC 1%/21-19.05.2031	EUR	200'000		200'000	154'566.10	0.01
5.000	BORGWARNER INC -144A- 5%/20-01.10.2025	USD	500'000	500'000			
2.650	BORGWARNER INC 2.65%/20-01.07.2027	USD	518'000		518'000	421'012.31	0.01
3.001	BOSTON GAS COMPANY -144A- 3.001%/19-01.08.2029	USD			362'000	279'643.08	0.01
4.487	BOSTON GAS COMPANY -144A- 4.487%/12-15.02.2042	USD	300'000		300'000	217'175.58	0.01
3.150	BOSTON GAS COMPANY 3.15%/17-01.08.2027	USD	200'000		200'000	163'427.00	0.01
3.757	BOSTON GAS COMPANY S. -S- -144A- 3.757%/22-16.03.2032	USD	300'000		300'000	230'565.96	0.01
2.750	BOSTON PROPERTIES 2.75%/16-01.10.2026	USD	318'000		318'000	259'239.04	0.01
3.400	BOSTON PROPERTIES INC 3.4%/19-21.06.2029	USD	240'000		240'000	186'495.82	0.01
2.450	BOSTON PROPERTIES LP 2.45%/21-01.10.2033	USD	400'000		400'000	259'939.64	0.01
2.550	BOSTON PROPERTIES LP 2.55%/21-01.04.2032	USD	300'000	468'000	768'000	525'496.73	0.02
2.900	BOSTON PROPERTIES LP 2.9%/19-15.03.2030	USD	194'000		194'000	144'390.03	0.00
4.500	BOSTON PROPERTIES LP 4.5%/18-01.12.2028	USD	400'000		400'000	332'787.62	0.01
6.750	BOSTON PROPERTIES LP 6.75%/22-01.12.2027	USD	500'000		500'000	454'806.15	0.02
7.375	BOSTON SCIENTIFIC 7.375%/09-15.01.2040	USD	200'000		200'000	206'852.41	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 BOSTON SCIENTIFIC CORP 0.625%/19-01.12.2027	EUR	400'000			400'000	343'451.84	0.01
2.650 BOSTON SCIENTIFIC CORP 2.65%/20-01.06.2030	USD	376'000			376'000	289'619.88	0.01
4.550 BOSTON SCIENTIFIC CORP 4.55%/19-01.03.2039	USD	245'000			245'000	200'332.30	0.01
4.700 BOSTON SCIENTIFIC CORP 4.7%/19-01.03.2049	USD	99'000			99'000	79'814.90	0.00
1.749 BP CAP MARKETS AMERICA 1.749%/20-10.08.2030	USD	600'000			600'000	435'654.53	0.01
2.721 BP CAP MARKETS AMERICA 2.721%/22-12.01.2032	USD	600'000			600'000	448'151.08	0.02
2.772 BP CAP MARKETS AMERICA 2.772%/20-10.11.2050	USD	500'000			500'000	279'639.62	0.01
2.939 BP CAP MARKETS AMERICA 2.939%/20-04.06.2051	USD	382'000			382'000	221'088.51	0.01
3.000 BP CAP MARKETS AMERICA 3%/20-24.02.2050	USD	563'000			563'000	331'693.17	0.01
3.001 BP CAP MARKETS AMERICA 3.001%/21-17.03.2052	USD	108'000	400'000		508'000	296'862.82	0.01
3.017 BP CAP MARKETS AMERICA 3.017%/18-16.01.2027	USD	874'000		874'000			
3.060 BP CAP MARKETS AMERICA 3.06%/21-17.06.2041	USD	400'000	400'000		800'000	523'065.51	0.02
3.119 BP CAP MARKETS AMERICA 3.119%/18-04.05.2026	USD	494'000			494'000	417'986.64	0.01
3.379 BP CAP MARKETS AMERICA 3.379%/21-08.02.2061	USD	505'000		342'000	163'000	96'602.19	0.00
3.410 BP CAP MARKETS AMERICA 3.41%/19-11.02.2026	USD	281'000			281'000	239'963.81	0.01
3.588 BP CAP MARKETS AMERICA 3.588%/18-14.04.2027	USD	588'000			588'000	497'657.87	0.02
3.633 BP CAP MARKETS AMERICA 3.633%/20-06.04.2030	USD	483'000			483'000	396'340.24	0.01
4.234 BP CAP MARKETS AMERICA 4.234%/18-06.11.2028	USD	691'000			691'000	592'124.65	0.02
4.812 BP CAP MARKETS AMERICA 4.812%/23-13.02.2033	USD		800'000		800'000	687'316.73	0.02
3.625 BRANCH BANKING & TRUST COMPANY T. -2- 3.625%/16-16.09.2025	USD	500'000			500'000	427'137.08	0.01
7.550 BRANDYWINE OPER PARTNERS 7.55%/22-15.03.2028	USD	300'000		300'000			
7.125 BRASKEM AMERICA FINANCE (reg. -S-) 7.125%/11-22.07.2041	USD		400'000	400'000			
3.850 BRIGHTHOUSE FINANCIAL IN 3.85%/21-22.12.2051	USD	200'000			200'000	114'072.84	0.00
4.700 BRIGHTHOUSE FINANCIAL IN 4.7%/18-22.06.2047	USD	315'000			315'000	214'940.72	0.01
2.000 BRIGHTHSE FIN GL -144A- 2%/21-28.06.2028	USD	500'000			500'000	377'867.24	0.01
1.550 BRIGHTHSE FIN GLBL FUND -144A- 1.55%/21-24.05.2026	USD	300'000			300'000	241'037.61	0.01
1.125 BRISTOL-MYERS SQUIBB CO 1.125%/20-13.11.2027	USD	600'000			600'000	463'053.65	0.02
2.350 BRISTOL-MYERS SQUIBB CO 2.35%/20-13.11.2040	USD	200'000			200'000	118'148.56	0.00
2.900 BRISTOL-MYERS SQUIBB CO 2.9%/20-26.07.2024	USD	489'000		489'000			
2.950 BRISTOL-MYERS SQUIBB CO 2.95%/22-15.03.2032	USD	600'000			600'000	456'474.12	0.02
3.200 BRISTOL-MYERS SQUIBB CO 3.2%/20-15.06.2026	USD	1'000'000	750'000	1'100'000	650'000	550'607.58	0.02
3.400 BRISTOL-MYERS SQUIBB CO 3.4%/20-26.07.2029	USD	609'000			609'000	499'834.76	0.02
3.550 BRISTOL-MYERS SQUIBB CO 3.55%/22-15.03.2042	USD	400'000			400'000	277'694.45	0.01
3.700 BRISTOL-MYERS SQUIBB CO 3.7%/22-15.03.2052	USD	800'000			800'000	532'497.12	0.02
3.875 BRISTOL-MYERS SQUIBB CO 3.875%/20-15.08.2025	USD	150'000			150'000	129'685.63	0.00
3.900 BRISTOL-MYERS SQUIBB CO 3.9%/20-20.02.2028	USD	600'000			600'000	510'225.83	0.02
3.900 BRISTOL-MYERS SQUIBB CO 3.9%/22-15.03.2062	USD	500'000		224'000	276'000	181'223.39	0.01
4.125 BRISTOL-MYERS SQUIBB CO 4.125%/20-15.06.2039	USD	510'000			510'000	391'373.83	0.01
4.250 BRISTOL-MYERS SQUIBB CO 4.25%/20-26.10.2049	USD	942'000	300'000		1'242'000	915'497.57	0.03
4.350 BRISTOL-MYERS SQUIBB CO 4.35%/20-15.11.2047	USD	300'000			300'000	224'376.07	0.01
4.550 BRISTOL-MYERS SQUIBB CO 4.55%/20-20.02.2048	USD	387'000			387'000	299'762.75	0.01
4.625 BRISTOL-MYERS SQUIBB CO 4.625%/20-15.05.2044	USD	300'000			300'000	239'114.02	0.01
5.000 BRISTOL-MYERS SQUIBB CO 5%/20-15.08.2045	USD	286'000			286'000	239'707.51	0.01
6.250 BRISTOL-MYERS SQUIBB CO 6.25%/23-15.11.2053	USD		400'000		400'000	390'819.46	0.01
6.400 BRISTOL-MYERS SQUIBB CO 6.4%/23-15.11.2063	USD		609'000		609'000	598'133.99	0.02
4.250 BRITISH AIR 20-1 A PPT S. -2020-1A- -144A- 4.25%/20-15.11.2032	USD	500'000			500'000	200'259.95	0.01
2.900 BRITISH AIR 21-1 A PPT S. -2021-1- -144A- 2.9%/21-15.03.2035	USD	200'000			200'000	139'766.48	0.00
2.500 BRIXMOR OPERATING PART 2.5%/21-16.08.2031	USD	480'000			480'000	343'238.82	0.01
3.650 BRIXMOR OPERATING PART 3.65%/17-15.06.2024	USD	1'011'000		1'011'000			
4.050 BRIXMOR OPERATING PART 4.05%/20-01.07.2030	USD	400'000			400'000	323'447.79	0.01
3.875 BROADCOM CRP / CAYMN FI 3.875%/18-15.01.2027	USD	568'000			568'000	483'519.04	0.02
1.950 BROADCOM INC -144A- 1.95%/21-15.02.2028	USD		20'000		20'000	15'631.39	0.00
2.450 BROADCOM INC -144A- 2.45%/21-15.02.2031	USD	800'000			800'000	586'354.17	0.02
2.600 BROADCOM INC -144A- 2.6%/21-15.02.2033	USD	476'000			476'000	336'387.58	0.01
3.137 BROADCOM INC -144A- 3.137%/21-15.11.2035	USD	1'050'000	400'000		1'450'000	1'011'979.60	0.03
3.187 BROADCOM INC -144A- 3.187%/21-15.11.2036	USD	625'000	924'000		1'549'000	1'065'988.68	0.04
3.419 BROADCOM INC -144A- 3.419%/21-15.04.2033	USD	840'000		270'000	570'000	428'611.30	0.01
3.469 BROADCOM INC -144A- 3.469%/21-15.04.2034	USD	1'072'000		250'000	822'000	611'150.56	0.02
3.500 BROADCOM INC -144A- 3.5%/21-15.02.2041	USD	900'000			900'000	605'509.23	0.02
3.750 BROADCOM INC -144A- 3.75%/21-15.02.2051	USD	494'000			494'000	325'237.98	0.01
4.926 BROADCOM INC -144A- 4.926%/22-15.05.2037	USD	500'000	160'000		660'000	541'513.52	0.02
3.459 BROADCOM INC 3.459%/20-15.09.2026	USD	716'000			716'000	604'781.35	0.02
4.110 BROADCOM INC 4.11%/20-15.09.2028	USD	574'000			574'000	484'413.68	0.02
4.150 BROADCOM INC 4.15%/20-15.11.2030	USD	759'000			759'000	624'798.86	0.02
4.300 BROADCOM INC 4.3%/20-15.11.2032	USD	600'000			600'000	489'248.46	0.02
2.900 BROADRIDGE FINANCIAL SOL 2.9%/19-01.12.2029	USD	370'000			370'000	286'813.54	0.01
3.400 BROADRIDGE FINANCIAL SOL 3.4%/16-27.06.2026	USD	146'000			146'000	122'880.32	0.00
2.600 BROADSTONE NET LEASE LLC 2.6%/21-15.09.2031	USD		196'000		196'000	133'894.25	0.00
3.865 BROOKLYN UNION GAS CO -144A- 3.865%/19-04.03.2029	USD	587'000			587'000	475'372.98	0.02
4.273 BROOKLYN UNION GAS CO -144A- 4.273%/18-15.03.2048	USD		54'000		54'000	35'978.31	0.00
4.487 BROOKLYN UNION GAS CO -144A- 4.487%/19-04.03.2049	USD	395'000			395'000	267'918.70	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.632	BROOKLYN UNION GAS CO -144A- 4.632%/22-05.08.2027	USD		200'000		170'519.83	0.01
2.375	BROWN & BROWN INC 2.375%/20-15.03.2031	USD	500'000		500'000	359'755.66	0.01
4.200	BROWN & BROWN INC 4.2%/22-17.03.2032	USD	300'000		300'000	239'931.79	0.01
2.600	BROWN FORMAN 2.6%/16-07.07.2028	GBP	300'000		300'000	307'930.94	0.01
2.400	BRUNSWICK CORP 2.4%/21-18.08.2031	USD		44'000	44'000	30'486.80	0.00
4.400	BRUNSWICK CORP 4.4%/22-15.09.2032	USD	300'000		300'000	235'618.67	0.01
5.100	BRUNSWICK CORP 5.1%/22-01.04.2052	USD	200'000		200'000	139'203.78	0.00
1.630	BUNGE LTD FINANCE CORP 1.63%/20-17.08.2025	USD			400'000	333'430.40	0.01
3.250	BUNGE LTD FINANCE CORP 3.25%/16-15.08.2026	USD	170'000		170'000	142'716.14	0.00
2.875	BURLINGTN NORTH SANTA FE 2.875%/21-15.06.2052	USD	200'000		200'000	114'470.32	0.00
3.050	BURLINGTN NORTH SANTA FE 3.05%/20-15.02.2051	USD	500'000		500'000	298'233.00	0.01
3.300	BURLINGTN NORTH SANTA FE 3.3%/21-15.09.2051	USD	300'000		300'000	188'275.17	0.01
3.550	BURLINGTN NORTH SANTA FE 3.55%/19-15.02.2050	USD	300'000		300'000	198'967.47	0.01
4.150	BURLINGTN NORTH SANTA FE 4.15%/18-15.12.2048	USD		200'000	200'000	146'694.91	0.00
4.450	BURLINGTN NORTH SANTA FE 4.45%/22-15.01.2053	USD		260'000	260'000	200'675.09	0.01
5.200	BURLINGTN NORTH SANTA FE 5.2%/23-15.04.2054	USD		700'000	486'000	418'191.45	0.01
3.250	BURLINGTON NORTHERN 3.25%/17-15.06.2027	USD	1'156'000	1'156'000			
3.900	BURLINGTON NORTHERN 3.9%/16-01.08.2046	USD	500'000		500'000	354'346.28	0.01
4.400	BURLINGTON NORTHERN 4.4%/12-15.03.2042	USD	370'000		370'000	289'560.65	0.01
5.150	BURLINGTON NORTHERN 5.15%/13-01.09.2043	USD	150'000		150'000	128'604.67	0.00
5.750	BURLINGTON NORTHERN 5.75%/10-01.05.2040	USD	100'000		100'000	92'039.72	0.00
3.000	BURLINGTON NORTHERN SANTA FE 3%/15-01.04.2025	USD	1'500'000	1'500'000			
3.650	BURLINGTON NORTHERN SANTA FE 3.65%/15-01.09.2025	USD	600'000		600'000	516'904.28	0.02
4.150	BURLINGTON NORTHERN SANTA FE 4.15%/15-01.04.2045	USD	300'000	438'000	738'000	546'953.20	0.02
4.550	BURLINGTON NORTHERN SANTA FE 4.55%/14-01.09.2044	USD	300'000		300'000	236'041.15	0.01
4.900	BURLINGTON NORTHERN SANTA FE 4.9%/14-01.04.2044	USD	500'000	302'000	802'000	666'351.41	0.02
6.200	BURLINGTON NORTHERN SANTA FE 6.2%/06-15.08.2036	USD	720'000		220'000	211'731.98	0.01
5.000	CABOT CORP 5%/22-30.06.2032	USD	394'000	100'000	294'000	249'369.64	0.01
3.650	CALIFORNIA INSTITUTE OF 3.65%/19-01.09.2119	USD	300'000		300'000	183'862.76	0.01
4.321	CALIFORNIA INSTITUTE OF S. -2015- 4.321%/15-01.08.2045	USD		200'000	200'000	160'042.14	0.01
3.350	CAMDEN PROPERTY TRUST 3.35%/19-01.11.2049	USD	283'000		283'000	177'665.91	0.01
2.902	CAMERON LNG LLC -144A- 2.902%/19-15.07.2031	USD	398'000	198'000	200'000	151'188.99	0.01
3.302	CAMERON LNG LLC -144A- 3.302%/19-15.01.2035	USD	400'000		400'000	290'429.97	0.01
3.402	CAMERON LNG LLC -144A- 3.402%/19-15.01.2038	USD	300'000		300'000	216'354.22	0.01
3.701	CAMERON LNG LLC -144A- 3.701%/19-15.01.2039	USD	390'000		390'000	281'770.49	0.01
3.950	CAMPBELL SOUP CO 3.95%/18-15.03.2025	USD	1'408'000		908'000	786'733.83	0.03
4.800	CAMPBELL SOUP CO 4.8%/18-15.03.2048	USD	280'000		280'000	216'250.34	0.01
7.200	CANTOR FITZGERALD LP -144A- 7.2%/23-12.12.2028	USD		200'000	200'000	180'603.86	0.01
-	CAPITAL ONE BANK USA NA FIX-TO-FRN FRN/20-28.01.2026	USD	1'000'000		1'000'000	851'802.69	0.03
3.200	CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	USD	900'000		900'000	775'027.63	0.03
3.750	CAPITAL ONE FINANCIAL 3.75%/16-28.07.2026	USD	400'000		400'000	338'043.01	0.01
4.200	CAPITAL ONE FINANCIAL 4.2%/15-29.10.2025	USD	1'000'000		1'000'000	860'734.50	0.03
-	CAPITAL ONE FINANCIAL CO (subordinated) FIX-TO-FRN FRN/21-29.07.2032	USD		300'000	300'000	199'058.46	0.01
1.650	CAPITAL ONE FINANCIAL CO 1.65%/19-12.06.2029	EUR	300'000	200'000	500'000	415'169.00	0.01
3.300	CAPITAL ONE FINANCIAL CO 3.3%/17-30.10.2024	USD	1'300'000		960'000	294'621.73	0.01
3.650	CAPITAL ONE FINANCIAL CO 3.65%/20-11.05.2027	USD		478'000	478'000	400'666.82	0.01
3.800	CAPITAL ONE FINANCIAL CO 3.8%/18-31.01.2028	USD	150'000		150'000	124'821.64	0.00
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/21-02.11.2027	USD	400'000		400'000	319'595.15	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/21-02.11.2032	USD	400'000		400'000	281'235.52	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-10.05.2028	USD	810'000		810'000	697'690.91	0.02
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-10.05.2033	USD	300'000		300'000	256'208.61	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-24.07.2026	USD	800'000		800'000	697'889.01	0.02
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-26.07.2030	USD	800'000		300'000	257'573.21	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-01.02.2029	USD	500'000		500'000	437'387.30	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-01.02.2034	USD	500'000		500'000	435'105.33	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-08.06.2034	USD		470'000	470'000	426'299.91	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/24-01.02.2030	USD		300'000	300'000	264'666.67	0.01
4.600	CARDINAL HEALTH 4.6%/13-15.03.2043	USD	210'000		210'000	158'970.67	0.01
4.900	CARDINAL HEALTH 4.9%/15-15.09.2045	USD	174'000		174'000	135'496.69	0.00
3.079	CARDINAL HEALTH INC 3.079%/17-15.06.2024	USD	993'000		993'000		
4.368	CARDINAL HEALTH INC 4.368%/17-15.06.2047	USD	503'000		503'000	363'375.35	0.01
1.700	CARGILL INC -144A- 1.7%/21-02.02.2031	USD	500'000		500'000	353'747.57	0.01
2.125	CARGILL INC -144A- 2.125%/20-23.04.2030	USD	400'000		400'000	299'236.38	0.01
3.625	CARGILL INC -144A- 3.625%/22-22.04.2027	USD		40'000	40'000	33'901.95	0.00
3.875	CARGILL INC -144A- 3.875%/19-23.05.2049	USD	182'000		182'000	125'695.71	0.00
4.750	CARGILL INC -144A- 4.75%/23-24.04.2033	USD		300'000	300'000	255'845.86	0.01
4.875	CARGILL INC -144A- 4.875%/22-10.10.2025	USD	200'000		200'000	175'426.74	0.01
5.125	CARGILL INC -144A- 5.125%/22-11.10.2032	USD	200'000		200'000	175'152.20	0.01
3.875	CARGILL INC 3.875%/23-24.04.2030	EUR		500'000	500'000	486'326.81	0.02
2.125	CARGILL INC S. -N- -144A- 2.125%/21-10.11.2031	USD	400'000		400'000	286'126.79	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.200	CARLISLE COS INC 2.2%/21-01.03.2032	USD	322'000	156'000		478'000	332'917.14	0.01
5.650	CARLYLE FINANCE LLC -144A- 5.65%/18-15.09.2048	USD	100'000			100'000	82'456.91	0.00
3.500	CARLYLE FINANCE SUB LLC -144A- 3.5%/19-19.09.2029	USD	139'000			139'000	112'740.72	0.00
5.625	CARLYLE HOLDINGS FINANCE S. -144A- 5.625%/13-30.03.2043	USD	70'000	48'000		118'000	98'887.16	0.00
5.800	CARRIER GLOBAL CORP -144A- 5.8%/23-30.11.2025	USD		200'000		200'000		
5.900	CARRIER GLOBAL CORP -144A- 5.9%/23-15.03.2034	USD		234'000		234'000		
6.200	CARRIER GLOBAL CORP -144A- 6.2%/23-15.03.2054	USD		400'000		400'000		
2.242	CARRIER GLOBAL CORP 2.242%/20-15.02.2025	USD	312'000			312'000	266'209.78	0.01
2.493	CARRIER GLOBAL CORP 2.493%/20-15.02.2027	USD	98'000			98'000	80'195.49	0.00
2.700	CARRIER GLOBAL CORP 2.7%/20-15.02.2031	USD	400'000			400'000	300'247.98	0.01
2.722	CARRIER GLOBAL CORP 2.722%/20-15.02.2030	USD	920'000	50'000		970'000	747'501.12	0.03
3.377	CARRIER GLOBAL CORP 3.377%/20-05.04.2040	USD	627'000			627'000	425'923.66	0.01
3.577	CARRIER GLOBAL CORP 3.577%/20-05.04.2050	USD	600'000		390'000	210'000	136'265.76	0.00
4.125	CARRIER GLOBAL CORP 4.125%/23-29.05.2028	EUR		300'000	300'000			
4.125	CARRIER GLOBAL CORP 4.125%/24-29.05.2028	EUR		300'000		300'000	290'458.21	0.01
4.375	CARRIER GLOBAL CORP 4.375%/23-29.05.2025	EUR		200'000	200'000			
4.375	CARRIER GLOBAL CORP 4.375%/24-29.05.2025	EUR		200'000		200'000	191'651.06	0.01
4.500	CARRIER GLOBAL CORP 4.5%/23-29.11.2032	EUR		300'000	300'000			
4.500	CARRIER GLOBAL CORP 4.5%/24-29.11.2032	EUR		300'000		300'000	299'168.67	0.01
5.800	CARRIER GLOBAL CORP 5.8%/24-30.11.2025	USD		200'000		200'000	177'376.86	0.01
5.900	CARRIER GLOBAL CORP 5.9%/24-15.03.2034	USD		234'000		234'000	215'121.86	0.01
6.200	CARRIER GLOBAL CORP 6.2%/24-15.03.2054	USD		400'000		400'000	384'002.45	0.01
5.405	CASE WESTERN RESERVE UNI S. -2022C- 5.405%/22-01.06.2122	USD		100'000		100'000	84'490.47	0.00
3.803	CATERPILLAR 3.803%/12-15.08.2042	USD	485'000			485'000	356'362.39	0.01
4.750	CATERPILLAR 4.75%/14-15.05.2064	USD	710'000		172'000	538'000	428'382.99	0.01
5.200	CATERPILLAR 5.2%/11-27.05.2041	USD	77'000			77'000	68'504.97	0.00
6.050	CATERPILLAR 6.05%/08-15.08.2036	USD	54'000			54'000	52'089.25	0.00
3.250	CATERPILLAR FINANCIAL SE 3.25%/14-01.12.2024	USD	508'000			508'000	440'302.41	0.01
3.750	CATERPILLAR FINANCIAL SERVICES S. -G- 3.75%/13-24.11.2023	USD	370'000		370'000			
0.900	CATERPILLAR FINL SERVICE 0.9%/21-02.03.2026	USD	400'000			400'000	325'129.71	0.01
1.450	CATERPILLAR FINL SERVICE 1.45%/20-15.05.2025	USD	500'000			500'000	421'061.25	0.01
3.600	CATERPILLAR FINL SERVICE 3.6%/22-12.08.2027	USD	400'000			400'000	339'078.69	0.01
3.742	CATERPILLAR FINL SERVICE 3.742%/23-04.09.2026	EUR		200'000		200'000	191'574.83	0.01
4.900	CATERPILLAR FINL SERVICE 4.9%/22-17.01.2025	USD	200'000		200'000			
0.800	CATERPILLAR FINL SERVICE S. -J- 0.8%/20-13.11.2025	USD		60'000		60'000	49'249.23	0.00
1.700	CATERPILLAR FINL SERVICE S. -J- 1.7%/22-08.01.2027	USD		50'000		50'000	40'484.85	0.00
4.800	CATERPILLAR FINL SERVICE S. -J- 4.8%/23-06.01.2026	USD		200'000		200'000	175'658.65	0.01
4.350	CATERPILLAR FINL SERVICE S. -K- 4.35%/23-15.05.2026	USD		300'000		300'000	260'937.58	0.01
1.900	CATERPILLAR INC 1.9%/21-12.03.2031	USD	200'000			200'000	147'778.05	0.00
2.600	CATERPILLAR INC 2.6%/19-19.09.2029	USD	191'000			191'000	151'407.70	0.01
2.600	CATERPILLAR INC 2.6%/20-09.04.2030	USD	444'000			444'000	347'359.05	0.01
3.250	CATERPILLAR INC 3.25%/19-19.09.2049	USD	300'000			300'000	194'429.35	0.01
3.250	CATERPILLAR INC 3.25%/20-09.04.2050	USD	400'000			400'000	260'375.35	0.01
4.350	CATHOLIC HEALTH INITIATI 4.35%/12-01.11.2042	USD	200'000			200'000	150'208.49	0.01
3.000	CBOE GLOBAL MARKETS INC 3%/22-16.03.2032	USD	238'000			238'000	181'249.51	0.01
3.650	CBOE HOLDINGS 3.65%/17-12.01.2027	USD	200'000			200'000	170'428.16	0.01
2.500	CBRE SERVICES INC 2.5%/21-01.04.2031	USD	200'000			200'000	144'623.56	0.00
5.950	CBRE SERVICES INC 5.95%/23-15.08.2034	USD		500'000		500'000	444'753.32	0.01
2.900	CBS 2.9%/16-15.01.2027	USD	552'000	176'000	262'000	466'000	369'703.41	0.01
4.000	CBS 4%/15-15.01.2026	USD	1'000'000		1'000'000			
4.600	CBS 4.6%/15-15.01.2045	USD	300'000		130'000	170'000	102'504.44	0.00
4.850	CBS 4.85%/12-01.07.2042	USD	300'000		150'000	150'000	95'074.65	0.00
4.900	CBS 4.9%/14-15.08.2044	USD		400'000	200'000	200'000	123'622.36	0.00
2.670	CDW LLC/CDW FINANCE 2.67%/21-01.12.2026	USD	300'000	30'000		330'000	269'702.51	0.01
3.276	CDW LLC/CDW FINANCE 3.276%/21-01.12.2028	USD	300'000			300'000	237'840.22	0.01
3.569	CDW LLC/CDW FINANCE 3.569%/21-01.12.2031	USD	300'000			300'000	229'080.88	0.01
2.288	CEDARS-SINAI HEALTH SYS S. -2021- 2.288%/21-15.08.2031	USD	300'000			300'000	219'670.37	0.01
3.500	CELANESE US HOLDINGS LLC 3.5%/19-08.05.2024	USD	78'000		9'000	69'000	60'487.78	0.00
4.777	CELANESE US HOLDINGS LLC 4.777%/22-19.07.2026	USD	500'000	100'000		600'000	576'736.95	0.02
5.337	CELANESE US HOLDINGS LLC 5.337%/22-19.01.2029	EUR	400'000			400'000	396'730.39	0.01
5.900	CELANESE US HOLDINGS LLC 5.9%/22-05.07.2024	USD	200'000		200'000			
6.050	CELANESE US HOLDINGS LLC 6.05%/22-15.03.2025	USD	1'000'000			1'000'000	882'601.71	0.03
6.165	CELANESE US HOLDINGS LLC 6.165%/22-15.07.2027	USD	700'000	50'000		750'000	670'544.11	0.02
6.330	CELANESE US HOLDINGS LLC 6.33%/22-15.07.2029	USD	282'000			282'000	255'179.05	0.01
6.379	CELANESE US HOLDINGS LLC 6.379%/22-15.07.2032	USD	300'000			300'000	271'228.39	0.01
6.700	CELANESE US HOLDINGS LLC 6.7%/23-15.11.2033	USD		444'000		444'000	410'460.49	0.01
2.450	CENTENE CORP 2.45%/21-15.07.2028	USD		800'000		800'000	621'535.54	0.02
2.500	CENTENE CORP 2.5%/21-01.03.2031	USD	1'000'000			1'000'000	721'414.42	0.02
2.625	CENTENE CORP 2.625%/21-01.08.2031	USD	1'100'000		500'000	600'000	432'380.74	0.01
3.375	CENTENE CORP 3.375%/20-15.02.2030	USD		700'000		700'000	543'811.84	0.02
4.250	CENTENE CORP 4.25%/20-15.12.2027	USD	1'000'000			1'000'000	839'360.88	0.03

1410 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.625	CENTENE CORP 4.625%/20-15.12.2029	USD	1'000'000		1'000'000	833'869.72	0.03
2.400	CENTERPOINT ENER HOUSTON 2.4%/16-01.09.2026	USD	940'000	500'000	440'000	365'113.01	0.01
3.950	CENTERPOINT ENER HOUSTON S. -AB- 3.95%/18-01.03.2048	USD		200'000	200'000	142'185.00	0.00
4.250	CENTERPOINT ENER HOUSTON S. -AC- 4.25%/19-01.02.2049	USD	400'000		400'000	296'959.97	0.01
2.900	CENTERPOINT ENER HOUSTON S. -AD- 2.9%/20-01.07.2050	USD	400'000	320'000	80'000	46'304.84	0.00
3.350	CENTERPOINT ENER HOUSTON S. -AF- 3.35%/21-01.04.2051	USD	300'000		300'000	189'877.37	0.01
3.000	CENTERPOINT ENER HOUSTON S. -AG- 3%/22-01.03.2032	USD	200'000		200'000	152'282.89	0.01
4.450	CENTERPOINT ENER HOUSTON S. -AI- 4.45%/22-01.10.2032	USD	400'000		400'000	335'349.54	0.01
4.950	CENTERPOINT ENER HOUSTON S. -AK- 4.95%/23-01.04.2033	USD		400'000	400'000	346'881.47	0.01
3.550	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.55%/12-01.08.2042	USD	200'000		200'000	137'190.38	0.00
2.650	CENTERPOINT ENERGY INC 2.65%/21-01.06.2031	USD	200'000		200'000	147'842.20	0.00
2.950	CENTERPOINT ENERGY INC 2.95%/19-01.03.2030	USD	400'000	300'000	100'000	77'760.91	0.00
3.700	CENTERPOINT ENERGY INC 3.7%/19-01.09.2049	USD	200'000		200'000	128'275.21	0.00
4.250	CENTERPOINT ENERGY INC 4.25%/18-01.11.2028	USD	63'000		63'000	52'468.63	0.00
1.750	CENTERPOINT ENERGY RES 1.75%/20-01.10.2030	USD	100'000		100'000	71'559.48	0.00
4.950	CF INDUSTRIES 4.95%/13-01.06.2043	USD		140'000	140'000	109'055.91	0.00
5.375	CF INDUSTRIES 5.375%/14-15.03.2044	USD	400'000		400'000	327'992.31	0.01
4.200	CH ROBINSON WORLDWIDE 4.2%/18-15.04.2028	USD		252'000	252'000	213'930.62	0.01
0.750	CHARLES SCHWAB CORP 0.75%/21-18.03.2024	USD	400'000	100'000	300'000	263'502.85	0.01
0.900	CHARLES SCHWAB CORP 0.9%/20-11.03.2026	USD	600'000		600'000	484'468.04	0.02
1.950	CHARLES SCHWAB CORP 1.95%/21-01.12.2031	USD	340'000		340'000	237'641.33	0.01
2.000	CHARLES SCHWAB CORP 2%/21-20.03.2028	USD	400'000		400'000	312'259.29	0.01
2.300	CHARLES SCHWAB CORP 2.3%/21-13.05.2031	USD	300'000		300'000	218'663.19	0.01
2.750	CHARLES SCHWAB CORP 2.75%/21-01.10.2029	USD	200'000		200'000	156'236.23	0.01
2.900	CHARLES SCHWAB CORP 2.9%/22-03.03.2032	USD		246'000	246'000	183'350.34	0.01
3.200	CHARLES SCHWAB CORP 3.2%/17-02.03.2027	USD	400'000		400'000	334'250.92	0.01
3.200	CHARLES SCHWAB CORP 3.2%/17-25.01.2028	USD	320'000		320'000	263'808.58	0.01
3.300	CHARLES SCHWAB CORP 3.3%/21-01.04.2027	USD	200'000		200'000	167'299.55	0.01
3.625	CHARLES SCHWAB CORP 3.625%/21-01.04.2025	USD		50'000	50'000	43'184.81	0.00
4.000	CHARLES SCHWAB CORP 4%/18-01.02.2029	USD	500'000		500'000	422'192.64	0.01
4.200	CHARLES SCHWAB CORP 4.2%/20-24.03.2025	USD	450'000		450'000	391'862.90	0.01
4.625	CHARLES SCHWAB CORP 4.625%/20-22.03.2030	USD	300'000		300'000	260'764.60	0.01
-	CHARLES SCHWAB CORP FIX-TO-FRN FRN/23-17.11.2029	USD	300'000		300'000	272'810.14	0.01
-	CHARLES SCHWAB CORP FIX-TO-FRN FRN/23-19.05.2034	USD	500'000		500'000	446'873.30	0.02
-	CHARLES SCHWAB CORP FIX-TO-FRN FRN/23-24.08.2034	USD	500'000		500'000	456'682.02	0.02
4.908	CHARTER COM OPERATING 4.908%/16-23.07.2025	USD	1'000'000	150'000	1'150'000	998'517.88	0.03
6.484	CHARTER COM OPERATING 6.484%/16-23.10.2045	USD	840'000	400'000	900'000	723'781.39	0.02
6.834	CHARTER COM OPERATING 6.834%/16-23.10.2055	USD	200'000		200'000	166'573.71	0.01
2.250	CHARTER COMM OPT LLC/CAP 2.25%/21-15.01.2029	USD	300'000	370'000	670'000	497'670.84	0.02
2.300	CHARTER COMM OPT LLC/CAP 2.3%/20-01.02.2032	USD	700'000	1'100'000	1'300'000	869'578.76	0.03
2.800	CHARTER COMM OPT LLC/CAP 2.8%/20-01.04.2031	USD	900'000	300'000	600'000	426'243.42	0.01
3.500	CHARTER COMM OPT LLC/CAP 3.5%/21-01.03.2042	USD	400'000		400'000	230'023.87	0.01
3.500	CHARTER COMM OPT LLC/CAP 3.5%/21-01.06.2041	USD	400'000		400'000	233'045.26	0.01
3.700	CHARTER COMM OPT LLC/CAP 3.7%/20-01.04.2051	USD	500'000		500'000	266'630.70	0.01
3.750	CHARTER COMM OPT LLC/CAP 3.75%/17-15.02.2028	USD	202'000		202'000	164'265.97	0.01
3.900	CHARTER COMM OPT LLC/CAP 3.9%/21-01.06.2052	USD	442'000	400'000	842'000	465'264.23	0.02
3.950	CHARTER COMM OPT LLC/CAP 3.95%/21-30.06.2062	USD	500'000		500'000	258'848.97	0.01
4.400	CHARTER COMM OPT LLC/CAP 4.4%/21-01.12.2061	USD	500'000	100'000	400'000	226'038.61	0.01
4.400	CHARTER COMM OPT LLC/CAP 4.4%/22-01.04.2033	USD	500'000	300'000	200'000	153'805.62	0.01
4.800	CHARTER COMM OPT LLC/CAP 4.8%/19-01.03.2050	USD	800'000		800'000	508'964.00	0.02
5.050	CHARTER COMM OPT LLC/CAP 5.05%/19-30.03.2029	USD	300'000		300'000	252'712.85	0.01
5.125	CHARTER COMM OPT LLC/CAP 5.125%/19-01.07.2049	USD	500'000	180'000	320'000	213'387.48	0.01
5.250	CHARTER COMM OPT LLC/CAP 5.25%/22-01.04.2053	USD	400'000		400'000	273'293.74	0.01
5.375	CHARTER COMM OPT LLC/CAP 5.375%/17-01.05.2047	USD	404'000		404'000	279'906.86	0.01
5.375	CHARTER COMM OPT LLC/CAP 5.375%/18-01.04.2038	USD		646'000	446'000	337'004.31	0.01
5.500	CHARTER COMM OPT LLC/CAP 5.5%/22-01.04.2063	USD	400'000	100'000	300'000	202'944.56	0.01
5.750	CHARTER COMM OPT LLC/CAP 5.75%/18-01.04.2048	USD	700'000		700'000	512'238.10	0.02
6.384	CHARTER COMM OPT LLC/CAP 6.384%/16-23.10.2035	USD	600'000	14'000	614'000	522'366.08	0.02
2.742	CHENIERE CORP CHRISTI 2.742%/22-31.12.2039	USD	116'000		116'000	80'153.19	0.00
3.700	CHENIERE CORP CHRISTI HD 3.7%/20-15.11.2029	USD	472'000	600'000	1'072'000	871'539.30	0.03
5.875	CHENIERE CORP CHRISTI HD 5.875%/17-31.03.2025	USD	890'000		890'000	783'447.51	0.03
5.950	CHENIERE ENERGY PARTNERS -144A- 5.95%/23-30.06.2033	USD		500'000	500'000	442'033.01	0.01
3.250	CHENIERE ENERGY PARTNERS 3.25%/22-31.01.2032	USD	320'000		320'000	235'509.33	0.01
4.000	CHENIERE ENERGY PARTNERS 4%/21-01.03.2031	USD	410'000		410'000	322'444.50	0.01
4.500	CHENIERE ENERGY PARTNERS 4.5%/20-01.10.2029	USD		410'000	410'000	338'416.87	0.01
2.954	CHEVRON 2.954%/16-16.05.2026	USD	471'000		471'000	398'351.20	0.01
1.554	CHEVRON CORP 1.554%/20-11.05.2025	USD	800'000		800'000	675'941.79	0.02
1.995	CHEVRON CORP 1.995%/20-11.05.2027	USD	600'000		600'000	485'722.53	0.02
2.236	CHEVRON CORP 2.236%/20-11.05.2030	USD	372'000		372'000	283'423.44	0.01
3.326	CHEVRON CORPORATION 3.326%/15-17.11.2025	USD	570'000		570'000	490'054.19	0.02
0.687	CHEVRON USA INC 0.687%/20-12.08.2025	USD	600'000		600'000	496'962.17	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.018 CHEVRON USA INC 1.018%/20-12.08.2027	USD	280'000			280'000	217'655.13	0.01
2.343 CHEVRON USA INC 2.343%/20-12.08.2050	USD	346'000			346'000	182'705.29	0.01
3.250 CHEVRON USA INC 3.25%/21-15.10.2029	USD	193'000			193'000	158'072.76	0.01
3.900 CHEVRON USA INC 3.9%/21-15.11.2024	USD	1'158'000		600'000	558'000	486'572.64	0.02
2.928 CHILDREN NAT MEDICAL CTR S. -2020- 2.928%/20-15.07.2050	USD	200'000			200'000	114'530.34	0.00
2.511 CHILDREN'S HEATH SYS TX S. -2020- 2.511%/20-15.08.2050	USD	300'000			300'000	163'270.62	0.01
3.700 CHOICE HOTELS INTL INC 3.7%/19-01.12.2029	USD	300'000			300'000	231'525.45	0.01
3.700 CHOICE HOTELS INTL INC 3.7%/20-15.01.2031	USD	200'000			200'000	151'317.99	0.01
6.000 CHUBB CORP 6%/07-11.05.2037	USD	177'000			177'000	167'270.22	0.01
6.500 CHUBB CORP 6.5%/08-15.05.2038	USD		281'000		281'000	278'016.11	0.01
0.875 CHUBB INA HOLDINGS INC 0.875%/19-15.12.2029	EUR	300'000			300'000	246'968.81	0.01
1.375 CHUBB INA HOLDINGS INC 1.375%/20-15.09.2030	USD	374'000			374'000	266'228.18	0.01
1.400 CHUBB INA HOLDINGS INC 1.4%/19-15.06.2031	EUR		300'000		300'000	245'533.74	0.01
2.850 CHUBB INA HOLDINGS INC 2.85%/21-15.12.2051	USD	162'000			162'000	96'546.12	0.00
3.050 CHUBB INA HOLDINGS INC 3.05%/21-15.12.2061	USD	300'000	350'000	250'000	400'000	233'835.87	0.01
3.950 CHURCH & DWIGHT CO INC 3.95%/17-01.08.2047	USD	387'000			387'000	272'315.51	0.01
3.050 CIGNA CORP 3.05%/20-15.10.2027	USD	488'000			488'000	401'253.37	0.01
3.200 CIGNA CORP 3.2%/20-15.03.2040	USD		400'000		400'000	263'053.26	0.01
3.250 CIGNA CORP 3.25%/20-15.04.2025	USD	1'000'000			1'000'000	859'507.61	0.03
3.400 CIGNA CORP 3.4%/20-01.03.2027	USD	347'000			347'000	290'969.62	0.01
3.400 CIGNA CORP 3.4%/20-15.03.2050	USD	80'000	200'000		280'000	171'581.34	0.01
3.400 CIGNA CORP 3.4%/21-15.03.2051	USD	322'000			322'000	197'174.43	0.01
3.500 CIGNA CORP 3.5%/20-15.06.2024	USD	500'000		500'000			
3.875 CIGNA CORP 3.875%/20-15.10.2047	USD	450'000			450'000	304'481.18	0.01
4.125 CIGNA CORP 4.125%/19-15.11.2025	USD	700'000		350'000	350'000	302'972.47	0.01
4.375 CIGNA CORP 4.375%/19-15.10.2028	USD	905'000			905'000	773'923.97	0.03
4.500 CIGNA CORP 4.5%/20-25.02.2026	USD	250'000		86'000	164'000	142'481.07	0.00
4.800 CIGNA CORP 4.8%/19-15.08.2038	USD	663'000	56'000		719'000	587'171.98	0.02
4.800 CIGNA CORP 4.8%/20-15.07.2046	USD	600'000			600'000	472'217.78	0.02
4.900 CIGNA CORP 4.9%/19-15.12.2048	USD	938'000			938'000	742'032.51	0.03
6.920 CINCINNATI FINANCIAL 6.92%/04-15.05.2028	USD	320'000			320'000	300'130.00	0.01
3.450 CINTAS CORPORATION NO. 2 3.45%/22-01.05.2025	USD	400'000			400'000	344'810.28	0.01
3.700 CINTAS CORPORATION NO. 2 3.7%/17-01.04.2027	USD	518'000			518'000	441'780.79	0.01
2.500 CISCO SYSTEMS 2.5%/16-20.09.2026	USD	1'158'000			1'158'000	962'242.74	0.03
2.950 CISCO SYSTEMS 2.95%/16-28.02.2026	USD	600'000			600'000	509'258.68	0.02
3.625 CISCO SYSTEMS 3.625%/14-04.03.2024	USD	400'000		400'000			
5.500 CISCO SYSTEMS 5.5%/09-15.01.2040	USD	342'000			342'000	310'901.81	0.01
5.900 CISCO SYSTEMS 5.9%/09-15.02.2039	USD	274'000			274'000	258'919.95	0.01
6.125 CIT GROUP INC (subordinated) 6.125%/18-09.03.2028	USD	398'000			398'000	355'085.62	0.01
3.650 CITIBANK NA 3.65%/19-23.01.2024	USD	600'000		600'000			
5.488 CITIBANK NA 5.488%/23-04.12.2026	USD		600'000		600'000	532'781.69	0.02
5.803 CITIBANK NA 5.803%/23-29.09.2028	USD		1'000'000		1'000'000	907'038.29	0.03
4.400 CITIGROUP (subordinated) 4.4%/15-10.06.2025	USD	900'000			900'000	780'973.40	0.03
5.300 CITIGROUP (subordinated) 5.3%/14-06.05.2044	USD	386'000		286'000	100'000	84'128.97	0.00
5.500 CITIGROUP (subordinated) 5.5%/13-13.09.2025	USD	300'000			300'000	263'541.01	0.01
6.625 CITIGROUP (subordinated) 6.625%/02-15.06.2032	USD	475'000		200'000	275'000	257'891.41	0.01
6.675 CITIGROUP (subordinated) 6.675%/13-13.09.2043	USD	400'000			400'000	386'248.37	0.01
1.500 CITIGROUP 1.5%/16-26.10.2028	EUR	590'000			590'000	511'797.54	0.02
2.400 CITIGROUP 2.4%/05-31.10.2025	JPY	108'000'000			108'000'000	649'381.63	0.02
2.800 CITIGROUP 2.8%/07-25.06.2027	JPY	9'000'000	50'000'000		59'000'000	365'219.75	0.01
3.300 CITIGROUP 3.3%/15-27.04.2025	USD	940'000			940'000	809'392.18	0.03
3.700 CITIGROUP 3.7%/16-12.01.2026	USD	1'000'000			1'000'000	857'293.54	0.03
4.125 CITIGROUP 4.125%/16-25.07.2028	USD	300'000			300'000	250'709.83	0.01
4.500 CITIGROUP 4.5%/06-03.03.2031	GBP	200'000			200'000	205'389.77	0.01
4.600 CITIGROUP 4.6%/16-09.03.2026	USD		600'000		600'000	519'646.67	0.02
4.650 CITIGROUP 4.65%/15-30.07.2045	USD	351'000			351'000	275'899.42	0.01
5.875 CITIGROUP 5.875%/12-30.01.2042	USD	469'000			469'000	434'020.86	0.01
8.125 CITIGROUP 8.125%/09-15.07.2039	USD	693'000			693'000	772'661.29	0.03
3.520 CITIGROUP # 3.52%/17-27.10.2028	USD	1'100'000			1'100'000	909'847.14	0.03
- CITIGROUP FIX-TO-FLOATER 18-23.04.2029	USD	879'000			879'000	738'520.24	0.02
- CITIGROUP FRN 17-10.01.2028	USD	359'000			359'000	303'767.42	0.01
- CITIGROUP GLOBAL MARKETS S. -1615- STEP-UP/18-12.06.2024	USD	500'000		500'000			
4.090 CITIGROUP INC (subordinated) 4.09%/15-09.06.2025	CAD	600'000			600'000	383'506.10	0.01
6.000 CITIGROUP INC (subordinated) 6%/03-31.10.2033	USD	200'000			200'000	182'045.85	0.01
- CITIGROUP INC (subordinated) FIX-TO-FRN FRN/23-25.05.2034	USD		1'200'000	300'000	900'000	797'944.72	0.03
1.250 CITIGROUP INC 1.25%/19-10.04.2029	EUR		400'000		400'000	338'763.57	0.01
1.625 CITIGROUP INC 1.625%/18-21.03.2028	EUR	300'000			300'000	264'664.16	0.01
1.750 CITIGROUP INC 1.75%/19-23.10.2026	GBP		200'000		200'000	203'522.96	0.01
3.200 CITIGROUP INC 3.2%/16-21.10.2026	USD	750'000	72'000		822'000	687'441.03	0.02
3.400 CITIGROUP INC 3.4%/16-01.05.2026	USD	600'000			600'000	508'348.70	0.02
4.450 CITIGROUP INC 4.45%/15-29.09.2027	USD	1'000'000		400'000	600'000	511'862.32	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.650	CITIGROUP INC 4.65%/18-23.07.2048	USD	763'000		763'000	598'819.34	0.02	
4.750	CITIGROUP INC 4.75%/16-18.05.2046	USD	850'000	200'000	400'000	650'000	500'625.01	0.02
6.125	CITIGROUP INC 6.125%/06-25.08.2036	USD	270'000		270'000	245'759.27	0.01	
6.800	CITIGROUP INC 6.8%/08-25.06.2038	GBP		200'000	200'000	253'777.71	0.01	
-	CITIGROUP INC FIX-TO-FRN 3.668%/17-24.07.2028	USD	638'000		638'000	532'545.78	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/18-24.07.2026	EUR	1'350'000		1'000'000	350'000	322'722.45	0.01
-	CITIGROUP INC FIX-TO-FRN FRN/19-05.11.2030	USD	286'000		286'000	222'167.74	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/19-08.10.2027	EUR		400'000	400'000	350'488.05	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/19-20.03.2030	USD	786'000		786'000	648'946.43	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/19-24.04.2025	USD	720'000		720'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-03.06.2031	USD	755'000		755'000	562'344.22	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/20-06.07.2026	EUR	200'000		200'000	183'947.82	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/20-08.04.2026	USD	1'000'000		1'000'000	857'213.77	0.03	
-	CITIGROUP INC FIX-TO-FRN FRN/20-26.03.2041	USD		340'000	340'000	292'906.60	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/20-29.01.2031	USD	500'000		500'000	377'503.37	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/20-30.10.2024	USD	800'000		800'000			
-	CITIGROUP INC FIX-TO-FRN FRN/20-31.03.2031	USD	761'000		761'000	633'149.47	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2025	USD	600'000		600'000			
-	CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2032	USD	800'000		800'000	579'880.60	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2025	USD	300'000		300'000	255'942.34	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2032	USD	400'000		400'000	285'856.49	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2042	USD	400'000	484'000	884'000	550'915.52	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/21-09.06.2027	USD	772'000		772'000	622'962.78	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/21-28.01.2027	USD	900'000		900'000	730'553.27	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2026	USD	800'000		800'000	688'006.55	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2033	USD	750'000		750'000	585'158.79	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/22-17.11.2033	USD	700'000		700'000	646'944.32	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/22-22.09.2028	EUR	400'000		400'000	381'072.33	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/22-22.09.2033	EUR	400'000		400'000	387'994.20	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD		500'000	500'000	412'459.31	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2025	USD	500'000		500'000			
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2028	USD	500'000		500'000	432'253.17	0.01	
-	CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2033	USD	717'000		717'000	604'750.85	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2026	USD		800'000	800'000	680'596.82	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2033	USD	789'000		789'000	583'733.82	0.02	
-	CITIGROUP INC FIX-TO-FRN FRN/22-29.09.2026	USD	800'000		800'000	705'260.60	0.02	
2.125	CITIGROUP S. 2.125%/14-10.09.2026	EUR	500'000		500'000	461'684.81	0.02	
4.300	CITIGROUP S. -G- 4.3%/14-20.11.2026	USD	730'000		730'000	626'123.43	0.02	
-	CITIGROUP S. -G- FIX-TO-FRN 3.878%/18-24.01.2039	USD	485'000		285'000	200'000	148'165.15	0.00
-	CITIZENS BANK NA/RI FIX-TO-FRN FRN/22-09.08.2028	USD		250'000	250'000	209'646.32	0.01	
2.638	CITIZENS FINANCIAL GROUP (subordinated) 2.638%/21-30.09.2032	USD	369'000		369'000	246'011.41	0.01	
2.500	CITIZENS FINANCIAL GROUP 2.5%/20-06.02.2030	USD	122'000		122'000	89'049.81	0.00	
3.250	CITIZENS FINANCIAL GROUP INC 3.25%/20-30.04.2030	USD	392'000		392'000	298'626.08	0.01	
3.775	CLAREMONT MCKENNA S. -2022- 3.775%/22-01.01.2122	USD		100'000	100'000	58'957.38	0.00	
3.743	CLECO CORPORATE HOLDINGS 3.743%/16-01.05.2026	USD	500'000		500'000	423'340.59	0.01	
4.973	CLECO CORPORATE HOLDINGS 4.973%/17-01.05.2046	USD	200'000		200'000	145'389.43	0.00	
4.858	CLEVELAND CLINIC FOUNDATION 4.858%/14-01.01.2114	USD	290'000		290'000	231'548.66	0.01	
5.950	CLEVELAND ELECTRIC ILLUMINATING 5.95%/06-15.12.2036	USD	386'000		386'000	339'058.02	0.01	
1.800	CLOROX COMPANY 1.8%/20-15.05.2030	USD		114'000	114'000	82'925.60	0.00	
5.300	CME GROUP 5.3%/13-15.09.2043	USD	271'000		271'000	241'537.12	0.01	
2.650	CME GROUP INC 2.65%/22-15.03.2032	USD	448'000		448'000	337'930.37	0.01	
4.875	CMS ENERGY 4.875%/14-01.03.2044	USD	406'000		406'000	327'963.57	0.01	
-	CMS ENERGY CORP (subordinated) FIX-TO-FRN FRN/20-01.06.2050	USD	300'000		160'000	140'000	112'485.12	0.00
-	CMS ENERGY CORP (subordinated) FIX-TO-FRN FRN/20-01.12.2050	USD		270'000	270'000	190'537.82	0.01	
3.450	CNA FINANCIAL CORP 3.45%/17-15.08.2027	USD	250'000		250'000	208'361.48	0.01	
4.500	CNA FINANCIAL CORP 4.5%/16-01.03.2026	USD		400'000	400'000	346'587.17	0.01	
5.500	CNA FINANCIAL CORP 5.5%/23-15.06.2033	USD		288'000	288'000	255'261.86	0.01	
1.450	CNH INDUSTRIAL CAP LLC 1.45%/21-15.07.2026	USD	300'000		300'000	241'546.83	0.01	
1.875	CNH INDUSTRIAL CAP LLC 1.875%/20-15.01.2026	USD	300'000		300'000	247'581.74	0.01	
5.450	CNH INDUSTRIAL CAP LLC 5.45%/22-14.10.2025	USD	100'000		100'000	88'064.58	0.00	
1.100	COCA-COLA 1.1%/16-02.09.2036	EUR	570'000		570'000	415'582.65	0.01	
1.125	COCA-COLA 1.125%/15-09.03.2027	EUR	387'000		387'000	346'070.68	0.01	
1.625	COCA-COLA 1.625%/15-09.03.2035	EUR	100'000		100'000	79'885.42	0.00	
3.250	COCA-COLA 3.25%/16-11.06.2024	AUD	1'000'000		1'000'000	571'172.35	0.02	
0.125	COCA-COLA CO/THE 0.125%/20-15.03.2029	EUR		100'000	100'000	81'710.22	0.00	
0.125	COCA-COLA CO/THE 0.125%/21-09.03.2029	EUR	600'000		600'000	490'833.07	0.02	
0.400	COCA-COLA CO/THE 0.4%/21-06.05.2030	EUR	200'000		200'000	160'637.98	0.01	
0.800	COCA-COLA CO/THE 0.8%/20-15.03.2040	EUR	500'000		500'000	322'213.61	0.01	
0.950	COCA-COLA CO/THE 0.95%/21-06.05.2036	EUR	200'000		200'000	144'061.33	0.00	
1.000	COCA-COLA CO/THE 1%/20-15.03.2028	USD	582'000	1'206'000	1'788'000	1'371'598.00	0.05	
1.450	COCA-COLA CO/THE 1.45%/20-01.06.2027	USD	466'000		466'000	371'269.66	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 COCA-COLA CO/THE 1.5%/21-05.03.2028	USD		418'000		418'000	326'867.37	0.01
2.000 COCA-COLA CO/THE 2%/21-05.03.2031	USD	176'000			176'000	129'638.56	0.00
2.250 COCA-COLA CO/THE 2.25%/21-05.01.2032	USD	566'000			566'000	419'652.59	0.01
2.500 COCA-COLA CO/THE 2.5%/20-01.06.2040	USD	473'000			473'000	297'507.21	0.01
2.500 COCA-COLA CO/THE 2.5%/20-15.03.2051	USD	250'000			250'000	137'498.49	0.00
2.600 COCA-COLA CO/THE 2.6%/20-01.06.2050	USD	579'000			579'000	328'082.22	0.01
2.750 COCA-COLA CO/THE 2.75%/20-01.06.2060	USD	260'000			260'000	145'092.92	0.00
2.875 COCA-COLA CO/THE 2.875%/21-05.05.2041	USD	400'000			400'000	264'308.08	0.01
3.000 COCA-COLA CO/THE 3%/21-05.03.2051	USD	344'000			344'000	211'907.04	0.01
3.375 COCA-COLA CO/THE 3.375%/20-25.03.2027	USD	400'000			400'000	339'327.62	0.01
3.450 COCA-COLA CO/THE 3.45%/20-25.03.2030	USD	600'000			600'000	492'825.79	0.02
0.300 COLGATE-PALMOLIVE CO 0.3%/21-10.11.2029	EUR	300'000	200'000		500'000	408'698.81	0.01
3.100 COLGATE-PALMOLIVE CO 3.1%/22-15.08.2025	USD	300'000			300'000	257'557.81	0.01
3.100 COLGATE-PALMOLIVE CO 3.1%/22-15.08.2027	USD	300'000			300'000	252'024.39	0.01
3.700 COLGATE-PALMOLIVE CO 3.7%/17-01.08.2047	USD	183'000			183'000	132'933.61	0.00
4.600 COLGATE-PALMOLIVE CO 4.6%/23-01.03.2033	USD		300'000		300'000	262'197.02	0.01
3.250 COLONIAL ENTERPRISES INC -144A- 3.25%/20-15.05.2030	USD	500'000			500'000	392'315.60	0.01
4.250 COLONIAL PIPELINE CO -144A- 4.25%/18-15.04.2048	USD	220'000			220'000	159'314.62	0.01
4.150 COLORADO INTERSTATE -144A- 4.15%/16-15.08.2026	USD	200'000			200'000	169'933.39	0.01
4.500 COLUMBIA PIPELINE 4.5%/16-01.06.2025	USD	400'000			400'000	347'080.92	0.01
6.036 COLUMBIA PIPELINES OPCO -144A- 6.036%/23-15.11.2033	USD		680'000		680'000	615'049.18	0.02
6.497 COLUMBIA PIPELINES OPCO -144A- 6.497%/23-15.08.2043	USD		400'000		400'000	373'741.57	0.01
6.544 COLUMBIA PIPELINES OPCO -144A- 6.544%/23-15.11.2053	USD		500'000		500'000	468'234.83	0.02
6.714 COLUMBIA PIPELINES OPCO -144A- 6.714%/23-15.08.2063	USD		130'000		130'000	123'564.74	0.00
2.350 COMCAST 2.35%/16-15.01.2027	USD	302'000			302'000	247'913.63	0.01
3.150 COMCAST 3.15%/16-01.03.2026	USD	478'000			478'000	406'235.53	0.01
3.375 COMCAST 3.375%/15-15.08.2025	USD		30'000		30'000	25'787.64	0.00
3.400 COMCAST 3.4%/16-15.07.2046	USD	500'000			500'000	322'974.53	0.01
4.200 COMCAST 4.2%/14-15.08.2034	USD	534'000			534'000	431'988.94	0.01
4.250 COMCAST 4.25%/13-15.01.2033	USD	582'000			582'000	480'029.84	0.02
4.400 COMCAST 4.4%/15-15.08.2035	USD	810'000		600'000	210'000	171'314.28	0.01
7.050 COMCAST 7.05%/03-15.03.2033	USD	20'000			20'000	19'795.01	0.00
5.650 COMCAST -A- 5.65%/05-15.06.2035	USD	277'000			277'000	250'568.46	0.01
- COMCAST CORP 0%/21-14.09.2026	EUR	300'000			300'000	261'856.92	0.01
0.250 COMCAST CORP 0.25%/20-20.05.2027	EUR	200'000			200'000	172'261.45	0.01
1.250 COMCAST CORP 1.25%/20-20.02.2040	EUR	320'000			320'000	225'951.65	0.01
1.500 COMCAST CORP 1.5%/20-15.02.2031	USD	800'000			800'000	561'301.91	0.02
1.500 COMCAST CORP 1.5%/20-20.02.2029	GBP	300'000			300'000	287'143.13	0.01
1.875 COMCAST CORP 1.875%/20-20.02.2036	GBP	600'000			600'000	483'830.38	0.02
1.950 COMCAST CORP 1.95%/20-15.01.2031	USD	900'000			900'000	650'804.58	0.02
2.450 COMCAST CORP 2.45%/20-15.08.2052	USD	308'000			308'000	155'616.36	0.01
2.650 COMCAST CORP 2.65%/19-01.02.2030	USD	600'000	500'000		1'100'000	852'495.78	0.03
2.650 COMCAST CORP 2.65%/20-15.08.2062	USD	440'000		115'000	325'000	159'552.00	0.01
2.800 COMCAST CORP 2.8%/20-15.01.2051	USD	560'000			560'000	308'048.58	0.01
2.887 COMCAST CORP 2.887%/22-01.11.2051	USD	1'420'000		130'000	1'290'000	719'583.88	0.02
2.937 COMCAST CORP 2.937%/22-01.11.2056	USD	1'638'000	430'000	300'000	1'768'000	958'605.06	0.03
2.987 COMCAST CORP 2.987%/22-01.11.2063	USD	1'316'000	600'000	74'000	1'842'000	970'572.09	0.03
3.150 COMCAST CORP 3.15%/17-15.02.2028	USD	820'000			820'000	677'161.11	0.02
3.250 COMCAST CORP 3.25%/19-01.11.2039	USD		300'000		300'000	202'870.79	0.01
3.300 COMCAST CORP 3.3%/17-01.02.2027	USD	426'000			426'000	359'618.54	0.01
3.400 COMCAST CORP 3.4%/20-01.04.2030	USD	300'000			300'000	241'759.28	0.01
3.450 COMCAST CORP 3.45%/19-01.02.2050	USD	500'000			500'000	316'181.10	0.01
3.550 COMCAST CORP 3.55%/18-01.05.2028	USD	300'000	750'000	800'000	250'000	208'909.41	0.01
3.750 COMCAST CORP 3.75%/20-01.04.2040	USD	400'000			400'000	287'859.03	0.01
3.900 COMCAST CORP 3.9%/18-01.03.2038	USD	300'000			300'000	226'683.87	0.01
3.950 COMCAST CORP 3.95%/18-15.10.2025	USD	1'000'000			1'000'000	865'300.48	0.03
3.969 COMCAST CORP 3.969%/17-01.11.2047	USD	695'000		300'000	395'000	275'884.85	0.01
3.999 COMCAST CORP 3.999%/17-01.11.2049	USD	586'000			586'000	408'097.74	0.01
4.000 COMCAST CORP 4%/17-15.08.2047	USD	230'000			230'000	162'019.08	0.01
4.000 COMCAST CORP 4%/18-01.03.2048	USD	500'000			500'000	349'067.65	0.01
4.049 COMCAST CORP 4.049%/17-01.11.2052	USD	276'000			276'000	191'687.91	0.01
4.150 COMCAST CORP 4.15%/18-15.10.2028	USD	1'200'000			1'200'000	1'025'740.60	0.03
4.250 COMCAST CORP 4.25%/18-15.10.2030	USD	300'000			300'000	252'464.04	0.01
4.600 COMCAST CORP 4.6%/18-15.10.2038	USD	800'000	142'000	400'000	542'000	439'140.08	0.01
4.650 COMCAST CORP 4.65%/23-15.02.2033	USD		500'000		500'000	427'463.83	0.01
4.700 COMCAST CORP 4.7%/18-15.10.2048	USD		600'000		600'000	476'954.52	0.02
4.800 COMCAST CORP 4.8%/23-15.05.2033	USD		500'000	200'000	300'000	258'123.43	0.01
4.950 COMCAST CORP 4.95%/18-15.10.2058	USD		600'000	300'000	300'000	243'945.49	0.01
5.250 COMCAST CORP 5.25%/22-07.11.2025	USD	200'000			200'000	176'880.90	0.01
5.350 COMCAST CORP 5.35%/22-15.11.2027	USD	400'000		400'000			
5.350 COMCAST CORP 5.35%/23-15.05.2053	USD		500'000		500'000	429'401.73	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.500 COMCAST CORP 5.5%/22-15.11.2032	USD	260'000			260'000	234'673.07	0.01
5.500 COMCAST CORP 5.5%/23-15.05.2064	USD		900'000	464'000	436'000	377'061.11	0.01
4.000 COMERICA INC 4%/19-01.02.2029	USD		500'000		500'000	395'769.97	0.01
- COMERICA INC FIX-TO-FRN FRN/24-30.01.2030	USD		500'000		500'000	432'394.23	0.01
2.760 COMMONSPIRIT HEALTH S. -2019- 2.76%/19-01.10.2024	USD	400'000			400'000	346'004.45	0.01
3.347 COMMONSPIRIT HEALTH S. -2019- 3.347%/19-01.10.2029	USD	300'000	124'000		424'000	339'012.76	0.01
3.817 COMMONSPIRIT HEALTH S. -2019- 3.817%/19-01.10.2049	USD	400'000			400'000	270'957.86	0.01
6.461 COMMONSPIRIT HEALTH S. -2022- 6.461%/22-01.11.2052	USD		325'000		325'000	320'373.72	0.01
2.550 COMMONWEALTH EDISON CO 2.55%/16-15.06.2026	USD	100'000			100'000	83'310.55	0.00
4.000 COMMONWEALTH EDISON CO 4%/18-01.03.2048	USD	500'000			500'000	351'805.85	0.01
5.900 COMMONWEALTH EDISON CO S. -103- 5.9%/06-15.03.2036	USD	276'000			276'000	254'170.77	0.01
4.350 COMMONWEALTH EDISON CO S. -119- 4.35%/15-15.11.2045	USD	227'000			227'000	170'008.76	0.01
3.650 COMMONWEALTH EDISON CO S. -121- 3.65%/16-15.06.2046	USD	200'000			200'000	134'207.37	0.00
4.000 COMMONWEALTH EDISON CO S. -126- 4%/19-01.03.2049	USD	295'000			295'000	206'122.57	0.01
2.200 COMMONWEALTH EDISON CO S. -128- 2.2%/20-01.03.2030	USD	276'000			276'000	206'666.02	0.01
3.000 COMMONWEALTH EDISON CO S. -129- 3%/20-01.03.2050	USD	184'000			184'000	106'753.11	0.00
2.750 COMMONWEALTH EDISON CO S. -131- 2.75%/21-01.09.2051	USD	500'000			500'000	270'443.44	0.01
3.150 COMMONWEALTH EDISON CO S. -132- 3.15%/22-15.03.2032	USD	300'000			300'000	230'421.93	0.01
5.300 COMMONWEALTH EDISON CO S. -135- 5.3%/23-01.02.2053	USD	500'000			500'000	426'801.74	0.01
6.450 COMMONWEALTH EDISON S. -107- 6.45%/08-15.01.2038	USD	378'000		260'000	118'000	112'763.90	0.00
3.875 COMPASS BANK T. -1- 3.875%/15-10.04.2025	USD	300'000			300'000	259'140.27	0.01
1.125 COMPUTERSHARE US INC 1.125%/21-07.10.2031	EUR	300'000			300'000	224'936.81	0.01
3.147 COMPUTERSHARE US INC 3.147%/21-30.11.2027	AUD	200'000			200'000	105'799.74	0.00
5.850 CON EDISON CO OF NY INC 5.85%/06-15.03.2036	USD		249'000		249'000	225'481.67	0.01
5.900 CON EDISON CO OF NY INC 5.9%/23-15.11.2053	USD		302'000		302'000	279'070.50	0.01
6.150 CON EDISON CO OF NY INC 6.15%/22-15.11.2052	USD	380'000			380'000	362'577.01	0.01
4.500 CON EDISON CO OF NY INC S. -2018 B- 4.5%/18-15.05.2058	USD	226'000			226'000	167'031.97	0.01
3.700 CON EDISON CO OF NY INC S. -2019B- 3.7%/19-15.11.2059	USD	56'000			56'000	35'098.12	0.00
3.350 CON EDISON CO OF NY INC S. -2020A- 3.35%/20-01.04.2030	USD	558'000			558'000	449'204.17	0.02
2.400 CON EDISON CO OF NY INC S. -2021 A- 2.4%/21-15.06.2031	USD	300'000			300'000	222'468.20	0.01
3.600 CON EDISON CO OF NY INC S. -2021 B- 3.6%/21-15.06.2061	USD		500'000		500'000	315'552.76	0.01
3.200 CON EDISON CO OF NY INC S. -2021C- 3.2%/21-01.12.2051	USD	200'000			200'000	119'234.21	0.00
5.200 CON EDISON CO OF NY INC S. -2023 A- 5.2%/23-01.03.2033	USD		500'000		500'000	444'144.89	0.01
1.375 CONAGRA BRANDS INC 1.375%/20-01.11.2027	USD	600'000			600'000	459'075.83	0.02
4.300 CONAGRA BRANDS INC 4.3%/18-01.05.2024	USD	750'000		750'000			
4.850 CONAGRA BRANDS INC 4.85%/18-01.11.2028	USD	230'000			230'000	199'021.63	0.01
5.300 CONAGRA BRANDS INC 5.3%/18-01.11.2038	USD	495'000			495'000	411'586.44	0.01
5.400 CONAGRA BRANDS INC 5.4%/18-01.11.2048	USD	248'000			248'000	201'539.37	0.01
7.000 CONAGRA FOODS 7%/98-01.10.2028	USD	348'000			348'000	327'364.89	0.01
6.600 CONCENTRIX CORP 6.6%/23-02.08.2028	USD		500'000		500'000	442'308.43	0.01
6.650 CONCENTRIX CORP 6.65%/23-02.08.2026	USD		500'000		500'000	444'415.06	0.01
6.850 CONCENTRIX CORP 6.85%/23-02.08.2033	USD		300'000	202'000	98'000	84'386.13	0.00
2.050 CONNECTICUT LIGH S. -A- 2.05%/21-01.07.2031	USD	500'000			500'000	357'762.89	0.01
4.000 CONNECTICUT LIGHT & PWR 4%/18-01.04.2048	USD	298'000			298'000	212'870.02	0.01
4.900 CONNECTICUT LIGHT & PWR S. -B- 4.9%/23-01.07.2033	USD		300'000		300'000	258'012.29	0.01
4.300 CONOCOPHILLIPS 4.3%/14-15.11.2044	USD	500'000			500'000	378'340.88	0.01
4.875 CONOCOPHILLIPS 4.875%/22-01.10.2047	USD		400'000		400'000	326'615.18	0.01
5.900 CONOCOPHILLIPS 5.9%/03-15.10.2032	USD		400'000		400'000	376'832.78	0.01
3.758 CONOCOPHILLIPS COMPANY 3.758%/22-15.03.2042	USD	208'000	400'000		608'000	433'701.14	0.01
3.800 CONOCOPHILLIPS COMPANY 3.8%/22-15.03.2052	USD	400'000			400'000	269'990.26	0.01
4.025 CONOCOPHILLIPS COMPANY 4.025%/22-15.03.2062	USD	892'000			892'000	608'466.11	0.02
5.050 CONOCOPHILLIPS COMPANY 5.05%/23-15.09.2033	USD		400'000		400'000	351'048.99	0.01
5.300 CONOCOPHILLIPS COMPANY 5.3%/23-15.05.2053	USD		300'000		300'000	258'504.92	0.01
5.700 CONOCOPHILLIPS COMPANY 5.7%/23-15.09.2063	USD		440'000		440'000	395'810.90	0.01
3.950 CONS EDISON NY 3.95%/13-01.03.2043	USD	168'000			168'000	121'109.17	0.00
4.625 CONS EDISON NY -C- 4.625%/14-01.12.2054	USD	618'000			618'000	467'335.37	0.02
4.200 CONSOLIDATED EDISON CO O 4.2%/12-15.03.2042	USD	200'000			200'000	146'759.62	0.00
4.000 CONSOLIDATED EDISON CO O S. -2017 C- 4%/17-15.11.2057	USD	710'000			710'000	483'719.33	0.02
4.450 CONSOLIDATED EDISON CO OF NEW YORK 4.45%14-15.03.2044	USD	478'000			478'000	364'621.76	0.01
3.125 CONSOLIDATED EDISON INC S. -2017 B- 3.125%/17-15.11.2027	USD	100'000			100'000	82'722.86	0.00
0.650 CONSOLIDATED EDISON INC S. -2020A- 0.65%/20-01.12.2023	USD	400'000		400'000			
6.750 CONSOLIDATED EDISON NEW YORK S. 20008B- 6.75%/08-01.04.2038	USD	43'000			43'000	42'200.65	0.00
3.850 CONSOLIDATED EDISON S. -2016 A- 3.85%/16-15.06.2046	USD	141'000			141'000	97'466.67	0.00
4.300 CONSOLIDATED EDISON S. -2016 C- 4.3%/16-01.12.2056	USD	182'000			182'000	130'969.27	0.00
3.700 CONSTELLATION BRANDS 3.7%/16-06.12.2026	USD	702'000			702'000	594'872.32	0.02
4.750 CONSTELLATION BRANDS 4.75%/15-01.12.2025	USD		50'000		50'000	43'543.70	0.00
2.250 CONSTELLATION BRANDS INC 2.25%/21-01.08.2031	USD	200'000			200'000	143'630.56	0.00
3.600 CONSTELLATION BRANDS INC 3.6%/18-15.02.2028	USD	200'000			200'000	166'402.16	0.01
3.750 CONSTELLATION BRANDS INC 3.75%/20-01.05.2050	USD	300'000			300'000	197'630.54	0.01
4.100 CONSTELLATION BRANDS INC 4.1%/18-15.02.2048	USD	200'000			200'000	140'975.42	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.350	CONSTELLATION BRANDS INC 4.35%/22-09.05.2027	USD		40'000	40'000	34'440.64	0.00	
4.500	CONSTELLATION BRANDS INC 4.5%/17-09.05.2047	USD	250'000		250'000	185'440.90	0.01	
4.750	CONSTELLATION BRANDS INC 4.75%/22-09.05.2032	USD		400'000	400'000	340'254.27	0.01	
6.125	CONSTELLATION EN GEN LLC 6.125%/23-15.01.2034	USD		130'000	130'000	119'528.40	0.00	
6.500	CONSTELLATION EN GEN LLC 6.5%/23-01.10.2053	USD		350'000	350'000	338'472.18	0.01	
2.500	CONSUMERS ENERGY CO 2.5%/20-01.05.2060	USD	342'000	500'000	35'000	807'000	394'304.17	0.01
2.650	CONSUMERS ENERGY CO 2.65%/21-15.08.2052	USD	300'000		128'000	172'000	93'962.05	0.00
3.750	CONSUMERS ENERGY CO 3.75%/19-15.02.2050	USD	56'000		56'000	38'550.37	0.00	
3.800	CONSUMERS ENERGY CO 3.8%/18-15.11.2028	USD	180'000		180'000	151'553.98	0.01	
4.050	CONSUMERS ENERGY CO 4.05%/18-15.05.2048	USD		400'000	400'000	292'912.50	0.01	
4.350	CONSUMERS ENERGY CO 4.35%/18-15.04.2049	USD		350'000	350'000	266'222.06	0.01	
4.000	CONTINENTAL AIRLINES -A- S. 12-2 4%/12-29.04.2026	USD	120'000		120'000	52'349.82	0.00	
2.268	CONTINENTAL RESOURCES -144A- 2.268%/21-15.11.2026	USD	600'000		600'000	484'514.84	0.02	
2.875	CONTINENTAL RESOURCES -144A- 2.875%/21-01.04.2032	USD	400'000		400'000	282'867.50	0.01	
5.750	CONTINENTAL RESOURCES -144A- 5.75%/20-15.01.2031	USD	400'000		400'000	345'322.39	0.01	
4.900	CONTINENTAL RESSOURCES 4.9%/14-01.06.2044	USD	200'000		200'000	142'765.31	0.00	
-	COREBRIDGE FINANCIAL INC (subordinated) FIX-TO-FRN -144A-FRN/22-15.12.2052	USD		500'000	500'000			
-	COREBRIDGE FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-15.12.2052	USD		500'000	500'000	439'794.98	0.01	
3.500	COREBRIDGE FINANCIAL INC -144A- 3.5%/22-04.04.2025	USD	300'000		300'000			
3.900	COREBRIDGE FINANCIAL INC -144A- 3.9%/22-05.04.2032	USD	600'000		600'000			
4.350	COREBRIDGE FINANCIAL INC -144A- 4.35%/22-05.04.2042	USD	600'000		600'000			
3.500	COREBRIDGE FINANCIAL INC 3.5%/23-04.04.2025	USD		350'000	350'000	300'964.33	0.01	
3.900	COREBRIDGE FINANCIAL INC 3.9%/23-05.04.2032	USD		600'000	600'000	464'484.14	0.02	
4.350	COREBRIDGE FINANCIAL INC 4.35%/23-05.04.2042	USD		600'000	600'000	437'014.10	0.01	
5.750	COREBRIDGE FINANCIAL INC 5.75%/23-15.01.2034	USD		200'000	200'000	175'733.42	0.01	
5.750	CORNING 5.75%/10-15.08.2040	USD	30'000		30'000	26'403.91	0.00	
3.900	CORNING INC 3.9%/19-15.11.2049	USD	144'000		144'000	98'120.09	0.00	
4.375	CORNING INC 4.375%/17-15.11.2057	USD	558'000		558'000	404'186.58	0.01	
5.450	CORNING INC 5.45%/19-15.11.2079	USD	283'000	80'000	363'000	295'211.30	0.01	
5.850	CORNING INC 5.85%/18-15.11.2068	USD	130'000		130'000	112'620.39	0.00	
2.000	CORPORATE OFFICE PROP LP 2%/21-15.01.2029	USD		94'000	94'000	68'528.49	0.00	
2.900	CORPORATE OFFICE PROP LP 2.9%/21-01.12.2033	USD	300'000		300'000	201'928.62	0.01	
2.800	COSTAR GROUP INC -144A- 2.8%/20-15.07.2030	USD		66'000	66'000	49'135.43	0.00	
1.375	COSTCO WHOLESALE CORP 1.375%/20-20.06.2027	USD	1'000'000		600'000	400'000	316'573.00	0.01
1.600	COSTCO WHOLESALE CORP 1.6%/20-20.04.2030	USD	500'000	274'000	774'000	567'555.85	0.02	
1.750	COSTCO WHOLESALE CORP 1.75%/20-20.04.2032	USD	372'000		372'000	261'905.36	0.01	
3.900	COTERRA ENERGY INC 3.9%/22-15.05.2027	USD	400'000		400'000	338'487.77	0.01	
4.375	COTERRA ENERGY INC 4.375%/22-15.03.2029	USD	300'000		300'000	254'437.71	0.01	
4.800	COX COMMUNICATIONS (reg. -S-) 4.8%/14-01.02.2035	USD	1'800'000		912'000	888'000	718'461.12	0.02
1.800	COX COMMUNICATIONS INC -144A- 1.8%/20-01.10.2030	USD	200'000		200'000	140'141.43	0.00	
2.600	COX COMMUNICATIONS INC -144A- 2.6%/21-15.06.2031	USD		898'000	898'000	647'688.65	0.02	
5.450	COX COMMUNICATIONS INC -144A- 5.45%/23-15.09.2028	USD	500'000		500'000	443'664.77	0.01	
5.700	COX COMMUNICATIONS INC -144A- 5.7%/23-15.06.2033	USD	500'000	300'000	200'000	176'246.78	0.01	
7.500	CREDIT SUISSE GROUP AG NEW YORK BRANCH 7.5%/23-15.02.2028	USD		700'000	700'000	663'920.02	0.02	
3.875	CRH AMERICA (reg. -S-) 3.875%/15-18.05.2025	USD	1'000'000		500'000	500'000	430'665.19	0.01
4.500	CRH AMERICA FINANCE INC -144A- 4.5%/18-04.04.2048	USD	400'000		400'000	309'983.16	0.01	
4.800	CROWN CASTLE INC 4.8%/23-01.09.2028	USD		300'000	300'000	257'581.77	0.01	
5.100	CROWN CASTLE INC 5.1%/23-01.05.2033	USD		500'000	500'000	425'037.35	0.01	
5.600	CROWN CASTLE INC 5.6%/23-01.06.2029	USD		200'000	200'000	177'280.72	0.01	
5.800	CROWN CASTLE INC 5.8%/23-01.03.2034	USD		200'000	200'000	178'664.09	0.01	
3.700	CROWN CASTLE INTERNATIONAL 3.7%/16-15.06.2026	USD	956'000		956'000	811'216.74	0.03	
1.050	CROWN CASTLE INTL CORP 1.05%/21-15.07.2026	USD		50'000	50'000	39'798.37	0.00	
1.350	CROWN CASTLE INTL CORP 1.35%/20-15.07.2025	USD	558'000		558'000	464'885.48	0.02	
2.100	CROWN CASTLE INTL CORP 2.1%/21-01.04.2031	USD	200'000		200'000	141'204.06	0.00	
2.250	CROWN CASTLE INTL CORP 2.25%/20-15.01.2031	USD	500'000		500'000	359'862.55	0.01	
2.500	CROWN CASTLE INTL CORP 2.5%/21-15.07.2031	USD	400'000		400'000	288'438.90	0.01	
2.900	CROWN CASTLE INTL CORP 2.9%/21-01.04.2041	USD	400'000		400'000	244'498.46	0.01	
2.900	CROWN CASTLE INTL CORP 2.9%/22-15.03.2027	USD	100'000		100'000	82'000.01	0.00	
3.100	CROWN CASTLE INTL CORP 3.1%/19-15.11.2029	USD	124'000	280'000	404'000	314'787.45	0.01	
3.250	CROWN CASTLE INTL CORP 3.25%/20-15.01.2051	USD	482'000		412'000	70'000	41'599.83	0.00
3.800	CROWN CASTLE INTL CORP 3.8%/18-15.02.2028	USD	275'000		275'000	228'026.52	0.01	
4.750	CROWN CASTLE INTL CORP 4.75%/17-15.05.2047	USD	150'000		150'000	111'626.25	0.00	
5.200	CROWN CASTLE INTL CORP 5.2%/19-15.02.2049	USD	200'000		200'000	159'294.64	0.01	
3.400	CSX 3.4%/14-01.08.2024	USD	993'000		500'000	493'000	429'788.84	0.01
4.100	CSX 4.1%/12-15.03.2044	USD	887'000		887'000	656'668.53	0.02	
4.250	CSX 4.25%/16-01.11.2066	USD	742'000		742'000	520'512.10	0.02	
3.350	CSX CORP 3.35%/19-15.09.2049	USD	400'000		400'000	252'256.81	0.01	
4.100	CSX CORP 4.1%/22-15.11.2032	USD	500'000		500'000	410'806.48	0.01	
4.500	CSX CORP 4.5%/22-15.11.2052	USD	466'000		466'000	358'981.26	0.01	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.650 CSX CORP 4.65%/18-01.03.2068	USD	256'000			256'000	193'733.69	0.01
6.000 CSX CORP 6%/06-01.10.2036	USD	456'000			456'000	427'286.76	0.01
2.000 CUBESMART LP 2%/20-15.02.2031	USD	300'000			300'000	212'195.42	0.01
2.250 CUBESMART LP 2.25%/21-15.12.2028	USD	400'000			400'000	306'376.35	0.01
2.500 CUBESMART LP 2.5%/21-15.02.2032	USD	300'000			300'000	213'311.03	0.01
0.750 CUMMINS INC 0.75%/20-01.09.2025	USD	500'000			500'000	412'997.35	0.01
1.500 CUMMINS INC 1.5%/20-01.09.2030	USD	200'000			200'000	142'255.82	0.00
2.600 CUMMINS INC 2.6%/20-01.09.2050	USD	300'000			300'000	165'672.58	0.01
2.875 CVS HEALTH 2.875%/16-01.06.2026	USD	750'000			750'000	627'677.69	0.02
3.375 CVS HEALTH 3.375%/14-12.08.2024	USD	780'000		780'000			
3.875 CVS HEALTH 3.875%/15-20.07.2025	USD	1'000'000	50'000		1'050'000	905'818.41	0.03
5.125 CVS HEALTH 5.125%/15-20.07.2045	USD	937'000			937'000	751'184.58	0.03
5.300 CVS HEALTH 5.3%/13-05.12.2043	USD	384'000			384'000	314'163.68	0.01
1.300 CVS HEALTH CORP 1.3%/20-21.08.2027	USD	764'000			764'000	591'274.12	0.02
1.750 CVS HEALTH CORP 1.75%/20-21.08.2030	USD	600'000		300'000	300'000	214'224.23	0.01
1.875 CVS HEALTH CORP 1.875%/20-28.02.2031	USD	350'000			350'000	247'683.89	0.01
2.125 CVS HEALTH CORP 2.125%/21-15.09.2031	USD	600'000	100'000		700'000	497'406.11	0.02
2.700 CVS HEALTH CORP 2.7%/20-21.08.2040	USD	600'000		300'000	300'000	179'839.12	0.01
3.250 CVS HEALTH CORP 3.25%/19-15.08.2029	USD	1'300'000		500'000	800'000	640'922.42	0.02
3.750 CVS HEALTH CORP 3.75%/20-01.04.2030	USD		600'000		600'000	487'500.33	0.02
4.100 CVS HEALTH CORP 4.1%/18-25.03.2025	USD	233'000			233'000	202'638.30	0.01
4.125 CVS HEALTH CORP 4.125%/20-01.04.2040	USD		200'000		200'000	144'580.00	0.00
4.250 CVS HEALTH CORP 4.25%/20-01.04.2050	USD	350'000		160'000	190'000	133'632.73	0.00
4.300 CVS HEALTH CORP 4.3%/18-25.03.2028	USD	1'535'000			1'535'000	1'312'293.88	0.04
4.780 CVS HEALTH CORP 4.78%/18-25.03.2038	USD	1'422'000	426'000		1'848'000	1'480'442.36	0.05
5.000 CVS HEALTH CORP 5%/23-20.02.2026	USD		800'000		800'000	701'309.19	0.02
5.050 CVS HEALTH CORP 5.05%/18-25.03.2048	USD	2'138'000	400'000		2'538'000	1'996'737.87	0.07
5.250 CVS HEALTH CORP 5.25%/23-21.02.2033	USD		700'000	400'000	300'000	261'559.85	0.01
5.250 CVS HEALTH CORP 5.25%/23-30.01.2031	USD		200'000		200'000	175'821.90	0.01
5.300 CVS HEALTH CORP 5.3%/23-01.06.2033	USD		330'000		330'000	288'536.12	0.01
5.625 CVS HEALTH CORP 5.625%/23-21.02.2053	USD		340'000		340'000	287'431.69	0.01
5.875 CVS HEALTH CORP 5.875%/23-01.06.2053	USD		330'000		330'000	289'557.50	0.01
6.000 CVS HEALTH CORP 6%/23-01.06.2063	USD		200'000		200'000	176'372.30	0.01
1.300 D.R. HORTON INC 1.3%/21-15.10.2026	USD		50'000		50'000	39'842.37	0.00
1.400 D.R. HORTON INC 1.4%/20-15.10.2027	USD	400'000			400'000	310'691.80	0.01
2.500 D.R. HORTON INC 2.5%/19-15.10.2024	USD	400'000			400'000	345'451.46	0.01
0.750 DAIMLER FINANCE NA LLC -144A- 0.75%/21-01.03.2024	USD	400'000		400'000			
1.450 DAIMLER FINANCE NA LLC -144A- 1.45%/21-02.03.2026	USD	200'000	150'000		350'000	286'500.67	0.01
2.450 DAIMLER FINANCE NA LLC -144A- 2.45%/21-02.03.2031	USD	200'000			200'000	150'384.19	0.01
3.100 DAIMLER FINANCE NA LLC -144A- 3.1%/19-15.08.2029	USD	150'000			150'000	120'280.46	0.00
3.450 DAIMLER FINANCE NA LLC -144A- 3.45%/17-06.01.2027	USD	300'000			300'000	253'413.99	0.01
3.500 DAIMLER FINANCE NORTH AMERICA (reg. -S-) 3.5%/15-03.08.2025	USD	1'530'000		500'000	1'030'000	885'646.56	0.03
5.000 DAIMLER TRUCK FINAN NA -144A- 5%/24-15.01.2027	USD		200'000		200'000	175'493.28	0.01
5.125 DAIMLER TRUCK FINAN NA -144A- 5.125%/23-19.01.2028	USD	300'000			300'000	263'820.08	0.01
5.150 DAIMLER TRUCK FINAN NA -144A- 5.15%/23-16.01.2026	USD	300'000	150'000		450'000	394'914.68	0.01
2.375 DAIMLER TRUCKS FINAN NA -144A- 2.375%/21-14.12.2028	USD	500'000			500'000	390'035.90	0.01
2.500 DAIMLER TRUCKS FINAN NA -144A- 2.5%/21-14.12.2031	USD	400'000	300'000		700'000	506'109.51	0.02
8.500 DAIMLERCHRYSLER NORTH AMERICA 8.5%/01-18.01.2031	USD	480'000			480'000	512'861.54	0.02
1.700 DANAHER CORP 1.7%/20-30.03.2024	EUR	140'000		140'000			
2.600 DANAHER CORP 2.6%/20-01.10.2050	USD	500'000			500'000	277'200.08	0.01
3.950 DAYTON POWER & LIGHT CO/ 3.95%/20-15.06.2049	USD		52'000		52'000	33'771.50	0.00
6.750 DCP MIDSTREAM -144A- 6.75%/07-15.09.2037	USD		150'000		150'000	141'352.25	0.00
6.450 DCP MIDSTREAM OPERATING -144A- 6.45%/06-03.11.2036	USD		150'000		150'000	136'387.56	0.00
5.375 DCP MIDSTREAM OPERATING 5.375%/18-15.07.2025	USD	400'000			400'000	351'598.23	0.01
5.600 DCP MIDSTREAM OPERATING 5.6%/14-01.04.2044	USD		200'000		200'000	168'147.78	0.01
8.125 DCP MIDSTREAM OPERATING 8.125%/00-16.08.2030	USD		300'000		300'000	301'161.89	0.01
4.700 DDR CORP 4.7%/17-01.06.2027	USD	300'000			300'000	259'620.81	0.01
3.900 DEERE & CO 3.9%/12-09.06.2042	USD	311'000	300'000		611'000	459'116.03	0.02
5.375 DEERE & CO 5.375%/09-16.10.20 19	USD	100'000			100'000	90'917.02	0.00
3.100 DEERE & COMPANY 3.1%/20-15.04.2030	USD	365'000			365'000	292'431.50	0.01
3.750 DEERE & COMPANY 3.75%/20-15.04.2050	USD	363'000			363'000	261'671.10	0.01
6.500 DELL 6.5%/08-15.04.2038	USD		270'000		270'000	248'633.69	0.01
3.375 DELL INT LLC / EMC CORP -144A- 3.375%/21-15.12.2041	USD	100'000		100'000			
3.450 DELL INT LLC / EMC CORP -144A- 3.45%/21-15.12.2051	USD	700'000		700'000			
3.375 DELL INT LLC / EMC CORP 3.375%/23-15.12.2041	USD		100'000		100'000	64'157.04	0.00
3.450 DELL INT LLC / EMC CORP 3.45%/23-15.12.2051	USD		282'000	180'000	102'000	61'489.11	0.00
4.900 DELL INT LLC / EMC CORP 4.9%/21-01.10.2026	USD	374'000			374'000	326'322.73	0.01
5.250 DELL INT LLC / EMC CORP 5.25%/23-01.02.2028	USD	600'000			600'000	532'052.73	0.02
5.300 DELL INT LLC / EMC CORP 5.3%/21-01.10.2029	USD	898'000	340'000	800'000	438'000	386'417.33	0.01
6.020 DELL INT LLC / EMC CORP 6.02%/21-15.06.2026	USD	1'000'000			1'000'000	890'267.59	0.03
6.100 DELL INT LLC / EMC CORP 6.1%/21-15.07.2027	USD	300'000			300'000	271'024.43	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.200 DELL INT LLC / EMC CORP 6.2%/21-15.07.2030	USD	300'000			300'000	276'402.13	0.01
8.100 DELL INT LLC / EMC CORP 8.1%/21-15.07.2036	USD	312'000			312'000	329'224.22	0.01
8.350 DELL INT LLC / EMC CORP 8.35%/21-15.07.2046	USD	171'000			171'000	190'725.79	0.01
3.500 DELMARVA POWER & LIGHT 3.5%/13-15.11.2023	USD	820'000		820'000			
7.000 DELTA AIR LINES INC -144A- 7%/20-01.05.2025	USD	400'000	100'000		500'000	446'986.41	0.02
3.250 DENTSPLY SIRONA INC 3.25%/20-01.06.2030	USD	300'000			300'000	230'234.97	0.01
4.750 DEVON ENERGY 4.75%/12-15.05.2042	USD	420'000			420'000	313'041.23	0.01
5.600 DEVON ENERGY 5.6%/11-15.07.2041	USD	649'000			649'000	538'502.29	0.02
5.850 DEVON ENERGY 5.85%/15-15.12.2025	USD	320'000			320'000	283'101.89	0.01
4.500 DEVON ENERGY CORPORATION 4.5%/21-15.01.2030	USD	486'000		286'000	200'000	168'004.23	0.01
5.250 DEVON ENERGY CORPORATION 5.25%/21-15.10.2027	USD	300'000	50'000		350'000	307'548.06	0.01
5.875 DEVON ENERGY CORPORATION 5.875%/21-15.06.2028	USD	482'000			482'000	426'914.63	0.01
4.250 DIAGEO INVESTMENT 4.25%/12-11.05.2042	USD	200'000			200'000	156'223.57	0.01
3.125 DIAMONDBACK ENERGY INC 3.125%/21-24.03.2031	USD	300'000		100'000	200'000	154'366.67	0.01
3.250 DIAMONDBACK ENERGY INC 3.25%/19-01.12.2026	USD	300'000			300'000	252'494.79	0.01
3.500 DIAMONDBACK ENERGY INC 3.5%/19-01.12.2029	USD	500'000			500'000	404'149.16	0.01
4.250 DIAMONDBACK ENERGY INC 4.25%/22-15.03.2052	USD	400'000		200'000	200'000	139'737.83	0.00
4.400 DIAMONDBACK ENERGY INC 4.4%/21-24.03.2051	USD	200'000			200'000	142'155.73	0.00
6.250 DIAMONDBACK ENERGY INC 6.25%/22-15.03.2053	USD	300'000			300'000	279'471.48	0.01
3.150 DICK'S SPORTING GOODS 3.15%/22-15.01.2032	USD	200'000			200'000	147'543.80	0.00
4.100 DICK'S SPORTING GOODS 4.1%/22-15.01.2052	USD	212'000			212'000	131'144.57	0.00
1.125 DIGITAL EURO FINCO 1.125%/19-09.04.2028	EUR	200'000			200'000	170'134.58	0.01
2.500 DIGITAL EURO FINCO 2.5%/19-16.01.2026	EUR	600'000			600'000	554'616.39	0.02
3.600 DIGITAL REALTY TRUST LP 3.6%/19-01.07.2029	USD	200'000			200'000	162'371.11	0.01
3.700 DIGITAL REALTY TRUST LP 3.7%/17-15.08.2027	USD	156'000			156'000	130'919.78	0.00
5.550 DIGITAL REALTY TRUST LP 5.55%/22-15.01.2028	USD	300'000			300'000	266'843.07	0.01
4.250 DIGITAL STOUT HOLDING (reg. -S-) 4.25%/13-17.01.2025	GBP	400'000		400'000			
3.750 DIGITAL STOUT HOLDING LL 3.75%/18-17.10.2030	GBP	350'000			350'000	352'929.43	0.01
5.267 DIGNITY HEALTH 5.267%/14-01.11.2064	USD	400'000		200'000	200'000	163'719.91	0.01
4.650 DISCOVER BANK 4.65%/18-13.09.2028	USD	600'000			600'000	504'456.73	0.02
6.700 DISCOVER FINANCIAL SVS 6.7%/22-29.11.2032	USD	400'000			400'000	368'582.65	0.01
- DISCOVER FINANCIAL SVS FIX-TO-FRN FRN/23-02.11.2034	USD		290'000		290'000	286'181.56	0.01
3.450 DISCOVERY BANK 3.45%/16-27.07.2026	USD	250'000			250'000	208'748.97	0.01
1.900 DISCOVERY COMMUNICATIONS 1.9%/15-19.03.2027	EUR		900'000		900'000	809'515.23	0.03
3.625 DISCOVERY COMMUNICATIONS 3.625%/20-15.05.2030	USD	600'000		300'000	300'000	232'156.42	0.01
3.950 DISCOVERY COMMUNICATIONS 3.95%/17-20.03.2028	USD	299'000			299'000	246'148.15	0.01
4.000 DISCOVERY COMMUNICATIONS 4%/21-15.09.2055	USD	432'000			432'000	251'809.53	0.01
4.125 DISCOVERY COMMUNICATIONS 4.125%/19-15.05.2029	USD	570'000			570'000	463'820.06	0.02
5.000 DISCOVERY COMMUNICATIONS 5%/17-20.09.2037	USD	400'000	294'000		694'000	522'926.34	0.02
5.200 DISCOVERY COMMUNICATIONS 5.2%/17-20.09.2047	USD	285'000			285'000	204'131.69	0.01
4.900 DISCOVERYCOMMUNICATIONS 4.9%/16-11.03.2026	USD	696'000			696'000	603'403.38	0.02
4.500 DOCTORS CO INTERINSURANC (subordinated) -144A- 4.5%/22-18.01.2032	USD		40'000		40'000	27'519.06	0.00
3.500 DOLLAR GENERAL CORP 3.5%/20-03.04.2030	USD	400'000			400'000	318'519.17	0.01
3.875 DOLLAR GENERAL CORP 3.875%/17-15.04.2027	USD	400'000			400'000	338'473.50	0.01
4.125 DOLLAR GENERAL CORP 4.125%/20-03.04.2050	USD	200'000			200'000	134'550.55	0.00
4.625 DOLLAR GENERAL CORP 4.625%/22-01.11.2027	USD	300'000			300'000	258'968.53	0.01
5.000 DOLLAR GENERAL CORP 5%/22-01.11.2032	USD	400'000		200'000	200'000	171'002.36	0.01
5.500 DOLLAR GENERAL CORP 5.5%/22-01.11.2052	USD	200'000			200'000	165'959.55	0.01
2.650 DOLLAR TREE INC 2.65%/21-01.12.2031	USD	200'000			200'000	146'609.89	0.00
3.375 DOLLAR TREE INC 3.375%/21-01.12.2051	USD	200'000			200'000	116'373.18	0.00
4.200 DOLLAR TREE INC 4.2%/18-15.05.2028	USD	500'000			500'000	424'183.68	0.01
3.071 DOMINION ENERGY INC (subordinated) S. -A-2- 3.071%/19-15.08.2024	USD	400'000		400'000			
2.850 DOMINION ENERGY INC 2.85%/16-15.08.2026	USD	600'000			600'000	498'229.89	0.02
1.450 DOMINION ENERGY INC S. -A- 1.45%/21-15.04.2026	USD	200'000			200'000	162'579.74	0.01
3.300 DOMINION ENERGY INC S. -A- 3.3%/20-15.03.2025	USD	600'000			600'000	516'314.64	0.02
4.350 DOMINION ENERGY INC S. -A- 4.35%/22-15.08.2032	USD	300'000			300'000	245'904.35	0.01
3.300 DOMINION ENERGY INC S. -B- 3.3%/21-15.04.2041	USD	200'000			200'000	129'341.24	0.00
2.250 DOMINION ENERGY INC S. -C- 2.25%/21-15.08.2031	USD	700'000		500'000	200'000	142'434.59	0.00
5.375 DOMINION ENERGY INC S. -C- 5.375%/22-15.11.2032	USD	500'000		300'000	200'000	175'106.35	0.01
4.600 DOMINION ENERGY SOUTH 4.6%/13-15.06.2043	USD	289'000			289'000	224'668.94	0.01
6.250 DOMINION ENERGY STH S. -A- 6.25%/23-15.10.2053	USD		200'000		200'000	194'383.36	0.01
- DOMINION RESOURCES S. -A- FIX-TO-FLOATER 5.75%/14-01.10.2054	USD	190'000		190'000			
3.900 DOMINION RESOURCES S. -B- 3.9%/15-01.10.2025	USD	500'000			500'000	430'002.95	0.01
5.950 DOMINION RESOURCES S. -B- 5.95%/05-15.06.2035	USD	369'000			369'000	330'741.12	0.01
4.900 DOMINION RESOURCES S. -C- 4.9%/11-01.08.2041	USD	331'000			331'000	260'971.72	0.01
4.050 DOMINION RESOURCES S. C. 4.05%/12-15.09.2042	USD	108'000			108'000	75'278.27	0.00
5.250 DOMINION RESOURCES S.F 5.25%/03-01.08.2033	USD	492'000			492'000	425'263.43	0.01
2.950 DOVER CORP 2.95%/19-04.11.2029	USD	242'000	280'000		522'000	410'024.10	0.01
4.250 DOW CHEMICAL 4.25%/14-01.10.2034	USD	255'000			255'000	206'575.62	0.01
4.375 DOW CHEMICAL 4.375%/12-15.11.2042	USD	316'000			316'000	234'890.06	0.01

1418 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.625 DOW CHEMICAL 4.625%/14-01.10.2044	USD	300'000			300'000	229'043.18	0.01
7.375 DOW CHEMICAL 7.375%/99-01.11.2029	USD	292'000			292'000	285'040.20	0.01
0.500 DOW CHEMICAL CO/THE 0.5%/20-15.03.2027	EUR		400'000		400'000	347'499.76	0.01
2.100 DOW CHEMICAL CO/THE 2.1%/20-15.11.2030	USD	700'000			700'000	514'416.44	0.02
3.600 DOW CHEMICAL CO/THE 3.6%/20-15.11.2050	USD	337'000			337'000	215'874.24	0.01
4.800 DOW CHEMICAL CO/THE 4.8%/19-15.05.2049	USD	287'000			287'000	219'407.17	0.01
5.250 DOW CHEMICAL CO/THE 5.25%/11-15.11.2041	USD	358'000			358'000	295'228.18	0.01
5.550 DOW CHEMICAL CO/THE 5.55%/19-30.11.2048	USD	400'000	240'000	200'000	440'000	376'715.17	0.01
6.300 DOW CHEMICAL CO/THE 6.3%/22-15.03.2033	USD	200'000			200'000	188'603.69	0.01
4.493 DOWDUPONT INC 4.493%/18-15.11.2025	USD	300'000			300'000	261'094.84	0.01
4.725 DOWDUPONT INC 4.725%/18-15.11.2028	USD	547'000			547'000	479'131.36	0.02
5.319 DOWDUPONT INC 5.319%/18-15.11.2038	USD	593'000	234'000		827'000	720'379.12	0.02
5.419 DOWDUPONT INC 5.419%/18-15.11.2048	USD	910'000		310'000	600'000	518'677.16	0.02
2.550 DR PEPPER 2.55%/16-15.09.2026	USD	104'000			104'000	85'881.79	0.00
3.430 DR PEPPER SNAPPLE GROUP 3.43%/16-15.06.2027	USD	424'000			424'000	355'373.22	0.01
4.300 DT MIDSTREAM INC -144A- 4.3%/22-15.04.2032	USD	300'000			300'000	237'007.32	0.01
3.650 DTE ELECTRIC CO 3.65%/22-01.03.2052	USD	300'000			300'000	197'308.28	0.01
3.750 DTE ELECTRIC CO 3.75%/17-15.08.2047	USD	298'000			298'000	202'412.90	0.01
1.900 DTE ELECTRIC CO S. -A- 1.9%/21-01.04.2028	USD	200'000			200'000	156'793.95	0.01
2.250 DTE ELECTRIC CO S. -B- 2.25%/20-01.03.2030	USD	282'000			282'000	213'128.93	0.01
3.000 DTE ELECTRIC CO S. -A- 3%/22-01.03.2032	USD	300'000	152'000		452'000	343'360.38	0.01
3.950 DTE ELECTRIC CO S. -A- 3.95%/19-01.03.2049	USD	189'000			189'000	134'113.28	0.00
2.950 DTE ELECTRIC CO S. -B- 2.95%/20-01.03.2050	USD	490'000			490'000	285'647.15	0.01
3.250 DTE ELECTRIC CO S. -B- 3.25%/21-01.04.2051	USD	200'000			200'000	121'997.02	0.00
1.050 DTE ENERGY CO 1.05%/20-01.06.2025	USD	500'000			500'000	417'058.15	0.01
2.950 DTE ENERGY CO S. -H- 2.95%/19-01.03.2030	USD	210'000			210'000	161'985.73	0.01
2.650 DUKE ENERGY 2.65%/16-01.09.2026	USD	1'282'000	200'000	400'000	1'082'000	896'709.12	0.03
3.750 DUKE ENERGY 3.75%/14-15.04.2024	USD	1'390'000		1'390'000			
3.750 DUKE ENERGY 3.75%/16-01.09.2046	USD	673'000			673'000	440'706.59	0.01
3.750 DUKE ENERGY 3.75%/16-15.05.2046	USD	194'000			194'000	130'735.71	0.00
4.150 DUKE ENERGY 4.15%/14-01.12.2044	USD	200'000			200'000	144'353.39	0.00
2.450 DUKE ENERGY CAROLINAS 2.45%/19-15.08.2029	USD	150'000			150'000	116'490.03	0.00
2.450 DUKE ENERGY CAROLINAS 2.45%/20-01.02.2030	USD	500'000			500'000	384'969.71	0.01
2.850 DUKE ENERGY CAROLINAS 2.85%/22-15.03.2032	USD	300'000			300'000	224'161.96	0.01
3.200 DUKE ENERGY CAROLINAS 3.2%/19-15.08.2049	USD	600'000		400'000	200'000	121'772.20	0.00
3.450 DUKE ENERGY CAROLINAS 3.45%/21-15.04.2051	USD	154'000			154'000	96'352.42	0.00
3.700 DUKE ENERGY CAROLINAS 3.7%/17-01.12.2047	USD	200'000			200'000	131'208.63	0.00
3.875 DUKE ENERGY CAROLINAS 3.875%/16-15.03.2046	USD	243'000			243'000	167'354.67	0.01
3.950 DUKE ENERGY CAROLINAS 3.95%/18-15.03.2048	USD	300'000			300'000	208'134.62	0.01
4.000 DUKE ENERGY CAROLINAS 4%/12-30.09.2042	USD	228'000			228'000	163'654.59	0.01
4.250 DUKE ENERGY CAROLINAS 4.25%/11-15.12.2041	USD	429'000			429'000	319'117.45	0.01
6.000 DUKE ENERGY CAROLINAS 6%/98-01.12.2028	USD	400'000			400'000	367'604.41	0.01
6.100 DUKE ENERGY CAROLINAS 6.1%/07-01.06.2037	USD		158'000		158'000	145'719.49	0.00
6.450 DUKE ENERGY CAROLINAS 6.45%/02-15.10.2032	USD	300'000			300'000	286'298.80	0.01
6.050 DUKE ENERGY CAROLINAS S. -B- 6.05%/08-15.04.2038	USD	191'000			191'000	176'410.32	0.01
3.100 DUKE ENERGY CORP 3.1%/22-15.06.2028	EUR	300'000			300'000	278'457.39	0.01
3.850 DUKE ENERGY CORP 3.85%/22-15.06.2034	EUR		400'000		400'000	369'446.95	0.01
3.950 DUKE ENERGY CORP 3.95%/17-15.08.2047	USD	476'000			476'000	318'138.73	0.01
4.200 DUKE ENERGY CORP 4.2%/19-15.06.2049	USD	294'000			294'000	204'101.56	0.01
4.300 DUKE ENERGY CORP 4.3%/22-15.03.2028	USD	500'000			500'000	427'526.27	0.01
5.000 DUKE ENERGY CORP 5%/22-08.12.2025	USD	400'000			400'000	350'858.78	0.01
5.000 DUKE ENERGY CORP 5%/22-08.12.2027	USD	300'000			300'000	262'620.14	0.01
6.100 DUKE ENERGY CORP 6.1%/23-15.09.2053	USD		480'000		480'000	439'719.69	0.01
3.300 DUKE ENERGY CORP S. -2041- 3.3%/21-15.06.2041	USD	180'000			180'000	116'557.44	0.00
3.500 DUKE ENERGY CORP S. -2051- 3.5%/21-15.06.2051	USD	200'000	300'000		500'000	303'663.52	0.01
1.750 DUKE ENERGY FLORIDA LLC 1.75%/20-15.06.2030	USD	300'000			300'000	217'902.13	0.01
2.400 DUKE ENERGY FLORIDA LLC 2.4%/21-15.12.2031	USD	200'000			200'000	145'608.44	0.00
2.500 DUKE ENERGY FLORIDA LLC 2.5%/19-01.12.2029	USD	300'000			300'000	232'140.99	0.01
3.000 DUKE ENERGY FLORIDA LLC 3%/21-15.12.2051	USD	200'000			200'000	113'765.73	0.00
5.950 DUKE ENERGY FLORIDA LLC 5.95%/22-15.11.2052	USD	400'000			400'000	369'760.97	0.01
6.200 DUKE ENERGY FLORIDA LLC 6.2%/23-15.11.2053	USD		150'000		150'000	143'058.40	0.00
6.120 DUKE ENERGY INDIANA LLC 6.12%/05-15.10.2035	USD	170'000			170'000	155'591.33	0.01
6.450 DUKE ENERGY INDIANA LLC S. -MMM- 6.45%/09-01.04.2039	USD		300'000		300'000	287'244.50	0.01
3.250 DUKE ENERGY INDIANA LLC S. -YYY- 3.25%/19-01.10.2049	USD	147'000			147'000	89'609.88	0.00
4.900 DUKE ENERGY INDIANA S. WWW 4.9%/13-15.07.2043	USD	92'000			92'000	73'997.13	0.00
2.125 DUKE ENERGY OHIO INC 2.125%/20-01.06.2030	USD	500'000		300'000	200'000	147'903.18	0.00
4.200 DUKE ENERGY PROGRESS 4.2%/15-15.08.2045	USD	200'000			200'000	144'780.68	0.00
4.375 DUKE ENERGY PROGRESS 4.375%/14-30.03.2044	USD	145'000			145'000	109'049.15	0.00
4.100 DUKE ENERGY PROGRESS INC 4.1%/13-15.03.2043	USD	493'000			493'000	356'104.24	0.01
2.500 DUKE ENERGY PROGRESS LLC 2.5%/20-15.08.2050	USD	800'000			800'000	416'862.64	0.01
3.400 DUKE ENERGY PROGRESS LLC 3.4%/22-01.04.2032	USD	300'000			300'000	233'499.89	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.450 DUKE ENERGY PROGRESS LLC 3.45%/19-15.03.2029	USD	200'000			200'000	164'782.14	0.01
3.600 DUKE ENERGY PROGRESS LLC 3.6%/17-15.09.2047	USD		400'000		400'000	260'921.84	0.01
4.000 DUKE ENERGY PROGRESS LLC 4%/22-01.04.2052	USD	254'000			254'000	176'277.66	0.01
2.757 DUKE UNIVERSITY S. -2020A- 2.757%/20-01.10.2050	USD	180'000			180'000	109'143.68	0.00
2.775 DUQUESNE LIGHT HOLDINGS -144A- 2.775%/21-07.01.2032	USD		206'000		206'000	146'815.74	0.00
3.616 DUQUESNE LIGHT HOLDINGS -144A- 3.616%/17-01.08.2027	USD	100'000			100'000	81'855.30	0.00
2.375 DXC TECHNOLOGY CO 2.375%/21-15.09.2028	USD		434'000		434'000	329'477.50	0.01
3.800 E*TRADE FINANCIAL CORP 3.8%/17-24.08.2027	USD	532'000		532'000			
2.500 EAGLE MATERIALS 2.5%/21-01.07.2031	USD	400'000			400'000	292'352.35	0.01
3.000 EAST OHIO GAS CO/THE S. -2020C- -144A- 3%/20-15.06.2050	USD	400'000			400'000	219'456.14	0.01
3.000 EASTERN GAS TRAN 3%/22-15.11.2029	USD	191'000			191'000	149'584.60	0.01
4.600 EASTERN GAS TRAN 4.6%/22-15.12.2044	USD	200'000			200'000	149'530.95	0.01
4.800 EASTERN GAS TRAN 4.8%/22-01.11.2043	USD	200'000			200'000	155'146.97	0.01
3.800 EASTMAN CHEMICAL 3.8%/14-15.03.2025	USD	820'000			820'000	709'082.38	0.02
4.650 EASTMAN CHEMICAL 4.65%/14-15.10.2044	USD	278'000			278'000	206'900.35	0.01
5.750 EASTMAN CHEMICAL CO 5.75%/23-08.03.2033	USD	300'000			300'000	266'371.69	0.01
4.000 EATON 4%/13-02.11.2032	USD	427'000			427'000	352'286.17	0.01
4.150 EATON 4.15%/13-02.11.2042	USD	227'000			227'000	173'524.75	0.01
4.150 EATON CORP 4.15%/22-15.03.2033	USD	350'000			350'000	290'316.51	0.01
4.700 EATON CORP 4.7%/22-23.08.2052	USD	400'000			400'000	324'976.32	0.01
3.450 EBAY 3.45%/14-01.08.2024	USD	1'417'000		1'000'000	417'000	363'592.11	0.01
2.600 EBAY INC 2.6%/21-10.05.2031	USD	800'000		600'000	200'000	149'274.41	0.01
3.650 EBAY INC 3.65%/21-10.05.2051	USD	358'000			358'000	227'971.58	0.01
5.900 EBAY INC 5.9%/22-22.11.2025	USD	400'000	750'000	500'000	650'000	576'923.28	0.02
5.950 EBAY INC 5.95%/22-22.11.2027	USD	300'000	50'000		350'000	316'701.74	0.01
6.300 EBAY INC 6.3%/22-22.11.2032	USD	300'000			300'000	280'151.94	0.01
2.625 ECOLAB 2.625%/15-08.07.2025	EUR		200'000		200'000	188'222.53	0.01
2.700 ECOLAB 2.7%/16-01.11.2026	USD	230'000			230'000	191'965.17	0.01
1.300 ECOLAB INC 1.3%/20-30.01.2031	USD	300'000		100'000	200'000	139'340.65	0.00
2.125 ECOLAB INC 2.125%/21-01.02.2032	USD	400'000		200'000	200'000	144'259.75	0.00
2.700 ECOLAB INC 2.7%/21-15.12.2051	USD	500'000			500'000	278'094.43	0.01
2.750 ECOLAB INC 2.75%/21-18.08.2055	USD	498'000			498'000	272'566.37	0.01
4.800 ECOLAB INC 4.8%/20-24.03.2030	USD	400'000			400'000	351'596.70	0.01
5.250 ECOLAB INC 5.25%/22-15.01.2028	USD	130'000	50'000		180'000	160'793.27	0.01
4.125 EDISON INTERNATIONAL 4.125%/18-15.03.2028	USD	200'000			200'000	168'014.93	0.01
5.750 EDISON INTERNATIONAL 5.75%/19-15.06.2027	USD	100'000			100'000	88'889.72	0.00
6.950 EDISON INTERNATIONAL 6.95%/22-15.11.2029	USD	350'000		200'000	150'000	140'778.06	0.00
6.000 EL PASO ELECTRIC CO 6%/05-15.05.2035	USD		40'000		40'000	35'322.27	0.00
3.500 EL PASO NATURAL GAS -144A- 3.5%/22-15.02.2032	USD	300'000			300'000	222'562.02	0.01
7.800 EL PASO T.4 7.8%/01-01.08.2031	USD	140'000			140'000	137'867.60	0.00
2.950 ELECTRONIC ARTS INC 2.95%/21-15.02.2051	USD	200'000			200'000	117'035.43	0.00
4.800 ELECTRONICS ARTS 4.8%/16-01.03.2026	USD	263'000			263'000	230'352.62	0.01
4.750 ELEVANCE HEALTH INC 4.75%/23-15.02.2033	USD		270'000		270'000	229'630.77	0.01
4.900 ELEVANCE HEALTH INC 4.9%/23-08.02.2026	USD		50'000		50'000	43'714.52	0.00
5.125 ELEVANCE HEALTH INC 5.125%/23-15.02.2053	USD		300'000		300'000	250'053.55	0.01
5.350 ELEVANCE HEALTH INC 5.35%/22-15.10.2025	USD	100'000			100'000	87'954.22	0.00
5.500 ELEVANCE HEALTH INC 5.5%/22-15.10.2032	USD	170'000			170'000	152'472.74	0.01
6.100 ELEVANCE HEALTH INC 6.1%/22-15.10.2052	USD	200'000			200'000	188'917.66	0.01
1.375 ELI LILLY & CO 1.375%/21-14.09.2061	EUR	200'000	500'000	200'000	500'000	271'790.90	0.01
1.625 ELI LILLY & CO 1.625%/21-14.09.2043	GBP	200'000			200'000	134'308.22	0.00
1.700 ELI LILLY & CO 1.7%/19-01.11.2049	EUR	630'000		330'000	300'000	203'522.29	0.01
2.125 ELI LILLY & CO 2.125%/15-03.06.2030	EUR	680'000			680'000	610'130.44	0.02
2.250 ELI LILLY & CO 2.25%/20-15.05.2050	USD	490'000			490'000	261'512.65	0.01
2.500 ELI LILLY & CO 2.5%/20-15.09.2060	USD	400'000			400'000	204'921.56	0.01
2.750 ELI LILLY & CO 2.75%/15-01.06.2025	USD	600'000		600'000			
3.100 ELI LILLY & CO 3.1%/17-15.05.2027	USD	560'000		560'000			
3.375 ELI LILLY & CO 3.375%/19-15.03.2029	USD	453'000			453'000	375'831.73	0.01
3.700 ELI LILLY & CO 3.7%/15-01.03.2045	USD		500'000		500'000	363'748.50	0.01
4.700 ELI LILLY & CO 4.7%/23-27.02.2033	USD		500'000		500'000	436'575.98	0.01
4.950 ELI LILLY & CO 4.95%/23-27.02.2063	USD		264'000		264'000	223'740.64	0.01
5.550 ELI LILLY & CO 5.55%/07-15.03.2037	USD		500'000		500'000	464'262.22	0.02
3.250 EMD FINANCIAL -144A- 3.25%/15-19.03.2025	USD		50'000		50'000	43'054.96	0.00
4.750 EMERA US FINANCE LP 4.75%/17-15.06.2046	USD	388'000	276'000		664'000	475'477.93	0.02
0.375 EMERSON ELECTRIC CO 0.375%/19-22.05.2024	EUR	400'000		400'000			
0.875 EMERSON ELECTRIC CO 0.875%/20-15.10.2026	USD	369'000			369'000	293'683.76	0.01
1.250 EMERSON ELECTRIC CO 1.25%/19-15.10.2025	EUR		300'000		300'000	275'470.05	0.01
1.800 EMERSON ELECTRIC CO 1.8%/20-15.10.2027	USD		100'000		100'000	79'273.76	0.00
2.000 EMERSON ELECTRIC CO 2%/21-21.12.2028	USD		702'000		702'000	545'243.30	0.02
2.200 EMERSON ELECTRIC CO 2.2%/21-21.12.2031	USD	500'000			500'000	364'787.50	0.01
2.750 EMERSON ELECTRIC CO 2.75%/20-15.10.2050	USD	300'000			300'000	168'605.09	0.01
2.143 EMORY UNIVERSITY S. -2020A- 2.143%/20-01.09.2030	USD	80'000			80'000	60'068.67	0.00

1420 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.357 EMPOWER FINANCE 2020 LP -144A- 1.357%/20-17.09.2027	USD	300'000			300'000	232'732.59	0.01
1.776 EMPOWER FINANCE 2020 LP -144A- 1.776%/20-17.03.2031	USD	300'000			300'000	209'334.08	0.01
3.075 EMPOWER FINANCE 2020 LP -144A- 3.075%/20-17.09.2051	USD	250'000			250'000	147'225.77	0.00
3.900 ENABLE MIDSTREAM PARTNER 3.9%/15-15.05.2024	USD	500'000		500'000			
4.150 ENABLE MIDSTREAM PARTNER 4.15%/19-15.09.2029	USD	200'000			200'000	166'047.19	0.01
7.375 ENBRIDGE ENERGY 7.375%/15-15.10.2045	USD	395'000		240'000	155'000	157'553.15	0.01
7.500 ENBRIDGE ENERGY PARTNERS S. -B- 7.5%/08-15.04.2038	USD		500'000	300'000	200'000	203'550.64	0.01
6.625 ENCANA 6.625%/07-15.08.2037	USD	370'000			370'000	336'223.81	0.01
6.500 ENCANA CORP 6.5%/07-01.02.2038	USD		158'000		158'000	142'447.93	0.00
2.875 ENEL FINANCE AMERICA LLC -144A- 2.875%/21-12.07.2041	USD		400'000		400'000	234'864.67	0.01
7.100 ENEL FINANCE AMERICA LLC -144A- 7.1%/22-14.10.2027	USD	300'000			300'000	277'906.77	0.01
5.550 ENERGY TRANSFER LP 5.55%/22-15.02.2028	USD	600'000			600'000	532'757.75	0.02
5.550 ENERGY TRANSFER LP 5.55%/24-15.05.2034	USD		400'000		400'000	348'727.30	0.01
5.750 ENERGY TRANSFER LP 5.75%/22-15.02.2033	USD	800'000	400'000	800'000	400'000	354'394.39	0.01
6.050 ENERGY TRANSFER LP 6.05%/23-01.12.2026	USD		200'000		200'000	179'374.08	0.01
6.100 ENERGY TRANSFER LP 6.1%/23-01.12.2028	USD		300'000		300'000	273'290.78	0.01
6.400 ENERGY TRANSFER LP 6.4%/23-01.12.2030	USD		200'000		200'000	184'739.83	0.01
6.550 ENERGY TRANSFER LP 6.55%/23-01.12.2033	USD		800'000		800'000	746'750.28	0.03
4.500 ENERGY TRANSFER OPERATING 4.5%/19-15.04.2024	USD	600'000		600'000			
5.000 ENERGY TRANSFER OPERATING 5%/20-15.05.2050	USD	500'000			500'000	379'632.15	0.01
5.250 ENERGY TRANSFER OPERATING 5.25%/19-15.04.2029	USD	300'000			300'000	263'136.02	0.01
5.500 ENERGY TRANSFER OPERATING 5.5%/19-01.06.2027	USD	300'000			300'000	265'180.68	0.01
5.875 ENERGY TRANSFER OPERATING 5.875%/19-15.01.2024	USD	300'000		300'000			
6.250 ENERGY TRANSFER OPERATING 6.25%/19-15.04.2049	USD	700'000		400'000	300'000	266'537.91	0.01
4.050 ENERGY TRANSFER PARTNERS 4.05%/15-15.03.2025	USD	720'000			720'000	624'015.21	0.02
4.750 ENERGY TRANSFER PARTNERS 4.75%/15-15.01.2026	USD	750'000			750'000	652'926.49	0.02
4.900 ENERGY TRANSFER PARTNERS 4.9%/15-15.03.2035	USD	200'000			200'000	164'252.58	0.01
5.150 ENERGY TRANSFER PARTNERS 5.15%/13-01.02.2043	USD	250'000			250'000	193'762.57	0.01
5.150 ENERGY TRANSFER PARTNERS 5.15%/15-15.03.2045	USD	300'000			300'000	235'720.10	0.01
5.300 ENERGY TRANSFER PARTNERS 5.3%/17-15.04.2047	USD	200'000			200'000	157'316.91	0.01
5.800 ENERGY TRANSFER PARTNERS 5.8%/18-15.06.2038	USD	300'000			300'000	260'715.65	0.01
6.000 ENERGY TRANSFER PARTNERS 6%/18-15.06.2048	USD	282'000			282'000	243'084.79	0.01
6.050 ENERGY TRANSFER PARTNERS 6.05%/11-01.06.2041	USD	200'000			200'000	174'592.76	0.01
6.500 ENERGY TRANSFER PARTNERS 6.5%/12-01.02.2042	USD	395'000			395'000	363'547.83	0.01
6.625 ENERGY TRANSFER PARTNERS 6.625%/06-15.10.2036	USD		500'000	200'000	300'000	277'599.14	0.01
- ENSTAR FINANCE LLC (subordinated) FIX-TO-FRN FRN/22-15.01.2042	USD		258'000	158'000	100'000	80'093.61	0.00
4.750 ENTEGRIS ESCROW CORP -144A- 4.75%/22-15.04.2029	USD		600'000		600'000	498'867.71	0.02
2.950 ENTERGY 2.95%/16-01.09.2026	USD		50'000		50'000	41'766.10	0.00
3.700 ENTERGY ARKANSAS INC 3.7%/14-01.06.2024	USD	470'000		470'000			
3.350 ENTERGY ARKANSAS LLC 3.35%/21-15.06.2052	USD	200'000	500'000		700'000	423'247.26	0.01
0.900 ENTERGY CORP 0.9%/20-15.09.2025	USD	400'000	50'000		450'000	370'550.59	0.01
2.800 ENTERGY CORP 2.8%/20-15.06.2030	USD	300'000			300'000	228'425.17	0.01
3.750 ENTERGY CORP 3.75%/20-15.06.2050	USD	400'000			400'000	254'001.34	0.01
3.050 ENTERGY LOUISIANA 3.05%/16-01.06.2031	USD	794'000		300'000	494'000	379'378.42	0.01
3.250 ENTERGY LOUISIANA 3.25%/16-01.04.2028	USD	284'000			284'000	234'386.29	0.01
4.950 ENTERGY LOUISIANA 4.95%/14-15.01.2045	USD	700'000		329'000	371'000	298'366.98	0.01
0.620 ENTERGY LOUISIANA LLC 0.62%/20-17.11.2023	USD	362'000		362'000			
0.950 ENTERGY LOUISIANA LLC 0.95%/21-01.10.2024	USD	500'000			500'000	428'745.56	0.01
4.000 ENTERGY LOUISIANA LLC 4%/18-15.03.2033	USD	400'000			400'000	320'019.99	0.01
4.200 ENTERGY LOUISIANA LLC 4.2%/18-01.09.2048	USD	300'000			300'000	214'302.85	0.01
2.850 ENTERGY MISSISSIPPI LLC 2.85%/16-01.06.2028	USD	233'000			233'000	187'561.64	0.01
3.850 ENTERGY MISSISSIPPI LLC 3.85%/19-01.06.2049	USD	250'000			250'000	167'898.09	0.01
1.750 ENTERGY TEXAS INC 1.75%/20-15.03.2031	USD	400'000			400'000	281'934.72	0.01
3.550 ENTERGY TEXAS INC 3.55%/19-30.09.2049	USD	400'000			400'000	253'954.14	0.01
3.125 ENTERPRISE PRODUCTS OPER 3.125%/19-31.07.2029	USD	400'000			400'000	322'246.19	0.01
3.200 ENTERPRISE PRODUCTS OPER 3.2%/20-15.02.2052	USD	500'000			500'000	300'563.86	0.01
4.250 ENTERPRISE PRODUCTS OPER 4.25%/18-15.02.2048	USD		400'000		400'000	294'459.61	0.01
4.800 ENTERPRISE PRODUCTS OPER 4.8%/18-01.02.2049	USD	300'000			300'000	239'229.48	0.01
5.050 ENTERPRISE PRODUCTS OPER 5.05%/23-10.01.2026	USD		600'000		600'000	528'134.63	0.02
6.450 ENTERPRISE PRODUCTS OPER 6.45%/10-01.09.2040	USD	400'000			400'000	384'745.07	0.01
7.550 ENTERPRISE PRODUCTS OPER 7.55%/09-15.04.2038	USD	120'000			120'000	125'705.62	0.00
- ENTERPRISE PRODUCTS OPER S. -D- FIX-TO-FLOATERS 4.875%/17-16.08.2077	USD	54'000			54'000	47'290.71	0.00
4.450 ENTERPRISE PRODUCTS OPERATING 4.45%/12-15.02.2043	USD	490'000			490'000	375'455.14	0.01
4.900 ENTERPRISE PRODUCTS OPERATING 4.9%/15-15.05.2046	USD	350'000			350'000	281'355.16	0.01
5.100 ENTERPRISE PRODUCTS OPERATING 5.1%/14-15.02.2045	USD	800'000			800'000	659'520.09	0.02
- ENTERPRISE PRODUCTS OPERATING FIX-TO-FRN 5.375%/18-15.02.2078	USD	940'000			940'000	765'899.80	0.03
4.200 ENTERPRISE PRODUCTS OPERATING LLC 4.2%/19-31.01.2050	USD	400'000			400'000	290'796.22	0.01
4.850 ENTERPRISE PRODUCTS OPERATING LLC 4.85%/13-15.03.2044	USD	400'000			400'000	322'410.81	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- ENTERPRISE PRODUCTS OPERATING S. -E- FIX-TO-FLOATERS 5.25%/17-16.08.2077	USD	408'000			408'000	341'573.25	0.01
3.900 EOG RESOURCES 3.9%/15-01.04.2035	USD	258'000			258'000	203'638.68	0.01
3.150 EOG RESOURCES INC 3.15%/15-01.04.2025	USD	1'100'000			1'100'000	946'818.88	0.03
4.950 EOG RESOURCES INC 4.95%/20-15.04.2050	USD	500'000			500'000	410'450.78	0.01
3.600 EPR PROPERTIES 3.6%/21-15.11.2031	USD	400'000			400'000	287'996.96	0.01
4.500 EPR PROPERTIES 4.5%/17-01.06.2027	USD		604'000		604'000	502'627.31	0.02
3.625 EQT CORP -144A- 3.625%/21-15.05.2031	USD		78'000		78'000	60'082.10	0.00
5.678 EQT CORP 5.678%/22-01.10.2025	USD	300'000		300'000			
5.700 EQT CORP 5.7%/22-01.04.2028	USD	300'000			300'000	266'037.93	0.01
7.000 EQT CORP 7%/20-01.02.2030	USD	400'000			400'000	373'088.78	0.01
2.350 EQUIFAX INC 2.35%/21-15.09.2031	USD		492'000		492'000	353'770.16	0.01
3.100 EQUIFAX INC 3.1%/20-15.05.2030	USD	80'000			80'000	62'109.84	0.00
5.100 EQUIFAX INC 5.1%/22-15.12.2027	USD	400'000			400'000	350'688.93	0.01
1.550 EQUIINIX INC 1.55%/20-15.03.2028	USD	400'000			400'000	306'580.97	0.01
2.150 EQUIINIX INC 2.15%/20-15.07.2030	USD	500'000			500'000	365'064.45	0.01
2.625 EQUIINIX INC 2.625%/19-18.11.2024	USD	431'000			431'000	370'922.18	0.01
2.900 EQUIINIX INC 2.9%/19-18.11.2026	USD	400'000			400'000	331'663.81	0.01
2.950 EQUIINIX INC 2.95%/20-15.09.2051	USD	276'000			276'000	154'453.77	0.01
3.000 EQUIINIX INC 3%/20-15.07.2050	USD	170'000			170'000	97'070.27	0.00
3.400 EQUIINIX INC 3.4%/21-15.02.2052	USD	230'000			230'000	140'355.13	0.00
3.900 EQUIINIX INC 3.9%/22-15.04.2032	USD		620'000		620'000	495'429.58	0.02
0.600 EQUITABLE FINANCIAL LIFE 0.6%/21-16.06.2028	EUR	300'000			300'000	251'031.02	0.01
0.800 EQUITABLE FINANCIAL LIFE -144A- 0.8%/21-12.08.2024	USD	500'000			500'000	430'682.80	0.01
1.300 EQUITABLE FINANCIAL LIFE -144A- 1.3%/21-12.07.2026	USD		50'000		50'000	39'863.48	0.00
1.400 EQUITABLE FINANCIAL LIFE -144A- 1.4%/20-27.08.2027	USD	218'000			218'000	166'325.14	0.01
1.700 EQUITABLE FINANCIAL LIFE -144A- 1.7%/21-12.11.2026	USD		50'000		50'000	39'836.74	0.00
1.800 EQUITABLE FINANCIAL LIFE -144A- 1.8%/21-08.03.2028	USD		578'000		578'000	445'928.06	0.02
5.500 EQUITABLE FINANCIAL LIFE -144A- 5.5%/22-02.12.2025	USD	300'000			300'000	263'735.70	0.01
6.375 EQUITABLE FINANCIAL LIFE 6.375%/23-02.06.2028	GBP		300'000		300'000	348'143.21	0.01
3.800 ERAC USA FINANCE (reg. -S-) 3.8%/15-01.11.2025	USD	1'600'000		1'000'000	600'000	514'325.61	0.02
3.850 ERAC USA FINANCE (reg. -S-) 3.85%/14-15.11.2024	USD	1'000'000		1'000'000			
5.625 ERAC USA FINANCE -144A- 5.625%/12-15.03.2042	USD	85'000			85'000	75'871.33	0.00
6.700 ERAC USA FINANCE -144A- 6.7%/04-01.06.2034	USD	19'000			19'000	18'439.10	0.00
7.000 ERAC USA FINANCE -144A- 7%/07-15.10.2037	USD	250'000			250'000	249'962.40	0.01
4.600 ERAC USA FINANCE LLC -144A- 4.6%/23-01.05.2028	USD		600'000		600'000	518'892.49	0.02
4.900 ERAC USA FINANCE LLC -144A- 4.9%/23-01.05.2033	USD		600'000		600'000	514'855.99	0.02
5.400 ERAC USA FINANCE LLC -144A- 5.4%/23-01.05.2053	USD		600'000	320'000	280'000	246'625.25	0.01
4.200 ERAC USA FINANCE LLC 4.2%/16-01.11.2046	USD	400'000			400'000	294'667.69	0.01
2.500 ERP OPERATING LP 2.5%/19-15.02.2030	USD	188'000			188'000	143'727.74	0.00
3.000 ERP OPERATING LP 3%/19-01.07.2029	USD	381'000			381'000	303'979.09	0.01
3.500 ERP OPERATING LP 3.5%/18-01.03.2028	USD	293'000			293'000	243'652.77	0.01
4.500 ERP OPERATING LP 4.5%/15-01.06.2045	USD	494'000			494'000	362'939.21	0.01
2.950 ESSENTIAL PROPER 2.95%/21-15.07.2031	USD	500'000		300'000	200'000	138'255.26	0.00
2.400 ESSENTIAL UTILITIES INC 2.4%/21-01.05.2031	USD	400'000			400'000	289'103.79	0.01
3.351 ESSENTIAL UTILITIES INC 3.351%/20-15.04.2050	USD	391'000			391'000	238'030.12	0.01
5.300 ESSENTIAL UTILITIES INC 5.3%/22-01.05.2052	USD		400'000	200'000	200'000	163'549.38	0.01
1.650 ESSEX PORTFOLIO LP 1.65%/20-15.01.2031	USD	500'000		400'000	100'000	68'784.88	0.00
1.700 ESSEX PORTFOLIO LP 1.7%/21-01.03.2028	USD	400'000			400'000	306'113.43	0.01
2.650 ESSEX PORTFOLIO LP 2.65%/20-01.09.2050	USD	300'000			300'000	153'285.82	0.01
3.000 ESSEX PORTFOLIO LP 3%/19-15.01.2030	USD	150'000			150'000	115'882.52	0.00
4.000 ESSEX PORTFOLIO LP 4%/19-01.03.2029	USD	300'000			300'000	250'180.39	0.01
3.500 ESSEX PORTFOLIO 3.5%/15-01.04.2025	USD	40'000			40'000	34'468.06	0.00
3.875 ESSEX PORTFOLIO 3.875%/14-01.05.2024	USD	370'000			370'000	324'621.94	0.01
2.000 ESTEE LAUDER CO INC 2%/19-01.12.2024	USD	360'000			360'000	308'902.86	0.01
2.375 ESTEE LAUDER CO INC 2.375%/19-01.12.2029	USD	350'000			350'000	269'288.69	0.01
3.125 ESTEE LAUDER CO INC 3.125%/19-01.12.2049	USD	400'000			400'000	240'135.43	0.01
4.150 ESTEE LAUDER COMPANIES 4.15%/17-15.03.2047	USD	550'000			550'000	399'646.85	0.01
3.125 EVEREST REINSURANCE HLDG 3.125%/21-15.10.2052	USD	190'000			190'000	104'843.67	0.00
3.500 EVEREST REINSURANCE HLDG 3.5%/20-15.10.2050	USD	400'000			400'000	247'343.98	0.01
2.250 ENERGY METRO S. -2020- 2.25%/20-01.06.2030	USD	228'000			228'000	169'652.24	0.01
5.150 ENERGY MISSOURI WEST INC -144A- 5.15%/22-15.12.2027	USD	400'000			400'000	351'521.05	0.01
2.900 EVERSOURCE ENERGY 2.9%/17-01.10.2024	USD	500'000			500'000	432'989.87	0.01
5.125 EVERSOURCE ENERGY 5.125%/23-15.05.2033	USD		236'000		236'000	200'754.08	0.01
4.250 EVERSOURCE ENERGY S. -O- 4.25%/18-01.04.2029	USD	376'000		200'000	176'000	147'637.93	0.00
0.800 EVERSOURCE ENERGY S. -Q- 0.8%/20-15.08.2025	USD	300'000			300'000	246'579.97	0.01
2.900 EVERSOURCE ENERGY S. -V- 2.9%/22-01.03.2027	USD	400'000			400'000	329'561.93	0.01
3.375 EVERSOURCE ENERGY S. -W- 3.375%/22-01.03.2032	USD	400'000	316'000		716'000	541'211.53	0.02
4.600 EVERSOURCE ENERGY S. -Y- 4.6%/22-01.07.2027	USD	400'000			400'000	344'433.88	0.01
5.450 EVERSOURCE ENERGY S. -Z- 5.45%/23-01.03.2028	USD		350'000		350'000	309'882.75	0.01
3.400 EXELON 3.4%/16-15.04.2026	USD	324'000			324'000	274'696.08	0.01

1422 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.950 EXELON 3.95%/15-15.06.2025	USD	270'000			270'000	233'363.22	0.01
5.625 EXELON 5.625%/05-15.06.2035	USD	544'000		420'000	124'000	108'415.62	0.00
2.750 EXELON CORP 2.75%/23-15.03.2027	USD	400'000			400'000	327'753.77	0.01
3.350 EXELON CORP 3.35%/23-15.03.2032	USD	500'000			500'000	383'888.50	0.01
4.050 EXELON CORP 4.05%/20-15.04.2030	USD		340'000		340'000	280'809.38	0.01
4.700 EXELON CORP 4.7%/20-15.04.2050	USD	600'000			600'000	456'277.53	0.02
5.600 EXELON CORP 5.6%/23-15.03.2053	USD		180'000		180'000	154'552.71	0.01
5.750 EXELON GENERATION 5.75%/10-01.10.2041	USD	113'000			113'000	97'499.54	0.00
6.250 EXELON GENERATION 6.25%/09-01.10.2039	USD	516'000		300'000	216'000	196'217.03	0.01
3.250 EXELON GENERATION CO LLC 3.25%/20-01.06.2025	USD	500'000			500'000	427'748.23	0.01
6.250 EXPEDIA GROUP INC -144A- 6.25%/20-01.05.2025	USD	264'000	18'000		282'000	249'282.95	0.01
2.950 EXPEDIA GROUP INC 2.95%/21-15.03.2031	USD	135'000			135'000	101'767.80	0.00
3.250 EXPEDIA GROUP INC 3.25%/20-15.02.2030	USD	500'000			500'000	392'338.68	0.01
4.625 EXPEDIA GROUP INC 4.625%/21-01.08.2027	USD	200'000			200'000	172'340.71	0.01
3.800 EXPEDIA INC 3.8%/17-15.02.2028	USD	250'000			250'000	208'240.28	0.01
2.200 EXTRA SPACE STORAGE LP 2.2%/23-15.10.2030	USD		400'000	400'000			
2.400 EXTRA SPACE STORAGE LP 2.4%/23-15.10.2031	USD		300'000		300'000	213'389.06	0.01
2.550 EXTRA SPACE STORAGE LP 2.55%/21-01.06.2031	USD	300'000			300'000	217'546.59	0.01
3.500 EXTRA SPACE STORAGE LP 3.5%/23-01.07.2026	USD		500'000		500'000	421'551.12	0.01
3.900 EXTRA SPACE STORAGE LP 3.9%/22-01.04.2029	USD	300'000			300'000	246'584.59	0.01
5.500 EXTRA SPACE STORAGE LP 5.5%/23-01.07.2030	USD		400'000	200'000	200'000	176'885.12	0.01
5.900 EXTRA SPACE STORAGE LP 5.9%/23-15.01.2031	USD		200'000		200'000	180'135.59	0.01
2.709 EXXON MOBIL 2.709%/15-06.03.2025	USD	1'000'000			1'000'000	859'432.53	0.03
3.043 EXXON MOBIL 3.043%/16-01.03.2026	USD	260'000			260'000	221'112.14	0.01
3.176 EXXON MOBIL 3.176%/14-15.03.2024	USD	300'000		300'000			
3.567 EXXON MOBIL 3.567%/15-06.03.2045	USD	240'000			240'000	164'667.60	0.01
4.110 EXXON MOBIL 4.11%/15-06.03.2018	USD	527'000			527'000	393'314.31	0.01
0.142 EXXON MOBIL CORPORATION 0.142%/20-26.06.2024	EUR	600'000		600'000			
0.524 EXXON MOBIL CORPORATION 0.524%/20-26.06.2028	EUR	400'000	200'000		600'000	509'008.69	0.02
0.835 EXXON MOBIL CORPORATION 0.835%/20-26.06.2032	EUR	500'000	200'000		700'000	538'780.14	0.02
1.408 EXXON MOBIL CORPORATION 1.408%/20-26.06.2039	EUR	400'000	200'000	300'000	300'000	203'622.34	0.01
2.275 EXXON MOBIL CORPORATION 2.275%/19-16.08.2026	USD	300'000			300'000	249'508.70	0.01
2.440 EXXON MOBIL CORPORATION 2.44%/19-16.08.2029	USD	391'000			391'000	307'533.56	0.01
2.610 EXXON MOBIL CORPORATION 2.61%/20-15.10.2030	USD	774'000			774'000	597'732.70	0.02
2.992 EXXON MOBIL CORPORATION 2.992%/20-19.03.2025	USD	800'000	100'000		900'000	774'908.11	0.03
2.995 EXXON MOBIL CORPORATION 2.995%/19-16.08.2039	USD	200'000			200'000	135'478.33	0.00
3.095 EXXON MOBIL CORPORATION 3.095%/19-16.08.2049	USD	400'000			400'000	246'179.64	0.01
3.452 EXXON MOBIL CORPORATION 3.452%/20-15.04.2051	USD	983'000		774'000	209'000	136'435.17	0.00
3.482 EXXON MOBIL CORPORATION 3.482%/20-19.03.2030	USD	674'000			674'000	553'711.85	0.02
4.227 EXXON MOBIL CORPORATION 4.227%/20-19.03.2040	USD	588'000			588'000	464'318.02	0.02
4.327 EXXON MOBIL CORPORATION 4.327%/20-19.03.2050	USD	733'000			733'000	562'461.83	0.02
1.750 F&G GLOBAL FUNDI -144A- 1.75%/21-30.06.2026	USD	400'000			400'000	318'666.13	0.01
0.900 F&G GLOBAL FUNDING -144A- 0.9%/21-20.09.2024	USD	500'000			500'000	427'856.19	0.01
2.000 F&G GLOBAL FUNDING -144A- 2%/21-20.09.2028	USD	200'000			200'000	148'357.56	0.01
3.450 FACTSET RESEARCH SYSTEMS 3.45%/22-01.03.2032	USD	300'000			300'000	229'648.48	0.01
7.050 FARMERS EXCHANGE CAPITAL (subordinated) -144A- 7.05%/98-15.07.2028	USD		300'000		300'000	266'101.08	0.01
1.250 FEDERAL REALTY INVESTMEN 1.25%/20-15.02.2026	USD	300'000			300'000	243'549.15	0.01
3.250 FEDERAL REALTY INVESTMEN 3.25%/17-15.07.2027	USD	679'000			679'000	558'534.83	0.02
5.375 FEDERAL REALTY OP LP 5.375%/23-01.05.2028	USD		300'000		300'000	263'273.06	0.01
1.625 FEDEX 1.625%/16-11.01.2027	EUR	300'000			300'000	270'704.60	0.01
1.875 FEDEX 2020-1 CLASS AA S. -2020-1- 1.875%/20-20.02.2034	USD	600'000			600'000	352'447.66	0.01
3.900 FEDEX 3.9%/15-01.02.2035	USD	200'000			200'000	155'017.85	0.01
4.100 FEDEX 4.1%/15-01.02.2045	USD	400'000			400'000	282'254.03	0.01
4.400 FEDEX 4.4%/17-15.01.2047	USD	500'000		300'000	200'000	146'077.36	0.00
4.550 FEDEX 4.55%/16-01.04.2046	USD	400'000			400'000	299'988.66	0.01
4.900 FEDEX 4.9%/14-15.01.2034	USD	200'000			200'000	171'035.60	0.01
5.100 FEDEX 5.1%/14-15.01.2044	USD	300'000			300'000	244'254.07	0.01
0.450 FEDEX CORP 0.45%/21-04.05.2029	EUR	200'000			200'000	163'186.03	0.01
0.950 FEDEX CORP 0.95%/21-04.05.2033	EUR	200'000			200'000	146'769.47	0.00
1.300 FEDEX CORP 1.3%/19-05.08.2031	EUR	200'000			200'000	160'609.39	0.01
2.400 FEDEX CORP 2.4%/21-15.05.2031	USD	500'000			500'000	367'728.41	0.01
3.100 FEDEX CORP 3.1%/19-05.08.2029	USD	300'000			300'000	239'639.43	0.01
3.250 FEDEX CORP 3.25%/21-15.05.2041	USD	200'000			200'000	129'800.95	0.00
4.050 FEDEX CORP 4.05%/18-15.02.2048	USD	300'000			300'000	207'673.92	0.01
4.750 FEDEX CORP 4.75%/15-15.11.2045	USD		260'000		260'000	200'380.75	0.01
4.950 FEDEX CORP 4.95%/18-17.10.2048	USD	230'000			230'000	182'342.53	0.01
5.250 FEDEX CORP 5.25%/20-15.05.2050	USD	400'000			400'000	332'367.58	0.01
3.046 FELLIS POINT FUNDING TR S. -14- -144A- 3.046%/22-31.01.2027	USD	600'000			600'000	493'846.28	0.02
3.200 FIDELITY NATL FINANCIAL 3.2%/21-17.09.2051	USD		76'000		76'000	42'002.32	0.00
3.400 FIDELITY NATL FINANCIAL 3.4%/20-15.06.2030	USD	400'000			400'000	310'704.60	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 FIDELITY NATL INFO SERV 0.625%/19-03.12.2026	EUR	800'000	100'000	500'000	400'000	361'732.27	0.01
1.000 FIDELITY NATL INFO SERV 1%/19-03.12.2028	EUR	300'000			300'000	254'158.44	0.01
1.150 FIDELITY NATL INFO SERV 1.15%/21-01.03.2026	USD	638'000			638'000	519'611.61	0.02
1.650 FIDELITY NATL INFO SERV 1.65%/21-01.03.2028	USD	486'000	264'000		750'000	582'021.41	0.02
2.250 FIDELITY NATL INFO SERV 2.25%/19-03.12.2029	GBP	200'000			200'000	195'066.59	0.01
2.250 FIDELITY NATL INFO SERV 2.25%/21-01.03.2031	USD	700'000			700'000	515'118.21	0.02
2.950 FIDELITY NATL INFO SERV 2.95%/19-21.05.2039	EUR	100'000			100'000	86'621.47	0.00
3.100 FIDELITY NATL INFO SERV 3.1%/21-01.03.2041	USD	282'000			282'000	178'787.61	0.01
3.360 FIDELITY NATL INFO SERV 3.36%/19-21.05.2031	GBP	200'000			200'000	203'021.72	0.01
4.500 FIDELITY NATL INFO SERV 4.5%/22-15.07.2025	USD	600'000			600'000	523'297.16	0.02
4.700 FIDELITY NATL INFO SERV 4.7%/22-15.07.2027	USD	600'000		470'000	130'000	113'608.64	0.00
5.100 FIDELITY NATL INFO SERV 5.1%/22-15.07.2032	USD	400'000			400'000	352'010.96	0.01
8.250 FIFTH THIRD BANCORP (subordinated) 8.25%/08-01.03.2038	USD	300'000			300'000	312'312.51	0.01
2.550 FIFTH THIRD BANCORP 2.55%/20-05.05.2027	USD	300'000	302'000		602'000	486'725.56	0.02
3.950 FIFTH THIRD BANCORP 3.95%/18-14.03.2028	USD	300'000			300'000	250'951.05	0.01
4.300 FIFTH THIRD BANCORP 4.3%/13-16.01.2024	USD	620'000		620'000			
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/21-01.11.2027	USD	400'000			400'000	315'961.74	0.01
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/22-25.04.2033	USD		164'000		164'000	130'793.97	0.00
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/22-28.07.2030	USD	800'000		500'000	300'000	251'883.54	0.01
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/23-27.07.2029	USD		500'000		500'000	452'126.22	0.02
3.850 FIFTH THIRD BANK (subordinated) T. -2- 3.85%/16-15.03.2026	USD	400'000			400'000	338'720.70	0.01
2.400 FIRST AMERICAN FINANCIAL 2.4%/21-15.08.2031	USD	100'000	238'000		338'000	233'213.19	0.01
4.625 FIRST REPUBLIC BANK 4.625%/17-13.02.2047	USD	300'000		300'000			
4.550 FIRSTENERGY TRANSMISSION -144A- 4.55%/19-01.04.2049	USD		322'000		322'000	234'764.55	0.01
1.625 FISERV INC 1.625%/19-01.07.2030	EUR		400'000		400'000	335'782.90	0.01
2.250 FISERV INC 2.25%/19-01.07.2025	GBP	100'000			100'000	106'849.55	0.00
2.250 FISERV INC 2.25%/20-01.06.2027	USD		372'000		372'000	299'731.35	0.01
2.750 FISERV INC 2.75%/19-01.07.2024	USD	800'000		500'000	300'000	261'508.38	0.01
3.000 FISERV INC 3%/19-01.07.2031	GBP	100'000			100'000	97'332.80	0.00
3.200 FISERV INC 3.2%/19-01.07.2026	USD	800'000	40'000		840'000	706'415.68	0.02
3.500 FISERV INC 3.5%/19-01.07.2029	USD	716'000			716'000	579'750.17	0.02
4.200 FISERV INC 4.2%/18-01.10.2028	USD	448'000			448'000	378'409.89	0.01
4.400 FISERV INC 4.4%/19-01.07.2049	USD	757'000			757'000	557'490.85	0.02
4.500 FISERV INC 4.5%/23-24.05.2031	EUR		300'000		300'000	294'954.95	0.01
5.600 FISERV INC 5.6%/23-02.03.2033	USD		500'000		500'000	443'890.93	0.01
2.850 FIVE CORNERS FND TR II -144A- 2.85%/20-15.05.2030	USD	400'000			400'000	305'479.74	0.01
5.997 FIVE CORNERS FND TR IV -144A- 5.997%/23-15.02.2053	USD		200'000		200'000	184'744.35	0.01
3.363 FLEX INTERMEDIATE HOLDCO -144A- 3.363%/21-30.06.2031	USD		216'000		216'000	154'525.02	0.01
4.317 FLEX INTERMEDIATE HOLDCO -144A- 4.317%/21-30.12.2039	USD	54'000	122'000		176'000	111'356.57	0.00
2.500 FLIR SYSTEMS INC 2.5%/20-01.08.2030	USD	300'000			300'000	223'152.68	0.01
2.550 FLORIDA GAS TRANSMISSION -144A- 2.55%/20-01.07.2030	USD	300'000			300'000	223'491.80	0.01
3.250 FLORIDA POWER & LIGHT 3.25%/14-01.06.2024	USD	189'000		189'000			
4.050 FLORIDA POWER & LIGHT 4.05%/12-01.06.2042	USD	97'000			97'000	72'371.20	0.00
4.050 FLORIDA POWER & LIGHT 4.05%/14-01.10.2044	USD	470'000			470'000	348'404.32	0.01
4.950 FLORIDA POWER & LIGHT 4.95%/05-01.06.2035	USD	100'000			100'000	86'626.18	0.00
5.650 FLORIDA POWER & LIGHT 5.65%/06-01.02.2037	USD	382'000			382'000	347'257.37	0.01
5.950 FLORIDA POWER & LIGHT 5.95%/08-01.02.2038	USD	300'000			300'000	280'923.56	0.01
2.850 FLORIDA POWER & LIGHT CO 2.85%/20-01.04.2025	USD		30'000		30'000	25'754.84	0.00
3.150 FLORIDA POWER & LIGHT CO 3.15%/19-01.10.2049	USD	489'000			489'000	296'889.42	0.01
3.700 FLORIDA POWER & LIGHT CO 3.7%/17-01.12.2047	USD	293'000			293'000	200'553.79	0.01
3.950 FLORIDA POWER & LIGHT CO 3.95%/18-01.03.2048	USD	385'000			385'000	274'393.87	0.01
3.990 FLORIDA POWER & LIGHT CO 3.99%/19-01.03.2049	USD	193'000			193'000	137'495.51	0.00
4.800 FLORIDA POWER & LIGHT CO 4.8%/23-15.05.2033	USD		500'000		500'000	430'560.39	0.01
5.250 FLORIDA POWER & LIGHT CO 5.25%/10-01.02.2041	USD	200'000			200'000	173'725.85	0.01
5.300 FLORIDA POWER & LIGHT CO 5.3%/23-01.04.2053	USD		300'000		300'000	260'838.26	0.01
6.400 FLORIDA POWER 6.4%/08-15.06.2038	USD	782'000			782'000	742'103.77	0.03
3.500 FLOWERS FOODS 3.5%/16-01.10.2026	USD	660'000			660'000	557'278.52	0.02
2.400 FLOWERS FOODS INC 2.4%/21-15.03.2031	USD	200'000			200'000	147'110.32	0.00
2.800 FLOWSERVE CORPORATION 2.8%/21-15.01.2032	USD		238'000		238'000	171'316.98	0.01
4.100 FMC 4.1%/13-01.02.2024	USD	470'000		470'000			
3.450 FMC CORP 3.45%/19-01.10.2029	USD	168'000			168'000	131'450.04	0.00
5.650 FMC CORP 5.65%/23-18.05.2033	USD		500'000	300'000	200'000	170'503.01	0.01
6.375 FMC CORP 6.375%/23-18.05.2053	USD		400'000		400'000	343'800.05	0.01
4.950 FMR LLC -144A- 4.95%/13-01.02.2033	USD	450'000			450'000	373'203.75	0.01
6.450 FMR LLC -144A- 6.45%/09-15.11.2039	USD	250'000			250'000	232'805.34	0.01
2.815 FORD FOUNDATION/THE 2.815%/20-01.06.2070	USD	400'000			400'000	209'406.73	0.01
4.346 FORD MOTOR 4.346%/16-08.12.2026	USD		600'000		600'000	513'158.98	0.02
5.291 FORD MOTOR 5.291%/16-08.12.2046	USD		500'000		500'000	380'819.60	0.01
6.100 FORD MOTOR CO 6.1%/22-19.08.2032	USD		500'000		500'000	439'069.67	0.01
3.250 FORD MOTOR COMPANY 3.25%/21-12.02.2032	USD		1'300'000		1'300'000	939'698.62	0.03
4.750 FORD MOTOR COMPANY 4.75%/13-15.01.2043	USD		700'000		700'000	499'660.62	0.02

1424 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.389 FORD MOTOR CREDIT 4.389%/16-08.01.2026	USD		600'000		600'000	514'020.28	0.02
7.450 FORD MOTOR CREDIT 7.45%/99-16.07.2031	USD		300'000		300'000	284'540.75	0.01
2.386 FORD MOTOR CREDIT CO LLC 2.386%/19-17.02.2026	EUR		450'000		450'000	413'908.31	0.01
2.700 FORD MOTOR CREDIT CO LLC 2.7%/21-10.08.2026	USD		900'000		900'000	735'730.80	0.02
2.900 FORD MOTOR CREDIT CO LLC 2.9%/21-16.02.2028	USD		900'000		900'000	710'448.09	0.02
2.900 FORD MOTOR CREDIT CO LLC 2.9%/22-10.02.2029	USD		800'000		800'000	613'875.11	0.02
3.375 FORD MOTOR CREDIT CO LLC 3.375%/20-13.11.2025	USD		800'000		800'000	676'013.02	0.02
4.000 FORD MOTOR CREDIT CO LLC 4%/20-13.11.2030	USD		900'000		900'000	700'545.00	0.02
4.125 FORD MOTOR CREDIT CO LLC 4.125%/20-17.08.2027	USD		1'100'000		1'100'000	915'495.45	0.03
4.271 FORD MOTOR CREDIT CO LLC 4.271%/20-09.01.2027	USD		700'000		700'000	590'423.73	0.02
4.950 FORD MOTOR CREDIT CO LLC 4.95%/22-28.05.2027	USD		2'000'000		2'000'000	1'712'111.65	0.06
5.125 FORD MOTOR CREDIT CO LLC 5.125%/23-20.02.2029	EUR		300'000		300'000	296'198.48	0.01
6.125 FORD MOTOR CREDIT CO LLC 6.125%/23-15.05.2028	EUR		400'000		400'000	408'104.20	0.01
6.950 FORD MOTOR CREDIT CO LLC 6.95%/23-06.03.2026	USD		300'000		300'000	268'937.98	0.01
7.122 FORD MOTOR CREDIT CO LLC 7.122%/23-07.11.2033	USD		400'000		400'000	375'771.86	0.01
4.535 FORD MOTOR CREDIT CO LLC S. -7- 4.535%/19-06.03.2025	GBP		500'000	300'000	200'000	220'132.71	0.01
2.200 FORTINET INC 2.2%/21-15.03.2031	USD	268'000			268'000	195'155.18	0.01
4.300 FORTIVE 4.3%/17-15.06.2046	USD	200'000			200'000	145'306.07	0.00
3.150 FORTIVE CORPORATION 3.15%/17-15.06.2026	USD	1'085'000			1'085'000	911'938.49	0.03
3.250 FORTUNE BRANDS HOME & SE 3.25%/19-15.09.2029	USD	171'000			171'000	136'033.63	0.00
4.000 FORTUNE BRANDS HOME & SE 4%/22-25.03.2032	USD	300'000			300'000	239'588.82	0.01
4.500 FORTUNE BRANDS HOME & SE 4.5%/22-25.03.2052	USD	300'000			300'000	214'612.44	0.01
5.875 FOUNDRY JV HOLDCO LLC -144A- 5.875%/23-25.01.2034	USD		200'000		200'000	174'823.56	0.01
3.050 FOX CORP 3.05%/20-07.04.2025	USD		300'000		300'000	257'101.92	0.01
4.709 FOX CORP 4.709%/20-25.01.2029	USD	640'000			640'000	550'051.53	0.02
5.576 FOX CORP 5.576%/20-25.01.2049	USD	660'000			660'000	531'448.47	0.02
6.500 FOX CORP 6.5%/23-13.10.2033	USD		404'000		404'000	373'604.80	0.01
1.600 FRANKLIN RESOURCES INC 1.6%/20-30.10.2030	USD	300'000			300'000	213'066.74	0.01
4.966 FRED HUTCH CNCR CTR 4.966%/22-01.01.2052	USD	300'000			300'000	248'730.91	0.01
5.400 FREEPORT MCMORAN 5.4%/14-14.11.2034	USD	200'000			200'000	171'016.83	0.01
5.450 FREEPORT MCMORAN 5.45%/13-15.03.2043	USD	550'000			550'000	451'168.63	0.02
4.250 FREEPORT-MCMORAN INC 4.25%/20-01.03.2030	USD	500'000			500'000	411'434.91	0.01
5.250 FREEPORT-MCMORAN INC 5.25%/19-01.09.2029	USD	480'000			480'000	420'498.16	0.01
2.375 FRESENIUS MED CARE III -144A- 2.375%/20-16.02.2031	USD	400'000			400'000	273'595.65	0.01
3.000 FRESENIUS MED CARE III -144A- 3%/21-01.12.2031	USD		300'000		300'000	209'825.77	0.01
3.750 FRESENIUS MED CARE III -144A- 3.75%/19-15.06.2029	USD		200'000		200'000	156'599.57	0.01
1.650 FS KKR CAPITAL CORP 1.65%/21-12.10.2024	USD	400'000			400'000	342'059.53	0.01
3.125 FS KKR CAPITAL CORP 3.125%/21-12.10.2028	USD	400'000			400'000	304'170.73	0.01
3.250 FS KKR CAPITAL CORP 3.25%/22-15.07.2027	USD	300'000			300'000	239'862.11	0.01
3.400 FS KKR CAPITAL CORP 3.4%/20-15.01.2026	USD	500'000			500'000	416'443.72	0.01
4.625 FS KKR CAPITAL CORP 4.625%/19-15.07.2024	USD	150'000			150'000	131'187.42	0.00
0.800 GA GLOBAL FUNDING TRUST -144A- 0.8%/21-13.09.2024	USD	150'000			150'000	128'426.86	0.00
2.900 GA GLOBAL FUNDING TRUST -144A- 2.9%/22-06.01.2032	USD		300'000		300'000	212'879.32	0.01
6.097 GABON BLUE BOND MASTER -144A- 6.097%/23-01.08.2038	USD		200'000		200'000	174'338.97	0.01
3.625 GARTNER INC -144A- 3.625%/21-15.06.2029	USD		118'000		118'000	93'163.57	0.00
5.200 GATX 5.2%/14-15.03.2044	USD	72'000			72'000	57'865.75	0.00
1.900 GATX CORP 1.9%/21-01.06.2031	USD	300'000			300'000	207'836.48	0.01
3.100 GATX CORP 3.1%/21-01.06.2051	USD	410'000			410'000	232'027.83	0.01
4.000 GATX CORP 4%/20-30.06.2030	USD	315'000			315'000	257'295.41	0.01
4.550 GE CAPITAL FUNDING LLC 4.55%/21-15.05.2032	USD	400'000			400'000	338'288.60	0.01
5.550 GE HEALTHCARE HLDG LLC -144A- 5.55%/22-15.11.2024	USD	500'000		500'000			
5.600 GE HEALTHCARE HLDG LLC -144A- 5.6%/22-15.11.2025	USD	600'000		600'000			
5.857 GE HEALTHCARE HLDG LLC -144A- 5.857%/22-15.03.2030	USD	600'000		600'000			
5.905 GE HEALTHCARE HLDG LLC -144A- 5.905%/22-22.11.2032	USD	750'000		750'000			
6.377 GE HEALTHCARE HLDG LLC -144A- 6.377%/22-22.11.2052	USD	460'000		460'000			
5.650 GE HEALTHCARE HLDG LLC 5.65%/22-15.11.2027	USD	700'000		700'000			
5.550 GE HEALTHCARE TECH INC 5.55%/23-15.11.2024	USD		500'000		500'000	439'558.86	0.01
5.600 GE HEALTHCARE TECH INC 5.6%/23-15.11.2025	USD	600'000		600'000		529'989.53	0.02
5.650 GE HEALTHCARE TECH INC 5.65%/23-15.11.2027	USD	700'000		700'000		625'830.13	0.02
5.857 GE HEALTHCARE TECH INC 5.857%/23-15.03.2030	USD	600'000		600'000		546'044.18	0.02
5.905 GE HEALTHCARE TECH INC 5.905%/23-22.11.2032	USD	750'000		750'000		685'639.39	0.02
6.377 GE HEALTHCARE TECH INC 6.377%/23-22.11.2052	USD	460'000		460'000		156'137.92	0.01
4.125 GECC 4.125%/05-19.09.2035	EUR	150'000			150'000	146'454.06	0.00
4.875 GECC 4.875%/05-18.09.2037	GBP		100'000		100'000	100'931.66	0.00
6.750 GECC 6.75%/02-15.03.2032	USD		620'000		620'000	606'271.93	0.02
6.875 GECC S. -A- 6.875%/09-10.01.2039	USD	400'000			400'000	416'277.41	0.01
3.600 GENERAL DYNAMICS 3.6%/12-15.11.2042	USD	200'000			200'000	141'767.13	0.00
2.850 GENERAL DYNAMICS CORP 2.85%/21-01.06.2041	USD	200'000			200'000	127'523.79	0.00
3.500 GENERAL DYNAMICS CORP 3.5%/20-01.04.2027	USD	600'000			600'000	508'364.65	0.02
3.625 GENERAL DYNAMICS CORP 3.625%/20-01.04.2030	USD	300'000			300'000	246'499.83	0.01
3.750 GENERAL DYNAMICS CORP 3.75%/18-15.05.2028	USD	500'000			500'000	423'675.33	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250 GENERAL DYNAMICS CORP 4.25%/20-01.04.2040	USD	200'000			200'000	157'008.26	0.01
4.250 GENERAL DYNAMICS CORP 4.25%/20-01.04.2050	USD	400'000			400'000	303'180.03	0.01
4.500 GENERAL ELECTRIC 4.5%/14-11.03.2044	USD	300'000			300'000	238'990.92	0.01
0.875 GENERAL ELECTRIC CO 0.875%/17-17.05.2025	EUR	700'000			700'000	643'603.91	0.02
1.500 GENERAL ELECTRIC CO 1.5%/17-17.05.2029	EUR	200'000			200'000	172'680.73	0.01
2.125 GENERAL ELECTRIC CO 2.125%/17-17.05.2037	EUR	200'000			200'000	164'748.79	0.01
1.500 GENERAL MILLS 1.5%/15-27.04.2027	EUR	350'000			350'000	313'971.02	0.01
3.200 GENERAL MILLS 3.2%/17-10.02.2027	USD	860'000			860'000	719'807.91	0.02
3.650 GENERAL MILLS 3.65%/14-15.02.2024	USD	100'000		100'000			
0.125 GENERAL MILLS INC 0.125%/21-15.11.2025	EUR	300'000			300'000	269'066.56	0.01
0.450 GENERAL MILLS INC 0.45%/20-15.01.2026	EUR	150'000			150'000	134'813.43	0.00
3.000 GENERAL MILLS INC 3%/21-01.02.2051	USD	295'000			295'000	167'435.02	0.01
3.907 GENERAL MILLS INC 3.907%/23-13.04.2029	EUR		300'000		300'000	289'051.73	0.01
4.000 GENERAL MILLS INC 4%/18-17.04.2025	USD	170'000			170'000	147'319.47	0.00
4.200 GENERAL MILLS INC 4.2%/18-17.04.2028	USD	219'000			219'000	186'984.88	0.01
4.950 GENERAL MILLS INC 4.95%/23-29.03.2033	USD		600'000		600'000	518'609.72	0.02
5.500 GENERAL MILLS INC 5.5%/23-17.10.2028	USD		300'000		300'000	268'472.77	0.01
4.200 GENERAL MOTORS CO 4.2%/17-01.10.2027	USD	300'000			300'000	254'423.12	0.01
5.000 GENERAL MOTORS CO 5%/14-01.04.2035	USD	450'000			450'000	370'470.55	0.01
5.000 GENERAL MOTORS CO 5%/18-01.10.2028	USD	300'000			300'000	262'383.64	0.01
5.150 GENERAL MOTORS CO 5.15%/17-01.04.2038	USD		300'000		300'000	244'549.41	0.01
5.200 GENERAL MOTORS CO 5.2%/14-01.04.2045	USD	300'000			300'000	233'173.30	0.01
5.400 GENERAL MOTORS CO 5.4%/22-15.10.2029	USD	400'000			400'000	351'067.11	0.01
5.600 GENERAL MOTORS CO 5.6%/22-15.10.2032	USD	700'000		200'000	500'000	439'005.82	0.01
5.950 GENERAL MOTORS CO 5.95%/18-01.04.2049	USD	250'000	200'000		450'000	380'789.89	0.01
6.125 GENERAL MOTORS CO 6.125%/20-01.10.2025	USD	800'000	50'000		850'000	754'656.28	0.03
6.250 GENERAL MOTORS CO 6.25%/14-02.10.2043	USD	566'000			566'000	500'223.07	0.02
6.600 GENERAL MOTORS CO 6.6%/16-01.04.2036	USD	200'000			200'000	184'628.58	0.01
6.750 GENERAL MOTORS CO 6.75%/16-01.04.2046	USD	298'000			298'000	277'351.51	0.01
3.950 GENERAL MOTORS FINANCIAL 3.95%/17-13.04.2024	USD	600'000		600'000			
4.000 GENERAL MOTORS FINANCIAL 4%/15-15.01.2025	USD	1'280'000		1'280'000			
4.000 GENERAL MOTORS FINANCIAL 4%/16-06.10.2026	USD	500'000	50'000		550'000	468'206.19	0.02
1.694 GENERAL MOTORS FINANCIAL CO 1.694%/18-26.03.2025	EUR	300'000			300'000	279'103.46	0.01
2.750 GENERAL MOTORS FINANCIAL CO 2.75%/20-20.06.2025	USD		50'000		50'000	42'493.11	0.00
0.600 GENERAL MOTORS FINL CO 0.6%/21-20.05.2027	EUR		1'000'000		1'000'000	866'376.68	0.03
0.650 GENERAL MOTORS FINL CO 0.65%/21-07.09.2028	EUR	300'000	200'000		500'000	414'020.76	0.01
0.850 GENERAL MOTORS FINL CO 0.85%/20-26.02.2026	EUR	160'000			160'000	144'015.97	0.00
1.200 GENERAL MOTORS FINL CO 1.2%/21-15.10.2024	USD	600'000			600'000	513'548.95	0.02
1.250 GENERAL MOTORS FINL CO 1.25%/21-08.01.2026	USD	800'000	70'000		870'000	709'914.73	0.02
1.500 GENERAL MOTORS FINL CO 1.5%/21-10.06.2026	USD	400'000			400'000	322'659.58	0.01
2.350 GENERAL MOTORS FINL CO 2.35%/21-08.01.2031	USD	600'000			600'000	430'565.79	0.01
2.350 GENERAL MOTORS FINL CO 2.35%/22-26.02.2027	USD		98'000		98'000	79'117.32	0.00
2.400 GENERAL MOTORS FINL CO 2.4%/21-10.04.2028	USD	300'000			300'000	235'474.66	0.01
2.400 GENERAL MOTORS FINL CO 2.4%/21-15.10.2028	USD	400'000	200'000		600'000	464'201.75	0.02
2.700 GENERAL MOTORS FINL CO 2.7%/20-20.08.2027	USD	500'000			500'000	403'910.57	0.01
3.500 GENERAL MOTORS FINL CO 3.5%/17-07.11.2024	USD	1'000'000		1'000'000			
3.600 GENERAL MOTORS FINL CO 3.6%/20-21.06.2030	USD	400'000			400'000	315'884.39	0.01
3.850 GENERAL MOTORS FINL CO 3.85%/18-05.01.2028	USD	250'000			250'000	208'954.09	0.01
4.300 GENERAL MOTORS FINL CO 4.3%/15-13.07.2025	USD	300'000			300'000	259'803.51	0.01
5.100 GENERAL MOTORS FINL CO 5.1%/19-17.01.2024	USD	500'000		500'000			
5.250 GENERAL MOTORS FINL CO 5.25%/16-01.03.2026	USD	600'000	50'000		650'000	570'542.99	0.02
5.400 GENERAL MOTORS FINL CO 5.4%/23-06.04.2026	USD	400'000	400'000		400'000	352'396.25	0.01
5.800 GENERAL MOTORS FINL CO 5.8%/23-07.01.2029	USD	400'000	400'000		400'000	356'873.76	0.01
5.800 GENERAL MOTORS FINL CO 5.8%/23-23.06.2028	USD	700'000			700'000	625'242.12	0.02
5.850 GENERAL MOTORS FINL CO 5.85%/23-06.04.2030	USD		600'000	200'000	400'000	357'183.18	0.01
6.050 GENERAL MOTORS FINL CO 6.05%/22-10.10.2025	USD	400'000			400'000	354'983.29	0.01
6.100 GENERAL MOTORS FINL CO 6.1%/23-07.01.2034	USD		400'000		400'000	355'791.73	0.01
6.400 GENERAL MOTORS FINL CO 6.4%/23-09.01.2033	USD		500'000		500'000	457'212.29	0.02
1.875 GENUINE PARTS CO 1.875%/20-01.11.2030	USD	200'000			200'000	141'333.53	0.00
6.500 GENUINE PARTS CO 6.5%/23-01.11.2028	USD		300'000		300'000	276'991.28	0.01
6.875 GENUINE PARTS CO 6.875%/23-01.11.2033	USD		300'000		300'000	288'546.49	0.01
4.126 GEORGE WASHINGTON UNIVER 4.126%/18-15.09.2048	USD	400'000			400'000	300'799.72	0.01
5.115 GEORGETOWN UNIVERSITY 5.115%/23-01.04.2053	USD		300'000		300'000	264'606.91	0.01
5.215 GEORGETOWN UNIVERSITY S. -2019A- 5.215%/19-01.10.2118	USD	200'000			200'000	162'990.05	0.01
4.300 GEORGIA POWER 4.3%/12-15.03.2042	USD	180'000			180'000	135'287.32	0.00
3.250 GEORGIA POWER CO S. -2017B- 3.25%/17-30.03.2027	USD	266'000			266'000	221'839.68	0.01
3.700 GEORGIA POWER CO S. -2020B- 3.7%/20-30.01.2050	USD	300'000			300'000	200'009.94	0.01
3.250 GEORGIA POWER CO S. -2021A- 3.25%/21-15.03.2051	USD	200'000			200'000	120'715.90	0.00
5.125 GEORGIA POWER CO S. -2022B- 5.125%/22-15.05.2052	USD	300'000	300'000		600'000	501'457.16	0.02
4.300 GEORGIA POWER S. 2013A 4.3%/13-15.03.2043	USD	460'000		200'000	260'000	192'278.32	0.01
8.000 GEORGIA-PACIFIC 8%/03-15.01.2024	USD	460'000		460'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.950	GEORGIA-PACIFIC LLC -144A- 0.95%/20-15.05.2026	USD	500'000		500'000	402'614.40	0.01	
2.300	GEORGIA-PACIFIC LLC -144A- 2.3%/20-30.04.2030	USD	500'000	150'000	650'000	488'132.62	0.02	
2.950	GILEAD SCIENCES 2.95%/16-01.03.2027	USD	558'000		558'000	464'077.29	0.02	
3.500	GILEAD SCIENCES 3.5%/14-01.02.2025	USD	700'000		700'000	605'885.78	0.02	
3.650	GILEAD SCIENCES 3.65%/15-01.03.2026	USD	872'000		872'000	745'747.71	0.03	
4.000	GILEAD SCIENCES 4%/16-01.09.2036	USD	450'000		450'000	350'581.33	0.01	
4.500	GILEAD SCIENCES 4.5%/14-01.02.2045	USD	445'000		445'000	344'553.62	0.01	
4.600	GILEAD SCIENCES 4.6%/15-01.09.2035	USD	255'000		255'000	212'594.73	0.01	
4.750	GILEAD SCIENCES 4.75%/15-01.03.2046	USD	704'000		704'000	562'192.46	0.02	
4.800	GILEAD SCIENCES 4.8%/14-01.04.2044	USD	193'000		193'000	156'052.85	0.01	
1.200	GILEAD SCIENCES INC 1.2%/20-01.10.2027	USD	400'000		400'000	309'838.26	0.01	
1.650	GILEAD SCIENCES INC 1.65%/20-01.10.2030	USD	600'000		600'000	430'998.32	0.01	
2.600	GILEAD SCIENCES INC 2.6%/20-01.10.2040	USD	400'000		400'000	245'498.95	0.01	
2.800	GILEAD SCIENCES INC 2.8%/20-01.10.2050	USD	668'000		370'000	209'728.84	0.01	
4.150	GILEAD SCIENCES INC 4.15%/16-01.03.2047	USD	284'000	212'000	496'000	360'390.57	0.01	
5.550	GILEAD SCIENCES INC 5.55%/23-15.10.2053	USD		460'000	460'000	413'142.79	0.01	
6.375	GLAXOSMITHKLINE 6.375%/08-15.05.2038	USD	584'000	254'000	838'000	827'349.10	0.03	
3.625	GLAXOSMITHKLINE CAP INC 3.625%/18-15.05.2025	USD	300'000		300'000	259'558.74	0.01	
3.875	GLAXOSMITHKLINE CAP INC 3.875%/18-15.05.2028	USD	900'000		900'000	766'274.74	0.03	
5.375	GLAXOSMITHKLINE CAPITAL 5.375%/04-15.04.2034	USD	20'000		20'000	18'575.41	0.00	
1.625	GLENCORE FUNDING LLC -144A- 1.625%/20-01.09.2025	USD	500'000		500'000	415'873.29	0.01	
1.625	GLENCORE FUNDING LLC -144A- 1.625%/21-27.04.2026	USD	200'000		200'000	162'717.43	0.01	
2.500	GLENCORE FUNDING LLC -144A- 2.5%/20-01.09.2030	USD	500'000		500'000	372'046.38	0.01	
2.625	GLENCORE FUNDING LLC -144A- 2.625%/21-23.09.2031	USD		200'000	200'000	145'929.79	0.00	
2.850	GLENCORE FUNDING LLC -144A- 2.85%/21-27.04.2031	USD	200'000		200'000	149'807.85	0.01	
3.375	GLENCORE FUNDING LLC -144A- 3.375%/21-23.09.2051	USD	220'000		220'000	132'944.89	0.00	
3.875	GLENCORE FUNDING LLC -144A- 3.875%/21-27.04.2051	USD	120'000		120'000	78'886.46	0.00	
4.875	GLENCORE FUNDING LLC -144A- 4.875%/19-12.03.2029	USD	200'000		200'000	173'670.59	0.01	
6.125	GLENCORE FUNDING LLC -144A- 6.125%/23-06.10.2028	USD		450'000	450'000	408'850.43	0.01	
6.500	GLENCORE FUNDING LLC -144A- 6.5%/23-06.10.2033	USD		650'000	650'000	610'631.03	0.02	
3.125	GLOBAL ATLANTIC FIN CO -144A- 3.125%/21-15.06.2031	USD	370'000		370'000	263'284.91	0.01	
7.950	GLOBAL ATLANTIC FIN CO -144A- 7.95%/23-15.06.2033	USD		400'000	400'000	385'503.48	0.01	
1.200	GLOBAL PAYMENTS INC 1.2%/21-01.03.2026	USD	700'000	30'000	730'000	591'759.02	0.02	
2.150	GLOBAL PAYMENTS INC 2.15%/21-15.01.2027	USD	400'000		400'000	323'254.15	0.01	
2.900	GLOBAL PAYMENTS INC 2.9%/21-15.11.2031	USD	500'000		500'000	367'385.01	0.01	
3.200	GLOBAL PAYMENTS INC 3.2%/19-15.08.2029	USD	400'000		400'000	313'927.44	0.01	
4.150	GLOBAL PAYMENTS INC 4.15%/19-15.08.2049	USD	120'000		120'000	80'583.45	0.00	
4.875	GLOBAL PAYMENTS INC 4.875%/23-17.03.2031	EUR		400'000	400'000	392'594.80	0.01	
4.950	GLOBAL PAYMENTS INC 4.95%/22-15.08.2027	USD	300'000	100'000	400'000	348'779.50	0.01	
5.300	GLOBAL PAYMENTS INC 5.3%/22-15.08.2029	USD	400'000		400'000	347'503.01	0.01	
5.400	GLOBAL PAYMENTS INC 5.4%/22-15.08.2032	USD	400'000		400'000	347'494.09	0.01	
2.150	GLOBE LIFE INC 2.15%/20-15.08.2030	USD	500'000		500'000	364'667.68	0.01	
3.350	GLP CAPITAL LP / FIN II 3.35%/19-01.09.2024	USD	490'000		490'000			
4.000	GLP CAPITAL LP / FIN II 4%/19-15.01.2030	USD	300'000		300'000	237'719.17	0.01	
4.000	GLP CAPITAL LP / FIN II 4%/20-15.01.2031	USD	500'000		500'000	388'175.85	0.01	
3.250	GLP CAPITAL LP AND GLP FINANCING II INC 3.25%/21-15.01.2032	USD	500'000		500'000	365'288.58	0.01	
6.345	GOLDMAN SACHS CAPITAL 6.345%/04-15.02.2034	USD	178'000		178'000	160'737.62	0.01	
2.875	GOLDMAN SACHS GROUP (reg. -S-) S. -F- 2.875%/14-03.06.2026	EUR	300'000		300'000	282'568.20	0.01	
4.250	GOLDMAN SACHS GROUP (reg. -S-) S. -F- 4.25%/14-29.01.2026	GBP	200'000		200'000	218'666.88	0.01	
3.750	GOLDMAN SACHS GROUP (subordinated) 3.75%/15-22.05.2025	USD	800'000	50'000	850'000	734'049.01	0.02	
4.250	GOLDMAN SACHS GROUP (subordinated) 4.25%/15-21.10.2025	USD	480'000		480'000	415'076.08	0.01	
6.750	GOLDMAN SACHS GROUP (subordinated) 6.75%/07-01.10.2037	USD	1'684'000		1'400'000	1'340'657.78	0.05	
6.875	GOLDMAN SACHS GROUP (subordinated) 6.875%/08-18.01.2038	GBP	100'000		100'000	119'677.78	0.00	
1.250	GOLDMAN SACHS GROUP 1.25%/16-01.05.2025	EUR	1'550'000		1'550'000			
1.625	GOLDMAN SACHS GROUP 1.625%/16-27.07.2026	EUR	690'000		690'000	628'137.01	0.02	
2.125	GOLDMAN SACHS GROUP 2.125%/14-30.09.2024	EUR	500'000		500'000			
3.000	GOLDMAN SACHS GROUP 3%/16-12.02.2031	EUR	645'000		245'000	400'000	368'978.13	0.01
3.500	GOLDMAN SACHS GROUP 3.5%/15-23.01.2025	USD	1'000'000		1'000'000			
3.500	GOLDMAN SACHS GROUP 3.5%/16-16.11.2026	USD	1'584'000		1'584'000	1'337'885.93	0.05	
3.850	GOLDMAN SACHS GROUP 3.85%/17-26.01.2027	USD	756'000		756'000	643'215.55	0.02	
4.000	GOLDMAN SACHS GROUP 4%/14-03.03.2024	USD	2'100'000		2'100'000			
4.750	GOLDMAN SACHS GROUP 4.75%/15-21.10.2045	USD	454'000		454'000	364'846.61	0.01	
5.150	GOLDMAN SACHS GROUP 5.15%/15-22.05.2045	USD	580'000		580'000	488'072.30	0.02	
6.125	GOLDMAN SACHS GROUP 6.125%/03-15.02.2033	USD		300'000	300'000	283'293.11	0.01	
6.450	GOLDMAN SACHS GROUP 6.45%/06-01.05.2036	USD		500'000	300'000	200'000	188'125.11	0.01
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.272%/17-29.09.2025	USD	500'000		500'000			
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.691%/17-05.06.2028	USD	1'250'000		1'250'000	1'049'927.22	0.04	
-	GOLDMAN SACHS GROUP FIX-TO-FRN 4.017%/17-31.10.2038	USD	840'000	62'000	200'000	702'000	529'397.60	0.02
5.950	GOLDMAN SACHS GROUP INC (subordinated) 5.95%/06-15.01.2027	USD		50'000	50'000	44'932.97	0.00	
0.125	GOLDMAN SACHS GROUP INC 0.125%/19-19.08.2024	EUR	180'000		180'000			
0.250	GOLDMAN SACHS GROUP INC 0.25%/21-26.01.2028	EUR	470'000	400'000	870'000	730'949.58	0.02	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.875	GOLDMAN SACHS GROUP INC 0.875%/20-21.01.2030	EUR	470'000	905'000	1'375'000	1'117'553.97	0.04
0.875	GOLDMAN SACHS GROUP INC 0.875%/21-09.05.2029	EUR	300'000		300'000	246'720.10	0.01
1.000	GOLDMAN SACHS GROUP INC 1%/21-18.03.2033	EUR	539'000		539'000	404'049.15	0.01
1.375	GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	EUR	267'000	267'000			
1.500	GOLDMAN SACHS GROUP INC 1.5%/21-07.12.2027	GBP	200'000		200'000	195'407.43	0.01
2.000	GOLDMAN SACHS GROUP INC 2%/18-01.11.2028	EUR	432'000		432'000	383'339.32	0.01
2.000	GOLDMAN SACHS GROUP INC 2%/18-22.03.2028	EUR	600'000		600'000	535'886.18	0.02
2.600	GOLDMAN SACHS GROUP INC 2.6%/20-07.02.2030	USD	686'000		686'000	524'066.51	0.02
3.000	GOLDMAN SACHS GROUP INC 3%/22-15.03.2024	USD	800'000	800'000			
3.125	GOLDMAN SACHS GROUP INC 3.125%/18-25.07.2029	GBP	256'000		256'000	257'937.37	0.01
3.375	GOLDMAN SACHS GROUP INC 3.375%/20-27.03.2025	EUR	810'000		810'000	768'391.12	0.03
3.500	GOLDMAN SACHS GROUP INC 3.5%/20-01.04.2025	USD	800'000		800'000	689'894.48	0.02
3.625	GOLDMAN SACHS GROUP INC 3.625%/19-20.02.2024	USD	390'000	390'000			
3.750	GOLDMAN SACHS GROUP INC 3.75%/16-25.02.2026	USD		600'000	600'000	515'135.79	0.02
3.800	GOLDMAN SACHS GROUP INC 3.8%/20-15.03.2030	USD	632'000		632'000	517'442.81	0.02
4.000	GOLDMAN SACHS GROUP INC 4%/22-21.09.2029	EUR	400'000		400'000	387'365.28	0.01
7.250	GOLDMAN SACHS GROUP INC 7.25%/08-10.04.2028	GBP	200'000		200'000	238'088.00	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-01.05.2029	USD	1'070'000		1'070'000	903'433.26	0.03
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-23.04.2029	USD	1'086'000	400'000	686'000	570'628.09	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-23.04.2039	USD	490'000		490'000	382'128.90	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/20-09.12.2026	USD	700'000		700'000	571'134.46	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-09.03.2027	USD		50'000	50'000	40'697.03	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-10.09.2024	USD	500'000		500'000		
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-10.09.2027	USD	800'000	100'000	900'000	720'359.48	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2032	USD	922'000	200'000	1'122'000	803'961.13	0.03
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2042	USD	500'000		500'000	312'058.82	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2024	USD	700'000		700'000		
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2027	USD	363'000		363'000	292'705.10	0.01
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2032	USD	790'000		790'000	573'684.26	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-22.04.2032	USD	961'000		961'000	703'335.12	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-22.04.2042	USD	600'000	394'000	994'000	651'173.11	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-28.02.2029	CAD	200'000		200'000	116'470.91	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.04.2024	EUR	600'000	600'000			
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.11.2027	CAD	200'000		200'000	121'901.90	0.00
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-15.03.2028	USD	1'000'000	80'000	1'080'000	906'831.34	0.03
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD	600'000	100'000	700'000	571'069.24	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2033	USD	1'300'000		1'300'000	970'124.41	0.03
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2043	USD	400'000	399'000	799'000	535'374.29	0.02
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-24.10.2029	USD		1'000'000	1'000'000	922'945.30	0.03
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-24.10.2034	USD		800'000	800'000	761'054.92	0.03
-	GOLDMAN SACHS GROUP INC S. -F- FIX-TO-FRN FRN/21-16.12.2025	GBP	200'000		200'000	215'405.52	0.01
-	GOLDMAN SACHS GROUP INC S. -S- FIX-TO-FRN FRN/21-27.01.2032	USD	900'000	270'000	630'000	444'765.89	0.01
3.850	GOLDMAN SACHS GROUP S. D T. 593 3.85%/14-08.07.2024	USD	500'000		500'000	437'410.29	0.01
6.250	GOLDMAN SACHS S. -D- 6.25%/11-01.02.2041	USD	735'000		735'000	698'533.06	0.02
4.800	GOLDMAN SACHS T. 594 4.8%/14-08.07.2044	USD	628'000		628'000	503'600.78	0.02
2.050	GOLUB CAPITAL BDC 2.05%/21-15.02.2027	USD	200'000		200'000	154'952.29	0.01
3.375	GOLUB CAPITAL BDC 3.375%/20-15.04.2024	USD	300'000		300'000	263'331.14	0.01
6.000	GOLUB CAPITAL BDC 6%/24-15.07.2029	USD		500'000	500'000	427'446.20	0.01
4.625	GOODMAN US FIN FIVE LLC -144A- 4.625%/22-04.05.2032	USD		136'000	136'000	109'250.10	0.00
4.500	GOODMAN US FIN FOUR 4.5%/17-15.10.2037	USD	360'000	360'000			
3.450	GRAY OAK PIPELINE LLC -144A- 3.45%/20-15.10.2027	USD	300'000		300'000	246'027.77	0.01
4.150	GREAT-WEST LIFECO FINANC -144A- 4.15%/17-03.06.2047	USD		344'000	344'000	244'261.08	0.01
3.375	GSK CONSUMER HEALTHCARE 3.375%/22-24.03.2027	USD	800'000		800'000	669'667.37	0.02
3.375	GSK CONSUMER HEALTHCARE 3.375%/22-24.03.2029	USD	550'000		550'000	447'444.09	0.02
3.625	GSK CONSUMER HEALTHCARE 3.625%/22-24.03.2032	USD	550'000		550'000	433'605.38	0.01
4.000	GSK CONSUMER HEALTHCARE 4%/22-24.03.2052	USD	250'000	250'000			
1.250	GUARDIAN LIFE GLOB FUND -144A- 1.25%/20-19.11.2027	USD	400'000		400'000	308'740.49	0.01
1.400	GUARDIAN LIFE GLOB FUND -144A- 1.4%/20-06.07.2027	USD	300'000		300'000	234'416.51	0.01
3.246	GUARDIAN LIFE GLOB FUND -144A- 3.246%/22-29.03.2027	USD	300'000		300'000	250'894.67	0.01
5.737	GUARDIAN LIFE GLOB FUND -144A- 5.737%/23-02.10.2028	USD		200'000	200'000	182'352.54	0.01
4.850	GUARDIAN LIFE INSURANCE (subordinated) -144A- 4.85%/17-24.01.2077	USD	400'000		400'000	289'138.58	0.01
3.300	GULF POWER CO 3.3%/17-30.05.2027	USD	650'000		650'000	541'932.86	0.02
6.190	GULFSTREAM NATURAL GAS -144A- 6.19%/05-01.11.2025	USD	600'000		600'000	530'001.48	0.02
2.650	GXO LOGISTICS INC 2.65%/22-15.07.2031	USD	200'000	78'000	278'000	198'829.29	0.01
2.675	HACKENSACK MERIDIAN HLTH 2.675%/20-01.09.2041	USD	300'000		300'000	186'490.98	0.01
2.875	HACKENSACK MERIDIAN HLTH S. -2020- 2.875%/20-01.09.2050	USD	300'000		300'000	175'406.34	0.01
3.800	HALLIBURTON 3.8%/15-15.11.2025	USD	302'000		302'000	259'808.79	0.01
4.750	HALLIBURTON 4.75%/13-01.08.2043	USD	490'000		490'000	389'175.45	0.01
4.850	HALLIBURTON 4.85%/15-15.11.2035	USD	260'000	110'000	370'000	313'466.32	0.01
5.000	HALLIBURTON 5%/15-15.11.2045	USD	481'000		481'000	394'015.49	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.700 HALLIBURTON 6.7%/08-15.09.2038	USD	400'000			400'000	394'396.60	0.01
2.920 HALLIBURTON CO 2.92%/20-01.03.2030	USD	540'000			540'000	422'309.97	0.01
2.500 HANOVER INSURANCE GROUP 2.5%/20-01.09.2030	USD	500'000			500'000	365'621.62	0.01
5.125 HANWHA Q CELLS AMERICA 5.125%/23-27.07.2028	USD		200'000		200'000	175'131.88	0.01
3.500 HARLEY-DAVIDSON 3.5%/15-28.07.2025	USD	152'000			152'000	129'929.51	0.00
0.900 HARLEY-DAVIDSON FINL SER 0.9%/19-19.11.2024	EUR	170'000		170'000			
3.050 HARLEY-DAVIDSON FINL SER -144A- 3.05%/22-14.02.2027	USD	300'000	348'000		648'000	534'634.52	0.02
5.125 HARLEY-DAVIDSON FINL SER 5.125%/23-05.04.2026	EUR		400'000		400'000	389'656.06	0.01
2.800 HARTFORD FINL SVCS GRP 2.8%/19-19.08.2029	USD	200'000			200'000	157'314.09	0.01
3.600 HARTFORD FINL SVCS GRP 3.6%/19-19.08.2049	USD	300'000			300'000	198'799.97	0.01
4.400 HARTFORD FINL SVCS GRP 4.4%/18-15.03.2048	USD	200'000			200'000	152'090.98	0.01
3.900 HASBRO INC 3.9%/19-19.11.2029	USD	975'000			975'000	787'779.64	0.03
6.350 HASBRO INC 6.35%/10-15.03.2040	USD		200'000		200'000	178'489.16	0.01
5.250 HCA 5.25%/14-15.04.2025	USD	600'000	100'000		700'000	613'640.11	0.02
5.375 HCA 5.375%/15-01.02.2025	USD	1'000'000			1'000'000	877'536.61	0.03
3.125 HCA INC -144A- 3.125%/22-15.03.2027	USD	360'000		360'000			
3.375 HCA INC -144A- 3.375%/22-15.03.2029	USD	498'000		498'000			
3.625 HCA INC -144A- 3.625%/22-15.03.2032	USD	684'000		684'000			
4.375 HCA INC -144A- 4.375%/22-15.03.2042	USD	200'000		200'000			
4.625 HCA INC -144A- 4.625%/22-15.03.2052	USD	400'000		400'000			
2.375 HCA INC 2.375%/21-15.07.2031	USD	280'000	978'000	758'000	500'000	358'011.98	0.01
3.125 HCA INC 3.125%/23-15.03.2027	USD		400'000		400'000	331'018.58	0.01
3.375 HCA INC 3.375%/23-15.03.2029	USD		498'000		498'000	399'888.49	0.01
3.500 HCA INC 3.5%/20-01.09.2030	USD	700'000			700'000	551'012.61	0.02
3.500 HCA INC 3.5%/21-15.07.2051	USD	318'000			318'000	189'015.66	0.01
3.625 HCA INC 3.625%/23-15.03.2032	USD		684'000		684'000	526'227.48	0.02
4.125 HCA INC 4.125%/19-15.06.2029	USD	533'000			533'000	441'378.16	0.01
4.375 HCA INC 4.375%/23-15.03.2042	USD		200'000		200'000	145'959.02	0.00
4.625 HCA INC 4.625%/23-15.03.2052	USD		400'000		400'000	288'247.08	0.01
5.000 HCA INC 5%/14-15.03.2024	USD	300'000		300'000			
5.125 HCA INC 5.125%/19-15.06.2039	USD	200'000			200'000	163'729.86	0.01
5.250 HCA INC 5.25%/16-15.06.2026	USD	500'000			500'000	437'585.73	0.01
5.250 HCA INC 5.25%/19-15.06.2049	USD	596'000			596'000	470'142.39	0.02
5.500 HCA INC 5.5%/17-15.06.2047	USD	524'000			524'000	430'045.94	0.01
5.500 HCA INC 5.5%/23-01.06.2033	USD		500'000		500'000	437'249.99	0.01
5.625 HCA INC 5.625%/18-01.09.2028	USD	600'000			600'000	532'254.86	0.02
5.900 HCA INC 5.9%/23-01.06.2053	USD		300'000		300'000	259'491.50	0.01
3.400 HCP 3.4%/15-01.02.2025	USD	6'000			6'000	5'174.82	0.00
3.250 HCP INC 3.25%/19-15.07.2026	USD	388'000			388'000	326'367.17	0.01
3.500 HCP INC 3.5%/19-15.07.2029	USD	380'000			380'000	305'725.63	0.01
4.500 HEALTH CARE REIT 4.5%/14-01.12.2034	GBP	400'000		270'000	130'000	131'675.97	0.00
4.800 HEALTH CARE REIT 4.8%/13-20.11.2028	GBP	200'000			200'000	217'793.62	0.01
2.200 HEALTH CARE SERVICE CORP -144A- 2.2%/20-01.06.2030	USD	200'000			200'000	147'382.41	0.00
3.200 HEALTH CARE SERVICE CORP -144A- 3.2%/20-01.06.2050	USD	200'000			200'000	119'231.86	0.00
2.000 HEALTHCARE TRUST OF AMER 2%/20-15.03.2031	USD	500'000			500'000	345'002.33	0.01
2.050 HEALTHCARE TRUST OF AMER 2.05%/22-15.03.2031	USD	300'000		300'000			
3.100 HEALTHCARE TRUST OF AMER 3.1%/19-15.02.2030	USD	200'000			200'000	151'754.86	0.01
2.125 HEALTHPEAK PROPERTIES 2.125%/21-01.12.2028	USD	300'000			300'000	229'934.12	0.01
2.875 HEALTHPEAK PROPERTIES 2.875%/20-15.01.2031	USD	400'000			400'000	299'533.90	0.01
5.250 HEICO CORP 5.25%/23-01.08.2028	USD		300'000		300'000	265'848.30	0.01
5.350 HEICO CORP 5.35%/23-01.08.2033	USD		400'000		400'000	350'091.79	0.01
2.900 HELMERICH & PAYNE INC 2.9%/22-29.09.2031	USD	400'000			400'000	292'169.57	0.01
3.375 HERCULES CAPITAL INC 3.375%/22-20.01.2027	USD		236'000		236'000	188'450.93	0.01
0.900 HERSHEY COMPANY 0.9%/20-01.06.2025	USD	300'000			300'000	251'001.56	0.01
1.700 HERSHEY COMPANY 1.7%/20-01.06.2030	USD	300'000			300'000	220'451.40	0.01
2.650 HERSHEY COMPANY 2.65%/20-01.06.2050	USD	230'000			230'000	130'694.61	0.00
3.125 HERSHEY COMPANY 3.125%/19-15.11.2049	USD	285'000			285'000	179'777.05	0.01
4.300 HESS 4.3%/16-01.04.2027	USD	404'000			404'000	346'488.80	0.01
5.600 HESS 5.6%/10-15.02.2041	USD	291'000	66'000		357'000	316'751.58	0.01
5.800 HESS 5.8%/16-01.04.2047	USD				270'000	241'128.53	0.01
6.000 HESS 6%/09-15.01.2040	USD	150'000			150'000	137'896.72	0.00
7.125 HESS 7.125%/02-15.03.2033	USD	300'000			300'000	296'225.12	0.01
3.500 HESS CORP 3.5%/14-15.07.2024	USD	470'000		470'000			
6.000 HEWLETT-PACKARD 6%/11-15.09.2041	USD	549'000			549'000	494'340.70	0.02
4.900 HEWLETT-PACKARD ENTERPRISE 4.9%/16-15.10.2025	USD	1'257'000	30'000		1'287'000	1'125'994.77	0.04
6.350 HEWLETT-PACKARD ENTERPRISE 6.35%/16-15.10.2045	USD	575'000			575'000	523'374.84	0.02
1.750 HEWLETT-PACKARD ENTERPRISE CO 1.75%/20-01.04.2026	USD	200'000			200'000	163'684.41	0.01
6.200 HEWLETT-PACKARD ENTERPRISE CO 6.2%/16-15.10.2035	USD	278'000			278'000	255'582.63	0.01
5.875 HF SINCLAIR CORP 5.875%/22-01.04.2026	USD	482'000			482'000	425'975.85	0.01
4.682 HIGH STREET FDG TRUST II -144A- 4.682%/18-15.02.2048	USD	300'000			300'000	215'360.54	0.01
2.600 HIGHWOODS REALTY LP 2.6%/20-01.02.2031	USD	300'000			300'000	207'755.26	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
7.650 HIGHWOODS REALTY LP 7.65%/23-01.02.2034	USD		204'000		204'000	192'610.18	0.01
4.046 HILL CITY FUNDING TRUST -144A- 4.046%/21-15.08.2041	USD	300'000			300'000	190'435.61	0.01
3.803 HOAG MEMORIAL HOSPITAL 3.803%/22-15.07.2052	USD	300'000			300'000	215'527.95	0.01
4.750 HOLCIM FINANCE US LLC S. -B- -144A- 4.75%/16-22.09.2046	USD	300'000			300'000	232'300.03	0.01
3.000 HOME DEPOT 3%/16-01.04.2026	USD	380'000			380'000	322'343.87	0.01
3.350 HOME DEPOT 3.35%/15-15.09.2025	USD		50'000		50'000	42'951.25	0.00
3.500 HOME DEPOT 3.5%/16-15.09.2056	USD	267'000			267'000	172'188.82	0.01
4.250 HOME DEPOT 4.25%/15-01.04.2046	USD	385'000			385'000	289'399.00	0.01
4.400 HOME DEPOT 4.4%/14-15.03.2045	USD	496'000			496'000	383'309.82	0.01
4.875 HOME DEPOT 4.875%/13-15.02.2044	USD	297'000			297'000	245'340.93	0.01
5.875 HOME DEPOT 5.875%/06-16.12.2036	USD	667'000			667'000	625'648.21	0.02
5.950 HOME DEPOT 5.95%/11-01.04.2041	USD	292'000			292'000	274'327.37	0.01
0.900 HOME DEPOT INC 0.9%/21-15.03.2028	USD	538'000	2'100'000		2'638'000	2'003'275.45	0.07
1.375 HOME DEPOT INC 1.375%/21-15.03.2031	USD	300'000			300'000	208'988.54	0.01
1.500 HOME DEPOT INC 1.5%/21-15.09.2028	USD	400'000	834'000		1'234'000	946'623.21	0.03
2.500 HOME DEPOT INC 2.5%/20-15.04.2027	USD	476'000			476'000	390'402.39	0.01
2.700 HOME DEPOT INC 2.7%/22-15.04.2025	USD	300'000			300'000	257'377.55	0.01
2.750 HOME DEPOT INC 2.75%/21-15.09.2051	USD	500'000			500'000	280'378.99	0.01
2.875 HOME DEPOT INC 2.875%/22-15.04.2027	USD	500'000			500'000	415'436.64	0.01
2.950 HOME DEPOT INC 2.95%/19-15.06.2029	USD	256'000			256'000	205'763.58	0.01
3.125 HOME DEPOT INC 3.125%/20-15.12.2049	USD	400'000			400'000	245'099.16	0.01
3.250 HOME DEPOT INC 3.25%/22-15.04.2032	USD	500'000			500'000	390'483.58	0.01
3.350 HOME DEPOT INC 3.35%/20-15.04.2050	USD	400'000			400'000	255'278.00	0.01
3.625 HOME DEPOT INC 3.625%/22-15.04.2052	USD	600'000			600'000	399'356.46	0.01
3.900 HOME DEPOT INC 3.9%/17-15.06.2047	USD	200'000			200'000	141'858.23	0.00
3.900 HOME DEPOT INC 3.9%/18-06.12.2028	USD	63'000			63'000	53'681.26	0.00
4.000 HOME DEPOT INC 4%/22-15.09.2025	USD	400'000			400'000	346'682.59	0.01
4.500 HOME DEPOT INC 4.5%/18-06.12.2048	USD	473'000			473'000	367'515.94	0.01
4.500 HOME DEPOT INC 4.5%/22-15.09.2032	USD	600'000			600'000	516'345.03	0.02
4.900 HOME DEPOT INC 4.9%/23-15.04.2029	USD		300'000		300'000	265'114.15	0.01
4.950 HOME DEPOT INC 4.95%/22-15.09.2052	USD	400'000			400'000	333'295.96	0.01
4.950 HOME DEPOT INC 4.95%/23-30.09.2026	USD		300'000		300'000	264'290.91	0.01
0.750 HONEYWELL INTERNATIONAL 0.75%/20-10.03.2032	EUR	500'000			500'000	386'491.48	0.01
1.350 HONEYWELL INTERNATIONAL 1.35%/20-01.06.2025	USD	600'000			600'000	504'773.87	0.02
1.750 HONEYWELL INTERNATIONAL 1.75%/21-01.09.2031	USD	250'000			250'000	176'889.65	0.01
1.950 HONEYWELL INTERNATIONAL 1.95%/20-01.06.2030	USD	500'000			500'000	372'055.55	0.01
2.500 HONEYWELL INTERNATIONAL 2.5%/16-01.11.2026	USD	400'000			400'000	331'935.79	0.01
2.700 HONEYWELL INTERNATIONAL 2.7%/19-15.08.2029	USD	500'000			500'000	396'113.33	0.01
2.800 HONEYWELL INTERNATIONAL 2.8%/20-01.06.2050	USD	500'000			500'000	303'558.37	0.01
5.000 HONEYWELL INTERNATIONAL 5%/22-15.02.2033	USD	290'000			290'000	255'854.17	0.01
5.700 HONEYWELL INTERNATIONAL 5.7%/06-15.03.2036	USD	260'000			260'000	241'740.79	0.01
1.700 HORMEL FOODS CORP 1.7%/21-03.06.2028	USD	300'000	1'000'000		1'300'000	1'010'530.49	0.03
3.875 HOST HOTELS & RESORTS LP 3.875%/17-01.04.2024	USD	282'000		282'000			
3.375 HOST HOTELS & RESORTS LP S. -H- 3.375%/19-15.12.2029	USD	192'000			192'000	149'579.23	0.01
2.900 HOST HOTELS & RESORTS LP S. -J- 2.9%/21-15.12.2031	USD		462'000		462'000	335'902.58	0.01
1.450 HP ENTERPRISE CO 1.45%/20-01.04.2024	USD	250'000		250'000			
2.200 HP INC 2.2%/20-17.06.2025	USD	500'000	30'000		530'000	448'005.78	0.02
2.650 HP INC 2.65%/22-17.06.2031	USD	400'000			400'000	293'915.35	0.01
4.000 HP INC 4%/22-15.04.2029	USD	300'000			300'000	251'578.24	0.01
4.200 HP INC 4.2%/22-15.04.2032	USD	500'000		500'000			
4.750 HP INC 4.75%/22-15.01.2028	USD	500'000			500'000	435'774.82	0.01
7.000 HSBC BANK USA (subordinated) T. -4- 7%/08-15.01.2039	USD	540'000			540'000	541'701.26	0.02
3.500 HSBC USA 3.5%/14-23.06.2024	USD	400'000			400'000	349'561.92	0.01
3.750 HSBC USA INC 3.75%/22-24.05.2024	USD	400'000		400'000			
2.300 HUBBELL INC 2.3%/21-15.03.2031	USD	122'000			122'000	88'778.79	0.00
3.250 HUDSON PACIFIC PROPRTIE 3.25%/19-15.01.2030	USD	300'000		300'000			
5.950 HUDSON PACIFIC PROPRTIE 5.95%/22-15.02.2028	USD	300'000		300'000			
3.850 HUMANA 3.85%/14-01.10.2024	USD	929'000			929'000	808'749.00	0.03
4.625 HUMANA 4.625%/12-01.12.2042	USD	142'000			142'000	108'535.80	0.00
1.350 HUMANA INC 1.35%/21-03.02.2027	USD	300'000			300'000	237'003.62	0.01
2.150 HUMANA INC 2.15%/21-03.02.2032	USD	300'000			300'000	209'033.87	0.01
3.125 HUMANA INC 3.125%/19-15.08.2029	USD	150'000			150'000	119'319.70	0.00
3.700 HUMANA INC 3.7%/22-23.03.2029	USD	500'000			500'000	411'559.47	0.01
4.500 HUMANA INC 4.5%/20-01.04.2025	USD		200'000		200'000	174'288.22	0.01
4.800 HUMANA INC 4.8%/17-15.03.2047	USD		242'000		242'000	185'653.06	0.01
4.950 HUMANA INC 4.95%/14-01.10.2044	USD	200'000			200'000	158'789.11	0.01
5.500 HUMANA INC 5.5%/23-15.03.2053	USD		268'000		268'000	228'618.33	0.01
5.750 HUMANA INC 5.75%/22-01.03.2028	USD	130'000	50'000		180'000	161'482.08	0.01
5.875 HUMANA INC 5.875%/22-01.03.2033	USD	200'000			200'000	180'696.58	0.01
5.950 HUMANA INC 5.95%/23-15.03.2034	USD		568'000		568'000	516'527.98	0.02
2.550 HUNTINGTON BANCSHARES 2.55%/20-04.02.2030	USD	200'000	170'000		370'000	274'226.61	0.01

1430 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.000 HUNTINGTON BANCSHARES 4%/18-15.05.2025	USD	500'000			500'000	432'317.00	0.01
- HUNTINGTON BANCSHARES FIX-TO-FRN FRN/22-17.05.2033	USD		164'000		164'000	136'479.65	0.00
- HUNTINGTON BANCSHARES FIX-TO-FRN FRN/23-21.08.2029	USD		400'000		400'000	358'243.84	0.01
- HUNTINGTON BANCSHARES FIX-TO-FRN FRN/24-02.02.2035	USD		500'000		500'000	434'535.56	0.01
2.043 HUNTINGTON INGALLS INDUS 2.043%/22-16.08.2028	USD	500'000			500'000	382'795.18	0.01
3.550 HUNTINGTON NATIONAL BANK 3.55%/18-06.10.2023	USD	300'000		300'000			
5.650 HUNTINGTON NATIONAL BANK 5.65%/22-10.01.2030	USD	250'000			250'000	219'178.43	0.01
- HUNTINGTON NATIONAL BANK FIX-TO-FRN FRN/22-17.05.2028	USD		500'000		500'000	424'430.55	0.01
- HUNTINGTON NATIONAL BANK FIX-TO-FRN FRN/22-18.11.2025	USD	300'000			300'000	261'516.30	0.01
2.950 HUNTSMAN INTERNATIONAL L 2.95%/21-15.06.2031	USD	100'000			100'000	72'563.91	0.00
4.500 HUNTSMAN INTERNATIONAL L 4.5%/19-01.05.2029	USD		136'000		136'000	113'772.91	0.00
1.800 HYATT HOTELS CORP 1.8%/21-01.10.2024	USD	412'000			412'000	353'979.27	0.01
4.375 HYATT HOTELS CORP 4.375%/18-15.09.2028	USD	200'000			200'000	169'039.62	0.01
2.750 HYUNDAI CAPITAL AMERICA (reg. -S-) T. -10- 2.75%/16-27.09.2026	USD	600'000	400'000	500'000	500'000	411'975.04	0.01
0.800 HYUNDAI CAPITAL AMERICA -144A- 0.8%/21-08.01.2024	USD	800'000		800'000			
0.875 HYUNDAI CAPITAL AMERICA -144A- 0.875%/21-14.06.2024	USD	400'000			400'000	347'170.31	0.01
1.000 HYUNDAI CAPITAL AMERICA -144A- 1%/21-17.09.2024	USD	350'000			350'000	300'103.40	0.01
1.500 HYUNDAI CAPITAL AMERICA -144A- 1.5%/21-15.06.2026	USD	400'000			400'000	322'449.00	0.01
1.800 HYUNDAI CAPITAL AMERICA -144A- 1.8%/21-10.01.2028	USD		188'000		188'000	145'509.72	0.00
2.000 HYUNDAI CAPITAL AMERICA -144A- 2%/21-15.06.2028	USD	600'000			600'000	462'631.38	0.02
2.375 HYUNDAI CAPITAL AMERICA -144A- 2.375%/20-15.10.2027	USD	400'000			400'000	318'873.12	0.01
5.500 HYUNDAI CAPITAL AMERICA -144A- 5.5%/23-30.03.2026	USD		600'000		600'000	528'607.62	0.02
5.600 HYUNDAI CAPITAL AMERICA -144A- 5.6%/23-30.03.2028	USD		500'000		500'000	444'615.66	0.01
5.650 HYUNDAI CAPITAL AMERICA -144A- 5.65%/23-26.06.2026	USD		500'000		500'000	441'557.87	0.01
5.680 HYUNDAI CAPITAL AMERICA -144A- 5.68%/23-26.06.2028	USD		500'000		500'000	446'095.69	0.02
5.700 HYUNDAI CAPITAL AMERICA -144A- 5.7%/23-26.06.2030	USD		400'000	200'000	200'000	179'050.57	0.01
5.800 HYUNDAI CAPITAL AMERICA -144A- 5.8%/23-01.04.2030	USD		300'000		300'000	269'833.77	0.01
5.950 HYUNDAI CAPITAL AMERICA -144A- 5.95%/23-21.09.2026	USD		400'000		400'000	356'013.11	0.01
6.100 HYUNDAI CAPITAL AMERICA -144A- 6.1%/23-21.09.2028	USD		500'000		500'000	453'455.22	0.02
1.125 IBM 1.125%/16-06.09.2024	EUR	1'190'000		1'190'000			
3.450 IBM 3.45%/16-19.02.2026	USD	200'000			200'000	170'843.54	0.01
3.625 IBM 3.625%/14-12.02.2024	USD	200'000		200'000			
4.700 IBM 4.7%/16-19.02.2046	USD	280'000			280'000	223'289.29	0.01
5.600 IBM 5.6%/09-30.11.2039	USD	270'000			270'000	244'450.48	0.01
5.875 IBM 5.875%/02-29.11.2032	USD	300'000			300'000	279'676.52	0.01
0.300 IBM CORP 0.3%/20-11.02.2028	EUR	500'000			500'000	423'573.58	0.01
0.650 IBM CORP 0.65%/20-11.02.2032	EUR		300'000		300'000	229'479.28	0.01
0.875 IBM CORP 0.875%/19-31.01.2025	EUR	300'000		300'000			
0.875 IBM CORP 0.875%/22-09.02.2030	EUR	600'000			600'000	494'492.21	0.02
0.950 IBM CORP 0.95%/17-23.05.2025	EUR	920'000		920'000			
1.200 IBM CORP 1.2%/20-11.02.2040	EUR	320'000			320'000	217'386.22	0.01
1.250 IBM CORP 1.25%/19-29.01.2027	EUR	182'000			182'000	163'445.30	0.01
1.250 IBM CORP 1.25%/22-09.02.2034	EUR	400'000			400'000	310'466.25	0.01
1.500 IBM CORP 1.5%/17-23.05.2029	EUR	100'000			100'000	86'553.81	0.00
1.750 IBM CORP 1.75%/19-31.01.2031	EUR	350'000			350'000	298'642.67	0.01
1.950 IBM CORP 1.95%/20-15.05.2030	USD		800'000		800'000	589'372.62	0.02
2.200 IBM CORP 2.2%/22-09.02.2027	USD	400'000			400'000	325'587.08	0.01
2.850 IBM CORP 2.85%/20-15.05.2040	USD	200'000			200'000	128'071.90	0.00
3.000 IBM CORP 3%/19-15.05.2024	USD	1'000'000		1'000'000			
3.300 IBM CORP 3.3%/17-27.01.2027	USD	500'000			500'000	420'617.54	0.01
3.300 IBM CORP 3.3%/19-15.05.2026	USD	400'000	600'000		1'000'000	847'783.58	0.03
3.375 IBM CORP 3.375%/23-06.02.2027	EUR	600'000			600'000	571'179.69	0.02
3.430 IBM CORP 3.43%/22-09.02.2052	USD	500'000		340'000	160'000	100'348.78	0.00
3.500 IBM CORP 3.5%/19-15.05.2029	USD	800'000			800'000	657'550.88	0.02
3.625 IBM CORP 3.625%/23-06.02.2031	EUR	500'000			500'000	480'557.00	0.02
3.750 IBM CORP 3.75%/23-06.02.2035	EUR		270'000		270'000	259'863.55	0.01
4.000 IBM CORP 4%/22-27.07.2025	USD	600'000			600'000	520'196.50	0.02
4.000 IBM CORP 4%/23-06.02.2043	EUR		500'000		500'000	481'295.50	0.02
4.150 IBM CORP 4.15%/19-15.05.2039	USD	200'000	340'000		540'000	414'542.40	0.01
4.150 IBM CORP 4.15%/22-27.07.2027	USD	800'000		610'000	190'000	163'012.62	0.01
4.250 IBM CORP 4.25%/19-15.05.2049	USD	800'000			800'000	590'037.56	0.02
4.400 IBM CORP 4.4%/22-27.07.2032	USD	400'000			400'000	336'387.38	0.01
4.500 IBM CORP 4.5%/23-06.02.2028	USD		580'000		580'000	503'780.94	0.02
4.875 IBM CORP 4.875%/23-06.02.2038	GBP		200'000		200'000	212'384.76	0.01
4.900 IBM CORP 4.9%/22-27.07.2052	USD	200'000			200'000	162'781.13	0.01
7.125 IBM CORP 7.125%/96-01.12.2096	USD	184'000			184'000	203'460.80	0.01
5.800 IDAHO POWER CO 5.8%/23-01.04.2054	USD		420'000		420'000	376'536.51	0.01
3.000 IDEX CORP 3%/20-01.05.2030	USD		94'000		94'000	72'271.59	0.00
4.375 IHG FINANCE LLC 4.375%/23-28.11.2029	EUR		300'000		300'000	291'941.88	0.01
2.125 ILLINOIS TOOL WORKS 2.125%/15-22.05.2030	EUR	400'000			400'000	355'351.66	0.01
2.650 ILLINOIS TOOL WORKS 2.65%/16-15.11.2026	USD		100'000		100'000	83'715.35	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.000 ILLINOIS TOOL WORKS 3%/14-19.05.2034	EUR	160'000			160'000	146'853.32	0.00
3.500 ILLINOIS TOOL WORKS 3.5%/14-01.03.2024	USD	500'000		500'000			
1.000 ILLINOIS TOOL WORKS INC 1%/19-05.06.2031	EUR	500'000			500'000	406'788.25	0.01
2.550 ILLUMINA INC 2.55%/21-23.03.2031	USD	200'000			200'000	144'488.42	0.00
5.750 ILLUMINA INC 5.75%/22-13.12.2027	USD	400'000	50'000		450'000	399'098.82	0.01
5.800 ILLUMINA INC 5.8%/22-12.12.2025	USD	300'000			300'000	264'094.09	0.01
4.550 INDIANA MICHIGAM S. -K- 4.55%/16-15.03.2046	USD	243'000			243'000	182'498.41	0.01
3.750 INDIANA MICHIGAN POWER 3.75%/17-01.07.2047	USD	408'000			408'000	266'863.24	0.01
5.625 INDIANA MICHIGAN POWER 5.625%/23-01.04.2053	USD		400'000		400'000	352'561.69	0.01
3.250 INDIANA MICHIGAN POWER S. -O- 3.25%/21-01.05.2051	USD	100'000			100'000	59'658.29	0.00
3.970 INDIANA UNIV HEALTH INC 3.97%/18-01.11.2048	USD		233'000		233'000	170'718.93	0.01
5.650 INDIANAPOLIS PWR & LIGHT -144A- 5.65%/22-01.12.2032	USD	300'000			300'000	268'548.79	0.01
5.700 INGERSOLL RAND INC 5.7%/23-14.08.2033	USD		300'000		300'000	268'856.60	0.01
2.600 INTEL 2.6%/16-19.05.2026	USD	380'000			380'000	318'264.67	0.01
3.700 INTEL 3.7%/15-29.07.2025	USD	200'000			200'000	172'490.17	0.01
4.100 INTEL 4.1%/16-19.05.2046	USD	375'000			375'000	272'685.32	0.01
1.600 INTEL CORP 1.6%/21-12.08.2028	USD	450'000	674'000		1'124'000	860'887.01	0.03
2.000 INTEL CORP 2%/21-12.08.2031	USD	400'000			400'000	285'839.99	0.01
2.450 INTEL CORP 2.45%/19-15.11.2029	USD	550'000	1'384'000		1'934'000	1'491'380.69	0.05
2.800 INTEL CORP 2.8%/21-12.08.2041	USD	400'000			400'000	249'566.45	0.01
2.875 INTEL CORP 2.875%/17-11.05.2024	USD	1'040'000		1'040'000			
3.050 INTEL CORP 3.05%/21-12.08.2051	USD	270'000			270'000	157'116.35	0.01
3.100 INTEL CORP 3.1%/20-15.02.2060	USD	254'000			254'000	141'371.90	0.00
3.150 INTEL CORP 3.15%/17-11.05.2027	USD	500'000			500'000	417'219.57	0.01
3.250 INTEL CORP 3.25%/19-15.11.2049	USD	500'000			500'000	304'194.93	0.01
3.400 INTEL CORP 3.4%/20-25.03.2025	USD	600'000	30'000		630'000	544'035.06	0.02
3.734 INTEL CORP 3.734%/18-08.12.2047	USD	910'000		310'000	600'000	400'451.82	0.01
3.900 INTEL CORP 3.9%/20-25.03.2030	USD	600'000			600'000	496'770.70	0.02
4.000 INTEL CORP 4%/12-15.12.2032	USD	418'000			418'000	339'704.95	0.01
4.600 INTEL CORP 4.6%/20-25.03.2040	USD	400'000			400'000	326'751.98	0.01
4.750 INTEL CORP 4.75%/20-25.03.2050	USD	960'000			960'000	750'728.99	0.03
4.875 INTEL CORP 4.875%/23-10.02.2026	USD		400'000		400'000	351'090.61	0.01
4.875 INTEL CORP 4.875%/23-10.02.2028	USD		470'000		470'000	412'712.57	0.01
4.900 INTEL CORP 4.9%/22-05.08.2052	USD	300'000			300'000	242'045.14	0.01
4.950 INTEL CORP 4.95%/20-25.03.2060	USD	495'000		90'000	405'000	325'318.84	0.01
5.050 INTEL CORP 5.05%/22-05.08.2062	USD	178'000	500'000	328'000	350'000	284'438.59	0.01
5.125 INTEL CORP 5.125%/23-10.02.2030	USD		340'000		340'000	301'751.55	0.01
5.200 INTEL CORP 5.2%/23-10.02.2033	USD		610'000		610'000	537'371.95	0.02
5.625 INTEL CORP 5.625%/23-10.02.2043	USD		270'000		270'000	241'641.22	0.01
5.700 INTEL CORP 5.7%/23-10.02.2053	USD		400'000		400'000	355'943.21	0.01
5.900 INTEL CORP 5.9%/23-10.02.2063	USD		630'000	110'000	520'000	476'995.71	0.02
3.750 INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2025	USD	500'000			500'000	429'327.81	0.01
1.850 INTERCONTINENTALEXCHANGE 1.85%/20-15.09.2032	USD	370'000			370'000	251'445.00	0.01
2.100 INTERCONTINENTALEXCHANGE 2.1%/20-15.06.2030	USD	300'000			300'000	221'624.92	0.01
2.650 INTERCONTINENTALEXCHANGE 2.65%/20-15.09.2040	USD	600'000		200'000	400'000	249'490.71	0.01
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.06.2050	USD	226'000			226'000	133'466.19	0.00
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.09.2060	USD	400'000			400'000	218'201.99	0.01
3.100 INTERCONTINENTALEXCHANGE 3.1%/17-15.09.2027	USD	271'000			271'000	224'086.50	0.01
3.650 INTERCONTINENTALEXCHANGE 3.65%/22-23.05.2025	USD	340'000	50'000		390'000	336'705.56	0.01
3.750 INTERCONTINENTALEXCHANGE 3.75%/18-21.09.2028	USD	300'000			300'000	252'128.90	0.01
4.000 INTERCONTINENTALEXCHANGE 4%/22-15.09.2027	USD	400'000			400'000	340'137.54	0.01
4.250 INTERCONTINENTALEXCHANGE 4.25%/18-21.09.2048	USD	570'000		270'000	300'000	223'579.91	0.01
4.350 INTERCONTINENTALEXCHANGE 4.35%/22-15.06.2029	USD	630'000			630'000	538'459.81	0.02
4.600 INTERCONTINENTALEXCHANGE 4.6%/22-15.03.2033	USD	384'000			384'000	323'227.26	0.01
4.950 INTERCONTINENTALEXCHANGE 4.95%/22-15.06.2052	USD	400'000	300'000		700'000	575'313.58	0.02
5.200 INTERCONTINENTALEXCHANGE 5.2%/22-15.06.2062	USD	240'000			240'000	203'095.87	0.01
1.750 INTERNATIONAL FLAVORS & FRAGRANCES 1.75%/16-14.03.2024	EUR	525'000		525'000			
3.268 INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268%/21-15.11.2040	USD	266'000			266'000	163'736.75	0.01
3.468 INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468%/21-01.12.2050	USD	454'000			454'000	262'519.08	0.01
4.800 INTERNATIONAL PAPER 4.8%/14-15.06.2044	USD	195'000			195'000	152'888.60	0.01
6.000 INTERNATIONAL PAPER 6%/11-15.11.2041	USD	300'000	210'000		510'000	462'564.52	0.02
4.350 INTERNATIONAL PAPER CO 4.35%/17-15.08.2048	USD	400'000			400'000	298'305.62	0.01
2.400 INTERPUBLIC GROUP COS 2.4%/21-01.03.2031	USD	200'000			200'000	146'686.66	0.00
3.375 INTERPUBLIC GROUP COS 3.375%/21-01.03.2041	USD	200'000			200'000	129'441.33	0.00
4.200 INTERPUBLIC GROUP OF COMPANIES 4.2%/14-15.04.2024	USD	207'000			207'000	181'607.35	0.01
2.300 INTERSTATE POWER & LIGHT 2.3%/20-01.06.2030	USD	300'000			300'000	222'593.37	0.01
3.250 INTERSTATE POWER & LIGHT 3.25%/14-01.12.2024	USD	470'000			470'000	406'836.66	0.01
3.600 INTERSTATE POWER & LIGHT 3.6%/19-01.04.2029	USD	290'000		100'000	190'000	155'609.38	0.01
3.700 INTERSTATE POWER & LIGHT 3.7%/16-15.09.2046	USD	327'000			327'000	214'075.61	0.01

1432 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.832 INTL FLAVOR & FRAGRANCES -144A- 1.832%/20-15.10.2027	USD	472'000			472'000	365'415.46	0.01
2.300 INTL FLAVOR & FRAGRANCES -144A- 2.3%/20-01.11.2030	USD	358'000			358'000	258'322.68	0.01
4.375 INTL FLAVOR & FRAGRANCES 4.375%/17-01.06.2047	USD	437'000			437'000	287'556.95	0.01
5.000 INTL FLAVOR & FRAGRANCES 5%/18-26.09.2048	USD		182'000		182'000	134'382.90	0.00
1.350 INTUIT INC 1.35%/20-15.07.2027	USD	300'000			300'000	235'675.91	0.01
1.650 INTUIT INC 1.65%/20-15.07.2030	USD	268'000			268'000	193'510.74	0.01
5.125 INTUIT INC 5.125%/23-15.09.2028	USD		50'000		50'000	44'558.45	0.00
5.200 INTUIT INC 5.2%/23-15.09.2033	USD		300'000		300'000	266'807.49	0.01
5.500 INTUIT INC 5.5%/23-15.09.2053	USD		330'000		330'000	299'658.02	0.01
2.000 INVITATION HOMES OP 2%/21-15.08.2031	USD		272'000		272'000	187'085.00	0.01
2.300 INVITATION HOMES OP 2.3%/21-15.11.2028	USD	400'000			400'000	308'137.84	0.01
4.150 INVITATION HOMES OP 4.15%/22-15.04.2032	USD	300'000			300'000	238'736.88	0.01
4.250 IPALCO ENTERPRISES INC 4.25%/21-01.05.2030	USD	200'000			200'000	162'117.82	0.01
6.250 IQVIA INC -144A- 6.25%/23-01.02.2029	USD		164'000	164'000			
6.250 IQVIA INC 6.25%/24-01.02.2029	USD		164'000		164'000	148'576.99	0.01
2.950 ITC HOLDINGS CORP -144A- 2.95%/20-14.05.2030	USD	200'000			200'000	153'663.71	0.01
4.950 ITC HOLDINGS CORP -144A- 4.95%/22-22.09.2027	USD	400'000		200'000	200'000	174'999.59	0.01
5.400 ITC HOLDINGS CORP -144A- 5.4%/23-01.06.2033	USD		400'000		400'000	347'651.46	0.01
3.250 ITC HOLDINGS CORP 3.25%/16-30.06.2026	USD	200'000			200'000	168'201.04	0.01
5.183 ITR CONCESSION CO LLC -144A- 5.183%/15-15.07.2035	USD		200'000		200'000	151'297.67	0.01
3.000 JABIL INC 3%/20-15.01.2031	USD	400'000			400'000	300'527.55	0.01
3.600 JABIL INC 3.6%/20-15.01.2030	USD	472'000			472'000	374'416.31	0.01
1.125 JACKSON FINANCIAL INC 1.125%/22-22.11.2023	USD	200'000		200'000			
3.125 JACKSON FINANCIAL INC 3.125%/22-23.11.2031	USD	200'000			200'000	145'823.57	0.00
4.000 JACKSON FINANCIAL INC 4%/22-23.11.2051	USD	300'000			300'000	188'650.04	0.01
5.170 JACKSON FINANCIAL INC 5.17%/22-08.06.2027	USD		50'000		50'000	43'821.12	0.00
3.250 JACKSON NATIONAL LIFE GLOBAL FUNDING 3.25%/17-30.01.2024	USD	700'000		700'000			
5.500 JACKSON NATL LIFE GLOBAL -144A- 5.5%/23-09.01.2026	USD		400'000		400'000	350'222.46	0.01
4.875 JANUS CAPITAL GROUP INC 4.875%/15-01.08.2025	USD	102'000			102'000	88'757.89	0.00
3.000 JBS USA/FOOD/FINANCE 3%/23-02.02.2029	USD		400'000		400'000	308'724.25	0.01
5.875 JEFFERIES FIN GROUP INC 5.875%/23-21.07.2028	USD		500'000		500'000	448'844.76	0.02
4.850 JEFFERIES GROUP 4.85%/17-15.01.2027	USD	300'000			300'000	262'334.90	0.01
6.500 JEFFERIES GROUP 6.5%/13-20.01.2043	USD	500'000		300'000	200'000	183'394.28	0.01
1.000 JEFFERIES GROUP LLC 1%/19-19.07.2024	EUR	150'000			150'000	141'254.08	0.00
2.625 JEFFERIES GRP LLC / CAP 2.625%/21-15.10.2031	USD		145'000		145'000	104'428.24	0.00
4.150 JEFFERIES GRP LLC / CAP 4.15%/18-23.01.2030	USD	400'000			400'000	327'679.48	0.01
4.000 JETBLUE AIRWAYS CORP 4%/20-15.11.2032	USD	300'000			300'000	193'811.63	0.01
4.250 JM SMUCKER 4.25%/15-15.03.2035	USD	175'000			175'000	137'992.35	0.00
2.750 JM SMUCKER CO 2.75%/21-15.09.2041	USD	350'000			350'000	205'868.54	0.01
3.375 JM SMUCKER CO 3.375%/17-15.12.2027	USD		50'000		50'000	41'516.53	0.00
5.900 JM SMUCKER CO 5.9%/23-15.11.2028	USD		200'000		200'000	181'280.98	0.01
6.200 JM SMUCKER CO 6.2%/23-15.11.2033	USD		500'000		500'000	465'759.42	0.02
6.500 JM SMUCKER CO 6.5%/23-15.11.2043	USD		200'000		200'000	188'138.27	0.01
6.500 JM SMUCKER CO 6.5%/23-15.11.2053	USD		400'000		400'000	383'487.77	0.01
1.500 JOHN DEERE CAPITAL CORP 1.5%/21-06.03.2028	USD	188'000		700'000	888'000	688'686.38	0.02
2.650 JOHN DEERE CAPITAL CORP 2.65%/17-24.06.2024	USD	400'000		400'000			
2.800 JOHN DEERE CAPITAL CORP 2.8%/17-08.09.2027	USD	550'000			550'000	453'193.71	0.02
2.800 JOHN DEERE CAPITAL CORP 2.8%/19-18.07.2029	USD	287'000			287'000	229'718.08	0.01
4.050 JOHN DEERE CAPITAL CORP 4.05%/22-08.09.2025	USD	400'000			400'000	347'276.83	0.01
4.150 JOHN DEERE CAPITAL CORP 4.15%/22-15.09.2027	USD	500'000			500'000	431'486.21	0.01
4.550 JOHN DEERE CAPITAL CORP 4.55%/22-11.10.2024	USD	200'000			200'000	175'129.66	0.01
4.700 JOHN DEERE CAPITAL CORP 4.7%/23-10.06.2030	USD		500'000		500'000	436'760.20	0.01
4.950 JOHN DEERE CAPITAL CORP 4.95%/23-14.07.2028	USD		800'000		800'000	708'483.58	0.02
3.350 JOHN DEERE CAPITAL CORP S. -F- 3.35%/14-12.06.2024	USD	400'000		400'000			
1.750 JOHN DEERE CAPITAL CORP S. -G- 1.75%/20-09.03.2027	USD		150'000		150'000	120'768.29	0.00
2.600 JOHN DEERE CAPITAL CORP S. -G- 2.6%/19-07.03.2024	USD	200'000		200'000			
3.450 JOHN DEERE CAPITAL CORP S. -G- 3.45%/18-13.03.2025	USD	400'000			400'000	345'924.27	0.01
3.450 JOHN DEERE CAPITAL CORP S. -G- 3.45%/19-07.03.2029	USD	274'000			274'000	227'516.87	0.01
1.300 JOHN DEERE CAPITAL CORP S. -H- 1.3%/21-13.10.2026	USD	371'000			371'000	298'474.74	0.01
2.350 JOHN DEERE CAPITAL CORP S. -H- 2.35%/22-08.03.2027	USD	400'000	50'000		450'000	369'216.64	0.01
4.900 JOHN DEERE CAPITAL CORP S. -H- 4.9%/23-03.03.2028	USD		400'000		400'000	353'936.27	0.01
3.400 JOHN DEERE CAPITAL T.411 3.4%/15-11.09.2025	USD	3'000'000		2'000'000	1'000'000	859'806.35	0.03
2.813 JOHNS HOPKINS UNIVERSITY S. -A- 2.813%/20-01.01.2060	USD	230'000			230'000	130'663.29	0.00
0.650 JOHNSON & JOHNSON 0.65%/16-20.05.2024	EUR	600'000		600'000			
1.150 JOHNSON & JOHNSON 1.15%/16-20.11.2028	EUR	380'000			380'000	332'844.16	0.01
1.650 JOHNSON & JOHNSON 1.65%/16-20.05.2035	EUR	500'000			500'000	413'958.82	0.01
2.100 JOHNSON & JOHNSON 2.1%/20-01.09.2040	USD	500'000			500'000	299'145.26	0.01
2.250 JOHNSON & JOHNSON 2.25%/20-01.09.2050	USD	478'000			478'000	260'105.32	0.01
2.450 JOHNSON & JOHNSON 2.45%/16-01.03.2026	USD	400'000			400'000	337'038.97	0.01
2.450 JOHNSON & JOHNSON 2.45%/20-01.09.2060	USD	580'000	68'000		648'000	336'013.20	0.01
3.400 JOHNSON & JOHNSON 3.4%/17-15.01.2038	USD	500'000			500'000	373'525.45	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.550	JOHNSON & JOHNSON 3.55%/16-01.03.2036	USD	286'000		286'000	222'601.20	0.01	
3.625	JOHNSON & JOHNSON 3.625%/17-03.03.2037	USD	632'000		632'000	491'769.58	0.02	
3.700	JOHNSON & JOHNSON 3.7%/16-01.03.2046	USD	642'000		642'000	463'176.16	0.02	
3.750	JOHNSON & JOHNSON 3.75%/17-03.03.2047	USD	370'000		370'000	267'867.60	0.01	
4.375	JOHNSON & JOHNSON 4.375%/13-05.12.2033	USD	576'000		576'000	500'941.23	0.02	
5.500	JOHNSON & JOHNSON 5.5%/07-06.11.2024	GBP	100'000	100'000				
5.950	JOHNSON & JOHNSON 5.95%/07-15.08.2037	USD	284'000		284'000	275'687.10	0.01	
4.950	JOHNSON & JOHNSON 4.95%/03-15.05.2033	USD	200'000		200'000	182'625.26	0.01	
4.750	JOHNSON S C & SON -144A- 4.75%/15-15.10.2046	USD	250'000		250'000	196'105.38	0.01	
4.750	JOHNSON SC & SON (reg. -S-) 4.75%/15-15.10.2046	USD	250'000	250'000				
4.125	JP MORGAN CHASE & CO (subordinated) 4.125%/14-15.12.2026	USD	450'000		450'000	386'803.67	0.01	
0.625	JP MORGAN CHASE & CO 0.625%/16-25.01.2024	EUR	400'000	400'000				
1.500	JP MORGAN CHASE & CO 1.5%/16-29.10.2026	EUR	500'000		500'000	452'679.91	0.02	
3.900	JP MORGAN CHASE & CO 3.9%/15-15.07.2025	USD	700'000		700'000	605'889.88	0.02	
3.500	JP MORGAN CHASE (reg. -S-) S. 70 3.5%/12-18.12.2026	GBP	200'000		200'000	215'434.48	0.01	
2.950	JP MORGAN CHASE 2.95%/16-01.10.2026	USD	650'000		650'000	544'023.40	0.02	
3.625	JP MORGAN CHASE 3.625%/16-01.12.2027	USD	282'000		282'000	235'987.85	0.01	
5.600	JP MORGAN CHASE 5.6%/11-15.07.2041	USD	400'000		400'000	363'093.97	0.01	
6.400	JP MORGAN CHASE 6.4%/08-15.05.2038	USD	907'000		907'000	891'474.85	0.03	
5.110	JP MORGAN CHASE BANK NA 5.11%/23-08.12.2026	USD		750'000	750'000	661'151.78	0.02	
-	JP MORGAN CHASE FIX-TO-FLOATER 3.782%/17-01.02.2028	USD	828'000		828'000	699'947.88	0.02	
-	JP MORGAN CHASE FIX-TO-FLOATER 4.26%/17-22.02.2048	USD	600'000		600'000	445'503.87	0.02	
1.500	JP MORGAN CHASE S. -83- (reg. -S-) 1.5%/15-27.01.2025	EUR	400'000	400'000				
2.875	JPM CHASE (Reg. -S-) S. 73 2.875%/13-24.05.2028	EUR	600'000		600'000	556'994.83	0.02	
8.750	JPMORGAN CHASE & CO (subordinated) 8.75%/18-01.09.2030	USD		500'000	300'000	207'401.53	0.01	
-	JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/20-13.05.2031	USD	1'000'000		1'000'000	764'469.65	0.03	
-	JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/22-14.09.2033	USD	1'000'000		1'000'000	891'411.19	0.03	
3.200	JPMORGAN CHASE & CO 3.2%/16-15.06.2026	USD	398'000	50'000	448'000	379'473.09	0.01	
3.300	JPMORGAN CHASE & CO 3.3%/16-01.04.2026	USD	1'650'000		1'000'000	650'000	552'024.34	0.02
5.400	JPMORGAN CHASE & CO 5.4%/11-06.01.2042	USD	150'000	500'000	650'000	579'286.02	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.509%/18-23.01.2029	USD	748'000		748'000	620'472.29	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.964%/17-15.11.2048	USD	1'150'000	300'000	1'450'000	1'025'588.02	0.03	
-	JPMORGAN CHASE & CO FIX-TO-FRN 17-01.03.2025	USD	1'030'000		1'030'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN 17-18.05.2028	EUR	400'000		400'000	357'070.69	0.01	
-	JPMORGAN CHASE & CO FIX-TO-FRN 17-24.07.2048	USD	1'000'000	500'000	600'000	642'798.29	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN 3.882%/17-24.07.2038	USD	788'000	300'000	1'088'000	818'634.80	0.03	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-05.12.2024	USD	800'000		800'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-05.12.2029	USD	772'000		772'000	657'433.47	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-12.06.2029	EUR	400'000		400'000	352'096.55	0.01	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.04.2029	USD	680'000		680'000	571'684.05	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.07.2029	USD	796'000		796'000	673'355.10	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-04.11.2032	EUR	700'000		700'000	547'471.54	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-06.05.2030	USD	1'100'000		1'100'000	901'623.79	0.03	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-11.03.2027	EUR	700'000		700'000	632'037.61	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2025	USD		1'147'000	1'147'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2030	USD	1'290'000		400'000	890'000	687'528.52	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-25.07.2031	EUR	700'000		300'000	400'000	321'794.33	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-29.01.2027	USD	600'000		600'000	515'597.72	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2024	USD	800'000		800'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2028	USD	300'000		300'000	240'604.67	0.01	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-13.03.2026	USD	800'000		800'000	679'022.94	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2026	USD	900'000		900'000	737'260.59	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2041	USD	700'000		290'000	410'000	248'358.23	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2026	USD	1'000'000		1'000'000	847'344.00	0.03	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2031	USD	852'000		852'000	640'894.22	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2041	USD		328'000	328'000	217'203.29	0.01	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2051	USD	554'000	400'000	954'000	576'040.32	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.02.2028	EUR	500'000		500'000	431'944.81	0.01	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.03.2031	USD	978'000		978'000	826'898.83	0.03	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-01.06.2029	USD	800'000		800'000	620'272.03	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2027	USD	784'000		784'000	636'184.21	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2032	USD	1'000'000		1'000'000	708'129.39	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-05.03.2028	CAD	300'000		300'000	179'602.82	0.01	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-08.11.2032	USD		550'000	550'000	398'914.22	0.01	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-09.08.2025	USD	600'000		600'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-16.03.2024	USD	600'000		600'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-17.02.2033	EUR	100'000		100'000	75'158.08	0.00	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2027	USD	880'000		880'000	716'232.38	0.02	
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2032	USD	774'000		774'000	569'831.80	0.02	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2042	USD	600'000			600'000	395'626.38	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2052	USD	1'000'000	200'000		1'200'000	749'324.71	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-28.04.2026	GBP	600'000			600'000	635'710.72	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-28.04.2033	GBP		200'000		200'000	176'901.90	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-14.06.2025	USD		500'000	500'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-14.06.2030	USD		500'000		500'000	426'460.09	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-15.12.2025	USD	1'000'000		1'000'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-23.03.2030	EUR	700'000			700'000	613'307.40	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.01.2033	USD	814'000			814'000	605'223.71	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2028	USD	1'200'000			1'200'000	1'044'936.25	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2033	USD	1'400'000			1'400'000	1'196'035.62	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2026	USD	400'000			400'000	346'956.70	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2028	USD		570'000		570'000	489'873.39	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2033	USD		254'000		254'000	212'378.39	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-01.06.2034	USD		982'000		982'000	860'220.65	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-13.11.2031	EUR	600'000			600'000	594'403.77	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-22.10.2027	USD	800'000			800'000	717'876.30	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-23.10.2029	USD	500'000			500'000	455'131.17	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-23.10.2034	USD	800'000			800'000	747'767.42	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-24.07.2029	USD	900'000			900'000	794'651.87	0.03
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/24-23.01.2035	USD		850'000		850'000	744'690.43	0.03
- JPMORGAN CHASE & FIX-TO-FRN FRN/21-23.06.2025	USD	400'000		400'000			
3.000 JPMORGAN CHASE (reg -S-) S. 76 3%/14-19.02.2026	EUR	500'000			500'000	474'101.10	0.02
3.875 JPMORGAN CHASE (subordinated) 3.875%/14-10.09.2024	USD	700'000		700'000			
4.950 JPMORGAN CHASE (subordinated) 4.95%/15-01.06.2045	USD	500'000			500'000	410'634.69	0.01
5.625 JPMORGAN CHASE (subordinated) 5.625%/13-16.08.2043	USD	300'000			300'000	270'952.30	0.01
3.625 JPMORGAN CHASE 3.625%/14-13.05.2024	USD	1'250'000		1'250'000			
4.250 JPMORGAN CHASE 4.25%/15-01.10.2027	USD	500'000			500'000	430'655.64	0.01
4.850 JPMORGAN CHASE 4.85%/14-01.02.2044	USD	240'000			240'000	198'291.77	0.01
5.500 JPMORGAN CHASE 5.5%/10-15.10.2040	USD	350'000			350'000	315'084.66	0.01
- JPMORGAN CHASE FIX-TO-FLOATER 17-01.05.2028	USD	1'044'000			1'044'000	873'397.47	0.03
3.125 JPMORGAN CHASE S. -H- 3.125%/15-23.01.2025	USD	1'720'000		1'720'000			
3.875 JPMORGAN CHASE S. H 3.875%/14-01.02.2024	USD	500'000		500'000			
5.950 JUNIPER NETWORKS 5.95%/11-15.03.2041	USD	200'000			200'000	174'224.67	0.01
3.750 JUNIPER NETWORKS INC 3.75%/19-15.08.2029	USD	165'000			165'000	134'668.84	0.00
2.810 KAISER FOUNDATION HOSPIT 2.81%/21-01.06.2041	USD	400'000			400'000	257'747.45	0.01
3.266 KAISER FOUNDATION HOSPIT 3.266%/19-01.11.2049	USD	500'000			500'000	322'760.57	0.01
4.150 KAISER FOUNDATION HOSPIT 4.15%/17-01.05.2047	USD	800'000			800'000	606'387.50	0.02
4.125 KANSAS CITY POWER & LT 4.125%/19-01.04.2049	USD	300'000			300'000	208'973.68	0.01
3.500 KANSAS CITY SOUTHERN 3.5%/20-01.05.2050	USD	492'000		492'000			
4.300 KANSAS CITY SOUTHERN 4.3%/16-15.05.2043	USD	339'000		339'000			
1.000 KELLOGG 1%/16-17.05.2024	EUR	220'000		220'000			
4.500 KELLOGG 4.5%/16-01.04.2046	USD	543'000			543'000	410'957.32	0.01
0.500 KELLOGG CO 0.5%/21-20.05.2029	EUR	200'000			200'000	162'842.99	0.01
2.100 KELLOGG CO 2.1%/20-01.06.2030	USD	300'000			300'000	222'302.65	0.01
5.250 KELLOGG CO 5.25%/23-01.03.2033	USD		300'000	100'000	200'000	174'812.60	0.01
7.450 KELLOGG S. -B- 7.45%/01-01.04.2031	USD	50'000			50'000	49'258.18	0.00
2.400 KEMPER CORP 2.4%/20-30.09.2030	USD	200'000			200'000	138'752.74	0.00
3.800 KEMPER CORP 3.8%/22-23.02.2032	USD		112'000		112'000	82'768.45	0.00
5.125 KENTUCKY UTILITIES 5.125%/11-01.11.2040	USD	200'000			200'000	167'190.95	0.01
3.300 KENTUCKY UTILITIES CO 3.3%/20-01.06.2050	USD	272'000			272'000	165'551.54	0.01
4.375 KENTUCKY UTILITIES CO 4.375%/15-01.10.2045	USD	250'000			250'000	184'789.25	0.01
4.900 KENVUE INC -144A- 4.9%/23-22.03.2033	USD		800'000	800'000			
5.000 KENVUE INC -144A- 5%/23-22.03.2030	USD		600'000	600'000			
5.050 KENVUE INC -144A- 5.05%/23-22.03.2028	USD		600'000	600'000			
5.050 KENVUE INC -144A- 5.05%/23-22.03.2053	USD		600'000	600'000			
5.100 KENVUE INC -144A- 5.1%/23-22.03.2043	USD		600'000	600'000			
5.200 KENVUE INC -144A- 5.2%/23-22.03.2063	USD		400'000	400'000			
4.900 KENVUE INC 4.9%/23-22.03.2033	USD		200'000		200'000	174'124.92	0.01
5.000 KENVUE INC 5%/23-22.03.2030	USD		600'000		600'000	529'419.41	0.02
5.050 KENVUE INC 5.05%/23-22.03.2028	USD		600'000		600'000	531'648.00	0.02
5.050 KENVUE INC 5.05%/23-22.03.2053	USD		174'000		174'000	147'454.03	0.00
5.100 KENVUE INC 5.1%/23-22.03.2043	USD		600'000		600'000	514'714.05	0.02
5.200 KENVUE INC 5.2%/23-22.03.2063	USD		324'000		324'000	275'902.14	0.01
5.350 KENVUE INC 5.35%/23-22.03.2026	USD		300'000		300'000	265'895.92	0.01
2.250 KEURIG DR PEPPER INC 2.25%/21-15.03.2031	USD	146'000			146'000	106'747.23	0.00
3.200 KEURIG DR PEPPER INC 3.2%/20-01.05.2030	USD		160'000		160'000	127'049.16	0.00
3.350 KEURIG DR PEPPER INC 3.35%/21-15.03.2051	USD	200'000			200'000	122'438.27	0.00
3.800 KEURIG DR PEPPER INC 3.8%/20-01.05.2050	USD	394'000			394'000	263'857.72	0.01
3.950 KEURIG DR PEPPER INC 3.95%/22-15.04.2029	USD	200'000			200'000	167'655.61	0.01
4.050 KEURIG DR PEPPER INC 4.05%/22-15.04.2032	USD	200'000			200'000	163'351.76	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.417	KEURIG DR PEPPER INC 4.417%/19-25.05.2025	USD	72'000	8'000	80'000	69'675.06	0.00	
4.500	KEURIG DR PEPPER INC 4.5%/15-15.11.2045	USD	200'000		200'000	151'835.42	0.01	
4.500	KEURIG DR PEPPER INC 4.5%/22-15.04.2052	USD	200'000	400'000	600'000	448'370.31	0.02	
4.597	KEURIG DR PEPPER INC 4.597%/19-25.05.2028	USD	418'000		418'000	362'574.85	0.01	
3.900	KEY BANK NA (subordinated) 3.9%/19-13.04.2029	USD	250'000		250'000	195'554.39	0.01	
4.900	KEY BANK NA (subordinated) 4.9%/22-08.08.2032	USD	400'000		400'000	309'046.53	0.01	
4.150	KEY BANK NA 4.15%/22-08.08.2025	USD		500'000	500'000	426'346.33	0.01	
5.000	KEY BANK NA 5%/23-26.01.2033	USD		250'000	250'000	201'085.27	0.01	
5.850	KEY BANK NA 5.85%/22-15.11.2027	USD	500'000		500'000	434'314.39	0.01	
-	KEY BANK NA FIX-TO-FRN FRN/20-03.01.2024	USD	400'000	400'000				
-	KEYCORP FIX-TO-FRN FRN/22-23.05.2025	USD	200'000	200'000				
2.250	KEYCORP S. -O- 2.25%/20-06.04.2027	USD	500'000		500'000	392'728.18	0.01	
4.100	KEYCORP S. -O- 4.1%/18-30.04.2028	USD	403'000		403'000	332'149.51	0.01	
-	KEYCORP S. -Q- FIX-TO-FRN FRN/22-01.06.2033	USD	200'000		200'000	159'051.50	0.01	
3.000	KEYSIGHT TECHNOLOGIES 3%/19-30.10.2029	USD		420'000	420'000	328'898.99	0.01	
2.742	KEYSPAN GAS EAST CORP -144A- 2.742%/16-15.08.2026	USD	200'000		200'000	164'280.74	0.01	
5.819	KEYSPAN GAS EAST CORP -144A- 5.819%/11-01.04.2041	USD		108'000	108'000	89'964.20	0.00	
5.994	KEYSPAN GAS EAST CORP -144A- 5.994%/23-06.03.2033	USD		122'000	122'000	106'912.54	0.00	
2.500	KILROY REALTY LP 2.5%/20-15.11.2032	USD	400'000	164'000	200'000	364'000	237'519.93	0.01
2.650	KILROY REALTY LP 2.65%/21-15.11.2033	USD	300'000		300'000	192'458.45	0.01	
4.375	KILROY REALTY LP 4.375%/15-01.10.2025	USD	243'000		243'000	208'561.87	0.01	
2.750	KIMBERLY-CLARK 2.75%/16-15.02.2026	USD	110'000		110'000	93'217.91	0.00	
2.875	KIMBERLY-CLARK CORP 2.875%/20-07.02.2050	USD		300'000	300'000	180'442.43	0.01	
3.200	KIMBERLY-CLARK CORP 3.2%/19-25.04.2029	USD	246'000		246'000	200'988.31	0.01	
3.900	KIMBERLY-CLARK CORP 3.9%/17-04.05.2047	USD	200'000		200'000	142'665.56	0.00	
6.625	KIMBERLY-CLARK CORPORATION 6.625%/07-01.08.2037	USD	276'000		276'000	279'989.39	0.01	
2.700	KIMCO REALTY 2.7%/16-01.03.2024	USD	580'000	580'000				
2.800	KIMCO REALTY 2.8%/16-01.10.2026	USD	135'000		135'000	111'382.29	0.00	
1.900	KIMCO REALTY CORP 1.9%/20-01.03.2028	USD	300'000		300'000	231'432.76	0.01	
3.200	KIMCO REALTY CORP 3.2%/22-01.04.2032	USD	400'000		400'000	299'184.45	0.01	
4.125	KIMCO REALTY CORP 4.125%/16-01.12.2046	USD	400'000		400'000	268'123.83	0.01	
4.600	KIMCO REALTY CORP 4.6%/22-01.02.2033	USD	300'000		300'000	247'611.73	0.01	
6.400	KIMCO REALTY OP LLC 6.4%/23-01.03.2034	USD		100'000	100'000	92'695.39	0.00	
4.300	KINDER MORGAN 4.3%/14-01.06.2025	USD	900'000		900'000	780'888.82	0.03	
5.300	KINDER MORGAN 5.3%/14-01.12.2034	USD	400'000		400'000	343'270.44	0.01	
5.550	KINDER MORGAN 5.55%/14-01.06.2045	USD	400'000		400'000	330'460.63	0.01	
5.000	KINDER MORGAN ENER PART 5%/12-15.08.2042	USD		331'000	331'000	253'607.43	0.01	
6.550	KINDER MORGAN ENER PART 6.55%/10-15.09.2040	USD	200'000		200'000	182'748.32	0.01	
5.000	KINDER MORGAN ENERGY 5%/13-01.03.2043	USD	270'000		270'000	207'102.51	0.01	
5.500	KINDER MORGAN ENERGY 5.5%/14-01.03.2044	USD	200'000		200'000	162'826.58	0.01	
5.625	KINDER MORGAN ENERGY 5.625%/11-01.09.2041	USD	400'000		400'000	331'400.38	0.01	
4.150	KINDER MORGAN ENERGY PARTNERS 4.15%/13-01.02.2024	USD	200'000	200'000				
5.800	KINDER MORGAN ENERGY PARTNERS 5.8%/05-15.03.2035	USD	400'000		400'000	353'562.68	0.01	
6.500	KINDER MORGAN ENERGY PARTNERS 6.5%/07-01.02.2037	USD	110'000		110'000	99'760.95	0.00	
6.950	KINDER MORGAN ENERGY PARTNERS 6.95%/07-15.01.2038	USD	300'000		300'000	284'868.40	0.01	
1.750	KINDER MORGAN INC 1.75%/21-15.11.2026	USD		50'000	50'000	40'199.12	0.00	
2.000	KINDER MORGAN INC 2%/20-15.02.2031	USD	400'000		400'000	285'664.89	0.01	
3.250	KINDER MORGAN INC 3.25%/20-01.08.2050	USD	300'000		300'000	170'845.00	0.01	
3.600	KINDER MORGAN INC 3.6%/21-15.02.2051	USD	300'000		300'000	181'343.47	0.01	
4.300	KINDER MORGAN INC 4.3%/18-01.03.2028	USD	1'000'000		1'000'000	853'808.94	0.03	
4.800	KINDER MORGAN INC 4.8%/22-01.02.2033	USD	700'000	500'000	200'000	166'173.96	0.01	
5.200	KINDER MORGAN INC 5.2%/18-01.03.2048	USD		200'000	200'000	156'449.08	0.01	
5.200	KINDER MORGAN INC 5.2%/23-01.06.2033	USD	600'000		600'000	513'907.17	0.02	
5.450	KINDER MORGAN INC 5.45%/22-01.08.2052	USD	400'000		400'000	324'417.39	0.01	
4.000	KITE REALTY GROUP LP 4%/16-01.10.2026	USD	100'000		100'000	83'456.05	0.00	
5.500	KKR GROUP -144A- 5.5%/13-01.02.2043	USD	150'000		150'000	125'508.21	0.00	
3.250	KKR GROUP FIN CO X LLC -144A- 3.25%/21-15.12.2051	USD		106'000	106'000	62'502.94	0.00	
3.500	KKR GROUP FINAN CO VIII -144A- 3.5%/20-25.08.2050	USD	200'000		200'000	120'700.70	0.00	
4.850	KKR GROUP FINAN CO XII -144A- 4.85%/22-17.05.2032	USD		156'000	156'000	131'077.72	0.00	
3.625	KKR GROUP FINANCE CO VII -144A- 3.625%/20-25.02.2050	USD	300'000		300'000	186'700.51	0.01	
5.125	KKR GROUP FINANCE III -144A- 5.125%/14-01.06.2044	USD	246'000		246'000	197'226.58	0.01	
1.625	KKR GRP FIN CO V LLC 1.625%/19-22.05.2029	EUR	400'000		400'000	336'217.42	0.01	
3.750	KKR GRP FIN CO VI LLC -144A- 3.75%/19-01.07.2029	USD	300'000		300'000	244'638.53	0.01	
3.300	KLA CORP 3.3%/20-01.03.2050	USD	300'000		300'000	189'620.65	0.01	
4.650	KLA CORP 4.65%/22-15.07.2032	USD	260'000		260'000	223'172.83	0.01	
4.950	KLA CORP 4.95%/22-15.07.2052	USD	600'000		600'000	500'824.44	0.02	
5.250	KLA CORP 5.25%/22-15.07.2062	USD	200'000		200'000	171'113.91	0.01	
5.000	KLA-TENCOR CORP 5%/19-15.03.2049	USD	200'000		200'000	169'267.81	0.01	
5.499	KOMATSU FINANCE AMERICA -144A- 5.499%/22-06.10.2027	USD	400'000		400'000	356'201.68	0.01	
5.000	KRAFT FOODS 5%/12-04.06.2042	USD		400'000	400'000	324'928.45	0.01	
3.000	KRAFT HEINZ FOODS 3%/16-01.06.2026	USD	600'000		600'000	504'110.30	0.02	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.375 KRAFT HEINZ FOODS 4.375%/16-01.06.2046	USD	900'000	400'000	800'000	500'000	365'221.11	0.01
3.750 KRAFT HEINZ FOODS CO 3.75%/21-01.04.2030	USD	366'000			366'000	300'461.74	0.01
3.875 KRAFT HEINZ FOODS CO 3.875%/21-15.05.2027	USD		100'000		100'000	84'990.03	0.00
4.250 KRAFT HEINZ FOODS CO 4.25%/21-01.03.2031	USD	380'000		280'000	100'000	83'621.09	0.00
4.625 KRAFT HEINZ FOODS CO 4.625%/21-01.10.2039	USD	400'000			400'000	318'102.83	0.01
4.875 KRAFT HEINZ FOODS CO 4.875%/21-01.10.2049	USD	560'000			560'000	440'040.73	0.01
5.000 KRAFT HEINZ FOODS CO 5%/16-15.07.2035	USD	400'000		200'000	200'000	171'910.86	0.01
5.200 KRAFT HEINZ FOODS CO 5.2%/16-15.07.2045	USD	600'000			600'000	493'182.08	0.02
5.500 KRAFT HEINZ FOODS CO 5.5%/21-01.06.2050	USD	300'000			300'000	257'102.75	0.01
6.875 KRAFT HEINZ FOODS CO 6.875%/13-26.01.2039	USD	400'000			400'000	394'468.71	0.01
2.650 KROGER 2.65%/16-15.10.2026	USD	967'000			967'000	800'079.97	0.03
3.875 KROGER 3.875%/16-15.10.2046	USD	195'000			195'000	130'303.23	0.00
4.450 KROGER 4.45%/17-01.02.2047	USD	577'000			577'000	428'530.95	0.01
5.150 KROGER 5.15%/13-01.08.2043	USD	200'000			200'000	163'645.84	0.01
7.500 KROGER 7.5%/01-01.04.2031	USD	33'000			33'000	32'780.59	0.00
3.950 KROGER CO 3.95%/20-15.01.2050	USD	500'000		346'000	154'000	106'221.11	0.00
4.650 KROGER CO 4.65%/17-15.01.2048	USD		330'000		330'000	253'156.41	0.01
5.400 KROGER CO 5.4%/19-15.01.2049	USD		200'000		200'000	171'746.89	0.01
4.958 KUBOTA CREDIT USA 4.958%/23-31.05.2026	USD		200'000		200'000	174'794.16	0.01
2.050 KYNDRYL HOLDINGS INC 2.05%/22-15.10.2026	USD	400'000			400'000	321'733.46	0.01
2.700 KYNDRYL HOLDINGS INC 2.7%/22-15.10.2028	USD	400'000			400'000	308'817.99	0.01
4.100 KYNDRYL HOLDINGS INC 4.1%/22-15.10.2041	USD	250'000			250'000	164'670.90	0.01
1.800 L3HARRIS TECH INC 1.8%/20-15.01.2031	USD	600'000			600'000	424'786.61	0.01
5.400 L3HARRIS TECH INC 5.4%/23-15.01.2027	USD		600'000		600'000	531'773.79	0.02
5.400 L3HARRIS TECH INC 5.4%/23-31.07.2033	USD		800'000		800'000	704'889.53	0.02
5.600 L3HARRIS TECH INC 5.6%/23-31.07.2053	USD		300'000	188'000	112'000	99'149.41	0.00
6.150 L3HARRIS TECH INC 6.15%/10-15.12.2040	USD		240'000		240'000	221'871.19	0.01
1.550 LABORATORY CORP OF AMER 1.55%/21-01.06.2026	USD	300'000			300'000	243'393.35	0.01
2.950 LABORATORY CORP OF AMER 2.95%/19-01.12.2029	USD	391'000			391'000	306'419.63	0.01
4.700 LABORATORY CORP OF AMERICA HOLDINGS 4.7%/15-01.02.2045	USD	298'000			298'000	234'159.63	0.01
4.750 LAFARGEHOLCIM FINANCIAL US (reg.-S-) 4.75%/16-22.09.2046	USD	200'000		200'000			
3.500 LAFARGEHOLCIM FINANCIAL US (reg.-S-) S. -A- 3.5%/16-22.09.2026	USD	1'000'000		500'000	500'000	421'604.21	0.01
1.900 LAM RESEARCH CORP 1.9%/20-15.06.2030	USD	664'000	360'000		1'024'000	756'710.97	0.03
3.125 LAM RESEARCH CORP 3.125%/20-15.06.2060	USD	200'000			200'000	115'456.62	0.00
7.300 LASMO (USA) 7.3%/97-15.11.2027	USD	30'000	100'000		130'000	121'478.01	0.00
4.375 LAZARD GROUP LLC 4.375%/19-11.03.2029	USD	300'000			300'000	251'809.67	0.01
3.797 LBJ INFRASTRUCTURE GROUP -144A- 3.797%/21-31.12.2057	USD		200'000		200'000	117'482.94	0.00
2.600 LEAR CORP 2.6%/21-15.01.2032	USD		96'000		96'000	68'815.87	0.00
4.250 LEAR CORP 4.25%/19-15.05.2029	USD	150'000			150'000	125'684.93	0.00
5.250 LEAR CORP 5.25%/19-15.05.2049	USD	266'000			266'000	210'336.87	0.01
4.750 LEGG MASON INC 4.75%/16-15.03.2026	USD	266'000			266'000	232'583.35	0.01
3.500 LEGGETT & PLATT INC 3.5%/17-15.11.2027	USD		300'000		300'000	246'517.33	0.01
3.500 LEGGETT & PLATT INC 3.5%/21-15.11.2051	USD		300'000		300'000	182'131.67	0.01
4.375 LEIDOS INC 4.375%/21-15.05.2030	USD	400'000			400'000	330'991.42	0.01
5.750 LEIDOS INC 5.75%/23-15.03.2033	USD		200'000		200'000	178'866.21	0.01
4.500 LENDLEASE (reg.-S-) 4.5%/16-26.05.2026	USD	250'000			250'000	211'588.35	0.01
4.875 LENNAR 4.875%/15-15.12.2023	USD	200'000		200'000			
3.000 LENNOX INTERNATIONAL 3%/16-15.11.2023	USD	990'000		990'000			
1.350 LENNOX INTERNATIONAL INC 1.35%/20-01.08.2025	USD	300'000			300'000	249'041.24	0.01
1.700 LENNOX INTERNATIONAL INC 1.7%/20-01.08.2027	USD	300'000			300'000	236'769.54	0.01
2.375 LEXINGTON REALTY TRUST 2.375%/21-01.10.2031	USD		340'000		340'000	237'341.10	0.01
3.950 LIBERTY MUTUAL GROUP INC -144A- 3.95%/20-15.05.2060	USD	100'000			100'000	63'067.50	0.00
3.951 LIBERTY MUTUAL GROUP INC -144A- 3.951%/19-15.10.2050	USD	500'000			500'000	330'414.64	0.01
4.569 LIBERTY MUTUAL GROUP INC -144A- 4.569%/19-01.02.2029	USD	500'000			500'000	424'530.14	0.01
5.500 LIBERTY MUTUAL GROUP INC -144A- 5.5%/22-15.06.2052	USD	400'000			400'000	336'955.07	0.01
4.625 LIBERTY MUTUAL GROUP INC 4.625%/22-02.12.2030	EUR	300'000			300'000	292'093.39	0.01
2.750 LIBERTY MUTUAL GROUP (reg.-S-) 2.75%/16-04.05.2026	EUR	400'000			400'000	370'906.80	0.01
2.400 LIFE STORAGE LP 2.4%/21-15.10.2031	USD	300'000		300'000			
3.050 LINCOLN NATIONAL CORP 3.05%/19-15.01.2030	USD	196'000			196'000	151'074.12	0.01
3.400 LINCOLN NATIONAL CORP 3.4%/22-01.03.2032	USD	200'000			200'000	149'481.70	0.01
4.350 LINCOLN NATIONAL CORP 4.35%/18-01.03.2048	USD	188'000			188'000	128'208.43	0.00
7.000 LINCOLN NATIONAL CORP 7%/10-15.06.2040	USD	143'000			143'000	137'302.23	0.00
1.100 LINDE INC/CT 1.1%/20-10.08.2030	USD	700'000		400'000	300'000	211'360.45	0.01
2.000 LINDE INC/CT 2%/20-10.08.2050	USD	112'000			112'000	55'350.93	0.00
4.700 LINDE INC/CT 4.7%/22-05.12.2025	USD	400'000			400'000	350'612.85	0.01
6.250 LKQ CORP 6.25%/23-15.06.2033	USD		232'000		232'000	209'992.48	0.01
4.125 LOEWS 4.125%/13-15.05.2043	USD	389'000			389'000	290'093.44	0.01
4.250 LOUISVILLE GAS & ELEC 4.25%/19-01.04.2049	USD	200'000			200'000	143'534.18	0.00
3.375 LOWE'S COMPANIES 3.375%/15-15.09.2025	USD	82'000			82'000	70'242.27	0.00
1.300 LOWE'S COS INC 1.3%/20-15.04.2028	USD	686'000	1'420'000		2'106'000	1'607'044.80	0.05
2.500 LOWE'S COS INC 2.5%/16-15.04.2026	USD		400'000		400'000	334'359.81	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.625	LOWE'S COS INC 2.625%/21-01.04.2031	USD	380'000		380'000	285'332.56	0.01	
2.800	LOWE'S COS INC 2.8%/21-15.09.2041	USD	270'000		270'000	165'950.54	0.01	
3.000	LOWE'S COS INC 3%/20-15.10.2050	USD	500'000		500'000	284'042.63	0.01	
3.350	LOWE'S COS INC 3.35%/22-01.04.2027	USD	438'000		438'000	367'474.64	0.01	
3.650	LOWE'S COS INC 3.65%/19-05.04.2029	USD	234'000		234'000	194'274.01	0.01	
3.750	LOWE'S COS INC 3.75%/22-01.04.2032	USD	600'000		600'000	479'472.38	0.02	
4.050	LOWE'S COS INC 4.05%/17-03.05.2047	USD	390'000		390'000	272'060.13	0.01	
4.250	LOWE'S COS INC 4.25%/22-01.04.2052	USD	700'000		700'000	495'651.54	0.02	
4.400	LOWE'S COS INC 4.4%/22-08.09.2025	USD	500'000	50'000	550'000	478'412.99	0.02	
4.450	LOWE'S COS INC 4.45%/22-01.04.2062	USD	600'000		354'000	249'205.91	0.01	
4.500	LOWE'S COS INC 4.5%/20-15.04.2030	USD	500'000		500'000	427'733.25	0.01	
4.550	LOWE'S COS INC 4.55%/19-05.04.2049	USD	200'000		200'000	148'907.61	0.01	
4.800	LOWE'S COS INC 4.8%/23-01.04.2026	USD		500'000	500'000	437'378.84	0.01	
5.000	LOWE'S COS INC 5%/20-15.04.2040	USD	400'000		400'000	334'663.54	0.01	
5.000	LOWE'S COS INC 5%/22-15.04.2033	USD	400'000		400'000	347'106.77	0.01	
5.150	LOWE'S COS INC 5.15%/23-01.07.2033	USD		500'000	500'000	438'170.44	0.01	
5.625	LOWE'S COS INC 5.625%/22-15.04.2053	USD	400'000		400'000	349'979.96	0.01	
5.750	LOWE'S COS INC 5.75%/23-01.07.2053	USD		300'000	135'000	120'050.93	0.00	
5.800	LOWE'S COS INC 5.8%/22-15.09.2062	USD	160'000		160'000	140'645.07	0.00	
5.850	LOWE'S COS INC 5.85%/23-01.04.2063	USD		300'000	300'000	266'528.02	0.01	
4.000	LPL HOLDINGS INC -144A- 4%/21-15.03.2029	USD		44'000	44'000	35'531.34	0.00	
4.375	LPL HOLDINGS INC -144A- 4.375%/21-15.05.2031	USD		54'000	54'000	42'907.44	0.00	
6.750	LPL HOLDINGS INC 6.75%/23-17.11.2028	USD		300'000	300'000	275'624.03	0.01	
2.250	LYB INT FINANCE III 2.25%/20-01.10.2030	USD	436'000		236'000	200'000	146'615.99	0.00
3.375	LYB INT FINANCE III 3.375%/20-01.10.2040	USD	500'000		500'000	326'102.04	0.01	
3.625	LYB INT FINANCE III 3.625%/20-01.04.2051	USD	600'000		350'000	250'000	152'915.75	0.01
3.800	LYB INT FINANCE III 3.8%/20-01.10.2060	USD	200'000		200'000	119'132.68	0.00	
4.200	LYB INT FINANCE III 4.2%/19-15.10.2049	USD	295'000		295'000	200'493.21	0.01	
4.200	LYB INT FINANCE III 4.2%/20-01.05.2050	USD	174'000		174'000	118'379.97	0.00	
-	M&T BANK CORPORATION FIX-TO-FRN FRN/23-27.01.2034	USD		260'000	260'000	210'432.00	0.01	
-	M&T BANK CORPORATION FIX-TO-FRN FRN/23-30.10.2029	USD		195'000	195'000	180'121.82	0.01	
3.428	MAGALLANES INC -144A- 3.428%/22-15.03.2024	USD	700'000		700'000			
3.638	MAGALLANES INC -144A- 3.638%/22-15.03.2025	USD	684'000		684'000			
3.755	MAGALLANES INC -144A- 3.755%/22-15.03.2027	USD	1'258'000		1'258'000			
4.054	MAGALLANES INC -144A- 4.054%/22-15.03.2029	USD	580'000		580'000			
4.279	MAGALLANES INC -144A- 4.279%/22-15.03.2032	USD	1'540'000		1'540'000			
5.050	MAGALLANES INC -144A- 5.05%/22-15.03.2042	USD	1'400'000		1'400'000			
5.141	MAGALLANES INC -144A- 5.141%/22-15.03.2052	USD	1'978'000		1'978'000			
5.391	MAGALLANES INC -144A- 5.391%/22-15.03.2062	USD	500'000	310'000	810'000			
5.000	MAGELLAN MIDSTREAM 5%/16-01.03.2026	USD	40'000		40'000	34'972.65	0.00	
3.950	MAGELLAN MIDSTREAM PARTN 3.95%/19-01.03.2050	USD	400'000		400'000	256'449.65	0.01	
4.850	MAGELLAN MIDSTREAM PARTN 4.85%/19-01.02.2049	USD	200'000		200'000			
5.150	MAGELLAN MIDSTREAM PARTNERS 5.15%/13-15.10.2043	USD	390'000		390'000			
3.500	MANPOWERGROUP 3.5%/22-30.06.2027	EUR	300'000	100'000	400'000	379'574.37	0.01	
4.650	MANUF & TRADERS TRUST CO 4.65%/23-27.01.2026	USD	250'000		250'000	214'337.50	0.01	
4.700	MANUF & TRADERS TRUST CO 4.7%/23-27.01.2028	USD	500'000		500'000	423'499.28	0.01	
5.400	MANUF & TRADERS TRUST CO 5.4%/22-21.11.2025	USD		400'000	400'000	348'751.63	0.01	
-	MANULIFE FINANCE (DELAWARE) (subordinated) FIX-TO-FRN 5.059%/06-15.12.2041	CAD	695'000		695'000	443'981.30	0.01	
6.500	MARATHON 6.5%/11-01.03.2041	USD	474'000		474'000	443'009.88	0.01	
5.200	MARATHON OIL 5.2%/15-01.06.2045	USD	189'000		189'000	144'501.21	0.00	
6.600	MARATHON OIL 6.6%/07-01.10.2037	USD	195'000	133'000	328'000	301'320.20	0.01	
6.800	MARATHON OIL 6.8%/02-15.03.2032	USD	294'000		294'000	275'938.15	0.01	
3.800	MARATHON PETROLEUM CORP 3.8%/19-01.04.2028	USD	690'000		690'000	578'452.62	0.02	
4.500	MARATHON PETROLEUM CORP 4.5%/19-01.04.2048	USD		200'000	200'000	144'882.66	0.00	
4.700	MARATHON PETROLEUM CORP 4.7%/20-01.05.2025	USD	600'000		600'000	523'218.89	0.02	
4.750	MARATHON PETROLEUM CORP 4.75%/14-15.09.2044	USD	250'000		250'000	192'102.93	0.01	
5.000	MARATHON PETROLEUM CORP 5%/14-15.09.2054	USD	50'000		50'000	37'834.92	0.00	
3.625	MARATHON PETROLEUM CORPORATION 3.625%/14-15.09.2024	USD	420'000		420'000			
5.000	MARKEL 5%/16-05.04.2046	USD		140'000	140'000	109'863.32	0.00	
3.350	MARKEL CORP 3.35%/19-17.09.2029	USD	250'000		250'000	198'311.94	0.01	
3.450	MARKEL CORP 3.45%/21-07.05.2052	USD	300'000		300'000	181'262.85	0.01	
3.500	MARKEL CORP 3.5%/17-01.11.2027	USD	770'000		770'000	638'654.02	0.02	
5.000	MARRIOTT INTERNATIONAL 5%/22-15.10.2027	USD	500'000	50'000	550'000	482'686.53	0.02	
5.450	MARRIOTT INTERNATIONAL 5.45%/23-15.09.2026	USD		300'000	300'000	265'281.85	0.01	
5.750	MARRIOTT INTERNATIONAL S. -EE- 5.75%/20-01.05.2025	USD	600'000		600'000	530'226.27	0.02	
4.625	MARRIOTT INTERNATIONAL S. -FF- 4.625%/20-15.06.2030	USD	500'000		500'000	426'042.15	0.01	
3.500	MARRIOTT INTERNATIONAL S. -GG- 3.5%/20-15.10.2032	USD	400'000		400'000	307'217.36	0.01	
2.850	MARRIOTT INTERNATIONAL S. -HH- 2.85%/21-15.04.2031	USD	200'000		200'000	150'313.60	0.01	
3.125	MARRIOTT INTERNATIONAL S. -R- 3.125%/16-15.06.2026	USD	150'000		150'000	126'076.51	0.00	
0.875	MARS INC -144A- 0.875%/20-16.07.2026	USD	100'000		100'000	79'847.71	0.00	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 MARS INC -144A- 1.625%/20-16.07.2032	USD	200'000			200'000	135'310.86	0.00
2.375 MARS INC -144A- 2.375%/20-16.07.2040	USD	200'000			200'000	120'982.39	0.00
3.200 MARS INC -144A- 3.2%/19-01.04.2030	USD	200'000			200'000	159'243.22	0.01
3.600 MARS INC -144A- 3.6%/19-01.04.2034	USD	200'000			200'000	155'662.08	0.01
3.875 MARS INC -144A- 3.875%/19-01.04.2039	USD	200'000			200'000	150'758.89	0.01
3.950 MARS INC -144A- 3.95%/19-01.04.2049	USD	250'000			250'000	178'157.62	0.01
4.125 MARS INC -144A- 4.125%/19-01.04.2054	USD	400'000		270'000	130'000	93'135.79	0.00
4.200 MARS INC -144A- 4.2%/19-01.04.2059	USD	300'000		264'000	36'000	25'936.51	0.00
4.550 MARS INC -144A- 4.55%/23-20.04.2028	USD		600'000		600'000	520'695.81	0.02
4.650 MARS INC -144A- 4.65%/23-20.04.2031	USD		400'000		400'000	344'616.40	0.01
4.750 MARS INC -144A- 4.75%/23-20.04.2033	USD		600'000		600'000	513'933.31	0.02
3.950 MARS INC 3.95%/19-01.04.2049	USD	200'000			200'000	142'525.98	0.00
4.350 MARSH & MCLENNAN COS 4.35%/16-30.01.2047	USD	446'000			446'000	333'166.06	0.01
1.979 MARSH & MCLENNAN COS INC 1.979%/19-21.03.2030	EUR	200'000			200'000	174'752.33	0.01
2.250 MARSH & MCLENNAN COS INC 2.25%/20-15.11.2030	USD	300'000	300'000		600'000	445'482.40	0.02
2.900 MARSH & MCLENNAN COS INC 2.9%/21-15.12.2051	USD	266'000			266'000	150'107.54	0.01
3.500 MARSH & MCLENNAN COS INC 3.5%/14-03.06.2024	USD	400'000			400'000	350'139.57	0.01
3.750 MARSH & MCLENNAN COS INC 3.75%/15-14.03.2026	USD	300'000			300'000	257'727.16	0.01
4.200 MARSH & MCLENNAN COS INC 4.2%/18-01.03.2048	USD		300'000		300'000	219'916.68	0.01
4.375 MARSH & MCLENNAN COS INC 4.375%/19-15.03.2029	USD	369'000			369'000	317'762.87	0.01
4.900 MARSH & MCLENNAN COS INC 4.9%/19-15.03.2049	USD	277'000			277'000	225'547.85	0.01
5.700 MARSH & MCLENNAN COS INC 5.7%/23-15.09.2053	USD		440'000		440'000	401'279.90	0.01
2.400 MARTIN MARIETTA 2.4%/21-15.07.2031	USD	500'000			500'000	365'788.30	0.01
3.200 MARTIN MARIETTA 3.2%/21-15.07.2051	USD	332'000			332'000	202'353.20	0.01
4.250 MARTIN MARIETTA MATERIAL 4.25%/17-15.12.2047	USD	150'000			150'000	109'766.23	0.00
2.450 MARVELL TECHNOLOGY INC 2.45%/21-15.04.2028	USD	200'000	812'000		1'012'000	800'126.07	0.03
4.875 MARVELL TECHNOLOGY INC 4.875%/21-22.06.2028	USD	400'000			400'000	345'997.87	0.01
2.000 MASCO CORP 2%/21-15.02.2031	USD	200'000			200'000	143'008.13	0.00
4.500 MASCO CORP 4.5%/17-15.05.2047	USD	398'000			398'000	292'668.28	0.01
3.200 MASS MUTUAL LIFE INS CO (subordinated) -144A- 3.2%/21-01.12.2061	USD	400'000			400'000	220'307.41	0.01
3.375 MASS MUTUAL LIFE INS CO (subordinated) -144A- 3.375%/20-15.04.2050	USD	200'000			200'000	121'666.42	0.00
1.729 MASSACHUSETTS ELECTRIC -144A- 1.729%/20-24.11.2030	USD	390'000			390'000	269'021.38	0.01
5.900 MASSACHUSETTS ELECTRIC -144A- 5.9%/09-15.11.2039	USD		100'000		100'000	87'417.05	0.00
4.004 MASSACHUSETTS ELECTRIC 4.004%/16-15.08.2046	USD	140'000			140'000	94'197.75	0.00
3.885 MASSACHUSETTS INSTITUTE OF TECHNOLOGIE 3.885%/16-01.07.2116	USD	480'000			480'000	318'528.21	0.01
4.678 MASSACHUSETTS INSTITUTE OF TECHNOLOGY 4.678 %/14-01.07.2114	USD	350'000			350'000	281'079.89	0.01
4.900 MASSACHUSETTS MUTUAL LIFE INSURANCE (reg. -S-) 4.9%/17-01.04.2077	USD	300'000		260'000	40'000	29'357.93	0.00
4.900 MASSACHUSETTS MUTUAL LIFE INSURANCE (subordinated) -144A- 4.9%/17-01.04.2077	USD	200'000			200'000	146'789.75	0.00
- MASSACHUSETTS MUTUAL LIFE INSURANCE CO FIX-TO-FRN FRN/19-15.02.2069	USD	320'000			320'000	250'314.68	0.01
1.375 MASSMUTUAL GLOBAL FUNDIN 1.375%/19-15.12.2026	GBP		300'000		300'000	303'149.18	0.01
1.200 MASSMUTUAL GLOBAL FUNDIN -144A- 1.2%/21-16.07.2026	USD	200'000	200'000		400'000	320'915.34	0.01
1.550 MASSMUTUAL GLOBAL FUNDIN -144A- 1.55%/20-09.10.2030	USD	200'000			200'000	140'370.16	0.00
2.150 MASSMUTUAL GLOBAL FUNDIN -144A- 2.15%/21-09.03.2031	USD	200'000			200'000	144'127.97	0.00
4.150 MASSMUTUAL GLOBAL FUNDIN -144A- 4.15%/22-26.08.2025	USD	400'000			400'000	347'098.96	0.01
5.050 MASSMUTUAL GLOBAL FUNDIN -144A- 5.05%/22-07.12.2027	USD	400'000			400'000	352'195.87	0.01
4.500 MASTEC INC -144A- 4.5%/20-15.08.2028	USD	200'000			200'000	164'940.90	0.01
2.100 MASTERCARD 2.1%/15-01.12.2027	EUR	300'000			300'000	273'600.46	0.01
2.950 MASTERCARD 2.95%/16-21.11.2026	USD	400'000			400'000	335'963.27	0.01
1.000 MASTERCARD INC 1%/22-22.02.2029	EUR	400'000			400'000	343'840.62	0.01
1.900 MASTERCARD INC 1.9%/21-15.03.2031	USD	190'000			190'000	138'795.20	0.00
2.000 MASTERCARD INC 2%/19-03.03.2025	USD	490'000			490'000	418'177.23	0.01
2.000 MASTERCARD INC 2%/21-18.11.2031	USD	100'000	852'000		952'000	687'705.93	0.02
3.375 MASTERCARD INC 3.375%/14-01.04.2024	USD	700'000		700'000			
3.500 MASTERCARD INC 3.5%/18-26.02.2028	USD	159'000			159'000	134'407.83	0.00
3.650 MASTERCARD INC 3.65%/19-01.06.2049	USD	475'000			475'000	332'563.16	0.01
3.850 MASTERCARD INC 3.85%/20-26.03.2050	USD	591'000			591'000	429'667.28	0.01
5.450 MATTEL INC 5.45%/11-01.11.2041	USD		94'000		94'000	75'106.62	0.00
3.196 MAYO CLINIC 3.196%/21-15.11.2061	USD	494'000			494'000	297'692.44	0.01
4.128 MAYO CLINIC S. -2016- 4.128%/16-15.11.2052	USD	180'000			180'000	137'038.55	0.00
3.400 MCCORMICK & CO 3.4%/17-15.08.2027	USD	265'000			265'000	220'723.57	0.01
4.950 MCCORMICK & CO 4.95%/23-15.04.2033	USD		400'000		400'000	343'771.27	0.01
1.875 MCDONALD'S 1.875%/15-26.05.2027	EUR		300'000		300'000	271'962.42	0.01
2.625 MCDONALD'S 2.625%/14-11.06.2029	EUR	400'000		400'000			
3.250 MCDONALD'S 3.25%/14-10.06.2024	USD		860'000	860'000			
3.375 MCDONALD'S 3.375%/15-26.05.2025	USD	550'000			550'000	473'389.96	0.02
3.500 MCDONALD'S 3.5%/17-01.03.2027	USD	400'000			400'000	339'122.79	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.700 MCDONALD'S 3.7%/15-30.01.2026	USD	800'000			800'000	688'448.77	0.02
4.700 MCDONALD'S 4.7%/15-09.12.2035	USD	200'000			200'000	169'148.19	0.01
4.875 MCDONALD'S 4.875%/15-09.12.2045	USD	400'000			400'000	323'675.73	0.01
5.875 MCDONALD'S 5.875%/02-23.04.2032	GBP	200'000			200'000	237'265.97	0.01
0.250 MCDONALD'S CORP 0.25%/21-04.10.2028	EUR	300'000			300'000	247'194.65	0.01
1.450 MCDONALD'S CORP 1.45%/20-01.09.2025	USD	1'000'000		500'000	500'000	416'760.90	0.01
1.500 MCDONALD'S CORP 1.5%/17-28.11.2029	EUR	200'000			200'000	170'370.90	0.01
1.600 MCDONALD'S CORP 1.6%/19-15.03.2031	EUR	200'000			200'000	167'064.33	0.01
2.125 MCDONALD'S CORP 2.125%/20-01.03.2030	USD		531'000		531'000	400'083.49	0.01
2.375 MCDONALD'S CORP 2.375%/22-31.05.2029	EUR	400'000	400'000		800'000	720'400.02	0.02
2.625 MCDONALD'S CORP 2.625%/19-01.09.2029	USD	300'000			300'000	236'302.59	0.01
2.950 MCDONALD'S CORP 2.95%/19-15.03.2034	GBP	100'000			100'000	93'586.92	0.00
3.000 MCDONALD'S CORP 3.0%/22-31.05.2034	EUR	300'000			300'000	269'738.36	0.01
3.125 MCDONALD'S CORP 3.125%/17-04.03.2025	CAD		300'000		300'000	191'199.05	0.01
3.500 MCDONALD'S CORP 3.5%/20-01.07.2027	USD	500'000	50'000		550'000	463'442.76	0.02
3.625 MCDONALD'S CORP 3.625%/19-01.09.2049	USD	300'000			300'000	197'209.98	0.01
3.625 MCDONALD'S CORP 3.625%/23-28.11.2027	EUR		100'000		100'000	95'560.61	0.00
3.800 MCDONALD'S CORP 3.8%/18-01.04.2028	USD	300'000			300'000	253'590.66	0.01
3.875 MCDONALD'S CORP 3.875%/23-20.02.2031	EUR		100'000		100'000	96'827.03	0.00
4.000 MCDONALD'S CORP 4%/23-07.03.2030	EUR		300'000	300'000			
4.125 MCDONALD'S CORP 4.125%/23-28.11.2035	EUR		200'000		200'000	194'227.70	0.01
4.200 MCDONALD'S CORP 4.2%/20-01.04.2050	USD	200'000			200'000	145'093.72	0.00
4.250 MCDONALD'S CORP 4.25%/23-07.03.2035	EUR		300'000		300'000	294'852.04	0.01
4.450 MCDONALD'S CORP 4.45%/17-01.03.2047	USD	500'000			500'000	378'286.87	0.01
4.450 MCDONALD'S CORP 4.45%/18-01.09.2048	USD	211'000			211'000	160'524.64	0.01
4.600 MCDONALD'S CORP 4.6%/22-09.09.2032	USD	300'000			300'000	257'904.98	0.01
5.150 MCDONALD'S CORP 5.15%/22-09.09.2052	USD	300'000			300'000	250'873.56	0.01
6.300 MCDONALD'S S. -I- T. 99 6.3%/07-15.10.2037	USD	290'000			290'000	278'098.37	0.01
5.700 MCDONALD'S S. I T.104 5.7%/09-01.02.2039	USD	300'000		300'000			
3.625 MCDONALD'S S. T.112 3.625%/13-01.05.2043	USD	300'000			300'000	208'044.55	0.01
4.875 MCDONALD'S T. 106 4.875%/10-15.07.2040	USD	150'000			150'000	125'967.15	0.00
3.700 MCDONALD'S T. 109 3.7%/12-15.02.2042	USD	130'000			130'000	92'011.78	0.00
1.500 MCKESSON 1.5%/17-17.11.2025	EUR	500'000			500'000	459'259.68	0.02
1.300 MCKESSON CORP 1.3%/21-15.08.2026	USD		50'000		50'000	40'179.58	0.00
3.950 MCKESSON CORP 3.95%/18-16.02.2028	USD	484'000			484'000	413'557.56	0.01
4.900 MCKESSON CORP 4.9%/23-15.07.2028	USD		300'000		300'000	264'217.86	0.01
5.100 MCKESSON CORP 5.1%/23-15.07.2033	USD		400'000		400'000	350'862.39	0.01
6.000 MDC HOLDINGS 6%/13-15.01.2043	USD	200'000			200'000	175'497.81	0.01
4.125 MEAD JOHNSON NUTRITION 4.125%/15-15.11.2025	USD	498'000	100'000		598'000	516'636.08	0.02
5.900 MEAD JOHNSON NUTRITION 5.9%/10-01.11.2039	USD	200'000			200'000	183'713.36	0.01
4.375 MEDTRONIC 4.375%/15-15.03.2035	USD	717'000		317'000	400'000	332'088.82	0.01
4.625 MEDTRONIC 4.625%/15-15.03.2045	USD	1'083'000			1'083'000	882'948.99	0.03
2.955 MEMORIAL SLOAN-KETTERING 2.955%/20-01.01.2050	USD	300'000			300'000	179'655.25	0.01
4.125 MEMORIAL SLOAN-KETTERING 4.125%/12-01.07.2052	USD	160'000			160'000	119'760.69	0.00
2.625 MERCEDES-BENZ FIN NA -144A- 2.625%/20-10.03.2030	USD		600'000		600'000	462'443.33	0.02
4.800 MERCEDES-BENZ FIN NA -144A- 4.8%/23-30.03.2026	USD		300'000		300'000	262'234.22	0.01
4.800 MERCEDES-BENZ FIN NA -144A- 4.8%/23-30.03.2028	USD		450'000		450'000	392'856.66	0.01
5.250 MERCEDES-BENZ FIN NA -144A- 5.25%/22-29.11.2027	USD	400'000	150'000		550'000	487'454.96	0.02
5.375 MERCEDES-BENZ FIN NA -144A- 5.375%/22-26.11.2025	USD	400'000			400'000	353'218.70	0.01
0.500 MERCK & CO 0.5%/16-02.11.2024	EUR	450'000		450'000			
1.375 MERCK & CO 1.375%/16-02.11.2036	EUR	200'000			200'000	153'653.22	0.01
2.750 MERCK & CO 2.75%/15-10.02.2025	USD	1'560'000			1'560'000	1'342'903.99	0.05
3.600 MERCK & CO 3.6%/12-15.09.2042	USD	50'000			50'000	35'636.17	0.00
3.700 MERCK & CO 3.7%/15-10.02.2045	USD	587'000			587'000	417'906.65	0.01
4.150 MERCK & CO 4.15%/13-18.05.2043	USD	284'000			284'000	218'285.02	0.01
1.450 MERCK & CO INC 1.45%/20-24.06.2030	USD	600'000	572'000		1'172'000	843'495.93	0.03
1.700 MERCK & CO INC 1.7%/21-10.06.2027	USD	800'000			800'000	638'000.04	0.02
1.900 MERCK & CO INC 1.9%/21-10.12.2028	USD	500'000			500'000	388'654.37	0.01
2.150 MERCK & CO INC 2.15%/21-10.12.2031	USD	600'000			600'000	438'160.47	0.01
2.350 MERCK & CO INC 2.35%/20-24.06.2040	USD				492'000	299'955.12	0.01
2.750 MERCK & CO INC 2.75%/21-10.12.2051	USD	800'000			800'000	456'718.70	0.02
2.900 MERCK & CO INC 2.9%/21-10.12.2061	USD	400'000			400'000	218'162.34	0.01
3.400 MERCK & CO INC 3.4%/19-07.03.2029	USD	545'000			545'000	450'736.38	0.02
4.000 MERCK & CO INC 4%/19-07.03.2049	USD	500'000			500'000	366'657.75	0.01
4.900 MERCK & CO INC 4.9%/23-17.05.2044	USD		252'000		252'000	213'024.97	0.01
5.000 MERCK & CO INC 5%/23-17.05.2053	USD	400'000			400'000	341'411.73	0.01
5.150 MERCK & CO INC 5.15%/23-17.05.2063	USD		600'000		600'000	516'555.66	0.02
6.110 MERRILL LYNCH (subordinated) 6.11%/07-29.01.2037	USD	300'000			300'000	276'866.20	0.01
0.500 MET LIFE GLOB FUNDING I 0.5%/21-25.05.2029	EUR	200'000			200'000	163'898.80	0.01
0.625 MET LIFE GLOB FUNDING I 0.625%/21-08.12.2027	GBP	200'000			200'000	190'359.46	0.01
1.950 MET LIFE GLOB FUNDING I 1.95%/21-20.03.2028	CAD	200'000			200'000	117'702.55	0.00

1440 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.700	MET LIFE GLOB FUNDING I -144A- 0.7%/21-27.09.2024	USD	300'000		300'000	256'964.68	0.01
2.400	MET LIFE GLOB FUNDING I -144A- 2.4%/22-11.01.2032	USD		450'000	450'000	322'480.76	0.01
2.800	MET LIFE GLOB FUNDING I -144A- 2.8%/22-21.03.2025	USD	200'000		200'000	171'417.98	0.01
2.950	MET LIFE GLOB FUNDING I -144A- 2.95%/20-09.04.2030	USD	265'000		265'000	204'918.20	0.01
3.000	MET LIFE GLOB FUNDING I -144A- 3%/17-19.09.2027	USD	500'000		500'000	408'804.41	0.01
3.050	MET LIFE GLOB FUNDING I -144A- 3.05%/19-17.06.2029	USD	200'000		200'000	158'204.42	0.01
3.300	MET LIFE GLOB FUNDING I -144A- 3.3%/22-21.03.2029	USD	300'000		300'000	242'764.00	0.01
4.050	MET LIFE GLOB FUNDING I -144A- 4.05%/22-25.08.2025	USD	300'000		300'000	259'674.54	0.01
5.050	MET LIFE GLOB FUNDING I -144A- 5.05%/23-06.01.2028	USD		500'000	500'000	439'280.42	0.01
2.450	MET LIFE GLOB FUNDING I 2.45%/22-12.01.2029	CAD	300'000		300'000	177'480.73	0.01
3.394	MET LIFE GLOB FUNDING I 3.394%/20-09.04.2030	CAD	250'000		250'000	152'638.37	0.01
3.750	MET LIFE GLOB FUNDING I 3.75%/22-05.12.2030	EUR	400'000		400'000	385'463.30	0.01
3.750	MET LIFE GLOB FUNDING I 3.75%/23-07.12.2031	EUR		100'000	100'000	96'366.78	0.00
4.000	MET LIFE GLOB FUNDING I 4%/17-13.07.2027	AUD	230'000		230'000	126'440.07	0.00
4.125	MET LIFE GLOB FUNDING I S. -2022-17- 4.125%/22-02.09.2025	GBP	300'000	100'000	400'000	438'777.31	0.01
3.500	META PLATFORMS INC 3.5%/22-15.08.2027	USD	800'000		800'000	675'413.29	0.02
3.850	META PLATFORMS INC 3.85%/22-15.08.2032	USD	800'000		800'000	652'493.21	0.02
4.450	META PLATFORMS INC 4.45%/22-15.08.2052	USD	700'000		700'000	538'722.64	0.02
4.600	META PLATFORMS INC 4.6%/23-15.05.2028	USD		400'000	400'000	350'833.03	0.01
4.650	META PLATFORMS INC 4.65%/22-15.08.2062	USD	400'000		400'000	310'666.12	0.01
4.800	META PLATFORMS INC 4.8%/23-15.05.2030	USD		300'000	300'000	264'106.47	0.01
4.950	META PLATFORMS INC 4.95%/23-15.05.2033	USD		500'000	500'000	440'595.27	0.01
5.600	META PLATFORMS INC 5.6%/23-15.05.2053	USD		900'000	900'000	820'851.81	0.03
5.750	META PLATFORMS INC 5.75%/23-15.05.2063	USD		400'000	400'000	368'761.00	0.01
2.705	METHODIST HOSPITAL/THE S. -2020A- 2.705%/20-01.12.2050	USD	300'000		300'000	169'525.29	0.01
-	METLIFE (subordinated) -144A- FIX-TO-FLOATER 9.25%/17-08.04.2068	USD	200'000		200'000	202'376.81	0.01
3.000	METLIFE 3%/15-01.03.2025	USD	1'080'000				
4.050	METLIFE 4.05%/15-01.03.2045	USD	500'000		500'000	363'542.41	0.01
4.125	METLIFE 4.125%/12-13.08.2042	USD	300'000		300'000	223'377.74	0.01
4.875	METLIFE 4.875%/13-13.11.2043	USD	490'000	318'000	568'000	459'550.73	0.02
5.875	METLIFE 5.875%/10-06.02.2041	USD	500'000		500'000	459'543.30	0.02
6.500	METLIFE 6.5%/02-15.12.2032	USD	300'000		300'000	288'501.79	0.01
7.875	METLIFE CAPITAL TRUST IV -144A- 7.875%/07-15.12.2067	USD	200'000		200'000	188'795.65	0.01
-	METLIFE FIX-TO-FRN 6.4%/06-15.12.2066	USD	220'000		220'000	196'922.35	0.01
3.600	METLIFE INC 3.6%/15-13.11.2025	USD	170'000		170'000	146'037.33	0.00
5.000	METLIFE INC 5%/22-15.07.2052	USD	200'000		200'000	164'306.54	0.01
5.250	METLIFE INC 5.25%/23-15.01.2054	USD		500'000	200'000	170'282.69	0.01
5.375	METLIFE INC 5.375%/23-15.07.2033	USD		600'000	600'000	531'208.58	0.02
6.375	METLIFE INC 6.375%/04-15.06.2034	USD	288'000		288'000	273'187.58	0.01
4.721	METLIFE S. -E2- 4.721%/14-15.12.2044	USD	250'000		250'000	195'906.03	0.01
4.300	METROPOLITAN EDISON CO -144A- 4.3%/19-15.01.2029	USD	384'000		384'000	324'664.93	0.01
3.500	METROPOLITAN LIFE GLOBAL FUNDING I (reg. -S-) S. 12-11 3.5%/12-30.09.2026	GBP	100'000	100'000	200'000	214'973.35	0.01
3.450	METROPOLITAN LIFE GLOBAL FUNDING I (reg. -S-) T. -26- 3.45%/16-18.12.2026	USD	300'000		300'000	253'068.19	0.01
4.000	METROPOLITAN LIFE GLOBAL FUNDING I 4%/23-05.04.2028	EUR		300'000	300'000	290'412.47	0.01
0.972	MICROCHIP TECHNOLOGY INC 0.972%/20-15.02.2024	USD	600'000		600'000		
4.250	MICROCHIP TECHNOLOGY INC 4.25%/20-01.09.2025	USD		40'000	40'000	34'578.14	0.00
2.703	MICRON TECHNOLOGY INC 2.703%/21-15.04.2032	USD	400'000	756'000	1'156'000	835'069.04	0.03
3.366	MICRON TECHNOLOGY INC 3.366%/21-01.11.2041	USD	210'000		210'000	134'506.49	0.00
3.477	MICRON TECHNOLOGY INC 3.477%/21-01.11.2051	USD	150'000		150'000	91'751.78	0.00
4.185	MICRON TECHNOLOGY INC 4.185%/19-15.02.2027	USD	189'000		189'000	161'718.09	0.01
4.663	MICRON TECHNOLOGY INC 4.663%/19-15.02.2030	USD	400'000		400'000	340'165.28	0.01
5.375	MICRON TECHNOLOGY INC 5.375%/23-15.04.2028	USD		400'000	400'000	353'183.44	0.01
5.875	MICRON TECHNOLOGY INC 5.875%/23-15.09.2033	USD		200'000	200'000	179'496.94	0.01
2.400	MICROSOFT 2.40%/16-08.08.2026	USD	1'300'000		1'300'000	1'083'636.25	0.04
2.625	MICROSOFT 2.625%/13-02.05.2033	EUR	200'000		200'000	186'213.81	0.01
2.700	MICROSOFT 2.7%/15-12.02.2025	USD	1'250'000		1'250'000	1'076'127.81	0.04
2.875	MICROSOFT 2.875%/17-06.02.2024	USD	370'000		370'000		
3.125	MICROSOFT 3.125%/15-03.11.2025	USD	500'000	50'000	550'000	470'759.57	0.02
3.300	MICROSOFT 3.3%/17-06.02.2027	USD	1'000'000	150'000	1'150'000	978'160.71	0.03
3.450	MICROSOFT 3.45%/16-08.08.2036	USD	350'000		350'000	271'488.73	0.01
3.500	MICROSOFT 3.5%/12-15.11.2042	USD		394'000	394'000	290'754.71	0.01
3.500	MICROSOFT 3.5%/15-12.02.2035	USD	610'000		610'000	487'311.19	0.02
3.625	MICROSOFT 3.625%/13-15.12.2023	USD	200'000		200'000		
3.700	MICROSOFT 3.7%/16-08.08.2046	USD	800'000		800'000	585'996.31	0.02
4.100	MICROSOFT 4.1%/17-06.02.2037	USD	314'000		314'000	260'493.60	0.01
4.200	MICROSOFT 4.2%/15-03.11.2035	USD	590'000		590'000	502'071.26	0.02
1.350	MICROSOFT CORP -144A- 1.35%/23-15.09.2030	USD		200'000	200'000	144'132.60	0.00
2.500	MICROSOFT CORP -144A- 2.5%/23-15.09.2050	USD		364'000	364'000	203'372.20	0.01
2.525	MICROSOFT CORP 2.525%/20-01.06.2050	USD	1'654'000	300'000	1'954'000	1'108'754.47	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.875	MICROSOFT CORP 2.875%/20-01.06.2060	USD	1'479'000		1'479'000	822'443.30	0.03	
2.921	MICROSOFT CORP 2.921%/21-17.03.2052	USD	1'820'000		1'820'000	1'106'185.62	0.04	
3.041	MICROSOFT CORP 3.041%/21-17.03.2062	USD	661'000		661'000	395'793.95	0.01	
3.125	MICROSOFT CORP 3.125%/13-06.12.2028	EUR	200'000	300'000	500'000	478'870.37	0.02	
2.750	MID-AMERICA APARTMENTS 2.75%/19-15.03.2030	USD	300'000		300'000	232'167.37	0.01	
3.600	MID-AMERICA APARTMENTS 3.6%/17-01.06.2027	USD	650'000		650'000	546'865.87	0.02	
3.500	MIDAMERICAN ENERGY 3.5%/14-15.10.2024	USD	350'000		350'000	304'390.42	0.01	
3.150	MIDAMERICAN ENERGY CO 3.15%/19-15.04.2050	USD	500'000		500'000	300'938.92	0.01	
3.650	MIDAMERICAN ENERGY CO 3.65%/18-01.08.2048	USD	983'000	400'000	583'000	390'496.86	0.01	
3.950	MIDAMERICAN ENERGY CO 3.95%/17-01.08.2047	USD	441'000		441'000	310'725.59	0.01	
4.250	MIDAMERICAN ENERGY CO 4.25%/19-15.07.2049	USD		400'000	400'000	295'923.11	0.01	
5.850	MIDAMERICAN ENERGY CO 5.85%/23-15.09.2054	USD		400'000	400'000	371'623.23	0.01	
6.125	MIDAMERICAN ENERGY HOLDINGS 6.125%/06-01.04.2036	USD	865'000		865'000	803'185.55	0.03	
4.625	MIDWEST CONNECTOR CAPIT -144A- 4.625%/19-01.04.2029	USD	210'000		210'000	177'885.93	0.01	
6.500	MILEAGE PLUS HLDNGS LLC -144A- 6.5%/20-20.06.2027	USD	940'000	810'000	1'150'000	600'000	370'544.90	0.01
3.100	MISSISSIPPI POWE S. -2021B- 3.1%/21-30.07.2051	USD	100'000		100'000	57'213.06	0.00	
5.658	MITSUBISHI HC FIN AMER -144A- 5.658%/23-28.02.2033	USD		300'000	300'000	266'396.38	0.01	
0.625	MMS USA FINANCING INC 0.625%/19-13.06.2025	EUR	200'000		200'000	182'892.00	0.01	
1.250	MMS USA FINANCING INC 1.25%/19-13.06.2028	EUR	200'000		200'000	174'348.30	0.01	
1.750	MMS USA FINANCING INC 1.75%/19-13.06.2031	EUR	200'000		200'000	168'968.23	0.01	
3.625	MOHAWK INDUSTRIES INC 3.625%/20-15.05.2030	USD		34'000	34'000	27'242.98	0.00	
1.250	MOLSON COORS BREWING 1.25%/16-15.07.2024	EUR	900'000		900'000			
3.000	MOLSON COORS BREWING 3%/12-15.07.2026	USD	723'000		723'000	606'355.08	0.02	
4.200	MOLSON COORS BREWING 4.2%/16-15.07.2046	USD	560'000		560'000	401'741.33	0.01	
5.000	MOLSON COORS BREWING 5%/12-01.05.2042	USD	130'000		130'000	106'373.09	0.00	
3.440	MOLSON COORS INTL LP S. -2- 3.44%/16-15.07.2026	CAD	557'000		557'000	350'134.06	0.01	
1.375	MONDELEZ INTERNATIONAL 1.375%/21-17.03.2041	EUR	200'000		200'000	133'695.68	0.00	
1.500	MONDELEZ INTERNATIONAL 1.5%/20-04.05.2025	USD	600'000		600'000	505'094.89	0.02	
1.625	MONDELEZ INTERNATIONAL 1.625%/15-08.03.2027	EUR	850'000		850'000	768'429.99	0.03	
1.875	MONDELEZ INTERNATIONAL 1.875%/20-15.10.2032	USD	300'000		300'000	207'891.80	0.01	
2.375	MONDELEZ INTERNATIONAL 2.375%/15-06.03.2035	EUR	100'000		100'000	84'427.89	0.00	
2.625	MONDELEZ INTERNATIONAL 2.625%/20-04.09.2050	USD	268'000	200'000	468'000	257'429.48	0.01	
2.625	MONDELEZ INTERNATIONAL 2.625%/22-17.03.2027	USD	474'000	40'000	514'000	422'026.73	0.01	
3.000	MONDELEZ INTERNATIONAL 3%/22-17.03.2032	USD	430'000		430'000	326'386.69	0.01	
3.625	MONDELEZ INTERNATIONAL 3.625%/19-13.02.2026	USD	400'000		400'000	342'006.70	0.01	
3.550	MONONGAHELA POWER CO -144A- 3.55%/17-15.05.2027	USD	800'000		800'000	667'329.28	0.02	
5.400	MONONGAHELA POWER CO -144A- 5.4%/13-15.12.2043	USD		300'000	300'000	249'426.71	0.01	
5.246	MONTEFIORE OBLIGATED GRP S. -2018C- 5.246%/18-01.11.2048	USD	211'000	100'000	111'000	73'321.25	0.00	
4.287	MONTEFIORE OBLIGATED GRP S. -2020B- 4.287%/20-01.09.2050	USD	200'000	100'000	200'000	108'077.47	0.00	
1.750	MOODY'S 1.75%/15-09.03.2027	EUR	400'000		400'000	364'453.76	0.01	
2.750	MOODY'S CORPORATION 2.75%/21-19.08.2041	USD	400'000		400'000	247'359.68	0.01	
3.100	MOODY'S CORPORATION 3.1%/21-29.11.2061	USD	200'000		200'000	112'660.41	0.00	
3.250	MOODY'S CORPORATION 3.25%/18-15.01.2028	USD	980'000		800'000	149'128.42	0.01	
3.250	MOODY'S CORPORATION 3.25%/20-20.05.2050	USD	200'000		200'000	124'830.31	0.00	
3.750	MOODY'S CORPORATION 3.75%/20-24.03.2025	USD	100'000		100'000	86'579.69	0.00	
3.750	MOODY'S CORPORATION 3.75%/22-25.02.2052	USD	400'000		400'000	272'578.46	0.01	
-	MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/21-16.09.2036	USD	690'000		690'000	477'466.98	0.02	
-	MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/22-20.04.2037	USD	540'000		540'000	454'723.41	0.02	
-	MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/23-19.01.2038	USD	600'000		600'000	526'768.23	0.02	
3.950	MORGAN STANLEY (subordinated) S. -F- 3.95%/15-23.04.2027	USD	178'000		178'000	150'859.28	0.01	
5.000	MORGAN STANLEY (subordinated) S. -F- 5%/13-24.11.2025	EUR	400'000	400'000	800'000	700'283.94	0.02	
1.750	MORGAN STANLEY 1.75%/15-30.01.2025	EUR	1'850'000		1'850'000			
1.750	MORGAN STANLEY 1.75%/16-11.03.2024	EUR	600'000		600'000			
1.875	MORGAN STANLEY 1.875%/17-27.04.2027	EUR	800'000		800'000	723'944.81	0.02	
2.625	MORGAN STANLEY 2.625%/17-09.03.2027	GBP	400'000		400'000	413'011.70	0.01	
3.000	MORGAN STANLEY 3%/17-07.02.2024	CAD	1'650'000		1'650'000			
3.625	MORGAN STANLEY 3.625%/17-20.01.2027	USD	847'000	100'000	947'000	803'985.72	0.03	
4.375	MORGAN STANLEY 4.375%/17-22.01.2047	USD	732'000		732'000	555'800.40	0.02	
6.250	MORGAN STANLEY 6.25%/06-09.08.2026	USD	100'000		100'000	90'122.00	0.00	
4.754	MORGAN STANLEY BANK NA 4.754%/23-21.04.2026	USD		400'000	400'000	350'036.30	0.01	
-	MORGAN STANLEY BANK NA FIX-TO-FRN FRN/24-14.01.2028	USD		400'000	400'000	350'243.69	0.01	
4.500	MORGAN STANLEY DIRECT 4.5%/22-11.02.2027	USD	300'000		300'000	252'508.73	0.01	
-	MORGAN STANLEY FIX-TO-FRN FRN/20-26.10.2029	EUR	700'000	100'000	800'000	654'001.95	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/20-28.04.2026	USD	956'000		956'000	810'149.50	0.03	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-04.05.2027	USD	1'184'000		1'184'000	961'204.17	0.03	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-07.02.2031	EUR	400'000	600'000	1'000'000	783'836.48	0.03	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-21.10.2025	USD	400'000		400'000	341'770.71	0.01	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-22.04.2042	USD	590'000		590'000	390'342.44	0.01	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-29.10.2027	EUR	500'000		500'000	436'423.44	0.01	
-	MORGAN STANLEY FIX-TO-FRN FRN/22-07.05.2032	EUR	400'000		400'000	358'522.91	0.01	
-	MORGAN STANLEY FIX-TO-FRN FRN/22-08.05.2026	EUR	700'000		700'000	653'162.45	0.02	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- MORGAN STANLEY FIX-TO-FRN FRN/22-18.11.2033	GBP	300'000			300'000	345'212.67	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/22-25.01.2034	EUR	900'000		300'000	600'000	619'474.57	0.02
- MORGAN STANLEY FIX-TO-FRN FRN/23-01.02.2029	USD		900'000		900'000	787'756.50	0.03
- MORGAN STANLEY FIX-TO-FRN FRN/23-02.03.2029	EUR		100'000		100'000	97'975.27	0.00
- MORGAN STANLEY FIX-TO-FRN FRN/23-20.04.2029	USD		1'200'000		1'200'000	1'049'309.56	0.04
- MORGAN STANLEY FIX-TO-FRN FRN/23-21.04.2034	USD		1'200'000	200'000	1'000'000	864'327.00	0.03
- MORGAN STANLEY FIX-TO-FRN FRN/23-28.01.2027	USD		400'000		400'000	350'973.33	0.01
- MORGAN STANLEY FIX-TO-FRN FRN/24-16.01.2030	USD		600'000	600'000			
- MORGAN STANLEY FIX-TO-FRN FRN/24-18.01.2035	USD		700'000	700'000			
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/20-10.12.2026	USD	886'000			886'000	719'869.33	0.02
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-25.01.2024	USD	1'000'000		1'000'000			
- MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-28.04.2032	USD	800'000			800'000	559'189.58	0.02
3.125 MORGAN STANLEY S. -F- 3.125%/16-27.07.2026	USD	920'000			920'000	772'414.45	0.03
3.700 MORGAN STANLEY S. -F- 3.7%/14-23.10.2014	USD	670'000		500'000	170'000	147'858.75	0.00
3.875 MORGAN STANLEY S. -F- 3.875%/14-29.04.2024	USD	695'000		695'000			
3.875 MORGAN STANLEY S. -F- 3.875%/16-27.01.2026	USD	981'000			981'000	842'833.83	0.03
4.000 MORGAN STANLEY S. -F- 4%/15-23.07.2025	USD	1'862'000		500'000	1'362'000	1'178'826.95	0.04
4.300 MORGAN STANLEY S. -F- 4.3%/15-27.01.2045	USD	974'000	296'000	340'000	930'000	709'797.52	0.02
4.350 MORGAN STANLEY S. -F- 4.35%/14-08.09.2026	USD	460'000			460'000	395'943.95	0.01
6.375 MORGAN STANLEY S. F. 6.375%/12-24.07.2042	USD	689'000		200'000	489'000	478'336.79	0.02
1.375 MORGAN STANLEY S. -G- 1.375%/16-27.10.2026	EUR	1'050'000			1'050'000	945'294.91	0.03
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.591%/17-22.07.2028	USD	612'000			612'000	509'991.64	0.02
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.772%/18-24.01.2029	USD	701'000			701'000	583'402.42	0.02
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.971%/17-22.07.2038	USD	586'000			586'000	439'878.05	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/18-22.04.2039	USD	500'000			500'000	397'473.81	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19-23.01.2030	USD	886'000			886'000	749'182.62	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-01.04.2031	USD	941'000			941'000	752'422.98	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-10.11.2023	USD	600'000		600'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-13.02.2032	USD	715'000			715'000	498'532.19	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-22.01.2031	USD	909'000			909'000	692'899.08	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-24.03.2051	USD	890'000		290'000	600'000	546'650.12	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.07.2027	USD	1'000'000	100'000		1'100'000	885'896.19	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.10.2032	USD	480'000	204'000		684'000	493'296.84	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-21.07.2032	USD	1'800'000			1'000'000	709'929.15	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-22.01.2025	USD	600'000		600'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-25.01.2052	USD	368'000	512'000		880'000	498'135.04	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-17.07.2026	USD	800'000			800'000	697'010.05	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2028	USD	500'000			500'000	455'092.56	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2033	USD	76'000	301'000		377'000	351'859.42	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.04.2028	USD		500'000		500'000	426'089.15	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.07.2033	USD	700'000			700'000	591'513.10	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2028	USD		100'000		100'000	81'453.16	0.00
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2033	USD		400'000		400'000	295'472.95	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-01.11.2034	USD		1'109'000		1'109'000	1'059'700.21	0.04
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-20.07.2029	USD		900'000		900'000	795'790.34	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-21.07.2034	USD		900'000		900'000	788'650.60	0.03
- MORGAN STANLEY S. -J- FIX-TO-FRN FRN/21-29.04.2033	EUR	700'000			700'000	537'679.54	0.02
4.875 MOSAIC 4.875%/11-15.11.2041	USD		56'000		56'000	43'041.49	0.00
5.500 MOTOROLA SOLUTIONS 5.5%/14-01.09.2044	USD	270'000			270'000	225'949.03	0.01
4.600 MOTOROLA SOLUTIONS INC 4.6%/19-23.05.2029	USD	230'000			230'000	196'887.27	0.01
4.250 MOZAIK 4.25%/13-15.11.2023	USD	192'000		192'000			
4.875 MPLX 4.875%/16-01.12.2024	USD	1'530'000		1'000'000	530'000	463'967.60	0.02
5.200 MPLX 5.2%/17-01.03.2047	USD	200'000			200'000	158'155.65	0.01
1.750 MPLX LP 1.75%/20-01.03.2026	USD	600'000	50'000		650'000	533'908.68	0.02
2.650 MPLX LP 2.65%/20-15.08.2030	USD	600'000			600'000	449'630.68	0.02
4.000 MPLX LP 4%/18-15.03.2028	USD	500'000			500'000	421'645.83	0.01
4.500 MPLX LP 4.5%/18-15.04.2038	USD	700'000			700'000	537'105.36	0.02
4.700 MPLX LP 4.7%/18-15.04.2048	USD	600'000			600'000	442'313.58	0.01
4.800 MPLX LP 4.8%/18-15.02.2029	USD	300'000			300'000	258'978.06	0.01
4.900 MPLX LP 4.9%/18-15.04.2058	USD	252'000			252'000	183'723.46	0.01
5.200 MPLX LP 5.2%/20-01.12.2047	USD	300'000			300'000	235'263.15	0.01
5.500 MPLX LP 5.5%/18-15.02.2049	USD	400'000	400'000		800'000	659'603.68	0.02
3.625 MSCI INC -144A- 3.625%/20-01.09.2030	USD		540'000		540'000	419'230.38	0.01
3.625 MSCI INC -144A- 3.625%/21-01.11.2031	USD		430'000		430'000	328'056.17	0.01
3.391 MT SINAI HOSPITAL S. -2020- 3.391%/20-01.07.2050	USD	300'000			300'000	176'566.87	0.01
2.803 MULTICARE HEALTH SYSTEM 2.803%/20-15.08.2050	USD	200'000			200'000	103'188.49	0.00
3.950 MYLAN 3.95%/16-15.06.2026	USD	690'000	40'000		730'000	620'271.39	0.02
5.250 MYLAN 5.25%/16-15.06.2046	USD	496'000			496'000	358'763.90	0.01
5.400 MYLAN 5.4%/13-29.11.2043	USD	100'000	130'000	130'000	100'000	76'018.21	0.00
5.200 MYLAN INC 5.2%/19-15.04.2048	USD	200'000			200'000	144'213.40	0.00
3.395 NARRAGANSETT ELECTRIC -144A- 3.395%/20-09.04.2030	USD	480'000			480'000	383'591.78	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.919 NARRAGANSETT ELECTRIC -144A- 3.919%/18-01.08.2028	USD		400'000		400'000	338'044.65	0.01
0.875 NASDAQ INC 0.875%/20-13.02.2030	EUR	200'000			200'000	162'722.92	0.01
1.750 NASDAQ INC 1.75%/19-28.03.2029	EUR	300'000			300'000	260'567.65	0.01
2.500 NASDAQ INC 2.5%/20-21.12.2040	USD	400'000			400'000	233'071.92	0.01
3.250 NASDAQ INC 3.25%/20-28.04.2050	USD	400'000			400'000	239'501.11	0.01
4.500 NASDAQ INC 4.5%/23-15.02.2032	EUR		500'000		500'000	496'356.08	0.02
5.350 NASDAQ INC 5.35%/23-28.06.2028	USD		500'000		500'000	444'689.45	0.01
5.550 NASDAQ INC 5.55%/23-15.02.2034	USD		600'000		600'000	531'780.97	0.02
5.650 NASDAQ INC 5.65%/23-28.06.2025	USD		50'000		50'000	44'170.75	0.00
5.950 NASDAQ INC 5.95%/23-15.08.2053	USD		500'000	394'000	106'000	95'983.03	0.00
6.100 NASDAQ INC 6.1%/23-28.06.2063	USD		400'000	282'000	118'000	107'835.21	0.00
3.950 NATIONAL FUEL GAS CO 3.95%/17-15.09.2027	USD	535'000			535'000	446'794.83	0.02
5.500 NATIONAL FUEL GAS CO 5.5%/20-15.01.2026	USD	270'000			270'000	237'023.71	0.01
0.410 NATIONAL GRID NA INC 0.41%/22-20.01.2026	EUR		100'000		100'000	89'388.69	0.00
4.668 NATIONAL GRID NA INC 4.668%/23-12.09.2033	EUR		200'000		200'000	200'070.88	0.01
3.950 NATIONAL OILWELL VARCO 3.95%/12-01.12.2042	USD	264'000			264'000	173'238.05	0.01
3.600 NATIONAL OILWELL VARCO I 3.6%/19-01.12.2029	USD		176'000		176'000	141'369.20	0.00
2.500 NATIONAL RETAIL PROP INC 2.5%/20-15.04.2030	USD	400'000			400'000	298'041.11	0.01
3.100 NATIONAL RETAIL PROP INC 3.1%/20-15.04.2050	USD	400'000			400'000	228'038.79	0.01
3.600 NATIONAL RETAIL PROPERTIES 3.6%/16-15.12.2026	USD	352'000			352'000	295'522.73	0.01
- NATIONAL RURAL UTIL COOP (subordinated) FIX-TO-FRN FRN/16-20.04.2046	USD	400'000		300'000	100'000	85'418.33	0.00
1.350 NATIONAL RURAL UTIL COOP 1.35%/20-15.03.2031	USD	300'000			300'000	205'070.74	0.01
1.650 NATIONAL RURAL UTIL COOP 1.65%/21-15.06.2031	USD		288'000		288'000	200'591.85	0.01
4.300 NATIONAL RURAL UTIL COOP 4.3%/19-15.03.2049	USD	200'000			200'000	146'287.29	0.00
4.400 NATIONAL RURAL UTIL COOP 4.4%/18-01.11.2048	USD		200'000		200'000	148'423.94	0.01
4.800 NATIONAL RURAL UTIL COOP 4.8%/22-15.03.2028	USD	300'000			300'000	262'742.63	0.01
1.000 NATIONAL RURAL UTIL COOP S. -D- 1%/21-18.10.2024	USD	400'000			400'000	342'235.64	0.01
5.050 NATIONAL RURAL UTIL COOP S. -D- 5.05%/23-15.09.2028	USD		300'000		300'000	264'453.87	0.01
4.023 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 4.023%/12-01.11.2032	USD	800'000		400'000	400'000	324'041.70	0.01
2.850 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.85%/15-27.01.2025	USD	1'250'000		1'250'000			
0.400 NATIONAL SECS CLEARING -144A- 0.4%/20-07.12.2023	USD	500'000		500'000			
5.100 NATIONAL SECS CLEARING -144A- 5.1%/22-21.11.2027	USD	500'000			500'000	442'602.05	0.01
3.900 NATIONWIDE FINANCIAL SER -144A- 3.9%/19-30.11.2049	USD	265'000			265'000	181'132.42	0.01
9.375 NATIONWIDE MUTUAL (subordinated) -144A- 9.375%/09-15.08.2039	USD		100'000		100'000	113'500.21	0.00
4.350 NATIONWIDE MUTUAL INSURA (subordinated) -144A- 4.35%/20-30.04.2050	USD	700'000			700'000	486'398.61	0.02
6.750 NATIONWIDE MUTUAL INSURANCE 6.75%/07-15.05.2067	USD	403'000			403'000	352'956.63	0.01
4.450 NBCUNIVERSAL MEDIA 4.45%/12-15.01.2043	USD	362'000			362'000	278'575.69	0.01
0.625 NESTLE HOLDINGS INC 0.625%/21-18.12.2025	GBP	100'000			100'000	103'513.57	0.00
0.625 NESTLE HOLDINGS INC -144A- 0.625%/20-15.01.2026	USD	500'000			500'000	406'102.70	0.01
1.000 NESTLE HOLDINGS INC -144A- 1%/20-15.09.2027	USD	500'000			500'000	386'802.45	0.01
1.150 NESTLE HOLDINGS INC -144A- 1.15%/21-14.01.2027	USD		300'000		300'000	238'161.47	0.01
1.250 NESTLE HOLDINGS INC -144A- 1.25%/20-15.09.2030	USD	400'000			400'000	283'296.72	0.01
3.900 NESTLE HOLDINGS INC -144A- 3.9%/18-24.09.2038	USD	270'000	300'000		570'000	440'521.88	0.01
4.000 NESTLE HOLDINGS INC -144A- 4%/18-24.09.2048	USD	700'000			700'000	518'028.18	0.02
4.000 NESTLE HOLDINGS INC -144A- 4%/22-12.09.2025	USD	400'000			400'000	346'973.44	0.01
4.125 NESTLE HOLDINGS INC -144A- 4.125%/22-01.10.2027	USD	300'000			300'000	258'173.86	0.01
4.250 NESTLE HOLDINGS INC -144A- 4.25%/22-01.10.2029	USD	300'000			300'000	257'765.41	0.01
4.300 NESTLE HOLDINGS INC -144A- 4.3%/22-01.10.2032	USD	600'000		150'000	450'000	387'339.25	0.01
4.850 NESTLE HOLDINGS INC -144A- 4.85%/23-14.03.2033	USD		600'000	280'000	320'000	281'840.01	0.01
4.950 NESTLE HOLDINGS INC -144A- 4.95%/23-14.03.2030	USD	300'000			300'000	266'468.95	0.01
5.000 NESTLE HOLDINGS INC -144A- 5%/23-12.09.2028	USD	150'000			150'000	133'341.68	0.00
5.000 NESTLE HOLDINGS INC -144A- 5%/23-14.03.2028	USD	450'000			450'000	399'413.94	0.01
5.250 NESTLE HOLDINGS INC -144A- 5.25%/23-13.03.2026	USD	300'000			300'000	265'505.01	0.01
2.192 NESTLE HOLDINGS INC 2.192%/21-26.01.2029	CAD	600'000			600'000	354'644.40	0.01
2.500 NESTLE HOLDINGS INC 2.5%/22-04.04.2032	GBP	300'000			300'000	288'252.53	0.01
4.000 NESTLE HOLDINGS INC 4%/18-24.09.2048	USD	500'000		500'000			
5.125 NESTLE HOLDINGS INC 5.125%/23-21.09.2032	GBP		100'000		100'000	115'204.55	0.00
2.375 NETAPP INC 2.375%/20-22.06.2027	USD	386'000			386'000	311'285.00	0.01
2.700 NETAPP INC 2.7%/20-22.06.2030	USD	358'000			358'000	270'274.30	0.01
3.625 NETFLIX INC -144A- 3.625%/20-15.06.2025	USD		300'000		300'000	258'211.03	0.01
3.625 NETFLIX INC 3.625%/17-15.05.2027	EUR		350'000		350'000	333'828.48	0.01
3.625 NETFLIX INC 3.625%/19-15.06.2030	EUR		200'000		200'000	190'179.78	0.01
3.875 NETFLIX INC 3.875%/19-15.11.2029	EUR		400'000		400'000	386'496.24	0.01
4.625 NETFLIX INC 4.625%/18-15.05.2029	EUR		300'000		300'000	299'340.19	0.01
4.875 NETFLIX INC 4.875%/17-15.04.2028	USD	600'000			600'000	527'455.03	0.02
5.875 NETFLIX INC 5.875%/18-15.11.2028	USD	700'000			700'000	638'600.50	0.02
6.375 NETFLIX INC 6.375%/18-15.05.2029	USD	600'000			600'000	561'504.47	0.02

1444 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.875 NEUBERGER BERMAN GRP/FIN -144A- 4.875%/15-15.04.2045	USD		40'000		40'000	28'208.02	0.00
3.700 NEVADA POWER CO S. -CC- 3.7%/19-01.05.2029	USD	187'000			187'000	155'366.84	0.01
6.750 NEVADA POWER CO S. -R- 6.75%/07-01.07.2037	USD		128'000		128'000	124'746.12	0.00
6.650 NEVADA POWER S. -N- 6.65%/06-01.04.2036	USD	300'000			300'000	282'699.28	0.01
2.807 NEW ENGLAND POWER CO -144A- 2.807%/20-06.10.2050	USD		100'000		100'000	54'098.57	0.00
3.800 NEW ENGLAND POWER CO -144A- 3.8%/17-05.12.2047	USD		100'000		100'000	66'748.55	0.00
2.900 NEW YORK LIFE (reg. -S-) 2.9%/17-17.01.2024	USD	870'000		870'000			
0.250 NEW YORK LIFE GLOBAL FDG 0.25%/20-23.01.2027	EUR	400'000			400'000	349'066.33	0.01
0.250 NEW YORK LIFE GLOBAL FDG 0.25%/21-04.10.2028	EUR	300'000			300'000	248'935.60	0.01
0.750 NEW YORK LIFE GLOBAL FDG 0.75%/21-14.12.2028	GBP	200'000			200'000	185'302.57	0.01
1.250 NEW YORK LIFE GLOBAL FDG 1.25%/19-17.12.2026	GBP	300'000			300'000	302'901.90	0.01
1.625 NEW YORK LIFE GLOBAL FDG 1.625%/19-15.12.2023	GBP	300'000		300'000			
0.900 NEW YORK LIFE GLOBAL FDG -144A- 0.9%/21-29.10.2024	USD	400'000			400'000	341'865.81	0.01
1.200 NEW YORK LIFE GLOBAL FDG -144A- 1.2%/20-07.08.2030	USD	400'000			400'000	277'176.69	0.01
3.000 NEW YORK LIFE GLOBAL FDG -144A- 3%/18-10.01.2028	USD	400'000			400'000	327'467.49	0.01
3.600 NEW YORK LIFE GLOBAL FDG -144A- 3.6%/22-05.08.2025	USD		600'000		600'000	517'304.25	0.02
4.550 NEW YORK LIFE GLOBAL FDG -144A- 4.55%/23-28.01.2033	USD	500'000			500'000	418'683.70	0.01
4.700 NEW YORK LIFE GLOBAL FDG -144A- 4.7%/23-02.04.2026	USD		300'000		300'000	261'969.41	0.01
4.850 NEW YORK LIFE GLOBAL FDG -144A- 4.85%/23-09.01.2028	USD		50'000		50'000	43'776.58	0.00
4.900 NEW YORK LIFE GLOBAL FDG -144A- 4.9%/23-13.06.2028	USD		400'000		400'000	351'073.61	0.01
5.000 NEW YORK LIFE GLOBAL FDG -144A- 5%/24-09.01.2034	USD		500'000		500'000	432'400.86	0.01
2.000 NEW YORK LIFE GLOBAL FDG 2%/21-17.04.2028	CAD	200'000			200'000	117'743.10	0.00
4.350 NEW YORK LIFE GLOBAL FDG 4.35%/22-16.09.2025	GBP	300'000			300'000	330'265.90	0.01
6.750 NEW YORK LIFE INSURANCE (reg. -S-) 6.75%/09-15.11.2039	USD	330'000			330'000	330'279.38	0.01
3.750 NEW YORK LIFE INSURANCE (subordinated) -144A- 3.75%/20-15.05.2050	USD	320'000			320'000	214'677.67	0.01
4.450 NEW YORK LIFE INSURANCE (subordinated) -144A- 4.45%/19-04.04.2069	USD	300'000			300'000	211'880.87	0.01
2.700 NEWMARKET CORP 2.7%/21-18.03.2031	USD	200'000			200'000	146'225.29	0.00
4.200 NEWMONT / NEWCREST FIN -144A- 4.2%/23-13.05.2050	USD		74'000	74'000			
5.750 NEWMONT / NEWCREST FIN -144A- 5.75%/23-15.11.2041	USD		140'000	140'000			
2.600 NEWMONT CORP 2.6%/21-15.07.2032	USD	500'000			500'000	362'146.76	0.01
2.800 NEWMONT GOLDCORP CORP 2.8%/19-01.10.2029	USD	170'000			170'000	132'916.57	0.00
5.450 NEWMONT GOLDCORP CORP 5.45%/19-09.06.2044	USD	200'000			200'000	171'988.07	0.01
5.875 NEWMONT GOLDCORP CORP 5.875%/19-01.04.2035	USD	204'000			204'000	184'785.09	0.01
6.250 NEWMONT MINING 6.25%/09-01.10.2039	USD	387'000			387'000	360'370.01	0.01
1.875 NEXTERA ENERGY CAPITAL 1.875%/21-15.01.2027	USD	500'000			500'000	401'780.29	0.01
2.200 NEXTERA ENERGY CAPITAL 2.2%/19-02.12.2026	AUD		300'000		300'000	160'310.13	0.01
2.250 NEXTERA ENERGY CAPITAL 2.25%/20-01.06.2030	USD	700'000			700'000	518'709.86	0.02
2.440 NEXTERA ENERGY CAPITAL 2.44%/21-15.01.2032	USD	200'000			200'000	143'008.21	0.00
2.750 NEXTERA ENERGY CAPITAL 2.75%/19-01.11.2029	USD	471'000	200'000	200'000	471'000	365'541.82	0.01
3.000 NEXTERA ENERGY CAPITAL 3%/21-15.01.2052	USD	200'000			200'000	111'638.17	0.00
3.500 NEXTERA ENERGY CAPITAL 3.5%/19-01.04.2029	USD	195'000			195'000	158'787.86	0.01
3.550 NEXTERA ENERGY CAPITAL 3.55%/17-01.05.2027	USD	579'000			579'000	485'065.59	0.02
4.625 NEXTERA ENERGY CAPITAL 4.625%/22-15.07.2027	USD	700'000	50'000		750'000	649'771.58	0.02
4.900 NEXTERA ENERGY CAPITAL 4.9%/23-28.02.2028	USD		500'000		500'000	436'628.30	0.01
5.000 NEXTERA ENERGY CAPITAL 5%/22-15.07.2032	USD	600'000			600'000	514'926.63	0.02
5.250 NEXTERA ENERGY CAPITAL 5.25%/23-28.02.2053	USD		310'000		310'000	253'464.75	0.01
5.250 NEXTERA ENERGY CAPITAL 5.25%/24-15.03.2034	USD		300'000		300'000	259'285.36	0.01
5.550 NEXTERA ENERGY CAPITAL 5.55%/24-15.03.2054	USD		200'000		200'000	170'777.56	0.01
- NEXTERA ENERGY CAPITAL HOLDING (subordinated) S. -M- FIX-TO-FLOATERS 4.8%/17-01.12.2077	USD	400'000		200'000	200'000	159'472.49	0.01
6.051 NEXTERA ENERGY CAPITAL S. -K- 6.051%/23-01.03.2025	USD		1'260'000		1'260'000	1'113'992.18	0.04
5.749 NEXTERA ENERGY CAPITAL S. -L- 5.749%/23-01.09.2025	USD		560'000		560'000	495'726.09	0.02
7.768 NGPL PIPECO LLC -144A- 7.768%/07-15.12.2037	USD	160'000	68'000		228'000	221'302.34	0.01
1.960 NIAGARA MOHAWK POWER -144A- 1.96%/20-27.06.2030	USD	350'000			350'000	251'789.44	0.01
2.759 NIAGARA MOHAWK POWER -144A- 2.759%/22-10.01.2032	USD		184'000		184'000	133'154.84	0.00
3.025 NIAGARA MOHAWK POWER -144A- 3.025%/20-27.06.2050	USD	400'000		270'000	130'000	71'475.83	0.00
5.783 NIAGARA MOHAWK POWER -144A- 5.783%/22-16.09.2052	USD	278'000			278'000	243'187.72	0.01
2.375 NIKE 2.375%/16-01.11.2026	USD	500'000			500'000	414'192.28	0.01
3.875 NIKE 3.875%/15-01.11.2045	USD	248'000			248'000	180'499.73	0.01
2.400 NIKE INC 2.4%/20-27.03.2025	USD		880'000		880'000	753'164.55	0.03
3.250 NIKE INC 3.25%/20-27.03.2040	USD	300'000			300'000	210'569.33	0.01
3.375 NIKE INC 3.375%/16-01.11.2046	USD	400'000			400'000	266'184.63	0.01
3.375 NIKE INC 3.375%/20-27.03.2050	USD	364'000			364'000	243'017.65	0.01
4.800 NISOURCE FINANCE 4.8%/13-15.02.2044	USD	291'000			291'000	227'285.55	0.01
5.650 NISOURCE FINANCE 5.65%/13-01.02.2045	USD	119'000			119'000	101'787.78	0.00
0.950 NISOURCE INC 0.95%/20-15.08.2025	USD	568'000	100'000		668'000	552'094.30	0.02
3.950 NISOURCE INC 3.95%/17-30.03.2048	USD	200'000			200'000	135'318.80	0.00
4.375 NISOURCE INC 4.375%/17-15.05.2047	USD	1'127'000		500'000	627'000	456'054.70	0.02
5.000 NISOURCE INC 5%/22-15.06.2052	USD		238'000		238'000	189'427.39	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.250 NISOURCE INC 5.25%/23-30.03.2028	USD		50'000		50'000	44'229.31	0.00
5.400 NISOURCE INC 5.4%/23-30.06.2033	USD		120'000		120'000	105'519.93	0.00
2.450 NISSAN MOTOR ACC CO -144A- 2.45%/21-15.09.2028	USD		218'000		218'000	163'961.66	0.01
1.125 NISSAN MOTOR ACCEPTANCE -144A- 1.125%/21-16.09.2024	USD	400'000		400'000			
1.850 NISSAN MOTOR ACCEPTANCE -144A- 1.85%/21-16.09.2026	USD		376'000		376'000	298'116.58	0.01
2.000 NISSAN MOTOR ACCEPTANCE -144A- 2%/21-09.03.2026	USD		50'000		50'000	40'573.60	0.00
2.750 NISSAN MOTOR ACCEPTANCE -144A- 2.75%/21-09.03.2028	USD	200'000	600'000	200'000	600'000	464'776.88	0.02
7.050 NISSAN MOTOR ACCEPTANCE -144A- 7.05%/23-15.09.2028	USD		200'000		200'000	183'298.11	0.01
5.600 NORDSON CORP 5.6%/23-15.09.2028	USD		50'000		50'000	44'734.51	0.00
3.850 NORFOLK SOUTHERN 3.85%/13-15.01.2024	USD	950'000		950'000			
3.950 NORFOLK SOUTHERN 3.95%/12-01.10.2042	USD	107'000			107'000	77'266.43	0.00
4.837 NORFOLK SOUTHERN 4.837%/12-01.10.2041	USD	577'000		400'000	177'000	145'228.08	0.00
2.300 NORFOLK SOUTHERN CORP 2.3%/21-15.05.2031	USD	700'000		500'000	200'000	146'991.62	0.00
2.550 NORFOLK SOUTHERN CORP 2.55%/19-01.11.2029	USD	220'000	528'000		748'000	578'827.97	0.02
3.000 NORFOLK SOUTHERN CORP 3%/22-15.03.2032	USD	300'000			300'000	227'068.90	0.01
3.155 NORFOLK SOUTHERN CORP 3.155%/20-15.05.2055	USD	800'000		500'000	300'000	173'052.48	0.01
3.942 NORFOLK SOUTHERN CORP 3.942%/18-01.11.2047	USD	776'000			776'000	539'740.99	0.02
4.050 NORFOLK SOUTHERN CORP 4.05%/18-15.08.2052	USD		696'000		696'000	488'379.63	0.02
4.100 NORFOLK SOUTHERN CORP 4.1%/19-15.05.2049	USD	100'000			100'000	71'506.57	0.00
4.100 NORFOLK SOUTHERN CORP 4.1%/21-15.05.2121	USD	146'000	68'000		214'000	135'991.04	0.00
4.550 NORFOLK SOUTHERN CORP 4.55%/22-01.06.2053	USD	500'000			500'000	381'041.48	0.01
5.350 NORFOLK SOUTHERN CORP 5.35%/23-01.08.2054	USD		184'000		184'000	158'964.94	0.01
5.950 NORFOLK SOUTHERN CORP 5.95%/23-15.03.2064	USD		286'000		286'000	265'277.62	0.01
3.400 NORTHERN NATURAL GAS CO -144A- 3.4%/21-16.10.2051	USD		76'000		76'000	46'029.88	0.00
4.300 NORTHERN NATURAL GAS CO -144A- 4.3%/18-15.01.2049	USD	160'000			160'000	114'985.69	0.00
3.600 NORTHERN STATES POWER 3.6%/16-15.05.2046	USD	218'000			218'000	145'390.45	0.00
6.250 NORTHERN STATES POWER 6.25%/06-01.06.2036	USD	750'000		300'000	450'000	427'963.81	0.01
2.250 NORTHERN STATES PWR-MINN 2.25%/21-01.04.2031	USD	200'000			200'000	147'516.51	0.00
2.600 NORTHERN STATES PWR-MINN 2.6%/20-01.06.2051	USD	500'000			500'000	271'939.93	0.01
3.200 NORTHERN STATES PWR-MINN 3.2%/21-01.04.2052	USD	200'000			200'000	121'328.05	0.00
4.000 NORTHERN STATES PWR-MINN 4%/15-15.08.2045	USD	200'000			200'000	142'404.25	0.00
6.125 NORTHERN TRUST CORP (subordinated) 6.125%/22-02.11.2032	USD	260'000			260'000	240'471.75	0.01
1.950 NORTHERN TRUST CORP 1.95%/20-01.05.2030	USD	466'000			466'000	345'848.77	0.01
3.150 NORTHERN TRUST CORP 3.15%/19-03.05.2029	USD	396'000			396'000	322'733.48	0.01
4.750 NORTHROP GRUMMAN 4.75%/13-01.06.2043	USD	300'000			300'000	239'903.72	0.01
3.250 NORTHROP GRUMMAN CORP 3.25%/17-15.01.2028	USD	400'000			400'000	330'284.61	0.01
3.850 NORTHROP GRUMMAN CORP 3.85%/15-15.04.2045	USD	200'000			200'000	139'787.02	0.00
4.030 NORTHROP GRUMMAN CORP 4.03%/17-15.10.2047	USD	600'000			600'000	425'402.27	0.01
5.150 NORTHROP GRUMMAN CORP 5.15%/20-01.05.2040	USD	200'000			200'000	170'937.30	0.01
5.250 NORTHROP GRUMMAN CORP 5.25%/20-01.05.2050	USD	300'000			300'000	254'971.46	0.01
3.979 NORTHWELL HEALTHCARE INC S. -2016A- 3.979%/16-01.11.2046	USD		200'000		200'000	139'304.10	0.00
3.809 NORTHWELL HEALTHCARE INC S. -2019A- 3.809%/19-01.11.2049	USD	300'000			300'000	195'695.95	0.01
0.800 NORTHWESTERN MUTUAL GLOB -144A- 0.8%/21-14.01.2026	USD		400'000		400'000	325'555.07	0.01
1.700 NORTHWESTERN MUTUAL GLOB -144A- 1.7%/21-01.06.2028	USD	200'000	676'000		876'000	671'529.64	0.02
4.350 NORTHWESTERN MUTUAL GLOB -144A- 4.35%/22-15.09.2027	USD	300'000			300'000	257'389.29	0.01
4.109 NORTHWESTERN MUTUAL GLOB 4.109%/23-15.03.2030	EUR		300'000		300'000	294'020.15	0.01
3.450 NORTHWESTERN MUTUAL LIFE (subordinated) -144A- 3.45%/21-30.03.2051	USD	300'000			300'000	186'367.67	0.01
3.850 NORTHWESTERN MUTUAL LIFE (subordinated) -144A- 3.85%/17-30.09.2047	USD	400'000			400'000	274'240.71	0.01
3.850 NORTHWESTERN MUTUAL LIFE (subordinated) 3.85%/17-30.09.2047	USD	300'000			300'000	205'681.64	0.01
3.625 NORTHWESTERN MUTUAL LIFE -144A- 3.625%/19-30.09.2059	USD	570'000			570'000	351'918.18	0.01
2.640 NORTHWESTERN UNIVERSITY 2.64%/20-01.12.2050	USD	300'000			300'000	174'456.95	0.01
3.318 NOVANT HEALTH INC 3.318%/21-01.11.2061	USD	200'000			200'000	115'901.62	0.00
2.637 NOVANT HEALTH INC S. -2021A- 2.637%/21-01.11.2036	USD	400'000			400'000	264'608.38	0.01
3.000 NOVARTIS CAPITAL 3%/15-20.11.2025	USD	464'000	40'000		504'000	429'952.80	0.01
3.100 NOVARTIS CAPITAL 3.1%/17-17.05.2027	USD	444'000			444'000	372'006.14	0.01
3.400 NOVARTIS CAPITAL 3.4%/14-06.05.2024	USD	750'000		750'000			
4.400 NOVARTIS CAPITAL 4.4%/14-06.05.2044	USD	670'000	304'000		974'000	780'571.05	0.03
1.750 NOVARTIS CAPITAL CORP 1.75%/20-14.02.2025	USD		500'000		500'000	426'300.73	0.01
2.750 NOVARTIS CAPITAL CORP 2.75%/20-14.08.2050	USD	564'000			564'000	330'920.26	0.01
4.000 NOVARTIS CAPITAL CORP 4%/15-20.11.2045	USD	130'000			130'000	97'327.26	0.00
2.450 NRG ENERGY INC -144A- 2.45%/20-02.12.2027	USD	500'000			500'000	393'185.68	0.01
7.000 NRG ENERGY INC -144A- 7%/23-15.03.2033	USD		308'000		308'000	282'524.70	0.01
1.950 NSTAR ELECTRIC CO 1.95%/21-15.08.2031	USD		292'000		292'000	205'609.69	0.01
3.100 NSTAR ELECTRIC CO 3.1%/21-01.06.2051	USD	200'000			200'000	118'896.15	0.00
3.200 NSTAR ELECTRIC CO 3.2%/17-15.05.2027	USD	585'000			585'000	490'741.90	0.02
3.250 NSTAR ELECTRIC CO 3.25%/19-15.05.2029	USD	24'000			24'000	19'643.80	0.00
3.950 NSTAR ELECTRIC CO 3.95%/20-01.04.2030	USD	500'000			500'000	412'751.40	0.01
5.200 NUCOR 5.2%/13-01.08.2043	USD		400'000		400'000	344'084.00	0.01
2.979 NUCOR CORP 2.979%/21-15.12.2055	USD	434'000			434'000	245'705.09	0.01

1446 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.125 NUCOR CORP 3.125%/22-01.04.2032	USD	290'000	452'000		742'000	570'445.43	0.02
4.000 NUVEEN LLC -144A- 4%/18-01.11.2028	USD	400'000			400'000	340'330.65	0.01
0.584 NVIDIA CORP 0.584%/21-14.06.2024	USD		500'000	500'000			
1.550 NVIDIA CORP 1.55%/21-15.06.2028	USD	400'000	1'500'000		1'900'000	1'480'245.44	0.05
2.000 NVIDIA CORP 2%/21-15.06.2031	USD	300'000			300'000	220'686.58	0.01
3.500 NVIDIA CORP 3.5%/20-01.04.2040	USD	379'000			379'000	279'501.56	0.01
3.500 NVIDIA CORP 3.5%/20-01.04.2050	USD	266'000			266'000	183'509.17	0.01
3.700 NVIDIA CORP 3.7%/20-01.04.2060	USD	198'000	300'000		498'000	344'902.89	0.01
3.000 NVR INC 3%/20-15.05.2030	USD	400'000			400'000	310'424.92	0.01
2.256 NY & PRESBYTERIAN HOSPIT 2.256%/20-01.08.2040	USD	300'000			300'000	178'243.52	0.01
3.954 NY & PRESBYTERIAN HOSPIT 3.954%/19-01.08.2119	USD	200'000	156'000		356'000	227'479.82	0.01
2.150 NY STATE ELECTRIC & GAS -144A- 2.15%/21-01.10.2031	USD		292'000		292'000	203'797.29	0.01
3.250 NY STATE ELECTRIC & GAS -144A- 3.25%/16-01.12.2026	USD	300'000			300'000	248'216.49	0.01
5.850 NY STATE ELECTRIC & GAS -144A- 5.85%/23-15.08.2033	USD		184'000		184'000	165'930.65	0.01
3.380 NYU HOSPITALS CENTER 3.38%/20-01.07.2055	USD	500'000			500'000	316'831.99	0.01
2.700 OAKTREE SPECIALTY LEND 2.7%/21-15.01.2027	USD	200'000			200'000	157'196.33	0.01
6.200 OCCIDENTAL PETROLEUM COR 6.2%/19-15.03.2040	USD		500'000		500'000	446'901.59	0.02
6.450 OCCIDENTAL PETROLEUM COR 6.45%/19-15.09.2036	USD		1'138'000		1'138'000	1'056'485.68	0.04
6.600 OCCIDENTAL PETROLEUM COR 6.6%/19-15.03.2046	USD	600'000			600'000	561'302.19	0.02
6.625 OCCIDENTAL PETROLEUM COR 6.625%/20-01.09.2030	USD	600'000			600'000	555'977.07	0.02
2.510 OCHSNER LSU HEALTH SYST S. -2021- 2.51%/21-15.05.2031	USD	208'000		120'000	88'000	52'840.47	0.00
6.200 OGLETHORPE POWER CORP -144A- 6.2%/23-01.12.2053	USD		100'000		100'000	90'594.63	0.00
5.950 OGLETHORPE POWER CORP S 2009B 5.95%/10-01.11.2039	USD	500'000			500'000	434'672.68	0.01
3.750 OGLETHORPE POWER CORP S. -2020A- 3.75%/21-01.08.2050	USD	290'000			290'000	183'067.90	0.01
5.500 OHIO EDISON CO -144A- 5.5%/22-15.01.2033	USD	200'000			200'000	173'784.78	0.01
4.150 OHIO POWER COMPANY S. -N- 4.15%/18-01.04.2048	USD	400'000			400'000	282'011.25	0.01
2.600 OHIO POWER COMPANY S. -P- 2.6%/20-01.04.2030	USD	200'000			200'000	152'389.40	0.01
2.297 OHIOHEALTH CORP S. -2021- 2.297%/21-15.11.2031	USD		238'000		238'000	173'195.07	0.01
3.300 OKLAHOMA G&E CO 3.3%/19-15.03.2030	USD	200'000			200'000	158'565.32	0.01
5.600 OKLAHOMA G&E CO 5.6%/23-01.04.2053	USD		200'000		200'000	177'086.55	0.01
3.850 OLD REPUBLIC INTL CORP 3.85%/21-11.06.2051	USD	52'000	52'000		104'000	66'295.26	0.00
4.500 OMEGA HEALTHCARE 4.5%/15-01.04.2027	USD	350'000			350'000	296'436.18	0.01
4.750 OMEGA HEALTHCARE INVESTORS 4.75%/17-15.01.2028	USD	660'000			660'000	557'633.16	0.02
3.625 OMEGA HLTHCARE INVESTORS 3.625%/19-01.10.2029	USD	200'000			200'000	154'660.16	0.01
3.600 OMNICOM GROUP 3.6%/16-15.04.2026	USD	165'000			165'000	140'747.17	0.00
3.650 OMNICOM GROUP 3.65%/14-01.11.2024	USD	669'000			669'000	581'072.39	0.02
2.450 OMNICOM GROUP INC 2.45%/20-30.04.2030	USD		196'000		196'000	147'592.50	0.00
2.600 OMNICOM GROUP INC 2.6%/21-01.08.2031	USD	300'000			300'000	221'745.19	0.01
3.750 ONCOR ELEC DELIVERY 3.75%/15-01.04.2045	USD	400'000			400'000	279'340.93	0.01
0.550 ONCOR ELECTRIC DELIVERY 0.55%/21-01.10.2025	USD	300'000			300'000	245'583.50	0.01
2.750 ONCOR ELECTRIC DELIVERY 2.75%/20-15.05.2030	USD	300'000		300'000			
3.100 ONCOR ELECTRIC DELIVERY 3.1%/19-15.09.2049	USD	300'000			300'000	181'106.21	0.01
3.700 ONCOR ELECTRIC DELIVERY 3.7%/19-15.11.2028	USD	50'000			50'000	41'717.77	0.00
3.800 ONCOR ELECTRIC DELIVERY 3.8%/18-30.09.2047	USD		260'000		260'000	176'620.86	0.01
3.800 ONCOR ELECTRIC DELIVERY 3.8%/19-01.06.2049	USD	300'000			300'000	207'234.13	0.01
4.550 ONCOR ELECTRIC DELIVERY 4.55%/12-01.12.2041	USD	230'000			230'000	183'641.00	0.01
4.550 ONCOR ELECTRIC DELIVERY 4.55%/23-15.09.2032	USD		540'000		540'000	456'156.75	0.02
4.950 ONCOR ELECTRIC DELIVERY 4.95%/23-15.09.2052	USD		300'000		300'000	245'998.83	0.01
5.350 ONCOR ELECTRIC DELIVERY 5.35%/21-01.10.2052	USD	450'000			450'000	393'120.84	0.01
5.750 ONCOR ELECTRIC DELIVERY 5.75%/19-15.03.2029	USD	100'000			100'000	91'036.33	0.00
2.000 ONE GAS INC 2%/20-15.05.2030	USD	513'000			513'000	375'547.27	0.01
4.250 ONE GAS INC 4.25%/22-01.09.2032	USD		174'000		174'000	145'075.30	0.00
3.400 ONEOK INC 3.4%/19-01.09.2029	USD	178'000			178'000	143'153.41	0.00
4.000 ONEOK INC 4%/17-13.07.2027	USD	980'000			980'000	831'406.14	0.03
4.350 ONEOK INC 4.35%/19-15.03.2029	USD	156'000			156'000	132'246.03	0.00
4.450 ONEOK INC 4.45%/19-01.09.2049	USD	500'000			500'000	351'126.30	0.01
4.500 ONEOK INC 4.5%/20-15.03.2050	USD	400'000		280'000	120'000	84'534.95	0.00
4.550 ONEOK INC 4.55%/18-15.07.2028	USD	377'000			377'000	324'336.56	0.01
4.850 ONEOK INC 4.85%/19-01.02.2049	USD		200'000		200'000	150'278.00	0.01
5.150 ONEOK INC 5.15%/13-15.10.2043	USD		390'000		390'000	310'167.40	0.01
5.200 ONEOK INC 5.2%/18-15.07.2048	USD		300'000		300'000	238'494.23	0.01
6.000 ONEOK INC 6%/05-15.06.2035	USD	44'000			44'000	39'038.99	0.00
6.050 ONEOK INC 6.05%/23-01.09.2033	USD		500'000		500'000	453'657.96	0.02
6.100 ONEOK INC 6.1%/22-15.11.2032	USD	500'000			500'000	456'020.89	0.02
6.625 ONEOK INC 6.625%/23-01.09.2053	USD		524'000		524'000	496'587.87	0.02
7.150 ONEOK INC 7.15%/20-15.01.2051	USD	200'000			200'000	195'313.46	0.01
4.900 ONEOK PARTNERS 4.9%/15-15.03.2025	USD	247'000			247'000	215'866.68	0.01
6.200 ONEOK PARTNERS 6.2%/13-15.09.2043	USD	496'000			496'000	445'779.61	0.02
2.650 ORACLE 2.65%/16-15.07.2026	USD	800'000			800'000	663'511.75	0.02
2.950 ORACLE 2.95%/15-15.05.2025	USD	360'000	30'000		390'000	333'289.47	0.01
3.125 ORACLE 3.125%/13-10.07.2025	EUR	1'150'000		955'000	195'000	183'862.58	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.250	ORACLE 3.25%/15-15.05.2030	USD	550'000		550'000	434'080.03	0.01	
3.850	ORACLE 3.85%/16-15.07.2036	USD	400'000		400'000	296'090.06	0.01	
3.900	ORACLE 3.9%/15-15.05.2035	USD	405'000		405'000	306'117.12	0.01	
4.000	ORACLE 4%/16-15.07.2046	USD	768'000		768'000	520'188.51	0.02	
4.125	ORACLE 4.125%/15-15.05.2045	USD	442'000		442'000	307'491.60	0.01	
4.375	ORACLE 4.375%/15-15.05.2055	USD	398'000		398'000	274'615.09	0.01	
4.500	ORACLE 4.5%/14-08.07.2044	USD	336'000		336'000	248'324.84	0.01	
5.375	ORACLE 5.375%/11-15.07.2040	USD	475'000		475'000	400'044.57	0.01	
6.125	ORACLE 6.125%/09-08.07.2039	USD	294'000		294'000	266'411.93	0.01	
6.500	ORACLE 6.5%/08-15.04.2038	USD	262'000		262'000	246'404.02	0.01	
1.650	ORACLE CORP 1.65%/21-25.03.2026	USD	700'000	50'000	750'000	613'395.59	0.02	
2.300	ORACLE CORP 2.3%/21-25.03.2028	USD	600'000		600'000	473'337.22	0.02	
2.500	ORACLE CORP 2.5%/20-01.04.2025	USD	900'000	40'000	940'000	801'683.50	0.03	
2.800	ORACLE CORP 2.8%/20-01.04.2027	USD	1'108'000	20'000	523'000	496'902.56	0.02	
2.875	ORACLE CORP 2.875%/21-25.03.2031	USD	1'000'000		1'000'000	759'633.62	0.03	
2.950	ORACLE CORP 2.95%/17-15.11.2024	USD	1'000'000		800'000	172'723.97	0.01	
2.950	ORACLE CORP 2.95%/20-01.04.2030	USD	746'000		746'000	579'349.98	0.02	
3.250	ORACLE CORP 3.25%/17-15.11.2027	USD	1'346'000		700'000	533'395.55	0.02	
3.400	ORACLE CORP 3.4%/14-08.07.2024	USD	200'000		200'000	174'640.07	0.01	
3.600	ORACLE CORP 3.6%/20-01.04.2040	USD	1'000'000	186'000	400'000	534'374.89	0.02	
3.600	ORACLE CORP 3.6%/20-01.04.2050	USD	1'113'000		1'113'000	689'779.11	0.02	
3.650	ORACLE CORP 3.65%/21-25.03.2041	USD	600'000		600'000	406'322.81	0.01	
3.800	ORACLE CORP 3.8%/17-15.11.2037	USD	500'000	652'000	1'152'000	834'347.28	0.03	
3.850	ORACLE CORP 3.85%/20-01.04.2060	USD	846'000	812'000	360'000	793'998.00	0.03	
3.950	ORACLE CORP 3.95%/21-25.03.2051	USD	678'000		678'000	444'978.66	0.02	
4.000	ORACLE CORP 4%/17-15.11.2047	USD	419'000	500'000	919'000	618'707.60	0.02	
4.100	ORACLE CORP 4.1%/21-25.03.2061	USD	400'000		400'000	257'803.55	0.01	
4.300	ORACLE CORP 4.3%/14-08.07.2034	USD	817'000		500'000	317'000	253'090.70	0.01
4.650	ORACLE CORP 4.65%/23-06.05.2030	USD		500'000	500'000	428'312.98	0.01	
4.900	ORACLE CORP 4.9%/23-06.02.2033	USD		410'000	410'000	348'599.96	0.01	
5.550	ORACLE CORP 5.55%/23-06.02.2053	USD		610'000	610'000	514'127.37	0.02	
5.800	ORACLE CORP 5.8%/22-10.11.2025	USD	400'000		400'000	355'055.88	0.01	
6.150	ORACLE CORP 6.15%/22-09.11.2029	USD	700'000		700'000	644'492.65	0.02	
6.250	ORACLE CORP 6.25%/22-09.11.2032	USD	500'000		500'000	464'901.72	0.02	
6.900	ORACLE CORP 6.9%/22-09.11.2052	USD	660'000		660'000	655'724.80	0.02	
4.200	O'REILLY AUTOMOTIVE INC 4.2%/20-01.04.2030	USD	500'000		500'000	425'772.34	0.01	
4.700	O'REILLY AUTOMOTIVE INC 4.7%/22-15.06.2032	USD	500'000		500'000	127'226.80	0.00	
2.056	OTIS WORLDWIDE CORP 2.056%/20-05.04.2025	USD		150'000	150'000	229'457.16	0.01	
2.293	OTIS WORLDWIDE CORP 2.293%/20-05.04.2027	USD	282'000		282'000	289'125.58	0.01	
2.565	OTIS WORLDWIDE CORP 2.565%/20-15.02.2030	USD	341'000	36'000	377'000	319'363.93	0.01	
3.112	OTIS WORLDWIDE CORP 3.112%/20-15.02.2040	USD	477'000		477'000	168'778.01	0.01	
5.650	OVINTIV INC 5.65%/23-15.05.2028	USD		190'000	190'000	144'860.75	0.00	
6.250	OVINTIV INC 6.25%/23-15.07.2033	USD		160'000	160'000	95'975.67	0.00	
7.100	OVINTIV INC 7.1%/23-15.07.2053	USD		100'000	100'000	214'310.91	0.01	
3.950	OWENS CORNING 3.95%/19-15.08.2029	USD		258'000	258'000	113'098.22	0.00	
4.200	OWENS CORNING 4.2%/14-01.12.2024	USD	130'000		130'000	60'611.23	0.00	
4.300	OWENS CORNING 4.3%/17-15.07.2047	USD	84'000		84'000	208'561.93	0.01	
4.400	OWENS CORNING 4.4%/18-30.01.2048	USD	288'000		288'000	28'364.44	0.00	
7.000	OWENS CORNING 7%/06-01.12.2036	USD	29'000		29'000	409'950.52	0.01	
2.625	OWL ROCK CAPITAL CORP 2.625%/21-15.01.2027	USD	200'000		200'000	84'773.18	0.00	
3.400	OWL ROCK CAPITAL CORP 3.4%/20-15.07.2026	USD	500'000		500'000	228'956.08	0.01	
4.250	OWL ROCK CAPITAL CORP 4.25%/20-15.01.2026	USD	100'000		100'000			
3.125	OWL ROCK CAPITAL CORPORA 3.125%/22-13.04.2027	USD		288'000	288'000			
7.750	OWL ROCK CORE INCOME COR -144A- 7.75%/22-16.09.2027	USD	300'000		300'000			
4.700	OWL ROCK CORE INCOME COR 4.7%/22-08.02.2027	USD	300'000		300'000	248'756.59	0.01	
5.500	OWL ROCK CORE INCOME COR 5.5%/22-21.03.2025	USD	200'000		200'000	174'522.46	0.01	
1.800	PACCAR FINANCIAL CORP S. -P- 1.8%/20-06.02.2025	USD	110'000		110'000	93'782.06	0.00	
2.000	PACCAR FINANCIAL CORP S. -Q- 2%/22-04.02.2027	USD	300'000		300'000	243'713.95	0.01	
3.550	PACCAR FINANCIAL CORP S. -Q- 3.55%/22-11.08.2025	USD	400'000		400'000	344'947.61	0.01	
2.100	PACIFIC GAS & ELECTRIC 2.1%/20-01.08.2027	USD	400'000		400'000	315'529.81	0.01	
2.500	PACIFIC GAS & ELECTRIC 2.5%/20-01.02.2031	USD	700'000		700'000	505'499.42	0.02	
2.950	PACIFIC GAS & ELECTRIC 2.95%/16-01.03.2026	USD		50'000	50'000	41'793.24	0.00	
3.150	PACIFIC GAS & ELECTRIC 3.15%/20-01.01.2026	USD	800'000		800'000	673'612.69	0.02	
3.250	PACIFIC GAS & ELECTRIC 3.25%/21-01.06.2031	USD		140'000	140'000	105'624.44	0.00	
3.300	PACIFIC GAS & ELECTRIC 3.3%/18-01.12.2027	USD		300'000	300'000	244'039.12	0.01	
3.300	PACIFIC GAS & ELECTRIC 3.3%/20-01.08.2040	USD	500'000		250'000	158'703.90	0.01	
3.450	PACIFIC GAS & ELECTRIC 3.45%/20-01.07.2025	USD	200'000		200'000	170'980.05	0.01	
3.500	PACIFIC GAS & ELECTRIC 3.5%/20-01.08.2050	USD	700'000		700'000	414'668.85	0.01	
3.750	PACIFIC GAS & ELECTRIC 3.75%/20-01.07.2028	USD	300'000		300'000	245'770.16	0.01	
3.950	PACIFIC GAS & ELECTRIC 3.95%/18-01.12.2047	USD		300'000	300'000	191'832.06	0.01	
4.000	PACIFIC GAS & ELECTRIC 4%/16-01.12.2046	USD	500'000		500'000	320'577.00	0.01	

1448 CSIF (CH) Bond Corporate Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.200	PACIFIC GAS & ELECTRIC 4.2%/21-01.06.2041	USD	200'000		200'000	138'369.01	0.00
4.200	PACIFIC GAS & ELECTRIC 4.2%/22-01.03.2029	USD	300'000		100'000	83'076.40	0.00
4.400	PACIFIC GAS & ELECTRIC 4.4%/22-01.03.2032	USD	100'000	100'000	200'000	160'284.67	0.01
4.450	PACIFIC GAS & ELECTRIC 4.45%/12-15.04.2042	USD		400'000	400'000	283'371.63	0.01
4.500	PACIFIC GAS & ELECTRIC 4.5%/20-01.07.2040	USD	800'000		300'000	369'891.72	0.01
4.550	PACIFIC GAS & ELECTRIC 4.55%/20-01.07.2030	USD	800'000		800'000	662'556.31	0.02
4.750	PACIFIC GAS & ELECTRIC 4.75%/14-15.02.2044	USD	200'000		200'000	146'818.96	0.00
4.950	PACIFIC GAS & ELECTRIC 4.95%/20-01.07.2050	USD	800'000	400'000	1'200'000	897'417.05	0.03
5.250	PACIFIC GAS & ELECTRIC 5.25%/22-01.03.2052	USD	300'000		300'000	233'880.02	0.01
5.900	PACIFIC GAS & ELECTRIC 5.9%/22-15.06.2032	USD	200'000		200'000	176'998.38	0.01
6.400	PACIFIC GAS & ELECTRIC 6.4%/23-15.06.2033	USD		600'000	130'000	430'367.56	0.01
6.700	PACIFIC GAS & ELECTRIC 6.7%/23-01.04.2053	USD		400'000	300'000	94'429.45	0.00
6.750	PACIFIC GAS & ELECTRIC 6.75%/23-15.01.2053	USD		290'000	290'000	273'698.84	0.01
6.950	PACIFIC GAS & ELECTRIC 6.95%/23-15.03.2034	USD		230'000	230'000	218'979.63	0.01
1.200	PACIFIC LIFE GF II -144A- 1.2%/20-24.06.2025	USD		100'000	100'000	83'546.42	0.00
1.375	PACIFIC LIFE GF II -144A- 1.375%/21-14.04.2026	USD	300'000		300'000	243'894.77	0.01
1.450	PACIFIC LIFE GF II -144A- 1.45%/21-20.01.2028	USD	500'000		500'000	387'419.07	0.01
1.600	PACIFIC LIFE GF II -144A- 1.6%/21-21.09.2028	USD	300'000		300'000	224'547.76	0.01
4.900	PACIFIC LIFE GF II -144A- 4.9%/23-04.04.2028	USD		500'000	500'000	434'094.25	0.01
5.500	PACIFIC LIFE GF II -144A- 5.5%/23-18.07.2028	USD		400'000	400'000	355'856.23	0.01
-	PACIFIC LIFE INSURANCE (subordinated) (reg. -S-) FIX-TO-FRN 4.3%/17-24.10.2067	USD	410'000		410'000	278'816.52	0.01
3.350	PACIFIC LIFECORP -144A- 3.35%/20-15.09.2050	USD	100'000		100'000	60'901.39	0.00
5.125	PACIFIC LIFECORP -144A- 5.125%/13-30.01.2043	USD		208'000	208'000	170'107.13	0.01
5.400	PACIFIC LIFECORP -144A- 5.4%/22-15.09.2052	USD		276'000	276'000	232'823.00	0.01
2.700	PACIFICORP 2.7%/20-15.09.2030	USD	300'000		200'000	75'555.99	0.00
2.900	PACIFICORP 2.9%/21-15.06.2052	USD	200'000		200'000	107'342.52	0.00
3.600	PACIFICORP 3.6%/14-01.04.2024	USD	155'000		155'000		
4.100	PACIFICORP 4.1%/12/01.02.2042	USD	598'000		498'000	69'791.69	0.00
4.125	PACIFICORP 4.125%/18-15.01.2049	USD		300'000	300'000	206'008.01	0.01
4.150	PACIFICORP 4.15%/19-15.02.2050	USD	400'000		400'000	273'389.83	0.01
5.350	PACIFICORP 5.35%/22-01.12.2053	USD	400'000		400'000	323'487.43	0.01
5.500	PACIFICORP 5.5%/23-15.05.2054	USD		400'000	400'000	328'729.08	0.01
6.000	PACIFICORP 6%/09-15.01.2039	USD	206'000		206'000	186'257.09	0.01
6.250	PACIFICORP 6.25%/07-15.10.2037	USD		250'000	250'000	230'110.12	0.01
7.700	PACIFICORP 7.7%/01-15.11.2031	USD	271'000		271'000	273'326.37	0.01
3.050	PACKAGING CORP OF AMERIC 3.05%/21-01.10.2051	USD	380'000		380'000	222'974.81	0.01
4.050	PACKAGING CORP OF AMERIC 4.05%/19-15.12.2049	USD	88'000		88'000	61'189.53	0.00
5.700	PACKAGING CORP OF AMERIC 5.7%/23-01.12.2033	USD		200'000	200'000	180'109.92	0.01
1.125	PARKER-HANNIFIN CORP 1.125%/17-01.03.2025	EUR	680'000		680'000	629'692.71	0.02
2.700	PARKER-HANNIFIN CORP 2.7%/19-14.06.2024	USD	200'000		200'000	174'625.98	0.01
3.250	PARKER-HANNIFIN CORP 3.25%/17-01.03.2027	USD	344'000	50'000	394'000	330'007.50	0.01
3.250	PARKER-HANNIFIN CORP 3.25%/19-14.06.2029	USD	254'000		254'000	205'800.77	0.01
4.000	PARKER-HANNIFIN CORP 4%/19-14.06.2049	USD	565'000		565'000	405'940.79	0.01
4.100	PARKER-HANNIFIN CORP 4.1%/17-01.03.2047	USD	200'000		200'000	144'615.93	0.00
4.250	PARKER-HANNIFIN CORP 4.25%/22-15.09.2027	USD	644'000		644'000	554'395.08	0.02
4.500	PARKER-HANNIFIN CORP 4.5%/22-15.09.2029	USD	558'000		558'000	480'506.86	0.02
4.200	PARKER-HANNIFIN S. -A- 4.2%/14-21.11.2034	USD	170'000		170'000	137'836.95	0.00
3.700	PARTNERRE FINANCE B LLC 3.7%/19-02.07.2029	USD	42'000		42'000	34'693.35	0.00
3.342	PARTNERS HEALTHCARE SYST S. -2020- 3.342%/20-01.07.2060	USD	400'000		400'000	242'278.19	0.01
7.150	PATTERSON-UTI ENERGY INC 7.15%/23-01.10.2033	USD		186'000	186'000	173'597.24	0.01
1.650	PAYPAL HOLDINGS INC 1.65%/20-01.06.2025	USD	700'000		700'000	590'153.39	0.02
2.300	PAYPAL HOLDINGS INC 2.3%/20-01.06.2030	USD	700'000		700'000	524'339.69	0.02
2.650	PAYPAL HOLDINGS INC 2.65%/19-01.10.2026	USD		30'000	30'000	24'909.57	0.00
2.850	PAYPAL HOLDINGS INC 2.85%/19-01.10.2029	USD	320'000		320'000	251'275.34	0.01
3.250	PAYPAL HOLDINGS INC 3.25%/20-01.06.2050	USD	400'000		400'000	245'026.35	0.01
4.400	PAYPAL HOLDINGS INC 4.4%/22-01.06.2032	USD	400'000		400'000	337'849.31	0.01
5.250	PAYPAL HOLDINGS INC 5.25%/22-01.06.2062	USD	200'000		200'000	163'938.32	0.01
4.787	PEACEHEALTH OBLIGATED GR S. -2018- 4.787%/18-15.11.2048	USD		61'000	61'000	47'352.62	0.00
4.150	PECO ENERGY 4.15%/14-01.10.2044	USD	508'000		508'000	373'700.29	0.01
3.900	PECO ENERGY CO 3.9%/18-01.03.2048	USD		200'000	200'000	141'675.11	0.00
4.375	PECO ENERGY CO 4.375%/22-15.08.2052	USD		120'000	120'000	90'094.55	0.00
4.900	PECO ENERGY CO 4.9%/23-15.06.2033	USD		400'000	400'000	348'696.17	0.01
3.800	PENN MUTUAL LIFE INS CO -144A- 3.8%/21-29.04.2061	USD	154'000		154'000	88'577.88	0.00
3.400	PENSKE TRUCK LEASING / PTL FIN -144A- 3.4%/16-15.11.2026	USD	200'000		200'000	166'854.78	0.01
3.350	PENSKE TRUCK LEASING/PTL -144A- 3.35%/19-01.11.2029	USD	400'000		400'000	313'713.07	0.01
3.450	PENSKE TRUCK LEASING/PTL -144A- 3.45%/19-01.07.2024	USD	700'000		700'000		
3.950	PENSKE TRUCK LEASING/PTL -144A- 3.95%/18-10.03.2025	USD		50'000	50'000	43'199.36	0.00
4.200	PENSKE TRUCK LEASING/PTL -144A- 4.2%/17-01.04.2027	USD	200'000		200'000	169'833.80	0.01
5.550	PENSKE TRUCK LEASING/PTL -144A- 5.55%/23-01.05.2028	USD		500'000	500'000	442'674.51	0.01
5.875	PENSKE TRUCK LEASING/PTL -144A- 5.875%/22-15.11.2027	USD	430'000		430'000	384'412.21	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.050	PENSKE TRUCK LEASING/PTL -144A- 6.05%/23-01.08.2028	USD		600'000	600'000	540'308.42	0.02
0.875	PEPSICO 0.875%16-18.07.2028	EUR	500'000		500'000	431'763.75	0.01
2.375	PEPSICO 2.375%16-06.10.2026	USD	660'000		660'000	547'540.46	0.02
2.625	PEPSICO 2.625%/14-28.04.2026	EUR		100'000	100'000	93'764.41	0.00
2.750	PEPSICO 2.75%/15-30.04.2025	USD	2'000'000		2'000'000		
2.850	PEPSICO 2.85%16-24.02.2026	USD	200'000		200'000	169'367.21	0.01
3.450	PEPSICO 3.45%16-06.10.2046	USD	600'000		600'000	409'028.07	0.01
3.600	PEPSICO 3.6%/14-01.03.2024	USD	600'000		600'000		
0.500	PEPSICO INC 0.5%/20-06.05.2028	EUR	542'000		542'000	462'954.99	0.02
0.750	PEPSICO INC 0.75%/21-14.10.2033	EUR	500'000		500'000	376'595.61	0.01
0.875	PEPSICO INC 0.875%/19-16.10.2039	EUR	200'000		200'000	133'865.30	0.00
1.050	PEPSICO INC 1.05%/20-09.10.2050	EUR	170'000	400'000	400'000	233'963.63	0.01
1.950	PEPSICO INC 1.95%/21-21.10.2031	USD	474'000		474'000	341'660.96	0.01
2.625	PEPSICO INC 2.625%/21-21.10.2041	USD	500'000		500'000	315'499.38	0.01
2.750	PEPSICO INC 2.75%/20-19.03.2030	USD	978'000		478'000	375'482.12	0.01
2.750	PEPSICO INC 2.75%/21-21.10.2051	USD	500'000		500'000	289'306.54	0.01
3.600	PEPSICO INC 3.6%/22-18.02.2028	USD	500'000		500'000	423'322.08	0.01
3.625	PEPSICO INC 3.625%/20-19.03.2050	USD	212'000		212'000	147'053.96	0.00
3.875	PEPSICO INC 3.875%/20-19.03.2060	USD	338'000		184'000	129'378.50	0.00
3.900	PEPSICO INC 3.9%/22-18.07.2032	USD	700'000		700'000	578'576.31	0.02
4.000	PEPSICO INC 4%/17-02.05.2047	USD	400'000		400'000	297'074.60	0.01
4.200	PEPSICO INC 4.2%/22-18.07.2052	USD	600'000		600'000	457'545.02	0.02
1.875	PERKINELMER 1.875%/16-19.07.2026	EUR	200'000		200'000	181'832.38	0.01
2.550	PERKINELMER INC 2.55%/21-15.03.2031	USD	200'000		200'000	147'503.40	0.00
3.300	PERKINELMER INC 3.3%/19-15.09.2029	USD	200'000		200'000	158'543.72	0.01
3.625	PERKINELMER INC 3.625%/21-15.03.2051	USD	282'000		282'000	172'790.42	0.01
1.250	PERNOD RIC INTL FIN LLC -144A- 1.25%/20-01.04.2028	USD	400'000		400'000	303'510.52	0.01
1.625	PERNOD RIC INTL FIN LLC -144A- 1.625%/20-01.04.2031	USD	200'000		200'000	139'112.84	0.00
2.750	PERNOD RIC INTL FIN LLC -144A- 2.75%/20-01.10.2050	USD		300'000	300'000	165'675.15	0.01
6.500	PFIZER (reg. -S-) 6.5%/09-03.06.2038	GBP	300'000		300'000	385'411.57	0.01
2.750	PFIZER 2.75%/16-03.06.2026	USD	600'000		600'000	505'387.05	0.02
4.000	PFIZER 4%/16-15.12.2036	USD	100'000	104'000	204'000	161'356.35	0.01
4.125	PFIZER 4.125%/16-15.12.2046	USD	300'000		300'000	221'531.58	0.01
4.400	PFIZER 4.4%/14-15.05.2044	USD	450'000		450'000	355'968.56	0.01
5.950	PFIZER 5.95%/07-01.04.2037	USD	280'000	178'000	458'000	430'301.82	0.01
6.000	PFIZER 6%/05-15.02.2036	USD	20'000		20'000	18'833.47	0.00
6.500	PFIZER 6.5%/03-01.02.2034	USD	453'000		453'000	439'070.18	0.01
7.200	PFIZER 7.2%/09-15.03.2039	USD	600'000		600'000	627'816.79	0.02
0.800	PFIZER INC 0.8%/20-28.05.2025	USD		50'000	50'000	41'795.16	0.00
1.700	PFIZER INC 1.7%/20-28.05.2030	USD	450'000	500'000	950'000	696'959.35	0.02
2.550	PFIZER INC 2.55%/20-28.05.2040	USD	600'000		600'000	370'247.04	0.01
2.700	PFIZER INC 2.7%/20-28.05.2050	USD	300'000		300'000	173'914.22	0.01
2.735	PFIZER INC 2.735%/17-15.06.2043	GBP	600'000		600'000	473'571.81	0.02
3.450	PFIZER INC 3.45%/19-15.03.2029	USD	500'000		500'000	413'869.57	0.01
3.600	PFIZER INC 3.6%/18-15.09.2028	USD	300'000		300'000	252'336.10	0.01
3.900	PFIZER INC 3.9%/19-15.03.2039	USD	200'000		200'000	150'149.14	0.01
4.000	PFIZER INC 4%/19-15.03.2049	USD	340'000	200'000	540'000	392'639.01	0.01
4.100	PFIZER INC 4.1%/18-15.09.2038	USD	440'000		440'000	344'281.30	0.01
4.200	PFIZER INC 4.2%/18-15.09.2048	USD	500'000		500'000	374'196.88	0.01
6.600	PHARMACIA LLC 6.6%/00-01.12.2028	USD	400'000		400'000	377'185.13	0.01
6.375	PHILIP MORRIS 6.375%/08-16.05.2038	USD	684'000		684'000	650'003.83	0.02
2.000	PHILIP MORRIS INTERNATIONAL 2%/16-09.05.2036	EUR	200'000		200'000	153'060.52	0.01
2.750	PHILIP MORRIS INTERNATIONAL 2.75%/16-25.02.2026	USD	1'217'000		1'217'000	1'023'582.68	0.03
2.875	PHILIP MORRIS INTERNATIONAL 2.875%/14-03.03.2026	EUR	200'000		200'000	187'616.48	0.01
2.875	PHILIP MORRIS INTERNATIONAL 2.875%/14-14.05.2029	EUR	300'000		300'000	274'309.42	0.01
3.125	PHILIP MORRIS INTERNATIONAL 3.125%/13-03.06.2033	EUR	100'000		100'000	90'131.95	0.00
3.600	PHILIP MORRIS INTERNATIONAL 3.6%/13-15.11.2023	USD	120'000		120'000		
4.250	PHILIP MORRIS INTERNATIONAL 4.25%/14-10.11.2044	USD	117'000		117'000	84'941.63	0.00
4.375	PHILIP MORRIS INTERNATIONAL 4.375%/11-15.11.2041	USD	295'000		295'000	220'775.14	0.01
4.875	PHILIP MORRIS INTERNATIONAL 4.875%/13-15.11.2043	USD	215'000		215'000	170'138.64	0.01
0.125	PHILIP MORRIS INTL INC 0.125%/19-03.08.2026	EUR	200'000		200'000	175'470.82	0.01
0.800	PHILIP MORRIS INTL INC 0.8%/19-01.08.2031	USD	300'000	300'000	600'000	459'684.68	0.02
0.875	PHILIP MORRIS INTL INC 0.875%/20-01.05.2026	USD	366'000		366'000	294'459.78	0.01
1.450	PHILIP MORRIS INTL INC 1.45%/19-01.08.2039	EUR	200'000		200'000	128'858.76	0.00
1.750	PHILIP MORRIS INTL INC 1.75%/20-01.11.2030	USD	400'000		400'000	284'530.23	0.01
2.100	PHILIP MORRIS INTL INC 2.1%/20-01.05.2030	USD	250'000	158'000	408'000	302'756.02	0.01
2.875	PHILIP MORRIS INTL INC 2.875%/19-01.05.2024	USD	300'000		300'000		
3.375	PHILIP MORRIS INTL INC 3.375%/19-15.08.2029	USD	144'000		144'000	116'412.56	0.00
3.875	PHILIP MORRIS INTL INC 3.875%/12-21.08.2042	USD	500'000		92'000	63'846.03	0.00
4.500	PHILIP MORRIS INTL INC 4.5%/12-20.03.2042	USD	198'000		198'000	150'512.06	0.01
4.875	PHILIP MORRIS INTL INC 4.875%/23-13.02.2026	USD		800'000	800'000	700'993.34	0.02

# 1450 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.875 PHILIP MORRIS INTL INC 4.875%/23-15.02.2028	USD		700'000		700'000	612'784.84	0.02
5.125 PHILIP MORRIS INTL INC 5.125%/22-17.11.2027	USD	700'000			700'000	617'318.88	0.02
5.375 PHILIP MORRIS INTL INC 5.375%/23-15.02.2033	USD		700'000		700'000	613'920.31	0.02
5.625 PHILIP MORRIS INTL INC 5.625%/22-17.11.2029	USD	700'000			700'000	631'185.81	0.02
5.750 PHILIP MORRIS INTL INC 5.75%/22-17.11.2032	USD	800'000		400'000	400'000	359'004.27	0.01
0.900 PHILLIPS 66 0.9%/20-15.02.2024	USD	500'000		500'000			
3.150 PHILLIPS 66 -144A- 3.15%/22-15.12.2029	USD	30'000		30'000			
4.900 PHILLIPS 66 -144A- 4.9%/22-01.10.2046	USD	190'000		190'000			
3.150 PHILLIPS 66 3.15%/23-15.12.2029	USD		30'000		30'000	23'818.86	0.00
4.650 PHILLIPS 66 4.65%/14-15.11.2034	USD	777'000			777'000	642'150.36	0.02
4.875 PHILLIPS 66 4.875%/14-15.11.2044	USD	494'000			494'000	397'056.32	0.01
4.900 PHILLIPS 66 4.9%/23-01.10.2046	USD			190'000			
4.950 PHILLIPS 66 4.95%/23-01.12.2027	USD		500'000		500'000	439'317.31	0.01
5.300 PHILLIPS 66 5.3%/23-30.06.2033	USD		500'000		500'000	436'841.98	0.01
5.875 PHILLIPS 66 5.875%/12-01.05.2042	USD	324'000			324'000	294'067.85	0.01
3.605 PHILLIPS 66 CO -144A- 3.605%/22-15.02.2025	USD	210'000		210'000			
3.605 PHILLIPS 66 CO 3.605%/23-15.02.2025	USD		210'000		210'000	181'685.79	0.01
2.625 PHYSICIANS REALTY LP 2.625%/21-01.11.2031	USD		272'000		272'000	195'034.83	0.01
2.044 PIEDMONT HEALTHCARE INC S. -2021- 2.044%/21-01.01.2032	USD		337'000		337'000	239'187.83	0.01
2.500 PIEDMONT NATURAL GAS CO 2.5%/21-15.03.2031	USD	402'000			402'000	296'065.62	0.01
4.650 PIEDMONT NATURAL GAS CO 4.65%/13-01.08.2043	USD	300'000			300'000	229'590.02	0.01
2.750 PIEDMONT OPERATING PARTN 2.75%/21-01.04.2032	USD		234'000	150'000	84'000	52'272.68	0.00
9.250 PIEDMONT OPERATING PARTN 9.25%/23-20.07.2028	USD		200'000	50'000	150'000	139'222.08	0.00
4.450 PIEDMONT OPERATING PARTNERSHIP 4.45%/14-15.03.2024	USD	183'000		183'000			
3.500 PILGRIM'S PRIDE CORP 3.5%/23-01.03.2032	USD	300'000		100'000	200'000	147'178.89	0.00
4.250 PILGRIM'S PRIDE CORP 4.25%/23-15.04.2031	USD	100'000			100'000	78'672.79	0.00
6.250 PILGRIM'S PRIDE CORP 6.25%/23-01.07.2033	USD		600'000		600'000	534'818.34	0.02
6.875 PILGRIM'S PRIDE CORP 6.875%/23-15.05.2034	USD		300'000		300'000	278'138.99	0.01
1.125 PIONEER NATURAL RESOURCE 1.125%/21-15.01.2026	USD		50'000		50'000	40'844.64	0.00
2.150 PIONEER NATURAL RESOURCE 2.15%/21-15.01.2031	USD		650'000		650'000	479'320.72	0.02
5.100 PIONEER NATURAL RESOURCE 5.1%/23-29.03.2026	USD		400'000		400'000	351'994.98	0.01
3.550 PLAINS ALL AMER PIPELINE 3.55%/19-15.12.2029	USD	300'000			300'000	239'483.58	0.01
4.300 PLAINS ALL AMERICAN 4.3%/12-31.01.2043	USD	150'000			150'000	104'433.19	0.00
4.700 PLAINS ALL AMERICAN 4.7%/14-15.06.2044	USD	300'000			300'000	218'486.95	0.01
4.900 PLAINS ALL AMERICAN 4.9%/14-15.02.2045	USD		300'000		300'000	222'435.09	0.01
5.150 PLAINS ALL AMERICAN PIPELINE / PLAINS ALL AMERICAN FINANCE 5.15%/12-01.06.2042	USD	200'000			200'000	155'402.42	0.01
6.650 PLAINS ALL AMERICAN PIPELINE / PLAINS ALL AMERICAN FINANCE 6.65%/07-15.01.2037	USD	200'000			200'000	185'848.29	0.01
2.700 PNC BANK NA (subordinated) 2.7%/19-22.10.2029	USD	250'000			250'000	189'673.85	0.01
4.050 PNC BANK NA (subordinated) 4.05%/18-26.07.2028	USD	500'000			500'000	416'411.52	0.01
4.200 PNC BANK NATIONAL ASSOCIATION (subordinated) T. 15 4.2%/13-01.11.2025	USD		250'000		250'000	214'967.19	0.01
3.250 PNC BANK NATIONAL t. -111- 3.25%/15-01.06.2025	USD	250'000			250'000	214'262.28	0.01
3.900 PNC FINANCIAL 3.9%/14-29.04.2024	USD	500'000		500'000			
2.200 PNC FINANCIAL SERVICES 2.2%/19-01.11.2024	USD	400'000			400'000	344'317.29	0.01
2.550 PNC FINANCIAL SERVICES 2.55%/20-22.01.2030	USD	1'000'000			1'000'000	755'613.47	0.03
2.600 PNC FINANCIAL SERVICES 2.6%/19-23.07.2026	USD	1'000'000			1'000'000	827'854.76	0.03
3.150 PNC FINANCIAL SERVICES 3.15%/17-19.05.2027	USD		500'000		500'000	414'386.23	0.01
3.450 PNC FINANCIAL SERVICES 3.45%/19-23.04.2029	USD	101'000			101'000	82'121.92	0.00
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/21-23.04.2032	USD	300'000			300'000	215'007.15	0.01
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/22-02.12.2028	USD	200'000	300'000		500'000	440'056.23	0.01
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/22-28.10.2033	USD	400'000	750'000	500'000	650'000	587'581.29	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-12.06.2026	USD		600'000		600'000	529'017.58	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-12.06.2029	USD		800'000		800'000	708'917.85	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-18.08.2034	USD		400'000	210'000	190'000	170'348.63	0.01
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-20.10.2034	USD		800'000		800'000	763'601.31	0.03
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-24.01.2034	USD		410'000		410'000	346'867.52	0.01
6.500 POTOMAC ELECTRIC POWER 6.5%/07-15.11.2037	USD		300'000		300'000	291'575.78	0.01
1.200 PPG INDUSTRIES INC 1.2%/21-15.03.2026	USD		50'000		50'000	40'693.12	0.00
1.875 PPG INDUSTRIES INC 1.875%/22-01.06.2025	EUR	300'000			300'000	278'963.38	0.01
2.550 PPG INDUSTRIES INC 2.55%/20-15.06.2030	USD		120'000		120'000	91'162.84	0.00
2.800 PPG INDUSTRIES INC 2.8%/19-15.08.2029	USD	100'000	354'000	454'000			
3.100 PPL CAPITAL FUNDING INC 3.1%/16-15.05.2026	USD	300'000			300'000	251'568.37	0.01
3.950 PPL ELECTRIC UTILITIES 3.95%/17-01.06.2047	USD	250'000			250'000	177'687.06	0.01
4.150 PPL ELECTRIC UTILITIES 4.15%/18-15.06.2048	USD	100'000			100'000	73'792.63	0.00
5.250 PPL ELECTRIC UTILITIES 5.25%/23-15.05.2053	USD		222'000		222'000	189'768.63	0.01
6.250 PPL ELECTRIC UTILITIES 6.25%/09-15.05.2039	USD		400'000		400'000	382'505.64	0.01
1.625 PRAXAIR 1.625%/14-01.12.2025	EUR	300'000	800'000	600'000	500'000	463'161.81	0.02
3.200 PRAXAIR 3.2%/15-30.01.2026	USD	270'000	50'000		320'000	273'113.35	0.01
3.550 PRAXAIR 3.55%/12-07.11.2042	USD	70'000			70'000	49'225.12	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.250	PRECISION CASTPARTS 3.25%/15-15.06.2025	USD	500'000		500'000	430'269.48	0.01	
4.375	PRECISION CASTPARTS CORP 4.375%/15-15.06.2045	USD	800'000		800'000	618'188.53	0.02	
2.517	PRES & FELLOWS OF HARVAR S. -2020B- 2.517%/20-15.10.2050	USD	150'000		150'000	86'416.46	0.00	
3.745	PRES & FELLOWS OF HARVAR S. -2022A- 3.745%/22-15.11.2052	USD		200'000	200'000	146'521.66	0.00	
3.150	PRESIDENT & FELLOWS HARVARD COLLEGE3 S. -2016B- 3.15%/16-15.07.2046	USD	400'000		400'000	263'414.76	0.01	
1.800	PRICELINE GROUP 1.8%/15-03.03.2027	EUR	300'000		300'000	271'862.37	0.01	
0.800	PRICOA GLOBAL FUNDING 1 -144A- 0.8%/20-01.09.2025	USD	500'000		500'000	412'451.58	0.01	
1.200	PRICOA GLOBAL FUNDING 1 -144A- 1.2%/21-01.09.2026	USD	200'000		200'000	159'894.37	0.01	
4.200	PRICOA GLOBAL FUNDING 1 -144A- 4.2%/22-28.08.2025	USD	200'000		200'000	173'644.84	0.01	
2.800	PRIMERICA INC 2.8%/21-19.11.2031	USD	400'000		400'000	292'325.06	0.01	
4.625	PRINCIPAL FINANCIAL 4.625%/12-15.09.2042	USD	218'000		218'000	172'062.37	0.01	
3.400	PRINCIPAL FINANCIAL GROU 3.4%/15-15.05.2025	USD	188'000		188'000	161'686.64	0.01	
4.350	PRINCIPAL FINANCIAL GROU 4.35%/12-15.05.2043	USD	177'000		177'000	135'452.95	0.00	
0.500	PRINCIPAL LFE GLB FND II -144A- 0.5%/20-08.01.2024	USD	300'000		300'000			
1.500	PRINCIPAL LFE GLB FND II -144A- 1.5%/20-27.08.2030	USD	300'000		300'000	208'644.44	0.01	
1.500	PRINCIPAL LFE GLB FND II -144A- 1.5%/21-17.11.2026	USD	400'000	50'000	450'000	360'220.22	0.01	
2.500	PRINCIPAL LFE GLB FND II -144A- 2.5%/19-16.09.2029	USD	192'000		192'000	146'643.33	0.00	
5.500	PRINCIPAL LFE GLB FND II -144A- 5.5%/23-28.06.2028	USD		200'000	200'000	176'187.16	0.01	
2.450	PROCTER & GAMBLE 2.45%/16-03.11.2026	USD	700'000		700'000	582'295.59	0.02	
4.875	PROCTER & GAMBLE CO (reg. -S-) 4.875%/07-11.05.2027	EUR	527'000		527'000	527'990.26	0.02	
3.250	PROCTER & GAMBLE CO 3.25%/23-02.08.2031	EUR		400'000	400'000	383'664.22	0.01	
0.350	PROCTER & GAMBLE CO/THE 0.35%/21-05.05.2030	EUR	300'000		300'000	242'054.71	0.01	
0.900	PROCTER & GAMBLE CO/THE 0.9%/21-04.11.2041	EUR	300'000		300'000	194'320.13	0.01	
1.000	PROCTER & GAMBLE CO/THE 1%/21-23.04.2026	USD	300'000		300'000	244'397.54	0.01	
1.200	PROCTER & GAMBLE CO/THE 1.2%/18-30.10.2028	EUR	500'000		500'000	436'928.47	0.01	
1.375	PROCTER & GAMBLE CO/THE 1.375%/17-03.05.2025	GBP	340'000		340'000	363'288.47	0.01	
1.875	PROCTER & GAMBLE CO/THE 1.875%/18-30.10.2038	EUR	210'000		210'000	167'753.38	0.01	
1.950	PROCTER & GAMBLE CO/THE 1.95%/21-23.04.2031	USD	500'000		500'000	370'347.48	0.01	
2.300	PROCTER & GAMBLE CO/THE 2.3%/22-01.02.2032	USD	500'000		500'000	375'492.14	0.01	
3.000	PROCTER & GAMBLE CO/THE 3%/20-25.03.2030	USD	500'000		500'000	402'874.52	0.01	
3.250	PROCTER & GAMBLE CO/THE 3.25%/23-02.08.2026	EUR		400'000	400'000	380'351.94	0.01	
3.500	PROCTER & GAMBLE CO/THE 3.5%/17-25.10.2047	USD	200'000		200'000	141'565.46	0.00	
3.550	PROCTER & GAMBLE CO/THE 3.55%/20-25.03.2040	USD	200'000		200'000	150'759.47	0.01	
3.600	PROCTER & GAMBLE CO/THE 3.6%/20-25.03.2050	USD	258'000		258'000	186'362.73	0.01	
3.950	PROCTER & GAMBLE CO/THE 3.95%/23-26.01.2028	USD	400'000		400'000	346'099.94	0.01	
4.100	PROCTER & GAMBLE CO/THE 4.1%/23-26.01.2026	USD		50'000	50'000	43'535.14	0.00	
7.750	PROGRESS ENERGY 7.75%/01-01.03.2031	USD	344'000		344'000	342'152.22	0.01	
6.000	PROGRESS ENERGY INC 6%/09-01.12.2039	USD		600'000	600'000	532'602.81	0.02	
2.450	PROGRESSIVE CORP 2.45%/16-15.01.2027	USD	1'674'000		940'000	734'000	603'079.48	0.02
2.500	PROGRESSIVE CORP 2.5%/22-15.03.2027	USD	300'000		300'000	245'931.02	0.01	
3.000	PROGRESSIVE CORP 3%/22-15.03.2032	USD	286'000		286'000	217'872.31	0.01	
3.700	PROGRESSIVE CORP 3.7%/22-15.03.2052	USD	400'000		400'000	273'858.83	0.01	
4.200	PROGRESSIVE CORP 4.2%/18-15.03.2048	USD	488'000		488'000	369'392.49	0.01	
0.250	PROLOGIS EURO FINANCE 0.25%/19-10.09.2027	EUR	500'000		500'000	423'216.24	0.01	
0.375	PROLOGIS EURO FINANCE 0.375%/20-06.02.2028	EUR	500'000		500'000	420'538.59	0.01	
1.000	PROLOGIS EURO FINANCE 1%/20-06.02.2035	EUR	500'000		300'000	140'699.50	0.00	
1.500	PROLOGIS EURO FINANCE 1.5%/19-10.09.2049	EUR	400'000		200'000	111'090.99	0.00	
1.500	PROLOGIS EURO FINANCE 1.5%/22-08.02.2034	EUR	400'000		400'000	305'282.48	0.01	
3.875	PROLOGIS EURO FINANCE 3.875%/23-31.01.2030	EUR	300'000		300'000	288'791.59	0.01	
4.250	PROLOGIS EURO FINANCE 4.25%/23-31.01.2043	EUR	300'000		300'000	279'117.75	0.01	
1.250	PROLOGIS LP 1.25%/20-15.10.2030	USD	346'000		346'000	241'567.02	0.01	
1.750	PROLOGIS LP 1.75%/22-01.07.2030	USD	300'000		300'000	217'160.08	0.01	
2.125	PROLOGIS LP 2.125%/20-15.10.2050	USD	400'000		400'000	192'319.49	0.01	
2.250	PROLOGIS LP 2.25%/20-15.04.2030	USD	600'000		600'000	453'049.61	0.02	
3.050	PROLOGIS LP 3.05%/22-01.03.2050	USD	400'000		200'000	119'508.59	0.00	
3.250	PROLOGIS LP 3.25%/22-30.06.2026	USD	320'000		320'000	270'656.29	0.01	
4.625	PROLOGIS LP 4.625%/22-15.01.2033	USD	400'000		200'000	169'456.84	0.01	
4.750	PROLOGIS LP 4.75%/23-15.06.2033	USD		400'000	400'000	341'164.86	0.01	
4.875	PROLOGIS LP 4.875%/23-15.06.2028	USD		500'000	500'000	439'647.16	0.01	
5.000	PROLOGIS LP 5%/24-15.03.2034	USD	200'000		200'000	173'049.28	0.01	
5.125	PROLOGIS LP 5.125%/23-15.01.2034	USD	500'000		310'000	165'600.64	0.01	
5.250	PROLOGIS LP 5.25%/23-15.06.2053	USD	300'000		300'000	255'986.13	0.01	
5.250	PROLOGIS LP 5.25%/24-15.03.2054	USD	200'000		200'000	168'671.33	0.01	
3.364	PROSPECT CAPITAL CORP 3.364%/21-15.11.2026	USD		309'000	109'000	86'604.21	0.00	
0.781	PROTECTIVE LIFE -144A- 0.781%/21-05.07.2024	USD	300'000		300'000	259'799.21	0.01	
1.900	PROTECTIVE LIFE -144A- 1.9%/21-06.07.2028	USD		600'000	600'000	465'250.46	0.02	
3.400	PROTECTIVE LIFE CORP -144A- 3.4%/19-15.01.2030	USD	139'000		139'000	107'493.57	0.00	
1.170	PROTECTIVE LIFE GLOBAL -144A- 1.17%/20-15.07.2025	USD	300'000		300'000	249'618.57	0.01	
1.737	PROTECTIVE LIFE GLOBAL -144A- 1.737%/20-21.09.2030	USD	200'000		200'000	141'387.03	0.00	
4.714	PROTECTIVE LIFE GLOBAL -144A- 4.714%/22-06.07.2027	USD		150'000	150'000	130'407.40	0.00	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.744	USD	530'000			530'000	356'641.20	0.01
2.532	USD	200'000			200'000	153'341.74	0.01
2.700	USD	300'000			300'000	158'233.30	0.01
-	USD	397'000		397'000			
-	USD	350'000		350'000			
-	USD	90'000			90'000	78'039.98	0.00
4.418	USD	200'000			200'000	150'331.12	0.01
-	USD	500'000			500'000	383'911.69	0.01
-	USD	300'000			300'000	246'831.17	0.01
-	USD	600'000			600'000	526'643.11	0.02
3.700	USD	487'000			487'000	325'578.95	0.01
3.905	USD	420'000			420'000	291'939.55	0.01
4.350	USD	492'000			492'000	366'320.94	0.01
5.700	USD	300'000			300'000	272'577.59	0.01
3.000	USD	300'000			300'000	196'914.84	0.01
4.600	USD	200'000			200'000	156'777.83	0.01
3.600	USD	270'000			270'000	179'770.98	0.01
6.500	USD	294'000			294'000	281'735.82	0.01
3.600	USD	74'000			74'000	50'015.53	0.00
4.050	USD		400'000		400'000	274'731.04	0.01
4.500	USD	400'000			400'000	294'950.64	0.01
4.300	USD	166'000			166'000	121'645.43	0.00
3.700	USD	118'000			118'000	99'010.37	0.00
1.900	USD	300'000			300'000	215'052.25	0.01
5.250	USD		500'000		500'000	416'828.38	0.01
3.000	USD	1'000'000		500'000	500'000	429'015.93	0.01
3.800	USD	48'000			48'000	33'359.35	0.00
5.500	USD	404'000			404'000	355'676.41	0.01
5.800	USD	300'000			300'000	271'878.08	0.01
3.600	USD	86'000			86'000	57'720.52	0.00
3.200	USD	200'000			200'000	124'252.39	0.00
3.650	USD	300'000			300'000	251'517.53	0.01
3.700	USD	293'000			293'000	246'616.20	0.01
2.450	USD	300'000			300'000	229'709.33	0.01
3.000	USD	200'000			200'000	117'782.31	0.00
3.100	USD	300'000	212'000		512'000	392'435.48	0.01
4.900	USD	300'000			300'000	260'559.71	0.01
2.450	USD		196'000		196'000	140'363.91	0.00
5.850	USD	200'000			200'000	180'301.90	0.01
5.875	USD		200'000		200'000	180'736.45	0.01
8.625	USD	350'000		350'000			
2.200	USD		34'000		34'000	24'348.22	0.00
3.150	USD	200'000			200'000	117'809.14	0.00
1.850	USD	200'000	390'000		590'000	459'300.03	0.02
1.950	USD	400'000			400'000	309'402.06	0.01
2.300	USD	400'000			400'000	295'529.16	0.01
5.100	USD		400'000	100'000	300'000	263'854.38	0.01
5.125	USD		400'000		400'000	355'845.91	0.01
5.350	USD		400'000	200'000	200'000	175'100.75	0.01
4.100	USD	400'000			400'000	318'897.87	0.01
4.224	USD	400'000			400'000	314'500.67	0.01
5.638	USD	194'000			194'000	170'046.65	0.01
3.250	USD	486'000			486'000	291'592.30	0.01
5.448	USD		212'000		212'000	184'622.11	0.01
7.875	USD	67'000			67'000	68'234.70	0.00
3.125	EUR	400'000			400'000	371'169.80	0.01
3.375	USD	300'000			300'000	222'965.71	0.01
4.650	USD	206'000			206'000	177'353.56	0.01
4.800	USD	450'000			450'000	371'893.85	0.01
1.300	USD	546'000	1'500'000		2'046'000	1'566'376.21	0.05
1.650	USD	540'000			540'000	371'138.27	0.01
2.150	USD	600'000			600'000	451'906.28	0.02
3.250	USD	732'000			732'000	614'552.44	0.02
3.250	USD	112'000			112'000	71'824.46	0.00
4.250	USD	400'000			400'000	335'963.46	0.01
4.300	USD	400'000			400'000	305'297.14	0.01
4.500	USD	400'000		146'000	254'000	197'002.58	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.400 QUALCOMM INC 5.4%/22-20.05.2033	USD	400'000		400'000			
6.000 QUALCOMM INC 6%/22-20.05.2053	USD	400'000		288'000	112'000	108'117.56	0.00
0.950 QUANTA SERVICES INC 0.95%/21-01.10.2024	USD	400'000			400'000	342'242.69	0.01
2.900 QUANTA SERVICES INC 2.9%/20-01.10.2030	USD	482'000			482'000	367'981.26	0.01
3.050 QUANTA SERVICES INC 3.05%/21-01.10.2041	USD	200'000			200'000	123'743.80	0.00
4.700 QUEST DIAGNOSTICS 4.7%/15-30.03.2045	USD	300'000			300'000	233'320.86	0.01
2.950 QUEST DIAGNOSTICS INC 2.95%/19-30.06.2030	USD	368'000			368'000	285'244.24	0.01
2.950 RALPH LAUREN CORP 2.95%/20-15.06.2030	USD	470'000			470'000	367'973.02	0.01
3.750 RAYMOND JAMES FINANCIAL 3.75%/21-01.04.2051	USD	186'000			186'000	121'309.62	0.00
4.950 RAYMOND JAMES FINANCIAL 4.95%/16-15.07.2046	USD	276'000			276'000	223'256.10	0.01
1.900 RAYTHEON TECH CORP 1.9%/21-01.09.2031	USD	270'000	500'000	370'000	400'000	280'435.36	0.01
2.250 RAYTHEON TECH CORP 2.25%/20-01.07.2030	USD	600'000	786'000		1'386'000	1'032'885.22	0.03
2.375 RAYTHEON TECH CORP 2.375%/21-15.03.2032	USD		600'000		600'000	428'189.49	0.01
3.200 RAYTHEON TECH CORP 3.2%/20-15.03.2024	USD	200'000		200'000			
3.500 RAYTHEON TECH CORP 3.5%/20-15.03.2027	USD	300'000			300'000	252'469.57	0.01
4.350 RAYTHEON TECH CORP 4.35%/20-15.04.2047	USD	900'000			900'000	662'137.64	0.02
4.700 RAYTHEON TECH CORP 4.7%/20-15.12.2041	USD	300'000			300'000	236'038.00	0.01
4.800 RAYTHEON TECH CORP 4.8%/20-15.12.2043	USD	200'000			200'000	158'160.03	0.01
4.875 RAYTHEON TECH CORP 4.875%/20-15.10.2040	USD	200'000			200'000	162'937.83	0.01
5.150 RAYTHEON TECH CORP 5.15%/23-27.02.2033	USD		600'000		600'000	522'927.85	0.02
5.375 RAYTHEON TECH CORP 5.375%/23-27.02.2053	USD		340'000		340'000	288'960.18	0.01
3.000 REALTY INCOME 3%/16-15.01.2027	USD	500'000		350'000	150'000	124'510.95	0.00
1.125 REALTY INCOME CORP 1.125%/21-13.07.2027	GBP	200'000			200'000	194'389.37	0.01
1.625 REALTY INCOME CORP 1.625%/20-15.12.2030	GBP	250'000			250'000	220'523.11	0.01
1.750 REALTY INCOME CORP 1.75%/21-13.07.2033	GBP	100'000			100'000	82'367.09	0.00
2.100 REALTY INCOME CORP 2.1%/24-15.03.2028	USD		300'000		300'000	234'199.20	0.01
2.200 REALTY INCOME CORP 2.2%/21-15.06.2028	USD	400'000			400'000	312'619.06	0.01
2.500 REALTY INCOME CORP 2.5%/22-14.01.2042	GBP	300'000			300'000	222'183.31	0.01
3.100 REALTY INCOME CORP 3.1%/21-15.12.2029	USD	300'000			300'000	237'223.31	0.01
3.400 REALTY INCOME CORP 3.4%/21-15.01.2028	USD	300'000			300'000	247'928.63	0.01
3.400 REALTY INCOME CORP 3.4%/24-15.01.2030	USD		200'000		200'000	159'620.21	0.01
3.875 REALTY INCOME CORP 3.875%/18-15.04.2025	USD	300'000			300'000	259'689.43	0.01
3.950 REALTY INCOME CORP 3.95%/21-15.08.2027	USD	200'000			200'000	170'081.67	0.01
4.000 REALTY INCOME CORP 4%/24-15.07.2029	USD		400'000		400'000	332'098.96	0.01
4.625 REALTY INCOME CORP 4.625%/21-01.11.2025	USD	300'000			300'000	261'042.63	0.01
4.650 REALTY INCOME CORP 4.65%/17-15.03.2047	USD	200'000			200'000	153'602.91	0.01
4.700 REALTY INCOME CORP 4.7%/23-15.12.2028	USD		350'000		350'000	303'013.62	0.01
4.875 REALTY INCOME CORP 4.875%/23-06.07.2030	EUR		600'000	160'000	440'000	441'577.29	0.01
4.900 REALTY INCOME CORP 4.9%/23-15.07.2033	USD		350'000	200'000	150'000	126'019.07	0.00
5.125 REALTY INCOME CORP 5.125%/23-06.07.2034	EUR		300'000	160'000	140'000	143'124.63	0.00
5.625 REALTY INCOME CORP 5.625%/22-13.10.2032	USD	300'000			300'000	266'814.91	0.01
6.050 REGAL REXNORD CORP -144A- 6.05%/23-15.04.2028	USD	500'000			500'000	442'826.45	0.01
6.400 REGAL REXNORD CORP -144A- 6.4%/23-15.04.2033	USD	500'000			500'000	451'849.05	0.02
2.950 REGENCY CENTERS LP 2.95%/19-15.09.2029	USD	150'000			150'000	116'868.93	0.00
3.600 REGENCY CENTERS LP 3.6%/17-01.02.2027	USD	591'000			591'000	497'641.60	0.02
3.700 REGENCY CENTERS LP 3.7%/20-15.06.2030	USD		284'000		284'000	227'864.09	0.01
1.750 REGENERON PHARMACEUTICAL 1.75%/20-15.09.2030	USD	300'000			300'000	213'260.78	0.01
2.800 REGENERON PHARMACEUTICAL 2.8%/20-15.09.2050	USD	200'000			200'000	109'722.70	0.00
7.375 REGIONS FINANCIAL (subordinated) 7.375%/07-10.12.2037	USD		400'000		400'000	396'032.69	0.01
6.000 REINSURANCE GRP OF AMER 6%/23-15.09.2033	USD		300'000		300'000	270'871.81	0.01
1.512 RELIANCE STAND LIFE II -144A- 1.512%/21-28.09.2026	USD		50'000		50'000	39'259.80	0.00
1.300 RELIANCE STEEL & ALUM 1.3%/20-15.08.2025	USD	200'000			200'000	165'301.59	0.01
2.150 RELIANCE STEEL & ALUM 2.15%/20-15.08.2030	USD	300'000			300'000	219'177.40	0.01
3.000 RELX CAPITAL INC 3%/20-22.05.2030	USD	500'000			500'000	393'071.73	0.01
2.900 REPUBLIC SERVICES 2.9%/16-01.07.2026	USD	958'000			958'000	805'603.08	0.03
3.200 REPUBLIC SERVICES 3.2%/15-15.03.2025	USD	500'000			500'000	429'875.12	0.01
1.450 REPUBLIC SERVICES INC 1.45%/20-15.02.2031	USD	492'000			492'000	341'192.40	0.01
1.750 REPUBLIC SERVICES INC 1.75%/20-15.02.2032	USD	290'000			290'000	200'209.66	0.01
3.050 REPUBLIC SERVICES INC 3.05%/20-01.03.2050	USD	468'000			468'000	285'341.46	0.01
5.000 REPUBLIC SERVICES INC 5%/23-01.04.2034	USD		500'000		500'000	433'507.10	0.01
5.000 REPUBLIC SERVICES INC 5%/23-15.12.2033	USD		200'000		200'000	173'128.93	0.01
6.750 RETAIL OPPORTUNITY IN 6.75%/23-15.10.2028	USD		218'000		218'000	198'571.66	0.01
4.750 RETAIL PPTYS OF AMERICA 4.75%/20-15.09.2030	USD	500'000			500'000	415'437.97	0.01
2.150 REXFORD INDUSTRIAL REALT 2.15%/21-01.09.2031	USD		110'000		110'000	76'496.14	0.00
4.450 REYNOLDS AMERICAN 4.45%/15-12.06.2025	USD	600'000			600'000	520'286.87	0.02
5.700 REYNOLDS AMERICAN 5.7%/15-15.08.2035	USD	200'000			200'000	168'217.07	0.01
5.850 REYNOLDS AMERICAN 5.85%/15-15.08.2045	USD	568'000			568'000	453'246.16	0.02
6.150 REYNOLDS AMERICAN 6.15%/13-15.09.2043	USD		100'000		100'000	85'058.00	0.00
7.250 REYNOLDS AMERICAN 7.25%/07-15.06.2037	USD	350'000			350'000	327'850.06	0.01
2.000 RGA GLOBAL FUNDING -144A- 2%/21-30.11.2026	USD	300'000			300'000	240'406.88	0.01
3.774 RICE UNIVERSITY S. -2015- 3.774%/15-15.05.2055	USD		200'000		200'000	141'936.35	0.00

1454 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.375 ROCHE HOLDINGS (reg. -S-) 2.375%/16-28.01.2027	USD	360'000			360'000	296'517.58	0.01
2.375 ROCHE HOLDINGS -144A- 2.375%/16-28.01.2027	USD		200'000		200'000	164'731.39	0.01
0.991 ROCHE HOLDINGS INC -144A- 0.991%/21-05.03.2026	USD		840'000		840'000	684'219.49	0.02
1.882 ROCHE HOLDINGS INC -144A- 1.882%/22-08.03.2024	USD	400'000		400'000			
1.930 ROCHE HOLDINGS INC -144A- 1.93%/21-13.12.2028	USD	800'000	200'000		1'000'000	771'369.25	0.03
2.076 ROCHE HOLDINGS INC -144A- 2.076%/21-13.12.2031	USD	500'000	400'000		900'000	647'870.49	0.02
2.132 ROCHE HOLDINGS INC -144A- 2.132%/22-10.03.2025	USD	400'000			400'000	341'469.48	0.01
2.314 ROCHE HOLDINGS INC -144A- 2.314%/22-10.03.2027	USD	400'000			400'000	327'962.06	0.01
2.607 ROCHE HOLDINGS INC -144A- 2.607%/21-13.12.2051	USD	800'000			800'000	444'238.57	0.01
4.000 ROCHE HOLDINGS INC -144A- 4%/14-28.11.2044	USD		400'000		400'000	302'277.21	0.01
7.000 ROCHE HOLDINGS INC -144A- 7%/09-01.03.2039	USD		318'000		318'000	336'154.47	0.01
1.750 ROCKWELL AUTOMATION 1.75%/21-15.08.2031	USD	120'000			120'000	84'873.52	0.00
2.800 ROCKWELL AUTOMATION 2.8%/21-15.08.2061	USD	100'000	300'000		400'000	210'466.78	0.01
4.200 ROCKWELL AUTOMATION 4.2%/19-01.03.2049	USD	200'000			200'000	150'058.84	0.01
3.800 ROPER TECHNOLOGIES 3.8%/16-15.12.2026	USD	383'000			383'000	325'991.69	0.01
1.000 ROPER TECHNOLOGIES INC 1%/20-15.09.2025	USD	400'000			400'000	329'848.86	0.01
1.400 ROPER TECHNOLOGIES INC 1.4%/20-15.09.2027	USD	400'000			400'000	311'136.12	0.01
1.750 ROPER TECHNOLOGIES INC 1.75%/20-15.02.2031	USD	476'000			476'000	334'859.62	0.01
2.000 ROPER TECHNOLOGIES INC 2%/20-30.06.2030	USD	210'000			210'000	153'613.19	0.01
2.950 ROPER TECHNOLOGIES INC 2.95%/19-15.09.2029	USD	161'000			161'000	126'907.16	0.00
4.600 ROSS STORES INC 4.6%/20-15.04.2025	USD	200'000			200'000	174'415.01	0.01
2.950 RPM INTERNATIONAL INC 2.95%/22-15.01.2032	USD		224'000		224'000	166'439.19	0.01
4.250 RPM INTERNATIONAL INC 4.25%/17-15.01.2048	USD	250'000			250'000	176'960.55	0.01
6.400 RTX CORP 6.4%/23-15.03.2054	USD		500'000		500'000	487'374.77	0.02
2.850 RYDER SYSTEM INC 2.85%/22-01.03.2027	USD	272'000			272'000	223'978.47	0.01
2.900 RYDER SYSTEM INC 2.9%/19-01.12.2026	USD	158'000			158'000	130'722.88	0.00
3.875 RYDER SYSTEM INC 3.875%/18-01.12.2023	USD	170'000		170'000			
6.600 RYDER SYSTEM INC 6.6%/23-01.12.2033	USD		202'000		202'000	190'448.12	0.01
1.250 S&P GLOBAL INC 1.25%/20-15.08.2030	USD	174'000			174'000	122'259.37	0.00
2.450 S&P GLOBAL INC -144A- 2.45%/22-01.03.2027	USD	562'000		562'000			
2.700 S&P GLOBAL INC -144A- 2.7%/22-01.03.2029	USD	500'000		500'000			
2.900 S&P GLOBAL INC -144A- 2.9%/22-01.03.2032	USD	600'000		600'000			
3.700 S&P GLOBAL INC -144A- 3.7%/22-01.03.2052	USD	200'000		200'000			
3.900 S&P GLOBAL INC -144A- 3.9%/22-01.03.2062	USD	300'000		300'000			
4.250 S&P GLOBAL INC -144A- 4.25%/22-01.05.2029	USD	500'000		500'000			
4.750 S&P GLOBAL INC -144A- 4.75%/22-01.08.2028	USD	400'000		400'000			
2.450 S&P GLOBAL INC 2.45%/23-01.03.2027	USD		562'000		562'000	461'301.06	0.02
2.500 S&P GLOBAL INC 2.5%/19-01.12.2029	USD	269'000			269'000	208'714.66	0.01
2.700 S&P GLOBAL INC 2.7%/23-01.03.2029	USD		500'000		500'000	398'178.68	0.01
2.900 S&P GLOBAL INC 2.9%/23-01.03.2032	USD		600'000		600'000	454'977.30	0.02
3.250 S&P GLOBAL INC 3.25%/19-01.12.2049	USD	184'000			184'000	115'429.66	0.00
3.700 S&P GLOBAL INC 3.7%/23-01.03.2052	USD		200'000		200'000	136'171.93	0.00
3.900 S&P GLOBAL INC 3.9%/23-01.03.2062	USD		300'000		300'000	205'592.20	0.01
4.250 S&P GLOBAL INC 4.25%/23-01.05.2029	USD		500'000		500'000	426'929.13	0.01
4.750 S&P GLOBAL INC 4.75%/23-01.08.2028	USD		400'000		400'000	350'813.67	0.01
4.246 SABAL TRAIL TRANS -144A- 4.246%/18-01.05.2028	USD	390'000			390'000	328'768.09	0.01
4.682 SABAL TRAIL TRANS -144A- 4.682%/18-01.05.2038	USD		178'000		178'000	141'424.31	0.00
5.900 SABINE PASS LIQUEFACTION -144A- 5.9%/22-15.09.2037	USD	300'000		300'000			
4.200 SABINE PASS LIQUEFACTION 4.2%/17-15.03.2028	USD	740'000			740'000	628'740.48	0.02
4.500 SABINE PASS LIQUEFACTION 4.5%/21-15.05.2030	USD	700'000			700'000	590'099.73	0.02
5.000 SABINE PASS LIQUEFACTION 5%/17-15.03.2027	USD		400'000		400'000	349'721.62	0.01
5.625 SABINE PASS LIQUEFACTION 5.625%/15-01.03.2025	USD	1'050'000		500'000	550'000	483'717.16	0.02
5.750 SABINE PASS LIQUEFACTION 5.75%/14-15.05.2024	USD	1'100'000		1'100'000			
5.875 SABINE PASS LIQUEFACTION 5.875%/17-30.06.2026	USD	400'000			400'000	355'089.37	0.01
5.900 SABINE PASS LIQUEFACTION 5.9%/23-15.09.2037	USD		300'000		300'000	273'421.87	0.01
3.200 SABRA HEALTH CARE LP 3.2%/21-01.12.2031	USD		436'000		436'000	311'831.53	0.01
3.900 SABRA HEALTH/CAPTL CORP 3.9%/19-15.10.2029	USD	100'000			100'000	78'432.56	0.00
2.800 SAFEHOLD OPERATING PARTN 2.8%/21-15.06.2031	USD	200'000			200'000	143'143.14	0.00
0.625 SALESFORCE.COM INC 0.625%/21-15.07.2024	USD	400'000		400'000			
1.500 SALESFORCE.COM INC 1.5%/21-15.07.2028	USD	400'000	1'664'000		2'064'000	1'589'857.61	0.05
1.950 SALESFORCE.COM INC 1.95%/21-15.07.2031	USD	400'000			400'000	288'443.08	0.01
2.700 SALESFORCE.COM INC 2.7%/21-15.07.2041	USD	400'000			400'000	251'246.71	0.01
2.900 SALESFORCE.COM INC 2.9%/21-15.07.2051	USD	400'000			400'000	234'281.75	0.01
3.050 SALESFORCE.COM INC 3.05%/21-15.07.2061	USD	498'000			498'000	281'997.16	0.01
3.700 SALESFORCE.COM INC 3.7%/18-11.04.2028	USD	400'000			400'000	339'869.94	0.01
3.350 SAMMONS FINANCIAL GROUP -144A- 3.35%/21-16.04.2031	USD	300'000			300'000	213'125.97	0.01
2.500 SAN DIEGO G & E S. -QQQ- 2.5%/16-15.05.2026	USD		50'000		50'000	41'770.68	0.00
4.100 SAN DIEGO G & E S. -TTT- 4.1%/19-15.06.2049	USD	484'000			484'000	343'765.00	0.01
1.700 SAN DIEGO G & E S. -VVV- 1.7%/20-01.10.2030	USD	500'000			500'000	358'277.90	0.01
3.000 SAN DIEGO G & E S. -XXX- 3%/22-15.03.2032	USD	300'000			300'000	228'145.95	0.01
3.700 SAN DIEGO G & E S. -YYY- 3.7%/22-15.03.2052	USD	251'000			251'000	163'755.31	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.500	SANTANDER HOLDINGS 4.5%/15-17.07.20 25	USD	160'000			160'000	138'119.03	0.00
3.244	SANTANDER HOLDINGS USA 3.244%/20-05.10.2026	USD	500'000			500'000	412'538.73	0.01
3.450	SANTANDER HOLDINGS USA 3.45%/20-02.06.2025	USD	200'000			200'000	170'780.46	0.01
3.500	SANTANDER HOLDINGS USA 3.5%/19-07.06.2024	USD	263'000			263'000	229'853.17	0.01
-	SANTANDER HOLDINGS USA FIX-TO-FRN FRN/22-06.01.2028	USD		1'500'000	500'000	1'000'000	796'354.75	0.03
4.300	SCHLUMBERGER HLDGS CORP -144A- 4.3%/19-01.05.2029	USD	250'000			250'000	212'866.95	0.01
-	SEMPRA ENERGY (subordinated) FIX-TO-FRN FRN/21-01.04.2052	USD		200'000		200'000	161'705.99	0.01
3.300	SEMPRA ENERGY 3.3%/22-01.04.2025	USD	500'000			500'000	429'953.23	0.01
3.400	SEMPRA ENERGY 3.4%/18-01.02.2028	USD	651'000			651'000	539'442.00	0.02
3.700	SEMPRA ENERGY 3.7%/22-01.04.2029	USD	300'000			300'000	246'097.06	0.01
4.000	SEMPRA ENERGY 4%/18-01.02.2048	USD	245'000			245'000	167'497.87	0.01
5.500	SEMPRA ENERGY 5.5%/23-01.08.2033	USD		400'000		400'000	350'173.31	0.01
6.000	SEMPRA ENERGY 6%/09-15.10.2039	USD	730'000			730'000	648'823.32	0.02
5.300	SES GLOBAL AMERICAS HOLDING 144-A- 5.3%/14-25.03.2044	USD	170'000	60'000	100'000	130'000	87'943.24	0.00
4.000	SHERWIN-WILLIAMS 4%/12-15.12.2042	USD	120'000			120'000	86'242.98	0.00
2.200	SHERWIN-WILLIAMS CO 2.2%/21-15.03.2032	USD	200'000	482'000	382'000	300'000	213'748.15	0.01
2.300	SHERWIN-WILLIAMS CO 2.3%/20-15.05.2030	USD		940'000		940'000	703'652.75	0.02
2.950	SHERWIN-WILLIAMS CO 2.95%/19-15.08.2029	USD	216'000			216'000	171'051.11	0.01
3.125	SHERWIN-WILLIAMS CO 3.125%/17-01.06.2024	USD	2'380'000		2'000'000	380'000	332'227.71	0.01
3.300	SHERWIN-WILLIAMS CO 3.3%/20-15.05.2050	USD	500'000			500'000	308'111.50	0.01
4.500	SHERWIN-WILLIAMS CO 4.5%/17-01.06.2047	USD	270'000		170'000	100'000	76'009.46	0.00
5.900	SIERRA PACIFIC POWER CO -144A- 5.9%/23-15.03.2054	USD		200'000		200'000	179'948.19	0.01
2.600	SIERRA PACIFIC POWER S. -U- 2.6%/16-01.05.2026	USD	1'250'000	50'000	500'000	800'000	667'238.95	0.02
3.375	SIMON PROPERTY 3.375%/14-01.10.2024	USD	700'000			700'000	608'330.87	0.02
4.250	SIMON PROPERTY 4.25%/16-30.11.2046	USD	250'000			250'000	178'648.30	0.01
3.300	SIMON PROPERTY GROUP 3.3%/16-15.01.2026	USD	300'000			300'000	254'897.29	0.01
3.500	SIMON PROPERTY GROUP 3.5%/15-01.09.2025	USD		600'000		600'000	515'470.55	0.02
3.750	SIMON PROPERTY GROUP 3.75%/14-01.02.2024	USD	530'000		530'000			
4.250	SIMON PROPERTY GROUP 4.25%/14-01.10.2044	USD	200'000			200'000	143'921.28	0.00
4.750	SIMON PROPERTY GROUP 4.75%/12-15.03.2042	USD	200'000			200'000	157'136.08	0.01
6.750	SIMON PROPERTY GROUP 6.75%/10-01.02.2040	USD		500'000		500'000	484'453.51	0.02
1.375	SIMON PROPERTY GROUP LP 1.375%/21-15.01.2027	USD	500'000			500'000	399'293.96	0.01
1.750	SIMON PROPERTY GROUP LP 1.75%/21-01.02.2028	USD	500'000			500'000	389'752.49	0.01
2.650	SIMON PROPERTY GROUP LP 2.65%/20-15.07.2030	USD	400'000			400'000	305'641.64	0.01
3.250	SIMON PROPERTY GROUP LP 3.25%/19-13.09.2049	USD		224'000		224'000	137'155.72	0.00
3.375	SIMON PROPERTY GROUP LP 3.375%/17-15.06.2027	USD	1'170'000			1'170'000	977'810.00	0.03
3.800	SIMON PROPERTY GROUP LP 3.8%/20-15.07.2050	USD	500'000			500'000	332'726.66	0.01
6.650	SIMON PROPERTY GROUP LP 6.65%/23-15.01.2054	USD		108'000		108'000	106'923.94	0.00
4.875	SK BATTERY AMERICA INC 4.875%/24-23.01.2027	USD		200'000		200'000	174'496.28	0.01
1.800	SKYWORKS SOLUTIONS INC 1.8%/21-01.06.2026	USD	300'000			300'000	244'343.19	0.01
4.250	SMITHFIELD FOODS -144A- 4.25%/17-01.02.2027	USD		288'000		288'000	242'426.19	0.01
2.625	SMITHFIELD FOODS INC -144A- 2.625%/21-13.09.2031	USD	270'000			270'000	183'092.06	0.01
3.000	SMITHFIELD FOODS INC -144A- 3%/20-15.10.2030	USD		200'000		200'000	144'755.27	0.00
3.100	SNAP-ON INC 3.1%/20-01.05.2050	USD		200'000		200'000	123'616.08	0.00
2.718	SODEXO INC -144A- 2.718%/21-16.04.2031	USD	400'000			400'000	296'486.83	0.01
2.250	SONOCO PRODUCTS CO 2.25%/22-01.02.2027	USD	300'000			300'000	242'436.04	0.01
2.850	SONOCO PRODUCTS CO 2.85%/22-01.02.2032	USD		268'000		268'000	199'167.78	0.01
3.125	SONOCO PRODUCTS CO 3.125%/20-01.05.2030	USD		156'000		156'000	121'900.52	0.00
5.300	SOUTH CAROLINA ELEC&GAS 5.3%/03-15.05.2033	USD	82'000			82'000	72'587.11	0.00
5.100	SOUTH CAROLINA ELECTRIC & GAS 5.1%/15-01.06.2065	USD	203'000			203'000	164'579.63	0.01
5.300	SOUTHERN CAL EDISON 5.3%/23-01.03.2028	USD		400'000		400'000	355'609.07	0.01
5.750	SOUTHERN CAL EDISON 5.75%/04-01.04.2035	USD	200'000			200'000	178'137.51	0.01
6.650	SOUTHERN CAL EDISON 6.65%/99-01.04.2029	USD	220'000			220'000	203'306.83	0.01
3.900	SOUTHERN CAL EDISON S. -2013A- 3.9%/13-15.03.2043	USD	541'000		241'000	300'000	208'829.09	0.01
4.000	SOUTHERN CAL EDISON S. -2017A- 4%/17-01.04.2047	USD	800'000			800'000	547'923.99	0.02
4.125	SOUTHERN CAL EDISON S. -2018C- 4.125%/18-01.03.2048	USD		400'000		400'000	281'012.03	0.01
3.700	SOUTHERN CAL EDISON S. -2018E- 3.7%/18-01.08.2025	USD	136'000	100'000		236'000	202'989.00	0.01
4.200	SOUTHERN CAL EDISON S. -2019A- 4.2%/19-01.03.2029	USD	78'000			78'000	66'076.70	0.00
3.650	SOUTHERN CAL EDISON S. -2020A- 3.65%/20-01.02.2050	USD		400'000		400'000	257'655.17	0.01
1.200	SOUTHERN CAL EDISON S. -2020C- 1.2%/20-01.02.2026	USD	300'000	50'000		350'000	285'850.42	0.01
1.100	SOUTHERN CAL EDISON S. -2021- 1.1%/21-01.04.2024	USD	500'000		500'000			
2.950	SOUTHERN CAL EDISON S. -2021A- 2.95%/21-01.02.2051	USD	464'000			464'000	261'437.58	0.01
5.850	SOUTHERN CAL EDISON S. -2022F- 5.85%/22-01.11.2027	USD	400'000			400'000	360'715.12	0.01
5.950	SOUTHERN CAL EDISON S. -2022G- 5.95%/22-01.11.2032	USD	400'000			400'000	367'072.40	0.01
5.875	SOUTHERN CAL EDISON S. -2023D- 5.875%/23-01.12.2053	USD		500'000		500'000	447'389.84	0.02
5.650	SOUTHERN CAL EDISON S. -2023E- 5.65%/23-01.10.2028	USD		300'000		300'000	270'481.96	0.01
2.600	SOUTHERN CALIF GAS CO 2.6%/16-15.06.2026	USD	362'000			362'000	302'095.65	0.01
2.950	SOUTHERN CALIF GAS CO 2.95%/22-15.04.2027	USD	400'000			400'000	331'398.60	0.01
6.350	SOUTHERN CALIF GAS CO S. -YY- 6.35%/22-15.11.2052	USD	300'000			300'000	289'376.65	0.01
5.200	SOUTHERN CALIF GAS CO S. -ZZ- 5.2%/23-01.06.2033	USD		200'000		200'000	174'898.14	0.01
4.050	SOUTHERN CALIFORNIA EDISON -2012A- 4.05%/12-15.03.2042	USD	541'000		200'000	341'000	246'738.05	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.500 SOUTHERN CALIFORNIA EDISON 5.5%/10-15.03.2040	USD	387'000			387'000	336'634.33	0.01
4.650 SOUTHERN CALIFORNIA EDISON S. 2013D 4.65%/13-01.10.2043	USD	719'000		319'000	400'000	308'279.35	0.01
3.600 SOUTHERN CALIFORNIA EDISON S. 2015C 3.6%/15-01.02.2045	USD	430'000			430'000	280'289.67	0.01
3.750 SOUTHERN CALIFORNIA GSD 3.75%/12-15.09.2042	USD	430'000			430'000	298'513.52	0.01
- SOUTHERN CO (subordinated) FIX-TO-FRN FRN/21-15.09.2081	EUR	250'000			250'000	206'631.60	0.01
- SOUTHERN CO (subordinated) S. -2021A- FIX-TO-FRN FRN/21-15.09.2051	USD	380'000			380'000	313'995.81	0.01
3.250 SOUTHERN CO 3.25%/16-01.07.2026	USD		500'000		500'000	421'160.88	0.01
4.250 SOUTHERN CO 4.25%/16-01.07.2036	USD	609'000	390'000	300'000	699'000	543'547.87	0.02
4.400 SOUTHERN CO 4.4%/16-01.07.2046	USD	530'000	480'000		1'010'000	750'052.46	0.03
4.400 SOUTHERN CO GAS CAPITAL 4.4%/17-30.05.2047	USD	620'000			620'000	443'042.52	0.01
1.750 SOUTHERN CO GAS CAPITAL S. -2020A- 1.75%/20-15.01.2031	USD	484'000		300'000	184'000	129'829.28	0.00
3.700 SOUTHERN CO S. -2020A- 3.7%/20-30.04.2030	USD	500'000			500'000	405'886.85	0.01
3.875 SOUTHERN COPPER 3.875%/15-23.04.2025	USD	1'860'000		1'000'000	860'000	742'243.57	0.03
5.250 SOUTHERN COPPER 5.25%/12-08.11.2042	USD	290'000			290'000	240'170.57	0.01
5.875 SOUTHERN COPPER 5.875%/15-23.04.2045	USD	400'000			400'000	350'362.44	0.01
6.750 SOUTHERN COPPER 6.75%/10-16.04.2040	USD	300'000			300'000	291'257.89	0.01
7.500 SOUTHERN COPPER 7.5%/05-27.07.2035	USD	300'000			300'000	303'966.04	0.01
4.800 SOUTHERN NATURAL GAS -144A- 4.8%/17-15.03.2047	USD	48'000			48'000	34'403.37	0.00
5.250 SOUTHERN POWER S. 2013 -A- 5.25%/13-15.07.2043	USD	97'000			97'000	79'153.89	0.00
4.950 SOUTHERN POWER S. -2016F- 4.95%/16-15.12.2046	USD	394'000			394'000	304'624.65	0.01
3.500 SOUTHERN CALIFORNIA EDISON S. -2013C- 3.5%/13-01.10.2023	USD	369'000		369'000			
3.000 SOUTHWEST AIRLINES 3%/16-15.11.2026	USD	400'000			400'000	332'451.75	0.01
2.625 SOUTHWEST AIRLINES CO 2.625%/20-10.02.2030	USD	400'000			400'000	304'458.52	0.01
5.125 SOUTHWEST AIRLINES CO 5.125%/20-15.06.2027	USD	700'000			700'000	614'310.60	0.02
5.250 SOUTHWEST AIRLINES CO 5.25%/20-04.05.2025	USD	350'000	100'000		450'000	395'118.46	0.01
2.200 SOUTHWEST GAS CORP 2.2%/20-15.06.2030	USD	620'000		320'000	300'000	220'405.29	0.01
3.180 SOUTHWEST GAS CORP 3.18%/21-15.08.2051	USD		300'000		300'000	169'497.13	0.01
4.050 SOUTHWEST GAS CORP 4.05%/22-15.03.2032	USD	300'000			300'000	241'667.32	0.01
5.800 SOUTHWEST GAS CORP 5.8%/22-01.12.2027	USD	300'000			300'000	268'876.18	0.01
3.850 SOUTHWESTERN ELEC POWER 3.85%/18-01.02.2048	USD	250'000			250'000	161'503.28	0.01
3.900 SOUTHWESTERN ELEC POWER 3.9%/15-01.04.2045	USD	53'000			53'000	35'833.23	0.00
3.250 SOUTHWESTERN ELEC POWER S. -0- 3.25%/21-01.11.2051	USD	400'000		200'000	200'000	115'208.44	0.00
2.750 SOUTHWESTERN ELECTRIC POWER 2.75%/16-01.10.2026	USD	367'000	50'000		417'000	344'716.68	0.01
3.700 SOUTHWESTERN PUBLIC SERV 3.7%/17-15.08.2047	USD	241'000			241'000	151'745.66	0.01
4.400 SOUTHWESTERN PUBLIC SERV S. -6- 4.4%/18-15.11.2048	USD	48'000			48'000	34'442.81	0.00
3.150 SOUTHWESTERN PUBLIC SERV S. -8- 3.15%/20-01.05.2050	USD	400'000			400'000	226'950.38	0.01
3.500 SOVRAN ACQUISITION 3.5%/16-01.07.2026	USD	500'000		500'000			
3.375 SPECTRA ENERGY PARTNERS 3.375%/16-15.10.2026	USD	450'000			450'000	378'503.44	0.01
3.500 SPECTRA ENERGY PARTNERS 3.5%/15-15.03.2025	USD	610'000			610'000	526'600.43	0.02
4.500 SPECTRA ENERGY PARTNERS 4.5%/15-15.03.2045	USD	296'000			296'000	218'367.96	0.01
3.487 SPECTRUM HEALTH SYSTEM S. -2019A- 3.487%/19-15.07.2049	USD	200'000			200'000	132'638.80	0.00
3.300 SPIRE MISSOURI INC 3.3%/21-01.06.2051	USD	152'000			152'000	90'557.08	0.00
2.100 SPIRIT REALTY LP 2.1%/21-15.03.2028	USD	300'000		300'000			
3.400 SPIRIT REALTY LP 3.4%/19-15.01.2030	USD	200'000			200'000		
4.000 SPIRIT REALTY LP 4%/19-15.07.2029	USD	400'000		400'000			
7.625 SPRINT 7.625%/15-15.02.2025	USD		400'000		400'000	356'695.68	0.01
6.875 SPRINT CAPITAL 6.875%/98-15.11.2028	USD		900'000		900'000	844'680.87	0.03
8.750 SPRINT CAPITAL CORP 8.75%/02-15.03.2032	USD		1'000'000	600'000	400'000	425'633.00	0.01
7.625 SPRINT CORP 7.625%/18-01.03.2026	USD		700'000		700'000	636'976.83	0.02
5.152 SPRINT SPECTRUM / SPECT I S. -2018-1- -144A- 5.152%/18-20.03.2028	USD	200'000			200'000	148'915.02	0.01
3.027 STANFORD HEALTH CARE S. -2021- 3.027%/21-15.08.2051	USD	100'000			100'000	60'860.95	0.00
2.413 STANFORD UNIVERSITY S. -2020A- 2.413%/20-01.06.2050	USD	300'000			300'000	169'825.16	0.01
- STANLEY BLACK & DECKER I (subordinated) FIX-TO-FRN FRN/20-15.03.2060	USD	194'000			194'000	152'069.22	0.01
2.300 STANLEY BLACK & DECKER I 2.3%/20-15.03.2030	USD	730'000			730'000	539'637.89	0.02
3.000 STANLEY BLACK & DECKER I 3%/22-15.05.2032	USD	300'000			300'000	223'075.03	0.01
5.200 STANLEY BLACK & DECKER I 5.2%/10-01.09.2040	USD	298'000			298'000	246'245.33	0.01
2.450 STARBUCKS 2.45%/16-15.06.2026	USD	676'000			676'000	561'987.06	0.02
2.000 STARBUCKS CORP 2%/20-12.03.2027	USD	500'000			500'000	403'424.06	0.01
2.250 STARBUCKS CORP 2.25%/20-12.03.2030	USD	200'000			200'000	150'603.75	0.01
2.550 STARBUCKS CORP 2.55%/20-15.11.2030	USD	200'000			200'000	151'178.50	0.01
3.000 STARBUCKS CORP 3%/22-14.02.2032	USD	300'000			300'000	228'865.85	0.01
3.500 STARBUCKS CORP 3.5%/18-01.03.2028	USD	255'000			255'000	212'871.00	0.01
3.500 STARBUCKS CORP 3.5%/20-15.11.2050	USD	600'000			600'000	385'767.47	0.01
3.550 STARBUCKS CORP 3.55%/19-15.08.2029	USD	275'000			275'000	227'009.50	0.01
3.750 STARBUCKS CORP 3.75%/17-01.12.2047	USD	194'000			194'000	131'777.00	0.00
4.000 STARBUCKS CORP 4%/18-15.11.2028	USD	300'000			300'000	255'159.67	0.01
4.450 STARBUCKS CORP 4.45%/19-15.08.2049	USD	300'000			300'000	226'016.56	0.01
4.500 STARBUCKS CORP 4.5%/18-15.11.2048	USD	267'000			267'000	203'189.84	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.300 STATE STREET 3.3% 14-16.12.2024	USD	174'000		174'000			
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/19-01.11.2034	USD	400'000			400'000	310'696.75	0.01
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/23-21.11.2034	USD		600'000		600'000	546'227.56	0.02
2.400 STATE STREET CORP 2.4%/20-24.01.2030	USD	500'000			500'000	384'820.43	0.01
- STATE STREET CORP FIX-TO-FRN FRN/18-03.12.2029	USD	139'000			139'000	117'300.77	0.00
- STATE STREET CORP FIX-TO-FRN FRN/20-30.03.2026	USD	400'000			400'000	342'993.31	0.01
- STATE STREET CORP FIX-TO-FRN FRN/21-18.11.2027	USD	300'000			300'000	241'804.53	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-04.08.2033	USD		200'000		200'000	162'627.02	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-07.02.2028	USD	400'000			400'000	324'023.64	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-07.02.2033	USD	200'000			200'000	146'177.38	0.00
- STATE STREET CORP FIX-TO-FRN FRN/23-18.05.2034	USD		478'000		478'000	415'479.11	0.01
- STATE STREET CORP FIX-TO-FRN FRN/23-21.11.2029	USD		200'000		200'000	180'053.39	0.01
- STATE STREET CORP FIX-TO-FRN FRN/23-26.01.2026	USD		500'000		500'000	437'661.25	0.01
- STATE STREET CORP FIX-TO-FRN FRN/23-26.01.2034	USD	400'000			400'000	339'539.72	0.01
1.650 STEEL DYNAMICS INC 1.65%/20-15.10.2027	USD	192'000			192'000	150'277.75	0.01
2.800 STEEL DYNAMICS INC 2.8%/19-15.12.2024	USD	300'000		300'000			
3.250 STEEL DYNAMICS INC 3.25%/20-15.10.2050	USD	378'000			378'000	217'993.11	0.01
3.450 STEEL DYNAMICS INC 3.45%/19-15.04.2030	USD	281'000			281'000	224'863.13	0.01
1.711 STELLANTIS FIN US INC -144A- 1.711%/21-29.01.2027	USD	200'000			200'000	159'991.54	0.01
2.691 STELLANTIS FIN US INC -144A- 2.691%/21-15.09.2031	USD	400'000	200'000		600'000	436'604.96	0.01
5.625 STELLANTIS FIN US INC -144A- 5.625%/22-12.01.2028	USD	400'000			400'000	361'253.69	0.01
3.600 STEWART INFORMATION SERV 3.6%/21-15.11.2031	USD		200'000	70'000	130'000	88'940.74	0.00
2.700 STORE CAPITAL CORP 2.7%/21-01.12.2031	USD	100'000	190'000		290'000	198'683.21	0.01
4.500 STORE CAPITAL CORP 4.5%/18-15.03.2028	USD	50'000			50'000	41'367.12	0.00
4.625 STRYKER 4.625%/16-15.03.2046	USD	284'000			284'000	226'552.11	0.01
0.250 STRYKER CORP 0.25%/19-03.12.2024	EUR	300'000		300'000			
0.750 STRYKER CORP 0.75%/19-01.03.2029	EUR	500'000			500'000	417'703.72	0.01
1.000 STRYKER CORP 1%/19-03.12.2031	EUR	400'000			400'000	315'345.10	0.01
1.150 STRYKER CORP 1.15%/20-15.06.2025	USD	300'000			300'000	250'591.77	0.01
1.950 STRYKER CORP 1.95%/20-15.06.2030	USD	500'000			500'000	368'560.98	0.01
2.125 STRYKER CORP 2.125%/18-30.11.2027	EUR	500'000			500'000	455'186.04	0.02
2.625 STRYKER CORP 2.625%/18-30.11.2030	EUR	300'000			300'000	269'658.31	0.01
2.900 STRYKER CORP 2.9%/20-15.06.2050	USD	400'000			400'000	239'484.61	0.01
3.375 STRYKER CORP 3.375%/23-11.12.2028	EUR		200'000		200'000	189'669.03	0.01
4.850 STRYKER CORP 4.85%/23-08.12.2028	USD		200'000		200'000	175'502.58	0.01
2.700 SUN COMMUNITIES 2.7%/21-15.07.2031	USD	300'000			300'000	215'450.17	0.01
2.300 SUN COMMUNITIES OPER LP 2.3%/21-01.11.2028	USD	300'000			300'000	229'246.40	0.01
4.250 SUNOCO LOGISTICS 4.25%/14-01.04.2024	USD	200'000		200'000			
5.350 SUNOCO LOGISTICS 5.35%/14-15.05.2045	USD	400'000			400'000	318'660.22	0.01
4.950 SUNOCO LOGISTICS PARTNER 4.95%/13-15.01.2043	USD	200'000			200'000	151'747.86	0.01
5.300 SUNOCO LOGISTICS PARTNERS OPERATIONS 5.3%/14-01.04.2044	USD	200'000			200'000	159'476.06	0.01
5.950 SUNOCO LOGISTICS PARTNERS OPERATIONS 5.95%/15-01.12.2025	USD	300'000			300'000	265'637.22	0.01
6.100 SUNOCO LOGISTICS PARTNERS OPERATIONS 6.1%/11-15.02.2042	USD	30'000			30'000	26'187.30	0.00
3.900 SUNOCO LOGISTICS PARTNERS OPERATIONS LP 3.9%/16-15.07.2026	USD	700'000			700'000	595'997.01	0.02
4.000 SUNOCO LOGISTICS PARTNERS OPERATIONS LP 4%/17-01.10.2027	USD	300'000			300'000	252'633.72	0.01
5.400 SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.4%/17-01.10.2047	USD	500'000			500'000	398'174.08	0.01
3.200 SUNTRUST BANK 3.2%/19-01.04.2024	USD	1'249'000		1'249'000			
4.000 SUNTRUST BANKS INC 4%/18-01.05.2025	USD		50'000		50'000	43'231.18	0.00
5.547 SUTTER HEALTH 5.547%/23-15.08.2053	USD		490'000		490'000	449'820.50	0.02
3.161 SUTTER HEALTH S. -2020A- 3.161%/20-15.08.2040	USD	300'000			300'000	202'253.07	0.01
1.800 SVB FINANCIAL GROUP 1.8%/21-02.02.2031	USD	300'000		300'000			
1.800 SVB FINANCIAL GROUP 1.8%/21-28.10.2026	USD	400'000		400'000			
2.100 SVB FINANCIAL GROUP 2.1%/21-15.05.2028	USD	300'000		300'000			
5.400 SYNCHRONY BANK 5.4%/22-22.08.2025	USD	500'000			500'000	435'154.12	0.01
5.625 SYNCHRONY BANK 5.625%/22-23.08.2027	USD	500'000			500'000	428'388.34	0.01
2.875 SYNCHRONY FINANCIAL 2.875%/21-28.10.2031	USD	250'000	154'000		404'000	278'998.66	0.01
3.950 SYNCHRONY FINANCIAL 3.95%/17-01.12.2027	USD	274'000			274'000	223'474.41	0.01
4.250 SYNCHRONY FINANCIAL 4.25%/14-15.08.2024	USD	600'000			600'000	523'455.27	0.02
5.150 SYNCHRONY FINANCIAL 5.15%/19-19.03.2029	USD	160'000			160'000	134'401.49	0.00
3.750 SYSCO 3.75%/15-01.10.2025	USD	339'000			339'000	290'903.34	0.01
4.500 SYSCO 4.5%/16-01.04.2046	USD	580'000			580'000	437'029.70	0.01
2.400 SYSCO CORPORATION 2.4%/20-15.02.2030	USD		436'000		436'000	330'503.00	0.01
2.450 SYSCO CORPORATION 2.45%/21-14.12.2031	USD	300'000			300'000	218'859.53	0.01
3.300 SYSCO CORPORATION 3.3%/20-15.02.2050	USD	494'000			494'000	308'082.32	0.01
5.950 SYSCO CORPORATION 5.95%/20-01.04.2030	USD	700'000			700'000	640'720.96	0.02
3.700 TAKE-TWO INTERACTIVE SOF 3.7%/22-14.04.2027	USD		30'000		30'000	25'254.53	0.00
4.950 TAKE-TWO INTERACTIVE SOF 4.95%/23-28.03.2028	USD		400'000		400'000	349'292.48	0.01
3.450 TAMPA ELECTRIC CO 3.45%/21-15.03.2051	USD	200'000			200'000	122'108.16	0.00
3.625 TAMPA ELECTRIC CO 3.625%/19-15.06.2050	USD	395'000			395'000	252'556.92	0.01
5.000 TAMPA ELECTRIC CO 5%/22-15.07.2052	USD	136'000			136'000	109'151.21	0.00
3.125 TANGER PROPERTIES LP 3.125%/16-01.09.2026	USD	480'000			480'000	394'579.44	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.875 TANGER PROPERTIES LP 3.875%/17-15.07.2027	USD	60'000			60'000	48'386.43	0.00
3.050 TAPESTRY INC 3.05%/21-15.03.2032	USD	200'000			200'000	142'762.63	0.00
4.125 TAPESTRY INC 4.125%/17-15.07.2027	USD	66'000			66'000	55'193.47	0.00
5.875 TAPESTRY INC 5.875%/23-27.11.2031	EUR		200'000		200'000	201'446.87	0.01
7.000 TAPESTRY INC 7%/23-27.11.2026	USD		300'000		300'000	271'303.16	0.01
7.350 TAPESTRY INC 7.35%/23-27.11.2028	USD		302'000		302'000	278'267.50	0.01
7.700 TAPESTRY INC 7.7%/23-27.11.2030	USD		300'000		300'000	280'633.62	0.01
7.850 TAPESTRY INC 7.85%/23-27.11.2033	USD		300'000		300'000	285'819.34	0.01
4.200 TARGA RESOURCES CORP 4.2%/22-01.02.2033	USD	200'000			200'000	158'457.98	0.01
4.950 TARGA RESOURCES CORP 4.95%/22-15.04.2052	USD	400'000			400'000	301'399.86	0.01
5.200 TARGA RESOURCES CORP 5.2%/22-01.07.2027	USD	500'000			500'000	437'818.12	0.01
6.250 TARGA RESOURCES CORP 6.25%/22-01.07.2052	USD	300'000			300'000	267'406.70	0.01
6.500 TARGA RESOURCES CORP 6.5%/23-30.03.2034	USD		310'000		310'000	289'823.93	0.01
4.875 TARGA RESOURCES PARTNERS -144A- 4.875%/20-01.02.2031	USD	400'000			400'000	334'243.08	0.01
4.000 TARGET 4%/12-01.07.2042	USD	600'000		200'000	400'000	303'098.89	0.01
1.950 TARGET CORP 1.95%/22-15.01.2027	USD	600'000			600'000	488'376.14	0.02
2.250 TARGET CORP 2.25%/20-15.04.2025	USD	500'000			500'000	426'570.97	0.01
2.350 TARGET CORP 2.35%/20-15.02.2030	USD	600'000			600'000	460'861.77	0.02
2.500 TARGET CORP 2.5%/16-15.04.2026	USD	86'000			86'000	72'328.07	0.00
2.650 TARGET CORP 2.65%/20-15.09.2030	USD	773'000		500'000	273'000	210'840.89	0.01
2.950 TARGET CORP 2.95%/22-15.01.2052	USD	490'000			490'000	286'430.28	0.01
3.375 TARGET CORP 3.375%/19-15.04.2029	USD	272'000			272'000	224'478.06	0.01
4.400 TARGET CORP 4.4%/23-15.01.2033	USD	400'000		200'000	200'000	169'954.95	0.01
4.500 TARGET CORP 4.5%/22-15.09.2032	USD	400'000			400'000	340'874.96	0.01
4.800 TARGET CORP 4.8%/23-15.01.2053	USD	500'000			500'000	406'311.00	0.01
3.900 TC PIPELINES LP 3.9%/17-25.05.2027	USD	308'000			308'000	258'495.74	0.01
4.375 TC PIPELINES LP 4.375%/15-13.03.2025	USD		50'000		50'000	43'354.40	0.00
7.125 TCI COMMUNICATIONS 7.125%/98-15.02.2028	USD	281'000			281'000	266'766.56	0.01
7.875 TCI COMMUNICATIONS 7.875%/96-15.02.2026	USD	400'000			400'000	370'040.87	0.01
1.250 TD SYNnex CORP 1.25%/22-09.08.2024	USD	200'000			200'000	172'627.11	0.01
1.750 TD SYNnex CORP 1.75%/22-09.08.2026	USD	300'000			300'000	240'620.67	0.01
2.375 TD SYNnex CORP 2.375%/22-09.08.2028	USD	400'000			400'000	307'222.64	0.01
2.650 TD SYNnex CORP 2.65%/22-09.08.2031	USD	400'000		200'000	200'000	140'015.07	0.00
3.300 TEACHERS INSUR & ANNUITY (subordinated) -144A- 3.3%/20-15.05.2050	USD	600'000			600'000	369'113.51	0.01
4.270 TEACHERS INSUR & ANNUITY (subordinated) -144A- 4.27%/17-15.05.2047	USD	510'000			510'000	369'538.09	0.01
4.270 TEACHERS INSUR & ANNUITY (subordinated) 4.27%/17-15.05.2047	USD	460'000		302'000	158'000	114'484.89	0.00
4.900 TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA (subordinated) -144A- 4.9%/14-15.09.2044	USD	400'000			400'000	319'937.66	0.01
1.600 TELEDYNE TECHNOLOGIES IN 1.6%/21-01.04.2026	USD	200'000			200'000	163'300.44	0.01
2.250 TELEDYNE TECHNOLOGIES IN 2.25%/21-01.04.2028	USD	200'000			200'000	157'805.44	0.01
2.750 TELEDYNE TECHNOLOGIES IN 2.75%/21-01.04.2031	USD	300'000	310'000		610'000	455'780.21	0.02
7.000 TENNESSEE GAS PIPELINE 7%/97-15.03.2027	USD	410'000			410'000	378'926.28	0.01
7.625 TENNESSEE GAS PIPELINE 7.625%/97-01.04.2037	USD		58'000		58'000	57'475.13	0.00
4.150 TEXAS EASTERN TRANSMISSI -144A- 4.15%/18-15.01.2048	USD		200'000		200'000	140'873.92	0.00
1.375 TEXAS INSTRUMENTS INC 1.375%/20-12.03.2025	USD	470'000			470'000	398'099.13	0.01
1.750 TEXAS INSTRUMENTS INC 1.75%/20-04.05.2030	USD		382'000		382'000	281'483.83	0.01
1.900 TEXAS INSTRUMENTS INC 1.9%/21-15.09.2031	USD	300'000			300'000	218'013.10	0.01
2.250 TEXAS INSTRUMENTS INC 2.25%/19-04.09.2029	USD		700'000		700'000	543'987.53	0.02
2.900 TEXAS INSTRUMENTS INC 2.9%/17-03.11.2027	USD	1'000'000			1'000'000	826'545.96	0.03
3.875 TEXAS INSTRUMENTS INC 3.875%/19-15.03.2039	USD		500'000		500'000	387'026.21	0.01
4.150 TEXAS INSTRUMENTS INC 4.15%/18-15.05.2048	USD	166'000			166'000	124'129.68	0.00
4.600 TEXAS INSTRUMENTS INC 4.6%/22-15.02.2028	USD	400'000			400'000	351'586.87	0.01
4.900 TEXAS INSTRUMENTS INC 4.9%/23-14.03.2033	USD		500'000		500'000	440'641.79	0.01
5.050 TEXAS INSTRUMENTS INC 5.05%/23-18.05.2063	USD		320'000		320'000	269'518.56	0.01
6.100 TEXTRON INC 6.1%/23-15.11.2033	USD		300'000		300'000	275'294.19	0.01
4.300 THE HARTFORD FINANCIAL SERVICES GROUP 4.3%/13-15.04.2043	USD	272'000			272'000	204'517.08	0.01
2.300 THE HERSHEY COMPANY 2.3%/16-15.08.2026	USD	494'000			494'000	410'508.27	0.01
5.450 THE MOSAIC COMPANY 5.45%/13-15.11.2033	USD	605'000		300'000	305'000	265'390.10	0.01
0.500 THERMO FISHER SCIENTIFIC 0.5%/19-01.03.2028	EUR	300'000			300'000	255'636.39	0.01
0.750 THERMO FISHER SCIENTIFIC 0.75%/16-12.09.2024	EUR	550'000			550'000	515'468.40	0.02
0.797 THERMO FISHER SCIENTIFIC 0.797%/21-18.10.2023	USD	400'000		400'000			
0.875 THERMO FISHER SCIENTIFIC 0.875%/19-01.10.2031	EUR	300'000			300'000	237'169.19	0.01
1.215 THERMO FISHER SCIENTIFIC 1.215%/21-18.10.2024	USD	1'000'000		1'000'000			
1.375 THERMO FISHER SCIENTIFIC 1.375%/16-12.09.2028	EUR	100'000			100'000	87'182.73	0.00
1.450 THERMO FISHER SCIENTIFIC 1.45%/17-16.03.2027	EUR		100'000		100'000	89'960.43	0.00
1.500 THERMO FISHER SCIENTIFIC 1.5%/19-01.10.2039	EUR	400'000			400'000	282'298.53	0.01
1.750 THERMO FISHER SCIENTIFIC 1.75%/21-15.10.2028	USD	100'000	500'000		600'000	463'661.28	0.02
1.875 THERMO FISHER SCIENTIFIC 1.875%/19-01.10.2049	EUR	300'000		200'000	100'000	66'265.62	0.00
2.000 THERMO FISHER SCIENTIFIC 2%/14-15.04.2025	EUR	600'000			600'000	561'603.05	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.375 THERMO FISHER SCIENTIFIC 2.375%/20-15.04.2032	EUR	200'000			200'000	176'031.12	0.01
2.600 THERMO FISHER SCIENTIFIC 2.6%/19-01.10.2029	USD	220'000			220'000	172'745.98	0.01
3.200 THERMO FISHER SCIENTIFIC 3.2%/22-21.01.2026	EUR	200'000			200'000	189'247.85	0.01
3.650 THERMO FISHER SCIENTIFIC 3.65%/22-21.11.2034	EUR	400'000			400'000	385'352.76	0.01
4.100 THERMO FISHER SCIENTIFIC 4.1%/17-15.08.2047	USD	200'000			200'000	147'429.11	0.00
4.800 THERMO FISHER SCIENTIFIC 4.8%/22-21.11.2027	USD	500'000			500'000	440'488.22	0.01
4.950 THERMO FISHER SCIENTIFIC 4.95%/22-21.11.2032	USD	500'000			500'000	438'053.41	0.01
5.000 THERMO FISHER SCIENTIFIC 5%/23-05.12.2026	USD		200'000		200'000	176'604.79	0.01
5.000 THERMO FISHER SCIENTIFIC 5%/23-31.01.2029	USD		200'000		200'000	177'104.05	0.01
5.086 THERMO FISHER SCIENTIFIC 5.086%/23-10.08.2033	USD	260'000			260'000	229'989.19	0.01
5.200 THERMO FISHER SCIENTIFIC 5.2%/23-31.01.2034	USD		130'000		130'000	115'759.02	0.00
5.300 THERMO FISHER SCIENTIFIC 5.3%/13-01.02.2044	USD	360'000			360'000	317'071.77	0.01
5.404 THERMO FISHER SCIENTIFIC 5.404%/23-10.08.2043	USD		322'000		322'000	286'278.49	0.01
3.847 THOMAS JEFFERSON UNIV S. -2022A- 3.847%/22-01.11.2057	USD		200'000		200'000	130'421.40	0.00
4.900 TIAA (subordinated) (reg. -S-) 4.9%/14-15.09.2044	USD	174'000			174'000	139'172.29	0.00
4.500 TIME WARNER CABLE 4.5%/12-15.09.2042	USD	610'000			610'000	392'653.54	0.01
5.250 TIME WARNER CABLE 5.25%/12-15.07.2042	GBP		300'000		300'000	277'158.57	0.01
5.500 TIME WARNER CABLE 5.5%/11-01.09.2041	USD	210'000			210'000	152'366.28	0.01
5.750 TIME WARNER CABLE 5.75%/11-02.06.2031	GBP	100'000			100'000	106'828.39	0.00
6.550 TIME WARNER CABLE 6.55%/07-01.05.2037	USD	500'000	230'000	300'000	430'000	355'457.39	0.01
6.750 TIME WARNER CABLE 6.75%/09-15.06.2039	USD	300'000			300'000	248'827.10	0.01
7.300 TIME WARNER CABLE 7.3%/08-01.07.2038	USD	660'000		200'000	460'000	403'600.45	0.01
8.375 TIME WARNER ENTERTAINMENT (subordinated) 8.375%/94-15.07.2033	USD	260'000			260'000	253'899.36	0.01
4.125 TIMKEN CO 4.125%/22-01.04.2032	USD	162'000			162'000	129'921.08	0.00
1.150 TJX COS INC 1.15%/20-15.05.2028	USD	400'000	778'000		1'178'000	894'034.65	0.03
1.600 TJX COS INC 1.6%/20-15.05.2031	USD	200'000			200'000	141'935.49	0.00
1.500 T-MOBILE USA INC 1.5%/21-15.02.2026	USD	500'000			500'000	409'354.08	0.01
2.050 T-MOBILE USA INC 2.05%/21-15.02.2028	USD	600'000	50'000		650'000	509'868.55	0.02
2.250 T-MOBILE USA INC 2.25%/21-15.02.2026	USD		500'000		500'000	414'787.64	0.01
2.250 T-MOBILE USA INC 2.25%/21-15.11.2031	USD	600'000	1'146'000		1'746'000	1'247'420.06	0.04
2.400 T-MOBILE USA INC 2.4%/22-15.03.2029	USD	300'000			300'000	232'382.30	0.01
2.550 T-MOBILE USA INC 2.55%/21-15.02.2031	USD	700'000			700'000	519'404.47	0.02
2.700 T-MOBILE USA INC 2.7%/22-15.03.2032	USD	600'000		300'000	300'000	219'538.07	0.01
3.000 T-MOBILE USA INC 3%/21-15.02.2041	USD	772'000			772'000	490'588.52	0.02
3.300 T-MOBILE USA INC 3.3%/21-15.02.2051	USD	800'000			800'000	484'557.55	0.02
3.375 T-MOBILE USA INC 3.375%/21-15.04.2029	USD	500'000			500'000	404'389.53	0.01
3.400 T-MOBILE USA INC 3.4%/22-15.10.2052	USD	1'040'000		300'000	740'000	452'535.56	0.02
3.500 T-MOBILE USA INC 3.5%/21-15.04.2025	USD	750'000			750'000	645'768.63	0.02
3.500 T-MOBILE USA INC 3.5%/21-15.04.2031	USD	100'000	800'000	300'000	600'000	472'788.29	0.02
3.600 T-MOBILE USA INC 3.6%/21-15.11.2060	USD	400'000			400'000	242'732.22	0.01
3.750 T-MOBILE USA INC 3.75%/21-15.04.2027	USD	1'310'000			1'310'000	1'105'815.83	0.04
3.875 T-MOBILE USA INC 3.875%/21-15.04.2030	USD	1'760'000			1'760'000	1'439'059.41	0.05
4.375 T-MOBILE USA INC 4.375%/21-15.04.2040	USD	710'000			710'000	548'035.10	0.02
4.500 T-MOBILE USA INC 4.5%/21-15.04.2050	USD	750'000	500'000		1'250'000	930'438.01	0.03
4.750 T-MOBILE USA INC 4.75%/18-01.02.2028	USD	100'000			100'000	86'646.14	0.00
4.950 T-MOBILE USA INC 4.95%/23-15.03.2028	USD	500'000			500'000	437'585.48	0.01
5.050 T-MOBILE USA INC 5.05%/23-15.07.2033	USD		700'000		700'000	602'962.41	0.02
5.200 T-MOBILE USA INC 5.2%/22-15.01.2033	USD	500'000			500'000	437'461.06	0.01
5.650 T-MOBILE USA INC 5.65%/22-15.01.2053	USD	200'000			200'000	174'820.96	0.01
5.800 T-MOBILE USA INC 5.8%/22-15.09.2062	USD	200'000			200'000	178'293.48	0.01
6.000 T-MOBILE USA INC 6%/23-15.06.2054	USD		550'000		550'000	508'231.73	0.02
5.750 TOLEDO HOSPITAL/THE 5.75%/18-15.11.2038	USD	100'000			100'000	88'266.87	0.00
4.550 TORCHMARK CORP 4.55%/18-15.09.2028	USD	300'000			300'000	257'468.31	0.01
3.050 TOYOTA MOTOR CR CORP S. -B- 3.05%/18-11.01.2028	USD	478'000			478'000	396'228.10	0.01
0.125 TOYOTA MOTOR CREDIT CORP 0.125%/21-05.11.2027	EUR	600'000			600'000	506'132.84	0.02
0.625 TOYOTA MOTOR CREDIT CORP 0.625%/17-21.11.2024	EUR	600'000		600'000			
0.750 TOYOTA MOTOR CREDIT CORP 0.75%/20-19.11.2026	GBP	300'000			300'000	299'944.63	0.01
1.150 TOYOTA MOTOR CREDIT CORP 1.15%/20-13.08.2027	USD	486'000			486'000	379'132.27	0.01
1.900 TOYOTA MOTOR CREDIT CORP 1.9%/21-06.04.2028	USD	200'000	536'000		736'000	579'123.27	0.02
2.900 TOYOTA MOTOR CREDIT CORP 2.9%/17-17.04.2024	USD	300'000		300'000			
3.050 TOYOTA MOTOR CREDIT CORP 3.05%/22-22.03.2027	USD	558'000			558'000	465'949.01	0.02
4.050 TOYOTA MOTOR CREDIT CORP 4.05%/23-13.09.2029	EUR		100'000		100'000	97'814.23	0.00
4.800 TOYOTA MOTOR CREDIT CORP 4.8%/24-05.01.2034	USD		400'000		400'000	343'323.27	0.01
5.400 TOYOTA MOTOR CREDIT CORP 5.4%/22-10.11.2025	USD	400'000			400'000	354'394.13	0.01
5.400 TOYOTA MOTOR CREDIT CORP 5.4%/23-20.11.2026	USD		200'000		200'000	177'887.17	0.01
5.450 TOYOTA MOTOR CREDIT CORP 5.45%/22-10.11.2027	USD	400'000			400'000	359'204.83	0.01
5.550 TOYOTA MOTOR CREDIT CORP 5.55%/23-20.11.2030	USD		200'000		200'000	181'790.72	0.01
5.625 TOYOTA MOTOR CREDIT CORP 5.625%/23-23.10.2028	GBP		100'000		100'000	115'026.34	0.00
0.450 TOYOTA MOTOR CREDIT CORP S. -B- 0.45%/21-11.01.2024	USD	600'000		600'000			
0.500 TOYOTA MOTOR CREDIT CORP S. -B- 0.5%/21-18.06.2024	USD	400'000		400'000			
0.800 TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/20-16.10.2025	USD		50'000		50'000	41'151.11	0.00

1460 CSIF (CH) Bond Corporate Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.800 TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/21-09.01.2026	USD		400'000		400'000	326'675.76	0.01
1.900 TOYOTA MOTOR CREDIT CORP S. -B- 1.9%/21-12.09.2031	USD		524'000		524'000	374'899.95	0.01
1.900 TOYOTA MOTOR CREDIT CORP S. -B- 1.9%/22-13.01.2027	USD	500'000			500'000	405'439.76	0.01
2.150 TOYOTA MOTOR CREDIT CORP S. -B- 2.15%/20-13.02.2030	USD		726'000		726'000	549'223.94	0.02
2.500 TOYOTA MOTOR CREDIT CORP S. -B- 2.5%/22-22.03.2024	USD	800'000		800'000			
3.000 TOYOTA MOTOR CREDIT CORP S. -B- 3%/20-01.04.2025	USD	600'000			600'000	516'221.18	0.02
3.375 TOYOTA MOTOR CREDIT CORP S. -B- 3.375%/20-01.04.2030	USD	586'000			586'000	474'282.70	0.02
3.650 TOYOTA MOTOR CREDIT CORP S. -B- 3.65%/19-08.01.2029	USD	300'000			300'000	249'965.78	0.01
4.400 TOYOTA MOTOR CREDIT CORP S. -B- 4.4%/22-20.09.2024	USD	400'000			400'000	350'150.13	0.01
4.450 TOYOTA MOTOR CREDIT CORP S. -B- 4.45%/22-29.06.2029	USD	500'000			500'000	432'305.86	0.01
4.550 TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/22-20.09.2027	USD	500'000			500'000	436'527.51	0.01
3.200 TOYOTA MOTOR CREDIT S. -B- 3.2%/17-11.01.2027	USD	344'000			344'000	289'404.48	0.01
1.750 TRACTOR SUPPLY CO 1.75%/20-01.11.2030	USD	400'000			400'000	283'609.02	0.01
8.000 TRANSATLANTIC HOLDINGS 8%/09-30.11.2039	USD		60'000		60'000	67'506.05	0.00
3.250 TRANSCONT GAS PIPE LINE 3.25%/20-15.05.2030	USD	800'000		500'000	300'000	237'685.35	0.01
5.400 TRANSCONT GAS PIPE LINE 5.4%/12-15.08.2041	USD	94'000			94'000	80'727.30	0.00
7.850 TRANSCONT GAS PIPE LINE 7.85%/17-01.02.2026	USD		400'000		400'000	365'848.32	0.01
4.600 TRAVELERS COMP 4.6%/13-01.08.2043	USD	485'000			485'000	396'703.74	0.01
6.250 TRAVELERS COMP 6.25%/07-15.06.2037	USD	178'000			178'000	172'240.67	0.01
3.750 TRAVELERS COMPANIES 3.75%/16-15.05.2046	USD	350'000			350'000	244'342.63	0.01
3.050 TRAVELERS COS INC 3.05%/21-08.06.2051	USD	224'000			224'000	134'865.21	0.00
4.000 TRAVELERS COS INC 4%/17-30.05.2047	USD	238'000			238'000	172'820.63	0.01
4.100 TRAVELERS COS INC 4.1%/19-04.03.2049	USD	360'000			360'000	266'431.84	0.01
5.450 TRAVELERS COS INC 5.45%/23-25.05.2053	USD		218'000		218'000	195'816.00	0.01
6.100 TRIMBLE INC 6.1%/23-15.03.2033	USD	400'000			400'000	367'536.02	0.01
2.632 TRINITY HEALTH CORP 2.632%/21-01.12.2040	USD	200'000			200'000	123'773.01	0.00
3.434 TRINITY HEALTH CORP 3.434%/19-01.12.2048	USD	300'000			300'000	200'651.43	0.01
6.000 TRISTATE GEN&TRANS ASSN -144A- 6%/10-15.06.2040	USD		100'000		100'000	82'115.58	0.00
2.250 TRUIST BANK (subordinated) 2.25%/20-11.03.2030	USD	600'000			600'000	433'957.20	0.01
2.150 TRUIST BANK 2.15%/19-06.12.2024	USD	500'000		500'000			
- TRUIST FINANCIAL CORP (subordinated) S. -H- FIX-TO-FRN FRN/22-28.07.2033	USD	500'000			500'000	404'587.81	0.01
- TRUIST FINANCIAL CORP FIX-TO-FRN FRN/24-24.01.2030	USD		300'000		300'000	261'538.00	0.01
- TRUIST FINANCIAL CORP FIX-TO-FRN FRN/24-24.01.2035	USD		500'000		500'000	436'569.60	0.01
- TRUIST FINANCIAL CORP S. -FIX-TO-FRN FRN/22-28.07.2026G-	USD	700'000			700'000	603'784.71	0.02
1.125 TRUIST FINANCIAL CORP S. -G- 1.125%/20-03.08.2027	USD	400'000			400'000	306'563.75	0.01
1.950 TRUIST FINANCIAL CORP S. -G- 1.95%/20-05.06.2030	USD		296'000		296'000	212'887.99	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-02.03.2027	USD	500'000			500'000	404'132.69	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-07.06.2029	USD		290'000		290'000	219'318.02	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/22-28.10.2026	USD	200'000			200'000	176'502.41	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/22-28.10.2033	USD		216'000		216'000	193'362.23	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-08.06.2027	USD		470'000		470'000	417'877.13	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-08.06.2034	USD		500'000		500'000	440'220.49	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-26.01.2034	USD		680'000		680'000	567'807.56	0.02
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-30.10.2029	USD		196'000		196'000	182'706.63	0.01
4.625 TRUSTAGE FINANCIAL GROUP -144A- 4.625%/22-15.04.2032	USD	300'000			300'000	227'302.29	0.01
2.516 TRUSTEES PRINCETON UNIV S. -2020- 2.516%/20-01.07.2050	USD	170'000			170'000	99'621.22	0.00
4.201 TRUSTEES PRINCETON UNIV S. -2022- 4.201%/22-01.03.2052	USD		200'000		200'000	159'533.10	0.01
1.750 TSMC ARIZONA CORP 1.75%/21-25.10.2026	USD	400'000			400'000	323'479.55	0.01
2.500 TSMC ARIZONA CORP 2.5%/21-25.10.2031	USD	600'000			600'000	447'250.02	0.02
3.125 TSMC ARIZONA CORP 3.125%/21-25.10.2041	USD	400'000			400'000	279'238.71	0.01
3.250 TSMC ARIZONA CORP 3.25%/21-25.10.2051	USD	200'000			200'000	133'501.45	0.00
4.500 TSMC ARIZONA CORP 4.5%/22-22.04.2052	USD		200'000		200'000	169'318.71	0.01
5.650 TTX CO -144A- 5.65%/22-01.12.2052	USD	300'000			300'000	269'771.29	0.01
3.050 TUCSON ELECTRIC POWER CO 3.05%/15-15.03.2025	USD	300'000			300'000	257'803.13	0.01
3.250 TUCSON ELECTRIC POWER CO 3.25%/21-01.05.2051	USD	150'000			150'000	88'488.13	0.00
3.250 TUCSON ELECTRIC POWER CO 3.25%/22-15.05.2032	USD	300'000			300'000	230'358.66	0.01
4.000 TUCSON ELECTRIC POWER CO 4%/20-15.06.2050	USD	483'000		183'000	300'000	202'125.90	0.01
5.500 TUCSON ELECTRIC POWER CO 5.5%/23-15.04.2053	USD		100'000		100'000	86'201.30	0.00
3.950 TYSON FOODS 3.95%/14-15.08.2024	USD	200'000			200'000	174'606.61	0.01
4.875 TYSON FOODS 4.875%/14-15.08.2034	USD	442'000			442'000	369'705.26	0.01
3.550 TYSON FOODS INC 3.55%/17-02.06.2027	USD	604'000			604'000	504'185.13	0.02
4.000 TYSON FOODS INC 4%/19-01.03.2026	USD	200'000	100'000		300'000	257'917.15	0.01
4.350 TYSON FOODS INC 4.35%/19-01.03.2029	USD	300'000			300'000	254'188.88	0.01
5.100 TYSON FOODS INC 5.1%/18-28.09.2048	USD	800'000		420'000	380'000	295'077.02	0.01
2.100 UDR INC S. -A- 2.1%/20-01.08.2032	USD		296'000		296'000	201'513.13	0.01
3.000 UDR INC S. -A- 3%/19-15.08.2031	USD	150'000			150'000	113'315.29	0.00
3.200 UDR INC S. -A- 3.2%/19-15.01.2030	USD	300'000			300'000	236'322.70	0.01
4.400 UDR INC S. -A- 4.4%/18-26.01.2029	USD	60'000			60'000	50'569.73	0.00
2.950 UDR S. A 2.95%/16-01.09.2026	USD	458'000			458'000	380'257.87	0.01
6.500 UL SOLUTIONS INC -144A- 6.5%/23-20.10.2028	USD		50'000		50'000	45'476.60	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 UNILEVER CAPITAL 2%/16-28.07.2026	USD	500'000			500'000	412'357.80	0.01
5.900 UNILEVER CAPITAL 5.9%/02-15.11.2032	USD	170'000			170'000	159'284.31	0.01
1.375 UNILEVER CAPITAL CORP 1.375%/20-14.09.2030	USD	600'000			600'000	426'931.63	0.01
2.125 UNILEVER CAPITAL CORP 2.125%/19-06.09.2029	USD		300'000		300'000	230'113.10	0.01
2.600 UNILEVER CAPITAL CORP 2.6%/17-05.05.2024	USD	500'000		500'000			
2.625 UNILEVER CAPITAL CORP 2.625%/21-12.08.2051	USD		300'000		300'000	170'426.70	0.01
2.900 UNILEVER CAPITAL CORP 2.9%/17-05.05.2027	USD	500'000			500'000	416'090.29	0.01
3.400 UNILEVER CAPITAL CORP 3.4%/23-06.06.2033	EUR		400'000		400'000	383'366.92	0.01
3.500 UNILEVER CAPITAL CORP 3.5%/18-22.03.2028	USD	400'000			400'000	336'980.94	0.01
4.875 UNILEVER CAPITAL CORP 4.875%/23-08.09.2028	USD		200'000		200'000	177'381.02	0.01
5.000 UNILEVER CAPITAL CORP 5%/23-08.12.2033	USD		200'000		200'000	176'408.00	0.01
3.900 UNION ELECTRIC 3.9%/12-15.09.2042	USD	414'000			414'000	295'519.54	0.01
3.250 UNION ELECTRIC CO 3.25%/19-01.10.2049	USD	295'000			295'000	177'432.60	0.01
3.900 UNION ELECTRIC CO 3.9%/22-01.04.2052	USD	300'000			300'000	205'604.73	0.01
4.000 UNION ELECTRIC CO 4%/18-01.04.2048	USD	133'000			133'000	92'130.23	0.00
5.300 UNION ELECTRIC CO 5.3%/05-01.08.2037	USD	100'000			100'000	87'705.55	0.00
3.000 UNION PACIFIC 3%/17-15.04.2027	USD	400'000			400'000	333'295.09	0.01
3.250 UNION PACIFIC 3.25%/15-15.08.2025	USD	300'000			300'000	257'279.55	0.01
3.750 UNION PACIFIC 3.75%/14-15.03.2024	USD	510'000		510'000			
3.799 UNION PACIFIC 3.799%/16-01.10.2051	USD	793'000			793'000	550'621.55	0.02
2.800 UNION PACIFIC CORP 2.8%/22-14.02.2032	USD	800'000			800'000	604'603.24	0.02
2.891 UNION PACIFIC CORP 2.891%/21-06.04.2036	USD	257'000			257'000	182'508.51	0.01
2.973 UNION PACIFIC CORP 2.973%/21-16.09.2062	USD	468'000			468'000	254'914.53	0.01
3.150 UNION PACIFIC CORP 3.15%/19-01.03.2024	USD	150'000		150'000			
3.200 UNION PACIFIC CORP 3.2%/21-20.05.2041	USD	500'000			500'000	338'696.34	0.01
3.250 UNION PACIFIC CORP 3.25%/20-05.02.2050	USD	500'000			500'000	317'579.51	0.01
3.375 UNION PACIFIC CORP 3.375%/22-14.02.2042	USD	400'000			400'000	274'990.17	0.01
3.550 UNION PACIFIC CORP 3.55%/19-15.08.2039	USD	184'000			184'000	132'905.53	0.00
3.600 UNION PACIFIC CORP 3.6%/17-15.09.2037	USD	269'000			269'000	202'438.25	0.01
3.750 UNION PACIFIC CORP 3.75%/18-15.07.2025	USD	300'000			300'000	259'251.03	0.01
3.750 UNION PACIFIC CORP 3.75%/20-05.02.2070	USD		102'000		102'000	65'644.30	0.00
3.799 UNION PACIFIC CORP 3.799%/21-06.04.2071	USD	560'000	68'000		628'000	404'780.68	0.01
3.839 UNION PACIFIC CORP 3.839%/20-20.03.2060	USD	383'000			383'000	255'714.40	0.01
3.850 UNION PACIFIC CORP 3.85%/22-14.02.2072	USD		230'000		230'000	150'042.83	0.01
3.875 UNION PACIFIC CORP 3.875%/15-01.02.2055	USD	150'000			150'000	102'513.11	0.00
4.000 UNION PACIFIC CORP 4%/17-15.04.2047	USD	200'000			200'000	143'153.74	0.00
4.100 UNION PACIFIC CORP 4.1%/17-15.09.2067	USD	543'000		243'000	300'000	207'533.47	0.01
4.500 UNION PACIFIC CORP 4.5%/22-20.01.2033	USD	500'000			500'000	425'802.35	0.01
5.150 UNION PACIFIC CORP 5.15%/22-20.01.2063	USD	300'000			300'000	252'823.76	0.01
3.100 UNITED AIR 2016-1 AA PTT 3.1%/16-07.07.2028	USD	40'000			40'000	21'002.47	0.00
2.875 UNITED AIR 2016-2 AA PTT S. -2016-2- 2.875%/16-07.10.2028	USD	90'000			90'000	49'075.29	0.00
2.700 UNITED AIR 2019-2 AA PTT S. -2019-2- 2.7%/19-01.05.2032	USD	560'000			560'000	349'590.14	0.01
5.875 UNITED AIR 2020-1 A PTT 5.875%/20-15.10.2027	USD	1'000'000			1'000'000	530'588.01	0.02
5.800 UNITED AIR 2023-1 A PTT 5.8%/23-15.01.2036	USD		350'000		350'000	310'801.07	0.01
5.125 UNITED PARCEL SERVICE (reg. -S-) 5.125%/07-12.02.2050	GBP	50'000			50'000	57'503.70	0.00
1.000 UNITED PARCEL SERVICE 1%/16-15.11.2028	EUR	600'000			600'000	512'627.80	0.02
1.500 UNITED PARCEL SERVICE 1.5%/17-15.11.2032	EUR	260'000			260'000	209'785.70	0.01
1.625 UNITED PARCEL SERVICE 1.625%/15-15.11.2025	EUR	450'000			450'000	415'632.11	0.01
2.500 UNITED PARCEL SERVICE 2.5%/19-01.09.2029	USD		700'000		700'000	549'803.87	0.02
3.400 UNITED PARCEL SERVICE 3.4%/16-15.11.2046	USD	197'000			197'000	132'512.62	0.00
3.400 UNITED PARCEL SERVICE 3.4%/19-01.09.2049	USD	486'000			486'000	319'650.43	0.01
3.400 UNITED PARCEL SERVICE 3.4%/19-15.03.2029	USD	300'000	42'000		342'000	284'189.91	0.01
3.625 UNITED PARCEL SERVICE 3.625%/12-01.10.2042	USD	42'000			42'000	29'923.14	0.00
3.750 UNITED PARCEL SERVICE 3.75%/17-15.11.2047	USD	80'000	220'000		300'000	208'952.29	0.01
3.900 UNITED PARCEL SERVICE 3.9%/20-01.04.2025	USD	500'000			500'000	434'315.12	0.01
4.250 UNITED PARCEL SERVICE 4.25%/19-15.03.2049	USD		400'000		400'000	302'723.06	0.01
4.450 UNITED PARCEL SERVICE 4.45%/20-01.04.2030	USD	300'000			300'000	259'632.88	0.01
4.875 UNITED PARCEL SERVICE 4.875%/10-15.11.2040	USD	180'000			180'000	151'908.60	0.01
4.875 UNITED PARCEL SERVICE 4.875%/23-03.03.2033	USD		500'000		500'000	436'988.11	0.01
6.200 UNITED PARCEL SERVICE 6.2%/08-15.01.2038	USD	1'144'000		500'000	644'000	620'142.27	0.02
6.000 UNITED RENTALS NORTH AM -144A- 6%/22-15.12.2029	USD	400'000			400'000	353'050.40	0.01
3.750 UNITED TECHNOLOGIES 3.75%16-01.11.2046	USD	1'147'000		500'000	647'000	432'555.01	0.01
4.150 UNITED TECHNOLOGIES 4.15%15-15.05.2045	USD	370'000			370'000	266'185.95	0.01
4.500 UNITED TECHNOLOGIES 4.5%/12-01.06.2042	USD	963'000			963'000	741'676.09	0.03
3.950 UNITED TECHNOLOGIES CORP 3.95%/18-16.08.2025	USD		150'000		150'000	129'562.02	0.00
4.050 UNITED TECHNOLOGIES CORP 4.05%/17-04.05.2047	USD	100'000			100'000	70'540.30	0.00
4.125 UNITED TECHNOLOGIES CORP 4.125%/18-16.11.2028	USD	773'000			773'000	653'732.98	0.02
4.450 UNITED TECHNOLOGIES CORP 4.45%/18-16.11.2038	USD	375'000	334'000		709'000	554'432.30	0.02
4.625 UNITED TECHNOLOGIES CORP 4.625%/18-16.11.2048	USD	455'000			455'000	347'904.39	0.01
3.100 UNITEDHEALTH GROUP 3.1%/16-15.03.2026	USD	642'000			642'000	546'037.96	0.02
3.450 UNITEDHEALTH GROUP 3.45%/16-15.01.2027	USD	222'000			222'000	188'664.73	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.950 UNITEDHEALTH GROUP 3.95%/12-15.10.2042	USD	100'000			100'000	74'016.15	0.00
4.200 UNITEDHEALTH GROUP 4.2%/16-15.01.2047	USD	700'000		300'000	400'000	297'766.13	0.01
4.250 UNITEDHEALTH GROUP 4.25%/13-15.03.2043	USD	500'000			500'000	383'814.22	0.01
4.625 UNITEDHEALTH GROUP 4.625%/11-15.11.2041	USD	350'000			350'000	281'324.35	0.01
4.625 UNITEDHEALTH GROUP 4.625%/15-15.07.2035	USD	360'000			360'000	305'891.70	0.01
4.750 UNITEDHEALTH GROUP 4.75%/15-15.07.2045	USD	420'000			420'000	341'937.26	0.01
6.875 UNITEDHEALTH GROUP 6.875%/08-15.02.2038	USD	400'000			400'000	409'084.73	0.01
1.250 UNITEDHEALTH GROUP INC 1.25%/20-15.01.2026	USD	500'000	50'000		550'000	452'470.00	0.02
2.000 UNITEDHEALTH GROUP INC 2%/20-15.05.2030	USD	786'000			786'000	581'685.71	0.02
2.300 UNITEDHEALTH GROUP INC 2.3%/21-15.05.2031	USD	1'146'000		600'000	546'000	402'674.62	0.01
2.375 UNITEDHEALTH GROUP INC 2.375%/19-15.08.2024	USD	500'000		500'000			
2.750 UNITEDHEALTH GROUP INC 2.75%/20-15.05.2040	USD	800'000		200'000	600'000	380'512.31	0.01
2.875 UNITEDHEALTH GROUP INC 2.875%/19-15.08.2029	USD	500'000			500'000	399'077.13	0.01
2.950 UNITEDHEALTH GROUP INC 2.95%/17-15.10.2027	USD	300'000			300'000	248'012.80	0.01
3.050 UNITEDHEALTH GROUP INC 3.05%/21-15.05.2041	USD	400'000	166'000		566'000	370'344.57	0.01
3.125 UNITEDHEALTH GROUP INC 3.125%/20-15.05.2060	USD	500'000			500'000	288'021.04	0.01
3.250 UNITEDHEALTH GROUP INC 3.25%/21-15.05.2051	USD	600'000			600'000	372'022.67	0.01
3.750 UNITEDHEALTH GROUP INC 3.75%/15-15.07.2025	USD	1'910'000		1'410'000	500'000	432'107.19	0.01
3.850 UNITEDHEALTH GROUP INC 3.85%/18-15.06.2028	USD	400'000			400'000	339'084.64	0.01
3.875 UNITEDHEALTH GROUP INC 3.875%/19-15.08.2059	USD	400'000			400'000	268'061.98	0.01
4.000 UNITEDHEALTH GROUP INC 4%/22-15.05.2029	USD	300'000			300'000	253'859.83	0.01
4.200 UNITEDHEALTH GROUP INC 4.2%/22-15.05.2032	USD	360'000			360'000	299'102.32	0.01
4.250 UNITEDHEALTH GROUP INC 4.25%/18-15.06.2048	USD	500'000			500'000	370'583.90	0.01
4.250 UNITEDHEALTH GROUP INC 4.25%/23-15.01.2029	USD		700'000		700'000	601'000.31	0.02
4.450 UNITEDHEALTH GROUP INC 4.45%/18-15.12.2048	USD	500'000			500'000	385'057.31	0.01
4.500 UNITEDHEALTH GROUP INC 4.5%/23-15.04.2033	USD		800'000		800'000	676'521.18	0.02
4.750 UNITEDHEALTH GROUP INC 4.75%/22-15.05.2052	USD	600'000			600'000	481'412.29	0.02
4.950 UNITEDHEALTH GROUP INC 4.95%/22-15.05.2062	USD	200'000			200'000	161'865.39	0.01
5.050 UNITEDHEALTH GROUP INC 5.05%/23-15.04.2053	USD		800'000	300'000	500'000	418'914.37	0.01
5.200 UNITEDHEALTH GROUP INC 5.2%/23-15.04.2063	USD		700'000		700'000	587'602.16	0.02
5.350 UNITEDHEALTH GROUP INC 5.35%/22-15.02.2033	USD	700'000			700'000	628'374.42	0.02
5.875 UNITEDHEALTH GROUP INC 5.875%/22-15.02.2053	USD	800'000		300'000	500'000	470'526.25	0.02
6.050 UNITEDHEALTH GROUP INC 6.05%/22-15.02.2063	USD	500'000	236'000	200'000	536'000	512'203.55	0.02
6.625 UNITEDHEALTH GROUP INC 6.625%/08-15.11.2037	USD	192'000	192'000		192'000	190'476.35	0.01
3.226 UNIV SOUTHERN CALIFORNIA 3.226%/20-01.10.2120	USD	200'000			200'000	107'067.90	0.00
5.250 UNIV SOUTHERN CALIFORNIA 5.25%/11-01.10.2111	USD	190'000			190'000	165'184.90	0.01
2.805 UNIV SOUTHERN CALIFORNIA S. -2020B- 2.805%/20-01.10.2050	USD	300'000			300'000	180'337.33	0.01
1.650 UNIVERSAL HEALTH SVCS 1.65%/22-01.09.2026	USD	200'000			200'000	160'089.39	0.01
2.650 UNIVERSAL HEALTH SVCS 2.65%/22-15.01.2032	USD	400'000		200'000	200'000	143'011.06	0.00
2.650 UNIVERSAL HEALTH SVCS 2.65%/22-15.10.2030	USD	400'000			400'000	294'009.97	0.01
4.003 UNIVERSITY OF CHICAGO S. -2018C- 4.003%/18-01.10.2053	USD	190'000			190'000	138'913.24	0.00
3.000 UNIVERSITY OF CHICAGO S. -2021B- 3%/21-01.10.2052	USD		200'000		200'000	123'661.36	0.00
3.610 UNIVERSITY OF PENNSYLVAN 3.61%/19-15.02.2119	USD	300'000			300'000	182'561.62	0.01
4.125 UNUM GROUP 4.125%/21-15.06.2051	USD	74'000			74'000	47'823.15	0.00
4.500 UNUM GROUP 4.5%/19-15.12.2049	USD	200'000			200'000	139'585.77	0.00
5.377 UPMC S. -2023- 5.377%/23-15.05.2043	USD		228'000		228'000	202'211.97	0.01
- US BANCORP (subordinated) FIX-TO-FRN FRN/21-03.11.2036	USD	400'000			400'000	272'251.47	0.01
- US BANCORP (subordinated) S. -BB- FIX-TO-FRN FRN/22-22.07.2033	USD	600'000			600'000	494'388.17	0.02
3.000 US BANCORP (subordinated) S. -Y- 3%/19-30.07.2029	USD	300'000			300'000	233'940.98	0.01
0.850 US BANCORP 0.85%/17-07.06.2024	EUR	920'000		920'000			
3.100 US BANCORP 3.1%/16-27.04.2026	USD	1'350'000			1'350'000	1'135'079.70	0.04
3.375 US BANCORP 3.375%/19-05.02.2024	USD	350'000		350'000			
- US BANCORP FIX-TO-FRN FRN/22-21.10.2033	USD		210'000		210'000	186'722.29	0.01
- US BANCORP FIX-TO-FRN FRN/22-27.01.2033	USD	300'000			300'000	215'619.40	0.01
- US BANCORP FIX-TO-FRN FRN/23-01.02.2029	USD		600'000		600'000	513'442.88	0.02
- US BANCORP FIX-TO-FRN FRN/23-01.02.2034	USD		333'000		333'000	275'985.99	0.01
- US BANCORP FIX-TO-FRN FRN/23-12.06.2034	USD		750'000		750'000	665'539.24	0.02
1.375 US BANCORP S. -AA- 1.375%/20-22.07.2030	USD	300'000			300'000	209'380.57	0.01
- US BANCORP S. -AA- FIX-TO-FRN FRN/22-22.07.2028	USD	600'000			600'000	515'836.10	0.02
- US BANCORP S. -CC- FIX-TO-FRN FRN/24-23.01.2035	USD		1'000'000		1'000'000	878'588.58	0.03
3.700 US BANCORP S. -T- 3.7%/14-30.01.2024	USD	650'000		650'000			
2.375 US BANCORP S. -V- 2.375%/16-22.07.2026	USD	400'000			400'000	330'077.32	0.01
3.900 US BANCORP S. -X- 3.9%/18-26.04.2028	USD	660'000			660'000	556'262.51	0.02
2.800 US BANK NATIONAL ASSOCIATION 2.8%/15-27.01.2025	USD	1'120'000		1'120'000			
0.500 USAA CAPITAL CORP -144A- 0.5%/21-01.05.2024	USD	150'000	750'000	900'000			
6.625 VALERO ENERGY 6.625%/07-15.06.2037	USD	297'000			297'000	280'081.00	0.01
7.500 VALERO ENERGY 7.5%/02-15.04.2032	USD	210'000			210'000	210'353.94	0.01
2.150 VALERO ENERGY CORP 2.15%/20-15.09.2027	USD	500'000			500'000	398'616.95	0.01
3.650 VALERO ENERGY CORP 3.65%/21-01.12.2051	USD	500'000			500'000	309'880.88	0.01
4.000 VALERO ENERGY CORP 4%/22-01.06.2052	USD		200'000		200'000	132'419.11	0.00
4.350 VALERO ENERGY CORP 4.35%/18-01.06.2028	USD	274'000			274'000	234'906.54	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.250 VALMONT INDUSTRIES 5.25%/14-01.10.2054	USD	190'000			190'000	144'005.77	0.00
2.650 VENTAS REALTY LP 2.65%/19-15.01.2025	USD	290'000		290'000			
3.000 VENTAS REALTY LP 3%/19-15.01.2030	USD	200'000			200'000	153'715.97	0.01
4.375 VENTAS REALTY LP 4.375%/15-01.02.2045	USD	420'000			420'000	292'825.89	0.01
4.875 VENTAS REALTY LP 4.875%/19-15.04.2049	USD		94'000		94'000	70'031.67	0.00
5.500 VERALTO CORP -144A- 5.5%/23-18.09.2026	USD	400'000			400'000	353'759.77	0.01
4.150 VERALTO CORPORATION 4.15%/23-19.09.2031	EUR		200'000		200'000	193'356.75	0.01
4.000 VERISK ANALYTICS 4%/15-15.06.2025	USD	79'000			79'000	68'336.70	0.00
3.625 VERISK ANALYTICS INC 3.625%/20-15.05.2050	USD	366'000			366'000	235'996.63	0.01
4.125 VERISK ANALYTICS INC 4.125%/19-15.03.2029	USD	158'000			158'000	133'507.02	0.00
3.500 VERITAS REALTY 3.5%/15-01.02.2025	USD	393'000			393'000	339'114.80	0.01
2.625 VERIZON COMMUNICATION -S- 2.625%/14-01.12.2031	EUR		200'000		200'000	177'490.97	0.01
1.375 VERIZON COMMUNICATIONS (reg. -S-) 1.375%/16-02.11.2028	EUR	350'000			350'000	304'742.66	0.01
0.375 VERIZON COMMUNICATIONS 0.375%/21-22.03.2029	EUR	300'000			300'000	245'073.49	0.01
0.750 VERIZON COMMUNICATIONS 0.75%/21-22.03.2024	USD	400'000		400'000			
0.750 VERIZON COMMUNICATIONS 0.75%/21-22.03.2032	EUR	400'000			400'000	304'928.00	0.01
0.850 VERIZON COMMUNICATIONS 0.85%/20-20.11.2025	USD	756'000			756'000	617'797.60	0.02
0.875 VERIZON COMMUNICATIONS 0.875%/19-08.04.2027	EUR	300'000			300'000	264'755.64	0.01
0.875 VERIZON COMMUNICATIONS 0.875%/19-19.03.2032	EUR	200'000			200'000	154'285.94	0.01
1.125 VERIZON COMMUNICATIONS 1.125%/20-03.11.2028	GBP	600'000			600'000	568'177.90	0.02
1.250 VERIZON COMMUNICATIONS 1.25%/19-08.04.2030	EUR	200'000			200'000	166'511.65	0.01
1.300 VERIZON COMMUNICATIONS 1.3%/20-18.05.2033	EUR	400'000			400'000	309'303.72	0.01
1.375 VERIZON COMMUNICATIONS 1.375%/17-27.10.2026	EUR	1'300'000		1'000'000	300'000	271'525.04	0.01
1.450 VERIZON COMMUNICATIONS 1.45%/21-20.03.2026	USD	640'000	50'000		690'000	563'386.40	0.02
1.500 VERIZON COMMUNICATIONS 1.5%/19-19.09.2039	EUR	200'000			200'000	138'797.51	0.00
1.750 VERIZON COMMUNICATIONS 1.75%/20-20.01.2031	USD	500'000			500'000	353'075.52	0.01
1.850 VERIZON COMMUNICATIONS 1.85%/20-18.05.2040	EUR	300'000			300'000	215'977.64	0.01
1.875 VERIZON COMMUNICATIONS 1.875%/19-19.09.2030	GBP		300'000		300'000	276'239.64	0.01
1.875 VERIZON COMMUNICATIONS 1.875%/20-03.11.2038	GBP	400'000			400'000	287'979.63	0.01
2.100 VERIZON COMMUNICATIONS 2.1%/19-06.05.2026	AUD	200'000			200'000	108'184.17	0.00
2.100 VERIZON COMMUNICATIONS 2.1%/21-22.03.2028	USD	500'000	1'262'000		1'762'000	1'381'448.69	0.05
2.350 VERIZON COMMUNICATIONS 2.35%/21-23.03.2028	AUD	400'000			400'000	206'264.09	0.01
2.355 VERIZON COMMUNICATIONS 2.355%/22-15.03.2032	USD	1'163'000	1'532'000	1'000'000	1'695'000	1'208'886.19	0.04
2.500 VERIZON COMMUNICATIONS 2.5%/20-16.05.2030	CAD	200'000			200'000	114'627.12	0.00
2.550 VERIZON COMMUNICATIONS 2.55%/21-21.03.2031	USD	1'500'000		400'000	1'100'000	816'029.31	0.03
2.625 VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	USD	350'000			350'000	290'633.27	0.01
2.650 VERIZON COMMUNICATIONS 2.65%/19-06.05.2030	AUD	300'000			300'000	146'261.75	0.00
2.650 VERIZON COMMUNICATIONS 2.65%/20-20.11.2040	USD	1'000'000	522'000	300'000	1'222'000	741'830.61	0.03
2.850 VERIZON COMMUNICATIONS 2.85%/21-03.09.2041	USD	300'000			300'000	186'070.39	0.01
2.875 VERIZON COMMUNICATIONS 2.875%/17-15.01.2038	EUR	450'000			450'000	379'106.50	0.01
2.875 VERIZON COMMUNICATIONS 2.875%/20-20.11.2050	USD	608'000			608'000	341'118.00	0.01
2.987 VERIZON COMMUNICATIONS 2.987%/21-30.10.2056	USD	1'184'000	200'000	400'000	984'000	538'640.09	0.02
3.000 VERIZON COMMUNICATIONS 3%/20-20.11.2060	USD	416'000			416'000	222'375.57	0.01
3.000 VERIZON COMMUNICATIONS 3%/20-22.03.2027	USD	468'000			468'000	387'744.05	0.01
3.125 VERIZON COMMUNICATIONS 3.125%/16-02.11.2035	GBP	250'000			250'000	227'105.98	0.01
3.250 VERIZON COMMUNICATIONS 3.25%/14-17.02.2026	EUR		330'000		330'000	313'768.34	0.01
3.375 VERIZON COMMUNICATIONS 3.375%/17-27.10.2036	GBP	282'000			282'000	258'418.26	0.01
3.375 VERIZON COMMUNICATIONS 3.375%/17-15.02.2025	USD	1'000'000		800'000	200'000	172'717.32	0.01
3.400 VERIZON COMMUNICATIONS 3.4%/21-22.03.2041	USD	1'100'000			1'100'000	741'729.66	0.03
3.550 VERIZON COMMUNICATIONS 3.55%/21-22.03.2051	USD	1'228'000			1'228'000	785'197.45	0.03
3.625 VERIZON COMMUNICATIONS 3.625%/20-16.05.2050	CAD	300'000			300'000	151'070.00	0.01
3.700 VERIZON COMMUNICATIONS 3.7%/21-22.03.2061	USD	950'000			950'000	595'026.30	0.02
3.850 VERIZON COMMUNICATIONS 3.85%/12-01.11.2042	USD	380'000		180'000	200'000	141'644.38	0.00
3.875 VERIZON COMMUNICATIONS 3.875%/19-08.02.2029	USD	400'000			400'000	334'642.38	0.01
3.875 VERIZON COMMUNICATIONS 3.875%/22-01.03.2052	USD	600'000		300'000	300'000	203'522.26	0.01
4.000 VERIZON COMMUNICATIONS 4%/20-22.03.2050	USD	482'000			482'000	334'728.61	0.01
4.016 VERIZON COMMUNICATIONS 4.016%/19-03.12.2029	USD	1'237'000			1'237'000	1'033'891.54	0.03
4.125 VERIZON COMMUNICATIONS 4.125%/16-15.08.2046	USD	400'000			400'000	288'266.95	0.01
4.125 VERIZON COMMUNICATIONS 4.125%/17-16.03.2027	USD	1'548'000	200'000	800'000	948'000	811'853.16	0.03
4.250 VERIZON COMMUNICATIONS 4.25%/22-31.10.2030	EUR		500'000		500'000	492'730.30	0.02
4.329 VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	USD	842'000	300'000		1'142'000	976'225.33	0.03
4.400 VERIZON COMMUNICATIONS 4.4%/14-01.11.2034	USD	525'000			525'000	429'693.96	0.01
4.500 VERIZON COMMUNICATIONS 4.5%/17-10.08.2033	USD	880'000		380'000	500'000	414'887.85	0.01
4.500 VERIZON COMMUNICATIONS 4.5%/17-17.08.2027	AUD	1'220'000			1'220'000	690'765.40	0.02
4.522 VERIZON COMMUNICATIONS 4.522%/15-15.09.2048	USD	400'000			400'000	308'186.73	0.01
4.750 VERIZON COMMUNICATIONS 4.75%/11-01.11.2041	USD	254'000			254'000	205'827.90	0.01
4.750 VERIZON COMMUNICATIONS 4.75%/22-31.10.2034	EUR	300'000			300'000	307'984.90	0.01
4.812 VERIZON COMMUNICATIONS 4.812%/17-15.03.2039	USD	500'000	500'000	700'000	300'000	246'376.67	0.01
4.862 VERIZON COMMUNICATIONS 4.862%/15-21.08.2046	USD	800'000			800'000	646'699.22	0.02
5.012 VERIZON COMMUNICATIONS 5.012%/15-21.08.2054	USD		300'000		300'000	244'865.88	0.01
5.012 VERIZON COMMUNICATIONS 5.012%/17-15.04.2049	USD	400'000			400'000	342'399.89	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.250 VERIZON COMMUNICATIONS 5.25%/17-16.03.2037	USD	575'000			575'000	504'764.82	0.02
5.500 VERIZON COMMUNICATIONS 5.5%/17-16.03.2047	USD	500'000		200'000	300'000	265'896.08	0.01
6.550 VERIZON COMMUNICATIONS 6.55%/13-15.09.2043	USD		400'000		400'000	392'368.48	0.01
2.800 VF CORP 2.8%/20-23.04.2027	USD		656'000		656'000	523'752.99	0.02
4.125 VF CORP 4.125%/23-07.03.2026	EUR		100'000		100'000	93'958.80	0.00
4.250 VF CORP 4.25%/23-07.03.2029	EUR		300'000		300'000	276'116.12	0.01
5.250 VIACOM 5.25%/14-01.04.2044	USD	170'000			170'000	110'350.43	0.00
5.850 VIACOM 5.85%/13-01.09.2043	USD	500'000		200'000	300'000	213'705.19	0.01
6.875 VIACOM 6.875%/06-30.04.2036	USD	650'000	256'000	600'000	306'000	247'213.22	0.01
7.875 VIACOM 7.875%/00-30.07.2030	USD	70'000			70'000	62'927.24	0.00
4.200 VIACOMCBS INC 4.2%/20-19.05.2032	USD	500'000	96'000		596'000	427'704.83	0.01
4.375 VIACOMCBS INC 4.375%/13-15.03.2043	USD	348'000			348'000	205'268.12	0.01
4.950 VIACOMCBS INC 4.95%/20-19.05.2050	USD	300'000			300'000	189'229.69	0.01
1.650 VIATRIS INC 1.65%/21-22.06.2025	USD	200'000			200'000	167'091.72	0.01
2.300 VIATRIS INC 2.3%/21-22.06.2027	USD	400'000	758'000		1'158'000	922'138.21	0.03
2.700 VIATRIS INC 2.7%/21-22.06.2030	USD	500'000			500'000	370'356.33	0.01
3.850 VIATRIS INC 3.85%/21-22.06.2040	USD	394'000	100'000		494'000	319'310.87	0.01
4.000 VIATRIS INC 4%/21-22.06.2050	USD	600'000			600'000	360'000.83	0.01
3.875 VICI PROPERTIES / NOTE -144A- 3.875%/22-15.02.2029	USD	428'000			428'000	343'629.02	0.01
5.750 VICI PROPERTIES / NOTE -144A- 5.75%/22-01.02.2027	USD	420'000			420'000	368'469.56	0.01
4.750 VICI PROPERTIES LP 4.75%/22-15.02.2028	USD	800'000			800'000	682'480.39	0.02
5.125 VICI PROPERTIES LP 5.125%/22-15.05.2032	USD	800'000		300'000	500'000	413'502.77	0.01
5.625 VICI PROPERTIES LP 5.625%/22-15.05.2052	USD	500'000			500'000	396'921.92	0.01
3.500 VIRGINIA ELEC & POWER CO 3.5%/17-15.03.2027	USD	600'000			600'000	505'690.09	0.02
3.800 VIRGINIA ELEC & POWER CO 3.8%/17-15.09.2047	USD	495'000		295'000	200'000	134'323.37	0.00
5.450 VIRGINIA ELEC & POWER CO 5.45%/23-01.04.2053	USD		400'000	210'000	190'000	163'688.04	0.01
5.700 VIRGINIA ELEC & POWER CO 5.7%/23-15.08.2053	USD		100'000		100'000	88'962.59	0.00
6.000 VIRGINIA ELEC & POWER CO 6%/06-15.01.2036	USD	200'000			200'000	183'391.37	0.01
2.300 VIRGINIA ELEC & POWER CO S. -A- 2.3%/21-15.11.2031	USD		300'000		300'000	217'587.79	0.01
2.400 VIRGINIA ELEC & POWER CO S. -A- 2.4%/22-30.03.2032	USD		242'000		242'000	175'216.37	0.01
2.450 VIRGINIA ELEC & POWER CO S. -A- 2.45%/20-15.12.2050	USD	500'000			500'000	255'337.87	0.01
5.000 VIRGINIA ELEC & POWER CO S. -A- 5%/23-01.04.2033	USD		400'000		400'000	344'950.82	0.01
3.300 VIRGINIA ELEC & POWER CO S. -B- 3.3%/19-01.12.2049	USD	291'000			291'000	179'898.38	0.01
4.200 VIRGINIA ELEC & POWER CO S. -B- 4.2%/15-15.05.2045	USD	260'000			260'000	189'079.47	0.01
4.625 VIRGINIA ELEC & POWER CO S. -C- 4.625%/22-15.05.2052	USD	200'000			200'000	151'556.44	0.01
4.000 VIRGINIA ELECTRIC & POWER CO S. B 4%/13-15.01.2043	USD	149'000			149'000	107'491.09	0.00
3.150 VIRGINIA ELECTRIC & POWER S. -A- 3.15%/16-15.01.2026	USD	200'000			200'000	169'900.50	0.01
6.000 VIRGINIA ELECTRIC & POWER S. A 6%/07-15.05.2037	USD	292'000			292'000	266'518.98	0.01
4.450 VIRGINIA ELECTRIC & POWER S. -B- 4.45%/14-15.02.2044	USD	93'000			93'000	70'359.54	0.00
4.000 VIRGINIA ELECTRIC & POWER S. -C- 4%/16-15.11.2046	USD	270'000			270'000	188'501.65	0.01
3.150 VISA 3.15%/15-14.12.2025	USD	750'000	150'000		900'000	768'658.86	0.03
4.150 VISA 4.15%/15-14.12.2035	USD	374'000			374'000	308'703.78	0.01
4.300 VISA 4.3%/15-14.12.2045	USD	699'000	230'000		929'000	729'128.03	0.02
0.750 VISA INC 0.75%/20-15.08.2027	USD	300'000			300'000	231'958.55	0.01
1.100 VISA INC 1.1%/20-15.02.2031	USD	960'000		500'000	460'000	320'072.05	0.01
1.500 VISA INC 1.5%/22-15.06.2026	EUR	640'000			640'000	583'516.32	0.02
2.000 VISA INC 2%/22-15.06.2029	EUR	300'000			300'000	268'672.06	0.01
2.050 VISA INC 2.05%/20-15.04.2030	USD	264'000	232'000		496'000	374'608.49	0.01
2.375 VISA INC 2.375%/22-15.06.2034	EUR	300'000			300'000	262'860.32	0.01
2.700 VISA INC 2.7%/20-15.04.2040	USD	400'000			400'000	260'644.05	0.01
2.750 VISA INC 2.75%/17-15.09.2027	USD	297'000			297'000	244'938.76	0.01
3.550 VISTRA OPERATIONS CO LLC -144A- 3.55%/19-15.07.2024	USD	300'000		300'000			
4.300 VISTRA OPERATIONS CO LLC -144A- 4.3%/19-15.07.2029	USD	600'000		300'000	300'000	246'265.99	0.01
6.950 VISTRA OPERATIONS CO LLC -144A- 6.95%/23-15.10.2033	USD		400'000		400'000	367'311.58	0.01
1.400 VMWARE INC 1.4%/21-15.08.2026	USD	500'000			500'000	400'290.34	0.01
1.800 VMWARE INC 1.8%/21-15.08.2028	USD	300'000			300'000	228'707.32	0.01
2.200 VMWARE INC 2.2%/21-15.08.2031	USD	400'000	400'000		800'000	568'001.13	0.02
3.900 VMWARE INC 3.9%/17-21.08.2027	USD	252'000			252'000	211'576.87	0.01
4.500 VMWARE INC 4.5%/20-15.05.2025	USD	1'000'000			1'000'000	870'835.48	0.03
4.650 VMWARE INC 4.65%/20-15.05.2027	USD		50'000		50'000	43'098.06	0.00
0.875 VOLKSWAGEN GROUP AMERICA -144A- 0.875%/20-22.11.2023	USD	700'000		700'000			
1.250 VOLKSWAGEN GROUP AMERICA -144A- 1.25%/20-24.11.2025	USD	700'000			700'000	574'095.60	0.02
1.625 VOLKSWAGEN GROUP AMERICA -144A- 1.625%/20-24.11.2027	USD	300'000	600'000		900'000	698'513.58	0.02
3.750 VOLKSWAGEN GROUP AMERICA -144A- 3.75%/20-13.05.2030	USD	300'000	200'000		500'000	407'312.47	0.01
4.350 VOLKSWAGEN GROUP AMERICA -144A- 4.35%/22-08.06.2027	USD		200'000		200'000	171'852.69	0.01
4.625 VOLKSWAGEN GROUP AMERICA -144A- 4.625%/18-13.11.2025	USD	200'000			200'000	173'691.53	0.01
4.750 VOLKSWAGEN GROUP AMERICA -144A- 4.75%/18-13.11.2028	USD	300'000			300'000	260'884.24	0.01
5.900 VOLKSWAGEN GROUP AMERICA -144A- 5.9%/23-12.09.2033	USD		200'000		200'000	178'824.97	0.01
6.450 VOLKSWAGEN GROUP AMERICA -144A- 6.45%/23-16.11.2030	USD		200'000		200'000	185'837.49	0.01
1.800 VONTIER CORP 1.8%/22-01.04.2026	USD		150'000		150'000	121'848.93	0.00
2.400 VONTIER CORP 2.4%/22-01.04.2028	USD		304'000		304'000	234'345.37	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.950 VONTIER CORP 2.95%/22-01.04.2031	USD	200'000			200'000	144'974.44	0.00
2.150 VORNADO REALTY LP 2.15%/21-01.06.2026	USD	300'000		300'000			
3.400 VORNADO REALTY LP 3.4%/21-01.06.2031	USD	200'000		200'000			
3.500 VORNADO REALTY LP 3.5%/17-15.01.2025	USD	300'000		300'000			
3.650 VOYA FINANCIAL 3.65%/16-15.06.2026	USD	119'000			119'000	100'746.42	0.00
5.700 VOYA FINANCIAL 5.7%/13-15.07.2043	USD	236'000			236'000	201'356.69	0.01
4.500 VULCAN MATERIALS CO 4.5%/17-15.06.2047	USD	350'000			350'000	266'545.70	0.01
4.950 WABTEC 4.95%/18-15.09.2028	USD	410'000			410'000	352'177.82	0.01
4.875 WACHOVIA 4.875%/06-29.11.2035	GBP	150'000			150'000	153'181.88	0.01
3.600 WALGREENS BOOTS 3.6%/14-20.11.2025	GBP	400'000		400'000			
4.500 WALGREENS BOOTS 4.5%/14-18.11.2034	USD		48'000	48'000			
3.200 WALGREENS BOOTS ALLIANCE 3.2%/20-15.04.2030	USD		250'000	250'000			
3.450 WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	USD	260'000			260'000		
3.800 WALGREENS BOOTS ALLIANCE 3.8%/14-18.11.2024	USD	160'000		160'000			
4.100 WALGREENS BOOTS ALLIANCE 4.1%/20-15.04.2050	USD	122'000		122'000			
4.650 WALGREENS BOOTS ALLIANCE 4.65%/16-01.06.2046	USD	90'000		90'000			
4.800 WALGREENS BOOTS ALLIANCE 4.8%/14-18.11.2044	USD	300'000		300'000			
5.625 WALMART 5.625%/09-27.03.2034	GBP	450'000			450'000	539'697.83	0.02
1.050 WALMART INC 1.05%/21-17.09.2026	USD	350'000			350'000	281'627.10	0.01
1.500 WALMART INC 1.5%/21-22.09.2028	USD	800'000	900'000		1'700'000	1'314'237.73	0.04
1.800 WALMART INC 1.8%/21-22.09.2031	USD	990'000		600'000	390'000	281'456.37	0.01
2.375 WALMART INC 2.375%/19-24.09.2029	USD	132'000	500'000		632'000	496'567.40	0.02
2.500 WALMART INC 2.5%/21-22.09.2041	USD	920'000		400'000	520'000	322'916.34	0.01
2.650 WALMART INC 2.65%/17-15.12.2024	USD		880'000	880'000			
2.650 WALMART INC 2.65%/21-22.09.2051	USD	800'000			800'000	459'348.03	0.02
2.850 WALMART INC 2.85%/19-08.07.2024	USD	300'000			300'000	261'756.69	0.01
3.050 WALMART INC 3.05%/19-08.07.2026	USD	300'000			300'000	254'152.18	0.01
3.250 WALMART INC 3.25%/19-08.07.2029	USD	282'000			282'000	233'609.84	0.01
3.550 WALMART INC 3.55%/18-26.06.2025	USD		870'000	870'000			
3.700 WALMART INC 3.7%/18-26.06.2028	USD	960'000			960'000	817'806.49	0.03
3.900 WALMART INC 3.9%/22-09.09.2025	USD	700'000			700'000	607'093.23	0.02
3.900 WALMART INC 3.9%/23-15.04.2028	USD		500'000		500'000	429'569.95	0.01
3.950 WALMART INC 3.95%/18-28.06.2038	USD	600'000		400'000	200'000	158'963.95	0.01
3.950 WALMART INC 3.95%/22-09.09.2027	USD	600'000	50'000		650'000	560'757.73	0.02
4.000 WALMART INC 4%/23-15.04.2026	USD		500'000		500'000	433'497.84	0.01
4.000 WALMART INC 4%/23-15.04.2030	USD		400'000		400'000	341'303.49	0.01
4.050 WALMART INC 4.05%/18-29.06.2048	USD	500'000			500'000	378'698.90	0.01
4.100 WALMART INC 4.1%/23-15.04.2033	USD		800'000	600'000	200'000	167'733.90	0.01
4.150 WALMART INC 4.15%/22-09.09.2032	USD	600'000			600'000	509'795.49	0.02
4.500 WALMART INC 4.5%/22-09.09.2052	USD	600'000		400'000	200'000	160'342.84	0.01
4.500 WALMART INC 4.5%/23-15.04.2053	USD		800'000	300'000	500'000	400'468.80	0.01
2.550 WAL-MART STORES 2.55%/14-08.04.2026	EUR	150'000	800'000	781'000	169'000	158'833.85	0.01
3.300 WAL-MART STORES 3.3%/14-22.04.2024	USD		400'000	400'000			
4.300 WAL-MART STORES 4.3%/14-22.04.2044	USD		222'000		222'000	178'303.26	0.01
4.875 WAL-MART STORES 4.875%/09-21.09.2029	EUR	100'000			100'000	103'136.18	0.00
5.250 WAL-MART STORES 5.25%/04-28.09.2035	GBP	168'000			168'000	196'387.98	0.01
5.250 WAL-MART STORES 5.25%/05-01.09.2035	USD	346'000			346'000	315'362.55	0.01
2.000 WALT DISNEY COMPANY/THE 2%/19-01.09.2029	USD	560'000	1'982'000		2'542'000	1'929'670.42	0.07
2.200 WALT DISNEY COMPANY/THE 2.2%/20-13.01.2028	USD	600'000			600'000	481'972.79	0.02
2.650 WALT DISNEY COMPANY/THE 2.65%/20-13.01.2031	USD	800'000		300'000	500'000	382'474.22	0.01
2.750 WALT DISNEY COMPANY/THE 2.75%/19-01.09.2049	USD	156'000	400'000		556'000	315'793.77	0.01
3.057 WALT DISNEY COMPANY/THE 3.057%/20-30.03.2027	CAD	700'000			700'000	436'046.24	0.01
3.350 WALT DISNEY COMPANY/THE 3.35%/20-24.03.2025	USD	300'000			300'000	258'869.53	0.01
3.375 WALT DISNEY COMPANY/THE 3.375%/19-15.11.2026	USD	300'000			300'000	254'102.45	0.01
3.500 WALT DISNEY COMPANY/THE 3.5%/20-13.05.2040	USD	500'000			500'000	353'444.25	0.01
3.600 WALT DISNEY COMPANY/THE 3.6%/20-13.01.2051	USD	772'000			772'000	515'980.48	0.02
3.700 WALT DISNEY COMPANY/THE 3.7%/19-15.09.2024	USD	400'000			400'000	348'579.21	0.01
3.800 WALT DISNEY COMPANY/THE 3.8%/20-13.05.2060	USD	400'000			400'000	267'062.75	0.01
4.625 WALT DISNEY COMPANY/THE 4.625%/20-23.03.2040	USD	300'000			300'000	246'994.47	0.01
4.750 WALT DISNEY COMPANY/THE 4.75%/19-15.09.2044	USD	289'000			289'000	233'859.21	0.01
4.750 WALT DISNEY COMPANY/THE 4.75%/19-15.11.2046	USD	200'000			200'000	159'653.72	0.01
4.950 WALT DISNEY COMPANY/THE 4.95%/19-15.10.2045	USD	200'000			200'000	164'851.92	0.01
5.400 WALT DISNEY COMPANY/THE 5.4%/19-01.10.2043	USD	229'000			229'000	202'696.00	0.01
6.150 WALT DISNEY COMPANY/THE 6.15%/19-01.03.2037	USD	260'000			260'000	247'299.52	0.01
6.150 WALT DISNEY COMPANY/THE 6.15%/19-15.02.2041	USD	384'000		220'000	164'000	155'882.44	0.01
6.200 WALT DISNEY COMPANY/THE 6.2%/19-15.12.2034	USD	177'000			177'000	170'109.67	0.01
6.400 WALT DISNEY COMPANY/THE 6.4%/19-15.12.2035	USD	261'000			261'000	252'631.61	0.01
6.650 WALT DISNEY COMPANY/THE 6.65%/19-15.11.2037	USD	380'000			380'000	378'404.94	0.01
1.850 WALT DISNEY S. -F- 1.85%/16-30.07.2026	USD	1'968'000		1'000'000	968'000	792'267.76	0.03
3.000 WALT DISNEY S. -F- 3%/16-13.02.2026	USD	460'000			460'000	389'984.65	0.01
3.000 WALT DISNEY S. -F- 3%/16-30.07.2046	USD	933'000			933'000	573'449.42	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.125 WALT DISNEY S. F T. 74 4.125%/14-01.06.2044	USD	385'000			385'000	288'941.55	0.01
3.428 WARNERMEDIA HOLDINGS INC 3.428%/23-15.03.2024	USD		700'000	700'000			
3.638 WARNERMEDIA HOLDINGS INC 3.638%/23-15.03.2025	USD		684'000		684'000	589'570.79	0.02
3.755 WARNERMEDIA HOLDINGS INC 3.755%/23-15.03.2027	USD		1'428'000		1'428'000	1'190'080.42	0.04
4.054 WARNERMEDIA HOLDINGS INC 4.054%/23-15.03.2029	USD		580'000		580'000	472'008.27	0.02
4.279 WARNERMEDIA HOLDINGS INC 4.279%/23-15.03.2032	USD		1'540'000		1'540'000	1'196'780.99	0.04
5.050 WARNERMEDIA HOLDINGS INC 5.05%/23-15.03.2042	USD		1'400'000	260'000	1'140'000	842'528.76	0.03
5.141 WARNERMEDIA HOLDINGS INC 5.141%/23-15.03.2052	USD		1'978'000		1'978'000	1'414'295.39	0.05
5.391 WARNERMEDIA HOLDINGS INC 5.391%/23-15.03.2062	USD		810'000		810'000	574'106.90	0.02
6.412 WARNERMEDIA HOLDINGS INC 6.412%/23-15.03.2026	USD		800'000	600'000	200'000	176'043.89	0.01
4.349 WASHINGTON UNIVERSITY S. -2022- 4.349%/22-15.04.2122	USD		260'000		260'000	190'711.90	0.01
0.750 WASTE MANAGEMENT INC 0.75%/20-15.11.2025	USD	500'000			500'000	408'976.36	0.01
1.150 WASTE MANAGEMENT INC 1.15%/20-15.03.2028	USD	400'000	700'000		1'100'000	839'070.66	0.03
1.500 WASTE MANAGEMENT INC 1.5%/20-15.03.2031	USD		800'000		800'000	559'056.04	0.02
2.000 WASTE MANAGEMENT INC 2%/21-01.06.2029	USD	200'000			200'000	152'438.19	0.01
2.950 WASTE MANAGEMENT INC 2.95%/21-01.06.2041	USD	200'000			200'000	130'072.70	0.00
3.150 WASTE MANAGEMENT INC 3.15%/17-15.11.2027	USD	500'000			500'000	414'336.51	0.01
4.150 WASTE MANAGEMENT INC 4.15%/19-15.07.2049	USD	228'000			228'000	169'648.33	0.01
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2029	USD		400'000		400'000	352'767.08	0.01
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2034	USD		700'000		700'000	603'203.74	0.02
3.750 WEA FINANCE / WESTFIELD UK & EUROPE FINANCE (reg. -S-) 3.75%/14-17.09.2024	USD	790'000			790'000	684'228.34	0.02
4.750 WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE (reg. -S-) 4.75%/14-17.09.2044	USD	200'000		200'000			
3.500 WEA FINANCE LLC -144A- 3.5%/19-15.06.2029	USD	220'000			220'000	167'554.07	0.01
4.625 WEA FINANCE LLC -144A- 4.625%/18-20.09.2048	USD		148'000		148'000	89'145.12	0.00
4.100 WEBSTER FINANCIAL CORP 4.1%/19-25.03.2029	USD	189'000			189'000	151'201.91	0.01
1.375 WEC ENERGY GROUP INC 1.375%/20-15.10.2027	USD	400'000			400'000	309'918.53	0.01
2.200 WEC ENERGY GROUP INC 2.2%/21-15.12.2028	USD	300'000			300'000	231'951.23	0.01
5.150 WEC ENERGY GROUP INC 5.15%/22-01.10.2027	USD	300'000			300'000	263'764.29	0.01
3.500 WELLPOINT 3.5%/14-15.08.2024	USD	500'000			500'000	435'719.61	0.01
4.625 WELLPOINT 4.625%/12-15.05.2042	USD	500'000			500'000	396'149.25	0.01
4.650 WELLPOINT 4.65%/14-15.08.2044	USD	800'000		360'000	440'000	344'359.57	0.01
5.100 WELLPOINT 5.1%/13-15.01.2044	USD	200'000			200'000	165'572.32	0.01
2.509 WELLS FARGO & CO 2.509%/16-27.10.2023	CAD	800'000		800'000			
3.000 WELLS FARGO & CO 3%/15-19.02.2025	USD	1'050'000			1'050'000	904'264.35	0.03
3.300 WELLS FARGO & CO 3.3%/14-09.09.2024	USD	750'000		750'000			
4.400 WELLS FARGO & CO 4.4%/16-14.06.2046	USD	600'000			600'000	433'509.62	0.01
5.606 WELLS FARGO & CO 5.606%/14-15.01.2044	USD	800'000	300'000	400'000	700'000	599'348.29	0.02
- WELLS FARGO & CO FIX-TO-FRN FRN/20-30.04.2041	USD	650'000	877'000	400'000	1'127'000	733'446.86	0.02
4.100 WELLS FARGO & CO S. -M- 4.1%/14-03.06.2026	USD	800'000	50'000		850'000	728'698.43	0.02
3.900 WELLS FARGO & CO S. -N- 3.9%/15-01.05.2045	USD	300'000	479'000		779'000	549'235.47	0.02
- WELLS FARGO & CO S. -U- FIX-TO-FRN FRN/20-04.04.2051	USD	1'530'000			1'530'000	1'246'224.61	0.04
4.300 WELLS FARGO & CO S.155 4.3%/15-22.07.2027	USD	370'000			370'000	316'273.14	0.01
3.550 WELLS FARGO & CO S.158 3.55%/15-29.09.2025	USD	400'000	50'000		450'000	386'024.55	0.01
1.625 WELLS FARGO & COMPANY (reg. -S-) S.64 1.625%/15-02.06.2025	EUR	300'000	100'000		400'000	370'316.00	0.01
5.375 WELLS FARGO & COMPANY (subordinated) 5.375%/13-02.11.2043	USD	400'000			400'000	336'098.31	0.01
7.950 WELLS FARGO & COMPANY (subordinated) 7.95%/20-15.11.2029	USD	204'000			204'000	200'065.00	0.01
- WELLS FARGO & COMPANY (subordinated) FIX-TO-FRN/20-15.12.2036	USD	400'000		400'000			
3.874 WELLS FARGO & COMPANY (subordinated) S. -O- 3.874%/15-21.05.2025	CAD	1'015'000			1'015'000	647'819.74	0.02
4.650 WELLS FARGO & COMPANY (subordinated) S. -O- 4.65%/14-04.11.2044	USD	548'000			548'000	415'317.43	0.01
0.500 WELLS FARGO & COMPANY 0.5%/19-26.04.2024	EUR	300'000		300'000			
0.625 WELLS FARGO & COMPANY 0.625%/19-25.03.2030	EUR	300'000			300'000	237'212.07	0.01
0.625 WELLS FARGO & COMPANY 0.625%/20-14.08.2030	EUR	600'000		300'000	300'000	234'690.69	0.01
1.375 WELLS FARGO & COMPANY 1.375%/16-26.10.2026	EUR	350'000			350'000	313'840.95	0.01
1.500 WELLS FARGO & COMPANY 1.5%/17-24.05.2027	EUR	800'000			800'000	710'131.57	0.02
2.000 WELLS FARGO & COMPANY 2%/15-27.04.2026	EUR	200'000			200'000	183'505.67	0.01
2.975 WELLS FARGO & COMPANY 2.975%/16-19.05.2026	CAD	600'000			600'000	374'031.87	0.01
3.000 WELLS FARGO & COMPANY 3%/16-22.04.2026	USD	1'100'000	50'000		1'150'000	966'228.47	0.03
3.000 WELLS FARGO & COMPANY 3%/16-23.10.2026	USD	1'000'000			1'000'000	832'017.95	0.03
3.184 WELLS FARGO & COMPANY 3.184%/19-08.02.2024	CAD	300'000		300'000			
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/20-04.05.2030	EUR	600'000			600'000	515'017.67	0.02
- WELLS FARGO & COMPANY FIX-TO-FRN FRN/23-23.10.2029	USD		1'000'000		1'000'000	912'606.03	0.03
- WELLS FARGO & COMPANY S w ff FRN/24-23.01.2030	USD		500'000		500'000	436'485.43	0.01
3.750 WELLS FARGO & COMPANY S. -Q- 3.75%/19-24.01.2024	USD	500'000		500'000			
4.150 WELLS FARGO & COMPANY S. -Q- 4.15%/19-24.01.2029	USD	1'000'000		360'000	640'000	539'386.56	0.02
- WELLS FARGO & COMPANY S. -Q- FIX-TO-FRN FRN/19-17.06.2027	USD	600'000	50'000		650'000	544'794.38	0.02
- WELLS FARGO & COMPANY S. -Q- FIX-TO-FRN FRN/19-30.10.2025	USD	1'000'000			1'000'000	861'612.15	0.03
- WELLS FARGO & COMPANY S. -Q- FIX-TO-FRN FRN/19-30.10.2030	USD	1'000'000			1'000'000	771'591.90	0.03
- WELLS FARGO & COMPANY S. -Q- FIX-TO-FRN FRN/20-11.02.2026	USD	1'000'000	80'000	500'000	580'000	494'147.38	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	WELLS FARGO & COMPANY S. -O- FIX-TO-FRN FRN/20-11.02.2031	USD	1'000'000		1'000'000	751'116.69	0.03
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-02.06.2028	USD	1'000'000		1'000'000	803'205.11	0.03
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-04.04.2031	USD	1'300'000	700'000	600'000	502'820.32	0.02
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/20-30.04.2026	USD	800'000		800'000	675'930.80	0.02
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-02.03.2033	USD	800'000	300'000	1'100'000	831'081.68	0.03
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-24.03.2028	USD	1'400'000	100'000	1'500'000	1'252'357.52	0.04
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.04.2026	USD	800'000		800'000	690'854.71	0.02
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.04.2053	USD	500'000	338'000	838'000	643'848.78	0.02
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.07.2028	USD	1'000'000	100'000	1'100'000	951'485.87	0.03
-	WELLS FARGO & COMPANY S. -U- FIX-TO-FRN FRN/22-25.07.2033	USD	1'400'000		1'400'000	1'179'402.82	0.04
-	WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-23.10.2034	USD		1'000'000	1'000'000	936'527.69	0.03
-	WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-24.04.2034	USD		1'400'000	960'000	831'609.38	0.03
-	WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-25.07.2029	USD		1'400'000	1'400'000	1'241'368.94	0.04
-	WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/23-25.07.2034	USD		1'500'000	300'000	1'052'645.48	0.04
-	WELLS FARGO & COMPANY S. -W- FIX-TO-FRN FRN/24-23.01.2035	USD		500'000	500'000	437'515.91	0.01
3.500	WELLS FARGO (reg. -S-) 3.5%/12-12.09.2029	GBP	300'000		300'000	306'808.18	0.01
1.000	WELLS FARGO 1%16-02.02.2027	EUR	700'000		700'000	616'415.76	0.02
4.480	WELLS FARGO 4.48%14-16.01.2024 (subordinated)	USD	200'000	200'000			
4.625	WELLS FARGO 4.625%/06-02.11.2035	GBP	400'000		400'000	421'427.96	0.01
5.500	WELLS FARGO 5.5%/05-01.08.2035	USD	200'000		200'000	173'222.50	0.01
2.000	WELLS FARGO BANK (reg. -S-) S.77 2%/16-28.07.2025	GBP	910'000	200'000	710'000	754'812.08	0.03
5.850	WELLS FARGO BANK NA (subordinated) 5.85%/07-01.02.2037	USD		500'000	500'000	450'544.85	0.02
4.811	WELLS FARGO BANK NA 4.811%/24-15.01.2026	USD		500'000	500'000	437'955.88	0.01
5.254	WELLS FARGO BANK NA 5.254%/23-11.12.2026	USD		500'000	500'000	441'852.73	0.01
5.550	WELLS FARGO BANK NA 5.55%/23-01.08.2025	USD		500'000	500'000	442'093.53	0.01
6.600	WELLS FARGO BANK(subordinated) 6.6%07-15.01.2038	USD	500'000		500'000	474'501.86	0.02
-	WELLS FARGO FIX-TO-FRN 17-22.05.2028	USD	400'000		400'000	333'615.15	0.01
4.750	WELLS FARGO S. -O- (subordinated) 4.75%/16-07.12.2046	USD	600'000		600'000	456'631.82	0.02
4.900	WELLS FARGO T.159 4.9%/15-17.11.2045	USD	700'000		700'000	546'966.05	0.02
2.050	WELLTOWER INC 2.05%/21-15.01.2029	USD	200'000		200'000	152'539.45	0.01
2.700	WELLTOWER INC 2.7%/19-15.02.2027	USD	274'000		274'000	225'318.06	0.01
2.750	WELLTOWER INC 2.75%/20-15.01.2031	USD	400'000	200'000	200'000	150'121.54	0.01
2.800	WELLTOWER INC 2.8%/21-01.06.2031	USD	400'000	200'000	200'000	149'418.18	0.01
3.100	WELLTOWER INC 3.1%/19-15.01.2030	USD	174'000		174'000	136'628.38	0.00
3.625	WELLTOWER INC 3.625%/19-15.03.2024	USD	150'000	150'000			
3.850	WELLTOWER INC 3.85%/22-15.06.2032	USD	400'000		400'000	315'768.83	0.01
4.125	WELLTOWER INC 4.125%/19-15.03.2029	USD	148'000		148'000	123'897.99	0.00
4.250	WELLTOWER INC 4.25%/18-15.04.2028	USD	200'000		200'000	170'341.75	0.01
6.500	WELLTOWER INC 6.5%/11-15.03.2041	USD	200'000		200'000	190'300.88	0.01
4.125	WESTAR ENERGY 4.125%/12-01.03.2042	USD	775'000		775'000	566'574.60	0.02
3.750	WESTERN & SOUTHERN LIFE (subordinated) -144A- 3.75%/21-28.04.2061	USD	200'000		200'000	118'426.64	0.00
2.850	WESTERN DIGITAL CORP 2.85%/21-01.02.2029	USD	400'000		400'000	296'813.90	0.01
5.450	WESTERN GAS PARTNERS 5.45%/14-01.04.2044	USD		400'000	400'000	316'406.51	0.01
4.500	WESTERN GAS PARTNERS LP 4.5%/18-01.03.2028	USD	500'000	300'000	200'000	168'660.33	0.01
4.750	WESTERN GAS PARTNERS LP 4.75%/18-15.08.2028	USD	400'000		400'000	340'530.82	0.01
5.300	WESTERN GAS PARTNERS LP 5.3%/18-01.03.2048	USD	600'000		600'000	455'695.50	0.02
5.500	WESTERN MIDSTREAM OPERAT 5.5%/18-15.08.2048	USD	200'000		200'000	154'619.10	0.01
6.150	WESTERN MIDSTREAM OPERAT 6.15%/23-01.04.2033	USD	500'000	300'000	200'000	179'055.36	0.01
6.350	WESTERN MIDSTREAM OPERAT 6.35%/23-15.01.2029	USD		300'000	300'000	272'749.80	0.01
6.200	WESTERN UNION 6.2%/06-17.11.2036	USD	187'000		187'000	165'857.82	0.01
1.350	WESTERN UNION CO/THE 1.35%/21-15.03.2026	USD	200'000		200'000	162'102.31	0.01
2.750	WESTERN UNION CO/THE 2.75%/21-15.03.2031	USD	200'000		200'000	145'144.52	0.00
1.625	WESTLAKE CHEMICAL CORP 1.625%/19-17.07.2029	EUR	200'000		200'000	167'836.18	0.01
2.875	WESTLAKE CHEMICAL CORP 2.875%/21-15.08.2041	USD		200'000	200'000	119'925.62	0.00
3.125	WESTLAKE CHEMICAL CORP 3.125%/21-15.08.2051	USD	150'000		150'000	83'193.07	0.00
3.375	WESTLAKE CHEMICAL CORP 3.375%/21-15.08.2061	USD	140'000		140'000	76'340.78	0.00
3.600	WESTLAKE CHEMICAL CORP 3.6%/17-15.08.2026	USD	720'000		720'000	610'125.34	0.02
5.000	WESTLAKE CHEMICAL CORP 5%/17-15.08.2046	USD	200'000		200'000	156'683.15	0.01
7.375	WEYERHAEUSER 7.375%/02-15.03.2032	USD	105'000		105'000	104'391.49	0.00
3.375	WEYERHAEUSER CO 3.375%/22-09.03.2033	USD	300'000		300'000	228'220.18	0.01
4.000	WEYERHAEUSER CO 4%/22-09.03.2052	USD	300'000		300'000	207'076.65	0.01
4.750	WEYERHAEUSER CO 4.75%/23-15.05.2026	USD		200'000	200'000	174'011.56	0.01
4.500	WHIRLPOOL 4.5%/16-01.06.2046	USD	200'000		200'000	141'592.06	0.00
2.400	WHIRLPOOL CORP 2.4%/21-15.05.2031	USD	100'000		100'000	72'214.13	0.00
4.600	WHIRLPOOL CORP 4.6%/20-15.05.2050	USD	100'000		100'000	70'898.86	0.00
4.550	WILLIAMS COMPANIES 4.55%/14-24.06.2024	USD	300'000		300'000	263'051.12	0.01
2.600	WILLIAMS COMPANIES INC 2.6%/21-15.03.2031	USD	500'000		500'000	370'902.74	0.01
3.500	WILLIAMS COMPANIES INC 3.5%/21-15.10.2051	USD	400'000		400'000	245'381.78	0.01
4.300	WILLIAMS COMPANIES INC 4.3%/14-04.03.2024	USD	200'000	200'000			
4.650	WILLIAMS COMPANIES INC 4.65%/22-15.08.2032	USD		270'000	270'000	226'083.80	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.850	WILLIAMS COMPANIES INC 4.85%/18-01.03.2048	USD	300'000		300'000	231'841.53	0.01
5.100	WILLIAMS COMPANIES INC 5.1%/15-15.09.2045	USD	600'000		300'000	241'207.23	0.01
5.300	WILLIAMS COMPANIES INC 5.3%/22-15.08.2052	USD		200'000	200'000	164'762.86	0.01
5.750	WILLIAMS COMPANIES INC 5.75%/14-24.06.2044	USD	300'000		300'000	258'528.63	0.01
8.750	WILLIAMS COS INC 8.75%/03-15.03.2032	USD	300'000		300'000	314'388.69	0.01
3.900	WILLIAMS PARTNERS 3.9%/14-15.01.2025	USD	300'000		300'000		
5.400	WILLIAMS PARTNERS 5.4%/14-04.03.2044	USD	156'000		156'000	128'682.16	0.00
5.800	WILLIAMS PARTNERS 5.8%/13-15.11.2043	USD	200'000		200'000	172'394.33	0.01
6.300	WILLIAMS PARTNERS 6.3%/10-15.04.2040	USD	400'000		400'000	364'744.41	0.01
3.750	WILLIAMS PARTNERS LP 3.75%/17-15.06.2027	USD	500'000	50'000	550'000	463'245.52	0.02
2.950	WILLIS NORTH AMERICA INC 2.95%/19-15.09.2029	USD	390'000		390'000	305'161.67	0.01
3.600	WILLIS NORTH AMERICA INC 3.6%/17-15.05.2024	USD	1'298'000		1'298'000		
4.650	WILLIS NORTH AMERICA INC 4.65%/22-15.06.2027	USD		50'000	50'000	43'209.77	0.00
5.050	WILLIS NORTH AMERICA INC 5.05%/18-15.09.2048	USD	200'000		200'000	157'672.70	0.01
5.350	WILLIS NORTH AMERICA INC 5.35%/23-15.05.2033	USD		600'000	600'000	520'069.14	0.02
4.813	WILLIS-KNIGHTON MED CTR S. -2018- 4.813%/18-01.09.2048	USD	90'000		90'000	69'707.25	0.00
2.050	WISCONSIN ELECTRIC POWER 2.05%/19-15.12.2024	USD	484'000		484'000		
4.750	WISCONSIN ELECTRIC POWER 4.75%/22-30.09.2032	USD	300'000		300'000	258'878.08	0.01
1.950	WISCONSIN POWER & LIGHT 1.95%/21-16.09.2031	USD		96'000	96'000	67'423.59	0.00
3.000	WISCONSIN POWER & LIGHT 3.0%/19-01.07.2029	USD	395'000		395'000	317'844.62	0.01
3.050	WISCONSIN POWER & LIGHT 3.05%/17-15.10.2027	USD	400'000		400'000	328'703.47	0.01
3.950	WISCONSIN POWER & LIGHT 3.95%/22-01.09.2032	USD		182'000	182'000	147'471.34	0.00
6.375	WISCONSIN POWER & LIGHT 6.375%/07-15.08.2037	USD	28'000		28'000	26'398.42	0.00
3.300	WISCONSIN PUBLIC SERVICE 3.3%/19-01.09.2049	USD	596'000		396'000	244'111.07	0.01
3.500	WORKDAY INC 3.5%/22-01.04.2027	USD	446'000		446'000	373'855.18	0.01
3.700	WORKDAY INC 3.7%/22-01.04.2029	USD	400'000		400'000	329'198.20	0.01
3.800	WORKDAY INC 3.8%/22-01.04.2032	USD	552'000		552'000	439'368.75	0.01
0.875	WORLEY US FINANCE SUB 0.875%/21-09.06.2026	EUR	200'000		200'000	177'031.67	0.01
2.250	WP CAREY INC 2.25%/21-01.04.2033	USD		196'000	196'000	131'043.95	0.00
3.000	WRKCO INC 3%/20-15.06.2033	USD	300'000		300'000	222'629.70	0.01
4.900	WRKCO INC 4.9%/19-15.03.2029	USD	448'000		448'000	390'571.60	0.01
3.750	WW GRAINGER 3.75%/16-15.05.2046	USD	209'000		209'000	147'696.09	0.00
4.200	WW GRAINGER INC 4.2%/17-15.05.2047	USD	237'000		237'000	179'247.96	0.01
1.750	XCEL ENERGY INC 1.75%/21-15.03.2027	USD	400'000		400'000	317'950.59	0.01
2.350	XCEL ENERGY INC 2.35%/21-15.11.2031	USD		34'000	34'000	24'326.97	0.00
3.400	XCEL ENERGY INC 3.4%/20-01.06.2030	USD	400'000		400'000	317'636.74	0.01
3.500	XCEL ENERGY INC 3.5%/19-01.12.2049	USD	390'000		390'000	239'586.92	0.01
4.000	XCEL ENERGY INC 4%/18-15.06.2028	USD	200'000		200'000	168'312.02	0.01
2.950	XILINX INC 2.95%/17-01.06.2024	USD	953'000		953'000		
6.250	XPO INC -144A- 6.25%/23-01.06.2028	USD		154'000	154'000	135'980.51	0.00
2.250	XYLEM INC 2.25%/20-30.01.2031	USD	400'000		400'000	295'098.00	0.01
0.873	YALE UNIVERSITY 0.873%/20-15.04.2025	USD	330'000		330'000	277'168.60	0.01
1.482	YALE UNIVERSITY 1.482%/20-15.04.2030	USD	500'000		500'000	367'574.44	0.01
1.164	ZIMMER BIOMET HOLDINGS 1.164%/19-15.11.2027	EUR	300'000		300'000	261'805.46	0.01
1.450	ZIMMER BIOMET HOLDINGS 1.45%/21-22.11.2024	USD	500'000		500'000	427'072.49	0.01
2.600	ZIMMER BIOMET HOLDINGS 2.6%/21-24.11.2031	USD	500'000		500'000	368'279.67	0.01
5.350	ZIMMER BIOMET HOLDINGS 5.35%/23-01.12.2028	USD		100'000	100'000	88'965.84	0.00
4.450	ZIMMER HOLDINGS 4.45%/15-15.08.2045	USD	220'000		220'000	171'666.43	0.01
4.700	ZOETIS 4.7%/13-01.02.2043	USD	160'000		160'000	128'701.25	0.00
2.000	ZOETIS INC 2%/20-15.05.2030	USD	700'000	446'000	1'146'000	846'350.95	0.03
3.000	ZOETIS INC 3%/17-12.09.2027	USD	370'000		370'000	304'968.02	0.01
5.400	ZOETIS INC 5.4%/22-14.11.2025	USD	400'000		400'000	352'794.87	0.01
5.600	ZOETIS INC 5.6%/22-16.11.2032	USD	500'000		500'000	455'001.22	0.02
						<b>1'649'649'504.62</b>	<b>55.62</b>
<b>Virgin Islands (UK)</b>							
3.250	BRIGHT GALAXY INTL LTD 3.25%/21-15.07.2026	USD	200'000		200'000		
2.200	CASTLE PEAK PWR FIN CO 2.2%/20-22.06.2030	USD	300'000		300'000	223'993.49	0.01
1.000	CHEUNG KONG INFRA FIN BV 1%/17-12.12.2024	EUR	500'000		500'000		
4.750	CHINA MERCHANTS (reg -S-) 4.75%/15-03.08.2025	USD	500'000		500'000		
5.420	CICC HK FINANCE 2016 MTN 5.42%/22-22.11.2025	USD	400'000		400'000	351'653.63	0.01
-	CLP POWER HK FINANCE LTD (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	USD	300'000		300'000	258'368.56	0.01
2.125	CLP POWER HK FINANCING 2.125%/20-30.06.2030	USD	400'000		400'000	297'159.94	0.01
3.375	CLP POWER HONG KONG FINANCING 3.375%/12-26.10.2027	USD	250'000		250'000	208'770.76	0.01
-	CMHI FINANCE BVI CO LTD (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	300'000		300'000		
-	COASTAL EMERALD LTD FIX-TO-FRN FRN/19-PERPETUAL	USD	200'000		200'000		
1.875	CONTEMPRY RUIDNG DEVELOP 1.875%/20-17.09.2025	USD	600'000		600'000	499'819.10	0.02
1.750	CSCIF ASIA LTD 1.75%/20-04.08.2025	USD	300'000		300'000	250'445.83	0.01
-	ELECT GLOBAL INV LTD (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000	200'000	200'000	155'268.63	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.200	FRANSHION BRILLIANT LTD 3.2%/21-09.04.2026	USD	200'000		200'000	154'033.15	0.01
4.250	FRANSHION BRILLIANT LTD 4.25%/19-23.07.2029	USD	200'000	200'000			
3.250	FUQING INVESTMENT MGMT 3.25%/20-23.06.2025	USD	300'000	300'000			
2.250	GLOBAL SWITCH HOLDINGS L 2.25%/17-31.05.2027	EUR	500'000		500'000	453'952.03	0.02
7.250	GTL TRADE FINANCE INC 7.25%/14-16.04.2044	USD	200'000		200'000	190'899.29	0.01
3.250	HKT CAPITAL NO 5 LTD 3.25%/19-30.09.2029	USD	200'000		200'000	158'987.62	0.01
1.875	HONGKONG ELECTRIC FIN 1.875%/20-27.08.2030	USD	300'000		300'000	218'514.60	0.01
2.250	HONGKONG ELECTRIC FIN 2.25%/20-09.06.2030	USD	300'000		300'000	225'100.50	0.01
2.875	HONGKONG ELECTRIC FINANCE 2.875%/16-03.05.2026	USD	400'000		400'000	335'255.29	0.01
1.700	HORSE GALLOP FINANCE 1.7%/20-28.07.2025	USD	400'000	400'000			
2.820	HYSAN MTN LTD 2.82%/19-04.09.2029	USD		200'000	200'000	151'838.63	0.01
3.625	IFC DEVELOPMENT CORP TRS 3.625%/19-17.04.2029	USD	300'000		300'000	243'892.29	0.01
2.500	JMH CO LTD 2.5%/21-09.04.2031	USD	200'000		200'000	147'952.18	0.00
2.875	JMH CO LTD 2.875%/21-09.04.2036	USD	200'000		200'000	135'850.10	0.00
1.375	LEVC FINANCE LTD 1.375%/21-25.03.2024	USD	200'000	200'000			
2.880	MIDEA INVST DEVELOPMENT 2.88%/22-24.02.2027	USD	300'000		300'000	246'570.45	0.01
3.625	NAN FUNG TREASURY LTD 3.625%/20-27.08.2030	USD	300'000		300'000	225'066.60	0.01
3.625	PCCW CAPITAL NO 2 (reg. -S-) 3.625%/15-02.04.2025	USD	200'000		200'000	172'580.66	0.01
2.375	SF HLDNG INVESTMENT 2021 2.375%/21-17.11.2026	USD	400'000		400'000	325'415.25	0.01
3.000	SF HLDNG INVESTMENT 2021 3%/21-17.11.2028	USD	400'000		400'000	318'692.76	0.01
2.375	SHANGHAI PORT GROUP BV 2.375%/20-13.07.2030	USD	400'000		400'000	303'910.74	0.01
1.000	TALENT YIELD EURO LTD 1%/20-24.09.2025	EUR	400'000	400'000			
-	TOWNGAS FINANCE LTD (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	USD	200'000	200'000			
0.750	TSMC GLOBAL LTD 0.75%/20-28.09.2025	USD	700'000		700'000	574'289.82	0.02
1.000	TSMC GLOBAL LTD 1%/20-28.09.2027	USD	400'000		400'000	307'067.38	0.01
1.250	TSMC GLOBAL LTD 1.25%/21-23.04.2026	USD	300'000		300'000	243'570.68	0.01
1.375	TSMC GLOBAL LTD 1.375%/20-28.09.2030	USD	700'000		700'000	493'631.90	0.02
1.750	TSMC GLOBAL LTD 1.75%/21-23.04.2028	USD	300'000		300'000	232'934.02	0.01
2.250	TSMC GLOBAL LTD 2.25%/21-23.04.2031	USD	400'000		400'000	295'365.27	0.01
4.375	TSMC GLOBAL LTD 4.375%/22-22.07.2027	USD	200'000		200'000	172'922.12	0.01
4.625	TSMC GLOBAL LTD 4.625%/22-22.07.2032	USD	200'000		200'000	173'751.91	0.01
2.850	VERTEX CAPITAL INV LTD 2.85%/21-28.07.2026	USD	200'000	200'000			
2.750	VIGOROUS CHAMP INTL LTD 2.75%/20-02.06.2025	USD	300'000		300'000	253'457.36	0.01
2.650	YUEXIU REIT MTN CO 2.65%/21-02.02.2026	USD	600'000	600'000			
2.250	YUNDA HOLDING INV 2.25%/20-19.08.2025	USD	300'000		300'000	247'023.59	0.01
						<b>9'248'006.13</b>	<b>0.31</b>
<b>Total Bonds</b>						<b>2'916'517'285.12</b>	<b>98.33</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>2'916'517'285.12</b>	<b>98.33</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
	Forward exchange transactions (see list)					1'152'135.70	0.04
<b>Total Forward exchange transactions</b>						<b>1'152'135.70</b>	<b>0.04</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>1'152'135.70</b>	<b>0.04</b>
<b>Total Derivative Financial Instruments</b>						<b>1'152'135.70</b>	<b>0.04</b>
<b>Total investments</b>						<b>2'917'669'420.82</b>	<b>98.37</b>
	Cash at banks					14'639'080.98	0.49
	Time deposit					0.00	0.00
	Other assets					33'619'284.07	1.13
<b>Total fund assets</b>						<b>2'965'927'785.87</b>	<b>100.00</b>
	./. Due to bank					64'489'654.24	2.17
	./. Other liabilities					104'266.15	0.00
	./. Other loans					0.00	0.00
<b>Net assets</b>						<b>2'901'333'865.48</b>	<b>97.82</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>2'917'669'420.82</b>	<b>98.37</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	AUD	36'000	CHF	22'781	0.00	0.00
05.04.2023	Bought	CAD	161'000	CHF	107'634	0.00	0.00
05.04.2023	Bought	CAD	36'000	CHF	24'183	0.00	0.00
05.04.2023	Bought	CAD	73'000	CHF	50'190	0.00	0.00
05.04.2023	Bought	CAD	94'000	CHF	64'598	0.00	0.00
05.04.2023	Bought	CHF	9'371'505	AUD	14'864'000	0.00	0.00
05.04.2023	Bought	CHF	327'429	AUD	528'000	0.00	0.00
05.04.2023	Bought	CHF	165'487	AUD	272'000	0.00	0.00
05.04.2023	Bought	CHF	74'088'133	CAD	107'978'000	0.00	0.00
05.04.2023	Bought	CHF	46'909	CAD	68'000	0.00	0.00
05.04.2023	Bought	CHF	933'040	CAD	1'365'000	0.00	0.00
05.04.2023	Bought	CHF	586'177	CAD	882'000	0.00	0.00
05.04.2023	Bought	CHF	512'270'751	EUR	516'237'000	0.00	0.00
05.04.2023	Bought	CHF	784'478	EUR	789'000	0.00	0.00
05.04.2023	Bought	CHF	12'880'574	EUR	12'955'000	0.00	0.00
05.04.2023	Bought	CHF	318'968	EUR	325'000	0.00	0.00
05.04.2023	Bought	CHF	3'781'833	EUR	3'868'000	0.00	0.00
05.04.2023	Bought	CHF	570'935	EUR	578'000	0.00	0.00
05.04.2023	Bought	CHF	88'791'087	GBP	78'487'000	0.00	0.00
05.04.2023	Bought	CHF	63'975	GBP	57'000	0.00	0.00
05.04.2023	Bought	CHF	12'306	GBP	11'000	0.00	0.00
05.04.2023	Bought	CHF	2'093'328	GBP	1'879'000	0.00	0.00
05.04.2023	Bought	CHF	242'755	GBP	218'000	0.00	0.00
05.04.2023	Bought	CHF	471'352	GBP	426'000	0.00	0.00
05.04.2023	Bought	CHF	1'475'878	GBP	1'313'000	0.00	0.00
05.04.2023	Bought	CHF	16'928'615	JPY	2'457'844'000	0.00	0.00
05.04.2023	Bought	CHF	76'916	JPY	11'178'000	0.00	0.00
05.04.2023	Bought	CHF	27'600	JPY	4'027'000	0.00	0.00
05.04.2023	Bought	CHF	311'296	JPY	44'658'000	0.00	0.00
05.04.2023	Bought	CHF	641'026	NZD	1'108'000	0.00	0.00
05.04.2023	Bought	CHF	1'503'950'111	USD	1'610'406'000	0.00	0.00
05.04.2023	Bought	CHF	896'131	USD	955'000	0.00	0.00
05.04.2023	Bought	CHF	1'460'083	USD	1'559'000	0.00	0.00
05.04.2023	Bought	CHF	399'672	USD	430'000	0.00	0.00
05.04.2023	Bought	CHF	37'041'984	USD	39'501'000	0.00	0.00
05.04.2023	Bought	CHF	618'030	USD	674'000	0.00	0.00
05.04.2023	Bought	CHF	11'540'954	USD	12'688'000	0.00	0.00
05.04.2023	Bought	EUR	211'000	CHF	210'145	0.00	0.00
05.04.2023	Bought	EUR	50'000	CHF	48'635	0.00	0.00
05.04.2023	Bought	EUR	357'000	CHF	355'722	0.00	0.00
05.04.2023	Bought	EUR	10'696'000	CHF	10'665'731	0.00	0.00
05.04.2023	Bought	EUR	182'000	CHF	179'544	0.00	0.00
05.04.2023	Bought	GBP	42'000	CHF	47'474	0.00	0.00
05.04.2023	Bought	GBP	63'000	CHF	70'708	0.00	0.00
05.04.2023	Bought	GBP	644'000	CHF	728'598	0.00	0.00
05.04.2023	Bought	GBP	1'752'000	CHF	1'977'339	0.00	0.00
05.04.2023	Bought	JPY	6'033'000	CHF	41'703	0.00	0.00
05.04.2023	Bought	NZD	2'000	CHF	1'169	0.00	0.00
05.04.2023	Bought	USD	563'000	CHF	519'152	0.00	0.00
05.04.2023	Bought	USD	24'864'000	CHF	23'234'757	0.00	0.00
05.04.2023	Bought	USD	1'208'000	CHF	1'114'021	0.00	0.00
05.04.2023	Bought	USD	3'111'000	CHF	2'849'082	0.00	0.00
05.04.2023	Bought	USD	831'000	CHF	758'655	0.00	0.00
04.05.2023	Bought	AUD	17'589'000	CHF	10'345'217	0.00	0.00
04.05.2023	Bought	CAD	831'000	CHF	555'031	0.00	0.00
04.05.2023	Bought	CAD	108'000	CHF	72'222	0.00	0.00
04.05.2023	Bought	CAD	112'248'000	CHF	73'661'628	0.00	0.00
04.05.2023	Bought	CHF	9'540'972	AUD	15'628'000	0.00	0.00
04.05.2023	Bought	CHF	156'900	AUD	257'000	0.00	0.00
04.05.2023	Bought	CHF	1'043'806	AUD	1'704'000	0.00	0.00
04.05.2023	Bought	CHF	856'156	CAD	1'272'000	0.00	0.00
04.05.2023	Bought	CHF	74'004'203	CAD	109'929'000	0.00	0.00
04.05.2023	Bought	CHF	1'287'117	CAD	1'900'000	0.00	0.00
04.05.2023	Bought	CHF	44'869	CAD	67'000	0.00	0.00
04.05.2023	Bought	CHF	12'612	CAD	19'000	0.00	0.00
04.05.2023	Bought	CHF	3'680'262	EUR	3'714'000	0.00	0.00
04.05.2023	Bought	CHF	518'558'731	EUR	523'256'000	0.00	0.00
04.05.2023	Bought	CHF	10'496'528	EUR	10'577'000	0.00	0.00
04.05.2023	Bought	CHF	159'004	EUR	160'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.05.2023	Bought	CHF	724'689	EUR	735'000	0.00	0.00
04.05.2023	Bought	CHF	31'572	EUR	32'000	0.00	0.00
04.05.2023	Bought	CHF	1'244'112	EUR	1'265'000	0.00	0.00
04.05.2023	Bought	CHF	649'217	EUR	662'000	0.00	0.00
04.05.2023	Bought	CHF	19'584	EUR	20'000	0.00	0.00
04.05.2023	Bought	CHF	89'462	EUR	91'000	0.00	0.00
04.05.2023	Bought	CHF	843'775	GBP	749'000	0.00	0.00
04.05.2023	Bought	CHF	90'011'424	GBP	79'890'000	0.00	0.00
04.05.2023	Bought	CHF	1'203'595	GBP	1'068'000	0.00	0.00
04.05.2023	Bought	CHF	85'296	GBP	76'000	0.00	0.00
04.05.2023	Bought	CHF	23'356	GBP	21'000	0.00	0.00
04.05.2023	Bought	CHF	18'800	NZD	33'000	0.00	0.00
04.05.2023	Bought	CHF	630'097	NZD	1'106'000	0.00	0.00
04.05.2023	Bought	CHF	30'018'201	USD	32'967'000	0.00	0.00
04.05.2023	Bought	CHF	1'489'472'296	USD	1'635'636'000	0.00	0.00
04.05.2023	Bought	CHF	35'463'086	USD	38'766'000	0.00	0.00
04.05.2023	Bought	CHF	1'653'281	USD	1'832'000	0.00	0.00
04.05.2023	Bought	CHF	140'725	USD	156'000	0.00	0.00
04.05.2023	Bought	CHF	25'068	USD	28'000	0.00	0.00
04.05.2023	Bought	CHF	1'083'783	USD	1'209'000	0.00	0.00
04.05.2023	Bought	CHF	1'409'719	USD	1'579'000	0.00	0.00
04.05.2023	Bought	CHF	57'955	USD	65'000	0.00	0.00
04.05.2023	Bought	CHF	784'871	USD	882'000	0.00	0.00
04.05.2023	Bought	EUR	3'341'000	CHF	3'291'476	0.00	0.00
04.05.2023	Bought	EUR	2'031'000	CHF	1'998'455	0.00	0.00
04.05.2023	Bought	EUR	535'140'000	CHF	525'842'478	0.00	0.00
04.05.2023	Bought	GBP	116'000	CHF	129'611	0.00	0.00
04.05.2023	Bought	GBP	59'000	CHF	66'181	0.00	0.00
04.05.2023	Bought	GBP	81'629'000	CHF	91'319'260	0.00	0.00
04.05.2023	Bought	NZD	1'139'000	CHF	626'071	0.00	0.00
04.05.2023	Bought	USD	22'000	CHF	19'535	0.00	0.00
04.05.2023	Bought	USD	9'701'000	CHF	8'747'945	0.00	0.00
04.05.2023	Bought	USD	4'533'000	CHF	4'067'144	0.00	0.00
04.05.2023	Bought	USD	1'698'864'000	CHF	1'512'089'193	0.00	0.00
08.05.2023	Bought	CHF	17'261'641	JPY	2'511'674'000	0.00	0.00
08.05.2023	Bought	CHF	97'516	JPY	14'189'000	0.00	0.00
08.05.2023	Bought	CHF	38'608	JPY	5'611'000	0.00	0.00
08.05.2023	Bought	CHF	97'512	JPY	14'189'000	0.00	0.00
08.05.2023	Bought	JPY	2'531'474'000	CHF	16'546'706	0.00	0.00
05.06.2023	Bought	AUD	20'000	CHF	11'962	0.00	0.00
05.06.2023	Bought	AUD	284'000	CHF	169'213	0.00	0.00
05.06.2023	Bought	CAD	99'000	CHF	65'606	0.00	0.00
05.06.2023	Bought	CHF	10'320'997	AUD	17'589'000	0.00	0.00
05.06.2023	Bought	CHF	39'314	AUD	67'000	0.00	0.00
05.06.2023	Bought	CHF	56'253	AUD	95'000	0.00	0.00
05.06.2023	Bought	CHF	472'953	CAD	723'000	0.00	0.00
05.06.2023	Bought	CHF	73'438'927	CAD	112'248'000	0.00	0.00
05.06.2023	Bought	CHF	2'021'224	CAD	3'076'000	0.00	0.00
05.06.2023	Bought	CHF	54'541	CAD	84'000	0.00	0.00
05.06.2023	Bought	CHF	13'968	CAD	21'000	0.00	0.00
05.06.2023	Bought	CHF	53'171	CAD	80'000	0.00	0.00
05.06.2023	Bought	CHF	387'402	EUR	395'000	0.00	0.00
05.06.2023	Bought	CHF	524'882'436	EUR	535'140'000	0.00	0.00
05.06.2023	Bought	CHF	11'728'139	EUR	11'952'000	0.00	0.00
05.06.2023	Bought	CHF	1'718'394	EUR	1'753'000	0.00	0.00
05.06.2023	Bought	CHF	415'197	EUR	424'000	0.00	0.00
05.06.2023	Bought	CHF	132'478	EUR	136'000	0.00	0.00
05.06.2023	Bought	CHF	7'762	EUR	8'000	0.00	0.00
05.06.2023	Bought	CHF	105'097	EUR	108'000	0.00	0.00
05.06.2023	Bought	CHF	1'561'231	EUR	1'608'000	0.00	0.00
05.06.2023	Bought	CHF	6'786	EUR	7'000	0.00	0.00
05.06.2023	Bought	CHF	91'050'946	GBP	81'629'000	0.00	0.00
05.06.2023	Bought	CHF	725'557	GBP	650'000	0.00	0.00
05.06.2023	Bought	CHF	44'362	GBP	40'000	0.00	0.00
05.06.2023	Bought	CHF	558'338	GBP	502'000	0.00	0.00
05.06.2023	Bought	CHF	26'838	GBP	24'000	0.00	0.00
05.06.2023	Bought	CHF	21'306	GBP	19'000	0.00	0.00
05.06.2023	Bought	CHF	16'563'022	JPY	2'531'474'000	0.00	0.00
05.06.2023	Bought	CHF	88'750	JPY	13'570'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	CHF	2'920'675	USD	3'294'000	0.00	0.00
05.06.2023	Bought	CHF	1'506'527'112	USD	1'698'864'000	0.00	0.00
05.06.2023	Bought	CHF	41'646'300	USD	46'733'000	0.00	0.00
05.06.2023	Bought	CHF	1'050'708	USD	1'179'000	0.00	0.00
05.06.2023	Bought	CHF	436'854	USD	494'000	0.00	0.00
05.06.2023	Bought	CHF	808'889	USD	915'000	0.00	0.00
05.06.2023	Bought	CHF	144'550	USD	162'000	0.00	0.00
05.06.2023	Bought	CHF	67'334	USD	75'000	0.00	0.00
05.06.2023	Bought	CHF	571'168	USD	634'000	0.00	0.00
05.06.2023	Bought	CHF	91'583	USD	102'000	0.00	0.00
05.06.2023	Bought	CHF	1'103'355	USD	1'221'000	0.00	0.00
05.06.2023	Bought	CHF	3'935'824	USD	4'341'000	0.00	0.00
05.06.2023	Bought	CHF	1'573'030	USD	1'741'000	0.00	0.00
05.06.2023	Bought	EUR	50'000	CHF	48'716	0.00	0.00
05.06.2023	Bought	EUR	102'000	CHF	99'190	0.00	0.00
05.06.2023	Bought	EUR	6'218'000	CHF	6'063'315	0.00	0.00
05.06.2023	Bought	EUR	862'000	CHF	838'915	0.00	0.00
05.06.2023	Bought	EUR	2'225'000	CHF	2'162'860	0.00	0.00
05.06.2023	Bought	GBP	61'000	CHF	68'225	0.00	0.00
05.06.2023	Bought	GBP	25'000	CHF	27'988	0.00	0.00
05.06.2023	Bought	GBP	12'000	CHF	13'399	0.00	0.00
05.06.2023	Bought	GBP	34'000	CHF	38'106	0.00	0.00
05.06.2023	Bought	GBP	112'000	CHF	124'907	0.00	0.00
05.06.2023	Bought	GBP	1'220'000	CHF	1'368'780	0.00	0.00
05.06.2023	Bought	JPY	578'000	CHF	3'782	0.00	0.00
05.06.2023	Bought	JPY	106'034'000	CHF	703'458	0.00	0.00
05.06.2023	Bought	JPY	1'877'000	CHF	12'356	0.00	0.00
05.06.2023	Bought	USD	53'000	CHF	47'001	0.00	0.00
05.06.2023	Bought	USD	20'239'000	CHF	17'989'840	0.00	0.00
05.06.2023	Bought	USD	338'000	CHF	302'496	0.00	0.00
05.06.2023	Bought	USD	7'760'000	CHF	6'934'817	0.00	0.00
06.06.2023	Bought	CHF	623'618	NZD	1'139'000	0.00	0.00
06.06.2023	Bought	CHF	3'285	NZD	6'000	0.00	0.00
06.06.2023	Bought	NZD	1'145'000	CHF	627'034	0.00	0.00
05.07.2023	Bought	AUD	35'000	CHF	20'681	0.00	0.00
05.07.2023	Bought	AUD	148'000	CHF	87'325	0.00	0.00
05.07.2023	Bought	CAD	58'000	CHF	39'418	0.00	0.00
05.07.2023	Bought	CAD	1'929'000	CHF	1'293'416	0.00	0.00
05.07.2023	Bought	CAD	3'523'000	CHF	2'352'156	0.00	0.00
05.07.2023	Bought	CHF	10'294'306	AUD	17'447'000	0.00	0.00
05.07.2023	Bought	CHF	16'405	AUD	27'000	0.00	0.00
05.07.2023	Bought	CHF	77'891'216	CAD	116'133'000	0.00	0.00
05.07.2023	Bought	CHF	53'710	CAD	79'000	0.00	0.00
05.07.2023	Bought	CHF	50'821	CAD	75'000	0.00	0.00
05.07.2023	Bought	CHF	406'531	CAD	598'000	0.00	0.00
05.07.2023	Bought	CHF	505'162	CAD	747'000	0.00	0.00
05.07.2023	Bought	CHF	527'373'495	EUR	542'074'000	0.00	0.00
05.07.2023	Bought	CHF	620'778	EUR	639'000	0.00	0.00
05.07.2023	Bought	CHF	330'499	EUR	341'000	0.00	0.00
05.07.2023	Bought	CHF	42'707	EUR	44'000	0.00	0.00
05.07.2023	Bought	CHF	23'263	EUR	24'000	0.00	0.00
05.07.2023	Bought	CHF	4'450'366	EUR	4'544'000	0.00	0.00
05.07.2023	Bought	CHF	831'473	EUR	852'000	0.00	0.00
05.07.2023	Bought	CHF	91'967'022	GBP	81'400'000	0.00	0.00
05.07.2023	Bought	CHF	212'176	GBP	188'000	0.00	0.00
05.07.2023	Bought	CHF	838'183	GBP	733'000	0.00	0.00
05.07.2023	Bought	CHF	18'187	GBP	16'000	0.00	0.00
05.07.2023	Bought	CHF	15'962'630	JPY	2'436'555'000	0.00	0.00
05.07.2023	Bought	CHF	34'406	JPY	5'252'000	0.00	0.00
05.07.2023	Bought	CHF	23'721	JPY	3'728'000	0.00	0.00
05.07.2023	Bought	CHF	624'804	NZD	1'145'000	0.00	0.00
05.07.2023	Bought	CHF	195'043	NZD	354'000	0.00	0.00
05.07.2023	Bought	CHF	1'576'681'388	USD	1'731'365'000	0.00	0.00
05.07.2023	Bought	CHF	32'550	USD	36'000	0.00	0.00
05.07.2023	Bought	CHF	42'460	USD	47'000	0.00	0.00
05.07.2023	Bought	CHF	815'259	USD	900'000	0.00	0.00
05.07.2023	Bought	CHF	126'882	USD	141'000	0.00	0.00
05.07.2023	Bought	CHF	11'059'997	USD	12'320'000	0.00	0.00
05.07.2023	Bought	CHF	1'991'548	USD	2'227'000	0.00	0.00

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05.07.2023	Bought	CHF	129'157	USD	144'000	0.00	0.00
05.07.2023	Bought	EUR	25'000	CHF	24'229	0.00	0.00
05.07.2023	Bought	EUR	130'000	CHF	126'575	0.00	0.00
05.07.2023	Bought	EUR	121'000	CHF	118'226	0.00	0.00
05.07.2023	Bought	EUR	1'268'000	CHF	1'243'553	0.00	0.00
05.07.2023	Bought	EUR	571'000	CHF	555'390	0.00	0.00
05.07.2023	Bought	EUR	9'380'000	CHF	9'106'817	0.00	0.00
05.07.2023	Bought	GBP	24'000	CHF	27'311	0.00	0.00
05.07.2023	Bought	GBP	2'405'000	CHF	2'716'416	0.00	0.00
05.07.2023	Bought	GBP	724'000	CHF	824'779	0.00	0.00
05.07.2023	Bought	JPY	9'623'000	CHF	62'681	0.00	0.00
05.07.2023	Bought	USD	95'000	CHF	85'123	0.00	0.00
05.07.2023	Bought	USD	259'000	CHF	231'155	0.00	0.00
05.07.2023	Bought	USD	141'000	CHF	127'610	0.00	0.00
05.07.2023	Bought	USD	272'000	CHF	243'544	0.00	0.00
05.07.2023	Bought	USD	251'000	CHF	225'553	0.00	0.00
05.07.2023	Bought	USD	26'097'000	CHF	23'763'615	0.00	0.00
05.07.2023	Bought	USD	31'714'000	CHF	28'705'407	0.00	0.00
05.07.2023	Bought	USD	921'000	CHF	832'058	0.00	0.00
04.08.2023	Bought	AUD	34'000	CHF	20'311	0.00	0.00
04.08.2023	Bought	AUD	29'000	CHF	16'892	0.00	0.00
04.08.2023	Bought	AUD	127'000	CHF	75'466	0.00	0.00
04.08.2023	Bought	AUD	17'101'000	CHF	9'988'540	0.00	0.00
04.08.2023	Bought	CAD	16'000	CHF	10'509	0.00	0.00
04.08.2023	Bought	CAD	846'000	CHF	551'975	0.00	0.00
04.08.2023	Bought	CAD	414'000	CHF	279'159	0.00	0.00
04.08.2023	Bought	CAD	112'556'000	CHF	74'126'624	0.00	0.00
04.08.2023	Bought	CHF	10'274'381	AUD	17'291'000	0.00	0.00
04.08.2023	Bought	CHF	75'606'780	CAD	112'122'000	0.00	0.00
04.08.2023	Bought	CHF	1'123'848	CAD	1'662'000	0.00	0.00
04.08.2023	Bought	CHF	16'697	CAD	25'000	0.00	0.00
04.08.2023	Bought	CHF	15'262	CAD	23'000	0.00	0.00
04.08.2023	Bought	CHF	523'341'265	EUR	537'023'000	0.00	0.00
04.08.2023	Bought	CHF	6'058'155	EUR	6'198'000	0.00	0.00
04.08.2023	Bought	CHF	101'377	EUR	104'000	0.00	0.00
04.08.2023	Bought	CHF	77'868	EUR	80'000	0.00	0.00
04.08.2023	Bought	CHF	64'884	EUR	67'000	0.00	0.00
04.08.2023	Bought	CHF	22'220	EUR	23'000	0.00	0.00
04.08.2023	Bought	CHF	89'811'443	GBP	79'184'000	0.00	0.00
04.08.2023	Bought	CHF	1'311'455	GBP	1'154'000	0.00	0.00
04.08.2023	Bought	CHF	23'915	GBP	21'000	0.00	0.00
04.08.2023	Bought	CHF	11'354	GBP	10'000	0.00	0.00
04.08.2023	Bought	CHF	15'099'867	JPY	2'435'912'000	0.00	0.00
04.08.2023	Bought	CHF	41'904	JPY	6'760'000	0.00	0.00
04.08.2023	Bought	CHF	23'274	JPY	3'741'000	0.00	0.00
04.08.2023	Bought	CHF	499'321	JPY	80'645'000	0.00	0.00
04.08.2023	Bought	CHF	819'012	NZD	1'499'000	0.00	0.00
04.08.2023	Bought	CHF	1'505'096'439	USD	1'687'430'000	0.00	0.00
04.08.2023	Bought	CHF	24'686'077	USD	27'545'000	0.00	0.00
04.08.2023	Bought	CHF	391'548	USD	441'000	0.00	0.00
04.08.2023	Bought	CHF	501'696	USD	570'000	0.00	0.00
04.08.2023	Bought	CHF	62'677	USD	73'000	0.00	0.00
04.08.2023	Bought	CHF	25'770	USD	30'000	0.00	0.00
04.08.2023	Bought	CHF	190'961	USD	223'000	0.00	0.00
04.08.2023	Bought	CHF	60'940	USD	71'000	0.00	0.00
04.08.2023	Bought	EUR	132'000	CHF	127'115	0.00	0.00
04.08.2023	Bought	EUR	1'535'000	CHF	1'465'348	0.00	0.00
04.08.2023	Bought	EUR	76'000	CHF	72'886	0.00	0.00
04.08.2023	Bought	EUR	2'532'000	CHF	2'467'525	0.00	0.00
04.08.2023	Bought	EUR	539'220'000	CHF	515'345'495	0.00	0.00
04.08.2023	Bought	GBP	480'000	CHF	535'059	0.00	0.00
04.08.2023	Bought	GBP	845'000	CHF	958'423	0.00	0.00
04.08.2023	Bought	GBP	79'044'000	CHF	88'157'773	0.00	0.00
04.08.2023	Bought	JPY	2'249'000	CHF	13'833	0.00	0.00
04.08.2023	Bought	JPY	2'524'809'000	CHF	15'404'626	0.00	0.00
04.08.2023	Bought	NZD	1'499'000	CHF	808'630	0.00	0.00
04.08.2023	Bought	USD	2'115'000	CHF	1'886'373	0.00	0.00
04.08.2023	Bought	USD	601'000	CHF	519'997	0.00	0.00
04.08.2023	Bought	USD	7'794'000	CHF	6'722'309	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	USD	1'705'873'000	CHF	1'478'751'363	0.00	0.00
05.09.2023	Bought	AUD	18'000	CHF	10'248	0.00	0.00
05.09.2023	Bought	AUD	21'000	CHF	11'997	0.00	0.00
05.09.2023	Bought	AUD	21'000	CHF	11'867	0.00	0.00
05.09.2023	Bought	AUD	762'000	CHF	432'664	0.00	0.00
05.09.2023	Bought	CAD	114'000	CHF	74'011	0.00	0.00
05.09.2023	Bought	CAD	23'000	CHF	14'927	0.00	0.00
05.09.2023	Bought	CAD	38'000	CHF	24'648	0.00	0.00
05.09.2023	Bought	CAD	32'000	CHF	20'910	0.00	0.00
05.09.2023	Bought	CAD	87'000	CHF	56'577	0.00	0.00
05.09.2023	Bought	CAD	113'000	CHF	73'194	0.00	0.00
05.09.2023	Bought	CAD	108'000	CHF	70'282	0.00	0.00
05.09.2023	Bought	CAD	495'000	CHF	324'974	0.00	0.00
05.09.2023	Bought	CAD	514'000	CHF	333'411	0.00	0.00
05.09.2023	Bought	CAD	1'740'000	CHF	1'127'156	0.00	0.00
05.09.2023	Bought	CHF	9'965'146	AUD	17'101'000	0.00	0.00
05.09.2023	Bought	CHF	102'556	AUD	176'000	0.00	0.00
05.09.2023	Bought	CHF	56'786	AUD	98'000	0.00	0.00
05.09.2023	Bought	CHF	379'384	AUD	668'000	0.00	0.00
05.09.2023	Bought	CHF	73'905'001	CAD	112'556'000	0.00	0.00
05.09.2023	Bought	CHF	1'348'255	CAD	2'048'000	0.00	0.00
05.09.2023	Bought	CHF	17'605	CAD	27'000	0.00	0.00
05.09.2023	Bought	CHF	56'476	CAD	87'000	0.00	0.00
05.09.2023	Bought	CHF	22'756	CAD	35'000	0.00	0.00
05.09.2023	Bought	CHF	60'254	CAD	93'000	0.00	0.00
05.09.2023	Bought	CHF	4'973'452	EUR	5'214'000	0.00	0.00
05.09.2023	Bought	CHF	514'377'595	EUR	539'220'000	0.00	0.00
05.09.2023	Bought	CHF	10'998'702	EUR	11'478'000	0.00	0.00
05.09.2023	Bought	CHF	36'506	EUR	38'000	0.00	0.00
05.09.2023	Bought	CHF	452'746	EUR	473'000	0.00	0.00
05.09.2023	Bought	CHF	3'831	EUR	4'000	0.00	0.00
05.09.2023	Bought	CHF	106'008	EUR	111'000	0.00	0.00
05.09.2023	Bought	CHF	2'058'611	EUR	2'157'000	0.00	0.00
05.09.2023	Bought	CHF	1'858'451	GBP	1'672'000	0.00	0.00
05.09.2023	Bought	CHF	87'869'025	GBP	79'044'000	0.00	0.00
05.09.2023	Bought	CHF	2'238'419	GBP	2'001'000	0.00	0.00
05.09.2023	Bought	CHF	54'826	GBP	49'000	0.00	0.00
05.09.2023	Bought	CHF	34'566	GBP	31'000	0.00	0.00
05.09.2023	Bought	CHF	21'142	GBP	19'000	0.00	0.00
05.09.2023	Bought	CHF	68'774	GBP	62'000	0.00	0.00
05.09.2023	Bought	CHF	15'428'008	JPY	2'524'809'000	0.00	0.00
05.09.2023	Bought	CHF	39'739	JPY	6'470'000	0.00	0.00
05.09.2023	Bought	CHF	962'522	JPY	159'349'000	0.00	0.00
05.09.2023	Bought	CHF	12'518	JPY	2'075'000	0.00	0.00
05.09.2023	Bought	CHF	805'886	NZD	1'499'000	0.00	0.00
05.09.2023	Bought	CHF	2'777'878	USD	3'216'000	0.00	0.00
05.09.2023	Bought	CHF	1'473'693'449	USD	1'705'873'000	0.00	0.00
05.09.2023	Bought	CHF	46'800'388	USD	53'669'000	0.00	0.00
05.09.2023	Bought	CHF	1'574'774	USD	1'806'000	0.00	0.00
05.09.2023	Bought	CHF	17'469	USD	20'000	0.00	0.00
05.09.2023	Bought	CHF	532'485	USD	609'000	0.00	0.00
05.09.2023	Bought	CHF	172'209	USD	197'000	0.00	0.00
05.09.2023	Bought	CHF	1'463'310	USD	1'668'000	0.00	0.00
05.09.2023	Bought	CHF	573'811	USD	651'000	0.00	0.00
05.09.2023	Bought	CHF	194'125	USD	219'000	0.00	0.00
05.09.2023	Bought	CHF	5'444'311	USD	6'179'000	0.00	0.00
05.09.2023	Bought	EUR	67'000	CHF	64'028	0.00	0.00
05.09.2023	Bought	EUR	3'126'000	CHF	2'994'549	0.00	0.00
05.09.2023	Bought	EUR	1'888'000	CHF	1'804'318	0.00	0.00
05.09.2023	Bought	EUR	431'000	CHF	412'660	0.00	0.00
05.09.2023	Bought	EUR	3'247'000	CHF	3'110'944	0.00	0.00
05.09.2023	Bought	EUR	2'094'000	CHF	1'998'329	0.00	0.00
05.09.2023	Bought	EUR	8'310'000	CHF	7'920'444	0.00	0.00
05.09.2023	Bought	EUR	424'000	CHF	405'251	0.00	0.00
05.09.2023	Bought	EUR	2'918'000	CHF	2'788'698	0.00	0.00
05.09.2023	Bought	GBP	22'000	CHF	24'643	0.00	0.00
05.09.2023	Bought	GBP	18'000	CHF	20'138	0.00	0.00
05.09.2023	Bought	GBP	27'000	CHF	30'088	0.00	0.00
05.09.2023	Bought	GBP	50'000	CHF	55'425	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.09.2023	Bought	GBP	79'000	CHF	88'119	0.00	0.00
05.09.2023	Bought	GBP	69'000	CHF	77'231	0.00	0.00
05.09.2023	Bought	GBP	485'000	CHF	539'328	0.00	0.00
05.09.2023	Bought	GBP	670'000	CHF	750'049	0.00	0.00
05.09.2023	Bought	GBP	1'834'000	CHF	2'043'010	0.00	0.00
05.09.2023	Bought	JPY	2'901'000	CHF	17'474	0.00	0.00
05.09.2023	Bought	JPY	6'145'000	CHF	37'551	0.00	0.00
05.09.2023	Bought	JPY	2'234'000	CHF	13'489	0.00	0.00
05.09.2023	Bought	JPY	8'049'000	CHF	48'923	0.00	0.00
05.09.2023	Bought	USD	9'072'000	CHF	7'978'379	0.00	0.00
05.09.2023	Bought	USD	229'000	CHF	200'819	0.00	0.00
05.09.2023	Bought	USD	9'804'000	CHF	8'559'000	0.00	0.00
05.09.2023	Bought	USD	1'364'000	CHF	1'200'289	0.00	0.00
05.09.2023	Bought	USD	7'448'000	CHF	6'546'539	0.00	0.00
05.09.2023	Bought	USD	27'946'000	CHF	24'545'475	0.00	0.00
05.09.2023	Bought	USD	8'325'000	CHF	7'360'707	0.00	0.00
05.09.2023	Bought	USD	8'724'000	CHF	7'645'373	0.00	0.00
04.10.2023	Bought	AUD	26'000	CHF	14'880	0.00	0.00
04.10.2023	Bought	AUD	54'000	CHF	31'103	0.00	0.00
04.10.2023	Bought	CAD	38'000	CHF	24'774	0.00	0.00
04.10.2023	Bought	CAD	275'000	CHF	179'039	0.00	0.00
04.10.2023	Bought	CAD	105'000	CHF	68'536	0.00	0.00
04.10.2023	Bought	CAD	397'000	CHF	262'315	0.00	0.00
04.10.2023	Bought	CAD	2'875'000	CHF	1'865'645	0.00	0.00
04.10.2023	Bought	CAD	2'123'000	CHF	1'380'929	0.00	0.00
04.10.2023	Bought	CAD	836'000	CHF	553'620	0.00	0.00
04.10.2023	Bought	CHF	86'198	AUD	151'000	0.00	0.00
04.10.2023	Bought	CHF	9'830'591	AUD	17'221'000	0.00	0.00
04.10.2023	Bought	CHF	72'646'912	CAD	111'582'000	0.00	0.00
04.10.2023	Bought	CHF	11'963	CAD	18'000	0.00	0.00
04.10.2023	Bought	CHF	9'359	CAD	14'000	0.00	0.00
04.10.2023	Bought	CHF	10'152	CAD	15'000	0.00	0.00
04.10.2023	Bought	CHF	513'087'181	EUR	536'190'000	0.00	0.00
04.10.2023	Bought	CHF	8'577	EUR	9'000	0.00	0.00
04.10.2023	Bought	CHF	540'125	EUR	564'000	0.00	0.00
04.10.2023	Bought	CHF	67'118	EUR	70'000	0.00	0.00
04.10.2023	Bought	CHF	45'033	EUR	47'000	0.00	0.00
04.10.2023	Bought	CHF	679'093	EUR	706'000	0.00	0.00
04.10.2023	Bought	CHF	130'359	EUR	135'000	0.00	0.00
04.10.2023	Bought	CHF	9'667	EUR	10'000	0.00	0.00
04.10.2023	Bought	CHF	88'847'803	GBP	79'624'000	0.00	0.00
04.10.2023	Bought	CHF	60'984	GBP	55'000	0.00	0.00
04.10.2023	Bought	CHF	21'125	GBP	19'000	0.00	0.00
04.10.2023	Bought	CHF	16'243'545	JPY	2'673'374'000	0.00	0.00
04.10.2023	Bought	CHF	17'757	JPY	2'918'000	0.00	0.00
04.10.2023	Bought	CHF	785'954	NZD	1'499'000	0.00	0.00
04.10.2023	Bought	CHF	1'497'873'277	USD	1'701'195'000	0.00	0.00
04.10.2023	Bought	CHF	1'305'431	USD	1'456'000	0.00	0.00
04.10.2023	Bought	CHF	1'434'376	USD	1'600'000	0.00	0.00
04.10.2023	Bought	CHF	56'284	USD	63'000	0.00	0.00
04.10.2023	Bought	CHF	44'199	USD	49'000	0.00	0.00
04.10.2023	Bought	CHF	1'111'614	USD	1'218'000	0.00	0.00
04.10.2023	Bought	CHF	27'394	USD	30'000	0.00	0.00
04.10.2023	Bought	EUR	1'124'000	CHF	1'075'617	0.00	0.00
04.10.2023	Bought	EUR	5'398'000	CHF	5'158'529	0.00	0.00
04.10.2023	Bought	EUR	1'484'000	CHF	1'410'880	0.00	0.00
04.10.2023	Bought	EUR	1'498'000	CHF	1'430'326	0.00	0.00
04.10.2023	Bought	EUR	2'485'000	CHF	2'371'366	0.00	0.00
04.10.2023	Bought	EUR	152'000	CHF	145'559	0.00	0.00
04.10.2023	Bought	EUR	2'960'000	CHF	2'829'079	0.00	0.00
04.10.2023	Bought	EUR	129'000	CHF	124'873	0.00	0.00
04.10.2023	Bought	GBP	78'000	CHF	86'589	0.00	0.00
04.10.2023	Bought	GBP	15'000	CHF	16'766	0.00	0.00
04.10.2023	Bought	GBP	70'000	CHF	77'926	0.00	0.00
04.10.2023	Bought	GBP	400'000	CHF	445'001	0.00	0.00
04.10.2023	Bought	GBP	505'000	CHF	563'504	0.00	0.00
04.10.2023	Bought	GBP	922'000	CHF	1'028'194	0.00	0.00
04.10.2023	Bought	GBP	580'000	CHF	644'277	0.00	0.00
04.10.2023	Bought	JPY	5'693'000	CHF	34'591	0.00	0.00

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04.10.2023	Bought	JPY	8'837'000	CHF	53'877	0.00	0.00
04.10.2023	Bought	JPY	2'444'000	CHF	14'737	0.00	0.00
04.10.2023	Bought	JPY	2'316'000	CHF	14'003	0.00	0.00
04.10.2023	Bought	JPY	1'777'000	CHF	10'812	0.00	0.00
04.10.2023	Bought	JPY	5'251'000	CHF	31'882	0.00	0.00
04.10.2023	Bought	JPY	16'668'000	CHF	102'269	0.00	0.00
04.10.2023	Bought	NZD	397'000	CHF	209'789	0.00	0.00
04.10.2023	Bought	USD	14'629'000	CHF	12'880'834	0.00	0.00
04.10.2023	Bought	USD	26'525'000	CHF	23'276'961	0.00	0.00
04.10.2023	Bought	USD	12'841'000	CHF	11'385'126	0.00	0.00
04.10.2023	Bought	USD	4'438'000	CHF	3'952'487	0.00	0.00
04.10.2023	Bought	USD	7'340'000	CHF	6'529'833	0.00	0.00
04.10.2023	Bought	USD	883'000	CHF	786'688	0.00	0.00
04.10.2023	Bought	USD	344'000	CHF	307'161	0.00	0.00
04.10.2023	Bought	USD	8'770'000	CHF	7'853'509	0.00	0.00
04.10.2023	Bought	USD	1'329'000	CHF	1'217'813	0.00	0.00
03.11.2023	Bought	AUD	133'000	CHF	76'146	0.00	0.00
03.11.2023	Bought	AUD	95'000	CHF	55'446	0.00	0.00
03.11.2023	Bought	AUD	111'000	CHF	65'396	0.00	0.00
03.11.2023	Bought	CAD	356'000	CHF	238'394	0.00	0.00
03.11.2023	Bought	CAD	27'000	CHF	17'523	0.00	0.00
03.11.2023	Bought	CAD	17'000	CHF	11'316	0.00	0.00
03.11.2023	Bought	CAD	37'000	CHF	24'102	0.00	0.00
03.11.2023	Bought	CAD	2'003'000	CHF	1'351'424	0.00	0.00
03.11.2023	Bought	CAD	791'000	CHF	521'483	0.00	0.00
03.11.2023	Bought	CHF	10'187'443	AUD	17'292'000	0.00	0.00
03.11.2023	Bought	CHF	10'427	AUD	18'000	0.00	0.00
03.11.2023	Bought	CHF	13'014	AUD	23'000	0.00	0.00
03.11.2023	Bought	CHF	70'835'360	CAD	104'980'000	0.00	0.00
03.11.2023	Bought	CHF	75'006	CAD	112'000	0.00	0.00
03.11.2023	Bought	CHF	35'900	CAD	54'000	0.00	0.00
03.11.2023	Bought	CHF	28'701	CAD	44'000	0.00	0.00
03.11.2023	Bought	CHF	278'230	CAD	428'000	0.00	0.00
03.11.2023	Bought	CHF	45'504	CAD	70'000	0.00	0.00
03.11.2023	Bought	CHF	505'086'042	EUR	522'501'000	0.00	0.00
03.11.2023	Bought	CHF	2'323'383	EUR	2'412'000	0.00	0.00
03.11.2023	Bought	CHF	1'307'718	EUR	1'360'000	0.00	0.00
03.11.2023	Bought	CHF	655'575	EUR	689'000	0.00	0.00
03.11.2023	Bought	CHF	2'193'104	EUR	2'316'000	0.00	0.00
03.11.2023	Bought	CHF	43'531	EUR	46'000	0.00	0.00
03.11.2023	Bought	CHF	348'509	EUR	368'000	0.00	0.00
03.11.2023	Bought	CHF	85'859'584	GBP	77'128'000	0.00	0.00
03.11.2023	Bought	CHF	229'660	GBP	207'000	0.00	0.00
03.11.2023	Bought	CHF	32'225	GBP	29'000	0.00	0.00
03.11.2023	Bought	CHF	190'571	GBP	174'000	0.00	0.00
03.11.2023	Bought	CHF	29'365	GBP	27'000	0.00	0.00
03.11.2023	Bought	CHF	278'274	GBP	256'000	0.00	0.00
03.11.2023	Bought	CHF	63'179	GBP	58'000	0.00	0.00
03.11.2023	Bought	CHF	603'745	NZD	1'102'000	0.00	0.00
03.11.2023	Bought	CHF	1'485'051'492	USD	1'628'512'000	0.00	0.00
03.11.2023	Bought	CHF	2'874'501	USD	3'130'000	0.00	0.00
03.11.2023	Bought	CHF	3'458'182	USD	3'794'000	0.00	0.00
03.11.2023	Bought	CHF	841'226	USD	931'000	0.00	0.00
03.11.2023	Bought	CHF	1'522'442	USD	1'698'000	0.00	0.00
03.11.2023	Bought	CHF	5'464'091	USD	6'101'000	0.00	0.00
03.11.2023	Bought	CHF	46'311	USD	52'000	0.00	0.00
03.11.2023	Bought	CHF	49'092	USD	55'000	0.00	0.00
03.11.2023	Bought	CHF	54'557	USD	61'000	0.00	0.00
03.11.2023	Bought	CHF	6'854'652	USD	7'632'000	0.00	0.00
03.11.2023	Bought	EUR	85'000	CHF	80'504	0.00	0.00
03.11.2023	Bought	EUR	332'000	CHF	319'644	0.00	0.00
03.11.2023	Bought	EUR	36'000	CHF	34'473	0.00	0.00
03.11.2023	Bought	EUR	17'051'000	CHF	16'482'110	0.00	0.00
03.11.2023	Bought	EUR	2'923'000	CHF	2'813'055	0.00	0.00
03.11.2023	Bought	EUR	701'000	CHF	669'381	0.00	0.00
03.11.2023	Bought	GBP	25'000	CHF	27'156	0.00	0.00
03.11.2023	Bought	GBP	12'000	CHF	13'153	0.00	0.00
03.11.2023	Bought	GBP	11'177'000	CHF	1'310'075	0.00	0.00
03.11.2023	Bought	GBP	1'149'000	CHF	1'274'062	0.00	0.00

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03.11.2023	Bought	USD	376'000	CHF	339'034	0.00	0.00
03.11.2023	Bought	USD	251'000	CHF	226'524	0.00	0.00
03.11.2023	Bought	USD	69'360'000	CHF	63'244'737	0.00	0.00
03.11.2023	Bought	USD	21'179'000	CHF	19'247'689	0.00	0.00
06.11.2023	Bought	CHF	16'172'049	JPY	2'633'306'000	0.00	0.00
06.11.2023	Bought	CHF	11'805	JPY	1'907'000	0.00	0.00
06.11.2023	Bought	CHF	12'682	JPY	2'119'000	0.00	0.00
06.11.2023	Bought	JPY	7'694'000	CHF	47'253	0.00	0.00
06.11.2023	Bought	JPY	16'848'000	CHF	102'786	0.00	0.00
06.11.2023	Bought	JPY	18'588'000	CHF	111'910	0.00	0.00
06.11.2023	Bought	JPY	2'594'202'000	CHF	15'592'027	0.00	0.00
05.12.2023	Bought	AUD	20'000	CHF	11'610	0.00	0.00
05.12.2023	Bought	AUD	130'000	CHF	74'726	0.00	0.00
05.12.2023	Bought	CAD	18'000	CHF	11'663	0.00	0.00
05.12.2023	Bought	CAD	31'000	CHF	20'256	0.00	0.00
05.12.2023	Bought	CHF	9'768'403	AUD	16'994'000	0.00	0.00
05.12.2023	Bought	CHF	171'570	AUD	297'000	0.00	0.00
05.12.2023	Bought	CHF	22'554	AUD	39'000	0.00	0.00
05.12.2023	Bought	CHF	341'159	CAD	522'000	0.00	0.00
05.12.2023	Bought	CHF	66'962'719	CAD	102'457'000	0.00	0.00
05.12.2023	Bought	CHF	15'050	CAD	23'000	0.00	0.00
05.12.2023	Bought	CHF	22'088	CAD	34'000	0.00	0.00
05.12.2023	Bought	CHF	27'727	CAD	43'000	0.00	0.00
05.12.2023	Bought	CHF	79'119	CAD	123'000	0.00	0.00
05.12.2023	Bought	CHF	20'662	CAD	32'000	0.00	0.00
05.12.2023	Bought	CHF	114'229	EUR	119'000	0.00	0.00
05.12.2023	Bought	CHF	488'159'395	EUR	508'564'000	0.00	0.00
05.12.2023	Bought	CHF	3'030'849	EUR	3'161'000	0.00	0.00
05.12.2023	Bought	CHF	107'765	EUR	112'000	0.00	0.00
05.12.2023	Bought	CHF	230'491	EUR	240'000	0.00	0.00
05.12.2023	Bought	CHF	61'669	EUR	64'000	0.00	0.00
05.12.2023	Bought	CHF	67'597	EUR	70'000	0.00	0.00
05.12.2023	Bought	CHF	1'134'109	EUR	1'176'000	0.00	0.00
05.12.2023	Bought	CHF	19'286	EUR	20'000	0.00	0.00
05.12.2023	Bought	CHF	552'808	EUR	572'000	0.00	0.00
05.12.2023	Bought	CHF	27'966	EUR	29'000	0.00	0.00
05.12.2023	Bought	CHF	49'052	EUR	51'000	0.00	0.00
05.12.2023	Bought	CHF	55'846	EUR	58'000	0.00	0.00
05.12.2023	Bought	CHF	83'120'461	GBP	75'516'000	0.00	0.00
05.12.2023	Bought	CHF	459'423	GBP	417'000	0.00	0.00
05.12.2023	Bought	CHF	374'742	GBP	338'000	0.00	0.00
05.12.2023	Bought	CHF	69'384	GBP	63'000	0.00	0.00
05.12.2023	Bought	CHF	188'559	GBP	170'000	0.00	0.00
05.12.2023	Bought	CHF	566'598	GBP	514'000	0.00	0.00
05.12.2023	Bought	CHF	136'833	GBP	124'000	0.00	0.00
05.12.2023	Bought	CHF	15'615'589	JPY	2'594'202'000	0.00	0.00
05.12.2023	Bought	CHF	11'134	JPY	1'867'000	0.00	0.00
05.12.2023	Bought	CHF	26'345	JPY	4'417'000	0.00	0.00
05.12.2023	Bought	CHF	581'323	NZD	1'102'000	0.00	0.00
05.12.2023	Bought	CHF	1'415'483'277	USD	1'560'800'000	0.00	0.00
05.12.2023	Bought	CHF	4'855'316	USD	5'354'000	0.00	0.00
05.12.2023	Bought	CHF	383'376	USD	428'000	0.00	0.00
05.12.2023	Bought	CHF	1'885'005	USD	2'107'000	0.00	0.00
05.12.2023	Bought	CHF	655'089	USD	731'000	0.00	0.00
05.12.2023	Bought	CHF	17'946	USD	20'000	0.00	0.00
05.12.2023	Bought	CHF	94'558	USD	105'000	0.00	0.00
05.12.2023	Bought	CHF	1'244'772	USD	1'398'000	0.00	0.00
05.12.2023	Bought	CHF	1'191'430	USD	1'347'000	0.00	0.00
05.12.2023	Bought	CHF	2'585'485	USD	2'918'000	0.00	0.00
05.12.2023	Bought	CHF	31'868	USD	36'000	0.00	0.00
05.12.2023	Bought	CHF	1'280'380	USD	1'450'000	0.00	0.00
05.12.2023	Bought	CHF	718'467	USD	815'000	0.00	0.00
05.12.2023	Bought	CHF	431'762	USD	488'000	0.00	0.00
05.12.2023	Bought	CHF	948'226	USD	1'077'000	0.00	0.00
05.12.2023	Bought	EUR	202'000	CHF	194'790	0.00	0.00
05.12.2023	Bought	GBP	19'000	CHF	21'119	0.00	0.00
05.12.2023	Bought	GBP	432'000	CHF	475'508	0.00	0.00
05.12.2023	Bought	JPY	9'145'000	CHF	55'050	0.00	0.00
05.12.2023	Bought	JPY	4'933'000	CHF	29'713	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	USD	24'503'000	CHF	22'222'236	0.00	0.00
05.12.2023	Bought	USD	3'691'000	CHF	3'252'479	0.00	0.00
05.01.2024	Bought	AUD	28'000	CHF	16'248	0.00	0.00
05.01.2024	Bought	CAD	42'000	CHF	27'055	0.00	0.00
05.01.2024	Bought	CAD	161'000	CHF	104'143	0.00	0.00
05.01.2024	Bought	CAD	512'000	CHF	329'886	0.00	0.00
05.01.2024	Bought	CHF	213'342	AUD	371'000	0.00	0.00
05.01.2024	Bought	CHF	9'879'909	AUD	17'180'000	0.00	0.00
05.01.2024	Bought	CHF	1'069'809	AUD	1'850'000	0.00	0.00
05.01.2024	Bought	CHF	217'453	AUD	377'000	0.00	0.00
05.01.2024	Bought	CHF	583'398	AUD	1'017'000	0.00	0.00
05.01.2024	Bought	CHF	12'670	AUD	22'000	0.00	0.00
05.01.2024	Bought	CHF	2'417'231	CAD	3'781'000	0.00	0.00
05.01.2024	Bought	CHF	65'976'799	CAD	103'185'000	0.00	0.00
05.01.2024	Bought	CHF	1'281'222	CAD	1'984'000	0.00	0.00
05.01.2024	Bought	CHF	1'447'630	CAD	2'249'000	0.00	0.00
05.01.2024	Bought	CHF	29'568	CAD	46'000	0.00	0.00
05.01.2024	Bought	CHF	3'012'162	CAD	4'689'000	0.00	0.00
05.01.2024	Bought	CHF	47'662	CAD	74'000	0.00	0.00
05.01.2024	Bought	CHF	14'159	CAD	22'000	0.00	0.00
05.01.2024	Bought	CHF	5'810	CAD	9'000	0.00	0.00
05.01.2024	Bought	CHF	10'869'573	EUR	11'482'000	0.00	0.00
05.01.2024	Bought	CHF	486'664'825	EUR	514'034'000	0.00	0.00
05.01.2024	Bought	CHF	13'883'457	EUR	14'598'000	0.00	0.00
05.01.2024	Bought	CHF	16'646'549	EUR	17'647'000	0.00	0.00
05.01.2024	Bought	CHF	985'270	EUR	1'045'000	0.00	0.00
05.01.2024	Bought	CHF	18'384'535	EUR	19'538'000	0.00	0.00
05.01.2024	Bought	CHF	931'552	EUR	985'000	0.00	0.00
05.01.2024	Bought	CHF	3'043'728	EUR	3'223'000	0.00	0.00
05.01.2024	Bought	CHF	34'917	EUR	37'000	0.00	0.00
05.01.2024	Bought	CHF	153'887	EUR	163'000	0.00	0.00
05.01.2024	Bought	CHF	307'943	EUR	327'000	0.00	0.00
05.01.2024	Bought	CHF	3'357'053	GBP	3'060'000	0.00	0.00
05.01.2024	Bought	CHF	84'147'052	GBP	76'691'000	0.00	0.00
05.01.2024	Bought	CHF	1'263'911	GBP	1'145'000	0.00	0.00
05.01.2024	Bought	CHF	2'738'875	GBP	2'493'000	0.00	0.00
05.01.2024	Bought	CHF	38'475	GBP	35'000	0.00	0.00
05.01.2024	Bought	CHF	3'857'400	GBP	3'516'000	0.00	0.00
05.01.2024	Bought	CHF	48'177	GBP	44'000	0.00	0.00
05.01.2024	Bought	CHF	33'900	GBP	31'000	0.00	0.00
05.01.2024	Bought	CHF	18'518	GBP	17'000	0.00	0.00
05.01.2024	Bought	CHF	145'758	JPY	24'741'000	0.00	0.00
05.01.2024	Bought	CHF	15'237'909	JPY	2'586'408'000	0.00	0.00
05.01.2024	Bought	CHF	651'740	JPY	109'997'000	0.00	0.00
05.01.2024	Bought	CHF	95'646	JPY	16'150'000	0.00	0.00
05.01.2024	Bought	CHF	93'055	JPY	15'639'000	0.00	0.00
05.01.2024	Bought	CHF	1'095'648	JPY	184'351'000	0.00	0.00
05.01.2024	Bought	CHF	15'753	JPY	2'607'000	0.00	0.00
05.01.2024	Bought	CHF	9'280	JPY	1'547'000	0.00	0.00
05.01.2024	Bought	CHF	6'462	NZD	12'000	0.00	0.00
05.01.2024	Bought	CHF	589'758	NZD	1'102'000	0.00	0.00
05.01.2024	Bought	CHF	78'765'761	USD	90'917'000	0.00	0.00
05.01.2024	Bought	CHF	1'343'782'774	USD	1'550'880'000	0.00	0.00
05.01.2024	Bought	CHF	23'391'924	USD	26'790'000	0.00	0.00
05.01.2024	Bought	CHF	44'924'577	USD	51'579'000	0.00	0.00
05.01.2024	Bought	CHF	3'052'314	USD	3'503'000	0.00	0.00
05.01.2024	Bought	CHF	53'562'019	USD	61'504'000	0.00	0.00
05.01.2024	Bought	CHF	1'359'760	USD	1'550'000	0.00	0.00
05.01.2024	Bought	CHF	1'562'072	USD	1'781'000	0.00	0.00
05.01.2024	Bought	CHF	6'653'815	USD	7'613'000	0.00	0.00
05.01.2024	Bought	CHF	129'604	USD	151'000	0.00	0.00
05.01.2024	Bought	CHF	2'186'490	USD	2'543'000	0.00	0.00
05.01.2024	Bought	CHF	663'199	USD	776'000	0.00	0.00
05.01.2024	Bought	EUR	19'000	CHF	17'931	0.00	0.00
05.01.2024	Bought	EUR	51'000	CHF	48'202	0.00	0.00
05.01.2024	Bought	EUR	1'140'000	CHF	1'084'278	0.00	0.00
05.01.2024	Bought	EUR	308'000	CHF	291'471	0.00	0.00
05.01.2024	Bought	EUR	1'115'000	CHF	1'049'369	0.00	0.00
05.01.2024	Bought	GBP	32'000	CHF	34'667	0.00	0.00

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05.01.2024	Bought	GBP	70'000	CHF	76'684	0.00	0.00
05.01.2024	Bought	GBP	357'000	CHF	388'041	0.00	0.00
05.01.2024	Bought	GBP	263'000	CHF	290'111	0.00	0.00
05.01.2024	Bought	JPY	2'720'000	CHF	16'515	0.00	0.00
05.01.2024	Bought	JPY	74'212'000	CHF	446'231	0.00	0.00
05.01.2024	Bought	USD	60'000	CHF	52'447	0.00	0.00
05.01.2024	Bought	USD	1'220'000	CHF	1'055'540	0.00	0.00
05.01.2024	Bought	USD	3'912'000	CHF	3'381'161	0.00	0.00
05.01.2024	Bought	USD	2'391'000	CHF	2'071'460	0.00	0.00
05.01.2024	Bought	USD	2'640'000	CHF	2'259'782	0.00	0.00
05.02.2024	Bought	AUD	38'000	CHF	21'698	0.00	0.00
05.02.2024	Bought	AUD	162'000	CHF	92'206	0.00	0.00
05.02.2024	Bought	AUD	106'000	CHF	60'589	0.00	0.00
05.02.2024	Bought	CAD	18'000	CHF	11'542	0.00	0.00
05.02.2024	Bought	CAD	526'000	CHF	339'049	0.00	0.00
05.02.2024	Bought	CAD	869'000	CHF	551'788	0.00	0.00
05.02.2024	Bought	CAD	183'000	CHF	117'571	0.00	0.00
05.02.2024	Bought	CHF	11'899'624	AUD	20'789'000	0.00	0.00
05.02.2024	Bought	CHF	280'742	AUD	490'000	0.00	0.00
05.02.2024	Bought	CHF	787'406	AUD	1'370'000	0.00	0.00
05.02.2024	Bought	CHF	11'372	AUD	20'000	0.00	0.00
05.02.2024	Bought	CHF	72'940'712	CAD	115'324'000	0.00	0.00
05.02.2024	Bought	CHF	2'348'390	CAD	3'690'000	0.00	0.00
05.02.2024	Bought	CHF	3'075'562	CAD	4'832'000	0.00	0.00
05.02.2024	Bought	CHF	12'735	CAD	20'000	0.00	0.00
05.02.2024	Bought	CHF	43'779	CAD	69'000	0.00	0.00
05.02.2024	Bought	CHF	37'249	CAD	59'000	0.00	0.00
05.02.2024	Bought	CHF	22'205	CAD	35'000	0.00	0.00
05.02.2024	Bought	CHF	10'168	CAD	16'000	0.00	0.00
05.02.2024	Bought	CHF	426'708	CAD	670'000	0.00	0.00
05.02.2024	Bought	CHF	10'906	CAD	17'000	0.00	0.00
05.02.2024	Bought	CHF	30'205	CAD	47'000	0.00	0.00
05.02.2024	Bought	CHF	538'044'420	EUR	580'446'000	0.00	0.00
05.02.2024	Bought	CHF	16'087'766	EUR	17'341'000	0.00	0.00
05.02.2024	Bought	CHF	13'544'874	EUR	14'587'000	0.00	0.00
05.02.2024	Bought	CHF	92'785	EUR	100'000	0.00	0.00
05.02.2024	Bought	CHF	210'442	EUR	227'000	0.00	0.00
05.02.2024	Bought	CHF	1'168'584	EUR	1'258'000	0.00	0.00
05.02.2024	Bought	CHF	203'258	EUR	218'000	0.00	0.00
05.02.2024	Bought	CHF	63'566	EUR	68'000	0.00	0.00
05.02.2024	Bought	CHF	305'489	EUR	327'000	0.00	0.00
05.02.2024	Bought	CHF	297'322	EUR	316'000	0.00	0.00
05.02.2024	Bought	CHF	529'112	EUR	560'000	0.00	0.00
05.02.2024	Bought	CHF	847'320	EUR	904'000	0.00	0.00
05.02.2024	Bought	CHF	605'158	EUR	647'000	0.00	0.00
05.02.2024	Bought	CHF	21'949	GBP	20'000	0.00	0.00
05.02.2024	Bought	CHF	91'897'709	GBP	86'310'000	0.00	0.00
05.02.2024	Bought	CHF	4'950'799	GBP	4'629'000	0.00	0.00
05.02.2024	Bought	CHF	2'635'471	GBP	2'465'000	0.00	0.00
05.02.2024	Bought	CHF	16'101	GBP	15'000	0.00	0.00
05.02.2024	Bought	CHF	36'594	GBP	34'000	0.00	0.00
05.02.2024	Bought	CHF	16'200	GBP	15'000	0.00	0.00
05.02.2024	Bought	CHF	641'577	GBP	593'000	0.00	0.00
05.02.2024	Bought	CHF	17'357	GBP	16'000	0.00	0.00
05.02.2024	Bought	CHF	277'012	GBP	255'000	0.00	0.00
05.02.2024	Bought	CHF	19'676	GBP	18'000	0.00	0.00
05.02.2024	Bought	CHF	17'032'172	JPY	2'864'508'000	0.00	0.00
05.02.2024	Bought	CHF	70'881	JPY	11'854'000	0.00	0.00
05.02.2024	Bought	CHF	787'306	JPY	131'438'000	0.00	0.00
05.02.2024	Bought	CHF	590'354	NZD	1'114'000	0.00	0.00
05.02.2024	Bought	CHF	11'155	NZD	21'000	0.00	0.00
05.02.2024	Bought	CHF	1'491'733'718	USD	1'789'364'000	0.00	0.00
05.02.2024	Bought	CHF	65'557'060	USD	78'154'000	0.00	0.00
05.02.2024	Bought	CHF	41'124'712	USD	48'620'000	0.00	0.00
05.02.2024	Bought	CHF	962'801	USD	1'133'000	0.00	0.00
05.02.2024	Bought	CHF	65'238	USD	77'000	0.00	0.00
05.02.2024	Bought	CHF	3'057'921	USD	3'623'000	0.00	0.00
05.02.2024	Bought	CHF	855'958	USD	1'007'000	0.00	0.00
05.02.2024	Bought	CHF	298'113	USD	351'000	0.00	0.00

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05.02.2024	Bought	CHF	508'548	USD	596'000	0.00	0.00
05.02.2024	Bought	CHF	375'315	USD	442'000	0.00	0.00
05.02.2024	Bought	CHF	1'062'676	USD	1'238'000	0.00	0.00
05.02.2024	Bought	CHF	3'563'820	USD	4'107'000	0.00	0.00
05.02.2024	Bought	CHF	1'471'706	USD	1'706'000	0.00	0.00
05.02.2024	Bought	CHF	1'791'588	USD	2'076'000	0.00	0.00
05.02.2024	Bought	EUR	43'000	CHF	40'447	0.00	0.00
05.02.2024	Bought	EUR	32'000	CHF	30'186	0.00	0.00
05.02.2024	Bought	EUR	748'000	CHF	694'680	0.00	0.00
05.02.2024	Bought	EUR	4'589'000	CHF	4'311'679	0.00	0.00
05.02.2024	Bought	GBP	72'000	CHF	78'996	0.00	0.00
05.02.2024	Bought	GBP	128'000	CHF	141'002	0.00	0.00
05.02.2024	Bought	GBP	592'000	CHF	638'021	0.00	0.00
05.02.2024	Bought	GBP	433'000	CHF	476'467	0.00	0.00
05.02.2024	Bought	JPY	19'493'000	CHF	114'118	0.00	0.00
05.02.2024	Bought	JPY	14'987'000	CHF	87'982	0.00	0.00
05.02.2024	Bought	JPY	2'679'000	CHF	15'760	0.00	0.00
05.02.2024	Bought	USD	4'953'000	CHF	4'185'067	0.00	0.00
05.02.2024	Bought	USD	1'209'000	CHF	1'052'357	0.00	0.00
05.02.2024	Bought	USD	570'000	CHF	491'611	0.00	0.00
05.02.2024	Bought	USD	12'837'000	CHF	11'133'549	0.00	0.00
05.03.2024	Bought	AUD	47'000	CHF	27'067	0.00	0.00
05.03.2024	Bought	AUD	31'000	CHF	17'910	0.00	0.00
05.03.2024	Bought	CAD	33'000	CHF	21'179	0.00	0.00
05.03.2024	Bought	CAD	1'084'000	CHF	693'928	0.00	0.00
05.03.2024	Bought	CAD	132'000	CHF	86'075	0.00	0.00
05.03.2024	Bought	CAD	943'000	CHF	614'118	0.00	0.00
05.03.2024	Bought	CAD	1'096'000	CHF	701'557	0.00	0.00
05.03.2024	Bought	CHF	12'651'644	AUD	22'363'000	0.00	0.00
05.03.2024	Bought	CHF	16'286	AUD	29'000	0.00	0.00
05.03.2024	Bought	CHF	10'334	AUD	18'000	0.00	0.00
05.03.2024	Bought	CHF	12'706	AUD	22'000	0.00	0.00
05.03.2024	Bought	CHF	78'857'802	CAD	123'183'000	0.00	0.00
05.03.2024	Bought	CHF	59'070	CAD	92'000	0.00	0.00
05.03.2024	Bought	CHF	43'735	CAD	67'000	0.00	0.00
05.03.2024	Bought	CHF	47'497	CAD	73'000	0.00	0.00
05.03.2024	Bought	CHF	21'487	CAD	33'000	0.00	0.00
05.03.2024	Bought	CHF	568'804'043	EUR	611'587'000	0.00	0.00
05.03.2024	Bought	CHF	159'658	EUR	171'000	0.00	0.00
05.03.2024	Bought	CHF	62'642	EUR	66'000	0.00	0.00
05.03.2024	Bought	CHF	73'929	EUR	78'000	0.00	0.00
05.03.2024	Bought	CHF	2'119'549	EUR	2'227'000	0.00	0.00
05.03.2024	Bought	CHF	314'469	EUR	330'000	0.00	0.00
05.03.2024	Bought	CHF	156'636	EUR	164'000	0.00	0.00
05.03.2024	Bought	CHF	101'460'613	GBP	93'145'000	0.00	0.00
05.03.2024	Bought	CHF	472'832	GBP	433'000	0.00	0.00
05.03.2024	Bought	CHF	445'249	GBP	401'000	0.00	0.00
05.03.2024	Bought	CHF	74'571	GBP	67'000	0.00	0.00
05.03.2024	Bought	CHF	27'905	GBP	25'000	0.00	0.00
05.03.2024	Bought	CHF	20'008	JPY	3'404'000	0.00	0.00
05.03.2024	Bought	CHF	17'460'815	JPY	2'970'641'000	0.00	0.00
05.03.2024	Bought	CHF	217'626	JPY	37'172'000	0.00	0.00
05.03.2024	Bought	CHF	597'281	NZD	1'135'000	0.00	0.00
05.03.2024	Bought	CHF	1'636'013'803	USD	1'912'925'000	0.00	0.00
05.03.2024	Bought	CHF	1'419'353	USD	1'635'000	0.00	0.00
05.03.2024	Bought	CHF	826'274	USD	934'000	0.00	0.00
05.03.2024	Bought	CHF	6'908'568	USD	7'860'000	0.00	0.00
05.03.2024	Bought	CHF	2'582'786	USD	2'935'000	0.00	0.00
05.03.2024	Bought	EUR	126'000	CHF	117'576	0.00	0.00
05.03.2024	Bought	EUR	57'000	CHF	53'954	0.00	0.00
05.03.2024	Bought	EUR	1'182'000	CHF	1'099'122	0.00	0.00
05.03.2024	Bought	EUR	6'552'000	CHF	6'098'385	0.00	0.00
05.03.2024	Bought	EUR	813'000	CHF	758'801	0.00	0.00
05.03.2024	Bought	EUR	5'036'000	CHF	4'789'876	0.00	0.00
05.03.2024	Bought	GBP	68'000	CHF	74'004	0.00	0.00
05.03.2024	Bought	GBP	136'000	CHF	151'800	0.00	0.00
05.03.2024	Bought	GBP	652'000	CHF	712'381	0.00	0.00
05.03.2024	Bought	GBP	592'000	CHF	644'578	0.00	0.00
05.03.2024	Bought	GBP	1'495'000	CHF	1'627'986	0.00	0.00

**CSIF (CH) Bond Corporate Global ex CHF Blue 1481**  
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**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	GBP	635'000	CHF	704'764	0.00	0.00
05.03.2024	Bought	JPY	63'627'000	CHF	374'721	0.00	0.00
05.03.2024	Bought	JPY	2'109'000	CHF	12'369	0.00	0.00
05.03.2024	Bought	USD	132'000	CHF	114'774	0.00	0.00
05.03.2024	Bought	USD	4'000'000	CHF	3'452'320	0.00	0.00
05.03.2024	Bought	USD	5'284'000	CHF	4'517'175	0.00	0.00
05.03.2024	Bought	USD	21'651'000	CHF	18'640'320	0.00	0.00
05.03.2024	Bought	USD	1'068'000	CHF	938'825	0.00	0.00
05.03.2024	Bought	USD	15'690'000	CHF	13'804'368	0.00	0.00
05.03.2024	Bought	USD	688'000	CHF	605'704	0.00	0.00
04.04.2024	Bought	CHF	12'786'852	AUD	22'354'000	4'553.51	0.00
04.04.2024	Bought	CHF	27'835	CAD	43'000	11.24	0.00
04.04.2024	Bought	CHF	77'793'146	CAD	120'160'000	40'703.06	0.00
04.04.2024	Bought	CHF	571'413'204	EUR	600'857'000	166'216.62	0.01
04.04.2024	Bought	CHF	100'490'305	GBP	90'493'000	52'400.41	0.00
04.04.2024	Bought	CHF	28'264	JPY	4'797'000	-7.05	0.00
04.04.2024	Bought	CHF	17'355'703	JPY	2'945'481'000	-3'511.36	0.00
04.04.2024	Bought	CHF	606'873	NZD	1'135'000	290.55	0.00
04.04.2024	Bought	CHF	1'648'176'573	USD	1'877'776'000	902'554.98	0.03
04.04.2024	Bought	EUR	5'829'000	CHF	5'543'152	-1'398.96	0.00
04.04.2024	Bought	GBP	756'000	CHF	839'455	-371.20	0.00
04.04.2024	Bought	USD	26'079'000	CHF	22'887'087	-9'306.10	0.00
<b>Total Forward exchange transactions</b>						<b>1'152'135.70</b>	<b>0.04</b>

**Off Balance sheet**

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	2'406'312'176.54	82.94%	2'212'805'832.09	81.09%
<b>Total commitment-reducing positions</b>	<b>2'406'312'176.54</b>	<b>82.94%</b>	<b>2'212'805'832.09</b>	<b>81.09%</b>

**Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus**

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	13.03.2023	19'740.964	CHF	831.34	x	
ZB	15.05.2023	11'000.000	CHF	824.75		x
ZB	21.08.2023	14'429.715	CHF	802.54		x

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	461.83	300.63	222.02
<b>Unit class ZB</b>				
Total net assets in millions	CHF	25.45	23.06	21.70
Asset value per share	CHF	848.27	855.16	957.41
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	430.29	271.27	196.34
Asset value per share	CHF	852.35	843.59	969.41
<b>Unit class QBH</b>				
Total net assets in millions	CHF	6.09	6.30	3.99
Asset value per share	CHF	826.10	818.66	941.82

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

##### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class ZBH		Unit class QBH
For Accumulation available earnings	CHF	29.033	CHF	29.488	CHF	26.960
Less 35% Swiss withholding tax	CHF	10.162	CHF	10.321	CHF	9.436
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>18.872</b>	<b>CHF</b>	<b>19.167</b>	<b>CHF</b>	<b>17.524</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class ZBH		Unit class QBH
For Accumulation available earnings	CHF	29.033	CHF	29.488	CHF	26.960
Less 35% Swiss withholding tax 1)	CHF	10.162	CHF	10.321	CHF	9.436
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>18.872</b>	<b>CHF</b>	<b>19.167</b>	<b>CHF</b>	<b>17.524</b>
<b>Coupon no. income</b>		<b>4</b>		<b>4</b>		<b>4</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
GREAT BRITAIN POUND	1.113852
EURO	0.952900
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'731'747.77	2'413'005.33
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	466'029'434.51	306'322'946.07
Derivatives financial instruments	207'311.27	50'866.99
Other assets	5'440'240.57	3'136'891.53
<b>Total fund assets, less</b>	<b>473'408'734.12</b>	<b>311'923'709.92</b>
Other liabilities	27'265.06	22'842.20
Due to bank	11'549'364.84	11'269'745.89
<b>Net assets</b>	<b>461'832'104.22</b>	<b>300'631'121.83</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	300'631'121.83	222'020'315.09
Delivery withholding tax	-3'338'502.83	-2'460'018.70
Issue of units	191'328'646.50	123'678'524.36
Redemption of units	-35'128'140.85	-9'383'053.35
Other items from unit transactions	-370'697.44	7'780'937.47
Total income	8'709'677.01	-41'005'583.04
<b>Net assets at end of reporting period</b>	<b>461'832'104.22</b>	<b>300'631'121.83</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	356'227.416	229'426.977
Number of units issued	227'527.682	137'805.489
Number of units redeemed	-41'547.910	-11'005.050
<b>Number at the end of the reporting period</b>	<b>542'207.188</b>	<b>356'227.416</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class ZB		Unit class ZBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
23'064'872.17	21'697'134.29	271'269'407.75	196'338'083.52	6'296'841.91	3'985'097.28
-260'054.43	-209'410.56	-3'024'422.49	-2'215'439.79	-54'025.91	-35'168.35
2'510'040.76	3'863'073.39	186'752'879.40	115'562'996.36	2'065'726.34	4'252'454.61
0.00	0.00	-32'774'157.30	-8'065'075.85	-2'353'983.55	-1'317'977.50
90'745.97	261'188.69	-484'481.10	7'213'137.19	23'037.69	306'611.59
46'420.14	-2'547'113.64	8'553'487.96	-37'564'293.68	109'768.91	-894'175.72
<b>25'452'024.61</b>	<b>23'064'872.17</b>	<b>430'292'714.22</b>	<b>271'269'407.75</b>	<b>6'087'365.39</b>	<b>6'296'841.91</b>
26'971.303	22'662.431	321'564.431	202'533.277	7'691.682	4'231.269
3'033.297	4'308.872	221'956.242	128'490.756	2'538.143	5'005.861
0.000	0.000	-38'686.910	-9'459.602	-2'861.000	-1'545.448
<b>30'004.600</b>	<b>26'971.303</b>	<b>504'833.763</b>	<b>321'564.431</b>	<b>7'368.825</b>	<b>7'691.682</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>848.27</b>	<b>855.16</b>	<b>852.35</b>	<b>843.59</b>	<b>826.10</b>	<b>818.66</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	45'735.38	13'887.36
Negative interest	-974.60	-3'411.62
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	12'176'757.50	8'298'213.98
Current income paid in on issued units	4'471'462.22	1'405'350.88
<b>Total income</b>	<b>16'692'980.50</b>	<b>9'714'040.60</b>
<b>Expenses</b>		
Interest paid	0.00	183.26
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	12'092.70	10'675.87
Other expenses	67'643.63	43'864.27
Current net income paid out on redeemed units	642'912.75	158'932.84
<b>Total expenses</b>	<b>736'702.08</b>	<b>227'657.24</b>
<b>Net Income</b>	<b>15'956'278.42</b>	<b>9'486'383.36</b>
Realised capital gains and losses	-1'769'299.67	-13'830'170.59
<b>Realized income</b>	<b>14'186'978.75</b>	<b>-4'343'787.23</b>
Unrealized capital gain/losses	-5'477'301.74	-36'661'795.81
<b>Total income</b>	<b>8'709'677.01</b>	<b>-41'005'583.04</b>
<b>Application of net income</b>		
Net income of financial year	15'956'278.42	9'486'383.36
<b>Net income available for distribution</b>	<b>15'956'278.42</b>	<b>9'486'383.36</b>
Distribution/delivery withholding taxes (35%)	5'584'697.43	3'320'234.15
For investment of retained earnings (65%)	10'371'580.99	6'166'149.21

Unit class ZB		Unit class ZBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF
3'078.53	1'112.79	41'872.19	12'478.58	784.66	295.99
-64.25	-285.31	-893.91	-3'067.36	-16.44	-58.95
830'420.59	681'180.16	11'134'604.65	7'452'343.70	211'732.26	164'690.12
43'290.09	51'324.06	4'404'755.52	1'307'870.72	23'416.61	46'156.10
<b>876'724.96</b>	<b>733'331.70</b>	<b>15'580'338.45</b>	<b>8'769'625.64</b>	<b>235'917.09</b>	<b>211'083.26</b>
0.00	13.99	0.00	167.10	0.00	2.17
988.99	1'238.70	12'811.27	12'486.34	252.74	275.96
0.00	0.00	0.00	0.00	12'092.70	10'675.87
4'603.14	3'454.08	61'861.17	39'608.54	1'179.32	801.65
0.00	0.00	619'184.54	145'529.30	23'728.21	13'403.54
<b>5'592.13</b>	<b>4'706.77</b>	<b>693'856.98</b>	<b>197'791.28</b>	<b>37'252.97</b>	<b>25'159.19</b>
<b>871'132.83</b>	<b>728'624.93</b>	<b>14'886'481.47</b>	<b>8'571'834.36</b>	<b>198'664.12</b>	<b>185'924.07</b>
-491'236.83	-427'953.81	-1'260'555.49	-13'098'619.22	-17'507.35	-303'597.56
<b>379'896.00</b>	<b>300'671.12</b>	<b>13'625'925.98</b>	<b>-4'526'784.86</b>	<b>181'156.77</b>	<b>-117'673.49</b>
-333'475.86	-2'847'784.76	-5'072'438.02	-33'037'508.82	-71'387.86	-776'502.23
<b>46'420.14</b>	<b>-2'547'113.64</b>	<b>8'553'487.96</b>	<b>-37'564'293.68</b>	<b>109'768.91</b>	<b>-894'175.72</b>
871'132.83	728'624.93	14'886'481.47	8'571'834.36	198'664.12	185'924.07
<b>871'132.83</b>	<b>728'624.93</b>	<b>14'886'481.47</b>	<b>8'571'834.36</b>	<b>198'664.12</b>	<b>185'924.07</b>
304'896.48	255'018.71	5'210'268.51	3'000'142.02	69'532.44	65'073.42
566'236.35	473'606.22	9'676'212.96	5'571'692.34	129'131.68	120'850.65

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Australia</b>							
4.200	APT PIPELINES -144A- 4.2%/15-23.03.2025	USD	46'000		46'000	39'878.74	0.01
2.000	APT PIPELINES LTD 2%/20-15.07.2030	EUR	100'000		100'000	84'755.69	0.02
3.500	APT PIPELINES LTD S. 6 (reg. -S-) 3.5%/15-22.03.2030	GBP	100'000		100'000	98'883.29	0.02
3.000	AURIZON FINANCE PTY LTD 3%/21-09.03.2028	AUD	40'000		40'000	20'841.67	0.00
3.125	AURIZON NETWORK PTY LTD (reg -S-) 3.125%/16-01.06.2026	EUR		100'000	100'000	93'784.42	0.02
4.000	AURIZON NETWORK PTY LTD 4%/17-21.06.2024	AUD	20'000	20'000			
0.625	AUSNET SERVICES HOLDINGS 0.625%/20-25.08.2030	EUR	125'000		125'000	98'477.45	0.02
2.600	AUSNET SERVICES HOLDINGS 2.6%/19-31.07.2029	AUD	40'000		40'000	19'839.17	0.00
4.200	AUSNET SERVICES HOLDINGS 4.2%/18-21.08.2028	AUD	30'000		30'000	16'501.13	0.00
4.301	AUSNET SERVICES HOLDINGS 4.301%/22-30.03.2028	AUD	50'000		50'000	27'736.48	0.01
4.400	AUSNET SERVICES HOLDINGS 4.4%/17-16.08.2027	AUD		20'000	20'000	11'209.12	0.00
6.134	AUSNET SERVICES HOLDINGS 6.134%/23-31.05.2033	AUD		50'000	50'000	29'433.00	0.01
6.742	AUST & NZ BANKING GROUP (subordinated) -144A- 6.742%/22-08.12.2032	USD	200'000		200'000	186'827.12	0.04
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/19-21.11.2029	EUR	100'000		100'000	93'020.19	0.02
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/21-05.05.2031	EUR	100'000		100'000	87'658.22	0.02
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/22-12.08.2032	AUD	200'000		200'000	116'269.37	0.02
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/23-10.02.2038	AUD		50'000	50'000	30'076.27	0.01
-	AUST & NZ BANKING GROUP (subordinated) FIX-TO-FRN FRN/24-16.01.2034	AUD		50'000	50'000	28'884.69	0.01
1.650	AUST & NZ BANKING GROUP 1.65%/20-16.01.2025	AUD	40'000		40'000	22'355.16	0.00
3.350	AUST & NZ BANKING GROUP 3.35%/18-09.05.2023	AUD	10'000	10'000			
3.652	AUST & NZ BANKING GROUP 3.652%/23-20.01.2026	EUR	100'000		100'000	95'371.95	0.02
4.050	AUST & NZ BANKING GROUP 4.05%/22-12.05.2025	AUD		40'000	40'000	22'784.05	0.00
4.200	AUST & NZ BANKING GROUP 4.2%/23-31.03.2026	AUD		100'000	100'000	56'820.80	0.01
4.500	AUST & NZ BANKING GROUP 4.5%/23-31.03.2028	AUD		100'000	100'000	56'810.48	0.01
4.950	AUST & NZ BANKING GROUP 4.95%/23-11.09.2028	AUD		50'000	50'000	28'863.37	0.01
5.088	AUST & NZ BANKING GRP NY 5.088%/22-08.12.2025	USD	250'000	250'000			
3.763	AUSTRALIA PACIFIC AIRPOR 3.763%/21-25.11.2031	AUD	80'000		80'000	40'419.77	0.01
4.500	BRISBANE AIRPORT CORP 4.5%/20-30.12.2030	AUD	50'000		50'000	26'968.07	0.01
-	CHALLENGER LIFE CO LTD (subordinated) FIX-TO-FRN FRN/22-16.09.2037	AUD	20'000		20'000	12'021.99	0.00
2.100	COLES GROUP TREASURY 2.1%/20-27.08.2030	AUD	10'000		10'000	4'702.15	0.00
2.200	COLES GROUP TREASURY 2.2%/19-06.11.2026	AUD		40'000	40'000	21'464.45	0.00
2.650	COLES GROUP TREASURY 2.65%/19-06.11.2029	AUD	60'000		60'000	30'002.58	0.01
5.800	COLES GROUP TREASURY 5.8%/23-15.07.2031	AUD		20'000	20'000	11'724.14	0.00
2.688	COMMONWEALTH BANK AUST (subordinated) -144A- 2.688%/21-11.03.2031	USD	200'000		200'000	144'729.75	0.03
3.743	COMMONWEALTH BANK AUST (subordinated) -144A- 3.743%/19-12.09.2039	USD		200'000	200'000	137'981.84	0.03
-	COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN -144A-FRN/19-12.09.2034	USD	200'000		200'000	156'614.39	0.03
-	COMMONWEALTH BANK AUST (subordinated) FIX-TO-FRN FRN/22-14.04.2032	AUD		200'000	200'000	113'070.44	0.02
1.125	COMMONWEALTH BANK AUST -144A- 1.125%/21-15.06.2026	USD	50'000		50'000	40'310.71	0.01
1.875	COMMONWEALTH BANK AUST -144A- 1.875%/21-15.09.2031	USD		120'000	60'000	42'468.78	0.01
2.296	COMMONWEALTH BANK AUST -144A- 2.296%/22-14.03.2025	USD	126'000	126'000			
2.552	COMMONWEALTH BANK AUST -144A- 2.552%/22-14.03.2027	USD		100'000	100'000	82'170.09	0.02
2.625	COMMONWEALTH BANK AUST -144A- 2.625%/16-06.09.2026	USD	66'000		66'000	54'828.75	0.01
2.850	COMMONWEALTH BANK AUST -144A- 2.85%/16-18.05.2026	USD		110'000	110'000	92'455.05	0.02
3.900	COMMONWEALTH BANK AUST -144A- 3.9%/17-12.07.2047	USD	55'000		55'000	39'764.44	0.01
3.900	COMMONWEALTH BANK AUST -144A- 3.9%/18-16.03.2028	USD	26'000		26'000	22'044.14	0.00
2.850	COMMONWEALTH BANK AUSTRALIA (reg. -S-) 2.85%/16-18.05.2026	USD	90'000	90'000			
3.000	DEXUS FINANCE PTY LTD 3%/20-03.02.2032	AUD	40'000		40'000	18'139.67	0.00
3.700	DOWNER GROUP FINANCE PTY 3.7%/19-29.04.2026	AUD	60'000		60'000	33'177.32	0.01
4.300	INCITEC PIVOT LTD 4.3%/19-18.03.2026	AUD	30'000		30'000	16'882.39	0.00
3.400	LENDLEASE FINANCE LTD 3.4%/20-27.10.2027	AUD	10'000		10'000	5'251.69	0.00
3.700	LENDLEASE FINANCE LTD 3.7%/21-31.03.2031	AUD	30'000		30'000	13'927.36	0.00
6.798	MACQUARIE BANK LTD (subordinated) -144A- 6.798%/23-18.01.2033	USD	200'000		200'000	186'666.03	0.04
-	MACQUARIE BANK LTD (subordinated) FIX-TO-FRN FRN/22-07.06.2032	USD		30'000	30'000	17'478.02	0.00
1.125	MACQUARIE BANK LTD 1.125%/21-15.12.2025	GBP	100'000		100'000	104'048.21	0.02
1.750	MACQUARIE BANK LTD 1.75%/19-07.08.2024	AUD	20'000	20'000			
-	MACQUARIE FIX-TO-FRN 3.763%/17-28.11.2028	USD		30'000	30'000	24'676.51	0.01
0.350	MACQUARIE GROUP LTD 0.35%/20-03.03.2028	EUR		100'000	100'000	84'171.56	0.02
0.625	MACQUARIE GROUP LTD 0.625%/20-03.02.2027	EUR	100'000		100'000	87'337.10	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.943	MACQUARIE GROUP LTD 0.943%/22-19.01.2029	EUR	100'000		100'000	83'762.77	0.02	
0.950	MACQUARIE GROUP LTD 0.95%/21-21.05.2031	EUR		100'000	100'000	79'246.02	0.02	
6.207	MACQUARIE GROUP LTD -144A- 6.207%/22-22.11.2024	USD	50'000		50'000	44'153.13	0.01	
4.747	MACQUARIE GROUP LTD 4.7471%/23-23.01.2030	EUR		100'000	100'000	99'674.29	0.02	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/18-15.01.2030	USD	50'000		50'000	43'401.77	0.01	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-14.01.2033	USD	46'000	30'000	16'000	11'568.13	0.00	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.06.2032	USD	30'000		30'000	21'724.21	0.00	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/21-23.09.2027	USD	108'000	50'000	58'000	46'146.32	0.01	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/22-09.11.2033	USD	26'000		26'000	22'722.56	0.00	
-	MACQUARIE GROUP LTD FIX-TO-FRN -144A- FRN/23-07.12.2034	USD		52'000	52'000	47'412.04	0.01	
-	MACQUARIE GROUP LTD FIX-TO-FRN FRN/21-21.08.2029	CAD	50'000		50'000	29'013.83	0.01	
-	MACQUARIE GROUP LTD-144A- FIX-TO-FLOATER 3.763%/17-28.11.2028	USD	45'000		45'000	37'014.94	0.01	
2.600	MIRVAC GROUP FINANCE LTD 2.6%/21-18.09.2029	AUD		40'000	40'000	19'760.63	0.00	
-	NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN -144A- FRN/19-02.08.2034	USD		250'000	250'000	199'424.43	0.04	
-	NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN -144A- FRN/22-12.01.2037	USD	250'000		250'000	183'395.62	0.04	
-	NATIONAL AUSTRALIA BANK (subordinated) FIX-TO-FRN FRN/19-12.06.2030	CAD	200'000		200'000	125'917.62	0.03	
1.250	NATIONAL AUSTRALIA BANK 1.25%/16-18.05.2026	EUR	124'000		44'000	40'160.77	0.01	
1.650	NATIONAL AUSTRALIA BANK 1.65%/20-21.01.2025	AUD		108'000	108'000	60'327.36	0.01	
2.125	NATIONAL AUSTRALIA BANK 2.125%/22-24.05.2028	EUR		300'000	300'000	271'230.60	0.06	
2.900	NATIONAL AUSTRALIA BANK 2.9%/22-25.02.2027	AUD	70'000		70'000	38'153.44	0.01	
4.950	NATIONAL AUSTRALIA BANK 4.95%/22-25.11.2027	AUD	200'000		200'000	115'594.53	0.02	
0.625	NATIONAL AUSTRALIA BANK S. 1007 (reg. -S-) 0.625%/16-10.11.2023	EUR	20'000		20'000			
3.905	NATIONAL AUSTRALIA BK/NY 3.905%/22-09.06.2027	USD		250'000	250'000	213'420.29	0.05	
4.966	NATIONAL AUSTRALIA BK/NY 4.966%/23-12.01.2026	USD	250'000		250'000	219'731.77	0.05	
4.200	NEWCREST FINANCE PROPERTY LTD 4.2%/20-13.05.2050	USD	28'000		28'000			
3.250	NEWCREST FINANCE PTY LTD -144A- 3.25%/20-13.05.2030	USD	34'000		34'000			
6.125	NORTHERN STAR RESOU -144A- 6.125%/23-11.04.2033	USD		100'000	60'000	40'000	35'195.04	0.01
2.650	ORIGIN ENERGY FINANCE 2.65%/19-11.11.2027	AUD	30'000	20'000	50'000	26'235.96	0.01	
3.700	PACIFIC NATIONAL FINANCE 3.7%/19-24.09.2029	AUD		40'000	40'000	20'073.14	0.00	
2.950	QANTAS AIRWAYS LTD 2.95%/19-27.11.2029	AUD	30'000		30'000	14'817.84	0.00	
3.150	QANTAS AIRWAYS LTD 3.15%/21-27.09.2028	AUD	30'000		30'000	15'557.79	0.00	
5.250	QANTAS AIRWAYS LTD 5.25%/20-09.09.2030	AUD	30'000		30'000	16'602.69	0.00	
-	QBE INSURANCE GROUP LTD (subordinated) FIX-TO-FRN FRN/21-13.09.2038	GBP	100'000		100'000	93'984.57	0.02	
2.750	RIO TINTO FIN USA LTD 2.75%/21-02.11.2051	USD	50'000		50'000	27'917.77	0.01	
5.200	RIO TINTO FINANCE USA 5.2%/10-02.11.2040	USD	46'000		46'000	39'841.31	0.01	
7.125	RIO TINTO FINANCE USA 7.125%/08-15.07.2028	USD	49'000		49'000	46'999.28	0.01	
3.649	SANTOS FINANCE LTD 3.649%/21-29.04.2031	USD	28'000		28'000	21'296.57	0.00	
5.250	SANTOS FINANCE LTD 5.25%/19-13.03.2029	USD	200'000		200'000	170'393.79	0.04	
3.250	SCENTRE GROUP TRUST 1/2 -144A- 3.25%/15-28.10.2025	USD	28'000		28'000	23'750.36	0.01	
3.625	SCENTRE GROUP TRUST 1/2 -144A- 3.625%/20-28.01.2026	USD	10'000		10'000	8'512.12	0.00	
3.750	SCENTRE GROUP TRUST 1/2 -144A- 3.75%/17-23.03.2027	USD	30'000		30'000	25'163.75	0.01	
4.375	SCENTRE GROUP TRUST 1/2 -144A- 4.375%/20-28.05.2030	USD	10'000		10'000	8'277.08	0.00	
-	SCENTRE GROUP TRUST 2 (subordinated) FIX-TO-FRN -144A- FRN/20-24.09.2080	USD	200'000		200'000	167'966.30	0.04	
2.300	STOCKLAND TRUST 2.3%/21-24.03.2028	AUD		40'000	40'000	20'393.02	0.00	
3.375	SYDNEY AIRPORT FINANCE (reg.-S-) 3.375%/15-30.04.2025	USD	80'000		80'000			
4.375	SYDNEY AIRPORT FINANCE CO PTY LTD 4.375%/23-03.05.2033	EUR		100'000	100'000			
3.125	TELSTRA -144A- 3.125%/15-07.04.2025	USD	111'000		111'000	95'372.53	0.02	
4.000	TELSTRA CORP LTD 4%/17-19.04.2027	AUD		200'000	200'000	112'708.13	0.02	
1.125	TELSTRA CORPORATION 1.125%/16-14.04.2026	EUR		100'000	100'000	90'680.82	0.02	
0.064	TOYOTA FINANCE AUSTRALIA 0.064%/22-13.01.2025	EUR	100'000		100'000			
0.440	TOYOTA FINANCE AUSTRALIA 0.44%/22-13.01.2028	EUR	100'000		100'000	84'687.08	0.02	
3.920	TOYOTA FINANCE AUSTRALIA 3.92%/22-28.06.2027	GBP	100'000		100'000	107'929.99	0.02	
3.375	TRANSURBAN FINANCE CO -144A- 3.375%/16-22.03.2027	USD	92'000		92'000	76'301.58	0.02	
4.225	TRANSURBAN FINANCE CO 4.225%/23-26.04.2033	EUR		100'000	100'000	98'392.64	0.02	
4.555	TRANSURBAN FINANCE CO S. -MPLE- 4.555%/18-14.11.2028	CAD	40'000		40'000	25'491.33	0.01	
2.450	TRANSURBAN FINANCE COMPANY PTY LTD 2.45%/20-16.03.2031	USD	70'000		70'000	50'979.75	0.01	
3.250	TRANSURBAN QLD FINANCE 3.25%/21-05.08.2031	AUD	40'000		40'000	19'448.42	0.00	
3.500	UNITED ENERGY DISTRIBUTI 3.5%/16-12.09.2023	AUD	30'000		30'000			
1.941	WESFARMERS LTD 1.941%/21-23.06.2028	AUD		200'000	200'000	102'053.41	0.02	
2.625	WESTFIELD AMERICA MANAGE 2.625%/17-30.03.2029	GBP		100'000	100'000	95'993.95	0.02	
-	WESTPAC BANKING (subordinated) FIX-TO-FRN 4.322%/16-23.11.2031	USD	20'000		20'000	16'910.60	0.00	
2.700	WESTPAC BANKING 2.7%/16-19.08.2026	USD	44'000		44'000	36'740.79	0.01	
2.850	WESTPAC BANKING 2.85%/16-13.05.2026	USD	80'000		80'000	67'313.34	0.01	
-	WESTPAC BANKING CORP	USD	31'000		31'000	24'934.68	0.01	
0.875	WESTPAC BANKING CORP (reg. -S-) 0.875%/16-17.04.2027	EUR		100'000	100'000	87'616.30	0.02	
2.963	WESTPAC BANKING CORP (subordinated) 2.963%/20-16.11.2040	USD	30'000		30'000	18'038.05	0.00	

1490 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.133 WESTPAC BANKING CORP (subordinated) 3.133%/21-18.11.2041	USD	50'000			50'000	30'438.41	0.01
4.421 WESTPAC BANKING CORP (subordinated) 4.421%/19-24.07.2039	USD	43'000			43'000	32'776.83	0.01
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-04.02.2030	USD	50'000			50'000	42'684.99	0.01
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/20-15.11.2035	USD	32'000			32'000	22'959.74	0.00
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-13.05.2031	EUR		100'000		100'000	87'547.69	0.02
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/21-18.11.2036	USD	90'000			90'000	64'516.00	0.01
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/23-15.11.2038	AUD		100'000		100'000	61'414.34	0.01
- WESTPAC BANKING CORP (subordinated) FIX-TO-FRN FRN/23-23.06.2038	AUD		100'000		100'000	60'938.55	0.01
1.019 WESTPAC BANKING CORP 1.019%/21-18.11.2024	USD	60'000		60'000			
1.125 WESTPAC BANKING CORP 1.125%/17-05.09.2027	EUR		100'000		100'000	87'815.45	0.02
1.150 WESTPAC BANKING CORP 1.15%/21-03.06.2026	USD	80'000			80'000	64'732.33	0.01
1.450 WESTPAC BANKING CORP 1.45%/18-17.07.2028	EUR		100'000		100'000	87'421.90	0.02
1.953 WESTPAC BANKING CORP 1.953%/21-20.11.2028	USD	60'000			60'000	46'341.94	0.01
2.150 WESTPAC BANKING CORP 2.15%/21-03.06.2031	USD	60'000			60'000	43'772.54	0.01
2.350 WESTPAC BANKING CORP 2.35%/19-19.02.2025	USD		46'000		46'000	39'372.30	0.01
2.650 WESTPAC BANKING CORP 2.65%/20-16.01.2030	USD	50'000			50'000	39'023.93	0.01
3.350 WESTPAC BANKING CORP 3.35%/17-08.03.2027	USD	10'000			10'000	8'421.31	0.00
3.400 WESTPAC BANKING CORP 3.4%/18-25.01.2028	USD	50'000			50'000	41'691.90	0.01
3.703 WESTPAC BANKING CORP 3.703%/23-16.01.2026	EUR	100'000			100'000	95'399.58	0.02
3.735 WESTPAC BANKING CORP 3.735%/22-26.08.2025	USD	100'000			100'000	86'349.37	0.02
3.799 WESTPAC BANKING CORP 3.799%/23-17.01.2030	EUR		100'000		100'000	96'818.45	0.02
3.900 WESTPAC BANKING CORP 3.9%/22-11.08.2025	AUD		100'000		100'000	56'762.31	0.01
4.900 WESTPAC BANKING CORP 4.9%/22-11.11.2025	AUD	100'000			100'000	57'574.79	0.01
5.000 WESTPAC BANKING CORP 5%/23-19.09.2028	AUD		100'000		100'000	57'847.15	0.01
5.300 WESTPAC BANKING CORP 5.3%/22-11.11.2027	AUD		100'000		100'000	58'459.52	0.01
5.350 WESTPAC BANKING CORP 5.35%/22-18.10.2024	USD	50'000		50'000			
5.457 WESTPAC BANKING CORP 5.457%/22-18.11.2027	USD	50'000			50'000	44'763.79	0.01
4.800 WESTPAC BANKING CORP S. -MTN- 4.8%/23-16.02.2028	AUD		100'000		100'000	57'459.54	0.01
3.700 WOODSIDE FINANCE (reg. -S-) 3.7%/16-15.09.2026	USD	30'000		30'000			
3.700 WOODSIDE FINANCE LTD -144A- 3.7%/17-15.03.2028	USD		150'000		150'000	123'014.08	0.03
4.500 WOODSIDE FINANCE LTD -144A- 4.5%/19-04.03.2029	USD	53'000			53'000	44'411.93	0.01
1.850 WOOLWORTHS GROUP LTD 1.85%/20-20.05.2025	AUD	40'000			40'000	22'146.22	0.00
1.850 WOOLWORTHS GROUP LTD 1.85%/21-15.11.2027	AUD	70'000			70'000	36'317.49	0.01
2.750 WOOLWORTHS GROUP LTD 2.75%/21-15.11.2031	AUD	30'000			30'000	14'245.74	0.00
2.800 WOOLWORTHS GROUP LTD 2.8%/20-20.05.2030	AUD	20'000	30'000		50'000	24'870.07	0.01
5.762 WOOLWORTHS GROUP LTD 5.762%/23-18.04.2031	AUD		30'000		30'000	17'567.57	0.00
						<b>8'835'985.81</b>	<b>1.87</b>
<b>Austria</b>							
1.750 BOREALIS AG 1.75%/18-10.12.2025	EUR	5'000			5'000	4'604.51	0.00
0.875 CA IMMOBILIEN ANLAGEN AG 0.875%/20-05.02.2027	EUR	100'000			100'000	84'553.68	0.02
- ERSTE GROUP BANK AG (subordinated) FIX-TO-FRN FRN/21-15.11.2032	EUR	100'000			100'000	83'319.67	0.02
0.050 ERSTE GROUP BANK AG 0.05%/20-16.09.2025	EUR	100'000			100'000	89'929.94	0.02
1.500 ERSTE GROUP BANK AG 1.5%/22-07.04.2026	EUR	100'000			100'000	91'183.95	0.02
- ERSTE GROUP BANK AG S. -36- FIX-TO-FRN FRN/23-30.05.2030	EUR		100'000		100'000	97'714.18	0.02
0.250 KOMMUNALKREDIT AUSTRIA A 0.25%/21-14.05.2024	EUR	100'000		100'000			
- OMV AG (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	90'089.07	0.02
- OMV AG 0%/19-03.07.2025	EUR	15'000			15'000	13'648.58	0.00
0.750 OMV AG 0.75%/18-04.12.2023	EUR	10'000		10'000			
0.750 OMV AG 0.75%/20-16.06.2030	EUR	20'000			20'000	16'277.63	0.00
1.000 OMV AG 1%/17-14.12.2026	EUR	20'000			20'000	17'912.80	0.00
1.000 OMV AG 1%/19-03.07.2034	EUR	15'000			15'000	10'996.13	0.00
1.500 OMV AG 1.5%/20-09.04.2024	EUR	25'000		25'000			
1.875 OMV AG 1.875%/18-04.12.2028	EUR	20'000			20'000	17'835.43	0.00
2.000 OMV AG 2%/20-09.04.2028	EUR	30'000			30'000	27'240.27	0.01
2.375 OMV AG 2.375%/20-09.04.2032	EUR	10'000			10'000	8'888.37	0.00
- OMV FIX-TO-FRN 6.25%/15-PERPETUAL	EUR	5'000	43'000		48'000	47'217.95	0.01
0.050 RAIFFEISEN BANK INTL 0.05%/21-01.09.2027	EUR	100'000			100'000	83'004.26	0.02
0.375 RAIFFEISEN BANK INTL 0.375%/19-25.09.2026	EUR	100'000			100'000	87'131.27	0.02
1.375 UNIQA INSURANCE GROUP AG 1.375%/20-09.07.2030	EUR		100'000		100'000	82'471.59	0.02
- VIENNA INSURANCE GROUP (subordinated) FIX-TO-FRN 15-PERPETUAL	EUR			40'000			
1.000 VIENNA INSURANCE GRP AGW 1%/21-26.03.2036	EUR	100'000			100'000	74'075.59	0.02
						<b>1'028'094.87</b>	<b>0.22</b>
<b>Belgium</b>							
- AG INSURANCE (subordinated) FIX-TO-FLOATER 3.5%/15-30.06.2047	EUR		100'000		100'000	92'169.25	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 ANHEUSER-BUSCH INBEV (reg. -S-) 1.5%/15-18.04.2030	EUR	116'000		80'000	36'000	30'871.90	0.01
2.700 ANHEUSER-BUSCH INBEV (reg. -S-) 2.7%/14-31.03.2026	EUR	100'000			100'000	93'928.31	0.02
2.000 ANHEUSER-BUSCH INBEV 2%/16-17.03.2028	EUR	97'000	48'000		145'000	131'401.53	0.03
4.000 ANHEUSER-BUSCH INBEV S. 16 (reg. -S-) 4%/13-24.09.2025	GBP		100'000		100'000	109'586.28	0.02
1.125 ANHEUSER-BUSCH INBEV SA/ 1.125%/19-01.07.2027	EUR		100'000		100'000	88'792.17	0.02
1.150 ANHEUSER-BUSCH INBEV SA/ 1.15%/18-22.01.2027	EUR	100'000			100'000	89'650.74	0.02
1.650 ANHEUSER-BUSCH INBEV SA/ 1.65%/19-28.03.2031	EUR	100'000			100'000	85'166.39	0.02
2.250 ANHEUSER-BUSCH INBEV SA/ 2.25%/17-24.05.2029	GBP		79'000	15'000	64'000	64'229.85	0.01
2.850 ANHEUSER-BUSCH INBEV SA/ 2.85%/17-25.05.2037	GBP		30'000	30'000			
2.875 ANHEUSER-BUSCH INBEV SA/ 2.875%/20-02.04.2032	EUR	100'000			100'000	91'692.80	0.02
2.750 ANHEUSER-BUSCH INBEV SA/NV 2.75%/16-17.03.2036	EUR	128'000	29'000	40'000	117'000	103'340.55	0.02
3.700 ANHEUSER-BUSCH INBEV SA/NV 3.7%/20-02.04.2040	EUR	100'000			100'000	94'990.79	0.02
0.125 BELFIUS BANK SA/NV S. -400- 0.125%/21-08.02.2028	EUR	100'000		100'000			
1.000 COFINIMMO 1%/22-24.01.2028	EUR	100'000			100'000	85'534.21	0.02
3.250 ELIA SYSTEM OPERATOR S.3.25%/13-04.04.2028	EUR	100'000			100'000	94'627.73	0.02
3.750 ELIA TRANSMISSION BE 3.75%/24-16.01.2036	EUR		100'000		100'000	94'824.03	0.02
0.125 GRP BRUXELLES LAMBERT SA 0.125%/21-28.01.2031	EUR	100'000			100'000	75'564.02	0.02
0.750 KBC GROUP NV 0.75%/21-31.05.2031	EUR	100'000			100'000	78'576.13	0.02
- KBC GROUP NV FIX-TO-FRN -144A- FRN/23-19.01.2029	USD		200'000		200'000	177'060.58	0.04
- KBC GROUP NV FIX-TO-FRN -144A- FRN/23-21.09.2034	USD		200'000	200'000			
- KBC GROUP NV FIX-TO-FRN FRN/20-16.06.2027	EUR		100'000		100'000	88'413.87	0.02
- KBC GROUP NV FIX-TO-FRN FRN/21-01.03.2027	EUR	100'000			100'000	88'901.76	0.02
- KBC GROUP NV FIX-TO-FRN FRN/21-21.09.2027	GBP	100'000			100'000	100'634.26	0.02
- KBC GROUP NV FIX-TO-FRN FRN/22-21.01.2028	EUR	100'000			100'000	87'554.36	0.02
- KBC GROUP NV FIX-TO-FRN FRN/22-29.06.2025	EUR	100'000		100'000			
- KBC GROUP NV FIX-TO-FRN FRN/23-28.11.2029	EUR		100'000		100'000	96'474.45	0.02
- KBC GROUP NV S. -G00035- FIX-TO-FRN FRN/23-06.06.2026	EUR		100'000		100'000	95'812.19	0.02
2.250 VGP NV 2.25%/22-17.01.2030	EUR		100'000		100'000	81'268.08	0.02
						<b>2'321'066.23</b>	<b>0.49</b>
<b>Bermuda</b>							
2.850 AIRCASTLE LTD -144A- 2.85%/21-26.01.2028	USD	38'000			38'000	29'758.39	0.01
5.250 AIRCASTLE LTD -144A- 5.25%/20-11.08.2025	USD		230'000		230'000	200'178.34	0.04
6.500 AIRCASTLE LTD -144A- 6.5%/23-18.07.2028	USD		40'000		40'000	35'601.67	0.01
3.635 ARCH CAPITAL GROUP LTD 3.635%/20-30.06.2050	USD	20'000			20'000	12'973.56	0.00
5.250 BACARDI LTD / MARTINI BV -144A- 5.25%/23-15.01.2029	USD		100'000		100'000	87'053.24	0.02
5.400 BACARDI LTD / MARTINI BV 5.4%/23-15.06.2033	USD		100'000		100'000	86'841.38	0.02
2.000 CBQ FINANCE LTD 2%/21-12.05.2026	USD	200'000			200'000	162'911.68	0.03
1.150 TRITON CONTAINER -144A- 1.15%/21-07.06.2024	USD	50'000		50'000			
2.050 TRITON CONTAINER -144A- 2.05%/21-15.04.2026	USD	40'000			40'000	32'281.78	0.01
3.150 TRITON CONTAINER -144A- 3.15%/21-15.06.2031	USD	100'000			100'000	69'353.00	0.01
3.250 TRITON CONTAINER/TAL INT 3.25%/22-15.03.2032	USD	20'000			20'000	14'015.34	0.00
5.500 XLIT (subordinated) 5.5%/15-31.03.2045	USD	6'000		6'000			
5.250 XLIT 5.25%/13-15.12.2043	USD	11'000			11'000	9'047.81	0.00
						<b>740'016.19</b>	<b>0.16</b>
<b>Canada</b>							
4.450 407 INTERNATIONAL 4.45%/11-15.11.2041	CAD	40'000		40'000			
3.600 407 INTERNATIONAL INC S. -16-A1- 3.6%/16-21.05.2047	CAD	34'000		34'000			
3.650 407 INTERNATIONAL INC S. -17-A2- 3.65%/17-08.09.2044	CAD	35'000		35'000			
3.720 407 INTERNATIONAL INC S. -18-A1- 3.72%/18-11.05.2048	CAD	56'000		56'000			
2.840 407 INTERNATIONAL INC S. -20-A1- 2.84%/20-07.03.2050	CAD	60'000		60'000			
2.590 407 INTERNATIONAL INC S. -20-A3- -144A- 2.59%/20-25.05.2032	CAD	10'000		10'000			
4.220 407 INTERNATIONAL INC S. -22-D1- 4.22%/22-14.02.2028	CAD		50'000	50'000			
3.441 AEROPORTS DE MONTREAL S. -S- 3.441%/21-26.04.2051	CAD		150'000		150'000	79'472.17	0.02
1.751 ALECTRA INC S. -1- 1.751%/21-11.02.2031	CAD	40'000			40'000	21'974.83	0.00
5.225 ALECTRA INC S. -2022-1- 5.225%/22-14.11.2052	CAD		100'000		100'000	70'520.88	0.01
2.850 ALGONQUIN POWER CO 2.85%/21-15.07.2031	CAD	30'000			30'000	16'879.10	0.00
4.090 ALGONQUIN POWER CO 4.09%/17-17.02.2027	CAD		300'000	200'000	100'000	63'232.51	0.01
4.600 ALGONQUIN POWER CO 4.6%/19-29.01.2029	CAD		100'000		100'000	63'717.63	0.01
1.875 ALIMENTATION COUCHE-TARD 1.875%/16-06.05.2026	EUR		100'000		100'000	91'619.43	0.02
3.439 ALIMENTATION COUCHE-TARD -144A- 3.439%/21-13.05.2041	USD	30'000			30'000	19'992.48	0.00
3.550 ALIMENTATION COUCHE-TARD -144A- 3.55%/17-26.07.2027	USD		300'000		300'000	251'415.83	0.05
3.625 ALIMENTATION COUCHE-TARD -144A- 3.625%/21-13.05.2051	USD	20'000			20'000	12'867.39	0.00
3.800 ALIMENTATION COUCHE-TARD -144A- 3.8%/20-25.01.2050	USD	24'000			24'000	16'018.12	0.00
4.500 ALIMENTATION COUCHE-TARD -144A- 4.5%/17-26.07.2047	USD	12'000			12'000	8'877.50	0.00
4.603 ALIMENTATION COUCHE-TARD 4.603%/24-25.01.2029	CAD		30'000		30'000	19'490.78	0.00
3.600 ALIMENTATION COUCHE-TARD S. -5- 3.6%/15-02.06.2025	CAD	155'000			155'000	98'865.07	0.02
3.117 ALLIED PROPERTIES REIT S. -F- 3.117%/20-21.02.2030	CAD		100'000		100'000	53'828.69	0.01
3.131 ALLIED PROPERTIES REIT S. -G- 3.131%/20-15.05.2028	CAD		100'000		100'000	57'198.53	0.01
1.726 ALLIED PROPERTIES REIT S. -H- 1.726%/21-12.02.2026	CAD		100'000		100'000	59'620.31	0.01
2.075 ALTAGAS LTD 2.075%/20-30.05.2028	CAD	30'000			30'000	17'488.07	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.157	ALTAGAS LTD S. -21- 2.157%/20-10.06.2025	CAD	5'000		5'000	3'128.63	0.00
2.477	ALTAGAS LTD S. -23- 2.477%/20-30.11.2030	CAD	20'000		20'000	11'181.07	0.00
1.227	ALTAGAS LTD S. -24- 1.227%/21-18.03.2024	CAD	50'000	50'000			
2.166	ALTAGAS LTD S. -25- 2.166%/21-16.03.2027	CAD	50'000		50'000	30'102.31	0.01
3.990	ALTAGAS S.12-1 3.99%/12-30.06.2042	CAD	6'000		6'000	3'557.15	0.00
4.692	ALTALINK LP 4.692%/22-28.11.2032	CAD	150'000		150'000	98'871.11	0.02
4.090	ALTALINK LP S. -2015-1- 4.09%/15-30.06.2045	CAD	48'000		48'000	28'625.02	0.01
5.463	ALTALINK LP S. -2023-1- 5.463%/23-11.10.2055	CAD		150'000	150'000	110'229.76	0.02
3.717	ALTALINK S. 2016-2 3.717%/16-03.12.2046	CAD	38'000		38'000	21'300.50	0.00
2.354	ARC RESOURCES LTD 2.354%/21-10.03.2026	CAD	50'000		50'000	30'879.12	0.01
3.465	ARC RESOURCES LTD S. -2- 3.465%/21-10.03.2031	CAD	20'000		20'000	11'780.02	0.00
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/21-22.07.2031	CAD	50'000		50'000	30'195.95	0.01
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/22-10.01.2037	CAD	80'000		80'000	57'053.16	0.01
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/22-27.10.2032	CAD	100'000		100'000	68'007.65	0.01
-	BANK OF MONTREAL (subordinated) FIX-TO-FRN FRN/23-07.09.2033	CAD		100'000	100'000	67'201.55	0.01
-	BANK OF MONTREAL (subordinated) S. -J- FIX-TO-FRN FRN/20-17.06.2030	CAD	30'000		30'000	18'707.86	0.00
1.551	BANK OF MONTREAL 1.551%/21-28.05.2026	CAD	60'000	100'000	160'000	97'281.70	0.02
1.758	BANK OF MONTREAL 1.758%/21-10.03.2026	CAD	90'000		90'000	55'277.41	0.01
2.100	BANK OF MONTREAL 2.1%/19-17.07.2024	AUD	30'000	30'000			
2.370	BANK OF MONTREAL 2.37%/20-03.02.2025	CAD		100'000	100'000		
3.190	BANK OF MONTREAL 3.19%/18-01.03.2028	CAD	141'000		141'000	87'618.74	0.02
3.200	BANK OF MONTREAL 3.2%/18-07.09.2023	AUD	10'000	10'000			
3.650	BANK OF MONTREAL 3.65%/22-01.04.2027	CAD		53'000	53'000	33'401.38	0.01
4.309	BANK OF MONTREAL 4.309%/22-01.06.2027	CAD	135'000		135'000	86'654.39	0.02
4.537	BANK OF MONTREAL 4.537%/23-18.12.2028	CAD		110'000	110'000	70'884.38	0.01
4.709	BANK OF MONTREAL 4.709%/22-07.12.2027	CAD	100'000	100'000	200'000	129'874.75	0.03
5.039	BANK OF MONTREAL 5.039%/23-29.05.2028	CAD	100'000		100'000	65'763.92	0.01
5.300	BANK OF MONTREAL 5.3%/23-05.06.2026	USD		50'000	50'000	44'134.63	0.01
-	BANK OF MONTREAL FIX-TO-FLOATER 3.803%/17-15.12.2032	USD	50'000	125'000	175'000	141'741.98	0.03
2.750	BANK OF MONTREAL S. -268- 2.75%/22-15.06.2027	EUR		100'000	100'000	93'165.99	0.02
0.625	BANK OF MONTREAL S. -F- 0.625%/21-09.07.2024	USD	100'000	100'000			
1.250	BANK OF MONTREAL S. -F- 1.25%/21-15.09.2026	USD	80'000		80'000	64'111.26	0.01
1.500	BANK OF MONTREAL S. -F- 1.5%/22-10.01.2025	USD	100'000		100'000	85'173.23	0.02
1.850	BANK OF MONTREAL S. -F- 1.85%/20-01.05.2025	USD	50'000	66'000	116'000	98'141.29	0.02
-	BANK OF MONTREAL S. -F- FIX-TO-FRN FRN/21-22.01.2027	USD	243'000	100'000	143'000	116'182.14	0.02
1.350	BANK OF NOVA SCO 1.35%/21-24.06.2026	USD	80'000		80'000	64'657.09	0.01
2.150	BANK OF NOVA SCO 2.15%/21-01.08.2031	USD	30'000		30'000	21'586.37	0.00
-	BANK OF NOVA SCOTIA (subordinated) FIX-TO-FRN FRN/19-03.07.2029	CAD	150'000	150'000			
0.125	BANK OF NOVA SCOTIA 0.125%/19-04.09.2026	EUR	100'000		100'000	87'549.59	0.02
0.250	BANK OF NOVA SCOTIA 0.25%/21-01.11.2028	EUR	100'000		100'000	82'293.40	0.02
0.650	BANK OF NOVA SCOTIA 0.65%/21-31.07.2024	USD	100'000	100'000			
1.050	BANK OF NOVA SCOTIA 1.05%/21-02.03.2026	USD	40'000		40'000	32'478.63	0.01
1.300	BANK OF NOVA SCOTIA 1.3%/20-11.06.2025	USD	86'000		86'000	71'975.46	0.02
1.300	BANK OF NOVA SCOTIA 1.3%/21-15.09.2026	USD		270'000	270'000	216'392.72	0.05
1.400	BANK OF NOVA SCOTIA 1.4%/20-01.11.2027	CAD	60'000		60'000	35'093.55	0.01
1.850	BANK OF NOVA SCOTIA 1.85%/21-02.11.2026	CAD	80'000	100'000	180'000	108'684.48	0.02
1.950	BANK OF NOVA SCOTIA 1.95%/22-10.01.2025	CAD	70'000	70'000			
2.160	BANK OF NOVA SCOTIA 2.16%/20-03.02.2025	CAD	10'000		10'000	6'322.91	0.00
2.620	BANK OF NOVA SCOTIA 2.62%/16-02.12.2026	CAD		194'000	194'000	119'994.72	0.03
2.700	BANK OF NOVA SCOTIA 2.7%/19-03.08.2026	USD	164'000		164'000	136'368.14	0.03
2.950	BANK OF NOVA SCOTIA 2.95%/22-08.03.2027	CAD	150'000	100'000	250'000	154'449.94	0.03
3.400	BANK OF NOVA SCOTIA 3.4%/19-11.02.2024	USD	100'000	100'000			
3.450	BANK OF NOVA SCOTIA 3.45%/22-11.04.2025	USD		62'000	62'000	53'460.01	0.01
4.500	BANK OF NOVA SCOTIA 4.5%/15-16.12.2025	USD	98'000		98'000	84'809.43	0.02
4.680	BANK OF NOVA SCOTIA 4.68%/24-01.02.2029	CAD		30'000	30'000	19'435.23	0.00
5.450	BANK OF NOVA SCOTIA 5.45%/23-12.06.2025	USD		58'000	58'000	51'108.23	0.01
5.500	BANK OF NOVA SCOTIA 5.5%/22-08.05.2026	CAD	150'000		150'000	98'674.89	0.02
5.500	BANK OF NOVA SCOTIA 5.5%/23-29.12.2025	CAD		80'000	80'000	52'435.16	0.01
5.650	BANK OF NOVA SCOTIA 5.65%/23-01.02.2034	USD		44'000	44'000	39'355.53	0.01
1.450	BANK OF NOVA SCOTIA S. -I- 1.45%/22-10.01.2025	USD	100'000		100'000	85'109.82	0.02
4.850	BANK OF NOVA SCOTIA S. -I- 4.85%/23-01.02.2030	USD	100'000		100'000	86'858.36	0.02
3.000	BELL CANADA 3%/21-17.03.2031	CAD	30'000		30'000	17'382.75	0.00
3.200	BELL CANADA 3.2%/21-15.02.2052	USD	60'000		60'000	35'483.78	0.01
4.050	BELL CANADA 4.05%/21-17.03.2051	CAD	50'000		50'000	26'791.16	0.01
4.450	BELL CANADA 4.45%/17-27.02.2047	CAD	61'000		61'000	35'182.59	0.01
5.250	BELL CANADA 5.25%/23-15.03.2029	CAD		100'000	100'000	66'503.06	0.01
5.850	BELL CANADA 5.85%/22-10.11.2032	CAD	50'000		50'000	34'429.66	0.01
4.750	BELL CANADA S. -M-31- 4.75%/14-29.09.2044	CAD	43'000		43'000	25'994.28	0.01
7.850	BELL CANADA S. -M-11- 7.85%/01-02.04.2031	CAD	40'000		40'000	30'075.67	0.01
3.350	BELL CANADA S. -M-47- 3.35%/18-12.03.2025	CAD		154'000	84'000	44'656.47	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.800	BELL CANADA S. -M-48- 3.8%/18-21.08.2028	CAD	40'000		40'000	25'113.11	0.01
3.500	BELL CANADA S. -M-51- 3.5%/20-30.09.2050	CAD	20'000		20'000	9'741.31	0.00
1.650	BELL CANADA S. -M-53- 1.65%/20-16.08.2027	CAD	30'000		30'000	17'827.35	0.00
2.200	BELL CANADA S. -M-56- 2.2%/21-29.05.2028	CAD	50'000		50'000	29'578.33	0.01
4.464	BELL CANADA S. -US-1- 4.464%/18-01.04.2048	USD		96'000		71'850.61	0.02
4.300	BELL CANADA S. -US-2- 4.3%/19-29.07.2049	USD	54'000	92'000	146'000	105'797.32	0.02
0.750	BELL CANADA S. -US-3- 0.75%/21-17.03.2024	USD	100'000	100'000			
3.650	BELL CANADA S. -US-7- 3.65%/22-15.08.2052	USD	60'000		60'000	38'841.03	0.01
0.990	BMW CANADA INC S. -X- 0.99%/21-14.01.2025	CAD	60'000	60'000			
4.820	BROOKFIELD ASSET MANAGEMENT 4.82%/14-28.01.2026	CAD	30'000		30'000	19'460.77	0.00
5.950	BROOKFIELD ASSET MGMT 5.95%/05-14.06.2035	CAD	30'000		30'000	20'279.04	0.00
4.000	BROOKFIELD CORP 4%/15-15.01.2025	USD		20'000	20'000	17'379.30	0.00
5.431	BROOKFIELD FIN II INC 5.431%/22-14.12.2032	CAD	100'000		100'000	65'736.56	0.01
3.500	BROOKFIELD FINANCE INC 3.5%/20-30.03.2051	USD	10'000		10'000	6'253.41	0.00
3.625	BROOKFIELD FINANCE INC 3.625%/22-15.02.2052	USD	30'000		30'000	18'830.29	0.00
4.350	BROOKFIELD FINANCE INC 4.35%/20-15.04.2030	USD	72'000		72'000	60'052.11	0.01
4.700	BROOKFIELD FINANCE INC 4.7%/17-20.09.2047	USD	18'000		18'000	13'449.22	0.00
4.850	BROOKFIELD FINANCE INC 4.85%/19-29.03.2029	USD	37'000		37'000	32'113.91	0.01
2.855	BROOKFIELD INFRA FIN ULC S. -8- 2.855%/20-01.09.2032	CAD		27'000	27'000	14'772.15	0.00
4.290	BROOKFIELD RENEWABLE PAR 4.29%/19-05.11.2049	CAD	23'000		23'000	12'740.22	0.00
5.292	BROOKFIELD RENEWABLE PAR 5.292%/23-28.10.2033	CAD		100'000	100'000	65'875.85	0.01
5.880	BROOKFIELD RENEWABLE PAR 5.88%/22-09.11.2032	CAD	30'000		30'000	20'598.03	0.00
3.330	BROOKFIELD RENEWABLE PAR S. -14- 3.33%/20-13.08.2050	CAD	20'000		20'000	9'304.68	0.00
4.190	CAMECO CORPORATION S G 4.19%/14-24.06.2024	CAD	29'000	29'000			
2.950	CAMECO CORPORATION S. -H- 2.95%/20-21.10.2027	CAD	10'000		10'000	6'104.55	0.00
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/20-21.07.2030	CAD	30'000		30'000	18'641.71	0.00
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/21-21.04.2031	CAD	40'000		40'000	24'312.83	0.01
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/22-07.04.2032	CAD		70'000	70'000	44'223.82	0.01
-	CANADIAN IMPERIAL BANK (subordinated) FIX-TO-FRN FRN/23-20.01.2033	CAD	50'000	50'000	100'000	65'270.23	0.01
0.950	CANADIAN IMPERIAL BANK 0.95%/20-23.10.2025	USD	20'000		20'000	16'461.77	0.00
1.100	CANADIAN IMPERIAL BANK 1.1%/21-19.01.2026	CAD	60'000		60'000	36'472.04	0.01
1.250	CANADIAN IMPERIAL BANK 1.25%/21-22.06.2026	USD	30'000		30'000	24'216.97	0.01
1.700	CANADIAN IMPERIAL BANK 1.7%/21-15.07.2026	CAD	40'000		40'000	24'321.83	0.01
2.000	CANADIAN IMPERIAL BANK 2%/20-17.04.2025	CAD	15'000		15'000	9'418.98	0.00
2.250	CANADIAN IMPERIAL BANK 2.25%/20-28.01.2025	USD	30'000		30'000	25'697.52	0.01
2.250	CANADIAN IMPERIAL BANK 2.25%/22-07.01.2027	CAD	60'000	100'000	160'000	97'203.24	0.02
2.750	CANADIAN IMPERIAL BANK 2.75%/22-07.03.2025	CAD	200'000		200'000	126'915.72	0.03
3.100	CANADIAN IMPERIAL BANK 3.1%/19-02.04.2024	USD	150'000				
3.300	CANADIAN IMPERIAL BANK 3.3%/18-26.05.2025	CAD	100'000		100'000	63'681.53	0.01
3.600	CANADIAN IMPERIAL BANK 3.6%/22-07.04.2032	USD	100'000		100'000	78'609.38	0.02
3.945	CANADIAN IMPERIAL BANK 3.945%/22-04.08.2025	USD	90'000		90'000	77'702.03	0.02
4.950	CANADIAN IMPERIAL BANK 4.95%/22-29.06.2027	CAD	40'000	100'000	140'000	91'487.41	0.02
5.000	CANADIAN IMPERIAL BANK 5%/23-07.12.2026	CAD		70'000	70'000	45'719.17	0.01
5.001	CANADIAN IMPERIAL BANK 5.001%/23-28.04.2028	USD		204'000	204'000	178'986.70	0.04
5.050	CANADIAN IMPERIAL BANK 5.05%/22-07.10.2027	CAD	100'000		100'000	65'583.74	0.01
5.144	CANADIAN IMPERIAL BANK 5.144%/23-28.04.2025	USD		100'000	100'000	87'756.15	0.02
5.500	CANADIAN IMPERIAL BANK 5.5%/23-14.01.2028	CAD		100'000	100'000	66'656.23	0.01
6.092	CANADIAN IMPERIAL BANK 6.092%/23-03.10.2033	USD		110'000	110'000	100'584.03	0.02
6.375	CANADIAN NAT RAILWAY 6.375%/07-15.11.2037	USD	27'000		27'000	26'031.57	0.01
2.450	CANADIAN NATL RAILWAY 2.45%/20-01.05.2050	USD	20'000		20'000	10'981.28	0.00
3.050	CANADIAN NATL RAILWAY 3.05%/19-08.02.2050	CAD	15'000		15'000	7'251.73	0.00
3.600	CANADIAN NATL RAILWAY 3.6%/17-01.08.2047	CAD		100'000	100'000	54'197.84	0.01
3.650	CANADIAN NATL RAILWAY 3.65%/18-03.02.2048	USD	26'000		26'000	18'133.96	0.00
4.400	CANADIAN NATL RAILWAY 4.4%/22-05.08.2052	USD	100'000		100'000	77'548.77	0.02
4.400	CANADIAN NATL RAILWAY 4.4%/23-10.05.2033	CAD		50'000	50'000	32'122.95	0.01
4.450	CANADIAN NATL RAILWAY 4.45%/18-20.01.2049	USD	8'000		8'000	6'291.76	0.00
6.200	CANADIAN NATL RAILWAY 6.2%/06-01.06.2036	USD	50'000		50'000	47'975.68	0.01
6.250	CANADIAN NATL RAILWAY 6.25%/04-01.08.2034	USD		200'000	200'000	192'308.12	0.04
2.050	CANADIAN NATL RESOURCES 2.05%/20-15.07.2025	USD	100'000		100'000	84'036.87	0.02
2.950	CANADIAN NATL RESOURCES 2.95%/20-15.07.2030	USD	70'000		70'000	53'598.63	0.01
3.850	CANADIAN NATL RESOURCES 3.85%/17-01.06.2027	USD	90'000		90'000	75'882.57	0.02
4.950	CANADIAN NATL RESOURCES 4.95%/17-01.06.2047	USD	36'000		36'000	27'623.55	0.01
2.500	CANADIAN NATL RESOURCES S. -6- 2.5%/20-17.01.2028	CAD		56'000	56'000	33'557.64	0.01
5.850	CANADIAN NATURAL RESOURCES 5.85%/04-01.02.2035	USD	34'000		34'000	29'873.46	0.01
6.250	CANADIAN NATURAL RESOURCES 6.25%/07-15.03.2038	USD	46'000		46'000	41'534.59	0.01
1.350	CANADIAN PACIFIC RAILWAY 1.35%/21-02.12.2024	USD	60'000		60'000	51'190.05	0.01
1.589	CANADIAN PACIFIC RAILWAY 1.589%/21-24.11.2023	CAD	30'000		30'000		

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
1.750	CANADIAN PACIFIC RAILWAY 1.75%/21-02.12.2026	USD	60'000		60'000	48'438.59	0.01	
2.450	CANADIAN PACIFIC RAILWAY 2.45%/21-02.12.2031	USD	50'000		50'000	39'105.20	0.01	
2.540	CANADIAN PACIFIC RAILWAY 2.54%/21-28.02.2028	CAD	30'000	100'000	130'000	78'633.82	0.02	
2.900	CANADIAN PACIFIC RAILWAY 2.9%/15-01.02.2025	USD	68'000		68'000	58'446.34	0.01	
3.000	CANADIAN PACIFIC RAILWAY 3%/21-02.12.2041	USD	40'000	210'000	186'000	64'000	47'495.15	0.01
3.100	CANADIAN PACIFIC RAILWAY 3.1%/21-02.12.2051	USD	50'000	50'000	100'000	59'897.25	0.01	
3.500	CANADIAN PACIFIC RAILWAY 3.5%/23-01.05.2050	USD		58'000	58'000	37'295.86	0.01	
4.200	CANADIAN PACIFIC RAILWAY 4.2%/23-15.11.2069	USD		26'000	26'000	17'911.82	0.00	
4.300	CANADIAN PACIFIC RAILWAY 4.3%/23-15.05.2043	USD		71'000	71'000	53'475.41	0.01	
4.700	CANADIAN PACIFIC RAILWAY 4.7%/23-01.05.2048	USD		24'000	24'000	18'584.01	0.00	
4.800	CANADIAN PACIFIC RAILWAY 4.8%/15-15.09.2035	USD	20'000		20'000	16'848.44	0.00	
4.950	CANADIAN PACIFIC RAILWAY 4.95%/23-15.08.2045	USD		54'000	54'000	43'587.22	0.01	
3.500	CANADIAN PACIFIC RAILWAY COMPANY 3.5%/23-01.05.2050	CAD		58'000	58'000			
4.700	CANADIAN PACIFIC RAILWAY COMPANY 4.7%/23-01.05.2048	CAD		24'000	24'000			
6.125	CANADIAN PACIFIC RAILWAY COMPANY 6.125%/15-15.09.2015	USD	36'000	20'000	56'000	51'829.10	0.01	
4.851	CANADIAN UTILITIES LTD 4.851%/22-03.06.2052	CAD	20'000		20'000	12'943.54	0.00	
-	CANADIAN WESTERN BANK (subordinated) S. -F- FIX-TO-FRN FRN/19-11.06.2029	CAD	6'000	6'000				
1.570	CANADIAN WESTERN BANK 1.57%/20-14.09.2023	CAD	10'000		10'000			
1.818	CANADIAN WESTERN BANK 1.818%/20-16.12.2027	CAD	10'000	32'000	42'000	24'523.41	0.01	
1.926	CANADIAN WESTERN BANK 1.926%/21-16.04.2026	CAD	30'000		30'000	18'317.82	0.00	
5.261	CANADIAN WESTERN BANK 5.261%/23-20.12.2025	CAD		20'000	20'000	13'005.54	0.00	
6.750	CENOVUS ENERGY 6.75%/10-15.11.2039	USD	18'000		18'000	17'178.33	0.00	
3.500	CENOVUS ENERGY INC 3.5%/20-07.02.2028	CAD		100'000	100'000	62'197.16	0.01	
5.250	CENOVUS ENERGY INC 5.25%/17-15.06.2037	USD	78'000	48'000	30'000	24'570.82	0.01	
5.400	CENOVUS ENERGY INC 5.4%/17-15.06.2047	USD	40'000	16'000	24'000	19'403.95	0.00	
1.450	CGI INC 1.45%/22-14.09.2026	USD	78'000		78'000	62'283.78	0.01	
2.100	CGI INC 2.1%/21-18.09.2028	CAD	30'000		30'000	17'510.75	0.00	
5.400	CHOICE PROPERTIES REIT 5.4%/23-01.03.2033	CAD		100'000	100'000	65'831.49	0.01	
2.848	CHOICE PROPERTIES REIT S. -P- 2.848%/20-21.05.2027	CAD		31'000	31'000	19'001.53	0.00	
2.456	CHOICE PROPERTIES REIT S. -Q- 2.456%/21-30.11.2026	CAD		40'000	40'000	24'463.00	0.01	
1.500	CNH INDUSTRIAL CAPITAL 1.5%/21-01.10.2024	CAD	30'000		30'000			
2.991	COGECO COMMUNICATIONS 2.991%/21-22.09.2031	CAD	50'000		50'000	28'096.13	0.01	
7.250	CONOCO FUNDING 7.25%/01-15.10.2031	USD		140'000	140'000	139'662.09	0.03	
2.686	CROMBIE REAL ESTATE INV S. -H- 2.686%/20-31.03.2028	CAD	10'000		10'000	5'915.97	0.00	
3.211	CROMBIE REAL ESTATE INV S. -I- 3.211%/20-09.10.2030	CAD	77'000		77'000	44'060.52	0.01	
5.244	CROMBIE REAL ESTATE INV S. -K- 5.244%/23-28.09.2029	CAD		100'000	100'000	65'027.01	0.01	
4.085	CU 4.085%/14-02.09.2044	CAD	13'000		13'000	7'752.89	0.00	
4.722	CU 4.722%/13-09.09.2043	CAD	50'000		50'000	32'514.60	0.01	
2.609	CU INC 2.609%/20-28.09.2050	CAD	30'000		30'000	13'386.96	0.00	
2.963	CU INC 2.963%/19-07.09.2049	CAD	50'000		50'000	24'228.34	0.01	
3.174	CU INC 3.174%/21-05.09.2051	CAD	20'000		20'000	9'993.93	0.00	
3.548	CU INC 3.548%/17-22.11.2047	CAD	19'000		19'000	10'310.28	0.00	
3.964	CU INC 3.964%/15-27.07.2045	CAD	50'000		50'000	29'245.17	0.01	
4.558	CU INC 4.558%/13-07.11.2053	CAD	25'000		25'000	15'900.68	0.00	
4.773	CU INC 4.773%/22-14.09.2052	CAD	20'000		20'000	13'184.90	0.00	
5.088	CU INC 5.088%/23-20.09.2053	CAD		100'000	100'000	69'200.32	0.01	
1.650	DAIMLER CANADA FINANCE 1.65%/20-22.09.2025	CAD	10'000		10'000	6'187.21	0.00	
2.540	DAIMLER CANADA FINANCE 2.54%/19-21.08.2023	CAD	10'000	10'000				
1.850	DAIMLER TRUCKS FI CANADA 1.85%/21-15.12.2023	CAD	60'000		60'000			
2.140	DAIMLER TRUCKS FI CANADA 2.14%/21-13.12.2024	CAD	50'000		50'000			
2.460	DAIMLER TRUCKS FI CANADA 2.46%/21-15.12.2026	CAD	50'000		50'000	30'432.29	0.01	
1.871	DOLLARAMA INC. 1.871%/21-08.07.2026	CAD	40'000		40'000	24'382.47	0.01	
2.443	DOLLARAMA INC. 2.443%/21-09.07.2029	CAD	30'000		30'000	17'474.71	0.00	
5.084	DOLLARAMA INC. 5.084%/22-27.10.2025	CAD		150'000	150'000	97'650.84	0.02	
6.319	ELEMENT FLEET MANAGEMENT -144A- 6.319%/23-04.12.2028	USD		130'000	130'000	117'405.96	0.02	
2.900	EMERA S. -2016-1- 2.9%/16-16.06.2023	CAD	30'000	30'000				
4.500	ENBRIDGE 4.5%/14-10.06.2044	USD	10'000		10'000	7'337.82	0.00	
5.500	ENBRIDGE 5.5%/16-01.12.2046	USD	31'000		31'000	26'356.34	0.01	
4.950	ENBRIDGE GAS DISTRIBUTION 4.95%/10-22.11.2050	CAD	12'000		12'000	8'001.11	0.00	
2.350	ENBRIDGE GAS INC 2.35%/21-15.09.2031	CAD	100'000		100'000	56'194.05	0.01	
2.900	ENBRIDGE GAS INC 2.9%/20-01.04.2030	CAD	30'000		30'000	17'925.23	0.00	
3.010	ENBRIDGE GAS INC 3.01%/19-09.08.2049	CAD	3'000		3'000	1'448.52	0.00	
3.200	ENBRIDGE GAS INC 3.2%/21-15.09.2051	CAD	20'000		20'000	9'891.52	0.00	
3.650	ENBRIDGE GAS INC 3.65%/20-01.04.2050	CAD	53'000		53'000	28'689.64	0.01	
4.150	ENBRIDGE GAS INC 4.15%/22-17.08.2032	CAD	20'000		20'000	12'620.53	0.00	
4.550	ENBRIDGE GAS INC 4.55%/22-17.08.2052	CAD	20'000		20'000	12'546.40	0.00	
5.670	ENBRIDGE GAS INC 5.67%/23-06.10.2053	CAD		100'000	100'000	74'251.02	0.02	
1.600	ENBRIDGE INC 1.6%/21-04.10.2026	USD	20'000		20'000	16'099.31	0.00	
2.150	ENBRIDGE INC 2.15%/22-16.02.2024	USD	50'000	50'000				
2.500	ENBRIDGE INC 2.5%/21-01.08.2033	USD	44'000		44'000	30'617.03	0.01	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.500 ENBRIDGE INC 2.5%/22-14.02.2025	USD	50'000			50'000	42'796.56	0.01
3.100 ENBRIDGE INC 3.1%/21-21.09.2033	CAD	100'000			100'000	55'402.32	0.01
3.125 ENBRIDGE INC 3.125%/19-15.11.2029	USD	68'000			68'000	54'093.89	0.01
3.200 ENBRIDGE INC 3.2%/17-08.06.2027	CAD		343'000		343'000	212'723.40	0.04
3.400 ENBRIDGE INC 3.4%/21-01.08.2051	USD	6'000	60'000		66'000	40'526.18	0.01
3.950 ENBRIDGE INC 3.95%/18-19.11.2024	CAD	50'000		50'000			
4.000 ENBRIDGE INC 4%/19-15.11.2049	USD	14'000	50'000		64'000	43'575.86	0.01
4.100 ENBRIDGE INC 4.1%/21-21.09.2051	CAD	50'000			50'000	26'131.51	0.01
4.870 ENBRIDGE INC 4.87%/18-21.11.2044	CAD	50'000			50'000	29'965.89	0.01
5.360 ENBRIDGE INC 5.36%/23-26.05.2033	CAD		50'000		50'000	33'164.65	0.01
5.700 ENBRIDGE INC 5.7%/22-09.11.2027	CAD	100'000			100'000	67'032.52	0.01
5.700 ENBRIDGE INC 5.7%/23-08.03.2033	USD		118'000		118'000	105'174.78	0.02
5.900 ENBRIDGE INC 5.9%/23-15.11.2026	USD		50'000		50'000	44'855.08	0.01
6.000 ENBRIDGE INC 6%/23-15.11.2028	USD		50'000		50'000	45'590.39	0.01
6.100 ENBRIDGE INC 6.1%/22-09.11.2032	CAD	110'000			110'000	76'487.85	0.02
6.200 ENBRIDGE INC 6.2%/23-15.11.2030	USD		50'000		50'000	46'163.61	0.01
6.510 ENBRIDGE INC 6.51%/22-09.11.2052	CAD	66'000			66'000	49'231.22	0.01
4.550 ENBRIDGE PIPELINES 4.55%/13-17.08.2043	CAD	34'000			34'000	19'707.06	0.00
4.550 ENBRIDGE PIPELINES 4.55%/15-29.09.2045	CAD	22'000			22'000	12'666.97	0.00
2.820 ENBRIDGE PIPELINES INC 2.82%/21-12.05.2031	CAD	40'000			40'000	22'890.97	0.00
4.200 ENBRIDGE PIPELINES INC 4.2%/21-12.05.2051	CAD	30'000			30'000	16'113.13	0.00
4.330 ENBRIDGE PIPELINES INC 4.33%/19-22.02.2049	CAD		25'000		25'000	13'829.85	0.00
5.820 ENBRIDGE PIPELINES INC 5.82%/23-17.08.2053	CAD		60'000		60'000	41'266.62	0.01
1.774 EQUITABLE BANK 1.774%/20-21.09.2023	CAD	10'000		10'000			
1.876 EQUITABLE BANK 1.876%/20-26.11.2025	CAD	25'000			25'000	15'293.09	0.00
1.939 EQUITABLE BANK 1.939%/21-10.03.2025	CAD	50'000			50'000	31'325.31	0.01
1.983 EQUITABLE BANK 1.983%/21-09.05.2024	CAD	30'000		30'000			
- FED CAISSES DESJARDINS (subordinated) FIX-TO-FRN FRN/21-28.05.2031	CAD	50'000			50'000	30'330.26	0.01
- FED CAISSES DESJARDINS (subordinated) S. -Z- FIX-TO-FRN FRN/20-26.05.2030	CAD	30'000	100'000		130'000	81'956.03	0.02
1.093 FED CAISSES DESJARDINS 1.093%/21-21.01.2026	CAD	20'000			20'000	12'154.02	0.00
1.587 FED CAISSES DESJARDINS 1.587%/21-10.09.2026	CAD	100'000			100'000	60'461.94	0.01
4.407 FED CAISSES DESJARDINS 4.407%/22-19.05.2027	CAD		104'000		104'000	66'903.06	0.01
5.200 FED CAISSES DESJARDINS 5.2%/22-01.10.2025	CAD	50'000	50'000		100'000	65'045.70	0.01
5.467 FED CAISSES DESJARDINS 5.467%/23-17.11.2028	CAD		80'000		80'000	53'470.20	0.01
5.475 FED CAISSES DESJARDINS 5.475%/23-16.08.2028	CAD		53'000		53'000	35'485.83	0.01
3.447 FIRST CAP REAL ESTATE S. -A- 3.447%/20-01.03.2028	CAD	5'000			5'000	3'028.88	0.00
3.604 FIRST CAP REALTY INC 3.604%/16-06.05.2026	CAD	50'000			50'000	31'362.87	0.01
3.753 FIRST CAP REALTY INC S. -U- 3.753%/17-12.07.2027	CAD	2'000			2'000	1'237.96	0.00
2.961 FIRST NATIONAL FINANCIAL S. -3- 2.961%/20-17.11.2025	CAD	5'000		5'000			
2.180 FORTIS INC 2.18%/21-15.05.2028	CAD	10'000			10'000	5'949.24	0.00
3.055 FORTIS INC 3.055%/17-04.10.2026	USD	34'000	50'000		84'000	69'830.19	0.01
4.431 FORTIS INC 4.431%/22-31.05.2029	CAD	30'000			30'000	19'389.06	0.00
2.632 FORTISALBERTA INC 2.632%/20-08.06.2051	CAD	70'000			70'000	31'097.27	0.01
2.420 FORTISBC ENERGY INC 2.42%/21-18.07.2031	CAD	40'000			40'000	22'714.92	0.00
2.450 GIBSON ENERGY INC 2.45%/20-14.07.2025	CAD	10'000			10'000	6'263.25	0.00
2.850 GIBSON ENERGY INC 2.85%/20-14.07.2027	CAD	20'000			20'000	12'191.39	0.00
5.750 GIBSON ENERGY INC 5.75%/23-12.07.2033	CAD		30'000		30'000	20'204.32	0.00
5.800 GIBSON ENERGY INC 5.8%/23-12.07.2026	CAD		30'000		30'000	19'505.61	0.00
6.200 GIBSON ENERGY INC 6.2%/23-12.07.2053	CAD		20'000		20'000	14'043.81	0.00
6.980 GREATER TORONTO AIRPORT S. 02-3 6.98%/02-15.10.2032	CAD		50'000		50'000	37'725.48	0.01
7.050 GREATER TORONTO AIRPORT S. 2000-1 7.05%/00-12.06.2030	CAD	40'000			40'000	29'341.26	0.01
3.260 GREATER TORONTO AIRPORTS S. -2018-1- 3.26%/18-01.06.2037	CAD	150'000			150'000	84'212.18	0.02
6.670 GREAT-WEST LIFE 6.67%/03-21.03.2033	CAD	20'000			20'000	14'637.47	0.00
5.998 GREAT-WEST LIFECO 5.998%/09-16.11.2039	CAD	9'000			9'000	6'556.61	0.00
2.981 GREAT-WEST LIFECO INC 2.981%/20-08.07.2050	CAD	10'000			10'000	4'795.01	0.00
4.700 GREAT-WEST LIFECO INC 4.7%/22-16.11.2029	EUR	100'000			100'000	99'760.05	0.02
2.950 HCN CANADIAN HLDNGS-1 LP 2.95%/19-15.01.2027	CAD	57'000			57'000	34'424.86	0.01
1.646 HONDA CANADA FINANCE INC 1.646%/21-25.02.2028	CAD	30'000			30'000	17'463.85	0.00
1.711 HONDA CANADA FINANCE INC 1.711%/21-28.09.2026	CAD	40'000			40'000	24'206.50	0.01
1.337 HONDA CANADA FINANCE INC S. -2- 1.337%/20-17.03.2026	CAD	10'000			10'000	6'076.12	0.00
1.782 HSBC BANK CANADA 1.782%/21-20.05.2026	CAD	40'000			40'000	24'439.28	0.01
3.403 HSBC BANK CANADA 3.403%/22-24.03.2025	CAD	50'000			50'000	31'925.21	0.01
6.800 HUSKY ENERGY INC 6.8%/07-15.09.2037	USD	2'000		2'000			
5.490 HYDRO ONE 5.49%/09-16.07.2040	CAD	50'000			50'000	35'287.13	0.01
1.760 HYDRO ONE INC 1.76%/20-28.02.2025	CAD	8'000			8'000	5'045.74	0.00
3.630 HYDRO ONE INC 3.63%/18-25.06.2049	CAD	22'000			22'000	12'096.21	0.00
4.390 HYDRO ONE INC 4.39%/24-01.03.2034	CAD		40'000		40'000	25'654.18	0.01
4.460 HYDRO ONE INC 4.46%/23-27.01.2053	CAD	50'000			50'000	31'435.68	0.01
4.850 HYDRO ONE INC 4.85%/23-30.11.2054	CAD		100'000		100'000	67'021.57	0.01

1496 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.540 HYDRO ONE INC 5.54%/23-20.10.2025	CAD		100'000		100'000	65'751.19	0.01
4.000 HYDRO ONE INC S. -24- 4%/11-22.12.2051	CAD	18'000			18'000	10'488.29	0.00
3.910 HYDRO ONE INC S. -36- 3.91%/16-23.02.2046	CAD	40'000			40'000	23'191.99	0.00
2.970 HYDRO ONE INC S. -40- 2.97%/18-26.06.2025	CAD	50'000			50'000	31'723.17	0.01
3.640 HYDRO ONE INC S. -44- 3.64%/19-05.04.2050	CAD	13'000			13'000	7'124.39	0.00
2.710 HYDRO ONE INC S. -47- 2.71%/20-28.02.2050	CAD	30'000			30'000	13'818.64	0.00
1.690 HYDRO ONE INC S. -49- 1.69%/20-16.01.2031	CAD	10'000			10'000	5'521.28	0.00
2.230 HYDRO ONE INC S. -50- 2.23%/21-17.09.2031	CAD	100'000			100'000	56'209.23	0.01
3.100 HYDRO ONE INC S. -51- 3.1%/21-15.09.2051	CAD	20'000			20'000	9'855.47	0.00
4.910 HYDRO ONE INC S. -52- 4.91%/22-27.01.2028	CAD	20'000			20'000	13'240.44	0.00
1.410 HYDRO ONE LTD 1.41%/20-15.10.2027	CAD	10'000			10'000	5'882.20	0.00
3.790 HYDRO ONE S. -26- 3.79%/12-31.07.2062	CAD	30'000			30'000	16'331.63	0.00
1.207 INTACT FINANCIAL CORP 1.207%/21-21.05.2024	CAD	30'000		30'000			
5.459 INTACT FINANCIAL CORP -144A- 5.459%/22-22.09.2032	USD	40'000			40'000	34'970.96	0.01
2.179 INTACT FINANCIAL CORP 2.179%/21-18.05.2028	CAD	30'000			30'000	17'852.25	0.00
3.765 INTACT FINANCIAL CORP 3.765%/21-20.05.2053	CAD	30'000			30'000	16'400.88	0.00
2.954 INTACT FINANCIAL CORP S. -10- 2.954%/20-16.12.2050	CAD	44'000			44'000	20'767.10	0.00
2.850 INTACT FINANCIAL CORP S. -7- 2.85%/17-07.06.2027	CAD	30'000			30'000	18'542.58	0.00
1.928 INTACT FINANCIAL CORP S. -9- 1.928%/20-16.12.2030	CAD	25'000			25'000	13'862.45	0.00
3.983 INTER PIPELINE LTD 3.983%/21-25.11.2031	CAD		30'000		30'000	17'624.34	0.00
5.710 INTER PIPELINE LTD 5.71%/23-29.05.2030	CAD		30'000		30'000	19'839.38	0.00
5.760 INTER PIPELINE LTD 5.76%/22-17.02.2028	CAD		39'000		39'000	25'966.18	0.01
6.590 INTER PIPELINE LTD S. -18- 6.59%/23-09.02.2034	CAD		100'000		100'000	68'931.24	0.01
1.090 JOHN DEERE FINANCIALS IN 1.09%/21-17.07.2024	CAD	100'000		100'000			
1.340 JOHN DEERE FINANCIALS IN 1.34%/20-08.09.2027	CAD	10'000			10'000	5'859.50	0.00
1.630 JOHN DEERE FINANCIALS IN 1.63%/21-09.04.2026	CAD	10'000			10'000	6'116.97	0.00
2.310 JOHN DEERE FINANCIALS IN 2.31%/22-20.06.2025	CAD	10'000			10'000	6'285.95	0.00
2.460 JOHN DEERE FINANCIALS IN 2.46%/19-04.04.2024	CAD	20'000		20'000			
2.580 JOHN DEERE FINANCIALS IN 2.58%/19-16.10.2026	CAD	150'000			150'000	92'736.47	0.02
2.810 JOHN DEERE FINANCIALS IN 2.81%/22-19.01.2029	CAD	10'000			10'000	6'041.92	0.00
4.360 JOHN DEERE FINANCIALS IN 4.36%/24-20.01.2027	CAD		40'000		40'000	25'872.58	0.01
6.250 KINROSS GOLD CORP -144A- 6.25%/23-15.07.2033	USD	50'000			50'000	44'996.62	0.01
1.950 LAURENTIAN BANK OF CDA 1.95%/21-17.03.2025	CAD	50'000			50'000	31'347.91	0.01
4.600 LAURENTIAN BANK OF CDA 4.6%/22-02.09.2025	CAD		100'000		100'000	64'138.48	0.01
5.900 LOBLAW COMPANIES 5.9%/05-18.01.2036	CAD	22'000			22'000	15'126.06	0.00
5.336 LOBLAW COS LTD 5.336%/22-13.09.2052	CAD		50'000		50'000	33'893.10	0.01
2.450 MAGNA INTERNATIONAL INC 2.45%/20-15.06.2030	USD	10'000			10'000	7'573.73	0.00
3.625 MAGNA INTERNATIONAL INC 3.625%/14-15.06.2024	USD	19'000		19'000			
4.950 MAGNA INTERNATIONAL INC 4.95%/23-31.01.2031	CAD		100'000		100'000	65'667.60	0.01
5.980 MAGNA INTERNATIONAL INC 5.98%/23-21.03.2026	USD		100'000	66'000	34'000	29'946.40	0.01
1.337 MANULIFE BANK OF CANADA 1.337%/21-26.02.2026	CAD	40'000			40'000	24'370.41	0.01
1.504 MANULIFE BANK OF CANADA 1.504%/20-25.06.2025	CAD	20'000			20'000	12'440.66	0.00
1.536 MANULIFE BANK OF CANADA 1.536%/21-14.09.2026	CAD	30'000			30'000	18'078.11	0.00
2.864 MANULIFE BANK OF CANADA 2.864%/22-16.02.2027	CAD	100'000			100'000	61'817.02	0.01
4.150 MANULIFE FINANCIAL 4.15%/16-04.03.2026	USD	60'000	280'000		340'000	293'438.63	0.06
- MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/20-12.05.2030	CAD	8'000			8'000	5'018.05	0.00
- MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/20-13.05.2035	CAD	10'000	48'000		58'000	33'450.71	0.01
- MANULIFE FINANCIAL CORP (subordinated) FIX-TO-FRN FRN/23-10.03.2033	CAD		30'000		30'000	19'805.27	0.00
2.484 MANULIFE FINANCIAL CORP 2.484%/20-19.05.2027	USD	46'000			46'000	37'608.67	0.01
5.375 MANULIFE FINANCIAL CORP 5.375%/16-04.03.2046	USD	50'000			50'000	43'092.50	0.01
5.120 MERCEDES-BENZ CA FIN INC 5.12%/23-27.06.2028	CAD		50'000		50'000	33'153.70	0.01
5.200 MERCEDES-BENZ CA FIN INC 5.2%/23-04.12.2025	CAD		20'000		20'000	13'049.51	0.00
1.922 METRO INC 1.922%/21-02.12.2024	CAD	30'000		30'000			
4.657 METRO INC S. -K- 4.657%/23-07.02.2033	CAD	50'000			50'000	32'266.74	0.01
5.970 METRO S. -B- 5.97%/05-15.10.2035	CAD	54'000			54'000	38'009.27	0.01
5.170 MONTREAL AIRPORT S. -G- 5.17%/05-17.09.2035	CAD	19'000			19'000	12'760.81	0.00
0.750 NATIONAL BANK OF CANADA 0.75%/21-06.08.2024	USD	250'000		250'000			
1.534 NATIONAL BANK OF CANADA 1.534%/21-15.06.2026	CAD	50'000			50'000	30'312.54	0.01
2.237 NATIONAL BANK OF CANADA 2.237%/21-04.11.2026	CAD	60'000			60'000	36'581.22	0.01
2.545 NATIONAL BANK OF CANADA 2.545%/19-12.07.2024	CAD	40'000		40'000			
2.580 NATIONAL BANK OF CANADA 2.58%/19-03.02.2025	CAD	30'000			30'000	19'039.44	0.00
4.968 NATIONAL BANK OF CANADA 4.968%/23-07.12.2026	CAD		30'000		30'000	19'570.11	0.00
5.023 NATIONAL BANK OF CANADA 5.023%/23-01.02.2029	CAD		40'000		40'000	26'272.29	0.01
5.296 NATIONAL BANK OF CANADA 5.296%/22-03.11.2025	CAD	40'000	50'000		90'000	58'684.06	0.01
- NATIONAL BANK OF CANADA FIX-TO-FRN FRN/20-18.08.2026	CAD	30'000	100'000		130'000	80'374.46	0.02
3.950 NUTRIEN LTD 3.95%/20-13.05.2050	USD	44'000			44'000	30'169.81	0.01
4.125 NUTRIEN LTD 4.125%/18-15.03.2035	USD	22'000			22'000	17'446.19	0.00
4.200 NUTRIEN LTD 4.2%/19-01.04.2029	USD	63'000			63'000	53'292.10	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.900 NUTRIEN LTD 4.9%/18-01.06.2043	USD	20'000			20'000	15'912.10	0.00
4.900 NUTRIEN LTD 4.9%/23-27.03.2028	USD		100'000		100'000	87'333.82	0.02
5.000 NUTRIEN LTD 5%/19-01.04.2049	USD	17'000			17'000	13'508.77	0.00
5.625 NUTRIEN LTD 5.625%/18-01.12.2040	USD	14'000			14'000	12'057.97	0.00
5.800 NUTRIEN LTD 5.8%/23-27.03.2053	USD		100'000		100'000	88'145.29	0.02
5.900 NUTRIEN LTD 5.9%/22-07.11.2024	USD	50'000			50'000	44'074.76	0.01
5.950 NUTRIEN LTD 5.95%/22-07.11.2025	USD	40'000			40'000	35'518.77	0.01
6.900 OPEN TEXT CORP -144A- 6.9%/22-01.12.2027	USD	50'000			50'000	45'476.45	0.01
0.985 PACCAR FINANCIAL LTD 0.985%/21-24.05.2024	CAD	40'000		40'000			
3.530 PEMBINA PIPELINE CORP S. -12- 3.62%/19-03.04.2029	CAD	30'000			30'000	17'609.99	0.00
4.740 PEMBINA PIPELINE CORP 4.74%/17-21.01.2047	CAD	40'000			40'000	29'003.28	0.00
5.210 PEMBINA PIPELINE CORP 5.21%/24-12.01.2034	CAD		40'000		40'000	25'942.43	0.01
3.620 PEMBINA PIPELINE CORP S. -12- 3.62%/19-03.04.2029	CAD	15'000			15'000	9'228.49	0.00
4.540 PEMBINA PIPELINE CORP S. -13- 4.54%/19-03.04.2049	CAD	40'000			40'000	22'253.54	0.00
3.310 PEMBINA PIPELINE CORP S. -15- 3.31%/19-01.02.2030	CAD	50'000			50'000	29'853.33	0.01
4.490 PEMBINA PIPELINE CORP S. -18- 4.49%/21-10.12.2051	CAD	40'000			40'000	21'869.78	0.00
4.240 PEMBINA PIPELINE S. -6- 4.24%/15-15.06.2027	CAD	60'000			60'000	38'340.16	0.01
5.934 PRIMARIS REAL ESTATE INV S. -C- 5.934%/23-29.03.2028	CAD		100'000		100'000	66'329.90	0.01
1.974 RIOCAN REAL ESTATE INVST 1.974%/20-15.06.2026	CAD	50'000			50'000	30'313.50	0.01
2.829 RIOCAN REAL ESTATE INVST 2.829%/21-08.11.2028	CAD	30'000			30'000	17'571.87	0.00
5.962 RIOCAN REAL ESTATE INVST 5.962%/23-01.10.2029	CAD		100'000		100'000	66'961.66	0.01
2.900 ROGERS COMMUNICATION 2.9%/16-15.11.2026	USD	50'000			50'000	41'436.33	0.01
4.500 ROGERS COMMUNICATION 4.5%/13-15.03.2043	USD	100'000		60'000	40'000	29'787.80	0.01
5.000 ROGERS COMMUNICATION 5%/14-15.03.2044	USD	14'000			14'000	11'118.77	0.00
6.680 ROGERS COMMUNICATION 6.68%/09-04.11.2039	CAD	50'000			50'000	36'512.50	0.01
- ROGERS COMMUNICATIONS IN (subordinated) FIX-TO-FRN -144A-FRN/22-15.03.2082	USD	60'000		60'000			
3.800 ROGERS COMMUNICATIONS IN -144A- 3.8%/22-15.03.2032	USD	80'000		80'000			
4.500 ROGERS COMMUNICATIONS IN -144A- 4.5%/22-15.03.2042	USD	60'000		60'000			
4.550 ROGERS COMMUNICATIONS IN -144A- 4.55%/22-15.03.2052	USD	80'000		80'000			
2.900 ROGERS COMMUNICATIONS IN 2.9%/20-09.12.2030	CAD		50'000		50'000	28'777.11	0.01
3.200 ROGERS COMMUNICATIONS IN 3.2%/23-15.03.2027	USD		100'000		100'000	82'907.39	0.02
3.300 ROGERS COMMUNICATIONS IN 3.3%/19-10.12.2029	USD		100'000		100'000	59'930.12	0.01
3.625 ROGERS COMMUNICATIONS IN 3.625%/15-15.12.2025	CAD	189'000			189'000	161'280.26	0.03
3.650 ROGERS COMMUNICATIONS IN 3.65%/20-31.03.2027	CAD	20'000	100'000		120'000	75'408.67	0.02
3.700 ROGERS COMMUNICATIONS IN 3.7%/19-15.11.2049	USD	19'000			19'000	12'020.44	0.00
3.750 ROGERS COMMUNICATIONS IN 3.75%/22-15.04.2029	CAD	60'000			60'000	37'087.82	0.01
3.800 ROGERS COMMUNICATIONS IN 3.8%/23-15.03.2032	USD		210'000		210'000	164'280.24	0.03
4.250 ROGERS COMMUNICATIONS IN 4.25%/19-09.12.2049	CAD		100'000	30'000	70'000	38'200.66	0.01
4.250 ROGERS COMMUNICATIONS IN 4.25%/22-15.04.2032	CAD	60'000			60'000	36'922.83	0.01
4.300 ROGERS COMMUNICATIONS IN 4.3%/18-15.02.2048	USD	30'000			30'000	21'105.17	0.00
4.350 ROGERS COMMUNICATIONS IN 4.35%/19-01.05.2049	USD	28'000			28'000	19'802.53	0.00
4.500 ROGERS COMMUNICATIONS IN 4.5%/23-15.03.2042	USD		60'000		60'000	45'366.78	0.01
4.550 ROGERS COMMUNICATIONS IN 4.55%/23-15.03.2052	USD		80'000		80'000	58'137.61	0.01
5.450 ROGERS COMMUNICATIONS IN 5.45%/13-01.10.2043	USD	2'000			2'000	1'684.29	0.00
5.650 ROGERS COMMUNICATIONS IN 5.65%/23-21.09.2026	CAD		300'000		300'000	198'656.22	0.04
6.750 ROGERS COMMUNICATIONS IN 6.75%/09-09.11.2039	CAD	100'000		40'000	60'000	44'096.56	0.01
7.500 ROGERS COMMUNICATIONS IN 7.5%/08-15.08.2038	USD	140'000			140'000	141'763.37	0.03
3.250 ROGERS COMMUNICATIONS IN S. -2- 3.25%/19-01.05.2029	CAD	20'000			20'000	12'064.10	0.00
- ROYAL BANK OF CANADA (subordinated) FIX-TO-FRN FRN/22-03.05.2032	CAD	40'000	100'000		140'000	85'427.90	0.02
- ROYAL BANK OF CANADA (subordinated) FIX-TO-FRN FRN/23-01.02.2033	CAD	60'000			60'000	38'913.69	0.01
- ROYAL BANK OF CANADA (subordinated) S. -22- FIX-TO-FRN FRN/20-30.06.2030	CAD	30'000			30'000	18'704.95	0.00
- ROYAL BANK OF CANADA (subordinated) S. -23- FIX-TO-FRN FRN/21-28.01.2033	CAD	20'000			20'000	11'528.79	0.00
- ROYAL BANK OF CANADA (subordinated) S. -24- FIX-TO-FRN FRN/21-03.11.2031	CAD	70'000			70'000	42'197.13	0.01
1.000 ROYAL BANK OF CANADA 1%/21-09.09.2026	GBP	100'000			100'000	101'107.65	0.02
1.150 ROYAL BANK OF CANADA 1.15%/20-10.06.2025	USD	40'000			40'000	33'462.07	0.01
1.589 ROYAL BANK OF CANADA 1.589%/21-04.05.2026	CAD	40'000			40'000	24'395.53	0.01
1.833 ROYAL BANK OF CANADA 1.833%/21-31.07.2028	CAD	50'000	63'000		113'000	66'004.67	0.01
1.936 ROYAL BANK OF CANADA 1.936%/20-01.05.2025	CAD	30'000			30'000	18'827.10	0.00
2.328 ROYAL BANK OF CANADA 2.328%/20-28.01.2027	CAD	20'000	100'000		120'000	73'045.45	0.02
2.352 ROYAL BANK OF CANADA 2.352%/19-02.07.2024	CAD	80'000		80'000			
2.550 ROYAL BANK OF CANADA 2.55%/19-16.07.2024	USD	52'000		52'000			
2.609 ROYAL BANK OF CANADA 2.609%/19-01.11.2024	CAD	32'000			32'000	20'439.47	0.00
3.369 ROYAL BANK OF CANADA 3.369%/22-29.09.2025	CAD	100'000	100'000		200'000	126'694.77	0.03
4.375 ROYAL BANK OF CANADA 4.375%/23-02.10.2030	EUR		100'000		100'000	98'577.51	0.02
4.612 ROYAL BANK OF CANADA 4.612%/22-26.07.2027	CAD	150'000			150'000	97'264.20	0.02
4.632 ROYAL BANK OF CANADA 4.632%/23-01.05.2028	CAD		100'000		100'000	64'912.39	0.01

1498 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.642 ROYAL BANK OF CANADA 4.642%/23-17.01.2028	CAD	50'000			50'000	32'467.25	0.01
4.930 ROYAL BANK OF CANADA 4.93%/10-16.07.2025	CAD		30'000		30'000	19'496.01	0.00
5.000 ROYAL BANK OF CANADA 5%/23-01.02.2033	USD		60'000		60'000	51'931.50	0.01
5.000 ROYAL BANK OF CANADA 5%/23-24.01.2028	GBP	100'000			100'000	110'716.84	0.02
5.228 ROYAL BANK OF CANADA 5.228%/23-24.06.2030	CAD		100'000		100'000	66'827.30	0.01
5.235 ROYAL BANK OF CANADA 5.235%/22-02.11.2026	CAD	50'000	50'000		100'000	65'710.33	0.01
5.341 ROYAL BANK OF CANADA 5.341%/23-23.06.2026	CAD		100'000		100'000	65'679.07	0.01
2.125 ROYAL BANK OF CANADA S. -64986- 2.125%/22-26.04.2029	EUR		100'000		100'000	88'678.78	0.02
3.625 ROYAL BANK OF CANADA S. -65385- 3.625%/22-14.06.2027	GBP	100'000			100'000	105'960.70	0.02
0.650 ROYAL BANK OF CANADA S. -H- 0.65%/21-29.07.2024	USD	100'000		100'000			
0.875 ROYAL BANK OF CANADA S. -H- 0.875%/21-20.01.2026	USD	50'000			50'000	40'758.23	0.01
1.150 ROYAL BANK OF CANADA S. -H- 1.15%/21-14.07.2026	USD	100'000			100'000	80'446.11	0.02
1.200 ROYAL BANK OF CANADA S. -H- 1.2%/21-27.04.2026	USD	60'000			60'000	48'619.93	0.01
2.250 ROYAL BANK OF CANADA S. -H- 2.25%/19-01.11.2024	USD	30'000			30'000	25'845.72	0.01
1.400 ROYAL BANK OF CANADA S. -I- 1.4%/21-02.11.2026	USD	32'000			32'000	25'607.42	0.01
1.600 ROYAL BANK OF CANADA S. -I- 1.6%/22-21.01.2025	USD	100'000		100'000			
2.050 ROYAL BANK OF CANADA S. -I- 2.05%/22-21.01.2027	USD	110'000			110'000	89'391.74	0.02
2.300 ROYAL BANK OF CANADA S. -I- 2.3%/21-03.11.2031	USD	70'000			70'000	50'483.16	0.01
3.970 ROYAL BANK OF CANADA S. -I- 3.97%/22-26.07.2024	USD	100'000		100'000			
4.240 ROYAL BANK OF CANADA S. -I- 4.24%/22-03.08.2027	USD	90'000			90'000	77'210.86	0.02
4.950 ROYAL BANK OF CANADA S. -I- 4.95%/23-25.04.2025	USD		100'000		100'000	87'832.57	0.02
5.000 ROYAL BANK OF CANADA S. -I- 5%/23-02.05.2033	USD		100'000	50'000	50'000	43'352.89	0.01
5.200 ROYAL BANK OF CANADA S. -I- 5.2%/23-01.08.2028	USD		100'000		100'000	88'534.58	0.02
5.200 ROYAL BANK OF CANADA S. -I- 5.2%/23-20.07.2026	USD		80'000		80'000	70'665.25	0.01
6.000 ROYAL BANK OF CANADA S. -I- 6%/22-01.11.2027	USD	50'000			50'000	45'335.48	0.01
4.650 ROYAL BK CANADA-4.65%/16-27.01.2026	USD	111'000			111'000	96'767.04	0.02
2.297 SAPUTO INC 2.297%/21-22.06.2028	CAD	30'000			30'000	17'660.80	0.00
5.250 SAPUTO INC 5.25%/22-29.11.2029	CAD	100'000			100'000	66'302.91	0.01
1.400 SCHLUMBERGER FIN CA 1.4%/20-17.09.2025	USD	20'000			20'000	16'641.47	0.00
3.450 SIENNA SENIOR LIVING S. -B- 3.45%/20-27.02.2026	CAD	20'000			20'000	12'446.98	0.00
2.048 STANTEC INC 2.048%/20-08.10.2027	CAD	114'000	94'000		208'000	123'328.17	0.03
5.393 STANTEC INC 5.393%/23-27.06.2030	CAD		30'000		30'000	19'853.77	0.00
- SUN LIFE FINANCIAL INC (subordinated) FIX-TO-FRN FRN/22-10.08.2034	CAD		30'000		30'000	19'392.57	0.00
- SUN LIFE FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-04.07.2035	CAD		50'000		50'000	33'461.82	0.01
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-1- FIX-TO-FRN FRN/20-10.05.2032	CAD	8'000			8'000	4'852.39	0.00
- SUN LIFE FINANCIAL INC (subordinated) S. -2020-2- FIX-TO-FRN FRN/20-01.10.2035	CAD	10'000			10'000	5'461.61	0.00
- SUN LIFE FINANCIAL INC (subordinated) S. -2021-1- FIX-TO-FRN FRN/21-18.11.2031	CAD	30'000	300'000		330'000	201'268.84	0.04
- SUN LIFE FINANCIAL INC (subordinated) S. -2021-2- FIX-TO-FRN FRN/21-21.11.2033	CAD	30'000			30'000	17'830.56	0.00
- SUN LIFE FINANCIAL INC (subordinated) S. -2021-3- FIX-TO-FRN FRN/21-18.11.2036	CAD	30'000			30'000	17'164.80	0.00
- SUN LIFE FINANCIAL S. 2007-1 FIX-TO-FRN 5.4%/07-29.05.2042	CAD	27'000			27'000	17'873.26	0.00
6.500 SUNCOR ENERGY 6.5%/07-15.06.2038	USD	31'000			31'000	28'576.07	0.01
6.800 SUNCOR ENERGY 6.8%/08-15.05.2038	USD	27'000			27'000	25'353.66	0.00
6.850 SUNCOR ENERGY 6.85%/08-01.06.2039	USD	50'000			50'000	47'253.98	0.01
3.750 SUNCOR ENERGY INC 3.75%/21-04.03.2051	USD	30'000			30'000	19'166.78	0.00
3.950 SUNCOR ENERGY INC 3.95%/21-04.03.2051	CAD	30'000	42'000		72'000	37'964.04	0.01
4.000 SUNCOR ENERGY INC 4%/17-15.11.2047	USD	20'000			20'000	13'414.44	0.00
5.400 SUNCOR ENERGY INC 5.4%/23-17.11.2026	CAD		50'000		50'000	32'960.93	0.01
5.950 SUNCOR ENERGY INC 5.95%/03-01.12.2034	USD	50'000			50'000	45'727.42	0.01
7.150 SUNCOR ENERGY INC 7.15%/02-01.02.2032	USD	50'000			50'000	48'249.04	0.01
5.600 SUNCOR ENERGY INC S. -9- 5.6%/23-17.11.2025	CAD		50'000		50'000	32'753.10	0.01
4.340 SUNCOR ENERGY S. -5- 4.34%/16-13.09.2046	CAD	10'000			10'000	5'702.44	0.00
5.400 TECK RESOURCES 5.4%/12-01.02.2043	USD	32'000			32'000	26'111.95	0.01
3.900 TECK RESOURCES LIMITED 3.9%/20-15.07.2030	USD	62'000			62'000	49'785.30	0.01
6.000 TECK RESOURCES LIMITED 6%/10-15.08.2040	USD	16'000			16'000	13'952.05	0.00
2.050 TELUS CORP 2.05%/20-07.10.2030	CAD	45'000			45'000	24'802.73	0.01
2.750 TELUS CORP 2.75%/19-08.07.2026	CAD	20'000			20'000	12'412.68	0.00
2.850 TELUS CORP 2.85%/21-13.11.2031	CAD	60'000			60'000	33'842.63	0.01
4.100 TELUS CORP 4.1%/21-05.04.2051	CAD	10'000			10'000	5'283.76	0.00
4.300 TELUS CORP 4.3%/19-15.06.2049	USD	30'000			30'000	21'465.35	0.00
4.600 TELUS CORP 4.6%/18-16.11.2048	USD	49'000			49'000	36'871.28	0.01
5.600 TELUS CORP 5.6%/23-09.09.2030	CAD		400'000	300'000	100'000	67'528.44	0.01
5.650 TELUS CORP 5.65%/22-13.09.2052	CAD	124'000			124'000	83'259.59	0.02
3.950 TELUS CORP S. -CAB- 3.95%/19-16.02.2050	CAD	10'000			10'000	5'164.60	0.00
2.350 TELUS CORP S. -CAC- 2.35%/20-27.01.2028	CAD	30'000			30'000	17'912.83	0.00
4.950 TELUS CORP S. -CAJ- 4.95%/23-28.03.2033	CAD		100'000		100'000	64'624.30	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.400	TELUS CORP S. -CL- 4.4%/13-01.04.2043	CAD	50'000		50'000	28'482.54	0.01
4.700	TELUS CORP S. -CW- 4.7%/17-06.03.2048	CAD	30'000		30'000	17'566.26	0.00
3.300	TELUS CORP S. -CY- 3.3%/19-02.05.2029	CAD		36'000	36'000	21'887.13	0.00
5.150	TELUS S. -CN- 5.15%/13-26.11.2043	CAD	100'000		100'000	62'722.50	0.01
3.750	TELUS S. -CO- 3.75%/14-17.01.2025	CAD	100'000	100'000			
3.750	TELUS S. -CV- 3.75%/15-10.03.2026	CAD	100'000		100'000	63'646.75	0.01
-	THE TORONTO-DOMINION BANK FIX-TO-FRN 16-15.09.2031	USD	100'000		100'000	84'036.41	0.02
5.500	THOMSON REUTERS CORP 5.5%/05-15.08.2035	USD	50'000		50'000	44'693.81	0.01
5.850	THOMSON REUTERS CORP 5.85%/10-15.04.2040	USD	20'000		20'000	17'877.62	0.00
3.226	TORONTO DOMINION BANK 3.226%/14-24.07.2024	CAD	214'000	214'000			
-	TORONTO-DOMINION BANK (subordinated) FIX-TO-FRN FRN/20-22.04.2030	CAD	181'000		181'000	114'725.25	0.02
0.375	TORONTO-DOMINION BANK 0.375%/19-25.04.2024	EUR	100'000	100'000			
0.500	TORONTO-DOMINION BANK 0.5%/22-18.01.2027	EUR	100'000		100'000	87'712.54	0.02
0.750	TORONTO-DOMINION BANK 0.75%/20-11.09.2025	USD	28'000		28'000	23'102.17	0.00
0.750	TORONTO-DOMINION BANK 0.75%/21-06.01.2026	USD	27'000		27'000	21'991.25	0.00
1.128	TORONTO-DOMINION BANK 1.128%/20-09.12.2025	CAD	60'000		60'000	36'647.85	0.01
1.150	TORONTO-DOMINION BANK 1.15%/20-12.06.2025	USD	24'000		24'000	20'060.19	0.00
1.250	TORONTO-DOMINION BANK 1.25%/21-13.12.2024	USD	50'000		50'000	42'619.19	0.01
1.888	TORONTO-DOMINION BANK 1.888%/21-08.03.2028	CAD	50'000	24'000	74'000	43'653.28	0.01
1.896	TORONTO-DOMINION BANK 1.896%/21-11.09.2028	CAD	100'000		100'000	58'477.68	0.01
1.943	TORONTO-DOMINION BANK 1.943%/20-13.03.2025	CAD	10'000		10'000	6'295.95	0.00
1.952	TORONTO-DOMINION BANK 1.952%/22-08.04.2030	EUR	100'000		100'000	86'878.75	0.02
2.050	TORONTO-DOMINION BANK 2.05%/19-10.07.2024	AUD	10'000	10'000			
2.260	TORONTO-DOMINION BANK 2.26%/22-07.01.2027	CAD	80'000		80'000	48'654.03	0.01
2.350	TORONTO-DOMINION BANK 2.35%/22-08.03.2024	USD	108'000	108'000			
2.551	TORONTO-DOMINION BANK 2.551%/22-03.08.2027	EUR	100'000	100'000	100'000	92'208.32	0.02
2.667	TORONTO-DOMINION BANK 2.667%/22-09.09.2025	CAD	150'000	50'000	200'000	125'478.87	0.03
2.875	TORONTO-DOMINION BANK 2.875%/22-05.04.2027	GBP	100'000		100'000	103'906.76	0.02
3.129	TORONTO-DOMINION BANK 3.129%/22-03.08.2032	EUR	100'000	100'000	100'000	91'902.44	0.02
3.631	TORONTO-DOMINION BANK 3.631%/22-13.12.2029	EUR	100'000		100'000	95'373.86	0.02
4.210	TORONTO-DOMINION BANK 4.21%/22-01.06.2027	CAD	143'000	50'000	193'000	123'561.52	0.03
4.344	TORONTO-DOMINION BANK 4.344%/22-27.01.2026	CAD	100'000		100'000	64'329.29	0.01
4.477	TORONTO-DOMINION BANK 4.477%/23-18.01.2028	CAD	60'000		60'000	38'725.42	0.01
4.680	TORONTO-DOMINION BANK 4.68%/22-08.01.2029	CAD	100'000	50'000	150'000	97'457.28	0.02
5.376	TORONTO-DOMINION BANK 5.376%/22-21.10.2027	CAD	100'000	100'000	200'000	132'881.69	0.03
5.423	TORONTO-DOMINION BANK 5.423%/23-10.07.2026	CAD	82'000		82'000	53'954.89	0.01
5.491	TORONTO-DOMINION BANK 5.491%/23-08.09.2028	CAD	100'000		100'000	67'109.88	0.01
5.523	TORONTO-DOMINION BANK 5.523%/23-17.07.2028	USD	50'000		50'000	44'732.52	0.01
5.532	TORONTO-DOMINION BANK 5.532%/23-17.07.2026	USD	80'000		80'000	71'070.25	0.02
2.450	TORONTO-DOMINION BANK S. -567- 2.45%/22-12.01.2032	USD	60'000		60'000	43'674.51	0.01
1.250	TORONTO-DOMINION BANK S. -C- 1.25%/21-10.09.2026	USD	190'000	100'000	90'000	72'206.27	0.02
1.450	TORONTO-DOMINION BANK S. -C- 1.45%/22-10.01.2025	USD		30'000	30'000	25'558.57	0.01
1.950	TORONTO-DOMINION BANK S. -C- 1.95%/22-12.01.2027	USD	116'000		116'000	94'014.20	0.02
2.650	TORONTO-DOMINION BANK S. -C- 2.65%/19-12.06.2024	USD	30'000	30'000			
3.766	TORONTO-DOMINION BANK S. -C- 3.766%/22-06.06.2025	USD		58'000	58'000	50'162.07	0.01
4.108	TORONTO-DOMINION BANK S. -C- 4.108%/22-08.06.2027	USD	100'000		100'000	85'457.29	0.02
4.456	TORONTO-DOMINION BANK S. -C- 4.456%/22-08.06.2032	USD	132'000		132'000	110'792.26	0.02
2.125	TOTAL CAPITAL CANADA 2.125%/14-18.09.2029	EUR		100'000	100'000	89'002.77	0.02
2.077	TOURMALINE OIL CORP S. -1- 2.077%/21-25.01.2028	CAD	20'000		20'000	11'781.10	0.00
2.529	TOURMALINE OIL CORP S. -2- 2.529%/21-12.02.2029	CAD	20'000		20'000	11'723.18	0.00
2.730	TOYOTA CREDIT CANADA INC 2.73%/22-25.08.2025	CAD	200'000		200'000	126'028.43	0.03
2.500	TRANSCANADA PIPELINES 2.5%/21-12.10.2031	USD	60'000		60'000	43'296.13	0.01
2.970	TRANSCANADA PIPELINES 2.97%/21-09.06.2031	CAD	50'000		50'000	28'666.21	0.01
3.000	TRANSCANADA PIPELINES 3%/19-18.09.2029	CAD	20'000		20'000	11'921.74	0.00
3.690	TRANSCANADA PIPELINES 3.69%/13-19.07.2023	CAD	20'000	20'000			
3.800	TRANSCANADA PIPELINES 3.8%/20-05.04.2027	CAD	115'000		115'000	72'739.93	0.02
4.100	TRANSCANADA PIPELINES 4.1%/20-15.04.2030	USD	25'000		25'000	20'619.48	0.00
4.180	TRANSCANADA PIPELINES 4.18%/18-03.07.2048	CAD	75'000		75'000	40'082.65	0.01
4.250	TRANSCANADA PIPELINES 4.25%/18-15.05.2028	USD	47'000		47'000	39'859.14	0.01
4.330	TRANSCANADA PIPELINES 4.33%/17-16.09.2047	CAD		156'000	156'000	85'714.00	0.02
4.350	TRANSCANADA PIPELINES 4.35%/16-06.06.2046	CAD	60'000		60'000	33'189.11	0.01
4.550	TRANSCANADA PIPELINES 4.55%/11-15.11.2041	CAD	60'000		60'000	34'805.88	0.01
4.625	TRANSCANADA PIPELINES 4.625%/14-01.03.2034	USD	25'000		25'000	20'404.95	0.00
4.750	TRANSCANADA PIPELINES 4.75%/18-15.05.2038	USD		100'000	40'000	31'831.73	0.01
4.875	TRANSCANADA PIPELINES 4.875%/18-15.05.2048	USD	38'000	38'000	76'000	58'377.82	0.01
5.000	TRANSCANADA PIPELINES 5%/13-16.10.2043	USD	11'000		11'000	8'650.23	0.00
5.100	TRANSCANADA PIPELINES 5.1%/18-15.03.2049	USD	60'000	47'000	107'000	86'302.37	0.02
5.277	TRANSCANADA PIPELINES 5.277%/23-15.07.2030	CAD	50'000		50'000	33'203.94	0.01
5.330	TRANSCANADA PIPELINES 5.33%/22-12.05.2032	CAD	55'000		55'000	36'375.45	0.01
5.850	TRANSCANADA PIPELINES 5.85%/06-15.03.2036	USD	25'000		25'000	21'998.09	0.00

1500 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.100	USD	11'000			11'000	9'894.54	0.00
6.200	USD	50'000			50'000	45'297.32	0.01
7.250	USD	28'000			28'000	27'794.44	0.01
7.625	USD	43'000	112'000		155'000	159'024.60	0.03
2.280	CAD	100'000			100'000	60'328.48	0.01
2.667	CAD	100'000			100'000	63'221.25	0.01
4.200	CAD	30'000			30'000	18'000.22	0.00
4.880	CAD	4'000			4'000	2'619.68	0.00
3.300	CAD	30'000			30'000	17'104.97	0.00
2.450	CAD	30'000			30'000	18'161.92	0.00
2.200	USD	50'000			50'000	35'636.00	0.01
2.600	USD	8'000			8'000	6'206.96	0.00
2.950	USD	40'000			40'000	23'305.55	0.00
3.200	USD	80'000			80'000	61'325.35	0.01
3.500	USD	46'000			46'000	37'942.98	0.01
4.200	USD	60'000			60'000	49'343.06	0.01
4.250	USD		60'000		60'000	51'161.57	0.01
2.600	CAD		100'000		100'000	61'767.95	0.01
2.408	CAD	30'000	50'000		80'000	47'442.93	0.01
2.630	USD	40'000			40'000	29'051.16	0.01
						<b>24'518'423.90</b>	<b>5.18</b>
<b>Cayman Islands</b>							
2.125	USD	200'000			200'000	145'677.46	0.03
3.250	USD		200'000		200'000	111'122.66	0.02
3.400	USD		200'000		200'000	166'243.94	0.04
3.600	USD	200'000		200'000			
4.200	USD	230'000			230'000	164'729.61	0.03
2.528	USD		150'000		150'000	116'813.52	0.02
2.750	USD		100'000		100'000	78'401.89	0.02
6.375	USD		74'000		74'000	66'154.30	0.01
1.625	USD	230'000			230'000	182'909.11	0.04
3.000	USD	200'000		200'000			
1.000	EUR		100'000		100'000	72'109.75	0.02
2.000	EUR	100'000			100'000	85'123.51	0.02
3.500	USD		200'000		200'000	168'084.60	0.04
3.625	USD	200'000			200'000	164'915.41	0.03
4.875	USD		200'000		200'000	173'777.87	0.04
4.500	USD	33'082		10'139	22'943	17'461.36	0.00
4.750	USD	266'396	120'000	100'000	286'396	246'388.84	0.05
4.800	USD		200'000		200'000	174'386.01	0.04
2.625	USD	200'000			200'000	149'528.48	0.03
2.250	USD		200'000		200'000	142'481.46	0.03
7.450	USD	100'000			100'000	102'295.47	0.02
2.750	USD	200'000			200'000	146'653.92	0.03
4.500	USD		200'000	200'000			
3.933	USD	250'000			250'000	205'074.81	0.04
4.600	USD	200'000		200'000			
5.900	USD		200'000		200'000	171'181.96	0.04
4.500	GBP	50'000			50'000	44'648.18	0.01
6.192	GBP	20'000			20'000	22'819.25	0.00
6.640	GBP	10'000			10'000	11'200.45	0.00
3.750	USD	200'000			200'000	164'235.03	0.03
2.390	USD	200'000		200'000			
3.595	USD	200'000		200'000			
3.680	USD	200'000		200'000			
3.975	USD	200'000		200'000			
7.250	GBP	50'000			50'000	59'406.72	0.01
						<b>3'353'825.57</b>	<b>0.71</b>
<b>Chile</b>							
2.875	USD		200'000		200'000	148'719.75	0.03
3.177	USD	150'000			150'000	113'989.35	0.02
3.875	USD	250'000		250'000			
4.250	USD	42'000		42'000			
4.875	USD	110'000			110'000	94'225.89	0.02
4.000	USD	110'000		61'000	49'000	41'448.40	0.01
3.050	USD	150'000			150'000	104'312.63	0.02
6.125	USD		200'000		200'000	177'883.43	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.250	SOCIEDAD QUIMICA Y MINER 4.25%/19-07.05.2029	USD	200'000		200'000	166'149.84	0.04
						<b>846'729.29</b>	<b>0.18</b>
<b>Czech Republic</b>							
-	CESKA SPORITELNA AS FIX-TO-FRN FRN/23-08.03.2028	EUR	100'000		100'000	98'527.95	0.02
						<b>98'527.95</b>	<b>0.02</b>
<b>Denmark</b>							
5.875	A.P. MOELLER - MAERSK A/S 5.875%/23-14.09.2033	USD		162'000	162'000	143'645.35	0.03
0.750	AP MOLLER-MAERSK A/S 0.75%/21-25.11.2031	EUR	100'000		100'000	76'621.74	0.02
0.625	CARLSBERG BREWERIES A/S 0.625%/20-09.03.2030	EUR	100'000		100'000	80'707.77	0.02
-	DANICA PENSION (subordinated) FIX-TO-FRN FRN/15-29.09.2045	EUR		100'000	100'000	95'131.82	0.02
1.549	DANSKE BANK A/S -144A- 1.549%/21-10.09.2027	USD	250'000	200'000	450'000	360'112.56	0.08
4.375	DANSKE BANK A/S -144A- 4.375%/18-12.06.2028	USD		200'000	200'000	170'195.05	0.04
-	DANSKE BANK A/S FIX-TO-FRN -144A- FRN/22-28.03.2025	USD	200'000		200'000		
-	DANSKE BANK A/S FIX-TO-FRN FRN/21-10.11.2024	EUR	100'000		100'000		
-	DANSKE BANK A/S FIX-TO-FRN FRN/23-21.06.2030	EUR		200'000	200'000	197'357.02	0.04
2.125	ISS GLOBAL 2.125%/14-02.12.2024	EUR	100'000		100'000		
0.875	ISS GLOBAL A/S 0.875%/19-18.06.2026	EUR	100'000		100'000		
-	JYSKE BANK A/S (subordinated) FIX-TO-FRN FRN/24-01.05.2035	EUR		100'000	100'000	95'721.67	0.02
-	JYSKE BANK A/S FIX-TO-FRN FRN/21-02.09.2026	EUR	100'000		100'000	89'564.02	0.02
-	JYSKE BANK A/S FIX-TO-FRN FRN/21-17.02.2028	EUR	100'000		100'000	85'579.95	0.02
0.125	NYKREDIT REALKREDIT AS 0.125%/19-10.07.2024	EUR	100'000		100'000		
0.750	NYKREDIT REALKREDIT AS 0.75%/20-20.01.2027	EUR	100'000		100'000	87'183.68	0.02
4.000	NYKREDIT REALKREDIT AS S. -5- 4%/23-17.07.2028	EUR	100'000		100'000	94'980.31	0.02
4.500	PANDORA A/S 4.5%/23-10.04.2028	EUR		100'000	100'000	97'648.43	0.02
5.056	TDC NET AS 5.056%/22-31.05.2028	EUR	100'000		100'000	97'743.72	0.02
4.125	VESTAS WIND SYSTEMS A/S 4.125%/23-15.06.2031	EUR		100'000	100'000	97'043.34	0.02
						<b>1'958'214.42</b>	<b>0.41</b>
<b>Finland</b>							
1.000	BALDER FINLAND OYJ 1%/22-18.01.2027	EUR	100'000		100'000		
4.375	BANK GOSPODARSTWA KRAJOWEGO 4.375%/23-08.09.2027	EUR		100'000	100'000	97'402.58	0.02
3.875	NESTE OYJ 3.875%/23-16.03.2029	EUR		100'000	100'000	96'679.33	0.02
4.375	NOKIA OYJ 4.375%/17-12.06.2027	USD		290'000	290'000	244'740.91	0.05
0.500	NORDEA BANK AB 0.5%/20-14.05.2027	EUR	100'000		100'000	87'209.41	0.02
0.375	NORDEA BANK ABP 0.375%/19-28.05.2026	EUR	105'000		105'000	93'535.95	0.02
1.125	NORDEA BANK ABP 1.125%/22-16.02.2027	EUR	100'000		100'000	88'650.19	0.02
1.500	NORDEA BANK ABP -144A- 1.5%/21-30.09.2026	USD		400'000	400'000	319'520.12	0.07
5.375	NORDEA BANK ABP -144A- 5.375%/22-22.09.2027	USD	200'000		200'000	176'502.29	0.04
2.875	NORDEA BANK ABP 2.875%/22-24.08.2032	EUR	100'000		100'000	90'309.19	0.02
0.100	OP CORPORATE BANK PLC 0.1%/20-16.11.2027	EUR	100'000		100'000	84'132.49	0.02
0.625	OP CORPORATE BANK PLC 0.625%/22-27.07.2027	EUR	100'000		100'000	85'739.08	0.02
1.375	OP CORPORATE BANK PLC 1.375%/21-04.09.2026	GBP	100'000		100'000	100'884.88	0.02
3.375	OP CORPORATE BANK PLC 3.375%/22-14.01.2026	GBP		100'000	100'000	107'901.03	0.02
2.875	OP CORPORATE BANK PLC S. -270- 2.875%/22-15.12.2025	EUR	100'000		100'000	94'155.10	0.02
-	SAMPO OYJ (subordinated) FIX-TO-FRN FRN/19-23.05.2049	EUR		100'000	100'000	89'172.38	0.02
-	SAMPO OYJ (subordinated) FIX-TO-FRN FRN/20-03.09.2052	EUR	100'000		100'000		
2.500	STORA ENSO OYJ 2.5%/18-21.03.2028	EUR	100'000		100'000	90'459.75	0.02
0.125	UPM-KYMMENE OYJ 0.125%/20-19.11.2028	EUR	100'000		100'000	81'684.49	0.02
						<b>2'028'679.17</b>	<b>0.43</b>
<b>France</b>							
2.500	AIR LIQUID FINANCE -144A- 2.5%/16-27.09.2026	USD	200'000		200'000	165'695.63	0.04
0.375	AIR LIQUIDE FINANCE 0.375%/21-20.09.2033	EUR	100'000		100'000	73'185.58	0.02
1.000	AIR LIQUIDE FINANCE 1%/20-02.04.2025	EUR	100'000		100'000		
1.250	AIR LIQUIDE FINANCE 1.25%/15-03.06.2025	EUR		100'000	100'000	92'699.06	0.02
-	ALD SA 0%/21-23.02.2024	EUR	100'000		100'000		
4.375	ALD SA 4.375%/23-23.11.2026	EUR		100'000	100'000	96'035.17	0.02
4.875	ALD SA S. -0- 4.875%/23-06.10.2028	EUR		100'000	100'000	99'063.48	0.02
0.125	ALSTOM SA 0.125%/21-27.07.2027	EUR	100'000		100'000	84'145.83	0.02
0.500	ALSTOM SA 0.5%/21-27.07.2030	EUR	100'000		100'000	76'163.39	0.02
-	APRR 0%/21-19.06.2028	EUR	100'000		100'000	82'690.76	0.02
0.125	APRR SA 0.125%/20-18.01.2029	EUR	100'000		100'000	81'846.49	0.02
1.250	APRR SA 1.25%/19-18.01.2028	EUR		100'000	100'000	88'074.64	0.02
1.500	ARKEMA 1.5%/15-20.01.2025	EUR	100'000		100'000		
4.250	ARKEMA 4.25%/23-20.05.2030	EUR		100'000	100'000	98'405.98	0.02
-	ARVAL SERVICE LEASE 0%/21-01.10.2025	EUR	100'000		100'000	89'702.19	0.02
-	ARVAL SERVICE LEASE 0%/21-30.09.2024	EUR	100'000		100'000		
4.125	ARVAL SERVICE LEASE 4.125%/23-13.04.2026	EUR	100'000		100'000	95'560.61	0.02
0.875	ARVAL SERVICE LEASE SA/F 0.875%/22-17.02.2025	EUR	100'000		100'000	92'596.15	0.02
3.375	ARVAL SERVICE LEASE SA/F 3.375%/22-04.01.2026	EUR	100'000		100'000	94'501.95	0.02
2.875	AUCHAN HOLDING SA 2.875%/20-29.01.2026	EUR	100'000		100'000	92'317.90	0.02

1502 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.375	AUTOROUTES DU SUD DE LA 1.375%/19-21.02.2031	EUR		100'000		83'236.77	0.02
2.750	AUTOROUTES DU SUD DE LA 2.75%/22-02.09.2032	EUR	100'000		100'000		
1.000	AUTOROUTES DU SUD DE LA FRANCE 1%/16-13.05.2026	EUR	100'000		100'000	90'383.52	0.02
1.125	AXA (reg. -S-) S. -39- 1.125%/16-15.05.2028	EUR	200'000		100'000	87'898.35	0.02
-	AXA (subordinated) (reg. S-) S. 36 FIX-TO-FRN 3.941%/14-PERPETUAL	EUR	100'000		100'000	94'655.37	0.02
-	AXA (subordinated) FIX-TO-FRN 3.25%/18-26.03.2018	EUR	100'000		100'000	89'987.11	0.02
-	AXA (subordinated) FIX-TO-FRN 3.375%/16-06.07.2047	EUR		100'000	100'000	92'473.23	0.02
-	AXA SA (subordinated) FIX-TO-FRN FRN/22-10.03.2043	EUR	100'000		100'000	92'676.20	0.02
-	AXA SA (subordinated) FIX-TO-FRN FRN/23-11.07.2043	EUR		100'000	100'000	100'774.89	0.02
3.625	AXA SA 3.625%/23-10.01.2033	EUR	100'000		100'000	97'538.84	0.02
3.750	AXA SA 3.75%/22-12.10.2030	EUR	100'000		100'000	98'071.52	0.02
1.125	BANQUE FED CRED MUTUEL (subordinated) 1.125%/21-19.11.2031	EUR	100'000		100'000	75'291.49	0.02
1.875	BANQUE FED CRED MUTUEL (subordinated) 1.875%/19-18.06.2029	EUR	100'000		100'000	85'579.00	0.02
4.375	BANQUE FED CRED MUTUEL (subordinated) 4.375%/24-11.01.2034	EUR		100'000	100'000	93'450.90	0.02
5.125	BANQUE FED CRED MUTUEL (subordinated) 5.125%/23-13.01.2033	EUR	100'000		100'000	99'945.87	0.02
-	BANQUE FED CRED MUTUEL (subordinated) FIX-TO-FRN FRN/22-16.06.2032	EUR		100'000	100'000	93'156.46	0.02
0.010	BANQUE FED CRED MUTUEL 0.01%/21-07.03.2025	EUR	100'000		100'000	91'793.81	0.02
0.010	BANQUE FED CRED MUTUEL 0.01%/21-11.05.2026	EUR	100'000		100'000	88'080.36	0.02
0.100	BANQUE FED CRED MUTUEL 0.1%/20-08.10.2027	EUR	200'000		100'000	84'724.24	0.02
0.625	BANQUE FED CRED MUTUEL 0.625%/21-03.11.2028	EUR	100'000		100'000	82'314.36	0.02
0.625	BANQUE FED CRED MUTUEL 0.625%/22-19.11.2027	EUR	100'000		100'000	85'018.69	0.02
0.750	BANQUE FED CRED MUTUEL 0.75%/18-17.07.2025	EUR		100'000	100'000	91'567.02	0.02
0.750	BANQUE FED CRED MUTUEL 0.75%/20-17.01.2030	EUR		100'000	100'000	79'471.86	0.02
1.000	BANQUE FED CRED MUTUEL 1%/21-16.07.2026	GBP	100'000		100'000	101'210.12	0.02
1.000	BANQUE FED CRED MUTUEL 1%/22-23.05.2025	EUR		100'000	100'000	92'152.10	0.02
0.650	BANQUE FED CRED MUTUEL -144A- 0.65%/20-27.02.2024	USD	324'000		324'000		
4.524	BANQUE FED CRED MUTUEL -144A- 4.524%/22-13.07.2025	USD		200'000	200'000	174'110.79	0.04
4.753	BANQUE FED CRED MUTUEL -144A- 4.753%/22-13.07.2027	USD		200'000	200'000	173'686.18	0.04
3.125	BANQUE FED CRED MUTUEL 3.125%/22-14.09.2027	EUR		200'000	200'000	187'673.66	0.04
3.625	BANQUE FED CRED MUTUEL 3.625%/22-14.09.2032	EUR	100'000		100'000	95'069.88	0.02
3.750	BANQUE FED CRED MUTUEL 3.75%/22-01.02.2033	EUR	100'000		100'000	95'849.35	0.02
3.875	BANQUE FED CRED MUTUEL 3.875%/23-26.01.2028	EUR		100'000	100'000	95'382.43	0.02
4.000	BANQUE FED CRED MUTUEL 4%/22-21.11.2029	EUR	100'000		100'000	97'212.95	0.02
4.125	BANQUE FED CRED MUTUEL 4.125%/23-13.03.2029	EUR		100'000	100'000	97'381.62	0.02
4.375	BANQUE FED CRED MUTUEL 4.375%/23-02.05.2030	EUR		100'000	100'000	97'418.78	0.02
4.750	BANQUE FED CRED MUTUEL 4.75%/23-10.11.2031	EUR		100'000	100'000	99'866.78	0.02
4.875	BANQUE FED CRED MUTUEL 4.875%/22-25.09.2025	GBP	100'000		100'000	110'425.01	0.02
0.625	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625%/20-21.02.2031	EUR		100'000	100'000	76'667.48	0.02
0.750	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.75%/19-08.06.2026	EUR		100'000	100'000	89'316.27	0.02
3.000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3%/13-28.11.2023	EUR	100'000		100'000		
3.000	BFCM (subordinated) 3%/15-11.09.2025	EUR		100'000	100'000	93'824.44	0.02
3.000	BFCM 3%/14-21.05.2024	EUR	133'000		133'000		
1.625	BNP PARIBAS (subordinated) 1.625%/19-02.07.2031	EUR	100'000		100'000	79'853.02	0.02
-	BNP PARIBAS (subordinated) FIX-TO-FRN FRN/20-15.01.2032	EUR	100'000		100'000		
-	BNP PARIBAS (subordinated) FIX-TO-FRN FRN/22-31.03.2032	EUR	100'000		100'000	89'568.79	0.02
0.625	BNP PARIBAS 0.625%/20-03.12.2032	EUR	100'000		100'000	72'124.05	0.02
1.125	BNP PARIBAS 1.125%/18-11.06.2026	EUR		100'000	100'000	89'952.81	0.02
1.250	BNP PARIBAS 1.25%/18-19.03.2025	EUR	100'000		100'000	92'898.22	0.02
1.375	BNP PARIBAS 1.375%/19-28.05.2029	EUR	100'000		100'000	84'503.17	0.02
1.500	BNP PARIBAS 1.5%/15-25.05.2028	EUR	100'000		100'000	88'692.12	0.02
3.375	BNP PARIBAS -144A- 3.375%/18-09.01.2025	USD	200'000		200'000	172'868.38	0.04
2.100	BNP PARIBAS 2.1%/22-07.04.2032	EUR		100'000	100'000	83'613.16	0.02
2.375	BNP PARIBAS 2.375%/14-20.05.2024	EUR	30'000		30'000		
2.875	BNP PARIBAS 2.875%/22-24.02.2029	GBP	100'000		100'000	99'311.00	0.02
3.375	BNP PARIBAS 3.375%/18-09.01.2025	USD	100'000		100'000	86'434.19	0.02
3.625	BNP PARIBAS 3.625%/22-01.09.2029	EUR	100'000		100'000	94'380.93	0.02
-	BNP PARIBAS CARDIF (subordinated) FRN 14-PERPETUAL	EUR	100'000		100'000	94'308.51	0.02
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/21-13.01.2027	USD	200'000		200'000	162'891.68	0.03
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/21-19.04.2032	USD		200'000	200'000	147'314.62	0.03
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/22-20.01.2033	USD		200'000	200'000	147'774.08	0.03
-	BNP PARIBAS FIX-TO-FRN -144A- FRN/23-05.12.2034	USD		200'000	200'000	180'386.78	0.04
-	BNP PARIBAS FIX-TO-FRN FRN/19-23.01.2027	EUR	100'000		100'000	92'260.73	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/20-17.04.2029	EUR		100'000	100'000	85'397.95	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/20-19.02.2028	EUR	100'000		100'000	86'422.31	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/21-13.04.2027	EUR	100'000		100'000	88'212.81	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/21-13.07.2029	CAD	200'000		200'000	117'301.75	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/21-30.05.2028	EUR	100'000	100'000	100'000	85'680.00	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/22-11.07.2030	EUR	100'000		100'000	81'311.91	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/22-25.07.2028	EUR		400'000	400'000	366'630.18	0.08
-	BNP PARIBAS FIX-TO-FRN FRN/23-13.11.2032	EUR		100'000	100'000	99'773.39	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	BNP PARIBAS FIX-TO-FRN FRN/23-18.08.2029	GBP	100'000		100'000	114'883.76	0.02
-	BNP PARIBAS FIX-TO-FRN FRN/23-26.09.2032	EUR	100'000		100'000	98'114.40	0.02
3.375	BNP PARIBAS S. -18982- 3.375%/19-23.01.2026	GBP	100'000		100'000	107'316.26	0.02
2.375	BNP PARIBAS SA 2.375%/15-17.02.2025	EUR	100'000		100'000	93'796.81	0.02
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-12.08.2035	USD	200'000		200'000	140'786.43	0.03
-	BNP PARIBAS SA FIX-TO-FRN -144A- FRN/20-13.01.2031	USD	200'000	200'000	200'000	153'771.59	0.03
-	BNP PARIBAS SA FIX-TO-FRN FRN/20-01.09.2028	EUR	100'000		100'000	84'724.24	0.02
-	BNP PARIBAS SA FIX-TO-FRN FRN/20-14.10.2027	EUR	100'000		100'000	87'225.61	0.02
5.500	BOUYGUES 5.5%/06-06.10.2026	GBP	100'000		100'000	112'345.29	0.02
0.500	BOUYGUES SA 0.5%/21-11.02.2030	EUR	100'000		100'000	80'797.34	0.02
1.125	BOUYGUES SA 1.125%/20-24.07.2028	EUR	100'000		100'000	86'994.05	0.02
3.250	BOUYGUES SA 3.25%/22-30.06.2037	EUR	100'000		100'000	91'601.32	0.02
4.625	BOUYGUES SA 4.625%/22-07.06.2032	EUR	100'000		100'000	102'636.86	0.02
5.375	BOUYGUES SA 5.375%/22-30.06.2042	EUR	100'000	100'000			
4.500	BPCE (subordinated) -144A- 4.5%/14-15.03.2025	USD	200'000		200'000	172'879.83	0.04
2.875	BPCE 2.875%/16-22.04.2026	EUR	100'000		100'000	93'181.23	0.02
2.375	BPCE S.A. 2.375%/20-14.01.2025	USD	250'000		250'000	213'760.79	0.05
-	BPCE SA (subordinated) FIX-TO-FRN -144A- FRN/22-14.01.2037	USD	250'000		250'000	179'542.57	0.04
-	BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.02.2034	EUR	100'000	100'000	100'000	83'380.66	0.02
-	BPCE SA (subordinated) FIX-TO-FRN FRN/22-02.03.2032	EUR	100'000		100'000	89'211.45	0.02
-	BPCE SA (subordinated) FIX-TO-FRN FRN/23-25.01.2035	EUR	100'000		100'000	97'386.38	0.02
0.250	BPCE SA 0.25%/20-15.01.2026	EUR	100'000		100'000	89'317.22	0.02
0.250	BPCE SA 0.25%/21-14.01.2031	EUR	100'000		100'000	75'873.71	0.02
0.375	BPCE SA 0.375%/22-02.02.2026	EUR	100'000	100'000	100'000	89'511.61	0.02
0.500	BPCE SA 0.5%/20-15.09.2027	EUR	1'100'000	400'000	700'000	611'619.82	0.13
0.625	BPCE SA 0.625%/19-26.09.2024	EUR	100'000		100'000	93'497.60	0.02
0.625	BPCE SA 0.625%/20-28.04.2025	EUR	100'000		100'000	91'902.44	0.02
0.750	BPCE SA 0.75%/21-03.03.2031	EUR	100'000	100'000	100'000	77'864.32	0.02
1.625	BPCE SA -144A- 1.625%/22-14.01.2025	USD	250'000		250'000	212'873.62	0.04
3.500	BPCE SA 3.5%/23-25.01.2028	EUR	100'000		100'000	94'847.85	0.02
3.625	BPCE SA 3.625%/23-17.04.2026	EUR	100'000		100'000	95'100.37	0.02
4.000	BPCE SA 4%/22-29.11.2032	EUR	100'000		100'000	97'812.33	0.02
4.125	BPCE SA 4.125%/23-10.07.2028	EUR	100'000		100'000	97'202.47	0.02
4.500	BPCE SA 4.5%/23-13.01.2033	EUR	100'000		100'000	98'425.04	0.02
-	BPCE SA FIX-TO-FRN FRN/22-02.03.2029	EUR	100'000		100'000	87'032.17	0.02
-	BPCE SA FIX-TO-FRN FRN/22-14.01.2028	EUR	100'000		100'000	86'425.17	0.02
-	BPCE SA FIX-TO-FRN FRN/24-11.01.2035	EUR	100'000		100'000	95'596.83	0.02
1.625	CAPGEMINI SE 1.625%/20-15.04.2026	EUR	100'000	100'000	100'000	91'550.82	0.02
2.375	CAPGEMINI SE 2.375%/20-15.04.2032	EUR	100'000		100'000	87'701.10	0.02
1.250	CARREFOUR 1.25%/15-03.06.2025	EUR	100'000		100'000	92'602.82	0.02
0.107	CARREFOUR BANQUE 0.107%/21-14.06.2025	EUR	100'000		100'000	90'883.79	0.02
2.375	CARREFOUR SA 2.375%/22-30.10.2029	EUR	100'000		100'000	89'463.02	0.02
2.625	CARREFOUR SA 2.625%/20-15.12.2027	EUR	100'000	100'000	100'000	92'317.90	0.02
2.375	CIE DE SAINT-GOBAIN 2.375%/20-04.10.2027	EUR	100'000		100'000	91'988.20	0.02
2.625	CIE DE SAINT-GOBAIN 2.625%/22-10.08.2032	EUR	100'000		100'000	89'208.59	0.02
4.625	CIE DE SAINT-GOBAIN S. -21- 4.625%/12-09.10.2029	GBP	100'000		100'000	109'222.06	0.02
3.750	CIE DE SAINT-GOBAIN SA 3.75%/23-29.11.2026	EUR	100'000		100'000	95'612.08	0.02
-	CIE GENERALE DES ESTABLI 0%/20-02.11.2028	EUR	100'000		100'000	82'354.38	0.02
1.250	CNP ASSURANCES (subordinated) 1.25%/22-27.01.2029	EUR	100'000	100'000			
-	CNP ASSURANCES (subordinated) FIX-TO-FRN FRN/20-30.06.2051	EUR	100'000	100'000			
3.875	COMPAGNIE DE SAINT-GOBAIN SA 3.875%/23-29.11.2030	EUR	200'000		200'000	193'533.99	0.04
1.000	COMPAGNIE FIN ET INDUS 1%/20-19.05.2031	EUR	100'000		100'000	80'740.17	0.02
1.125	COMPAGNIE FIN ET INDUS 1.125%/17-13.10.2027	EUR	100'000		100'000	88'410.06	0.02
0.375	COMPAGNIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES 0.375%/16-07.02.2025	EUR	100'000		100'000	92'302.66	0.02
1.125	COVIVIO 1.125%/19-17.09.2031	EUR	100'000		100'000	77'293.53	0.02
2.625	CREDIT AGRICOLE (subordinated) (reg -S-) 2.625%/15-17.03.2027	EUR	100'000		100'000	91'457.44	0.02
3.125	CREDIT AGRICOLE 3.125%14-05.02.2026	EUR	100'000		100'000	94'480.04	0.02
2.000	CREDIT AGRICOLE ASSRNCES (subordinated) 2%/20-17.07.2030	EUR	100'000		100'000	82'727.92	0.02
5.875	CREDIT AGRICOLE ASSRNCES (subordinated) 5.875%/23-25.10.2033	EUR	100'000		100'000	104'174.84	0.02
-	CREDIT AGRICOLE ASSURANCES (subordinated) FIX-TO-FRN 15-PERPETUAL	EUR	100'000		100'000	94'750.66	0.02
1.375	CREDIT AGRICOLE LONDON 1.375%/17-03.05.2027	EUR	100'000		100'000	89'103.77	0.02
1.375	CREDIT AGRICOLE LONDON 1.375%/18-13.03.2025	EUR	100'000		100'000	92'958.25	0.02
1.250	CREDIT AGRICOLE LONDON BRANCH 1.25%/16-14.04.2026	EUR	100'000	100'000	100'000	90'738.00	0.02
-	CREDIT AGRICOLE S.A. LONDON BRANCH FIX-TO-FRN -144A-FRN/20-16.06.2026	USD	250'000		250'000	209'693.23	0.04
2.000	CREDIT AGRICOLE SA (subordinated) 2%/19-25.03.2029	EUR	100'000		100'000	86'344.17	0.02
3.250	CREDIT AGRICOLE SA (subordinated) 3.25%/20-14.01.2030	USD	250'000		250'000	193'293.92	0.04
-	CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN -144A- FRN/24-10.01.2035	USD	250'000	250'000	250'000	220'036.21	0.05

1504 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN FRN/20-05.06.2030	EUR	100'000		100'000	91'891.96	0.02
-	CREDIT AGRICOLE SA (subordinated) FIX-TO-FRN FRN/23-28.08.2033	EUR		100'000	100'000	98'940.56	0.02
0.125	CREDIT AGRICOLE SA 0.125%/20-09.12.2027	EUR	100'000		100'000	83'720.84	0.02
0.375	CREDIT AGRICOLE SA 0.375%/19-21.10.2025	EUR		100'000	100'000	90'449.27	0.02
1.000	CREDIT AGRICOLE SA 1%/22-18.09.2025	EUR		100'000	100'000	91'656.59	0.02
1.125	CREDIT AGRICOLE SA 1.125%/22-24.02.2029	EUR	100'000		100'000	85'437.01	0.02
1.750	CREDIT AGRICOLE SA 1.75%/19-05.03.2029	EUR	100'000		100'000	86'728.19	0.02
5.589	CREDIT AGRICOLE SA -144A- 5.589%/23-05.07.2026	USD		250'000	250'000	221'937.11	0.05
2.500	CREDIT AGRICOLE SA 2.5%/22-29.08.2029	EUR	100'000		100'000	90'508.35	0.02
3.375	CREDIT AGRICOLE SA 3.375%/22-28.07.2027	EUR	100'000		100'000	94'807.83	0.02
3.875	CREDIT AGRICOLE SA 3.875%/22-28.11.2034	EUR	100'000		100'000	96'900.40	0.02
3.875	CREDIT AGRICOLE SA 3.875%/23-20.04.2031	EUR		100'000	100'000	96'935.66	0.02
4.375	CREDIT AGRICOLE SA 4.375%/23-27.11.2033	EUR		100'000	100'000	98'737.59	0.02
4.875	CREDIT AGRICOLE SA 4.875%/23-23.10.2029	GBP	100'000		100'000	110'730.21	0.02
-	CREDIT AGRICOLE SA FIX-TO-FRN FRN/20-22.04.2026	EUR	100'000		100'000	92'101.60	0.02
-	CREDIT AGRICOLE SA FIX-TO-FRN FRN/21-21.09.2029	EUR		100'000	100'000	82'124.73	0.02
-	CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-12.01.2028	EUR	100'000		100'000	87'042.65	0.02
-	CREDIT AGRICOLE SA FIX-TO-FRN FRN/22-29.11.2027	GBP	100'000		100'000	112'102.46	0.02
-	CREDIT MUTUEL ARKEA (subordinated) FIX-TO-FRN 1.875%/17-25.10.2029	EUR	100'000		100'000		
0.010	CREDIT MUTUEL ARKEA 0.01%/20-28.01.2026	EUR	100'000		100'000	88'961.79	0.02
0.750	CREDIT MUTUEL ARKEA 0.75%/22-18.01.2030	EUR	100'000		100'000	80'808.78	0.02
3.375	CREDIT MUTUEL ARKEA 3.375%/22-19.09.2027	EUR		100'000	100'000	94'536.26	0.02
4.250	CREDIT MUTUEL ARKEA 4.25%/22-01.12.2032	EUR	100'000		100'000	98'604.19	0.02
-	CREDIT MUTUEL ARKEA FIX-TO-FRN FRN/20-11.06.2029	EUR		100'000	100'000	85'264.54	0.02
0.709	DANONE 0.709%/16-03.11.2024	EUR	100'000		100'000		
1.125	DANONE 1.125%/15-14.01.2025	EUR	100'000		100'000		
1.208	DANONE 1.208%/16-03.11.2028	EUR		100'000	100'000	86'981.66	0.02
-	DANONE SA 0%/21-01.12.2025	EUR	100'000		100'000	89'883.25	0.02
0.520	DANONE SA 0.52%/21-09.11.2030	EUR	100'000		100'000	79'118.33	0.02
1.000	DANONE SA 1%/18-26.03.2025	EUR	100'000		100'000	92'740.99	0.02
2.947	DANONE SA -144A- 2.947%/16-02.11.2026	USD	200'000		200'000	166'848.27	0.04
3.470	DANONE SA S. -125- 3.47%/23-22.05.2031	EUR		100'000	100'000	95'495.83	0.02
0.125	DASSAULT SYSTEMES 0.125%/19-16.09.2026	EUR	100'000		100'000	88'009.84	0.02
0.375	DASSAULT SYSTEMES 0.375%/19-16.09.2029	EUR		100'000	100'000	82'119.02	0.02
1.375	EDENRED 1.375%/20-18.06.2029	EUR	100'000		100'000	84'970.09	0.02
4.875	ELO SACA 4.875%/22-08.12.2028	EUR	100'000		100'000	92'461.79	0.02
-	ENGIE SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000		100'000	78'690.48	0.02
-	ENGIE SA 0%/19-04.03.2027	EUR	100'000		100'000	85'685.72	0.02
0.375	ENGIE SA 0.375%/19-21.06.2027	EUR		100'000	100'000	85'834.37	0.02
0.375	ENGIE SA 0.375%/20-11.06.2027	EUR		100'000	100'000	85'895.36	0.02
1.250	ENGIE SA 1.25%/19-24.10.2041	EUR	100'000		100'000	60'820.75	0.01
1.375	ENGIE SA 1.375%/17-28.02.2029	EUR		100'000	100'000	86'040.20	0.02
3.500	ENGIE SA 3.5%/22-27.09.2029	EUR	100'000		100'000	94'715.40	0.02
3.625	ENGIE SA 3.625%/23-06.12.2026	EUR		100'000	100'000	95'288.09	0.02
4.000	ENGIE SA 4%/23-11.01.2035	EUR	100'000		100'000	95'246.17	0.02
4.250	ENGIE SA 4.25%/23-11.01.2043	EUR		100'000	100'000	95'567.29	0.02
4.500	ENGIE SA 4.5%/23-06.09.2042	EUR		100'000	100'000	98'776.66	0.02
0.375	ESSILORLUXOTTICA 0.375%/19-27.11.2027	EUR		100'000	100'000	85'847.71	0.02
0.500	ESSILORLUXOTTICA 0.5%/20-05.06.2028	EUR	100'000		100'000	85'438.92	0.02
0.125	ESSILORLUXOTTICA SA 0.125%/19-27.05.2025	EUR	100'000		100'000	91'361.19	0.02
1.500	EUTELSAT SA 1.5%/20-13.10.2028	EUR	100'000		100'000		
8.125	FRANCE TELECOM (reg. -S-) S. 103 T.1 8.125%/08-20.11.2028	GBP	50'000		50'000	63'172.65	0.01
5.375	FRANCE TELECOM 5.375%/12-13.01.2042	USD	40'000		40'000	34'642.02	0.01
8.125	FRANCE TELECOM 8.125%/03-28.01.2033	EUR	68'000		68'000	87'229.99	0.02
1.000	GDF SUEZ 1%/15-13.03.2026	EUR	100'000		100'000	90'676.06	0.02
1.500	GDF SUEZ 1.5%/15-13.03.2035	EUR	100'000		100'000	74'677.82	0.02
5.000	GDF SUEZ 5%/10-01.10.2060	GBP	50'000		50'000	50'790.52	0.01
5.950	GDF SUEZ 5.95%/11-16.03.2111	EUR	6'000		6'000	6'942.35	0.00
1.625	GECINA 1.625%/18-14.03.2030	EUR	100'000		100'000	85'339.82	0.02
1.625	GECINA 1.625%/19-29.05.2034	EUR		100'000	100'000	79'504.26	0.02
0.875	GECINA S. -21 - 0.875%/22-25.01.2033	EUR	100'000		100'000	75'706.95	0.02
6.000	GROUPAMA ASSURANCES MUTUELLES SA (subordinated) 6%/17-23.01.2027	EUR	100'000		100'000	100'820.63	0.02
1.475	HOLDING D'INFRASTRUCTURE 1.475%/22-18.01.2031	EUR	100'000		100'000	80'906.93	0.02
0.100	HSBC FRANCE 0.1%/19-03.09.2027	EUR		1'100'000	300'000	254'329.96	0.05
1.000	ICADE 1%/22-19.01.2030	EUR	100'000		100'000	79'286.04	0.02
1.625	ICADE 1.625%/18-28.02.2028	EUR	100'000		100'000	86'801.57	0.02
1.500	IMERYS SA 1.5%/17-15.01.2027	EUR		100'000	100'000	89'414.42	0.02
4.750	IMERYS SA 4.75%/23-29.11.2029	EUR		100'000	100'000	96'909.93	0.02
1.625	JCDECAUX SA 1.625%/22-07.02.2030	EUR	100'000		100'000	83'188.17	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.750 KERING 0.75%/20-13.05.2028	EUR	100'000			100'000	85'885.83	0.02
1.875 KERING 1.875%/22-05.05.2030	EUR	100'000			100'000	87'403.80	0.02
3.875 KERING 3.875%/23-05.09.2035	EUR		200'000		200'000	194'260.10	0.04
5.125 KERING 5.125%/23-23.11.2026	GBP		100'000		100'000	111'646.91	0.02
1.625 KLEPIERRE 1.625%/17-13.12.2032	EUR	100'000			100'000	79'458.52	0.02
7.125 LAFARGE 7.125%/06-15.07.2036	USD		25'000		25'000	24'391.55	0.01
0.375 LEGRAND SA 0.375%/21-06.10.2031	EUR	100'000			100'000	78'016.78	0.02
0.750 LEGRAND SA 0.75%/20-20.05.2030	EUR		100'000		100'000	82'363.91	0.02
0.875 L'OREAL SA 0.875%/22-29.06.2026	EUR	100'000			100'000	90'252.02	0.02
3.375 L'OREAL SA 3.375%/23-23.01.2027	EUR	100'000			100'000	95'664.49	0.02
2.875 L'OREAL SA S. -2- 2.875%/23-19.05.2028	EUR	100'000			100'000	94'085.53	0.02
- LVMH MOET HENNESSY VUITT 0%/20-11.02.2024	EUR	100'000		100'000			
- LVMH MOET HENNESSY VUITT 0%/20-11.02.2026	EUR		100'000		100'000	89'534.48	0.02
0.125 LVMH MOET HENNESSY VUITT 0.125%/20-11.02.2028	EUR	100'000			100'000	85'032.98	0.02
0.375 LVMH MOET HENNESSY VUITT 0.375%/20-11.02.2031	EUR		100'000		100'000	79'408.02	0.02
0.750 LVMH MOET HENNESSY VUITT 0.75%/17-26.05.2024	EUR	22'000			22'000	20'814.96	0.00
0.750 LVMH MOET HENNESSY VUITT 0.75%/20-07.04.2025	EUR	100'000			100'000	92'444.64	0.02
3.375 LVMH MOET HENNESSY VUITT 3.375%/23-21.10.2025	EUR		100'000		100'000	95'188.99	0.02
3.500 LVMH MOET HENNESSY VUITT 3.5%/23-07.09.2033	EUR		100'000		100'000	96'707.92	0.02
2.500 MERCIALYS SA 2.5%/22-28.02.2029	EUR	100'000			100'000	88'284.28	0.02
- ORANGE (subordinated) (REG.-S-) FIX-TO-FRN 5%/14-PERPETUAL	EUR	100'000			100'000	96'762.23	0.02
5.500 ORANGE 5.5%/14-06.02.2044	USD	50'000			50'000	43'929.47	0.01
- ORANGE FIX-TO-FRN 5.25%/14-PERPETUAL	EUR	100'000		100'000			
5.625 ORANGE S. 59 T. -1- 5.625%/04-23.01.2034	GBP	10'000			10'000	11'697.33	0.00
- ORANGE SA (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR		100'000		100'000	98'730.92	0.02
- ORANGE SA 0%/21-29.06.2026	EUR	100'000			100'000	87'959.34	0.02
0.625 ORANGE SA 0.625%/21-16.12.2033	EUR	100'000			100'000	73'365.68	0.02
1.125 ORANGE SA 1.125%/19-15.07.2024	EUR	100'000		100'000			
1.250 ORANGE SA 1.25%/20-07.07.2027	EUR		100'000		100'000	89'038.02	0.02
1.375 ORANGE SA 1.375%/19-04.09.2049	EUR		100'000		100'000	64'863.90	0.01
1.875 ORANGE SA 1.875%/18-12.09.2030	EUR		200'000		200'000	173'700.33	0.04
2.375 ORANGE SA 2.375%/22-18.05.2032	EUR	100'000			100'000	88'571.10	0.02
3.250 ORANGE SA 3.25%/19-15.01.2032	GBP	100'000			100'000	99'887.98	0.02
- ORANGE STEP UP 01-01.03.2031	USD	86'000			86'000	91'511.94	0.02
2.125 PERNOD RICARD 2.125%/14-27.09.2024	EUR	100'000		100'000			
0.500 PERNOD RICARD SA 0.5%/19-24.10.2027	EUR		100'000		100'000	86'282.24	0.02
0.875 PERNOD RICARD SA 0.875%/19-24.10.2031	EUR	100'000			100'000	79'173.60	0.02
1.125 PERNOD RICARD SA 1.125%/20-07.04.2025	EUR	100'000			100'000	92'660.95	0.02
1.750 PERNOD RICARD SA 1.75%/20-08.04.2030	EUR		100'000		100'000	86'803.47	0.02
3.750 PERNOD RICARD SA 3.75%/23-15.09.2027	EUR		100'000		100'000	96'287.69	0.02
1.625 RCI BANQUE 1.625%/17-11.04.2025	EUR	30'000			30'000	27'896.05	0.01
0.500 RCI BANQUE SA 0.5%/22-14.07.2025	EUR	10'000			10'000	9'101.91	0.00
1.125 RCI BANQUE SA 1.125%/20-15.01.2027	EUR	30'000			30'000	26'534.74	0.01
1.625 RCI BANQUE SA 1.625%/18-26.05.2026	EUR	10'000	24'000		34'000	30'818.84	0.01
1.750 RCI BANQUE SA 1.75%/19-10.04.2026	EUR	28'000			28'000	25'529.11	0.01
2.000 RCI BANQUE SA 2%/19-11.07.2024	EUR	10'000			10'000	9'462.20	0.00
4.125 RCI BANQUE SA 4.125%/22-01.12.2025	EUR	50'000			50'000	47'774.12	0.01
4.500 RCI BANQUE SA 4.5%/23-06.04.2027	EUR		100'000	60'000	40'000	38'613.80	0.01
4.625 RCI BANQUE SA 4.625%/23-02.10.2026	EUR		60'000		60'000	57'780.62	0.01
4.750 RCI BANQUE SA 4.75%/22-06.07.2027	EUR	20'000			20'000	19'495.38	0.00
4.875 RCI BANQUE SA 4.875%/22-21.09.2028	EUR	100'000		70'000	30'000	29'613.56	0.01
4.875 RCI BANQUE SA 4.875%/23-02.10.2029	EUR		48'000		48'000	47'407.77	0.01
0.125 SAFRAN SA 0.125%/21-16.03.2026	EUR	100'000			100'000	89'123.78	0.02
0.875 SANOFI 0.875%/22-06.04.2025	EUR	100'000			100'000	92'519.92	0.02
1.000 SANOFI 1%/18-21.03.2026	EUR	100'000			100'000	90'981.94	0.02
1.250 SANOFI 1.25%/22-06.04.2029	EUR	100'000			100'000	86'718.66	0.02
1.375 SANOFI 1.375%/18-21.03.2030	EUR		100'000		100'000	85'517.06	0.02
1.500 SANOFI 1.5%/20-01.04.2030	EUR	100'000			100'000	86'658.63	0.02
1.750 SANOFI 1.75%/14-10.09.2026	EUR	100'000			100'000	91'875.76	0.02
2.500 SANOFI 2.5%/13-14.11.2023	EUR	100'000		100'000			
1.000 SANOFI SA 1%/20-01.04.2025	EUR	100'000			100'000	92'700.02	0.02
0.875 SCHNEIDER ELECTRIC 0.875%/15-11.03.2025	EUR	100'000			100'000	92'670.48	0.02
0.250 SCHNEIDER ELECTRIC SE 0.25%/20-11.03.2029	EUR		100'000		100'000	82'450.63	0.02
3.125 SCHNEIDER ELECTRIC SE 3.125%/23-13.10.2029	EUR		100'000		100'000	94'622.97	0.02
3.375 SCHNEIDER ELECTRIC SE 3.375%/23-06.04.2025	EUR		100'000		100'000	94'987.93	0.02
3.375 SCHNEIDER ELECTRIC SE 3.375%/23-13.04.2034	EUR		100'000		100'000	95'212.82	0.02
0.500 SOCIETE FONCIERE LYONNAI 0.5%/21-21.04.2028	EUR	100'000			100'000	84'002.90	0.02
4.250 SOCIETE GENERALE (subordinated) -144A- 4.25%/15-14.04.2025	USD	200'000			200'000	172'260.40	0.04
- SOCIETE GENERALE (subordinated) FIX-TO-FRN -144A- FRN/22-21.01.2043	USD	200'000			200'000	123'162.57	0.03
- SOCIETE GENERALE (subordinated) FIX-TO-FRN FRN/20-24.11.2030	EUR	100'000			100'000	89'762.23	0.02

1506 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.125	SOCIETE GENERALE 0.125%/20-24.02.2026	EUR	100'000		100'000	89'106.63	0.02
0.250	SOCIETE GENERALE 0.25%/21-08.07.2027	EUR	100'000		100'000	85'180.68	0.02
1.125	SOCIETE GENERALE 1.125%/18-23.01.2025	EUR	100'000	100'000			
1.250	SOCIETE GENERALE 1.25%/19-15.02.2024	EUR	100'000	100'000			
1.250	SOCIETE GENERALE 1.25%/21-07.12.2027	GBP	100'000		100'000	95'904.85	0.02
1.750	SOCIETE GENERALE 1.75%/19-22.03.2029	EUR	100'000		100'000	86'047.82	0.02
2.625	SOCIETE GENERALE -144A- 2.625%/20-22.01.2025	USD	200'000		200'000	171'198.83	0.04
3.000	SOCIETE GENERALE -144A- 3%/20-22.01.2030	USD	200'000		200'000	152'051.99	0.03
4.677	SOCIETE GENERALE -144A- 4.677%/22-15.06.2027	USD	200'000		200'000	172'580.47	0.04
4.750	SOCIETE GENERALE -144A- 4.75%/18-14.09.2028	USD	200'000	200'000		170'851.53	0.04
4.125	SOCIETE GENERALE 4.125%/23-21.11.2028	EUR	100'000		100'000	97'299.67	0.02
4.250	SOCIETE GENERALE 4.25%/22-16.11.2032	EUR	100'000		100'000	99'747.67	0.02
4.250	SOCIETE GENERALE 4.25%/23-28.09.2026	EUR	100'000		100'000	96'608.81	0.02
6.250	SOCIETE GENERALE 6.25%/23-22.06.2033	GBP	100'000	100'000			
-	SOCIETE GENERALE FIX-TO-FRN -144A- FRN/21-09.06.2027	USD	200'000		200'000	160'298.30	0.03
-	SOCIETE GENERALE FIX-TO-FRN -144A- FRN/23-10.01.2029	USD	200'000		200'000	179'871.01	0.04
-	SOCIETE GENERALE FIX-TO-FRN -144A- FRN/23-10.01.2034	USD	200'000		200'000	181'521.28	0.04
-	SOCIETE GENERALE FIX-TO-FRN -144A- FRN/24-19.01.2030	USD	200'000		200'000	173'425.91	0.04
-	SOCIETE GENERALE FIX-TO-FRN FRN/21-02.12.2027	EUR	100'000		100'000	87'039.79	0.02
-	SOCIETE GENERALE FIX-TO-FRN FRN/21-12.06.2029	EUR	100'000	100'000		82'183.81	0.02
-	SOCIETE GENERALE FIX-TO-FRN FRN/21-17.11.2026	EUR	100'000		100'000	89'571.65	0.02
-	SOCIETE GENERALE FIX-TO-FRN FRN/22-06.12.2030	EUR	100'000		100'000	95'829.35	0.02
-	SOCIETE GENERALE FIX-TO-FRN FRN/23-21.11.2031	EUR	200'000		200'000	197'355.12	0.04
1.000	SODEXO SA 1%/20-17.07.2028	EUR	100'000		100'000	86'671.02	0.02
1.000	SODEXO SA 1%/20-27.04.2029	EUR	100'000		100'000	85'673.33	0.02
-	SOGECAP SA (subordinated) FIX-TO-FRN FRN/23-16.05.2044	EUR	100'000		100'000	103'012.30	0.02
1.875	STE DES AUTOROUTES DU NORD ET DE L'EST DE LA FRANCE SANEF 1.875%/15-16.03.2026	EUR	100'000		100'000	91'969.14	0.02
1.875	STE DES AUTOROUTES PARIS-RHIN-RHONE ANC. AUTOROUTES PARIS-LYON 1.875%/14-15.01.2025	EUR	100'000	100'000			
-	SUEZ 0%/21-09.06.2026	EUR	100'000		100'000	88'107.04	0.02
1.250	SUEZ 1.25%/20-14.05.2035	EUR	100'000	100'000		75'663.12	0.02
1.500	SUEZ 1.5%/17-03.04.2029	EUR	100'000		100'000	86'574.78	0.02
1.625	SUEZ 1.625%/18-17.09.2030	EUR	100'000		100'000	84'339.27	0.02
5.375	SUEZ 5.375%/11-02.12.2030	GBP	100'000		100'000	113'005.81	0.02
-	SUEZ FIX-TO-FRN 2.875%/17-PERPETUAL	EUR	100'000	100'000			
5.750	TELEPERFORMANCE SE 5.75%/23-22.11.2031	EUR	100'000		100'000	97'932.39	0.02
4.000	THALES SA 4%/23-18.10.2025	EUR	100'000		100'000	95'682.59	0.02
4.250	THALES SA 4.25%/23-18.10.2031	EUR	100'000		100'000	99'485.62	0.02
-	TOTAL (subordinated) (reg. -S-) FIX-TO-FRN 2.625%/15-PERPETUAL	EUR	100'000		100'000	93'221.25	0.02
-	TOTAL (subordinated) FIX-TO-FRN 3.369%/16-PERPETUAL	EUR	100'000		100'000	93'024.00	0.02
1.375	TOTAL CAPITAL 1.375%/14-19.03.2025	EUR	100'000		100'000	93'127.87	0.02
5.125	TOTAL CAPITAL 5.125%/09-26.03.2024	EUR	30'000	30'000			
3.386	TOTAL CAPITAL INTERNATIONAL 3.386%/20-29.06.2060	USD	30'000		30'000	18'258.57	0.00
1.491	TOTAL CAPITAL INTERNATIONAL SA 1.491%/20-08.04.2027	EUR	100'000		100'000	89'930.89	0.02
2.829	TOTAL CAPITAL INTERNATIONAL SA 2.829%/19-10.01.2030	USD	58'000		58'000	45'877.60	0.01
3.127	TOTAL CAPITAL INTERNATIONAL SA 3.127%/20-29.05.2050	USD	108'000		108'000	66'142.24	0.01
3.461	TOTAL CAPITAL INTERNATIONAL SA 3.461%/19-12.07.2049	USD	50'000		50'000	32'880.70	0.01
2.875	TOTAL CAPITAL INTL 2.875%/13-19.11.2025	EUR	100'000		100'000	94'356.16	0.02
0.696	TOTAL CAPITAL INTL SA 0.696%/19-31.05.2028	EUR	100'000		100'000	85'336.01	0.02
1.491	TOTAL CAPITAL INTL SA 1.491%/18-04.09.2030	EUR	100'000		100'000	84'614.66	0.02
1.535	TOTAL CAPITAL INTL SA 1.535%/19-31.05.2039	EUR	100'000		100'000	72'963.55	0.02
1.660	TOTAL CAPITAL INTL SA 1.66%/19-22.07.2026	GBP	100'000		100'000	103'846.61	0.02
1.750	TOTAL CAPITAL INTL SA 1.75%/18-07.07.2025	GBP	56'000	20'000	56'000	21'370.13	0.00
1.994	TOTAL CAPITAL INTL SA 1.994%/20-08.04.2032	EUR	100'000		100'000	85'576.14	0.02
2.986	TOTAL CAPITAL INTL SA 2.986%/20-29.06.2041	USD	70'000		70'000	45'756.60	0.01
3.455	TOTAL CAPITAL INTL SA 3.455%/19-19.02.2029	USD	62'000		62'000	51'281.17	0.01
3.883	TOTAL CAPITAL SA 3.883%/18-11.10.2028	USD	9'000		9'000	7'633.12	0.00
-	TOTAL SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000		100'000	94'871.68	0.02
-	TOTAL SE (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000	81'094.65	0.02
-	TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000		100'000	85'480.85	0.02
-	TOTAL SE (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000		100'000	76'694.16	0.02
2.200	TRANSPORT ET INFRASTRUCTURE GAZ FRANCE 2.2%/15-05.08.2025	EUR	100'000		100'000	92'937.29	0.02
1.500	UNIBAIL-RODAMCO 1.5%/17-22.02.2028	EUR	100'000		100'000	88'100.37	0.02
1.750	UNIBAIL-RODAMCO SE 1.75%/19-01.07.2049	EUR	100'000		100'000	59'284.67	0.01
1.875	UNIBAIL-RODAMCO SE 1.875%/18-15.01.2031	EUR	100'000		100'000	82'875.62	0.02
2.250	UNIBAIL-RODAMCO SE 2.25%/18-14.05.2038	EUR	100'000		100'000	77'594.65	0.02
-	UNIBAIL-RODAMCO-WESTFLD (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR	100'000		100'000	99'265.50	0.02
0.875	UNIBAIL-RODAMCO-WESTFLD 0.875%/19-29.03.2032	EUR	100'000		100'000	74'809.32	0.02
1.375	UNIBAIL-RODAMCO-WESTFLD 1.375%/20-04.12.2031	EUR	100'000		100'000	78'801.97	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.125	VEOLIA ENVIRONNEMENT 6.125%/03-25.11.2033	EUR	64'000		64'000	73'437.64	0.02
1.875	VERALLIA SA 1.875%/21-10.11.2031	EUR		100'000	100'000	81'375.75	0.02
1.000	VINCI SA 1%/18-26.09.2025	EUR	100'000		100'000	91'570.83	0.02
3.375	VINCI SA 3.375%/22-17.10.2032	EUR	100'000		100'000	94'406.66	0.02
3.375	VINCI SA 3.375%/23-04.02.2025	EUR		100'000	100'000	94'939.33	0.02
3.750	VINCI SA 3.75%/19-10.04.2029	USD	200'000		200'000	167'529.12	0.04
1.875	VIVENDI 1.875%/16-26.05.2026	EUR		100'000	100'000	93'777.75	0.02
0.875	VIVENDI SA 0.875%/17-18.09.2024	EUR	100'000	100'000			
1.375	WENDEL SA 1.375%/19-26.04.2026	EUR	100'000	100'000			
4.125	WORLDLINE SA/FRANCE 4.125%/23-12.09.2028	EUR		100'000	100'000	92'672.38	0.02
2.250	WPP FINANCE 2.25%/14-22.09.2026	EUR	100'000		100'000	92'402.71	0.02
						<b>33'445'418.60</b>	<b>7.06</b>
<b>Germany</b>							
0.050	AAREAL BANK AG S. -311- 0.05%/21-02.09.2026	EUR	100'000		100'000	80'143.65	0.02
0.750	AAREAL BANK AG S. -314- 0.75%/22-18.04.2028	EUR	100'000		100'000	76'853.29	0.02
3.000	ADIDAS AG 3%/22-21.11.2025	EUR	100'000		100'000	94'555.31	0.02
-	ALLIANZ FIX-TO-FRN 2.241%/15-07.07.2045	EUR	100'000		100'000	92'599.01	0.02
-	ALLIANZ SE (subordinated) FIX-TO-FRN -144A- FRN/23-06.09.2053	USD		200'000	200'000	183'390.09	0.04
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/22-05.07.2052	EUR	100'000		100'000	92'989.70	0.02
-	ALLIANZ SE (subordinated) FIX-TO-FRN FRN/23-25.06.2053	EUR		100'000	100'000	103'179.06	0.02
-	ALLIANZ SE FIX-TO-FRN (subordinated) 6.25%13-PERPETUAL	EUR	100'000	100'000			
1.500	ALSTRIA OFFICE REIT-AG 1.5%/20-23.06.2026	EUR	100'000		100'000	81'949.40	0.02
0.875	BASF 0.875%/16-06.10.2031	EUR	12'000		12'000	9'598.37	0.00
0.875	BASF SE 0.875%/17-15.11.2027	EUR	40'000		40'000	35'201.65	0.01
0.875	BASF SE 0.875%/18-22.05.2025	EUR	25'000		25'000	23'099.73	0.00
1.500	BASF SE 1.5%/18-22.05.2030	EUR	30'000		30'000	25'767.46	0.01
1.625	BASF SE 1.625%/17-15.11.2037	EUR	20'000		20'000	14'887.35	0.00
1.750	BASF SE 1.75%/17-11.03.2025	GBP	30'000	30'000			
3.125	BASF SE 3.125%/22-29.06.2028	EUR	100'000		100'000	94'642.98	0.02
4.500	BASF SE 4.5%/23-08.03.2035	EUR		100'000	100'000	100'619.57	0.02
1.450	BASF SE S. -32- 1.45%/17-13.12.2032	EUR	100'000		100'000	80'635.35	0.02
0.375	BAYER AG 0.375%/21-12.01.2029	EUR	200'000		100'000	79'895.90	0.02
0.625	BAYER AG 0.625%/21-12.07.2031	EUR		100'000	100'000	72'701.51	0.02
0.750	BAYER AG 0.75%/20-06.01.2027	EUR		100'000	100'000	86'934.02	0.02
1.125	BAYER AG 1.125%/20-06.01.2030	EUR	100'000		100'000	79'266.99	0.02
1.375	BAYER AG 1.375%/20-06.07.2032	EUR	100'000		100'000	75'004.66	0.02
4.250	BAYER AG 4.25%/23-26.08.2029	EUR		100'000	100'000	95'984.66	0.02
4.625	BAYER AG 4.625%/23-26.05.2033	EUR		100'000	100'000		
0.375	BERLIN HYP AG 0.375%/21-21.04.2031	EUR	100'000		100'000	73'128.40	0.02
0.375	BERLIN HYP AG 0.375%/22-25.01.2027	EUR	100'000		100'000	85'921.09	0.02
3.500	BERTELSMANN SE & CO KGAA 3.5%/22-29.05.2029	EUR	100'000		100'000	94'929.80	0.02
-	CLEARSTREAM BANKING AG 0%/20-01.12.2025	EUR	100'000		100'000	89'825.12	0.02
6.000	COMMERZBANK AG (subordinated) S. -856- 6%/16-12.01.2028	USD		200'000	200'000	174'381.84	0.04
0.375	COMMERZBANK AG 0.375%/20-01.09.2027	EUR	40'000	24'000	64'000	54'786.41	0.01
0.500	COMMERZBANK AG 0.5%/19-04.12.2026	EUR	86'000		50'000	31'599.16	0.01
0.625	COMMERZBANK AG 0.625%/19-28.08.2024	EUR	15'000		15'000		
1.125	COMMERZBANK AG 1.125%/17-24.05.2024	EUR	12'000		12'000		
1.500	COMMERZBANK AG S. -904- 1.5%/18-28.08.2028	EUR		100'000	100'000	88'931.30	0.02
1.000	COMMERZBANK AG S. -923- 1%/19-04.03.2026	EUR	42'000	47'000	89'000	80'483.74	0.02
0.100	COMMERZBANK AG S. -973- 0.1%/21-11.09.2025	EUR	30'000	33'000	63'000	56'812.55	0.01
-	COMMERZBANK AG S. -992- FIX-TO-FRN FRN/22-14.09.2027	EUR	100'000		100'000	92'298.85	0.02
0.375	CONTINENTAL AG 0.375%/19-27.06.2025	EUR	30'000	96'000	126'000	115'278.39	0.02
2.500	CONTINENTAL AG 2.5%/20-27.08.2026	EUR	30'000		30'000	27'928.07	0.01
0.875	COVESTRO AG 0.875%/20-03.02.2026	EUR	30'000		30'000	27'098.47	0.01
1.375	COVESTRO AG 1.375%/20-12.06.2030	EUR	30'000		30'000	25'261.47	0.01
1.400	DAIMLER 1.4%/16-12.01.2024	EUR	20'000		20'000		
1.875	DAIMLER 1.875%/14-08.07.2024	EUR	100'000		100'000		
0.750	DAIMLER AG 0.75%/21-11.03.2033	EUR	20'000	100'000	120'000	91'432.66	0.02
1.000	DAIMLER AG 1%/17-15.11.2027	EUR	20'000	75'000	95'000	83'383.94	0.02
1.500	DAIMLER AG 1.5%/17-03.07.2029	EUR	42'000	41'000	83'000	71'989.94	0.02
2.125	DAIMLER AG 2.125%/17-03.07.2037	EUR	43'000		43'000	35'657.82	0.01
0.750	DAIMLER AG S. -85- 0.75%/19-08.02.2030	EUR	17'000		17'000	13'968.66	0.00
1.125	DAIMLER AG S. -86- 1.125%/19-08.08.2034	EUR	10'000		10'000	7'705.72	0.00
0.250	DEUT PFANDBRIEFBANK AG 0.25%/21-27.10.2025	EUR	100'000		100'000		
7.625	DEUT PFANDBRIEFBANK AG 7.625%/22-08.12.2025	GBP	100'000		100'000	104'609.60	0.02
0.250	DEUT PFANDBRIEFBANK AG S. -35413- 0.25%/22-17.01.2025	EUR	100'000		100'000		
2.750	DEUTSCHE BANK (subordinated) 2.75%/15-17.02.2025	EUR	45'000		45'000	42'159.25	0.01
1.125	DEUTSCHE BANK 1.125%/15-17.03.2025	EUR	100'000		100'000		
3.700	DEUTSCHE BANK 3.7%/14-30.05.2024	USD	97'000		97'000		
-	DEUTSCHE BANK AG (subordinated) FIX-TO-FRN FRN/20-19.05.2031	EUR	100'000		100'000	95'439.61	0.02

1508 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	DEUTSCHE BANK AG (subordinated) FIX-TO-FRN FRN/22-24.06.2032	EUR	100'000		100'000	90'811.37	0.02	
1.625	DEUTSCHE BANK AG 1.625%/20-20.01.2027	EUR	100'000		100'000	88'924.63	0.02	
2.625	DEUTSCHE BANK AG 2.625%/20-16.12.2024	GBP		100'000	100'000	108'684.06	0.02	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-10.06.2026	EUR	25'000		25'000	23'043.03	0.00	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/20-19.11.2030	EUR		100'000	100'000	82'384.88	0.02	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/21-17.02.2032	EUR	100'000		100'000	78'122.55	0.02	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-05.09.2030	EUR		100'000	100'000	97'595.07	0.02	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/22-23.02.2028	EUR	100'000		100'000	88'734.05	0.02	
-	DEUTSCHE BANK AG FIX-TO-FRN FRN/23-12.12.2030	GBP		100'000	100'000	110'187.76	0.02	
4.100	DEUTSCHE BANK AG LONDON S. -A- T. -791- 4.1%/16-13.01.2026	USD	30'000		30'000	25'753.59	0.01	
-	DEUTSCHE BANK NY (subordinated) FIX-TO-FRN FRN/23-10.02.2034	USD	200'000		200'000	175'795.20	0.04	
4.100	DEUTSCHE BANK NY 4.1%/18-13.01.2026	USD	100'000		100'000	85'957.77	0.02	
-	DEUTSCHE BANK NY FIX-TO-FRN FRN/21-16.11.2027	USD	150'000		150'000	119'973.62	0.03	
-	DEUTSCHE BANK NY FIX-TO-FRN FRN/23-18.01.2029	USD		150'000	150'000	135'669.96	0.03	
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/19-26.11.2025	USD	150'000		150'000	114'418.08	0.02	
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/20-18.09.2031	USD	150'000		150'000			
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/21-28.05.2032	USD	150'000		150'000			
-	DEUTSCHE BANK NY S. -D- FIX-TO-FRN FRN/23-20.11.2029	USD		150'000	150'000	136'562.29	0.03	
1.686	DEUTSCHE BANK NY S. -E- 1.686%/21-19.03.2026	USD	300'000		150'000	123'075.12	0.03	
1.625	DEUTSCHE BOERSE 1.625%/15-08.10.2025	EUR		24'000	24'000	22'234.05	0.00	
-	DEUTSCHE BOERSE AG (subordinated) FIX-TO-FRN FRN/22-23.06.2048	EUR	100'000		100'000	87'043.60	0.02	
1.125	DEUTSCHE BOERSE AG 1.125%/18-26.03.2028	EUR	30'000		30'000	26'408.67	0.01	
3.875	DEUTSCHE BOERSE AG 3.875%/23-28.09.2033	EUR		100'000	100'000	98'360.24	0.02	
3.500	DEUTSCHE LUFTHANSA AG 3.5%/21-14.07.2029	EUR		100'000	100'000	91'979.63	0.02	
1.250	DEUTSCHE POST (reg. -S-) 1.25%/16-01.04.2026	EUR	67'000		67'000	61'279.04	0.01	
2.875	DEUTSCHE POST (reg. -S-) 2.875%/12-11.12.2024	EUR	16'000		16'000			
0.375	DEUTSCHE POST AG 0.375%/20-20.05.2026	EUR	30'000		30'000	26'796.60	0.01	
0.750	DEUTSCHE POST AG 0.75%/20-20.05.2029	EUR	50'000		50'000			
1.000	DEUTSCHE POST AG 1%/17-13.12.2027	EUR		22'000	22'000	19'303.68	0.00	
1.000	DEUTSCHE POST AG 1%/20-20.05.2032	EUR	10'000		10'000	8'213.14	0.00	
1.625	DEUTSCHE POST AG 1.625%/18-05.12.2028	EUR	10'000		10'000	8'876.17	0.00	
3.375	DEUTSCHE POST AG 3.375%/23-03.07.2033	EUR		100'000	70'000	30'000	28'501.52	0.01
0.500	DEUTSCHE TELEKOM AG 0.5%/19-05.07.2027	EUR	97'000		97'000	84'905.54	0.02	
0.875	DEUTSCHE TELEKOM AG 0.875%/19-25.03.2026	EUR	85'000		85'000	76'944.25	0.02	
1.375	DEUTSCHE TELEKOM AG 1.375%/19-05.07.2034	EUR	10'000		110'000	87'712.54	0.02	
1.750	DEUTSCHE TELEKOM AG 1.75%/19-09.12.2049	EUR	16'000		16'000	11'211.59	0.00	
1.750	DEUTSCHE TELEKOM AG 1.75%/19-25.03.2031	EUR	20'000		20'000	17'329.06	0.00	
2.250	DEUTSCHE TELEKOM AG 2.25%/19-29.03.2039	EUR	32'000		32'000	27'035.83	0.01	
3.125	DEUTSCHE TELEKOM AG 3.125%/19-06.02.2034	GBP	20'000		20'000	19'307.28	0.00	
1.500	DEUTSCHE WOHNEN SE 1.5%/20-30.04.2030	EUR		100'000	100'000	81'967.51	0.02	
0.400	DZ BANK AG S. -A1650- 0.4%/21-17.11.2028	EUR	100'000		100'000	79'535.70	0.02	
-	E.ON SE 0%/19-28.08.2024	EUR	40'000		40'000			
-	E.ON SE 0%/20-18.12.2023	EUR	10'000		10'000			
0.100	E.ON SE 0.1%/21-19.12.2028	EUR	40'000		40'000	33'521.88	0.01	
0.125	E.ON SE 0.125%/22-18.01.2026	EUR	20'000		20'000	17'948.06	0.00	
0.250	E.ON SE 0.25%/19-24.10.2026	EUR	20'000	31'000	51'000	44'830.10	0.01	
0.350	E.ON SE 0.35%/19-28.02.2030	EUR	10'000		10'000	8'013.13	0.00	
0.375	E.ON SE 0.375%/20-29.09.2027	EUR	70'000	77'000	40'000	107'000	91'961.05	0.02
0.600	E.ON SE 0.6%/21-01.10.2032	EUR	20'000		20'000	15'148.25	0.00	
0.625	E.ON SE 0.625%/19-07.11.2031	EUR	53'000		20'000	33'000	25'309.39	0.01
0.750	E.ON SE 0.75%/20-18.12.2030	EUR	20'000		20'000	16'225.41	0.00	
0.750	E.ON SE 0.75%/20-20.02.2028	EUR	40'000		40'000	34'850.22	0.01	
0.875	E.ON SE 0.875%/20-20.08.2031	EUR	20'000		20'000	15'788.98	0.00	
0.875	E.ON SE 0.875%/22-08.01.2025	EUR	40'000		40'000			
0.875	E.ON SE 0.875%/22-18.10.2034	EUR	40'000		40'000	29'436.61	0.01	
1.000	E.ON SE 1%/20-07.10.2025	EUR	30'000	74'000	104'000	95'483.40	0.02	
1.625	E.ON SE 1.625%/17-22.05.2029	EUR	20'000		20'000	17'469.13	0.00	
1.625	E.ON SE 1.625%/22-29.03.2031	EUR		31'000	31'000	26'203.66	0.01	
2.875	E.ON SE 2.875%/22-26.08.2028	EUR	40'000		40'000	37'468.79	0.01	
3.500	E.ON SE 3.5%/19-26.10.2037	EUR		100'000	100'000	91'020.06	0.02	
3.500	E.ON SE 3.5%/23-12.01.2028	EUR		40'000	40'000	38'348.51	0.01	
3.750	E.ON SE 3.75%/23-01.03.2029	EUR		20'000	20'000	19'358.54	0.00	
3.875	E.ON SE 3.875%/23-12.01.2035	EUR	34'000		34'000	32'698.61	0.01	
4.000	E.ON SE 4%/23-29.08.2033	EUR		48'000	48'000	46'866.67	0.01	
0.361	EEW ENERGY FROM 0.361%/21-30.06.2026	EUR	100'000		100'000			
1.500	EUROGRID 1.5%/16-18.04.2028	EUR	100'000		100'000	87'534.35	0.02	
3.722	EUROGRID GMBH 3.722%/23-27.04.2030	EUR		100'000	100'000	95'524.41	0.02	
3.915	EUROGRID GMBH 3.915%/24-01.02.2034	EUR		100'000	100'000	95'221.39	0.02	
0.375	EVONIK FINANCE 0.375%/16-07.09.2024	EUR	64'000		64'000	59'868.95	0.01	
4.000	FRESENIUS FINANCE (reg. -S-) 4%/14-01.02.2024	EUR	20'000		20'000			
0.250	FRESENIUS MEDICAL CARE A 0.25%/19-29.11.2023	EUR	10'000		10'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 FRESENIUS MEDICAL CARE A 0.625%/19-30.11.2026	EUR	20'000			20'000	17'433.88	0.00
1.000 FRESENIUS MEDICAL CARE A 1%/20-29.05.2026	EUR	25'000			25'000	22'366.23	0.00
1.250 FRESENIUS MEDICAL CARE A 1.25%/19-29.11.2029	EUR	59'000			59'000	48'920.79	0.01
1.500 FRESENIUS MEDICAL CARE A 1.5%/20-29.05.2030	EUR	30'000			30'000	24'688.02	0.01
3.875 FRESENIUS MEDICAL CARE A 3.875%/22-20.09.2027	EUR		26'000		26'000	24'806.12	0.01
0.375 FRESENIUS SE & CO KGAA 0.375%/20-28.09.2026	EUR	30'000			30'000	26'314.62	0.01
0.750 FRESENIUS SE & CO KGAA 0.75%/20-15.01.2028	EUR	40'000			40'000	34'146.60	0.01
1.125 FRESENIUS SE & CO KGAA 1.125%/20-28.01.2033	EUR	20'000			20'000	15'116.42	0.00
1.625 FRESENIUS SE & CO KGAA 1.625%/20-08.10.2027	EUR	20'000			20'000	17'788.55	0.00
1.875 FRESENIUS SE & CO KGAA 1.875%/19-15.02.2025	EUR	20'000			20'000	18'681.41	0.00
2.875 FRESENIUS SE & CO KGAA 2.875%/22-24.05.2030	EUR	50'000			50'000	44'863.96	0.01
4.250 FRESENIUS SE & CO KGAA 4.25%/22-28.05.2026	EUR	100'000			100'000	95'976.09	0.02
5.125 FRESENIUS SE & CO KGAA 5.125%/23-05.10.2030	EUR		25'000		25'000	25'309.50	0.01
- HAMBURG COMMERCIAL BNK S. -2737- FIX-TO-FRN FRN/21-22.09.2026	EUR	100'000			100'000	85'342.68	0.02
- HANNOVER RE (subordinated) FIX-TO-FRN FRN/21-30.06.2042	EUR	100'000			100'000	75'963.28	0.02
- HANNOVER RUECK (subordinated) FIX-TO-FRN 3.375%/14-PERPETUAL	EUR		100'000		100'000	93'770.12	0.02
1.500 HEIDELBERGCEMENT (reg -S-) 1.5%/16-07.02.2025	EUR	34'000			34'000	31'708.19	0.01
2.250 HEIDELBERGCEMENT 2.25%/16-03.06.2024	EUR	120'000		120'000			
0.500 HELLA GMBH & CO KGAA 0.5%/19-26.01.2027	EUR	30'000			30'000	25'926.12	0.01
2.625 HENKEL AG & CO KGAA 2.625%/22-13.09.2027	EUR		100'000		100'000	93'307.02	0.02
0.500 HOCHTIEF AG 0.5%/19-03.09.2027	EUR	30'000			30'000	25'736.59	0.01
0.625 HOCHTIEF AKTIENGESELLSCHAFT 0.625%/21-26.04.2029	EUR	30'000			30'000	24'244.35	0.01
0.625 INFINEON TECHNOLOGIES AG 0.625%/22-17.02.2025	EUR	100'000			100'000	92'514.20	0.02
1.125 INFINEON TECHNOLOGIES AG 1.125%/20-24.06.2026	EUR		100'000		100'000	90'654.14	0.02
1.125 KNORR-BREMSE AG 1.125%/18-13.06.2025	EUR		38'000		38'000	35'100.36	0.01
- LANXESS AG 0%/21-08.09.2027	EUR	40'000			40'000	33'229.53	0.01
0.625 LANXESS AG 0.625%/21-01.12.2029	EUR	100'000			100'000	76'741.80	0.02
1.125 LANXESS AG 1.125%/18-16.05.2025	EUR	89'000			89'000	82'052.68	0.02
0.875 LEG IMMOBILIEN AG 0.875%/19-28.11.2027	EUR		100'000		100'000	85'842.95	0.02
0.375 LEG IMMOBILIEN SE 0.375%/22-17.01.2026	EUR	100'000			100'000	88'976.08	0.02
0.875 LEG IMMOBILIEN SE 0.875%/22-17.01.2029	EUR	100'000			100'000	81'555.85	0.02
0.750 MERCEDES-BENZ GROUP AG 0.75%/20-10.09.2030	EUR	20'000	100'000		120'000	98'151.75	0.02
1.125 MERCEDES-BENZ GROUP AG 1.125%/19-06.11.2031	EUR	50'000			50'000	40'471.09	0.01
1.375 MERCEDES-BENZ GROUP AG 1.375%/16-11.05.2028	EUR	54'000			54'000	47'629.26	0.01
2.000 MERCEDES-BENZ GROUP AG 2%/19-27.02.2031	EUR	33'000			33'000	29'217.14	0.01
2.375 MERCEDES-BENZ GROUP AG 2.375%/20-22.05.2030	EUR	40'000			40'000	36'207.15	0.01
- MERCK (reg. -S-) FIX-TO-FRN 14-12.12.2074	EUR	15'000			15'000	14'133.56	0.00
0.375 MERCK FIN SERVICES GMBH 0.375%/19-05.07.2027	EUR		100'000		100'000	86'596.69	0.02
1.875 MERCK FIN SERVICES GMBH 1.875%/22-15.06.2026	EUR		100'000		100'000	92'238.81	0.02
- MERCK KGAA (subordinated) FIX-TO-FRN FRN/19-25.06.2079	EUR	100'000			100'000	87'937.42	0.02
1.500 METRO 1.5%/15-19.03.2025	EUR		24'000		24'000	22'237.71	0.00
3.000 MTU AERO ENGINES AG 3%/20-01.07.2025	EUR	40'000			40'000	37'680.33	0.01
- MUNICH RE (subordinated) FIX-TO-FRN FRN/20-26.05.2041	EUR			100'000	100'000	77'772.84	0.02
- MUNICH RE (subordinated) FIX-TO-FRN FRN/21-26.05.2042	EUR	100'000			100'000	74'018.41	0.02
4.000 ROBERT BOSCH GMBH 4%/23-02.06.2035	EUR		100'000		100'000	97'505.49	0.02
4.375 ROBERT BOSCH GMBH 4.375%/23-02.06.2043	EUR		100'000		100'000	99'394.14	0.02
0.500 RWE AG 0.5%/21-26.11.2028	EUR	40'000			40'000	33'588.58	0.01
1.000 RWE AG 1%/21-26.11.2033	EUR	100'000			100'000	74'592.06	0.02
2.125 RWE AG 2.125%/22-24.05.2026	EUR		100'000		100'000	92'507.53	0.02
2.500 RWE AG 2.5%/22-24.08.2025	EUR	60'000			60'000	56'296.38	0.01
4.500 SANTANDER CONSUMER BANK 4.5%/23-30.06.2026	EUR		100'000		100'000	96'040.88	0.02
1.000 SAP (reg. -S-) 1%/15-01.04.2025	EUR	39'000			39'000	36'249.63	0.01
1.750 SAP 1.75%/14-22.02.2027	EUR	30'000			30'000	28'012.12	0.01
0.375 SAP SE 0.375%/20-18.05.2029	EUR	100'000			100'000	82'869.90	0.02
1.000 SAP SE 1%/18-13.03.2026	EUR		100'000		100'000	91'226.83	0.02
1.625 SAP SE 1.625%/18-10.03.2031	EUR		200'000		200'000	172'288.13	0.04
2.500 TALAX (reg -S-) 2.5%/14-23.07.2026	EUR	100'000			100'000	93'538.57	0.02
4.000 VIER GAS TRANSPORT GMBH 4%/22-26.09.2027	EUR	100'000			100'000	96'307.70	0.02
4.625 VIER GAS TRANSPORT GMBH 4.625%/22-26.09.2032	EUR	100'000			100'000	101'191.31	0.02
- VONOVIA SE 0%/21-01.12.2025	EUR	100'000			100'000	89'171.43	0.02
0.750 VONOVIA SE 0.75%/21-01.09.2032	EUR	100'000			100'000	71'045.37	0.02
1.500 VONOVIA SE 1.5%/21-14.06.2041	EUR		100'000		100'000	60'271.88	0.01
1.625 VONOVIA SE 1.625%/21-01.09.2051	EUR	100'000			100'000	53'519.63	0.01
1.875 VONOVIA SE 1.875%/22-28.06.2028	EUR		200'000		200'000	174'108.17	0.04
5.000 VONOVIA SE 5%/22-23.11.2030	EUR	100'000			100'000	99'017.74	0.02

# 1510 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 WPP FINANCE DEUTSCHLAND 1.625%/15-23.03.2030	EUR		100'000		100'000	84'264.95	0.02
						<b>11'238'028.50</b>	<b>2.37</b>
<b>Guernsey</b>							
3.000 GLOBALWORTH REAL ESTATE 3%/18-29.03.2025	EUR	100'000		100'000			
						<b>0.00</b>	<b>0.00</b>
<b>Hong Kong</b>							
- AIA GROUP LTD (subordinated) FIX-TO-FRN FRN/21-09.09.2033	EUR	100'000			100'000	80'602.00	0.02
3.600 AIA GROUP LTD -144A- 3.6%/19-09.04.2029	USD	200'000			200'000	165'355.04	0.03
4.950 AIA GROUP LTD -144A- 4.95%/23-04.04.2033	USD		200'000	200'000			
3.200 AIA GROUP LTD 3.2%/20-16.09.2040	USD	200'000			200'000	131'585.99	0.03
1.750 CMB INTERNATIONAL LEASIN 1.75%/21-16.09.2026	USD	280'000			280'000	224'851.34	0.05
2.625 FAR EAST HORIZON LTD S. -28- 2.625%/21-03.03.2024	USD	200'000		200'000			
5.831 LENOVO GROUP LTD 5.831%/22-27.01.2028	USD		200'000		200'000	177'791.39	0.04
5.350 VANKE REAL ESTATE (HONG KONG) CO LTD 5.35%/18-11.03.2024	USD	200'000		200'000			
4.200 VANKE REAL ESTATE HK 4.2%/19-07.06.2024	USD	200'000		200'000			
						<b>780'185.76</b>	<b>0.16</b>
<b>Hungary</b>							
- ERSTE BANK HUNGARY ZRT FIX-TO-FRN FRN/22-04.02.2026	EUR	100'000			100'000	92'114.94	0.02
1.500 MOL HUNGARIAN OIL & GAS 1.5%/20-08.10.2027	EUR	100'000			100'000	87'024.55	0.02
- OTP BANK NYRT FIX-TO-FRN FRN/23-25.05.2027	USD		400'000		400'000	361'930.12	0.08
- OTP BANK NYRT FIX-TO-FRN FRN/24-31.01.2029	EUR		100'000		100'000	95'183.28	0.02
						<b>636'252.89</b>	<b>0.13</b>
<b>India</b>							
3.800 ICICI BANK LTD/DUBAI 3.8%/17-14.12.2027	USD	200'000			200'000	166'784.67	0.04
4.125 RELIANCE INDUSTRIES (reg. -S-) 4.125%/15-28.01.2025	USD	250'000		250'000			
2.875 RELIANCE INDUSTRIES LTD 2.875%/22-12.01.2032	USD		250'000	250'000			
3.625 RELIANCE INDUSTRIES LTD 3.625%/22-12.01.2052	USD		250'000		250'000	159'770.16	0.03
3.667 RELIANCE INDUSTRIES LTD 3.667%/17-30.11.2027	USD	250'000			250'000	207'885.49	0.04
						<b>534'440.32</b>	<b>0.11</b>
<b>Ireland</b>							
0.375 ABBOTT IRELAND FINANCING 0.375%/19-19.11.2027	EUR		100'000		100'000	86'249.84	0.02
1.500 ABBOTT IRELAND FINANCING 1.5%/18-27.09.2026	EUR		100'000		100'000	91'000.04	0.02
1.650 AERCAP IRELAND CAP/GLOBA 1.65%/21-29.10.2024	USD	150'000		150'000			
6.450 AERCAP IRELAND CAP/GLOBA -144A- 6.45%/23-15.04.2027	USD		150'000		150'000	135'232.04	0.03
2.450 AERCAP IRELAND CAP/GLOBA 2.45%/21-29.10.2026	USD	150'000			150'000	121'874.36	0.03
3.000 AERCAP IRELAND CAP/GLOBA 3%/21-29.10.2028	USD	150'000			150'000	118'677.85	0.03
3.300 AERCAP IRELAND CAP/GLOBA 3.3%/21-30.01.2032	USD	150'000			150'000	111'779.49	0.02
3.400 AERCAP IRELAND CAP/GLOBA 3.4%/21-29.10.2033	USD		150'000		150'000	109'876.76	0.02
3.850 AERCAP IRELAND CAP/GLOBA 3.85%/21-29.10.2041	USD		300'000	150'000	150'000	102'106.82	0.02
4.450 AERCAP IRELAND CAP/GLOBA 4.45%/19-03.04.2026	USD	300'000		150'000	150'000	129'378.50	0.03
5.750 AERCAP IRELAND CAP/GLOBA 5.75%/23-06.06.2028	USD		150'000		150'000	133'137.03	0.03
6.500 AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5%/20-15.07.2025	USD	150'000			150'000	133'277.16	0.03
- AIB GROUP PLC FIX-TO-FRN -144A- FRN/22-14.10.2026	USD		200'000		200'000	180'637.48	0.04
- AIB GROUP PLC FIX-TO-FRN FRN/22-04.04.2028	EUR		100'000		100'000	90'738.00	0.02
- AIB GROUP PLC FIX-TO-FRN FRN/22-04.07.2026	EUR	100'000			100'000	94'992.70	0.02
3.500 ALLEGION PLC 3.5%/19-01.10.2029	USD	22'000			22'000	17'690.04	0.00
0.750 ATLAS COPCO FINANCE 0.75%/22-08.02.2032	EUR	100'000			100'000	78'220.70	0.02
- BANK OF IRELAND GROUP FIX-TO-FRN -144A- FRN/21-30.09.2027	EUR		200'000		200'000	160'287.62	0.03
- BANK OF IRELAND GROUP FIX-TO-FRN -144A- FRN/22-16.09.2026	USD		200'000		200'000	177'093.77	0.04
- BANK OF IRELAND GROUP FIX-TO-FRN FRN/21-10.05.2027	EUR		100'000		100'000	88'308.10	0.02
- BANK OF IRELAND GROUP FIX-TO-FRN FRN/23-04.07.2031	EUR		100'000		100'000	100'374.67	0.02
4.750 CA AUTOBANK SPA IE 4.75%/23-25.01.2027	EUR		100'000		100'000	97'157.68	0.02
- CCEP FINANCE IRELAND DAC 0%/21-06.09.2025	EUR	100'000			100'000	90'050.00	0.02
0.875 CCEP FINANCE IRELAND DAC 0.875%/21-06.05.2033	EUR	100'000			100'000	75'279.10	0.02
4.000 CRH SMW FINANCE DAC 4%/23-11.07.2031	EUR		100'000		100'000	97'304.43	0.02
4.250 CRH SMW FINANCE DAC 4.25%/23-11.07.2035	EUR		100'000		100'000	98'408.84	0.02
0.500 DELL BANK INTERNATIONAL 0.5%/21-27.10.2026	EUR	100'000			100'000	87'644.88	0.02
1.625 DELL BANK INTERNATIONAL 1.625%/20-24.06.2024	EUR	100'000		100'000			
0.450 DXC CAPITAL FUNDING LTD 0.45%/21-15.09.2027	EUR	100'000			100'000	84'062.93	0.02
0.128 EATON CAPITAL UNLIMITED 0.128%/21-08.03.2026	EUR	161'000			161'000	143'424.86	0.03
- FRESSENIUS FIN IRELAND PL 0%/21-01.10.2025	EUR	89'000			89'000	80'152.14	0.02
0.500 FRESSENIUS FIN IRELAND PL 0.5%/21-01.10.2028	EUR	30'000			30'000	25'019.34	0.01
0.875 FRESSENIUS FIN IRELAND PL 0.875%/21-01.10.2031	EUR	20'000			20'000	15'208.09	0.00
2.125 FRESSENIUS FIN IRELAND PL 2.125%/17-01.02.2027	EUR		22'000		22'000	20'029.23	0.00
3.000 FRESSENIUS FINANCE IRELAND 3%/17-30.01.2032	EUR	20'000			20'000	17'719.18	0.00
6.025 GE CAPITAL EUROPEAN FUNDING 6.025%/08-01.03.2038	EUR	16'000			16'000	18'900.81	0.00
0.625 GRENKE FINANCE PLC 0.625%/19-09.01.2025	EUR	50'000		50'000			
1.500 GRENKE FINANCE PLC 1.5%/18-05.10.2023	EUR	3'000		3'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 GRENKE FINANCE PLC 1.625%/19-05.04.2024	EUR	5'000		5'000			
3.950 GRENKE FINANCE PLC 3.95%/20-09.07.2025	EUR		32'000		32'000	30'383.03	0.01
4.500 JOHNSON CONTROLS INTERNATIONAL 4.5%/17-15.02.2047	USD	23'000			23'000	17'395.13	0.00
1.375 JOHNSON CONTROLS INTERNATIONAL PLC 1.375%/16-25.02.2025	EUR	100'000			100'000	93'112.62	0.02
1.750 JOHNSON CONTROLS INTERNATIONAL PLC 1.75%/20-15.09.2030	USD	20'000			20'000	14'364.73	0.00
4.950 JOHNSON CONTROLS INTERNATIONAL STEP UP 4.95%/16-02.07.2064	USD	18'000			18'000	14'084.75	0.00
4.250 JOHNSON CONTROLS INTL PL 4.25%/23-23.05.2035	EUR		100'000		100'000	98'772.85	0.02
5.125 JOHNSON CONTROLS INTL PL 5.125%/16-14.09.2045	USD	40'000		16'000	24'000	19'665.24	0.00
3.000 JOHNSON CONTROLS/TYCO FI 3%/22-15.09.2028	EUR	100'000			100'000	93'482.35	0.02
4.900 JOHNSON CONTROLS/TYCO FI 4.9%/22-01.12.2032	USD	50'000			50'000	43'225.38	0.01
0.875 KERRY GROUP FIN SERVICES 0.875%/21-01.12.2031	EUR	100'000			100'000	78'635.21	0.02
- LINDE PLC 0%/21-30.09.2026	EUR	100'000			100'000	87'503.85	0.02
1.625 LINDE PLC 1.625%/22-31.03.2035	EUR	100'000			100'000	78'869.63	0.02
3.625 LINDE PLC 3.625%/23-12.06.2034	EUR		100'000		100'000	96'501.14	0.02
0.875 RYANAIR DAC 0.875%/21-25.05.2026	EUR	100'000			100'000	89'503.99	0.02
3.200 SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2%/16-23.09.2026	USD	74'000			74'000	62'086.49	0.01
1.500 SMURFIT KAPPA TREASURY 1.5%/19-15.09.2027	EUR	100'000			100'000	88'350.98	0.02
5.250 TRANE TECHNOLOGIES FINANCING LIMITED 5.25%/23-03.03.2033	USD	100'000		40'000	60'000	53'342.84	0.01
3.250 VODAFONE INTERNAT FINAN 3.25%/22-02.03.2029	EUR	100'000			100'000	94'441.92	0.02
- ZURICH FINANCE IRELAND (subordinated) FIX-TO-FRN FRN/21-19.04.2051	USD	200'000			200'000	143'208.20	0.03
1.625 ZURICH FINANCE IRELAND 1.625%/19-17.06.2039	EUR	100'000			100'000	74'384.33	0.02
						<b>4'582'609.14</b>	<b>0.97</b>
<b>Italy</b>							
1.625 AEROPORTI DI ROMA SPA 1.625%/20-02.02.2029	EUR	100'000			100'000	85'952.53	0.02
4.875 AEROPORTI DI ROMA SPA 4.875%/23-10.07.2033	EUR		100'000	100'000			
2.429 ASSICURAZIONI GENERALI (subordinated) 2.429%/20-14.07.2031	EUR	100'000			100'000	82'447.77	0.02
4.125 ASSICURAZIONI GENERALI (subordinated) 4.125%/14-04.05.2026	EUR	100'000			100'000	96'128.55	0.02
5.272 ASSICURAZIONI GENERALI (subordinated) 5.272%/23-12.09.2033	EUR		200'000		200'000	198'309.92	0.04
- ASSICURAZIONI GENERALI (subordinated) FIX-TO-FRN 5%/16-08.06.2048	EUR	100'000			100'000	97'905.71	0.02
5.125 ASSICURAZIONI GENERALI 5.125%/09-16.09.2024	EUR	76'000		76'000			
1.000 ASTM SPA 1%/21-25.11.2026	EUR	100'000			100'000	88'316.68	0.02
1.500 ASTM SPA 1.5%/21-25.01.2030	EUR	100'000			100'000	81'350.98	0.02
- BANCA MEDIOLANUM SPA FIX-TO-FRN FRN/22-22.01.2027	EUR	100'000			100'000	97'046.19	0.02
4.625 BANCO BPM SPA 4.625%/23-29.11.2027	EUR		100'000		100'000	97'366.37	0.02
- CREDITO EMILIANO SPA FIX-TO-FRN FRN/22-19.01.2028	EUR	100'000			100'000	88'928.44	0.02
5.750 ENEL S. 32 5.75%/07-22.06.2037	GBP	50'000			50'000	56'573.63	0.01
- ENEL SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR		100'000		100'000	88'368.13	0.02
- ENEL SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR		100'000		100'000	77'782.37	0.02
- ENEL SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	83'586.48	0.02
- ENEL SPA (subordinated) FIX-TO-FRN FRN/23-PERPETUAL	EUR	100'000			100'000	100'144.07	0.02
1.500 ENI 1.5%/15-02.02.2026	EUR	100'000			100'000	91'641.35	0.02
3.750 ENI S. 12 3.75%/13-12.09.2025	EUR	100'000			100'000	95'398.63	0.02
1.125 ENI SPA (reg. -S.) S. -20- 1.125%/16-19.09.2028	EUR	119'000			119'000	102'102.08	0.02
- ENI SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR		100'000		100'000	87'358.06	0.02
- ENI SPA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	91'759.51	0.02
- ENI SPA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	87'290.40	0.02
0.625 ENI SPA 0.625%/20-23.01.2030	EUR	100'000			100'000	80'490.51	0.02
4.750 ENI SPA -144A- 4.75%/18-12.09.2028	USD	200'000			200'000	173'998.80	0.04
3.625 ENI SPA 3.625%/23-19.05.2027	EUR		100'000		100'000	95'297.62	0.02
4.250 ENI SPA 4.25%/23-19.05.2033	EUR		100'000		100'000	97'538.84	0.02
0.500 ERG SPA 0.5%/20-11.09.2027	EUR	100'000			100'000	84'981.53	0.02
- FCA BANK SPA IRELAND 0%/21-16.04.2024	EUR	100'000		100'000			
0.500 FCA BANK SPA IRELAND 0.5%/19-13.09.2024	EUR	100'000		100'000			
4.000 INTESA SANPAOLO (reg. shares) s743 4%/13-30.10.2023	EUR	135'000		135'000			
6.625 INTESA SANPAOLO 6.625%/23-20.06.2033	USD		200'000		200'000	177'890.68	0.04
0.750 INTESA SANPAOLO SPA 0.75%/21-16.03.2028	EUR		100'000		100'000	85'042.51	0.02
1.000 INTESA SANPAOLO SPA 1%/19-04.07.2024	EUR	100'000			100'000	94'369.50	0.02
1.750 INTESA SANPAOLO SPA 1.75%/19-04.07.2029	EUR	100'000			100'000	86'763.45	0.02
7.000 INTESA SANPAOLO SPA -144A- 7%/22-21.11.2025	USD	200'000			200'000	179'192.47	0.04
2.125 INTESA SANPAOLO SPA 2.125%/20-26.05.2025	EUR	100'000			100'000	93'340.37	0.02
2.625 INTESA SANPAOLO SPA 2.625%/21-11.03.2036	GBP	100'000			100'000	79'194.85	0.02
4.500 INTESA SANPAOLO SPA 4.5%/23-02.10.2025	EUR		100'000		100'000	96'163.82	0.02
4.875 INTESA SANPAOLO SPA 4.875%/23-19.05.2030	EUR	100'000			100'000	100'017.34	0.02
5.125 INTESA SANPAOLO SPA 5.125%/23-29.08.2031	EUR	100'000			100'000	101'509.58	0.02
5.625 INTESA SANPAOLO SPA 5.625%/23-08.03.2033	EUR	150'000			150'000	154'274.03	0.03
6.625 INTESA SANPAOLO SPA 6.625%/23-31.05.2033	GBP	100'000		100'000			
- INTESA SANPAOLO SPA FIX-TO-FRN FRN/23-08.03.2028	EUR		150'000		150'000	147'388.85	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- INTESA SANPAOLO SPA FIX-TO-FRN FRN/23-14.03.2029	GBP		150'000		150'000	168'696.72	0.04
1.750 INTESA SANPAOLO SPA S. -886- 1.75%/18-20.03.2028	EUR	100'000			100'000	88'418.64	0.02
0.250 IREN SPA 0.25%/20-17.01.2031	EUR	100'000			100'000	75'180.95	0.02
- ITALGAS SPA 0%/21-16.02.2028	EUR		100'000		100'000	83'474.04	0.02
0.250 ITALGAS SPA 0.25%/20-24.06.2025	EUR	100'000			100'000	90'917.14	0.02
0.500 ITALGAS SPA 0.5%/21-16.02.2033	EUR		200'000		200'000	142'628.17	0.03
- LEASYS SPA 0%/21-22.07.2024	EUR	100'000		100'000			
- MEOBANCANCA DI CRED FIN FIX-TO-FRN FRN/22-07.02.2029	EUR	100'000			100'000	98'364.06	0.02
- MEOBANCANCA DI CRED FIN FIX-TO-FRN FRN/22-17.07.2029	EUR	100'000			100'000	84'628.95	0.02
- MEOBANCANCA DI CRED FIN FIX-TO-FRN FRN/23-01.02.2030	EUR		100'000		100'000	97'386.38	0.02
1.250 SNAM 1.25%/17-25.01.2025	EUR	100'000		100'000			
0.625 SNAM SPA 0.625%/21-30.06.2031	EUR	100'000			100'000	77'015.28	0.02
0.750 SNAM SPA 0.75%/20-17.06.2030	EUR		200'000		200'000	159'828.01	0.03
0.750 SNAM SPA 0.75%/22-20.06.2029	EUR	100'000			100'000	82'213.35	0.02
3.625 TERNA RETE ELETTRICA 3.625%/23-21.04.2029	EUR		100'000		100'000	95'593.02	0.02
3.875 TERNA RETE ELETTRICA 3.875%/23-24.07.2033	EUR		100'000		100'000	96'296.26	0.02
0.125 TERNA SPA 0.125%/19-25.07.2025	EUR	100'000			100'000	90'802.79	0.02
0.375 TERNA SPA 0.375%/20-25.09.2030	EUR	100'000		100'000			
0.375 TERNA SPA 0.375%/21-23.06.2029	EUR	100'000			100'000	81'331.92	0.02
2.125 UNICREDIT 2.125%/16-24.10.2026	EUR	100'000			100'000	91'725.20	0.02
0.850 UNICREDIT SPA 0.85%/21-19.01.2031	EUR		100'000		100'000	77'898.62	0.02
1.625 UNICREDIT SPA 1.625%/22-18.01.2032	EUR	100'000			100'000	81'104.18	0.02
- UNICREDIT SPA FIX-TO-FRN -144A- FRN/21-03.06.2027	USD	200'000			200'000	161'601.14	0.03
- UNICREDIT SPA FIX-TO-FRN -144A- FRN/21-03.06.2032	USD		200'000		200'000	147'075.73	0.03
- UNICREDIT SPA FIX-TO-FRN FRN/19-25.06.2025	EUR	115'000		115'000			
- UNICREDIT SPA FIX-TO-FRN FRN/22-18.01.2028	EUR	100'000			100'000	87'996.50	0.02
- UNICREDIT SPA FIX-TO-FRN FRN/23-16.02.2029	EUR	150'000			150'000	144'957.53	0.03
						<b>6'308'347.18</b>	<b>1.33</b>
<b>Japan</b>							
0.010 ASAHI GROUP HOLDINGS LTD 0.01%/21-19.04.2024	EUR	100'000		100'000			
0.541 ASAHI GROUP HOLDINGS LTD 0.541%/20-23.10.2028	EUR	157'000			157'000	130'523.14	0.03
- DAI-ICHI LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/16-PERPETUAL	USD	200'000			200'000	168'298.77	0.04
1.162 EAST JAPAN RAILWAY CO 1.162%/21-15.09.2028	GBP	100'000			100'000	94'913.52	0.02
3.976 EAST JAPAN RAILWAY CO 3.976%/23-05.09.2032	EUR		100'000	100'000			
4.110 EAST JAPAN RAILWAY CO 4.11%/23-22.02.2043	EUR		100'000		100'000	98'963.43	0.02
1.850 EAST JAPAN RAILWAY CO S. -4- 1.85%/22-13.04.2033	EUR	100'000			100'000	83'759.91	0.02
2.534 HONDA MOTOR CO LTD 2.534%/22-10.03.2027	USD	22'000			22'000	18'100.67	0.00
2.967 HONDA MOTOR CO LTD 2.967%/22-10.03.2032	USD	68'000			68'000	52'575.98	0.01
5.000 MITSUBISHI CORP -144A- 5%/23-05.07.2028	USD		200'000		200'000	176'728.08	0.04
0.330 MITSUBISHI HC CAPITAL S. -4- 0.33%/22-31.01.2029	JPY	35'000'000			35'000'000	201'163.27	0.04
0.872 MITSUBISHI UFJ FIN GRP 0.872%/17-07.09.2024	EUR	100'000		100'000			
1.412 MITSUBISHI UFJ FIN GRP 1.412%/20-17.07.2025	USD	200'000			200'000	166'858.39	0.04
2.193 MITSUBISHI UFJ FIN GRP 2.193%/20-25.02.2025	USD	200'000			200'000	170'630.46	0.04
3.195 MITSUBISHI UFJ FIN GRP 3.195%/19-18.07.2029	USD		200'000		200'000	159'975.04	0.03
3.287 MITSUBISHI UFJ FIN GRP 3.287%/17-25.07.2027	USD	147'000		80'000	67'000	55'790.69	0.01
3.741 MITSUBISHI UFJ FIN GRP 3.741%/19-07.03.2029	USD	118'000			118'000	98'104.11	0.02
3.751 MITSUBISHI UFJ FIN GRP 3.751%/19-18.07.2039	USD		200'000		200'000	150'171.86	0.03
3.777 MITSUBISHI UFJ FIN GRP 3.777%/18-02.03.2025	USD	136'000			136'000	117'818.93	0.02
3.961 MITSUBISHI UFJ FIN GRP 3.961%/18-02.03.2028	USD	30'000	30'000		60'000	50'889.83	0.01
4.153 MITSUBISHI UFJ FIN GRP 4.153%/19-07.03.2039	USD	25'000	65'000		90'000	71'374.03	0.02
4.286 MITSUBISHI UFJ FIN GRP 4.286%/18-26.07.2038	USD	56'000			56'000	45'510.23	0.01
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-08.06.2027	EUR		200'000	200'000			
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-13.10.2027	USD		200'000		200'000	160'406.80	0.03
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2027	USD		200'000		200'000	161'134.10	0.03
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/21-20.07.2032	USD	200'000			200'000	144'254.40	0.03
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-19.01.2028	USD		200'000		200'000	162'593.33	0.03
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/22-20.07.2033	USD	200'000			200'000	174'045.46	0.04
- MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/23-07.06.2031	EUR		200'000		200'000	198'605.32	0.04
3.677 MITSUBISHI UFJ FINANCIAL GROUP 3.677%/17-22.02.2027	USD	2'000			2'000	1'697.42	0.00
3.850 MITSUBISHI UFJ FINANCIAL GROUP 3.85%/16-01.03.2026	USD	250'000			250'000	214'606.41	0.05
0.339 MITSUBISHI UFJ FINANCIAL GROUP INC	EUR	200'000		200'000			
0.810 MITSUI FUDOSAN CO LTD S. -83- 0.81%/23-06.06.2033	JPY		100'000'000		100'000'000	575'629.03	0.12
4.353 MIZUHO FINANCIAL GROUP (subordinated) -144A- 4.353%/15-20.10.2025	USD	200'000			200'000	171'816.73	0.04
0.610 MIZUHO FINANCIAL GROUP (subordinated) S. -12- 0.61%/17-21.06.2027	JPY	14'000'000			14'000'000	81'318.44	0.02
1.412 MIZUHO FINANCIAL GROUP (subordinated) S. -29- 1.412%/23-13.07.2033	JPY		50'000'000		50'000'000	290'555.02	0.06
0.184 MIZUHO FINANCIAL GROUP 0.184%/21-13.04.2026	EUR	100'000			100'000	88'625.42	0.02
0.214 MIZUHO FINANCIAL GROUP 0.214%/20-07.10.2025	EUR		100'000		100'000	90'316.81	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.693	MIZUHO FINANCIAL GROUP 0.693%/20-07.10.2030	EUR		100'000	100'000	78'105.40	0.02
1.598	MIZUHO FINANCIAL GROUP 1.598%/18-10.04.2028	EUR	100'000		100'000	88'460.57	0.02
3.477	MIZUHO FINANCIAL GROUP -144A- 3.477%/16-12.04.2026	USD	200'000		200'000	169'479.47	0.04
4.157	MIZUHO FINANCIAL GROUP 4.157%/23-20.05.2028	EUR	100'000		100'000	96'710.77	0.02
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/20-25.05.2026	USD	200'000		200'000	168'935.84	0.04
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-13.09.2033	USD		200'000	200'000	178'727.81	0.04
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-22.05.2026	USD	200'000		200'000	169'992.15	0.04
-	MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/22-22.05.2030	USD	200'000		200'000	159'305.16	0.03
0.046	NIDEC CORP 0.046%/21-30.03.2026	EUR	100'000		100'000	88'340.50	0.02
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/14-16.10.2044	USD	200'000	200'000			
-	NIPPON LIFE INSURANCE (subordinated) FIX-TO-FRN -144A- FRN/16-20.01.2046	USD	200'000	200'000			
4.345	NISSAN MOTOR CO -144A- 4.345%/20-17.09.2027	USD		200'000	200'000	167'321.02	0.04
4.810	NISSAN MOTOR CO -144A- 4.81%/20-17.09.2030	USD	200'000	400'000	200'000	324'390.39	0.07
2.172	NOMURA HOLDINGS INC 2.172%/21-14.07.2028	USD	200'000		200'000	153'511.45	0.03
2.648	NOMURA HOLDINGS INC 2.648%/20-16.01.2025	USD	200'000		200'000		
2.710	NOMURA HOLDINGS INC 2.71%/22-22.01.2029	USD	200'000		200'000	155'192.14	0.03
5.099	NOMURA HOLDINGS INC 5.099%/22-03.07.2025	USD	200'000		200'000	174'643.38	0.04
6.087	NOMURA HOLDINGS INC 6.087%/23-12.07.2033	USD		200'000	200'000	183'554.81	0.04
1.284	NORINCHUKIN BANK -144A- 1.284%/21-22.09.2026	USD		200'000	200'000	159'036.74	0.03
0.082	NTT FINANCE CORP 0.082%/21-13.12.2025	EUR	100'000		100'000	89'598.33	0.02
0.399	NTT FINANCE CORP 0.399%/21-13.12.2028	EUR	100'000		100'000	82'978.53	0.02
1.162	NTT FINANCE CORP -144A- 1.162%/21-03.04.2026	USD	200'000		200'000	162'275.13	0.03
1.591	NTT FINANCE CORP -144A- 1.591%/21-03.04.2028	USD	200'000		200'000	154'422.62	0.03
0.180	NTT FINANCE CORP S. -16- 0.18%/20-19.12.2025	JPY		100'000'000	100'000'000	585'640.90	0.12
0.280	NTT FINANCE CORP S. -17- 0.28%/20-20.12.2027	JPY	100'000'000		100'000'000	581'876.70	0.12
3.250	ORIX CORP 3.25%/17-04.12.2024	USD	54'000		54'000	46'695.86	0.01
3.700	ORIX CORP 3.7%/17-18.07.2027	USD		220'000	220'000	185'223.72	0.04
5.000	ORIX CORP 5%/22-13.09.2027	USD	44'000		30'000	12'314.82	0.00
5.200	ORIX CORP 5.2%/22-13.09.2032	USD	32'000		32'000	28'475.23	0.01
3.113	PANASONIC CORP 3.113%/19-19.07.2029	USD		200'000	200'000	160'019.96	0.03
2.170	RENESAS ELECTRONICS CORP -144A- 2.17%/21-25.11.2026	USD	40'000	200'000	240'000	192'135.63	0.04
5.550	SUMITOMO CORP 5.55%/23-09.03.2028	USD		200'000	200'000	178'917.11	0.04
3.784	SUMITOMO MITSUI BANKING 3.784%/16-09.03.2026	USD	77'000		77'000	65'950.83	0.01
4.436	SUMITOMO MITSUI FINANCIA (subordinated) -144A- 4.436%/14-02.04.2024	USD	200'000	200'000			
2.632	SUMITOMO MITSUI FINANCIAL 2.632%/16-14.07.2026	USD	84'000		84'000	69'827.67	0.01
1.546	SUMITOMO MITSUI FINANCIAL GROUP (reg. -S-) 1.546%/16-15.06.2026	EUR		100'000	100'000	90'825.66	0.02
3.010	SUMITOMO MITSUI FINANCIAL GROUP 3.01%/16-19.10.2026	USD	44'000		44'000	36'680.60	0.01
2.696	SUMITOMO MITSUI FINANCIAL GROUP INC 2.696%/19-16.07.2024	USD	200'000		200'000		
6.184	SUMITOMO MITSUI FINANCIAL GROUP INC 6.184%/23-13.07.2043	USD		100'000	100'000	96'435.44	0.02
2.142	SUMITOMO MITSUI FINL GRP (subordinated) 2.142%/20-23.09.2030	USD	66'000		66'000	47'730.66	0.01
2.930	SUMITOMO MITSUI FINL GRP (subordinated) 2.93%/21-17.09.2041	USD	60'000		60'000	39'292.18	0.01
3.202	SUMITOMO MITSUI FINL GRP (subordinated) 3.202%/19-17.09.2029	USD	20'000		20'000	15'836.15	0.00
0.632	SUMITOMO MITSUI FINL GRP 0.632%/19-23.10.2029	EUR		100'000	100'000	80'718.25	0.02
1.402	SUMITOMO MITSUI FINL GRP 1.402%/21-17.09.2026	USD		200'000	200'000	160'432.39	0.03
1.413	SUMITOMO MITSUI FINL GRP 1.413%/17-14.06.2027	EUR		100'000	100'000	88'585.40	0.02
1.474	SUMITOMO MITSUI FINL GRP 1.474%/20-08.07.2025	USD	318'000		318'000	266'175.94	0.06
2.296	SUMITOMO MITSUI FINL GRP 2.296%/21-12.01.2041	USD		200'000	200'000	118'608.42	0.03
3.040	SUMITOMO MITSUI FINL GRP 3.04%/19-16.07.2029	USD		400'000	200'000	158'308.93	0.03
3.050	SUMITOMO MITSUI FINL GRP 3.05%/22-14.01.2042	USD	200'000		200'000		
3.352	SUMITOMO MITSUI FINL GRP 3.352%/17-18.10.2027	USD	9'000		9'000	7'474.88	0.00
3.364	SUMITOMO MITSUI FINL GRP 3.364%/17-12.07.2027	USD	68'000		68'000	56'747.92	0.01
3.446	SUMITOMO MITSUI FINL GRP 3.446%/17-11.01.2027	USD	36'000		36'000	30'359.08	0.01
4.306	SUMITOMO MITSUI FINL GRP 4.306%/18-16.10.2028	USD	35'000		35'000	30'153.11	0.01
4.492	SUMITOMO MITSUI FINL GRP 4.492%/23-12.06.2030	EUR		100'000	100'000	99'243.58	0.02
5.464	SUMITOMO MITSUI FINL GRP 5.464%/23-13.01.2026	USD		200'000	200'000	176'658.81	0.04
5.710	SUMITOMO MITSUI FINL GRP 5.71%/23-13.01.2030	USD		200'000	200'000	180'447.55	0.04
5.766	SUMITOMO MITSUI FINL GRP 5.766%/23-13.01.2033	USD		200'000	200'000	181'697.83	0.04
1.050	SUMITOMO MITSUI TR BK LT -144A- 1.05%/20-12.09.2025	USD		400'000	400'000	329'685.42	0.07
1.550	SUMITOMO MITSUI TR BK LT -144A- 1.55%/21-25.03.2026	USD		200'000	200'000	163'451.26	0.03
5.000	TAKEDA PHARMACEUTICAL 5%/19-26.11.2028	USD	200'000		200'000	175'652.87	0.04
0.750	TAKEDA PHARMACEUTICAL CO LTD 0.75%/20-09.07.2027	EUR	100'000	100'000	100'000	86'943.55	0.02
1.000	TAKEDA PHARMACEUTICAL CO LTD 1%/20-09.07.2029	EUR	100'000		100'000	83'636.99	0.02
1.375	TAKEDA PHARMACEUTICAL CO LTD 1.375%/20-09.07.2032	EUR		100'000	100'000		
2.000	TAKEDA PHARMACEUTICAL CO LTD 2%/20-09.07.2040	EUR		100'000	100'000	73'347.57	0.02
2.050	TAKEDA PHARMACEUTICAL CO LTD 2.05%/20-31.03.2030	USD	200'000		200'000	147'987.35	0.03
2.250	TAKEDA PHARMACEUTICAL CO LTD 2.25%/18-21.11.2026	EUR	100'000	100'000	200'000	183'873.49	0.04
3.000	TAKEDA PHARMACEUTICAL CO LTD 3%/18-21.11.2030	EUR	100'000		100'000	91'451.72	0.02

1514 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.681 TOYOTA MOTOR CORP 0.681%/21-25.03.2024	USD	80'000		80'000			
1.339 TOYOTA MOTOR CORP 1.339%/21-25.03.2026	USD	72'000			72'000	58'860.11	0.01
2.358 TOYOTA MOTOR CORP 2.358%/19-02.07.2024	USD	30'000		30'000			
2.362 TOYOTA MOTOR CORP 2.362%/21-25.03.2031	USD	40'000			40'000	30'347.51	0.01
5.118 TOYOTA MOTOR CORP 5.118%/23-13.07.2028	USD		50'000		50'000	44'864.12	0.01
5.123 TOYOTA MOTOR CORP 5.123%/23-13.07.2033	USD		100'000	100'000			
						<b>13'172'330.41</b>	<b>2.78</b>
<b>Jersey</b>							
4.150 APTIV PLC / APTIV CORP 4.15%/22-01.05.2052	USD	60'000			60'000	40'328.02	0.01
3.100 APTIV PLC 3.1%/21-01.12.2051	USD	60'000			60'000	33'079.12	0.01
5.400 APTIV PLC 5.4%/19-15.03.2049	USD	28'000			28'000	22'355.71	0.00
2.396 APTIV PLC/APTIV CORP 2.396%/22-18.02.2025	USD	50'000			50'000	42'679.14	0.01
3.250 APTIV PLC/APTIV CORP 3.25%/22-01.03.2032	USD	50'000			50'000	37'965.20	0.01
6.136 CPUK FINANCE LTD 6.136%/23-28.08.2031	GBP		100'000	100'000			
3.250 GATWICK FUNDING LIMITED 3.25%/18-26.02.2048	GBP	100'000			100'000	75'996.98	0.02
6.125 GATWICK FUNDING LIMITED S. -2011/1- 6.125%/11-02.03.2026	GBP	100'000			100'000	112'708.41	0.02
6.450 HEATHROW (reg. -S-) S. 1 A-4 6.45%/08-10.12.2033	GBP	50'000			50'000	59'671.81	0.01
6.750 HEATHROW FUNDING LIMITED (reg. -S-) A-10 S. 2 6.75%/09-03.12.2028	GBP	50'000			50'000	57'557.72	0.01
4.625 HEATHROW FUNDING LIMITED (reg. -S-) A-23 S. 19 4.625%/13-31.10.2048	GBP		100'000		100'000	95'814.62	0.02
1.500 HEATHROW FUNDING LIMITED (secured) 1.5%/15-11.02.2030	EUR	100'000			100'000	83'637.94	0.02
1.125 HEATHROW FUNDING LTD 1.125%/21-08.10.2030	EUR	117'000		117'000			
2.625 HEATHROW FUNDING LTD 2.625%/21-16.03.2028	GBP	100'000			100'000	98'656.06	0.02
2.694 HEATHROW FUNDING LTD 2.694%/21-13.10.2027	CAD	200'000			200'000	121'234.63	0.03
4.500 HEATHROW FUNDING LTD 4.5%/23-11.07.2033	EUR		100'000		100'000	99'186.41	0.02
- HSBC BANK FUNDING FIX-TO-FRN 5.844%/03-PERPETUAL	GBP	38'000			38'000	43'897.94	0.01
						<b>1'024'769.71</b>	<b>0.22</b>
<b>Liechtenstein</b>							
3.250 SWISS LIFE FINANCE I LTD 3.25%/22-31.08.2029	EUR	100'000			100'000	93'706.28	0.02
						<b>93'706.28</b>	<b>0.02</b>
<b>Luxembourg</b>							
- AROUNDTOWN SA (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	35'222.04	0.01
- AROUNDTOWN SA 0%/20-16.07.2026	EUR	100'000		100'000			
0.375 AROUNDTOWN SA 0.375%/21-15.04.2027	EUR	100'000	100'000	100'000	100'000	78'155.91	0.02
3.000 AROUNDTOWN SA 3%/17-16.10.2029	GBP		100'000		100'000	85'063.73	0.02
5.375 AROUNDTOWN SA 5.375%/19-21.03.2029	USD	200'000		200'000			
0.334 BECTON DICKINSON EURO 0.334%/21-13.08.2028	EUR	100'000			100'000	83'099.55	0.02
1.336 BECTON DICKINSON EURO 1.336%/21-13.08.2041	EUR		100'000		100'000	64'345.53	0.01
1.500 CK HUTCHISON GROUP 1.5%/19-17.10.2031	EUR		100'000		100'000	79'992.14	0.02
0.750 CK HUTCHISON GROUP TELECOM FINANCE S.A. 0.75%/19-17.04.2026	EUR		100'000		100'000	89'294.35	0.02
1.125 CK HUTCHISON GROUP TELECOM FINANCE S.A. 1.125%/19-17.10.2028	EUR	100'000			100'000	85'469.41	0.02
- CNH INDUSTRIAL FIN EUR S 0%/20-01.04.2024	EUR	100'000		100'000			
1.500 CPI PROPERTY GROUP SA 1.5%/21-27.01.2031	EUR		100'000		100'000	60'263.30	0.01
1.750 CPI PROPERTY GROUP SA 1.75%/22-14.01.2030	EUR		100'000		100'000	66'319.93	0.01
0.200 DH EUROPE FINANCE 0.2%/19-18.03.2026	EUR		100'000		100'000	89'172.38	0.02
0.450 DH EUROPE FINANCE 0.45%/19-18.03.2028	EUR		100'000		100'000	85'049.18	0.02
0.750 DH EUROPE FINANCE 0.75%/19-18.09.2031	EUR		100'000		100'000	78'639.98	0.02
1.800 DH EUROPE FINANCE 1.8%/19-18.09.2049	EUR	100'000			100'000	66'233.22	0.01
2.600 DH EUROPE FINANCE II 2.6%/19-15.11.2029	USD	200'000		100'000	100'000	78'201.87	0.02
1.200 DH EUROPE FINANCE SA 1.2%/17-30.06.2027	EUR		100'000		100'000	88'792.17	0.02
4.000 EUROFINS SCIENTIFIC SE 4%/22-06.07.2029	EUR	100'000			100'000	94'339.01	0.02
0.125 GRAND CITY PROPERTIES SA 0.125%/21-11.01.2028	EUR		100'000		100'000	78'863.91	0.02
1.500 GRAND CITY PROPERTIES SA 1.5%/18-22.02.2027	EUR	100'000			100'000	85'616.16	0.02
4.875 HEIDELBERG MATERIALS FIN 4.875%/23-21.11.2033	EUR		100'000		100'000	100'650.06	0.02
1.125 HEIDELBERGCEMENT FIN LUX 1.125%/19-01.12.2027	EUR	10'000	21'000		31'000	27'220.13	0.01
1.500 HEIDELBERGCEMENT FIN LUX 1.5%/17-14.06.2027	EUR	38'000			38'000	34'201.62	0.01
1.750 HEIDELBERGCEMENT FIN LUX 1.75%/18-24.04.2028	EUR	42'000			42'000	37'650.11	0.01
2.500 HEIDELBERGCEMENT FIN LUX 2.5%/20-09.10.2024	EUR	30'000		30'000			
1.625 HEIDELBERGCEMENT FINANCE LUXEMBOURG 1.625%/17-07.04.2026	EUR	20'000			20'000	18'294.92	0.00
0.318 HIGHLAND HOLDINGS SARL 0.318%/21-15.12.2026	EUR	100'000			100'000	87'066.47	0.02
- HIGHLAND HOLDINGS SARL/21-12.11.2023	EUR	100'000		100'000			
- HOLCIM FINANCE LUX SA (subordinated) FIX-TO-FRN FRN/19-PERPETUAL	EUR	100'000			100'000	94'532.44	0.02
0.500 HOLCIM FINANCE LUX SA 0.5%/21-03.09.2030	EUR		100'000		100'000	77'316.40	0.02
1.750 HOLCIM FINANCE LUX SA 1.75%/17-29.08.2029	EUR	100'000			100'000	86'073.55	0.02
2.375 HOLCIM FINANCE LUX SA 2.375%/20-09.04.2025	EUR	100'000			100'000	93'738.68	0.02
4.650 INGERSOLL RAND LUXEMBOURG FINANCE 4.65%/14-01.11.2044	USD		50'000		50'000	39'511.39	0.01
3.800 INGERSOLL-RAND LUX FINAN 3.8%/19-21.03.2029	USD	64'000			64'000	53'273.00	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.500	INGERSOLL-RAND LUX FINAN 4.5%/19-21.03.2049	USD	17'000		17'000	13'251.00	0.00
1.850	JOHN DEERE CASH MANAGEME 1.85%/20-02.04.2028	EUR		100'000	100'000	90'845.67	0.02
0.375	MEDTRONIC GLOBAL HLDINGS 0.375%/20-15.10.2028	EUR	100'000		100'000	83'259.64	0.02
1.125	MEDTRONIC GLOBAL HLDINGS 1.125%/19-07.03.2027	EUR		100'000	100'000	88'870.31	0.02
1.375	MEDTRONIC GLOBAL HLDINGS 1.375%/20-15.10.2040	EUR	100'000		100'000	68'000.85	0.01
1.625	MEDTRONIC GLOBAL HLDINGS 1.625%/20-15.10.2050	EUR	100'000		100'000	62'901.88	0.01
2.250	MEDTRONIC GLOBAL HLDINGS 2.25%/19-07.03.2039	EUR		100'000	100'000	78'951.58	0.02
2.625	MEDTRONIC GLOBAL HLDINGS 2.625%/22-15.10.2025	EUR	100'000		100'000	93'379.44	0.02
3.375	MEDTRONIC GLOBAL HLDINGS 3.375%/22-15.10.2034	EUR	100'000		100'000	93'407.07	0.02
4.500	MEDTRONIC GLOBAL HLDINGS 4.5%/23-30.03.2033	USD		100'000	100'000	84'783.13	0.02
4.250	MEDTRONIC GLOBAL HOLDINGS S.C.A. 4.25%/23-30.03.2028	USD		100'000	100'000	86'152.14	0.02
-	NESTLE FINANCE INTL LTD 0%/20-03.03.2033	EUR	40'000		40'000	28'726.89	0.01
-	NESTLE FINANCE INTL LTD 0%/20-03.12.2025	EUR	20'000		20'000	17'973.79	0.00
-	NESTLE FINANCE INTL LTD 0%/20-12.11.2024	EUR	30'000	30'000			
-	NESTLE FINANCE INTL LTD 0%/21-14.06.2026	EUR	89'000		89'000	78'764.67	0.02
0.125	NESTLE FINANCE INTL LTD 0.125%/20-12.11.2027	EUR	30'000		30'000	25'690.85	0.01
0.375	NESTLE FINANCE INTL LTD 0.375%/20-03.12.2040	EUR	54'000	54'000			
0.375	NESTLE FINANCE INTL LTD 0.375%/20-12.05.2032	EUR	25'000	21'000	46'000	35'251.70	0.01
0.625	NESTLE FINANCE INTL LTD 0.625%/21-14.02.2034	EUR	49'000		49'000	36'519.29	0.01
0.875	NESTLE FINANCE INTL LTD 0.875%/21-14.06.2041	EUR	30'000		30'000	19'629.84	0.00
1.125	NESTLE FINANCE INTL LTD 1.125%/20-01.04.2026	EUR	10'000	54'000	64'000	58'366.27	0.01
1.250	NESTLE FINANCE INTL LTD 1.25%/17-02.11.2029	EUR		22'000	22'000	18'852.12	0.00
1.250	NESTLE FINANCE INTL LTD 1.25%/22-29.03.2031	EUR		27'000	27'000	22'652.74	0.00
1.500	NESTLE FINANCE INTL LTD 1.5%/20-01.04.2030	EUR	62'000		62'000	53'788.61	0.01
1.500	NESTLE FINANCE INTL LTD 1.5%/22-29.03.2035	EUR		100'000	100'000	79'402.30	0.02
1.750	NESTLE FINANCE INTL LTD 1.75%/17-02.11.2037	EUR	11'000		11'000	8'655.22	0.00
3.000	NESTLE FINANCE INTL LTD 3%/22-15.03.2028	EUR	50'000		50'000	47'625.47	0.01
3.500	NESTLE FINANCE INTL LTD 3.5%/23-13.12.2027	EUR		100'000	100'000	96'456.35	0.02
3.750	NESTLE FINANCE INTL LTD 3.75%/23-13.03.2033	EUR		38'000	38'000	37'703.15	0.01
1.625	NOVARTIS FINANCE (reg. -S-) 1.625%/14-09.11.2026	EUR		100'000	100'000	91'974.86	0.02
1.125	NOVARTIS FINANCE 1.125%/17-30.09.2027	EUR		100'000	100'000	89'049.46	0.02
-	NOVARTIS FINANCE SA 0%/20-23.09.2028	EUR	100'000		100'000	82'575.46	0.02
1.700	NOVARTIS FINANCE SA 1.7%/18-14.08.2038	EUR		100'000	100'000	78'965.87	0.02
2.750	NVENT FINANCE S.A.R.L. 2.75%/21-15.11.2031	USD	50'000		50'000	35'893.49	0.01
5.650	NVENT FINANCE SARL 5.65%/23-15.05.2033	USD		100'000	100'000	87'975.68	0.02
4.500	PENTAIR FINANCE SARL 4.5%/19-01.07.2029	USD	50'000		50'000	42'463.12	0.01
0.875	REPSOL EUROPE FINANCE 0.875%/21-06.07.2033	EUR	100'000		100'000	74'323.34	0.02
1.000	RICHEMONT INTERNATIONAL 1%/18-26.03.2026	EUR	100'000		100'000	90'671.29	0.02
1.125	RICHEMONT INTERNATIONAL 1.125%/20-26.05.2032	EUR	100'000		100'000	80'457.16	0.02
4.500	SCHLUMBERGER INVESTMENT 4.5%/23-15.05.2028	USD		270'000	270'000	235'482.52	0.05
1.875	SEGRO CAPITAL SARL 1.875%/22-23.03.2030	EUR		100'000	100'000	84'723.29	0.02
0.875	SES SA 0.875%/19-04.11.2027	EUR	100'000		100'000	85'987.79	0.02
-	SWISS RE FINANCE LUX (subordinated) FIX-TO-FRN -144A- FRN/19-02.04.2049	USD	200'000		200'000	170'458.92	0.04
3.125	TYCO ELECTRONICS GROUP S 3.125%/17-15.08.2027	USD	28'000		28'000	23'305.37	0.00
3.450	TYCO ELECTRONICS GROUP S 3.45%/14-01.08.2024	USD	13'000	13'000			
2.500	TYCO ELECTRONICS GROUP SA 2.5%/22-04.02.2032	USD	62'000		62'000	46'169.50	0.01
0.500	WHIRLPOOL EMEA FIN SARL 0.5%/20-20.02.2028	EUR	100'000		100'000	83'178.64	0.02
1.100	WHIRLPOOL FINANCE LU 1.1%/17-09.11.2027	EUR		100'000	100'000	86'517.60	0.02
						<b>5'301'697.87</b>	<b>1.12</b>
<b>Mexico</b>							
4.375	AMERICA MOVIL 4.375%/12-16.07.2042	USD		200'000	200'000	152'423.72	0.03
0.750	AMERICA MOVIL SAB DE CV 0.75%/19-26.06.2027	EUR		100'000	100'000	87'329.47	0.02
2.125	AMERICA MOVIL SAB DE CV 2.125%-16-10.03.2028	EUR		200'000	200'000	180'273.43	0.04
4.375	AMERICA MOVIL SAB DE CV 4.375%/19-22.04.2049	USD		200'000	200'000	151'428.27	0.03
5.375	BANCO SANTANDER MEXICO 5.375%/20-17.04.2025	USD		150'000	150'000	131'405.32	0.03
1.850	COCA-COLA FEMSA SAB CV 1.85%/20-01.09.2032	USD	150'000		150'000	102'810.12	0.02
1.000	FOMENTO ECONOMICO MEX 1%/21-28.05.2033	EUR	100'000	100'000			
3.500	FOMENTO ECONOMICO MEX 3.5%/20-16.01.2050	USD		150'000	150'000	97'633.71	0.02
3.614	GCC SAB DE CV 3.614%/22-20.04.2032	USD		200'000	200'000	149'702.66	0.03
5.000	GRUPO TELEVISIVA 5%/14-13.05.2045	USD		200'000	200'000	147'420.34	0.03
6.625	GRUPO TELEVISIVA 6.625%/10-15.01.2040	USD	50'000	50'000			
8.500	GRUPO TELEVISIVA SAB 8.5%/02-11.03.2032	USD		159'000	144'000	15'193.28	0.00
4.125	SIGMA ALIMENTOS SA DE CV (reg. -S-) 4.125%/16-02.05.2026	USD	220'000		220'000		
						<b>1'215'620.32</b>	<b>0.26</b>
<b>Netherlands</b>							
3.375	ABB FINANCE BV 3.375%/23-16.01.2031	EUR		100'000	100'000	95'532.99	0.02
3.375	ABB FINANCE BV 3.375%/24-15.01.2034	EUR		100'000	100'000	93'642.44	0.02
1.000	ABN AMRO (reg. -S-) S. 213 1%/15-16.04.2025	EUR	15'000		15'000	13'896.14	0.00
2.500	ABN AMRO BANK (reg. -S-) S. 117 2.5%/13-29.11.2023	EUR	113'000	113'000			

1516 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.500 ABN AMRO BANK NV (subordinated) 5.5%/23-21.09.2033	EUR		100'000		100'000	98'593.70	0.02
0.875 ABN AMRO BANK NV 0.875%/18-22.04.2025	EUR	200'000	100'000	100'000	200'000	184'679.64	0.04
0.875 ABN AMRO BANK NV 0.875%/19-15.01.2024	EUR	200'000		200'000			
1.000 ABN AMRO BANK NV 1%/21-02.06.2033	EUR	100'000			100'000	77'815.72	0.02
1.250 ABN AMRO BANK NV 1.25%/22-20.01.2034	EUR	100'000			100'000	75'978.53	0.02
2.375 ABN AMRO BANK NV 2.375%/22-01.06.2027	EUR		100'000		100'000	91'807.15	0.02
3.750 ABN AMRO BANK NV 3.75%/23-20.04.2025	EUR		100'000		100'000	95'374.81	0.02
4.250 ABN AMRO BANK NV 4.25%/22-21.02.2030	EUR	100'000			100'000	97'916.19	0.02
4.375 ABN AMRO BANK NV 4.375%/23-20.10.2028	EUR		100'000		100'000	97'635.09	0.02
- ABN AMRO BANK NV FIX-TO-FRN -144A- FRN/23-13.10.2026	USD		200'000		200'000	177'763.48	0.04
- ABN AMRO BANK NV FIX-TO-FRN FRN/21-13.03.2037	USD	200'000			200'000	139'888.49	0.03
1.500 ACHMEA BV 1.5%/20-26.05.2027	EUR		100'000		100'000	89'153.32	0.02
1.250 ADECCO INT FINANCIAL SVS 1.25%/19-20.11.2029	EUR	100'000			100'000	84'373.58	0.02
1.000 ADECCO INTERNATIONAL FINANCIAL SERVICES (reg. -S-) 1%/16-02.12.2024	EUR	100'000		100'000			
6.125 AEGON NV 6.125%/99-15.12.2031	GBP	10'000			10'000	11'667.37	0.00
6.625 AEGON s 46 6.625%/09-16.12.2039	GBP		50'000		50'000	62'796.72	0.01
1.125 AKZO NOBEL (reg. -S-) 1.125%/16-08.04.2026	EUR	100'000			100'000	90'908.57	0.02
4.000 AKZO NOBEL NV 4%/23-24.05.2033	EUR		100'000		100'000	97'383.52	0.02
- ALLIANZ FINANCE II B.V. 0%/21-22.11.2026	EUR	100'000			100'000	87'547.69	0.02
0.500 ALLIANZ FINANCE II B.V. 0.5%/21-22.11.2033	EUR	100'000			100'000	74'060.34	0.02
- ALLIANZ FINANCE II B.V. S. -86- 0%/20-14.01.2025	EUR	100'000			100'000	92'298.85	0.02
1.875 AMERICAN MEDICAL SYST EU 1.875%/22-08.03.2034	EUR	100'000			100'000	81'045.10	0.02
1.625 ASML HOLDING (reg. -S-) 1.625%/16-28.05.2027	EUR	100'000			100'000	90'489.29	0.02
2.250 ASML HOLDING NV 2.25%/22-17.05.2032	EUR		100'000		100'000	89'644.07	0.02
- ASR NEDERLAND NV (subordinated) FIX-TO-FRN FRN/19-02.05.2049	EUR	100'000			100'000	88'951.31	0.02
5.375 BAT NETHERLANDS FINANCE 5.375%/23-16.02.2031	EUR		100'000		100'000	100'571.92	0.02
1.500 BAYER CAPITAL CORP BV 1.5%/18-26.06.2026	EUR		100'000		100'000	89'730.78	0.02
2.125 BAYER CAPITAL CORP BV 2.125%/18-15.12.2029	EUR	100'000			100'000	84'471.73	0.02
1.000 BMW FINANCE (reg. -S-) 1%/15-21.01.2025	EUR		27'000	27'000			
0.875 BMW FINANCE 0.875%/17-03.04.2025	EUR		50'000		50'000	46'297.12	0.01
- BMW FINANCE NV 0%/21-11.01.2026	EUR	20'000	57'000		77'000	69'029.60	0.01
0.200 BMW FINANCE NV 0.2%/21-11.01.2033	EUR	40'000			40'000	29'127.10	0.01
0.375 BMW FINANCE NV 0.375%/19-24.09.2027	EUR	30'000	41'000		71'000	61'325.34	0.01
0.375 BMW FINANCE NV 0.375%/20-14.01.2027	EUR	20'000			20'000	17'593.58	0.00
0.500 BMW FINANCE NV 0.5%/22-22.02.2025	EUR	60'000			60'000	55'477.65	0.01
0.750 BMW FINANCE NV 0.75%/19-13.07.2026	EUR	30'000	30'000		60'000	53'947.10	0.01
0.875 BMW FINANCE NV 0.875%/20-14.01.2032	EUR	8'000			8'000	6'416.37	0.00
1.000 BMW FINANCE NV 1%/18-14.11.2024	EUR	10'000		10'000			
1.000 BMW FINANCE NV 1%/18-29.08.2025	EUR	5'000	100'000		105'000	96'677.66	0.02
1.000 BMW FINANCE NV 1%/22-22.05.2028	EUR	50'000			50'000	43'516.56	0.01
1.125 BMW FINANCE NV 1.125%/18-10.01.2028	EUR		43'000		43'000	37'799.16	0.01
1.125 BMW FINANCE NV 1.125%/18-22.05.2026	EUR	20'000	41'000		61'000	55'530.95	0.01
1.500 BMW FINANCE NV 1.5%/19-06.02.2029	EUR	43'000			43'000	37'668.45	0.01
3.250 BMW FINANCE NV 3.25%/23-22.11.2026	EUR		50'000		50'000	47'559.72	0.01
3.500 BMW FINANCE NV 3.5%/23-06.04.2025	EUR		28'000		28'000	26'652.12	0.01
3.625 BMW FINANCE NV 3.625%/23-22.05.2035	EUR	100'000			100'000	96'387.74	0.02
4.125 BMW FINANCE NV 4.125%/23-04.10.2033	EUR		20'000		20'000	20'054.73	0.00
1.375 BMW INTL INVESTMENT BV 1.375%/19-01.10.2024	GBP	10'000		10'000			
5.500 BMW INTL INVESTMENT BV 5.5%/23-06.06.2026	GBP		100'000		100'000	112'324.13	0.02
4.323 BP CAPITAL MARKETS BV 4.323%/23-12.05.2035	EUR		100'000		100'000	99'436.07	0.02
7.250 BRASKEM NETHERLANDS FINANCE BV 7.25%/23-13.02.2033	USD		200'000	200'000			
0.500 BRENNTAG FINANCE BV 0.5%/21-06.10.2029	EUR	100'000			100'000	80'657.27	0.02
3.850 CNH INDUSTRIAL NV 3.85%/17-15.11.2027	USD	29'000			29'000	24'502.08	0.01
0.625 COCA-COLA HBC FINANCE BV 0.625%/19-21.11.2029	EUR		100'000		100'000	81'366.23	0.02
1.000 COCA-COLA HBC FINANCE BV 1%/19-14.05.2027	EUR	100'000			100'000	88'229.01	0.02
1.125 CONTI-GUMMI FINANCE B.V. 1.125%/20-25.09.2024	EUR	30'000			30'000	28'137.61	0.01
2.125 CONTI-GUMMI FINANCE B.V. 2.125%/20-27.11.2023	EUR	30'000		30'000			
1.375 COOPERAT RABOBANK UA/NY 1.375%/22-10.01.2025	USD	250'000			250'000	212'895.64	0.04
1.250 COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	EUR	70'000	52'000		122'000	111'350.21	0.02
1.004 COOPERATIEVE RABOBANK U.A. 1.004%/20-24.09.2026	USD	250'000			250'000	205'134.11	0.04
- COOPERATIEVE RABOBANK U.A. FIX-TO-FRN FRN/22-06.04.2033	USD		250'000		250'000	195'381.20	0.04
- COOPERATIEVE RABOBANK UA (subordinated) FIX-TO-FRN FRN/22-30.11.2032	EUR	100'000			100'000	93'809.19	0.02
0.625 COOPERATIEVE RABOBANK UA 0.625%/19-27.02.2024	EUR	100'000		100'000			
3.750 COOPERATIEVE RABOBANK UA 3.75%/16-21.07.2026	USD		250'000		250'000	211'006.94	0.04
4.000 COOPERATIEVE RABOBANK UA 4%/23-10.01.2030	EUR		100'000		100'000	96'928.04	0.02
4.550 COOPERATIEVE RABOBANK UA 4.55%/05-30.08.2029	GBP	10'000			10'000	11'153.00	0.00
- COOPERATIEVE RABOBANK UA FIX-TO-FRN -144A- FRN/22-06.04.2028	USD	250'000		250'000			
- COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/21-01.12.2027	EUR	100'000			100'000	87'184.63	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	COOPERATIEVE RABOBANK UA FIX-TO-FRN FRN/23-25.04.2029	EUR		100'000	100'000	96'746.98	0.02
-	COOPERATIEVE RABOBANK UA S. -3235- FIX-TO-FRN FRN/22-12.07.2028	GBP	100'000		100'000	99'876.84	0.02
1.500	CTP NV 1.5%/21-27.09.2031	EUR		100'000	100'000	76'636.03	0.02
4.750	CTP NV 4.75%/24-05.02.2030	EUR		100'000	100'000	95'744.52	0.02
0.850	DAIMLER 0.85%/17-28.02.2025	EUR	15'000	30'000	45'000	41'741.17	0.01
1.500	DAIMLER 1.5%/16-09.03.2026	EUR	20'000		20'000	18'404.12	0.00
-	DAIMLER AG 0%/19-08.02.2024	EUR	20'000	20'000			
0.375	DAIMLER AG 0.375%/19-08.11.2026	EUR	55'000		55'000	48'556.35	0.01
2.000	DAIMLER INTL	EUR	30'000	31'000	61'000	56'386.58	0.01
0.250	DAIMLER INTL FINANCE BV 0.25%/19-06.11.2023	EUR	30'000	30'000			
0.625	DAIMLER INTL FINANCE BV 0.625%/19-06.05.2027	EUR	30'000	61'000	91'000	79'794.13	0.02
0.875	DAIMLER INTL FINANCE BV 0.875%/18-09.04.2024	EUR	20'000	20'000			
1.000	DAIMLER INTL FINANCE BV 1%/18-11.11.2025	EUR	100'000		100'000	91'404.07	0.02
1.375	DAIMLER INTL FINANCE BV 1.375%/19-26.06.2026	EUR	24'000	58'000	82'000	74'644.26	0.02
1.500	DAIMLER INTL FINANCE BV 1.5%/18-09.02.2027	EUR	18'000		18'000	16'307.97	0.00
2.625	DAIMLER INTL S. -88- 2.625%/20-07.04.2025	EUR	50'000		50'000	47'120.91	0.01
3.875	DAIMLER TRUCK INTL 3.875%/23-19.06.2029	EUR		100'000	100'000	96'900.40	0.02
0.250	DE VOLKSBANK NV 0.25%/21-22.06.2026	EUR	100'000	100'000			
1.500	DEUTSCHE ANNINGTON FINANCE 1.5%/15-31.03.2025	EUR	10'000		10'000	9'282.39	0.00
1.125	DEUTSCHE TELEKOM INT FIN 1.125%/17-22.05.2026	EUR		32'000	32'000	29'100.19	0.01
2.000	DEUTSCHE TELEKOM INT FIN 2%/18-01.12.2029	EUR	30'000		30'000	26'775.16	0.01
2.250	DEUTSCHE TELEKOM INT FIN 2.25%/17-13.04.2029	GBP	10'000		10'000	9'961.17	0.00
4.500	DEUTSCHE TELEKOM INT FIN 4.5%/10-28.10.2030	EUR	20'000	67'000	87'000	88'308.36	0.02
7.625	DEUTSCHE TELEKOM INT FIN S. -BP- 7.625%/00-15.06.2030	GBP	20'000	10'000	10'000	12'820.77	0.00
3.250	DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 3.25%/13-17.01.2028	EUR	20'000	20'000	40'000	38'343.17	0.01
8.875	DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 8.875%/08-27.11.2028	GBP	10'000		10'000	13'016.14	0.00
1.500	DEUTSCHE TELEKOM INTERNATIONAL FINANCE 1.5%/16-03.04.2028	EUR	140'000		140'000	124'297.04	0.03
7.500	DEUTSCHE TELEKOM INTERNATIONAL FINANCE 7.5%/03-24.01.2033	EUR	14'000		14'000	17'265.00	0.00
8.750	DEUTSCHE TELEKOM INTERNATIONAL FINANCE STEP UP 8.75%/00-15.06.2030	USD	90'000		90'000	93'457.48	0.02
4.875	DEUTSCHE TELEKOM INTERNATIONAL FINANCE T. 2 -144A-4.875%/12-06.03.2042	USD	150'000		150'000	121'653.85	0.03
1.875	DIAGEO CAPITAL BV 1.875%/22-08.06.2034	EUR	100'000		100'000	81'896.04	0.02
0.625	DIGITAL DUTCH FINCO BV 0.625%/20-15.07.2025	EUR		100'000	100'000	90'818.04	0.02
1.000	DIGITAL DUTCH FINCO BV 1%/20-15.01.2032	EUR		100'000	100'000	74'775.02	0.02
1.375	DIGITAL INTREPID HOLDING 1.375%/22-18.07.2032	EUR	100'000		100'000	76'331.10	0.02
1.375	DSV FINANCE BV 1.375%/22-16.03.2030	EUR		100'000	100'000	84'457.43	0.02
0.750	DSV PANALPINA FI 0.75%/21-05.07.2033	EUR		100'000	100'000		
5.875	E.ON INTERNATIONAL FINANCE 5.875%/07-30.10.2037	GBP	50'000		50'000	56'820.91	0.01
6.375	E.ON INTERNATIONAL FINANCE 6.375%/02-07.06.2032	GBP	66'000		66'000	78'480.09	0.02
6.125	E.ON INTERNATIONAL FINANCE BV (reg. -S-) S. 11095 6.125%/09-06.07.2039	GBP	50'000		50'000	58'150.29	0.01
6.650	E.ON INTL FINANCE BV -144A- 6.65%/08-30.04.2038	USD	50'000		50'000	47'117.01	0.01
1.875	EASYJET FINCO BV 1.875%/21-03.03.2028	EUR		100'000	100'000	88'601.59	0.02
1.710	EDP FINANCE BV 1.71%/20-24.01.2028	USD	200'000		200'000	154'902.80	0.03
1.875	EDP FINANCE BV 1.875%/22-21.09.2029	EUR	100'000		100'000	87'288.50	0.02
3.875	EDP FINANCE BV 3.875%/22-11.03.2030	EUR	100'000		100'000	96'682.19	0.02
6.000	ENEL FINANCE INTERNATIONAL -144A- 6%/09-07.10.2039	USD	100'000		100'000	87'877.79	0.02
5.750	ENEL FINANCE INTERNATIONAL 5.75%/09-14.09.2040	GBP	50'000	100'000	50'000	112'673.88	0.02
-	ENEL FINANCE INTL NV 0%/21-17.06.2027	EUR	100'000		100'000		
-	ENEL FINANCE INTL NV 0%/21-28.05.2026	EUR	100'000	100'000			
0.375	ENEL FINANCE INTL NV 0.375%/21-28.05.2029	EUR	100'000	100'000			
0.500	ENEL FINANCE INTL NV 0.5%/21-17.06.2030	EUR	100'000	100'000			
0.875	ENEL FINANCE INTL NV 0.875%/22-17.01.2031	EUR	100'000		100'000	79'390.86	0.02
1.250	ENEL FINANCE INTL NV 1.25%/22-17.01.2035	EUR	100'000		100'000	73'416.18	0.02
2.650	ENEL FINANCE INTL NV -144A- 2.65%/19-10.09.2024	USD	200'000	200'000			
4.250	ENEL FINANCE INTL NV -144A- 4.25%/22-15.06.2025	USD	200'000		200'000	173'000.16	0.04
4.750	ENEL FINANCE INTL NV -144A- 4.75%/17-25.05.2047	USD		200'000	200'000	147'792.36	0.03
6.800	ENEL FINANCE INTL NV -144A- 6.8%/07-15.09.2037	USD	100'000		100'000	94'408.20	0.02
7.500	ENEL FINANCE INTL NV -144A- 7.5%/22-14.10.2032	USD		200'000	200'000	196'385.99	0.04
2.875	ENEL FINANCE INTL NV 2.875%/22-11.04.2029	GBP		100'000	100'000	99'773.25	0.02
3.875	ENEL FINANCE INTL NV 3.875%/22-09.03.2029	EUR	100'000		100'000	96'694.57	0.02
4.500	ENEL FINANCE INTL NV 4.5%/23-20.02.2043	EUR	100'000		100'000	97'171.02	0.02
0.125	EURONEXT NV 0.125%/21-17.05.2026	EUR	100'000		100'000	88'197.57	0.02
2.250	EXOR NV 2.25%/20-29.04.2030	EUR		100'000	100'000	88'106.09	0.02
4.375	FERROVIAL SE 4.375%/23-13.09.2030	EUR		100'000	100'000	98'345.00	0.02
3.125	GSK CAPITAL BV 3.125%/22-28.11.2032	EUR	100'000		100'000	92'897.27	0.02
1.250	GSK CONSUMER HEALTHCARE 1.25%/22-29.03.2026	EUR		100'000	100'000	90'814.23	0.02
1.750	GSK CONSUMER HEALTHCARE 1.75%/22-29.03.2030	EUR		100'000	100'000	85'628.55	0.02

1518 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.125 GSK CONSUMER HEALTHCARE 2.125%/22-29.03.2034	EUR		100'000		100'000	82'140.93	0.02
4.350 HEINEKEN (reg. -S-) 4.35%/17-29.03.2047	USD	30'000			30'000	22'913.19	0.00
1.000 HEINEKEN 1%/16-04.05.2026	EUR		100'000		100'000	90'401.62	0.02
4.000 HEINEKEN -144A- 4%/12-01.10.2042	USD	6'000			6'000	4'407.97	0.00
4.350 HEINEKEN -144A- 4.35%/17-29.03.2047	USD	46'000			46'000	35'133.75	0.01
1.625 HEINEKEN NV 1.625%/20-30.03.2025	EUR	131'000			131'000	122'073.66	0.03
3.500 HEINEKEN NV -144A- 3.5%/17-29.01.2028	USD	80'000			80'000	67'249.85	0.01
3.625 HEINEKEN NV 3.625%/23-15.11.2026	EUR		100'000		100'000	95'593.02	0.02
3.875 HEINEKEN NV 3.875%/23-23.09.2030	EUR		100'000		100'000	97'745.62	0.02
4.125 HEINEKEN NV 4.125%/23-23.03.2035	EUR		100'000		100'000	99'523.73	0.02
3.500 HEINEKEN S. 5 3.5%/12-19.03.2024	EUR	17'000		17'000			
2.250 HOLCIM STERLING FINANCE 2.25%/21-04.04.2034	GBP	100'000			100'000	85'053.70	0.02
1.125 IBERDROLA INTERNATIONAL BV 1.125%/16-21.04.2026	EUR		100'000		100'000	91'068.65	0.02
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR		100'000		100'000	84'074.37	0.02
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000			100'000	90'265.36	0.02
- IBERDROLA INTL BV (subordinated) FIX-TO-FRN FRN/21-PERPETUAL	EUR	100'000			100'000	87'126.51	0.02
6.750 IBERDROLA USA 6.75%/06-15.07.2036	USD	79'000			79'000	77'890.61	0.02
4.875 IMCD NV 4.875%/23-18.09.2028	EUR		100'000		100'000	98'406.94	0.02
5.250 IMPERIAL BRANDS FIN NETH 5.25%/23-15.02.2031	EUR		100'000		100'000	99'880.12	0.02
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/22-24.08.2033	EUR	100'000			100'000	93'530.95	0.02
- ING GROEP NV (subordinated) FIX-TO-FRN FRN/23-20.05.2033	GBP		100'000		100'000	110'623.28	0.02
1.125 ING GROEP NV 1.125%/18-14.02.2025	EUR	100'000			100'000	92'984.93	0.02
2.500 ING GROEP NV 2.5%/18-15.11.2030	EUR	100'000			100'000	88'995.14	0.02
3.000 ING GROEP NV 3%/19-18.02.2026	GBP	100'000			100'000	106'547.70	0.02
- ING GROEP NV FIX-TO-FRN FRN/19-03.09.2025	EUR	100'000			100'000	93'451.86	0.02
- ING GROEP NV FIX-TO-FRN FRN/21-01.02.2030	EUR	100'000			100'000	79'771.07	0.02
- ING GROEP NV FIX-TO-FRN FRN/21-01.04.2027	USD		400'000		400'000	325'984.13	0.07
- ING GROEP NV FIX-TO-FRN FRN/21-01.04.2032	USD	200'000			200'000	148'144.51	0.03
- ING GROEP NV FIX-TO-FRN FRN/21-29.11.2025	EUR	100'000			100'000	92'644.75	0.02
- ING GROEP NV FIX-TO-FRN FRN/22-14.11.2027	EUR		100'000		100'000	97'662.72	0.02
- ING GROEP NV FIX-TO-FRN FRN/22-16.02.2027	EUR	100'000			100'000	90'388.28	0.02
- ING GROEP NV FIX-TO-FRN FRN/22-16.02.2031	EUR	100'000			100'000	84'408.83	0.02
- ING GROEP NV FIX-TO-FRN FRN/23-23.05.2034	EUR	100'000			100'000	100'505.22	0.02
- ING GROUP (subordinated) FIX-TO-FRN 17-26.09.2029	EUR	100'000			100'000	93'837.78	0.02
1.400 ING GROUP NV 1.4%/20-01.07.2026	USD		600'000	400'000	200'000	166'693.43	0.04
4.625 ING GROUP NV -144A- 4.625%/18-06.01.2026	USD	200'000			200'000	173'904.87	0.04
- ING GROUP NV FIX-TO-FRN FRN/19-13.11.2030	EUR	100'000			100'000	89'968.05	0.02
- ING GROUP NV FIX-TO-FRN FRN/20-26.05.2031	EUR	100'000			100'000	90'818.99	0.02
- ING GROUP NV FRN/23-11.09.2034	USD		200'000		200'000	181'706.32	0.04
4.750 INNOGY FINANCE (reg. -S-) S. 11121 4.75%/12-31.01.2034	GBP		100'000		100'000	105'449.44	0.02
5.750 INNOGY FINANCE (reg. -S-) S. 22031 5.75%/03-14.02.2033	EUR	20'000			20'000	21'921.46	0.00
3.000 INNOGY FINANCE 3%/13-17.01.2024	EUR	10'000		10'000			
5.625 INNOGY FINANCE 5.625%/03-06.12.2023	GBP	5'000		5'000			
6.250 INNOGY FINANCE 6.25%/02-03.06.2030	GBP	30'000			30'000	35'335.94	0.01
1.250 INNOGY FINANCE BV 1.25%/17-19.10.2027	EUR	50'000			50'000	44'200.74	0.01
1.500 INNOGY FINANCE BV 1.5%/18-31.07.2029	EUR	50'000			50'000	43'222.11	0.01
1.000 INNOGY FINANCE S. -DIP- (reg. -S-) 1%/17-13.04.2025	EUR	50'000		20'000	30'000	27'726.25	0.01
1.250 ISS FINANCE B.V. 1.25%/20-07.07.2025	EUR	100'000			100'000	91'851.94	0.02
- JDE PEET'S NV 0%/21-16.01.2026	EUR		100'000		100'000	88'676.87	0.02
0.244 JDE PEET'S NV 0.244%/21-16.01.2025	EUR	100'000		100'000			
0.625 JDE PEET'S NV 0.625%/21-09.02.2028	EUR	100'000			100'000	84'378.34	0.02
1.125 JT INTL FIN SERVICES BV 1.125%/18-28.09.2025	EUR		100'000		100'000	91'217.31	0.02
2.250 JT INTL FIN SERVICES BV 2.25%/21-14.09.2031	USD		200'000		200'000	143'945.34	0.03
0.875 KONINKLIJKE AHOLD DLHAIZE 0.875%/17-19.09.2024	EUR	100'000		100'000			
3.500 KONINKLIJKE AHOLD DLHAIZE 3.5%/23-04.04.2028	EUR		100'000		100'000	95'367.18	0.02
5.700 KONINKLIJKE AHOLD DLHAIZE 5.7%/11-01.10.2040	USD		130'000		130'000	113'545.98	0.02
1.000 KONINKLIJKE DSM 1%/15-09.04.2025	EUR	100'000			100'000	92'766.72	0.02
0.625 KONINKLIJKE KPN 0.625%/16-09.04.2025	EUR	100'000			100'000	91'999.64	0.02
8.375 KONINKLIJKE KPN -144A- 8.375%/00-01.10.2030	USD	26'000			26'000	26'686.26	0.01
5.750 KONINKLIJKE KPN 5.75%/09-17.09.2029	GBP	50'000			50'000	57'394.54	0.01
3.875 KONINKLIJKE KPN NV 3.875%/23-03.07.2031	EUR		100'000		100'000	96'664.08	0.02
0.250 LEASEPLAN CORPORATION NV 0.25%/21-07.09.2026	EUR	100'000			100'000	87'178.92	0.02
1.375 LEASEPLAN CORPORATION NV 1.375%/19-07.03.2044	EUR	100'000		100'000			
1.000 LINDE FINANCE BV 1%/16-20.04.2028	EUR	46'000			46'000	40'364.86	0.01
1.625 LYB INTERNATIONAL FINANC 1.625%/19-17.09.2031	EUR		100'000		100'000	81'033.66	0.02
3.500 LYB INTERNATIONAL FINANCE 3.5%/17-02.03.2027	USD	200'000		100'000	100'000	83'842.35	0.02
4.875 LYB INTERNATIONAL FINANCE 4.875%/14-15.03.2044	USD	38'000			38'000	29'346.60	0.01
5.250 LYB INTERNATIONAL FINANCE 5.25%/13-15.07.2043	USD	12'000			12'000	9'692.21	0.00
4.625 LYONDELLBASELL 4.625%/15-26.02.2055	USD	39'000			39'000	28'202.34	0.01
3.400 MERCEDES-BENZ INT FINCE 3.4%/23-13.04.2025	EUR		100'000		100'000	94'958.39	0.02
1.250 MONDELEZ INTL HLDINGS NE 1.25%/21-09.09.2041	EUR	100'000			100'000	65'408.96	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.250	MONDELEZ INTL HLDINGS NE -144A- 2.25%/19-19.09.2024	USD	200'000		200'000			
4.250	MONDELEZ INTL HLDINGS NE -144A- 4.25%/22-15.09.2025	USD		200'000	200'000	173'223.97	0.04	
4.850	MYRIAD INTL HOLDINGS BV 4.85%/17-06.07.2027	USD	200'000		200'000	169'570.75	0.04	
1.375	NARTUGY FINANCE -S- 1.375%/15-21.01.2025	EUR	100'000		100'000			
1.250	NATURGY FINANCE 1.25%/16-19.04.2026	EUR		100'000	100'000	90'684.63	0.02	
1.500	NATURGY FINANCE 1.5%/18-29.01.2028	EUR		100'000	100'000	88'414.83	0.02	
1.250	NATURGY FINANCE BV 1.25%/20-15.01.2026	EUR		100'000	100'000	91'030.54	0.02	
1.750	NE PROPERTY COOPERATIEF 1.75%/17-23.11.2024	EUR		100'000				
0.875	NIBC BANK NV 0.875%/22-24.06.2027	EUR	100'000		100'000	86'679.60	0.02	
6.000	NIBC BANK NV 6%/23-16.11.2028	EUR		100'000	100'000	101'512.44	0.02	
-	NN GROUP (subordinated) FIX-TO-FRN 4.5%/14-PERPETUAL	EUR	100'000		100'000	95'276.66	0.02	
-	NN GROUP (subordinated) FIX-TO-FRN 4.625%/17-13.01.2048	EUR		100'000	100'000	95'672.10	0.02	
0.875	NN GROUP NV 0.875%/21-23.11.2031	EUR	100'000		100'000	80'172.24	0.02	
-	NOVO NORDISK FINANCE NL 0%/21-04.06.2024	EUR	100'000		100'000			
2.650	NXP BV/NXP FDG/NXP USA 2.65%/22-15.02.2032	USD	30'000		30'000	21'687.00	0.00	
3.125	NXP BV/NXP FDG/NXP USA 3.125%/22-15.02.2042	USD	30'000		30'000	18'775.60	0.00	
3.150	NXP BV/NXP FDG/NXP USA 3.15%/22-01.05.2027	USD	22'000		22'000	18'212.33	0.00	
3.250	NXP BV/NXP FDG/NXP USA 3.25%/22-11.05.2041	USD	32'000		32'000	20'707.49	0.00	
3.250	NXP BV/NXP FDG/NXP USA 3.25%/22-30.11.2051	USD	20'000		20'000	11'845.20	0.00	
3.400	NXP BV/NXP FDG/NXP USA 3.4%/22-01.05.2030	USD	38'000		38'000	29'954.28	0.01	
4.300	NXP BV/NXP FDG/NXP USA 4.3%/22-18.06.2029	USD	69'000		69'000	58'003.32	0.01	
5.000	NXP BV/NXP FDG/NXP USA 5%/22-15.01.2033	USD		120'000	120'000	102'110.54	0.02	
5.550	NXP BV/NXP FUNDING LLC 5.55%/22-01.12.2028	USD	68'000		68'000	60'537.75	0.01	
3.625	OCI NV 3.625%/20-15.10.2025	EUR		100'000	100'000	84'580.93	0.02	
4.193	PROSUS N.V. 4.193%/22-19.01.2032	USD		200'000	200'000	150'777.82	0.03	
1.539	PROSUS NV 1.539%/20-03.08.2028	EUR		100'000	100'000	83'639.84	0.02	
1.985	PROSUS NV 1.985%/21-13.07.2033	EUR	100'000		100'000			
2.085	PROSUS NV 2.085%/22-19.01.2030	EUR	100'000		100'000	80'633.45	0.02	
2.778	PROSUS NV 2.778%/22-19.01.2034	EUR		100'000	100'000	75'117.11	0.02	
3.061	PROSUS NV 3.061%/21-13.07.2031	USD	200'000		200'000	141'537.98	0.03	
4.125	RABOBANK (reg. -S-) S. 2256A 4.125%/10-14.07.2025	EUR	80'000	25'000	105'000	100'775.89	0.02	
4.625	RABOBANK NEDERLAND (subordinated) (reg. -S-) 4.625%/14-23.05.2029	GBP		100'000	100'000	105'316.89	0.02	
4.375	RABOBANK NEDERLAND (subordinated) 4.375%/15-04.08.2025	USD		250'000	250'000	215'863.39	0.05	
1.375	RABOBANK NEDERLAND 1.375%/15-03.02.2027	EUR	102'000	27'000	50'000	79'000	71'199.73	0.02
5.250	RABOBANK NEDERLAND U.A.S. -2421A- 5.25%/11-23.05.2041	GBP	34'000		34'000	39'856.91	0.01	
5.250	RABOBANK T. 57 5.25%/11-24.05.2041	USD	75'000		75'000			
0.375	RECKITT BENCKISER TSY NL 0.375%/20-19.05.2026	EUR	100'000		100'000	89'116.16	0.02	
0.875	RELX FINANCE BV 0.875%/20-10.03.2032	EUR	173'000		173'000	135'447.10	0.03	
1.750	REN FINANCE BV 1.75%/18-18.01.2028	EUR		200'000	200'000	178'441.96	0.04	
-	REPSOL INTL FINANCE (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000	92'184.50	0.02	
0.250	REPSOL INTL FINANCE 0.25%/19-02.08.2027	EUR		100'000	100'000	85'517.06	0.02	
2.625	REPSOL INTL FINANCE 2.625%/20-15.04.2030	EUR	100'000		100'000	91'326.89	0.02	
0.875	ROCHE FINANCE EUR (reg -S-) 0.875%/15-25.02.2025	EUR	20'000		20'000	18'567.83	0.00	
3.204	ROCHE FINANCE EUROPE BV 3.204%/23-27.08.2029	EUR		100'000	100'000	95'642.57	0.02	
3.312	ROCHE FINANCE EUROPE BV 3.312%/23-04.12.2027	EUR		100'000	100'000	95'583.49	0.02	
3.355	ROCHE FINANCE EUROPE BV 3.355%/23-27.02.2035	EUR	100'000		100'000	95'705.46	0.02	
3.586	ROCHE FINANCE EUROPE BV 3.586%/23-04.12.2036	EUR		100'000	100'000	97'239.63	0.02	
1.625	SAGAX EURO MTN 1.625%/22-24.02.2026	EUR	100'000		100'000	91'057.22	0.02	
4.375	SARTORIUS FINANCE BV 4.375%/23-14.09.2029	EUR		100'000	100'000	97'796.13	0.02	
0.250	SCHLUMBERGER FINANCE BV 0.25%/19-15.10.2027	EUR	165'000		165'000	140'815.42	0.03	
1.500	SHELL INTERNATIONAL FIN 1.5%/20-07.04.2028	EUR	100'000		100'000	88'483.44	0.02	
1.875	SHELL INTERNATIONAL FIN 1.875%/20-07.04.2032	EUR	100'000		100'000	84'752.83	0.02	
2.375	SHELL INTERNATIONAL FIN 2.375%/19-07.11.2029	USD	48'000		48'000	37'236.21	0.01	
2.750	SHELL INTERNATIONAL FIN 2.75%/20-06.04.2030	USD		60'000	60'000	47'030.40	0.01	
2.875	SHELL INTERNATIONAL FIN 2.875%/21-26.11.2041	USD	50'000		50'000	32'138.16	0.01	
3.000	SHELL INTERNATIONAL FIN 3%/21-26.11.2051	USD	30'000	50'000	80'000	47'211.91	0.01	
3.250	SHELL INTERNATIONAL FIN 3.25%/20-06.04.2050	USD	70'000		70'000	43'810.99	0.01	
3.875	SHELL INTERNATIONAL FIN 3.875%/18-13.11.2028	USD	48'000		48'000	40'783.02	0.01	
0.125	SHELL INTERNATIONAL FIN S. -26- 0.125%/19-08.11.2027	EUR	100'000		100'000	84'896.72	0.02	
0.375	SHELL INTERNATIONAL FINANCE (reg. -S-) S. -24- 0.375%/16-15.02.2025	EUR	100'000		100'000	92'425.58	0.02	
1.625	SHELL INTERNATIONAL FINANCE 1.625%/14-20.01.2027	EUR		100'000	100'000	91'290.68	0.02	
2.500	SHELL INTERNATIONAL FINANCE 2.5%/14-24.03.2026	EUR		100'000	100'000	93'676.74	0.02	
2.875	SHELL INTERNATIONAL FINANCE 2.875%/16-10.05.2026	USD	155'000		155'000	130'601.85	0.03	
3.250	SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	USD	88'000		88'000	75'783.58	0.02	
3.625	SHELL INTERNATIONAL FINANCE 3.625%/12-21.08.2042	USD		160'000	160'000	113'564.46	0.02	
3.750	SHELL INTERNATIONAL FINANCE 3.75%/16-12.09.2046	USD	60'000		60'000	41'626.62	0.01	
4.000	SHELL INTERNATIONAL FINANCE 4%/16-10.05.2046	USD	90'000		90'000	65'065.99	0.01	
4.125	SHELL INTERNATIONAL FINANCE 4.125%/15-11.05.2035	USD	80'000		80'000	65'109.49	0.01	
4.375	SHELL INTERNATIONAL FINANCE 4.375%/15-11.05.2045	USD	100'000	140'000	240'000	184'627.47	0.04	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.550	SHELL INTERNATIONAL FINANCE 4.55%/13-12.08.2043	USD	80'000		80'000	63'958.10	0.01
5.500	SHELL INTERNATIONAL FINANCE 5.5%/10-25.03.2040	USD	80'000	50'000	30'000	27'179.00	0.01
6.375	SHELL INTERNATIONAL FINANCE 6.375%/08-15.12.2038	USD	108'000		108'000	105'708.38	0.02
3.125	SHELL INTERNATIONAL FINANCE BV 3.125%/19-07.11.2049	USD	40'000		40'000	24'490.98	0.01
4.250	SIEMENS ENERGY FINAN BV 4.25%/23-05.04.2029	EUR		100'000	100'000	93'808.24	0.02
2.875	SIEMENS FINANCIERING 2.875%/13-10.03.2028	EUR	33'000		33'000	31'173.07	0.01
2.750	SIEMENS FINANCIERING SMAATSCHAPPIJ (reg. -S-) 2.75%/12-10.09.2025	GBP		100'000	100'000	107'887.66	0.02
3.750	SIEMENS FINANCIERING SMAATSCHAPPIJ (reg. -S-) 3.75%/12-10.09.2042	GBP	100'000		100'000	95'782.32	0.02
-	SIEMENS FINANCIERINGSMAT 0%/19-05.09.2024	EUR	30'000		30'000	28'042.42	0.01
0.250	SIEMENS FINANCIERINGSMAT 0.25%/20-20.02.2029	EUR	100'000		100'000	82'608.81	0.02
0.300	SIEMENS FINANCIERINGSMAT 0.3%/19-28.02.2024	EUR	15'000	15'000			
0.500	SIEMENS FINANCIERINGSMAT 0.5%/19-05.09.2034	EUR	20'000	20'000			
0.625	SIEMENS FINANCIERINGSMAT 0.625%/22-25.02.2027	EUR	100'000		100'000	88'283.33	0.02
0.900	SIEMENS FINANCIERINGSMAT 0.9%/19-28.02.2028	EUR	10'000		10'000	8'736.76	0.00
1.000	SIEMENS FINANCIERINGSMAT 1%/18-06.09.2027	EUR	10'000		10'000	8'893.51	0.00
1.000	SIEMENS FINANCIERINGSMAT 1%/20-20.02.2025	GBP		100'000	100'000	107'054.50	0.02
1.000	SIEMENS FINANCIERINGSMAT 1%/22-25.02.2030	EUR	100'000		100'000	83'815.18	0.02
1.250	SIEMENS FINANCIERINGSMAT 1.25%/19-28.02.2031	EUR	6'000		6'000	5'013.59	0.00
1.250	SIEMENS FINANCIERINGSMAT 1.25%/22-25.02.2035	EUR	100'000	100'000			
1.750	SIEMENS FINANCIERINGSMAT 1.75%/19-28.02.2039	EUR	28'000	28'000			
1.700	SIEMENS FINANCIERINGSMAT -144A- 1.7%/21-11.03.2028	USD	250'000		250'000	195'988.21	0.04
3.400	SIEMENS FINANCIERINGSMAT -144A- 3.4%/17-16.03.2027	USD	250'000		250'000	211'011.77	0.04
4.400	SIEMENS FINANCIERINGSMAT -144A- 4.4%/15-27.05.2045	USD	250'000		250'000	198'606.40	0.04
6.125	SIEMENS FINANCIERINGSMAT -144A- 6.125%/06-17.08.2026	USD	100'000		100'000	90'305.78	0.02
2.250	SIEMENS FINANCIERINGSMAT 2.25%/22-10.03.2025	EUR	100'000		100'000	93'976.90	0.02
2.750	SIEMENS FINANCIERINGSMAT 2.75%/22-09.09.2030	EUR	100'000	100'000			
3.000	SIEMENS FINANCIERINGSMAT 3%/22-08.09.2033	EUR		100'000	100'000	92'438.92	0.02
3.500	SIEMENS FINANCIERINGSMAT 3.5%/23-24.02.2036	EUR	100'000		100'000	95'324.30	0.02
3.625	SIEMENS FINANCIERINGSMAT 3.625%/23-24.02.2043	EUR	100'000		100'000	94'379.03	0.02
3.750	SIKA CAPITAL BV 3.75%/23-03.05.2030	EUR		200'000	200'000	193'810.33	0.04
3.750	SIKA CAPITAL BV 3.75%/23-03.11.2026	EUR		100'000	100'000	95'928.45	0.02
5.875	TELEFONICA 5.875%/03-14.02.2033	EUR	24'000		24'000	26'369.11	0.01
8.250	TELEFONICA EUROPE 8.25%/00-15.09.2030	USD	40'000		40'000	39'978.19	0.01
-	THERMO FISHER SC FNCE I 0%/21-18.11.2023	EUR	100'000	100'000			
-	THERMO FISHER SC FNCE I 0%/21-18.11.2025	EUR	100'000		100'000	89'874.67	0.02
0.800	THERMO FISHER SC FNCE I 0.8%/21-18.10.2030	EUR	100'000		100'000	80'547.68	0.02
1.125	THERMO FISHER SC FNCE I 1.125%/21-18.10.2033	EUR	100'000		100'000	77'061.02	0.02
1.625	THERMO FISHER SC FNCE I 1.625%/21-18.10.2041	EUR	100'000		100'000	69'426.39	0.01
-	TOYOTA MOTOR FINANCE BV 0%/21-27.10.2025	EUR	100'000		100'000	90'038.57	0.02
0.750	TOYOTA MOTOR FINANCE BV 0.75%/21-19.12.2025	GBP	100'000		100'000	103'474.58	0.02
4.000	TOYOTA MOTOR FINANCE BV 4%/23-02.04.2027	EUR		100'000	100'000	96'679.33	0.02
4.625	TOYOTA MOTOR FINANCE BV 4.625%/22-08.06.2026	GBP	100'000		100'000	110'419.45	0.02
0.750	UNILEVER FINANCE 0.75%/22-28.02.2026	EUR	100'000		100'000	90'783.74	0.02
1.250	UNILEVER FINANCE 1.25%/22-28.02.2031	EUR	100'000		100'000	83'511.20	0.02
2.250	UNILEVER FINANCE 2.25%/22-16.05.2034	EUR	100'000		100'000	86'902.57	0.02
3.500	UNILEVER FINANCE 3.5%/23-23.02.2035	EUR	100'000		100'000	96'047.56	0.02
0.500	UNILEVER NV 0.5%/18-06.01.2025	EUR	136'000	136'000			
3.750	UNIVERSAL MUSIC GROUP NV 3.75%/22-30.06.2032	EUR	100'000		100'000	95'248.07	0.02
1.000	VONOVIA FINANCE BV 1%/20-09.07.2030	EUR	100'000		100'000	78'913.46	0.02
1.125	VONOVIA FINANCE BV 1.125%/17-08.09.2025	EUR	100'000		100'000	91'284.96	0.02
1.125	VONOVIA FINANCE BV 1.125%/19-14.09.2034	EUR	100'000		100'000	69'454.02	0.01
1.250	WABTEC TRANSPORTATION 1.25%/21-03.12.2027	EUR	100'000		100'000	86'617.66	0.02
1.823	WINTERSHALL DEA FINANCE 1.823%/19-25.09.2031	EUR	100'000		100'000	79'557.62	0.02
3.750	WOLTERS KLUWER NV 3.75%/23-03.04.2031	EUR		100'000	100'000	96'857.52	0.02
1.350	WPC EURO BOND BV 1.35%/19-15.04.2028	EUR	155'000		155'000	132'425.89	0.03
						<b>25'014'035.60</b>	<b>5.28</b>
<b>New Zealand</b>							
0.200	ANZ NEW ZEALAND INTL/LDN 0.2%/21-23.09.2027	EUR	200'000		200'000	169'505.66	0.04
1.250	ANZ NEW ZEALAND INTL/LDN -144A- 1.25%/21-22.06.2026	USD		200'000	200'000	160'929.84	0.03
2.166	ANZ NEW ZEALAND INTL/LDN -144A- 2.166%/22-18.02.2025	USD	200'000		200'000	170'831.03	0.04
1.625	ASB BANK LIMITED -144A- 1.625%/21-22.10.2026	USD	200'000		200'000	160'414.21	0.03
4.500	ASB BANK LIMITED 4.5%/23-16.03.2027	EUR		100'000	100'000	97'241.54	0.02
0.250	ASB FINANCE LTD 0.25%/21-08.09.2028	EUR	100'000		100'000	81'719.75	0.02
6.482	AUCKLAND INTL AIRPORT 6.482%/23-16.11.2033	AUD		10'000	10'000	6'051.11	0.00
2.285	BANK OF NEW ZEALAND -144A- 2.285%/22-27.01.2027	USD	250'000		250'000	202'988.59	0.04
3.625	CHORUS LTD 3.625%/22-07.09.2029	EUR	100'000		100'000	94'491.47	0.02
4.000	FONTERRA COOPERATIVE GRP 4%/17-02.11.2027	AUD		100'000	100'000	55'818.53	0.01
0.427	WESTPAC SEC NZ/LONDON 0.427%/21-14.12.2026	EUR	100'000		100'000	87'157.00	0.02
1.099	WESTPAC SEC NZ/LONDON 1.099%/22-24.03.2026	EUR	100'000		100'000	90'162.45	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.100 WESTPAC SECURITIES NZ LTD LONDON BRANCH 0.1%/21-13.07.2027	EUR	100'000			100'000	84'733.77	0.02
						<b>1'462'044.95</b>	<b>0.31</b>
<b>Norway</b>							
1.125 AKER BP ASA 1.125%/21-12.05.2029	EUR	100'000			100'000	82'921.36	0.02
- DNB BANK ASA (subordinated) FIX-TO-FRN FRN/22-28.02.2033	EUR	100'000			100'000	95'929.39	0.02
0.600 DNB BANK ASA 0.6%/18-25.09.2023	EUR	162'000		162'000			
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-25.05.2027	USD	200'000			200'000	161'369.84	0.03
- DNB BANK ASA FIX-TO-FRN -144A- FRN/21-30.09.2025	USD	200'000		200'000			
- DNB BANK ASA FIX-TO-FRN FRN/21-23.02.2029	EUR		100'000		100'000	82'803.20	0.02
- DNB BANK ASA FIX-TO-FRN FRN/22-18.01.2028	EUR	100'000			100'000	86'943.55	0.02
- DNB BANK ASA FIX-TO-FRN FRN/22-21.09.2027	EUR		100'000		100'000	93'951.18	0.02
- DNB BANK ASA FIX-TO-FRN FRN/23-14.03.2029	EUR		100'000		100'000	96'646.93	0.02
- DNB BANK ASA FIX-TO-FRN FRN/23-19.07.2028	EUR		100'000		100'000	97'151.01	0.02
0.125 SANTANDER CONSUMER BANK 0.125%/21-14.04.2026	EUR	100'000			100'000	87'958.39	0.02
0.500 SANTANDER CONSUMER BANK 0.5%/22-11.08.2025	EUR	100'000			100'000	90'778.97	0.02
0.125 SPAREBANK 1 OESTLANDET 0.125%/21-03.03.2028	EUR		100'000		100'000	82'682.18	0.02
0.010 SPAREBANK 1 SMN 0.01%/21-18.02.2028	EUR		200'000		200'000	165'903.70	0.04
0.250 SPAREBANK 1 SR BANK ASA 0.25%/21-09.11.2026	EUR	100'000			100'000	87'196.07	0.02
3.750 SPAREBANK 1 SR BANK ASA 3.75%/23-23.11.2027	EUR		100'000		100'000	95'677.82	0.02
- SPAREBANK 1 SR BANK ASA S. -24- FIX-TO-FRN FRN/21-15.07.2027	EUR	100'000			100'000	87'306.60	0.02
3.148 YARA INTERNATIONAL ASA -144A- 3.148%/20-04.06.2030	USD	22'000			22'000	16'730.64	0.00
4.750 YARA INTERNATIONAL ASA -144A- 4.75%/18-01.06.2028	USD	30'000			30'000	25'543.29	0.01
7.378 YARA INTERNATIONAL ASA 7.378%/22-14.11.2032	USD	78'000			78'000	75'216.55	0.02
						<b>1'612'710.67</b>	<b>0.34</b>
<b>Peru</b>							
- BANCO DE CREDITO DEL PER (subordinated) FIX-TO-FRN FRN/20-01.07.2030	USD	100'000			100'000	83'670.51	0.02
2.700 BANCO DE CREDITO DEL PER 2.7%/19-11.01.2025	USD	30'000			30'000	25'645.48	0.01
3.250 BANCO DE CREDITO DEL PER 3.25%/21-30.09.2031	USD	40'000			40'000	32'401.81	0.01
3.250 BANCO INTERNAC DEL PERU 3.25%/19-04.10.2026	USD	93'000			93'000	77'102.02	0.02
						<b>218'819.82</b>	<b>0.05</b>
<b>Poland</b>							
4.750 ORLEN SA 4.75%/23-13.07.2030	EUR		100'000		100'000	97'485.48	0.02
1.125 POLSKI KONCERN NAFTOWY 1.125%/21-27.05.2028	EUR	100'000			100'000	85'541.83	0.02
						<b>183'027.31</b>	<b>0.04</b>
<b>Portugal</b>							
- BANCO COMERC PORTUGUES FIX-TO-FRN FRN/21-07.04.2028	EUR		100'000		100'000	88'714.04	0.02
1.625 ENERGIAS DE PORTUGAL SA 1.625%/20-15.04.2027	EUR	100'000			100'000	90'118.61	0.02
3.875 ENERGIAS DE PORTUGAL SA 3.875%/23-26.06.2028	EUR		100'000		100'000	96'282.92	0.02
4.875 FLOENE ENERGIAS SA 4.875%/23-03.07.2028	EUR		100'000		100'000	98'249.71	0.02
						<b>373'365.28</b>	<b>0.08</b>
<b>Singapore</b>							
- DBS GROUP HOLDINGS LTD (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000			200'000	171'442.99	0.04
3.750 FLEX LTD 3.75%/20-01.02.2026	USD	44'000			44'000	37'465.12	0.01
4.875 FLEX LTD 4.875%/19-15.06.2029	USD	24'000			24'000	20'556.54	0.00
4.875 FLEX LTD 4.875%/20-12.05.2030	USD	46'000			46'000	39'025.80	0.01
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2026	USD		100'000		100'000	86'918.64	0.02
4.450 PFIZER INVESTMENT ENTER 4.45%/23-19.05.2028	USD		206'000		206'000	177'906.53	0.04
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2025	USD		128'000		128'000	112'015.24	0.02
4.650 PFIZER INVESTMENT ENTER 4.65%/23-19.05.2030	USD		150'000		150'000	129'944.52	0.03
5.110 PFIZER INVESTMENT ENTER 5.11%/23-19.05.2043	USD		120'000		120'000	101'624.47	0.02
5.300 PFIZER INVESTMENT ENTER 5.3%/23-19.05.2053	USD		420'000		420'000	362'222.02	0.08
5.340 PFIZER INVESTMENT ENTER 5.34%/23-19.05.2063	USD		150'000		150'000	127'255.43	0.03
4.750 PFIZER INVESTMENT ENTERPRISES PTE. LTD. 4.75%/23-19.05.2033	USD		180'000		180'000	154'452.56	0.03
- UNITED OVERSEAS BANK LTD (subordinated) FIX-TO-FRN -144A-FRN/21-14.10.2031	USD	200'000			200'000	160'688.52	0.03
						<b>1'681'518.38</b>	<b>0.36</b>
<b>South Korea</b>							
2.125 KOOKMIN BANK 2.125%/22-15.02.2025	USD	200'000			200'000	170'837.13	0.04
4.350 KOOKMIN BANK 4.35%/19-PERPETUAL	USD	250'000		250'000			
4.625 KOOKMIN BANK 4.625%/23-21.04.2028	USD		200'000		200'000	173'363.57	0.04
4.750 KOREAN AIR LINES CO LTD 4.75%/22-23.09.2025	USD		600'000	600'000			
1.375 KT CORP 1.375%/21-21.01.2027	USD		200'000		200'000	158'104.62	0.03
2.375 LG CHEM LTD 2.375%/21-07.07.2031	USD		200'000		200'000	144'999.74	0.03
1.500 NAVER CORP 1.5%/21-29.03.2026	USD		200'000	200'000			
0.500 POSCO 0.5%/20-17.01.2024	EUR	100'000		100'000			
4.500 POSCO 4.5%/22-04.08.2027	USD		400'000		400'000	341'904.16	0.07
5.875 POSCO 5.875%/23-17.01.2033	USD		200'000		200'000	181'377.81	0.04

# 1522 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.000 SHINHAN BANK (subordinated) 5%/18-30.08.2028	AUD		30'000		30'000	16'288.17	0.00
3.750 SHINHAN BANK (subordinated) S. -40- 3.75%/17-20.09.2027	USD	200'000			200'000	165'325.45	0.03
2.500 SHINHAN CARD CO LTD 2.5%/22-27.01.2027	USD	200'000			200'000	162'014.24	0.03
- SHINHAN FINANCIAL GROUP (subordinated) S. -1- FIX-TO-FRN FRN/18- PERPETUAL	USD	200'000		200'000			
5.000 SHINHAN FINANCIAL GROUP 5%/23-24.07.2028	USD		200'000		200'000	174'467.48	0.04
4.875 SK BROADBAND CO LTD 4.875%/23-28.06.2028	USD		400'000		400'000	348'023.13	0.07
6.500 SK HYNIX INC 6.5%/23-17.01.2033	USD		200'000		200'000	186'595.57	0.04
5.375 SK ON CO LTD 5.375%/23-11.05.2026	USD		200'000	200'000			
						<b>2'223'301.07</b>	<b>0.47</b>
<b>Spain</b>							
1.000 ABERTIS INFRAESTRUCTURAS 1%/16-27.02.2027	EUR	100'000			100'000	88'299.53	0.02
2.375 ABERTIS INFRAESTRUCTURAS 2.375%/19-27.09.2027	EUR		100'000		100'000	90'961.93	0.02
3.000 ABERTIS INFRAESTRUCTURAS 3%/19-27.03.2031	EUR	100'000			100'000	89'159.04	0.02
4.125 ABERTIS INFRAESTRUCTURAS 4.125%/23-31.01.2028	EUR		100'000		100'000	96'035.17	0.02
0.375 ACCIONA ENERGIA FINANCA 0.375%/21-07.10.2027	EUR	100'000			100'000	84'608.94	0.02
3.750 ACCIONA ENERGIA FINANCA 3.75%/23-25.04.2030	EUR		100'000		100'000	92'779.11	0.02
2.875 AMADEUS IT GROUP SA 2.875%/20-20.05.2027	EUR	100'000			100'000	93'306.06	0.02
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-15.09.2033	EUR		100'000		100'000	99'497.05	0.02
- BANCO BILBAO VIZCAYA ARG (subordinated) FIX-TO-FRN FRN/23-15.11.2034	USD		200'000		200'000	187'598.48	0.04
1.000 BANCO BILBAO VIZCAYA ARG 1%/19-21.06.2026	EUR		100'000		100'000	89'804.15	0.02
1.125 BANCO BILBAO VIZCAYA ARG 1.125%/19-28.02.2024	EUR	100'000		100'000			
1.750 BANCO BILBAO VIZCAYA ARG 1.75%/22-26.11.2025	EUR	100'000			100'000	92'305.52	0.02
3.375 BANCO BILBAO VIZCAYA ARG 3.375%/22-20.09.2027	EUR		100'000		100'000	94'823.08	0.02
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/21-24.03.2027	EUR	100'000			100'000	88'553.00	0.02
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/22-14.01.2029	EUR	100'000			100'000	85'666.66	0.02
- BANCO BILBAO VIZCAYA ARG FIX-TO-FRN FRN/23-10.05.2026	EUR		100'000		100'000	95'464.38	0.02
1.125 BANCO BILBAO VIZCAYA ARGENTARIA S.A. NEW YORK BR 1.125%/20-18.09.2025	USD	200'000		200'000			
- BANCO DE SABADELL SA FRN/24-15.01.2030	EUR		100'000		100'000	95'399.58	0.02
- BANCO SANTANDER FIX-TO-FRN FRN/21-24.06.2029	EUR		100'000		100'000	83'554.08	0.02
1.625 BANCO SANTANDER SA (subordinated) 1.625%/20-22.10.2030	EUR		100'000		100'000	81'003.17	0.02
2.125 BANCO SANTANDER SA (subordinated) 2.125%/18-08.02.2028	EUR		100'000		100'000	88'828.39	0.02
2.749 BANCO SANTANDER SA (subordinated) 2.749%/20-03.12.2030	USD	200'000			200'000	143'421.26	0.03
6.921 BANCO SANTANDER SA (subordinated) 6.921%/23-08.08.2033	USD		200'000		200'000	182'962.71	0.04
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/21-04.10.2032 GBP	EUR		100'000		100'000	96'330.34	0.02
- BANCO SANTANDER SA (subordinated) FIX-TO-FRN FRN/23-23.08.2033 EUR	EUR		200'000	100'000	100'000	98'928.17	0.02
5.179 BANCO SANTANDER SA (subordinated) S. -26- 5.179%/15-19.11.2025	USD	200'000			200'000	173'653.48	0.04
0.200 BANCO SANTANDER SA 0.2%/21-11.02.2028	EUR		100'000		100'000	83'298.71	0.02
0.250 BANCO SANTANDER SA 0.25%/19-19.06.2024	EUR	100'000		100'000			
0.300 BANCO SANTANDER SA 0.3%/19-04.10.2026	EUR	100'000			100'000	87'675.38	0.02
1.000 BANCO SANTANDER SA 1%/21-04.11.2031	EUR	100'000			100'000	79'737.72	0.02
1.125 BANCO SANTANDER SA 1.125%/20-23.06.2027	EUR		100'000		100'000	88'014.61	0.02
1.849 BANCO SANTANDER SA 1.849%/21-25.03.2026	USD		200'000		200'000	163'437.11	0.03
2.746 BANCO SANTANDER SA 2.746%/20-28.05.2025	USD	200'000			200'000	169'904.85	0.04
3.750 BANCO SANTANDER SA 3.75%/23-16.01.2026	EUR		100'000		100'000	95'417.69	0.02
3.800 BANCO SANTANDER SA 3.8%/17-23.02.2028	USD		200'000		200'000	165'882.61	0.04
3.875 BANCO SANTANDER SA 3.875%/23-16.01.2028	EUR		100'000		100'000	95'765.50	0.02
4.875 BANCO SANTANDER SA 4.875%/23-18.10.2031	EUR		100'000		100'000	99'901.08	0.02
5.147 BANCO SANTANDER SA 5.147%/22-18.08.2025	USD		200'000		200'000	174'763.57	0.04
6.938 BANCO SANTANDER SA 6.938%/23-07.11.2033	USD		200'000		200'000	192'001.42	0.04
- BANCO SANTANDER SA FIX-TO-FRN FRN/22-26.01.2025	EUR	100'000		100'000			
- BANCO SANTANDER SA FIX-TO-FRN FRN/23-18.10.2027	EUR		100'000		100'000	96'465.88	0.02
- BANCO SANTANDER SA FRN/21-30.06.2024	USD	200'000		200'000			
- BANCO SANTANDER SA S. -114- FIX-TO-FRN FRN/21-14.09.2027	USD	200'000			200'000	159'274.09	0.03
- BANCO SANTANDER SA S. -167- FIX-TO-FRN FRN/22-27.09.2026	EUR		100'000		100'000	94'885.02	0.02
0.875 BANKIA SA 0.875%/19-25.03.2024	EUR	100'000		100'000			
- BANKINTER SA FIX-TO-FRN FRN/23-03.05.2030	EUR		100'000		100'000	97'465.47	0.02
- CAIXABANK SA (subordinated) FIX-TO-FRN FRN/23-30.05.2034	EUR		100'000		100'000	99'835.33	0.02
1.375 CAIXABANK SA 1.375%/19-19.06.2026	EUR	100'000			100'000	90'097.65	0.02
4.250 CAIXABANK SA 4.25%/23-06.09.2030	EUR		100'000		100'000	97'988.61	0.02
- CAIXABANK SA FIX-TO-FRN -144A- FRN/23-13.09.2027	USD		200'000		200'000	179'501.76	0.04
- CAIXABANK SA FIX-TO-FRN -144A- FRN/23-18.01.2029	USD		200'000		200'000	178'568.09	0.04
- CAIXABANK SA FIX-TO-FRN FRN/21-03.12.2026	GBP	100'000			100'000	103'724.08	0.02
- CAIXABANK SA FIX-TO-FRN FRN/21-09.02.2029	EUR	100'000			100'000	83'613.16	0.02
- CAIXABANK SA FIX-TO-FRN FRN/21-26.05.2028	EUR	100'000			100'000	86'532.85	0.02
- CAIXABANK SA FIX-TO-FRN FRN/22-21.01.2028	EUR	100'000			100'000	87'532.44	0.02
- CAIXABANK SA FIX-TO-FRN FRN/23-19.07.2034	EUR		100'000		100'000	101'371.41	0.02
3.750 CAIXABANK SA S. -30- 3.75%/22-07.09.2029	EUR	100'000			100'000	96'299.12	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.375 EDP SERVICIOS FINANCIEROS ESPANA SA 4.375%/23-04.04.2032	EUR		100'000		100'000	99'608.54	0.02
1.250 ENAGAS FINANCIACIONES (reg. -S-) 1.25%/15-06.02.2025	EUR	100'000			100'000	93'097.38	0.02
0.375 ENAGAS FINANCIACIONES SA 0.375%/20-05.11.2032	EUR		100'000		100'000	73'071.23	0.02
2.629 FCC AQUALIA SA 2.629%/17-08.06.2027	EUR		100'000		100'000	92'021.55	0.02
2.500 FERROVIAL EMISIONES (reg. -S-) 2.5%/14-15.07.2024	EUR	100'000		100'000			
0.875 IBERDROLA FINANZAS SAU 0.875%/20-16.06.2025	EUR	200'000		100'000	100'000	92'075.87	0.02
1.250 IBERDROLA FINANZAS SAU 1.25%/17-13.09.2027	EUR	100'000			100'000	89'470.64	0.02
1.375 IBERDROLA FINANZAS SAU 1.375%/22-11.03.2032	EUR		100'000		100'000	82'466.82	0.02
3.375 IBERDROLA FINANZAS SAU 3.375%/22-22.11.2032	EUR	100'000			100'000	94'382.84	0.02
3.625 IBERDROLA FINANZAS SAU 3.625%/23-13.07.2033	EUR		100'000		100'000	95'856.01	0.02
1.000 IBERDROLA INTERNATIONAL 1%/17-07.03.2025	EUR	100'000			100'000	92'674.29	0.02
2.500 INMOBILIARIA COLONIAL SO 2.5%/17-28.11.2029	EUR	100'000			100'000	88'560.62	0.02
1.625 MAPFRE 1.625%/16-19.05.2026	EUR		100'000		100'000	91'850.03	0.02
2.875 MAPFRE SA (subordinated) 2.875%/22-13.04.2030	EUR		100'000		100'000	86'916.87	0.02
2.375 MERLIN PROPERTIES SOCIMI 2.375%/17-18.09.2029	EUR		100'000		100'000	87'995.55	0.02
1.000 RED ELECTRICA FINANCIACIONES (reg. -S-) S. -10- 1%/16-21.04.2026	EUR		100'000		100'000	90'754.20	0.02
0.375 SANTAN CONSUMER FINANCE 0.375%/20-17.01.2025	EUR	100'000		100'000			
0.500 SANTAN CONSUMER FINANCE 0.5%/22-14.01.2027	EUR	100'000			100'000	86'991.19	0.02
3.250 SANTANDER ISSUANCES (subordinated) 3.25%/16-04.04.2026	EUR	100'000			100'000	93'696.75	0.02
2.500 SANTANDER ISSUANCES 2.5%/15-18.03.2025	EUR	100'000			100'000	93'778.70	0.02
3.125 SANTANDER ISSUANCES SA UNIPERSONAL (subordinated) 3.125%/17-19.01.2027	EUR	100'000			100'000	93'135.49	0.02
2.932 TELEFONICA EMISIONES (reg. -S-) 2.932%/14-17.10.2029	EUR		200'000		200'000	184'342.32	0.04
5.445 TELEFONICA EMISIONES (reg. -S-) S. 25 5.445%/10-08.10.2029	GBP	50'000			50'000	56'255.07	0.01
1.460 TELEFONICA EMISIONES 1.46%/16-13.04.2026	EUR	100'000			100'000	91'247.80	0.02
5.213 TELEFONICA EMISIONES 5.213%/17-08.03.2047	USD	150'000			150'000	118'686.99	0.03
7.045 TELEFONICA EMISIONES 7.045%/06-20.06.2036	USD	54'000			54'000	52'391.75	0.01
5.375 TELEFONICA EMISIONES S. 4 T. 1 5.375%/06-02.02.2026	GBP	50'000			50'000	55'820.67	0.01
0.664 TELEFONICA EMISIONES SAU 0.664%/20-03.02.2030	EUR	100'000			100'000	81'219.48	0.02
1.715 TELEFONICA EMISIONES SAU 1.715%/17-12.01.2028	EUR	100'000			100'000	89'119.97	0.02
1.807 TELEFONICA EMISIONES SAU 1.807%/20-21.05.2032	EUR	100'000			100'000	82'590.70	0.02
1.864 TELEFONICA EMISIONES SAU 1.864%/20-13.07.2040	EUR		100'000		100'000	71'237.85	0.02
2.592 TELEFONICA EMISIONES SAU 2.592%/22-25.05.2031	EUR	100'000			100'000	89'883.25	0.02
4.103 TELEFONICA EMISIONES SAU 4.103%/17-08.03.2027	USD	150'000			150'000	127'918.07	0.03
4.183 TELEFONICA EMISIONES SAU 4.183%/23-21.11.2033	EUR		100'000		100'000	97'187.22	0.02
- UNICAJA BANCO SA FIX-TO-FRN FRN/21-01.12.2026	EUR	100'000			100'000	90'477.86	0.02
						<b>8'668'682.06</b>	<b>1.83</b>
<b>Sweden</b>							
1.375 ALFA LAVAL TREASURY INTL 1.375%/22-18.02.2029	EUR	100'000		100'000			
4.125 ASSA ABLOY AB 4.125%/23-13.09.2035	EUR		100'000		100'000	100'237.46	0.02
0.750 CASTELLUM AB S. -3- 0.75%/19-04.09.2026	EUR	100'000			100'000	86'646.24	0.02
2.375 EOT AB 2.375%/22-06.04.2028	EUR	100'000			100'000	88'642.57	0.02
0.250 ESSITY AB 0.25%/21-08.02.2031	EUR	150'000		150'000			
1.875 FASTIGHETS AB BALDER 1.875%/17-23.01.2026	EUR	100'000		100'000			
1.500 INVESTOR AB 1.5%/19-20.06.2039	EUR	100'000			100'000	71'511.33	0.02
1.000 SAMHALLSBYGGNADSBOLAGET 1%/20-12.08.2027	EUR	100'000		100'000			
2.125 SANDVIK AB 2.125%/22-07.06.2027	EUR	100'000			100'000	91'184.91	0.02
3.750 SANDVIK AB S. -23- 3.75%/22-27.09.2029	EUR	100'000			100'000	96'169.53	0.02
0.750 SKANDINAVISKA ENSKILDA 0.75%/22-09.08.2027	EUR	200'000			200'000	171'886.01	0.04
0.850 SKANDINAVISKA ENSKILDA -144A- 0.85%/20-02.09.2025	USD	10'000	200'000		210'000	173'244.46	0.04
1.200 SKANDINAVISKA ENSKILDA -144A- 1.2%/21-09.09.2026	USD		200'000		200'000	159'357.15	0.03
1.400 SKANDINAVISKA ENSKILDA -144A- 1.4%/21-19.11.2025	USD	50'000			50'000	41'288.19	0.01
3.250 SKANDINAVISKA ENSKILDA 3.25%/22-24.11.2025	EUR	100'000			100'000	94'598.19	0.02
3.750 SKANDINAVISKA ENSKILDA 3.75%/23-07.02.2028	EUR	100'000			100'000	95'014.61	0.02
4.000 SKANDINAVISKA ENSKILDA 4%/22-09.11.2026	EUR	100'000			100'000	95'724.52	0.02
3.125 SKF AB 3.125%/22-14.09.2028	EUR	100'000			100'000	93'358.47	0.02
0.050 SVENSKA HANDELSBANKEN AB 0.05%/21-06.09.2028	EUR	100'000			100'000	82'191.44	0.02
0.125 SVENSKA HANDELSBANKEN AB 0.125%/21-03.11.2026	EUR	100'000			100'000	87'157.00	0.02
1.375 SVENSKA HANDELSBANKEN AB 1.375%/22-23.02.2029	EUR	100'000			100'000	85'766.72	0.02
2.625 SVENSKA HANDELSBANKEN AB 2.625%/22-05.09.2029	EUR	100'000			100'000	91'767.13	0.02
3.375 SVENSKA HANDELSBANKEN AB 3.375%/23-17.02.2028	EUR	100'000			100'000	95'095.61	0.02
3.750 SVENSKA HANDELSBANKEN AB 3.75%/23-05.05.2026	EUR		100'000		100'000	95'617.80	0.02
3.875 SVENSKA HANDELSBANKEN AB 3.875%/23-10.05.2027	EUR		100'000		100'000	96'288.64	0.02
- SVENSKA HANDELSBANKEN AB FIX-TO-FRN -144A- FRN/21-11.06.2027	USD		250'000		250'000	199'821.95	0.04
0.250 SWEDBANK AB 0.25%/21-02.11.2026	EUR	100'000			100'000	87'553.40	0.02
1.300 SWEDBANK AB 1.3%/22-17.02.2027	EUR	100'000			100'000	88'244.26	0.02
5.337 SWEDBANK AB -144A- 5.337%/22-20.09.2027	USD		200'000		200'000	175'502.15	0.04
6.136 SWEDBANK AB -144A- 6.136%/23-12.09.2026	USD		200'000		200'000	178'412.54	0.04
3.356 SWEDBANK AB 3.356%/22-04.04.2025	USD	200'000			200'000	172'513.80	0.04
- SWEDBANK AB FIX-TO-FRN FRN/21-08.12.2027	GBP	100'000			100'000	99'814.47	0.02

# 1524 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- SWEDBANK AB FIX-TO-FRN FRN/21-20.05.2027	EUR	135'000			135'000	118'630.62	0.03
1.125 TELEFONAKTIEBOLAGET LM E 1.125%/22-08.02.2027	EUR	100'000			100'000	87'455.26	0.02
- TELIA CO AB (subordinated) FIX-TO-FRN FRN/20-11.05.2081	EUR	100'000			100'000	89'114.26	0.02
4.375 TELIA COMPANY AB 4.375%/12-05.12.2042	GBP		100'000		100'000	95'408.07	0.02
3.875 TELIASONERA (reg. -S-) S. -69- 3.875%/10-01.10.2025	EUR	50'000			50'000	47'817.00	0.01
3.000 TELIASONERA 3%/12-07.09.2027	EUR		100'000		100'000	94'143.66	0.02
- VOLVO TREASURY AB 0%/21-09.05.2024	EUR	100'000		100'000			
0.625 VOLVO TREASURY AB 0.625%/22-14.02.2025	EUR	100'000			100'000	92'497.05	0.02
4.750 VOLVO TREASURY AB 4.75%/22-15.06.2026	GBP	100'000			100'000	110'294.69	0.02
						<b>3'829'971.16</b>	<b>0.81</b>
<b>Switzerland</b>							
- BANK JULIUS BAER 0%/21-25.06.2024	EUR	100'000		100'000			
2.750 CRED SUISSE GROUP FUNDING LTD 2.75%/16-08.08.2025	GBP	100'000			100'000	107'310.69	0.02
0.250 CREDIT SUISSE AG LONDON 0.25%/21-01.09.2028	EUR	100'000			100'000	81'834.10	0.02
0.250 CREDIT SUISSE AG LONDON 0.25%/21-05.01.2026	EUR	100'000			100'000	89'283.87	0.02
0.625 CREDIT SUISSE GROUP AG 0.625%/21-18.01.2033	EUR	100'000			100'000	71'431.29	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/20-01.04.2031	USD	250'000			250'000	202'454.79	0.04
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/21-14.05.2032	USD	250'000			250'000	185'036.96	0.04
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-12.08.2033	USD		250'000		250'000	229'810.39	0.05
- CREDIT SUISSE GROUP AG FIX-TO-FRN -144A- FRN/22-15.07.2026	USD	250'000			250'000	221'681.99	0.05
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/19-24.06.2027	EUR		100'000		100'000	89'027.54	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/20-09.06.2028	GBP		100'000		100'000	100'743.42	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/20-14.01.2028	EUR	131'000			131'000	113'774.96	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/21-15.11.2029	GBP		100'000		100'000	97'101.12	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-01.03.2029	EUR	100'000			100'000	108'076.01	0.02
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-02.04.2032	EUR	200'000			200'000	176'728.65	0.04
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-07.09.2033	GBP		100'000		100'000	124'378.23	0.03
- CREDIT SUISSE GROUP AG FIX-TO-FRN FRN/22-13.10.2026	EUR	100'000			100'000	92'530.40	0.02
- CREDIT SUISSE GROUP AG FRN/20-02.04.2026	EUR		103'000		103'000	97'203.53	0.02
4.550 CREDIT SUISSE GROUP FUNDING (GUERNSEY) LTD 4.55%/16-17.04.2026	USD	250'000		250'000			
0.495 CREDIT SUISSE NEW YORK 0.495%/21-02.02.2024	USD	250'000		250'000			
2.950 CREDIT SUISSE NEW YORK 2.95%/20-09.04.2025	USD	250'000			250'000	213'807.13	0.05
4.840 RAIFFEISEN SCHWEIZ 4.84%/23-03.11.2028	EUR		100'000		100'000	98'184.91	0.02
1.100 UBS AG AUSTRALIA 1.1%/21-26.02.2026	AUD	30'000			30'000	15'945.18	0.00
1.200 UBS AG AUSTRALIA 1.2%/20-30.07.2025	AUD	40'000			40'000	21'773.07	0.00
0.010 UBS AG LONDON 0.01%/21-29.06.2026	EUR	200'000			200'000	175'857.70	0.04
1.250 UBS AG LONDON 1.25%/23-01.06.2026	USD		200'000		200'000	161'490.89	0.03
0.450 UBS AG LONDON -144A- 0.45%/21-09.02.2024	USD	325'000		325'000			
1.250 UBS AG LONDON -144A- 1.25%/21-01.06.2026	USD	200'000		200'000			
1.375 UBS AG LONDON -144A- 1.375%/22-13.01.2025	USD		200'000		200'000	169'944.91	0.04
0.625 UBS GROUP AG 0.625%/21-24.02.2033	EUR		200'000		200'000	143'457.19	0.03
- UBS GROUP AG FIX-TO-FRN -144A- FRN/21-11.02.2032	USD	200'000			200'000	138'995.13	0.03
- UBS GROUP AG FIX-TO-FRN -144A- FRN/22-11.02.2043	USD	200'000			200'000	126'681.65	0.03
- UBS GROUP AG FIX-TO-FRN -144A- FRN/23-12.01.2034	USD		200'000		200'000	178'354.44	0.04
- UBS GROUP AG FIX-TO-FRN -144A- FRN/24-08.02.2030	USD		200'000		200'000	174'807.98	0.04
- UBS GROUP AG FIX-TO-FRN -144A- FRN/24-08.02.2035	USD		200'000		200'000	174'049.19	0.04
- UBS GROUP AG FIX-TO-FRN FRN/20-05.11.2028	EUR	200'000			200'000	166'582.17	0.04
- UBS GROUP AG FIX-TO-FRN FRN/21-03.11.2026	EUR	200'000			200'000	179'067.06	0.04
- UBS GROUP AG FIX-TO-FRN FRN/23-11.01.2031	EUR		200'000		200'000	194'258.19	0.04
4.125 UBS GROUP FUNDING (JERSEY) LIMITED -144A- 4.125%/15-24.09.2025	USD	200'000			200'000	172'269.34	0.04
- UBS GROUP FUNDING SWITZERLAND FIX-TO-FRN 1.25%/18-17.04.2025	EUR	200'000		200'000			
4.550 UBS GROUP INC. 4.55%/23-17.04.2026	USD		250'000		250'000	216'220.25	0.05
- UBS GROUP INC. FIX-TO-FRN -144A- FRN/20-30.01.2027	USD	200'000			200'000	162'137.17	0.03
						<b>5'072'291.49</b>	<b>1.07</b>
<b>Thailand</b>							
5.500 BANGKOK BANK PCL/HK 5.5%/23-21.09.2033	USD		200'000		200'000	176'741.55	0.04
4.400 GC TREASURY CENTRE CO 4.4%/22-30.03.2032	USD		200'000		200'000	160'080.10	0.03
4.625 THAI OIL TRSRY CENTER 4.625%/18-20.11.2028	USD	200'000			200'000	170'938.10	0.04
						<b>507'759.75</b>	<b>0.11</b>
<b>United Kingdom</b>							
5.750 3I GROUP (reg. -S-) S. -77362- 5.75%/1999-03.12.2032	GBP	31'000			31'000	35'698.91	0.01
4.875 3I GROUP PLC 4.875%/23-14.06.2029	EUR		100'000		100'000	98'934.84	0.02
3.875 ABBEY NATIONAL TREASURY SERVICES (reg. -S-) 3.875%/14-15.10.2029	GBP		100'000		100'000	103'696.24	0.02
5.981 AFFINITY SUTTON CM PLC 5.981%/08-17.09.2038	GBP	50'000			50'000	58'491.13	0.01
5.875 AFFINITY WATER FIN 2004 5.875%/04-13.07.2026	GBP	20'000			20'000	22'396.88	0.00
2.000 ANGLIAN WATER OS 2%/21-31.07.2028	GBP	100'000			100'000	90'177.42	0.02
6.000 ANGLIAN WATER SERV FIN 6%/23-20.06.2039	GBP		100'000		100'000	115'636.73	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
6.293	ANGLIAN WATER SERV FIN S. -8- 6.293%/02-30.07.2030	GBP	10'000		10'000	11'665.37	0.00	
6.625	ANGLIAN WATER SERVICES FINANCING 6.625%/99-15.01.2029	GBP	20'000		20'000	23'468.63	0.00	
4.000	ANGLO AMERICAN CAPITAL -144A- 4%/17-11.09.2027	USD	200'000		200'000	167'716.61	0.04	
3.875	ANGLO AMERICAN CAPITAL 3.875%/22-16.03.2029	USD	200'000		200'000	163'309.98	0.03	
4.500	ANGLO AMERICAN CAPITAL 4.5%/23-15.09.2028	EUR		100'000	100'000	98'243.99	0.02	
4.750	ANGLO AMERICAN CAPITAL 4.75%/22-21.09.2032	EUR	100'000	100'000				
5.000	ANGLO AMERICAN CAPITAL 5%/23-15.03.2031	EUR	100'000		100'000	100'621.48	0.02	
2.308	ANNINGTON FUNDING PLC 2.308%/21-06.10.2032	GBP		100'000	100'000	85'799.98	0.02	
3.184	ANNINGTON FUNDING PLC 3.184%/17-12.07.2029	GBP	100'000		100'000	98'474.50	0.02	
5.625	ANTOFAGASTA PLC 5.625%/22-13.05.2032	USD		200'000	200'000	176'035.14	0.04	
2.500	ASSOCIATED BRITISH FOODS 2.5%/22-16.06.2034	GBP	100'000		100'000	90'718.75	0.02	
5.412	ASTER TREASURY PLC 5.412%/23-20.12.2032	GBP		100'000	100'000	114'950.59	0.02	
1.250	ASTRAZENECA 1.25%/16-12.05.2028	EUR		100'000	100'000	88'082.26	0.02	
3.375	ASTRAZENECA 3.375%/15-16.11.2025	USD	77'000		77'000	65'946.08	0.01	
4.375	ASTRAZENECA 4.375%/15-16.11.2045	USD	30'000		30'000	23'352.13	0.00	
6.450	ASTRAZENECA 6.45%/07-15.09.2037	USD	76'000		76'000	75'362.24	0.02	
0.375	ASTRAZENECA PLC 0.375%/21-03.06.2029	EUR	100'000		100'000	82'101.86	0.02	
0.700	ASTRAZENECA PLC 0.7%/20-08.04.2026	USD	64'000		64'000	51'586.76	0.01	
2.125	ASTRAZENECA PLC 2.125%/20-06.08.2050	USD	50'000		50'000	25'960.47	0.01	
3.625	ASTRAZENECA PLC 3.625%/23-03.03.2027	EUR		100'000	100'000	96'100.92	0.02	
3.750	ASTRAZENECA PLC 3.75%/23-03.03.2032	EUR		100'000	100'000	97'859.97	0.02	
4.375	ASTRAZENECA PLC 4.375%/18-17.08.2048	USD	62'000		62'000	48'474.95	0.01	
-	AVIVA FIX-TO-FRN 6.125%/01-14.11.2036	GBP	110'000	30'000	80'000	89'868.22	0.02	
4.000	AVIVA PLC (subordinated) 4%/20-02.10.2030	CAD	200'000		200'000	119'954.62	0.03	
-	AVIVA PLC (subordinated) FIX-TO-FRN FRN/23-27.11.2053	GBP		100'000	100'000	115'151.09	0.02	
1.875	AVIVA PLC 1.875%/18-13.11.2027	EUR		100'000	100'000	91'615.62	0.02	
1.668	B.A.T. INTERNATIONAL FINANCE LTD 1.668%/20-25.03.2026	USD	36'000		36'000	29'372.66	0.01	
1.900	BAE SYSTEMS PLC 1.9%/20-15.02.2031	USD		200'000	200'000			
5.800	BAE SYSTEMS PLC -144A- 5.8%/11-11.10.2041	USD	40'000		40'000	35'274.04	0.01	
3.400	BAE SYSTEMS PLC 3.4%/20-15.04.2030	USD	200'000		200'000	159'222.70	0.03	
3.650	BARCLAYS 3.65%/15-16.03.2025	USD		200'000	200'000			
5.750	BARCLAYS BANK (subordinated) S. 105 T. 1 5.75%/01-14.09.2026	GBP	100'000	90'000	10'000	11'187.30	0.00	
3.250	BARCLAYS BANK 3.25%/16-12.02.2027	GBP	100'000		100'000	104'111.70	0.02	
4.375	BARCLAYS BANK 4.375%/14-11.09.2024	USD	200'000	200'000				
4.375	BARCLAYS BANK 4.375%/16-12.01.2026	USD		250'000	250'000	215'606.17	0.05	
5.200	BARCLAYS BANK 5.2%/16-12.05.2026	USD	200'000		200'000	173'978.71	0.04	
-	BARCLAYS BANK UK PLC FIX-TO-FRN FRN/21-12.05.2032	EUR	100'000		100'000	77'109.62	0.02	
3.564	BARCLAYS PLC (subordinated) 3.564%/20-23.09.2035	USD		200'000	200'000	147'775.25	0.03	
-	BARCLAYS PLC (subordinated) FIX-TO-FRN FRN/21-22.03.2031	EUR	100'000		100'000	87'719.21	0.02	
-	BARCLAYS PLC FIX-TO-FRN FRN/20-07.05.2026	USD	200'000		200'000	170'255.92	0.04	
-	BARCLAYS PLC FIX-TO-FRN FRN/21-09.06.2027	JPY	100'000'000		100'000'000	573'360.34	0.12	
-	BARCLAYS PLC FIX-TO-FRN FRN/21-09.08.2029	EUR		200'000	200'000	164'157.99	0.03	
-	BARCLAYS PLC FIX-TO-FRN FRN/21-10.03.2032	USD	200'000		200'000	143'785.56	0.03	
-	BARCLAYS PLC FIX-TO-FRN FRN/21-24.11.2032	USD	200'000		200'000	143'409.86	0.03	
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2028	USD	200'000		200'000	186'122.40	0.04	
-	BARCLAYS PLC FIX-TO-FRN FRN/22-02.11.2033	USD	200'000		200'000	192'706.62	0.04	
-	BARCLAYS PLC FIX-TO-FRN FRN/22-28.01.2028	EUR	100'000		100'000	87'589.62	0.02	
-	BARCLAYS PLC FIX-TO-FRN FRN/22-29.01.2034	EUR		100'000	100'000	100'916.87	0.02	
-	BARCLAYS PLC FIX-TO-FRN FRN/23-06.11.2029	GBP	100'000		100'000	116'509.99	0.02	
-	BARCLAYS PLC FIX-TO-FRN FRN/23-08.08.2030	EUR	200'000	200'000				
-	BARCLAYS PLC FIX-TO-FRN FRN/23-09.05.2027	USD	200'000		200'000	176'471.16	0.04	
-	BARCLAYS PLC FIX-TO-FRN FRN/23-09.05.2034	USD		200'000	200'000	178'279.31	0.04	
3.950	BAT INTERNATIONAL FINANCE -144A- 3.95%/15-15.06.2025	USD	106'000		106'000	91'275.13	0.02	
6.000	BAT INTERNATIONAL FINANCE 6%/09-24.11.2034	GBP	50'000		50'000	54'058.56	0.01	
4.448	BAT INTERNATIONAL FINANCE PLC 4.448%/22-16.03.2028	USD	44'000		44'000	37'369.08	0.01	
2.250	BAT INTERNATIONAL FINANCE S. -56- 2.25%/16-09.09.2052	GBP	100'000		100'000	48'299.94	0.01	
2.250	BAT INTL FINANCE PLC 2.25%/17-16.01.2030	EUR	100'000		100'000	86'034.48	0.02	
5.931	BAT INTL FINANCE PLC 5.931%/23-02.02.2029	USD		330'000	280'000	50'000	44'943.73	0.01
5.125	BC ENERGY CAPITAL S. 20 (reg. -S-) 5.125%/10-01.12.2025	GBP		50'000	50'000			
5.000	BG ENERGY CAPITAL (reg. -S-) S. 21 5%/11-04.11.2036	GBP	100'000		100'000	109'854.72	0.02	
3.459	BLEND FUNDING PLC S. -1- 3.459%/18-21.09.2047	GBP	100'000		100'000	83'035.41	0.02	
3.723	BP CAPITAL MARKET 3.723%/16-28.11.2028	USD	38'000		38'000	31'769.22	0.01	
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000	92'041.56	0.02	
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	EUR	100'000		100'000	89'079.00	0.02	
-	BP CAPITAL MARKETS PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP		100'000	100'000	104'489.30	0.02	
1.104	BP CAPITAL MARKETS PLC 1.104%/19-15.11.2034	EUR	100'000		100'000	73'463.83	0.02	
1.231	BP CAPITAL MARKETS PLC 1.231%/19-08.05.2031	EUR	100'000		100'000	81'103.22	0.02	
1.876	BP CAPITAL MARKETS PLC 1.876%/20-07.04.2024	EUR	100'000	100'000				

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.519	BP CAPITAL MARKETS PLC 2.519%/20-07.04.2028	EUR		100'000	100'000	92'015.84	0.02	
3.279	BP CAPITAL MARKETS PLC 3.279%/17-19.09.2027	USD	37'000	510'000	547'000	456'036.74	0.10	
4.250	BRAMBLES FINANCE PLC 4.25%/23-22.03.2031	EUR		100'000	100'000	98'016.25	0.02	
2.500	BRITISH SKY BROADCASTING GROUP 2.5%/14-15.09.2026	EUR		200'000	200'000	186'202.38	0.04	
0.500	BRITISH TELECOMMUNICATIO 0.5%/19-12.09.2025	EUR	100'000		100'000	90'632.22	0.02	
1.125	BRITISH TELECOMMUNICATIO 1.125%/19-12.09.2029	EUR	100'000		100'000	83'811.37	0.02	
1.500	BRITISH TELECOMMUNICATIO 1.5%/17-23.06.2027	EUR	100'000		100'000	89'245.76	0.02	
2.750	BRITISH TELECOMMUNICATIO 2.75%/22-30.08.2027	EUR		100'000	100'000	92'720.03	0.02	
3.125	BRITISH TELECOMMUNICATIO 3.125%/17-21.11.2031	GBP	100'000		100'000	97'145.68	0.02	
4.250	BRITISH TELECOMMUNICATIO 4.25%/23-06.01.2033	EUR		100'000	100'000	97'744.67	0.02	
1.750	BRITISH TELECOMMUNICATIONS 1.75%/16-10.03.2026	EUR		100'000	100'000	91'754.74	0.02	
-	BRITISH TELECOMMUNICATIONS STEP UP 00-15.12.2030	USD	110'000		110'000	118'457.41	0.03	
2.340	BROOKFIELD FIN I UK PLC 2.34%/21-30.01.2032	USD		360'000	30'000	21'167.67	0.00	
5.750	BT GROUP (reg. -S-) 5.75%/99-07.12.2028	GBP	10'000		10'000	11'519.90	0.00	
1.750	BUPA FINANCE PLC 1.75%/20-14.06.2027	GBP		100'000	100'000	99'050.36	0.02	
3.125	CADENT FINANCE PLC S. -9- 3.125%/18-21.03.2040	GBP		100'000	100'000	81'024.90	0.02	
4.250	CENTRICA (reg. -S-) S. 22 4.25%/12-12.09.2044	GBP		100'000	100'000	89'863.79	0.02	
7.000	CENTRICA (reg. -S-) S. 9 7%/08-19.09.2033	GBP	50'000		50'000	61'782.56	0.01	
1.875	CLARION FUNDING PLC 1.875%/20-22.01.2035	GBP	100'000		100'000	80'365.50	0.02	
1.625	CLOSE BROTHERS FIN PLC 1.625%/20-03.12.2030	GBP	100'000		100'000	81'404.73	0.02	
7.750	CLOSE BROTHERS GROUP PLC 7.75%/23-14.06.2028	GBP		100'000	100'000	110'850.51	0.02	
2.375	COCA-COLA 2.375%/13-07.05.2025	EUR	100'000		100'000	93'925.45	0.02	
0.200	COCA-COLA EUROPEAN PARTN 0.2%/20-02.12.2028	EUR	100'000		100'000	81'682.59	0.02	
2.000	COVENTRY BLDG SOCIETY 2%/21-20.12.2030	GBP	100'000		100'000	89'381.02	0.02	
4.125	CRH FINANCE UK (reg. -S-) S. -9- 4.125%/15-02.12.2029	GBP		100'000	100'000	105'467.26	0.02	
3.850	CSL FINANCE PLC -144A- 3.85%/22-27.04.2027	USD	50'000		50'000	42'410.78	0.01	
4.950	CSL FINANCE PLC -144A- 4.95%/22-27.04.2062	USD	16'000		16'000	12'749.93	0.00	
4.250	CSL UK HOLDINGS LTD 4.25%/22-27.04.2032	USD	56'000		56'000	46'559.60	0.01	
4.750	CSL UK HOLDINGS LTD 4.75%/22-27.04.2052	USD	40'000		40'000	31'791.11	0.01	
1.875	DERWENT LONDON PLC 1.875%/21-17.11.2031	GBP	100'000		100'000	86'946.14	0.02	
-	DEUTSCHE BANK AG LONDON BRANCH FRN/23-13.07.2027	USD		150'000	150'000	135'568.59	0.03	
5.875	DIAGEO CAPITAL 5.875%/06-30.09.2036	USD	32'000	230'000	262'000	246'021.65	0.05	
2.375	DIAGEO CAPITAL PLC 2.375%/19-24.10.2029	USD	200'000		200'000	154'621.86	0.03	
3.875	DIAGEO CAPITAL PLC 3.875%/13-29.04.2043	USD	9'000		9'000	6'703.12	0.00	
2.375	DIAGEO FINANCE (reg. -S-) 2.375%/14-20.05.2026	EUR		100'000	100'000	93'280.33	0.02	
1.500	DIAGEO FINANCE PLC 1.5%/18-22.10.2027	EUR		100'000	100'000	89'449.68	0.02	
1.875	DIAGEO FINANCE PLC 1.875%/20-27.03.2027	EUR	100'000		100'000	91'278.29	0.02	
2.500	DIAGEO FINANCE PLC 2.5%/20-27.03.2032	EUR		100'000	100'000	89'236.23	0.02	
4.500	DS SMITH PLC 4.5%/23-27.07.2030	EUR		100'000	100'000	98'148.70	0.02	
2.742	EVERSHOLT FUNDING PLC 2.742%/20-30.06.2040	GBP		100'000	100'000	77'829.49	0.02	
0.739	EXPERIAN FINANCE PLC 0.739%/20-29.10.2025	GBP	100'000		100'000			
1.375	EXPERIAN FINANCE PLC 1.375%/17-25.06.2026	EUR		100'000	100'000	90'485.48	0.02	
4.500	FERGUSON FINANCE PLC -144A- 4.5%/18-24.10.2028	USD	200'000		200'000	171'504.61	0.04	
5.250	GLAXOSMITHKLINE (reg. -S-) S. 1 T. 1 5.25%/01-19.12.2033	GBP	68'000		45'000	23'000	26'578.26	0.01
1.000	GLAXOSMITHKLINE CAPITAL 1%/17-12.09.2026	EUR		100'000	100'000	89'872.76	0.02	
1.750	GLAXOSMITHKLINE CAPITAL 1.75%/18-21.05.2030	EUR		100'000	100'000	86'772.98	0.02	
3.375	GLAXOSMITHKLINE CAPITAL 3.375%/19-01.06.2029	USD	85'000		85'000	70'234.68	0.01	
5.250	GLAXOSMITHKLINE CAPITAL 5.25%/07-10.04.2042	GBP	50'000		50'000	56'433.85	0.01	
6.375	GLAXOSMITHKLINE CAPITAL 6.375%/08-09.03.2039	GBP	50'000		50'000	62'876.92	0.01	
4.000	GLAXOSMITHKLINE CAPITAL S. 8 4%/05-16.06.2025	EUR	50'000		50'000	47'852.26	0.01	
2.875	GSK CONSUMER HEALTHCARE 2.875%/22-29.10.2028	GBP		100'000	100'000	102'326.20	0.02	
7.250	HAMMERSON PLC 7.25%/98-21.04.2028	GBP	20'000		20'000	22'833.07	0.00	
6.000	HAMMERSON REIT (reg. -S-) 6%/04-23.02.2026	GBP	10'000		10'000			
6.000	HBOS PLC (subordinated) -144A- 6%/03-01.11.2033	USD	34'000		34'000	28'354.02	0.01	
-	HBOS TSY SERVICES S. 0024 (subordinated) FIX-TO-FLOATERS 4.5%/05-18.03.2030	EUR	23'000		23'000	21'843.50	0.00	
-	HITACHI CAPITAL UK PLC 0%/21-29.10.2024	EUR	100'000		100'000			
0.250	HITACHI CAPITAL UK PLC 0.25%/22-03.02.2025	EUR	100'000		100'000	91'975.81	0.02	
2.625	HSBC (reg. -S-) S. 25 2.625%/16-16.08.2028	GBP		100'000	100'000	100'129.69	0.02	
4.750	HSBC BANK 4.75%/06-24.03.2046	GBP	100'000		100'000	95'766.73	0.02	
6.750	HSBC HOLDINGS (subordinated) (reg. -S-) S.13 6.75%/08-11.09.2028	GBP	50'000		50'000	57'997.69	0.01	
3.125	HSBC HOLDINGS (subordinated) 3.125%/16-07.06.2028	EUR	200'000		200'000	184'388.06	0.04	
0.875	HSBC HOLDINGS 0.875%/16-06.09.2024	EUR	100'000		100'000	93'838.73	0.02	
2.500	HSBC HOLDINGS 2.5%/16-15.03.2027	EUR	100'000		100'000	92'156.86	0.02	
3.900	HSBC HOLDINGS 3.9%/16-25.05.2026	USD		200'000	200'000	170'652.56	0.04	
4.300	HSBC HOLDINGS 4.3%/16-08.03.2026	USD	200'000		200'000	172'316.00	0.04	
5.750	HSBC HOLDINGS 5.75%/02-20.12.2027	GBP	27'000		27'000	30'477.89	0.01	
6.100	HSBC HOLDINGS 6.1%/11-14.01.2042	USD	32'000		32'000	30'790.10	0.01	
6.500	HSBC HOLDINGS 6.5%/07-15.09.2037	USD		100'000	100'000	92'696.45	0.02	
-	HSBC HOLDINGS FIX-TO-FRN 4.041%/17-13.03.2028	USD	200'000		200'000	168'743.95	0.04	
7.000	HSBC HOLDINGS PLC (reg. -S-) S. 12 7%/08-07.04.2038	GBP		50'000	50'000	59'866.18	0.01	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.250	HSBC HOLDINGS PLC (subordinated) 5.25%/14-14.03.2044	USD	200'000		200'000	167'565.79	0.04
6.800	HSBC HOLDINGS PLC (subordinated) 6.8%/22-01.06.2038	USD	100'000		100'000	92'445.59	0.02
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/22-16.11.2034	GBP	100'000		100'000	120'704.75	0.03
-	HSBC HOLDINGS PLC (subordinated) FIX-TO-FRN FRN/23-20.06.2034	USD		200'000	200'000	179'249.26	0.04
3.196	HSBC HOLDINGS PLC 3.196%/16-05.12.2023	CAD	150'000		150'000		
4.755	HSBC HOLDINGS PLC 4.755%/22-09.06.2028	USD	200'000		200'000	171'953.46	0.04
4.950	HSBC HOLDINGS PLC 4.95%/20-31.03.2030	USD		200'000	200'000	172'439.18	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-18.04.2026	USD	200'000		200'000	168'040.07	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/20-24.05.2027	USD		200'000	200'000	161'211.34	0.03
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-17.08.2024	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-17.08.2029	USD		200'000	200'000	152'896.29	0.03
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.07.2027	GBP	100'000		100'000	101'832.76	0.02
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/21-24.09.2029	EUR		100'000	100'000	82'746.02	0.02
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2026	USD	200'000		200'000	181'235.70	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-03.11.2028	USD	200'000		200'000	186'447.83	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-11.08.2033	USD		200'000	200'000	173'038.45	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/22-15.06.2027	EUR	103'000		103'000	96'181.80	0.02
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-09.03.2029	USD	200'000		200'000	179'915.60	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-09.03.2034	USD	200'000		200'000	182'755.02	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-14.08.2027	USD	200'000		200'000	177'197.33	0.04
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-14.09.2031	GBP	100'000		100'000	117'880.02	0.02
-	HSBC HOLDINGS PLC FIX-TO-FRN FRN/23-23.05.2033	EUR		100'000	100'000	100'080.23	0.02
-	HSBC HOLDINGS PLC FRN/18-19.06.2029	USD	200'000		200'000	169'416.63	0.04
-	HSBC HOLDINGS PLC FRN/21-24.05.2025	USD	200'000		200'000		
-	HSBC HOLDINGS PLC FRN/21-24.05.2032	USD		200'000	200'000	145'523.62	0.03
-	HSBC HOLDINGS PLC FRN/22-03.11.2033	USD	200'000		200'000	198'306.01	0.04
4.292	HSBC HOLDINGS PLC/18-12.09.2026	USD	200'000		200'000	172'685.91	0.04
3.125	IG GROUP HOLDINGS PLC 3.125%/21-18.11.2028	GBP	100'000		100'000	94'878.99	0.02
6.125	IMPERIAL BRANDS FIN PLC -144A- 6.125%/22-27.07.2027	USD	200'000		200'000	179'292.71	0.04
2.125	IMPERIAL BRANDS FIN PLC 2.125%/19-12.02.2027	EUR	100'000		100'000	91'078.18	0.02
4.875	IMPERIAL TOBACCO FINANCE 4.875%/14-07.06.2032	GBP	100'000		100'000	101'613.34	0.02
2.125	INTERCONTINENTAL HOTELS 2.125%/18-15.05.2027	EUR	100'000		100'000	90'872.36	0.02
2.500	INTERMEDIATE CAPITAL GRO 2.5%/22-28.01.2030	EUR	100'000		100'000	84'490.78	0.02
3.750	INVESCO FINANCE 3.75%/15-15.01.2026	USD	44'000		44'000	37'651.11	0.01
5.375	INVESCO FINANCE 5.375%/13-30.11.2043	USD	5'000		5'000	4'249.64	0.00
-	INVESTEC PLC FIX-TO-FRN FRN/21-16.07.2028	GBP	100'000		100'000	95'018.22	0.02
3.375	KARBON HOMES LTD 3.375%/18-15.11.2047	GBP	100'000		100'000	83'802.85	0.02
2.399	LAND SECURITIES CM PLC 2.399%/17-08.02.2031	GBP	100'000		100'000	99'077.10	0.02
5.875	LEGAL & GENERAL FIN PLC S. -38- 5.875%/00-11.12.2031	GBP	30'000		30'000	35'297.84	0.01
5.875	LEGAL & GENERAL FIN PLC S. -57- 5.875%/02-05.04.2033	GBP	35'000		35'000	40'892.72	0.01
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN 5.375%/15-27.10.2045	GBP	100'000		100'000	110'273.53	0.02
-	LEGAL & GENERAL GROUP (subordinated) FIX-TO-FRN 5.5%/14-27.06.2064	GBP		100'000	100'000	107'230.49	0.02
3.500	LENDLEASE EUROPE FIN PLC 3.5%/21-02.12.2033	GBP	100'000		100'000		
1.875	LIVESTRENGTH TREASURY PLC 1.875%/21-18.02.2056	GBP	100'000		100'000	53'905.96	0.01
4.582	LLOYDS BANK GROUP 4.582%/16-10.12.2025	USD	200'000		200'000	172'554.32	0.04
4.250	LLOYDS BANK PLC 4.25%/15-28.08.2025	AUD	30'000		30'000	17'042.80	0.00
-	LLOYDS BANKING GROUP FIX-TO-FRN 3.574%/17-07.11.2028	USD	200'000		200'000	164'247.90	0.03
4.344	LLOYDS BANKING GROUP PLC (subordinated) 4.344%/18-09.01.2048	USD		200'000	200'000	138'330.63	0.03
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/20-18.03.2030	EUR	100'000		100'000	94'831.66	0.02
-	LLOYDS BANKING GROUP PLC (subordinated) FIX-TO-FRN FRN/24-05.04.2034	EUR		100'000	100'000	93'341.32	0.02
-	LLOYDS BANKING GROUP PLC (subordinated) S. -14S- FIX-TO-FRN FRN/20-03.12.2035	GBP	100'000		100'000	88'136.85	0.02
4.250	LLOYDS BANKING GROUP PLC 4.25%/17-22.11.2027	AUD		20'000	20'000	11'015.09	0.00
4.375	LLOYDS BANKING GROUP PLC 4.375%/18-22.03.2028	USD	200'000		200'000	170'091.40	0.04
4.550	LLOYDS BANKING GROUP PLC 4.55%/18-16.08.2028	USD	200'000		200'000	170'865.08	0.04
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-01.04.2026	EUR		100'000	100'000	94'798.30	0.02
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-05.02.2026	USD	200'000		200'000	170'652.97	0.04
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/20-09.07.2025	USD	200'000		200'000		
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/21-11.05.2027	USD		200'000	200'000	161'539.67	0.03
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-10.06.2027	AUD		40'000	40'000	23'034.82	0.00
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/22-11.08.2033	USD	200'000		200'000		
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-06.03.2029	USD		200'000	200'000	177'825.49	0.04
-	LLOYDS BANKING GROUP PLC FIX-TO-FRN FRN/23-17.03.2029	AUD		100'000	100'000	58'122.94	0.01
6.500	LLOYDS TSB (reg. -S-) S. EMTN 4133 6.5%/10-17.09.2040	GBP	34'000		134'000	168'453.43	0.04
7.625	LLOYDS TSB BANK (reg. -S-) 7.625%/10-22.04.2025	GBP	20'000		20'000		
6.125	LONDON POWER NETWORKS 6.125%/02-07.06.2029	GBP	10'000		10'000	11'469.22	0.00
1.625	LONDON STOCK EXCHANGE PL 1.625%/21-06.04.2030	GBP	100'000		100'000	93'609.20	0.02
0.650	LSEGA FINANCING PLC -144A- 0.65%/21-06.04.2024	USD	200'000		200'000		

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1.375	LSEGA FINANCING PLC -144A- 1.375%/21-06.04.2026	USD	800'000	400'000	400'000	324'978.15	0.07
3.000	MARTLET HOMES LTD 3%/17-09.05.2052	GBP	100'000		100'000	74'277.19	0.02
0.875	MOTABILITY OPERATIONS 0.875%/17-14.03.2025	EUR	100'000		100'000	92'577.09	0.02
0.375	MOTABILITY OPERATIONS GR 0.375%/19-03.01.2026	EUR		200'000	200'000	179'621.65	0.04
1.500	MOTABILITY OPERATIONS GR 1.5%/21-20.01.2041	GBP	100'000		100'000	65'603.62	0.01
2.125	MOTABILITY OPERATIONS GR 2.125%/22-18.01.2042	GBP	100'000		100'000	71'928.08	0.02
5.750	MOTABILITY OPERATIONS GR 5.75%/23-11.09.2048	GBP		100'000	100'000	116'700.45	0.02
5.818	NAT GRID ELECTY SW 5.818%/23-31.07.2041	GBP		100'000	100'000	113'935.87	0.02
2.750	NATIONAL GRID GAS FINANCE (reg -S-) S. -4- 2.75%/16-22.09.2046	GBP	100'000		100'000	69'053.23	0.01
0.250	NATIONAL GRID PLC 0.25%/21-01.09.2028	EUR	100'000		100'000	82'083.76	0.02
2.179	NATIONAL GRID PLC 2.179%/22-30.06.2026	EUR	100'000		100'000	92'124.47	0.02
4.275	NATIONAL GRID PLC 4.275%/23-16.01.2035	EUR		100'000	100'000	96'178.10	0.02
5.602	NATIONAL GRID PLC 5.602%/23-12.06.2028	USD	300'000		300'000	267'495.64	0.06
5.809	NATIONAL GRID PLC 5.809%/23-12.06.2033	USD	50'000		50'000	44'491.39	0.01
0.250	NATIONWIDE BLDG SOCIETY 0.25%/20-22.07.2025	EUR	100'000		100'000	90'815.18	0.02
1.000	NATIONWIDE BLDG SOCIETY -144A- 1%/20-28.08.2025	USD	200'000		200'000	165'293.70	0.03
1.500	NATIONWIDE BLDG SOCIETY -144A- 1.5%/21-13.10.2026	USD		200'000	200'000	159'762.85	0.03
3.250	NATIONWIDE BLDG SOCIETY 3.25%/22-05.09.2029	EUR	100'000		100'000	93'683.41	0.02
4.500	NATIONWIDE BLDG SOCIETY 4.5%/23-01.11.2026	EUR		100'000	100'000	97'301.57	0.02
-	NATIONWIDE BLDG SOCIETY FIX-TO-FRN -144A- FRN/22-16.02.2028	USD	200'000		200'000	162'883.82	0.03
-	NATIONWIDE BLDG SOCIETY FIX-TO-FRN -144A- FRN/23-18.10.2027	USD		200'000	200'000	180'254.36	0.04
4.363	NATIONWIDE BUILDING SOCIETY 4.363%/18-01.08.2024	USD	200'000		200'000		
4.250	NATL GAS TRANSMISSION 4.25%/23-05.04.2030	EUR		100'000	100'000		
2.301	NATL GRID ELECT TRANS 2.301%/21-22.06.2029	CAD	200'000		200'000	115'169.88	0.02
0.872	NATL GRID ELECT TRANS S. -89- 0.872%/20-26.11.2040	EUR	100'000		100'000	62'671.28	0.01
-	NATWEST GROUP PLC (subordinated) FIX-TO-FRN FRN/22-06.06.2033	GBP	100'000		100'000	114'506.17	0.02
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-09.11.2028	GBP	100'000		100'000	98'742.94	0.02
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-14.06.2027	USD		200'000	200'000	160'973.69	0.03
-	NATWEST GROUP PLC FIX-TO-FRN FRN/21-26.02.2030	EUR	100'000		100'000	81'713.08	0.02
-	NATWEST GROUP PLC FIX-TO-FRN FRN/22-30.09.2028	USD		200'000	200'000	175'966.10	0.04
-	NATWEST GROUP PLC FRN/18-25.06.2024	USD	77'000		77'000		
0.125	NATWEST MARKETS PLC 0.125%/21-12.11.2025	EUR	100'000		100'000	89'638.35	0.02
0.125	NATWEST MARKETS PLC 0.125%/21-18.06.2026	EUR	100'000		100'000	88'135.63	0.02
1.000	NATWEST MARKETS PLC 1%/19-28.05.2024	EUR	100'000		100'000		
1.375	NATWEST MARKETS PLC 1.375%/22-02.03.2027	EUR	100'000		100'000	89'309.60	0.02
1.600	NATWEST MARKETS PLC -144A- 1.6%/21-29.09.2026	USD	200'000		200'000	160'366.36	0.03
2.750	NATWEST MARKETS PLC 2.75%/20-02.04.2025	EUR	100'000		100'000	94'359.97	0.02
3.625	NATWEST MARKETS PLC 3.625%/24-09.01.2029	EUR	100'000		100'000	94'804.02	0.02
6.375	NATWEST MARKETS PLC 6.375%/22-08.11.2027	GBP	100'000		100'000	115'110.99	0.02
4.500	NORTHUMBRIAN WATER FIN 4.5%/23-14.02.2031	GBP	100'000		100'000	104'846.85	0.02
5.625	NORTHUMBRIAN WATER FINANCE 5.625%/02-29.04.2033	GBP	10'000		10'000	11'164.58	0.00
2.875	NOTTING HILL GENESIS 2.875%/19-31.01.2029	GBP	100'000		100'000	100'251.09	0.02
3.750	NOTTING HILL HOUS TRST 3.75%/12-20.12.2032	GBP	100'000		100'000	100'253.32	0.02
0.800	OMNINCOM FINANCE HOLD 0.8%/19-08.07.2027	EUR	100'000		100'000	87'052.18	0.02
3.283	OPTIVO FINANCE PLC 3.283%/18-22.03.2048	GBP	100'000		100'000	77'271.22	0.02
2.000	ORBIT CAPITAL PLC 2%/20-24.11.2038	GBP	100'000		100'000	73'672.37	0.02
0.875	OTE PLC 0.875%/19-24.09.2026	EUR	100'000		100'000	89'044.69	0.02
5.625	PHOENIX GROUP HOLDINGS (subordinated) 5.625%/20-28.04.2031	GBP	100'000		100'000	104'853.53	0.02
3.125	PRUDENTIAL FUNDING (ASIA) PLC 3.125%/20-14.04.2030	USD	110'000	70'000	40'000	31'403.05	0.01
-	PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/18-20.10.2051	GBP	100'000		100'000	105'020.61	0.02
-	PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/19-20.07.2049	GBP	100'000		100'000	110'370.44	0.02
-	PRUDENTIAL PLC (subordinated) FIX-TO-FRN FRN/21-03.11.2033	USD		200'000	200'000	155'334.26	0.03
6.125	PRUDENTIAL PLC (subordinated) S. -1- 6.125%/01-19.12.2031	GBP	10'000		10'000	11'305.48	0.00
3.125	PRUDENTIAL PLC 3.125%/20-14.04.2030	USD	110'000		110'000		
5.875	PRUDENTIAL PLC 5.875%/99-11.05.2029	GBP	20'000		20'000	22'815.24	0.00
2.750	RECKITT BENCKISER TSY -144A- 2.75%/17-26.06.2024	USD	200'000		200'000		
3.000	RECKITT BENCKISER TSY -144A- 3%/17-26.06.2027	USD	200'000	200'000	400'000	331'639.59	0.07
0.875	RENTOKIL INITIAL PLC 0.875%/19-30.05.2026	EUR		100'000	100'000	89'901.35	0.02
4.125	RIO TINTO FINANCE 4.125%/12-21.08.2042	USD	12'000		12'000	9'037.43	0.00
4.000	RIO TINTO FINANCE S. 2012/1 4%/12-11.12.2029	GBP		100'000	100'000	106'704.75	0.02
4.750	RIO TINTO FINANCE USA 4.75%/12-22.03.2042	USD	42'000		42'000	34'666.50	0.01
-	RL FINANCE NO 4 PLC (subordinated) FIX-TO-FRN FRN/19-07.10.2049	GBP		100'000	100'000	90'380.14	0.02
8.000	ROTHESAY LIFE (subordinated) 8%/15-30.10.2025	GBP		100'000	100'000	114'352.46	0.02
-	ROYAL BANK OF SCOTLAND FIX-TO-FRN 1.75%/18-02.03.2026	EUR		100'000	100'000	93'148.83	0.02
-	ROYAL BANK OF SCOTLAND GROUP PLC	USD	200'000		200'000	172'174.68	0.04
-	ROYAL BANK OF SCOTLAND GROUP PLC FRN/18-18.05.2029	USD	200'000		200'000	171'369.33	0.04
-	ROYAL BK SCOTLAND GRP PLC FIX-TO-FRN FRN/19-22.03.2025	USD	200'000		200'000		
1.750	ROYALTY PHARMA PLC 1.75%/21-02.09.2027	USD	370'000		370'000	289'647.14	0.06
2.200	ROYALTY PHARMA PLC 2.2%/21-02.09.2030	USD	240'000		240'000	173'955.76	0.04
2.875	SAGE GROUP PLC (THE) 2.875%/22-08.02.2034	GBP	100'000		100'000	91'409.34	0.02
6.697	SANCTUARY CAPITAL 6.697%/09-23.03.2039	GBP	50'000		50'000	64'644.60	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.000	SANTANDER UK 4%/14-13.03.2024	USD	127'000		127'000			
5.625	SANTANDER UK GROUP HLDGS (subordinated) -144A- 5.625%/15-15.09.2045	USD	200'000		200'000			
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/18-15.11.2024	USD	200'000		200'000			
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/20-28.02.2025	EUR	200'000		200'000			
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-17.01.2029	GBP	100'000			100'000	98'079.08	0.02
-	SANTANDER UK GROUP HLDGS FIX-TO-FRN FRN/22-21.11.2026	USD		200'000	200'000	178'704.33	0.04	
-	SANTANDER UK GROUP HOLDINGS PLC FIX-TO-FRN FRN/20-21.08.2026	USD		200'000	200'000	164'967.45	0.03	
4.875	SCOTLAND GAS NETWORK PLC S. -A3- 4.875%/05-21.12.2034	GBP		100'000	100'000	105'521.84	0.02	
5.750	SEGRO PLC 5.75%/05-20.06.2035	GBP	13'000		13'000	14'887.10	0.00	
2.625	SEVERN TRENT WATER UTIL 2.625%/22-22.02.2033	GBP	100'000		100'000	90'498.21	0.02	
6.250	SEVERN TRENT WATER UTIL 6.25%/99-07.06.2029	GBP	20'000		20'000	23'192.39	0.00	
2.250	SKY (reg.-S-) 2.25%/15-17.11.2025	EUR	100'000		100'000	93'277.48	0.02	
6.500	SKY GROUP FINANCE PLC -144A- 6.5%/05-15.10.2035	USD	35'000		35'000	33'600.02	0.01	
2.032	SMITH & NEPHEW PLC 2.032%/20-14.10.2030	USD	108'000		108'000	77'997.20	0.02	
1.750	SOUTH E POWER NETWORKS 1.75%/21-30.09.2034	GBP	100'000		100'000	81'131.83	0.02	
5.500	SOUTH E POWER NETWORKS S. -1- 5.5%/03-05.06.2026	GBP	20'000		20'000	22'438.09	0.00	
6.375	SOUTH E POWER NETWORKS S. -3- 6.375%/09-12.11.2031	GBP	50'000		50'000	60'418.09	0.01	
5.500	SOUTHERN ELECTRIC POWER DISTRIBUTION (reg -S-) 5.5%/01-07.06.2032	GBP	5'000	25'000	30'000	34'595.12	0.01	
-	SSE PLC (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	GBP	100'000		100'000	105'614.29	0.02	
-	SSE PLC (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	EUR	100'000		100'000	92'360.79	0.02	
1.250	SSE PLC 1.25%/20-16.04.2025	EUR	100'000		100'000	92'724.79	0.02	
4.000	SSE PLC 4%/23-05.09.2031	EUR		100'000	100'000	97'593.16	0.02	
-	STANDARD CHARTE FIX-TO-FRN 17-03.10.2027	EUR	100'000		100'000	89'724.11	0.02	
4.375	STANDARD CHARTERED (reg. -S-) 4.375%/13-18.01.2038	GBP		100'000	100'000	99'172.89	0.02	
5.700	STANDARD CHARTERED (subordinated) -144A- 5.7%/14-26.03.2044	USD		200'000	200'000	170'566.41	0.04	
-	STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN -144A-FRN/20-18.02.2036	USD	200'000		200'000	145'684.35	0.03	
-	STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/19-12.02.2030	USD	200'000		200'000			
-	STANDARD CHARTERED PLC (subordinated) FIX-TO-FRN FRN/20-09.09.2030	EUR	100'000		100'000	92'510.39	0.02	
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/20-01.04.2031	USD		200'000	200'000	166'711.71	0.04	
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/20-30.01.2026	USD	200'000		200'000			
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/21-14.01.2027	USD	200'000	200'000	200'000	161'972.70	0.03	
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-12.01.2028	USD		200'000	200'000	161'163.26	0.03	
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/22-16.11.2028	USD		200'000	200'000	187'481.25	0.04	
-	STANDARD CHARTERED PLC FIX-TO-FRN -144A- FRN/23-09.01.2027	USD		200'000	200'000	177'411.48	0.04	
-	STANDARD CHARTERED PLC FIX-TO-FRN FRN/20-27.01.2028	EUR	100'000		100'000	87'154.14	0.02	
0.375	TESCO CORP TREASURY SERV 0.375%/21-27.07.2029	EUR	100'000		100'000	80'187.49	0.02	
5.500	TESCO CORP TREASURY SERV 5.5%/23-27.02.2035	GBP	100'000		100'000	111'192.46	0.02	
6.150	TESCO PLC -144A- 6.15%/07-15.11.2037	USD	100'000		100'000			
1.250	THAMES WATER UTIL FIN 1.25%/22-31.01.2032	USD	100'000		100'000	71'252.14	0.02	
2.375	THAMES WATER UTIL FIN 2.375%/20-22.04.2040	GBP	100'000		100'000	66'373.30	0.01	
2.625	THAMES WATER UTILITIES 2.625%/17-24.01.2032	GBP	100'000		100'000	84'556.93	0.02	
6.750	THAMES WATER UTILITIES FINANCE 6.75%/98-16.11.2028	GBP	10'000		10'000	10'933.68	0.00	
4.375	THAMES WATER UTILITIES S. 14 4.375%/12-03.07.2034	GBP		100'000	100'000	92'264.78	0.02	
5.650	UBS AG LONDON BRANCH 5.65%/23-11.09.2028	USD		200'000	200'000	179'622.76	0.04	
2.125	UNILEVER PLC 2.125%/22-28.02.2028	GBP	100'000		100'000	101'640.07	0.02	
5.625	UNITED UTILIT WATER LTD S. -15- 5.625%/02-20.12.2027	GBP	75'000		75'000	84'896.37	0.02	
6.875	UNITED UTILITIES PLC 6.875%/98-15.08.2028	USD	35'000		35'000	32'647.63	0.01	
0.875	UNITED UTILITIES WAT FIN 0.875%/21-28.10.2029	GBP		100'000	100'000	88'898.72	0.02	
-	VIRGIN MONEY UK PLC FIX-TO-FRN FRN/20-24.06.2025	EUR	100'000		100'000			
-	VIRGIN MONEY UK PLC FIX-TO-FRN FRN/21-27.05.2024	EUR	100'000		100'000			
1.875	VODAFONE GROUP 1.875%/14-11.09.2025	EUR	100'000		100'000	93'164.08	0.02	
3.000	VODAFONE GROUP 3%/16-12.08.2056	GBP	100'000		100'000	66'527.01	0.01	
5.900	VODAFONE GROUP 5.9%/02-26.11.2032	GBP	30'000		14'000	18'859.73	0.00	
6.150	VODAFONE GROUP 6.15%/07-27.02.2037	USD	65'000		65'000	59'738.11	0.01	
2.875	VODAFONE GROUP PLC 2.875%/17-20.11.2037	EUR	100'000		100'000	86'228.87	0.02	
4.125	VODAFONE GROUP PLC 4.125%/18-30.05.2025	USD	50'000		50'000	43'310.38	0.01	
4.200	VODAFONE GROUP PLC 4.2%/17-13.12.2027	AUD	70'000		70'000	38'945.34	0.01	
4.250	VODAFONE GROUP PLC 4.25%/19-17.09.2050	USD	12'000	180'000	192'000	133'181.91	0.03	
4.375	VODAFONE GROUP PLC 4.375%/18-30.05.2028	USD	50'000		50'000	43'273.52	0.01	
4.875	VODAFONE GROUP PLC 4.875%/19-19.06.2049	USD	73'000		73'000	55'641.21	0.01	
5.125	VODAFONE GROUP PLC 5.125%/19-19.06.2059	USD	59'000		59'000	45'723.10	0.01	
5.250	VODAFONE GROUP PLC 5.25%/18-30.05.2048	USD	74'000		74'000	60'439.36	0.01	
2.200	VODAFONE GROUP PLC S. -55- 2.2%/16-25.08.2026	EUR	100'000		100'000	92'625.69	0.02	
5.125	VODAFONE GROUP PLC S. -80- 5.125%/22-02.12.2052	GBP	100'000		100'000	100'530.67	0.02	
5.625	VODAFONE GROUP S. 13 5.625%/03-04.12.2025	GBP	30'000		30'000	33'720.63	0.01	
4.375	VODAFONE GROUP T. 4 4.375%/13-19.02.2043	USD	31'000	160'000	191'000	141'577.79	0.03	

1530 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.750 WALES & WEST UTILITIES FINANCE -A- 5.75%/10-29.03.2030	GBP	50'000			50'000	56'759.09	0.01
4.625 WELLCOME TRUST FINANCE 4.625%/06-25.07.2036	GBP	50'000			50'000	55'748.27	0.01
1.500 WELLCOME TRUST LTD/THE 1.5%/21-14.07.2071	GBP	100'000			100'000	45'168.91	0.01
5.375 WESSEX WATER SERVICES FINANCE 5.375%/05-10.03.2028	GBP	20'000			20'000	22'131.56	0.00
5.750 WESTERN POWER (reg. -S-) 5.75%/10-23.03.2040	GBP	50'000			50'000	56'771.34	0.01
5.875 WESTERN POWER DISTRIBUTI 5.875%/03-25.03.2027	GBP	40'000		20'000	20'000	22'686.93	0.00
2.375 WESTERN POWER DISTRIBUTI S. -2017-2- 2.375%/17-16.05.2029	GBP	100'000			100'000	97'233.67	0.02
0.625 YORKSHIRE BUILDING SOC 0.625%/20-21.09.2025	EUR		1'100'000	800'000	300'000	272'294.03	0.06
2.750 YORKSHIRE WATER FINANCE 2.75%/19-18.04.2041	GBP		100'000		100'000	74'432.02	0.02
3.625 YORKSHIRE WATESERVICES BRADFORD FINANCE -A1- S. 1 (reg -S-) 3.625%/12-01.08.2029	GBP	100'000			100'000	101'270.27	0.02
						<b>33'425'968.45</b>	<b>7.06</b>
<b>United States</b>							
1.500 3M COMPANY 1.5%/16-02.06.2031	EUR		100'000		100'000	81'437.69	0.02
2.000 3M COMPANY 2%/19-14.02.2025	USD	18'000			18'000	15'314.12	0.00
2.375 3M COMPANY 2.375%/19-26.08.2029	USD	53'000			53'000	40'484.79	0.01
2.650 3M COMPANY 2.65%/20-15.04.2025	USD	18'000			18'000	15'353.08	0.00
2.875 3M COMPANY 2.875%/17-15.10.2027	USD		170'000		170'000	138'613.00	0.03
3.050 3M COMPANY 3.05%/20-15.04.2030	USD	50'000	164'000		214'000	167'160.67	0.04
3.250 3M COMPANY 3.25%/19-26.08.2049	USD	25'000			25'000	15'162.15	0.00
3.700 3M COMPANY 3.7%/20-15.04.2050	USD	50'000			50'000	32'549.75	0.01
5.700 3M COMPANY 5.7%/07-15.03.2037	USD	81'000			81'000	74'404.83	0.02
3.125 3M COMPANY S. -F- 3.125%/16-19.09.2046	USD	22'000			22'000	13'377.49	0.00
3.375 3M COMPANY S. -F- 3.375%/19-01.03.2029	USD	100'000		50'000	50'000	40'546.49	0.01
3.625 3M COMPANY S. -F- 3.625%/17-15.10.2047	USD	10'000			10'000	6'373.44	0.00
3.625 3M COMPANY S. -F- 3.625%/18-14.09.2028	USD	16'000			16'000	13'294.00	0.00
4.000 3M COMPANY S. -F- 4%/18-14.09.2048	USD	36'000			36'000	25'565.75	0.01
0.950 7-ELEVEN INC -144A- 0.95%/20-30.01.2026	USD	30'000			30'000	24'345.91	0.01
1.300 7-ELEVEN INC -144A- 1.3%/21-10.02.2028	USD	30'000	260'000		290'000	221'532.84	0.05
1.800 7-ELEVEN INC -144A- 1.8%/21-10.02.2031	USD	46'000			46'000	32'257.08	0.01
2.500 7-ELEVEN INC -144A- 2.5%/21-10.02.2041	USD	40'000			40'000	23'526.25	0.00
2.800 7-ELEVEN INC -144A- 2.8%/21-10.02.2051	USD	48'000			48'000	26'140.81	0.01
0.800 7-ELEVEN INC S. -S- -144A- 0.8%/21-10.02.2024	USD	30'000		30'000			
4.375 ABB FINANCE (USA) 4.375%/12-08.05.2042	USD	42'000			42'000	33'193.68	0.01
1.150 ABBOTT LABORATORIES 1.15%/20-30.01.2028	USD		130'000		130'000	100'382.00	0.02
3.750 ABBOTT LABORATORIES 3.75%/16-30.11.2026	USD	94'000			94'000	80'646.66	0.02
4.750 ABBOTT LABORATORIES 4.75%/16-30.11.2036	USD	100'000			100'000	86'216.28	0.02
4.900 ABBOTT LABORATORIES 4.9%/16-30.11.2046	USD	100'000			100'000	84'882.90	0.02
6.000 ABBOTT LABORATORIES 6%/09-01.04.2039	USD	120'000		40'000	80'000	78'164.90	0.02
1.375 ABBVIE 1.375%/16-17.05.2024	EUR	100'000		100'000			
3.200 ABBVIE 3.2%/16-14.05.2026	USD	80'000			80'000	67'797.00	0.01
3.600 ABBVIE 3.6%/15-14.05.2025	USD	97'000	410'000		507'000	437'484.40	0.09
4.400 ABBVIE 4.4%/13-06.11.2042	USD	66'000	160'000		226'000	178'020.04	0.04
4.450 ABBVIE 4.45%/16-14.05.2046	USD	49'000			49'000	38'132.29	0.01
4.500 ABBVIE 4.5%/15-14.05.2035	USD	72'000	50'000		122'000	102'540.41	0.02
4.700 ABBVIE 4.7%/15-14.05.2045	USD	89'000			89'000	72'265.35	0.02
0.750 ABBVIE INC 0.75%/19-18.11.2027	EUR		100'000		100'000	86'994.05	0.02
1.500 ABBVIE INC 1.5%/20-15.11.2023	EUR	120'000		120'000			
2.125 ABBVIE INC 2.125%/20-01.06.2029	EUR	100'000			100'000	89'296.26	0.02
2.600 ABBVIE INC 2.6%/20-21.11.2024	USD	144'000			144'000	124'226.85	0.03
2.950 ABBVIE INC 2.95%/20-21.11.2026	USD	120'000			120'000	100'203.59	0.02
3.200 ABBVIE INC 3.2%/20-21.11.2029	USD	228'000	280'000	228'000	280'000	225'579.75	0.05
3.800 ABBVIE INC 3.8%/20-15.03.2025	USD	80'000			80'000	69'379.12	0.01
3.850 ABBVIE INC 3.85%/20-15.06.2024	USD	10'000		10'000			
4.050 ABBVIE INC 4.05%/20-21.11.2039	USD	136'000		50'000	86'000	66'467.77	0.01
4.250 ABBVIE INC 4.25%/18-14.11.2028	USD	36'000			36'000	30'966.21	0.01
4.250 ABBVIE INC 4.25%/20-21.11.2049	USD	166'000	210'000		376'000	285'054.11	0.06
4.550 ABBVIE INC 4.55%/20-15.03.2035	USD	90'000			90'000	75'976.55	0.02
4.625 ABBVIE INC 4.625%/20-01.10.2042	USD	28'000			28'000	22'559.95	0.00
4.750 ABBVIE INC 4.75%/20-15.03.2045	USD	60'000			60'000	48'942.19	0.01
4.850 ABBVIE INC 4.85%/20-15.06.2044	USD	112'000			112'000	93'173.70	0.02
4.875 ABBVIE INC 4.875%/18-14.11.2048	USD	28'000	50'000		78'000	64'892.56	0.01
4.300 ABBVIE INV 4.3%/16-14.05.2036	USD	50'000			50'000	40'986.89	0.01
3.350 ACE INA HOLDINGS 3.35%/15-03.05.2026	USD	76'000			76'000	64'517.11	0.01
4.350 ACE INA HOLDINGS 4.35%/15-03.11.2045	USD	58'000	130'000		188'000	146'158.74	0.03
6.700 ACE INA HOLDINGS 6.7%/06-15.05.2036	USD	30'000			30'000	30'040.27	0.01
1.350 ACTIVISION BLIZZARD 1.35%/20-15.09.2030	USD	10'000		10'000			
2.500 ACTIVISION BLIZZARD 2.5%/20-15.09.2050	USD	56'000		56'000			
4.500 ACTIVISION BLIZZARD 4.5%/17-15.06.2047	USD	6'000		6'000			
2.150 ACUITY BRANDS LIGHTING 2.15%/20-15.12.2030	USD	10'000	160'000		170'000	122'683.53	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.250 ADOBE 3.25%/15-01.02.2025	USD	58'000			58'000	50'141.97	0.01
2.300 ADOBE INC 2.3%/20-01.02.2030	USD	28'000			28'000	21'507.40	0.00
1.750 ADVANCE AUTO PARTS 1.75%/20-01.10.2027	USD	6'000		6'000			
3.900 ADVANCE AUTO PARTS 3.9%/20-15.04.2030	USD	20'000		20'000			
4.393 ADVANCED MICRO DEVICES 4.393%/22-01.06.2052	USD	50'000			50'000	38'847.73	0.01
3.800 AEP TEXAS INC S. -B- 3.8%/18-01.10.2047	USD	30'000			30'000	19'581.61	0.00
3.950 AEP TEXAS INC S. -F- 3.95%/19-01.06.2028	USD	50'000			50'000	42'086.66	0.01
4.150 AEP TEXAS INC S. -G- 4.15%/19-01.05.2049	USD	30'000			30'000	20'716.02	0.00
3.450 AEP TEXAS INC S. -H- 3.45%/19-15.01.2050	USD	9'000			9'000	5'527.29	0.00
2.100 AEP TEXAS INC S. -I- 2.1%/20-01.07.2030	USD	50'000			50'000	36'442.41	0.01
3.450 AEP TEXAS INC S. -J- 3.45%/21-15.05.2051	USD	30'000			30'000	18'198.56	0.00
4.700 AEP TEXAS INC S. -K- 4.7%/22-15.05.2032	USD	50'000			50'000	41'951.98	0.01
5.250 AEP TEXAS INC S. -L- 5.25%/22-15.05.2052	USD	50'000			50'000	41'248.60	0.01
3.500 AETNA 3.5%/14-15.11.2024	USD	57'000			57'000	49'431.62	0.01
4.125 AETNA 4.125%/12-15.11.2042	USD	2'000			2'000	1'406.99	0.00
4.500 AETNA 4.5%/12-15.05.2042	USD	6'000			6'000	4'489.16	0.00
4.750 AETNA 4.75%/14-15.03.2044	USD	30'000			30'000	22'803.09	0.00
6.750 AETNA 6.75%/07-15.12.2037	USD	6'000	60'000		66'000	63'501.37	0.01
3.875 AETNA INC 3.875%/17-15.08.2047	USD	40'000			40'000	26'177.70	0.01
6.625 AETNA INC 6.625%/06-15.06.2036	USD	27'000			27'000	25'888.67	0.01
3.300 AFFILIATED MANAGERS GROU 3.3%/20-15.06.2030	USD	10'000			10'000	7'748.99	0.00
4.000 AFLAC 4%/16-15.10.2046	USD		180'000		180'000	126'181.47	0.03
4.750 AFLAC INC 4.75%/18-15.01.2049	USD	45'000			45'000	35'855.41	0.01
2.100 AGILENT TECHNOLOGIES INC 2.1%/20-04.06.2030	USD	10'000			10'000	7'376.78	0.00
2.300 AGILENT TECHNOLOGIES INC 2.3%/21-12.03.2031	USD	38'000			38'000	27'917.76	0.01
4.400 AGL CAPITAL 4.4%/13-01.06.2043	USD	20'000			20'000	14'624.49	0.00
5.875 AGL CAPITAL 5.875%/11-15.03.2041	USD	25'000			25'000	22'010.45	0.00
2.000 AGREE LP 2%/21-15.06.2028	USD		190'000		190'000	145'594.08	0.03
6.875 AHOLD FINANCE USA 6.875%/99-01.05.2029	USD	12'000			12'000	11'462.64	0.00
0.900 AIG GLOBAL FUNDING -144A- 0.9%/20-22.09.2025	USD		450'000		450'000	369'461.66	0.08
3.125 AIR LEASE CORP 3.125%/20-01.12.2030	USD		240'000		240'000	181'961.12	0.04
3.250 AIR LEASE CORP 3.25%/19-01.10.2029	USD	50'000			50'000	39'242.99	0.01
5.850 AIR LEASE CORP 5.85%/22-15.12.2027	USD	40'000			40'000	35'606.47	0.01
0.700 AIR LEASE CORP S. -A- 0.7%/21-15.02.2024	USD	100'000		100'000			
0.800 AIR LEASE CORP S. -A- 0.8%/21-18.08.2024	USD	50'000		50'000			
1.875 AIR LEASE CORP S. -A- 1.875%/21-15.08.2026	USD	60'000			60'000	48'520.89	0.01
2.100 AIR LEASE CORP S. -A- 2.1%/21-01.09.2028	USD	50'000	190'000		240'000	183'528.26	0.04
2.200 AIR LEASE CORP S. -A- 2.2%/22-15.01.2027	USD	60'000			60'000	48'393.28	0.01
2.875 AIR LEASE CORP S. -A- 2.875%/22-15.01.2032	USD	30'000			30'000	21'919.81	0.00
3.000 AIR LEASE CORP S. -A- 3%/20-01.02.2030	USD	40'000			40'000	30'617.54	0.01
0.500 AIR PRODUCTS & CHEMICALS 0.5%/20-05.05.2028	EUR	100'000			100'000	84'463.15	0.02
1.850 AIR PRODUCTS & CHEMICALS 1.85%/20-15.05.2027	USD	39'000			39'000	31'388.67	0.01
2.050 AIR PRODUCTS & CHEMICALS 2.05%/20-15.05.2030	USD	17'000			17'000	12'727.97	0.00
2.700 AIR PRODUCTS & CHEMICALS 2.7%/20-15.05.2040	USD	20'000			20'000	12'677.79	0.00
3.350 AIR PRODUCTS & CHEMICALS 3.35%/14-31.07.2024	USD	50'000		50'000			
4.000 AIR PRODUCTS & CHEMICALS 4%/23-03.03.2035	EUR		100'000		100'000	97'515.97	0.02
4.650 ALBEMARLE CORP 4.65%/22-01.06.2027	USD	48'000			48'000	41'522.60	0.01
5.050 ALBEMARLE CORP 5.05%/22-01.06.2032	USD		170'000		170'000	142'125.51	0.03
5.450 ALBEMARLE CORP 5.45%/14-01.12.2044	USD	31'000			31'000	24'836.40	0.01
5.950 ALCOA 5.95%/07-01.02.2037	USD		100'000		100'000	89'915.07	0.02
5.375 ALCON FINANCE CORP -144A- 5.375%/22-06.12.2032	USD	200'000			200'000	176'179.82	0.04
1.875 ALEXANDRIA REAL ESTATE E 1.875%/20-01.02.2033	USD	20'000	50'000		70'000	46'101.55	0.01
2.000 ALEXANDRIA REAL ESTATE E 2%/21-18.05.2032	USD	20'000			20'000	13'595.09	0.00
2.750 ALEXANDRIA REAL ESTATE E 2.75%/19-15.12.2029	USD	36'000			36'000	27'579.79	0.01
2.950 ALEXANDRIA REAL ESTATE E 2.95%/22-15.03.2034	USD	30'000			30'000	21'296.04	0.00
3.000 ALEXANDRIA REAL ESTATE E 3%/21-18.05.2051	USD	6'000	50'000		56'000	30'941.44	0.01
3.550 ALEXANDRIA REAL ESTATE E 3.55%/22-15.03.2052	USD	80'000			80'000	48'879.27	0.01
4.000 ALEXANDRIA REAL ESTATE E 4%/19-01.02.2050	USD		150'000		150'000	99'505.65	0.02
4.850 ALEXANDRIA REAL ESTATE E 4.85%/19-15.04.2049	USD	9'000			9'000	6'925.55	0.00
5.150 ALEXANDRIA REAL ESTATE E 5.15%/23-15.04.2053	USD		120'000	120'000			
3.950 ALEXANDRIA REAL ESTATE EQUITY 3.95%/16-15.01.2027	USD	36'000			36'000	30'560.64	0.01
5.411 ALLEGION US HOLDING CO 5.411%/22-01.07.2032	USD	100'000			100'000	87'970.59	0.02
3.600 ALLIANT ENERGY FINANCE -144A- 3.6%/22-01.03.2032	USD	12'000			12'000	9'080.11	0.00
5.950 ALLIANT ENERGY FINANCE -144A- 5.95%/23-30.03.2029	USD		150'000		150'000	135'188.05	0.03
- ALLSTATE (subordinated) S. -A- FIX-TO-FLOATER 6.5%/07-15.05.2067	USD	5'000			5'000	4'432.37	0.00
- ALLSTATE (subordinated) S. -B- FIX-TO-FLOATER 5.75%/13-15.08.2053	USD	34'000		34'000			
4.200 ALLSTATE 4.2%/16-15.12.2046	USD	34'000			34'000	24'481.27	0.01
0.750 ALLSTATE CORP 0.75%/20-15.12.2025	USD	20'000	290'000		310'000	251'882.19	0.05
1.450 ALLSTATE CORP 1.45%/20-15.12.2030	USD	40'000			40'000	27'797.71	0.01
5.250 ALLSTATE CORP 5.25%/23-30.03.2033	USD		100'000		100'000	87'712.40	0.02

1532 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.950 ALLSTATE CORP 5.95%/06-01.04.2036	USD	52'000			52'000	47'826.28	0.01
2.200 ALLY FINANCIAL INC 2.2%/21-02.11.2028	USD	50'000			50'000	37'401.93	0.01
4.750 ALLY FINANCIAL INC 4.75%/22-09.06.2027	USD	100'000			100'000	85'501.42	0.02
7.100 ALLY FINANCIAL INC 7.1%/22-15.11.2027	USD	50'000			50'000	45'836.73	0.01
8.000 ALLY FINANCIAL INC 8%/08-01.11.2031	USD	68'000			68'000	65'774.67	0.01
- ALLY FINANCIAL INC FIX-TO-FRN FRN/23-03.01.2030	USD		100'000		100'000	89'996.56	0.02
1.998 ALPHABET 1.998%/16-15.08.2026	USD	20'000	90'000		110'000	90'967.92	0.02
3.375 ALPHABET 3.375%/16-25.02.2024	USD	20'000		20'000			
0.450 ALPHABET INC 0.45%/20-15.08.2025	USD	40'000	66'000		106'000	87'761.55	0.02
0.800 ALPHABET INC 0.8%/20-15.08.2027	USD	50'000			50'000	38'894.94	0.01
1.100 ALPHABET INC 1.1%/20-15.08.2030	USD	50'000			50'000	35'618.89	0.01
1.900 ALPHABET INC 1.9%/20-15.08.2040	USD	50'000			50'000	29'115.21	0.01
2.050 ALPHABET INC 2.05%/20-15.08.2050	USD	90'000			90'000	46'811.19	0.01
2.250 ALPHABET INC 2.25%/20-15.08.2060	USD	82'000			82'000	41'453.47	0.01
2.625 ALTRIA GROUP 2.625%/16-16.09.2026	USD	100'000			100'000	82'724.81	0.02
3.875 ALTRIA GROUP 3.875%/16-16.09.2046	USD	60'000			60'000	38'621.43	0.01
4.250 ALTRIA GROUP 4.25%/12-09.08.2042	USD		230'000		230'000	161'958.73	0.03
5.375 ALTRIA GROUP 5.375%/13-31.01.2044	USD	50'000			50'000	42'795.24	0.01
1.700 ALTRIA GROUP INC 1.7%/19-15.06.2025	EUR		100'000		100'000	92'638.08	0.02
2.350 ALTRIA GROUP INC 2.35%/20-06.05.2025	USD	100'000			100'000	84'988.90	0.02
2.450 ALTRIA GROUP INC 2.45%/21-04.02.2032	USD		230'000		230'000	162'118.71	0.03
3.125 ALTRIA GROUP INC 3.125%/19-15.06.2031	EUR	100'000			100'000	87'803.06	0.02
3.400 ALTRIA GROUP INC 3.4%/21-04.02.2041	USD	50'000			50'000	31'640.19	0.01
3.700 ALTRIA GROUP INC 3.7%/21-04.02.2051	USD	150'000			150'000	89'948.86	0.02
4.400 ALTRIA GROUP INC 4.4%/19-14.02.2026	USD	100'000			100'000	86'645.95	0.02
4.800 ALTRIA GROUP INC 4.8%/19-14.02.2029	USD	100'000			100'000	86'491.13	0.02
5.800 ALTRIA GROUP INC 5.8%/19-14.02.2039	USD	80'000		40'000	40'000	35'083.94	0.01
5.950 ALTRIA GROUP INC 5.95%/19-14.02.2049	USD	80'000	80'000	40'000	120'000	105'175.47	0.02
4.800 AMAZON.COM 4.8%/14-05.12.2034	USD	100'000			100'000	88'031.34	0.02
4.950 AMAZON.COM 4.95%/14-05.12.2044	USD	61'000			61'000	52'991.94	0.01
0.450 AMAZON.COM INC 0.45%/21-12.05.2024	USD	120'000		120'000			
0.800 AMAZON.COM INC 0.8%/20-03.06.2025	USD		384'000		384'000	321'126.96	0.07
1.000 AMAZON.COM INC 1%/21-12.05.2026	USD	80'000			80'000	64'836.12	0.01
1.500 AMAZON.COM INC 1.5%/20-03.06.2030	USD	62'000			62'000	45'140.35	0.01
1.650 AMAZON.COM INC 1.65%/21-12.05.2028	USD	140'000			140'000	109'416.50	0.02
2.100 AMAZON.COM INC 2.1%/21-12.05.2031	USD	60'000			60'000	44'336.36	0.01
2.500 AMAZON.COM INC 2.5%/20-03.06.2050	USD	72'000			72'000	39'770.76	0.01
2.700 AMAZON.COM INC 2.7%/20-03.06.2060	USD	64'000	310'000	274'000	100'000	54'123.73	0.01
2.730 AMAZON.COM INC 2.73%/22-13.04.2024	USD	50'000		50'000			
2.800 AMAZON.COM INC 2.8%/18-22.08.2024	USD	100'000		100'000			
2.875 AMAZON.COM INC 2.875%/21-12.05.2041	USD	140'000			140'000	92'564.98	0.02
3.100 AMAZON.COM INC 3.1%/21-12.05.2051	USD	144'000			144'000	89'116.42	0.02
3.150 AMAZON.COM INC 3.15%/18-22.08.2027	USD	120'000			120'000	100'277.79	0.02
3.250 AMAZON.COM INC 3.25%/21-12.05.2061	USD	70'000			70'000	42'478.38	0.01
3.300 AMAZON.COM INC 3.3%/22-13.04.2027	USD	100'000			100'000	84'403.06	0.02
3.600 AMAZON.COM INC 3.6%/22-13.04.2032	USD	100'000			100'000	81'173.80	0.02
3.875 AMAZON.COM INC 3.875%/18-22.08.2037	USD	76'000			76'000	59'822.70	0.01
3.950 AMAZON.COM INC 3.95%/22-13.04.2052	USD	76'000	100'000		176'000	128'074.37	0.03
4.050 AMAZON.COM INC 4.05%/18-22.08.2047	USD	100'000			100'000	75'308.63	0.02
4.100 AMAZON.COM INC 4.1%/22-13.04.2062	USD	50'000			50'000	36'389.93	0.01
4.250 AMAZON.COM INC 4.25%/18-22.08.2057	USD	69'000	210'000		279'000	210'774.04	0.04
4.550 AMAZON.COM INC 4.55%/22-01.12.2027	USD	70'000			70'000	61'432.59	0.01
4.600 AMAZON.COM INC 4.6%/22-01.12.2025	USD	50'000		50'000			
4.650 AMAZON.COM INC 4.65%/22-01.12.2029	USD	100'000		100'000			
4.700 AMAZON.COM INC 4.7%/22-01.12.2032	USD	150'000			150'000	131'459.40	0.03
4.700 AMAZON.COM INC 4.7%/22-29.11.2024	USD	50'000	20'000	54'000	16'000	14'035.73	0.00
5.200 AMAZON.COM INC 5.2%/17-03.12.2025	USD	200'000		200'000			
4.500 AMCOR FINANCE USA INC 4.5%/20-15.05.2028	USD	17'000			17'000	14'556.77	0.00
5.625 AMCOR FINANCE USA INC 5.625%/23-26.05.2033	USD		260'000	200'000	60'000	53'661.62	0.01
2.690 AMCOR FLEXIBLES NORTH AM 2.69%/21-25.05.2031	USD	40'000	250'000	200'000	90'000	66'735.13	0.01
4.000 AMCOR FLEXIBLES NORTH AM 4%/22-17.05.2025	USD	100'000			100'000	86'361.14	0.02
3.375 AMER AIRLN 15-1 A PTT S. -2015-1A- 3.375%/15-01.05.2027	USD		100'000		100'000	47'417.00	0.01
7.875 AMERADA HESS 7.875%/99-01.10.2029	USD	34'000			34'000	33'570.96	0.01
1.750 AMEREN CORP 1.75%/21-15.03.2028	USD	20'000			20'000	15'476.33	0.00
1.950 AMEREN CORP 1.95%/21-15.03.2027	USD	30'000			30'000	24'122.52	0.01
2.500 AMEREN CORP 2.5%/19-15.09.2024	USD		50'000	50'000			
3.500 AMEREN CORP 3.5%/20-15.01.2031	USD	40'000	250'000		290'000	230'047.49	0.05
3.650 AMEREN CORP 3.65%/15-15.02.2026	USD	12'000			12'000	10'221.09	0.00
2.900 AMEREN ILLINOIS 2.9%/21-15.06.2051	USD	70'000			70'000	40'089.70	0.01
3.700 AMEREN ILLINOIS CO 3.7%/17-01.12.2047	USD	20'000			20'000	13'521.95	0.00
3.800 AMEREN ILLINOIS CO 3.8%/18-15.05.2028	USD		50'000		50'000	42'422.71	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.850 AMEREN ILLINOIS CO 3.85%/22-01.09.2032	USD	100'000			100'000	80'177.08	0.02
4.500 AMEREN ILLINOIS CO 4.5%/18-15.03.2049	USD	10'000			10'000	7'656.94	0.00
4.950 AMEREN ILLINOIS CO 4.95%/23-01.06.2033	USD		50'000		50'000	43'290.15	0.01
5.900 AMEREN ILLINOIS CO 5.9%/22-01.12.2052	USD	50'000			50'000	46'669.11	0.01
3.250 AMEREN ILLINOIS COMPANY 3.25%/14-01.03.2025	USD	46'000			46'000	39'750.05	0.01
5.699 AMERICAN ELECTRIC POWER (subordinated) 5.699%/20-15.08.2025	USD		50'000	50'000			
5.625 AMERICAN ELECTRIC POWER 5.625%/23-01.03.2033	USD		200'000		200'000	177'373.47	0.04
5.950 AMERICAN ELECTRIC POWER S. -P- 5.95%/22-01.11.2032	USD		360'000		360'000	327'892.33	0.07
4.050 AMERICAN EXPRESS 4.05%/12-03.12.2042	USD	45'000	360'000	200'000	205'000	155'277.79	0.03
- AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/22-26.05.2033	USD		58'000		58'000	49'677.63	0.01
- AMERICAN EXPRESS CO (subordinated) FIX-TO-FRN FRN/23-28.07.2034	USD		40'000		40'000	35'438.41	0.01
1.650 AMERICAN EXPRESS CO 1.65%/21-04.11.2026	USD	50'000			50'000	40'255.13	0.01
2.250 AMERICAN EXPRESS CO 2.25%/22-04.03.2025	USD		162'000		162'000	138'145.40	0.03
3.000 AMERICAN EXPRESS CO 3%/17-30.10.2024	USD	111'000		111'000			
3.125 AMERICAN EXPRESS CO 3.125%/19-20.05.2026	USD	12'000			12'000	10'140.78	0.00
3.300 AMERICAN EXPRESS CO 3.3%/22-03.05.2027	USD	69'000			69'000	57'600.47	0.01
3.375 AMERICAN EXPRESS CO 3.375%/22-03.05.2024	USD	100'000		100'000			
3.950 AMERICAN EXPRESS CO 3.95%/22-01.08.2025	USD	150'000			150'000	129'762.13	0.03
4.050 AMERICAN EXPRESS CO 4.05%/22-03.05.2029	USD	50'000			50'000	42'552.61	0.01
4.900 AMERICAN EXPRESS CO 4.9%/23-13.02.2026	USD		150'000		150'000	131'652.64	0.03
5.850 AMERICAN EXPRESS CO 5.85%/22-05.11.2027	USD	100'000			100'000	90'316.07	0.02
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/22-03.08.2033	USD	24'000			24'000	20'021.22	0.00
- AMERICAN EXPRESS CO FIX-TO-FRN FRN/23-01.05.2026	USD		100'000		100'000	87'549.47	0.02
3.375 AMERICAN HOMES 4 RENT 3.375%/21-15.07.2051	USD		60'000		60'000	34'910.25	0.01
0.550 AMERICAN HONDA FINANCE 0.55%/21-12.07.2024	USD	50'000		50'000			
1.000 AMERICAN HONDA FINANCE 1%/20-10.09.2025	USD	36'000			36'000	29'790.30	0.01
1.200 AMERICAN HONDA FINANCE 1.2%/20-08.07.2025	USD	20'000			20'000	16'704.05	0.00
1.500 AMERICAN HONDA FINANCE 1.5%/21-19.10.2027	GBP	100'000			100'000	99'441.32	0.02
2.000 AMERICAN HONDA FINANCE 2%/21-24.03.2028	USD	40'000			40'000	31'548.36	0.01
3.750 AMERICAN HONDA FINANCE 3.75%/23-25.10.2027	EUR		100'000		100'000	96'013.25	0.02
4.600 AMERICAN HONDA FINANCE 4.6%/23-17.04.2025	USD		100'000		100'000	87'456.15	0.02
4.600 AMERICAN HONDA FINANCE 4.6%/23-17.04.2030	USD		100'000		100'000	86'241.64	0.02
4.950 AMERICAN HONDA FINANCE 4.95%/24-09.01.2026	USD	50'000			50'000	43'894.24	0.01
5.125 AMERICAN HONDA FINANCE 5.125%/23-07.07.2028	USD	40'000			40'000	35'507.54	0.01
5.250 AMERICAN HONDA FINANCE 5.25%/23-07.07.2026	USD	80'000			80'000	70'939.77	0.01
0.750 AMERICAN HONDA FINANCE S. -A- 0.75%/20-25.11.2026	GBP	110'000			110'000	110'040.96	0.02
1.300 AMERICAN HONDA FINANCE S. -A- 1.3%/21-09.09.2026	USD	30'000			30'000	24'118.58	0.01
1.500 AMERICAN HONDA FINANCE S. -A- 1.5%/22-13.01.2025	USD	80'000			80'000	68'208.32	0.01
1.800 AMERICAN HONDA FINANCE S. -A- 1.8%/21-13.01.2031	USD	25'000			25'000	18'074.98	0.00
2.250 AMERICAN HONDA FINANCE S. -A- 2.25%/22-12.01.2029	USD	60'000			60'000	46'916.35	0.01
2.350 AMERICAN HONDA FINANCE S. -A- 2.35%/20-08.01.2027	USD	20'000			20'000	16'429.83	0.00
3.500 AMERICAN HONDA FINANCE S. -A- 3.5%/18-15.02.2028	USD	20'000			20'000	16'724.73	0.00
5.125 AMERICAN INTERNATIONAL 5.125%/23-27.03.2033	USD		50'000		50'000	43'407.98	0.01
3.400 AMERICAN INTERNATIONAL GROUP 3.4%/20-30.06.2030	USD		100'000	70'000	30'000	23'844.29	0.01
3.900 AMERICAN INTERNATIONAL GROUP 3.9%/16-01.04.2026	USD		230'000		230'000	196'880.68	0.04
4.375 AMERICAN INTERNATIONAL GROUP 4.375%/20-30.06.2050	USD	50'000			50'000	37'772.21	0.01
4.800 AMERICAN INTERNATIONAL GROUP 4.8%/15-10.07.2045	USD	66'000			66'000	53'224.59	0.01
- AMERICAN INTL GROUP (subordinated) S. -A-9- FIX-TO-FRN FRN/18-01.04.2048	USD	30'000			30'000	25'933.88	0.01
1.875 AMERICAN INTL GROUP 1.875%/17-21.06.2027	EUR	198'000			198'000	177'583.93	0.04
4.750 AMERICAN INTL GROUP 4.75%/18-01.04.2048	USD	14'000			14'000	11'260.02	0.00
0.400 AMERICAN TOWER CORP 0.4%/21-15.02.2027	EUR	100'000			100'000	86'274.61	0.02
0.500 AMERICAN TOWER CORP 0.5%/20-15.01.2028	EUR	150'000			150'000	126'107.26	0.03
1.300 AMERICAN TOWER CORP 1.3%/20-15.09.2025	USD	60'000			60'000	49'686.24	0.01
1.450 AMERICAN TOWER CORP 1.45%/21-15.09.2026	USD	20'000			20'000	16'008.46	0.00
1.500 AMERICAN TOWER CORP 1.5%/20-31.01.2028	USD	60'000	250'000	310'000			
1.600 AMERICAN TOWER CORP 1.6%/21-15.04.2026	USD	108'000			108'000	88'040.69	0.02
1.875 AMERICAN TOWER CORP 1.875%/20-15.10.2030	USD	50'000			50'000	35'359.63	0.01
2.100 AMERICAN TOWER CORP 2.1%/20-15.06.2030	USD		180'000	180'000			
2.300 AMERICAN TOWER CORP 2.3%/21-15.09.2031	USD		290'000		290'000	206'104.49	0.04
2.400 AMERICAN TOWER CORP 2.4%/20-15.03.2025	USD	24'000			24'000	20'442.30	0.00
2.700 AMERICAN TOWER CORP 2.7%/21-15.04.2031	USD	40'000			40'000	29'543.90	0.01
2.750 AMERICAN TOWER CORP 2.75%/19-15.01.2027	USD	14'000			14'000	11'481.14	0.00
2.900 AMERICAN TOWER CORP 2.9%/20-15.01.2030	USD		80'000		80'000	61'793.67	0.01
2.950 AMERICAN TOWER CORP 2.95%/20-15.01.2051	USD	20'000			20'000	11'156.41	0.00
3.100 AMERICAN TOWER CORP 3.1%/20-15.06.2050	USD	26'000			26'000	14'959.24	0.00
3.600 AMERICAN TOWER CORP 3.6%/17-15.01.2028	USD	11'000	170'000		181'000	149'983.27	0.03
3.800 AMERICAN TOWER CORP 3.8%/19-15.08.2029	USD	45'000			45'000	36'677.37	0.01
4.000 AMERICAN TOWER CORP 4%/15-01.06.2025	USD	100'000			100'000	86'321.35	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.050 AMERICAN TOWER CORP 4.05%/22-15.03.2032	USD	100'000			100'000	80'076.38	0.02
5.650 AMERICAN TOWER CORP 5.65%/23-15.03.2033	USD		140'000		140'000	123'967.71	0.03
2.650 AMERICAN TRANSMISSION SY -144A- 2.65%/21-15.01.2032	USD	50'000			50'000	36'144.51	0.01
6.593 AMERICAN WATER CAP CORP 6.593%/08-15.10.2037	USD	50'000			50'000	49'437.04	0.01
3.400 AMERICAN WATER CAPITAL 3.4%/14-01.03.2025	USD	50'000			50'000	43'166.65	0.01
3.850 AMERICAN WATER CAPITAL 3.85%/13-01.03.2024	USD	10'000		10'000			
4.000 AMERICAN WATER CAPITAL 4%/16-01.12.2046	USD	34'000			34'000	24'222.19	0.01
2.800 AMERICAN WATER CAPITAL C 2.8%/20-01.05.2030	USD	11'000	300'000		311'000	239'694.90	0.05
3.250 AMERICAN WATER CAPITAL C 3.25%/21-01.06.2051	USD	20'000			20'000	12'394.10	0.00
3.750 AMERICAN WATER CAPITAL C 3.75%/17-01.09.2047	USD		40'000		40'000	27'336.63	0.01
4.150 AMERICAN WATER CAPITAL C 4.15%/19-01.06.2049	USD	22'000			22'000	16'012.43	0.00
4.200 AMERICAN WATER CAPITAL C 4.2%/18-01.09.2048	USD	100'000			100'000	73'948.66	0.02
4.300 AMERICAN WATER CAPITAL C 4.3%/15-01.09.2045	USD	5'000			5'000	3'766.31	0.00
4.450 AMERICAN WATER CAPITAL C 4.45%/22-01.06.2032	USD	50'000			50'000	42'097.64	0.01
2.875 AMERIPRISE FINANCIAL INC 2.875%/16-15.09.2026	USD		190'000		190'000	158'724.40	0.03
5.150 AMERIPRISE FINANCIAL INC 5.15%/23-15.05.2033	USD		50'000		50'000	44'085.37	0.01
2.700 AMERISOURCEBERGEN CORP 2.70%/21-15.03.2031	USD	28'000			28'000	21'020.46	0.00
3.450 AMERISOURCEBERGEN CORP 3.45%/17-15.12.2027	USD	46'000			46'000	38'322.53	0.01
4.300 AMERISOURCEBERGEN CORP 4.3%/17-15.12.2047	USD	32'000			32'000	23'947.80	0.01
2.000 AMGEN 2%/16-25.02.2026	EUR		100'000		100'000	92'575.19	0.02
2.600 AMGEN 2.6%/16-19.08.2026	USD	13'000			13'000	10'804.54	0.00
3.125 AMGEN 3.125%/15-01.05.2025	USD	237'000		200'000	37'000	31'768.40	0.01
4.400 AMGEN 4.4%/15-01.05.2045	USD	25'000	210'000		235'000	176'626.37	0.04
4.563 AMGEN 4.563%/16-15.06.2048	USD	16'000	90'000		106'000	80'821.43	0.02
4.663 AMGEN 4.663%/16-15.06.2051	USD	98'000	230'000		328'000	250'512.47	0.05
4.950 AMGEN 4.95%/10-01.10.2041	USD	36'000			36'000	29'538.33	0.01
5.650 AMGEN 5.65%/11-15.06.2042	USD		34'000		34'000	30'168.58	0.01
1.650 AMGEN INC 1.65%/21-15.08.2028	USD	50'000			50'000	38'302.73	0.01
1.900 AMGEN INC 1.9%/20-21.02.2025	USD	50'000			50'000	42'534.41	0.01
2.000 AMGEN INC 2%/21-15.01.2032	USD	50'000			50'000	35'299.38	0.01
2.300 AMGEN INC 2.3%/20-25.02.2031	USD	10'000			10'000	7'368.96	0.00
2.450 AMGEN INC 2.45%/20-21.02.2030	USD	42'000			42'000	32'150.01	0.01
2.770 AMGEN INC 2.77%/21-01.09.2053	USD	82'000			82'000	43'989.78	0.01
2.800 AMGEN INC 2.8%/21-15.08.2041	USD	60'000			60'000	37'620.34	0.01
3.000 AMGEN INC 3%/21-15.01.2052	USD	80'000			80'000	47'086.45	0.01
3.000 AMGEN INC 3%/22-22.02.2029	USD	100'000			100'000	80'806.48	0.02
3.150 AMGEN INC 3.15%/20-21.02.2040	USD	32'000			32'000	21'135.97	0.00
3.350 AMGEN INC 3.35%/22-22.02.2032	USD	120'000			120'000	93'444.46	0.02
3.375 AMGEN INC 3.375%/20-21.02.2050	USD	30'000	86'000		116'000	72'861.17	0.02
4.200 AMGEN INC 4.2%/22-01.03.2033	USD	50'000			50'000	40'764.18	0.01
4.200 AMGEN INC 4.2%/22-22.02.2052	USD	70'000			70'000	49'926.83	0.01
4.400 AMGEN INC 4.4%/22-22.02.2062	USD	60'000			60'000	42'450.96	0.01
4.875 AMGEN INC 4.875%/22-01.03.2053	USD	60'000			60'000	47'405.71	0.01
5.150 AMGEN INC 5.15%/23-02.03.2028	USD		344'000		344'000	303'513.28	0.06
5.250 AMGEN INC 5.25%/23-02.03.2025	USD		68'000		68'000	59'764.72	0.01
5.250 AMGEN INC 5.25%/23-02.03.2030	USD		94'000		94'000	83'391.43	0.02
5.250 AMGEN INC 5.25%/23-02.03.2033	USD	200'000		100'000	100'000	87'794.50	0.02
5.507 AMGEN INC 5.507%/23-02.03.2026	USD		52'000	52'000			
5.600 AMGEN INC 5.6%/23-02.03.2043	USD		150'000		150'000	132'513.92	0.03
5.650 AMGEN INC 5.65%/23-02.03.2053	USD	200'000		20'000	180'000	158'581.61	0.03
5.750 AMGEN INC 5.75%/23-02.03.2063	USD	100'000			100'000	88'091.93	0.02
6.400 AMGEN INC 6.4%/09-01.02.2039	USD		22'000		22'000	20'952.85	0.00
2.200 AMPHENOL CORP 2.2%/21-15.09.2031	USD	40'000	200'000		240'000	173'376.83	0.04
2.800 AMPHENOL CORP 2.8%/19-15.02.2030	USD	46'000			46'000	36'074.48	0.01
4.750 AMPHENOL CORP 4.75%/23-30.03.2026	USD		100'000		100'000	87'440.67	0.02
1.700 ANALOG DEVICES INC 1.7%/21-01.10.2028	USD	30'000			30'000	23'054.33	0.00
2.100 ANALOG DEVICES INC 2.1%/21-01.10.2031	USD	46'000			46'000	33'419.17	0.01
2.800 ANALOG DEVICES INC 2.8%/21-01.10.2041	USD	30'000			30'000	18'746.92	0.00
2.950 ANALOG DEVICES INC 2.95%/20-01.04.2025	USD	35'000			35'000	30'104.75	0.01
2.950 ANALOG DEVICES INC 2.95%/21-01.10.2051	USD	30'000	50'000		80'000	46'925.17	0.01
3.450 ANALOG DEVICES INC 3.45%/23-15.06.2027	USD		50'000		50'000	42'147.56	0.01
3.650 ANHEUSER-BUSCH CO/INBEV 3.65%/19-01.02.2026	USD	100'000	90'000	70'000	120'000	103'023.57	0.02
4.700 ANHEUSER-BUSCH CO/INBEV 4.7%/19-01.02.2036	USD	185'000			185'000	155'906.11	0.03
4.900 ANHEUSER-BUSCH CO/INBEV 4.9%/19-01.02.2046	USD	342'000	270'000		612'000	503'029.13	0.11
8.000 ANHEUSER-BUSCH INBEV 8%/10-15.11.2039	USD	62'000	28'000		90'000	99'304.55	0.02
4.320 ANHEUSER-BUSCH INBEV FIN 4.32%/17-15.05.2047	CAD	34'000			34'000	20'390.89	0.00
4.625 ANHEUSER-BUSCH INBEV FINANCE 4.625%/14-01.02.2044	USD	37'000			37'000	29'398.94	0.01
4.700 ANHEUSER-BUSCH INBEV FINANCE 4.7%/16-01.02.2036	USD	20'000			20'000	16'790.31	0.00
4.900 ANHEUSER-BUSCH INBEV FINANCE 4.9%/16-01.02.2046	USD	31'000	120'000		151'000	122'865.09	0.03
3.500 ANHEUSER-BUSCH INBEV WOR 3.5%/20-01.06.2030	USD	58'000			58'000	47'196.22	0.01
4.000 ANHEUSER-BUSCH INBEV WOR 4%/18-13.04.2028	USD	64'000			64'000	54'631.77	0.01

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4.350 ANHEUSER-BUSCH INBEV WOR 4.35%/20-01.06.2040	USD	20'000			20'000	15'749.40	0.00
4.375 ANHEUSER-BUSCH INBEV WOR 4.375%/18-15.04.2038	USD	50'000			50'000	40'269.60	0.01
4.439 ANHEUSER-BUSCH INBEV WOR 4.439%/17-06.10.2048	USD	50'000			50'000	38'537.45	0.01
4.500 ANHEUSER-BUSCH INBEV WOR 4.5%/20-01.06.2050	USD	100'000		100'000			
4.600 ANHEUSER-BUSCH INBEV WOR 4.6%/18-15.04.2048	USD	106'000		85'000	21'000	16'610.59	0.00
4.750 ANHEUSER-BUSCH INBEV WOR 4.75%/18-15.04.2058	USD		200'000	85'000	115'000	91'100.33	0.02
4.750 ANHEUSER-BUSCH INBEV WOR 4.75%/19-23.01.2029	USD	150'000			150'000	131'190.84	0.03
5.450 ANHEUSER-BUSCH INBEV WOR 5.45%/19-23.01.2039	USD	103'000			103'000	92'299.46	0.02
5.550 ANHEUSER-BUSCH INBEV WOR 5.55%/19-23.01.2049	USD	162'000			162'000	146'092.43	0.03
5.800 ANHEUSER-BUSCH INBEV WOR 5.8%/19-23.01.2059	USD	73'000	160'000		233'000	216'673.26	0.05
4.950 ANHEUSER-BUSCH INBEV WORLDWIDE 4.95%/16-15.01.2042	USD	50'000			50'000	41'995.15	0.01
8.200 ANHEUSER-BUSCH INBEV WORLDWIDE 8.2%/11-15.01.2039	USD	36'000			36'000	40'766.53	0.01
4.650 ANTHEM 4.65%/12-15.01.2043	USD	64'000			64'000	50'857.20	0.01
1.500 ANTHEM INC 1.5%/21-15.03.2026	USD	20'000			20'000	16'359.98	0.00
2.250 ANTHEM INC 2.25%/20-15.05.2030	USD	20'000			20'000	14'960.57	0.00
2.375 ANTHEM INC 2.375%/19-15.01.2025	USD	30'000			30'000	25'704.13	0.01
3.125 ANTHEM INC 3.125%/20-15.05.2050	USD	22'000			22'000	13'222.46	0.00
3.600 ANTHEM INC 3.6%/21-15.03.2051	USD	45'000			45'000	29'498.34	0.01
3.650 ANTHEM INC 3.65%/17-01.12.2027	USD	30'000	52'000		82'000	69'048.14	0.01
3.700 ANTHEM INC 3.7%/19-15.09.2049	USD		68'000		68'000	45'352.40	0.01
4.375 ANTHEM INC 4.375%/17-01.12.2047	USD	43'000			43'000	32'152.90	0.01
4.550 ANTHEM INC 4.55%/18-01.03.2048	USD	80'000			80'000	61'347.70	0.01
6.375 ANTHEM INC 6.375%/07-15.06.2037	USD	16'000			16'000	15'194.37	0.00
3.900 AON CORP/AON GLOBAL HOLD 3.9%/22-28.02.2052	USD		290'000		290'000	193'254.60	0.04
5.350 AON CORP/AON GLOBAL HOLD 5.35%/23-28.02.2033	USD		100'000		100'000	87'898.92	0.02
5.100 APACHE 5.1%/10-01.09.2040	USD		50'000		50'000	36'847.00	0.01
6.000 APACHE 6%/07-15.01.2037	USD		50'000		50'000	42'795.55	0.01
4.400 APOLLO MANAGEMENT HOLDIN -144A- 4.4%/16-27.05.2026	USD		530'000		530'000	454'342.84	0.10
1.375 APPLE 1.375%/15-17.01.2024	EUR	100'000		100'000			
1.625 APPLE 1.625%/14-10.11.2026	EUR	100'000			100'000	91'562.26	0.02
2.450 APPLE 2.45%/16-04.08.2026	USD	90'000			90'000	75'016.71	0.02
3.000 APPLE 3%/17-09.02.2024	USD	70'000		70'000			
3.200 APPLE 3.2%/15-13.05.2025	USD	74'000		74'000			
3.250 APPLE 3.25%/16-23.02.2026	USD	110'000	60'000		170'000	145'221.89	0.03
3.350 APPLE 3.35%/17-09.02.2027	USD	70'000			70'000	59'299.32	0.01
3.450 APPLE 3.45%/14-06.05.2024	USD	100'000		100'000			
3.450 APPLE 3.45%/15-09.02.2045	USD	72'000			72'000	50'358.62	0.01
3.850 APPLE 3.85%/16-04.08.2046	USD	138'000			138'000	101'463.40	0.02
4.250 APPLE 4.25%/17-09.02.2047	USD	48'000			48'000	37'925.44	0.01
4.375 APPLE 4.375%/15-13.05.2045	USD	61'000			61'000	49'011.52	0.01
4.450 APPLE 4.45%/14-06.05.2044	USD	138'000		50'000	88'000	72'424.42	0.02
4.650 APPLE 4.65%/16-23.02.2046	USD	235'000			235'000	195'556.42	0.04
- APPLE INC 0%/19-15.11.2025	EUR		100'000		100'000	90'025.23	0.02
0.550 APPLE INC 0.55%/20-20.08.2025	USD	70'000			70'000	57'943.22	0.01
0.700 APPLE INC 0.7%/21-08.02.2026	USD	102'000	30'000	124'000	8'000	6'511.86	0.00
0.875 APPLE INC 0.875%/17-24.05.2025	EUR	100'000			100'000	92'296.94	0.02
1.125 APPLE INC 1.125%/20-11.05.2025	USD	40'000	308'000		348'000	292'619.28	0.06
1.200 APPLE INC 1.2%/21-08.02.2028	USD	54'000			54'000	41'787.60	0.01
1.250 APPLE INC 1.25%/20-20.08.2030	USD	25'000			25'000	17'816.25	0.00
1.375 APPLE INC 1.375%/17-24.05.2029	EUR	100'000			100'000	87'743.98	0.02
1.400 APPLE INC 1.4%/21-05.08.2028	USD	64'000			64'000	49'255.12	0.01
1.650 APPLE INC 1.65%/20-11.05.2030	USD	50'000			50'000	36'812.48	0.01
1.650 APPLE INC 1.65%/21-08.02.2031	USD	80'000			80'000	58'006.40	0.01
1.800 APPLE INC 1.8%/19-11.09.2024	USD	50'000		50'000			
2.050 APPLE INC 2.05%/19-11.09.2026	USD	50'000	100'000		150'000	123'485.63	0.03
2.200 APPLE INC 2.2%/19-11.09.2029	USD	30'000			30'000	23'330.71	0.00
2.375 APPLE INC 2.375%/21-08.02.2041	USD	90'000			90'000	55'740.00	0.01
2.400 APPLE INC 2.4%/20-20.08.2050	USD	42'000			42'000	23'016.89	0.00
2.500 APPLE INC 2.50%/15-09.02.2025	USD	100'000		100'000			
2.513 APPLE INC 2.513%/17-19.08.2024	CAD	89'000		89'000			
2.550 APPLE INC 2.55%/20-20.08.2060	USD	84'000			84'000	45'694.61	0.01
2.650 APPLE INC 2.65%/20-11.05.2050	USD	130'000			130'000	74'396.28	0.02
2.650 APPLE INC 2.65%/21-08.02.2051	USD	90'000			90'000	51'074.86	0.01
2.700 APPLE INC 2.7%/21-05.08.2051	USD	60'000			60'000	34'311.66	0.01
2.750 APPLE INC 2.75%/17-13.01.2025	USD	100'000			100'000	86'273.05	0.02
2.800 APPLE INC 2.8%/21-08.02.2061	USD	48'000	50'000		98'000	54'864.85	0.01
2.850 APPLE INC 2.85%/17-11.05.2024	USD	52'000		52'000			
2.850 APPLE INC 2.85%/21-05.08.2061	USD	30'000	320'000		350'000	195'679.85	0.04
2.900 APPLE INC 2.9%/17-12.09.2027	USD	50'000			50'000	41'526.88	0.01
2.950 APPLE INC 2.95%/19-11.09.2049	USD	50'000			50'000	30'705.49	0.01
3.000 APPLE INC 3%/17-13.11.2027	USD	26'000			26'000	21'654.82	0.00

1536 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.000	APPLE INC 3%/17-20.06.2027	USD	26'000		26'000	21'715.07	0.00	
3.200	APPLE INC 3.2%/17-11.05.2027	USD	50'000		50'000	42'009.77	0.01	
3.250	APPLE INC 3.25%/22-08.08.2029	USD	50'000		50'000	41'165.53	0.01	
3.600	APPLE INC 3.6%/15-31.07.2042	GBP		100'000	100'000	95'797.92	0.02	
3.750	APPLE INC 3.75%/17-13.11.2047	USD	28'000		28'000	20'052.94	0.00	
3.850	APPLE INC 3.85%/13-04.05.2043	USD	140'000		140'000	105'457.60	0.02	
3.950	APPLE INC 3.95%/22-08.08.2052	USD	40'000	260'000	300'000	219'231.96	0.05	
4.100	APPLE INC 4.1%/22-08.08.2062	USD	30'000	230'000	100'000	160'000	118'024.63	0.02
4.421	APPLE INC 4.421%/23-08.05.2026	USD		416'000	416'000	364'822.86	0.08	
4.650	APPLE INC 4.65%/16-23.02.2026	USD	34'000		34'000	29'424.84	0.01	
3.300	APPLIED MATERIALS 3.3%/17-01.04.2027	USD	20'000		20'000	16'857.41	0.00	
3.900	APPLIED MATERIALS 3.9%/15-01.10.2025	USD	40'000		40'000	34'604.57	0.01	
4.350	APPLIED MATERIALS 4.35%/17-01.04.2047	USD	50'000		50'000	39'038.15	0.01	
5.100	APPLIED MATERIALS 5.1%/15-01.10.2035	USD	24'000		24'000	21'391.35	0.00	
2.750	APPLIED MATERIALS INC 2.75%/20-01.06.2050	USD		50'000	50'000	29'609.17	0.01	
5.850	APPLIED MATERIALS INC 5.85%/11-15.06.2041	USD	40'000		40'000	37'883.09	0.01	
3.600	APTARGROUP INC 3.6%/22-15.03.2032	USD	24'000	200'000	224'000	173'204.14	0.04	
3.566	AQUA AMERICA INC 3.566%/19-01.05.2029	USD	50'000		50'000	40'815.78	0.01	
4.276	AQUA AMERICA INC 4.276%/19-01.05.2049	USD	30'000		30'000	21'281.58	0.00	
4.011	ARCH CAPITAL FINANCE LLC 4.011%/16-15.12.2026	USD	12'000		12'000	10'203.36	0.00	
5.031	ARCH CAPITAL FINANCE LLC 5.031%/16-15.12.2046	USD	20'000		20'000	16'191.06	0.00	
5.144	ARCH CAPITAL GROUP 5.144%/13-01.11.2043	USD	30'000		30'000	24'583.09	0.01	
4.535	ARCHER DANIELS 4.535%/12-26.03.2042	USD	18'000		18'000	14'226.13	0.00	
2.500	ARCHER DANIELS MIDLAND 2.5%/16-11.08.2026	USD	41'000		41'000	33'992.81	0.01	
4.500	ARCHER DANIELS MIDLAND COMPANY 4.5%/23-15.08.2033	USD		100'000	100'000	83'925.04	0.02	
5.935	ARCHER-DANIELS 5.935%/02-01.10.2032	USD		130'000	130'000	121'080.85	0.03	
2.700	ARCHER-DANIELS-MIDLAND C 2.7%/21-15.09.2051	USD	50'000		50'000	27'890.31	0.01	
2.900	ARCHER-DANIELS-MIDLAND C 2.9%/22-01.03.2032	USD	80'000		80'000	60'031.90	0.01	
3.750	ARCHER-DANIELS-MIDLAND C 3.75%/17-15.09.2047	USD	50'000		50'000	33'425.42	0.01	
4.500	ARCHER-DANIELS-MIDLAND C 4.5%/18-15.03.2049	USD	50'000		50'000	38'433.43	0.01	
2.950	ARROW ELECTRONICS INC 2.95%/21-15.02.2032	USD	30'000		30'000	22'048.32	0.00	
3.500	ARTHUR J GALLAGHER & CO 3.5%/21-20.05.2051	USD	20'000		20'000	12'226.38	0.00	
5.750	ARTHUR J GALLAGHER & CO 5.75%/23-02.03.2053	USD		46'000	46'000	39'879.36	0.01	
6.750	ARTHUR J GALLAGHER & CO 6.75%/23-15.02.2054	USD		100'000	100'000	98'606.58	0.02	
1.500	ASHTREAD CAPITAL INC -144A- 1.5%/21-12.08.2026	USD	200'000		200'000	159'525.76	0.03	
5.950	ASHTREAD CAPITAL INC -144A- 5.95%/23-15.10.2033	USD		200'000	200'000	177'052.34	0.04	
3.700	ASSURANT INC 3.7%/19-22.02.2030	USD	24'000		24'000	18'859.58	0.00	
0.700	ASTRAZENECA FINANCE LLC 0.7%/21-28.05.2024	USD	150'000		150'000			
1.750	ASTRAZENECA FINANCE LLC 1.75%/21-28.05.2028	USD	86'000		86'000	66'939.18	0.01	
2.250	ASTRAZENECA FINANCE LLC 2.25%/21-28.05.2031	USD	40'000		40'000	29'541.45	0.01	
4.900	ASTRAZENECA FINANCE LLC 4.9%/23-03.03.2030	USD		80'000	80'000	70'566.61	0.01	
3.550	AT&T (reg. -S-) 3.55%/12-17.12.2032	EUR	100'000		100'000	93'521.42	0.02	
2.450	AT&T 2.45%/15-15.03.2035	EUR	100'000		100'000	82'430.61	0.02	
4.250	AT&T 4.25%/13-01.06.2043	GBP		100'000	100'000	91'585.33	0.02	
4.300	AT&T 4.3%/13-15.12.2042	USD	100'000		100'000	74'345.63	0.02	
4.500	AT&T 4.5%/15-15.05.2035	USD	100'000		100'000	81'024.88	0.02	
4.550	AT&T 4.55%/16-09.03.2049	USD		82'000	82'000	60'576.72	0.01	
4.875	AT&T 4.875%/12-01.06.2044	GBP	100'000		100'000	98'394.30	0.02	
6.550	AT&T 6.55%/09-15.02.2039	USD		100'000	100'000	94'635.40	0.02	
7.000	AT&T 7%/09-30.04.2040	GBP	50'000	50'000	100'000			
0.250	AT&T INC 0.25%/19-04.03.2026	EUR	100'000		100'000	89'314.36	0.02	
0.900	AT&T INC 0.9%/21-25.03.2024	USD	80'000		80'000			
1.600	AT&T INC 1.6%/20-19.05.2028	EUR		100'000	100'000	88'148.01	0.02	
1.650	AT&T INC 1.65%/20-01.02.2028	USD	70'000		70'000	54'243.29	0.01	
1.700	AT&T INC 1.7%/21-25.03.2026	USD	90'000		90'000	73'684.12	0.02	
1.800	AT&T INC 1.8%/18-05.09.2026	EUR		100'000	100'000	91'115.35	0.02	
1.800	AT&T INC 1.8%/19-14.09.2039	EUR		100'000	100'000	71'438.91	0.02	
2.050	AT&T INC 2.05%/20-19.05.2032	EUR	100'000		100'000	83'948.58	0.02	
2.250	AT&T INC 2.25%/20-01.02.2032	USD	200'000	156'000	100'000	256'000	180'781.28	0.04
2.300	AT&T INC 2.3%/20-01.06.2027	USD	80'000		80'000	64'497.01	0.01	
2.550	AT&T INC 2.55%/21-01.12.2033	USD	200'000		200'000	138'871.75	0.03	
2.750	AT&T INC 2.75%/20-01.06.2031	USD	100'000		100'000	74'982.37	0.02	
3.100	AT&T INC 3.1%/20-01.02.2043	USD	50'000		50'000	31'646.80	0.01	
3.150	AT&T INC 3.15%/17-04.09.2036	EUR	100'000		100'000	86'896.86	0.02	
3.300	AT&T INC 3.3%/20-01.02.2052	USD		150'000	150'000	89'575.95	0.02	
3.500	AT&T INC 3.5%/20-01.06.2041	USD	80'000		80'000	54'072.79	0.01	
3.500	AT&T INC 3.5%/21-15.09.2053	USD	230'000	270'000	500'000	302'897.42	0.06	
3.550	AT&T INC 3.55%/21-15.09.2055	USD	230'000	80'000	310'000	185'977.96	0.04	
3.550	AT&T INC 3.55%/23-18.11.2025	EUR		100'000	100'000	95'010.80	0.02	
3.650	AT&T INC 3.65%/20-01.06.2051	USD	90'000	190'000	280'000	176'337.72	0.04	
3.650	AT&T INC 3.65%/21-15.09.2059	USD	200'000	260'000	100'000	360'000	214'815.76	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.800 AT&T INC 3.8%/19-15.02.2027	USD	100'000			100'000	84'845.20	0.02
3.800 AT&T INC 3.8%/21-01.12.2057	USD	180'000	250'000	100'000	330'000	205'041.21	0.04
3.850 AT&T INC 3.85%/20-01.06.2060	USD	50'000			50'000	31'089.57	0.01
4.000 AT&T INC 4%/18-25.11.2025	CAD		150'000		150'000	95'608.69	0.02
4.100 AT&T INC 4.1%/18-15.02.2028	USD	100'000			100'000	84'897.90	0.02
4.300 AT&T INC 4.3%/18-15.02.2030	USD	100'000			100'000	84'038.84	0.02
4.350 AT&T INC 4.35%/19-01.03.2029	USD	90'000			90'000	76'551.78	0.02
4.850 AT&T INC 4.85%/19-01.03.2039	USD	100'000	26'000		126'000	102'140.98	0.02
4.900 AT&T INC 4.9%/18-15.08.2037	USD	100'000			100'000	82'330.57	0.02
5.150 AT&T INC 5.15%/18-15.11.2046	USD	80'000			80'000	65'211.55	0.01
5.400 AT&T INC 5.4%/23-15.02.2034	USD		100'000		100'000	88'173.53	0.02
5.539 AT&T INC 5.539%/23-20.02.2026	USD		100'000	100'000			
4.350 AT&T INT 4.35%/13-15.06.2045	USD	50'000			50'000	36'836.13	0.01
4.500 AT&T INT 4.5%/16-09.03.2048	USD	80'000			80'000	58'857.98	0.01
4.750 AT&T INT 4.75%/15-15.05.2046	USD	200'000		80'000	120'000	92'505.33	0.02
6.000 AT&T INT 6%/16-15.08.2040	USD	100'000		30'000	70'000	63'188.18	0.01
2.300 ATLANTIC CITY ELECTRIC 2.3%/21-15.03.2031	USD	6'000	110'000		116'000	84'276.11	0.02
1.500 ATMOS ENERGY CORP 1.5%/20-15.01.2031	USD	20'000			20'000	14'007.56	0.00
2.850 ATMOS ENERGY CORP 2.85%/21-15.02.2052	USD	20'000			20'000	11'286.28	0.00
3.375 ATMOS ENERGY CORP 3.375%/19-15.09.2049	USD	10'000			10'000	6'367.30	0.00
4.125 ATMOS ENERGY CORP 4.125%/14-15.10.2044	USD		30'000		30'000	22'445.32	0.00
4.125 ATMOS ENERGY CORP 4.125%/19-15.03.2049	USD	66'000			66'000	47'848.74	0.01
4.150 ATMOS ENERGY CORP 4.15%/13-15.01.2043	USD	20'000			20'000	15'002.78	0.00
4.300 ATMOS ENERGY CORP 4.3%/18-01.10.2048	USD		30'000		30'000	22'692.06	0.00
5.450 ATMOS ENERGY CORP 5.45%/22-15.10.2032	USD	40'000			40'000	36'064.00	0.01
5.750 ATMOS ENERGY CORP 5.75%/22-15.10.2052	USD	50'000			50'000	46'089.44	0.01
2.400 AUTODESK INC 2.4%/21-15.12.2031	USD	18'000	130'000		148'000	108'107.85	0.02
2.850 AUTODESK INC 2.85%/20-15.01.2030	USD	20'000			20'000	15'611.65	0.00
1.250 AUTOMATIC DATA PROCESSING 1.25%/20-01.09.2030	USD	26'000			26'000	18'544.06	0.00
1.700 AUTOMATIC DATA PROCESSING 1.7%/21-15.05.2028	USD	50'000			50'000	39'197.70	0.01
1.950 AUTONATION INC 1.95%/21-01.08.2028	USD	60'000			60'000	45'155.50	0.01
2.400 AUTONATION INC 2.4%/21-01.08.2031	USD	100'000		100'000			
3.850 AUTONATION INC 3.85%/22-01.03.2032	USD		200'000		200'000	153'697.81	0.03
3.250 AUTOZONE 3.25%/15-15.04.2025	USD	92'000			92'000	79'063.27	0.02
4.750 AUTOZONE INC 4.75%/22-01.08.2032	USD		160'000		160'000	135'379.50	0.03
4.750 AUTOZONE INC 4.75%/23-01.02.2033	USD		160'000		160'000	134'955.64	0.03
5.050 AUTOZONE INC 5.05%/23-15.07.2026	USD		50'000		50'000	43'920.59	0.01
5.200 AUTOZONE INC 5.2%/23-01.08.2033	USD		100'000		100'000	87'265.44	0.02
6.250 AUTOZONE INC 6.25%/23-01.11.2028	USD		50'000		50'000	45'805.12	0.01
1.900 AVALONBAY COMMUNITIES 1.9%/21-01.12.2028	USD	30'000			30'000	23'009.01	0.00
2.450 AVALONBAY COMMUNITIES 2.45%/20-15.01.2031	USD	50'000			50'000	37'545.12	0.01
4.150 AVALONBAY COMMUNITIES 4.15%/17-01.07.2047	USD	40'000			40'000	28'572.48	0.01
4.350 AVALONBAY COMMUNITIES 4.35%/18-15.04.2048	USD	40'000	24'000		64'000	47'554.66	0.01
5.000 AVALONBAY COMMUNITIES 5%/22-15.02.2033	USD	40'000			40'000	34'545.63	0.01
3.150 AVANGRID INC 3.15%/17-01.12.2024	USD	13'000			13'000	11'227.74	0.00
3.200 AVANGRID INC 3.2%/20-15.04.2025	USD		30'000		30'000	25'696.71	0.01
3.800 AVANGRID INC 3.8%/19-01.06.2029	USD	35'000	210'000		245'000	201'003.49	0.04
0.850 AVERY DENNISON CORP 0.85%/21-15.08.2024	USD	50'000		50'000			
2.250 AVERY DENNISON CORP 2.25%/21-15.02.2032	USD	40'000	230'000		270'000	193'025.04	0.04
5.750 AVERY DENNISON CORP 5.75%/23-15.03.2033	USD		150'000		150'000	136'707.63	0.03
1.950 AVIATION CAPITAL GROUP -144A- 1.95%/21-30.01.2026	USD	20'000			20'000	16'370.50	0.00
3.500 AVIATION CAPITAL GROUP -144A- 3.5%/17-01.11.2027	USD	48'000			48'000	39'005.51	0.01
4.125 AVIATION CAPITAL GROUP -144A- 4.125%/18-01.08.2025	USD		340'000		340'000	290'941.89	0.06
5.500 AVIATION CAPITAL GROUP -144A- 5.5%/20-15.12.2024	USD	20'000			20'000	17'525.82	0.00
6.250 AVIATION CAPITAL GROUP -144A- 6.25%/23-15.04.2028	USD		100'000		100'000	89'418.63	0.02
4.875 AVIATION CAPITAL GROUP S. -14- -144A- 4.875%/15-01.10.2025	USD	14'000			14'000	12'077.78	0.00
4.000 AVISTA CORP 4%/22-01.04.2052	USD	10'000	230'000	220'000	20'000	13'444.41	0.00
4.350 AVISTA CORP 4.35%/18-01.06.2048	USD	10'000	20'000		30'000	21'758.42	0.00
3.000 AVNET INC 3%/21-15.05.2031	USD	6'000			6'000	4'360.94	0.00
4.350 AXA EQUITABLE HOLDINGS I 4.35%/19-20.04.2028	USD	112'000			112'000	95'019.23	0.02
5.000 AXA EQUITABLE HOLDINGS I 5%/19-20.04.2048	USD	52'000	190'000	166'000	76'000	60'689.07	0.01
7.500 BAE SYSTEMS FINANCE INC -144A- 7.5%/97-01.07.2027	USD		200'000		200'000	188'082.55	0.04
4.750 BAE SYSTEMS HOLDINGS -144A- 4.75%/14-07.10.2044	USD	26'000			26'000	20'448.76	0.00
3.850 BAE SYSTEMS HOLDINGS INC -144A- 3.85%/15-15.12.2025	USD	100'000			100'000	85'865.63	0.02
5.125 BAKER HUGHES 5.125%/10-15.09.2040	USD	12'000	100'000		112'000	95'647.87	0.02
2.061 BAKER HUGHES LLC/CO-OBL 2.061%/21-15.12.2026	USD	50'000			50'000	40'623.42	0.01
3.337 BAKER HUGHES LLC/CO-OBL 3.337%/18-15.12.2027	USD	52'000			52'000	43'179.05	0.01
4.080 BAKER HUGHES LLC/CO-OBL 4.08%/18-15.12.2047	USD	16'000	180'000		196'000	138'954.92	0.03
4.486 BAKER HUGHES LLC/CO-OBL 4.486%/20-01.05.2030	USD	17'000			17'000	14'550.18	0.00
2.400 BALTIMORE GAS & ELECTRIC 2.4%/16-15.08.2026	USD	186'000		168'000	18'000	14'936.73	0.00
2.900 BALTIMORE GAS & ELECTRIC 2.9%/20-15.06.2050	USD	20'000			20'000	11'364.66	0.00

1538 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.200	BALTIMORE GAS & ELECTRIC 3.2%/19-15.09.2049	USD	46'000		46'000	27'762.42	0.01	
3.500	BALTIMORE GAS & ELECTRIC 3.5%/16-15.08.2046	USD	10'000	50'000	60'000	38'920.82	0.01	
4.250	BALTIMORE GAS & ELECTRIC 4.25%/18-15.09.2048	USD	2'000		2'000	1'468.90	0.00	
4.550	BALTIMORE GAS & ELECTRIC 4.55%/22-01.06.2052	USD	28'000		28'000	21'325.24	0.00	
5.400	BALTIMORE GAS & ELECTRIC 5.4%/23-01.06.2053	USD		150'000	150'000	129'362.06	0.03	
7.750	BANK OF AMERICA (subordinated) 7.75%/08-14.05.2038	USD	150'000		150'000	158'492.19	0.03	
4.000	BANK OF AMERICA (subordinated) S. -L- 4%/15-22.01.2025	USD	30'000	58'000	88'000	76'334.07	0.02	
4.200	BANK OF AMERICA (subordinated) S. -L- 4.2%/14-26.08.2024	USD	90'000		90'000			
1.375	BANK OF AMERICA 1.375%/15-26.03.2025	EUR		300'000	300'000	278'746.12	0.06	
2.375	BANK OF AMERICA 2.375%/14-19.06.2024	EUR	100'000		100'000			
3.875	BANK OF AMERICA 3.875%/15-01.08.2025	USD		60'000	60'000	51'989.42	0.01	
4.000	BANK OF AMERICA 4%/14-01.04.2024	USD	100'000		100'000			
5.872	BANK OF AMERICA 5.872%/23-15.09.2034	USD		180'000	180'000	162'541.60	0.03	
7.000	BANK OF AMERICA 7%/08-31.07.2028	GBP		100'000	100'000	119'510.70	0.03	
-	BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/21-21.09.2036	USD		108'000	108'000	75'113.21	0.02	
-	BANK OF AMERICA CORP (subordinated) FIX-TO-FRN FRN/22-08.03.2037	USD	100'000	100'000	60'000	140'000	107'627.26	0.02
4.250	BANK OF AMERICA CORP (subordinated) S. -L- 4.25%/14-22.10.2026	USD	40'000		40'000	34'445.83	0.01	
-	BANK OF AMERICA CORP FIX-TO-FLOATER 1.776%/17-04.05.2027	EUR	200'000		100'000	91'201.11	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20.12.2028	USD	171'000	100'000	271'000	222'996.30	0.05	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/18-23.07.2024	USD	100'000		100'000			
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/18-25.04.2028	EUR		100'000	100'000	89'317.22	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-08.08.2029	EUR	100'000		100'000	83'358.74	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-09.05.2030	EUR		100'000	100'000	84'440.28	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-22.10.2030	USD	130'000		130'000	100'878.20	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2027	USD	80'000		80'000	67'750.16	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/19-23.04.2040	USD	50'000	50'000	100'000	75'337.85	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2026	USD	80'000	80'000	160'000	133'391.73	0.03	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-19.06.2041	USD	170'000	230'000	400'000	245'687.53	0.05	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-23.07.2031	USD	68'000		68'000	48'577.82	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2026	USD	80'000		80'000	65'629.31	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2031	USD	60'000		60'000	42'633.92	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-24.10.2051	USD	60'000		60'000	33'872.96	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-25.09.2025	USD	40'000		40'000	34'275.34	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/20-31.03.2029	EUR		100'000	100'000	94'749.71	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-02.06.2029	GBP	100'000		100'000	96'341.48	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-04.04.2029	CAD	40'000		40'000	23'836.11	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-06.12.2025	USD	100'000		100'000	85'254.24	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-11.03.2032	USD	48'000		48'000	35'355.57	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-13.03.2052	USD	30'000		30'000	19'371.93	0.00	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-14.06.2029	USD	100'000		100'000	77'272.82	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-15.09.2027	CAD	50'000		50'000	30'186.94	0.01	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.03.2031	EUR	100'000		100'000	79'258.41	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2032	USD	170'000		170'000	125'292.36	0.03	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.04.2042	USD	116'000	200'000	316'000	210'902.05	0.04	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-22.07.2027	USD	178'000	26'000	204'000	164'673.66	0.03	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/21-24.08.2028	EUR		100'000	100'000	85'406.52	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-02.04.2026	USD	100'000		100'000	85'988.65	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-04.02.2025	USD	150'000		150'000			
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-04.02.2033	USD	140'000		140'000	103'532.01	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-22.07.2033	USD	170'000	140'000	310'000	265'926.97	0.06	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/22-27.04.2033	EUR	100'000		100'000	88'072.74	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-20.01.2027	USD		100'000	100'000	87'492.59	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2029	USD	126'000		126'000	110'322.81	0.02	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/23-25.04.2034	USD	180'000		180'000	156'215.60	0.03	
-	BANK OF AMERICA CORP FIX-TO-FRN FRN/24-23.01.2035	USD	200'000		200'000	175'643.80	0.04	
-	BANK OF AMERICA CORP S. -886- FIX-TO-FRN FRN/22-27.10.2026	EUR		100'000	100'000	92'434.16	0.02	
3.248	BANK OF AMERICA CORP S. -L- 3.248%/16-21.10.2027	USD	100'000		100'000	83'177.48	0.02	
3.500	BANK OF AMERICA CORP S. -L- 3.5%/16-19.04.2026	USD	68'000		68'000	58'018.61	0.01	
-	BANK OF AMERICA CORP S. -M- FIX-TO-FRN 4.244%/17-24.04.2038	USD	44'000	150'000	194'000	151'746.47	0.03	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-07.02.2030	USD	200'000		90'000	110'000	91'033.58	0.02
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-15.03.2025	USD	80'000		80'000			
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-15.03.2050	USD	150'000		150'000	111'240.03	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-23.07.2030	USD	80'000		80'000	63'381.52	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-13.02.2031	USD	80'000	44'000	124'000	93'086.68	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-19.05.2024	USD	100'000		100'000			
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-20.03.2051	USD	190'000	200'000	390'000	277'337.06	0.06	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/20-29.04.2031	USD	98'000		98'000	73'560.20	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-11.03.2027	USD	80'000		80'000	65'402.41	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-20.10.2032	USD	166'000	100'000	100'000	166'000	119'941.72	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2032	USD	134'000	190'000	324'000	230'804.46	0.05	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-21.07.2052	USD	78'000		78'000	45'646.46	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/21-22.04.2025	USD	60'000		60'000	52'443.27	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-04.02.2028	USD	150'000		150'000	122'154.94	0.03	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-10.11.2028	USD	100'000		100'000	90'785.26	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-16.03.2028	CAD	60'000		60'000	37'542.99	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-22.07.2028	USD	100'000		100'000	87'170.30	0.02	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-25.04.2025	USD	200'000	200'000				
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-27.04.2028	USD	74'000		74'000	63'422.26	0.01	
-	BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/22-27.04.2033	USD	150'000	150'000	300'000	248'618.74	0.05	
-	BANK OF AMERICA FIX-TO-FLOATERS 3.97%/18-05.03.2029	USD	190'000		190'000	159'150.29	0.03	
-	BANK OF AMERICA FIX-TO-FRN 1.379%/17-07.02.2025	EUR	100'000	200'000	300'000			
-	BANK OF AMERICA FRN 18-23.01.2026	USD	50'000		50'000	43'188.04	0.01	
-	BANK OF AMERICA frn 18-23.01.2049	USD	50'000		50'000	35'360.29	0.01	
5.526	BANK OF AMERICA NA 5.526%/23-18.08.2026	USD		250'000	250'000	222'265.42	0.05	
5.650	BANK OF AMERICA NA 5.65%/23-18.08.2025	USD		250'000	250'000	221'696.63	0.05	
5.000	BANK OF AMERICA S. 5%/14-21.01.2044	USD	52'000	130'000	182'000	153'273.42	0.03	
4.450	BANK OF AMERICA s. -L- (subordinated) 4.45%/16-03.03.2026	USD	50'000		50'000	43'300.47	0.01	
4.875	BANK OF AMERICA S. -L- -144A- 4.875%/14-01.04.2044	USD		100'000	100'000	83'119.91	0.02	
3.950	BANK OF AMERICA S. -L- 3.95%/15-21.04.2025	USD	86'000		86'000	74'476.65	0.02	
4.183	BANK OF AMERICA S. -L- 4.183%/16-25.11.2027	USD	100'000		100'000	85'031.66	0.02	
5.875	BANK OF AMERICA S. LI 5.875%/12-07.02.2042	USD	34'000	200'000	234'000	219'154.70	0.05	
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 3.824%/17-20.01.2028	USD	94'000		94'000	79'521.25	0.02	
-	BANK OF AMERICA S. -M- FIX-TO-FLOATERS 4.443%/17-20.01.2048	USD	80'000		80'000	60'601.83	0.01	
3.950	BANK OF NEW YORK sG 3.95%/13-18.11.2025	USD	77'000		77'000	66'345.29	0.01	
0.850	BANK OF NY MELLON CORP 0.85%/21-25.10.2024	USD	80'000		80'000			
2.050	BANK OF NY MELLON CORP 2.05%/22-26.01.2027	USD	120'000		120'000	97'500.84	0.02	
2.500	BANK OF NY MELLON CORP 2.5%/22-26.01.2032	USD	50'000		50'000	36'733.61	0.01	
3.400	BANK OF NY MELLON CORP 3.4%/18-29.01.2028	USD	57'000		57'000	47'473.92	0.01	
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2028	USD	50'000		50'000	45'086.61	0.01	
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/22-25.10.2033	USD	50'000		50'000	45'657.83	0.01	
-	BANK OF NY MELLON CORP FIX-TO-FRN FRN/23-25.10.2034	USD		278'000	278'000	264'830.60	0.06	
1.050	BANK OF NY MELLON CORP S. -J- 1.05%/21-15.10.2026	USD	60'000		60'000	47'723.90	0.01	
1.650	BANK OF NY MELLON CORP S. -J- 1.65%/21-14.07.2028	USD	50'000		50'000	38'567.69	0.01	
1.650	BANK OF NY MELLON CORP S. -J- 1.65%/21-28.01.2031	USD	24'000		24'000	17'010.56	0.00	
1.800	BANK OF NY MELLON CORP S. -J- 1.8%/21-28.07.2031	USD	60'000		60'000	42'605.97	0.01	
1.900	BANK OF NY MELLON CORP S. -J- 1.9%/21-25.01.2029	USD	50'000		50'000	38'533.31	0.01	
2.100	BANK OF NY MELLON CORP S. -J- 2.1%/19-24.10.2024	USD	30'000		30'000			
3.850	BANK OF NY MELLON CORP S. -J- 3.85%/18-28.04.2028	USD	5'000		5'000	4'246.57	0.00	
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/17-07.02.2028	USD	28'000		28'000	23'565.03	0.00	
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/22-24.07.2026	USD		180'000	180'000	156'325.90	0.03	
-	BANK OF NY MELLON CORP S. -J- FIX-TO-FRN FRN/23-26.04.2027	USD		100'000	100'000	87'596.85	0.02	
3.000	BANK OF NY MELLON S. -J- 3%/16-30.10.2028	USD	13'000		13'000	10'496.14	0.00	
4.875	BANKUNITED INC 4.875%/15-17.11.2025	USD		250'000	250'000	214'307.22	0.05	
1.125	BAT CAPITAL CORP 1.125%/17-16.11.2023	EUR	180'000		180'000			
2.259	BAT CAPITAL CORP 2.259%/20-25.03.2028	USD	126'000		126'000	98'156.29	0.02	
2.726	BAT CAPITAL CORP 2.726%/20-25.03.2031	USD	10'000	110'000	120'000	87'113.51	0.02	
3.215	BAT CAPITAL CORP 3.215%/19-06.09.2026	USD	80'000		80'000	66'738.19	0.01	
3.222	BAT CAPITAL CORP 3.222%/18-15.08.2024	USD	70'000		70'000			
3.557	BAT CAPITAL CORP 3.557%/18-15.08.2027	USD	100'000		40'000	60'000	49'887.61	0.01
3.734	BAT CAPITAL CORP 3.734%/20-25.09.2040	USD	10'000	50'000	60'000	38'097.06	0.01	
4.390	BAT CAPITAL CORP 4.39%/18-15.08.2037	USD	60'000	220'000	280'000	202'239.13	0.04	
4.540	BAT CAPITAL CORP 4.54%/18-15.08.2047	USD	100'000	26'000	126'000	82'695.81	0.02	
4.700	BAT CAPITAL CORP 4.7%/20-02.04.2027	USD	30'000		30'000	25'843.79	0.01	
4.758	BAT CAPITAL CORP 4.758%/19-06.09.2049	USD	50'000	46'000	96'000	65'199.70	0.01	
4.906	BAT CAPITAL CORP 4.906%/20-02.04.2030	USD	32'000		32'000	27'372.19	0.01	
5.282	BAT CAPITAL CORP 5.282%/20-02.04.2050	USD	14'000		14'000	10'197.43	0.00	
5.650	BAT CAPITAL CORP 5.65%/22-16.03.2052	USD	34'000		34'000	26'280.89	0.01	
7.081	BAT CAPITAL CORP 7.081%/23-02.08.2053	USD		140'000	50'000	90'000	82'151.57	0.02
7.750	BAT CAPITAL CORP 7.75%/22-19.10.2032	USD	50'000		50'000	49'093.92	0.01	
5.250	BAXALTA 5.25%/16-23.06.2045	USD	56'000		30'000	26'000	22'045.36	0.00
1.322	BAXTER INTERNATIONAL INC 1.322%/22-29.11.2024	USD	50'000		50'000	42'620.95	0.01	
1.730	BAXTER INTERNATIONAL INC 1.73%/21-01.04.2031	USD	50'000		50'000	34'745.66	0.01	
1.915	BAXTER INTERNATIONAL INC 1.915%/22-01.02.2027	USD	60'000		60'000	48'035.34	0.01	
2.272	BAXTER INTERNATIONAL INC 2.272%/22-01.12.2028	USD	60'000		60'000	46'318.44	0.01	
2.539	BAXTER INTERNATIONAL INC 2.539%/22-01.02.2032	USD	70'000	210'000	280'000	202'046.66	0.04	
3.132	BAXTER INTERNATIONAL INC 3.132%/22-01.12.2051	USD	50'000		50'000	28'633.78	0.01	
3.950	BAXTER INTERNATIONAL INC 3.95%/21-01.04.2030	USD	66'000		66'000	53'797.71	0.01	
6.650	BAYER CORP -144A- 6.65%/98-15.02.2028	USD		100'000	100'000	89'600.60	0.02	
4.250	BAYER US FINANCE II LLC -144A- 4.25%/18-15.12.2025	USD		200'000	200'000	171'176.58	0.04	
4.375	BAYER US FINANCE II LLC -144A- 4.375%/18-15.12.2028	USD	200'000		200'000	163'996.13	0.03	

1540 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.400 BAYER US FINANCE II LLC -144A- 4.4%/18-15.07.2044	USD	50'000			50'000	33'088.27	0.01
4.700 BAYER US FINANCE II LLC -144A- 4.7%/18-15.07.2064	USD	22'000			22'000	13'902.96	0.00
4.875 BAYER US FINANCE II LLC -144A- 4.875%/18-25.06.2048	USD		200'000		200'000	139'022.75	0.03
5.500 BAYER US FINANCE II LLC -144A- 5.5%/18-30.07.2035	USD	50'000			50'000	40'375.35	0.01
6.500 BAYER US FINANCE II LLC -144A- 6.5%/23-21.11.2033	USD		200'000		200'000	176'210.23	0.04
2.850 BB&T CORPORATION 2.85%/17-26.10.2024	USD	137'000		137'000			
1.900 BECTON DICKINSON (reg. -S-) 1.9%/16-15.12.2026	EUR		100'000		100'000	91'272.57	0.02
3.734 BECTON DICKINSON 3.734%/14-15.12.2024	USD	5'000			5'000	4'336.50	0.00
4.685 BECTON DICKINSON 4.685%/14-15.12.2044	USD	17'000			17'000	13'431.98	0.00
0.034 BECTON DICKINSON AND CO 0.034%/21-13.08.2025	EUR	100'000			100'000	90'346.35	0.02
1.957 BECTON DICKINSON AND CO 1.957%/21-11.02.2031	USD	50'000			50'000	35'794.65	0.01
2.823 BECTON DICKINSON AND CO 2.823%/20-20.05.2030	USD		230'000		230'000	177'629.39	0.04
3.363 BECTON DICKINSON AND CO 3.363%/17-06.06.2024	USD	18'000		18'000			
3.700 BECTON DICKINSON AND CO 3.7%/17-06.06.2027	USD	45'000			45'000	37'995.21	0.01
3.794 BECTON DICKINSON AND CO 3.794%/20-20.05.2050	USD	17'000			17'000	11'565.89	0.00
4.669 BECTON DICKINSON AND CO 4.669%/17-06.06.2047	USD	63'000			63'000	49'131.33	0.01
2.630 BEMIS COMPANY INC 2.63%/20-19.06.2030	USD	50'000			50'000	37'561.74	0.01
4.500 BERKSHIRE HATHAWAY 4.5%/15-01.02.2045	USD	28'000			28'000	21'710.85	0.00
5.150 BERKSHIRE HATHAWAY 5.15%/13-15.11.2043	USD	13'000			13'000	10'982.68	0.00
5.950 BERKSHIRE HATHAWAY 5.95%/07-15.05.2037	USD	13'000			13'000	11'852.01	0.00
1.650 BERKSHIRE HATHAWAY ENERG 1.65%/21-15.05.2031	USD	50'000			50'000	34'809.61	0.01
4.600 BERKSHIRE HATHAWAY ENERG -144A- 4.6%/22-01.05.2053	USD	30'000	-30'000				
2.850 BERKSHIRE HATHAWAY ENERG 2.85%/21-15.05.2051	USD	60'000			60'000	33'637.78	0.01
3.250 BERKSHIRE HATHAWAY ENERG 3.25%/18-15.04.2028	USD	20'000			20'000	16'499.99	0.00
3.500 BERKSHIRE HATHAWAY ENERG 3.5%/15-01.02.2025	USD		20'000		20'000	17'308.77	0.00
3.700 BERKSHIRE HATHAWAY ENERG 3.7%/21-15.07.2030	USD	34'000			34'000	27'693.42	0.01
3.800 BERKSHIRE HATHAWAY ENERG 3.8%/18-15.07.2048	USD	20'000			20'000	13'337.36	0.00
4.050 BERKSHIRE HATHAWAY ENERG 4.05%/21-15.04.2025	USD	60'000			60'000	52'093.32	0.01
4.250 BERKSHIRE HATHAWAY ENERG 4.25%/21-15.10.2050	USD	34'000			34'000	24'133.06	0.01
4.450 BERKSHIRE HATHAWAY ENERG 4.45%/19-15.01.2049	USD	20'000	100'000		120'000	88'699.22	0.02
4.600 BERKSHIRE HATHAWAY ENERG 4.6%/23-01.05.2053	USD	40'000	30'000		70'000	52'789.74	0.01
4.875 BERRY GLOBAL ESCROW CORP -144A- 4.875%/19-15.07.2026	USD	40'000			40'000	34'427.05	0.01
1.570 BERRY GLOBAL INC 1.57%/21-15.01.2026	USD	50'000			50'000	41'016.24	0.01
1.650 BERRY GLOBAL INC 1.65%/21-15.01.2027	USD	146'000		100'000	46'000	36'603.76	0.01
5.500 BERRY GLOBAL INC -144A- 5.5%/23-15.04.2028	USD		460'000		460'000	402'786.78	0.09
1.950 BEST BUY CO INC 1.95%/20-01.10.2030	USD	10'000	260'000		270'000	195'269.81	0.04
4.450 BEST BUY CO INC 4.45%/18-01.10.2028	USD	10'000			10'000	8'623.55	0.00
6.400 BIMBO BAKERIES USA INC 6.4%/23-15.01.2034	USD		200'000		200'000	188'403.08	0.04
4.050 BIOGEN 4.05%/15-15.09.2025	USD	40'000	220'000		260'000	224'439.44	0.05
5.200 BIOGEN 5.2%/15-15.09.2045	USD	50'000			50'000	41'434.83	0.01
2.250 BIOGEN INC 2.25%/20-01.05.2030	USD		100'000		100'000	73'685.55	0.02
3.150 BIOGEN INC 3.15%/20-01.05.2050	USD	22'000		22'000			
3.250 BIOGEN INC 3.25%/22-15.02.2051	USD	44'000		30'000	14'000	8'408.35	0.00
3.300 BIO-RAD LABS 3.3%/22-15.03.2027	USD		198'000		198'000	164'436.40	0.03
3.700 BIO-RAD LABS 3.7%/22-15.03.2032	USD		170'000		170'000	133'332.48	0.03
1.037 BLACK HILLS CORP 1.037%/21-23.08.2024	USD	30'000		30'000			
2.500 BLACK HILLS CORP 2.5%/20-15.06.2030	USD	42'000			42'000	30'713.71	0.01
3.950 BLACK HILLS CORP 3.95%/16-15.01.2026	USD	20'000			20'000	17'110.41	0.00
4.200 BLACK HILLS CORP 4.2%/16-15.09.2046	USD		149'000		149'000	102'046.54	0.02
3.200 BLACKROCK 3.2%/17-15.03.2027	USD		170'000		170'000	143'155.70	0.03
3.500 BLACKROCK 3.5%/14-18.03.2024	USD	35'000		35'000			
1.900 BLACKROCK INC 1.9%/20-28.01.2031	USD	41'000			41'000	29'874.24	0.01
2.100 BLACKROCK INC 2.1%/21-25.02.2032	USD	50'000			50'000	35'843.37	0.01
2.400 BLACKROCK INC 2.4%/20-30.04.2030	USD	26'000			26'000	19'953.84	0.00
3.250 BLACKROCK INC 3.25%/19-30.04.2029	USD	35'000			35'000	28'904.50	0.01
4.750 BLACKROCK INC 4.75%/23-25.05.2033	USD		50'000		50'000	43'182.20	0.01
2.500 BLOCK FINANCIAL 2.5%/21-15.07.2028	USD	30'000			30'000	23'266.99	0.00
1.000 BMW US CAPITAL (reg -S-) 1%/15-20.04.2027	EUR	67'000			67'000	59'488.84	0.01
0.750 BMW US CAPITAL LLC -144A- 0.75%/21-12.08.2024	USD	60'000		60'000			
1.250 BMW US CAPITAL LLC -144A- 1.25%/21-12.08.2026	USD	50'000			50'000	40'231.37	0.01
1.950 BMW US CAPITAL LLC -144A- 1.95%/21-12.08.2031	USD	20'000			20'000	14'290.53	0.00
3.250 BMW US CAPITAL LLC -144A- 3.25%/22-01.04.2025	USD	100'000			100'000	86'163.10	0.02
3.450 BMW US CAPITAL LLC -144A- 3.45%/22-01.04.2027	USD	40'000			40'000	33'724.65	0.01
3.700 BMW US CAPITAL LLC -144A- 3.7%/22-01.04.2032	USD	14'000			14'000	11'187.05	0.00
3.750 BMW US CAPITAL LLC -144A- 3.75%/18-12.04.2028	USD		250'000		250'000	210'866.72	0.04
3.900 BMW US CAPITAL LLC -144A- 3.9%/20-09.04.2025	USD	40'000			40'000	34'730.06	0.01
4.150 BMW US CAPITAL LLC -144A- 4.15%/20-09.04.2030	USD	33'000		33'000			
5.050 BMW US CAPITAL LLC -144A- 5.05%/23-11.08.2028	USD		50'000		50'000	44'279.55	0.01
5.300 BMW US CAPITAL LLC -144A- 5.3%/23-11.08.2025	USD		50'000		50'000	44'151.71	0.01
3.400 BNY MELLON -S- 3.4%/14-15.05.2024	USD	12'000		12'000			
0.100 BOOKING HOLDINGS INC 0.1%/21-08.03.2025	EUR	100'000			100'000	91'801.43	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.550	BOOKING HOLDINGS INC 3.55%/17-15.03.2028	USD	17'000		17'000	14'245.19	0.00	
4.000	BOOKING HOLDINGS INC 4%/22-15.11.2026	EUR	100'000		100'000	96'424.90	0.02	
4.125	BOOKING HOLDINGS INC 4.125%/23-12.05.2033	EUR		100'000	100'000	98'407.89	0.02	
4.250	BOOKING HOLDINGS INC 4.25%/22-15.05.2029	EUR	100'000		100'000	98'280.20	0.02	
4.500	BOOKING HOLDINGS INC 4.5%/22-15.11.2031	EUR	100'000		100'000	100'673.89	0.02	
4.625	BOOKING HOLDINGS INC 4.625%/20-13.04.2030	USD	66'000		66'000	57'110.88	0.01	
5.950	BOOZ ALLEN HAMILTON INC 5.95%/23-04.08.2033	USD		160'000	160'000	144'973.11	0.03	
4.375	BORGWARNER 4.375%/15-15.03.2045	USD	23'000		23'000	16'484.73	0.00	
1.000	BORGWARNER INC 1%/21-19.05.2031	EUR	100'000		100'000	77'283.05	0.02	
5.000	BORGWARNER INC -144A- 5%/20-01.10.2025	USD	10'000	10'000				
2.650	BORGWARNER INC 2.65%/20-01.07.2027	USD	82'000		82'000	66'646.73	0.01	
3.001	BOSTON GAS COMPANY -144A- 3.001%/19-01.08.2029	USD	20'000		20'000	15'449.90	0.00	
3.150	BOSTON GAS COMPANY -144A- 3.15%/17-01.08.2027	USD	100'000		100'000	81'713.26	0.02	
4.487	BOSTON GAS COMPANY -144A- 4.487%/12-15.02.2042	USD	20'000		20'000	14'478.37	0.00	
3.757	BOSTON GAS COMPANY S. -S- -144A- 3.757%/22-16.03.2032	USD	40'000		40'000	30'742.13	0.01	
2.750	BOSTON PROPERTIES 2.75%/16-01.10.2026	USD	82'000		82'000	66'847.80	0.01	
3.400	BOSTON PROPERTIES INC 3.4%/19-21.06.2029	USD	19'000		19'000	14'764.25	0.00	
2.450	BOSTON PROPERTIES LP 2.45%/21-01.10.2033	USD	40'000		40'000	25'993.97	0.01	
2.550	BOSTON PROPERTIES LP 2.55%/21-01.04.2032	USD	15'000		15'000	10'263.61	0.00	
2.900	BOSTON PROPERTIES LP 2.9%/19-15.03.2030	USD	6'000		6'000	4'465.67	0.00	
4.500	BOSTON PROPERTIES LP 4.5%/18-01.12.2028	USD	138'000		138'000	114'811.73	0.02	
6.500	BOSTON PROPERTIES LP 6.5%/23-15.01.2034	USD		200'000	200'000	180'072.04	0.04	
6.750	BOSTON PROPERTIES LP 6.75%/22-01.12.2027	USD	50'000		50'000	45'480.61	0.01	
0.625	BOSTON SCIENTIFIC CORP 0.625%/19-01.12.2027	EUR		100'000	100'000	85'862.96	0.02	
2.650	BOSTON SCIENTIFIC CORP 2.65%/20-01.06.2030	USD	24'000		24'000	18'486.37	0.00	
4.000	BOSTON SCIENTIFIC CORP 4%/18-01.03.2028	USD	72'000		72'000	61'322.86	0.01	
4.550	BOSTON SCIENTIFIC CORP 4.55%/19-01.03.2039	USD		100'000	100'000	81'768.29	0.02	
1.749	BP CAP MARKETS AMERICA 1.749%/20-10.08.2030	USD	200'000	100'000	100'000	72'609.09	0.02	
2.721	BP CAP MARKETS AMERICA 2.721%/22-12.01.2032	USD	100'000		100'000	74'691.84	0.02	
2.772	BP CAP MARKETS AMERICA 2.772%/20-10.11.2050	USD	40'000	41'000	81'000	45'301.61	0.01	
2.939	BP CAP MARKETS AMERICA 2.939%/20-04.06.2051	USD	79'000	67'000	146'000	84'499.80	0.02	
3.000	BP CAP MARKETS AMERICA 3%/20-24.02.2050	USD	87'000		87'000	51'256.32	0.01	
3.001	BP CAP MARKETS AMERICA 3.001%/21-17.03.2052	USD	42'000		42'000	24'543.78	0.01	
3.017	BP CAP MARKETS AMERICA 3.017%/18-16.01.2027	USD	26'000		26'000	21'750.37	0.00	
3.060	BP CAP MARKETS AMERICA 3.06%/21-17.06.2041	USD	140'000		140'000	91'536.46	0.02	
3.067	BP CAP MARKETS AMERICA 3.067%/19-30.03.2050	USD		900'000	900'000			
3.119	BP CAP MARKETS AMERICA 3.119%/18-04.05.2026	USD	6'000	54'000	60'000	50'767.60	0.01	
3.379	BP CAP MARKETS AMERICA 3.379%/21-08.02.2061	USD	64'000		64'000	37'929.69	0.01	
3.410	BP CAP MARKETS AMERICA 3.41%/19-11.02.2026	USD	19'000		19'000	16'225.31	0.00	
3.588	BP CAP MARKETS AMERICA 3.588%/18-14.04.2027	USD	12'000		12'000	10'156.29	0.00	
3.633	BP CAP MARKETS AMERICA 3.633%/20-06.04.2030	USD	40'000		40'000	32'823.21	0.01	
3.796	BP CAP MARKETS AMERICA 3.796%/18-21.09.2025	USD		60'000	60'000	51'825.52	0.01	
4.234	BP CAP MARKETS AMERICA 4.234%/18-06.11.2028	USD	39'000	61'000	100'000	85'690.98	0.02	
4.812	BP CAP MARKETS AMERICA 4.812%/23-13.02.2033	USD		100'000	100'000	85'914.59	0.02	
4.699	BP CAPITAL MARKETS AMERICA INC 4.699%/24-10.04.2029	USD		80'000	80'000	69'681.29	0.01	
7.550	BRANDYWINE OPER PARTNERS 7.55%/22-15.03.2028	USD	100'000	100'000				
1.000	BRISTOL MYERS SQUIBB 1%/15-15.05.2025	EUR	300'000		300'000	277'348.22	0.06	
1.750	BRISTOL MYERS SQUIBB 1.75%/15-15.05.2035	EUR	100'000		100'000	81'147.06	0.02	
0.750	BRISTOL-MYERS SQUIBB CO 0.75%/20-13.11.2025	USD	50'000		50'000	40'962.30	0.01	
1.125	BRISTOL-MYERS SQUIBB CO 1.125%/20-13.11.2027	USD	30'000	60'000	90'000	69'458.05	0.01	
1.450	BRISTOL-MYERS SQUIBB CO 1.45%/20-13.11.2030	USD	20'000		20'000	14'125.00	0.00	
2.350	BRISTOL-MYERS SQUIBB CO 2.35%/20-13.11.2040	USD	10'000		10'000	5'907.43	0.00	
2.550	BRISTOL-MYERS SQUIBB CO 2.55%/20-13.11.2050	USD	60'000		60'000	32'025.12	0.01	
2.900	BRISTOL-MYERS SQUIBB CO 2.9%/20-26.07.2024	USD	72'000		72'000			
2.950	BRISTOL-MYERS SQUIBB CO 2.95%/22-15.03.2032	USD	140'000		60'000	80'000	60'863.22	0.01
3.200	BRISTOL-MYERS SQUIBB CO 3.2%/20-15.06.2026	USD	20'000		20'000	16'941.77	0.00	
3.400	BRISTOL-MYERS SQUIBB CO 3.4%/20-26.07.2029	USD	91'000		91'000	74'687.95	0.02	
3.550	BRISTOL-MYERS SQUIBB CO 3.55%/22-15.03.2042	USD	60'000		60'000	41'654.17	0.01	
3.625	BRISTOL-MYERS SQUIBB CO 3.625%/20-15.05.2024	USD	50'000	50'000				
3.700	BRISTOL-MYERS SQUIBB CO 3.7%/22-15.03.2052	USD	100'000		100'000	66'562.14	0.01	
3.875	BRISTOL-MYERS SQUIBB CO 3.875%/20-15.08.2025	USD	13'000		13'000	11'239.42	0.00	
3.900	BRISTOL-MYERS SQUIBB CO 3.9%/20-20.02.2028	USD	20'000		20'000	17'007.52	0.00	
3.900	BRISTOL-MYERS SQUIBB CO 3.9%/22-15.03.2062	USD	50'000	20'000	30'000	19'698.19	0.00	
4.125	BRISTOL-MYERS SQUIBB CO 4.125%/20-15.06.2039	USD	44'000	100'000	144'000	110'505.55	0.02	
4.250	BRISTOL-MYERS SQUIBB CO 4.25%/20-26.10.2049	USD	128'000		128'000	94'350.79	0.02	
4.350	BRISTOL-MYERS SQUIBB CO 4.35%/20-15.11.2047	USD	80'000		80'000	59'833.62	0.01	
4.550	BRISTOL-MYERS SQUIBB CO 4.55%/20-20.02.2048	USD	44'000		44'000	34'081.56	0.01	
5.000	BRISTOL-MYERS SQUIBB CO 5%/20-15.08.2045	USD	28'000		28'000	23'467.87	0.00	
6.250	BRISTOL-MYERS SQUIBB CO 6.25%/23-15.11.2053	USD		120'000	120'000	117'245.84	0.02	
6.400	BRISTOL-MYERS SQUIBB CO 6.4%/23-15.11.2063	USD		110'000	110'000	108'037.34	0.02	
2.500	BRIXMOR OPERATING PART 2.5%/21-16.08.2031	USD	100'000		100'000	71'508.09	0.02	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.650	BRIXMOR OPERATING PART 3.65%/17-15.06.2024	USD	29'000		29'000			
3.900	BRIXMOR OPERATING PART 3.9%/17-15.03.2027	USD		190'000		190'000	159'390.02	0.03
3.125	BROADCOM CRP / CAYMN FI 3.125%/18-15.01.2025	USD		50'000		50'000	43'128.16	0.01
3.500	BROADCOM CRP / CAYMN FI 3.5%/18-15.01.2028	USD	100'000			100'000	82'945.34	0.02
3.875	BROADCOM CRP / CAYMN FI 3.875%/18-15.01.2027	USD	100'000			100'000	85'126.59	0.02
2.450	BROADCOM INC -144A- 2.45%/21-15.02.2031	USD	80'000	60'000		140'000	102'611.98	0.02
2.600	BROADCOM INC -144A- 2.6%/21-15.02.2033	USD	96'000			96'000	67'842.87	0.01
3.137	BROADCOM INC -144A- 3.137%/21-15.11.2035	USD	100'000	100'000		200'000	139'583.40	0.03
3.187	BROADCOM INC -144A- 3.187%/21-15.11.2036	USD	86'000			86'000	59'183.36	0.01
3.419	BROADCOM INC -144A- 3.419%/21-15.04.2033	USD	100'000			100'000	75'194.96	0.02
3.469	BROADCOM INC -144A- 3.469%/21-15.04.2034	USD	100'000			100'000	74'349.22	0.02
3.500	BROADCOM INC -144A- 3.5%/21-15.02.2041	USD	100'000	100'000		200'000	134'557.61	0.03
3.750	BROADCOM INC -144A- 3.75%/21-15.02.2051	USD	50'000			50'000	32'918.83	0.01
4.150	BROADCOM INC -144A- 4.15%/22-15.04.2032	USD	100'000			100'000	80'841.27	0.02
4.926	BROADCOM INC -144A- 4.926%/22-15.05.2037	USD	80'000			80'000	65'638.00	0.01
3.150	BROADCOM INC 3.15%/20-15.11.2025	USD		400'000		400'000	339'989.27	0.07
3.459	BROADCOM INC 3.459%/20-15.09.2026	USD	84'000	240'000		324'000	273'672.01	0.06
4.110	BROADCOM INC 4.11%/20-15.09.2028	USD	26'000			26'000	21'942.09	0.00
4.150	BROADCOM INC 4.15%/20-15.11.2030	USD	100'000			100'000	82'318.69	0.02
4.300	BROADCOM INC 4.3%/20-15.11.2032	USD	60'000			60'000	48'924.84	0.01
4.750	BROADCOM INC 4.75%/20-15.04.2029	USD	52'000			52'000	44'930.96	0.01
5.000	BROADCOM INC 5%/20-15.04.2030	USD	98'000			98'000	85'993.06	0.02
2.600	BROADRIDGE FINANCIAL SOL 2.6%/21-01.05.2031	USD	20'000			20'000	14'755.48	0.00
2.900	BROADRIDGE FINANCIAL SOL 2.9%/19-01.12.2029	USD	30'000			30'000	23'255.15	0.00
3.400	BROADRIDGE FINANCIAL SOL 3.4%/16-27.06.2026	USD	4'000			4'000	3'366.58	0.00
6.087	BROOKFIELD CAPITAL FIN 6.087%/23-14.06.2033	USD		50'000		50'000	45'415.57	0.01
3.450	BROOKFIELD FINANCE LLC 3.45%/20-15.04.2050	USD	69'000			69'000	42'171.27	0.01
3.407	BROOKLYN UNION GAS CO -144A- 3.407%/16-10.03.2026	USD	20'000			20'000	16'846.51	0.00
3.865	BROOKLYN UNION GAS CO -144A- 3.865%/19-04.03.2029	USD	13'000			13'000	10'527.85	0.00
4.273	BROOKLYN UNION GAS CO -144A- 4.273%/18-15.03.2048	USD	8'000			8'000	5'330.12	0.00
4.487	BROOKLYN UNION GAS CO -144A- 4.487%/19-04.03.2049	USD	27'000			27'000	18'313.43	0.00
4.504	BROOKLYN UNION GAS CO -144A- 4.504%/16-10.03.2046	USD	21'000			21'000	14'386.71	0.00
4.632	BROOKLYN UNION GAS CO -144A- 4.632%/22-05.08.2027	USD	50'000			50'000	42'629.96	0.01
2.375	BROWN & BROWN INC 2.375%/20-15.03.2031	USD	50'000			50'000	35'975.57	0.01
4.950	BROWN & BROWN INC 4.95%/22-17.03.2052	USD	20'000			20'000	15'173.81	0.00
4.000	BROWN-FORMAN CORP 4%/18-15.04.2038	USD	50'000			50'000	38'639.89	0.01
4.500	BROWN-FORMAN CORP 4.5%/15-15.07.2045	USD	24'000			24'000	18'753.93	0.00
4.750	BROWN-FORMAN CORP 4.75%/23-15.04.2033	USD		130'000		130'000	112'852.15	0.02
0.850	BRUNSWICK CORP 0.85%/21-18.08.2024	USD	100'000		100'000			
2.400	BRUNSWICK CORP 2.4%/21-18.08.2031	USD	50'000			50'000	34'644.10	0.01
4.400	BRUNSWICK CORP 4.4%/22-15.09.2032	USD	50'000		30'000	20'000	15'707.91	0.00
5.100	BRUNSWICK CORP 5.1%/22-01.04.2052	USD	50'000		20'000	30'000	20'880.57	0.00
1.630	BUNGE LTD FINANCE CORP 1.63%/20-17.08.2025	USD	20'000			20'000	16'671.52	0.00
2.750	BUNGE LTD FINANCE CORP 2.75%/21-14.05.2031	USD	10'000	160'000		170'000	127'360.42	0.03
3.250	BUNGE LTD FINANCE CORP 3.25%/16-15.08.2026	USD	30'000			30'000	25'185.20	0.01
3.750	BUNGE LTD FINANCE CORP 3.75%/17-25.09.2027	USD	31'000			31'000	26'115.64	0.01
5.000	CABOT CORP 5%/22-30.06.2032	USD	6'000	190'000		196'000	166'246.42	0.04
3.350	CAMDEN PROPERTY TRUST 3.35%/19-01.11.2049	USD	45'000			45'000	28'250.77	0.01
5.850	CAMDEN PROPERTY TRUST 5.85%/23-03.11.2026	USD		100'000		100'000	89'833.02	0.02
2.902	CAMERON LNG LLC -144A- 2.902%/19-15.07.2031	USD	8'000			8'000	6'047.56	0.00
3.402	CAMERON LNG LLC -144A- 3.402%/19-15.01.2038	USD	16'000			16'000	11'538.89	0.00
3.701	CAMERON LNG LLC -144A- 3.701%/19-15.01.2039	USD	38'000			38'000	27'454.56	0.01
2.375	CAMPBELL SOUP CO 2.375%/20-24.04.2030	USD		340'000		340'000	254'211.86	0.05
3.950	CAMPBELL SOUP CO 3.95%/18-15.03.2025	USD	62'000			62'000	53'719.71	0.01
4.800	CAMPBELL SOUP CO 4.8%/18-15.03.2048	USD	32'000			32'000	24'714.32	0.01
3.750	CAPITAL ONE FINANCIAL 3.75%/17-09.03.2027	USD	100'000			100'000	84'054.68	0.02
-	CAPITAL ONE FINANCIAL CO (subordinated) FIX-TO-FRN FRN/21-29.07.2032	USD		60'000		60'000	39'811.69	0.01
3.800	CAPITAL ONE FINANCIAL CO 3.8%/18-31.01.2028	USD	100'000			100'000	83'214.42	0.02
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/21-02.11.2027	USD		50'000		50'000	39'949.39	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-03.03.2026	USD		50'000		50'000	42'707.68	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-09.05.2025	USD	200'000		200'000			
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-10.05.2028	USD		160'000		160'000	137'815.49	0.03
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-10.05.2033	USD	100'000			100'000	85'402.87	0.02
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-24.07.2026	USD		50'000		50'000	43'618.07	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/22-26.07.2030	USD	100'000			100'000	85'857.74	0.02
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-01.02.2029	USD		100'000		100'000	87'477.46	0.02
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-01.02.2034	USD	80'000		30'000	50'000	43'510.53	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-08.06.2029	USD		60'000		60'000	54'109.39	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-08.06.2034	USD		60'000		60'000	54'421.27	0.01
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-29.10.2027	USD		200'000		200'000	182'582.05	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
-	CAPITAL ONE FINANCIAL CO FIX-TO-FRN FRN/23-30.10.2031	USD		170'000		170'000	163'824.35	0.03
4.600	CARDINAL HEALTH 4.6%/13-15.03.2043	USD	30'000			30'000	22'710.10	0.00
3.079	CARDINAL HEALTH INC 3.079%/17-15.06.2024	USD	37'000		37'000			
3.410	CARDINAL HEALTH INC 3.41%/17-15.06.2027	USD		110'000		110'000	91'793.58	0.02
4.368	CARDINAL HEALTH INC 4.368%/17-15.06.2047	USD	7'000			7'000	5'056.92	0.00
4.500	CARDINAL HEALTH INC 4.5%/14-15.11.2044	USD	30'000			30'000	22'278.22	0.00
0.400	CARGILL INC -144A- 0.4%/21-02.02.2024	USD	50'000		50'000			
0.750	CARGILL INC -144A- 0.75%/21-02.02.2026	USD	30'000			30'000	24'380.31	0.01
1.700	CARGILL INC -144A- 1.7%/21-02.02.2031	USD	50'000			50'000	35'374.76	0.01
3.125	CARGILL INC -144A- 3.125%/21-25.05.2051	USD	30'000			30'000	18'167.66	0.00
3.625	CARGILL INC -144A- 3.625%/22-22.04.2027	USD	50'000			50'000	42'377.44	0.01
3.875	CARGILL INC -144A- 3.875%/19-23.05.2049	USD	22'000			22'000	15'193.99	0.00
4.500	CARGILL INC -144A- 4.5%/23-24.06.2026	USD		100'000		100'000	86'934.91	0.02
4.750	CARGILL INC -144A- 4.75%/23-24.04.2033	USD		100'000	80'000	20'000	17'056.39	0.00
4.760	CARGILL INC -144A- 4.76%/15-23.11.2045	USD	50'000			50'000	40'268.44	0.01
4.875	CARGILL INC -144A- 4.875%/22-10.10.2025	USD	50'000			50'000	43'856.68	0.01
5.125	CARGILL INC -144A- 5.125%/22-11.10.2032	USD	50'000			50'000	43'788.05	0.01
3.875	CARGILL INC 3.875%/23-24.04.2030	EUR		100'000	100'000			
2.125	CARGILL INC S. -N- -144A- 2.125%/21-10.11.2031	USD	50'000			50'000	35'765.85	0.01
2.200	CARLISLE COS INC 2.2%/21-01.03.2032	USD	78'000			78'000	54'325.39	0.01
2.750	CARLISLE COS INC 2.75%/20-01.03.2030	USD		230'000		230'000	176'148.18	0.04
5.650	CARLYLE FINANCE LLC -144A- 5.65%/18-15.09.2048	USD		50'000		50'000	41'228.45	0.01
3.500	CARLYLE FINANCE SUB LLC -144A- 3.5%/19-19.09.2029	USD	11'000			11'000	8'921.93	0.00
5.625	CARLYLE HOLDINGS FINANCE S. -144A- 5.625%/13-30.03.2043	USD	22'000			22'000	18'436.59	0.00
6.200	CARRIER GLOBAL CORP -144A- 6.2%/23-15.03.2054	USD		100'000	100'000			
2.242	CARRIER GLOBAL CORP 2.242%/20-15.02.2025	USD	41'000			41'000	34'982.70	0.01
2.493	CARRIER GLOBAL CORP 2.493%/20-15.02.2027	USD	43'000			43'000	35'187.81	0.01
2.700	CARRIER GLOBAL CORP 2.7%/20-15.02.2031	USD	40'000	130'000		170'000	127'605.39	0.03
2.722	CARRIER GLOBAL CORP 2.722%/20-15.02.2030	USD	80'000	50'000		130'000	100'180.56	0.02
3.377	CARRIER GLOBAL CORP 3.377%/20-05.04.2040	USD	73'000	200'000	196'000	77'000	52'306.41	0.01
3.577	CARRIER GLOBAL CORP 3.577%/20-05.04.2050	USD	52'000	250'000	154'000	148'000	96'034.91	0.02
4.375	CARRIER GLOBAL CORP 4.375%/23-29.05.2025	EUR		100'000	100'000			
4.375	CARRIER GLOBAL CORP 4.375%/24-29.05.2025	EUR		100'000		100'000	95'825.53	0.02
6.200	CARRIER GLOBAL CORP 6.2%/24-15.03.2054	USD		100'000	100'000			
3.803	CATERPILLAR 3.803%/12-15.08.2042	USD	41'000			231'000	169'731.37	0.04
4.750	CATERPILLAR 4.75%/14-15.05.2064	USD	20'000			20'000	15'925.02	0.00
5.200	CATERPILLAR 5.2%/11-27.05.2041	USD	23'000	180'000		203'000	180'604.03	0.04
6.050	CATERPILLAR 6.05%/08-15.08.2036	USD	6'000			6'000	5'787.70	0.00
2.400	CATERPILLAR FINANCIAL SERVICES S. -H- 2.4%/16-09.08.206	USD	50'000			50'000	41'512.24	0.01
3.300	CATERPILLAR FINANCIAL SERVICES S. -H- 3.3%/14-09.06.2024	USD	29'000		29'000			
1.450	CATERPILLAR FINL SERVICE 1.45%/20-15.05.2025	USD	99'000			99'000	83'370.12	0.02
3.400	CATERPILLAR FINL SERVICE 3.4%/22-13.05.2025	USD	50'000			50'000	43'095.32	0.01
3.600	CATERPILLAR FINL SERVICE 3.6%/22-12.08.2027	USD	50'000			50'000	42'384.83	0.01
3.650	CATERPILLAR FINL SERVICE 3.65%/22-12.08.2025	USD	50'000			50'000	43'142.14	0.01
4.900	CATERPILLAR FINL SERVICE 4.9%/22-17.01.2025	USD	100'000		71'000	29'000	25'452.28	0.01
2.150	CATERPILLAR FINL SERVICE S. -I- 2.15%/19-08.11.2024	USD	25'000			25'000		
0.450	CATERPILLAR FINL SERVICE S. -J- 0.45%/21-17.05.2024	USD	40'000			40'000		
0.600	CATERPILLAR FINL SERVICE S. -J- 0.6%/21-13.09.2024	USD	50'000			50'000		
0.800	CATERPILLAR FINL SERVICE S. -J- 0.8%/20-13.11.2025	USD	50'000			50'000	41'041.03	0.01
1.100	CATERPILLAR FINL SERVICE S. -J- 1.1%/20-14.09.2027	USD	60'000			60'000	46'554.96	0.01
1.700	CATERPILLAR FINL SERVICE S. -J- 1.7%/22-08.01.2027	USD	50'000			50'000	40'484.85	0.01
4.800	CATERPILLAR FINL SERVICE S. -J- 4.8%/23-06.01.2026	USD	100'000			100'000	87'829.33	0.02
4.500	CATERPILLAR FINL SERVICE S. -K- 4.5%/24-08.01.2027	USD		50'000		50'000	43'716.48	0.01
5.150	CATERPILLAR FINL SERVICE S. -K- 5.15%/23-11.08.2025	USD		50'000		50'000	44'022.41	0.01
1.900	CATERPILLAR INC 1.9%/21-12.03.2031	USD	40'000			40'000	29'555.61	0.01
2.600	CATERPILLAR INC 2.6%/19-19.09.2029	USD	9'000			9'000	7'134.39	0.00
2.600	CATERPILLAR INC 2.6%/20-09.04.2030	USD	56'000			56'000	43'811.05	0.01
3.250	CATERPILLAR INC 3.25%/19-19.09.2049	USD	30'000			30'000	19'442.94	0.00
3.250	CATERPILLAR INC 3.25%/20-09.04.2050	USD	56'000			56'000	36'452.55	0.01
3.000	CBOE GLOBAL MARKETS INC 3%/22-16.03.2032	USD	62'000			62'000	47'216.26	0.01
5.950	CBRE SERVICES INC 5.95%/23-15.08.2034	USD		150'000		150'000	133'426.00	0.03
2.900	CBS 2.9%/16-15.01.2027	USD	48'000		22'000	26'000	20'627.23	0.00
4.600	CBS 4.6%/15-15.01.2045	USD	40'000			40'000	24'118.69	0.01
4.900	CBS 4.9%/14-15.08.2044	USD	50'000			50'000	30'905.59	0.01
2.670	CDW LLC/CDW FINANCE 2.67%/21-01.12.2026	USD	60'000			60'000	49'036.82	0.01
3.276	CDW LLC/CDW FINANCE 3.276%/21-01.12.2028	USD	30'000			30'000	23'784.02	0.01
3.569	CDW LLC/CDW FINANCE 3.569%/21-01.12.2031	USD	50'000			50'000	38'180.15	0.01
1.400	CELANESE US HOLDINGS LLC 1.4%/21-05.08.2026	USD	40'000			40'000	31'896.00	0.01
2.125	CELANESE US HOLDINGS LLC 2.125%/18-01.03.2027	EUR		100'000		100'000	89'948.04	0.02
3.500	CELANESE US HOLDINGS LLC 3.5%/19-08.05.2024	USD	22'000		22'000			
4.777	CELANESE US HOLDINGS LLC 4.777%/22-19.07.2026	EUR		100'000		100'000	96'122.83	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.900	USD	100'000		100'000			
6.050	USD	100'000			100'000	88'260.18	0.02
6.165	USD	100'000			100'000	89'405.88	0.02
6.330	USD	118'000			118'000	106'777.05	0.02
6.350	USD		50'000		50'000	45'320.00	0.01
6.379	USD	40'000			40'000	36'163.79	0.01
6.700	USD		140'000		140'000	129'424.48	0.03
2.450	USD	70'000			70'000	54'384.36	0.01
2.500	USD	68'000			68'000	49'056.18	0.01
2.625	USD	40'000	300'000		340'000	245'015.75	0.05
3.000	USD	120'000			120'000	90'246.64	0.02
3.375	USD		103'000		103'000	80'018.03	0.02
4.250	USD	76'000			76'000	63'791.42	0.01
4.625	USD	228'000		100'000	128'000	106'735.32	0.02
6.950	USD	33'000			33'000	32'777.24	0.01
4.250	USD	52'000			52'000	38'604.80	0.01
2.900	USD	20'000			20'000	11'576.21	0.00
2.350	USD	50'000			50'000	36'988.50	0.01
3.000	USD	50'000			50'000	38'070.72	0.01
3.600	USD	60'000			60'000	39'689.51	0.01
4.450	USD	50'000			50'000	41'918.70	0.01
4.850	USD	50'000		50'000			
5.300	USD		50'000	30'000	20'000	17'502.88	0.00
3.550	USD	20'000			20'000	13'719.04	0.00
1.450	USD	40'000			40'000	32'394.13	0.01
2.650	USD	50'000			50'000	36'960.54	0.01
2.950	USD	46'000	280'000		326'000	253'500.56	0.05
1.750	USD	10'000	240'000		250'000	178'898.71	0.04
4.400	USD	40'000			40'000	33'346.59	0.01
5.850	USD	21'000			21'000	18'867.50	0.00
4.500	USD		50'000		50'000	38'874.56	0.01
5.150	USD		180'000		180'000	153'576.03	0.03
5.375	USD	120'000		50'000	70'000	57'398.66	0.01
4.200	USD	30'000			30'000	25'467.94	0.01
0.750	USD	150'000		150'000			
0.900	USD	60'000			60'000	48'446.80	0.01
1.150	USD	50'000			50'000	40'394.49	0.01
1.650	USD	30'000			30'000	20'907.28	0.00
1.950	USD	20'000			20'000	13'978.90	0.00
2.000	USD		130'000		130'000	101'484.27	0.02
2.300	USD	88'000			88'000	64'141.20	0.01
2.450	USD		130'000		130'000	106'070.57	0.02
3.200	USD	150'000		100'000	50'000	41'220.09	0.01
3.250	USD	100'000			100'000	81'172.00	0.02
3.550	USD	200'000		200'000			
3.625	USD	60'000			60'000	51'821.77	0.01
4.000	USD	60'000			60'000	50'663.12	0.01
-	USD		110'000		110'000	100'030.38	0.02
-	USD		120'000		120'000	107'000.01	0.02
-	USD		100'000		100'000	89'374.66	0.02
-	USD		80'000		80'000	73'069.13	0.02
4.908	USD	200'000			200'000	173'655.28	0.04
6.484	USD	200'000			200'000	160'840.31	0.03
2.250	USD	100'000			100'000	74'279.23	0.02
2.300	USD	200'000			200'000	133'781.35	0.03
2.800	USD	150'000			150'000	106'560.86	0.02
3.850	USD	100'000			100'000	51'027.52	0.01
3.900	USD	240'000			240'000	132'616.88	0.03
4.400	USD	100'000			100'000	56'509.65	0.01
4.400	USD	200'000			200'000	153'805.62	0.03
4.800	USD	180'000			180'000	114'516.90	0.02
5.375	USD	100'000			100'000	69'283.87	0.01
5.375	USD	180'000			180'000	136'010.71	0.03
5.750	USD	200'000			200'000	146'353.75	0.03
6.150	USD		50'000		50'000	44'464.77	0.01
6.384	USD		164'000		164'000	139'524.49	0.03
2.742	USD	50'000			50'000	34'548.79	0.01
3.700	USD	28'000			28'000	22'764.08	0.00
5.875	USD	100'000			100'000	88'027.81	0.02
5.125	USD	24'000			24'000	21'031.88	0.00
5.950	USD		100'000		100'000	88'406.60	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.250	CHENIERE ENERGY PARTNERS 3.25%/22-31.01.2032	USD	94'000		94'000	69'180.87	0.01
2.954	CHEVRON 2.954%/16-16.05.2026	USD	59'000		59'000	49'899.62	0.01
1.554	CHEVRON CORP 1.554%/20-11.05.2025	USD	82'000	230'000	56'000	47'315.93	0.01
1.995	CHEVRON CORP 1.995%/20-11.05.2027	USD	28'000		28'000	22'667.05	0.00
2.236	CHEVRON CORP 2.236%/20-11.05.2030	USD	128'000		80'000	36'570.76	0.01
3.078	CHEVRON CORP 3.078%/20-11.05.2050	USD	50'000		50'000	31'059.53	0.01
3.326	CHEVRON CORPORATION 3.326%/15-17.11.2025	USD	30'000		30'000	25'792.33	0.01
0.687	CHEVRON USA INC 0.687%/20-12.08.2025	USD	10'000		10'000	8'282.71	0.00
1.018	CHEVRON USA INC 1.018%/20-12.08.2027	USD	10'000		10'000	7'773.40	0.00
2.343	CHEVRON USA INC 2.343%/20-12.08.2050	USD	64'000		64'000	33'795.20	0.01
3.250	CHEVRON USA INC 3.25%/21-15.10.2029	USD	7'000		7'000	5'733.21	0.00
3.900	CHEVRON USA INC 3.9%/21-15.11.2024	USD	42'000		42'000	36'623.75	0.01
5.250	CHEVRON USA INC 5.25%/21-15.11.2043	USD	80'000	60'000	20'000	17'754.39	0.00
6.000	CHEVRON USA INC 6%/21-01.03.2041	USD	50'000		50'000	47'930.27	0.01
6.000	CHUBB CORP 6%/07-11.05.2037	USD	25'000		25'000	23'625.74	0.00
6.500	CHUBB CORP 6.5%/08-15.05.2038	USD	19'000		19'000	18'798.24	0.00
0.875	CHUBB INA HOLDINGS INC 0.875%/19-15.12.2029	EUR		100'000	100'000	82'322.94	0.02
1.375	CHUBB INA HOLDINGS INC 1.375%/20-15.09.2030	USD	46'000		46'000	32'744.64	0.01
2.850	CHUBB INA HOLDINGS INC 2.85%/21-15.12.2051	USD	58'000		58'000		
3.050	CHUBB INA HOLDINGS INC 3.05%/21-15.12.2061	USD	50'000		50'000	29'229.48	0.01
4.150	CHUBB INA HOLDINGS INC 4.15%/13-13.03.2043	USD	6'000	130'000	136'000	104'685.72	0.02
2.300	CHURCH & DWIGHT CO INC 2.3%/21-15.12.2031	USD	50'000		50'000	36'330.24	0.01
3.950	CHURCH & DWIGHT CO INC 3.95%/17-01.08.2047	USD	13'000		13'000	9'147.55	0.00
5.000	CHURCH & DWIGHT CO INC 5%/22-15.06.2052	USD	50'000		50'000	41'527.54	0.01
5.600	CHURCH & DWIGHT CO INC 5.6%/22-15.11.2032	USD	80'000		80'000	73'047.43	0.02
0.613	CIGNA CORP 0.613%/21-15.03.2024	USD	50'000		50'000		
1.250	CIGNA CORP 1.25%/21-15.03.2026	USD	50'000		50'000	40'676.08	0.01
2.375	CIGNA CORP 2.375%/21-15.03.2031	USD	100'000		100'000	73'429.27	0.02
2.400	CIGNA CORP 2.4%/20-15.03.2030	USD	47'000		47'000	35'480.17	0.01
3.050	CIGNA CORP 3.05%/20-15.10.2027	USD	12'000		12'000	9'866.89	0.00
3.200	CIGNA CORP 3.2%/20-15.03.2040	USD	53'000		53'000	34'854.56	0.01
3.400	CIGNA CORP 3.4%/20-01.03.2027	USD	33'000		33'000	27'671.46	0.01
3.400	CIGNA CORP 3.4%/20-15.03.2050	USD	50'000	64'000	114'000	69'858.11	0.01
3.400	CIGNA CORP 3.4%/21-15.03.2051	USD	48'000		48'000	29'392.46	0.01
3.500	CIGNA CORP 3.5%/20-15.06.2024	USD	50'000		50'000		
3.875	CIGNA CORP 3.875%/20-15.10.2047	USD	66'000		66'000	44'657.24	0.01
4.125	CIGNA CORP 4.125%/19-15.11.2025	USD	40'000		40'000	34'625.43	0.01
4.375	CIGNA CORP 4.375%/19-15.10.2028	USD	120'000		120'000	102'619.75	0.02
4.500	CIGNA CORP 4.5%/20-25.02.2026	USD	40'000		13'000	23'457.25	0.00
4.800	CIGNA CORP 4.8%/19-15.08.2038	USD	57'000		57'000	46'549.10	0.01
4.800	CIGNA CORP 4.8%/20-15.07.2046	USD	60'000		60'000	47'221.78	0.01
4.900	CIGNA CORP 4.9%/19-15.12.2048	USD	92'000	190'000	282'000	223'084.40	0.05
5.400	CIGNA GROUP/THE 5.4%/23-15.03.2033	USD		130'000	130'000	115'159.52	0.02
5.685	CIGNA GROUP/THE 5.685%/23-15.03.2026	USD		40'000	40'000	35'219.52	0.01
3.700	CINTAS CORPORATION NO. 2 3.7%/17-01.04.2027	USD	52'000		52'000	44'348.65	0.01
4.000	CINTAS CORPORATION NO. 2 4%/22-01.05.2032	USD	26'000		26'000	21'442.12	0.00
2.500	CISCO SYSTEMS 2.5%/16-20.09.2026	USD	58'000		58'000	48'195.24	0.01
3.500	CISCO SYSTEMS 3.5%/15-15.06.2025	USD	106'000		106'000	91'594.33	0.02
5.500	CISCO SYSTEMS 5.5%/09-15.01.2040	USD	58'000	190'000	248'000	225'449.26	0.05
5.900	CISCO SYSTEMS 5.9%/09-15.02.2039	USD	56'000		56'000	52'917.95	0.01
5.488	CITIBANK NA 5.488%/23-04.12.2026	USD		250'000	250'000	221'992.37	0.05
5.803	CITIBANK NA 5.803%/23-29.09.2028	USD		250'000	250'000	226'759.57	0.05
4.000	CITIGROUP (subordinated) 4%/14-05.08.2024	USD	100'000		100'000		
4.400	CITIGROUP (subordinated) 4.4%/15-10.06.2025	USD	85'000		85'000	73'758.60	0.02
5.300	CITIGROUP (subordinated) 5.3%/14-06.05.2044	USD	16'000		16'000	13'460.64	0.00
5.500	CITIGROUP (subordinated) 5.5%/13-13.09.2025	USD	100'000		100'000	87'847.01	0.02
6.625	CITIGROUP (subordinated) 6.625%/02-15.06.2032	USD	25'000		25'000	23'444.68	0.00
6.675	CITIGROUP (subordinated) 6.675%/13-13.09.2043	USD	110'000		80'000	28'968.63	0.01
1.750	CITIGROUP 1.75%/15-28.01.2025	EUR		100'000	100'000		
2.800	CITIGROUP 2.8%/07-25.06.2027	JPY	61'000'000		61'000'000	377'600.08	0.08
3.700	CITIGROUP 3.7%/16-12.01.2026	USD	100'000		100'000	85'729.35	0.02
4.125	CITIGROUP 4.125%/16-25.07.2028	USD	62'000		62'000	51'813.37	0.01
4.500	CITIGROUP 4.5%/06-03.03.2031	GBP	50'000		50'000	51'347.44	0.01
4.600	CITIGROUP 4.6%/16-09.03.2026	USD		80'000	80'000	69'286.23	0.01
4.650	CITIGROUP 4.65%/15-30.07.2045	USD	29'000	220'000	249'000	195'723.52	0.04
5.875	CITIGROUP 5.875%/12-30.01.2042	USD	31'000	210'000	241'000	223'025.65	0.05
7.375	CITIGROUP 7.375%/09-01.09.2039	GBP	50'000	50'000	50'000	66'773.17	0.01
8.125	CITIGROUP 8.125%/09-15.07.2039	USD	57'000	50'000	107'000	119'299.80	0.03
-	CITIGROUP FIX-TO-FLOATER 18-23.04.2029	USD	50'000		50'000	42'009.11	0.01
-	CITIGROUP FIX-TO-FRN 4.281%/17-24.04.2048	USD	40'000		40'000	29'768.78	0.01
-	CITIGROUP FRN 17-10.01.2028	USD	106'000		106'000	89'691.78	0.02

1546 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- CITIGROUP GLOBAL MARKETS S. -1615- STEP-UP/18-12.06.2024	USD	10'000		10'000			
4.090 CITIGROUP INC (subordinated) 4.09%/15-09.06.2025	CAD	200'000			200'000	127'835.37	0.03
5.875 CITIGROUP INC (subordinated) 5.875%/03-22.02.2033	USD	23'000			23'000	20'606.49	0.00
6.000 CITIGROUP INC (subordinated) 6%/03-31.10.2033	USD	35'000			35'000	31'858.02	0.01
- CITIGROUP INC (subordinated) FIX-TO-FRN FRN/23-25.05.2034	USD		120'000		120'000	106'392.63	0.02
- CITIGROUP INC (subordinated) S. -20- FIX-TO-FRN FRN/05-25.02.2030	EUR	10'000			10'000	9'490.88	0.00
1.625 CITIGROUP INC 1.625%/18-21.03.2028	EUR	100'000			100'000	88'221.39	0.02
3.200 CITIGROUP INC 3.2%/16-21.10.2026	USD	130'000			130'000	108'719.39	0.02
3.400 CITIGROUP INC 3.4%/16-01.05.2026	USD	40'000			40'000	33'889.91	0.01
4.450 CITIGROUP INC 4.45%/15-29.09.2027	USD	80'000	150'000		230'000	196'213.89	0.04
4.650 CITIGROUP INC 4.65%/18-23.07.2048	USD	73'000	230'000	203'000	100'000	78'482.22	0.02
4.750 CITIGROUP INC 4.75%/16-18.05.2046	USD	80'000			80'000	61'615.39	0.01
- CITIGROUP INC FIX-TO-FRN 3.668%/17-24.07.2028	USD	92'000			92'000	76'793.44	0.02
- CITIGROUP INC FIX-TO-FRN FRN/18-24.07.2026	EUR		100'000		100'000	92'206.42	0.02
- CITIGROUP INC FIX-TO-FRN FRN/19-05.11.2030	USD	14'000			14'000	10'875.34	0.00
- CITIGROUP INC FIX-TO-FRN FRN/19-08.10.2027	EUR		100'000		100'000	87'622.01	0.02
- CITIGROUP INC FIX-TO-FRN FRN/19-20.03.2030	USD	92'000			92'000	75'958.11	0.02
- CITIGROUP INC FIX-TO-FRN FRN/19-24.04.2025	USD	80'000		80'000			
- CITIGROUP INC FIX-TO-FRN FRN/20-03.06.2031	USD	95'000			95'000	70'758.54	0.01
- CITIGROUP INC FIX-TO-FRN FRN/20-06.07.2026	EUR		100'000		100'000	91'973.91	0.02
- CITIGROUP INC FIX-TO-FRN FRN/20-08.04.2026	USD	100'000			100'000	85'721.37	0.02
- CITIGROUP INC FIX-TO-FRN FRN/20-26.03.2041	USD	38'000	220'000		258'000	222'264.42	0.05
- CITIGROUP INC FIX-TO-FRN FRN/20-29.01.2031	USD	123'000			123'000	92'865.83	0.02
- CITIGROUP INC FIX-TO-FRN FRN/20-30.10.2024	USD	30'000			30'000	26'446.97	0.01
- CITIGROUP INC FIX-TO-FRN FRN/20-31.03.2031	USD	99'000			99'000	82'367.67	0.02
- CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2025	USD	60'000			60'000	52'371.94	0.01
- CITIGROUP INC FIX-TO-FRN FRN/21-01.05.2032	USD	101'000			101'000	73'209.93	0.02
- CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2025	USD	60'000			60'000	51'188.47	0.01
- CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2032	USD	70'000			70'000	50'024.89	0.01
- CITIGROUP INC FIX-TO-FRN FRN/21-03.11.2042	USD	60'000			60'000	37'392.46	0.01
- CITIGROUP INC FIX-TO-FRN FRN/21-09.06.2027	USD	68'000			68'000	54'872.37	0.01
- CITIGROUP INC FIX-TO-FRN FRN/21-28.01.2027	USD	50'000			50'000	40'586.29	0.01
- CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2026	USD		62'000		62'000	53'320.51	0.01
- CITIGROUP INC FIX-TO-FRN FRN/22-17.03.2033	USD	100'000			100'000	78'021.17	0.02
- CITIGROUP INC FIX-TO-FRN FRN/22-17.11.2033	USD	100'000			100'000	92'420.62	0.02
- CITIGROUP INC FIX-TO-FRN FRN/22-22.09.2033	EUR	100'000			100'000	96'998.55	0.02
- CITIGROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD	100'000			100'000	82'491.86	0.02
- CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2025	USD		53'000	53'000			
- CITIGROUP INC FIX-TO-FRN FRN/22-24.05.2033	USD	133'000			133'000	112'178.33	0.02
- CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2026	USD	140'000			140'000	119'104.44	0.03
- CITIGROUP INC FIX-TO-FRN FRN/22-25.01.2033	USD	80'000			80'000	59'187.21	0.01
- CITIGROUP INC FIX-TO-FRN FRN/22-29.09.2026	USD	150'000	95'000	150'000	95'000	83'749.70	0.02
2.125 CITIGROUP S. 2.125%/14-10.09.2026	EUR	100'000			100'000	92'336.96	0.02
5.150 CITIGROUP S. 6 5.15%/03-21.05.2026	GBP	10'000			10'000	11'161.80	0.00
- CITIGROUP S. -G- FIX-TO-FRN 3.878%/18-24.01.2039	USD	25'000			25'000	18'520.65	0.00
2.638 CITIZENS FINANCIAL GROUP (subordinated) 2.638%/21-30.09.2032	USD	31'000			31'000	20'667.62	0.00
2.500 CITIZENS FINANCIAL GROUP 2.5%/20-06.02.2030	USD	66'000			66'000	48'174.49	0.01
- CITIZENS FINANCIAL GROUP FIX-TO-FRN FRN/24-23.01.2030	USD		100'000		100'000	86'998.23	0.02
3.250 CITIZENS FINANCIAL GROUP INC 3.25%/20-30.04.2030	USD	8'000			8'000	6'094.41	0.00
3.500 CLEVELAND ELECTRIC ILLUM -144A- 3.5%/17-01.04.2028	USD		200'000	200'000			
5.950 CLEVELAND ELECTRIC ILLUMINATING 5.95%/06-15.12.2036	USD	29'000			29'000	25'473.27	0.01
1.800 CLOROX COMPANY 1.8%/20-15.05.2030	USD		210'000		210'000	152'757.69	0.03
4.400 CLOROX COMPANY 4.4%/22-01.05.2029	USD	40'000			40'000	34'327.50	0.01
5.300 CME GROUP 5.3%/13-15.09.2043	USD	29'000			29'000	25'847.15	0.01
2.650 CME GROUP INC 2.65%/22-15.03.2032	USD	52'000			52'000	39'224.06	0.01
4.150 CME GROUP INC 4.15%/18-15.06.2048	USD		50'000		50'000	37'794.96	0.01
4.875 CMS ENERGY 4.875%/14-01.03.2044	USD	14'000	176'000		190'000	153'480.49	0.03
- CMS ENERGY CORP (subordinated) FIX-TO-FRN FRN/20-01.12.2050	USD	20'000			20'000	14'113.91	0.00
1.450 CNH INDUSTRIAL CAP LLC 1.45%/21-15.07.2026	USD	40'000			40'000	32'206.24	0.01
1.875 CNH INDUSTRIAL CAP LLC 1.875%/20-15.01.2026	USD	10'000			10'000	8'252.72	0.00
4.550 CNH INDUSTRIAL CAP LLC 4.55%/23-10.04.2028	USD		400'000		400'000	344'606.57	0.07
5.250 CNO FINANCIAL GROUP INC 5.25%/19-30.05.2029	USD		160'000		160'000	136'781.19	0.03
1.125 COCA-COLA 1.125%/15-09.03.2027	EUR	113'000			113'000	101'049.06	0.02
1.625 COCA-COLA 1.625%/15-09.03.2035	EUR	100'000			100'000	79'885.42	0.02
1.875 COCA-COLA 1.875%/14-22.09.2026	EUR	100'000			100'000	92'141.62	0.02
3.250 COCA-COLA 3.25%/16-11.06.2024	AUD	30'000		30'000			
0.125 COCA-COLA CO/THE 0.125%/20-15.03.2029	EUR		100'000		100'000	81'710.22	0.02
0.500 COCA-COLA CO/THE 0.5%/21-09.03.2033	EUR	100'000			100'000	74'642.56	0.02
1.000 COCA-COLA CO/THE 1%/20-15.03.2028	USD	38'000			38'000	29'150.30	0.01
1.375 COCA-COLA CO/THE 1.375%/20-15.03.2031	USD	22'000			22'000	15'507.66	0.00
1.450 COCA-COLA CO/THE 1.45%/20-01.06.2027	USD	56'000			56'000	44'616.10	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.650	COCA-COLA CO/THE 1.65%/20-01.06.2030	USD	20'000		20'000	14'708.68	0.00
2.000	COCA-COLA CO/THE 2%/21-05.03.2031	USD	24'000		24'000	17'677.98	0.00
2.125	COCA-COLA CO/THE 2.125%/19-06.09.2029	USD	50'000		50'000	38'738.04	0.01
2.250	COCA-COLA CO/THE 2.25%/21-05.01.2032	USD	64'000		64'000	47'451.88	0.01
2.500	COCA-COLA CO/THE 2.5%/20-01.06.2040	USD	97'000		97'000	61'011.00	0.01
2.500	COCA-COLA CO/THE 2.5%/20-15.03.2051	USD	62'000	240'000	196'000	107'798.82	0.02
2.600	COCA-COLA CO/THE 2.6%/20-01.06.2050	USD	40'000	230'000	270'000	152'991.71	0.03
2.750	COCA-COLA CO/THE 2.75%/20-01.06.2060	USD	30'000		30'000	16'741.49	0.00
2.875	COCA-COLA CO/THE 2.875%/21-05.05.2041	USD	60'000		60'000	39'646.21	0.01
2.900	COCA-COLA CO/THE 2.9%/17-25.05.2027	USD	56'000		56'000	46'782.27	0.01
3.000	COCA-COLA CO/THE 3%/21-05.03.2051	USD	66'000		66'000	40'656.58	0.01
3.375	COCA-COLA CO/THE 3.375%/20-25.03.2027	USD	100'000		100'000	84'831.90	0.02
3.450	COCA-COLA CO/THE 3.45%/20-25.03.2030	USD	90'000		90'000	73'923.87	0.02
0.300	COLGATE-PALMOLIVE CO 0.3%/21-10.11.2029	EUR	100'000		100'000	81'739.76	0.02
3.700	COLGATE-PALMOLIVE CO 3.7%/17-01.08.2047	USD	19'000		19'000	13'801.85	0.00
4.000	COLGATE-PALMOLIVE CO S. -H- 4%/15-15.08.2045	USD	8'000	160'000	168'000	129'503.25	0.03
4.500	COLUMBIA PIPELINE 4.5%/16-01.06.2025	USD	40'000		40'000	34'708.09	0.01
5.927	COLUMBIA PIPELINES OPCO -144A- 5.927%/23-15.08.2030	USD		50'000	50'000	44'844.64	0.01
6.036	COLUMBIA PIPELINES OPCO -144A- 6.036%/23-15.11.2033	USD		50'000	50'000	45'224.20	0.01
6.497	COLUMBIA PIPELINES OPCO -144A- 6.497%/23-15.08.2043	USD		40'000	40'000	37'374.15	0.01
6.544	COLUMBIA PIPELINES OPCO -144A- 6.544%/23-15.11.2053	USD		130'000	130'000	121'741.06	0.03
2.350	COMCAST 2.35%/16-15.01.2027	USD	78'000		78'000	64'030.67	0.01
3.150	COMCAST 3.15%/16-01.03.2026	USD	122'000		122'000	103'683.54	0.02
3.200	COMCAST 3.2%/16-15.07.2036	USD	50'000		50'000	35'549.90	0.01
3.400	COMCAST 3.4%/16-15.07.2046	USD	60'000		60'000	38'756.94	0.01
4.200	COMCAST 4.2%/14-15.08.2034	USD	16'000		16'000	12'943.49	0.00
4.250	COMCAST 4.25%/13-15.01.2033	USD	18'000	80'000	98'000	80'829.77	0.02
4.400	COMCAST 4.4%/15-15.08.2035	USD	10'000		10'000	8'157.82	0.00
4.600	COMCAST 4.6%/15-15.08.2045	USD	72'000		72'000	56'046.55	0.01
4.750	COMCAST 4.75%/14-01.03.2044	USD		200'000	200'000	159'738.29	0.03
5.500	COMCAST 5.5%/10-23.11.2029	GBP	50'000		50'000	57'466.94	0.01
6.450	COMCAST 6.45%/06-15.03.2037	USD		160'000	160'000	154'316.48	0.03
6.500	COMCAST 6.5%/05-15.11.2035	USD		140'000	140'000	134'454.59	0.03
6.950	COMCAST 6.95%/07-15.08.2037	USD		150'000	150'000	150'573.02	0.03
7.050	COMCAST 7.05%/03-15.03.2033	USD		90'000	90'000	89'077.55	0.02
5.650	COMCAST -A- 5.65%/05-15.06.2035	USD	13'000	130'000	143'000	129'354.83	0.03
-	COMCAST CORP 0%/21-14.09.2026	EUR	100'000		100'000	87'285.64	0.02
1.500	COMCAST CORP 1.5%/20-15.02.2031	USD	70'000		70'000	49'113.92	0.01
1.875	COMCAST CORP 1.875%/20-02.02.2036	GBP		100'000	100'000	80'638.40	0.02
1.950	COMCAST CORP 1.95%/20-15.01.2031	USD	60'000		60'000	43'386.97	0.01
2.450	COMCAST CORP 2.45%/20-15.08.2052	USD	92'000		92'000	46'482.81	0.01
2.650	COMCAST CORP 2.65%/19-01.02.2030	USD	100'000		100'000	77'499.61	0.02
2.650	COMCAST CORP 2.65%/20-15.08.2062	USD	60'000		60'000	29'455.75	0.01
2.800	COMCAST CORP 2.8%/20-15.01.2051	USD	40'000		40'000	22'003.47	0.00
2.887	COMCAST CORP 2.887%/22-01.11.2051	USD	160'000	100'000	260'000	145'032.41	0.03
2.937	COMCAST CORP 2.937%/22-01.11.2056	USD	200'000	100'000	300'000	162'659.23	0.03
2.987	COMCAST CORP 2.987%/22-01.11.2063	USD	130'000		130'000	68'498.57	0.01
3.150	COMCAST CORP 3.15%/17-15.02.2028	USD	20'000		20'000	16'516.13	0.00
3.250	COMCAST CORP 3.25%/19-01.11.2039	USD	76'000		76'000	51'393.93	0.01
3.300	COMCAST CORP 3.3%/17-01.02.2027	USD	74'000		74'000	62'468.95	0.01
3.400	COMCAST CORP 3.4%/20-01.04.2030	USD		80'000	80'000	64'469.15	0.01
3.450	COMCAST CORP 3.45%/19-01.02.2050	USD	80'000		80'000	50'588.97	0.01
3.750	COMCAST CORP 3.75%/20-01.04.2040	USD	100'000		100'000	71'964.76	0.02
3.900	COMCAST CORP 3.9%/18-01.03.2038	USD	60'000		60'000	45'336.77	0.01
3.950	COMCAST CORP 3.95%/18-15.10.2025	USD	200'000		138'000	119'411.47	0.03
3.969	COMCAST CORP 3.969%/17-01.11.2047	USD	60'000		60'000	41'906.56	0.01
3.999	COMCAST CORP 3.999%/17-01.11.2049	USD	80'000		80'000	55'713.01	0.01
4.000	COMCAST CORP 4%/18-01.03.2048	USD	40'000		40'000	27'925.42	0.01
4.049	COMCAST CORP 4.049%/17-01.11.2052	USD	44'000		44'000	30'558.94	0.01
4.150	COMCAST CORP 4.15%/18-15.10.2028	USD	140'000		140'000	119'669.74	0.03
4.250	COMCAST CORP 4.25%/18-15.10.2030	USD	60'000		60'000	50'492.81	0.01
4.600	COMCAST CORP 4.6%/18-15.10.2038	USD	60'000		60'000	48'613.29	0.01
4.650	COMCAST CORP 4.65%/12-15.07.2042	USD	40'000		40'000	31'726.71	0.01
4.700	COMCAST CORP 4.7%/18-15.10.2048	USD	80'000		80'000	63'593.94	0.01
4.950	COMCAST CORP 4.95%/18-15.10.2058	USD	60'000		60'000	48'789.10	0.01
5.250	COMCAST CORP 5.25%/22-07.11.2025	USD	50'000		50'000	44'220.22	0.01
5.350	COMCAST CORP 5.35%/22-15.11.2027	USD	50'000		50'000	44'715.06	0.01
5.350	COMCAST CORP 5.35%/23-15.05.2053	USD		80'000	80'000	68'704.28	0.01
5.500	COMCAST CORP 5.5%/22-15.11.2032	USD	50'000		50'000	45'129.44	0.01
5.500	COMCAST CORP 5.5%/23-15.05.2064	USD		50'000	50'000	43'240.95	0.01
4.000	COMERICA BANK 4%/15-27.07.2027	USD		250'000	250'000	213'376.63	0.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.550	COMMONWEALTH EDISON CO 2.55%/16-15.06.2026	USD	30'000		30'000	24'993.16	0.01	
3.750	COMMONWEALTH EDISON CO 3.75%/17-15.08.2047	USD	40'000		40'000	26'891.18	0.01	
4.000	COMMONWEALTH EDISON CO 4%/18-01.03.2048	USD	30'000		30'000	21'108.35	0.00	
5.900	COMMONWEALTH EDISON CO S. -103- 5.9%/06-15.03.2036	USD	24'000		24'000	22'101.80	0.00	
4.350	COMMONWEALTH EDISON CO S. -119- 4.35%/15-15.11.2045	USD	27'000		27'000	20'221.31	0.00	
3.650	COMMONWEALTH EDISON CO S. -121- 3.65%/16-15.06.2046	USD	12'000		12'000	8'052.44	0.00	
4.000	COMMONWEALTH EDISON CO S. -126- 4%/19-01.03.2049	USD	5'000		5'000	3'493.60	0.00	
3.200	COMMONWEALTH EDISON CO S. -127- 3.2%/19-15.11.2049	USD	6'000		6'000	3'620.07	0.00	
3.000	COMMONWEALTH EDISON CO S. -129- 3%/20-01.03.2050	USD	16'000		16'000	9'282.88	0.00	
3.125	COMMONWEALTH EDISON CO S. -130- 3.125%/21-15.03.2051	USD	12'000		12'000	7'070.55	0.00	
2.750	COMMONWEALTH EDISON CO S. -131- 2.75%/21-01.09.2051	USD	50'000		50'000	27'044.34	0.01	
4.900	COMMONWEALTH EDISON CO S. -134- 4.9%/23-01.02.2033	USD	100'000	40'000	60'000	51'897.03	0.01	
5.300	COMMONWEALTH EDISON CO S. -135- 5.3%/23-01.02.2053	USD		169'000	169'000	144'258.99	0.03	
6.450	COMMONWEALTH EDISON S. -107- 6.45%/08-15.01.2038	USD	22'000		22'000	21'023.78	0.00	
5.900	CON EDISON CO OF NY INC 5.9%/23-15.11.2053	USD		50'000	50'000	46'203.72	0.01	
6.150	CON EDISON CO OF NY INC 6.15%/22-15.11.2052	USD	50'000		50'000	47'707.50	0.01	
4.500	CON EDISON CO OF NY INC S. -2018 B- 4.5%/18-15.05.2058	USD	28'000	120'000	148'000	109'383.77	0.02	
4.125	CON EDISON CO OF NY INC S. -2019 A- 4.125%/19-15.05.2049	USD	20'000		20'000	14'150.88	0.00	
3.700	CON EDISON CO OF NY INC S. -2019B- 3.7%/19-15.11.2059	USD		154'000	154'000	96'519.83	0.02	
3.000	CON EDISON CO OF NY INC S. -2020 C- 3%/20-01.12.2060	USD	30'000		30'000	16'024.24	0.00	
3.350	CON EDISON CO OF NY INC S. -2020A- 3.35%/20-01.04.2030	USD	12'000		12'000	9'660.30	0.00	
3.950	CON EDISON CO OF NY INC S. -2020B- 3.95%/20-01.04.2050	USD	50'000		50'000	35'250.39	0.01	
2.400	CON EDISON CO OF NY INC S. -2021 A- 2.4%/21-15.06.2031	USD	50'000		50'000	37'078.04	0.01	
3.600	CON EDISON CO OF NY INC S. -2021 B- 3.6%/21-15.06.2061	USD	42'000		42'000	26'506.43	0.01	
3.200	CON EDISON CO OF NY INC S. -2021C- 3.2%/21-01.12.2051	USD	20'000		20'000	11'923.42	0.00	
4.600	CONAGRA BRANDS INC 4.6%/18-01.11.2025	USD	60'000		60'000	52'050.50	0.01	
4.850	CONAGRA BRANDS INC 4.85%/18-01.11.2028	USD	70'000		70'000	60'571.80	0.01	
5.300	CONAGRA BRANDS INC 5.3%/18-01.11.2038	USD	25'000	240'000	195'000	162'140.12	0.03	
5.400	CONAGRA BRANDS INC 5.4%/18-01.11.2048	USD	34'000		34'000	27'630.39	0.01	
7.000	CONAGRA FOODS 7%/98-01.10.2028	USD	32'000	22'000	10'000	9'407.03	0.00	
6.600	CONCENTRIX CORP 6.6%/23-02.08.2028	USD		100'000	100'000	88'461.68	0.02	
6.650	CONCENTRIX CORP 6.65%/23-02.08.2026	USD		100'000	100'000	88'883.01	0.02	
6.850	CONCENTRIX CORP 6.85%/23-02.08.2033	USD		100'000	100'000	86'108.30	0.02	
4.000	CONNECTICUT LIGHT & PWR 4%/18-01.04.2048	USD	42'000		42'000	30'001.82	0.01	
0.750	CONNECTICUT LIGHT & PWR S. -A- 0.75%/20-01.12.2025	USD	10'000		10'000	8'164.78	0.00	
4.150	CONNECTICUT LIGHT & PWR S. -A- 4.15%/15-01.06.2045	USD	4'000		4'000	2'971.64	0.00	
4.300	CONNECTICUT LIGHT & PWR S. -A- 4.3%/14-15.04.2044	USD	30'000		30'000	22'497.93	0.00	
5.250	CONNECTICUT LIGHT & PWR S. -A- 5.25%/23-15.01.2053	USD		50'000	50'000	42'645.40	0.01	
4.900	CONNECTICUT LIGHT & PWR S. -B- 4.9%/23-01.07.2033	USD		100'000	100'000	86'004.10	0.02	
4.300	CONOCOPHILLIPS 4.3%/14-15.11.2044	USD	170'000		170'000	128'635.90	0.03	
5.900	CONOCOPHILLIPS 5.9%/03-15.10.2032	USD	50'000		50'000	47'104.10	0.01	
5.900	CONOCOPHILLIPS 5.9%/08-15.05.2038	USD		150'000	150'000			
6.500	CONOCOPHILLIPS 6.5%/09-01.02.2039	USD	80'000		80'000	79'304.52	0.02	
2.125	CONOCOPHILLIPS COMPANY 2.125%/22-08.03.2024	USD	100'000		100'000			
2.400	CONOCOPHILLIPS COMPANY 2.4%/22-07.03.2025	USD	100'000	89'000	11'000	9'412.45	0.00	
3.758	CONOCOPHILLIPS COMPANY 3.758%/22-15.03.2042	USD	62'000		62'000	44'226.10	0.01	
3.800	CONOCOPHILLIPS COMPANY 3.8%/22-15.03.2052	USD	76'000		76'000	51'298.15	0.01	
4.025	CONOCOPHILLIPS COMPANY 4.025%/22-15.03.2062	USD	58'000		58'000	39'563.94	0.01	
5.050	CONOCOPHILLIPS COMPANY 5.05%/23-15.09.2033	USD		50'000	50'000	43'881.13	0.01	
5.300	CONOCOPHILLIPS COMPANY 5.3%/23-15.05.2053	USD		100'000	100'000	86'168.30	0.02	
5.550	CONOCOPHILLIPS COMPANY 5.55%/23-15.03.2054	USD		130'000	130'000	115'748.67	0.02	
3.950	CONS EDISON NY 3.95%/13-01.03.2043	USD	12'000		12'000	8'650.66	0.00	
4.625	CONS EDISON NY -C- 4.625%/14-01.12.2054	USD	32'000		32'000	24'198.60	0.01	
4.200	CONSOLIDATED EDISON CO O 4.2%/12-15.03.2042	USD	13'000		13'000	9'539.37	0.00	
6.200	CONSOLIDATED EDISON CO O 6.2%/06-15.06.2036	USD	65'000		65'000	60'763.16	0.01	
4.000	CONSOLIDATED EDISON CO O S. -2017 C- 4%/17-15.11.2057	USD	24'000		24'000	16'351.07	0.00	
4.450	CONSOLIDATED EDISON CO OF NEW YORK 4.45%/14-15.03.2044	USD	22'000		22'000	16'781.76	0.00	
5.500	CONSOLIDATED EDISON CO OF NEW YORK S. 2009 C 5.5%/09-01.12.2039	USD		80'000	50'000	30'000	26'315.83	0.01
5.300	CONSOLIDATED EDISON CO OF NEW YORK S. A 5.3%/05-01.03.2035	USD	11'000		11'000	9'621.61	0.00	
6.750	CONSOLIDATED EDISON NEW YORK S. 20008B- 6.75%/08-01.04.2038	USD	27'000		27'000	26'498.09	0.01	
4.500	CONSOLIDATED EDISON S. -2015A- a 4.5%/15-01.12.2045	USD		80'000	40'000	40'000	30'465.94	0.01
3.850	CONSOLIDATED EDISON S. -2016 A- 3.85%/16-15.06.2046	USD	59'000		59'000	40'783.93	0.01	
4.300	CONSOLIDATED EDISON S. -2016 C- 4.3%/16-01.12.2056	USD	20'000		20'000	14'392.23	0.00	
3.700	CONSTELLATION BRANDS 3.7%/16-06.12.2026	USD	98'000		98'000	83'044.85	0.02	
2.875	CONSTELLATION BRANDS INC 2.875%/20-01.05.2030	USD		170'000	170'000	131'438.75	0.03	
4.100	CONSTELLATION BRANDS INC 4.1%/18-15.02.2048	USD	40'000		40'000	28'195.09	0.01	
4.500	CONSTELLATION BRANDS INC 4.5%/17-09.05.2047	USD	50'000		50'000	37'088.18	0.01	
4.650	CONSTELLATION BRANDS INC 4.65%/18-15.11.2028	USD	40'000		40'000	34'519.81	0.01	
4.750	CONSTELLATION BRANDS INC 4.75%/22-09.05.2032	USD		200'000	200'000	170'127.14	0.04	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.900	CONSTELLATION BRANDS INC 4.9%/23-01.05.2033	USD	100'000		100'000	85'480.89	0.02
5.800	CONSTELLATION EN GEN LLC 5.8%/23-01.03.2033	USD	150'000	100'000	50'000	44'991.95	0.01
6.500	CONSTELLATION EN GEN LLC 6.5%/23-01.10.2053	USD	100'000		100'000	96'706.34	0.02
2.500	CONSUMERS ENERGY CO 2.5%/20-01.05.2060	USD	66'000	27'000	39'000	19'055.60	0.00
2.650	CONSUMERS ENERGY CO 2.65%/21-15.08.2052	USD	50'000	21'000	29'000	15'842.43	0.00
3.500	CONSUMERS ENERGY CO 3.5%/20-01.08.2051	USD	26'000		26'000	17'037.82	0.00
3.600	CONSUMERS ENERGY CO 3.6%/22-15.08.2032	USD	30'000		30'000	23'822.01	0.01
3.950	CONSUMERS ENERGY CO 3.95%/17-15.07.2047	USD	20'000		20'000	14'304.37	0.00
4.200	CONSUMERS ENERGY CO 4.2%/22-01.09.2052	USD	50'000		50'000	36'524.95	0.01
4.625	CONSUMERS ENERGY CO 4.625%/23-15.05.2033	USD	100'000		100'000	85'132.48	0.02
3.250	CONSUMERS ENERGY COMPANY 3.25%/16-15.08.2046	USD	80'000		80'000	51'570.36	0.01
5.750	COREBRIDGE GLOB FUNDING -144A- 5.75%/23-02.07.2026	USD	50'000		50'000	44'103.20	0.01
3.875	CORNING INC 3.875%/23-15.05.2026	EUR	200'000		200'000	190'675.31	0.04
3.900	CORNING INC 3.9%/19-15.11.2049	USD	10'000		10'000	6'813.89	0.00
4.125	CORNING INC 4.125%/23-15.05.2031	EUR	100'000		100'000	97'602.69	0.02
4.375	CORNING INC 4.375%/17-15.11.2057	USD	12'000		12'000	8'692.18	0.00
5.350	CORNING INC 5.35%/18-15.11.2048	USD	60'000		60'000	50'736.19	0.01
5.450	CORNING INC 5.45%/19-15.11.2079	USD	27'000		27'000	21'957.87	0.00
5.850	CORNING INC 5.85%/18-15.11.2068	USD	12'000	18'000	30'000	25'989.32	0.01
2.000	CORPORATE OFFICE PROP LP 2%/21-15.01.2029	USD	50'000		50'000	36'451.32	0.01
2.250	CORPORATE OFFICE PROP LP 2.25%/20-15.03.2026	USD	6'000		6'000	4'940.76	0.00
1.375	COSTCO WHOLESALE CORP 1.375%/20-20.06.2027	USD	30'000		30'000	23'742.98	0.01
1.600	COSTCO WHOLESALE CORP 1.6%/20-20.04.2030	USD	66'000	230'000	296'000	217'049.79	0.05
1.750	COSTCO WHOLESALE CORP 1.75%/20-20.04.2032	USD	28'000		28'000	19'713.31	0.00
3.900	COTERRA ENERGY INC 3.9%/22-15.05.2027	USD	100'000		100'000	84'621.94	0.02
4.375	COTERRA ENERGY INC 4.375%/22-15.03.2029	USD	100'000		100'000	84'812.57	0.02
7.500	CREDIT SUISSE GROUP AG NEW YORK BRANCH 7.5%/23-15.02.2028	USD	250'000		250'000	237'114.29	0.05
7.125	CREDIT SUISSE USA INC 7.125%/02-15.07.2032	USD	24'000		24'000	23'583.53	0.00
3.875	CRH AMERICA -144A- 3.875%/15-18.05.2025	USD	200'000		200'000	172'265.31	0.04
3.950	CRH AMERICA FINANCE INC -144A- 3.95%/18-04.04.2028	USD	200'000		200'000	169'546.66	0.04
5.100	CROWN CASTLE INC 5.1%/23-01.05.2033	USD	100'000		100'000	85'007.47	0.02
3.700	CROWN CASTLE INTERNATIONAL 3.7%/16-15.06.2026	USD	44'000		44'000	37'336.33	0.01
1.350	CROWN CASTLE INTL CORP 1.35%/20-15.07.2025	USD	52'000		52'000	43'322.67	0.01
2.100	CROWN CASTLE INTL CORP 2.1%/21-01.04.2031	USD	50'000		50'000	35'301.02	0.01
2.500	CROWN CASTLE INTL CORP 2.5%/21-15.07.2031	USD	30'000	180'000	210'000	151'430.42	0.03
2.900	CROWN CASTLE INTL CORP 2.9%/21-01.04.2041	USD	220'000	100'000	120'000	73'349.53	0.02
3.100	CROWN CASTLE INTL CORP 3.1%/19-15.11.2029	USD	76'000		76'000	59'217.44	0.01
3.250	CROWN CASTLE INTL CORP 3.25%/20-15.01.2051	USD	28'000		28'000	16'639.93	0.00
3.650	CROWN CASTLE INTL CORP 3.65%/17-01.09.2027	USD	12'000	22'000	34'000	28'255.59	0.01
3.800	CROWN CASTLE INTL CORP 3.8%/18-15.02.2028	USD	25'000		25'000	20'729.69	0.00
4.000	CROWN CASTLE INTL CORP 4%/19-15.11.2049	USD	40'000		40'000	27'095.21	0.01
4.750	CROWN CASTLE INTL CORP 4.75%/17-15.05.2047	USD	20'000	26'000	46'000	34'232.04	0.01
5.200	CROWN CASTLE INTL CORP 5.2%/19-15.02.2049	USD	40'000		40'000	31'858.93	0.01
2.600	CSX 2.6%/16-01.11.2026	USD	24'000		24'000	19'930.29	0.00
3.400	CSX 3.4%/14-01.08.2024	USD	7'000	7'000			
3.800	CSX 3.8%16-01.11.2046	USD	50'000		50'000	34'666.85	0.01
4.100	CSX 4.1%/12-15.03.2044	USD	23'000		23'000	17'027.48	0.00
4.250	CSX 4.25%/16-01.11.2066	USD	38'000		38'000	26'656.96	0.01
2.500	CSX CORP 2.5%/20-15.05.2051	USD	18'000		18'000	9'641.19	0.00
3.350	CSX CORP 3.35%/19-15.09.2049	USD	22'000		22'000	13'874.12	0.00
3.800	CSX CORP 3.8%/18-01.03.2028	USD	50'000		50'000	42'345.56	0.01
4.400	CSX CORP 4.4%/12-01.03.2043	USD	50'000		50'000	39'028.83	0.01
4.500	CSX CORP 4.5%/14-01.08.2054	USD	2'000	173'000	175'000	134'067.32	0.03
4.500	CSX CORP 4.5%/19-15.03.2049	USD	30'000	34'000	64'000	49'191.86	0.01
4.500	CSX CORP 4.5%/22-15.11.2052	USD	34'000		34'000	26'191.77	0.01
4.650	CSX CORP 4.65%/18-01.03.2068	USD	32'000		32'000	24'216.71	0.01
6.000	CSX CORP 6%/06-01.10.2036	USD	34'000		34'000	31'859.10	0.01
6.150	CSX CORP 6.15%/07-01.05.2037	USD	73'000		73'000	69'638.67	0.01
6.220	CSX CORP 6.22%/10-30.04.2040	USD	50'000		50'000	47'703.58	0.01
3.125	CUBESMART 3.125%/16-01.09.2026	USD	180'000		180'000	149'901.87	0.03
4.875	CUMMINS 4.875%/13-01.10.2043	USD	40'000		40'000	33'236.83	0.01
0.750	CUMMINS INC 0.75%/20-01.09.2025	USD	20'000		20'000	16'519.90	0.00
1.500	CUMMINS INC 1.5%/20-01.09.2030	USD	20'000		20'000	14'225.58	0.00
2.600	CUMMINS INC 2.6%/20-01.09.2050	USD	20'000		20'000	11'044.83	0.00
2.875	CVS HEALTH 2.875%/16-01.06.2026	USD	80'000		80'000	66'952.29	0.01
3.875	CVS HEALTH 3.875%/15-20.07.2025	USD	88'000		88'000	75'916.21	0.02
4.875	CVS HEALTH 4.875%/15-20.07.2035	USD	20'000		20'000	16'797.58	0.00
5.125	CVS HEALTH 5.125%/15-20.07.2045	USD	223'000		223'000	178'777.13	0.04
1.300	CVS HEALTH CORP 1.3%/20-21.08.2027	USD	56'000	80'000	136'000	105'252.98	0.02
1.750	CVS HEALTH CORP 1.75%/20-21.08.2030	USD	10'000		10'000	7'140.81	0.00
1.875	CVS HEALTH CORP 1.875%/20-28.02.2031	USD	36'000		36'000	25'476.05	0.01

1550 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.125 CVS HEALTH CORP 2.125%/21-15.09.2031	USD	100'000		50'000	50'000	35'529.01	0.01
2.700 CVS HEALTH CORP 2.7%/20-21.08.2040	USD	60'000		30'000	30'000	17'983.91	0.00
3.000 CVS HEALTH CORP 3%/19-15.08.2026	USD	18'000			18'000	15'051.43	0.00
3.250 CVS HEALTH CORP 3.25%/19-15.08.2029	USD	180'000		80'000	100'000	80'115.30	0.02
3.750 CVS HEALTH CORP 3.75%/20-01.04.2030	USD	60'000			60'000	48'750.03	0.01
4.100 CVS HEALTH CORP 4.1%/18-25.03.2025	USD	30'000			30'000	26'090.77	0.01
4.125 CVS HEALTH CORP 4.125%/20-01.04.2040	USD	20'000			20'000	14'458.00	0.00
4.250 CVS HEALTH CORP 4.25%/20-01.04.2050	USD	34'000			34'000	23'913.22	0.01
4.300 CVS HEALTH CORP 4.3%/18-25.03.2028	USD	212'000			212'000	181'241.89	0.04
4.780 CVS HEALTH CORP 4.78%/18-25.03.2038	USD	245'000			245'000	196'270.77	0.04
5.000 CVS HEALTH CORP 5%/23-20.02.2026	USD	150'000			150'000	131'495.47	0.03
5.050 CVS HEALTH CORP 5.05%/18-25.03.2048	USD	268'000	250'000		518'000	407'529.63	0.09
5.125 CVS HEALTH CORP 5.125%/23-21.02.2030	USD	150'000		30'000	120'000	105'034.97	0.02
5.250 CVS HEALTH CORP 5.25%/23-30.01.2031	USD		100'000		100'000	87'910.94	0.02
5.300 CVS HEALTH CORP 5.3%/23-01.06.2033	USD		44'000		44'000	38'471.48	0.01
5.625 CVS HEALTH CORP 5.625%/23-21.02.2053	USD		230'000		230'000	194'439.08	0.04
6.000 CVS HEALTH CORP 6%/23-01.06.2063	USD		20'000		20'000	17'637.23	0.00
6.125 CVS HEALTH CORP 6.125%/09-15.09.2039	USD	47'000		20'000	27'000	24'418.55	0.01
1.300 D.R. HORTON INC 1.3%/21-15.10.2026	USD	100'000			100'000	79'684.73	0.02
1.400 D.R. HORTON INC 1.4%/20-15.10.2027	USD	32'000			32'000	24'855.35	0.01
3.300 DAIMLER FINANCE NA LLC -144A- 3.3%/15-19.05.2025	USD	150'000			150'000	129'040.85	0.03
4.300 DAIMLER FINANCE NA LLC -144A- 4.3%/19-22.02.2029	USD	150'000			150'000	128'217.12	0.03
5.150 DAIMLER TRUCK FINAN NA -144A- 5.15%/23-16.01.2026	USD		150'000		150'000	131'638.23	0.03
1.625 DAIMLER TRUCKS FINAN NA -144A- 1.625%/21-13.12.2024	USD	150'000			150'000	128'142.88	0.03
2.000 DAIMLER TRUCKS FINAN NA -144A- 2%/21-14.12.2026	USD	150'000			150'000	121'158.97	0.03
8.500 DAIMLERCHRYSLER NORTH AMERICA 8.5%/01-18.01.2031	USD	50'000			50'000	53'423.08	0.01
2.100 DANAHER CORP 2.1%/20-30.09.2026	EUR		100'000		100'000	92'123.51	0.02
2.500 DANAHER CORP 2.5%/20-30.03.2030	EUR	100'000			100'000	90'690.35	0.02
2.800 DANAHER CORP 2.8%/21-10.12.2051	USD	40'000			40'000	22'824.19	0.00
6.750 DCP MIDSTREAM -144A- 6.75%/07-15.09.2037	USD	50'000			50'000	47'117.42	0.01
5.125 DCP MIDSTREAM OPERATING 5.125%/19-15.05.2029	USD		180'000		180'000	156'537.05	0.03
3.900 DEERE & CO 3.9%/12-09.06.2042	USD	33'000			33'000	24'796.77	0.01
5.375 DEERE & CO 5.375%/09-16.10.20 19	USD	20'000			20'000	18'183.41	0.00
2.875 DEERE & COMPANY 2.875%/19-07.09.2049	USD	20'000			20'000	12'255.17	0.00
3.100 DEERE & COMPANY 3.1%/20-15.04.2030	USD	35'000			35'000	28'041.38	0.01
3.750 DEERE & COMPANY 3.75%/20-15.04.2050	USD	37'000	210'000	96'000	151'000	108'849.41	0.02
6.500 DELL 6.5%/08-15.04.2038	USD	50'000			50'000	46'043.28	0.01
3.375 DELL INT LLC / EMC CORP -144A- 3.375%/21-15.12.2041	USD	50'000		50'000			
3.450 DELL INT LLC / EMC CORP -144A- 3.45%/21-15.12.2051	USD	30'000		30'000			
3.375 DELL INT LLC / EMC CORP 3.375%/23-15.12.2041	USD		50'000		50'000	32'078.52	0.01
3.450 DELL INT LLC / EMC CORP 3.45%/23-15.12.2051	USD		30'000	19'000	11'000	6'631.18	0.00
4.900 DELL INT LLC / EMC CORP 4.9%/21-01.10.2026	USD	66'000			66'000	57'586.37	0.01
5.300 DELL INT LLC / EMC CORP 5.3%/21-01.10.2029	USD	102'000			102'000	89'987.60	0.02
6.020 DELL INT LLC / EMC CORP 6.02%/21-15.06.2026	USD	150'000			150'000	133'540.14	0.03
6.100 DELL INT LLC / EMC CORP 6.1%/21-15.07.2027	USD	20'000			20'000	18'068.29	0.00
6.200 DELL INT LLC / EMC CORP 6.2%/21-15.07.2030	USD		100'000		100'000	92'134.04	0.02
8.100 DELL INT LLC / EMC CORP 8.1%/21-15.07.2036	USD	23'000	110'000	84'000	49'000	51'705.09	0.01
8.350 DELL INT LLC / EMC CORP 8.35%/21-15.07.2046	USD	18'000	100'000	18'000	100'000	111'535.56	0.02
7.000 DELTA AIR LINES INC -144A- 7%/20-01.05.2025	USD	50'000			50'000	44'698.64	0.01
5.000 DEVON ENERGY 5%/15-15.06.2045	USD	12'000			12'000	9'114.03	0.00
5.600 DEVON ENERGY 5.6%/11-15.07.2041	USD	83'000			83'000	68'868.55	0.01
5.850 DEVON ENERGY 5.85%/15-15.12.2025	USD	10'000			10'000	8'846.93	0.00
4.500 DEVON ENERGY CORPORATION 4.5%/21-15.01.2030	USD	54'000			54'000	45'361.14	0.01
5.250 DEVON ENERGY CORPORATION 5.25%/21-15.09.2024	USD	60'000		60'000			
5.250 DEVON ENERGY CORPORATION 5.25%/21-15.10.2027	USD	60'000			60'000	52'722.52	0.01
5.875 DEVON ENERGY CORPORATION 5.875%/21-15.06.2028	USD	60'000			60'000	53'142.90	0.01
7.875 DEVON FINANCING 7.875%/01-30.09.2031	USD		170'000		170'000	170'377.75	0.04
4.250 DIAGEO INVESTMENT 4.25%/12-11.05.2042	USD	7'000			7'000	5'467.82	0.00
3.125 DIAMONDBACK ENERGY INC 3.125%/21-24.03.2031	USD	52'000			52'000	40'135.33	0.01
4.250 DIAMONDBACK ENERGY INC 4.25%/22-15.03.2052	USD	34'000			34'000	23'755.43	0.01
4.400 DIAMONDBACK ENERGY INC 4.4%/21-24.03.2051	USD	32'000			32'000	22'744.91	0.00
6.250 DIAMONDBACK ENERGY INC 6.25%/22-15.03.2033	USD	50'000			50'000	46'270.74	0.01
6.250 DIAMONDBACK ENERGY INC 6.25%/22-15.03.2053	USD		120'000		120'000	111'788.59	0.02
3.150 DICK'S SPORTING GOODS 3.15%/22-15.01.2032	USD	60'000			60'000	44'263.14	0.01
4.100 DICK'S SPORTING GOODS 4.1%/22-15.01.2052	USD	30'000			30'000	18'558.19	0.00
3.600 DIGITAL REALTY TRUST LP 3.6%/19-01.07.2029	USD		100'000		100'000	81'185.56	0.02
3.700 DIGITAL REALTY TRUST LP 3.7%/17-15.08.2027	USD	44'000			44'000	36'926.09	0.01
5.550 DIGITAL REALTY TRUST LP 5.55%/22-15.01.2028	USD	100'000			100'000	88'947.69	0.02
4.250 DIGITAL STOUT HOLDING (reg. -S-) 4.25%/13-17.01.2025	GBP		100'000	100'000			
6.700 DISCOVER FINANCIAL SVS 6.7%/22-29.11.2032	USD	40'000			40'000	36'858.27	0.01
- DISCOVER FINANCIAL SVS FIX-TO-FRN FRN/23-02.11.2034	USD		100'000		100'000	98'683.30	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.450 DISCOVERY BANK 3.45%/16-27.07.2026	USD	250'000			250'000	208'748.97	0.04
1.900 DISCOVERY COMMUNICATIONS 1.9%/15-19.03.2027	EUR		200'000		200'000	179'892.27	0.04
3.625 DISCOVERY COMMUNICATIONS 3.625%/20-15.05.2030	USD	48'000			48'000	37'145.03	0.01
3.950 DISCOVERY COMMUNICATIONS 3.95%/17-20.03.2028	USD	51'000			51'000	41'985.14	0.01
4.000 DISCOVERY COMMUNICATIONS 4%/21-15.09.2055	USD	49'000	50'000		99'000	57'706.35	0.01
4.125 DISCOVERY COMMUNICATIONS 4.125%/19-15.05.2029	USD	30'000			30'000	24'411.58	0.01
4.650 DISCOVERY COMMUNICATIONS 4.65%/20-15.05.2050	USD	42'000			42'000	28'078.77	0.01
5.000 DISCOVERY COMMUNICATIONS 5%/17-20.09.2037	USD	30'000			30'000	22'604.89	0.00
5.200 DISCOVERY COMMUNICATIONS 5.2%/17-20.09.2047	USD	55'000			55'000	39'393.84	0.01
5.300 DISCOVERY COMMUNICATIONS 5.3%/19-15.05.2049	USD	10'000	50'000		60'000	43'090.29	0.01
6.350 DISCOVERY COMMUNICATIONS 6.35%/10-01.06.2040	USD	20'000			20'000	16'929.89	0.00
4.900 DISCOVERY COMMUNICATIONS 4.9%/16-11.03.2026	USD	54'000			54'000	46'815.78	0.01
3.500 DOLLAR GENERAL CORP 3.5%/20-03.04.2030	USD	69'000		69'000			
4.125 DOLLAR GENERAL CORP 4.125%/20-03.04.2050	USD	50'000			50'000	33'637.64	0.01
4.250 DOLLAR GENERAL CORP 4.25%/22-20.09.2024	USD	50'000		50'000			
5.000 DOLLAR GENERAL CORP 5%/22-01.11.2032	USD	50'000	170'000	70'000	150'000	128'251.77	0.03
5.200 DOLLAR GENERAL CORP 5.2%/23-05.07.2028	USD		280'000	130'000	150'000	131'933.59	0.03
5.500 DOLLAR GENERAL CORP 5.5%/22-01.11.2052	USD	20'000			20'000	16'595.96	0.00
2.650 DOLLAR TREE INC 2.65%/21-01.12.2031	USD	60'000	250'000		310'000	227'245.34	0.05
3.375 DOLLAR TREE INC 3.375%/21-01.12.2051	USD	20'000			20'000	11'637.32	0.00
3.071 DOMINION ENERGY INC (subordinated) S. -A-2- 3.071%/19-15.08.2024	USD	67'000		67'000			
6.300 DOMINION ENERGY INC 6.3%/03-15.03.2033	USD	100'000		50'000	50'000	46'000.93	0.01
4.350 DOMINION ENERGY INC S. -A- 4.35%/22-15.08.2032	USD	30'000			30'000	24'590.44	0.01
3.300 DOMINION ENERGY INC S. -B- 3.3%/21-15.04.2041	USD	40'000			40'000	25'868.25	0.01
4.850 DOMINION ENERGY INC S. -B- 4.85%/22-15.08.2052	USD	40'000			40'000	30'787.49	0.01
7.000 DOMINION ENERGY INC S. -B- 7%/08-15.06.2038	USD	40'000			40'000	38'331.08	0.01
3.375 DOMINION ENERGY INC S. -C- 3.375%/20-01.04.2030	USD	48'000			48'000	38'060.20	0.01
5.375 DOMINION ENERGY INC S. -C- 5.375%/22-15.11.2032	USD	50'000			50'000	43'776.59	0.01
4.600 DOMINION ENERGY SOUTH 4.6%/13-15.06.2043	USD	11'000			11'000	8'551.41	0.00
2.300 DOMINION ENERGY SOUTH S. -A- 2.3%/21-01.12.2031	USD	50'000			50'000	36'117.12	0.01
6.250 DOMINION ENERGY STH S. -A- 6.25%/23-15.10.2053	USD		100'000		100'000	97'191.68	0.02
- DOMINION RESOURCES S. -A- FIX-TO-FLOATER 5.75%/14-01.10.2054	USD	10'000			10'000	8'770.31	0.00
3.900 DOMINION RESOURCES S. -B- 3.9%/15-01.10.2025	USD	30'000			30'000	25'800.18	0.01
5.950 DOMINION RESOURCES S. -B- 5.95%/05-15.06.2035	USD	11'000			11'000	9'859.49	0.00
4.900 DOMINION RESOURCES S. -C- 4.9%/11-01.08.2041	USD	9'000			9'000	7'095.91	0.00
4.050 DOMINION RESOURCES S. C. 4.05%/12-15.09.2042	USD	2'000	250'000		252'000	175'649.30	0.04
4.700 DOMINION RESOURCES S. -D- 4.7%/14-01.12.2044	USD	10'000			10'000	7'574.59	0.00
5.250 DOMINION RESOURCES S.F 5.25%/03-01.08.2033	USD	5'000			5'000	4'321.78	0.00
3.150 DOVER 3.15%/15-11.11.2025	USD	20'000			20'000	16'982.15	0.00
2.950 DOVER CORP 2.95%/19-04.11.2029	USD	68'000			68'000	53'413.10	0.01
5.375 DOVER CORP 5.375%/05-15.10.2035	USD	20'000			20'000	17'909.62	0.00
4.250 DOW CHEMICAL 4.25%/14-01.10.2034	USD	16'000			16'000	12'961.61	0.00
4.375 DOW CHEMICAL 4.375%/12-15.11.2042	USD	62'000			62'000	46'086.03	0.01
4.625 DOW CHEMICAL 4.625%/14-01.10.2044	USD	30'000		10'000	20'000	15'269.54	0.00
7.375 DOW CHEMICAL 7.375%/09-01.11.2029	USD	30'000			30'000	29'284.95	0.01
9.400 DOW CHEMICAL 9.4%/09-15.05.2039	USD	28'000			28'000	32'882.48	0.01
0.500 DOW CHEMICAL CO/THE 0.5%/20-15.03.2027	EUR		200'000		200'000	173'749.88	0.04
2.100 DOW CHEMICAL CO/THE 2.1%/20-15.11.2030	USD	24'000	390'000		414'000	304'240.57	0.06
3.600 DOW CHEMICAL CO/THE 3.6%/20-15.11.2050	USD	32'000			32'000	20'498.44	0.00
4.800 DOW CHEMICAL CO/THE 4.8%/19-15.05.2049	USD	13'000			13'000	9'938.30	0.00
5.250 DOW CHEMICAL CO/THE 5.25%/11-15.11.2041	USD	42'000			42'000	34'635.71	0.01
5.550 DOW CHEMICAL CO/THE 5.55%/19-30.11.2048	USD	30'000			30'000	25'685.13	0.01
6.300 DOW CHEMICAL CO/THE 6.3%/22-15.03.2033	USD	50'000		30'000	20'000	18'860.37	0.00
6.900 DOW CHEMICAL CO/THE 6.9%/22-15.05.2053	USD	28'000			28'000	28'181.14	0.01
4.493 DOWDUPONT INC 4.493%/18-15.11.2025	USD	70'000			70'000	60'922.13	0.01
4.725 DOWDUPONT INC 4.725%/18-15.11.2028	USD	53'000			53'000	46'424.07	0.01
5.319 DOWDUPONT INC 5.319%/18-15.11.2038	USD	87'000			87'000	75'783.54	0.02
5.419 DOWDUPONT INC 5.419%/18-15.11.2048	USD	60'000	170'000		230'000	198'826.24	0.04
2.550 DR PEPPER 2.55%/16-15.09.2026	USD	46'000			46'000	37'986.17	0.01
4.420 DR PEPPER 4.42%/16-15.12.2046	USD	40'000			40'000	29'726.24	0.01
3.400 DR PEPPER SNAPPLE GROUP 3.4%/15-15.11.2025	USD	6'000			6'000	5'117.05	0.00
3.430 DR PEPPER SNAPPLE GROUP 3.43%/16-15.06.2027	USD	26'000			26'000	21'791.76	0.00
2.850 DTE ENERGY 2.85%/16-01.10.2026	USD	40'000			40'000	33'191.57	0.01
1.050 DTE ENERGY CO 1.05%/20-01.06.2025	USD	10'000			10'000	8'341.17	0.00
3.400 DTE ENERGY CO S. -C- 3.4%/19-15.06.2029	USD	100'000			100'000	80'584.01	0.02
4.875 DTE ENERGY CO S. -C- 4.875%/23-01.06.2028	USD		130'000		130'000	112'953.40	0.02
2.529 DTE ENERGY CO S. -C- STEP-UP/19-01.10.2024	USD		30'000	30'000			
4.220 DTE ENERGY CO S. -F- 4.22%/22-01.11.2024	USD	50'000			50'000	43'562.28	0.01
2.950 DTE ENERGY CO S. -H- 2.95%/19-01.03.2030	USD	136'000		50'000	86'000	66'337.01	0.01
2.650 DUKE ENERGY 2.65%/16-01.09.2026	USD	50'000			50'000	41'437.58	0.01
3.750 DUKE ENERGY 3.75%/16-01.09.2046	USD	59'000			59'000	38'635.50	0.01

1552 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.150 DUKE ENERGY 4.15%/14-01.12.2044	USD	6'000			6'000	4'330.60	0.00
4.800 DUKE ENERGY 4.8%/15-15.12.2045	USD	10'000			10'000	7'711.32	0.00
5.300 DUKE ENERGY 5.3%/09-15.02.2040	USD	6'000	260'000		266'000	229'439.53	0.05
2.450 DUKE ENERGY CAROLINAS 2.45%/20-01.02.2030	USD	8'000			8'000	6'159.51	0.00
2.850 DUKE ENERGY CAROLINAS 2.85%/22-15.03.2032	USD	40'000			40'000	29'888.26	0.01
3.200 DUKE ENERGY CAROLINAS 3.2%/19-15.08.2049	USD	5'000			5'000	3'044.30	0.00
3.450 DUKE ENERGY CAROLINAS 3.45%/21-15.04.2051	USD	46'000			46'000	28'780.59	0.01
3.750 DUKE ENERGY CAROLINAS 3.75%/15-01.06.2045	USD	12'000			12'000	8'149.87	0.00
3.875 DUKE ENERGY CAROLINAS 3.875%/16-15.03.2046	USD	57'000			57'000	39'256.04	0.01
3.950 DUKE ENERGY CAROLINAS 3.95%/18-15.03.2048	USD	40'000			40'000	27'751.29	0.01
3.950 DUKE ENERGY CAROLINAS 3.95%/18-15.11.2028	USD	20'000			20'000	16'947.28	0.00
4.000 DUKE ENERGY CAROLINAS 4%/12-30.09.2042	USD	12'000			12'000	8'613.40	0.00
4.250 DUKE ENERGY CAROLINAS 4.25%/11-15.12.2041	USD	11'000			11'000	8'182.50	0.00
4.950 DUKE ENERGY CAROLINAS 4.95%/23-15.01.2033	USD		64'000		64'000	55'451.43	0.01
5.350 DUKE ENERGY CAROLINAS 5.35%/23-15.01.2053	USD	50'000			50'000	42'888.40	0.01
5.400 DUKE ENERGY CAROLINAS 5.4%/23-15.01.2054	USD		100'000	70'000	30'000	25'810.25	0.01
6.000 DUKE ENERGY CAROLINAS 6%/08-15.01.2038	USD	12'000			12'000	11'092.16	0.00
6.100 DUKE ENERGY CAROLINAS 6.1%/07-01.06.2037	USD	30'000			30'000	27'668.26	0.01
6.450 DUKE ENERGY CAROLINAS 6.45%/02-15.10.2032	USD	41'000			41'000	39'127.50	0.01
6.050 DUKE ENERGY CAROLINAS S.-B- 6.05%/08-15.04.2038	USD	9'000			9'000	8'312.53	0.00
- DUKE ENERGY CORP (subordinated) FIX-TO-FRN FRN/21-15.01.2082	USD	100'000			100'000	74'640.37	0.02
0.900 DUKE ENERGY CORP 0.9%/20-15.09.2025	USD	15'000			15'000	12'357.51	0.00
2.450 DUKE ENERGY CORP 2.45%/20-01.06.2030	USD	10'000			10'000	7'531.88	0.00
3.150 DUKE ENERGY CORP 3.15%/17-15.08.2027	USD	20'000			20'000	16'493.65	0.00
3.400 DUKE ENERGY CORP 3.4%/19-15.06.2029	USD	2'000			2'000	1'621.60	0.00
3.950 DUKE ENERGY CORP 3.95%/17-15.08.2047	USD	18'000	34'000		52'000	34'754.65	0.01
4.200 DUKE ENERGY CORP 4.2%/19-15.06.2049	USD	50'000	58'000		108'000	74'976.08	0.02
4.300 DUKE ENERGY CORP 4.3%/22-15.03.2028	USD	60'000			60'000	51'303.15	0.01
4.500 DUKE ENERGY CORP 4.5%/22-15.08.2032	USD	50'000			50'000	41'304.33	0.01
5.000 DUKE ENERGY CORP 5%/22-08.12.2025	USD	100'000			100'000	87'714.69	0.02
5.000 DUKE ENERGY CORP 5%/22-08.12.2027	USD	100'000			100'000	87'540.04	0.02
5.000 DUKE ENERGY CORP 5%/22-15.08.2052	USD	60'000			60'000	47'110.04	0.01
3.300 DUKE ENERGY CORP S.-2041- 3.3%/21-15.06.2041	USD	30'000			30'000	19'426.24	0.00
3.500 DUKE ENERGY CORP S.-2051- 3.5%/21-15.06.2051	USD	40'000			40'000	24'293.08	0.01
1.750 DUKE ENERGY FLORIDA LLC 1.75%/20-15.06.2030	USD	40'000			40'000	29'053.62	0.01
2.400 DUKE ENERGY FLORIDA LLC 2.4%/21-15.12.2031	USD	50'000			50'000	36'402.11	0.01
3.000 DUKE ENERGY FLORIDA LLC 3%/21-15.12.2051	USD	50'000			50'000	28'441.43	0.01
3.400 DUKE ENERGY FLORIDA LLC 3.4%/16-01.10.2046	USD	50'000			50'000	31'662.57	0.01
5.650 DUKE ENERGY FLORIDA LLC 5.65%/10-01.04.2040	USD	22'000	30'000		52'000	46'081.25	0.01
5.950 DUKE ENERGY FLORIDA LLC 5.95%/22-15.11.2052	USD	50'000	98'000	62'000	86'000	79'498.61	0.02
6.200 DUKE ENERGY FLORIDA LLC 6.2%/23-15.11.2053	USD	40'000	40'000		40'000	38'148.91	0.01
6.350 DUKE ENERGY FLORIDA LLC 6.35%/07-15.09.2037	USD	17'000			17'000	16'010.74	0.00
4.300 DUKE ENERGY OHIO INC 4.3%/19-01.02.2049	USD	20'000			20'000	14'394.16	0.00
5.650 DUKE ENERGY OHIO INC 5.65%/23-01.04.2053	USD		150'000		150'000	133'355.13	0.03
4.200 DUKE ENERGY PROGRESS 4.2%/15-15.08.2045	USD	35'000			35'000	25'336.62	0.01
4.375 DUKE ENERGY PROGRESS 4.375%/14-30.03.2044	USD	5'000			5'000	3'760.32	0.00
4.100 DUKE ENERGY PROGRESS INC 4.1%/13-15.03.2043	USD	7'000	50'000		57'000	41'172.30	0.01
2.000 DUKE ENERGY PROGRESS LLC 2%/21-15.08.2031	USD	30'000			30'000	21'340.89	0.00
2.500 DUKE ENERGY PROGRESS LLC 2.5%/20-15.08.2050	USD	10'000			10'000	5'210.79	0.00
2.900 DUKE ENERGY PROGRESS LLC 2.9%/21-15.08.2051	USD	50'000			50'000	28'286.95	0.01
3.450 DUKE ENERGY PROGRESS LLC 3.45%/19-15.03.2029	USD	20'000			20'000	16'478.21	0.00
3.600 DUKE ENERGY PROGRESS LLC 3.6%/17-15.09.2047	USD	10'000			10'000	6'523.04	0.00
3.700 DUKE ENERGY PROGRESS LLC 3.7%/16-15.10.2046	USD		94'000		94'000	62'557.79	0.01
4.000 DUKE ENERGY PROGRESS LLC 4%/22-01.04.2052	USD	46'000			46'000	31'924.30	0.01
4.100 DUKE ENERGY PROGRESS LLC 4.1%/12-15.05.2042	USD	20'000			20'000	14'598.43	0.00
5.350 DUKE ENERGY PROGRESS LLC 5.35%/23-15.03.2053	USD		170'000	144'000	26'000	22'098.99	0.00
1.800 DXC TECHNOLOGY CO 1.8%/21-15.09.2026	USD	70'000			70'000	55'966.83	0.01
2.375 DXC TECHNOLOGY CO 2.375%/21-15.09.2028	USD	30'000			30'000	22'774.94	0.00
3.800 E*TRADE FINANCIAL CORP 3.8%/17-24.08.2027	USD	18'000		18'000			
3.000 EAST OHIO GAS CO/THE S.-2020C- -144A- 3%/20-15.06.2050	USD	30'000			30'000	16'459.21	0.00
3.000 EASTERN GAS TRAN 3%/22-15.11.2029	USD	9'000			9'000	7'048.49	0.00
4.600 EASTERN GAS TRAN 4.6%/22-15.12.2044	USD	36'000			36'000	26'915.57	0.01
4.800 EASTERN GAS TRAN 4.8%/22-01.11.2043	USD	40'000			40'000	31'029.40	0.01
3.800 EASTMAN CHEMICAL 3.8%/14-15.03.2025	USD	70'000			70'000	60'531.42	0.01
4.650 EASTMAN CHEMICAL 4.65%/14-15.10.2044	USD	22'000			22'000	16'373.40	0.00
4.500 EASTMAN CHEMICAL CO 4.5%/18-01.12.2028	USD	62'000			62'000	52'988.86	0.01
5.750 EASTMAN CHEMICAL CO 5.75%/23-08.03.2033	USD		100'000	50'000	50'000	44'395.28	0.01
4.000 EATON 4%/13-02.11.2032	USD	3'000			3'000	2'475.07	0.00
4.150 EATON 4.15%/13-02.11.2042	USD	23'000	240'000		263'000	201'044.10	0.04
3.103 EATON CORP 3.103%/17-15.09.2027	USD	64'000			64'000	53'261.53	0.01
4.150 EATON CORP 4.15%/22-15.03.2033	USD	50'000			50'000	41'473.78	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.700 EATON CORP 4.7%/22-23.08.2052	USD	50'000			50'000	40'622.04	0.01
3.450 EBAY 3.45%/14-01.08.2024	USD	53'000		53'000			
1.400 EBAY INC 1.4%/21-10.05.2026	USD	40'000			40'000	32'478.35	0.01
1.900 EBAY INC 1.9%/20-11.03.2025	USD	34'000			34'000	28'889.82	0.01
2.600 EBAY INC 2.6%/21-10.05.2031	USD	16'000			16'000	11'941.95	0.00
3.650 EBAY INC 3.65%/21-10.05.2051	USD	54'000			54'000	34'386.78	0.01
5.900 EBAY INC 5.9%/22-22.11.2025	USD	100'000			100'000	88'757.43	0.02
5.950 EBAY INC 5.95%/22-22.11.2027	USD	50'000			50'000	45'243.11	0.01
6.300 EBAY INC 6.3%/22-22.11.2032	USD	50'000			50'000	46'691.99	0.01
1.300 ECOLAB INC 1.3%/20-30.01.2031	USD	10'000			10'000	6'967.03	0.00
1.650 ECOLAB INC 1.65%/21-01.02.2027	USD	30'000			30'000	24'145.89	0.01
2.125 ECOLAB INC 2.125%/20-15.08.2050	USD	10'000	380'000	190'000	200'000	101'717.14	0.02
2.125 ECOLAB INC 2.125%/21-01.02.2032	USD	50'000			50'000	36'064.94	0.01
2.700 ECOLAB INC 2.7%/21-15.12.2051	USD	40'000			40'000	22'247.55	0.00
2.750 ECOLAB INC 2.75%/21-18.08.2055	USD	25'000			25'000	13'683.05	0.00
4.800 ECOLAB INC 4.8%/20-24.03.2030	USD	53'000			53'000	46'586.56	0.01
5.250 ECOLAB INC 5.25%/22-15.01.2028	USD	50'000			50'000	44'664.80	0.01
4.125 EDISON INTERNATIONAL 4.125%/18-15.03.2028	USD	25'000	290'000		315'000	264'623.52	0.06
4.950 EDISON INTERNATIONAL 4.95%/20-15.04.2025	USD	20'000			20'000	17'457.83	0.00
5.750 EDISON INTERNATIONAL 5.75%/19-15.06.2027	USD	40'000			40'000	35'555.88	0.01
6.950 EDISON INTERNATIONAL 6.95%/22-15.11.2029	USD	80'000			80'000	75'081.63	0.02
4.300 EDWARDS LIFESCIENCES COR 4.3%/18-15.06.2028	USD	18'000			18'000	15'382.36	0.00
7.750 EL PASO 7.75%/02-15.01.2032	USD	19'000			19'000	18'840.96	0.00
3.500 EL PASO NATURAL GAS -144A- 3.5%/22-15.02.2032	USD	100'000			100'000	74'187.34	0.02
7.800 EL PASO T.4 7.8%/01-01.08.2031	USD	8'000			8'000	7'878.15	0.00
1.850 ELECTRONIC ARTS INC 1.85%/21-15.02.2031	USD	50'000			50'000	35'835.41	0.01
4.800 ELECTRONICS ARTS 4.8%/16-01.03.2026	USD	37'000			37'000	32'407.02	0.01
4.900 ELEVANCE HEALTH INC 4.9%/23-08.02.2026	USD	50'000			50'000	43'714.52	0.01
5.125 ELEVANCE HEALTH INC 5.125%/23-15.02.2053	USD		198'000		198'000	165'035.34	0.03
5.350 ELEVANCE HEALTH INC 5.35%/22-15.10.2025	USD	50'000			50'000	43'977.12	0.01
5.500 ELEVANCE HEALTH INC 5.5%/22-15.10.2032	USD	50'000			50'000	44'844.92	0.01
6.100 ELEVANCE HEALTH INC 6.1%/22-15.10.2052	USD	50'000			50'000	47'229.41	0.01
1.375 ELI LILLY & CO 1.375%/21-14.09.2061	EUR	100'000			100'000	54'358.18	0.01
2.250 ELI LILLY & CO 2.25%/20-15.05.2050	USD	10'000			10'000	5'336.99	0.00
2.500 ELI LILLY & CO 2.5%/20-15.09.2060	USD	58'000			58'000	29'713.63	0.01
3.100 ELI LILLY & CO 3.1%/17-15.05.2027	USD	50'000			50'000	41'889.70	0.01
3.375 ELI LILLY & CO 3.375%/19-15.03.2029	USD	47'000			47'000	38'993.58	0.01
3.700 ELI LILLY & CO 3.7%/15-01.03.2045	USD	40'000			40'000	29'099.88	0.01
3.950 ELI LILLY & CO 3.95%/17-15.05.2047	USD	50'000			50'000	37'867.94	0.01
3.950 ELI LILLY & CO 3.95%/19-15.03.2049	USD	50'000			50'000	36'918.38	0.01
4.875 ELI LILLY & CO 4.875%/23-27.02.2053	USD		100'000		100'000	85'355.21	0.02
4.950 ELI LILLY & CO 4.95%/23-27.02.2063	USD		120'000	50'000	70'000	59'325.17	0.01
5.000 ELI LILLY & CO 5%/23-27.02.2026	USD		100'000	100'000			
3.250 EMD FINANCIAL -144A- 3.25%/15-19.03.2025	USD	122'000			122'000	105'054.10	0.02
0.833 EMERA US FINANCE LP 0.833%/21-15.06.2024	USD	50'000		50'000			
2.639 EMERA US FINANCE LP 2.639%/21-15.06.2031	USD	20'000	280'000		300'000	212'651.08	0.04
4.750 EMERA US FINANCE LP 4.75%/17-15.06.2046	USD	38'000	22'000		60'000	42'964.88	0.01
0.875 EMERSON ELECTRIC CO 0.875%/20-15.10.2026	USD	51'000		30'000	21'000	16'713.71	0.00
2.000 EMERSON ELECTRIC CO 2%/21-21.12.2028	USD	50'000			50'000	38'835.00	0.01
2.200 EMERSON ELECTRIC CO 2.2%/21-21.12.2031	USD	50'000			50'000	36'478.75	0.01
2.750 EMERSON ELECTRIC CO 2.75%/20-15.10.2050	USD	20'000			20'000	11'240.34	0.00
2.800 EMERSON ELECTRIC CO 2.8%/21-21.12.2051	USD	30'000			30'000	16'997.36	0.00
5.250 EMERSON ELECTRIC CO 5.25%/09-15.11.2039	USD		230'000		230'000	204'509.79	0.04
1.357 EMPOWER FINANCE 2020 LP -144A- 1.357%/20-17.09.2027	USD	20'000			20'000	15'515.51	0.00
1.776 EMPOWER FINANCE 2020 LP -144A- 1.776%/20-17.03.2031	USD	20'000			20'000	13'955.60	0.00
3.075 EMPOWER FINANCE 2020 LP -144A- 3.075%/20-17.09.2051	USD	38'000			38'000	22'378.32	0.00
7.500 ENBRIDGE ENERGY PARTNERS S. -B- 7.5%/08-15.04.2038	USD	50'000			50'000	50'887.66	0.01
6.625 ENCANA 6.625%/07-15.08.2037	USD	50'000			50'000	45'435.65	0.01
6.500 ENCANA CORP 6.5%/07-01.02.2038	USD	50'000			50'000	45'078.46	0.01
7.100 ENEL FINANCE AMERICA LLC -144A- 7.1%/22-14.10.2027	USD	200'000			200'000	185'271.18	0.04
4.750 ENTEGRIS ESCROW CORP -144A- 4.75%/22-15.04.2029	USD	64'000			64'000	53'212.55	0.01
3.700 ENTERGY ARKANSAS INC 3.7%/14-01.06.2024	USD	30'000		30'000			
2.650 ENTERGY ARKANSAS LLC 2.65%/20-15.06.2051	USD	15'000			15'000	7'916.81	0.00
3.350 ENTERGY ARKANSAS LLC 3.35%/21-15.06.2052	USD	50'000			50'000	30'231.95	0.01
0.900 ENTERGY CORP 0.9%/20-15.09.2025	USD	90'000			90'000	74'110.12	0.02
1.900 ENTERGY CORP 1.9%/21-15.06.2028	USD	30'000			30'000	23'211.50	0.00
2.400 ENTERGY CORP 2.4%/21-15.06.2031	USD	66'000			66'000	47'843.10	0.01
2.800 ENTERGY CORP 2.8%/20-15.06.2030	USD	14'000	460'000		474'000	360'911.75	0.08
3.750 ENTERGY CORP 3.75%/20-15.06.2050	USD	6'000			6'000	3'810.02	0.00
3.050 ENTERGY LOUISIANA 3.05%/16-01.06.2031	USD	16'000			16'000	12'287.56	0.00
3.250 ENTERGY LOUISIANA 3.25%/16-01.04.2028	USD	26'000			26'000	21'457.90	0.00

1554 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.620	ENTERGY LOUISIANA LLC 0.62%/20-17.11.2023	USD	17'000				
0.950	ENTERGY LOUISIANA LLC 0.95%/21-01.10.2024	USD	40'000				
1.600	ENTERGY LOUISIANA LLC 1.6%/20-15.12.2030	USD	10'000		10'000	6'978.99	0.00
3.100	ENTERGY LOUISIANA LLC 3.1%/21-15.06.2041	USD	83'000		83'000	53'715.80	0.01
4.200	ENTERGY LOUISIANA LLC 4.2%/18-01.09.2048	USD	52'000		52'000	37'145.82	0.01
4.200	ENTERGY LOUISIANA LLC 4.2%/19-01.04.2050	USD	17'000		17'000	12'141.05	0.00
2.850	ENTERGY MISSISSIPPI LLC 2.85%/16-01.06.2028	USD	17'000		17'000	13'684.76	0.00
3.850	ENTERGY MISSISSIPPI LLC 3.85%/19-01.06.2049	USD	50'000		50'000	33'579.62	0.01
1.750	ENTERGY TEXAS INC 1.75%/20-15.03.2031	USD	6'000		6'000	4'229.02	0.00
3.550	ENTERGY TEXAS INC 3.55%/19-30.09.2049	USD	9'000		9'000	5'713.97	0.00
5.000	ENTERGY TEXAS INC 5%/22-15.09.2052	USD	50'000		50'000	40'094.31	0.01
3.125	ENTERPRISE PRODUCTS OPER 3.125%/19-31.07.2029	USD	40'000		40'000	32'224.62	0.01
3.200	ENTERPRISE PRODUCTS OPER 3.2%/20-15.02.2052	USD	50'000		50'000	30'056.38	0.01
3.300	ENTERPRISE PRODUCTS OPER 3.3%/21-15.02.2053	USD	50'000		50'000	30'717.09	0.01
3.700	ENTERPRISE PRODUCTS OPER 3.7%/20-31.01.2051	USD	34'000		34'000	22'584.07	0.00
4.250	ENTERPRISE PRODUCTS OPER 4.25%/18-15.02.2048	USD	60'000		60'000	44'168.94	0.01
4.600	ENTERPRISE PRODUCTS OPER 4.6%/24-11.01.2027	USD		80'000	80'000	69'955.97	0.01
4.800	ENTERPRISE PRODUCTS OPER 4.8%/18-01.02.2049	USD	60'000		60'000	47'845.90	0.01
6.875	ENTERPRISE PRODUCTS OPER 6.875%/03-01.03.2033	USD	100'000	60'000	40'000	39'195.30	0.01
3.700	ENTERPRISE PRODUCTS OPERATING 3.7%/15-15.02.2026	USD	100'000		100'000	85'876.85	0.02
4.450	ENTERPRISE PRODUCTS OPERATING 4.45%/12-15.02.2043	USD		190'000	190'000	145'584.65	0.03
4.900	ENTERPRISE PRODUCTS OPERATING 4.9%/15-15.05.2046	USD		180'000	180'000	144'696.93	0.03
5.100	ENTERPRISE PRODUCTS OPERATING 5.1%/14-15.02.2045	USD	100'000		100'000	82'440.01	0.02
5.700	ENTERPRISE PRODUCTS OPERATING 5.7%/11-15.02.2042	USD	50'000		50'000	44'413.55	0.01
5.950	ENTERPRISE PRODUCTS OPERATING 5.95%/11-01.02.2041	USD	50'000		50'000	45'907.70	0.01
3.950	ENTERPRISE PRODUCTS OPERATING LLC 3.95%/20-31.01.2060	USD	50'000		50'000	33'301.40	0.01
4.150	ENTERPRISE PRODUCTS OPERATING LLC 4.15%/18-16.10.2028	USD	50'000		50'000	42'502.27	0.01
4.200	ENTERPRISE PRODUCTS OPERATING LLC 4.2%/19-31.01.2050	USD	100'000		100'000	72'699.05	0.02
4.850	ENTERPRISE PRODUCTS OPERATING LLC 4.85%/13-15.03.2044	USD	40'000	160'000	200'000	161'205.41	0.03
4.375	EOG RESOURCES INC 4.375%/20-15.04.2030	USD	40'000		40'000	34'157.22	0.01
4.950	EOG RESOURCES INC 4.95%/20-15.04.2050	USD		230'000	230'000	188'807.36	0.04
4.750	EPR PROPERTIES 4.75%/16-15.12.2026	USD		100'000	100'000	84'639.27	0.02
3.900	EQT CORP 3.9%/17-01.10.2027	USD		130'000	130'000	108'440.50	0.02
5.678	EQT CORP 5.678%/22-01.10.2025	USD	40'000		40'000		
5.700	EQT CORP 5.7%/22-01.04.2028	USD	100'000		100'000	88'679.31	0.02
6.125	EQT CORP 6.125%/20-01.02.2025	USD	84'000	37'000	47'000	41'460.94	0.01
7.000	EQT CORP 7%/20-01.02.2030	USD	54'000		54'000	50'366.98	0.01
3.100	EQUIFAX INC 3.1%/20-15.05.2030	USD	32'000		32'000	24'843.93	0.01
5.100	EQUIFAX INC 5.1%/22-15.12.2027	USD	50'000		50'000	43'836.11	0.01
1.000	EQUINIX INC 1%/20-15.09.2025	USD	10'000		10'000	8'232.12	0.00
1.250	EQUINIX INC 1.25%/20-15.07.2025	USD	10'000		10'000	8'307.98	0.00
1.450	EQUINIX INC 1.45%/21-15.05.2026	USD	50'000		50'000	40'543.80	0.01
1.550	EQUINIX INC 1.55%/20-15.03.2028	USD	8'000		8'000	6'131.62	0.00
2.000	EQUINIX INC 2%/21-15.05.2028	USD	50'000		50'000	38'825.22	0.01
2.500	EQUINIX INC 2.5%/21-15.05.2031	USD	26'000		26'000	19'118.16	0.00
2.625	EQUINIX INC 2.625%/19-18.11.2024	USD	69'000		69'000	59'381.97	0.01
2.900	EQUINIX INC 2.9%/19-18.11.2026	USD	70'000		70'000	58'041.17	0.01
2.950	EQUINIX INC 2.95%/20-15.09.2051	USD	10'000		10'000	5'596.16	0.00
3.000	EQUINIX INC 3%/20-15.07.2050	USD	60'000		60'000	34'260.10	0.01
3.200	EQUINIX INC 3.2%/19-18.11.2029	USD	104'000		104'000	82'305.39	0.02
3.400	EQUINIX INC 3.4%/21-15.02.2052	USD	14'000		14'000	8'543.35	0.00
3.900	EQUINIX INC 3.9%/22-15.04.2032	USD		130'000	130'000	103'880.39	0.02
1.100	EQUITABLE FINANCIAL LIFE -144A- 1.1%/21-12.11.2024	USD	50'000		50'000	42'594.98	0.01
1.400	EQUITABLE FINANCIAL LIFE -144A- 1.4%/20-07.07.2025	USD		540'000	540'000		
1.400	EQUITABLE FINANCIAL LIFE -144A- 1.4%/20-27.08.2027	USD	82'000		82'000	62'562.67	0.01
1.700	EQUITABLE FINANCIAL LIFE -144A- 1.7%/21-12.11.2026	USD	30'000		30'000	23'902.04	0.01
5.500	EQUITABLE FINANCIAL LIFE -144A- 5.5%/22-02.12.2025	USD	60'000		60'000	52'747.14	0.01
3.850	ERAC USA FINANCE -144A- 3.85%/14-15.11.2024	USD	200'000	170'000	30'000	26'071.59	0.01
4.200	ERAC USA FINANCE -144A- 4.2%/16-01.11.2046	USD	50'000		50'000	36'833.64	0.01
4.500	ERAC USA FINANCE -144A- 4.5%/15-15.02.2045	USD	47'000		47'000	36'240.51	0.01
5.625	ERAC USA FINANCE -144A- 5.625%/12-15.03.2042	USD	7'000		7'000	6'248.23	0.00
6.700	ERAC USA FINANCE -144A- 6.7%/04-01.06.2034	USD	31'000		31'000	30'084.84	0.01
7.000	ERAC USA FINANCE -144A- 7%/07-15.10.2037	USD		110'000	110'000	109'983.45	0.02
4.600	ERAC USA FINANCE LLC -144A- 4.6%/23-01.05.2028	USD	100'000		100'000	86'482.08	0.02
4.900	ERAC USA FINANCE LLC -144A- 4.9%/23-01.05.2033	USD	100'000		100'000	85'809.33	0.02
2.500	ERP OPERATING LP 2.5%/19-15.02.2030	USD	12'000		12'000		
3.000	ERP OPERATING LP 3%/19-01.07.2029	USD	19'000		19'000		
3.500	ERP OPERATING LP 3.5%/18-01.03.2028	USD	7'000		7'000		
4.500	ERP OPERATING LP 4.5%/14-01.07.2044	USD	40'000		40'000		
4.500	ERP OPERATING LP 4.5%/15-01.06.2045	USD	11'000		11'000		
2.704	ESSENTIAL UTILITIES INC 2.704%/20-15.04.2030	USD	64'000		64'000	48'500.30	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.351	ESSENTIAL UTILITIES INC 3.351%/20-15.04.2050	USD	9'000		9'000	5'478.95	0.00
5.375	ESSENTIAL UTILITIES INC 5.375%/24-15.01.2034	USD		50'000	50'000	43'255.98	0.01
2.375	ESTEE LAUDER CO INC 2.375%/19-01.12.2029	USD	50'000		50'000	38'469.81	0.01
3.125	ESTEE LAUDER CO INC 3.125%/19-01.12.2049	USD	10'000		10'000	6'003.39	0.00
5.150	ESTEE LAUDER CO INC 5.15%/23-15.05.2053	USD		100'000	100'000	84'348.93	0.02
3.150	ESTEE LAUDER COMPANIES 3.15%/17-15.03.2027	USD	22'000		22'000	18'452.83	0.00
4.150	ESTEE LAUDER COMPANIES 4.15%/17-15.03.2047	USD	32'000		32'000	23'252.18	0.00
3.125	EVEREST REINSURANCE HLDG 3.125%/21-15.10.2052	USD	100'000		100'000	55'180.88	0.01
2.550	EVERSOURCE ENERGY 2.55%/21-15.03.2031	USD	14'000		14'000	10'175.48	0.00
5.125	EVERSOURCE ENERGY 5.125%/23-15.05.2033	USD		40'000	40'000	34'026.12	0.01
4.250	EVERSOURCE ENERGY S. -O- 4.25%/18-01.04.2029	USD	14'000		14'000	11'743.93	0.00
0.800	EVERSOURCE ENERGY S. -Q- 0.8%/20-15.08.2025	USD	10'000		10'000	8'219.33	0.00
1.650	EVERSOURCE ENERGY S. -R- 1.65%/20-15.08.2030	USD	10'000	250'000	260'000	182'173.11	0.04
1.400	EVERSOURCE ENERGY S. -U- 1.4%/21-15.08.2026	USD	50'000		50'000	39'979.67	0.01
2.900	EVERSOURCE ENERGY S. -V- 2.9%/22-01.03.2027	USD	100'000		100'000	82'390.48	0.02
3.375	EVERSOURCE ENERGY S. -W- 3.375%/22-01.03.2032	USD	100'000		100'000	75'588.20	0.02
4.200	EVERSOURCE ENERGY S. -X- 4.2%/22-27.06.2024	USD	100'000	100'000			
4.600	EVERSOURCE ENERGY S. -Y- 4.6%/22-01.07.2027	USD	100'000		100'000	86'108.47	0.02
5.450	EVERSOURCE ENERGY S. -Z- 5.45%/23-01.03.2028	USD		67'000	67'000	59'320.41	0.01
3.400	EXELON 3.4%/16-15.04.2026	USD	76'000		76'000	64'434.88	0.01
3.950	EXELON 3.95%/15-15.06.2025	USD	30'000		30'000	25'929.24	0.01
4.450	EXELON 4.45%/16-15.04.2046	USD	47'000		47'000	34'641.71	0.01
5.100	EXELON 5.1%/16-15.06.2045	USD	30'000		30'000	24'035.15	0.01
5.625	EXELON 5.625%/05-15.06.2035	USD	16'000		16'000	13'989.12	0.00
2.750	EXELON CORP 2.75%/23-15.03.2027	USD	100'000		100'000	81'938.45	0.02
4.050	EXELON CORP 4.05%/20-15.04.2030	USD	22'000	120'000	142'000	117'279.21	0.02
4.100	EXELON CORP 4.1%/23-15.03.2052	USD	40'000		40'000	27'320.26	0.01
4.700	EXELON CORP 4.7%/20-15.04.2050	USD	46'000		46'000	34'981.28	0.01
5.300	EXELON CORP 5.3%/23-15.03.2033	USD		50'000	50'000	43'603.05	0.01
5.600	EXELON CORP 5.6%/23-15.03.2053	USD		50'000	50'000	42'931.31	0.01
6.250	EXELON GENERATION 6.25%/09-01.10.2039	USD	40'000		40'000	36'336.49	0.01
3.250	EXELON GENERATION CO LLC 3.25%/20-01.06.2025	USD	32'000		32'000	27'375.88	0.01
5.600	EXELON GENERATION CO LLC 5.6%/13-15.06.2042	USD	40'000		40'000	34'326.79	0.01
2.709	EXXON MOBIL 2.709%/15-06.03.2025	USD	200'000		200'000	171'886.51	0.04
3.043	EXXON MOBIL 3.043%/16-01.03.2026	USD	30'000	56'000	86'000	73'137.09	0.02
3.176	EXXON MOBIL 3.176%/14-15.03.2024	USD	38'000		38'000		
3.567	EXXON MOBIL 3.567%/15-06.03.2045	USD	18'000	160'000	178'000	122'128.47	0.03
4.110	EXXON MOBIL 4.11%/15-06.03.2018	USD	63'000	170'000	233'000	173'894.18	0.04
0.142	EXXON MOBIL CORPORATION 0.142%/20-26.06.2024	EUR	100'000		100'000		
0.524	EXXON MOBIL CORPORATION 0.524%/20-26.06.2028	EUR	100'000		100'000	84'834.78	0.02
1.408	EXXON MOBIL CORPORATION 1.408%/20-26.06.2039	EUR	100'000		100'000	67'874.11	0.01
2.275	EXXON MOBIL CORPORATION 2.275%/19-16.08.2026	USD	56'000		56'000	46'574.96	0.01
2.440	EXXON MOBIL CORPORATION 2.44%/19-16.08.2029	USD	117'000		117'000	92'024.11	0.02
2.610	EXXON MOBIL CORPORATION 2.61%/20-15.10.2030	USD	50'000		50'000	38'613.23	0.01
2.992	EXXON MOBIL CORPORATION 2.992%/20-19.03.2025	USD	85'000		85'000	73'185.77	0.02
2.995	EXXON MOBIL CORPORATION 2.995%/19-16.08.2039	USD	30'000		30'000	20'321.75	0.00
3.095	EXXON MOBIL CORPORATION 3.095%/19-16.08.2049	USD	52'000		52'000	32'003.35	0.01
3.452	EXXON MOBIL CORPORATION 3.452%/20-15.04.2051	USD	79'000		79'000	51'571.19	0.01
3.482	EXXON MOBIL CORPORATION 3.482%/20-19.03.2030	USD	26'000		26'000	21'359.81	0.00
4.227	EXXON MOBIL CORPORATION 4.227%/20-19.03.2040	USD	32'000		32'000	25'269.01	0.01
4.327	EXXON MOBIL CORPORATION 4.327%/20-19.03.2050	USD	131'000		131'000	100'521.83	0.02
2.900	FACTSET RESEARCH SYSTEMS 2.9%/22-01.03.2027	USD	30'000		30'000	24'671.01	0.01
3.450	FACTSET RESEARCH SYSTEMS 3.45%/22-01.03.2032	USD	60'000		60'000	45'929.69	0.01
4.100	FBG FINANCE PTY LTD 4.1%/17-06.09.2027	AUD	30'000		30'000	16'892.29	0.00
1.250	FEDERAL REALTY INVESTMEN 1.25%/20-15.02.2026	USD	20'000		20'000	16'236.61	0.00
3.250	FEDERAL REALTY INVESTMEN 3.25%/17-15.07.2027	USD	21'000		21'000	17'274.27	0.00
3.500	FEDERAL REALTY INVESTMEN 3.5%/20-01.06.2030	USD	24'000		24'000	18'954.27	0.00
5.375	FEDERAL REALTY OP LP 5.375%/23-01.05.2028	USD		100'000	100'000	87'757.68	0.02
3.875	FEDEX 3.875%/12-01.08.2042	USD	10'000		10'000	6'990.61	0.00
3.900	FEDEX 3.9%/15-01.02.2035	USD	50'000		50'000	38'754.46	0.01
4.100	FEDEX 4.1%/15-01.02.2045	USD	44'000		44'000	31'047.94	0.01
4.400	FEDEX 4.4%/17-15.01.2047	USD	60'000		60'000	43'823.20	0.01
4.550	FEDEX 4.55%/16-01.04.2046	USD	70'000		70'000	52'498.01	0.01
4.900	FEDEX 4.9%/14-15.01.2034	USD	9'000		9'000	7'696.60	0.00
5.100	FEDEX 5.1%/14-15.01.2044	USD	20'000		20'000	16'283.61	0.00
0.450	FEDEX CORP 0.45%/21-04.05.2029	EUR	100'000	100'000	200'000	163'186.03	0.03
0.950	FEDEX CORP 0.95%/21-04.05.2033	EUR	100'000		100'000	73'384.73	0.02
4.050	FEDEX CORP 4.05%/18-15.02.2048	USD	88'000		88'000	60'917.68	0.01
4.200	FEDEX CORP 4.2%/18-17.10.2028	USD	10'000		10'000	8'481.91	0.00
4.250	FEDEX CORP 4.25%/20-15.05.2030	USD	50'000		50'000	42'016.27	0.01
4.750	FEDEX CORP 4.75%/15-15.11.2045	USD	30'000		30'000	23'120.86	0.00

1556 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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4.950 FEDEX CORP 4.95%/18-17.10.2048	USD	20'000			20'000	15'855.87	0.00
5.250 FEDEX CORP 5.25%/20-15.05.2050	USD	6'000	140'000		146'000	121'314.17	0.03
0.600 FIDELITY NATL INFO SERV 0.6%/21-01.03.2024	USD	40'000		40'000			
0.625 FIDELITY NATL INFO SERV 0.625%/19-03.12.2025	EUR		100'000	100'000			
1.000 FIDELITY NATL INFO SERV 1%/19-03.12.2028	EUR	100'000			100'000	84'719.48	0.02
1.150 FIDELITY NATL INFO SERV 1.15%/21-01.03.2026	USD	162'000			162'000	131'939.00	0.03
1.500 FIDELITY NATL INFO SERV 1.5%/19-21.05.2027	EUR	100'000			100'000	88'966.56	0.02
1.650 FIDELITY NATL INFO SERV 1.65%/21-01.03.2028	USD	14'000	340'000		354'000	274'714.11	0.06
2.250 FIDELITY NATL INFO SERV 2.25%/21-01.03.2031	USD	50'000			50'000	36'794.16	0.01
3.100 FIDELITY NATL INFO SERV 3.1%/21-01.03.2041	USD	18'000			18'000	11'411.98	0.00
4.700 FIDELITY NATL INFO SERV 4.7%/22-15.07.2027	USD		240'000		240'000	209'739.02	0.04
5.100 FIDELITY NATL INFO SERV 5.1%/22-15.07.2032	USD	60'000			60'000	52'801.64	0.01
8.250 FIFTH THIRD BANCORP (subordinated) 8.25%/08-01.03.2038	USD	100'000		60'000	40'000	41'641.66	0.01
3.950 FIFTH THIRD BANCORP 3.95%/18-14.03.2028	USD	60'000		30'000	30'000	25'095.11	0.01
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/22-25.04.2033	USD		164'000		164'000	130'793.97	0.03
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/22-27.10.2028	USD	50'000			50'000	44'865.74	0.01
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/22-28.07.2030	USD		220'000		220'000	184'714.60	0.04
- FIFTH THIRD BANCORP FIX-TO-FRN FRN/23-27.07.2029	USD		50'000		50'000	45'212.62	0.01
3.850 FIFTH THIRD BANK (subordinated) T. -2- 3.85%/16-15.03.2026	USD	200'000			200'000	169'360.35	0.04
2.400 FIRST AMERICAN FINANCIAL 2.4%/21-15.08.2031	USD	40'000			40'000	27'599.19	0.01
4.000 FIRST HORIZON NATIONAL 4%/20-26.05.2025	USD		190'000		190'000	162'861.48	0.03
2.866 FIRSTENERGY TRANSMISSION -144A- 2.866%/21-15.09.2028	USD		220'000	220'000			
4.550 FIRSTENERGY TRANSMISSION -144A- 4.55%/19-01.04.2049	USD	36'000			36'000	26'246.97	0.01
2.250 FISERV INC 2.25%/19-01.07.2025	GBP		100'000		100'000	106'849.55	0.02
2.250 FISERV INC 2.25%/20-01.06.2027	USD		670'000		670'000	539'838.71	0.11
2.750 FISERV INC 2.75%/19-01.07.2024	USD	200'000		200'000			
3.200 FISERV INC 3.2%/19-01.07.2026	USD	121'000			121'000	101'757.50	0.02
3.500 FISERV INC 3.5%/19-01.07.2029	USD	84'000			84'000	68'015.38	0.01
3.850 FISERV INC 3.85%/15-01.06.2025	USD	33'000			33'000	28'477.79	0.01
4.200 FISERV INC 4.2%/18-01.10.2028	USD	52'000			52'000	43'922.57	0.01
4.400 FISERV INC 4.4%/19-01.07.2049	USD	63'000			63'000	46'396.20	0.01
4.500 FISERV INC 4.5%/23-24.05.2031	EUR		100'000		100'000	98'318.32	0.02
5.600 FISERV INC 5.6%/23-02.03.2033	USD	100'000		60'000	40'000	35'511.27	0.01
5.625 FISERV INC 5.625%/23-21.08.2033	USD	100'000			100'000	89'045.46	0.02
2.850 FIVE CORNERS FND TR II -144A- 2.85%/20-15.05.2030	USD		200'000		200'000	152'739.87	0.03
2.550 FLORIDA GAS TRANSMISSION -144A- 2.55%/20-01.07.2030	USD	18'000		18'000			
3.250 FLORIDA POWER & LIGHT 3.25%/14-01.06.2024	USD	31'000		31'000			
3.800 FLORIDA POWER & LIGHT 3.8%/12-15.12.2042	USD	50'000			50'000	35'832.46	0.01
4.050 FLORIDA POWER & LIGHT 4.05%/12-01.06.2042	USD	3'000			3'000	2'238.28	0.00
4.050 FLORIDA POWER & LIGHT 4.05%/14-01.10.2044	USD	30'000			30'000	22'238.57	0.00
4.125 FLORIDA POWER & LIGHT 4.125%/11-01.02.2042	USD		30'000		30'000	22'648.77	0.00
4.950 FLORIDA POWER & LIGHT 4.95%/05-01.06.2035	USD	10'000			10'000	8'662.62	0.00
5.650 FLORIDA POWER & LIGHT 5.65%/06-01.02.2037	USD	15'000			15'000	13'635.76	0.00
2.450 FLORIDA POWER & LIGHT CO 2.45%/22-03.02.2032	USD	50'000			50'000	36'818.19	0.01
2.850 FLORIDA POWER & LIGHT CO 2.85%/20-01.04.2025	USD	40'000			40'000	34'339.79	0.01
3.150 FLORIDA POWER & LIGHT CO 3.15%/19-01.10.2049	USD	11'000			11'000	6'678.50	0.00
3.700 FLORIDA POWER & LIGHT CO 3.7%/17-01.12.2047	USD	7'000	60'000		67'000	45'860.43	0.01
3.950 FLORIDA POWER & LIGHT CO 3.95%/18-01.03.2048	USD	85'000			85'000	60'580.46	0.01
3.990 FLORIDA POWER & LIGHT CO 3.99%/19-01.03.2049	USD	7'000			7'000	4'986.89	0.00
5.100 FLORIDA POWER & LIGHT CO 5.1%/23-01.04.2033	USD		100'000		100'000	87'730.77	0.02
5.250 FLORIDA POWER & LIGHT CO 5.25%/10-01.02.2041	USD	30'000			30'000	26'058.88	0.01
5.300 FLORIDA POWER & LIGHT CO 5.3%/23-01.04.2053	USD		220'000		220'000	191'281.39	0.04
5.625 FLORIDA POWER & LIGHT CO 5.625%/03-01.04.2034	USD	10'000			10'000	9'204.65	0.00
5.690 FLORIDA POWER & LIGHT CO 5.69%/10-01.03.2040	USD		20'000		20'000	18'044.21	0.00
5.960 FLORIDA POWER & LIGHT CO 5.96%/09-01.04.2039	USD		20'000		20'000	18'883.95	0.00
6.400 FLORIDA POWER 6.4%/08-15.06.2038	USD	18'000			18'000	36'061.31	0.01
2.875 FLORIDA POWER LIGHT CO 2.875%/21-04.12.2051	USD	80'000			80'000	45'746.27	0.01
3.500 FLOWERS FOODS 3.5%/16-01.10.2026	USD	40'000			40'000	33'774.46	0.01
2.800 FLOWSERVE CORPORATION 2.8%/21-15.01.2032	USD	36'000			36'000	25'913.49	0.01
3.500 FLOWSERVE CORPORATION 3.5%/20-01.10.2030	USD	6'000	50'000		56'000	43'376.54	0.01
3.200 FMC CORP 3.2%/19-01.10.2026	USD	36'000			36'000	29'709.06	0.01
3.450 FMC CORP 3.45%/19-01.10.2029	USD	32'000			32'000	25'038.11	0.01
6.375 FMC CORP 6.375%/23-18.05.2053	USD		40'000		40'000	34'380.01	0.01
2.200 FORTINET INC 2.2%/21-15.03.2031	USD	32'000			32'000	23'302.11	0.00
4.300 FORTIVE 4.3%/17-15.06.2046	USD	48'000			48'000	34'873.45	0.01
3.150 FORTIVE CORPORATION 3.15%/17-15.06.2026	USD	15'000			15'000	12'607.44	0.00
3.250 FORTUNE BRANDS HOME & SE 3.25%/19-15.09.2029	USD	29'000			29'000	23'070.03	0.00
4.500 FORTUNE BRANDS HOME & SE 4.5%/22-25.03.2052	USD	50'000			50'000	35'768.74	0.01
3.500 FOX CORP 3.5%/20-08.04.2030	USD	50'000			50'000	39'611.27	0.01
4.709 FOX CORP 4.709%/20-25.01.2029	USD	60'000			60'000	51'567.33	0.01
5.476 FOX CORP 5.476%/20-25.01.2039	USD	50'000			50'000	41'144.82	0.01

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5.576 FOX CORP 5.576%/20-25.01.2049	USD	50'000			50'000	40'261.25	0.01
6.500 FOX CORP 6.5%/23-13.10.2033	USD		120'000		120'000	110'971.72	0.02
1.600 FRANKLIN RESOURCES INC 1.6%/20-30.10.2030	USD	10'000			10'000	7'102.22	0.00
2.950 FRANKLIN RESOURCES INC 2.95%/21-12.08.2051	USD	10'000	50'000		60'000	32'463.58	0.01
5.450 FREEPORT MCMORAN 5.45%/13-15.03.2043	USD	100'000			100'000	82'030.66	0.02
4.375 FREEPORT-MCMORAN INC 4.375%/20-01.08.2028	USD	56'000			56'000	47'025.45	0.01
3.750 FRESENIUS MED CARE III -144A- 3.75%/19-15.06.2029	USD	150'000			150'000	117'449.68	0.02
3.850 GATX 3.85%/17-30.03.2027	USD	23'000			23'000	19'428.58	0.00
5.200 GATX 5.2%/14-15.03.2044	USD	8'000	63'000		71'000	57'062.06	0.01
3.100 GATX CORP 3.1%/21-01.06.2051	USD	20'000			20'000	11'318.43	0.00
4.000 GATX CORP 4%/20-30.06.2030	USD	85'000		50'000	35'000	28'588.38	0.01
4.550 GE CAPITAL FUNDING LLC 4.55%/21-15.05.2032	USD		200'000		200'000	169'144.30	0.04
5.857 GE HEALTHCARE HLDG LLC -144A- 5.857%/22-15.03.2030	USD	100'000		100'000			
5.905 GE HEALTHCARE HLDG LLC -144A- 5.905%/22-22.11.2032	USD	100'000		100'000			
5.650 GE HEALTHCARE HLDG LLC 5.65%/22-15.11.2027	USD	100'000		100'000			
5.650 GE HEALTHCARE TECH INC 5.65%/23-15.11.2027	USD	100'000			100'000	89'404.31	0.02
5.857 GE HEALTHCARE TECH INC 5.857%/23-15.03.2030	USD	100'000			100'000	91'007.36	0.02
5.905 GE HEALTHCARE TECH INC 5.905%/23-22.11.2032	USD	100'000			100'000	91'418.58	0.02
4.125 GECC 4.125%/05-19.09.2035	EUR	25'000			25'000	24'409.01	0.01
6.750 GECC 6.75%/02-15.03.2032	USD		145'000		145'000	141'789.41	0.03
6.875 GECC S. -A- 6.875%/09-10.01.2039	USD	100'000		50'000	50'000	52'034.68	0.01
4.500 GENERAL ELECTRIC 4.5%/14-11.03.2044	USD	50'000			50'000	39'831.82	0.01
2.125 GENERAL ELECTRIC CO 2.125%/17-17.05.2037	EUR	100'000			100'000	82'374.39	0.02
4.350 GENERAL ELECTRIC CO 4.35%/20-01.05.2050	USD		50'000		50'000	38'752.59	0.01
0.125 GENERAL MILLS INC 0.125%/21-15.11.2025	EUR	100'000			100'000	89'688.85	0.02
2.250 GENERAL MILLS INC 2.25%/21-14.10.2031	USD		200'000		200'000	144'333.69	0.03
2.875 GENERAL MILLS INC 2.875%/20-15.04.2030	USD	30'000			30'000	23'324.53	0.00
3.000 GENERAL MILLS INC 3%/21-01.02.2051	USD	65'000			65'000	36'892.46	0.01
3.907 GENERAL MILLS INC 3.907%/23-13.04.2029	EUR		200'000	100'000	100'000	96'350.58	0.02
4.200 GENERAL MILLS INC 4.2%/18-17.04.2028	USD	81'000			81'000	69'158.79	0.01
4.700 GENERAL MILLS INC 4.7%/24-30.01.2027	USD		50'000		50'000	43'584.89	0.01
5.241 GENERAL MILLS INC 5.241%/22-18.11.2025	USD	40'000			40'000	35'179.53	0.01
5.000 GENERAL MOTORS CO 5%/14-01.04.2035	USD	50'000			50'000	41'163.40	0.01
5.150 GENERAL MOTORS CO 5.15%/17-01.04.2038	USD	50'000			50'000	40'758.23	0.01
5.200 GENERAL MOTORS CO 5.2%/14-01.04.2045	USD	50'000			50'000	38'862.21	0.01
5.400 GENERAL MOTORS CO 5.4%/17-01.04.2048	USD		80'000	40'000	40'000	31'591.97	0.01
5.400 GENERAL MOTORS CO 5.4%/22-15.10.2029	USD	50'000		30'000	20'000	17'553.36	0.00
5.600 GENERAL MOTORS CO 5.6%/22-15.10.2032	USD		230'000		230'000	201'942.67	0.04
5.950 GENERAL MOTORS CO 5.95%/18-01.04.2049	USD	50'000			50'000	42'309.98	0.01
6.125 GENERAL MOTORS CO 6.125%/20-01.10.2025	USD	100'000			100'000	88'783.09	0.02
6.250 GENERAL MOTORS CO 6.25%/14-02.10.2043	USD	50'000			50'000	44'189.31	0.01
6.750 GENERAL MOTORS CO 6.75%/16-01.04.2046	USD	50'000			50'000	46'535.49	0.01
6.800 GENERAL MOTORS CO 6.8%/20-01.10.2027	USD	50'000			50'000	45'974.17	0.01
0.600 GENERAL MOTORS FINL CO 0.6%/21-20.05.2027	EUR	100'000			100'000	86'637.67	0.02
0.650 GENERAL MOTORS FINL CO 0.65%/21-07.09.2028	EUR	100'000		100'000			
1.000 GENERAL MOTORS FINL CO 1%/22-24.02.2025	EUR		100'000		100'000	92'639.99	0.02
1.250 GENERAL MOTORS FINL CO 1.25%/21-08.01.2026	USD	50'000			50'000	40'799.70	0.01
1.500 GENERAL MOTORS FINL CO 1.5%/21-10.06.2026	USD	50'000			50'000	40'332.44	0.01
2.350 GENERAL MOTORS FINL CO 2.35%/21-08.01.2031	USD	50'000			50'000	35'880.48	0.01
2.350 GENERAL MOTORS FINL CO 2.35%/22-26.02.2027	USD		98'000		98'000	79'117.32	0.02
2.400 GENERAL MOTORS FINL CO 2.4%/21-10.04.2028	USD	50'000			50'000	39'245.78	0.01
2.700 GENERAL MOTORS FINL CO 2.7%/20-20.08.2027	USD	50'000			50'000	40'391.05	0.01
2.700 GENERAL MOTORS FINL CO 2.7%/21-10.06.2031	USD	50'000			50'000	36'226.87	0.01
3.100 GENERAL MOTORS FINL CO 3.1%/22-12.01.2032	USD	50'000			50'000	36'771.98	0.01
3.600 GENERAL MOTORS FINL CO 3.6%/20-21.06.2030	USD	50'000			50'000	39'485.55	0.01
3.800 GENERAL MOTORS FINL CO 3.8%/22-07.04.2025	USD	200'000		200'000			
4.300 GENERAL MOTORS FINL CO 4.3%/22-06.04.2029	USD	50'000		50'000			
4.300 GENERAL MOTORS FINL CO 4.3%/23-15.02.2029	EUR	100'000			100'000	97'409.25	0.02
4.350 GENERAL MOTORS FINL CO 4.35%/17-17.01.2027	USD	50'000			50'000	42'850.37	0.01
5.000 GENERAL MOTORS FINL CO 5%/22-09.04.2027	USD	50'000			50'000	43'562.08	0.01
5.150 GENERAL MOTORS FINL CO 5.15%/23-15.08.2026	GBP	100'000			100'000	110'429.47	0.02
5.250 GENERAL MOTORS FINL CO 5.25%/16-01.03.2026	USD	50'000			50'000	43'887.92	0.01
5.400 GENERAL MOTORS FINL CO 5.4%/23-06.04.2026	USD		100'000		100'000	88'099.06	0.02
5.650 GENERAL MOTORS FINL CO 5.65%/19-17.01.2029	USD	50'000			50'000	44'368.86	0.01
5.800 GENERAL MOTORS FINL CO 5.8%/23-07.01.2029	USD		82'000		82'000	73'159.12	0.02
5.850 GENERAL MOTORS FINL CO 5.85%/23-06.04.2030	USD	100'000		50'000	50'000	44'647.90	0.01
6.000 GENERAL MOTORS FINL CO 6%/23-09.01.2028	USD		470'000		470'000	422'945.59	0.09
6.050 GENERAL MOTORS FINL CO 6.05%/22-10.10.2025	USD	50'000			50'000	44'372.91	0.01
6.100 GENERAL MOTORS FINL CO 6.1%/23-07.01.2034	USD		100'000		100'000	88'947.93	0.02
1.750 GENUINE PARTS CO 1.75%/22-01.02.2025	USD	50'000			50'000	42'489.04	0.01
1.875 GENUINE PARTS CO 1.875%/20-01.11.2030	USD	10'000			10'000	7'066.68	0.00

1558 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.300	GEORGIA POWER 4.3%/12-15.03.2042	USD	20'000	19'000	39'000	29'312.25	0.01	
3.250	GEORGIA POWER CO S. -2017B- 3.25%/17-30.03.2027	USD	134'000		34'000	28'355.45	0.01	
2.650	GEORGIA POWER CO S. -2019B- 2.65%/19-15.09.2029	USD	100'000		100'000	77'899.52	0.02	
3.700	GEORGIA POWER CO S. -2020B- 3.7%/20-30.01.2050	USD	34'000		34'000	22'667.79	0.00	
3.250	GEORGIA POWER CO S. -2021A- 3.25%/21-15.03.2051	USD	30'000		30'000	18'107.38	0.00	
4.700	GEORGIA POWER CO S. -2022B- 4.7%/22-15.05.2032	USD	50'000		50'000	42'556.03	0.01	
5.125	GEORGIA POWER CO S. -2022B- 5.125%/22-15.05.2052	USD	38'000	100'000	138'000	115'335.15	0.02	
4.650	GEORGIA POWER CO S. -2023A- 4.65%/23-16.05.2028	USD		30'000	30'000	26'022.38	0.01	
4.950	GEORGIA POWER CO S. -2023B- 4.95%/23-17.05.2033	USD		40'000	40'000	34'413.33	0.01	
4.300	GEORGIA POWER S. 2013A 4.3%/13-15.03.2043	USD		30'000	30'000	22'185.96	0.00	
2.950	GILEAD SCIENCES 2.95%/16-01.03.2027	USD	52'000		52'000	43'247.34	0.01	
3.500	GILEAD SCIENCES 3.5%/14-01.02.2025	USD	40'000		40'000	34'622.05	0.01	
3.650	GILEAD SCIENCES 3.65%/15-01.03.2026	USD	228'000		228'000	194'989.08	0.04	
3.700	GILEAD SCIENCES 3.7%/14-01.04.2024	USD	40'000	40'000				
4.000	GILEAD SCIENCES 4%/16-01.09.2036	USD	32'000		32'000	24'930.23	0.01	
4.500	GILEAD SCIENCES 4.5%/14-01.02.2045	USD	37'000		37'000	28'648.28	0.01	
4.600	GILEAD SCIENCES 4.6%/15-01.09.2035	USD	18'000		18'000	15'006.68	0.00	
4.750	GILEAD SCIENCES 4.75%/15-01.03.2046	USD	76'000	100'000	76'000	79'856.89	0.02	
4.800	GILEAD SCIENCES 4.8%/14-01.04.2044	USD	37'000		37'000	29'916.87	0.01	
1.200	GILEAD SCIENCES INC 1.2%/20-01.10.2027	USD	20'000	1'230'000	700'000	550'000	426'027.61	0.09
1.650	GILEAD SCIENCES INC 1.65%/20-01.10.2030	USD	8'000		8'000	5'746.64	0.00	
2.600	GILEAD SCIENCES INC 2.6%/20-01.10.2040	USD	90'000		90'000	55'237.27	0.01	
2.800	GILEAD SCIENCES INC 2.8%/20-01.10.2050	USD	46'000		46'000	26'074.40	0.01	
4.150	GILEAD SCIENCES INC 4.15%/16-01.03.2047	USD	76'000		76'000	55'221.13	0.01	
5.550	GILEAD SCIENCES INC 5.55%/23-15.10.2053	USD		50'000	50'000	44'906.82	0.01	
5.650	GILEAD SCIENCES INC 5.65%/11-01.12.2041	USD	18'000		18'000	16'129.00	0.00	
6.375	GLAXOSMITHKLINE 6.375%/08-15.05.2038	USD	60'000		60'000	59'237.40	0.01	
3.875	GLAXOSMITHKLINE CAP INC 3.875%/18-15.05.2028	USD	200'000	100'000	100'000	85'141.64	0.02	
4.200	GLAXOSMITHKLINE CAPITAL 4.2%/13-18.03.2043	USD	29'000		29'000	22'437.13	0.00	
3.125	GLOBAL ATLANTIC FIN CO -144A- 3.125%/21-15.06.2031	USD	30'000		30'000	21'347.43	0.00	
7.950	GLOBAL ATLANTIC FIN CO -144A- 7.95%/23-15.06.2033	USD		100'000	70'000	30'000	28'912.76	0.01
2.650	GLOBAL PAYMENTS INC 2.65%/19-15.02.2025	USD	150'000		150'000	128'204.99	0.03	
2.900	GLOBAL PAYMENTS INC 2.9%/21-15.11.2031	USD		50'000	50'000	36'738.50	0.01	
4.150	GLOBAL PAYMENTS INC 4.15%/19-15.08.2049	USD		50'000	50'000	33'576.44	0.01	
4.875	GLOBAL PAYMENTS INC 4.875%/23-17.03.2031	EUR		100'000	100'000	98'148.70	0.02	
4.950	GLOBAL PAYMENTS INC 4.95%/22-15.08.2027	USD	74'000		74'000	64'524.21	0.01	
5.300	GLOBAL PAYMENTS INC 5.3%/22-15.08.2029	USD	50'000		50'000	43'437.88	0.01	
5.400	GLOBAL PAYMENTS INC 5.4%/22-15.08.2032	USD	50'000		50'000	43'436.76	0.01	
5.950	GLOBAL PAYMENTS INC 5.95%/22-15.08.2052	USD	40'000		40'000	34'618.62	0.01	
8.000	GMAC 8%/01-01.11.2031	USD	12'000		12'000	11'509.77	0.00	
6.345	GOLDMAN SACHS CAPITAL 6.345%/04-15.02.2034	USD	22'000		22'000	19'866.44	0.00	
2.875	GOLDMAN SACHS GROUP (reg. -S) S. -F- 2.875%/14-03.06.2026	EUR	40'000		40'000	37'675.76	0.01	
3.750	GOLDMAN SACHS GROUP (subordinated) 3.75%/15-22.05.2025	USD	100'000		100'000	86'358.71	0.02	
4.250	GOLDMAN SACHS GROUP (subordinated) 4.25%/15-21.10.2025	USD	20'000	100'000	120'000	103'769.02	0.02	
6.750	GOLDMAN SACHS GROUP (subordinated) 6.75%/07-01.10.2037	USD	228'000	130'000	358'000	342'825.35	0.07	
1.250	GOLDMAN SACHS GROUP 1.25%/16-01.05.2025	EUR	30'000		30'000	27'762.84	0.01	
1.625	GOLDMAN SACHS GROUP 1.625%/16-27.07.2026	EUR	89'000	35'000	20'000	104'000	94'675.72	0.02
2.125	GOLDMAN SACHS GROUP 2.125%/14-30.09.2024	EUR	89'000		89'000			
3.000	GOLDMAN SACHS GROUP 3%/16-12.02.2031	EUR	25'000		25'000	23'061.13	0.00	
3.500	GOLDMAN SACHS GROUP 3.5%/15-23.01.2025	USD	100'000		100'000			
3.500	GOLDMAN SACHS GROUP 3.5%/16-16.11.2026	USD	96'000		96'000	81'083.99	0.02	
3.850	GOLDMAN SACHS GROUP 3.85%/17-26.01.2027	USD	94'000		94'000	79'976.54	0.02	
4.000	GOLDMAN SACHS GROUP 4%/14-03.03.2024	USD	30'000		30'000			
4.750	GOLDMAN SACHS GROUP 4.75%/15-21.10.2045	USD	66'000		66'000	53'039.37	0.01	
5.150	GOLDMAN SACHS GROUP 5.15%/15-22.05.2045	USD	100'000		100'000	84'150.40	0.02	
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.272%/17-29.09.2025	USD	200'000		200'000			
-	GOLDMAN SACHS GROUP FIX-TO-FRN 3.691%/17-05.06.2028	USD	178'000		178'000	149'509.64	0.03	
-	GOLDMAN SACHS GROUP FIX-TO-FRN 4.017%/17-31.10.2038	USD	86'000		86'000	64'854.97	0.01	
0.125	GOLDMAN SACHS GROUP INC 0.125%/19-19.08.2024	EUR	10'000		10'000			
0.250	GOLDMAN SACHS GROUP INC 0.25%/21-26.01.2028	EUR	71'000	23'000	94'000	78'976.16	0.02	
0.750	GOLDMAN SACHS GROUP INC 0.75%/21-23.03.2032	EUR	40'000		40'000	30'001.10	0.01	
0.875	GOLDMAN SACHS GROUP INC 0.875%/20-21.01.2030	EUR	20'000	31'000	51'000	41'451.09	0.01	
1.000	GOLDMAN SACHS GROUP INC 1%/21-18.03.2033	EUR	40'000		40'000	29'985.09	0.01	
1.250	GOLDMAN SACHS GROUP INC 1.25%/22-07.02.2029	EUR	100'000		50'000	42'448.36	0.01	
1.375	GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	EUR	63'000		63'000			
1.500	GOLDMAN SACHS GROUP INC 1.5%/21-07.12.2027	GBP	30'000		30'000	29'311.11	0.01	
1.875	GOLDMAN SACHS GROUP INC 1.875%/21-16.12.2030	GBP	40'000		40'000	36'298.19	0.01	
2.000	GOLDMAN SACHS GROUP INC 2%/18-01.11.2028	EUR	33'000		33'000	29'282.86	0.01	
2.000	GOLDMAN SACHS GROUP INC 2%/18-22.03.2028	EUR	20'000		20'000	17'862.87	0.00	
2.600	GOLDMAN SACHS GROUP INC 2.6%/20-07.02.2030	USD	34'000		34'000	25'974.14	0.01	
3.125	GOLDMAN SACHS GROUP INC 3.125%/18-25.07.2029	GBP	34'000	33'000	67'000	67'507.04	0.01	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
3.375	GOLDMAN SACHS GROUP INC 3.375%/20-27.03.2025	EUR	68'000		68'000	64'506.91	0.01	
3.500	GOLDMAN SACHS GROUP INC 3.5%/20-01.04.2025	USD	130'000		130'000	112'107.85	0.02	
3.625	GOLDMAN SACHS GROUP INC 3.625%/19-20.02.2024	USD	10'000					
3.750	GOLDMAN SACHS GROUP INC 3.75%/16-25.02.2026	USD	100'000		100'000	85'855.97	0.02	
3.800	GOLDMAN SACHS GROUP INC 3.8%/20-15.03.2030	USD	58'000		58'000	47'486.84	0.01	
4.000	GOLDMAN SACHS GROUP INC 4%/22-21.09.2029	EUR	50'000		50'000	48'420.66	0.01	
5.700	GOLDMAN SACHS GROUP INC 5.7%/22-01.11.2024	USD	100'000		100'000	88'068.51	0.02	
7.250	GOLDMAN SACHS GROUP INC 7.25%/08-10.04.2028	GBP	50'000		50'000	59'522.00	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-01.05.2029	USD	120'000	180'000	300'000	253'299.05	0.05	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-23.04.2029	USD	131'000		131'000	108'968.34	0.02	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-23.04.2039	USD	60'000		60'000	46'791.30	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/20-09.12.2026	USD	44'000		44'000	35'899.88	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-09.03.2027	USD	60'000	260'000	320'000	260'461.04	0.06	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-10.09.2024	USD	100'000		100'000			
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-10.09.2027	USD	100'000		100'000	80'039.95	0.02	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-12.02.2026	USD	40'000		40'000	33'615.27	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2032	USD	148'000	200'000	348'000	249'356.93	0.05	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.07.2042	USD	50'000		50'000	31'205.88	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2027	USD	137'000		137'000	110'469.97	0.02	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-21.10.2032	USD	130'000		130'000	94'403.74	0.02	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-22.04.2032	USD	99'000	190'000	189'000	138'325.01	0.03	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-22.04.2042	USD	66'000		66'000	43'236.85	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-28.02.2029	CAD	100'000		100'000	58'235.46	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.04.2024	EUR	89'000		89'000			
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/21-30.11.2027	CAD	100'000		100'000	60'950.95	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-15.03.2028	USD		270'000	270'000	226'707.83	0.05	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-23.08.2028	USD		230'000	230'000	197'578.92	0.04	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.01.2025	USD	150'000		150'000			
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2028	USD	150'000		150'000	122'371.98	0.03	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2033	USD	130'000	160'000	290'000	216'412.37	0.05	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/22-24.02.2043	USD	100'000		100'000	67'005.54	0.01	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-10.08.2026	USD		120'000	120'000	106'243.73	0.02	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-24.10.2029	USD		220'000	220'000	203'047.96	0.04	
-	GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/23-24.10.2034	USD		120'000	120'000	114'158.24	0.02	
-	GOLDMAN SACHS GROUP INC S. -F- FIX-TO-FRN FRN/21-16.12.2025	GBP	20'000	30'000	50'000	53'851.38	0.01	
-	GOLDMAN SACHS GROUP INC S. -F- FIX-TO-FRN FRN/22-29.10.2029	GBP	43'000	31'000	74'000	76'566.24	0.02	
-	GOLDMAN SACHS GROUP INC S. -S- FIX-TO-FRN FRN/21-27.01.2032	USD	88'000		88'000	62'126.03	0.01	
3.850	GOLDMAN SACHS GROUP S. D T. 593 3.85%/14-08.07.2024	USD	100'000		100'000			
6.250	GOLDMAN SACHS S. -D- 6.25%/11-01.02.2041	USD	165'000		50'000	115'000	109'294.29	0.02
4.800	GOLDMAN SACHS T. 594 4.8%/14-08.07.2044	USD	42'000	140'000	182'000	145'947.99	0.03	
4.500	GOODMAN US FIN FOUR -144A- 4.5%/17-15.10.2037	USD	40'000		40'000	29'545.80	0.01	
4.150	GREAT-WEST LIFECO FINANC -144A- 4.15%/17-03.06.2047	USD	30'000		30'000	21'301.84	0.00	
0.904	GREAT-WEST LIFECO US FI -144A- 0.904%/20-12.08.2025	USD	10'000		10'000	8'254.11	0.00	
3.375	GSK CONSUMER HEALTHCARE 3.375%/22-24.03.2029	USD		250'000	250'000	203'383.68	0.04	
3.625	GSK CONSUMER HEALTHCARE 3.625%/22-24.03.2032	USD		250'000	250'000			
1.650	GXO LOGISTICS INC 1.65%/22-15.07.2026	USD	62'000		62'000	50'060.68	0.01	
3.800	HALLIBURTON 3.8%/15-15.11.2025	USD	6'000		6'000	5'161.77	0.00	
4.500	HALLIBURTON 4.5%/11-15.11.2041	USD	50'000		50'000	38'848.88	0.01	
4.750	HALLIBURTON 4.75%/13-01.08.2043	USD	12'000		12'000	9'530.83	0.00	
4.850	HALLIBURTON 4.85%/15-15.11.2035	USD	70'000		70'000	59'304.44	0.01	
5.000	HALLIBURTON 5%/15-15.11.2045	USD	49'000		49'000	40'138.79	0.01	
6.700	HALLIBURTON 6.7%/08-15.09.2038	USD	8'000		8'000	7'887.93	0.00	
7.450	HALLIBURTON 7.45%/09-15.09.2039	USD	30'000		30'000	31'727.31	0.01	
2.920	HALLIBURTON CO 2.92%/20-01.03.2030	USD	15'000		15'000	11'730.84	0.00	
2.500	HANOVER INSURANCE GROUP 2.5%/20-01.09.2030	USD	10'000		10'000	7'312.43	0.00	
5.125	HANWHA Q CELLS AMERICA 5.125%/23-27.07.2028	USD		200'000	200'000	175'131.88	0.04	
3.500	HARLEY-DAVIDSON 3.5%/15-28.07.2025	USD	48'000		48'000	41'030.37	0.01	
3.050	HARLEY-DAVIDSON FINL SER -144A- 3.05%/22-14.02.2027	EUR	100'000		100'000	82'505.33	0.02	
5.125	HARLEY-DAVIDSON FINL SER 5.125%/23-05.04.2026	EUR		100'000	100'000	97'414.01	0.02	
3.832	HARRIS 3.832%/15-27.04.2025	USD	50'000		50'000			
4.854	HARRIS 4.854%/15-27.04.2035	USD		100'000	100'000			
4.400	HARRIS CORPORATION 4.4%/18-15.06.2028	USD		100'000	100'000			
2.900	HARTFORD FINL SVCS GRP 2.9%/21-15.09.2051	USD	40'000		40'000	22'573.96	0.00	
4.400	HARTFORD FINL SVCS GRP 4.4%/18-15.03.2048	USD	28'000		28'000	21'292.73	0.00	
3.000	HASBRO INC 3%/19-19.11.2024	USD	22'000		22'000	19'001.38	0.00	
3.500	HASBRO INC 3.5%/17-15.09.2027	USD	18'000		18'000	14'872.28	0.00	
3.900	HASBRO INC 3.9%/19-19.11.2029	USD	25'000		25'000	20'199.48	0.00	
5.100	HASBRO INC 5.1%/14-15.05.2044	USD	34'000		34'000	25'145.42	0.01	
4.500	HCA 4.5%/16-15.02.2027	USD	50'000		50'000	43'113.71	0.01	
5.250	HCA 5.25%/14-15.04.2025	USD	76'000		76'000	66'623.78	0.01	
5.375	HCA 5.375%/15-01.02.2025	USD		90'000	90'000	78'978.30	0.02	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.875 HCA 5.875%/15-15.02.2026	USD		52'000		52'000	45'991.27	0.01
3.125 HCA INC -144A- 3.125%/22-15.03.2027	USD	140'000		140'000			
3.375 HCA INC -144A- 3.375%/22-15.03.2029	USD	102'000		102'000			
3.625 HCA INC -144A- 3.625%/22-15.03.2032	USD	66'000		66'000			
4.375 HCA INC -144A- 4.375%/22-15.03.2042	USD	50'000		50'000			
4.625 HCA INC -144A- 4.625%/22-15.03.2052	USD	60'000		60'000			
2.375 HCA INC 2.375%/21-15.07.2031	USD	20'000		20'000			
3.125 HCA INC 3.125%/23-15.03.2027	USD		140'000		140'000	115'856.51	0.02
3.375 HCA INC 3.375%/23-15.03.2029	USD		102'000		102'000	81'904.87	0.02
3.500 HCA INC 3.5%/20-01.09.2030	USD		310'000		310'000	244'019.87	0.05
3.500 HCA INC 3.5%/21-15.07.2051	USD	45'000			45'000	26'747.50	0.01
3.625 HCA INC 3.625%/23-15.03.2032	USD		66'000		66'000	50'776.34	0.01
4.125 HCA INC 4.125%/19-15.06.2029	USD	67'000			67'000	55'482.81	0.01
4.375 HCA INC 4.375%/23-15.03.2042	USD		50'000		50'000	36'489.75	0.01
4.625 HCA INC 4.625%/23-15.03.2052	USD		60'000		60'000	43'237.07	0.01
5.000 HCA INC 5%/14-15.03.2024	USD	60'000		60'000			
5.125 HCA INC 5.125%/19-15.06.2039	USD	30'000			30'000	24'559.48	0.01
5.200 HCA INC 5.2%/23-01.06.2028	USD		290'000		290'000	254'311.17	0.05
5.250 HCA INC 5.25%/16-15.06.2026	USD	50'000			50'000	43'758.57	0.01
5.250 HCA INC 5.25%/19-15.06.2049	USD	78'000			78'000	61'528.70	0.01
5.375 HCA INC 5.375%/18-01.09.2026	USD	50'000			50'000	43'900.28	0.01
5.500 HCA INC 5.5%/17-15.06.2047	USD	54'000			54'000	44'317.71	0.01
5.500 HCA INC 5.5%/23-01.06.2033	USD		200'000		200'000	174'899.99	0.04
5.625 HCA INC 5.625%/18-01.09.2028	USD	50'000			50'000	44'354.57	0.01
5.875 HCA INC 5.875%/19-01.02.2029	USD	50'000			50'000	44'811.16	0.01
3.250 HCP INC 3.25%/19-15.07.2026	USD	12'000			12'000	10'093.83	0.00
3.500 HCP INC 3.5%/19-15.07.2029	USD	20'000			20'000	16'090.82	0.00
4.800 HEALTH CARE REIT 4.8%/13-20.11.2028	GBP		100'000		100'000	108'896.81	0.02
1.350 HEALTHPEAK PROPERTIES 1.35%/21-01.02.2027	USD		280'000		280'000	221'840.88	0.05
2.125 HEALTHPEAK PROPERTIES 2.125%/21-01.12.2028	USD	20'000			20'000	15'328.94	0.00
2.875 HEALTHPEAK PROPERTIES 2.875%/20-15.01.2031	USD	50'000			50'000	37'441.74	0.01
6.750 HEALTHPEAK PROPERTIES 6.75%/11-01.02.2041	USD	26'000			26'000	25'076.25	0.01
5.250 HEICO CORP 5.25%/23-01.08.2028	USD		100'000		100'000	88'616.10	0.02
5.350 HEICO CORP 5.35%/23-01.08.2033	USD		100'000		100'000	87'522.95	0.02
7.125 HEINZ H J FINANCE -144A- 7.125%/09-01.08.2039	USD	50'000		50'000			
0.900 HERSHEY COMPANY 0.9%/20-01.06.2025	USD		400'000		400'000	334'668.74	0.07
2.650 HERSHEY COMPANY 2.65%/20-01.06.2050	USD	70'000			70'000	39'776.62	0.01
3.125 HERSHEY COMPANY 3.125%/19-15.11.2049	USD	15'000			15'000	9'461.95	0.00
3.375 HERSHEY COMPANY 3.375%/16-15.08.2046	USD	12'000			12'000	7'947.87	0.00
4.300 HESS 4.3%/16-01.04.2027	USD	26'000			26'000	22'298.78	0.00
5.600 HESS 5.6%/10-15.02.2041	USD	51'000			51'000	45'250.22	0.01
5.800 HESS 5.8%/16-01.04.2047	USD	34'000			34'000	30'364.33	0.01
6.000 HESS 6%/09-15.01.2040	USD		120'000		120'000	110'317.38	0.02
3.500 HESS CORP 3.5%/14-15.07.2024	USD	30'000		30'000			
7.300 HESS CORP 7.3%/01-15.08.2031	USD	11'000			11'000	10'881.55	0.00
6.000 HEWLETT-PACKARD 6%/11-15.09.2041	USD	31'000			31'000	27'913.59	0.01
4.900 HEWLETT-PACKARD ENTERPRISE 4.9%/16-15.10.2025	USD	73'000	57'000		130'000	113'736.85	0.02
6.350 HEWLETT-PACKARD ENTERPRISE 6.35%/16-15.10.2045	USD	39'000	60'000		99'000	90'111.50	0.02
1.750 HEWLETT-PACKARD ENTERPRISE CO 1.75%/20-01.04.2026	USD	20'000			20'000	16'368.44	0.00
6.200 HEWLETT-PACKARD ENTERPRISE CO 6.2%/16-15.10.2035	USD	22'000			22'000	20'225.96	0.00
3.950 HEXCEL CORP 3.95%/17-15.02.2027	USD		100'000		100'000	83'833.78	0.02
5.000 HF SINCLAIR CORP -144A- 5%/23-01.02.2028	USD		50'000		50'000	42'379.96	0.01
4.500 HF SINCLAIR CORP 4.5%/22-01.10.2030	USD		100'000		100'000	82'356.41	0.02
5.875 HF SINCLAIR CORP 5.875%/22-01.04.2026	USD	68'000			68'000	60'096.18	0.01
7.650 HIGHWOODS REALTY LP 7.65%/23-01.02.2034	USD		100'000		100'000	94'416.76	0.02
2.125 HOME DEPOT 2.125%/16-15.09.2026	USD	96'000			96'000	78'996.18	0.02
3.500 HOME DEPOT 3.5%/16-15.09.2056	USD	29'000			29'000	18'702.16	0.00
3.750 HOME DEPOT 3.75%/13-15.02.2024	USD	58'000		58'000			
4.200 HOME DEPOT 4.2%/13-01.04.2043	USD		150'000		150'000	113'770.53	0.02
4.250 HOME DEPOT 4.25%/15-01.04.2046	USD	55'000			55'000	41'342.71	0.01
4.400 HOME DEPOT 4.4%/14-15.03.2045	USD	10'000	140'000		150'000	115'920.31	0.02
4.875 HOME DEPOT 4.875%/13-15.02.2044	USD	73'000			73'000	60'302.65	0.01
5.875 HOME DEPOT 5.875%/06-16.12.2036	USD	103'000	120'000		223'000	209'174.74	0.04
5.950 HOME DEPOT 5.95%/11-01.04.2041	USD	28'000			28'000	26'305.37	0.01
0.900 HOME DEPOT INC 0.9%/21-15.03.2028	USD	20'000	50'000		70'000	53'157.42	0.01
1.375 HOME DEPOT INC 1.375%/21-15.03.2031	USD	50'000			50'000	34'831.43	0.01
1.875 HOME DEPOT INC 1.875%/21-15.09.2031	USD		130'000		130'000	92'747.18	0.02
2.375 HOME DEPOT INC 2.375%/21-15.03.2051	USD	36'000			36'000	18'621.36	0.00
2.500 HOME DEPOT INC 2.5%/20-15.04.2027	USD	24'000			24'000	19'684.16	0.00
2.700 HOME DEPOT INC 2.7%/20-15.04.2030	USD		120'000		120'000	93'476.09	0.02
2.700 HOME DEPOT INC 2.7%/22-15.04.2025	USD	100'000			100'000	85'792.52	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.750 HOME DEPOT INC 2.75%/21-15.09.2051	USD	50'000			50'000	28'037.90	0.01
2.950 HOME DEPOT INC 2.95%/19-15.06.2029	USD	44'000			44'000	35'365.62	0.01
3.125 HOME DEPOT INC 3.125%/20-15.12.2049	USD	60'000			60'000	36'764.87	0.01
3.250 HOME DEPOT INC 3.25%/22-15.04.2032	USD	100'000			100'000	78'096.71	0.02
3.300 HOME DEPOT INC 3.3%/20-15.04.2040	USD	26'000			26'000	17'942.42	0.00
3.350 HOME DEPOT INC 3.35%/20-15.04.2050	USD	58'000			58'000	37'015.32	0.01
3.625 HOME DEPOT INC 3.625%/22-15.04.2052	USD	50'000			50'000	33'279.71	0.01
3.900 HOME DEPOT INC 3.9%/17-15.06.2047	USD	50'000			50'000	35'464.56	0.01
3.900 HOME DEPOT INC 3.9%/18-06.12.2028	USD	27'000			27'000	23'006.25	0.00
4.000 HOME DEPOT INC 4%/22-15.09.2025	USD	50'000		50'000			
4.500 HOME DEPOT INC 4.5%/18-06.12.2048	USD	51'000			51'000	39'626.45	0.01
4.500 HOME DEPOT INC 4.5%/22-15.09.2032	USD	100'000			100'000	86'057.50	0.02
4.900 HOME DEPOT INC 4.9%/23-15.04.2029	USD		40'000		40'000	35'348.55	0.01
4.950 HOME DEPOT INC 4.95%/22-15.09.2052	USD	40'000			40'000	33'329.60	0.01
4.950 HOME DEPOT INC 4.95%/23-30.09.2026	USD		40'000		40'000	35'238.79	0.01
5.125 HOME DEPOT INC 5.125%/23-30.04.2025	USD		26'000		26'000	22'902.49	0.00
5.400 HOME DEPOT INC 5.4%/10-15.09.2040	USD	8'000			8'000	7'085.68	0.00
0.650 HORMEL FOODS CORP 0.65%/21-03.06.2024	USD	70'000		70'000			
1.700 HORMEL FOODS CORP 1.7%/21-03.06.2028	USD	60'000			60'000	46'639.87	0.01
3.050 HORMEL FOODS CORP 3.05%/21-03.06.2051	USD	30'000			30'000	17'727.30	0.00
3.500 HOST HOTELS & RESORTS LP 3.5%/20-15.09.2030	USD	20'000			20'000	15'525.77	0.00
3.875 HOST HOTELS & RESORTS LP 3.875%/17-01.04.2024	USD	18'000		18'000			
4.500 HOST HOTELS & RESORTS LP 4.5%/15-01.02.2026	USD	45'000			45'000	38'785.76	0.01
3.375 HOST HOTELS & RESORTS LP S. -H- 3.375%/19-15.12.2029	USD	8'000			8'000	6'232.47	0.00
2.900 HOST HOTELS & RESORTS LP S. -J- 2.9%/21-15.12.2031	USD	50'000			50'000	36'353.10	0.01
1.450 HP ENTERPRISE CO 1.45%/20-01.04.2024	USD	30'000		30'000			
5.250 HP ENTERPRISE CO 5.25%/23-01.07.2028	USD		50'000		50'000	44'098.48	0.01
1.450 HP INC 1.45%/22-17.06.2026	USD	50'000		50'000			
2.650 HP INC 2.65%/22-17.06.2031	USD	50'000			50'000	36'739.42	0.01
3.000 HP INC 3%/20-17.06.2027	USD	10'000	130'000		140'000	115'164.40	0.02
3.400 HP INC 3.4%/20-17.06.2030	USD	113'000		113'000			
4.000 HP INC 4%/22-15.04.2029	USD	100'000			100'000	83'859.42	0.02
5.500 HP INC 5.5%/22-15.01.2033	USD		150'000		150'000	132'136.66	0.03
2.300 HUBBELL INC 2.3%/21-15.03.2031	USD	78'000		40'000	38'000	27'652.41	0.01
4.650 HUDSON PACIFIC PROPRIETIE 4.65%/19-01.04.2029	USD	50'000		50'000			
3.850 HUMANA 3.85%/14-01.10.2024	USD	61'000		61'000			
4.625 HUMANA 4.625%/12-01.12.2042	USD	8'000			8'000	6'114.69	0.00
1.350 HUMANA INC 1.35%/21-03.02.2027	USD	80'000			80'000	63'200.96	0.01
2.150 HUMANA INC 2.15%/21-03.02.2032	USD	80'000			80'000	55'742.36	0.01
3.950 HUMANA INC 3.95%/19-15.08.2049	USD	20'000			20'000	13'765.07	0.00
4.800 HUMANA INC 4.8%/17-15.03.2047	USD	30'000			30'000	23'014.84	0.00
4.875 HUMANA INC 4.875%/20-01.04.2030	USD	56'000			56'000	48'518.46	0.01
5.750 HUMANA INC 5.75%/22-01.03.2028	USD	80'000			80'000	71'769.81	0.02
5.875 HUMANA INC 5.875%/22-01.03.2033	USD	100'000			100'000	90'348.30	0.02
5.950 HUMANA INC 5.95%/23-15.03.2034	USD		68'000		68'000	61'837.86	0.01
- HUNTINGTON BANCSHARES (subordinated) FIX-TO-FRN FRN/22-15.08.2036	USD	50'000			50'000	33'229.82	0.01
2.625 HUNTINGTON BANCSHARES 2.625%/19-06.08.2024	USD	26'000		26'000			
4.000 HUNTINGTON BANCSHARES 4%/18-15.05.2025	USD	42'000			42'000	36'314.63	0.01
- HUNTINGTON BANCSHARES FIX-TO-FRN FRN/23-21.08.2029	USD		50'000		50'000	44'780.48	0.01
- HUNTINGTON NATIONAL BANK FIX-TO-FRN FRN/22-17.05.2028	USD		250'000		250'000	212'215.28	0.04
1.800 HYATT HOTELS CORP 1.8%/21-01.10.2024	USD	88'000		88'000			
5.750 HYATT HOTELS CORP 5.75%/23-30.01.2027	USD		50'000		50'000	44'555.24	0.01
3.625 IBM 3.625%/14-12.02.2024	USD	100'000		100'000			
4.000 IBM 4%/12-20.06.2042	USD	30'000			30'000	21'963.25	0.00
4.700 IBM 4.7%/16-19.02.2046	USD	100'000			100'000	79'746.17	0.02
5.600 IBM 5.6%/09-30.11.2039	USD	30'000			30'000	27'161.17	0.01
7.000 IBM 7%/95-30.10.2025	USD		100'000		100'000	90'889.35	0.02
0.650 IBM CORP 0.65%/20-11.02.2032	EUR	100'000			100'000	76'493.09	0.02
0.875 IBM CORP 0.875%/22-09.02.2030	EUR	100'000			100'000	82'415.37	0.02
1.250 IBM CORP 1.25%/19-29.01.2027	EUR	118'000			118'000	105'970.03	0.02
1.250 IBM CORP 1.25%/22-09.02.2034	EUR	100'000			100'000	77'616.56	0.02
1.700 IBM CORP 1.7%/20-15.05.2027	USD	100'000			100'000	79'486.66	0.02
1.950 IBM CORP 1.95%/20-15.05.2030	USD		200'000		200'000	147'343.15	0.03
2.200 IBM CORP 2.2%/22-09.02.2027	USD	100'000			100'000	81'396.77	0.02
2.720 IBM CORP 2.72%/22-09.02.2032	USD	100'000			100'000	76'268.28	0.02
3.000 IBM CORP 3%/19-15.05.2024	USD	100'000		100'000			
3.300 IBM CORP 3.3%/19-15.05.2026	USD	100'000			100'000	84'778.35	0.02
3.375 IBM CORP 3.375%/23-06.02.2027	EUR	100'000			100'000	95'196.62	0.02
3.500 IBM CORP 3.5%/19-15.05.2029	USD	100'000	100'000		200'000	164'387.72	0.03
3.750 IBM CORP 3.75%/23-06.02.2035	EUR	100'000			100'000	96'245.76	0.02

1562 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.000 IBM CORP 4%/22-27.07.2025	USD	100'000			100'000	86'699.41	0.02
4.000 IBM CORP 4%/23-06.02.2043	EUR		100'000		100'000	96'259.10	0.02
4.150 IBM CORP 4.15%/19-15.05.2039	USD	100'000			100'000	76'767.11	0.02
4.150 IBM CORP 4.15%/22-27.07.2027	USD	100'000			100'000	85'796.12	0.02
4.250 IBM CORP 4.25%/19-15.05.2049	USD	200'000	200'000	100'000	300'000	221'264.08	0.05
4.500 IBM CORP 4.5%/23-06.02.2026	USD	100'000			100'000	87'257.52	0.02
7.125 IBM CORP 7.125%/96-01.12.2096	USD	14'000			14'000	15'480.71	0.00
4.200 IDAHO POWER CO S. -K- 4.2%/18-01.03.2048	USD	50'000			50'000	35'454.09	0.01
2.625 IDEX CORP 2.625%/21-15.06.2031	USD	40'000			40'000	29'686.38	0.01
3.000 IDEX CORP 3%/20-01.05.2030	USD		60'000		60'000	46'130.79	0.01
2.125 ILLINOIS TOOL WORKS 2.125%/15-22.05.2030	EUR	100'000			100'000	88'837.91	0.02
3.000 ILLINOIS TOOL WORKS 3%/14-19.05.2034	EUR		100'000		100'000	91'783.33	0.02
3.500 ILLINOIS TOOL WORKS 3.5%/14-01.03.2024	USD	20'000		20'000			
3.900 ILLINOIS TOOL WORKS 3.9%/12-01.09.2042	USD	40'000			40'000	29'989.57	0.01
2.550 ILLUMINA INC 2.55%/21-23.03.2031	USD	20'000			20'000	14'448.84	0.00
5.800 ILLUMINA INC 5.8%/22-12.12.2025	USD	100'000			100'000	88'031.36	0.02
4.550 INDIANA MICHIGAM S. -K- 4.55%/16-15.03.2046	USD	7'000			7'000	5'257.16	0.00
3.750 INDIANA MICHIGAN POWER 3.75%/17-01.07.2047	USD	26'000			26'000	17'005.99	0.00
5.625 INDIANA MICHIGAN POWER 5.625%/23-01.04.2053	USD		50'000		50'000	44'070.21	0.01
6.050 INDIANA MICHIGAN POWER 6.05%/06-15.03.2037	USD	40'000			40'000	36'536.20	0.01
3.850 INDIANA MICHIGAN POWER S. -M- 3.85%/18-15.05.2028	USD	50'000			50'000	42'021.99	0.01
4.250 INDIANA MICHIGAN POWER S. -N- 4.25%/18-15.08.2048	USD	22'000			22'000	15'680.48	0.00
3.250 INDIANA MICHIGAN POWER S. -O- 3.25%/21-01.05.2051	USD	50'000			50'000	29'829.15	0.01
5.750 INGERSOLL RAND 5.75%/13-15.06.2043	USD	8'000			8'000	7'280.30	0.00
5.400 INGERSOLL RAND INC 5.4%/23-14.08.2028	USD		50'000		50'000	44'359.29	0.01
5.700 INGERSOLL RAND INC 5.7%/23-14.08.2033	USD		100'000		100'000	89'618.86	0.02
4.300 INGERSOLL-RAND GL HLD CO 4.3%/18-21.02.2048	USD	50'000			50'000	37'870.61	0.01
3.200 INGREDION INC 3.2%/16-01.10.2026	USD	120'000			120'000	100'764.32	0.02
2.600 INTEL 2.6%/16-19.05.2026	USD	20'000			20'000	16'750.77	0.00
3.700 INTEL 3.7%/15-29.07.2025	USD	56'000			56'000	48'297.25	0.01
4.100 INTEL 4.1%/16-19.05.2046	USD	25'000			25'000	18'179.02	0.00
4.250 INTEL 4.25%/12-15.12.2042	USD	50'000			50'000	37'535.60	0.01
4.800 INTEL 4.8%/11-01.10.2041	USD	20'000			20'000	16'441.08	0.00
4.900 INTEL 4.9%/15-29.07.2045	USD	20'000			20'000	16'658.25	0.00
1.600 INTEL CORP 1.6%/21-12.08.2028	USD	50'000			50'000	38'295.69	0.01
2.000 INTEL CORP 2%/21-12.08.2031	USD		160'000		160'000	114'336.00	0.02
2.450 INTEL CORP 2.45%/19-15.11.2029	USD	100'000			100'000	77'113.79	0.02
2.800 INTEL CORP 2.8%/21-12.08.2041	USD	60'000			60'000	37'434.96	0.01
2.875 INTEL CORP 2.875%/17-11.05.2024	USD	124'000		124'000			
3.050 INTEL CORP 3.05%/21-12.08.2051	USD	30'000			30'000	17'457.38	0.00
3.100 INTEL CORP 3.1%/20-15.02.2060	USD	24'000			24'000	13'357.97	0.00
3.200 INTEL CORP 3.2%/21-12.08.2061	USD	60'000		20'000	40'000	22'660.30	0.00
3.250 INTEL CORP 3.25%/19-15.11.2049	USD	52'000			52'000	31'636.27	0.01
3.400 INTEL CORP 3.4%/20-25.03.2025	USD	50'000			50'000	43'177.39	0.01
3.734 INTEL CORP 3.734%/18-08.12.2047	USD	89'000			89'000	59'400.35	0.01
3.750 INTEL CORP 3.75%/22-05.08.2027	USD		40'000		40'000	33'947.26	0.01
3.900 INTEL CORP 3.9%/20-25.03.2030	USD	50'000			50'000	41'397.55	0.01
4.000 INTEL CORP 4%/12-15.12.2032	USD	22'000			22'000	17'879.21	0.00
4.100 INTEL CORP 4.1%/17-11.05.2047	USD		160'000		160'000	115'865.42	0.02
4.600 INTEL CORP 4.6%/20-25.03.2040	USD	50'000		30'000	20'000	16'337.60	0.00
4.750 INTEL CORP 4.75%/20-25.03.2050	USD	66'000			66'000	51'612.62	0.01
4.875 INTEL CORP 4.875%/23-10.02.2026	USD		90'000		90'000	78'995.39	0.02
4.875 INTEL CORP 4.875%/23-10.02.2028	USD		140'000		140'000	122'935.66	0.03
4.900 INTEL CORP 4.9%/22-05.08.2052	USD	70'000			70'000	56'477.20	0.01
4.950 INTEL CORP 4.95%/20-25.03.2060	USD	33'000			33'000	26'507.47	0.01
5.050 INTEL CORP 5.05%/22-05.08.2062	USD	72'000		30'000	42'000	34'132.63	0.01
5.125 INTEL CORP 5.125%/23-10.02.2030	USD	100'000			100'000	88'750.45	0.02
5.200 INTEL CORP 5.2%/23-10.02.2033	USD	150'000		50'000	100'000	88'093.77	0.02
5.625 INTEL CORP 5.625%/23-10.02.2043	USD		100'000		100'000	89'496.75	0.02
5.700 INTEL CORP 5.7%/23-10.02.2053	USD	150'000		40'000	110'000	97'884.38	0.02
5.900 INTEL CORP 5.9%/23-10.02.2063	USD		230'000		230'000	210'978.87	0.04
1.850 INTERCONTINENTALEXCHANGE 1.85%/20-15.09.2032	USD	50'000			50'000	33'979.05	0.01
2.650 INTERCONTINENTALEXCHANGE 2.65%/20-15.09.2040	USD	58'000			58'000	36'176.15	0.01
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.06.2050	USD	74'000			74'000	43'701.32	0.01
3.000 INTERCONTINENTALEXCHANGE 3%/20-15.09.2060	USD	44'000	50'000		94'000	51'277.47	0.01
3.100 INTERCONTINENTALEXCHANGE 3.1%/17-15.09.2027	USD	29'000			29'000	23'979.73	0.01
3.650 INTERCONTINENTALEXCHANGE 3.65%/22-23.05.2025	USD	100'000			100'000	86'334.76	0.02
4.000 INTERCONTINENTALEXCHANGE 4%/22-15.09.2027	USD		20'000		20'000	17'006.88	0.00
4.250 INTERCONTINENTALEXCHANGE 4.25%/18-21.09.2048	USD	30'000	154'000		184'000	137'129.02	0.03
4.350 INTERCONTINENTALEXCHANGE 4.35%/22-15.06.2029	USD		100'000		100'000	85'469.81	0.02
4.600 INTERCONTINENTALEXCHANGE 4.6%/22-15.03.2033	USD	16'000			16'000	13'467.81	0.00

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4.950	INTERCONTINENTALEXCHANGE 4.95%/22-15.06.2052	USD	100'000		100'000	82'187.65	0.02
5.200	INTERCONTINENTALEXCHANGE 5.2%/22-15.06.2062	USD	30'000	30'000	60'000	50'773.97	0.01
3.268	INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268%/21-15.11.2040	USD	30'000		30'000	18'466.55	0.00
3.468	INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468%/21-01.12.2050	USD	56'000		56'000	32'381.21	0.01
4.400	INTERNATIONAL PAPER 4.4%/16-15.08.2047	USD		100'000	100'000	73'182.04	0.02
4.800	INTERNATIONAL PAPER 4.8%/14-15.06.2044	USD	15'000		15'000	11'760.66	0.00
6.000	INTERNATIONAL PAPER 6%/11-15.11.2041	USD	68'000		68'000	61'675.27	0.01
4.350	INTERNATIONAL PAPER CO 4.35%/17-15.08.2048	USD	66'000		66'000	49'220.43	0.01
3.375	INTERPUBLIC GROUP COS 3.375%/21-01.03.2041	USD	40'000		40'000	25'888.26	0.01
4.650	INTERPUBLIC GROUP COS 4.65%/18-01.10.2028	USD	44'000		44'000	37'941.01	0.01
3.100	INTERSTATE POWER & LIGHT 3.1%/21-30.11.2051	USD	10'000		10'000	5'644.80	0.00
3.250	INTERSTATE POWER & LIGHT 3.25%/14-01.12.2024	USD	30'000		30'000	25'968.30	0.01
3.500	INTERSTATE POWER & LIGHT 3.5%/19-30.09.2049	USD	44'000		44'000	27'462.11	0.01
3.600	INTERSTATE POWER & LIGHT 3.6%/19-01.04.2029	USD	10'000		10'000	8'189.96	0.00
3.700	INTERSTATE POWER & LIGHT 3.7%/16-15.09.2046	USD	23'000		23'000	15'057.31	0.00
4.100	INTERSTATE POWER & LIGHT 4.1%/18-26.09.2028	USD	46'000		46'000	38'807.27	0.01
1.800	INTL FLAVOR & FRAGRANCES 1.8%/18-25.09.2026	EUR		100'000	100'000	90'089.07	0.02
1.230	INTL FLAVOR & FRAGRANCES -144A- 1.23%/20-01.10.2025	USD	48'000		48'000	39'379.03	0.01
1.832	INTL FLAVOR & FRAGRANCES -144A- 1.832%/20-15.10.2027	USD	48'000	310'000	58'000	44'902.75	0.01
2.300	INTL FLAVOR & FRAGRANCES -144A- 2.3%/20-01.11.2030	USD	50'000		50'000	36'078.58	0.01
4.375	INTL FLAVOR & FRAGRANCES 4.375%/17-01.06.2047	USD	13'000		13'000	8'554.32	0.00
4.450	INTL FLAVOR & FRAGRANCES 4.45%/18-26.09.2028	USD	16'000		16'000	13'610.28	0.00
5.000	INTL FLAVOR & FRAGRANCES 5.0%/18-26.09.2048	USD	20'000		20'000	14'767.35	0.00
0.950	INTUIT INC 0.95%/20-15.07.2025	USD	10'000	280'000	290'000	240'929.38	0.05
1.650	INTUIT INC 1.65%/20-15.07.2030	USD	32'000		32'000	23'105.76	0.00
5.250	INTUIT INC 5.25%/23-15.09.2026	USD		50'000	50'000	44'412.06	0.01
5.500	INTUIT INC 5.5%/23-15.09.2053	USD		100'000	100'000	90'805.46	0.02
2.000	INVITATION HOMES OP 2%/21-15.08.2031	USD	50'000		50'000	34'390.62	0.01
4.150	INVITATION HOMES OP 4.15%/22-15.04.2032	USD	50'000		50'000	39'789.48	0.01
5.700	IQVIA INC -144A- 5.7%/23-15.05.2028	USD	200'000	200'000			
6.250	IQVIA INC -144A- 6.25%/23-01.02.2029	USD	66'000	66'000			
5.700	IQVIA INC 5.7%/24-15.05.2028	USD	200'000		200'000	177'480.76	0.04
6.250	IQVIA INC 6.25%/24-01.02.2029	USD	66'000		66'000	59'793.18	0.01
5.300	ITC HOLDING CORP 5.3%/13-01.07.2043	USD	60'000		60'000	49'451.02	0.01
2.950	ITC HOLDINGS CORP -144A- 2.95%/20-14.05.2030	USD	44'000		44'000	33'806.02	0.01
4.950	ITC HOLDINGS CORP -144A- 4.95%/22-22.09.2027	USD	50'000		50'000	43'749.90	0.01
3.250	ITC HOLDINGS CORP 3.25%/16-30.06.2026	USD	20'000		20'000	16'820.10	0.00
3.350	ITC HOLDINGS CORP 3.35%/18-15.11.2027	USD	50'000		50'000	41'298.17	0.01
1.700	JABIL INC 1.7%/21-15.04.2026	USD	40'000		40'000	32'580.57	0.01
3.600	JABIL INC 3.6%/20-15.01.2030	USD	26'000		26'000	20'624.63	0.00
5.450	JABIL INC 5.45%/23-01.02.2029	USD		100'000	100'000	87'956.79	0.02
4.000	JACKSON FINANCIAL INC 4%/22-23.11.2051	USD	30'000		30'000	18'865.01	0.00
5.170	JACKSON FINANCIAL INC 5.17%/22-08.06.2027	USD	66'000		66'000	57'843.88	0.01
4.875	JANUS CAPITAL GROUP INC 4.875%/15-01.08.2025	USD	18'000		18'000	15'663.15	0.00
4.300	JERSEY CENTRAL PWR & LT -144A- 4.3%/15-15.01.2026	USD	50'000		50'000	42'970.71	0.01
4.250	JM SMUCKER 4.25%/15-15.03.2035	USD	25'000		25'000	19'713.19	0.00
4.375	JM SMUCKER 4.375%/15-15.03.2045	USD	6'000		6'000	4'414.99	0.00
2.750	JM SMUCKER CO 2.75%/21-15.09.2041	USD	15'000		15'000	8'822.94	0.00
3.550	JM SMUCKER CO 3.55%/20-15.03.2050	USD	100'000	36'000	136'000	83'875.33	0.02
6.500	JM SMUCKER CO 6.5%/23-15.11.2053	USD		110'000	110'000	105'459.13	0.02
1.050	JOHN DEERE CAPITAL CORP 1.05%/21-17.06.2026	USD	100'000		100'000	80'722.90	0.02
1.500	JOHN DEERE CAPITAL CORP 1.5%/21-06.03.2028	USD	12'000	100'000	112'000	86'861.34	0.02
2.125	JOHN DEERE CAPITAL CORP 2.125%/22-07.03.2025	USD	50'000		50'000	42'713.93	0.01
2.650	JOHN DEERE CAPITAL CORP 2.65%/16-10.06.2026	USD	22'000		22'000	18'463.73	0.00
2.800	JOHN DEERE CAPITAL CORP 2.8%/19-18.07.2029	USD	13'000		13'000	10'405.35	0.00
3.400	JOHN DEERE CAPITAL CORP 3.4%/22-06.06.2025	USD	50'000		50'000	43'138.39	0.01
3.900	JOHN DEERE CAPITAL CORP 3.9%/22-07.06.2032	USD	30'000		30'000	24'618.09	0.01
4.050	JOHN DEERE CAPITAL CORP 4.05%/22-08.09.2025	USD	50'000	50'000			
4.500	JOHN DEERE CAPITAL CORP 4.5%/24-08.01.2027	USD		50'000	50'000	43'670.75	0.01
4.700	JOHN DEERE CAPITAL CORP 4.7%/23-10.06.2030	USD		70'000	70'000	61'146.43	0.01
4.750	JOHN DEERE CAPITAL CORP 4.75%/23-20.01.2028	USD	100'000		100'000	87'972.80	0.02
4.950	JOHN DEERE CAPITAL CORP 4.95%/23-14.07.2028	USD		50'000	50'000	44'280.22	0.01
5.150	JOHN DEERE CAPITAL CORP 5.15%/23-08.09.2026	USD		50'000	50'000	44'300.19	0.01
5.150	JOHN DEERE CAPITAL CORP 5.15%/23-08.09.2033	USD		100'000	100'000	89'574.79	0.02
1.750	JOHN DEERE CAPITAL CORP S. -G- 1.75%/20-09.03.2027	USD	30'000		30'000	24'153.66	0.01
3.450	JOHN DEERE CAPITAL CORP S. -G- 3.45%/19-07.03.2029	USD	28'000		28'000	23'249.90	0.00
0.450	JOHN DEERE CAPITAL CORP S. -H- 0.45%/21-07.06.2024	USD	60'000	60'000			
1.250	JOHN DEERE CAPITAL CORP S. -H- 1.25%/22-10.01.2025	USD	60'000	57'000	3'000	2'553.53	0.00
1.300	JOHN DEERE CAPITAL CORP S. -H- 1.3%/21-13.10.2026	USD	29'000		29'000	23'330.91	0.00

1564 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.450 JOHN DEERE CAPITAL CORP S. -H- 1.45%/21-15.01.2031	USD	50'000			50'000	35'538.76	0.01
1.700 JOHN DEERE CAPITAL CORP S. -H- 1.7%/22-11.01.2027	USD	80'000			80'000	64'542.75	0.01
2.000 JOHN DEERE CAPITAL CORP S. -H- 2%/21-17.06.2031	USD	44'000	360'000	404'000			
2.350 JOHN DEERE CAPITAL CORP S. -H- 2.35%/22-08.03.2027	USD	50'000			50'000	41'024.07	0.01
4.350 JOHN DEERE CAPITAL CORP S. -H- 4.35%/22-15.09.2032	USD	20'000			20'000	17'033.63	0.00
4.850 JOHN DEERE CAPITAL CORP S. -H- 4.85%/22-11.10.2029	USD	60'000			60'000	53'110.81	0.01
4.900 JOHN DEERE CAPITAL CORP S. -H- 4.9%/23-03.03.2028	USD		160'000		160'000	141'574.51	0.03
5.300 JOHN DEERE CAPITAL CORP S. -I- 5.3%/23-08.09.2025	USD		50'000		50'000	44'222.15	0.01
0.550 JOHNSON & JOHNSON 0.55%/20-01.09.2025	USD	24'000	500'000	94'000	430'000	355'147.61	0.08
0.950 JOHNSON & JOHNSON 0.95%/20-01.09.2027	USD	20'000			20'000	15'573.48	0.00
1.150 JOHNSON & JOHNSON 1.15%/16-20.11.2028	EUR	100'000			100'000	87'590.57	0.02
1.300 JOHNSON & JOHNSON 1.3%/20-01.09.2030	USD	60'000			60'000	43'262.36	0.01
1.650 JOHNSON & JOHNSON 1.65%/16-20.05.2035	EUR	100'000	100'000	100'000	100'000	82'791.76	0.02
2.100 JOHNSON & JOHNSON 2.1%/20-01.09.2040	USD	40'000			40'000	23'931.62	0.01
2.250 JOHNSON & JOHNSON 2.25%/20-01.09.2050	USD	32'000			32'000	17'412.91	0.00
2.450 JOHNSON & JOHNSON 2.45%/16-01.03.2026	USD	74'000	30'000		104'000	87'630.13	0.02
2.450 JOHNSON & JOHNSON 2.45%/20-01.09.2060	USD	42'000			42'000	21'778.64	0.00
2.900 JOHNSON & JOHNSON 2.9%/17-15.01.2028	USD	50'000			50'000	41'640.64	0.01
3.400 JOHNSON & JOHNSON 3.4%/17-15.01.2038	USD	56'000			56'000	41'834.85	0.01
3.500 JOHNSON & JOHNSON 3.5%/17-15.01.2048	USD	40'000			40'000	27'724.74	0.01
3.550 JOHNSON & JOHNSON 3.55%/16-01.03.2036	USD	54'000			54'000	42'029.60	0.01
3.625 JOHNSON & JOHNSON 3.625%/17-03.03.2037	USD	57'000			57'000	44'352.64	0.01
3.700 JOHNSON & JOHNSON 3.7%/16-01.03.2046	USD	60'000			60'000	43'287.49	0.01
3.750 JOHNSON & JOHNSON 3.75%/17-03.03.2047	USD	50'000			50'000	36'198.32	0.01
4.375 JOHNSON & JOHNSON 4.375%/13-05.12.2033	USD	24'000			24'000	20'872.55	0.00
4.500 JOHNSON & JOHNSON 4.5%/10-01.09.2040	USD	24'000			24'000	20'079.65	0.00
4.500 JOHNSON & JOHNSON 4.5%/13-05.12.2043	USD	38'000			38'000	31'484.37	0.01
5.850 JOHNSON & JOHNSON 5.85%/08-15.07.2038	USD	20'000			20'000	19'351.80	0.00
5.950 JOHNSON & JOHNSON 5.95%/07-15.08.2037	USD	16'000			16'000	15'531.67	0.00
4.750 JOHNSON S C & SON -144A- 4.75%/15-15.10.2046	USD		250'000	250'000			
4.125 JP MORGAN CHASE & CO (subordinated) 4.125%/14-15.12.2026	USD	100'000			100'000	85'956.37	0.02
0.625 JP MORGAN CHASE & CO 0.625%/16-25.01.2024	EUR	100'000		100'000			
3.900 JP MORGAN CHASE & CO 3.9%/15-15.07.2025	USD	100'000	158'000		258'000	223'313.70	0.05
2.950 JP MORGAN CHASE 2.95%/16-01.10.2026	USD	50'000	56'000		106'000	88'717.66	0.02
3.625 JP MORGAN CHASE 3.625%/16-01.12.2027	USD	50'000			50'000	41'841.82	0.01
5.600 JP MORGAN CHASE 5.6%/11-15.07.2041	USD	102'000			102'000	92'588.96	0.02
6.400 JP MORGAN CHASE 6.4%/08-15.05.2038	USD	94'000			94'000	92'391.00	0.02
- JP MORGAN CHASE FIX-TO-FLOATER 3.782%/17-01.02.2028	USD	87'000			87'000	73'545.25	0.02
- JP MORGAN CHASE FIX-TO-FLOATER 4.26%/17-22.02.2048	USD	50'000	140'000		190'000	141'076.22	0.03
1.500 JP MORGAN CHASE S. -83- (reg. -S-) 1.5%/15-27.01.2025	EUR	100'000	100'000	100'000			
2.875 JPM CHASE (Reg. -S-) S. 73 2.875%/13-24.05.2028	EUR	100'000			100'000	92'832.47	0.02
- JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/20-13.05.2031	USD	80'000	100'000		180'000	137'604.54	0.03
- JPMORGAN CHASE & CO (subordinated) FIX-TO-FRN FRN/22-14.09.2033	USD	100'000	180'000		280'000	249'595.13	0.05
3.200 JPMORGAN CHASE & CO 3.2%/16-15.06.2026	USD	102'000			102'000	86'397.89	0.02
3.300 JPMORGAN CHASE & CO 3.3%/16-01.04.2026	USD	100'000			100'000	84'926.83	0.02
5.400 JPMORGAN CHASE & CO 5.4%/11-06.01.2042	USD	100'000			100'000	89'120.92	0.02
- JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.509%/18-23.01.2029	USD	80'000			80'000	66'360.67	0.01
- JPMORGAN CHASE & CO FIX-TO-FLOATERS 3.964%/17-15.11.2048	USD	185'000	170'000	90'000	265'000	187'435.06	0.04
- JPMORGAN CHASE & CO FIX-TO-FRN 17-01.03.2025	USD	198'000		174'000	24'000	21'133.48	0.00
- JPMORGAN CHASE & CO FIX-TO-FRN 17-18.05.2028	EUR	100'000			100'000	89'267.67	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN 17-24.07.2048	USD	50'000			50'000	35'711.02	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN 3.882%/17-24.07.2038	USD	57'000			57'000	42'888.04	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-05.12.2024	USD	100'000		100'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-05.12.2029	USD	78'000			78'000	66'424.63	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-12.06.2029	EUR	100'000			100'000	88'024.14	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.01.2049	USD	161'000			161'000	113'375.21	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.04.2029	USD	180'000		80'000	100'000	84'071.18	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/18-23.07.2029	USD	80'000			80'000	67'673.88	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-04.11.2032	EUR		100'000		100'000	78'210.22	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-06.05.2030	USD	100'000			100'000	81'965.80	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-11.03.2027	EUR	100'000			100'000	90'291.09	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2025	USD	100'000		100'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/19-15.10.2030	USD	90'000	44'000		134'000	103'515.53	0.02
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2024	USD	50'000		50'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-01.06.2028	USD	40'000			40'000	32'080.62	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-13.03.2026	USD	40'000			40'000	33'951.15	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-16.09.2024	USD	50'000		50'000			
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2026	USD	50'000			50'000	40'958.92	0.01
- JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2031	USD	30'000			30'000	21'270.72	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-19.11.2041	USD	50'000		50'000	30'287.59	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2026	USD	84'000	210'000	294'000	249'119.14	0.05
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2031	USD	68'000		68'000	51'151.19	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2041	USD	130'000		130'000	86'086.67	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-22.04.2051	USD	86'000		86'000	51'928.17	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.02.2028	EUR	100'000		100'000	86'388.96	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/20-24.03.2031	USD	82'000		82'000	69'330.98	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-01.06.2025	USD	60'000	60'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-01.06.2029	USD	60'000		60'000	46'520.40	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2027	USD	36'000		36'000	29'212.54	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-04.02.2032	USD	100'000		100'000	70'812.94	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-08.11.2032	USD	92'000		92'000	66'727.47	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-09.08.2025	USD	150'000	150'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-10.12.2025	USD	80'000		80'000	68'287.92	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-16.02.2025	USD	175'000	175'000			
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-17.02.2033	EUR	100'000		100'000	75'158.08	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2027	USD	80'000	220'000	300'000	244'170.13	0.05
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2032	USD	92'000	170'000	262'000	192'888.80	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2042	USD	50'000	160'000	210'000	138'469.23	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.04.2052	USD	100'000	180'000	280'000	174'842.43	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-22.09.2027	USD	74'000		74'000	59'209.55	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/21-28.04.2026	GBP	100'000		100'000	105'951.79	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-14.06.2025	USD	100'000		100'000	87'562.19	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-14.06.2030	USD		150'000	150'000	127'938.03	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-15.12.2025	USD	150'000		150'000	132'032.76	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-23.03.2030	EUR		100'000	100'000	87'615.34	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2026	USD	150'000		150'000	128'365.69	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-24.02.2028	USD	150'000		150'000	123'687.49	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.01.2033	USD	86'000	38'000	124'000	92'196.24	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2028	USD		190'000	190'000	165'448.24	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-25.07.2033	USD	200'000		200'000	170'862.23	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2026	USD		106'000	106'000	91'943.52	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2028	USD	100'000		100'000	85'942.70	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/22-26.04.2033	USD	44'000	150'000	194'000	162'210.27	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-01.06.2034	USD		270'000	270'000	236'516.88	0.05
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-13.11.2031	EUR	100'000		100'000	99'067.30	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-22.10.2027	USD	103'000		103'000	92'426.57	0.02
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-23.10.2029	USD	140'000		140'000	127'436.72	0.03
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-23.10.2034	USD	190'000		190'000	177'594.76	0.04
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/23-24.07.2029	USD	50'000		50'000	44'147.33	0.01
-	JPMORGAN CHASE & CO FIX-TO-FRN FRN/24-23.01.2030	USD		100'000	100'000	87'130.24	0.02
-	JPMORGAN CHASE & FIX-TO-FRN FRN/21-23.06.2025	USD	30'000		30'000	26'014.00	0.01
3.875	JPMORGAN CHASE (subordinated) 3.875%/14-10.09.2024	USD	100'000		100'000		
4.950	JPMORGAN CHASE (subordinated) 4.95%/15-01.06.2045	USD	50'000		50'000	41'063.47	0.01
5.625	JPMORGAN CHASE (subordinated) 5.625%/13-16.08.2043	USD	40'000		40'000	36'126.98	0.01
4.250	JPMORGAN CHASE 4.25%/15-01.10.2027	USD	100'000		100'000	86'131.13	0.02
4.850	JPMORGAN CHASE 4.85%/14-01.02.2044	USD	100'000		100'000	82'621.57	0.02
5.500	JPMORGAN CHASE 5.5%/10-15.10.2040	USD	20'000	100'000	120'000	108'029.03	0.02
-	JPMORGAN CHASE FIX-TO-FLOATER 17-01.05.2028	USD	150'000		150'000	125'488.15	0.03
3.125	JPMORGAN CHASE S. -H- 3.125%/15-23.01.2025	USD	80'000		80'000	69'073.38	0.01
1.200	JUNIPER NETWORKS INC 1.2%/20-10.12.2025	USD	50'000		50'000	40'807.72	0.01
2.000	JUNIPER NETWORKS INC 2%/20-10.12.2030	USD	30'000		30'000	21'269.68	0.00
3.750	JUNIPER NETWORKS INC 3.75%/19-15.08.2029	USD	35'000		35'000	28'566.12	0.01
3.500	KANSAS CITY SOUTHERN 3.5%/20-01.05.2050	USD	8'000		8'000		
4.200	KANSAS CITY SOUTHERN 4.2%/19-15.11.2069	USD	26'000		26'000		
4.300	KANSAS CITY SOUTHERN 4.3%/16-15.05.2043	USD	21'000		21'000		
4.700	KANSAS CITY SOUTHERN 4.7%/18-01.05.2048	USD	24'000		24'000		
4.950	KANSAS CITY SOUTHERN 4.95%/16-15.08.2045	USD	4'000		4'000		
4.500	KELLOGG 4.5%/16-01.04.2046	USD	27'000		27'000	20'434.34	0.00
0.500	KELLOGG CO 0.5%/21-20.05.2029	EUR	100'000		100'000	81'421.49	0.02
2.100	KELLOGG CO 2.1%/20-01.06.2030	USD	20'000		20'000	14'820.17	0.00
3.400	KELLOGG CO 3.4%/17-15.11.2027	USD		270'000	270'000	223'845.05	0.05
7.000	KENTUCKY POWER CO S. -J- -144A- 7%/23-15.11.2033	USD	100'000		100'000	92'810.32	0.02
5.050	KENVUE INC 5.05%/23-22.03.2028	USD	50'000		50'000	44'304.00	0.01
5.050	KENVUE INC 5.05%/23-22.03.2053	USD	200'000		200'000	169'487.39	0.04
5.500	KENVUE INC 5.5%/23-22.03.2025	USD		56'000	56'000	49'433.56	0.01
2.250	KEURIG DR PEPPER INC 2.25%/21-15.03.2031	USD	54'000		54'000	39'481.85	0.01
3.200	KEURIG DR PEPPER INC 3.2%/20-01.05.2030	USD	14'000		14'000	11'116.80	0.00
3.350	KEURIG DR PEPPER INC 3.35%/21-15.03.2051	USD	50'000		50'000	12'243.83	0.00
3.800	KEURIG DR PEPPER INC 3.8%/20-01.05.2050	USD	40'000		40'000	26'787.59	0.01
3.950	KEURIG DR PEPPER INC 3.95%/22-15.04.2029	USD	50'000		50'000	41'913.90	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.050	KEURIG DR PEPPER INC 4.05%/22-15.04.2032	USD	100'000		20'000	16'335.18	0.00
4.500	KEURIG DR PEPPER INC 4.5%/15-15.11.2045	USD		190'000	190'000	144'243.65	0.03
4.500	KEURIG DR PEPPER INC 4.5%/22-15.04.2052	USD	50'000		50'000	37'364.19	0.01
4.597	KEURIG DR PEPPER INC 4.597%/19-25.05.2028	USD	82'000		82'000	71'127.13	0.02
3.300	KEY BANK NA 3.3%/15-01.06.2025	USD		250'000	250'000	211'665.87	0.04
4.150	KEY BANK NA 4.15%/22-08.08.2025	USD		250'000	250'000	213'173.17	0.05
4.700	KEY BANK NA 4.7%/23-26.01.2026	USD		250'000	250'000	213'907.32	0.05
5.850	KEY BANK NA 5.85%/22-15.11.2027	USD		250'000	250'000	217'157.20	0.05
-	KEYCORP FIX-TO-FRN FRN/22-23.05.2025	USD	100'000		100'000	87'196.76	0.02
2.550	KEYCORP S. -O- 2.55%/19-01.10.2029	USD		100'000	100'000	73'676.94	0.02
4.100	KEYCORP S. -O- 4.1%/18-30.04.2028	USD	61'000		61'000	50'275.73	0.01
-	KEYCORP S. -O- FIX-TO-FRN FRN/22-01.06.2033	USD		100'000	100'000	79'525.75	0.02
4.550	KEYSIGHT TECHNOLOGIES 4.55%/15-30.10.2024	USD	16'000		16'000		
5.803	KEYSPAN CORP 5.803%/05-01.04.2035	USD		100'000	100'000	86'824.63	0.02
3.586	KEYSPAN GAS EAST CORP -144A- 3.586%/22-18.01.2052	USD	30'000		30'000	17'664.58	0.00
5.819	KEYSPAN GAS EAST CORP -144A- 5.819%/11-01.04.2041	USD	6'000		6'000	4'998.01	0.00
2.500	KILROY REALTY LP 2.5%/20-15.11.2032	USD	8'000		8'000	5'220.22	0.00
2.650	KILROY REALTY LP 2.65%/21-15.11.2033	USD	10'000		10'000	6'415.28	0.00
3.050	KILROY REALTY LP 3.05%/19-15.02.2030	USD	22'000	100'000	122'000	89'982.64	0.02
4.375	KILROY REALTY LP 4.375%/15-01.10.2025	USD	27'000		27'000	23'173.54	0.00
2.750	KIMBERLY-CLARK 2.75%/16-15.02.2026	USD	30'000		30'000	25'423.07	0.01
1.050	KIMBERLY-CLARK CORP 1.05%/20-15.09.2027	USD	20'000	470'000	490'000	379'579.03	0.08
2.000	KIMBERLY-CLARK CORP 2%/21-02.11.2031	USD	100'000		100'000	72'361.09	0.02
3.200	KIMBERLY-CLARK CORP 3.2%/19-25.04.2029	USD	54'000		54'000	44'119.39	0.01
3.900	KIMBERLY-CLARK CORP 3.9%/17-04.05.2047	USD	12'000		12'000	8'559.93	0.00
5.300	KIMBERLY-CLARK CORP 5.3%/11-01.03.2041	USD	2'000		2'000	1'761.36	0.00
6.625	KIMBERLY-CLARK CORPORATION 6.625%/07-01.08.2037	USD	24'000		24'000	24'346.90	0.01
2.700	KIMCO REALTY 2.7%/16-01.03.2024	USD	20'000		20'000		
2.800	KIMCO REALTY 2.8%/16-01.10.2026	USD	35'000		35'000	28'876.89	0.01
1.900	KIMCO REALTY CORP 1.9%/20-01.03.2028	USD	10'000		10'000	7'714.43	0.00
3.200	KIMCO REALTY CORP 3.2%/22-01.04.2032	USD	60'000		60'000	44'877.67	0.01
4.125	KIMCO REALTY CORP 4.125%/16-01.12.2046	USD	30'000		30'000	20'109.29	0.00
4.450	KIMCO REALTY CORP 4.45%/17-01.09.2047	USD	24'000		24'000	16'827.10	0.00
4.600	KIMCO REALTY CORP 4.6%/22-01.02.2033	USD	50'000		50'000	41'268.62	0.01
2.250	KINDER MORGAN (reg. -S-) 2.25%/15-16.03.2027	EUR		100'000	100'000	90'933.34	0.02
5.050	KINDER MORGAN 5.05%/15-15.02.2046	USD	46'000		46'000	35'225.85	0.01
5.300	KINDER MORGAN 5.3%/14-01.12.2034	USD	50'000		50'000	42'908.80	0.01
5.550	KINDER MORGAN 5.55%/14-01.06.2045	USD	162'000		162'000	133'836.55	0.03
5.000	KINDER MORGAN ENER PART 5%/12-15.08.2042	USD	27'000		27'000	20'687.01	0.00
5.400	KINDER MORGAN ENER PART 5.4%/14-01.09.2044	USD	46'000		46'000	36'944.84	0.01
7.300	KINDER MORGAN ENER PART 7.3%/02-15.08.2033	USD	16'000		16'000	15'640.15	0.00
7.500	KINDER MORGAN ENER PART 7.5%/10-15.11.2040	USD	20'000		20'000	19'633.32	0.00
5.500	KINDER MORGAN ENERGY 5.5%/14-01.03.2044	USD	12'000		12'000	9'769.60	0.00
5.800	KINDER MORGAN ENERGY PARTNERS 5.8%/05-15.03.2035	USD	50'000		50'000	44'195.34	0.01
6.500	KINDER MORGAN ENERGY PARTNERS 6.5%/07-01.02.2037	USD	23'000		23'000	20'859.11	0.00
6.950	KINDER MORGAN ENERGY PARTNERS 6.95%/07-15.01.2038	USD		240'000	240'000	227'894.72	0.05
1.750	KINDER MORGAN INC 1.75%/21-15.11.2026	USD	40'000		40'000	32'159.30	0.01
2.000	KINDER MORGAN INC 2%/20-15.02.2031	USD	62'000		62'000	44'278.06	0.01
3.250	KINDER MORGAN INC 3.25%/20-01.08.2050	USD	22'000		22'000	12'528.63	0.00
3.600	KINDER MORGAN INC 3.6%/21-15.02.2051	USD	20'000		20'000	12'089.57	0.00
4.300	KINDER MORGAN INC 4.3%/18-01.03.2028	USD	30'000		30'000	25'614.27	0.01
4.800	KINDER MORGAN INC 4.8%/22-01.02.2033	USD	50'000		50'000	41'543.49	0.01
5.200	KINDER MORGAN INC 5.2%/18-01.03.2048	USD	24'000		24'000	18'773.89	0.00
5.450	KINDER MORGAN INC 5.45%/22-01.08.2052	USD	36'000		36'000	29'197.56	0.01
3.250	KKR GROUP FIN CO X LLC -144A- 3.25%/21-15.12.2051	USD	42'000		42'000	24'765.32	0.01
3.500	KKR GROUP FINAN CO VIII -144A- 3.5%/20-25.08.2050	USD	50'000		50'000	30'175.17	0.01
4.850	KKR GROUP FINAN CO XII -144A- 4.85%/22-17.05.2032	USD	100'000	156'000	256'000		
3.625	KKR GROUP FINANCE CO VII -144A- 3.625%/20-25.02.2050	USD		100'000	100'000	62'233.51	0.01
5.125	KKR GROUP FINANCE III -144A- 5.125%/14-01.06.2044	USD	44'000		44'000	35'276.30	0.01
4.650	KLA CORP 4.65%/22-15.07.2032	USD	100'000		100'000	85'835.70	0.02
4.950	KLA CORP 4.95%/22-15.07.2052	USD	60'000		60'000	50'082.45	0.01
5.250	KLA CORP 5.25%/22-15.07.2062	USD	50'000		50'000	42'778.48	0.01
4.650	KLA-TENCOR 4.65%/14-01.11.2024	USD	258'000		108'000	94'484.43	0.02
5.000	KLA-TENCOR CORP 5%/19-15.03.2049	USD	40'000		40'000	33'853.56	0.01
5.499	KOMATSU FINANCE AMERICA -144A- 5.499%/22-06.10.2027	USD		200'000	200'000	178'100.84	0.04
5.000	KRAFT FOODS 5%/12-04.06.2042	USD		250'000	250'000	203'080.28	0.04
3.000	KRAFT HEINZ FOODS 3%/16-01.06.2026	USD	100'000		100'000	84'018.39	0.02
4.375	KRAFT HEINZ FOODS 4.375%/16-01.06.2046	USD	100'000		100'000	73'044.23	0.02
3.750	KRAFT HEINZ FOODS CO 3.75%/21-01.04.2030	USD	34'000		34'000	27'911.75	0.01
4.250	KRAFT HEINZ FOODS CO 4.25%/21-01.03.2031	USD	20'000		20'000	16'724.22	0.00
4.625	KRAFT HEINZ FOODS CO 4.625%/21-01.10.2039	USD	20'000		20'000	15'905.14	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.875 KRAFT HEINZ FOODS CO 4.875%/21-01.10.2049	USD	40'000			40'000	31'431.48	0.01
5.000 KRAFT HEINZ FOODS CO 5%/16-15.07.2035	USD	50'000			50'000	42'977.71	0.01
5.200 KRAFT HEINZ FOODS CO 5.2%/16-15.07.2045	USD	80'000			80'000	65'757.61	0.01
5.500 KRAFT HEINZ FOODS CO 5.5%/21-01.06.2050	USD	50'000			50'000	42'850.46	0.01
6.875 KRAFT HEINZ FOODS CO 6.875%/13-26.01.2039	USD	50'000			50'000	49'308.58	0.01
2.650 KROGER 2.65%/16-15.10.2026	USD	33'000			33'000	27'303.66	0.01
3.875 KROGER 3.875%/16-15.10.2046	USD	55'000			55'000	36'752.19	0.01
4.450 KROGER 4.45%/17-01.02.2047	USD	63'000			63'000	46'789.34	0.01
5.150 KROGER 5.15%/13-01.08.2043	USD	16'000			16'000	13'091.67	0.00
7.500 KROGER 7.5%/01-01.04.2031	USD	17'000			17'000	16'886.97	0.00
4.650 KROGER CO 4.65%/17-15.01.2048	USD	52'000			52'000	39'891.32	0.01
5.400 KROGER CO 5.4%/19-15.01.2049	USD	4'000			4'000	3'434.94	0.00
6.900 KROGER CO 6.9%/08-15.04.2038	USD		110'000		110'000	108'129.45	0.02
4.958 KUBOTA CREDIT USA 4.958%/23-31.05.2026	USD		200'000		200'000	174'794.16	0.04
2.700 KYNDRYL HOLDINGS INC 2.7%/22-15.10.2028	USD		50'000		50'000	38'602.25	0.01
4.100 KYNDRYL HOLDINGS INC 4.1%/22-15.10.2041	USD		50'000		50'000	32'934.18	0.01
1.800 L3HARRIS TECH INC 1.8%/20-15.01.2031	USD	90'000		90'000			
2.900 L3HARRIS TECH INC 2.9%/19-15.12.2029	USD		100'000	100'000			
3.850 L3HARRIS TECH INC 3.85%/20-15.12.2026	USD	50'000		50'000			
4.400 L3HARRIS TECH INC 4.4%/20-15.06.2028	USD	50'000		50'000			
5.400 L3HARRIS TECH INC 5.4%/23-15.01.2027	USD		100'000	100'000			
5.400 L3HARRIS TECH INC 5.4%/23-31.07.2033	USD		100'000	100'000			
5.600 L3HARRIS TECH INC 5.6%/23-31.07.2053	USD		100'000	100'000			
6.150 L3HARRIS TECH INC 6.15%/10-15.12.2040	USD	62'000		62'000			
1.550 LABORATORY CORP OF AMER 1.55%/21-01.06.2026	USD	40'000			40'000	32'452.45	0.01
2.700 LABORATORY CORP OF AMER 2.7%/21-01.06.2031	USD	30'000			30'000	22'559.16	0.00
2.950 LABORATORY CORP OF AMER 2.95%/19-01.12.2029	USD	15'000			15'000	11'755.23	0.00
3.250 LABORATORY CORP OF AMER 3.25%/17-01.09.2024	USD	110'000		110'000			
3.600 LABORATORY CORP OF AMERICA HOLDINGS 3.6%/15-01.02.2025	USD	23'000			23'000	19'856.01	0.00
4.700 LABORATORY CORP OF AMERICA HOLDINGS 4.7%/15-01.02.2045	USD	25'000			25'000	19'644.26	0.00
1.900 LAM RESEARCH CORP 1.9%/20-15.06.2030	USD	36'000			36'000	26'603.12	0.01
3.125 LAM RESEARCH CORP 3.125%/20-15.06.2060	USD	42'000			42'000	24'245.89	0.01
4.875 LAM RESEARCH CORP 4.875%/19-15.03.2049	USD	24'000			24'000	19'884.91	0.00
3.797 LBJ INFRASTRUCTURE GROUP -144A- 3.797%/21-31.12.2057	USD	40'000			40'000	23'496.59	0.00
4.250 LEAR CORP 4.25%/19-15.05.2029	USD	50'000			50'000	41'894.98	0.01
5.250 LEAR CORP 5.25%/19-15.05.2049	USD	34'000			34'000	26'885.16	0.01
5.625 LEGG MASON 5.625%/14-15.01.2044	USD	8'000	50'000		58'000	51'169.62	0.01
4.750 LEGG MASON INC 4.75%/16-15.03.2026	USD	34'000			34'000	29'728.70	0.01
3.500 LEGGETT & PLATT INC 3.5%/17-15.11.2027	USD		160'000		160'000	131'475.91	0.03
3.500 LEGGETT & PLATT INC 3.5%/21-15.11.2051	USD	20'000			20'000	12'142.11	0.00
4.400 LEGGETT & PLATT INC 4.4%/19-15.03.2029	USD	20'000			20'000	16'685.11	0.00
1.350 LENNOX INTERNATIONAL INC 1.35%/20-01.08.2025	USD	20'000			20'000	16'602.75	0.00
1.700 LENNOX INTERNATIONAL INC 1.7%/20-01.08.2027	USD	20'000	160'000		180'000	142'061.72	0.03
5.500 LENNOX INTERNATIONAL INC 5.5%/23-15.09.2028	USD	50'000			50'000	44'437.74	0.01
3.950 LIBERTY MUTUAL GROUP INC -144A- 3.95%/20-15.05.2060	USD	60'000			60'000	37'840.50	0.01
3.951 LIBERTY MUTUAL GROUP INC -144A- 3.951%/19-15.10.2050	USD	100'000			100'000	66'082.93	0.01
5.500 LIBERTY MUTUAL GROUP INC -144A- 5.5%/22-15.06.2052	USD	50'000			50'000	42'119.39	0.01
2.050 LIBERTY UTILITIES FIN -144A- 2.05%/20-15.09.2030	USD	8'000	230'000		238'000	166'576.92	0.04
3.050 LINCOLN NATIONAL CORP 3.05%/19-15.01.2030	USD	4'000			4'000	3'083.15	0.00
3.400 LINCOLN NATIONAL CORP 3.4%/22-01.03.2032	USD	60'000			60'000	44'844.51	0.01
4.350 LINCOLN NATIONAL CORP 4.35%/18-01.03.2048	USD	12'000			12'000	8'183.52	0.00
7.000 LINCOLN NATIONAL CORP 7%/10-15.06.2040	USD	41'000			41'000	39'366.37	0.01
1.100 LINDE INC/CT 1.1%/20-10.08.2030	USD	14'000			14'000	9'863.49	0.00
2.000 LINDE INC/CT 2%/20-10.08.2050	USD	88'000			88'000	43'490.02	0.01
4.700 LINDE INC/CT 4.7%/22-05.12.2025	USD	60'000		52'000	8'000	7'012.26	0.00
6.250 LKQ CORP 6.25%/23-15.06.2033	USD		138'000		138'000	124'909.32	0.03
3.375 LOWE'S COMPANIES 3.375%/15-15.09.2025	USD	218'000		180'000	38'000	32'551.30	0.01
1.300 LOWE'S COS INC 1.3%/20-15.04.2028	USD	34'000	130'000		164'000	125'144.99	0.03
1.700 LOWE'S COS INC 1.7%/20-15.10.2030	USD	30'000	140'000	30'000	140'000	99'955.67	0.02
2.500 LOWE'S COS INC 2.5%/16-15.04.2026	USD	70'000			70'000	58'512.96	0.01
2.625 LOWE'S COS INC 2.625%/21-01.04.2031	USD	36'000	140'000	36'000	140'000	105'122.52	0.02
2.800 LOWE'S COS INC 2.8%/21-15.09.2041	USD	150'000			150'000	92'194.75	0.02
3.000 LOWE'S COS INC 3%/20-15.10.2050	USD	90'000		40'000	50'000	28'404.27	0.01
3.350 LOWE'S COS INC 3.35%/22-01.04.2027	USD	62'000			62'000	52'016.96	0.01
3.500 LOWE'S COS INC 3.5%/21-01.04.2051	USD	8'000			8'000	4'968.81	0.00
3.650 LOWE'S COS INC 3.65%/19-05.04.2029	USD	66'000			66'000	54'795.23	0.01
3.700 LOWE'S COS INC 3.7%/16-15.04.2046	USD	58'000			58'000	38'444.63	0.01
3.750 LOWE'S COS INC 3.75%/22-01.04.2032	USD		150'000		150'000	119'868.09	0.03
4.050 LOWE'S COS INC 4.05%/17-03.05.2047	USD	152'000		100'000	52'000	36'274.68	0.01
4.250 LOWE'S COS INC 4.25%/22-01.04.2052	USD		100'000		100'000	70'807.36	0.01
4.450 LOWE'S COS INC 4.45%/22-01.04.2062	USD	40'000			40'000	28'158.86	0.01

1568 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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4.500	LOWE'S COS INC 4.5%/20-15.04.2030	USD	83'000				
4.550	LOWE'S COS INC 4.55%/19-05.04.2049	USD	30'000		30'000	22'336.14	0.00
4.800	LOWE'S COS INC 4.8%/23-01.04.2026	USD		100'000	100'000	87'475.77	0.02
5.000	LOWE'S COS INC 5%/20-15.04.2040	USD	20'000		20'000	16'733.18	0.00
5.000	LOWE'S COS INC 5%/22-15.04.2033	USD	50'000	110'000	110'000	95'454.37	0.02
5.125	LOWE'S COS INC 5.125%/20-15.04.2050	USD	30'000		30'000	24'365.97	0.01
5.625	LOWE'S COS INC 5.625%/22-15.04.2053	USD	50'000		50'000	43'747.49	0.01
5.750	LOWE'S COS INC 5.75%/23-01.07.2053	USD		50'000	50'000	44'463.31	0.01
5.800	LOWE'S COS INC 5.8%/22-15.09.2062	USD	40'000		40'000	35'161.27	0.01
5.850	LOWE'S COS INC 5.85%/23-01.04.2063	USD		60'000	60'000	53'305.60	0.01
6.750	LPL HOLDINGS INC 6.75%/23-17.11.2028	USD		220'000	220'000	202'124.29	0.04
1.250	LYB INT FINANCE III 1.25%/20-01.10.2025	USD	20'000		20'000	16'462.99	0.00
2.250	LYB INT FINANCE III 2.25%/20-01.10.2030	USD	64'000		64'000	46'917.12	0.01
3.375	LYB INT FINANCE III 3.375%/20-01.10.2040	USD	20'000		20'000	13'044.08	0.00
3.625	LYB INT FINANCE III 3.625%/20-01.04.2051	USD		100'000	100'000	61'166.30	0.01
3.800	LYB INT FINANCE III 3.8%/20-01.10.2060	USD	20'000		20'000	11'913.27	0.00
4.200	LYB INT FINANCE III 4.2%/19-15.10.2049	USD	29'000		29'000	19'709.50	0.00
4.200	LYB INT FINANCE III 4.2%/20-01.05.2050	USD	32'000		32'000	21'771.03	0.00
3.638	MAGALLANES INC -144A- 3.638%/22-15.03.2025	USD	156'000		156'000		
3.755	MAGALLANES INC -144A- 3.755%/22-15.03.2027	USD	160'000		160'000		
4.054	MAGALLANES INC -144A- 4.054%/22-15.03.2029	USD	70'000		70'000		
4.279	MAGALLANES INC -144A- 4.279%/22-15.03.2032	USD	150'000		150'000		
5.050	MAGALLANES INC -144A- 5.05%/22-15.03.2042	USD	252'000		252'000		
5.141	MAGALLANES INC -144A- 5.141%/22-15.03.2052	USD	222'000		222'000		
5.391	MAGALLANES INC -144A- 5.391%/22-15.03.2062	USD	100'000		100'000		
3.500	MANPOWERGROUP 3.5%/22-30.06.2027	EUR	100'000		100'000	94'893.59	0.02
5.400	MANUF & TRADERS TRUST CO 5.4%/22-21.11.2025	USD		250'000	250'000	217'969.77	0.05
-	MANULIFE FINANCE (DELAWARE) (subordinated) FIX-TO-FRN 5.059%/06-15.12.2041	CAD	25'000		25'000	15'970.55	0.00
6.500	MARATHON 6.5%/11-01.03.2041	USD	26'000		26'000	24'300.12	0.01
5.200	MARATHON OIL 5.2%/15-01.06.2045	USD	34'000		34'000	25'994.93	0.01
6.600	MARATHON OIL 6.6%/07-01.10.2037	USD	5'000		5'000	4'593.29	0.00
6.800	MARATHON OIL 6.8%/02-15.03.2032	USD	6'000		6'000	5'631.39	0.00
3.800	MARATHON PETROLEUM CORP 3.8%/19-01.04.2028	USD	50'000		50'000	41'916.86	0.01
4.700	MARATHON PETROLEUM CORP 4.7%/20-01.05.2025	USD	36'000		36'000	31'393.13	0.01
4.750	MARATHON PETROLEUM CORP 4.75%/14-15.09.2044	USD	50'000		50'000	38'420.59	0.01
5.000	MARATHON PETROLEUM CORP 5%/14-15.09.2054	USD	46'000		46'000	34'808.13	0.01
5.000	MARRIOTT INTERNATIONAL 5%/22-15.10.2027	USD		260'000	260'000	228'179.08	0.05
3.500	MARRIOTT INTERNATIONAL S. -GG- 3.5%/20-15.10.2032	USD	180'000		180'000	138'247.81	0.03
5.550	MARRIOTT INTERNATIONAL S. -MM- 5.55%/23-15.10.2028	USD		50'000	50'000	44'791.06	0.01
4.350	MARSH & MCLENNAN COS 4.35%/16-30.01.2047	USD	52'000		52'000	38'844.47	0.01
2.375	MARSH & MCLENNAN COS INC 2.375%/21-15.12.2031	USD	50'000		50'000	36'573.52	0.01
2.900	MARSH & MCLENNAN COS INC 2.9%/21-15.12.2051	USD	30'000		30'000	16'929.42	0.00
3.750	MARSH & MCLENNAN COS INC 3.75%/15-14.03.2026	USD	52'000		52'000	44'672.71	0.01
3.875	MARSH & MCLENNAN COS INC 3.875%/19-15.03.2024	USD	234'000		234'000		
4.200	MARSH & MCLENNAN COS INC 4.2%/18-01.03.2048	USD	50'000		50'000	36'652.78	0.01
4.375	MARSH & MCLENNAN COS INC 4.375%/19-15.03.2029	USD	31'000		31'000	26'695.53	0.01
4.750	MARSH & MCLENNAN COS INC 4.75%/19-15.03.2039	USD	6'000		6'000	4'974.09	0.00
4.900	MARSH & MCLENNAN COS INC 4.9%/19-15.03.2049	USD	23'000		23'000	18'727.80	0.00
5.700	MARSH & MCLENNAN COS INC 5.7%/23-15.09.2053	USD		140'000	140'000	127'679.97	0.03
5.750	MARSH & MCLENNAN COS INC 5.75%/22-01.11.2032	USD	50'000		30'000	18'391.45	0.00
6.250	MARSH & MCLENNAN COS INC 6.25%/22-01.11.2052	USD	50'000		30'000	19'462.50	0.00
2.400	MARTIN MARIETTA 2.4%/21-15.07.2031	USD	78'000		78'000	57'062.98	0.01
3.200	MARTIN MARIETTA 3.2%/21-15.07.2051	USD	40'000		40'000	24'379.90	0.01
3.450	MARTIN MARIETTA MATERIAL 3.45%/17-01.06.2027	USD	50'000		50'000	41'988.25	0.01
4.250	MARTIN MARIETTA MATERIAL 4.25%/17-15.12.2047	USD	14'000		14'000	10'244.84	0.00
1.650	MARVELL TECHNOLOGY INC 1.65%/21-15.04.2026	USD	30'000		30'000	24'505.61	0.01
2.450	MARVELL TECHNOLOGY INC 2.45%/21-15.04.2028	USD	30'000		30'000	23'719.15	0.01
4.875	MARVELL TECHNOLOGY INC 4.875%/21-22.06.2028	USD	30'000		30'000	25'949.84	0.01
1.500	MASCO CORP 1.5%/21-15.02.2028	USD		190'000	190'000	145'286.02	0.03
2.000	MASCO CORP 2%/20-01.10.2030	USD	20'000		20'000	14'329.46	0.00
2.000	MASCO CORP 2%/21-15.02.2031	USD	30'000		30'000	21'451.22	0.00
3.125	MASCO CORP 3.125%/21-15.02.2051	USD	9'000		9'000	5'277.96	0.00
4.500	MASCO CORP 4.5%/17-15.05.2047	USD	28'000		28'000	20'589.73	0.00
3.375	MASS MUTUAL LIFE INS CO (subordinated) -144A- 3.375%/20-15.04.2050	USD		100'000	100'000	60'833.21	0.01
3.729	MASS MUTUAL LIFE INS CO (subordinated) -144A- 3.729%/19-15.10.2070	USD		50'000	50'000	29'740.00	0.01
5.672	MASS MUTUAL LIFE INS CO (subordinated) -144A- 5.672%/22-01.12.2052	USD		50'000	50'000	43'970.30	0.01
1.729	MASSACHUSETTS ELECTRIC -144A- 1.729%/20-24.11.2030	USD	30'000		30'000	20'693.95	0.00

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5.900 MASSACHUSETTS ELECTRIC -144A- 5.9%/09-15.11.2039	USD	42'000			42'000	36'715.16	0.01
4.004 MASSACHUSETTS ELECTRIC 4.004%/16-15.08.2046	USD	12'000			12'000	8'074.09	0.00
4.900 MASSACHUSETTS MUTUAL LIFE INSURANCE (subordinated) -144A- 4.9%/17-01.04.2077	USD		20'000		20'000	14'678.97	0.00
5.050 MASSMUTUAL GLOBAL FUNDIN -144A- 5.05%/23-14.06.2028	USD		200'000		200'000	175'737.08	0.04
3.750 MASSMUTUAL GLOBAL FUNDIN 3.75%/23-19.01.2030	EUR		100'000		100'000	95'849.35	0.02
1.000 MASTERCARD INC 1%/22-22.02.2029	EUR	100'000			100'000	85'960.16	0.02
2.000 MASTERCARD INC 2%/21-18.11.2031	USD	20'000	110'000		130'000	93'909.42	0.02
2.950 MASTERCARD INC 2.95%/19-01.06.2029	USD	20'000			20'000	16'168.15	0.00
2.950 MASTERCARD INC 2.95%/21-15.03.2051	USD		180'000		180'000	109'788.08	0.02
3.300 MASTERCARD INC 3.3%/20-26.03.2027	USD	117'000			117'000	98'724.94	0.02
3.500 MASTERCARD INC 3.5%/18-26.02.2028	USD	41'000			41'000	34'658.62	0.01
3.650 MASTERCARD INC 3.65%/19-01.06.2049	USD	25'000			25'000	17'503.32	0.00
3.800 MASTERCARD INC 3.8%/16-21.11.2046	USD	14'000			14'000	10'178.96	0.00
3.850 MASTERCARD INC 3.85%/20-26.03.2050	USD	49'000			49'000	35'623.85	0.01
3.950 MASTERCARD INC 3.95%/18-26.02.2048	USD	60'000			60'000	44'651.35	0.01
0.900 MCCORMICK & CO 0.9%/21-15.02.2026	USD	30'000			30'000	24'303.53	0.01
1.850 MCCORMICK & CO 1.85%/21-15.02.2031	USD	50'000			50'000	35'394.29	0.01
3.400 MCCORMICK & CO 3.4%/17-15.08.2027	USD	35'000			35'000	29'152.17	0.01
4.950 MCCORMICK & CO 4.95%/23-15.04.2033	USD		100'000	60'000	40'000	34'377.13	0.01
2.375 MCDONALD'S (reg. -S-) S. 1 2.375%/12-27.11.2024	EUR	100'000		100'000			
3.700 MCDONALD'S 3.7%/15-30.01.2026	USD	40'000			40'000	34'422.44	0.01
4.700 MCDONALD'S 4.7%/15-09.12.2035	USD	38'000			38'000	32'138.16	0.01
4.875 MCDONALD'S 4.875%/15-09.12.2045	USD	65'000			65'000	52'597.31	0.01
0.900 MCDONALD'S CORP 0.9%/19-15.06.2026	EUR	100'000			100'000	89'932.80	0.02
2.125 MCDONALD'S CORP 2.125%/20-01.03.2030	USD	210'000	144'000	254'000	100'000	75'345.29	0.02
3.000 MCDONALD'S CORP 3.0%/19-08.03.2024	AUD	30'000		30'000			
3.000 MCDONALD'S CORP 3.0%/22-31.05.2034	EUR	100'000			100'000	89'912.79	0.02
3.125 MCDONALD'S CORP 3.125%/17-04.03.2025	CAD	164'000	100'000	164'000	100'000	63'733.02	0.01
3.625 MCDONALD'S CORP 3.625%/19-01.09.2049	USD	200'000	200'000		200'000	131'473.32	0.03
3.625 MCDONALD'S CORP 3.625%/23-28.11.2027	EUR	100'000			100'000	95'560.61	0.02
3.800 MCDONALD'S CORP 3.8%/19-08.03.2029	AUD	30'000			30'000	16'309.35	0.00
4.125 MCDONALD'S CORP 4.125%/23-28.11.2035	EUR	100'000	100'000		100'000	97'113.85	0.02
4.200 MCDONALD'S CORP 4.2%/20-01.04.2050	USD	50'000			50'000	36'273.43	0.01
4.450 MCDONALD'S CORP 4.45%/17-01.03.2047	USD	50'000			50'000	37'828.69	0.01
4.800 MCDONALD'S CORP 4.8%/23-14.08.2028	USD		50'000		50'000	43'898.10	0.01
3.750 MCDONALD'S CORP S. -17- 3.75%/22-31.05.2038	GBP	100'000			100'000	94'861.17	0.02
6.300 MCDONALD'S S. 1 6.3%/08-01.03.2038	USD	100'000			100'000	95'810.39	0.02
6.300 MCDONALD'S S. -I T. 99 6.3%/07-15.10.2037	USD		140'000		140'000	134'254.39	0.03
4.875 MCDONALD'S T. 106 4.875%/10-15.07.2040	USD	50'000			50'000	41'989.05	0.01
3.700 MCDONALD'S T. 109 3.7%/12-15.02.2042	USD	50'000			50'000	35'389.15	0.01
1.300 MCKESSON CORP 1.3%/21-15.08.2026	USD	50'000			50'000	40'179.58	0.01
3.950 MCKESSON CORP 3.95%/18-16.02.2028	USD	16'000			16'000	13'671.32	0.00
5.100 MCKESSON CORP 5.1%/23-15.07.2033	USD		100'000		100'000	87'715.60	0.02
3.966 MDC HOLDINGS INC 3.966%/21-06.08.2061	USD	50'000			50'000	33'497.71	0.01
4.125 MEAD JOHNSON NUTRITION 4.125%/15-15.11.2025	USD	52'000			52'000	44'924.87	0.01
4.600 MEAD JOHNSON NUTRITION 4.60%/14-01.06.2044	USD	38'000			38'000	30'276.17	0.01
4.375 MEDTRONIC 4.375%/15-15.03.2035	USD		110'000		110'000	91'324.43	0.02
4.625 MEDTRONIC 4.625%/15-15.03.2045	USD	100'000			100'000	81'528.07	0.02
2.625 MERCEDES-BENZ FIN NA -144A- 2.625%/20-10.03.2030	USD		150'000		150'000	115'610.83	0.02
4.800 MERCEDES-BENZ FIN NA -144A- 4.8%/23-30.03.2028	USD		150'000		150'000	130'952.22	0.03
4.950 MERCEDES-BENZ FIN NA -144A- 4.95%/23-30.03.2025	USD		150'000		150'000	131'673.88	0.03
5.375 MERCEDES-BENZ FIN NA -144A- 5.375%/22-26.11.2025	USD	150'000			150'000	132'457.01	0.03
5.500 MERCEDES-BENZ FIN NA -144A- 5.5%/22-27.11.2024	USD	150'000			150'000	131'948.23	0.03
1.875 MERCK & CO 1.875%/14-15.10.2026	EUR		100'000		100'000	91'845.27	0.02
2.500 MERCK & CO 2.5%/14-15.10.2034	EUR	110'000			110'000	99'181.83	0.02
2.750 MERCK & CO 2.75%/15-10.02.2025	USD	60'000			60'000	51'650.16	0.01
3.600 MERCK & CO 3.6%/12-15.09.2042	USD	12'000			12'000	8'552.68	0.00
3.700 MERCK & CO 3.7%/15-10.02.2045	USD	60'000			60'000	42'716.18	0.01
4.150 MERCK & CO 4.15%/13-18.05.2043	USD	28'000	190'000		218'000	167'556.81	0.04
6.550 MERCK & CO 6.55%/07-15.09.2037	USD	11'000			11'000	10'869.41	0.00
0.750 MERCK & CO INC 0.75%/20-24.02.2026	USD	15'000			15'000	12'213.33	0.00
1.700 MERCK & CO INC 1.7%/21-10.06.2027	USD	60'000			60'000	47'850.00	0.01
1.900 MERCK & CO INC 1.9%/21-10.12.2028	USD	50'000			50'000	38'865.44	0.01
2.150 MERCK & CO INC 2.15%/21-10.12.2031	USD	80'000			80'000	58'421.40	0.01
2.350 MERCK & CO INC 2.35%/20-24.06.2040	USD	28'000			28'000	17'070.62	0.00
2.450 MERCK & CO INC 2.45%/20-24.06.2050	USD	20'000			20'000	10'809.30	0.00
2.750 MERCK & CO INC 2.75%/21-10.12.2051	USD	70'000	50'000		120'000	68'507.81	0.01
2.900 MERCK & CO INC 2.9%/21-10.12.2061	USD	50'000			50'000	27'270.30	0.01
3.400 MERCK & CO INC 3.4%/19-07.03.2029	USD	55'000	150'000		205'000	169'543.04	0.04
3.900 MERCK & CO INC 3.9%/19-07.03.2039	USD	50'000			50'000	38'482.89	0.01

1570 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.000 MERCK & CO INC 4%/19-07.03.2049	USD	72'000			72'000	52'798.72	0.01
5.000 MERCK & CO INC 5%/23-17.05.2053	USD		80'000		80'000	68'282.35	0.01
5.150 MERCK & CO INC 5.15%/23-17.05.2063	USD		70'000		70'000	60'264.82	0.01
- MERCK & CO STEP UP 03-01.12.2033	USD	32'000			32'000	31'763.50	0.01
6.110 MERRILL LYNCH (subordinated) 6.11%/07-29.01.2037	USD	200'000	100'000	200'000	100'000	92'288.74	0.02
0.500 MET LIFE GLOB FUNDING I 0.5%/21-25.05.2029	EUR	100'000			100'000	81'949.40	0.02
1.625 MET LIFE GLOB FUNDING I 1.625%/22-12.10.2028	GBP	100'000			100'000	96'590.98	0.02
1.950 MET LIFE GLOB FUNDING I 1.95%/21-20.03.2028	CAD	50'000			50'000	29'425.64	0.01
0.700 MET LIFE GLOB FUNDING I -144A- 0.7%/21-27.09.2024	USD	150'000		150'000			
2.950 MET LIFE GLOB FUNDING I -144A- 2.95%/20-09.04.2030	USD		150'000		150'000	115'991.44	0.02
3.050 MET LIFE GLOB FUNDING I -144A- 3.05%/19-17.06.2029	USD	200'000			200'000	158'204.42	0.03
2.450 MET LIFE GLOB FUNDING I 2.45%/22-12.01.2029	CAD	150'000			150'000	88'740.37	0.02
3.750 MET LIFE GLOB FUNDING I 3.75%/22-05.12.2030	EUR	100'000			100'000	96'365.82	0.02
4.125 MET LIFE GLOB FUNDING I S. -2022-17- 4.125%/22-02.09.2025	GBP	100'000		100'000			
3.000 METLIFE 3%/15-01.03.2025	USD	50'000			50'000	43'039.37	0.01
4.050 METLIFE 4.05%/15-01.03.2045	USD	40'000			40'000	29'083.39	0.01
4.125 METLIFE 4.125%/12-13.08.2042	USD	40'000			40'000	29'783.70	0.01
4.600 METLIFE 4.6%/15-13.05.2046	USD	40'000			40'000	31'473.61	0.01
4.875 METLIFE 4.875%/13-13.11.2043	USD		240'000		240'000	194'176.36	0.04
5.875 METLIFE 5.875%/10-06.02.2041	USD	100'000			100'000	91'908.66	0.02
6.500 METLIFE 6.5%/02-15.12.2032	USD	50'000			50'000	48'083.63	0.01
- METLIFE FIX-TO-FRN 6.4%/06-15.12.2066	USD	80'000			80'000	71'608.13	0.02
3.600 METLIFE INC 3.6%/15-13.11.2025	USD	40'000			40'000	34'361.72	0.01
4.550 METLIFE INC 4.55%/20-23.03.2030	USD	40'000			40'000	34'469.81	0.01
5.250 METLIFE INC 5.25%/23-15.01.2054	USD		50'000		50'000	42'570.67	0.01
5.375 METLIFE INC 5.375%/23-15.07.2033	USD		100'000		100'000	88'534.76	0.02
6.375 METLIFE INC 6.375%/04-15.06.2034	USD	12'000			12'000	11'382.81	0.00
4.721 METLIFE S. -E2- 4.721%/14-15.12.2044	USD		40'000		40'000	31'344.96	0.01
4.300 METROPOLITAN EDISON CO -144A- 4.3%/19-15.01.2029	USD	50'000			50'000	42'274.08	0.01
5.200 METROPOLITAN EDISON CO -144A- 5.2%/23-01.04.2028	USD		100'000		100'000	87'841.48	0.02
4.000 METROPOLITAN LIFE GLOBAL FUNDING I 4%/23-05.04.2028	EUR		100'000		100'000	96'804.16	0.02
0.972 MICROCHIP TECHNOLOGY INC 0.972%/20-15.02.2024	USD	50'000		50'000			
0.983 MICROCHIP TECHNOLOGY INC 0.983%/21-01.09.2024	USD	50'000		50'000			
2.703 MICRON TECHNOLOGY INC 2.703%/21-15.04.2032	USD	50'000			50'000	36'118.90	0.01
3.366 MICRON TECHNOLOGY INC 3.366%/21-01.11.2041	USD	70'000		40'000	30'000	19'215.22	0.00
3.477 MICRON TECHNOLOGY INC 3.477%/21-01.11.2051	USD	30'000			30'000	18'350.35	0.00
4.185 MICRON TECHNOLOGY INC 4.185%/19-15.02.2027	USD	61'000			61'000	52'194.73	0.01
5.375 MICRON TECHNOLOGY INC 5.375%/23-15.04.2028	USD		100'000	50'000	50'000	44'147.93	0.01
5.875 MICRON TECHNOLOGY INC 5.875%/23-15.09.2033	USD		100'000	50'000	50'000	44'874.23	0.01
6.750 MICRON TECHNOLOGY INC 6.75%/22-01.11.2029	USD	50'000			50'000	46'726.44	0.01
2.400 MICROSOFT 2.40%/16-08.08.2026	USD	140'000	70'000	108'000	102'000	85'023.77	0.02
2.625 MICROSOFT 2.625%/13-02.05.2033	EUR		100'000		100'000	93'106.91	0.02
2.700 MICROSOFT 2.7%/15-12.02.2025	USD	48'000	66'000		114'000	98'142.85	0.02
2.875 MICROSOFT 2.875%/17-06.02.2024	USD	30'000		30'000			
3.125 MICROSOFT 3.125%/15-03.11.2025	USD	66'000	100'000	130'000	36'000	30'813.35	0.01
3.300 MICROSOFT 3.3%/17-06.02.2027	USD	142'000			142'000	120'781.59	0.03
3.450 MICROSOFT 3.45%/16-08.08.2036	USD	100'000			100'000	77'568.21	0.02
3.500 MICROSOFT 3.5%/12-15.11.2042	USD		170'000		170'000	125'452.54	0.03
3.700 MICROSOFT 3.7%/16-08.08.2046	USD	76'000			76'000	55'669.65	0.01
3.750 MICROSOFT 3.75%/15-12.02.2045	USD	40'000			40'000	30'091.06	0.01
4.100 MICROSOFT 4.1%/17-06.02.2037	USD	50'000			50'000	41'479.87	0.01
4.200 MICROSOFT 4.2%/15-03.11.2035	USD	16'000			16'000	13'615.49	0.00
4.250 MICROSOFT 4.25%/17-06.02.2047	USD	70'000			70'000	56'776.66	0.01
4.450 MICROSOFT 4.45%/15-03.11.2045	USD	50'000			50'000	41'978.75	0.01
4.500 MICROSOFT 4.5%/17-06.02.2057	USD	67'000			67'000	55'723.58	0.01
1.350 MICROSOFT CORP -144A- 1.35%/23-15.09.2030	USD		10'000		10'000	7'206.63	0.00
2.500 MICROSOFT CORP -144A- 2.5%/23-15.09.2050	USD		56'000		56'000	31'288.04	0.01
4.500 MICROSOFT CORP -144A- 4.5%/23-15.06.2047	USD		6'000		6'000	4'920.88	0.00
2.525 MICROSOFT CORP 2.525%/20-01.06.2050	USD	189'000	290'000		479'000	271'798.05	0.06
2.675 MICROSOFT CORP 2.675%/20-01.06.2060	USD	125'000			125'000	69'510.08	0.01
2.921 MICROSOFT CORP 2.921%/21-17.03.2052	USD	204'000	290'000		494'000	300'250.39	0.06
3.041 MICROSOFT CORP 3.041%/21-17.03.2062	USD	52'000			52'000	31'136.59	0.01
3.125 MICROSOFT CORP 3.125%/13-06.12.2028	EUR	100'000			100'000	95'774.07	0.02
2.875 MID-AMERICA APARTMENTS 2.875%/21-15.09.2051	USD		70'000		70'000	39'139.83	0.01
3.500 MIDAMERICAN ENERGY 3.5%/14-15.10.2024	USD	30'000		30'000			
4.800 MIDAMERICAN ENERGY 4.8%/13-15.09.2043	USD	44'000			44'000	35'428.97	0.01
2.700 MIDAMERICAN ENERGY CO 2.7%/21-01.08.2052	USD	40'000			40'000	21'574.73	0.00
3.150 MIDAMERICAN ENERGY CO 3.15%/19-15.04.2050	USD	14'000			14'000	8'426.29	0.00
3.650 MIDAMERICAN ENERGY CO 3.65%/18-01.08.2048	USD	17'000	34'000		51'000	34'160.10	0.01
3.950 MIDAMERICAN ENERGY CO 3.95%/17-01.08.2047	USD	9'000			9'000	6'341.34	0.00
4.250 MIDAMERICAN ENERGY CO 4.25%/15-01.05.2046	USD	16'000			16'000	11'812.26	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
4.250	MIDAMERICAN ENERGY CO 4.25%/19-15.07.2049	USD	39'000		39'000	28'852.51	0.01	
5.800	MIDAMERICAN ENERGY CO 5.8%/06-15.10.2036	USD	20'000		20'000	18'198.10	0.00	
5.850	MIDAMERICAN ENERGY CO 5.85%/23-15.09.2054	USD		60'000	60'000	55'743.48	0.01	
6.125	MIDAMERICAN ENERGY HOLDINGS 6.125%/06-01.04.2036	USD	80'000		80'000	74'283.05	0.02	
4.100	MID-ATLANTIC INTERSTATE -144A- 4.1%/18-15.05.2028	USD		200'000	200'000	168'711.59	0.04	
3.100	MISSISSIPPI POWE S. -2021B- 3.1%/21-30.07.2051	USD	26'000		26'000	14'875.39	0.00	
4.250	MISSISSIPPI POWER CO S. -2012A- 4.25%/12-15.03.2042	USD		30'000	30'000	22'020.51	0.00	
3.950	MISSISSIPPI POWER CO S. -2018B- 3.95%/18-30.03.2028	USD		30'000	30'000	25'340.24	0.01	
1.250	MMS USA FINANCING INC 1.25%/19-13.06.2028	EUR	100'000		100'000	87'174.15	0.02	
3.625	MOHAWK INDUSTRIES INC 3.625%/20-15.05.2030	USD		170'000	170'000	136'214.92	0.03	
3.000	MOLSON COORS BREWING 3%/12-15.07.2026	USD	77'000		77'000	64'577.24	0.01	
4.200	MOLSON COORS BREWING 4.2%/16-15.07.2046	USD	92'000		92'000	66'000.36	0.01	
5.000	MOLSON COORS BREWING 5%/12-01.05.2042	USD	30'000		30'000	24'547.63	0.01	
3.440	MOLSON COORS INTL LP S. -2- 3.44%/16-15.07.2026	CAD	53'000		53'000	33'316.17	0.01	
1.500	MONDELEZ INTERNATIONAL 1.5%/20-04.02.2031	USD	40'000		40'000	27'995.14	0.01	
1.625	MONDELEZ INTERNATIONAL 1.625%/15-08.03.2027	EUR	106'000		106'000	95'827.74	0.02	
1.875	MONDELEZ INTERNATIONAL 1.875%/20-15.10.2032	USD	40'000		40'000	27'718.91	0.01	
2.625	MONDELEZ INTERNATIONAL 2.625%/20-04.09.2050	USD	54'000		54'000	29'703.40	0.01	
2.625	MONDELEZ INTERNATIONAL 2.625%/22-17.03.2027	USD	26'000		26'000	21'347.65	0.00	
2.750	MONDELEZ INTERNATIONAL 2.75%/20-13.04.2030	USD		140'000	140'000	108'868.17	0.02	
3.000	MONDELEZ INTERNATIONAL 3%/22-17.03.2032	USD	70'000		70'000	53'132.71	0.01	
1.750	MOODY'S 1.75%/15-09.03.2027	EUR		100'000	100'000	91'113.44	0.02	
0.950	MOODY'S CORPORATION 0.95%/19-25.02.2030	EUR		100'000	100'000	81'837.91	0.02	
2.000	MOODY'S CORPORATION 2%/21-19.08.2031	USD	50'000		50'000	35'595.20	0.01	
2.750	MOODY'S CORPORATION 2.75%/21-19.08.2041	USD	60'000		60'000	37'103.95	0.01	
3.100	MOODY'S CORPORATION 3.1%/21-29.11.2061	USD	30'000		30'000	16'899.06	0.00	
3.250	MOODY'S CORPORATION 3.25%/20-20.05.2050	USD	2'000		2'000	1'248.30	0.00	
3.750	MOODY'S CORPORATION 3.75%/20-24.03.2025	USD	36'000		36'000	31'168.69	0.01	
3.750	MOODY'S CORPORATION 3.75%/22-25.02.2052	USD	30'000		30'000	20'443.39	0.00	
5.250	MOODY'S CORPORATION 5.25%/14-15.07.2044	USD	16'000		16'000	13'782.42	0.00	
-	MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/21-16.09.2036	USD	160'000	80'000	140'000	96'877.35	0.02	
-	MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/22-20.04.2037	USD	100'000		100'000	84'208.04	0.02	
-	MORGAN STANLEY (subordinated) FIX-TO-FRN FRN/23-19.01.2038	USD	100'000	50'000	100'000	87'794.70	0.02	
3.950	MORGAN STANLEY (subordinated) S. -F- 3.95%/15-23.04.2027	USD	104'000		104'000	88'142.50	0.02	
5.000	MORGAN STANLEY (subordinated) S. -F- 5%/13-24.11.2025	USD	72'000		72'000	63'025.55	0.01	
1.750	MORGAN STANLEY 1.75%/15-30.01.2025	EUR		100'000	100'000			
1.750	MORGAN STANLEY 1.75%/16-11.03.2024	EUR	100'000		100'000			
1.875	MORGAN STANLEY 1.875%/17-27.04.2027	EUR	100'000		100'000	90'493.10	0.02	
2.625	MORGAN STANLEY 2.625%/17-09.03.2027	GBP		100'000	100'000	103'252.92	0.02	
3.000	MORGAN STANLEY 3%/17-07.02.2024	CAD	200'000		200'000			
3.625	MORGAN STANLEY 3.625%/17-20.01.2027	USD	88'000		88'000	74'710.40	0.02	
4.375	MORGAN STANLEY 4.375%/17-22.01.2047	USD	78'000		78'000	59'224.63	0.01	
7.250	MORGAN STANLEY 7.25%/02-01.04.2032	USD	30'000		30'000	30'104.10	0.01	
4.754	MORGAN STANLEY BANK NA 4.754%/23-21.04.2026	USD		250'000	250'000	218'772.69	0.05	
4.500	MORGAN STANLEY DIRECT 4.5%/22-11.02.2027	USD	50'000		50'000			
-	MORGAN STANLEY FIX-TO-FRN FRN/20-26.10.2029	EUR		100'000	100'000	81'750.24	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/20-28.04.2026	USD	94'000		94'000	79'659.05	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-04.05.2027	USD	96'000	240'000	336'000	272'774.15	0.06	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-07.02.2031	EUR	100'000		100'000	78'383.65	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-21.10.2025	USD	80'000		80'000			
-	MORGAN STANLEY FIX-TO-FRN FRN/21-22.04.2042	USD	90'000		90'000	59'543.76	0.01	
-	MORGAN STANLEY FIX-TO-FRN FRN/21-29.10.2027	EUR		100'000	100'000	87'284.69	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/22-07.05.2032	EUR		100'000	100'000	89'630.73	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/22-08.05.2026	EUR		100'000	100'000	93'308.92	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/22-25.01.2034	EUR	100'000		100'000	103'245.76	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/22-25.10.2028	EUR		100'000	100'000	98'533.67	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/23-01.02.2029	USD	100'000		100'000	87'528.50	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/23-02.03.2029	EUR		100'000	100'000	97'975.27	0.02	
-	MORGAN STANLEY FIX-TO-FRN FRN/23-20.04.2029	USD		150'000	150'000	131'163.69	0.03	
-	MORGAN STANLEY FIX-TO-FRN FRN/23-21.04.2034	USD		115'000	115'000	99'397.60	0.02	
-	MORGAN STANLEY FRN/20-21.10.2025	USD	20'000		20'000			
-	MORGAN STANLEY S. -1- FIX-TO-FRN FRN/20-10.12.2026	USD	67'000	210'000	277'000	225'060.72	0.05	
-	MORGAN STANLEY S. -1- FIX-TO-FRN FRN/21-28.04.2032	USD	68'000		68'000	47'531.12	0.01	
3.125	MORGAN STANLEY S. -F- 3.125%/16-27.07.2026	USD	100'000		100'000	83'958.09	0.02	
3.700	MORGAN STANLEY S. -F- 3.7%/14-23.10.2014	USD	30'000		30'000			
3.875	MORGAN STANLEY S. -F- 3.875%/14-29.04.2024	USD	63'000		63'000			
3.875	MORGAN STANLEY S. -F- 3.875%/16-27.01.2026	USD	99'000		99'000	85'056.62	0.02	
4.000	MORGAN STANLEY S. -F- 4%/15-23.07.2025	USD	88'000	70'000	158'000	136'750.85	0.03	
4.300	MORGAN STANLEY S. -F- 4.3%/15-27.01.2045	USD	168'000		68'000	100'000	76'322.32	0.02
4.350	MORGAN STANLEY S. -F- 4.35%/14-08.09.2026	USD	61'000		61'000	52'505.61	0.01	
6.375	MORGAN STANLEY S. F. 6.375%/12-24.07.2042	USD	62'000	120'000	182'000	178'031.28	0.04	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.375 MORGAN STANLEY S. -G- 1.375%/16-27.10.2026	EUR		100'000		100'000	90'028.09	0.02
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.591%/17-22.07.2028	USD	216'000	210'000	150'000	276'000	229'996.23	0.05
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.772%/18-24.01.2029	USD	112'000	150'000		262'000	218'047.69	0.05
- MORGAN STANLEY S. -I- FIX-TO-FLOATER 3.971%/17-22.07.2038	USD	85'000			85'000	63'804.83	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/18-22.04.2039	USD	35'000			35'000	27'823.17	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19-22.07.2025	USD	68'000			68'000	59'154.28	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19-23.01.2030	USD	114'000			114'000	96'395.96	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-01.04.2031	USD	119'000			119'000	95'152.32	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-13.02.2032	USD	115'000			115'000	80'183.50	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-22.01.2031	USD	102'000	270'000	102'000	270'000	205'811.61	0.04
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/20-24.03.2051	USD	56'000	120'000		176'000	160'350.70	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-04.08.2027	CAD	100'000			100'000	60'235.08	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.07.2027	USD	100'000	180'000		280'000	225'500.85	0.05
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-20.10.2032	USD	90'000			90'000	64'907.48	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-21.07.2032	USD	120'000			120'000	85'191.50	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-22.01.2025	USD	80'000		80'000			
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-25.01.2052	USD	60'000			60'000	33'963.75	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/21-30.05.2025	USD	102'000			102'000	88'521.24	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-17.07.2026	USD		72'000		72'000	62'730.91	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.02.2026	USD	150'000			150'000	128'240.67	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2028	USD	100'000			100'000	91'018.51	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-18.10.2033	USD	104'000			104'000	97'064.67	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.04.2028	USD	100'000			100'000	85'217.83	0.02
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-20.07.2033	USD		70'000		70'000	59'151.31	0.01
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2028	USD	150'000			150'000	122'179.74	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/22-21.01.2033	USD	105'000	180'000	75'000	210'000	155'123.30	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-01.11.2029	USD	160'000			160'000	146'991.78	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-01.11.2034	USD	150'000			150'000	143'331.86	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-20.07.2029	USD	180'000			180'000	159'158.07	0.03
- MORGAN STANLEY S. -I- FIX-TO-FRN FRN/23-21.07.2034	USD		100'000		100'000	87'627.84	0.02
- MORGAN STANLEY S. -J- FIX-TO-FRN FRN/21-29.04.2033	EUR	100'000			100'000	76'811.36	0.02
4.875 MOSAIC 4.875%/11-15.11.2041	USD	16'000			16'000	12'297.57	0.00
4.050 MOSAIC CO 4.05%/17-15.11.2027	USD	44'000	380'000		424'000	358'750.90	0.08
5.375 MOSAIC CO 5.375%/23-15.11.2028	USD		50'000		50'000	44'284.42	0.01
5.500 MOTOROLA SOLUTIONS 5.5%/14-01.09.2044	USD	28'000			28'000	23'431.75	0.00
2.300 MOTOROLA SOLUTIONS INC 2.3%/20-15.11.2030	USD	8'000			8'000	5'801.28	0.00
2.750 MOTOROLA SOLUTIONS INC 2.75%/21-24.05.2031	USD	40'000			40'000	29'383.68	0.01
4.600 MOTOROLA SOLUTIONS INC 4.6%/19-23.05.2029	USD	46'000			46'000	39'377.46	0.01
4.875 MPLX 4.875%/16-01.06.2025	USD	100'000			100'000	87'233.59	0.02
5.200 MPLX 5.2%/17-01.03.2047	USD		80'000		80'000	63'262.26	0.01
2.650 MPLX LP 2.65%/20-15.08.2030	USD	50'000			50'000	37'469.23	0.01
4.250 MPLX LP 4.25%/20-01.12.2027	USD	40'000			40'000	34'055.64	0.01
4.500 MPLX LP 4.5%/18-15.04.2038	USD	110'000			110'000	84'402.27	0.02
4.700 MPLX LP 4.7%/18-15.04.2048	USD	30'000			30'000	22'115.68	0.00
4.800 MPLX LP 4.8%/18-15.02.2029	USD	100'000			100'000	86'326.02	0.02
4.900 MPLX LP 4.9%/18-15.04.2058	USD	20'000			20'000	14'581.22	0.00
4.950 MPLX LP 4.95%/22-14.03.2052	USD	66'000			66'000	50'050.57	0.01
5.200 MPLX LP 5.2%/20-01.12.2047	USD	30'000	20'000		50'000	39'210.53	0.01
5.500 MPLX LP 5.5%/18-15.02.2049	USD	30'000	190'000		220'000	181'391.01	0.04
0.900 NASDAQ INC 0.9%/21-30.07.2033	EUR	100'000			100'000	73'521.00	0.02
1.650 NASDAQ INC 1.65%/20-15.01.2031	USD	20'000			20'000	14'025.15	0.00
2.500 NASDAQ INC 2.5%/20-21.12.2040	USD	20'000			20'000	11'653.59	0.00
3.250 NASDAQ INC 3.25%/20-28.04.2050	USD	60'000			60'000	35'925.16	0.01
4.500 NASDAQ INC 4.5%/23-15.02.2032	EUR		100'000		100'000	99'271.22	0.02
5.550 NASDAQ INC 5.55%/23-15.02.2034	USD	100'000		50'000	50'000	44'315.08	0.01
5.650 NASDAQ INC 5.65%/23-28.06.2025	USD	100'000			100'000	88'341.50	0.02
5.950 NASDAQ INC 5.95%/23-15.08.2053	USD		50'000		50'000	45'275.01	0.01
6.100 NASDAQ INC 6.1%/23-28.06.2063	USD		50'000		50'000	45'692.88	0.01
2.950 NATIONAL FUEL GAS CO 2.95%/21-01.03.2031	USD	43'000			43'000	31'584.30	0.01
3.950 NATIONAL FUEL GAS CO 3.95%/17-15.09.2027	USD	5'000			5'000	4'175.65	0.00
5.500 NATIONAL FUEL GAS CO 5.5%/20-15.01.2026	USD	30'000			30'000	26'335.97	0.01
1.000 NATIONAL GRID NA INC 1%/17-12.07.2024	EUR	100'000		100'000			
3.950 NATIONAL OILWELL VARCO 3.95%/12-01.12.2042	USD	40'000			40'000	26'248.19	0.01
4.300 NATIONAL RETAIL PROP INC 4.3%/18-15.10.2028	USD	74'000			74'000	62'559.48	0.01
3.600 NATIONAL RETAIL PROPERTIES 3.6%/16-15.12.2026	USD	58'000			58'000	48'694.08	0.01
2.750 NATIONAL RURAL UTIL COOP 2.75%/22-15.04.2032	USD	100'000			100'000	74'038.62	0.02
4.150 NATIONAL RURAL UTIL COOP 4.15%/22-15.12.2032	USD	30'000			30'000	24'319.93	0.01
4.300 NATIONAL RURAL UTIL COOP 4.3%/19-15.03.2049	USD	40'000			40'000	29'257.46	0.01
4.800 NATIONAL RURAL UTIL COOP 4.8%/22-15.03.2028	USD	100'000			100'000	87'580.87	0.02
1.000 NATIONAL RURAL UTIL COOP S. -D- 1%/21-18.10.2024	USD	60'000		60'000			
1.875 NATIONAL RURAL UTIL COOP S. -D- 1.875%/22-07.02.2025	USD	100'000			100'000	85'235.87	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.050 NATIONAL RURAL UTIL COOP S. -D- 5.05%/23-15.09.2028	USD		100'000		100'000	88'151.29	0.02
5.800 NATIONAL RURAL UTIL COOP S. -D- 5.8%/22-15.01.2033	USD	50'000			50'000	45'528.87	0.01
4.023 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 4.023%/12-01.11.2032	USD	10'000			10'000	8'101.05	0.00
2.850 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.85%/15-27.01.2025	USD		20'000		20'000	17'228.72	0.00
4.450 NBCUNIVERSAL MEDIA 4.45%/12-15.01.2043	USD	38'000			38'000	29'242.75	0.01
0.625 NESTLE HOLDINGS INC 0.625%/21-18.12.2025	GBP	100'000			100'000	103'513.57	0.02
0.875 NESTLE HOLDINGS INC 0.875%/17-18.07.2025	EUR	10'000			10'000	9'194.63	0.00
1.125 NESTLE HOLDINGS INC 1.125%/21-13.07.2026	USD	50'000			50'000	40'407.34	0.01
1.375 NESTLE HOLDINGS INC 1.375%/21-23.06.2033	GBP	100'000			100'000	84'637.12	0.02
0.606 NESTLE HOLDINGS INC -144A- 0.606%/21-14.09.2024	USD	150'000		150'000			
0.625 NESTLE HOLDINGS INC -144A- 0.625%/20-15.01.2026	USD	150'000		150'000			
1.000 NESTLE HOLDINGS INC -144A- 1%/20-15.09.2027	USD		300'000		300'000	232'081.47	0.05
1.250 NESTLE HOLDINGS INC -144A- 1.25%/20-15.09.2030	USD	150'000			150'000	106'236.27	0.02
3.900 NESTLE HOLDINGS INC -144A- 3.9%/18-24.09.2038	USD		150'000		150'000	115'926.81	0.02
4.000 NESTLE HOLDINGS INC -144A- 4%/18-24.09.2048	USD	150'000			150'000	111'006.04	0.02
4.850 NESTLE HOLDINGS INC -144A- 4.85%/23-14.03.2033	USD		150'000		150'000	132'112.51	0.03
4.950 NESTLE HOLDINGS INC -144A- 4.95%/23-14.03.2030	USD	150'000			150'000	133'234.48	0.03
5.000 NESTLE HOLDINGS INC -144A- 5%/23-14.03.2028	USD		150'000		150'000	133'137.98	0.03
2.192 NESTLE HOLDINGS INC 2.192%/21-26.01.2029	CAD	100'000			100'000	59'107.40	0.01
2.375 NETAPP INC 2.375%/20-22.06.2027	USD	14'000			14'000	11'290.13	0.00
2.700 NETAPP INC 2.7%/20-22.06.2030	USD	42'000			42'000	31'708.16	0.01
2.807 NEW ENGLAND POWER CO -144A- 2.807%/20-06.10.2050	USD	27'000			27'000	14'606.61	0.00
5.936 NEW ENGLAND POWER CO -144A- 5.936%/22-25.11.2052	USD	50'000			50'000	44'865.72	0.01
0.250 NEW YORK LIFE GLOBAL FDG 0.25%/21-04.10.2028	EUR		100'000		100'000	82'978.53	0.02
0.750 NEW YORK LIFE GLOBAL FDG 0.75%/21-14.12.2028	GBP		100'000		100'000	92'651.29	0.02
0.850 NEW YORK LIFE GLOBAL FDG -144A- 0.85%/21-15.01.2026	USD		100'000		100'000	81'526.56	0.02
0.950 NEW YORK LIFE GLOBAL FDG -144A- 0.95%/20-24.06.2025	USD		130'000		130'000	108'346.08	0.02
4.550 NEW YORK LIFE GLOBAL FDG -144A- 4.55%/23-28.01.2033	USD	40'000			40'000	33'494.70	0.01
4.850 NEW YORK LIFE GLOBAL FDG -144A- 4.85%/23-09.01.2028	USD	100'000			100'000	87'553.16	0.02
4.900 NEW YORK LIFE GLOBAL FDG -144A- 4.9%/23-13.06.2028	USD	100'000			100'000	87'768.40	0.02
2.000 NEW YORK LIFE GLOBAL FDG 2%/21-17.04.2028	CAD	70'000			70'000	41'210.09	0.01
3.625 NEW YORK LIFE GLOBAL FDG 3.625%/23-09.01.2030	EUR	100'000			100'000	96'375.35	0.02
4.950 NEW YORK LIFE GLOBAL FDG 4.95%/23-07.12.2029	GBP	100'000			100'000	112'373.14	0.02
5.250 NEW YORK LIFE GLOBAL FDG 5.25%/23-30.06.2026	CAD	50'000			50'000	32'851.31	0.01
4.450 NEW YORK LIFE INSURANCE (subordinated) -144A- 4.45%/19-04.04.2069	USD	19'000			19'000	13'419.12	0.00
5.875 NEW YORK LIFE INSURANCE (subordinated) -144A- 5.875%/03-15.05.2033	USD		50'000		50'000	45'525.12	0.01
6.750 NEW YORK LIFE INSURANCE (subordinated) -144A- 6.75%/09-15.11.2039	USD		200'000		200'000	200'168.65	0.04
3.250 NEWMONT / NEWCREST FIN -144A- 3.25%/23-13.05.2030	USD		34'000	34'000			
4.200 NEWMONT / NEWCREST FIN -144A- 4.2%/23-13.05.2050	USD		28'000	28'000			
2.250 NEWMONT CORP 2.25%/20-01.10.2030	USD	32'000			32'000	23'563.73	0.00
2.600 NEWMONT CORP 2.6%/21-15.07.2032	USD	50'000			50'000	36'214.67	0.01
2.800 NEWMONT GOLDCORP CORP 2.8%/19-01.10.2029	USD	50'000			50'000	39'093.11	0.01
5.875 NEWMONT GOLDCORP CORP 5.875%/19-01.04.2035	USD	36'000			36'000	32'609.13	0.01
4.875 NEWMONT MINING 4.875%/12-15.03.2042	USD	50'000			50'000	40'448.75	0.01
6.250 NEWMONT MINING 6.25%/09-01.10.2039	USD	33'000			33'000	30'729.22	0.01
- NEXTERA ENERGY CAPITAL (subordinated) S. -O- FIX-TO-FRN FRN/19-01.05.2079	USD	24'000			24'000	20'325.13	0.00
- NEXTERA ENERGY CAPITAL (subordinated) S. -P- FIX-TO-FRN FRN/21-15.03.2082	USD	20'000			20'000	15'688.27	0.00
1.875 NEXTERA ENERGY CAPITAL 1.875%/21-15.01.2027	USD	50'000			50'000	40'178.03	0.01
1.900 NEXTERA ENERGY CAPITAL 1.9%/21-15.06.2028	USD	40'000			40'000	30'849.59	0.01
2.200 NEXTERA ENERGY CAPITAL 2.2%/19-02.12.2026	AUD	30'000			30'000	16'031.01	0.00
2.250 NEXTERA ENERGY CAPITAL 2.25%/20-01.06.2030	USD	40'000			40'000	29'640.57	0.01
2.440 NEXTERA ENERGY CAPITAL 2.44%/21-15.01.2032	USD	20'000			20'000	14'300.82	0.00
2.750 NEXTERA ENERGY CAPITAL 2.75%/19-01.11.2029	USD	29'000			29'000	22'506.82	0.00
3.000 NEXTERA ENERGY CAPITAL 3%/21-15.01.2052	USD	30'000	26'000		56'000	31'258.69	0.01
3.500 NEXTERA ENERGY CAPITAL 3.5%/19-01.04.2029	USD	5'000			5'000	4'071.48	0.00
3.550 NEXTERA ENERGY CAPITAL 3.55%/17-01.05.2027	USD	21'000			21'000	17'593.05	0.00
4.450 NEXTERA ENERGY CAPITAL 4.45%/22-20.06.2025	USD	100'000			100'000	86'909.16	0.02
4.625 NEXTERA ENERGY CAPITAL 4.625%/22-15.07.2027	USD	100'000			100'000	86'636.21	0.02
4.900 NEXTERA ENERGY CAPITAL 4.9%/23-28.02.2028	USD		64'000		64'000	55'888.42	0.01
5.000 NEXTERA ENERGY CAPITAL 5%/22-15.07.2032	USD	100'000			100'000	85'821.11	0.02
5.000 NEXTERA ENERGY CAPITAL 5%/23-28.02.2030	USD		30'000		30'000	26'189.98	0.01
5.050 NEXTERA ENERGY CAPITAL 5.05%/23-28.02.2033	USD		80'000		80'000	68'679.72	0.01
5.250 NEXTERA ENERGY CAPITAL 5.25%/23-28.02.2053	USD		60'000		60'000	49'057.69	0.01
5.250 NEXTERA ENERGY CAPITAL 5.25%/24-15.03.2034	USD		60'000		60'000	51'857.07	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
- NEXTERA ENERGY CAPITAL HOLDING (subordinated) S. -M- FIX-TO-FLOATERS 4.8%/17-01.12.2077	USD	21'000	30'000		51'000	40'665.48	0.01
4.255 NEXTERA ENERGY CAPITAL S. -J- 4.255%/22-01.09.2024	USD	50'000		50'000			
6.051 NEXTERA ENERGY CAPITAL S. -K- 6.051%/23-01.03.2025	USD		85'000		85'000	75'150.27	0.02
5.749 NEXTERA ENERGY CAPITAL S. -L- 5.749%/23-01.09.2025	USD		170'000		170'000	150'488.27	0.03
7.768 NGPL PIPECO LLC -144A- 7.768%/07-15.12.2037	USD	6'000			6'000	5'823.75	0.00
1.960 NIAGARA MOHAWK POWER -144A- 1.96%/20-27.06.2030	USD	50'000			50'000	35'969.92	0.01
2.759 NIAGARA MOHAWK POWER -144A- 2.759%/22-10.01.2032	USD	20'000	184'000		204'000	147'628.19	0.03
3.025 NIAGARA MOHAWK POWER -144A- 3.025%/20-27.06.2050	USD	30'000			30'000	16'494.42	0.00
5.783 NIAGARA MOHAWK POWER -144A- 5.783%/22-16.09.2052	USD	22'000			22'000	19'245.08	0.00
2.375 NIKE 2.375%/16-01.11.2026	USD	6'000		6'000			
3.625 NIKE 3.625%/13-01.05.2043	USD	4'000			4'000		
3.875 NIKE 3.875%/15-01.11.2045	USD	62'000		62'000			
2.400 NIKE INC 2.4%/20-27.03.2025	USD	24'000		24'000			
3.250 NIKE INC 3.25%/20-27.03.2040	USD	50'000		50'000			
3.375 NIKE INC 3.375%/16-01.11.2046	USD	56'000		56'000			
3.375 NIKE INC 3.375%/20-27.03.2050	USD	36'000		36'000			
4.800 NISOURCE FINANCE 4.8%/13-15.02.2044	USD	29'000			29'000	22'650.45	0.00
5.650 NISOURCE FINANCE 5.65%/13-01.02.2045	USD	21'000			21'000	17'962.55	0.00
0.950 NISOURCE INC 0.95%/20-15.08.2025	USD	52'000			52'000	42'977.40	0.01
1.700 NISOURCE INC 1.7%/20-15.02.2031	USD	20'000			20'000	13'970.75	0.00
2.950 NISOURCE INC 2.95%/19-01.09.2029	USD	24'000			24'000	19'002.04	0.00
3.600 NISOURCE INC 3.6%/20-01.05.2030	USD		300'000		300'000	241'815.08	0.05
3.950 NISOURCE INC 3.95%/17-30.03.2048	USD	50'000			50'000	33'829.70	0.01
4.375 NISOURCE INC 4.375%/17-15.05.2047	USD	53'000			53'000	38'550.08	0.01
5.250 NISOURCE INC 5.25%/12-15.02.2043	USD	27'000			27'000	22'404.26	0.00
5.250 NISOURCE INC 5.25%/23-30.03.2028	USD		100'000		100'000	88'458.63	0.02
1.850 NISSAN MOTOR ACCEPTANCE -144A- 1.85%/21-16.09.2026	USD		100'000		100'000	79'286.33	0.02
5.600 NNN REIT INC 5.6%/23-15.10.2033	USD		100'000		100'000	87'751.46	0.02
5.800 NORDSON CORP 5.8%/23-15.09.2033	USD		100'000		100'000	90'935.47	0.02
3.950 NORFOLK SOUTHERN 3.95%/12-01.10.2042	USD	13'000			13'000	9'387.51	0.00
4.450 NORFOLK SOUTHERN 4.45%/15-15.06.2045	USD	42'000			42'000	31'843.98	0.01
4.837 NORFOLK SOUTHERN 4.837%/12-01.10.2041	USD	33'000			33'000	27'076.42	0.01
2.300 NORFOLK SOUTHERN CORP 2.3%/21-15.05.2031	USD	20'000			20'000	14'699.17	0.00
2.900 NORFOLK SOUTHERN CORP 2.9%/21-25.08.2051	USD	80'000			80'000	45'296.75	0.01
3.000 NORFOLK SOUTHERN CORP 3%/22-15.03.2032	USD	100'000		40'000	60'000	45'413.78	0.01
3.155 NORFOLK SOUTHERN CORP 3.155%/20-15.05.2055	USD	10'000			10'000	5'768.42	0.00
3.700 NORFOLK SOUTHERN CORP 3.7%/22-15.03.2053	USD	60'000			60'000	39'287.11	0.01
3.800 NORFOLK SOUTHERN CORP 3.8%/18-01.08.2028	USD	50'000			50'000	42'121.08	0.01
3.942 NORFOLK SOUTHERN CORP 3.942%/18-01.11.2047	USD	24'000			24'000	16'693.02	0.00
4.050 NORFOLK SOUTHERN CORP 4.05%/18-15.08.2052	USD	10'000			10'000	7'016.95	0.00
4.100 NORFOLK SOUTHERN CORP 4.1%/19-15.05.2049	USD	10'000			10'000	7'150.66	0.00
4.100 NORFOLK SOUTHERN CORP 4.1%/21-15.05.2121	USD	20'000			20'000	12'709.44	0.00
4.550 NORFOLK SOUTHERN CORP 4.55%/22-01.06.2053	USD	50'000			50'000	38'104.15	0.01
4.650 NORFOLK SOUTHERN CORP 4.65%/15-15.01.2046	USD	20'000			20'000	15'600.36	0.00
5.350 NORFOLK SOUTHERN CORP 5.35%/23-01.08.2054	USD		414'000	168'000	246'000	212'529.22	0.04
3.150 NORTHEAST UTILITIES S. -H- 3.15%/15-15.01.2025	USD	8'000			8'000	6'896.63	0.00
3.400 NORTHERN NATURAL GAS CO -144A- 3.4%/21-16.10.2051	USD	14'000			14'000	8'479.19	0.00
3.600 NORTHERN STATES POWER 3.6%/16-15.05.2046	USD	50'000			50'000	33'346.43	0.01
2.600 NORTHERN STATES PWR-MINN 2.6%/20-01.06.2051	USD	14'000			14'000	7'614.32	0.00
2.900 NORTHERN STATES PWR-MINN 2.9%/19-01.03.2050	USD	30'000	50'000		80'000	46'107.44	0.01
3.200 NORTHERN STATES PWR-MINN 3.2%/21-01.04.2052	USD	70'000	70'000		70'000	42'464.81	0.01
3.600 NORTHERN STATES PWR-MINN 3.6%/17-15.09.2047	USD	13'000	50'000		63'000	41'965.18	0.01
4.000 NORTHERN STATES PWR-MINN 4%/15-15.08.2045	USD	13'000	50'000		63'000	44'857.33	0.01
4.500 NORTHERN STATES PWR-MINN 4.5%/22-01.06.2052	USD	30'000	40'000		70'000	53'753.48	0.01
5.100 NORTHERN STATES PWR-MINN 5.1%/23-15.05.2053	USD		50'000		50'000	42'021.15	0.01
5.350 NORTHERN STATES PWR-MINN 5.35%/09-01.11.2039	USD	50'000			50'000	43'447.45	0.01
6.125 NORTHERN TRUST CORP (subordinated) 6.125%/22-02.11.2032	USD	50'000			50'000	46'244.57	0.01
1.950 NORTHERN TRUST CORP 1.95%/20-01.05.2030	USD	34'000			34'000	25'233.60	0.01
3.650 NORTHERN TRUST CORP 3.65%/18-03.08.2028	USD	28'000			28'000	23'574.75	0.00
- NORTHERN TRUST FIX-TO-FRN 3.375%/17-08.05.2032	USD	20'000			20'000	16'334.03	0.00
3.000 NOVARTIS CAPITAL 3%/15-20.11.2025	USD	52'000	40'000		92'000	78'483.45	0.02
3.100 NOVARTIS CAPITAL 3.1%/17-17.05.2027	USD	56'000			56'000	46'919.69	0.01
3.400 NOVARTIS CAPITAL 3.4%/14-06.05.2024	USD	16'000		16'000			
3.700 NOVARTIS CAPITAL 3.7%/12-21.09.2042	USD	38'000			38'000	27'734.83	0.01
4.400 NOVARTIS CAPITAL 4.4%/14-06.05.2044	USD	81'000			81'000	64'914.02	0.01
1.750 NOVARTIS CAPITAL CORP 1.75%/20-14.02.2025	USD	50'000			50'000	42'630.08	0.01
2.000 NOVARTIS CAPITAL CORP 2%/20-14.02.2027	USD	50'000			50'000	40'804.97	0.01
2.200 NOVARTIS CAPITAL CORP 2.2%/20-14.08.2030	USD	10'000			10'000	7'563.83	0.00
2.750 NOVARTIS CAPITAL CORP 2.75%/20-14.08.2050	USD	54'000			54'000	31'683.86	0.01
4.000 NOVARTIS CAPITAL CORP 4%/15-20.11.2045	USD	27'000			27'000	20'214.12	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.950 NSTAR ELECTRIC CO 1.95%/21-15.08.2031	USD	50'000			50'000	35'207.14	0.01
3.100 NSTAR ELECTRIC CO 3.1%/21-01.06.2051	USD	40'000			40'000	23'779.23	0.01
3.200 NSTAR ELECTRIC CO 3.2%/17-15.05.2027	USD	15'000			15'000	12'583.12	0.00
3.250 NSTAR ELECTRIC CO 3.25%/19-15.05.2029	USD	6'000			6'000	4'910.95	0.00
3.950 NSTAR ELECTRIC CO 3.95%/20-01.04.2030	USD	18'000			18'000	14'859.05	0.00
6.400 NUCOR 6.4%/07-01.12.2037	USD	39'000			39'000	37'558.24	0.01
2.700 NUCOR CORP 2.7%/20-01.06.2030	USD	50'000			50'000	38'802.15	0.01
2.979 NUCOR CORP 2.979%/21-15.12.2055	USD	16'000			16'000	9'058.25	0.00
3.125 NUCOR CORP 3.125%/22-01.04.2032	USD	110'000			110'000	84'567.38	0.02
3.950 NUCOR CORP 3.95%/22-23.05.2025	USD	100'000			100'000	86'687.40	0.02
0.584 NVIDIA CORP 0.584%/21-14.06.2024	USD	80'000		80'000			
1.550 NVIDIA CORP 1.55%/21-15.06.2028	USD	141'000			141'000	109'849.79	0.02
2.000 NVIDIA CORP 2%/21-15.06.2031	USD	50'000			50'000	36'781.09	0.01
3.500 NVIDIA CORP 3.5%/20-01.04.2040	USD	21'000			21'000	15'486.89	0.00
3.500 NVIDIA CORP 3.5%/20-01.04.2050	USD	54'000			54'000	37'253.75	0.01
3.700 NVIDIA CORP 3.7%/20-01.04.2060	USD	22'000			22'000	15'236.67	0.00
3.000 NVR INC 3%/20-15.05.2030	USD	35'000			35'000	27'162.18	0.01
5.650 NY STATE ELECTRIC & GAS -144A- 5.65%/23-15.08.2028	USD		330'000	330'000			
4.400 OCCIDENTAL PETROLEUM 4.4%/16-15.04.2046	USD		30'000		30'000	21'195.56	0.00
4.200 OCCIDENTAL PETROLEUM COR 4.2%/18-15.03.2048	USD		20'000		20'000	13'555.13	0.00
5.550 OCCIDENTAL PETROLEUM COR 5.55%/19-15.03.2026	USD		100'000		100'000	88'610.56	0.02
6.200 OCCIDENTAL PETROLEUM COR 6.2%/19-15.03.2040	USD		25'000		25'000	22'345.08	0.00
6.450 OCCIDENTAL PETROLEUM COR 6.45%/19-15.09.2036	USD		50'000		50'000	46'418.53	0.01
6.600 OCCIDENTAL PETROLEUM COR 6.6%/19-15.03.2046	USD		50'000		50'000	46'775.18	0.01
6.625 OCCIDENTAL PETROLEUM COR 6.625%/20-01.09.2030	USD		50'000		50'000	46'331.42	0.01
7.875 OCCIDENTAL PETROLEUM COR 7.875%/19-15.09.2031	USD		230'000		230'000	228'031.89	0.05
7.500 OCCIDENTAL PETROLEUM COR S. -B- 7.5%/19-01.05.2031	USD		30'000		30'000	29'181.75	0.01
5.500 OHIO EDISON CO -144A- 5.5%/22-15.01.2033	USD	40'000			40'000	34'756.96	0.01
6.875 OHIO EDISON CO 6.875%/06-15.07.2036	USD	31'000			31'000	30'150.63	0.01
4.150 OHIO POWER COMPANY S. -N- 4.15%/18-01.04.2048	USD	30'000			30'000	21'150.84	0.00
4.000 OHIO POWER COMPANY S. -O- 4%/19-01.06.2049	USD	30'000			30'000	20'615.86	0.00
2.600 OHIO POWER COMPANY S. -P- 2.6%/20-01.04.2030	USD	50'000			50'000	38'097.35	0.01
1.625 OHIO POWER COMPANY S. -Q- 1.625%/21-15.01.2031	USD	50'000			50'000	35'108.68	0.01
2.900 OHIO POWER COMPANY S. -R- 2.9%/21-01.10.2051	USD	30'000			30'000	16'819.74	0.00
4.500 OMEGA HEALTHCARE 4.5%/15-01.04.2027	USD		220'000		220'000	186'331.31	0.04
3.375 OMEGA HLTHCARE INVESTORS 3.375%/20-01.02.2031	USD	80'000			80'000	59'301.78	0.01
2.450 OMNICOM GROUP INC 2.45%/20-30.04.2030	USD	20'000	196'000		216'000	162'652.96	0.03
4.200 OMNICOM GROUP INC 4.2%/20-01.06.2030	USD	26'000			26'000	21'659.60	0.00
3.750 ONCOR ELEC DELIVERY 3.75%/15-01.04.2045	USD	40'000			40'000	27'934.09	0.01
0.550 ONCOR ELECTRIC DELIVERY 0.55%/21-01.10.2025	USD	40'000			40'000	32'744.47	0.01
4.300 ONCOR ELECTRIC DELIVERY -144A- 4.3%/23-15.05.2028	USD		350'000	350'000			
5.650 ONCOR ELECTRIC DELIVERY -144A- 5.65%/23-15.11.2033	USD		50'000	50'000			
2.700 ONCOR ELECTRIC DELIVERY 2.7%/22-15.11.2051	USD	30'000			30'000	16'405.32	0.00
2.750 ONCOR ELECTRIC DELIVERY 2.75%/20-15.05.2030	USD	80'000			80'000	61'878.39	0.01
3.700 ONCOR ELECTRIC DELIVERY 3.7%/19-15.11.2028	USD	20'000			20'000	16'687.10	0.00
3.800 ONCOR ELECTRIC DELIVERY 3.8%/18-30.09.2047	USD	10'000	50'000		60'000	40'758.66	0.01
3.800 ONCOR ELECTRIC DELIVERY 3.8%/19-01.06.2049	USD	30'000			30'000	20'723.42	0.00
4.300 ONCOR ELECTRIC DELIVERY 4.3%/24-15.05.2028	USD		350'000		350'000	300'505.98	0.06
4.550 ONCOR ELECTRIC DELIVERY 4.55%/12-01.12.2041	USD	8'000			8'000	6'387.52	0.00
4.550 ONCOR ELECTRIC DELIVERY 4.55%/23-15.09.2032	USD	50'000			50'000	42'236.74	0.01
4.600 ONCOR ELECTRIC DELIVERY 4.6%/23-01.06.2052	USD	50'000			50'000	38'716.96	0.01
4.950 ONCOR ELECTRIC DELIVERY 4.95%/23-15.09.2052	USD		50'000		50'000	40'999.80	0.01
5.300 ONCOR ELECTRIC DELIVERY 5.3%/12-01.06.2042	USD	20'000			20'000	17'783.93	0.00
5.350 ONCOR ELECTRIC DELIVERY 5.35%/21-01.10.2052	USD	50'000			50'000	43'680.09	0.01
5.650 ONCOR ELECTRIC DELIVERY 5.65%/24-15.11.2033	USD		50'000		50'000	45'396.86	0.01
4.658 ONE GAS 4.658%/14-01.02.2044	USD	70'000			70'000	54'892.88	0.01
2.000 ONE GAS INC 2%/20-15.05.2030	USD	17'000			17'000	12'445.03	0.00
3.610 ONE GAS INC 3.61%/14-01.02.2024	USD	160'000		160'000			
4.250 ONE GAS INC 4.25%/22-01.09.2032	USD		174'000		174'000	145'075.30	0.03
2.200 ONEOK INC 2.2%/20-15.09.2025	USD	60'000			60'000	50'253.14	0.01
3.400 ONEOK INC 3.4%/19-01.09.2029	USD	68'000			68'000	54'687.81	0.01
4.000 ONEOK INC 4%/17-13.07.2027	USD	10'000			10'000	8'483.74	0.00
4.350 ONEOK INC 4.35%/19-15.03.2029	USD	18'000			18'000	15'259.16	0.00
4.450 ONEOK INC 4.45%/19-01.09.2049	USD		190'000		190'000	133'428.00	0.03
4.500 ONEOK INC 4.5%/20-15.03.2050	USD	22'000			22'000	15'498.07	0.00
4.550 ONEOK INC 4.55%/18-15.07.2028	USD	23'000			23'000	19'787.11	0.00
4.950 ONEOK INC 4.95%/17-13.07.2047	USD	22'000			22'000	16'676.26	0.00
5.200 ONEOK INC 5.2%/18-15.07.2048	USD	42'000			42'000	33'389.20	0.01
5.550 ONEOK INC 5.55%/23-01.11.2026	USD		50'000		50'000	44'344.58	0.01
6.000 ONEOK INC 6%/05-15.06.2035	USD	40'000			40'000	35'489.99	0.01
6.050 ONEOK INC 6.05%/23-01.09.2033	USD		80'000		80'000	72'585.28	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.100 ONEOK INC 6.1%/22-15.11.2032	USD	50'000			50'000	45'602.09	0.01
6.625 ONEOK INC 6.625%/23-01.09.2053	USD		50'000		50'000	47'384.34	0.01
7.150 ONEOK INC 7.15%/20-15.01.2051	USD	10'000	24'000		34'000	33'203.28	0.01
4.900 ONEOK PARTNERS 4.9%/15-15.03.2025	USD	13'000			13'000	11'361.41	0.00
6.200 ONEOK PARTNERS 6.2%/13-15.09.2043	USD	39'000			39'000	35'051.22	0.01
6.125 ONEOK PARTNERS LP 6.125%/11-01.02.2041	USD	30'000			30'000	26'843.63	0.01
2.650 ORACLE 2.65%/16-15.07.2026	USD	100'000			100'000	82'938.97	0.02
2.950 ORACLE 2.95%/15-15.05.2025	USD	80'000			80'000	68'367.07	0.01
3.850 ORACLE 3.85%/16-15.07.2036	USD	46'000			46'000	34'050.36	0.01
3.900 ORACLE 3.9%/15-15.05.2035	USD	33'000			33'000	24'942.87	0.01
4.000 ORACLE 4%/16-15.07.2046	USD	90'000	42'000		132'000	89'407.40	0.02
4.125 ORACLE 4.125%/15-15.05.2045	USD	58'000			58'000	40'349.58	0.01
4.375 ORACLE 4.375%/15-15.05.2055	USD	56'000			56'000	38'639.31	0.01
4.500 ORACLE 4.5%/14-08.07.2044	USD	74'000			74'000	54'690.59	0.01
5.375 ORACLE 5.375%/11-15.07.2040	USD	165'000			165'000	138'962.85	0.03
6.125 ORACLE 6.125%/09-08.07.2039	USD	61'000			61'000	55'275.95	0.01
6.500 ORACLE 6.5%/08-15.04.2038	USD	38'000	160'000		198'000	186'213.73	0.04
1.650 ORACLE CORP 1.65%/21-25.03.2026	USD	50'000	80'000		130'000	106'321.90	0.02
2.300 ORACLE CORP 2.3%/21-25.03.2028	USD	100'000	72'000		172'000	135'690.00	0.03
2.500 ORACLE CORP 2.5%/20-01.04.2025	USD	150'000			150'000	127'928.22	0.03
2.800 ORACLE CORP 2.8%/20-01.04.2027	USD	80'000			80'000	65'706.12	0.01
2.875 ORACLE CORP 2.875%/21-25.03.2031	USD	100'000			100'000	75'963.36	0.02
2.950 ORACLE CORP 2.95%/17-15.11.2024	USD	94'000			94'000	81'180.26	0.02
2.950 ORACLE CORP 2.95%/20-01.04.2030	USD	114'000			114'000	88'533.38	0.02
3.250 ORACLE CORP 3.25%/17-15.11.2027	USD	104'000			104'000	85'871.73	0.02
3.400 ORACLE CORP 3.4%/14-08.07.2024	USD	100'000		100'000			
3.600 ORACLE CORP 3.6%/20-01.04.2040	USD	190'000			190'000	129'174.59	0.03
3.600 ORACLE CORP 3.6%/20-01.04.2050	USD	146'000	200'000		346'000	214'432.68	0.05
3.650 ORACLE CORP 3.65%/21-25.03.2041	USD	125'000			125'000	84'650.59	0.02
3.800 ORACLE CORP 3.8%/17-15.11.2037	USD	60'000			60'000	43'455.59	0.01
3.850 ORACLE CORP 3.85%/20-01.04.2060	USD	106'000	100'000	50'000	156'000	95'426.57	0.02
3.950 ORACLE CORP 3.95%/21-25.03.2051	USD	96'000			96'000	63'005.83	0.01
4.000 ORACLE CORP 4%/17-15.11.2047	USD	93'000			93'000	62'611.33	0.01
4.100 ORACLE CORP 4.1%/21-25.03.2061	USD	56'000			56'000	36'092.50	0.01
4.300 ORACLE CORP 4.3%/14-08.07.2034	USD	63'000			63'000	50'298.78	0.01
4.650 ORACLE CORP 4.65%/23-06.05.2030	USD	100'000			100'000	85'662.60	0.02
4.900 ORACLE CORP 4.9%/23-06.02.2033	USD		180'000		180'000	153'043.89	0.03
5.550 ORACLE CORP 5.55%/23-06.02.2053	USD		200'000		200'000	168'566.35	0.04
6.150 ORACLE CORP 6.15%/22-09.11.2029	USD	50'000			50'000	46'035.19	0.01
6.250 ORACLE CORP 6.25%/22-09.11.2032	USD	70'000			70'000	65'086.24	0.01
6.900 ORACLE CORP 6.9%/22-09.11.2052	USD	90'000			90'000	89'417.02	0.02
2.056 OTIS WORLDWIDE CORP 2.056%/20-05.04.2025	USD	50'000			50'000	42'408.93	0.01
2.293 OTIS WORLDWIDE CORP 2.293%/20-05.04.2027	USD	28'000			28'000	22'782.98	0.00
2.565 OTIS WORLDWIDE CORP 2.565%/20-15.02.2030	USD	59'000			59'000	45'247.77	0.01
3.112 OTIS WORLDWIDE CORP 3.112%/20-15.02.2040	USD	43'000			43'000	28'789.62	0.01
3.362 OTIS WORLDWIDE CORP 3.362%/20-15.02.2050	USD	20'000			20'000	12'737.55	0.00
5.250 OTIS WORLDWIDE CORP 5.25%/23-16.08.2028	USD		50'000		50'000	44'405.25	0.01
6.250 OVINTIV INC 6.25%/23-15.07.2033	USD		50'000		50'000	45'268.99	0.01
7.100 OVINTIV INC 7.1%/23-15.07.2053	USD		40'000		40'000	38'390.27	0.01
3.875 OWENS CORNING 3.875%/20-01.06.2030	USD	30'000			30'000	24'350.06	0.01
3.950 OWENS CORNING 3.95%/19-15.08.2029	USD	50'000			50'000	41'533.13	0.01
4.300 OWENS CORNING 4.3%/17-15.07.2047	USD	16'000			16'000	11'544.99	0.00
4.400 OWENS CORNING 4.4%/18-30.01.2048	USD	12'000			12'000	8'690.08	0.00
7.000 OWENS CORNING 7%/06-01.12.2036	USD		50'000		50'000	48'904.20	0.01
4.250 PAC GAS & ELECTRIC 4.25%/15-15.03.2046	USD		62'000		62'000	41'767.11	0.01
5.200 PACCAR FINANCIAL CORP 5.2%/23-09.11.2026	USD		50'000		50'000	44'409.70	0.01
0.500 PACCAR FINANCIAL CORP S. -P- 0.5%/21-09.08.2024	USD	50'000		50'000			
2.000 PACCAR FINANCIAL CORP S. -Q- 2%/22-04.02.2027	USD	100'000			100'000	81'237.99	0.02
4.450 PACCAR FINANCIAL CORP S. -Q- 4.45%/23-30.03.2026	USD		100'000		100'000	87'281.50	0.02
3.300 PACIFIC GAS & ELECTRIC 3.3%/20-01.08.2040	USD		104'000		104'000	66'020.82	0.01
3.500 PACIFIC GAS & ELECTRIC 3.5%/20-01.08.2050	USD		98'000		98'000	58'053.64	0.01
3.950 PACIFIC GAS & ELECTRIC 3.95%/18-01.12.2047	USD		100'000		100'000	63'944.02	0.01
4.000 PACIFIC GAS & ELECTRIC 4%/16-01.12.2046	USD		128'000		128'000	82'067.71	0.02
4.200 PACIFIC GAS & ELECTRIC 4.2%/21-01.06.2041	USD		98'000		98'000	67'800.81	0.01
4.200 PACIFIC GAS & ELECTRIC 4.2%/22-01.03.2029	USD		142'000		142'000	117'968.50	0.02
4.500 PACIFIC GAS & ELECTRIC 4.5%/20-01.07.2040	USD		200'000		200'000	147'956.69	0.03
4.950 PACIFIC GAS & ELECTRIC 4.95%/20-01.07.2050	USD		193'000		193'000	144'334.57	0.03
5.900 PACIFIC GAS & ELECTRIC 5.9%/22-15.06.2032	USD		22'000		22'000	19'469.82	0.00
6.100 PACIFIC GAS & ELECTRIC 6.1%/23-15.01.2029	USD		328'000		328'000	295'608.64	0.06
6.700 PACIFIC GAS & ELECTRIC 6.7%/23-01.04.2053	USD		40'000		40'000	37'771.78	0.01
6.750 PACIFIC GAS & ELECTRIC 6.75%/23-15.01.2053	USD		100'000		100'000	94'378.91	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
2.700	PACIFICORP 2.7%/20-15.09.2030	USD		90'000		90'000	68'000.39	0.01
2.900	PACIFICORP 2.9%/21-15.06.2052	USD	50'000			50'000	26'835.63	0.01
3.300	PACIFICORP 3.3%/20-15.03.2051	USD	10'000			10'000	5'774.56	0.00
3.600	PACIFICORP 3.6%/14-01.04.2024	USD	45'000		45'000			
4.100	PACIFICORP 4.1%/12/01.02.2042	USD	2'000	100'000		102'000	71'187.53	0.02
4.125	PACIFICORP 4.125%/18-15.01.2049	USD	10'000	40'000		50'000	34'334.66	0.01
4.150	PACIFICORP 4.15%/19-15.02.2050	USD	8'000			8'000	5'467.80	0.00
5.350	PACIFICORP 5.35%/22-01.12.2053	USD	34'000			34'000	27'496.43	0.01
5.450	PACIFICORP 5.45%/24-15.02.2034	USD		100'000		100'000	86'856.14	0.02
5.500	PACIFICORP 5.5%/23-15.05.2054	USD		160'000		160'000	131'491.63	0.03
5.750	PACIFICORP 5.75%/07-01.04.2037	USD	36'000			36'000	31'511.47	0.01
5.800	PACIFICORP 5.8%/24-15.01.2055	USD		60'000		60'000	51'068.50	0.01
6.000	PACIFICORP 6%/09-15.01.2039	USD	44'000			44'000	39'783.07	0.01
6.250	PACIFICORP 6.25%/07-15.10.2037	USD	25'000			25'000	23'011.01	0.00
6.350	PACIFICORP 6.35%/08-15.07.2038	USD	22'000			22'000	20'349.73	0.00
7.700	PACIFICORP 7.7%/01-15.11.2031	USD	19'000			19'000	19'163.10	0.00
3.050	PACKAGING CORP OF AMERIC 3.05%/21-01.10.2051	USD	120'000			120'000	70'413.10	0.01
5.700	PACKAGING CORP OF AMERIC 5.7%/23-01.12.2033	USD		22'000		22'000	19'812.09	0.00
4.450	PARKER-HANNIFIN -144A- S. -A- 4.45%/14-21.11.2044	USD	40'000			40'000	30'897.60	0.01
3.250	PARKER-HANNIFIN CORP 3.25%/17-01.03.2027	USD	26'000			26'000	21'777.15	0.00
3.250	PARKER-HANNIFIN CORP 3.25%/19-14.06.2029	USD	46'000			46'000	37'271.00	0.01
3.650	PARKER-HANNIFIN CORP 3.65%/22-15.06.2024	USD	50'000		50'000			
4.000	PARKER-HANNIFIN CORP 4%/19-14.06.2049	USD	35'000			35'000	25'146.78	0.01
4.100	PARKER-HANNIFIN CORP 4.1%/17-01.03.2047	USD	10'000			10'000	7'230.80	0.00
4.250	PARKER-HANNIFIN CORP 4.25%/22-15.09.2027	USD	56'000			56'000	48'208.27	0.01
4.500	PARKER-HANNIFIN CORP 4.5%/22-15.09.2029	USD	42'000			42'000	36'167.18	0.01
6.250	PARKER-HANNIFIN CORP S. -A- 6.25%/08-15.05.2038	USD		100'000		100'000	94'683.28	0.02
4.200	PARKER-HANNIFIN S. -A- 4.2%/14-21.11.2034	USD	16'000			16'000	12'972.89	0.00
2.300	PAYPAL HOLDINGS INC 2.3%/20-01.06.2030	USD	39'000	21'000		60'000	44'943.40	0.01
2.650	PAYPAL HOLDINGS INC 2.65%/19-01.10.2026	USD		50'000		50'000	41'515.95	0.01
2.850	PAYPAL HOLDINGS INC 2.85%/19-01.10.2029	USD	80'000			80'000	62'818.83	0.01
3.250	PAYPAL HOLDINGS INC 3.25%/20-01.06.2050	USD		30'000		30'000	18'376.97	0.00
4.400	PAYPAL HOLDINGS INC 4.4%/22-01.06.2032	USD	100'000			100'000	84'462.33	0.02
5.050	PAYPAL HOLDINGS INC 5.05%/22-01.06.2052	USD	50'000			50'000	41'312.64	0.01
4.150	PECO ENERGY 4.15%/14-01.10.2044	USD	32'000			32'000	23'540.17	0.00
3.900	PECO ENERGY CO 3.9%/18-01.03.2048	USD	50'000			50'000	35'418.78	0.01
4.375	PECO ENERGY CO 4.375%/22-15.08.2052	USD	40'000			40'000	30'031.52	0.01
4.600	PECO ENERGY CO 4.6%/22-15.05.2052	USD	36'000			36'000	28'226.28	0.01
4.900	PECO ENERGY CO 4.9%/23-15.06.2033	USD		100'000	50'000	50'000	43'587.02	0.01
3.250	PENNSYLVANIA ELECTRIC CO -144A- 3.25%/17-15.03.2028	USD	200'000			200'000	162'464.37	0.03
3.600	PENNSYLVANIA ELECTRIC CO -144A- 3.6%/19-01.06.2029	USD	30'000			30'000	24'383.09	0.01
5.150	PENNSYLVANIA ELECTRIC CO -144A- 5.15%/23-30.03.2026	USD		100'000	100'000			
2.375	PEPSICO 2.375%16-06.10.2026	USD	20'000			20'000	16'592.14	0.00
3.450	PEPSICO 3.45%16-06.10.2046	USD	50'000			50'000	34'085.67	0.01
3.500	PEPSICO 3.5%/15-17.07.2025	USD		28'000		28'000	24'151.68	0.01
3.600	PEPSICO 3.6%/14-01.03.2024	USD	50'000		50'000			
5.500	PEPSICO 5.5%/10-15.01.2040	USD		160'000		160'000	147'109.77	0.03
0.250	PEPSICO INC 0.25%/20-06.05.2024	EUR	100'000		100'000			
0.500	PEPSICO INC 0.5%/20-06.05.2028	EUR	108'000			108'000	92'249.33	0.02
0.750	PEPSICO INC 0.75%/19-18.03.2027	EUR		100'000		100'000	88'454.85	0.02
0.875	PEPSICO INC 0.875%/19-16.10.2039	EUR	100'000			100'000	66'932.65	0.01
1.400	PEPSICO INC 1.4%/20-25.02.2031	USD	100'000			100'000	70'398.20	0.01
1.625	PEPSICO INC 1.625%/20-01.05.2030	USD	20'000			20'000	14'639.67	0.00
1.950	PEPSICO INC 1.95%/21-21.10.2031	USD	26'000	120'000		146'000	105'237.35	0.02
2.250	PEPSICO INC 2.25%/20-19.03.2025	USD	15'000	20'000		35'000	29'931.04	0.01
2.625	PEPSICO INC 2.625%/19-29.07.2029	USD	30'000			30'000	23'798.07	0.01
2.625	PEPSICO INC 2.625%/20-19.03.2027	USD	20'000			20'000	16'559.33	0.00
2.625	PEPSICO INC 2.625%/21-21.10.2041	USD	20'000			20'000	12'619.97	0.00
2.750	PEPSICO INC 2.75%/20-19.03.2030	USD	62'000			62'000	48'702.70	0.01
2.750	PEPSICO INC 2.75%/21-10.2051	USD	50'000			50'000	28'930.66	0.01
2.875	PEPSICO INC 2.875%/19-15.10.2049	USD	30'000			30'000	18'173.98	0.00
3.000	PEPSICO INC 3%/17-15.10.2027	USD	60'000			60'000	49'805.85	0.01
3.200	PEPSICO INC 3.2%/22-22.07.2029	GBP	100'000			100'000	104'832.37	0.02
3.500	PEPSICO INC 3.5%/20-19.03.2040	USD	30'000			30'000	21'689.13	0.00
3.600	PEPSICO INC 3.6%/22-18.02.2028	USD	50'000			50'000	42'332.21	0.01
3.625	PEPSICO INC 3.625%/20-19.03.2050	USD	28'000			28'000	19'422.22	0.00
3.875	PEPSICO INC 3.875%/20-19.03.2060	USD	62'000			62'000	43'594.93	0.01
4.000	PEPSICO INC 4%/12-05.03.2042	USD	50'000			50'000	38'960.25	0.01
4.000	PEPSICO INC 4%/17-02.05.2047	USD	40'000			40'000	29'707.46	0.01
4.250	PEPSICO INC 4.25%/14-22.10.2044	USD		24'000		24'000	18'324.35	0.00
4.550	PEPSICO INC 4.55%/23-13.02.2026	USD		100'000	100'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.650 PEPSICO INC 4.65%/23-15.02.2053	USD		50'000		50'000	40'917.56	0.01
5.125 PEPSICO INC 5.125%/23-10.11.2026	USD		50'000		50'000	44'315.59	0.01
5.250 PEPSICO INC 5.25%/23-10.11.2025	USD		50'000		50'000	44'213.92	0.01
0.850 PERKINELMER INC 0.85%/21-15.09.2024	USD	70'000		70'000			
1.900 PERKINELMER INC 1.9%/21-15.09.2028	USD	50'000			50'000	38'035.23	0.01
2.550 PERKINELMER INC 2.55%/21-15.03.2031	USD	10'000			10'000	7'375.17	0.00
3.625 PERKINELMER INC 3.625%/21-15.03.2051	USD	46'000			46'000	28'185.68	0.01
1.250 PERNOD RIC INTL FIN LLC -144A- 1.25%/20-01.04.2028	USD		300'000		300'000	227'632.90	0.05
1.000 PFIZER 1%/17-03.06.2027	EUR		100'000		100'000	89'426.81	0.02
3.000 PFIZER 3%/16-15.12.2026	USD	100'000			100'000	83'963.36	0.02
4.125 PFIZER 4.125%/16-15.12.2046	USD	100'000		70'000	30'000	22'153.16	0.00
4.300 PFIZER 4.3%/13-15.06.2043	USD	70'000			70'000	53'919.77	0.01
4.400 PFIZER 4.4%/14-15.05.2044	USD	80'000			80'000	63'283.30	0.01
5.950 PFIZER 5.95%/07-01.04.2037	USD	60'000	178'000		238'000	223'606.63	0.05
6.500 PFIZER 6.5%/03-01.02.2034	USD	17'000			17'000	16'477.25	0.00
7.200 PFIZER 7.2%/09-15.03.2039	USD		150'000		150'000	156'954.20	0.03
1.750 PFIZER INC 1.75%/21-18.08.2031	USD	50'000			50'000	35'475.82	0.01
2.550 PFIZER INC 2.55%/20-28.05.2040	USD	70'000			70'000	43'195.49	0.01
2.700 PFIZER INC 2.7%/20-28.05.2050	USD	70'000			70'000	40'579.99	0.01
3.450 PFIZER INC 3.45%/19-15.03.2029	USD	100'000			100'000	82'773.91	0.02
3.600 PFIZER INC 3.6%/18-15.09.2028	USD		50'000		50'000	42'056.02	0.01
3.900 PFIZER INC 3.9%/19-15.03.2039	USD	70'000		30'000	40'000	30'029.83	0.01
4.000 PFIZER INC 4%/19-15.03.2049	USD	100'000			100'000	72'710.93	0.02
4.100 PFIZER INC 4.1%/18-15.09.2038	USD	70'000			70'000	54'772.03	0.01
4.200 PFIZER INC 4.2%/18-15.09.2048	USD	60'000			60'000	44'903.63	0.01
6.600 PHARMACIA LLC 6.6%/00-01.12.2028	USD		100'000		100'000	94'296.29	0.02
6.375 PHILIP MORRIS 6.375%/08-16.05.2038	USD	57'000			57'000	54'166.99	0.01
2.750 PHILIP MORRIS INTERNATIONAL 2.75%/16-25.02.2026	USD	103'000			103'000	86'630.26	0.02
2.875 PHILIP MORRIS INTERNATIONAL 2.875%/14-03.03.2026	EUR	100'000			100'000	93'808.24	0.02
4.250 PHILIP MORRIS INTERNATIONAL 4.25%/14-10.11.2044	USD	53'000			53'000	38'477.83	0.01
4.375 PHILIP MORRIS INTERNATIONAL 4.375%/11-15.11.2041	USD	35'000			35'000	26'193.66	0.01
4.875 PHILIP MORRIS INTERNATIONAL 4.875%/13-15.11.2043	USD	35'000			35'000	27'696.99	0.01
0.800 PHILIP MORRIS INTL INC 0.8%/19-01.08.2031	EUR	100'000			100'000	76'614.11	0.02
0.875 PHILIP MORRIS INTL INC 0.875%/20-01.05.2026	USD	54'000			54'000	43'444.89	0.01
1.750 PHILIP MORRIS INTL INC 1.75%/20-01.11.2030	USD	10'000			10'000	7'113.26	0.00
2.100 PHILIP MORRIS INTL INC 2.1%/20-01.05.2030	USD	20'000			20'000	14'840.98	0.00
3.125 PHILIP MORRIS INTL INC 3.125%/17-02.03.2028	USD	40'000			40'000	32'716.22	0.01
3.375 PHILIP MORRIS INTL INC 3.375%/19-15.08.2029	USD	56'000			56'000	45'271.55	0.01
3.875 PHILIP MORRIS INTL INC 3.875%/12-21.08.2042	USD	50'000			50'000	34'698.93	0.01
4.500 PHILIP MORRIS INTL INC 4.5%/12-20.03.2042	USD	20'000	40'000		60'000	45'609.71	0.01
4.875 PHILIP MORRIS INTL INC 4.875%/23-13.02.2026	USD	100'000			100'000	87'624.17	0.02
4.875 PHILIP MORRIS INTL INC 4.875%/23-15.02.2028	USD	480'000			480'000	420'195.32	0.09
5.000 PHILIP MORRIS INTL INC 5%/22-17.11.2025	USD	100'000			100'000	87'758.11	0.02
5.125 PHILIP MORRIS INTL INC 5.125%/22-17.11.2027	USD	50'000			50'000	44'094.20	0.01
5.125 PHILIP MORRIS INTL INC 5.125%/23-15.02.2030	USD		100'000	40'000	60'000	52'577.05	0.01
5.250 PHILIP MORRIS INTL INC 5.25%/23-07.09.2028	USD		50'000		50'000	44'347.53	0.01
5.375 PHILIP MORRIS INTL INC 5.375%/23-15.02.2033	USD		290'000		290'000	254'338.41	0.05
5.625 PHILIP MORRIS INTL INC 5.625%/22-17.11.2029	USD	78'000			78'000	70'332.13	0.01
5.750 PHILIP MORRIS INTL INC 5.75%/22-17.11.2032	USD	130'000		80'000	50'000	44'875.54	0.01
0.900 PHILLIPS 66 0.9%/20-15.02.2024	USD	50'000		50'000			
1.300 PHILLIPS 66 1.3%/20-15.02.2026	USD	32'000			32'000	26'082.90	0.01
3.150 PHILLIPS 66 -144A- 3.15%/22-15.12.2029	USD	100'000		100'000			
2.150 PHILLIPS 66 2.15%/20-15.12.2030	USD	106'000			106'000	77'559.20	0.02
3.150 PHILLIPS 66 3.15%/23-15.12.2029	USD		100'000		100'000	79'396.21	0.02
3.300 PHILLIPS 66 3.3%/21-15.03.2052	USD	40'000			40'000	24'089.13	0.01
3.850 PHILLIPS 66 3.85%/20-09.04.2025	USD	46'000			46'000	39'810.45	0.01
4.650 PHILLIPS 66 4.65%/14-15.11.2034	USD	33'000			33'000	27'272.80	0.01
4.875 PHILLIPS 66 4.875%/14-15.11.2044	USD	48'000			48'000	38'580.37	0.01
4.950 PHILLIPS 66 4.95%/23-01.12.2027	USD		100'000		100'000	87'863.46	0.02
5.875 PHILLIPS 66 5.875%/12-01.05.2042	USD	36'000			36'000	32'674.21	0.01
2.500 PIEDMONT NATURAL GAS CO 2.5%/21-15.03.2031	USD	40'000		20'000	20'000	14'729.63	0.00
3.350 PIEDMONT NATURAL GAS CO 3.35%/20-01.06.2050	USD	18'000			18'000	10'532.88	0.00
3.500 PIEDMONT NATURAL GAS CO 3.5%/19-01.06.2029	USD		110'000		110'000	89'179.02	0.02
3.640 PIEDMONT NATURAL GAS CO 3.64%/16-01.11.2046	USD		48'000		48'000	29'781.55	0.01
5.050 PIEDMONT NATURAL GAS CO 5.05%/22-15.05.2052	USD	36'000		10'000	26'000	20'630.05	0.00
3.150 PIEDMONT OPERATING PARTN 3.15%/20-15.08.2030	USD	14'000			14'000	9'458.32	0.00
9.250 PIEDMONT OPERATING PARTN 9.25%/23-20.07.2028	USD		100'000		100'000	92'814.72	0.02
4.450 PIEDMONT OPERATING PARTNERSHIP 4.45%/14-15.03.2024	USD	17'000		17'000			
4.572 PINE STREET TRUST I -144A- 4.572%/19-15.02.2029	USD	100'000			100'000	83'241.16	0.02
1.125 PIONEER NATURAL RESOURCE 1.125%/21-15.01.2026	USD	73'000			73'000	59'633.17	0.01
1.900 PIONEER NATURAL RESOURCE 1.9%/20-15.08.2030	USD		170'000		170'000	124'784.36	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.100 PNC BANK NA 3.1%/17-25.10.2027	USD		250'000		250'000	204'508.61	0.04
3.250 PNC BANK NA 3.25%/18-22.01.2028	USD		250'000		250'000	204'423.96	0.04
3.900 PNC FINANCIAL 3.9%/14-29.04.2024	USD	24'000		24'000			
1.150 PNC FINANCIAL SERVICES 1.15%/21-13.08.2026	USD	50'000			50'000	39'954.54	0.01
2.550 PNC FINANCIAL SERVICES 2.55%/20-22.01.2030	USD	200'000		100'000	100'000	75'561.35	0.02
3.150 PNC FINANCIAL SERVICES 3.15%/17-19.05.2027	USD		360'000		360'000	298'358.08	0.06
3.450 PNC FINANCIAL SERVICES 3.45%/19-23.04.2029	USD	99'000			99'000	80'495.75	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/22-02.12.2028	USD	100'000			100'000	88'011.25	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/22-28.10.2033	USD	110'000			110'000	99'436.83	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-12.06.2029	USD		90'000		90'000	79'753.26	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-20.10.2027	USD		200'000		200'000	180'815.43	0.04
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-20.10.2034	USD		100'000		100'000	95'450.17	0.02
- PNC FINANCIAL SERVICES FIX-TO-FRN FRN/23-24.01.2034	USD		53'000		53'000	44'838.98	0.01
4.150 POTOMAC ELECTRIC POWER 4.15%/13-15.03.2043	USD	50'000		30'000	20'000	14'800.10	0.00
1.200 PPG INDUSTRIES INC 1.2%/21-15.03.2026	USD	20'000			20'000	16'277.25	0.00
2.800 PPG INDUSTRIES INC 2.8%/19-15.08.2029	USD	59'000			59'000	46'567.09	0.01
3.750 PPG INDUSTRIES INC 3.75%/18-15.03.2028	USD	50'000			50'000	42'164.69	0.01
3.950 PPL ELECTRIC UTILITIES 3.95%/17-01.06.2047	USD	20'000		20'000			
4.150 PPL ELECTRIC UTILITIES 4.15%/15-01.10.2045	USD	4'000		4'000			
2.650 PRAXAIR 2.65%/15-05.02.2025	USD	70'000		60'000	10'000	8'599.93	0.00
3.650 PRICELINE GROUP 3.65%/15-15.03.2025	USD	116'000			116'000	100'444.43	0.02
1.150 PRICOA GLOBAL FUNDING 1 -144A- 1.15%/21-06.12.2024	USD	150'000			150'000	127'917.02	0.03
1.200 PRICOA GLOBAL FUNDING 1 -144A- 1.2%/21-01.09.2026	USD		300'000		300'000	239'841.56	0.05
2.800 PRIMERICA INC 2.8%/21-19.11.2031	USD	40'000			40'000	29'232.50	0.01
4.625 PRINCIPAL FINANCIAL 4.625%/12-15.09.2042	USD	2'000			2'000	1'578.56	0.00
3.400 PRINCIPAL FINANCIAL GROU 3.4%/15-15.05.2025	USD	84'000			84'000	72'242.97	0.02
4.300 PRINCIPAL FINANCIAL GROU 4.3%/16-15.11.2046	USD	30'000			30'000	21'877.09	0.00
4.350 PRINCIPAL FINANCIAL GROU 4.35%/12-15.05.2043	USD	3'000			3'000	2'295.81	0.00
3.700 PRINCIPAL FINANCIAL GRP 3.7%/19-15.05.2029	USD		100'000		100'000	82'140.52	0.02
5.375 PRINCIPAL FINANCIAL GRP 5.375%/23-15.03.2033	USD		40'000		40'000	35'493.03	0.01
0.750 PRINCIPAL LFE GLB FND II -144A- 0.75%/21-23.08.2024	USD	50'000		50'000			
1.250 PRINCIPAL LFE GLB FND II -144A- 1.25%/20-23.06.2025	USD	10'000	280'000	290'000			
1.250 PRINCIPAL LFE GLB FND II -144A- 1.25%/21-16.08.2026	USD	50'000			50'000	39'855.76	0.01
1.375 PRINCIPAL LFE GLB FND II -144A- 1.375%/22-10.01.2025	USD	80'000		80'000			
1.500 PRINCIPAL LFE GLB FND II -144A- 1.5%/20-27.08.2030	USD	10'000			10'000	6'954.82	0.00
1.500 PRINCIPAL LFE GLB FND II -144A- 1.5%/21-17.11.2026	USD	40'000			40'000	32'019.57	0.01
2.500 PRINCIPAL LFE GLB FND II -144A- 2.5%/19-16.09.2029	USD	8'000			8'000	6'110.14	0.00
3.000 PRINCIPAL LIFE GLOBAL FUNDING II -144A- T. -19- 3%/16-18.04.2016	USD		290'000		290'000	242'729.12	0.05
2.450 PROCTER & GAMBLE 2.45%/16-03.11.2026	USD	52'000			52'000	43'256.24	0.01
4.875 PROCTER & GAMBLE CO (reg. -S-) 4.875%/07-11.05.2027	EUR	73'000			73'000	73'137.17	0.02
3.250 PROCTER & GAMBLE CO 3.25%/23-02.08.2031	EUR		100'000		100'000	95'916.06	0.02
0.550 PROCTER & GAMBLE CO/THE 0.55%/20-29.10.2025	USD	120'000		120'000			
0.900 PROCTER & GAMBLE CO/THE 0.9%/21-04.11.2041	EUR	100'000			100'000	64'773.38	0.01
1.000 PROCTER & GAMBLE CO/THE 1%/21-23.04.2026	USD	50'000		50'000			
1.200 PROCTER & GAMBLE CO/THE 1.2%/20-29.10.2030	USD	10'000			10'000	7'081.42	0.00
1.875 PROCTER & GAMBLE CO/THE 1.875%/18-30.10.2038	EUR		100'000		100'000	79'882.56	0.02
1.900 PROCTER & GAMBLE CO/THE 1.9%/22-01.02.2027	USD	100'000			100'000	81'582.80	0.02
2.300 PROCTER & GAMBLE CO/THE 2.3%/22-01.02.2032	USD	100'000			100'000	75'098.43	0.02
3.250 PROCTER & GAMBLE CO/THE 3.25%/23-02.08.2026	EUR		100'000		100'000	95'087.99	0.02
3.500 PROCTER & GAMBLE CO/THE 3.5%/17-25.10.2047	USD	8'000			8'000	5'662.62	0.00
3.550 PROCTER & GAMBLE CO/THE 3.55%/20-25.03.2040	USD	65'000			65'000	48'996.83	0.01
3.600 PROCTER & GAMBLE CO/THE 3.6%/20-25.03.2050	USD	42'000			42'000	30'338.12	0.01
4.100 PROCTER & GAMBLE CO/THE 4.1%/23-26.01.2026	USD	50'000			50'000	43'535.14	0.01
7.750 PROGRESS ENERGY 7.75%/01-01.03.2031	USD	6'000			6'000	5'967.77	0.00
6.000 PROGRESS ENERGY INC 6%/09-01.12.2039	USD	6'000	60'000		66'000	58'586.31	0.01
7.000 PROGRESS ENERGY INC 7%/01-30.10.2031	USD	43'000			43'000	41'785.06	0.01
4.125 PROGRESSIVE 4.125%/17-15.04.2047	USD	60'000			60'000	44'370.39	0.01
2.450 PROGRESSIVE CORP 2.45%/16-15.01.2027	USD	26'000			26'000	21'362.49	0.00
3.000 PROGRESSIVE CORP 3%/22-15.03.2032	USD	14'000			14'000	10'665.07	0.00
3.200 PROGRESSIVE CORP 3.2%/20-26.03.2030	USD	18'000			18'000	14'319.00	0.00
3.700 PROGRESSIVE CORP 3.7%/15-26.01.2045	USD	10'000			10'000	7'123.07	0.00
3.700 PROGRESSIVE CORP 3.7%/22-15.03.2052	USD		38'000		38'000	26'016.59	0.01
4.200 PROGRESSIVE CORP 4.2%/18-15.03.2048	USD	12'000			12'000	9'083.42	0.00
4.950 PROGRESSIVE CORP 4.95%/23-15.06.2033	USD		20'000		20'000	17'487.36	0.00
6.625 PROGRESSIVE CORP 6.625%/99-01.03.2029	USD	50'000			50'000	47'263.21	0.01
0.500 PROLOGIS EURO FINANCE 0.5%/21-16.02.2032	EUR	100'000			100'000	73'541.96	0.02
1.000 PROLOGIS EURO FINANCE 1%/22-08.02.2029	EUR	100'000			100'000	84'056.26	0.02
1.500 PROLOGIS EURO FINANCE 1.5%/22-08.02.2034	EUR	100'000			100'000	76'320.62	0.02
4.250 PROLOGIS EURO FINANCE 4.25%/23-31.01.2043	EUR		100'000		100'000	93'039.25	0.02
1.250 PROLOGIS LP 1.25%/20-15.10.2030	USD	64'000			64'000	44'682.91	0.01
1.750 PROLOGIS LP 1.75%/22-01.02.2031	USD	33'000			33'000	23'536.02	0.00

1580 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.125 PROLOGIS LP 2.125%/20-15.10.2050	USD	62'000		32'000	30'000	14'423.96	0.00
3.050 PROLOGIS LP 3.05%/22-01.03.2050	USD	50'000		30'000	20'000	11'950.86	0.00
3.250 PROLOGIS LP 3.25%/22-30.06.2026	USD	30'000			30'000	25'374.02	0.01
4.000 PROLOGIS LP 4%/22-15.09.2028	USD	26'000			26'000	22'039.61	0.00
4.375 PROLOGIS LP 4.375%/18-15.09.2048	USD	30'000	54'000		84'000	62'851.40	0.01
4.625 PROLOGIS LP 4.625%/22-15.01.2033	USD	50'000			50'000	42'364.21	0.01
4.875 PROLOGIS LP 4.875%/23-15.06.2028	USD		100'000		100'000	87'929.43	0.02
5.125 PROLOGIS LP 5.125%/23-15.01.2034	USD		100'000		100'000	87'158.23	0.02
5.250 PROLOGIS LP 5.25%/23-15.06.2053	USD		100'000	70'000	30'000	25'598.61	0.01
3.400 PROTECTIVE LIFE CORP -144A- 3.4%/19-15.01.2030	USD	11'000			11'000	8'506.69	0.00
4.300 PROTECTIVE LIFE CORP -144A- 4.3%/18-30.09.2028	USD		210'000		210'000	178'692.75	0.04
- PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 12-15.06.2043	USD	33'000		33'000			
- PRUDENTIAL FINANCIAL (subordinated) FIX-TO-FRN 5.375%/15-15.05.2045	USD	40'000			40'000	34'684.43	0.01
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/18-15.09.2048	USD	120'000			120'000	103'217.82	0.02
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/20-01.10.2050	USD	48'000			48'000	36'855.52	0.01
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/22-01.03.2052	USD	60'000			60'000	49'366.23	0.01
- PRUDENTIAL FINANCIAL INC (subordinated) FIX-TO-FRN FRN/23-01.03.2053	USD		30'000		30'000	27'446.94	0.01
3.700 PRUDENTIAL FINANCIAL INC 3.7%/19-13.03.2051	USD	13'000	250'000		263'000	175'826.01	0.04
3.905 PRUDENTIAL FINANCIAL INC 3.905%/18-07.12.2047	USD	42'000			42'000	29'193.95	0.01
4.350 PRUDENTIAL FINANCIAL INC 4.35%/19-25.02.2050	USD	8'000	52'000		60'000	44'673.29	0.01
5.700 PRUDENTIAL FINANCIAL INC 5.7%/06-14.12.2036	USD	30'000			30'000	27'257.76	0.01
2.100 PRUDENTIAL FINANCIAL INC S. -E- 2.1%/20-10.03.2030	USD	50'000			50'000	37'649.28	0.01
3.000 PRUDENTIAL FINANCIAL INC S. -E- 3%/20-10.03.2040	USD	10'000			10'000	6'563.83	0.00
4.600 PRUDENTIAL FINANCIAL S. -D- T. -49- 4.6%/14-15.05.2044	USD	50'000			50'000	39'194.46	0.01
3.650 PUB SVC ELEC & GAS 3.65%/12-01.09.2042	USD	23'000			23'000	15'945.28	0.00
3.600 PUB SVC NEW HAMP S. -T- 3.6%/19-01.07.2049	USD	30'000			30'000	19'974.55	0.00
3.800 PUBLIC SERVICE COLORADO S. -30- 3.8%/17-15.06.2047	USD		73'000		73'000	48'805.06	0.01
5.250 PUBLIC SERVICE COLORADO S. -40- 5.25%/23-01.04.2053	USD		240'000		240'000	200'077.62	0.04
3.800 PUBLIC SERVICE ELECTRIC & GAS S. -K- 3.8%/16-01.03.2046	USD	12'000			12'000	8'339.84	0.00
5.500 PUBLIC SERVICE ELECTRIC & GAS T. 20 5.5%/10-01.03.2040	USD	26'000			26'000	22'890.06	0.00
3.950 PUBLIC SERVICE ELECTRIC & GAS T. 24 3.95%/12-01.05.2042	USD	78'000			78'000	57'623.10	0.01
2.050 PUBLIC SERVICE ELECTRIC 2.05%/20-01.08.2050	USD	10'000			10'000	4'918.78	0.00
2.700 PUBLIC SERVICE ELECTRIC 2.7%/20-01.05.2050	USD	10'000			10'000	5'671.59	0.00
3.800 PUBLIC SERVICE ELECTRIC S. -H- 3.8%/13-01.01.2043	USD	20'000			20'000	14'304.30	0.00
3.600 PUBLIC SERVICE ELECTRIC S. -L- 3.6%/17-01.12.2047	USD	4'000			4'000	2'684.67	0.00
3.200 PUBLIC SERVICE ELECTRIC S. -M- 3.2%/19-01.08.2049	USD	4'000			4'000	2'485.05	0.00
3.700 PUBLIC SERVICE ELECTRIC S. -M- 3.7%/18-01.05.2028	USD	7'000			7'000	5'891.86	0.00
3.850 PUBLIC SERVICE ELECTRIC S. -M- 3.85%/19-01.05.2049	USD	4'000			4'000	2'806.30	0.00
4.050 PUBLIC SERVICE ELECTRIC S. -M- 4.05%/18-01.05.2048	USD	14'000			14'000	10'244.64	0.00
2.450 PUBLIC SERVICE ELECTRIC S. -N- 2.45%/20-15.01.2030	USD		470'000		470'000	359'877.95	0.08
3.100 PUBLIC SERVICE ELECTRIC S. -P- 3.1%/22-15.03.2032	USD	40'000			40'000	30'659.02	0.01
0.800 PUBLIC SERVICE ENTERPRIS 0.8%/20-15.08.2025	USD	10'000			10'000	8'245.57	0.00
1.600 PUBLIC SERVICE ENTERPRIS 1.6%/20-15.08.2030	USD	10'000			10'000	7'073.32	0.00
2.450 PUBLIC SERVICE ENTERPRIS 2.45%/21-15.11.2031	USD	50'000	196'000		246'000	176'171.02	0.04
5.850 PUBLIC SERVICE ENTERPRIS 5.85%/22-15.11.2027	USD	50'000	160'000		210'000	189'316.99	0.04
0.875 PUBLIC STORAGE 0.875%/20-24.01.2032	EUR		100'000		100'000	77'351.66	0.02
1.850 PUBLIC STORAGE 1.85%/21-01.05.2028	USD	50'000			50'000	38'923.73	0.01
1.950 PUBLIC STORAGE 1.95%/21-09.11.2028	USD	50'000			50'000	38'675.26	0.01
5.100 PUBLIC STORAGE 5.1%/23-01.08.2033	USD		100'000		100'000	87'951.46	0.02
5.350 PUBLIC STORAGE 5.35%/23-01.08.2053	USD		100'000	70'000	30'000	26'265.11	0.01
2.379 PUGET ENERGY INC 2.379%/21-15.06.2028	USD	40'000			40'000	31'229.95	0.01
3.650 PUGET ENERGY INC 3.65%/15-15.05.2025	USD		20'000		20'000	17'158.80	0.00
4.100 PUGET ENERGY INC 4.1%/20-15.06.2030	USD	8'000			8'000	6'377.95	0.00
5.638 PUGET SOUND ENERGY 5.638%/11-15.04.2041	USD	6'000			6'000	5'259.17	0.00
2.893 PUGET SOUND ENERGY INC 2.893%/21-15.09.2051	USD	62'000			62'000	34'709.02	0.01
3.250 PUGET SOUND ENERGY INC 3.25%/19-15.09.2049	USD	14'000			14'000	8'399.78	0.00
4.223 PUGET SOUND ENERGY INC 4.223%/18-15.06.2048	USD	20'000			20'000	14'292.80	0.00
4.300 PUGET SOUND ENERGY INC 4.3%/15-20.05.2045	USD	11'000	100'000		111'000	81'085.13	0.02
5.795 PUGET SOUND ENERGY INC 5.795%/10-15.03.2040	USD	30'000			30'000	26'665.82	0.01
6.000 PULTE GROUP INC 6%/05-15.02.2035	USD	20'000			20'000	18'085.31	0.00
7.875 PULTE GROUP INC 7.875%/02-15.06.2032	USD	25'000			25'000	25'460.71	0.01
4.625 PVH CORP 4.625%/20-10.07.2025	USD	10'000	200'000		210'000	182'328.18	0.04
1.750 QORVO INC 1.75%/23-15.12.2024	USD		50'000	50'000			
1.750 QORVO INC -144A- 1.75%/21-15.12.2024	USD	50'000		50'000			
4.375 QORVO INC 4.375%/20-15.10.2029	USD	36'000			36'000	29'479.91	0.01
4.650 QUALCOMM 4.65%/15-20.05.2035	USD	54'000			54'000	46'490.74	0.01
4.800 QUALCOMM 4.8%/15-20.05.2045	USD	100'000			100'000	82'643.08	0.02

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1.300	QUALCOMM INC 1.3%/21-20.05.2028	USD	54'000		54'000	41'341.30	0.01
1.650	QUALCOMM INC 1.65%/21-20.05.2032	USD	60'000		60'000	41'237.58	0.01
3.250	QUALCOMM INC 3.25%/17-20.05.2027	USD	68'000		68'000	57'089.57	0.01
3.250	QUALCOMM INC 3.25%/20-20.05.2050	USD	88'000		88'000	56'433.51	0.01
4.300	QUALCOMM INC 4.3%/17-20.05.2047	USD		150'000	150'000	114'486.42	0.02
5.400	QUALCOMM INC 5.4%/22-20.05.2033	USD	50'000		50'000	45'620.47	0.01
6.000	QUALCOMM INC 6%/22-20.05.2053	USD	50'000		50'000	48'266.76	0.01
2.350	QUANTA SERVICES INC 2.35%/21-15.01.2032	USD	20'000		20'000	14'097.18	0.00
2.900	QUANTA SERVICES INC 2.9%/20-01.10.2030	USD	10'000		10'000	7'634.46	0.00
3.050	QUANTA SERVICES INC 3.05%/21-01.10.2041	USD	20'000		20'000	12'374.38	0.00
2.800	QUEST DIAGNOSTICS INC 2.8%/20-30.06.2031	USD		140'000	140'000	105'217.48	0.02
2.950	QUEST DIAGNOSTICS INC 2.95%/19-30.06.2030	USD	32'000		32'000	24'803.84	0.01
4.200	QUEST DIAGNOSTICS INC 4.2%/19-30.06.2029	USD	34'000		34'000	28'778.47	0.01
6.625	RADIAN GROUP INC 6.625%/20-15.03.2025	USD	34'000		34'000	29'986.77	0.01
3.750	RAYMOND JAMES FINANCIAL 3.75%/21-01.04.2051	USD	30'000	50'000	80'000	52'176.18	0.01
4.950	RAYMOND JAMES FINANCIAL 4.95%/16-15.07.2046	USD	24'000		24'000	19'413.57	0.00
1.900	RAYTHEON TECH CORP 1.9%/21-01.09.2031	USD	50'000		50'000	35'054.42	0.01
2.250	RAYTHEON TECH CORP 2.25%/20-01.07.2030	USD		100'000	100'000	74'522.74	0.02
2.375	RAYTHEON TECH CORP 2.375%/21-15.03.2032	USD	50'000		50'000	35'682.46	0.01
2.820	RAYTHEON TECH CORP 2.82%/21-01.09.2051	USD	50'000		50'000	27'446.89	0.01
3.030	RAYTHEON TECH CORP 3.03%/21-15.03.2052	USD	50'000		50'000	28'635.62	0.01
3.125	RAYTHEON TECH CORP 3.125%/20-01.07.2050	USD	40'000		40'000	23'674.57	0.01
3.200	RAYTHEON TECH CORP 3.2%/20-15.03.2024	USD	120'000				
3.500	RAYTHEON TECH CORP 3.5%/20-15.03.2027	USD	130'000		130'000	109'403.48	0.02
4.350	RAYTHEON TECH CORP 4.35%/20-15.04.2047	USD	50'000		50'000	36'785.43	0.01
4.700	RAYTHEON TECH CORP 4.7%/20-15.12.2041	USD	30'000		30'000	23'603.80	0.00
4.800	RAYTHEON TECH CORP 4.8%/20-15.12.2043	USD	18'000		18'000	14'234.41	0.00
4.875	RAYTHEON TECH CORP 4.875%/20-15.10.2040	USD	22'000		22'000	17'923.16	0.00
5.000	RAYTHEON TECH CORP 5%/23-27.02.2026	USD		100'000	100'000	87'831.26	0.02
5.150	RAYTHEON TECH CORP 5.15%/23-27.02.2033	USD		100'000	100'000		
5.375	RAYTHEON TECH CORP 5.375%/23-27.02.2053	USD		140'000	140'000	118'983.60	0.03
1.125	REALTY INCOME CORP 1.125%/21-13.07.2027	GBP	100'000		100'000		
2.200	REALTY INCOME CORP 2.2%/21-15.06.2028	USD	30'000		30'000		
2.850	REALTY INCOME CORP 2.85%/21-15.12.2032	USD	20'000		20'000		
3.100	REALTY INCOME CORP 3.1%/21-15.12.2029	USD	40'000		40'000		
3.250	REALTY INCOME CORP 3.25%/20-15.01.2031	USD	50'000		50'000		
3.400	REALTY INCOME CORP 3.4%/21-15.01.2028	USD	30'000		30'000		
3.650	REALTY INCOME CORP 3.65%/17-15.01.2028	USD	72'000		72'000		
3.950	REALTY INCOME CORP 3.95%/21-15.08.2027	USD	30'000		30'000		
4.600	REALTY INCOME CORP 4.6%/21-06.02.2024	USD	60'000		60'000		
4.625	REALTY INCOME CORP 4.625%/21-01.11.2025	USD	50'000		50'000		
4.650	REALTY INCOME CORP 4.65%/17-15.03.2047	USD	28'000		28'000		
4.700	REALTY INCOME CORP 4.7%/23-15.12.2028	USD		100'000	100'000		
4.850	REALTY INCOME CORP 4.85%/23-15.03.2030	USD		100'000	100'000		
4.875	REALTY INCOME CORP 4.875%/23-06.07.2030	EUR		100'000	100'000		
4.900	REALTY INCOME CORP 4.9%/23-15.07.2033	USD		100'000	100'000		
5.050	REALTY INCOME CORP 5.05%/23-13.01.2026	USD	50'000		50'000		
5.625	REALTY INCOME CORP 5.625%/22-13.10.2032	USD	100'000		100'000		
6.050	REGAL REXNORD CORP -144A- 6.05%/23-15.04.2028	USD	100'000		100'000	88'565.29	0.02
6.300	REGAL REXNORD CORP -144A- 6.3%/23-15.02.2030	USD	200'000		100'000	89'597.22	0.02
6.400	REGAL REXNORD CORP -144A- 6.4%/23-15.04.2033	USD	50'000	30'000	80'000	72'295.84	0.02
3.600	REGENCY CENTERS LP 3.6%/17-01.02.2027	USD	39'000		39'000	32'839.29	0.01
4.400	REGENCY CENTERS LP 4.4%/17-01.02.2047	USD	20'000		20'000	14'090.72	0.00
1.750	REGENERON PHARMACEUTICAL 1.75%/20-15.09.2030	USD	20'000		20'000		
2.800	REGENERON PHARMACEUTICAL 2.8%/20-15.09.2050	USD	70'000		70'000	38'402.95	0.01
1.800	REGIONS FINANCIAL CORP 1.8%/21-12.08.2028	USD	50'000		50'000	37'497.30	0.01
2.250	REGIONS FINANCIAL CORP 2.25%/20-18.05.2025	USD	20'000	250'000	270'000	227'653.19	0.05
3.150	REINSURANCE GRP OF AMER 3.15%/20-15.06.2030	USD	18'000		18'000	14'009.78	0.00
1.300	RELiance STEEL & ALUM 1.3%/20-15.08.2025	USD	20'000		20'000	16'530.16	0.00
2.150	RELiance STEEL & ALUM 2.15%/20-15.08.2030	USD	20'000		20'000	14'611.82	0.00
4.000	RELX CAPITAL INC 4%/19-18.03.2029	USD	57'000		57'000	47'936.33	0.01
2.900	REPUBLIC SERVICES 2.9%/16-01.07.2026	USD	242'000		200'000	35'318.72	0.01
6.200	REPUBLIC SERVICES 6.2%/10-01.03.2040	USD	26'000		26'000	24'943.57	0.01
1.450	REPUBLIC SERVICES INC 1.45%/20-15.02.2031	USD	48'000		48'000	33'287.06	0.01
1.750	REPUBLIC SERVICES INC 1.75%/20-15.02.2032	USD	20'000		20'000	13'807.56	0.00
2.300	REPUBLIC SERVICES INC 2.3%/20-01.03.2030	USD	50'000		50'000	37'815.28	0.01
2.375	REPUBLIC SERVICES INC 2.375%/21-15.03.2033	USD	50'000		50'000	35'283.83	0.01
3.050	REPUBLIC SERVICES INC 3.05%/20-01.03.2050	USD	32'000		32'000	19'510.53	0.00
3.950	REPUBLIC SERVICES INC 3.95%/18-15.05.2028	USD	61'000		61'000	51'673.32	0.01
4.875	REPUBLIC SERVICES INC 4.875%/23-01.04.2029	USD		100'000	100'000	87'670.36	0.02
5.000	REPUBLIC SERVICES INC 5%/23-15.12.2033	USD		100'000	100'000	86'564.46	0.02

1582 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
5.000 REXFORD INDUSTRIAL REALT 5%/23-15.06.2028	USD		100'000		100'000	87'088.20	0.02
4.450 REYNOLDS AMERICAN 4.45%/15-12.06.2025	USD	40'000	40'000		80'000	69'371.59	0.01
5.700 REYNOLDS AMERICAN 5.7%/15-15.08.2035	USD	20'000			20'000	16'821.71	0.00
5.850 REYNOLDS AMERICAN 5.85%/15-15.08.2045	USD	158'000	28'000	70'000	116'000	92'564.35	0.02
7.250 REYNOLDS AMERICAN 7.25%/07-15.06.2037	USD	40'000			40'000	37'468.58	0.01
1.930 ROCHE HOLDINGS INC -144A- 1.93%/21-13.12.2028	USD	200'000			200'000	154'273.85	0.03
2.076 ROCHE HOLDINGS INC -144A- 2.076%/21-13.12.2031	USD	200'000	200'000	200'000	200'000	143'971.22	0.03
2.607 ROCHE HOLDINGS INC -144A- 2.607%/21-13.12.2051	USD		200'000		200'000	111'059.65	0.02
7.000 ROCHE HOLDINGS INC -144A- 7%/09-01.03.2039	USD	30'000			30'000	31'712.69	0.01
3.100 ROCHESTER GAS & ELECTRIC -144A- 3.1%/17-01.06.2027	USD		270'000		270'000	222'648.89	0.05
1.750 ROCKWELL AUTOMATION 1.75%/21-15.08.2031	USD	100'000		60'000	40'000	28'291.18	0.01
2.800 ROCKWELL AUTOMATION 2.8%/21-15.08.2061	USD	40'000			40'000	21'046.68	0.00
4.200 ROCKWELL AUTOMATION 4.2%/19-01.03.2049	USD	8'000			8'000	6'002.35	0.00
7.850 ROHM & HAAS 7.85%/99-15.07.2029	USD	100'000			100'000	97'769.23	0.02
3.800 ROPER TECHNOLOGIES 3.8%/16-15.12.2026	USD	17'000			17'000	14'469.60	0.00
1.000 ROPER TECHNOLOGIES INC 1%/20-15.09.2025	USD	20'000			20'000	16'492.44	0.00
1.400 ROPER TECHNOLOGIES INC 1.4%/20-15.09.2027	USD	20'000			20'000	15'556.81	0.00
1.750 ROPER TECHNOLOGIES INC 1.75%/20-15.02.2031	USD	34'000			34'000	23'918.54	0.01
2.000 ROPER TECHNOLOGIES INC 2%/20-30.06.2030	USD	90'000			90'000	65'834.23	0.01
2.950 ROPER TECHNOLOGIES INC 2.95%/19-15.09.2029	USD	39'000			39'000	30'741.49	0.01
4.200 ROPER TECHNOLOGIES INC 4.2%/18-15.09.2028	USD	26'000			26'000	22'122.65	0.00
5.750 RTX CORP 5.75%/23-08.11.2026	USD		70'000		70'000	62'536.55	0.01
6.400 RTX CORP 6.4%/23-15.03.2054	USD		140'000		140'000	136'464.93	0.03
1.750 RYDER SYSTEM INC 1.75%/21-01.09.2026	USD	20'000			20'000	16'178.72	0.00
2.500 RYDER SYSTEM INC 2.5%/19-01.09.2024	USD	10'000		10'000			
2.850 RYDER SYSTEM INC 2.85%/22-01.03.2027	USD	28'000			28'000	23'056.60	0.00
2.900 RYDER SYSTEM INC 2.9%/19-01.12.2026	USD	42'000			42'000	34'749.12	0.01
4.300 RYDER SYSTEM INC 4.3%/22-15.06.2027	USD		180'000		180'000	154'255.04	0.03
5.650 RYDER SYSTEM INC 5.65%/23-01.03.2028	USD		200'000		200'000	179'038.37	0.04
1.250 S&P GLOBAL INC 1.25%/20-15.08.2030	USD	10'000	30'000		40'000	28'105.61	0.01
2.450 S&P GLOBAL INC -144A- 2.45%/22-01.03.2027	USD	38'000		38'000			
2.700 S&P GLOBAL INC -144A- 2.7%/22-01.03.2029	USD	100'000		100'000			
2.900 S&P GLOBAL INC -144A- 2.9%/22-01.03.2032	USD	100'000		100'000			
5.250 S&P GLOBAL INC -144A- 5.25%/23-15.09.2033	USD		40'000		40'000	35'589.00	0.01
2.300 S&P GLOBAL INC 2.3%/20-15.08.2060	USD	40'000			40'000	19'030.87	0.00
2.450 S&P GLOBAL INC 2.45%/23-01.03.2027	USD		38'000		38'000	31'191.17	0.01
2.500 S&P GLOBAL INC 2.5%/19-01.12.2029	USD	31'000			31'000	24'052.62	0.01
2.700 S&P GLOBAL INC 2.7%/23-01.03.2029	USD		100'000		100'000	79'635.73	0.02
2.900 S&P GLOBAL INC 2.9%/23-01.03.2032	USD		150'000		150'000	113'744.32	0.02
3.250 S&P GLOBAL INC 3.25%/19-01.12.2049	USD	16'000	24'000		40'000	25'093.41	0.01
3.700 S&P GLOBAL INC 3.7%/23-01.03.2052	USD		50'000		50'000	34'042.98	0.01
4.246 SABAL TRAIL TRANS -144A- 4.246%/18-01.05.2028	USD	30'000			30'000	25'289.85	0.01
4.832 SABAL TRAIL TRANS -144A- 4.832%/18-01.05.2048	USD	18'000			18'000	13'498.46	0.00
5.900 SABINE PASS LIQUEFACTION -144A- 5.9%/22-15.09.2037	USD	50'000		50'000			
4.200 SABINE PASS LIQUEFACTION 4.2%/17-15.03.2028	USD	33'000	24'000		57'000	48'430.01	0.01
4.500 SABINE PASS LIQUEFACTION 4.5%/21-15.05.2030	USD	80'000			80'000	67'439.97	0.01
5.000 SABINE PASS LIQUEFACTION 5%/17-15.03.2027	USD	78'000			78'000	68'195.72	0.01
5.625 SABINE PASS LIQUEFACTION 5.625%/15-01.03.2025	USD	30'000			30'000	26'384.57	0.01
5.875 SABINE PASS LIQUEFACTION 5.875%/17-30.06.2026	USD	26'000			26'000	23'080.81	0.00
5.900 SABINE PASS LIQUEFACTION 5.9%/23-15.09.2037	USD		50'000		50'000	45'570.31	0.01
0.625 SALESFORCE.COM INC 0.625%/21-15.07.2024	USD	100'000		100'000			
1.500 SALESFORCE.COM INC 1.5%/21-15.07.2028	USD	20'000			20'000	15'405.60	0.00
1.950 SALESFORCE.COM INC 1.95%/21-15.07.2031	USD	30'000			30'000	21'633.23	0.00
2.700 SALESFORCE.COM INC 2.7%/21-15.07.2041	USD	100'000			100'000	62'811.67	0.01
2.900 SALESFORCE.COM INC 2.9%/21-15.07.2051	USD	63'000			63'000	36'899.37	0.01
3.050 SALESFORCE.COM INC 3.05%/21-15.07.2061	USD	36'000			36'000	20'385.33	0.00
3.700 SALESFORCE.COM INC 3.7%/18-11.04.2028	USD	89'000			89'000	75'621.06	0.02
2.950 SAN DIEGO G & E 2.95%/21-15.08.2051	USD	60'000			60'000	35'041.21	0.01
4.150 SAN DIEGO G & E S. -SSS- 4.15%/18-15.05.2048	USD	23'000			23'000	16'669.29	0.00
4.100 SAN DIEGO G & E S. -TTT- 4.1%/19-15.06.2049	USD	16'000			16'000	11'364.13	0.00
1.700 SAN DIEGO G & E S. -VVV- 1.7%/20-01.10.2030	USD	20'000	320'000		340'000	243'628.96	0.05
3.700 SAN DIEGO G & E S. -YYY- 3.7%/22-15.03.2052	USD	49'000			49'000	31'968.16	0.01
5.350 SAN DIEGO G & E S. -ZZZ- 5.35%/23-01.04.2053	USD		28'000		28'000	23'850.68	0.01
4.500 SANTANDER HOLDINGS 4.5%/15-17.07.20 25	USD	40'000			40'000	34'529.75	0.01
3.244 SANTANDER HOLDINGS USA 3.244%/20-05.10.2026	USD	56'000			56'000	46'204.34	0.01
3.450 SANTANDER HOLDINGS USA 3.45%/20-02.06.2025	USD	30'000			30'000	25'617.07	0.01
3.500 SANTANDER HOLDINGS USA 3.5%/19-07.06.2024	USD	37'000		37'000			
- SANTANDER HOLDINGS USA FIX-TO-FRN FRN/22-06.01.2028	USD	74'000			74'000	58'930.25	0.01
- SANTANDER HOLDINGS USA FIX-TO-FRN FRN/22-09.09.2026	USD		170'000		170'000	149'337.87	0.03
- SANTANDER HOLDINGS USA FIX-TO-FRN FRN/23-09.03.2029	USD		150'000		150'000	134'137.62	0.03
3.900 SCHLUMBERGER HLDGS CORP -144A- 3.9%/19-17.05.2028	USD	8'000	190'000		198'000	167'040.60	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.573 SEALED AIR CORP -144A- 1.573%/21-15.10.2026	USD	30'000	180'000		210'000	166'402.05	0.04
- SEMPRA ENERGY (subordinated) FIX-TO-FRN FRN/21-01.04.2052	USD	30'000			30'000	24'255.89	0.01
3.250 SEMPRA ENERGY 3.25%/17-15.06.2027	USD	30'000			30'000	24'843.79	0.01
3.300 SEMPRA ENERGY 3.3%/22-01.04.2025	USD		26'000		26'000	22'357.57	0.00
3.400 SEMPRA ENERGY 3.4%/18-01.02.2028	USD	29'000			29'000	24'030.44	0.01
3.700 SEMPRA ENERGY 3.7%/22-01.04.2029	USD	100'000			100'000	82'032.35	0.02
3.800 SEMPRA ENERGY 3.8%/18-01.02.2038	USD		40'000		40'000	28'891.74	0.01
4.000 SEMPRA ENERGY 4%/18-01.02.2048	USD	45'000			45'000	30'764.91	0.01
5.500 SEMPRA ENERGY 5.5%/23-01.08.2033	USD		100'000		100'000	87'543.33	0.02
6.000 SEMPRA ENERGY 6%/09-15.10.2039	USD	20'000			20'000	17'775.98	0.00
3.250 SEMPRA INFRASTRUCTURE PA S. -14- -144A- 3.25%/22-15.01.2032	USD	50'000			50'000	35'682.38	0.01
1.400 SERVICENOW INC 1.4%/20-01.09.2030	USD	20'000			20'000	14'127.07	0.00
5.300 SES GLOBAL AMERICAS HOLDING 144-A- 5.3%/14-25.03.2044	USD	10'000			10'000	6'764.86	0.00
4.000 SHERWIN-WILLIAMS 4%/12-15.12.2042	USD	28'000			28'000	20'123.37	0.00
4.550 SHERWIN-WILLIAMS 4.55%/15-01.08.2045	USD	26'000			26'000	19'708.54	0.00
2.200 SHERWIN-WILLIAMS CO 2.2%/21-15.03.2032	USD		190'000		190'000	135'373.84	0.03
2.900 SHERWIN-WILLIAMS CO 2.9%/21-15.03.2052	USD	40'000			40'000	22'721.97	0.00
2.950 SHERWIN-WILLIAMS CO 2.95%/19-15.08.2029	USD	19'000			19'000	15'046.16	0.00
3.300 SHERWIN-WILLIAMS CO 3.3%/20-15.05.2050	USD	38'000			38'000	23'416.47	0.00
3.450 SHERWIN-WILLIAMS CO 3.45%/15-01.08.2025	USD	20'000			20'000	17'161.41	0.00
4.500 SHERWIN-WILLIAMS CO 4.5%/17-01.06.2047	USD	30'000			30'000	22'802.84	0.00
1.400 SILGAN HOLDINGS INC -144A- 1.4%/21-01.04.2026	USD		230'000		230'000	185'007.46	0.04
3.250 SIMON PROPERTY 3.25%/16-30.11.2026	USD	38'000			38'000	31'895.97	0.01
3.500 SIMON PROPERTY GROUP 3.5%/15-01.09.2025	USD		110'000	62'000	48'000	41'237.64	0.01
6.750 SIMON PROPERTY GROUP 6.75%/10-01.02.2040	USD		60'000		60'000	58'134.42	0.01
2.200 SIMON PROPERTY GROUP LP 2.2%/21-01.02.2031	USD	100'000			100'000	72'185.84	0.02
2.250 SIMON PROPERTY GROUP LP 2.25%/21-15.01.2032	USD	50'000			50'000	35'405.31	0.01
2.450 SIMON PROPERTY GROUP LP 2.45%/19-13.09.2029	USD	76'000			76'000	58'303.25	0.01
2.650 SIMON PROPERTY GROUP LP 2.65%/20-15.07.2030	USD	100'000		60'000	40'000	30'564.16	0.01
2.650 SIMON PROPERTY GROUP LP 2.65%/22-01.02.2032	USD	50'000			50'000	36'572.49	0.01
3.250 SIMON PROPERTY GROUP LP 3.25%/19-13.09.2049	USD		210'000		210'000	128'583.50	0.03
3.375 SIMON PROPERTY GROUP LP 3.375%/17-15.06.2027	USD	30'000			30'000	25'072.05	0.01
3.800 SIMON PROPERTY GROUP LP 3.8%/20-15.07.2050	USD	100'000			100'000	66'545.34	0.01
2.125 SK BATTERY AMERICA INC 2.125%/21-26.01.2026	USD		200'000	200'000			
1.800 SKYWORKS SOLUTIONS INC 1.8%/21-01.06.2026	USD	40'000			40'000	32'579.09	0.01
3.000 SKYWORKS SOLUTIONS INC 3%/21-01.06.2031	USD	50'000			50'000	36'872.69	0.01
4.250 SMITHFIELD FOODS -144A- 4.25%/17-01.02.2027	USD	70'000			70'000	58'923.03	0.01
2.625 SMITHFIELD FOODS INC -144A- 2.625%/21-13.09.2031	USD	50'000		50'000			
3.000 SMITHFIELD FOODS INC -144A- 3%/20-15.10.2030	USD	10'000			10'000	7'237.76	0.00
5.200 SMITHFIELD FOODS INC -144A- 5.2%/19-01.04.2029	USD	8'000			8'000	6'752.76	0.00
3.100 SNAP-ON INC 3.1%/20-01.05.2050	USD	30'000			30'000	18'542.41	0.00
4.100 SNAP-ON INC 4.1%/18-01.03.2048	USD	50'000			50'000	36'745.34	0.01
1.800 SONOCO PRODUCTS CO 1.8%/22-01.02.2025	USD	50'000			50'000	42'473.60	0.01
2.250 SONOCO PRODUCTS CO 2.25%/22-01.02.2027	USD	50'000			50'000	40'406.01	0.01
2.850 SONOCO PRODUCTS CO 2.85%/22-01.02.2032	USD	20'000			20'000	14'863.27	0.00
3.125 SONOCO PRODUCTS CO 3.125%/20-01.05.2030	USD		30'000		30'000	23'442.41	0.00
5.750 SONOCO PRODUCTS CO 5.75%/10-01.11.2040	USD		50'000		50'000	44'289.80	0.01
5.300 SOUTH CAROLINA ELEC&GAS 5.3%/03-15.05.2033	USD	18'000			18'000	15'933.76	0.00
5.100 SOUTH CAROLINA ELECTRIC & GAS 5.1%/15-01.06.2065	USD	18'000			18'000	14'593.27	0.00
2.250 SOUTHERN CAL EDISON 2.25%/20-01.06.2030	USD	50'000			50'000	37'159.83	0.01
5.200 SOUTHERN CAL EDISON 5.2%/24-01.06.2034	USD		50'000		50'000	43'069.64	0.01
5.550 SOUTHERN CAL EDISON 5.55%/06-15.01.2037	USD	31'000			31'000	27'164.95	0.01
5.750 SOUTHERN CAL EDISON 5.75%/04-01.04.2035	USD	20'000			20'000	17'813.75	0.00
6.050 SOUTHERN CAL EDISON S. -2009A- 6.05%/09-15.03.2039	USD	23'000			23'000	20'860.03	0.00
3.900 SOUTHERN CAL EDISON S. -2013A- 3.9%/13-15.03.2043	USD	9'000			9'000	6'264.87	0.00
4.000 SOUTHERN CAL EDISON S. -2017A- 4%/17-01.04.2047	USD	59'000			59'000	40'409.40	0.01
4.125 SOUTHERN CAL EDISON S. -2018C- 4.125%/18-01.03.2048	USD	67'000			67'000	47'069.52	0.01
3.700 SOUTHERN CAL EDISON S. -2018E- 3.7%/18-01.08.2025	USD	114'000			114'000	98'054.01	0.02
4.875 SOUTHERN CAL EDISON S. -2019B- 4.875%/19-01.03.2049	USD	11'000	60'000		71'000	55'489.06	0.01
3.650 SOUTHERN CAL EDISON S. -2020A- 3.65%/20-01.02.2050	USD		65'000		65'000	41'868.96	0.01
1.200 SOUTHERN CAL EDISON S. -2020C- 1.2%/20-01.02.2026	USD	6'000			6'000	4'900.29	0.00
2.950 SOUTHERN CAL EDISON S. -2021A- 2.95%/21-01.02.2051	USD	64'000			64'000	36'060.35	0.01
3.650 SOUTHERN CAL EDISON S. -2021H- 3.65%/21-01.06.2051	USD	20'000	60'000		80'000	51'477.52	0.01
0.975 SOUTHERN CAL EDISON S. -2021K- 0.975%/21-01.08.2024	USD	50'000		50'000			
2.750 SOUTHERN CAL EDISON S. -2022A- 2.75%/22-01.02.2032	USD	60'000			60'000	44'364.70	0.01
3.450 SOUTHERN CAL EDISON S. -2022B- 3.45%/22-01.02.2052	USD	80'000			80'000	49'062.79	0.01
4.700 SOUTHERN CAL EDISON S. -2022D- 4.7%/22-01.06.2027	USD	40'000			40'000	34'817.47	0.01
5.850 SOUTHERN CAL EDISON S. -2022F- 5.85%/22-01.11.2027	USD	60'000			60'000	54'107.27	0.01
5.950 SOUTHERN CAL EDISON S. -2022G- 5.95%/22-01.11.2032	USD	50'000			50'000	45'884.05	0.01
2.600 SOUTHERN CALIF GAS CO 2.6%/16-15.06.2026	USD	38'000			38'000	31'711.70	0.01
2.950 SOUTHERN CALIF GAS CO 2.95%/22-15.04.2027	USD	50'000			50'000	41'424.83	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.950 SOUTHERN CALIF GAS CO S. -WW- 3.95%/19-15.02.2050	USD	25'000			25'000	16'963.65	0.00
2.550 SOUTHERN CALIF GAS CO S. -XX- 2.55%/20-01.02.2030	USD		250'000		250'000	191'137.72	0.04
6.350 SOUTHERN CALIF GAS CO S. -YY- 6.35%/22-15.11.2052	USD	50'000			50'000	48'229.44	0.01
4.050 SOUTHERN CALIFORNIA EDISON -2012A- 4.05%/12-15.03.2042	USD	9'000			9'000	6'512.15	0.00
5.500 SOUTHERN CALIFORNIA EDISON 5.5%/10-15.03.2040	USD	13'000			13'000	11'308.13	0.00
6.000 SOUTHERN CALIFORNIA EDISON S. 2004B 6%/04-15.01.2034	USD	5'000	60'000		65'000	59'646.81	0.01
4.650 SOUTHERN CALIFORNIA EDISON S. 2013D 4.65%/13-01.10.2043	USD	21'000			21'000	16'184.67	0.00
3.600 SOUTHERN CALIFORNIA EDISON S. 2015C 3.6%/15-01.02.2045	USD	10'000			10'000	6'518.37	0.00
4.500 SOUTHERN CALIFORNIA EDISON S. B 4.5%/10-01.09.2040	USD	26'000			26'000	20'005.49	0.00
3.750 SOUTHERN CALIFORNIA GSD 3.75%/12-15.09.2042	USD	30'000			30'000	20'826.53	0.00
- SOUTHERN CO (subordinated) FIX-TO-FRN FRN/21-15.09.2081	EUR	100'000			100'000	82'652.64	0.02
5.113 SOUTHERN CO (subordinated) S. -2019B- 5.113%/22-01.08.2027	USD	40'000			40'000	35'133.92	0.01
- SOUTHERN CO (subordinated) S. -2020B- FIX-TO-FRN FRN/20-15.01.2051	USD	24'000	20'000		44'000	37'248.47	0.01
- SOUTHERN CO (subordinated) S. -2021A- FIX-TO-FRN FRN/21-15.09.2051	USD	20'000			20'000	16'526.09	0.00
3.250 SOUTHERN CO 3.25%/16-01.07.2026	USD	40'000	22'000		62'000	52'223.95	0.01
4.250 SOUTHERN CO 4.25%/16-01.07.2036	USD	21'000			21'000	16'329.76	0.00
4.400 SOUTHERN CO 4.4%/16-01.07.2046	USD	80'000	40'000	50'000	70'000	51'983.84	0.01
4.850 SOUTHERN CO 4.85%/23-15.06.2028	USD		30'000		30'000	26'163.79	0.01
5.200 SOUTHERN CO 5.2%/23-15.06.2033	USD		30'000		30'000	26'006.91	0.01
5.700 SOUTHERN CO 5.7%/23-15.03.2034	USD		100'000		100'000	89'780.79	0.02
4.400 SOUTHERN CO GAS CAPITAL 4.4%/17-30.05.2047	USD	30'000			30'000	21'437.54	0.00
1.750 SOUTHERN CO GAS CAPITAL S. -2020A- 1.75%/20-15.01.2031	USD	16'000	200'000		216'000	152'408.29	0.03
3.150 SOUTHERN CO GAS CAPITAL S. -2021A- 3.15%/21-30.09.2051	USD	106'000		66'000	40'000	22'647.05	0.00
3.700 SOUTHERN CO S. -2020A- 3.7%/20-30.04.2030	USD	30'000			30'000	24'353.21	0.01
1.750 SOUTHERN CO S. -2021B- 1.75%/21-15.03.2028	USD	32'000	420'000		452'000	349'793.22	0.07
5.150 SOUTHERN CO S. -2022A- 5.15%/22-06.10.2025	USD	50'000		50'000			
5.700 SOUTHERN CO S. -2022B- 5.7%/22-15.10.2032	USD	50'000			50'000	45'094.32	0.01
5.150 SOUTHERN POWER S. 2011A 5.15%/11-15.09.2041	USD	50'000			50'000	40'614.71	0.01
5.250 SOUTHERN POWER S. 2013 -A- 5.25%/13-15.07.2043	USD	3'000			3'000	2'448.06	0.00
4.950 SOUTHERN POWER S. -2016F- 4.95%/16-15.12.2046	USD	36'000			36'000	27'833.72	0.01
3.180 SOUTHWEST GAS CORP 3.18%/21-15.08.2051	USD	100'000			100'000	56'499.04	0.01
3.375 SPECTRA ENERGY PARTNERS 3.375%/16-15.10.2026	USD	30'000			30'000	25'233.57	0.01
4.500 SPECTRA ENERGY PARTNERS 4.5%/15-15.03.2045	USD	10'000			10'000	7'377.29	0.00
5.950 SPECTRA ENERGY PARTNERS 5.95%/13-25.09.2043	USD	14'000			14'000	12'253.24	0.00
3.300 SPIRE MISSOURI INC 3.3%/21-01.06.2051	USD	48'000			48'000	28'596.97	0.01
- STANLEY BLACK & DECKER I (subordinated) FIX-TO-FRN FRN/20-15.03.2060	USD	6'000	20'000		26'000	20'380.41	0.00
2.300 STANLEY BLACK & DECKER I 2.3%/20-15.03.2030	USD	40'000	170'000		210'000	155'238.30	0.03
2.300 STANLEY BLACK & DECKER I 2.3%/22-24.02.2025	USD	100'000			100'000	85'303.56	0.02
2.750 STANLEY BLACK & DECKER I 2.75%/20-15.11.2050	USD	50'000			50'000	25'655.92	0.01
3.000 STANLEY BLACK & DECKER I 3%/22-15.05.2032	USD	100'000			100'000	74'358.34	0.02
5.200 STANLEY BLACK & DECKER I 5.2%/10-01.09.2040	USD	2'000			2'000	1'652.66	0.00
6.000 STANLEY BLACK & DECKER I 6%/23-06.03.2028	USD		300'000		300'000	272'636.12	0.06
2.450 STARBUCKS 2.45%/16-15.06.2026	USD	124'000			124'000	103'086.38	0.02
2.000 STARBUCKS CORP 2%/20-12.03.2027	USD	30'000			30'000	24'205.45	0.01
2.250 STARBUCKS CORP 2.25%/20-12.03.2030	USD		240'000		240'000	180'724.50	0.04
2.550 STARBUCKS CORP 2.55%/20-15.11.2030	USD	18'000	200'000	118'000	100'000	75'589.25	0.02
3.000 STARBUCKS CORP 3%/22-14.02.2032	USD	100'000			100'000	76'288.62	0.02
3.500 STARBUCKS CORP 3.5%/18-01.03.2028	USD	25'000			25'000	20'869.70	0.00
3.500 STARBUCKS CORP 3.5%/20-15.11.2050	USD	44'000	60'000		104'000	66'866.36	0.01
3.550 STARBUCKS CORP 3.55%/19-15.08.2029	USD	25'000			25'000	20'637.23	0.00
3.750 STARBUCKS CORP 3.75%/17-01.12.2047	USD	6'000			6'000	4'075.57	0.00
3.800 STARBUCKS CORP 3.8%/18-15.08.2025	USD	40'000			40'000	34'493.10	0.01
4.450 STARBUCKS CORP 4.45%/19-15.08.2049	USD	26'000			26'000	19'588.10	0.00
4.500 STARBUCKS CORP 4.5%/18-15.11.2048	USD	33'000			33'000	25'113.35	0.01
4.750 STARBUCKS CORP 4.75%/23-15.02.2026	USD		100'000		100'000	87'477.51	0.02
3.300 STATE STREET 3.3%14-16.12.2024	USD	26'000			26'000	22'540.66	0.00
2.200 STATE STREET CORP (subordinated) 2.2%/21-03.03.2031	USD	30'000			30'000	21'839.06	0.00
- STATE STREET CORP (subordinated) FIX-TO-FRN FRN/19-01.11.2034	USD	76'000			76'000	59'032.38	0.01
2.400 STATE STREET CORP 2.4%/20-24.01.2030	USD	100'000		60'000	40'000	30'785.63	0.01
- STATE STREET CORP FIX-TO-FRN FRN/18-03.12.2029	USD	61'000			61'000	51'477.31	0.01
- STATE STREET CORP FIX-TO-FRN FRN/19-01.11.2025	USD	100'000			100'000	86'109.26	0.02
- STATE STREET CORP FIX-TO-FRN FRN/21-18.11.2027	USD	40'000			40'000	32'240.60	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-04.11.2028	USD	60'000			60'000	54'050.15	0.01
- STATE STREET CORP FIX-TO-FRN FRN/22-06.02.2026	USD	100'000			100'000	84'897.00	0.02
- STATE STREET CORP FIX-TO-FRN FRN/22-07.02.2028	USD	100'000			100'000	81'005.91	0.02
- STATE STREET CORP FIX-TO-FRN FRN/23-18.05.2034	USD		160'000		160'000	139'072.50	0.03
- STATE STREET CORP FIX-TO-FRN/20-30.03.2031	USD	30'000			30'000	23'490.82	0.00
1.650 STEEL DYNAMICS INC 1.65%/20-15.10.2027	USD	108'000			108'000	84'531.23	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.250	STEEL DYNAMICS INC 3.25%/20-15.10.2050	USD	20'000		20'000	11'534.03	0.00
3.450	STEEL DYNAMICS INC 3.45%/19-15.04.2030	USD	19'000		19'000	15'204.27	0.00
4.625	STORE CAPITAL CORP 4.625%/19-15.03.2029	USD	48'000	48'000			
4.625	STRYKER 4.625%/16-15.03.2046	USD	116'000		116'000	92'535.37	0.02
1.150	STRYKER CORP 1.15%/20-15.06.2025	USD		310'000	310'000	258'944.83	0.05
2.125	STRYKER CORP 2.125%/18-30.11.2027	EUR		100'000	100'000	91'037.21	0.02
4.100	STRYKER CORP 4.1%/13-01.04.2043	USD	66'000		66'000	49'124.09	0.01
4.850	STRYKER CORP 4.85%/23-08.12.2028	USD		100'000	100'000	87'751.29	0.02
3.200	SUNTRUST BANK 3.2%/19-01.04.2024	USD	51'000	51'000			
3.300	SUNTRUST BANK ATLANTA (subordinated) 3.3%/16-15.05.2026	USD		200'000	200'000	167'723.22	0.04
1.800	SVB FINANCIAL GROUP 1.8%/21-02.02.2031	USD	50'000	50'000			
1.800	SVB FINANCIAL GROUP 1.8%/21-28.10.2026	USD	30'000	30'000			
3.125	SVB FINANCIAL GROUP 3.125%/20-05.06.2030	USD	10'000	10'000			
5.400	SYNCHRONY BANK 5.4%/22-22.08.2025	USD		250'000	250'000	217'577.07	0.05
2.875	SYNCHRONY FINANCIAL 2.875%/21-28.10.2031	USD	60'000		60'000	41'435.45	0.01
3.950	SYNCHRONY FINANCIAL 3.95%/17-01.12.2027	USD	26'000		26'000	21'205.60	0.00
5.150	SYNCHRONY FINANCIAL 5.15%/19-19.03.2029	USD	40'000		40'000	33'600.37	0.01
3.300	SYSCO 3.3%/16-15.07.2026	USD	12'000		12'000	10'145.03	0.00
3.750	SYSCO 3.75%/15-01.10.2025	USD	31'000		31'000	26'601.78	0.01
4.500	SYSCO 4.5%/16-01.04.2046	USD	20'000		20'000	15'069.99	0.00
5.375	SYSCO 5.375%/05-21.09.2035	USD		130'000	130'000	115'466.33	0.02
2.400	SYSCO CORPORATION 2.4%/20-15.02.2030	USD	12'000		12'000	9'096.42	0.00
2.450	SYSCO CORPORATION 2.45%/21-14.12.2031	USD	50'000		50'000	36'476.59	0.01
3.150	SYSCO CORPORATION 3.15%/21-14.12.2051	USD	40'000		40'000	23'834.02	0.01
3.250	SYSCO CORPORATION 3.25%/17-15.07.2027	USD	14'000	100'000	114'000	94'603.64	0.02
3.300	SYSCO CORPORATION 3.3%/20-15.02.2050	USD	46'000		46'000	28'687.82	0.01
4.450	SYSCO CORPORATION 4.45%/18-15.03.2048	USD	50'000		50'000	37'235.28	0.01
5.950	SYSCO CORPORATION 5.95%/20-01.04.2030	USD	14'000		14'000	12'814.42	0.00
6.600	SYSCO CORPORATION 6.6%/20-01.04.2050	USD	37'000		37'000	36'789.70	0.01
3.700	TAKE-TWO INTERACTIVE SOF 3.7%/22-14.04.2027	USD	38'000		38'000	31'989.07	0.01
5.000	TAKE-TWO INTERACTIVE SOF 5%/23-28.03.2026	USD		100'000	100'000	87'577.66	0.02
4.100	TAMPA ELECTRIC 4.1%/12-15.06.2042	USD	14'000		14'000	10'115.77	0.00
2.400	TAMPA ELECTRIC CO 2.4%/21-15.03.2031	USD	22'000		22'000	16'046.93	0.00
3.625	TAMPA ELECTRIC CO 3.625%/19-15.06.2050	USD	5'000		5'000	3'196.92	0.00
4.350	TAMPA ELECTRIC CO 4.35%/14-15.05.2044	USD	30'000		30'000	21'878.70	0.00
5.000	TAMPA ELECTRIC CO 5%/22-15.07.2052	USD	64'000		64'000	51'365.28	0.01
3.050	TAPESTRY INC 3.05%/21-15.03.2032	USD	50'000		50'000	35'690.66	0.01
4.125	TAPESTRY INC 4.125%/17-15.07.2027	USD	3'000	290'000	100'000	83'626.47	0.02
5.350	TAPESTRY INC 5.35%/23-27.11.2025	EUR		100'000	100'000	96'769.85	0.02
5.375	TAPESTRY INC 5.375%/23-27.11.2027	EUR		100'000	100'000	98'325.94	0.02
7.000	TAPESTRY INC 7%/23-27.11.2026	USD		40'000	40'000	36'173.75	0.01
7.050	TAPESTRY INC 7.05%/23-27.11.2025	USD		26'000	26'000	23'322.59	0.00
7.350	TAPESTRY INC 7.35%/23-27.11.2028	USD		52'000	52'000	47'913.61	0.01
7.700	TAPESTRY INC 7.7%/23-27.11.2030	USD		52'000	52'000	48'643.16	0.01
7.850	TAPESTRY INC 7.85%/23-27.11.2033	USD		110'000	110'000	104'800.43	0.02
4.950	TARGA RESOURCES CORP 4.95%/22-15.04.2052	USD	36'000		36'000	27'125.99	0.01
6.150	TARGA RESOURCES CORP 6.15%/23-01.03.2029	USD	80'000		80'000	72'629.53	0.02
6.250	TARGA RESOURCES CORP 6.25%/22-01.07.2052	USD	46'000		46'000	41'002.36	0.01
6.500	TARGA RESOURCES CORP 6.5%/23-15.02.2053	USD	128'000		128'000	118'645.14	0.03
4.000	TARGA RESOURCES PARTNERS -144A- 4%/21-15.01.2032	USD	190'000		190'000	149'312.55	0.03
5.500	TARGA RESOURCES PARTNERS 5.5%/19-01.03.2030	USD		76'000	76'000	66'153.44	0.01
3.625	TARGET 3.625%/16-15.04.2046	USD	24'000		24'000	16'484.23	0.00
4.000	TARGET 4%/12-01.07.2042	USD	27'000	180'000	207'000	156'853.67	0.03
1.950	TARGET CORP 1.95%/22-15.01.2027	USD	50'000		50'000	40'698.01	0.01
2.250	TARGET CORP 2.25%/20-15.04.2025	USD	50'000		50'000	42'657.09	0.01
2.350	TARGET CORP 2.35%/20-15.02.2030	USD	10'000		10'000	7'681.03	0.00
2.500	TARGET CORP 2.5%/16-15.04.2026	USD	64'000		64'000	53'825.54	0.01
2.650	TARGET CORP 2.65%/20-15.09.2030	USD	27'000		27'000	20'852.39	0.00
2.950	TARGET CORP 2.95%/22-15.01.2052	USD	70'000		70'000	40'918.61	0.01
3.375	TARGET CORP 3.375%/19-15.04.2029	USD	28'000		28'000	23'108.04	0.00
4.500	TARGET CORP 4.5%/22-15.09.2032	USD	50'000	50'000			
4.800	TARGET CORP 4.8%/23-15.01.2053	USD	80'000		80'000	65'009.76	0.01
3.900	TC PIPELINES LP 3.9%/17-25.05.2027	USD	4'000		4'000	3'357.09	0.00
4.375	TC PIPELINES LP 4.375%/15-13.03.2025	USD	100'000		100'000	86'708.79	0.02
7.125	TCI COMMUNICATIONS 7.125%/98-15.02.2028	USD	19'000		19'000	18'037.60	0.00
0.950	TELEDYNE TECHNOLOGIES IN 0.95%/21-01.04.2024	USD	50'000	50'000			
1.600	TELEDYNE TECHNOLOGIES IN 1.6%/21-01.04.2026	USD	50'000		50'000	40'825.11	0.01
2.250	TELEDYNE TECHNOLOGIES IN 2.25%/21-01.04.2028	USD	70'000	140'000	210'000	165'695.72	0.04
2.750	TELEDYNE TECHNOLOGIES IN 2.75%/21-01.04.2031	USD	40'000		40'000	29'887.23	0.01
7.000	TENNESSEE GAS PIPELINE 7%/98-15.10.2028	USD	14'000		14'000	13'164.29	0.00
7.625	TENNESSEE GAS PIPELINE 7.625%/97-01.04.2037	USD	26'000		26'000	25'764.71	0.01

1586 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
7.000 TEXAS EASTERN TRANSMISSI 7%/02-15.07.2032	USD	34'000			34'000	33'112.77	0.01
1.375 TEXAS INSTRUMENTS INC 1.375%/20-12.03.2025	USD	60'000			60'000	50'821.17	0.01
2.250 TEXAS INSTRUMENTS INC 2.25%/19-04.09.2029	USD	30'000	20'000		50'000	38'856.25	0.01
2.700 TEXAS INSTRUMENTS INC 2.7%/21-15.09.2051	USD	20'000	20'000		40'000	22'604.69	0.00
2.900 TEXAS INSTRUMENTS INC 2.9%/17-03.11.2027	USD		30'000		30'000	24'796.38	0.01
3.875 TEXAS INSTRUMENTS INC 3.875%/19-15.03.2039	USD	49'000			49'000	37'928.57	0.01
4.150 TEXAS INSTRUMENTS INC 4.15%/18-15.05.2048	USD	34'000	46'000		80'000	59'821.53	0.01
4.900 TEXAS INSTRUMENTS INC 4.9%/23-14.03.2033	USD		50'000		50'000	44'064.18	0.01
5.000 TEXAS INSTRUMENTS INC 5%/23-14.03.2053	USD		50'000		50'000	42'531.35	0.01
5.050 TEXAS INSTRUMENTS INC 5.05%/23-18.05.2063	USD		50'000		50'000	42'112.27	0.01
4.300 THE HARTFORD FINANCIAL SERVICES GROUP 4.3%/13-15.04.2043	USD	28'000			28'000	21'053.23	0.00
2.300 THE HERSHEY COMPANY 2.3%/16-15.08.2026	USD	6'000			6'000	4'985.93	0.00
5.450 THE MOSAIC COMPANY 5.45%/13-15.11.2033	USD	25'000			25'000	21'753.29	0.00
1.215 THERMO FISHER SCIENTIFIC 1.215%/21-18.10.2024	USD	60'000		60'000			
1.375 THERMO FISHER SCIENTIFIC 1.375%/16-12.09.2028	EUR	160'000			160'000	139'492.36	0.03
1.750 THERMO FISHER SCIENTIFIC 1.75%/20-15.04.2027	EUR	100'000			100'000	90'624.60	0.02
1.750 THERMO FISHER SCIENTIFIC 1.75%/21-15.10.2028	USD	20'000			20'000	15'455.37	0.00
1.875 THERMO FISHER SCIENTIFIC 1.875%/19-01.10.2049	EUR		100'000		100'000	66'265.62	0.01
2.000 THERMO FISHER SCIENTIFIC 2%/21-15.10.2031	USD	20'000	230'000		250'000	179'409.60	0.04
2.600 THERMO FISHER SCIENTIFIC 2.6%/19-01.10.2029	USD	102'000			102'000	80'091.32	0.02
2.800 THERMO FISHER SCIENTIFIC 2.8%/21-15.10.2041	USD	78'000			78'000	49'353.90	0.01
3.200 THERMO FISHER SCIENTIFIC 3.2%/22-21.01.2026	EUR	100'000			100'000	94'623.92	0.02
4.100 THERMO FISHER SCIENTIFIC 4.1%/17-15.08.2047	USD	44'000			44'000	32'434.40	0.01
4.800 THERMO FISHER SCIENTIFIC 4.8%/22-21.11.2027	USD	50'000			50'000	44'048.82	0.01
4.950 THERMO FISHER SCIENTIFIC 4.95%/22-21.11.2032	USD	100'000		50'000	50'000	43'805.34	0.01
4.953 THERMO FISHER SCIENTIFIC 4.953%/23-10.08.2026	USD		50'000		50'000	44'064.24	0.01
5.000 THERMO FISHER SCIENTIFIC 5%/23-05.12.2026	USD		52'000		52'000	45'917.24	0.01
5.000 THERMO FISHER SCIENTIFIC 5%/23-31.01.2029	USD		52'000		52'000	46'047.05	0.01
5.200 THERMO FISHER SCIENTIFIC 5.2%/23-31.01.2034	USD		26'000		26'000	23'151.80	0.00
5.300 THERMO FISHER SCIENTIFIC 5.3%/13-01.02.2044	USD	20'000			20'000	17'615.09	0.00
5.404 THERMO FISHER SCIENTIFIC 5.404%/23-10.08.2043	USD		50'000		50'000	44'453.18	0.01
5.250 TIME WARNER CABLE 5.25%/12-15.07.2042	GBP		100'000	100'000			
6.550 TIME WARNER CABLE 6.55%/07-01.05.2037	USD		220'000		220'000	181'861.93	0.04
6.750 TIME WARNER CABLE 6.75%/09-15.06.2039	USD		180'000		180'000	149'296.26	0.03
4.125 TIMKEN CO 4.125%/22-01.04.2032	USD	38'000			38'000	30'475.31	0.01
1.150 TJX COS INC 1.15%/20-15.05.2028	USD	40'000			40'000	30'357.71	0.01
1.600 TJX COS INC 1.6%/20-15.05.2031	USD	22'000			22'000	15'612.91	0.00
3.875 TJX COS INC 3.875%/20-15.04.2030	USD	20'000			20'000	16'697.53	0.00
4.500 TJX COS INC 4.5%/20-15.04.2050	USD	20'000			20'000	16'044.68	0.00
6.150 TOLEDO EDISON COMPANY 6.15%/06-15.05.2037	USD	29'000			29'000	26'883.00	0.01
3.050 TOYOTA MOTOR CR CORP S. -B- 3.05%/18-11.01.2028	USD	22'000			22'000	18'236.44	0.00
1.150 TOYOTA MOTOR CREDIT CORP 1.15%/20-13.08.2027	USD	24'000	300'000		324'000	252'754.84	0.05
1.450 TOYOTA MOTOR CREDIT CORP 1.45%/22-13.01.2025	USD	200'000		200'000			
1.900 TOYOTA MOTOR CREDIT CORP 1.9%/21-06.04.2028	USD		220'000		220'000	173'107.50	0.04
3.050 TOYOTA MOTOR CREDIT CORP 3.05%/22-22.03.2027	USD	42'000			42'000	35'071.43	0.01
3.850 TOYOTA MOTOR CREDIT CORP 3.85%/23-24.07.2030	EUR		100'000		100'000	96'982.35	0.02
4.050 TOYOTA MOTOR CREDIT CORP 4.05%/23-13.09.2029	EUR		100'000		100'000	97'814.23	0.02
4.625 TOYOTA MOTOR CREDIT CORP 4.625%/23-12.01.2028	USD		150'000		150'000	131'342.24	0.03
4.800 TOYOTA MOTOR CREDIT CORP 4.8%/24-05.01.2026	USD		50'000		50'000	43'840.15	0.01
5.250 TOYOTA MOTOR CREDIT CORP 5.25%/23-11.09.2028	USD		50'000		50'000	44'659.43	0.01
5.400 TOYOTA MOTOR CREDIT CORP 5.4%/23-20.11.2026	USD		50'000		50'000	44'471.79	0.01
5.450 TOYOTA MOTOR CREDIT CORP 5.45%/22-10.11.2027	USD	50'000			50'000	44'900.61	0.01
0.800 TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/20-16.10.2025	USD	30'000			30'000	24'690.67	0.01
0.800 TOYOTA MOTOR CREDIT CORP S. -B- 0.8%/21-09.01.2026	USD	50'000			50'000	40'834.47	0.01
1.125 TOYOTA MOTOR CREDIT CORP S. -B- 1.125%/21-18.06.2026	USD	30'000			30'000	24'240.72	0.01
1.650 TOYOTA MOTOR CREDIT CORP S. -B- 1.65%/21-10.01.2031	USD	50'000			50'000	35'724.08	0.01
1.900 TOYOTA MOTOR CREDIT CORP S. -B- 1.9%/22-13.01.2027	USD	60'000			60'000	48'652.77	0.01
3.000 TOYOTA MOTOR CREDIT CORP S. -B- 3%/20-01.04.2025	USD	281'000		230'000	51'000	43'878.80	0.01
3.375 TOYOTA MOTOR CREDIT CORP S. -B- 3.375%/20-01.04.2030	USD	20'000			20'000	16'187.12	0.00
3.950 TOYOTA MOTOR CREDIT CORP S. -B- 3.95%/22-30.06.2025	USD	100'000			100'000	86'718.00	0.02
4.550 TOYOTA MOTOR CREDIT CORP S. -B- 4.55%/22-20.09.2027	USD	100'000			100'000	87'305.51	0.02
3.200 TOYOTA MOTOR CREDIT S. -B- 3.2%/17-11.01.2027	USD	56'000			56'000	47'112.36	0.01
1.750 TRACTOR SUPPLY CO 1.75%/20-01.11.2030	USD	10'000			10'000	7'090.22	0.00
3.950 TRANSCONT GAS PIPE LINE 3.95%/20-15.05.2050	USD	30'000			30'000	20'549.54	0.00
4.000 TRANSCONT GAS PIPE LINE 4%/18-15.03.2028	USD	6'000			6'000	5'068.75	0.00
4.600 TRANSCONT GAS PIPE LINE 4.6%/18-15.03.2048	USD	100'000			100'000	76'996.81	0.02
5.400 TRANSCONT GAS PIPE LINE 5.4%/12-15.08.2041	USD	20'000			20'000	17'176.02	0.00
4.600 TRAVELERS COMP 4.6%/13-01.08.2043	USD	15'000			15'000	12'269.19	0.00
6.250 TRAVELERS COMP 6.25%/07-15.06.2037	USD	22'000			22'000	21'288.17	0.00
3.750 TRAVELERS COMPANIES 3.75%/16-15.05.2046	USD	10'000			10'000	6'981.22	0.00
2.550 TRAVELERS COS INC 2.55%/20-27.04.2050	USD		100'000		100'000	54'813.65	0.01

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.050 TRAVELERS COS INC 3.05%/21-08.06.2051	USD	76'000			76'000	45'757.84	0.01
4.000 TRAVELERS COS INC 4%/17-30.05.2047	USD	42'000			42'000	30'497.76	0.01
4.050 TRAVELERS COS INC 4.05%/18-07.03.2048	USD	48'000			48'000	35'431.76	0.01
4.100 TRAVELERS COS INC 4.1%/19-04.03.2049	USD	10'000			10'000	7'400.88	0.00
6.750 TRAVELERS COS INC 6.75%/06-20.06.2036	USD	20'000			20'000	20'079.71	0.00
6.100 TRIMBLE INC 6.1%/23-15.03.2033	USD		100'000		100'000	91'884.00	0.02
2.250 TRUIST BANK (subordinated) 2.25%/20-11.03.2030	USD		250'000		250'000	180'815.50	0.04
- TRUIST BANK FIX-TO-FRN FRN/18-02.08.2024	USD	86'000		86'000			
- TRUIST FINANCIAL CORP (subordinated) S. -H- FIX-TO-FRN FRN/22-28.07.2033	USD		100'000		100'000	80'917.57	0.02
1.200 TRUIST FINANCIAL CORP 1.2%/20-05.08.2025	USD	30'000			30'000	24'848.36	0.01
- TRUIST FINANCIAL CORP S. -FIX-TO-FRN FRN/22-28.07.2026G-	USD	80'000			80'000	69'003.97	0.01
1.125 TRUIST FINANCIAL CORP S. -G- 1.125%/20-03.08.2027	USD	30'000			30'000	22'992.28	0.00
1.950 TRUIST FINANCIAL CORP S. -G- 1.95%/20-05.06.2030	USD	30'000			30'000	21'576.49	0.00
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-02.03.2027	USD	50'000			50'000	40'413.27	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/21-07.06.2029	USD	200'000			200'000	151'253.80	0.03
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/22-28.10.2026	USD		60'000		60'000	52'950.72	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/22-28.10.2033	USD	50'000			50'000	44'759.78	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-08.06.2034	USD		160'000	72'000	88'000	77'478.81	0.02
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-26.01.2034	USD	50'000			50'000	41'750.55	0.01
- TRUIST FINANCIAL CORP S. -G- FIX-TO-FRN FRN/23-30.10.2029	USD		196'000		196'000	182'706.63	0.04
1.750 TSMC ARIZONA CORP 1.75%/21-25.10.2026	USD	200'000			200'000	161'739.78	0.03
4.250 TSMC ARIZONA CORP 4.25%/22-02.04.2032	USD	200'000			200'000	170'073.14	0.04
4.875 TYSON FOODS 4.875%/14-15.08.2034	USD	58'000			58'000	48'513.36	0.01
3.550 TYSON FOODS INC 3.55%/17-02.06.2027	USD	66'000	430'000		496'000	414'032.82	0.09
4.000 TYSON FOODS INC 4%/19-01.03.2026	USD	30'000			30'000	25'791.72	0.01
4.350 TYSON FOODS INC 4.35%/19-01.03.2029	USD	33'000			33'000	27'960.78	0.01
4.550 TYSON FOODS INC 4.55%/17-02.06.2047	USD	28'000			28'000	19'963.46	0.00
5.100 TYSON FOODS INC 5.1%/18-28.09.2048	USD	40'000			40'000	31'060.74	0.01
3.100 UNILEVER CAPITAL 3.1%/15-30.07.2025	USD		500'000	300'000	200'000	171'654.00	0.04
5.900 UNILEVER CAPITAL 5.9%/02-15.11.2032	USD	50'000			50'000	46'848.33	0.01
1.750 UNILEVER CAPITAL CORP 1.75%/21-12.08.2031	USD	100'000			100'000	70'815.55	0.01
3.400 UNILEVER CAPITAL CORP 3.4%/23-06.06.2033	EUR		100'000		100'000	95'841.73	0.02
3.500 UNILEVER CAPITAL CORP 3.5%/18-22.03.2028	USD	100'000			100'000	84'245.24	0.02
3.799 UNION PACIFIC 3.799%/16-01.10.2051	USD	37'000			37'000	25'691.04	0.01
2.375 UNION PACIFIC CORP 2.375%/21-20.05.2031	USD	10'000	280'000		290'000	215'843.43	0.05
2.400 UNION PACIFIC CORP 2.4%/20-05.02.2030	USD		340'000		340'000	260'499.63	0.06
2.800 UNION PACIFIC CORP 2.8%/22-14.02.2032	USD	100'000		40'000	60'000	45'345.25	0.01
2.891 UNION PACIFIC CORP 2.891%/21-06.04.2036	USD	23'000			23'000	16'333.44	0.00
2.950 UNION PACIFIC CORP 2.95%/21-10.03.2052	USD	30'000			30'000	17'661.03	0.00
2.973 UNION PACIFIC CORP 2.973%/21-16.09.2062	USD	32'000			32'000	17'430.05	0.00
3.150 UNION PACIFIC CORP 3.15%/19-01.03.2024	USD	30'000		30'000			
3.200 UNION PACIFIC CORP 3.2%/21-20.05.2041	USD	110'000			110'000	74'513.20	0.02
3.250 UNION PACIFIC CORP 3.25%/20-05.02.2050	USD	40'000			40'000	25'406.36	0.01
3.375 UNION PACIFIC CORP 3.375%/15-01.02.2035	USD	100'000			100'000	75'156.15	0.02
3.375 UNION PACIFIC CORP 3.375%/22-14.02.2042	USD	20'000			20'000	13'749.51	0.00
3.500 UNION PACIFIC CORP 3.5%/22-14.02.2053	USD	70'000			70'000	45'840.76	0.01
3.550 UNION PACIFIC CORP 3.55%/19-15.08.2039	USD	16'000			16'000	11'557.00	0.00
3.550 UNION PACIFIC CORP 3.55%/21-20.05.2061	USD	20'000			20'000	12'556.79	0.00
3.600 UNION PACIFIC CORP 3.6%/17-15.09.2037	USD	11'000			11'000	8'278.14	0.00
3.750 UNION PACIFIC CORP 3.75%/18-15.07.2025	USD	105'000			105'000	90'737.86	0.02
3.750 UNION PACIFIC CORP 3.75%/20-05.02.2070	USD	30'000			30'000	19'307.15	0.00
3.799 UNION PACIFIC CORP 3.799%/21-06.04.2071	USD	54'000			54'000	34'805.99	0.01
3.839 UNION PACIFIC CORP 3.839%/20-20.03.2060	USD	55'000			55'000	36'721.39	0.01
3.850 UNION PACIFIC CORP 3.85%/22-14.02.2072	USD	50'000			50'000	32'618.01	0.01
3.950 UNION PACIFIC CORP 3.95%/19-15.08.2059	USD	30'000			30'000	20'489.99	0.00
4.100 UNION PACIFIC CORP 4.1%/17-15.09.2067	USD	7'000	30'000		37'000	25'595.79	0.01
4.500 UNION PACIFIC CORP 4.5%/22-20.01.2033	USD		230'000		230'000	195'869.08	0.04
4.950 UNION PACIFIC CORP 4.95%/22-09.09.2052	USD	50'000			50'000	42'140.88	0.01
4.950 UNION PACIFIC CORP 4.95%/23-15.05.2053	USD		50'000		50'000	42'113.97	0.01
1.625 UNITED PARCEL SERVICE 1.625%/15-15.11.2025	EUR	100'000			100'000	92'362.69	0.02
2.500 UNITED PARCEL SERVICE 2.5%/19-01.09.2029	USD	24'000			24'000	18'850.42	0.00
3.400 UNITED PARCEL SERVICE 3.4%/16-15.11.2046	USD	53'000			53'000	35'650.60	0.01
3.400 UNITED PARCEL SERVICE 3.4%/19-01.09.2049	USD	14'000			14'000	9'208.04	0.00
3.400 UNITED PARCEL SERVICE 3.4%/19-15.03.2029	USD	58'000			58'000	48'195.95	0.01
3.625 UNITED PARCEL SERVICE 3.625%/12-01.10.2042	USD	48'000			48'000	34'197.87	0.01
3.750 UNITED PARCEL SERVICE 3.75%/17-15.11.2047	USD	120'000			120'000	83'580.91	0.02
4.250 UNITED PARCEL SERVICE 4.25%/19-15.03.2049	USD	46'000			46'000	34'813.15	0.01
4.875 UNITED PARCEL SERVICE 4.875%/10-15.11.2040	USD	24'000			24'000	20'254.48	0.00
5.050 UNITED PARCEL SERVICE 5.05%/23-03.03.2053	USD		150'000		150'000	128'021.87	0.03
5.300 UNITED PARCEL SERVICE 5.3%/20-01.04.2050	USD	32'000			32'000	28'254.69	0.01

1588 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.200 UNITED PARCEL SERVICE 6.2%/08-15.01.2038	USD	46'000			46'000	44'295.88	0.01
6.000 UNITED RENTALS NORTH AM -144A- 6%/22-15.12.2029	USD	100'000			100'000	88'262.60	0.02
2.650 UNITED TECHNOLOGIES 2.65%16-01.11.2026	USD	50'000			50'000	41'431.84	0.01
3.750 UNITED TECHNOLOGIES 3.75%16-01.11.2046	USD	51'000			51'000	34'096.30	0.01
4.150 UNITED TECHNOLOGIES 4.15%15-15.05.2045	USD	30'000			30'000	21'582.64	0.00
4.500 UNITED TECHNOLOGIES 4.5%/12-01.06.2042	USD	147'000	150'000	47'000	250'000	192'543.12	0.04
6.050 UNITED TECHNOLOGIES 6.05%/06-01.06.2036	USD	30'000			30'000	27'661.04	0.01
6.125 UNITED TECHNOLOGIES 6.125%/08-15.07.2038	USD	30'000			30'000	27'901.66	0.01
2.150 UNITED TECHNOLOGIES CORP 2.15%/18-18.05.2030	EUR		100'000		100'000	85'479.89	0.02
3.125 UNITED TECHNOLOGIES CORP 3.125%/17-04.05.2027	USD	50'000			50'000	41'551.64	0.01
3.950 UNITED TECHNOLOGIES CORP 3.95%/18-16.08.2025	USD	70'000			70'000	60'462.27	0.01
4.050 UNITED TECHNOLOGIES CORP 4.05%/17-04.05.2047	USD	24'000			24'000	16'929.67	0.00
4.125 UNITED TECHNOLOGIES CORP 4.125%/18-16.11.2028	USD	127'000			127'000	107'405.03	0.02
4.450 UNITED TECHNOLOGIES CORP 4.45%/18-16.11.2038	USD	25'000	200'000	185'000	40'000	31'279.68	0.01
4.625 UNITED TECHNOLOGIES CORP 4.625%/18-16.11.2048	USD	45'000			45'000	34'408.13	0.01
3.100 UNITEDHEALTH GROUP 3.1%/16-15.03.2026	USD	58'000			58'000	49'330.53	0.01
3.450 UNITEDHEALTH GROUP 3.45%/16-15.01.2027	USD	28'000			28'000	23'795.55	0.01
4.250 UNITEDHEALTH GROUP 4.25%/13-15.03.2043	USD	74'000		54'000	20'000	15'352.57	0.00
4.625 UNITEDHEALTH GROUP 4.625%/15-15.07.2035	USD		100'000		100'000	84'969.92	0.02
4.750 UNITEDHEALTH GROUP 4.75%/15-15.07.2045	USD	60'000	130'000	190'000			
5.800 UNITEDHEALTH GROUP 5.8%/06-15.03.2036	USD	94'000			94'000	87'508.41	0.02
6.875 UNITEDHEALTH GROUP 6.875%/08-15.02.2038	USD		57'000		57'000	58'294.58	0.01
1.150 UNITEDHEALTH GROUP INC 1.15%/21-15.05.2026	USD	100'000			100'000	81'152.22	0.02
2.000 UNITEDHEALTH GROUP INC 2%/20-15.05.2030	USD	44'000			44'000	32'562.56	0.01
2.300 UNITEDHEALTH GROUP INC 2.3%/21-15.05.2031	USD	54'000			54'000	39'824.96	0.01
2.900 UNITEDHEALTH GROUP INC 2.9%/20-15.05.2050	USD	100'000			100'000	58'441.65	0.01
3.050 UNITEDHEALTH GROUP INC 3.05%/21-15.05.2041	USD	40'000			40'000	26'172.76	0.01
3.125 UNITEDHEALTH GROUP INC 3.125%/20-15.05.2060	USD	50'000			50'000	28'802.10	0.01
3.250 UNITEDHEALTH GROUP INC 3.25%/21-15.05.2051	USD	60'000	150'000		210'000	130'207.93	0.03
3.500 UNITEDHEALTH GROUP INC 3.5%/19-15.08.2039	USD		140'000		140'000	99'630.46	0.02
3.700 UNITEDHEALTH GROUP INC 3.7%/19-15.08.2049	USD	100'000			100'000	67'762.45	0.01
3.750 UNITEDHEALTH GROUP INC 3.75%/15-15.07.2025	USD	164'000	64'000	228'000			
3.750 UNITEDHEALTH GROUP INC 3.75%/17-15.10.2047	USD	100'000			100'000	68'265.39	0.01
3.875 UNITEDHEALTH GROUP INC 3.875%/19-15.08.2059	USD	40'000			40'000	26'806.20	0.01
4.000 UNITEDHEALTH GROUP INC 4%/22-15.05.2029	USD	124'000			124'000	104'928.73	0.02
4.200 UNITEDHEALTH GROUP INC 4.2%/22-15.05.2032	USD	40'000			40'000	33'233.59	0.01
4.250 UNITEDHEALTH GROUP INC 4.25%/18-15.06.2048	USD	50'000			50'000	37'058.39	0.01
4.450 UNITEDHEALTH GROUP INC 4.45%/18-15.12.2048	USD		140'000		140'000	107'816.05	0.02
4.500 UNITEDHEALTH GROUP INC 4.5%/23-15.04.2033	USD		53'000		53'000	44'819.53	0.01
4.750 UNITEDHEALTH GROUP INC 4.75%/22-15.05.2052	USD	70'000			70'000	56'164.77	0.01
4.950 UNITEDHEALTH GROUP INC 4.95%/22-15.05.2062	USD	50'000			50'000	40'466.34	0.01
5.050 UNITEDHEALTH GROUP INC 5.05%/23-15.04.2053	USD		100'000		100'000	83'782.87	0.02
5.200 UNITEDHEALTH GROUP INC 5.2%/23-15.04.2063	USD		100'000		100'000	83'943.17	0.02
5.300 UNITEDHEALTH GROUP INC 5.3%/22-15.02.2030	USD	50'000			50'000	44'859.48	0.01
5.350 UNITEDHEALTH GROUP INC 5.35%/22-15.02.2033	USD	80'000			80'000	71'814.22	0.02
5.875 UNITEDHEALTH GROUP INC 5.875%/22-15.02.2053	USD	60'000	110'000		170'000	159'978.93	0.03
6.050 UNITEDHEALTH GROUP INC 6.05%/22-15.02.2063	USD	50'000			50'000	47'780.18	0.01
6.625 UNITEDHEALTH GROUP INC 6.625%/08-15.11.2037	USD	50'000	192'000		242'000	240'079.57	0.05
4.125 UNUM GROUP 4.125%/21-15.06.2051	USD		100'000		100'000	64'625.88	0.01
- US BANCORP (subordinated) FIX-TO-FRN FRN/21-03.11.2036	USD	60'000			60'000	40'837.72	0.01
- US BANCORP (subordinated) S. -BB- FIX-TO-FRN FRN/22-22.07.2033	USD		140'000		140'000	115'357.24	0.02
3.000 US BANCORP (subordinated) S. -Y- 3%/19-30.07.2029	USD		25'000		25'000	19'495.08	0.00
3.100 US BANCORP 3.1%/16-27.04.2026	USD		100'000		100'000	84'079.98	0.02
3.150 US BANCORP 3.15%/17-27.04.2027	USD	144'000			144'000	119'721.58	0.03
3.375 US BANCORP 3.375%/19-05.02.2024	USD	217'000		217'000			
- US BANCORP FIX-TO-FRN FRN/22-21.10.2026	USD		53'000		53'000	46'866.65	0.01
- US BANCORP FIX-TO-FRN FRN/22-21.10.2033	USD	100'000		50'000	50'000	44'457.69	0.01
- US BANCORP FIX-TO-FRN FRN/22-27.01.2028	USD	100'000			100'000	80'653.50	0.02
- US BANCORP FIX-TO-FRN FRN/22-27.01.2033	USD	20'000			20'000	14'374.63	0.00
- US BANCORP FIX-TO-FRN FRN/23-01.02.2029	USD	100'000			100'000	85'573.81	0.02
- US BANCORP FIX-TO-FRN FRN/23-01.02.2034	USD		80'000		80'000	66'302.94	0.01
- US BANCORP FIX-TO-FRN FRN/23-12.06.2029	USD		120'000		120'000	106'748.06	0.02
- US BANCORP FIX-TO-FRN FRN/23-12.06.2034	USD		120'000		120'000	106'486.28	0.02
1.375 US BANCORP S. -AA- 1.375%/20-22.07.2030	USD	100'000			100'000	69'793.53	0.01
- US BANCORP S. -AA- FIX-TO-FRN FRN/22-22.07.2028	USD	100'000			100'000	85'972.69	0.02
- US BANCORP S. -CC- FIX-TO-FRN FRN/24-23.01.2030	USD		100'000		100'000	87'559.68	0.02
2.375 US BANCORP S. -V- 2.375%/16-22.07.2026	USD		70'000		70'000	57'763.53	0.01
4.900 VALERO ENERGY 4.9%/15-15.03.2045	USD	24'000			24'000	19'095.32	0.00
6.625 VALERO ENERGY 6.625%/07-15.06.2037	USD	49'000			49'000	46'208.65	0.01
7.500 VALERO ENERGY 7.5%/02-15.04.2032	USD	50'000			50'000	50'084.27	0.01
2.150 VALERO ENERGY CORP 2.15%/20-15.09.2027	USD	8'000			8'000	6'377.87	0.00

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.800 VALERO ENERGY CORP 2.8%/21-01.12.2031	USD	20'000			20'000	14'864.09	0.00
3.650 VALERO ENERGY CORP 3.65%/21-01.12.2051	USD	60'000			60'000	37'185.70	0.01
4.000 VALERO ENERGY CORP 4%/22-01.06.2052	USD	30'000			30'000	19'862.87	0.00
4.500 VALERO ENERGY PARTNERS 4.5%/18-15.03.2028	USD	16'000			16'000	13'701.07	0.00
5.250 VALMONT INDUSTRIES 5.25%/14-01.10.2054	USD		50'000		50'000	37'896.26	0.01
5.000 VALMONT INDUSTRIES INC 5%/14-01.10.2044	USD	20'000	20'000		40'000	30'682.26	0.01
2.500 VENTAS REALTY LP 2.5%/21-01.09.2031	USD	50'000			50'000	35'829.64	0.01
2.650 VENTAS REALTY LP 2.65%/19-15.01.2025	USD	10'000			10'000	8'562.50	0.00
4.125 VENTAS REALTY LP 4.125%/15-15.01.2026	USD	73'000			73'000	62'575.93	0.01
4.375 VENTAS REALTY LP 4.375%/15-01.02.2045	USD	30'000			30'000	20'916.14	0.00
4.400 VENTAS REALTY LP 4.4%/18-15.01.2029	USD		100'000		100'000	84'307.54	0.02
5.700 VENTAS REALTY LP 5.7%/13-30.09.2043	USD	8'000			8'000	6'654.45	0.00
5.500 VERALTO CORP -144A- 5.5%/23-18.09.2026	USD		50'000		50'000	44'219.98	0.01
4.150 VERALTO CORPORATION 4.15%/23-19.09.2031	EUR		100'000		100'000	96'678.38	0.02
2.700 VERISIGN INC 2.7%/21-15.06.2031	USD	50'000			50'000	36'598.11	0.01
4.000 VERISK ANALYTICS 4%/15-15.06.2025	USD	51'000			51'000	44'116.10	0.01
4.125 VERISK ANALYTICS INC 4.125%/19-15.03.2029	USD	42'000			42'000	35'489.20	0.01
5.500 VERISK ANALYTICS INC 5.5%/15-15.06.2045	USD		100'000		100'000	83'998.29	0.02
3.500 VERITAS REALTY 3.5%/15-01.02.2025	USD	7'000			7'000	6'040.21	0.00
0.375 VERIZON COMMUNICATIONS 0.375%/21-22.03.2029	EUR	100'000			100'000	81'691.16	0.02
0.850 VERIZON COMMUNICATIONS 0.85%/20-20.11.2025	USD	94'000			94'000	76'816.10	0.02
1.125 VERIZON COMMUNICATIONS 1.125%/21-19.09.2035	EUR	100'000			100'000	71'739.08	0.02
1.250 VERIZON COMMUNICATIONS 1.25%/19-08.04.2030	EUR	100'000			100'000	83'255.83	0.02
1.375 VERIZON COMMUNICATIONS 1.375%/17-27.10.2026	EUR		100'000		100'000	90'508.35	0.02
1.450 VERIZON COMMUNICATIONS 1.45%/21-20.03.2026	USD	110'000			110'000	89'815.22	0.02
1.500 VERIZON COMMUNICATIONS 1.5%/20-18.09.2030	USD	8'000			8'000	5'651.79	0.00
1.680 VERIZON COMMUNICATIONS 1.68%/21-30.10.2030	USD	86'000			86'000	60'937.75	0.01
1.750 VERIZON COMMUNICATIONS 1.75%/20-20.01.2031	USD	88'000			88'000	62'141.29	0.01
1.850 VERIZON COMMUNICATIONS 1.85%/20-18.05.2040	EUR		100'000		100'000	71'992.55	0.02
1.875 VERIZON COMMUNICATIONS 1.875%/20-03.11.2038	GBP	200'000		100'000	100'000	71'994.91	0.02
2.100 VERIZON COMMUNICATIONS 2.1%/19-06.05.2026	AUD		200'000		200'000	108'184.17	0.02
2.100 VERIZON COMMUNICATIONS 2.1%/21-22.03.2028	USD	150'000			150'000	117'603.46	0.02
2.355 VERIZON COMMUNICATIONS 2.355%/22-15.03.2032	USD	151'000		20'000	131'000	93'430.14	0.02
2.375 VERIZON COMMUNICATIONS 2.375%/21-22.03.2028	CAD	60'000			60'000	35'802.86	0.01
2.500 VERIZON COMMUNICATIONS 2.5%/20-16.05.2030	CAD		40'000		40'000	22'925.43	0.00
2.550 VERIZON COMMUNICATIONS 2.55%/21-21.03.2031	USD	200'000			200'000	148'368.96	0.03
2.625 VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	USD	90'000			90'000	74'734.27	0.02
2.650 VERIZON COMMUNICATIONS 2.65%/20-20.11.2040	USD	100'000			100'000	60'706.27	0.01
2.850 VERIZON COMMUNICATIONS 2.85%/21-03.09.2041	USD	120'000			120'000	74'428.16	0.02
2.875 VERIZON COMMUNICATIONS 2.875%/17-15.01.2038	EUR	100'000			100'000	84'245.89	0.02
2.875 VERIZON COMMUNICATIONS 2.875%/20-20.11.2050	USD	80'000	190'000		270'000	151'483.33	0.03
2.987 VERIZON COMMUNICATIONS 2.987%/21-30.10.2056	USD	116'000			116'000	63'498.22	0.01
3.000 VERIZON COMMUNICATIONS 3%/20-20.11.2060	USD	94'000			94'000	50'248.33	0.01
3.000 VERIZON COMMUNICATIONS 3%/20-22.03.2027	USD	62'000			62'000	51'367.80	0.01
3.125 VERIZON COMMUNICATIONS 3.125%/16-02.11.2035	GBP	100'000			100'000	90'842.39	0.02
3.150 VERIZON COMMUNICATIONS 3.15%/20-22.03.2030	USD	30'000			30'000	23'648.33	0.00
3.375 VERIZON COMMUNICATIONS 3.375%/17-27.10.2036	GBP		100'000		100'000	91'637.68	0.02
3.400 VERIZON COMMUNICATIONS 3.4%/21-22.03.2041	USD	120'000			120'000	80'915.96	0.02
3.550 VERIZON COMMUNICATIONS 3.55%/21-22.03.2051	USD	172'000			172'000	109'978.79	0.02
3.700 VERIZON COMMUNICATIONS 3.7%/21-22.03.2061	USD	112'000	180'000		292'000	182'892.29	0.04
3.850 VERIZON COMMUNICATIONS 3.85%/12-01.11.2042	USD	20'000			20'000	14'164.44	0.00
3.875 VERIZON COMMUNICATIONS 3.875%/19-08.02.2029	USD	50'000	128'000		178'000	148'915.86	0.03
3.875 VERIZON COMMUNICATIONS 3.875%/22-01.03.2052	USD	80'000			80'000	54'272.60	0.01
4.000 VERIZON COMMUNICATIONS 4%/20-22.03.2050	USD	38'000			38'000	26'389.39	0.01
4.016 VERIZON COMMUNICATIONS 4.016%/19-03.12.2029	USD	130'000			130'000	108'654.73	0.02
4.050 VERIZON COMMUNICATIONS 4.05%/17-17.02.2025	AUD		30'000		30'000	17'073.42	0.00
4.050 VERIZON COMMUNICATIONS 4.05%/21-22.03.2051	CAD	10'000			10'000	5'431.32	0.00
4.125 VERIZON COMMUNICATIONS 4.125%/16-15.08.2046	USD	50'000			50'000	36'033.37	0.01
4.125 VERIZON COMMUNICATIONS 4.125%/17-16.03.2027	USD	118'000	68'000		186'000	159'287.65	0.03
4.250 VERIZON COMMUNICATIONS 4.25%/22-31.10.2030	EUR	100'000			100'000	98'546.06	0.02
4.329 VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	USD	144'000			144'000	123'096.72	0.03
4.400 VERIZON COMMUNICATIONS 4.4%/14-01.11.2034	USD	55'000			55'000	45'015.55	0.01
4.500 VERIZON COMMUNICATIONS 4.5%/17-10.08.2033	USD	80'000			80'000	66'382.05	0.01
4.500 VERIZON COMMUNICATIONS 4.5%/17-17.08.2027	AUD	110'000			110'000	62'282.13	0.01
4.522 VERIZON COMMUNICATIONS 4.522%/15-15.09.2048	USD		120'000		120'000	92'456.02	0.02
4.672 VERIZON COMMUNICATIONS 4.672%/15-15.03.2055	USD		130'000		130'000	100'958.23	0.02
4.750 VERIZON COMMUNICATIONS 4.75%/11-01.11.2041	USD	46'000			46'000	37'275.92	0.01
4.750 VERIZON COMMUNICATIONS 4.75%/22-31.10.2034	EUR	100'000		100'000			
4.812 VERIZON COMMUNICATIONS 4.812%/17-15.03.2039	USD	50'000			50'000	41'062.78	0.01
4.862 VERIZON COMMUNICATIONS 4.862%/15-21.08.2046	USD	80'000	100'000		180'000	145'507.32	0.03
5.012 VERIZON COMMUNICATIONS 5.012%/15-21.08.2054	USD		130'000		130'000	106'108.55	0.02

1590 CSIF (CH) Bond Corporate Global ex CHF ESG Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
5.012	VERIZON COMMUNICATIONS 5.012%/17-15.04.2049	USD		110'000		110'000	94'159.97	0.02
5.250	VERIZON COMMUNICATIONS 5.25%/17-16.03.2037	USD	60'000			60'000	52'671.11	0.01
5.500	VERIZON COMMUNICATIONS 5.5%/17-16.03.2047	USD	50'000			50'000	44'316.02	0.01
1.625	VERIZON COMMUNICATIONS -S- 1.625%/14-01.03.2024	EUR	100'000			100'000		
2.400	VF CORP 2.4%/20-23.04.2025	USD	53'000			53'000	44'773.48	0.01
2.950	VF CORP 2.95%/20-23.04.2030	USD	6'000			6'000	4'358.18	0.00
4.250	VF CORP 4.25%/23-07.03.2029	EUR	100'000			100'000	92'038.71	0.02
5.850	VIACOM 5.85%/13-01.09.2043	USD	44'000			44'000	31'343.43	0.01
6.875	VIACOM 6.875%/06-30.04.2036	USD	30'000			30'000	24'236.59	0.01
7.875	VIACOM 7.875%/00-30.07.2030	USD		150'000		150'000	134'844.08	0.03
4.200	VIACOMCBS INC 4.2%/20-19.05.2032	USD	100'000			100'000	71'762.56	0.02
4.375	VIACOMCBS INC 4.375%/13-15.03.2043	USD	42'000			42'000	24'773.74	0.01
4.750	VIACOMCBS INC 4.75%/20-15.05.2025	USD	66'000			66'000		
4.950	VIACOMCBS INC 4.95%/20-15.01.2031	USD		180'000		180'000	138'792.46	0.03
4.950	VIACOMCBS INC 4.95%/20-19.05.2050	USD	50'000			50'000	31'538.28	0.01
3.875	VICI PROPERTIES / NOTE -144A- 3.875%/22-15.02.2029	USD	72'000			72'000	57'806.75	0.01
4.625	VICI PROPERTIES / NOTE -144A- 4.625%/19-01.12.2029	USD		48'000		48'000	39'350.69	0.01
4.625	VICI PROPERTIES / NOTE -144A- 4.625%/22-15.06.2025	USD	30'000			30'000	25'965.97	0.01
5.750	VICI PROPERTIES / NOTE -144A- 5.75%/22-01.02.2027	USD	80'000			80'000	70'184.68	0.01
4.750	VICI PROPERTIES LP 4.75%/22-15.02.2028	USD	100'000			100'000	85'310.05	0.02
4.950	VICI PROPERTIES LP 4.95%/22-15.02.2030	USD	50'000			50'000	42'022.44	0.01
5.125	VICI PROPERTIES LP 5.125%/22-15.05.2032	USD	50'000			50'000	41'350.28	0.01
5.625	VICI PROPERTIES LP 5.625%/22-15.05.2052	USD	50'000	38'000		88'000	69'858.26	0.01
3.800	VIRGINIA ELEC & POWER CO 3.8%/17-15.09.2047	USD	5'000			5'000	3'358.08	0.00
5.450	VIRGINIA ELEC & POWER CO 5.45%/23-01.04.2053	USD		50'000		50'000	43'075.80	0.01
5.700	VIRGINIA ELEC & POWER CO 5.7%/23-15.08.2053	USD		140'000		140'000		
6.000	VIRGINIA ELEC & POWER CO 6%/06-15.01.2036	USD	100'000			30'000	27'508.71	0.01
2.300	VIRGINIA ELEC & POWER CO S. -A- 2.3%/21-15.11.2031	USD	20'000			20'000	14'505.86	0.00
2.400	VIRGINIA ELEC & POWER CO S. -A- 2.4%/22-30.03.2032	USD	40'000			40'000	28'961.38	0.01
2.450	VIRGINIA ELEC & POWER CO S. -A- 2.45%/20-15.12.2050	USD	8'000			8'000	4'085.40	0.00
2.875	VIRGINIA ELEC & POWER CO S. -A- 2.875%/19-15.07.2029	USD	40'000			40'000	31'860.53	0.01
5.000	VIRGINIA ELEC & POWER CO S. -A- 5%/23-01.04.2033	USD		100'000		30'000	25'871.31	0.01
2.950	VIRGINIA ELEC & POWER CO S. -B- 2.95%/21-15.11.2051	USD	100'000			100'000	56'568.55	0.01
3.300	VIRGINIA ELEC & POWER CO S. -B- 3.3%/19-01.12.2049	USD	9'000			9'000	5'563.87	0.00
4.200	VIRGINIA ELEC & POWER CO S. -B- 4.2%/15-15.05.2045	USD	16'000			16'000	11'635.66	0.00
4.600	VIRGINIA ELEC & POWER CO S. -B- 4.6%/18-01.12.2048	USD	8'000			8'000	6'096.10	0.00
4.625	VIRGINIA ELEC & POWER CO S. -C- 4.625%/22-15.05.2052	USD	40'000			40'000	30'311.29	0.01
4.650	VIRGINIA ELEC & POWER CO S. -D- 4.65%/13-15.08.2043	USD	3'000			3'000	2'337.32	0.00
4.000	VIRGINIA ELECTRIC & POWER CO S. B 4%/13-15.01.2043	USD	51'000			51'000	36'792.25	0.01
8.875	VIRGINIA ELECTRIC & POWER CO S. B 8.875%/08-15.11.2038	USD	10'000	30'000		40'000	46'815.71	0.01
6.000	VIRGINIA ELECTRIC & POWER S. A 6%/07-15.05.2037	USD	8'000			8'000	7'301.89	0.00
4.450	VIRGINIA ELECTRIC & POWER S. -B- 4.45%/14-15.02.2044	USD	7'000			7'000	5'295.88	0.00
4.000	VIRGINIA ELECTRIC & POWER S. -C- 4%/16-15.11.2046	USD	30'000	64'000		94'000	65'626.50	0.01
3.150	VISA 3.15%/15-14.12.2025	USD	170'000			170'000	145'191.11	0.03
4.150	VISA 4.15%/15-14.12.2035	USD	76'000			76'000	62'731.25	0.01
4.300	VISA 4.3%/15-14.12.2045	USD	101'000			101'000	79'270.11	0.02
0.750	VISA INC 0.75%/20-15.08.2027	USD	20'000			20'000	15'463.91	0.00
1.100	VISA INC 1.1%/20-15.02.2031	USD	20'000			20'000	13'916.18	0.00
1.500	VISA INC 1.5%/22-15.06.2026	EUR	100'000	100'000		100'000	91'174.42	0.02
1.900	VISA INC 1.9%/20-15.04.2027	USD	50'000			50'000	40'538.40	0.01
2.000	VISA INC 2%/20-15.08.2050	USD	60'000	420'000		480'000	245'717.28	0.05
2.050	VISA INC 2.05%/20-15.04.2030	USD	50'000			50'000	37'762.96	0.01
2.375	VISA INC 2.375%/22-15.06.2034	EUR	100'000			100'000	87'620.11	0.02
2.700	VISA INC 2.7%/20-15.04.2040	USD	30'000			30'000	19'548.31	0.00
2.750	VISA INC 2.75%/17-15.09.2027	USD	3'000			3'000	2'474.13	0.00
3.650	VISA INC 3.65%/17-15.09.2047	USD	16'000			16'000	11'212.42	0.00
1.000	VMWARE INC 1%/21-15.08.2024	USD	80'000			80'000		
1.400	VMWARE INC 1.4%/21-15.08.2026	USD	100'000			100'000	80'058.07	0.02
1.800	VMWARE INC 1.8%/21-15.08.2028	USD	30'000			30'000	22'870.73	0.00
2.200	VMWARE INC 2.2%/21-15.08.2031	USD	50'000			50'000	35'500.07	0.01
3.900	VMWARE INC 3.9%/17-21.08.2027	USD	48'000			48'000	40'300.36	0.01
2.400	VONTIER CORP 2.4%/22-01.04.2028	USD	32'000			32'000	24'667.94	0.01
2.950	VONTIER CORP 2.95%/22-01.04.2031	USD	60'000			60'000	43'492.33	0.01
3.650	VOYA FINANCIAL 3.65%/16-15.06.2026	USD	31'000			31'000	26'244.86	0.01
5.700	VOYA FINANCIAL 5.7%/13-15.07.2043	USD	54'000			20'000	17'064.13	0.00
-	VOYA FINANCIAL INC (subordinated) FIX-TO-FRN FRN/18-23.01.2048	USD	46'000			46'000	34'050.58	0.01
3.900	VULCAN 3.9%/17-01.04.2027	USD	50'000			50'000	42'655.43	0.01
3.500	VULCAN MATERIALS CO 3.5%/20-01.06.2030	USD		160'000		160'000	128'402.22	0.03
4.500	VULCAN MATERIALS CO 4.5%/17-15.06.2047	USD	32'000			32'000	24'369.89	0.01
4.700	VULCAN MATERIALS CO 4.7%/18-01.03.2048	USD	6'000			6'000	4'731.37	0.00
4.950	WABTEC 4.95%/18-15.09.2028	USD	90'000			90'000	77'307.32	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.200	USD	24'000		24'000			
3.450	USD	51'000		51'000			
3.800	USD	54'000		54'000			
4.100	USD	44'000		44'000			
4.800	USD	24'000	100'000	124'000			
1.050	USD	50'000			50'000	40'232.44	0.01
1.500	USD	100'000			100'000	77'308.10	0.02
1.800	USD	60'000			60'000	43'300.98	0.01
2.375	USD	18'000			18'000	14'142.74	0.00
2.500	USD	50'000			50'000	31'049.65	0.01
2.650	USD	50'000		50'000			
2.650	USD	80'000			80'000	45'934.80	0.01
2.950	USD	20'000			20'000	12'291.11	0.00
3.250	USD	18'000			18'000	14'911.27	0.00
3.625	USD	20'000			20'000	13'871.70	0.00
3.700	USD	40'000			40'000	34'075.27	0.01
3.900	USD	100'000		100'000			
3.900	USD		100'000		100'000	85'913.99	0.02
3.950	USD	74'000			74'000	58'816.66	0.01
4.000	USD		100'000		100'000	86'699.56	0.02
4.000	USD		100'000		100'000	85'325.87	0.02
4.050	USD	60'000			60'000	45'443.87	0.01
4.100	USD		100'000		100'000	83'866.95	0.02
4.500	USD	32'000			32'000	25'654.85	0.01
4.500	USD		100'000		100'000	80'093.76	0.02
2.550	EUR	100'000			100'000	93'984.53	0.02
3.300	USD	150'000		150'000			
4.000	USD	36'000			36'000	27'428.97	0.01
4.875	EUR	100'000			100'000	103'136.18	0.02
5.250	GBP	30'000			30'000	35'069.28	0.01
5.250	USD	30'000			30'000	27'343.58	0.01
5.750	GBP	30'000		12'000	18'000	21'573.88	0.00
6.200	USD	50'000			50'000	49'382.04	0.01
6.500	USD		180'000		180'000	181'843.33	0.04
3.150	USD	70'000			70'000	59'797.57	0.01
1.750	USD	30'000		30'000			
1.750	USD		50'000		50'000	41'508.66	0.01
2.000	USD	40'000			40'000	30'364.60	0.01
2.200	USD		210'000		210'000	168'690.47	0.04
2.650	USD	80'000			80'000	61'195.88	0.01
2.750	USD	54'000			54'000	30'670.62	0.01
2.950	USD	20'000			20'000	16'678.82	0.00
3.350	USD	100'000			100'000	86'289.85	0.02
3.500	USD	130'000			130'000	91'895.50	0.02
3.600	USD	82'000			82'000	54'806.21	0.01
3.700	USD	50'000		50'000			
3.800	USD	44'000			44'000	29'376.90	0.01
4.625	USD	20'000			20'000	16'466.30	0.00
4.700	USD	40'000			40'000	32'223.38	0.01
4.750	USD	11'000			11'000	8'901.21	0.00
4.750	USD	17'000			17'000	13'570.57	0.00
4.950	USD	40'000	26'000		66'000	54'401.14	0.01
5.400	USD	21'000			21'000	18'587.84	0.00
6.150	USD	80'000			80'000	76'092.17	0.02
6.150	USD	16'000	28'000		44'000	41'822.12	0.01
6.200	USD	23'000			23'000	22'104.65	0.00
6.400	USD	57'000			57'000	55'172.42	0.01
6.650	USD	130'000			130'000	129'454.32	0.03
7.750	USD		32'000		32'000	36'058.03	0.01
1.850	USD	82'000			82'000	67'113.59	0.01
3.000	USD	40'000			40'000	33'911.70	0.01
3.000	USD	53'000			53'000	32'575.37	0.01
4.125	USD	15'000			15'000	11'257.46	0.00
4.375	USD		52'000		52'000	40'470.67	0.01
3.638	USD		156'000		156'000	134'463.51	0.03
3.755	USD		160'000		160'000	133'342.34	0.03
4.054	USD	70'000			70'000	56'966.51	0.01
4.279	USD		330'000		330'000	256'453.07	0.05
5.050	USD		222'000		222'000	164'071.39	0.03
5.141	USD		402'000		402'000	287'435.16	0.06
5.391	USD		150'000		150'000	106'316.10	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
6.412 WARNERMEDIA HOLDINGS INC 6.412%/23-15.03.2026	USD		52'000		52'000	45'771.41	0.01
0.750 WASTE MANAGEMENT INC 0.75%/20-15.11.2025	USD	30'000			30'000	24'538.58	0.01
1.150 WASTE MANAGEMENT INC 1.15%/20-15.03.2028	USD	50'000			50'000	38'139.57	0.01
1.500 WASTE MANAGEMENT INC 1.5%/20-15.03.2031	USD	30'000			30'000	20'964.60	0.00
2.000 WASTE MANAGEMENT INC 2%/21-01.06.2029	USD	100'000			100'000	76'219.10	0.02
2.500 WASTE MANAGEMENT INC 2.5%/20-15.11.2050	USD	20'000			20'000	10'879.52	0.00
2.950 WASTE MANAGEMENT INC 2.95%/21-01.06.2041	USD	60'000			60'000	39'021.81	0.01
4.150 WASTE MANAGEMENT INC 4.15%/19-15.07.2049	USD	72'000			72'000	53'573.15	0.01
4.625 WASTE MANAGEMENT INC 4.625%/23-15.02.2030	USD	100'000			100'000	86'600.14	0.02
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2029	USD		100'000		100'000	88'191.77	0.02
4.875 WASTE MANAGEMENT INC 4.875%/23-15.02.2034	USD		100'000		100'000	86'171.97	0.02
2.875 WEA FINANCE LLC -144A- 2.875%/19-15.01.2027	USD	110'000			110'000	87'916.23	0.02
4.625 WEA FINANCE LLC -144A- 4.625%/18-20.09.2048	USD	60'000			60'000	36'139.91	0.01
4.100 WEBSTER FINANCIAL CORP 4.1%/19-25.03.2029	USD	11'000			11'000	8'800.11	0.00
1.375 WEC ENERGY GROUP INC 1.375%/20-15.10.2027	USD	10'000	130'000		140'000	108'471.48	0.02
1.800 WEC ENERGY GROUP INC 1.8%/20-15.10.2030	USD	20'000			20'000	14'268.97	0.00
2.200 WEC ENERGY GROUP INC 2.2%/21-15.12.2028	USD	30'000			30'000	23'195.13	0.00
4.750 WEC ENERGY GROUP INC 4.75%/23-09.01.2026	USD		35'000		35'000	30'511.92	0.01
5.000 WEC ENERGY GROUP INC 5%/22-27.09.2025	USD	50'000			50'000	43'819.08	0.01
5.150 WEC ENERGY GROUP INC 5.15%/22-01.10.2027	USD	100'000			100'000	87'921.43	0.02
4.625 WELLPOINT 4.625%/12-15.05.2042	USD	100'000		60'000	40'000	31'691.94	0.01
4.650 WELLPOINT 4.65%/14-15.08.2044	USD	58'000			58'000	45'392.85	0.01
5.100 WELLPOINT 5.1%/13-15.01.2044	USD	48'000			48'000	39'737.36	0.01
4.000 WELLTOWER 4%/15-01.06.2025	USD	74'000			74'000	63'963.81	0.01
2.050 WELLTOWER INC 2.05%/21-15.01.2029	USD	100'000			100'000	76'269.72	0.02
2.700 WELLTOWER INC 2.7%/19-15.02.2027	USD	26'000			26'000	21'380.54	0.00
2.750 WELLTOWER INC 2.75%/20-15.01.2031	USD	10'000			10'000	7'506.08	0.00
2.750 WELLTOWER INC 2.75%/21-15.01.2032	USD	30'000			30'000	21'962.78	0.00
2.800 WELLTOWER INC 2.8%/21-01.06.2031	USD	40'000			40'000	29'883.64	0.01
3.100 WELLTOWER INC 3.1%/19-15.01.2030	USD	26'000			26'000	20'415.74	0.00
4.125 WELLTOWER INC 4.125%/19-15.03.2029	USD	102'000			102'000	85'389.16	0.02
4.250 WELLTOWER INC 4.25%/18-15.04.2028	USD	71'000			71'000	60'471.32	0.01
2.850 WESTERN DIGITAL CORP 2.85%/21-01.02.2029	USD	30'000			30'000	22'261.04	0.00
3.100 WESTERN DIGITAL CORP 3.1%/21-01.02.2032	USD	30'000		30'000			
4.750 WESTERN DIGITAL CORP 4.75%/18-15.02.2026	USD	100'000		100'000			
4.050 WESTERN MIDSTREAM OPERAT 4.05%/20-01.02.2030	USD		100'000		100'000	81'466.98	0.02
5.250 WESTERN MIDSTREAM OPERAT 5.25%/20-01.02.2050	USD		100'000		100'000	78'009.28	0.02
6.150 WESTERN MIDSTREAM OPERAT 6.15%/23-01.04.2033	USD		100'000		100'000	89'527.67	0.02
6.350 WESTERN MIDSTREAM OPERAT 6.35%/23-15.01.2029	USD		50'000		50'000	45'458.30	0.01
6.200 WESTERN UNION 6.2%/06-17.11.2036	USD	13'000			13'000	11'530.23	0.00
2.750 WESTERN UNION CO/THE 2.75%/21-15.03.2031	USD	30'000			30'000	21'771.68	0.00
2.875 WESTLAKE CHEMICAL CORP 2.875%/21-15.08.2041	USD		300'000	200'000	100'000	59'962.81	0.01
4.375 WESTLAKE CHEMICAL CORP 4.375%/17-15.11.2047	USD		100'000		100'000	72'342.29	0.02
8.200 WESTROCK MWV LLC 8.2%/00-15.01.2030	USD	44'000			44'000	44'053.01	0.01
7.375 WEYERHAEUSER 7.375%/02-15.03.2032	USD	8'000			8'000	7'953.64	0.00
3.375 WEYERHAEUSER CO 3.375%/22-09.03.2033	USD	50'000			50'000	38'036.70	0.01
4.000 WEYERHAEUSER CO 4%/22-09.03.2052	USD	50'000			50'000	34'512.78	0.01
2.400 WHIRLPOOL CORP 2.4%/21-15.05.2031	USD	50'000			50'000	36'107.06	0.01
4.600 WHIRLPOOL CORP 4.6%/20-15.05.2050	USD	36'000			36'000	25'523.59	0.01
4.550 WILLIAMS COMPANIES 4.55%/14-24.06.2024	USD	20'000		20'000			
2.600 WILLIAMS COMPANIES INC 2.6%/21-15.03.2031	USD	81'000			81'000	60'086.25	0.01
3.500 WILLIAMS COMPANIES INC 3.5%/20-15.11.2030	USD	57'000			57'000	45'262.15	0.01
3.500 WILLIAMS COMPANIES INC 3.5%/21-15.10.2051	USD	30'000			30'000	18'403.64	0.00
4.850 WILLIAMS COMPANIES INC 4.85%/18-01.03.2048	USD	31'000	42'000		73'000	56'414.77	0.01
4.900 WILLIAMS COMPANIES INC 4.9%/14-15.01.2045	USD		230'000		230'000	178'383.26	0.04
4.900 WILLIAMS COMPANIES INC 4.9%/24-15.03.2029	USD		80'000		80'000	69'571.29	0.01
5.100 WILLIAMS COMPANIES INC 5.1%/15-15.09.2045	USD	29'000			29'000	23'316.70	0.00
5.300 WILLIAMS COMPANIES INC 5.3%/23-15.08.2028	USD		50'000		50'000	44'306.65	0.01
5.750 WILLIAMS COMPANIES INC 5.75%/14-24.06.2044	USD	32'000			32'000	27'576.39	0.01
4.000 WILLIAMS PARTNERS 4%/15-15.09.2025	USD	50'000			50'000	43'170.48	0.01
5.400 WILLIAMS PARTNERS 5.4%/14-04.03.2044	USD	44'000			44'000	36'294.97	0.01
6.300 WILLIAMS PARTNERS 6.3%/10-15.04.2040	USD	52'000			52'000	47'416.78	0.01
3.750 WILLIAMS PARTNERS LP 3.75%/17-15.06.2027	USD	88'000			88'000	74'119.29	0.02
2.950 WILLIS NORTH AMERICA INC 2.95%/19-15.09.2029	USD	14'000			14'000	10'954.52	0.00
3.600 WILLIS NORTH AMERICA INC 3.6%/17-15.05.2024	USD	52'000		52'000			
4.500 WILLIS NORTH AMERICA INC 4.5%/18-15.09.2028	USD	52'000			52'000	44'183.99	0.01
4.650 WILLIS NORTH AMERICA INC 4.65%/22-15.06.2027	USD	38'000			38'000	32'839.43	0.01
5.050 WILLIS NORTH AMERICA INC 5.05%/18-15.09.2048	USD		40'000		40'000	31'534.54	0.01
1.700 WISCONSIN ELECTRIC POWER 1.7%/21-15.06.2028	USD	20'000			20'000	15'469.20	0.00
2.050 WISCONSIN ELECTRIC POWER 2.05%/19-15.12.2024	USD	66'000			66'000	56'567.10	0.01
4.300 WISCONSIN ELECTRIC POWER 4.3%/18-15.10.2048	USD		50'000		50'000	36'936.41	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.750 WISCONSIN ELECTRIC POWER 4.75%/22-30.09.2032	USD	40'000			40'000	34'517.07	0.01
3.500 WORKDAY INC 3.5%/22-01.04.2027	USD	54'000			54'000	45'264.98	0.01
3.800 WORKDAY INC 3.8%/22-01.04.2032	USD	48'000			48'000	38'205.98	0.01
3.000 WRKCO INC 3%/20-15.06.2033	USD	31'000			31'000	23'005.07	0.00
3.900 WRKCO INC 3.9%/19-01.06.2028	USD	26'000			26'000	21'701.03	0.00
4.000 WRKCO INC 4%/19-15.03.2028	USD	108'000			108'000	90'775.31	0.02
4.900 WRKCO INC 4.9%/19-15.03.2029	USD	52'000			52'000	45'334.20	0.01
3.750 WW GRAINGER 3.75%/16-15.05.2046	USD	41'000			41'000	28'973.87	0.01
4.600 WW GRAINGER 4.6%/15-15.06.2045	USD	42'000			42'000	33'669.58	0.01
4.200 WW GRAINGER INC 4.2%/17-15.05.2047	USD	13'000			13'000	9'832.17	0.00
5.450 XCEL ENERGY INC 5.45%/23-15.08.2033	USD		100'000		100'000	87'577.58	0.02
2.950 XILINX INC 2.95%/17-01.06.2024	USD	47'000		47'000			
6.250 XPO INC -144A- 6.25%/23-01.06.2028	USD		120'000		120'000	105'958.83	0.02
4.375 XYLEM 4.375%/16-01.11.2046	USD	50'000			50'000	37'248.69	0.01
2.250 XYLEM INC 2.25%/20-30.01.2031	USD	26'000			26'000	19'181.37	0.00
1.164 ZIMMER BIOMET HOLDINGS 1.164%/19-15.11.2027	EUR		100'000		100'000	87'268.49	0.02
2.425 ZIMMER BIOMET HOLDINGS 2.425%/16-13.12.2026	EUR		100'000		100'000	92'380.80	0.02
5.350 ZIMMER BIOMET HOLDINGS 5.35%/23-01.12.2028	USD		26'000		26'000	23'131.12	0.00
4.700 ZOETIS 4.7%/13-01.02.2043	USD	50'000			50'000	40'219.14	0.01
3.000 ZOETIS INC 3%/17-12.09.2027	USD	30'000			30'000	24'727.14	0.01
3.950 ZOETIS INC 3.95%/17-12.09.2047	USD	14'000			14'000	9'929.73	0.00
4.450 ZOETIS INC 4.45%/18-20.08.2048	USD	34'000	58'000		92'000	70'866.25	0.01
5.600 ZOETIS INC 5.6%/22-16.11.2032	USD	50'000		50'000			
						<b>257'034'923.38</b>	<b>54.29</b>
<b>Virgin Islands (UK)</b>							
1.875 CONTEMPRY RUIDNG DEVELOP 1.875%/20-17.09.2025	USD	200'000			200'000	166'606.37	0.04
2.820 HYSAN MTN LTD 2.82%/19-04.09.2029	USD		200'000		200'000	151'838.63	0.03
1.000 TSMC GLOBAL LTD 1%/20-28.09.2027	USD	250'000			250'000	191'917.12	0.04
2.250 TSMC GLOBAL LTD 2.25%/21-23.04.2031	USD		200'000		200'000	147'682.64	0.03
						<b>658'044.76</b>	<b>0.14</b>
<b>Total Bonds</b>						<b>466'029'434.51</b>	<b>98.44</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>466'029'434.51</b>	<b>98.44</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						207'311.27	0.04
<b>Total Forward exchange transactions</b>						<b>207'311.27</b>	<b>0.04</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>207'311.27</b>	<b>0.04</b>
<b>Total Derivative Financial Instruments</b>						<b>207'311.27</b>	<b>0.04</b>
<b>Total investments</b>						<b>466'236'745.78</b>	<b>98.49</b>
Cash at banks						1'731'747.77	0.37
Time deposit						0.00	0.00
Other assets						5'440'240.57	1.15
<b>Total fund assets</b>						<b>473'408'734.12</b>	<b>100.00</b>
./. Due to bank						11'549'364.84	2.44
./. Other liabilities						27'265.06	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>461'832'104.22</b>	<b>97.55</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	466'236'745.78	98.49
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	1'184'634	AUD	1'879'000	0.00	0.00
05.04.2023	Bought	CHF	9'254'479	CAD	13'489'000	0.00	0.00
05.04.2023	Bought	CHF	11'675	CAD	17'000	0.00	0.00
05.04.2023	Bought	CHF	70'100'272	EUR	70'650'000	0.00	0.00
05.04.2023	Bought	CHF	132'288	EUR	136'000	0.00	0.00
05.04.2023	Bought	CHF	11'814'580	GBP	10'445'000	0.00	0.00
05.04.2023	Bought	CHF	1'979'903	JPY	287'447'000	0.00	0.00
05.04.2023	Bought	CHF	45'882	JPY	6'640'000	0.00	0.00
05.04.2023	Bought	CHF	195'073'694	USD	208'908'000	0.00	0.00
05.04.2023	Bought	CHF	497'601	USD	546'000	0.00	0.00
05.04.2023	Bought	EUR	1'437'000	CHF	1'433'030	0.00	0.00
05.04.2023	Bought	EUR	1'110'000	CHF	1'107'074	0.00	0.00
05.04.2023	Bought	GBP	206'000	CHF	232'161	0.00	0.00
05.04.2023	Bought	USD	2'914'000	CHF	2'720'808	0.00	0.00
05.04.2023	Bought	USD	3'209'000	CHF	3'011'188	0.00	0.00
05.04.2023	Bought	USD	147'000	CHF	135'551	0.00	0.00
04.05.2023	Bought	AUD	2'190'000	CHF	1'288'024	0.00	0.00
04.05.2023	Bought	CAD	98'000	CHF	65'017	0.00	0.00
04.05.2023	Bought	CAD	558'000	CHF	367'618	0.00	0.00
04.05.2023	Bought	CAD	13'071'000	CHF	8'576'628	0.00	0.00
04.05.2023	Bought	CHF	1'147'143	AUD	1'879'000	0.00	0.00
04.05.2023	Bought	CHF	17'705	AUD	29'000	0.00	0.00
04.05.2023	Bought	CHF	172'848	AUD	282'000	0.00	0.00
04.05.2023	Bought	CHF	90'193	CAD	134'000	0.00	0.00
04.05.2023	Bought	CHF	9'090'605	CAD	13'506'000	0.00	0.00
04.05.2023	Bought	CHF	33'890	CAD	50'000	0.00	0.00
04.05.2023	Bought	CHF	24'402	CAD	37'000	0.00	0.00
04.05.2023	Bought	CHF	67'619'117	EUR	68'239'000	0.00	0.00
04.05.2023	Bought	CHF	521'222	EUR	526'000	0.00	0.00
04.05.2023	Bought	CHF	1'450'501	EUR	1'461'000	0.00	0.00
04.05.2023	Bought	CHF	128'197	EUR	129'000	0.00	0.00
04.05.2023	Bought	CHF	286'182	EUR	292'000	0.00	0.00
04.05.2023	Bought	CHF	7'838	EUR	8'000	0.00	0.00
04.05.2023	Bought	CHF	104'768	GBP	93'000	0.00	0.00
04.05.2023	Bought	CHF	11'534'602	GBP	10'239'000	0.00	0.00
04.05.2023	Bought	CHF	11'277	GBP	10'000	0.00	0.00
04.05.2023	Bought	CHF	68'637	GBP	62'000	0.00	0.00
04.05.2023	Bought	CHF	3'602'148	USD	3'956'000	0.00	0.00
04.05.2023	Bought	CHF	185'009'801	USD	203'184'000	0.00	0.00
04.05.2023	Bought	CHF	4'221'555	USD	4'611'000	0.00	0.00
04.05.2023	Bought	CHF	930'269	USD	1'042'000	0.00	0.00
04.05.2023	Bought	CHF	21'311	USD	24'000	0.00	0.00
04.05.2023	Bought	EUR	369'000	CHF	361'944	0.00	0.00
04.05.2023	Bought	EUR	180'000	CHF	176'524	0.00	0.00
04.05.2023	Bought	EUR	428'000	CHF	419'092	0.00	0.00
04.05.2023	Bought	EUR	22'000	CHF	21'724	0.00	0.00
04.05.2023	Bought	EUR	69'656'000	CHF	68'442'453	0.00	0.00
04.05.2023	Bought	GBP	10'000	CHF	11'102	0.00	0.00
04.05.2023	Bought	GBP	58'000	CHF	64'137	0.00	0.00
04.05.2023	Bought	GBP	10'336'000	CHF	11'561'602	0.00	0.00
04.05.2023	Bought	USD	1'100'000	CHF	975'767	0.00	0.00
04.05.2023	Bought	USD	595'000	CHF	531'211	0.00	0.00
04.05.2023	Bought	USD	535'000	CHF	477'014	0.00	0.00
04.05.2023	Bought	USD	387'000	CHF	347'017	0.00	0.00
04.05.2023	Bought	USD	210'200'000	CHF	187'063'706	0.00	0.00
08.05.2023	Bought	CHF	2'021'151	JPY	294'087'000	0.00	0.00
08.05.2023	Bought	CHF	48'342	JPY	7'020'000	0.00	0.00
08.05.2023	Bought	CHF	2'021'069	JPY	294'087'000	0.00	0.00
08.05.2023	Bought	JPY	6'799'000	CHF	46'727	0.00	0.00
08.05.2023	Bought	JPY	6'799'000	CHF	46'725	0.00	0.00
08.05.2023	Bought	JPY	294'308'000	CHF	1'923'712	0.00	0.00
05.06.2023	Bought	CHF	1'285'035	AUD	2'190'000	0.00	0.00
05.06.2023	Bought	CHF	4'107	AUD	7'000	0.00	0.00
05.06.2023	Bought	CHF	4'141	AUD	7'000	0.00	0.00
05.06.2023	Bought	CHF	8'550'434	CAD	13'071'000	0.00	0.00
05.06.2023	Bought	CHF	52'986	CAD	81'000	0.00	0.00
05.06.2023	Bought	CHF	490'155	CAD	747'000	0.00	0.00
05.06.2023	Bought	CHF	11'323	CAD	17'000	0.00	0.00
05.06.2023	Bought	CHF	47'077	EUR	48'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	CHF	68'316'167	EUR	69'656'000	0.00	0.00
05.06.2023	Bought	CHF	1'602'198	EUR	1'633'000	0.00	0.00
05.06.2023	Bought	CHF	191'158	EUR	196'000	0.00	0.00
05.06.2023	Bought	CHF	639'872	EUR	658'000	0.00	0.00
05.06.2023	Bought	CHF	276'325	EUR	285'000	0.00	0.00
05.06.2023	Bought	CHF	4'866	EUR	5'000	0.00	0.00
05.06.2023	Bought	CHF	193'173	EUR	199'000	0.00	0.00
05.06.2023	Bought	CHF	11'527'121	GBP	10'336'000	0.00	0.00
05.06.2023	Bought	CHF	63'594	GBP	57'000	0.00	0.00
05.06.2023	Bought	CHF	108'715	GBP	97'000	0.00	0.00
05.06.2023	Bought	CHF	106'177	GBP	95'000	0.00	0.00
05.06.2023	Bought	CHF	1'925'609	JPY	294'308'000	0.00	0.00
05.06.2023	Bought	CHF	45'954	JPY	7'071'000	0.00	0.00
05.06.2023	Bought	CHF	121'173	JPY	18'611'000	0.00	0.00
05.06.2023	Bought	CHF	186'376'983	USD	210'200'000	0.00	0.00
05.06.2023	Bought	CHF	141'866	USD	160'000	0.00	0.00
05.06.2023	Bought	CHF	4'718'918	USD	5'302'000	0.00	0.00
05.06.2023	Bought	CHF	535'371	USD	600'000	0.00	0.00
05.06.2023	Bought	CHF	1'715'306	USD	1'904'000	0.00	0.00
05.06.2023	Bought	CHF	783'929	USD	872'000	0.00	0.00
05.06.2023	Bought	CHF	232'238	USD	257'000	0.00	0.00
05.06.2023	Bought	CHF	369'912	USD	409'000	0.00	0.00
05.06.2023	Bought	EUR	682'000	CHF	665'034	0.00	0.00
05.06.2023	Bought	GBP	13'000	CHF	14'498	0.00	0.00
05.06.2023	Bought	JPY	7'245'000	CHF	47'403	0.00	0.00
05.06.2023	Bought	USD	2'056'000	CHF	1'827'453	0.00	0.00
05.07.2023	Bought	AUD	16'000	CHF	9'441	0.00	0.00
05.07.2023	Bought	CAD	236'000	CHF	158'241	0.00	0.00
05.07.2023	Bought	CAD	211'000	CHF	142'651	0.00	0.00
05.07.2023	Bought	CHF	1'300'439	AUD	2'204'000	0.00	0.00
05.07.2023	Bought	CHF	9'330'831	CAD	13'916'000	0.00	0.00
05.07.2023	Bought	CHF	234'928	CAD	347'000	0.00	0.00
05.07.2023	Bought	CHF	70'029'719	EUR	71'998'000	0.00	0.00
05.07.2023	Bought	CHF	179'435	EUR	185'000	0.00	0.00
05.07.2023	Bought	CHF	147'311	EUR	152'000	0.00	0.00
05.07.2023	Bought	CHF	293'751	EUR	301'000	0.00	0.00
05.07.2023	Bought	CHF	11'940'937	GBP	10'572'000	0.00	0.00
05.07.2023	Bought	CHF	2'048'813	JPY	312'745'000	0.00	0.00
05.07.2023	Bought	CHF	198'187'657	USD	217'648'000	0.00	0.00
05.07.2023	Bought	CHF	329'793	USD	367'000	0.00	0.00
05.07.2023	Bought	CHF	713'991	USD	800'000	0.00	0.00
05.07.2023	Bought	CHF	55'445	USD	62'000	0.00	0.00
05.07.2023	Bought	EUR	90'000	CHF	87'540	0.00	0.00
05.07.2023	Bought	EUR	1'360'000	CHF	1'321'823	0.00	0.00
05.07.2023	Bought	EUR	327'000	CHF	316'953	0.00	0.00
05.07.2023	Bought	EUR	107'000	CHF	104'510	0.00	0.00
05.07.2023	Bought	GBP	299'000	CHF	337'717	0.00	0.00
05.07.2023	Bought	GBP	20'000	CHF	22'633	0.00	0.00
05.07.2023	Bought	USD	3'432'000	CHF	3'125'138	0.00	0.00
05.07.2023	Bought	USD	3'919'000	CHF	3'557'750	0.00	0.00
05.07.2023	Bought	USD	1'120'000	CHF	1'007'856	0.00	0.00
05.07.2023	Bought	USD	52'000	CHF	46'637	0.00	0.00
04.08.2023	Bought	AUD	18'000	CHF	10'696	0.00	0.00
04.08.2023	Bought	AUD	2'170'000	CHF	1'267'441	0.00	0.00
04.08.2023	Bought	CAD	58'000	CHF	39'109	0.00	0.00
04.08.2023	Bought	CAD	14'204'000	CHF	9'353'320	0.00	0.00
04.08.2023	Bought	CHF	1'300'156	AUD	2'188'000	0.00	0.00
04.08.2023	Bought	CHF	9'336'316	CAD	13'846'000	0.00	0.00
04.08.2023	Bought	CHF	97'728	CAD	150'000	0.00	0.00
04.08.2023	Bought	CHF	179'877	CAD	266'000	0.00	0.00
04.08.2023	Bought	CHF	68'950'371	EUR	70'752'000	0.00	0.00
04.08.2023	Bought	CHF	562'321	EUR	585'000	0.00	0.00
04.08.2023	Bought	CHF	625'700	EUR	640'000	0.00	0.00
04.08.2023	Bought	CHF	11'454'569	GBP	10'099'000	0.00	0.00
04.08.2023	Bought	CHF	55'797	GBP	49'000	0.00	0.00
04.08.2023	Bought	CHF	129'430	GBP	117'000	0.00	0.00
04.08.2023	Bought	CHF	97'750	GBP	86'000	0.00	0.00
04.08.2023	Bought	CHF	1'938'627	JPY	312'745'000	0.00	0.00
04.08.2023	Bought	CHF	35'466	JPY	5'700'000	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	CHF	187'615'153	USD	210'354'000	0.00	0.00
04.08.2023	Bought	CHF	121'749	USD	136'000	0.00	0.00
04.08.2023	Bought	CHF	293'285	USD	342'000	0.00	0.00
04.08.2023	Bought	CHF	1'613'625	USD	1'880'000	0.00	0.00
04.08.2023	Bought	CHF	3'004'726	USD	3'352'000	0.00	0.00
04.08.2023	Bought	EUR	356'000	CHF	346'935	0.00	0.00
04.08.2023	Bought	EUR	18'000	CHF	17'334	0.00	0.00
04.08.2023	Bought	EUR	71'603'000	CHF	68'432'706	0.00	0.00
04.08.2023	Bought	GBP	114'000	CHF	129'302	0.00	0.00
04.08.2023	Bought	GBP	10'237'000	CHF	11'415'913	0.00	0.00
04.08.2023	Bought	JPY	6'051'000	CHF	37'509	0.00	0.00
04.08.2023	Bought	JPY	312'394'000	CHF	1'906'099	0.00	0.00
04.08.2023	Bought	USD	523'000	CHF	466'465	0.00	0.00
04.08.2023	Bought	USD	313'000	CHF	268'030	0.00	0.00
05.09.2023	Bought	CAD	64'000	CHF	42'017	0.00	0.00
05.09.2023	Bought	CAD	33'000	CHF	21'405	0.00	0.00
05.09.2023	Bought	CHF	8'741	AUD	15'000	0.00	0.00
05.09.2023	Bought	CHF	1'264'474	AUD	2'170'000	0.00	0.00
05.09.2023	Bought	CHF	110'412	AUD	193'000	0.00	0.00
05.09.2023	Bought	CHF	9'325'125	CAD	14'204'000	0.00	0.00
05.09.2023	Bought	CHF	157'478	CAD	241'000	0.00	0.00
05.09.2023	Bought	CHF	33'555	CAD	51'000	0.00	0.00
05.09.2023	Bought	CHF	10'409	CAD	16'000	0.00	0.00
05.09.2023	Bought	CHF	210'804	EUR	221'000	0.00	0.00
05.09.2023	Bought	CHF	68'304'178	EUR	71'603'000	0.00	0.00
05.09.2023	Bought	CHF	101'302	EUR	106'000	0.00	0.00
05.09.2023	Bought	CHF	1'865'524	EUR	1'947'000	0.00	0.00
05.09.2023	Bought	CHF	215'194	EUR	224'000	0.00	0.00
05.09.2023	Bought	CHF	117'300	EUR	122'000	0.00	0.00
05.09.2023	Bought	CHF	7'657	EUR	8'000	0.00	0.00
05.09.2023	Bought	CHF	900'258	EUR	942'000	0.00	0.00
05.09.2023	Bought	CHF	147'831	GBP	133'000	0.00	0.00
05.09.2023	Bought	CHF	11'378'569	GBP	10'237'000	0.00	0.00
05.09.2023	Bought	CHF	315'355	GBP	282'000	0.00	0.00
05.09.2023	Bought	CHF	108'039	GBP	97'000	0.00	0.00
05.09.2023	Bought	CHF	130'106	GBP	117'000	0.00	0.00
05.09.2023	Bought	CHF	1'908'977	JPY	312'394'000	0.00	0.00
05.09.2023	Bought	CHF	36'642	JPY	5'964'000	0.00	0.00
05.09.2023	Bought	CHF	195'375	JPY	32'345'000	0.00	0.00
05.09.2023	Bought	CHF	5'446'641	USD	6'247'000	0.00	0.00
05.09.2023	Bought	CHF	537'775	USD	616'000	0.00	0.00
05.09.2023	Bought	CHF	185'934'824	USD	215'228'000	0.00	0.00
05.09.2023	Bought	CHF	601'658	USD	690'000	0.00	0.00
05.09.2023	Bought	CHF	338'220	USD	388'000	0.00	0.00
05.09.2023	Bought	CHF	2'379'299	USD	2'691'000	0.00	0.00
05.09.2023	Bought	EUR	42'000	CHF	40'221	0.00	0.00
05.09.2023	Bought	GBP	21'000	CHF	23'401	0.00	0.00
05.09.2023	Bought	JPY	5'925'000	CHF	36'206	0.00	0.00
05.09.2023	Bought	USD	99'000	CHF	86'541	0.00	0.00
05.09.2023	Bought	USD	126'000	CHF	110'538	0.00	0.00
04.10.2023	Bought	CAD	147'000	CHF	95'326	0.00	0.00
04.10.2023	Bought	CAD	26'000	CHF	16'927	0.00	0.00
04.10.2023	Bought	CHF	1'357'479	AUD	2'378'000	0.00	0.00
04.10.2023	Bought	CHF	9'384'886	CAD	14'415'000	0.00	0.00
04.10.2023	Bought	CHF	71'893'831	EUR	75'131'000	0.00	0.00
04.10.2023	Bought	CHF	248'336	EUR	259'000	0.00	0.00
04.10.2023	Bought	CHF	12'101'393	GBP	10'845'000	0.00	0.00
04.10.2023	Bought	CHF	2'094'887	JPY	344'778'000	0.00	0.00
04.10.2023	Bought	CHF	198'667'782	USD	225'635'000	0.00	0.00
04.10.2023	Bought	CHF	82'477	USD	92'000	0.00	0.00
04.10.2023	Bought	EUR	157'000	CHF	150'242	0.00	0.00
04.10.2023	Bought	EUR	1'135'000	CHF	1'084'293	0.00	0.00
04.10.2023	Bought	GBP	61'000	CHF	68'067	0.00	0.00
04.10.2023	Bought	GBP	85'000	CHF	94'768	0.00	0.00
04.10.2023	Bought	JPY	6'142'000	CHF	37'319	0.00	0.00
04.10.2023	Bought	USD	2'079'000	CHF	1'830'560	0.00	0.00
04.10.2023	Bought	USD	3'106'000	CHF	2'725'440	0.00	0.00
03.11.2023	Bought	AUD	100'000	CHF	58'340	0.00	0.00
03.11.2023	Bought	CAD	242'000	CHF	163'277	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.11.2023	Bought	CAD	530'000	CHF	354'982	0.00	0.00
03.11.2023	Bought	CHF	1'401'013	AUD	2'378'000	0.00	0.00
03.11.2023	Bought	CHF	9'609'077	CAD	14'242'000	0.00	0.00
03.11.2023	Bought	CHF	71'628'314	EUR	74'098'000	0.00	0.00
03.11.2023	Bought	CHF	273'430	EUR	284'000	0.00	0.00
03.11.2023	Bought	CHF	11'908'661	GBP	10'699'000	0.00	0.00
03.11.2023	Bought	CHF	201'113'794	USD	220'542'000	0.00	0.00
03.11.2023	Bought	CHF	332'714	USD	363'000	0.00	0.00
03.11.2023	Bought	CHF	134'024	USD	147'000	0.00	0.00
03.11.2023	Bought	CHF	237'629	USD	263'000	0.00	0.00
03.11.2023	Bought	EUR	1'153'000	CHF	1'114'531	0.00	0.00
03.11.2023	Bought	EUR	1'920'000	CHF	1'845'980	0.00	0.00
03.11.2023	Bought	EUR	55'000	CHF	52'979	0.00	0.00
03.11.2023	Bought	EUR	196'000	CHF	185'311	0.00	0.00
03.11.2023	Bought	GBP	63'000	CHF	70'123	0.00	0.00
03.11.2023	Bought	GBP	134'000	CHF	148'473	0.00	0.00
03.11.2023	Bought	USD	5'385'000	CHF	4'910'221	0.00	0.00
03.11.2023	Bought	USD	6'647'000	CHF	6'055'410	0.00	0.00
03.11.2023	Bought	USD	1'039'000	CHF	931'577	0.00	0.00
06.11.2023	Bought	CHF	2'079'745	JPY	338'636'000	0.00	0.00
06.11.2023	Bought	CHF	28'229	JPY	4'583'000	0.00	0.00
06.11.2023	Bought	JPY	343'219'000	CHF	2'062'913	0.00	0.00
05.12.2023	Bought	AUD	18'000	CHF	10'347	0.00	0.00
05.12.2023	Bought	AUD	4'000	CHF	2'305	0.00	0.00
05.12.2023	Bought	CAD	232'000	CHF	151'371	0.00	0.00
05.12.2023	Bought	CHF	1'309'426	AUD	2'278'000	0.00	0.00
05.12.2023	Bought	CHF	8'803'514	CAD	13'470'000	0.00	0.00
05.12.2023	Bought	CHF	49'017	CAD	75'000	0.00	0.00
05.12.2023	Bought	CHF	200'621	EUR	209'000	0.00	0.00
05.12.2023	Bought	CHF	68'211'061	EUR	71'058'000	0.00	0.00
05.12.2023	Bought	CHF	279'864	EUR	293'000	0.00	0.00
05.12.2023	Bought	CHF	11'559'241	GBP	10'502'000	0.00	0.00
05.12.2023	Bought	CHF	39'504	GBP	36'000	0.00	0.00
05.12.2023	Bought	CHF	2'066'067	JPY	343'219'000	0.00	0.00
05.12.2023	Bought	CHF	188'875'642	USD	208'244'000	0.00	0.00
05.12.2023	Bought	CHF	1'029'143	USD	1'138'000	0.00	0.00
05.12.2023	Bought	EUR	161'000	CHF	154'634	0.00	0.00
05.12.2023	Bought	EUR	258'000	CHF	248'784	0.00	0.00
05.12.2023	Bought	GBP	55'000	CHF	60'539	0.00	0.00
05.12.2023	Bought	GBP	86'000	CHF	94'605	0.00	0.00
05.12.2023	Bought	JPY	6'320'000	CHF	38'044	0.00	0.00
05.12.2023	Bought	USD	100'000	CHF	89'728	0.00	0.00
05.12.2023	Bought	USD	3'473'000	CHF	3'149'730	0.00	0.00
05.01.2024	Bought	CAD	1'048'000	CHF	673'243	0.00	0.00
05.01.2024	Bought	CHF	882'121	AUD	1'534'000	0.00	0.00
05.01.2024	Bought	CHF	1'297'304	AUD	2'256'000	0.00	0.00
05.01.2024	Bought	CHF	99'209	AUD	172'000	0.00	0.00
05.01.2024	Bought	CHF	4'922'687	CAD	7'700'000	0.00	0.00
05.01.2024	Bought	CHF	8'511'440	CAD	13'313'000	0.00	0.00
05.01.2024	Bought	CHF	403'810	CAD	626'000	0.00	0.00
05.01.2024	Bought	CHF	116'985	CAD	182'000	0.00	0.00
05.01.2024	Bought	CHF	38'402'291	EUR	40'566'000	0.00	0.00
05.01.2024	Bought	CHF	67'352'813	EUR	71'141'000	0.00	0.00
05.01.2024	Bought	CHF	2'566'235	EUR	2'713'000	0.00	0.00
05.01.2024	Bought	CHF	228'272	EUR	242'000	0.00	0.00
05.01.2024	Bought	CHF	786'288	EUR	834'000	0.00	0.00
05.01.2024	Bought	CHF	32'107	EUR	34'000	0.00	0.00
05.01.2024	Bought	CHF	6'655'960	GBP	6'067'000	0.00	0.00
05.01.2024	Bought	CHF	11'406'954	GBP	10'397'000	0.00	0.00
05.01.2024	Bought	CHF	389'579	GBP	354'000	0.00	0.00
05.01.2024	Bought	CHF	196'770	GBP	179'000	0.00	0.00
05.01.2024	Bought	CHF	1'191'614	JPY	202'265'000	0.00	0.00
05.01.2024	Bought	CHF	1'984'791	JPY	336'899'000	0.00	0.00
05.01.2024	Bought	CHF	136'015	JPY	22'854'000	0.00	0.00
05.01.2024	Bought	CHF	108'977'049	USD	125'789'000	0.00	0.00
05.01.2024	Bought	CHF	178'326'501	USD	205'809'000	0.00	0.00
05.01.2024	Bought	CHF	5'875'285	USD	6'740'000	0.00	0.00
05.01.2024	Bought	CHF	12'194	USD	14'000	0.00	0.00
05.01.2024	Bought	CHF	2'004'089	USD	2'300'000	0.00	0.00

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Annual Report as at February 29, 2024

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.01.2024	Bought	CHF	76'035	USD	87'000	0.00	0.00
05.01.2024	Bought	EUR	4'984'000	CHF	4'689'765	0.00	0.00
05.01.2024	Bought	GBP	805'000	CHF	883'190	0.00	0.00
05.01.2024	Bought	USD	13'972'000	CHF	12'167'852	0.00	0.00
05.02.2024	Bought	CAD	27'000	CHF	17'144	0.00	0.00
05.02.2024	Bought	CHF	2'267'730	AUD	3'962'000	0.00	0.00
05.02.2024	Bought	CHF	48'127	AUD	84'000	0.00	0.00
05.02.2024	Bought	CHF	13'135'869	CAD	20'773'000	0.00	0.00
05.02.2024	Bought	CHF	411'764	CAD	647'000	0.00	0.00
05.02.2024	Bought	CHF	457'334	CAD	718'000	0.00	0.00
05.02.2024	Bought	CHF	14'593	CAD	23'000	0.00	0.00
05.02.2024	Bought	CHF	11'568	CAD	18'000	0.00	0.00
05.02.2024	Bought	CHF	102'470'394	EUR	110'546'000	0.00	0.00
05.02.2024	Bought	CHF	3'014'195	EUR	3'249'000	0.00	0.00
05.02.2024	Bought	CHF	2'696'025	EUR	2'903'000	0.00	0.00
05.02.2024	Bought	CHF	733'686	EUR	790'000	0.00	0.00
05.02.2024	Bought	CHF	184'041	EUR	197'000	0.00	0.00
05.02.2024	Bought	CHF	206'708	EUR	221'000	0.00	0.00
05.02.2024	Bought	CHF	17'235'607	GBP	16'192'000	0.00	0.00
05.02.2024	Bought	CHF	900'534	GBP	842'000	0.00	0.00
05.02.2024	Bought	CHF	354'395	GBP	331'000	0.00	0.00
05.02.2024	Bought	CHF	158'427	GBP	147'000	0.00	0.00
05.02.2024	Bought	CHF	3'341'522	JPY	562'018'000	0.00	0.00
05.02.2024	Bought	CHF	272'414'538	USD	326'767'000	0.00	0.00
05.02.2024	Bought	CHF	11'655'390	USD	13'895'000	0.00	0.00
05.02.2024	Bought	CHF	7'594'657	USD	8'970'000	0.00	0.00
05.02.2024	Bought	CHF	2'113'231	USD	2'501'000	0.00	0.00
05.02.2024	Bought	CHF	711'598	USD	829'000	0.00	0.00
05.02.2024	Bought	CHF	379'704	USD	440'000	0.00	0.00
05.02.2024	Bought	EUR	145'000	CHF	135'195	0.00	0.00
05.02.2024	Bought	GBP	25'000	CHF	27'048	0.00	0.00
05.02.2024	Bought	JPY	2'769'000	CHF	16'574	0.00	0.00
05.02.2024	Bought	USD	333'000	CHF	281'062	0.00	0.00
05.02.2024	Bought	USD	376'000	CHF	319'347	0.00	0.00
05.03.2024	Bought	CAD	209'000	CHF	133'792	0.00	0.00
05.03.2024	Bought	CAD	349'000	CHF	223'354	0.00	0.00
05.03.2024	Bought	CHF	2'288'996	AUD	4'046'000	0.00	0.00
05.03.2024	Bought	CHF	10'100	AUD	18'000	0.00	0.00
05.03.2024	Bought	CHF	82'924	AUD	145'000	0.00	0.00
05.03.2024	Bought	CHF	14'180'603	CAD	22'152'000	0.00	0.00
05.03.2024	Bought	CHF	94'666	CAD	145'000	0.00	0.00
05.03.2024	Bought	CHF	109'522'205	EUR	117'761'000	0.00	0.00
05.03.2024	Bought	CHF	45'879	EUR	49'000	0.00	0.00
05.03.2024	Bought	CHF	82'943	EUR	88'000	0.00	0.00
05.03.2024	Bought	CHF	281'822	EUR	297'000	0.00	0.00
05.03.2024	Bought	CHF	397'843	EUR	418'000	0.00	0.00
05.03.2024	Bought	CHF	19'041'822	GBP	17'487'000	0.00	0.00
05.03.2024	Bought	CHF	96'998	GBP	87'000	0.00	0.00
05.03.2024	Bought	CHF	3'287'074	JPY	559'249'000	0.00	0.00
05.03.2024	Bought	CHF	20'746	JPY	3'537'000	0.00	0.00
05.03.2024	Bought	CHF	301'639'277	USD	352'693'000	0.00	0.00
05.03.2024	Bought	CHF	168'683	USD	194'000	0.00	0.00
05.03.2024	Bought	CHF	161'515	USD	185'000	0.00	0.00
05.03.2024	Bought	CHF	787'361	USD	890'000	0.00	0.00
05.03.2024	Bought	CHF	1'097'816	USD	1'249'000	0.00	0.00
05.03.2024	Bought	CHF	220'869	USD	251'000	0.00	0.00
05.03.2024	Bought	EUR	401'000	CHF	372'883	0.00	0.00
05.03.2024	Bought	EUR	1'854'000	CHF	1'727'023	0.00	0.00
05.03.2024	Bought	GBP	180'000	CHF	196'304	0.00	0.00
05.03.2024	Bought	GBP	277'000	CHF	301'640	0.00	0.00
05.03.2024	Bought	JPY	5'651'000	CHF	33'215	0.00	0.00
05.03.2024	Bought	JPY	11'300'000	CHF	66'412	0.00	0.00
05.03.2024	Bought	USD	1'662'000	CHF	1'420'807	0.00	0.00
05.03.2024	Bought	USD	6'526'000	CHF	5'615'336	0.00	0.00
04.04.2024	Bought	CHF	2'407'577	AUD	4'209'000	818.12	0.00
04.04.2024	Bought	CHF	14'073'413	CAD	21'739'000	6'663.74	0.00
04.04.2024	Bought	CHF	14'889	CAD	23'000	6.02	0.00
04.04.2024	Bought	CHF	110'656'109	EUR	116'358'000	32'188.40	0.01
04.04.2024	Bought	CHF	19'005'724	GBP	17'117'000	7'609.83	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2024	Bought	CHF	3'216'080	JPY	545'835'000	-802.61	0.00
04.04.2024	Bought	CHF	304'808'293	USD	347'274'000	163'083.17	0.03
04.04.2024	Bought	EUR	1'200'000	CHF	1'141'153	-288.00	0.00
04.04.2024	Bought	GBP	150'000	CHF	166'558	-73.65	0.00
04.04.2024	Bought	JPY	4'126'000	CHF	24'311	6.08	0.00
04.04.2024	Bought	USD	5'324'000	CHF	4'672'374	-1'899.83	0.00
<b>Total Forward exchange transactions</b>						<b>207'311.27</b>	<b>0.04</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	449'469'758.02	97.32%	290'324'541.73	96.57%
<b>Total commitment-reducing positions</b>	<b>449'469'758.02</b>	<b>97.32%</b>	<b>290'324'541.73</b>	<b>96.57%</b>

## 1600 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

### Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	1'565.94	1'720.92	2'246.25
<b>Unit class ZB</b>				
Total net assets in millions	CHF	935.89	977.95	1'318.18
Asset value per share	CHF	744.98	777.79	911.39
<b>Unit class ZBJ0</b>				
Total net assets in millions	CHF	461.75	481.96	587.09
Asset value per share	CHF	768.67	802.31	940.01
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	163.44	244.13	316.01
Asset value per share	CHF	827.26	823.50	934.42
<b>Unit class QBH</b>				
Total net assets in millions	CHF	4.87	16.87	24.97
Asset value per share	CHF	824.72	821.87	933.55

## Appropriation of net income

### Extraordinary distribution (foreign withholding tax) per unit

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZB		Unit class ZBJ0		Unit class ZBH	
Gross distribution	CHF	0.240	CHF	0.260	CHF	0.280
Less 35% Swiss withholding tax	CHF	0.084	CHF	0.091	CHF	0.098
<b>Net distribution</b>	<b>CHF</b>	<b>0.156</b>	<b>CHF</b>	<b>0.169</b>	<b>CHF</b>	<b>0.182</b>
<b>Coupon no. income</b>		<b>14</b>		<b>7</b>		<b>14</b>

#### For unitholders domiciled in Switzerland

Distribution 2024	Unit class QBH	
Gross distribution	CHF	0.320
Less 35% Swiss withholding tax	CHF	0.112
<b>Net distribution</b>	<b>CHF</b>	<b>0.208</b>
<b>Coupon no. income</b>		<b>14</b>

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB		Unit class ZBJ0		Unit class ZBH	
For Accumulation available earnings	CHF	16.177	CHF	16.935	CHF	17.844
Less 35% Swiss withholding tax	CHF	5.662	CHF	5.927	CHF	6.245
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.515</b>	<b>CHF</b>	<b>11.008</b>	<b>CHF</b>	<b>11.598</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB		Unit class ZBJ0		Unit class ZBH	
For Accumulation available earnings	CHF	16.177	CHF	16.935	CHF	17.844
Less 35% Swiss withholding tax 1)	CHF	5.662	CHF	5.927	CHF	6.245
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.515</b>	<b>CHF</b>	<b>11.008</b>	<b>CHF</b>	<b>11.598</b>
<b>Coupon no. income</b>		<b>13</b>		<b>6</b>		<b>13</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class QBH	
For Accumulation available earnings	CHF	16.277
Less 35% Swiss withholding tax	CHF	5.697
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.580</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class QBH	
For Accumulation available earnings	CHF	16.277
Less 35% Swiss withholding tax 1)	CHF	5.697
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>10.580</b>
<b>Coupon no. income</b>		<b>13</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## 1602 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

### Exchange rates

Exchange rates as at	29.02.2024
AUSTRALIAN DOLLAR	0.573380
CHILEAN PESO	0.000911
CHINESE RENMINBI YUAN	0.122211
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
INDONESIAN RUPIAH	0.000056
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
COLOMBIAN PESO	0.000224
MALAYSIAN RINGGIT	0.185559
MEXICAN PESO	0.051596
POLISH ZŁOTY	0.220809
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
PERUVIAN SOL	0.233328
ROMANIAN LEU	0.191738
RUSSIAN RUBLE	0.009666
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
KOREAN WON	0.000661
THAI BAHT	0.024580
CZECH KORUNA	0.037654
HUNGARIAN FORINT	0.002423
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	8'782'639.40	5'985'484.56
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	1'547'321'898.85	1'702'636'121.35
Derivatives financial instruments	-78'004.08	42'184.64
Other assets	12'487'067.25	13'281'055.22
<b>Total fund assets, less</b>	<b>1'568'513'601.42</b>	<b>1'721'944'845.77</b>
Other liabilities	14'747.88	1'028'542.31
Due to bank	2'553'874.70	0.74
<b>Net assets</b>	<b>1'565'944'978.84</b>	<b>1'720'916'302.72</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	1'720'916'302.72	2'246'247'272.92
Delivery withholding tax	-12'503'322.40	-15'906'180.00
Issue of units	12'044'617.13	54'623'555.35
Redemption of units	-107'397'962.55	-266'858'625.25
Other items from unit transactions	1'776'114.30	-25'443'744.60
Total income	-48'890'770.36	-271'745'975.70
<b>Net assets at end of reporting period</b>	<b>1'565'944'978.84</b>	<b>1'720'916'302.72</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'175'056.525	2'435'838.057
Number of units issued	14'611.365	68'036.756
Number of units redeemed	-129'221.231	-328'818.288
<b>Number at the end of the reporting period</b>	<b>2'060'446.659</b>	<b>2'175'056.525</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Annual Report as at February 29, 2024

Unit class ZB		Unit class ZBJ0		Unit class ZBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
977'953'225.72	1'318'176'677.78	481'955'949.72	587'091'603.52	244'132'658.62	316'006'707.14	16'874'468.19	24'972'283.99
-7'416'997.65	-9'380'727.01	-3'676'168.33	-4'177'560.73	-1'294'569.21	-2'197'024.54	-115'587.21	-150'867.72
178'779.56	45'233'245.84	0.00	0.00	10'380'147.05	8'543'065.31	1'485'690.52	847'244.20
-970'074.36	-195'342'101.66	0.00	-20'092'731.22	-92'913'747.08	-45'161'320.62	-13'514'141.11	-6'262'471.75
285'203.92	-20'853'503.50	166'391.25	-2'139'539.46	1'231'310.52	-2'091'564.11	93'208.59	-359'137.51
-34'142'063.19	-159'880'365.73	-16'698'250.92	-78'725'822.39	1'901'549.54	-30'967'204.56	47'994.21	-2'172'583.02
<b>935'888'074.00</b>	<b>977'953'225.72</b>	<b>461'747'921.72</b>	<b>481'955'949.72</b>	<b>163'437'349.44</b>	<b>244'132'658.62</b>	<b>4'871'633.19</b>	<b>16'874'468.19</b>
1'257'354.065	1'446'343.112	600'713.540	624'561.913	296'457.109	338'183.221	20'531.811	26'749.811
238.497	57'092.603	0.000	0.000	12'549.868	9'959.153	1'823.000	985.000
-1'330.753	-246'081.650	0.000	-23'848.373	-111'442.667	-51'685.265	-16'447.811	-7'203.000
<b>1'256'261.809</b>	<b>1'257'354.065</b>	<b>600'713.540</b>	<b>600'713.540</b>	<b>197'564.310</b>	<b>296'457.109</b>	<b>5'907.000</b>	<b>20'531.811</b>
(CHF)							
<b>744.98</b>	<b>777.79</b>	<b>768.67</b>	<b>802.31</b>	<b>827.26</b>	<b>823.50</b>	<b>824.72</b>	<b>821.87</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	128'827.47	48'788.53
Negative interest	-1'859.76	-10'022.15
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	34'510'694.69	40'322'642.32
Income from other investments	0.00	495'570.29
Current income paid in on issued units	161'098.33	633'971.46
<b>Total income</b>	<b>34'798'760.73</b>	<b>41'490'950.45</b>
<b>Expenses</b>		
Interest paid	15'537.18	16'805.46
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	23'561.78	34'143.66
Other expenses	79'585.63	20'867.15
Current net income paid out on redeemed units	549'026.43	4'154'404.97
<b>Total expenses</b>	<b>681'764.02</b>	<b>4'240'222.24</b>
<b>Net Income</b>	<b>34'116'996.71</b>	<b>37'250'728.21</b>
Realised capital gains and losses	-71'056'115.43	-83'026'411.83
<b>Realized income</b>	<b>-36'939'118.72</b>	<b>-45'775'683.62</b>
Unrealized capital gain/losses	-11'951'651.64	-225'971'284.03
<b>Total income</b>	<b>-48'890'770.36</b>	<b>-271'746'967.65</b>
<b>Application of net income</b>		
Net income of financial year	34'116'996.71	37'250'728.21
Foreign withholding taxes reclaimed	533'878.02	0.00
<b>Net income available for distribution</b>	<b>34'650'874.73</b>	<b>37'250'728.21</b>
Net income from investments with directly held real estate earmarked for distribution	514'896.60	0.00
Distribution/delivery withholding taxes (35%)	11'940'947.80	13'037'754.32
For investment of retained earnings (65%)	22'176'048.91	24'212'973.89
Carried forward out of collective investment schemes with direct real estate investments	18'981.42	0.00

1606 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Unit class ZB		Unit class ZBJ0		Unit class ZBH		Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
76'185.78	29'040.04	37'562.48	12'768.24	14'032.66	6'536.29	1'046.55	443.96
-1'101.68	-5'962.74	-543.15	-2'604.36	-199.76	-1'356.09	-15.17	-98.96
20'324'207.67	23'897'434.66	10'167'587.45	10'568'412.49	3'740'176.14	5'473'731.59	278'723.43	383'063.58
0.00	283'887.29	0.00	137'139.83	0.00	69'637.06	0.00	4'906.11
1'486.94	517'071.06	0.00	0.00	147'315.85	107'819.83	12'295.54	9'080.57
<b>20'400'778.71</b>	<b>24'721'470.31</b>	<b>10'204'606.78</b>	<b>10'715'716.20</b>	<b>3'901'324.89</b>	<b>5'656'368.68</b>	<b>292'050.35</b>	<b>397'395.26</b>
9'139.04	10'108.22	4'505.14	4'326.93	1'737.54	2'220.04	155.46	150.27
8'310.66	8'305.35	4'097.40	3'659.29	1'530.51	1'903.50	114.43	132.86
0.00	0.00	0.00	0.00	0.00	0.00	23'561.78	34'143.66
46'165.34	11'213.71	22'762.56	4'942.20	9'894.28	4'392.00	763.45	319.24
14'820.15	3'499'501.92	0.00	199'448.87	362'897.87	422'492.16	171'308.41	32'962.02
<b>78'435.19</b>	<b>3'529'129.20</b>	<b>31'365.10</b>	<b>212'377.29</b>	<b>376'060.20</b>	<b>431'007.70</b>	<b>195'903.53</b>	<b>67'708.05</b>
<b>20'322'343.52</b>	<b>21'192'341.11</b>	<b>10'173'241.68</b>	<b>10'503'338.91</b>	<b>3'525'264.69</b>	<b>5'225'360.98</b>	<b>96'146.82</b>	<b>329'687.21</b>
-48'009'614.01	-52'407'357.27	-23'684'721.00	-25'826'969.49	619'650.41	-4'482'626.12	18'569.17	-309'458.95
<b>-27'687'270.49</b>	<b>-31'215'016.16</b>	<b>-13'511'479.32</b>	<b>-15'323'630.58</b>	<b>4'144'915.10</b>	<b>742'734.86</b>	<b>114'715.99</b>	<b>20'228.26</b>
-6'454'792.70	-128'665'349.57	-3'186'771.60	-63'403'183.76	-2'243'365.56	-31'709'939.42	-66'721.78	-2'192'811.28
<b>-34'142'063.19</b>	<b>-159'880'365.73</b>	<b>-16'698'250.92</b>	<b>-78'726'814.34</b>	<b>1'901'549.54</b>	<b>-30'967'204.56</b>	<b>47'994.21</b>	<b>-2'172'583.02</b>
20'322'343.52	21'192'341.11	10'173'241.68	10'503'338.91	3'525'264.69	5'225'360.98	96'146.82	329'687.21
317'981.21	0.00	156'847.38	0.00	57'086.31	0.00	1'963.12	0.00
<b>20'640'324.73</b>	<b>21'192'341.11</b>	<b>10'330'089.06</b>	<b>10'503'338.91</b>	<b>3'582'351.00</b>	<b>5'225'360.98</b>	<b>98'109.94</b>	<b>329'687.21</b>
301'502.83	0.00	156'185.52	0.00	55'318.01	0.00	1'890.24	0.00
7'112'819.44	7'417'319.23	3'560'634.42	3'676'168.33	1'233'842.56	1'828'876.25	33'651.38	115'390.51
13'209'524.08	13'775'021.88	6'612'607.26	6'827'170.58	2'291'422.13	3'396'484.73	62'495.44	214'296.70
16'478.38	0.00	661.86	0.00	1'768.30	0.00	72.88	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Australia</b>							
0.250	AUSTRALIA 0.25%/20-21.11.2025	AUD	4'400'000	900'000	3'500'000	1'889'658.16	0.12
1.250	AUSTRALIA 1.25%/20-21.05.2032	AUD	4'150'000	300'000	3'850'000	1'776'269.14	0.11
1.500	AUSTRALIA 1.5%/19-21.06.2031	AUD	3'800'000		3'800'000	1'837'944.91	0.12
2.250	AUSTRALIA 2.25%/16-21.05.2028	AUD	3'410'000	500'000	2'910'000	1'573'041.96	0.10
2.750	AUSTRALIA 2.75%/16-21.11.2027	AUD	3'070'000	1'000'000	4'070'000	2'256'008.13	0.14
2.750	AUSTRALIA 2.75%/18-21.05.2041	AUD	1'550'000	200'000	1'350'000	618'260.78	0.04
2.750	AUSTRALIA 2.75%/18-21.11.2029	AUD	3'370'000		3'370'000	1'825'426.16	0.12
3.250	AUSTRALIA 3.25%/12-21.04.2029	AUD	3'295'000	1'000'000	4'295'000	2'400'921.30	0.15
4.250	AUSTRALIA 4.25%/13-21.04.2026	AUD	4'270'000	500'000	3'770'000	2'183'997.21	0.14
2.500	AUSTRALIA S -155- 2.5%/18-21.05.2030	AUD	4'070'000	450'000	3'620'000	1'917'507.94	0.12
1.000	AUSTRALIA S -160- 1%/20-21.12.2030	AUD	3'900'000		3'900'000	1'846'756.04	0.12
1.750	AUSTRALIA S -162- 1.75%/20-21.06.2051	AUD	2'000'000		2'000'000	652'710.63	0.04
4.750	AUSTRALIA S. 136 4.75%/11-21.04.2027	AUD	3'530'000		3'530'000	2'085'801.23	0.13
2.750	AUSTRALIA S. 137 2.75%/12-21.04.2024	AUD	3'730'000	3'730'000			
4.500	AUSTRALIA S. 140 4.5%/13-21.04.2033	AUD	2'000'000	1'202'000	3'202'000	1'889'132.59	0.12
3.750	AUSTRALIA S. 144 3.75%/14-21.04.2037	AUD	1'300'000		1'300'000	706'784.46	0.05
2.750	AUSTRALIA S. -145- 2.75%/14-21.06.2035	AUD	890'000	169'000	1'059'000	528'795.46	0.03
3.250	AUSTRALIA S. 147 3.25%/15-21.06.2039	AUD	1'000'000		1'000'000	502'783.67	0.03
3.000	AUSTRALIA S. -150- 3%/16-21.03.2047	AUD	1'210'000	175'000	1'385'000	623'269.56	0.04
2.750	AUSTRALIA S. -TB152- 2.75%/17-21.11.2028	AUD	3'700'000	400'000	3'300'000	1'810'777.83	0.12
3.250	AUSTRALIA S. 139 3.25%/13-21.04.2025	AUD	4'000'000	200'000	3'800'000	2'161'826.64	0.14
0.500	AUSTRALIAN GOVERNMENT 0.5%/20-21.09.2026	AUD	4'200'000	500'000	3'700'000	1'957'718.51	0.12
1.000	AUSTRALIAN GOVERNMENT 1%/20-21.11.2031	AUD	4'180'000		4'180'000	1'918'914.09	0.12
1.750	AUSTRALIAN GOVERNMENT 1.75%/21-21.11.2032	AUD	3'200'000	500'000	2'700'000	1'283'161.40	0.08
3.500	AUSTRALIAN GOVERNMENT 3.5%/23-21.12.2034	AUD		2'466'000	2'466'000	1'331'945.94	0.08
4.750	AUSTRALIAN GOVERNMENT 4.75%/23-21.06.2054	AUD		900'000	900'000	538'265.65	0.03
0.250	AUSTRALIAN GOVERNMENT S. -159- 0.25%/20-21.11.2024	AUD	4'300'000	4'300'000			
3.000	AUSTRALIAN GOVERNMENT S. -166- 3%/22-21.11.2033	AUD	2'141'000	200'000	1'941'000	1'012'492.23	0.06
3.750	AUSTRALIAN GOVERNMENT S. -167- 3.75%/22-21.05.2034	AUD	1'100'000	598'000	1'698'000	941'562.75	0.06
						<b>40'071'734.37</b>	<b>2.55</b>
<b>Austria</b>							
0.500	AUSTRIA 0.5%/17-20.04.2027	EUR	1'000'000	100'000	1'100'000	976'766.33	0.06
0.750	AUSTRIA 0.75%/16-20.10.2026	EUR	960'000		960'000	867'672.62	0.06
1.500	AUSTRIA 1.5%/16-20.02.2047	EUR	800'000		800'000	565'176.42	0.04
1.200	AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	EUR	1'150'000		1'150'000	1'063'474.99	0.07
-	AUSTRIA -144A- 0%/19-15.07.2024	EUR	500'000	500'000			
-	AUSTRIA -144A- 0%/20-20.02.2030	EUR	1'120'000		1'120'000	907'961.24	0.06
0.500	AUSTRIA -144A- 0.5%/19-20.02.2029	EUR	1'200'000		1'200'000	1'026'261.87	0.07
0.750	AUSTRIA -144A- 0.75%/18-20.02.2028	EUR	1'100'000		1'100'000	971'095.63	0.06
0.850	AUSTRIA -144A- 0.85%/20-30.06.2120	EUR	410'000		410'000	179'052.77	0.01
1.500	AUSTRIA -144A- 1.5%/16-02.11.2086	EUR	340'000	121'000	219'000	125'601.30	0.01
2.100	AUSTRIA -144A- 2.1%/17-20.09.2117	EUR	565'000	70'000	495'000	357'004.60	0.02
3.800	AUSTRIA -144A- 3.8%/12-26.01.2062	EUR	310'000		310'000	340'107.64	0.02
4.850	AUSTRIA -144A- 4.85%/09-15.03.2026	EUR	1'000'000	200'000	800'000	789'473.84	0.05
2.400	AUSTRIA 2.4%/13-23.05.2034	EUR	780'000		780'000	710'394.95	0.05
3.150	AUSTRIA 3.15%/12-20.06.2044	EUR	627'000		627'000	601'244.30	0.04
4.150	AUSTRIA 4.15%/07-15.03.2037	EUR	1'163'000		1'163'000	1'240'167.69	0.08
6.250	AUSTRIA A. 6 6.25%/97-15.07.2027	EUR	975'000	200'000	775'000	818'794.33	0.05
1.650	AUSTRIA S. 1 1.65%/14-21.10.2024	EUR	1'300'000	800'000	500'000	470'699.25	0.03
-	REPUBLIC OF AUSTRIA -144A- 0%/20-20.10.2040	EUR	390'000		390'000	224'242.15	0.01
-	REPUBLIC OF AUSTRIA -144A- 0%/21-20.02.2031	EUR	1'200'000		1'200'000	944'228.61	0.06
-	REPUBLIC OF AUSTRIA -144A- 0%/21-20.04.2025	EUR	600'000	100'000	700'000	642'923.54	0.04
-	REPUBLIC OF AUSTRIA -144A- 0%/22-20.10.2028	EUR	366'000	290'000	656'000	551'784.14	0.04
0.250	REPUBLIC OF AUSTRIA -144A- 0.25%/21-20.10.2036	EUR	613'000	100'000	713'000	483'711.43	0.03
0.700	REPUBLIC OF AUSTRIA -144A- 0.7%/21-20.04.2071	EUR	335'000		335'000	144'154.05	0.01
0.750	REPUBLIC OF AUSTRIA -144A- 0.75%/20-20.03.2051	EUR	600'000	490'000	1'090'000	602'506.47	0.04
0.900	REPUBLIC OF AUSTRIA -144A- 0.9%/22-20.02.2032	EUR	952'000		952'000	783'596.43	0.05
1.850	REPUBLIC OF AUSTRIA -144A- 1.85%/22-23.05.2049	EUR	100'000	216'000	316'000	236'277.01	0.02
2.000	REPUBLIC OF AUSTRIA -144A- 2%/22-15.07.2026	EUR	355'000		355'000	331'459.79	0.02
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-20.02.2033	EUR	440'000	1'070'000	1'510'000	1'442'274.75	0.09
2.900	REPUBLIC OF AUSTRIA -144A- 2.9%/23-23.05.2029	EUR		230'000	230'000	221'189.91	0.01
3.150	REPUBLIC OF AUSTRIA -144A- 3.15%/23-20.10.2053	EUR		248'000	248'000	237'751.29	0.02
3.450	REPUBLIC OF AUSTRIA -144A- 3.45%/23-20.10.2030	EUR		530'000	530'000	525'415.24	0.03
						<b>19'382'464.58</b>	<b>1.24</b>
<b>Belgium</b>							
1.900	BELGIUM KINGDOM (reg. -S-) -114A- S. 76 1.9%/15-22.06.2038	EUR	495'000		495'000	403'805.24	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.800 BELGIUM KINGDOM (reg. -S-) -144A- S. 74 0.8%/15-22.06.2025	EUR	1'245'000		100'000	1'145'000	1'056'996.37	0.07
1.000 BELGIUM KINGDOM (reg. -S-) -144A- S. 75 1%/15-22.06.2031	EUR	560'000			560'000	471'563.53	0.03
1.600 BELGIUM KINGDOM (reg. -S-) -144A- S. -78- 1.6%/16-22.06.2047	EUR	600'000			600'000	411'738.56	0.03
2.150 BELGIUM KINGDOM (reg. -S-) -144A- S. -80- 2.15%/16-22.06.2066	EUR	530'000			530'000	380'308.01	0.02
2.600 BELGIUM KINGDOM (reg. -S-) 2.6%/14-22.06.2024	EUR	800'000		800'000			
3.750 BELGIUM KINGDOM (reg. -S-) 3.75%/13-22.06.2045	EUR	570'000			570'000	578'012.56	0.04
- BELGIUM KINGDOM 0%/21-22.10.2031	EUR	1'000'000			1'000'000	772'296.86	0.05
0.100 BELGIUM KINGDOM 0.1%/20-22.06.2030	EUR	800'000			800'000	647'247.80	0.04
1.250 BELGIUM KINGDOM 1.25%/18-22.04.2033	EUR	500'000			500'000	416'531.65	0.03
1.000 BELGIUM KINGDOM -114A- (reg. -S-) S. 76 1%/16-22.06.2026	EUR	990'000		150'000	840'000	766'785.67	0.05
- BELGIUM KINGDOM -144A- 0%/20-22.10.2027	EUR	500'000			500'000	431'554.12	0.03
0.350 BELGIUM KINGDOM -144A- 0.35%/22-22.06.2032	EUR	1'000'000			1'000'000	779'634.19	0.05
0.400 BELGIUM KINGDOM -144A- 0.4%/20-22.06.2040	EUR	560'000			560'000	343'936.68	0.02
0.650 BELGIUM KINGDOM -144A- 0.65%/21-22.06.2071	EUR	314'000			314'000	126'275.85	0.01
0.800 BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	EUR	1'000'000		200'000	800'000	704'010.14	0.04
0.900 BELGIUM KINGDOM -144A- 0.9%/19-22.06.2029	EUR	1'200'000			1'200'000	1'042'853.76	0.07
1.400 BELGIUM KINGDOM -144A- 1.4%/22-22.06.2053	EUR	550'000			550'000	334'063.39	0.02
1.450 BELGIUM KINGDOM -144A- 1.45%/17-22.06.2037	EUR	440'000			440'000	344'036.92	0.02
1.700 BELGIUM KINGDOM -144A- 1.7%/19-22.06.2050	EUR	450'000			450'000	305'343.46	0.02
2.750 BELGIUM KINGDOM -144A- 2.75%/22-22.04.2039	EUR		270'000		270'000	244'200.16	0.02
3.000 BELGIUM KINGDOM -144A- 3%/23-22.06.2033	EUR		910'000		910'000	875'021.29	0.06
3.300 BELGIUM KINGDOM -144A- 3.3%/23-22.06.2054	EUR	300'000	250'000		550'000	512'596.36	0.03
3.450 BELGIUM KINGDOM -144A- 3.45%/23-22.06.2043	EUR		200'000		200'000	194'080.95	0.01
5.500 BELGIUM KINGDOM 5.5%/98-28.03.2028	EUR	1'200'000		150'000	1'050'000	1'105'922.40	0.07
5.000 BELGIUM KINGDOM S. 44 5%/04-28.03.2035	EUR	1'190'000			1'190'000	1'346'022.52	0.09
4.250 BELGIUM KINGDOM S. 60 4.25%/10-28.03.2041	EUR	730'000	310'000		1'040'000	1'120'858.92	0.07
4.500 BELGIUM KINGDOM S. 64 4.5%/11-28.03.2026	EUR	700'000		100'000	600'000	589'126.61	0.04
4.000 BELGIUM KINGDOM S. 66 4%/12-28.03.2032	EUR	545'000			545'000	563'691.71	0.04
3.000 BELGIUM KINGDOM S. 73 3%/14-22.06.2034	EUR	355'000			355'000	339'889.75	0.02
0.800 BELGIUM KINGDOM S. -81- (reg. -S-) -144A- 0.8%/17-22.06.2027	EUR	770'000			770'000	688'402.98	0.04
2.250 BELGIUM KINGDOM S. -83- (reg. -S-) -144A- 2.25%/17-22.06.2057	EUR	289'000			289'000	213'836.11	0.01
0.500 BELGIUM OLO S. -82- (reg. -S-) 0.5%/17-22.10.2024	EUR	1'000'000		1'000'000			
						<b>18'110'644.52</b>	<b>1.15</b>
<b>Canada</b>							
8.000 CANADA 8%/96-01.06.2027	CAD	431'000			431'000	316'249.39	0.02
1.500 CANADA GOVERNMENT 1.5%/15-01.06.2026	CAD	955'000			955'000	586'884.24	0.04
2.250 CANADA GOVERNMENT 2.25%/14-01.06.2025	CAD	1'200'000			1'200'000	758'489.70	0.05
2.500 CANADA GOVERNMENT 2.5%/13-01.06.2024	CAD	1'300'000		1'000'000	300'000	193'593.05	0.01
4.000 CANADA GOVERNMENT 4%/08-01.06.2041	CAD	840'000			840'000	582'789.69	0.04
5.000 CANADA GOVERNMENT 5%/04-01.06.2037	CAD	990'000			990'000	744'784.08	0.05
5.750 CANADA GOVERNMENT 5.75%/01-01.06.2033	CAD	1'060'000			1'060'000	807'522.77	0.05
5.750 CANADA GOVERNMENT 5.75%/98-01.06.2029	CAD	820'000			820'000	588'710.07	0.04
2.750 CANADA GOVERNMENT S. C939 2.75%/14-01.12.2064	CAD	635'000			635'000	361'673.34	0.02
2.750 CANADA GOVERNMENT S. -D358- 2.75%/14-01.12.2048	CAD	800'000			800'000	463'666.54	0.03
1.000 CANADA GOVERNMENT S. -F825- 1%/16-01.06.2027	CAD	1'010'000			1'010'000	602'486.58	0.04
3.500 CANADA GOVERNMENT S. ZS68 3.5%/11-01.12.2045	CAD	1'220'000			1'220'000	800'138.38	0.05
9.000 CANADA S. -A76- 9%/94-01.06.2025	CAD	600'000		400'000	200'000	136'870.99	0.01
0.250 CANADIAN GOVERNMENT 0.25%/20-01.03.2026	CAD	2'480'000			2'480'000	1'493'141.12	0.10
0.250 CANADIAN GOVERNMENT 0.25%/20-01.04.2024	CAD	2'900'000		2'400'000	500'000	323'502.33	0.02
0.500 CANADIAN GOVERNMENT 0.5%/20-01.09.2025	CAD	3'085'000			3'085'000	1'892'930.03	0.12
0.500 CANADIAN GOVERNMENT 0.5%/20-01.12.2030	CAD	3'350'000		500'000	2'850'000	1'520'512.94	0.10
0.750 CANADIAN GOVERNMENT 0.75%/21-01.02.2024	CAD	2'100'000		2'100'000			
0.750 CANADIAN GOVERNMENT 0.75%/21-01.10.2024	CAD	1'120'000			1'120'000	711'120.56	0.05
1.000 CANADIAN GOVERNMENT 1%/21-01.09.2026	CAD	1'440'000			1'440'000	870'458.16	0.06
1.250 CANADIAN GOVERNMENT 1.25%/19-01.03.2025	CAD	700'000			700'000	440'018.72	0.03
1.250 CANADIAN GOVERNMENT 1.25%/21-01.03.2027	CAD	700'000			700'000	422'198.23	0.03
1.500 CANADIAN GOVERNMENT 1.5%/21-01.06.2031	CAD	3'500'000		500'000	3'000'000	1'698'850.12	0.11
1.500 CANADIAN GOVERNMENT 1.5%/21-01.12.2031	CAD	2'050'000			2'050'000	1'150'715.56	0.07
1.500 CANADIAN GOVERNMENT 1.5%/22-01.04.2025	CAD	500'000			500'000	314'165.73	0.02
1.750 CANADIAN GOVERNMENT 1.75%/17-01.03.2023	CAD	400'000		400'000			
1.750 CANADIAN GOVERNMENT 1.75%/21-01.12.2053	CAD	2'620'000			2'620'000	1'190'466.80	0.08
2.000 CANADIAN GOVERNMENT 2%/17-01.06.2028	CAD	1'100'000			1'100'000	670'285.53	0.04
2.000 CANADIAN GOVERNMENT 2%/22-01.06.2032	CAD	2'000'000			2'000'000	1'159'131.17	0.07
2.250 CANADIAN GOVERNMENT 2.25%/22-01.12.2029	CAD	400'000			400'000	243'364.50	0.02
2.500 CANADIAN GOVERNMENT 2.5%/22-01.12.2032	CAD	1'400'000			1'400'000	840'400.67	0.05
2.750 CANADIAN GOVERNMENT 2.75%/22-01.08.2024	CAD	1'300'000		1'300'000			
2.750 CANADIAN GOVERNMENT 2.75%/22-01.09.2027	CAD	1'000'000			1'000'000	629'119.82	0.04
2.750 CANADIAN GOVERNMENT 2.75%/23-01.06.2033	CAD		840'000		840'000	513'472.69	0.03
3.000 CANADIAN GOVERNMENT 3%/22-01.10.2025	CAD	300'000			300'000	190'763.74	0.01
3.000 CANADIAN GOVERNMENT 3%/22-01.11.2024	CAD	1'300'000			1'300'000	834'033.39	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.250 CANADIAN GOVERNMENT 3.25%/23-01.09.2028	CAD		1'500'000		1'500'000	959'568.84	0.06
3.250 CANADIAN GOVERNMENT 3.25%/23-01.12.2033	CAD		1'300'000		1'300'000	827'648.65	0.05
3.500 CANADIAN GOVERNMENT 3.5%/22-01.03.2028	CAD	600'000			600'000	387'436.47	0.02
3.750 CANADIAN GOVERNMENT 3.75%/22-01.02.2025	CAD		500'000		500'000	321'917.76	0.02
3.750 CANADIAN GOVERNMENT 3.75%/23-01.05.2025	CAD		300'000		300'000	193'039.13	0.01
2.000 CANADIAN GOVERNMENT S. -H722- 2%/17-01.12.2051	CAD	4'470'000		500'000	3'970'000	1'939'621.53	0.12
2.000 CANADIAN GOVERNMENT S. -H987- 2%/18-01.09.2023	CAD	200'000		200'000			
2.250 CANADIAN GOVERNMENT S. -J397- 2.25%/18-01.06.2029	CAD	550'000			550'000	336'013.85	0.02
2.250 CANADIAN GOVERNMENT S. -J546- 2.25%/18-01.03.2024	CAD	1'200'000		700'000	500'000	324'612.50	0.02
1.500 CANADIAN GOVERNMENT S. -J967- 1.5%/19-01.09.2024	CAD	1'400'000		800'000	600'000	383'325.81	0.02
1.250 CANADIAN GOVERNMENT S. -K379- 1.25%/19-01.06.2030	CAD	3'240'000		200'000	3'040'000	1'726'071.63	0.11
						<b>31'451'766.80</b>	<b>2.01</b>
<b>Chile</b>							
4.000 BONOS TESORERIA PESOS -144A- 4%/18-01.03.2023	CLP	500'000'000		500'000'000			
4.700 BONOS TESORERIA PESOS -144A- 4.7%/18-01.09.2030	CLP	570'000'000			570'000'000	495'237.57	0.03
5.800 BONOS TESORERIA PESOS -144A- 5.8%/23-01.10.2034	CLP		350'000'000		350'000'000	320'189.52	0.02
6.000 BONOS TESORERIA PESOS -144A- 6%/23-01.04.2033	CLP		500'000'000		500'000'000	466'264.89	0.03
2.500 BONOS TESORERIA PESOS 2.5%/20-01.03.2025	CLP	700'000'000			700'000'000	619'694.44	0.04
4.500 BONOS TESORERIA PESOS 4.5%/15-01.03.2026	CLP	350'000'000			350'000'000	313'924.47	0.02
5.000 BONOS TESORERIA PESOS 5%/15-01.03.2035	CLP	600'000'000			600'000'000	520'476.61	0.03
5.100 BONOS TESORERIA PESOS 5.1%/19-15.07.2050	CLP	80'000'000			80'000'000	69'195.65	0.00
6.000 BONOS TESORERIA PESOS 6%/13-01.01.2043	CLP	550'000'000			550'000'000	531'516.98	0.03
						<b>3'336'500.13</b>	<b>0.21</b>
<b>China</b>							
1.990 CHINA GOVERNMENT BOND 1.99%/20-09.04.2025	CNH	49'000'000		5'000'000	44'000'000	5'380'066.19	0.34
2.180 CHINA GOVERNMENT BOND 2.18%/22-25.08.2025	CNH	19'000'000	5'000'000		24'000'000	2'938'800.37	0.19
2.180 CHINA GOVERNMENT BOND 2.18%/23-15.08.2026	CNH		12'000'000		12'000'000	1'469'182.07	0.09
2.240 CHINA GOVERNMENT BOND 2.24%/20-05.03.2023	CNH	40'000'000		40'000'000			
2.240 CHINA GOVERNMENT BOND 2.24%/22-25.05.2025	CNH	15'000'000	5'000'000		20'000'000	2'451'053.97	0.16
2.260 CHINA GOVERNMENT BOND 2.26%/22-24.02.2025	CNH	15'000'000			15'000'000	1'841'096.86	0.12
2.280 CHINA GOVERNMENT BOND 2.28%/22-17.03.2024	CNH	7'000'000		7'000'000			
2.280 CHINA GOVERNMENT BOND 2.28%/22-25.11.2025	CNH	4'000'000	17'000'000		21'000'000	2'575'785.47	0.16
2.300 CHINA GOVERNMENT BOND 2.3%/23-15.05.2026	CNH		6'200'000		6'200'000	761'042.80	0.05
2.370 CHINA GOVERNMENT BOND 2.37%/22-20.01.2027	CNH	25'000'000			25'000'000	3'075'013.40	0.20
2.400 CHINA GOVERNMENT BOND 2.4%/23-15.07.2028	CNH		15'000'000		15'000'000	1'846'259.62	0.12
2.440 CHINA GOVERNMENT BOND 2.44%/22-15.10.2027	CNH	19'000'000			19'000'000	2'339'700.98	0.15
2.460 CHINA GOVERNMENT BOND 2.46%/23-15.02.2026	CNH		11'000'000	3'000'000	8'000'000	984'370.96	0.06
2.470 CHINA GOVERNMENT BOND 2.47%/21-02.09.2024	CNH	25'000'000		25'000'000			
2.480 CHINA GOVERNMENT BOND 2.48%/22-15.04.2027	CNH	25'000'000			25'000'000	3'085'252.75	0.20
2.480 CHINA GOVERNMENT BOND 2.48%/23-25.09.2028	CNH		9'000'000		9'000'000	1'111'409.04	0.07
2.500 CHINA GOVERNMENT BOND 2.5%/22-25.07.2027	CNH	16'000'000			16'000'000	1'973'723.51	0.13
2.520 CHINA GOVERNMENT BOND 2.52%/23-25.08.2033	CNH		19'000'000		19'000'000	2'348'677.42	0.15
2.600 CHINA GOVERNMENT BOND 2.6%/22-01.09.2032	CNH	18'500'000	3'000'000		21'500'000	2'668'895.57	0.17
2.620 CHINA GOVERNMENT BOND 2.62%/23-15.04.2028	CNH	18'000'000			18'000'000	2'232'955.85	0.14
2.640 CHINA GOVERNMENT BOND 2.64%/23-15.01.2028	CNH	8'000'000	13'000'000		21'000'000	2'605'982.92	0.17
2.670 CHINA GOVERNMENT BOND 2.67%/23-25.05.2033	CNH		29'000'000		29'000'000	3'626'208.51	0.23
2.670 CHINA GOVERNMENT BOND 2.67%/23-25.11.2033	CNH		16'000'000		16'000'000	2'009'320.30	0.13
2.680 CHINA GOVERNMENT BOND 2.68%/20-21.05.2030	CNH	44'000'000		17'000'000	27'000'000	3'363'467.92	0.21
2.690 CHINA GOVERNMENT BOND 2.69%/21-12.08.2026	CNH	26'000'000		1'500'000	24'500'000	3'035'984.91	0.19
2.690 CHINA GOVERNMENT BOND 2.69%/22-15.08.2032	CNH	25'000'000			25'000'000	3'124'855.54	0.20
2.750 CHINA GOVERNMENT BOND 2.75%/22-15.06.2029	CNH		10'000'000		10'000'000	1'250'083.49	0.08
2.750 CHINA GOVERNMENT BOND 2.75%/22-17.02.2032	CNH	21'000'000			21'000'000	2'633'140.10	0.17
2.760 CHINA GOVERNMENT BOND 2.76%/22-15.05.2032	CNH	25'000'000			25'000'000	3'138'915.86	0.20
2.800 CHINA GOVERNMENT BOND 2.8%/22-15.11.2032	CNH	21'000'000			21'000'000	2'648'682.72	0.17
2.800 CHINA GOVERNMENT BOND 2.8%/22-24.03.2029	CNH	15'000'000			15'000'000	1'880'347.13	0.12
2.800 CHINA GOVERNMENT BOND 2.8%/23-25.03.2030	CNH		10'000'000		10'000'000	1'254'435.80	0.08
2.840 CHINA GOVERNMENT BOND 2.84%/21-08.04.2024	CNH	20'000'000		11'500'000	8'500'000	1'040'115.50	0.07
2.850 CHINA GOVERNMENT BOND 2.85%/20-04.06.2027	CNH	40'000'000			40'000'000	4'995'633.48	0.32
2.880 CHINA GOVERNMENT BOND 2.88%/23-25.02.2033	CNH		28'500'000	12'000'000	16'500'000	2'096'394.46	0.13
2.890 CHINA GOVERNMENT BOND 2.89%/21-18.11.2031	CNH	16'000'000			16'000'000	2'025'902.46	0.13
2.910 CHINA GOVERNMENT BOND 2.91%/21-14.10.2028	CNH		20'000'000		20'000'000	2'517'672.32	0.16
2.940 CHINA GOVERNMENT BOND 2.94%/19-17.10.2024	CNH	15'170'000		10'000'000	5'170'000	636'558.64	0.04
3.000 CHINA GOVERNMENT BOND 3%/23-15.10.2053	CNH		6'000'000		6'000'000	816'127.60	0.05
3.010 CHINA GOVERNMENT BOND 3.01%/21-13.05.2028	CNH	4'000'000			4'000'000	504'519.69	0.03
3.020 CHINA GOVERNMENT BOND 3.02%/20-22.10.2025	CNH	42'700'000		5'000'000	37'700'000	4'685'689.63	0.30
3.020 CHINA GOVERNMENT BOND 3.02%/21-27.05.2031	CNH	35'000'000			35'000'000	4'467'869.97	0.28
3.030 CHINA GOVERNMENT BOND 3.03%/21-11.03.2026	CNH	31'000'000		5'000'000	26'000'000	3'244'298.62	0.21
3.120 CHINA GOVERNMENT BOND 3.12%/19-05.12.2026	CNH	44'500'000		25'000'000	19'500'000	2'450'121.53	0.16
3.120 CHINA GOVERNMENT BOND 3.12%/22-25.10.2052	CNH	8'000'000			8'000'000	1'087'827.31	0.07
3.130 CHINA GOVERNMENT BOND 3.13%/19-21.11.2029	CNH	40'200'000			40'200'000	5'132'513.49	0.33

1610 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.170	CHINA GOVERNMENT BOND 3.17%/18-19.04.2023	CNH	20'000'000		20'000'000		
3.190	CHINA GOVERNMENT BOND 3.19%/19-11.04.2024	CNH	23'600'000		13'500'000	1'236'568.49	0.08
3.190	CHINA GOVERNMENT BOND 3.19%/23-15.04.2053	CNH		7'500'000	7'500'000	1'049'868.85	0.07
3.220	CHINA GOVERNMENT BOND 3.22%/18-06.12.2025	CNH	20'000'000		20'000'000	2'497'246.60	0.16
3.250	CHINA GOVERNMENT BOND 3.25%/18-22.11.2028	CNH	32'200'000		12'200'000	1'562'626.92	0.10
3.250	CHINA GOVERNMENT BOND 3.25%/19-06.06.2026	CNH	26'000'000		3'500'000	2'826'901.97	0.18
3.270	CHINA GOVERNMENT BOND 3.27%/20-19.11.2030	CNH	43'000'000		5'000'000	4'923'152.98	0.31
3.280	CHINA GOVERNMENT BOND 3.28%/20-03.12.2027	CNH	21'000'000		21'000'000	2'676'053.60	0.17
3.290	CHINA GOVERNMENT BOND 3.29%/19-23.05.2029	CNH	32'840'000		32'840'000	4'226'414.57	0.27
3.300	CHINA GOVERNMENT BOND 3.3%/18-12.07.2023	CNH	10'000'000		10'000'000		
3.320	CHINA GOVERNMENT BOND 3.32%/22-15.04.2052	CNH	14'000'000		2'000'000	1'688'691.83	0.11
3.390	CHINA GOVERNMENT BOND 3.39%/20-16.03.2050	CNH	36'900'000		15'000'000	3'085'843.17	0.20
3.400	CHINA GOVERNMENT BOND 3.4%/22-15.07.2072	CNH	10'300'000		10'300'000	1'522'903.89	0.10
3.530	CHINA GOVERNMENT BOND 3.53%/21-18.10.2051	CNH	13'000'000		13'000'000	1'888'647.54	0.12
3.540	CHINA GOVERNMENT BOND 3.54%/18-16.08.2028	CNH	22'000'000		22'000'000	2'854'432.07	0.18
3.590	CHINA GOVERNMENT BOND 3.59%/17-03.08.2027	CNH	10'000'000		10'000'000	1'286'719.70	0.08
3.600	CHINA GOVERNMENT BOND 3.6%/18-06.09.2025	CNH	17'000'000		17'000'000	2'135'391.20	0.14
3.610	CHINA GOVERNMENT BOND 3.61%/18-07.06.2025	CNH	16'900'000		16'900'000	2'115'372.62	0.13
3.690	CHINA GOVERNMENT BOND 3.69%/17-21.09.2024	CNH	10'000'000		10'000'000		
3.690	CHINA GOVERNMENT BOND 3.69%/18-17.05.2028	CNH	25'000'000		25'000'000	3'266'262.59	0.21
3.720	CHINA GOVERNMENT BOND 3.72%/21-12.04.2051	CNH	23'000'000		12'000'000	1'644'458.09	0.10
3.730	CHINA GOVERNMENT BOND 3.73%/20-25.05.2070	CNH	24'000'000		24'000'000	3'784'473.25	0.24
3.760	CHINA GOVERNMENT BOND 3.76%/21-22.03.2071	CNH	9'390'000		9'390'000	1'483'169.48	0.09
3.770	CHINA GOVERNMENT BOND 3.77%/17-20.02.2047	CNH	10'000'000		10'000'000	1'474'439.98	0.09
3.770	CHINA GOVERNMENT BOND 3.77%/18-08.03.2025	CNH	11'300'000		11'300'000	1'410'023.31	0.09
3.810	CHINA GOVERNMENT BOND 3.81%/20-14.09.2050	CNH	30'000'000		5'000'000	3'779'854.88	0.24
3.820	CHINA GOVERNMENT BOND 3.82%/17-02.11.2027	CNH	10'000'000		10'000'000	1'302'068.12	0.08
3.850	CHINA GOVERNMENT BOND 3.85%/18-01.02.2028	CNH	12'000'000		12'000'000	1'572'553.81	0.10
3.860	CHINA GOVERNMENT BOND 3.86%/19-22.07.2049	CNH	9'000'000		9'000'000	1'360'264.71	0.09
3.900	CHINA GOVERNMENT BOND 3.9%/17-21.12.2024	CNH	13'000'000		13'000'000	1'616'868.00	0.10
3.910	CHINA GOVERNMENT BOND 3.91%/08-23.10.2038	CNH	30'000'000		3'000'000	3'895'048.95	0.25
3.940	CHINA GOVERNMENT BOND 3.94%/15-27.07.2045	CNH	30'000'000		30'000'000	4'512'547.56	0.29
3.970	CHINA GOVERNMENT BOND 3.97%/18-23.07.2048	CNH	3'950'000		3'950'000	603'645.85	0.04
4.000	CHINA GOVERNMENT BOND 4%/19-24.06.2069	CNH	22'000'000		5'000'000	2'799'698.98	0.18
4.080	CHINA GOVERNMENT BOND 4.08%/18-22.10.2048	CNH	24'200'000		3'500'000	3'227'024.65	0.21
4.220	CHINA GOVERNMENT BOND 4.22%/18-19.03.2048	CNH	8'000'000		1'500'000	1'028'251.52	0.07
4.280	CHINA GOVERNMENT BOND 4.28%/17-23.10.2047	CNH	2'000'000		2'000'000	317'860.64	0.02
4.350	CHINA GOVERNMENT BOND 4.35%/12-15.11.2062	CNH	10'000'000		10'000'000	1'726'026.54	0.11
2.360	PEOPLE'S REPUBLIC OF CHINA 2.36%/20-02.07.2023	CNH	9'000'000		9'000'000		
						<b>183'737'333.64</b>	<b>11.71</b>
<b>Colombia</b>							
4.375	COLOMBIA 4.375%/12-21.03.2023	COP	115'000'000		115'000'000		
9.850	COLOMBIA 9.85%/07-28.06.2027	COP	300'000'000		300'000'000	65'216.69	0.00
10.000	REPUBLIC OF COLOMBIA 10%/09-24.07.2024	COP	1'700'000'000		1'700'000'000		
7.750	REPUBLIC OF COLOMBIA -144A- 7.75%/15-18.09.2030	COP	2'600'000'000		2'600'000'000		
6.000	REPUBLIC OF COLOMBIA 6%/12-28.04.2028	COP	3'900'000'000		3'900'000'000		
7.000	REPUBLIC OF COLOMBIA 7%/17-30.06.2032	COP	4'000'000'000		4'000'000'000		
7.500	REPUBLIC OF COLOMBIA 7.5%/11-26.08.2026	COP	3'800'000'000		3'800'000'000		
10.000	TITULOS DE TESORERIA 10%/08-24.07.2024	COP	1'500'000'000		1'200'000'000	67'117.21	0.00
5.750	TITULOS DE TESORERIA 5.75%/20-03.11.2027	COP	2'000'000'000		2'000'000'000	403'311.27	0.03
6.000	TITULOS DE TESORERIA 6%/12-28.04.2028	COP	3'000'000'000	3'900'000'000	6'900'000'000	1'386'969.70	0.09
6.250	TITULOS DE TESORERIA 6.25%/17-26.11.2025	COP	2'000'000'000		2'000'000'000	433'202.85	0.03
7.000	TITULOS DE TESORERIA 7%/16-30.06.2032	COP	4'000'000'000		4'000'000'000	758'635.35	0.05
7.000	TITULOS DE TESORERIA 7%/21-26.03.2031	COP	1'000'000'000		1'000'000'000	195'689.32	0.01
7.250	TITULOS DE TESORERIA 7.25%/18-18.10.2034	COP	1'000'000'000	1'000'000'000	2'000'000'000	369'956.70	0.02
7.500	TITULOS DE TESORERIA 7.5%/11-26.08.2026	COP	3'800'000'000		3'800'000'000	823'444.84	0.05
7.750	TITULOS DE TESORERIA 7.75%/14-18.09.2030	COP	2'600'000'000		2'600'000'000	539'121.07	0.03
9.250	TITULOS DE TESORERIA 9.25%/22-28.05.2042	COP	2'000'000'000		2'000'000'000	400'814.88	0.03
13.250	TITULOS DE TESORERIA S. -B- 13.25%/23-09.02.2033	COP	1'000'000'000		1'000'000'000	266'389.05	0.02
7.250	TITULOS DE TESORERIA S. -B- 7.25%/20-26.10.2050	COP	800'000'000	1'500'000'000	2'300'000'000	366'016.99	0.02
						<b>6'075'885.92</b>	<b>0.39</b>
<b>Croatia</b>							
1.125	CROATIA 1.125%/19-19.06.2029	EUR		100'000	100'000	86'048.78	0.01
1.125	CROATIA 1.125%/21-04.03.2033	EUR		100'000	100'000	78'869.63	0.01
1.750	CROATIA 1.75%/21-04.03.2041	EUR		200'000	200'000	142'744.42	0.01
2.700	CROATIA 2.7%/18-15.06.2028	EUR		100'000	100'000	94'105.55	0.01
2.750	CROATIA 2.75%/17-27.01.2030	EUR		200'000	200'000	185'990.83	0.01
2.875	CROATIA 2.875%/22-22.04.2032	EUR		100'000	100'000	92'555.18	0.01
3.000	CROATIA 3%/17-20.03.2027	EUR		100'000	100'000	94'959.34	0.01
4.000	CROATIA 4%/23-14.06.2035	EUR		140'000	140'000	138'744.91	0.01

CSIF (CH) Bond Fiscal Strength Global ex CHF Blue 1611

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.500 REPUBLIC OF CROATIA 1.5%/20-17.06.2031	EUR		100'000		100'000	84'507.94	0.01
2.375 REPUBLIC OF CROATIA BOND 2.375%/18-09.07.2029	EUR		130'000		130'000	120'028.14	0.01
2.875 REPUBLIC OF CROATIA BOND 2.875%/17-07.02.2028	EUR		200'000		200'000	189'973.96	0.01
						<b>1'308'528.68</b>	<b>0.08</b>
<b>Cyprus</b>							
2.750 REPUBLIC OF CYPRUS 2.75%/19-03.05.2049	EUR	247'000			247'000	197'950.12	0.01
						<b>197'950.12</b>	<b>0.01</b>
<b>Czech Republic</b>							
0.250 CZECH REPUBLIC 0.25%/17-10.02.2027	CZK	29'000'000	10'000'000		39'000'000	1'330'214.74	0.08
1.950 CZECH REPUBLIC 1.95%/21-30.07.2037	CZK	5'000'000	18'000'000	5'000'000	18'000'000	535'838.08	0.03
2.000 CZECH REPUBLIC S. -103- 2%/17-13.10.2033	CZK	16'000'000	16'000'000		32'000'000	1'033'090.98	0.07
1.250 CZECH REPUBLIC S. -120- 1.25%/20-14.02.2025	CZK	33'000'000		20'000'000	13'000'000	475'580.18	0.03
1.200 CZECH REPUBLIC S. -121- 1.2%/20-13.03.2031	CZK	20'000'000	12'000'000	5'000'000	27'000'000	861'605.50	0.05
1.500 CZECH REPUBLIC S. -125- 1.5%/20-24.04.2040	CZK	10'000'000			10'000'000	266'935.51	0.02
0.050 CZECH REPUBLIC S. -130- 0.05%/20-29.11.2029	CZK	19'500'000	15'000'000		34'500'000	1'062'305.87	0.07
- CZECH REPUBLIC S. -135- 0%/21-12.12.2024	CZK	5'000'000	12'000'000		17'000'000	618'519.89	0.04
1.750 CZECH REPUBLIC S. -138- 1.75%/21-23.06.2032	CZK	15'000'000	8'000'000		23'000'000	743'175.02	0.05
4.850 CZECH REPUBLIC S. 53 4.85%/07-26.11.2057	CZK	5'160'000		3'000'000	2'160'000	90'372.81	0.01
0.950 CZECH REPUBLIC S. -94- 0.95%/15-15.05.2030	CZK	48'480'000		5'000'000	43'480'000	1'394'429.38	0.09
1.000 CZECH REPUBLIC S. -95- 1%/15-26.06.2026	CZK	34'200'000	7'000'000	2'000'000	39'200'000	1'387'103.99	0.09
0.450 CZECH REPUBLIC S. -97- 0.45%/15-25.10.2023	CZK	4'000'000		4'000'000			
						<b>9'799'171.95</b>	<b>0.62</b>
<b>Denmark</b>							
0.500 KINGDOM OF DENMARK 0.5%/16-15.11.2027	DKK	12'950'000		3'000'000	9'950'000	1'184'178.84	0.08
1.500 KINGDOM OF DENMARK 1.5%/11-15.11.2023	DKK	20'000		20'000			
1.750 KINGDOM OF DENMARK 1.75%/13-15.11.2025	DKK	12'780'000		4'500'000	8'280'000	1'038'837.73	0.07
- KINGDOM OF DENMARK -144A- 0%/21-15.11.2024	DKK	2'000'000			2'000'000	249'640.97	0.02
- KINGDOM OF DENMARK -144A- 0%/21-15.11.2031	DKK	4'000'000			4'000'000	426'242.23	0.03
0.250 KINGDOM OF DENMARK -144A- 0.25%/20-15.11.2052	DKK	6'000'000			6'000'000	414'767.78	0.03
0.500 KINGDOM OF DENMARK -144A- 0.5%/19-15.11.2029	DKK	10'350'000		1'000'000	9'350'000	1'075'777.91	0.07
4.500 KINGDOM OF DENMARK 4.5%/07-15.11.2039	DKK	24'350'000			24'350'000	3'881'758.82	0.25
						<b>8'271'204.28</b>	<b>0.53</b>
<b>Estonia</b>							
0.125 REPUBLIC OF ESTONIA 0.125%/20-10.06.2030	EUR	210'000			210'000	166'148.50	0.01
						<b>166'148.50</b>	<b>0.01</b>
<b>Finland</b>							
2.000 FINLAND (reg -S-) -144A- 2%/14-15.04.2024	EUR	150'000			150'000	142'614.83	0.01
0.500 FINLAND 0.5%/16-15.04.2026	EUR	400'000			400'000	362'425.99	0.02
0.750 FINLAND 0.75%/15-15.04.2031	EUR	45'000			45'000	37'342.91	0.00
0.875 FINLAND 0.875%/15-15.09.2025	EUR	530'000			530'000	488'401.08	0.03
0.250 FINLAND -144A- 0.25%/20-15.09.2040	EUR	391'000			391'000	237'332.22	0.02
0.500 FINLAND -144A- 0.5%/17-15.09.2027	EUR	600'000			600'000	528'362.09	0.03
0.500 FINLAND -144A- 0.5%/19-15.09.2029	EUR	300'000			300'000	253'246.52	0.02
1.375 FINLAND -144A- 1.375%/17-15.04.2047	EUR	500'000			500'000	346'483.97	0.02
2.625 FINLAND 2.625%/12-04.07.2042	EUR	600'000			600'000	535'308.73	0.03
2.750 FINLAND 2.75%/12-04.07.2028	EUR	660'000			660'000	629'046.07	0.04
4.000 FINLAND 4%/09-04.07.2025	EUR	630'000			630'000	606'174.19	0.04
- FINNISH GOVERNMENT -144A- 0%/19-15.09.2024	EUR	1'210'000		1'210'000			
- FINNISH GOVERNMENT -144A- 0%/20-15.09.2030	EUR	350'000			350'000	279'325.48	0.02
- FINNISH GOVERNMENT -144A- 0%/21-15.09.2026	EUR	300'000			300'000	265'901.98	0.02
0.125 FINNISH GOVERNMENT -144A- 0.125%/20-15.04.2036	EUR	450'000			450'000	304'550.18	0.02
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.04.2052	EUR	398'000			398'000	176'535.25	0.01
0.125 FINNISH GOVERNMENT -144A- 0.125%/21-15.09.2031	EUR	506'000			506'000	395'898.01	0.03
0.500 FINNISH GOVERNMENT -144A- 0.5%/18-15.09.2028	EUR	700'000			700'000	604'155.75	0.04
0.500 FINNISH GOVERNMENT -144A- 0.5%/22-15.04.2043	EUR	500'000			500'000	299'925.28	0.02
1.125 FINNISH GOVERNMENT -144A- 1.125%/18-15.04.2034	EUR	590'000			590'000	476'029.68	0.03
1.375 FINNISH GOVERNMENT -144A- 1.375%/22-15.04.2027	EUR	300'000			300'000	273'669.07	0.02
1.500 FINNISH GOVERNMENT -144A- 1.5%/22-15.09.2032	EUR	400'000	140'000		540'000	463'407.85	0.03
2.750 FINNISH GOVERNMENT -144A- 2.75%/23-15.04.2038	EUR		280'000		280'000	256'913.27	0.02
3.000 FINNISH GOVERNMENT -144A- 3%/23-15.09.2033	EUR		479'000		479'000	461'496.45	0.03
						<b>8'424'546.85</b>	<b>0.54</b>
<b>France</b>							
- FRANCE (GOVT OF) 0%/20-25.02.2026	EUR	2'400'000			2'400'000	2'158'272.76	0.14
- FRANCE (GOVT OF) 0%/21-25.02.2027	EUR	2'100'000			2'100'000	1'842'383.55	0.12
- FRANCE (GOVT OF) 0%/21-25.11.2031	EUR	2'800'000			2'800'000	2'162'271.13	0.14
- FRANCE (GOVT OF) 0%/22-25.02.2025	EUR	1'700'000		1'700'000			
- FRANCE (GOVT OF) 0%/22-25.05.2032	EUR	1'900'000			1'900'000	1'444'913.72	0.09
0.750 FRANCE (GOVT OF) 0.75%/22-25.02.2028	EUR	2'000'000	370'000		2'370'000	2'090'846.89	0.13
1.250 FRANCE (GOVT OF) 1.25%/22-25.05.2038	EUR	400'000	180'000		580'000	435'087.85	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
0.500	FRANCE (GOVT OF) -144A- 0.5%/20-25.05.2040	EUR	1'381'000		1'381'000	875'899.58	0.06	
0.500	FRANCE (GOVT OF) -144A- 0.5%/21-25.05.2072	EUR	434'000	700'000	834'000	309'248.85	0.02	
0.500	FRANCE (GOVT OF) -144A- 0.5%/21-25.06.2044	EUR	734'000	250'000	984'000	562'442.14	0.04	
0.750	FRANCE (GOVT OF) -144A- 0.75%/21-25.05.2053	EUR	1'500'000		1'500'000	756'697.89	0.05	
2.500	FRANCE (GOVT OF) -144A- 2.5%/22-25.05.2043	EUR	300'000	500'000	800'000	681'521.70	0.04	
3.000	FRANCE (GOVT OF) -144A- 3%/23-25.05.2054	EUR	300'000	910'000	1'210'000	1'080'749.93	0.07	
2.000	FRANCE (GOVT OF) 2%/22-25.11.2032	EUR	2'200'000	170'000	2'370'000	2'117'834.45	0.14	
2.500	FRANCE (GOVT OF) 2.5%/23-24.09.2026	EUR		1'400'000	1'400'000	1'321'746.63	0.08	
2.750	FRANCE (GOVT OF) 2.75%/23-25.02.2029	EUR		1'800'000	1'800'000	1'716'626.48	0.11	
3.000	FRANCE (GOVT OF) 3%/23-25.05.2033	EUR		1'870'000	1'870'000	1'803'822.83	0.12	
3.500	FRANCE (GOVT OF) 3.5%/23-25.11.2033	EUR		1'100'000	1'100'000	1'102'213.71	0.07	
-	FRANCE 0%/18-25.03.2024	EUR	2'300'000		2'300'000			
-	FRANCE 0%/19-25.03.2025	EUR	2'695'000		250'000	2'445'000	2'248'645.56	0.14
-	FRANCE 0%/19-25.11.2029	EUR	2'700'000		350'000	2'350'000	1'922'362.35	0.12
-	FRANCE 0%/20-25.11.2030	EUR	2'884'000		200'000	2'684'000	2'134'687.15	0.14
0.250	FRANCE 0.25%/15-25.11.2026	EUR	2'400'000		400'000	2'000'000	1'778'111.40	0.11
0.500	FRANCE 0.5%/15-25.05.2025	EUR	2'230'000		2'230'000	2'054'694.34	0.13	
0.500	FRANCE 0.5%/15-25.05.2026	EUR	3'190'000		500'000	2'690'000	2'432'213.79	0.16
0.500	FRANCE 0.5%/19-25.05.2029	EUR	2'900'000		2'900'000	2'469'410.81	0.16	
0.750	FRANCE 0.75%/17-25.05.2028	EUR	3'500'000	130'000	500'000	3'130'000	2'750'293.90	0.18
0.750	FRANCE 0.75%/18-25.11.2028	EUR	3'500'000		500'000	3'000'000	2'612'651.69	0.17
1.000	FRANCE 1%/14-25.11.2025	EUR	2'260'000		300'000	1'960'000	1'803'566.41	0.11
1.000	FRANCE 1%/17-25.05.2027	EUR	2'000'000		2'000'000	1'801'972.02	0.11	
1.250	FRANCE 1.25%/15-25.05.2036	EUR	2'860'000		450'000	2'410'000	1'885'095.96	0.12
1.250	FRANCE 1.25%/18-25.05.2034	EUR	2'440'000	220'000	400'000	2'260'000	1'841'353.28	0.12
1.500	FRANCE 1.5%/15-25.05.2031	EUR	2'800'000	250'000	3'050'000	2'674'999.94	0.17	
1.750	FRANCE 1.75%/13-25.11.2024	EUR	2'290'000		2'290'000			
1.750	FRANCE 1.75%/15-25.05.2066	EUR	810'000		810'000	522'395.12	0.03	
1.750	FRANCE 1.75%/17-25.06.2039	EUR	1'600'000		1'600'000	1'277'053.71	0.08	
0.750	FRANCE -144A- 0.75%/20-25.05.2052	EUR	1'930'000		200'000	1'730'000	891'996.06	0.06
1.500	FRANCE -144A- 1.5%/19-25.05.2050	EUR	1'850'000		150'000	1'700'000	1'117'929.89	0.07
2.000	FRANCE -144A- 2%/17-25.05.2048	EUR	1'810'000		250'000	1'560'000	1'174'829.65	0.07
2.250	FRANCE 2.25%/13-25.05.2024	EUR	2'000'000		2'000'000			
2.500	FRANCE 2.5%/14-25.05.2030	EUR	3'090'000		3'090'000	2'909'245.25	0.19	
2.750	FRANCE 2.75%/12-25.10.2027	EUR	2'580'000	300'000	2'880'000	2'742'183.96	0.17	
3.250	FRANCE 3.25%/12-25.05.2045	EUR	1'590'000		1'590'000	1'516'414.00	0.10	
3.500	FRANCE 3.5%/10-25.04.2026	EUR	2'380'000		2'380'000	2'294'255.02	0.15	
4.000	FRANCE 4%/04-25.04.2055	EUR	885'000	150'000	1'035'000	1'113'300.42	0.07	
4.000	FRANCE 4%/05-25.10.2038	EUR	1'570'000		200'000	1'370'000	1'442'247.41	0.09
4.000	FRANCE 4%/09-25.04.2060	EUR	850'000	80'000	930'000	1'013'623.27	0.06	
4.250	FRANCE 4.25%/07-25.10.2023	EUR	250'000		250'000			
4.500	FRANCE 4.5%/09-25.04.2041	EUR	2'070'000		2'070'000	2'316'606.15	0.15	
4.750	FRANCE 4.75%/03-25.04.2035	EUR	1'535'000		1'535'000	1'708'289.08	0.11	
5.500	FRANCE 5.5%/98-25.04.2029	EUR	2'040'000		2'040'000	2'197'538.72	0.14	
5.750	FRANCE 5.75%/01-25.10.2032	EUR	2'100'000		300'000	1'800'000	2'092'997.21	0.13
6.000	FRANCE 6%/94-25.10.2025	EUR	1'635'000		1'635'000	1'628'989.17	0.10	
8.500	FRANCE 8.5%/92-25.04.2023	EUR	100'000		100'000			
						<b>80'832'532.78</b>	<b>5.15</b>	
<b>Germany</b>								
-	BUNDESobligation 0%/21-10.04.2026	EUR	3'572'000		3'572'000	3'210'050.89	0.20	
-	BUNDESobligation 0%/22-16.04.2027	EUR	3'000'000		3'000'000	2'638'751.62	0.17	
1.300	BUNDESobligation 1.3%/22-15.10.2027	EUR	3'200'000		3'200'000	2'922'155.52	0.19	
2.200	BUNDESobligation 2.2%/23-13.04.2028	EUR	600'000	1'800'000	2'400'000	2'260'842.92	0.14	
2.400	BUNDESobligation 2.4%/23-19.10.2028	EUR		3'140'000	3'140'000	2'983'398.97	0.19	
-	BUNDESobligation S. -128- 0%/20-10.10.2025	EUR	2'850'000		2'850'000	2'590'486.76	0.17	
-	BUNDESobligation S. -181- 0%/20-11.04.2025	EUR	2'000'000		2'000'000	1'839'020.77	0.12	
-	BUNDESobligation S. -184- 0%/21-09.10.2026	EUR	2'430'000		2'430'000	2'160'706.37	0.14	
1.300	BUNDESobligation S. -186- 1.3%/22-15.10.2027	EUR	700'000		700'000	640'088.66	0.04	
-	BUNDESREPUB. DEUTSCHLAND 0%/16-15.08.2026	EUR	3'710'000		3'710'000	3'309'850.89	0.21	
-	BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	3'520'000		3'520'000	2'888'878.72	0.18	
-	BUNDESREPUB. DEUTSCHLAND 0%/20-15.08.2030	EUR	949'000		949'000	779'969.60	0.05	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.02.2031	EUR	3'170'000		3'170'000	2'573'328.37	0.16	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.05.2036	EUR	2'794'000		140'000	2'654'000	1'876'717.80	0.12
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	3'580'000		3'580'000	2'874'225.79	0.18	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2031	EUR	1'080'000		1'080'000	867'599.44	0.06	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2050	EUR	1'370'000		1'370'000	680'908.61	0.04	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.08.2052	EUR	2'280'000	1'210'000	3'490'000	1'649'341.74	0.11	
-	BUNDESREPUB. DEUTSCHLAND 0%/21-15.11.2028	EUR	2'700'000		2'700'000	2'300'444.49	0.15	
-	BUNDESREPUB. DEUTSCHLAND 0%/22-15.02.2032	EUR	3'560'000		3'560'000	2'823'533.03	0.18	
0.250	BUNDESREPUB. DEUTSCHLAND 0.25%/17-15.02.2027	EUR	3'420'000		3'420'000	3'042'395.49	0.19	

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.500 BUNDESREPUB. DEUTSCHLAND 0.5%/15-15.02.2025	EUR	4'220'000		4'220'000			
0.500 BUNDESREPUB. DEUTSCHLAND 0.50%/16-15.02.2026	EUR	3'780'000			3'780'000	3'441'530.61	0.22
1.000 BUNDESREPUB. DEUTSCHLAND 1%/14-15.08.2024	EUR	3'660'000		3'660'000			
1.000 BUNDESREPUB. DEUTSCHLAND 1%/15-15.08.2025	EUR	3'900'000			3'900'000	3'605'712.61	0.23
1.000 BUNDESREPUB. DEUTSCHLAND 1%/22-15.05.2038	EUR	750'000	1'743'000		2'493'000	1'942'345.23	0.12
1.700 BUNDESREPUB. DEUTSCHLAND 1.7%/22-15.08.2032	EUR	3'120'000			3'120'000	2'826'090.24	0.18
1.800 BUNDESREPUB. DEUTSCHLAND 1.8%/22-15.08.2053	EUR	900'000	1'582'000		2'482'000	2'008'370.10	0.13
1.800 BUNDESREPUB. DEUTSCHLAND 1.8%/23-15.08.2053	EUR		500'000		500'000	405'296.96	0.03
2.100 BUNDESREPUB. DEUTSCHLAND 2.1%/22-15.11.2029	EUR	540'000	1'890'000		2'430'000	2'278'984.51	0.15
2.300 BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR		550'000		550'000	521'479.77	0.03
2.300 BUNDESREPUB. DEUTSCHLAND 2.3%/23-15.02.2033	EUR	1'700'000	2'265'000		3'965'000	3'757'241.44	0.24
2.400 BUNDESREPUB. DEUTSCHLAND 2.4%/23-15.11.2030	EUR		730'000		730'000	696'305.73	0.04
2.500 BUNDESREPUB. DEUTSCHLAND 2.5%/14-15.08.2046	EUR	3'390'000			3'390'000	3'195'992.58	0.20
2.500 BUNDESREPUB. DEUTSCHLAND 2.5%/24-15.08.2054	EUR		620'000		620'000	586'467.45	0.04
2.600 BUNDESREPUB. DEUTSCHLAND 2.6%/23-15.08.2033	EUR		2'740'000		2'740'000	2'656'663.66	0.17
- BUNDESSCHATZANWEISUNGEN 0%/22-15.03.2024	EUR	2'000'000		2'000'000			
0.200 BUNDESSCHATZANWEISUNGEN 0.2%/22-14.06.2024	EUR	600'000		600'000			
0.400 BUNDESSCHATZANWEISUNGEN 0.4%/22-13.09.2024	EUR	2'300'000		2'300'000			
2.500 BUNDESSCHATZANWEISUNGEN 2.5%/23-13.03.2025	EUR		1'860'000		1'860'000	1'756'991.90	0.11
2.800 BUNDESSCHATZANWEISUNGEN 2.8%/23-12.06.2025	EUR		1'270'000		1'270'000	1'203'393.87	0.08
3.100 BUNDESSCHATZANWEISUNGEN 3.1%/23-12.12.2025	EUR		1'070'000		1'070'000	1'021'142.60	0.07
3.100 BUNDESSCHATZANWEISUNGEN 3.1%/23-18.09.2025	EUR		1'200'000		1'200'000	1'143'205.56	0.07
- GERMANY 0%/19-15.08.2029	EUR	3'640'000		500'000	3'140'000	2'633'920.99	0.17
- GERMANY 0%/19-15.08.2050	EUR	3'915'000			3'915'000	1'939'466.15	0.12
- GERMANY 0%/20-15.02.2030	EUR	3'180'000			3'180'000	2'638'838.53	0.17
- GERMANY 0%/20-15.05.2035	EUR	2'780'000		350'000	2'430'000	1'766'114.01	0.11
- GERMANY 0%/20-15.11.2027	EUR	2'450'000			2'450'000	2'130'046.91	0.14
0.250 GERMANY 0.25%/18-15.08.2028	EUR	3'200'000			3'200'000	2'772'649.32	0.18
0.250 GERMANY 0.25%/19-15.02.2029	EUR	3'300'000			3'300'000	2'833'886.48	0.18
0.500 GERMANY 0.5%/17-15.08.2027	EUR	3'690'000			3'690'000	3'283'393.33	0.21
0.500 GERMANY 0.5%/18-15.02.2028	EUR	3'210'000			3'210'000	2'834'720.65	0.18
1.250 GERMANY 1.25%/17-15.08.2048	EUR	3'984'000	560'000	610'000	3'934'000	2'875'109.55	0.18
1.500 GERMANY 1.5%/14-15.05.2024	EUR	3'630'000		3'630'000			
2.500 GERMANY 2.5%/12-04.07.2044	EUR	3'330'000		90'000	3'240'000	3'049'143.16	0.19
3.250 GERMANY 3.25%/10-04.07.2042	EUR	2'410'000		400'000	2'010'000	2'100'215.71	0.13
4.250 GERMANY 4.25%/07-04.07.2039	EUR	2'290'000	400'000	500'000	2'190'000	2'529'513.83	0.16
4.750 GERMANY 4.75%/08-04.07.2040	EUR	2'640'000		450'000	2'190'000	2'688'803.17	0.17
4.750 GERMANY 4.75%/08-04.07.2028	EUR	1'500'000			1'500'000	1'560'678.68	0.10
5.500 GERMANY 5.5%/00-04.01.2031	EUR	2'390'000			2'390'000	2'720'482.43	0.17
5.625 GERMANY 5.625%/98-04.01.2028	EUR	1'895'000			1'895'000	2'007'537.56	0.13
6.500 GERMANY 6.5%/97-04.07.2027	EUR	1'500'000			1'500'000	1'604'359.61	0.10
6.250 GERMANY S. 00 6.25%/00-04.01.2030	EUR	1'445'000			1'445'000	1'661'196.10	0.11
4.750 GERMANY S. 0301 4.75%/03-04.07.2034	EUR	2'740'000			2'740'000	3'163'108.86	0.20
4.000 GERMANY S. 05 4%/05-04.01.2037	EUR	3'131'000		130'000	3'001'000	3'326'033.69	0.21
- GERMANY S. -179- 0%/19-05.04.2024	EUR	2'230'000		2'230'000			
- GERMANY S. -180- 0%/19-18.10.2024	EUR	3'644'180		3'644'180			
						<b>132'079'129.99</b>	<b>8.42</b>
<b>Greece</b>							
- HELLENIC REPUBLIC -144A- 0%/21-12.02.2026	EUR		250'000		250'000	225'706.28	0.01
0.750 HELLENIC REPUBLIC -144A- 0.75%/21-18.06.2031	EUR		220'000		220'000	176'760.47	0.01
1.500 HELLENIC REPUBLIC -144A- 1.5%/20-18.06.2030	EUR		200'000		200'000	173'115.25	0.01
1.750 HELLENIC REPUBLIC -144A- 1.75%/22-18.06.2032	EUR		130'000		130'000	110'421.48	0.01
1.875 HELLENIC REPUBLIC -144A- 1.875%/19-23.07.2026	EUR		250'000		250'000	233'422.38	0.01
1.875 HELLENIC REPUBLIC -144A- 1.875%/20-04.02.2035	EUR		160'000		160'000	129'577.63	0.01
1.875 HELLENIC REPUBLIC -144A- 1.875%/21-24.01.2052	EUR		130'000		130'000	84'551.01	0.01
3.375 HELLENIC REPUBLIC -144A- 3.375%/24-15.06.2034	EUR		143'000		143'000	135'289.04	0.01
3.875 HELLENIC REPUBLIC -144A- 3.875%/19-12.03.2029	EUR		150'000		150'000	148'891.10	0.01
3.875 HELLENIC REPUBLIC -144A- 3.875%/23-15.06.2028	EUR		120'000		120'000	118'448.52	0.01
4.250 HELLENIC REPUBLIC -144A- 4.25%/23-15.06.2033	EUR		170'000		170'000	173'463.72	0.01
4.375 HELLENIC REPUBLIC -144A- 4.375%/23-18.07.2038	EUR		130'000		130'000	132'678.46	0.01
3.750 HELLENIC REPUBLIC 3.75%/17-30.01.2028	EUR		220'000		220'000	216'011.00	0.01
3.900 HELLENIC REPUBLIC 3.9%/17-30.01.2033	EUR		260'000		260'000	258'206.74	0.02
4.000 HELLENIC REPUBLIC 4%/17-30.01.2037	EUR		200'000		200'000	197'951.63	0.01
4.200 HELLENIC REPUBLIC 4.2%/17-30.01.2042	EUR		200'000		200'000	200'034.67	0.01
						<b>2'714'529.38</b>	<b>0.17</b>
<b>Hungary</b>							
5.500 HUNGARY B. 5.5%/14-24.06.2025	HUF	50'000'000			50'000'000	120'351.71	0.01
1.000 HUNGARY GOVERNMENT BOND 1%/19-26.11.2025	HUF	45'000'000			45'000'000	100'426.90	0.01
3.000 HUNGARY GOVERNMENT BOND 3%/20-25.04.2041	HUF	50'000'000			50'000'000	78'771.61	0.01
1.500 HUNGARY GOVERNMENT BOND S. -2026/E- 1.5%/20-22.04.2026	HUF	250'000'000			250'000'000	552'765.60	0.04

1614 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.000 HUNGARY GOVERNMENT BOND S. -2029/A- 2%/20-23.05.2029	HUF	50'000'000			50'000'000	99'784.00	0.01
2.250 HUNGARY GOVERNMENT BOND S. -2033/A- 2.25%/20-20.04.2033	HUF	150'000'000			150'000'000	264'729.18	0.02
2.250 HUNGARY GOVERNMENT BOND S. -2034/A- 2.25%/21-22.06.2034	HUF	50'000'000			50'000'000	85'299.97	0.01
3.000 HUNGARY GOVERNMENT BOND S. -A- 3%/18-27.10.2038	HUF	30'000'000			30'000'000	49'620.59	0.00
3.000 HUNGARY GOVERNMENT BOND S. -A- 3%/19-21.08.2030	HUF	160'350'000			160'350'000	325'676.60	0.02
2.500 HUNGARY GOVERNMENT BOND S. -C- 2.5%/18-24.10.2024	HUF	100'000'000			100'000'000	235'816.85	0.02
2.750 HUNGARY GOVERNMENT BOND S. -D- 2.75%/17-22.12.2026	HUF	85'000'000			85'000'000	188'253.39	0.01
3.000 HUNGARY S. 27/A 3%/16-27.10.2027	HUF	250'000'000			250'000'000	546'658.90	0.03
3.000 HUNGARY S. -B- 3%/15-26.06.2024	HUF	100'000'000			100'000'000	239'343.96	0.02
						<b>2'887'499.26</b>	<b>0.18</b>
<b>Indonesia</b>							
6.125 INDONESIA 6.125%/12-15.05.2028	IDR	18'000'000'000			18'000'000'000	997'120.12	0.06
7.500 INDONESIA GOVERNMENT 7.5%/17-15.05.2038	IDR	4'000'000'000			4'000'000'000	238'372.35	0.02
10.250 INDONESIA GOVERNMENT S. -FR0042- 10.25%/07-15.07.2027	IDR	1'000'000'000			1'000'000'000	62'416.97	0.00
6.375 INDONESIA GOVERNMENT S. -FR0062- 6.375%/12-15.04.2042	IDR	2'000'000'000			2'000'000'000	107'668.52	0.01
8.750 INDONESIA GOVERNMENT S. -FR0067- 8.75%/13-15.02.2044	IDR	7'000'000'000			7'000'000'000	469'617.88	0.03
7.500 INDONESIA GOVERNMENT S. -FR0074- 7.5%/16-15.08.2032	IDR	4'000'000'000			4'000'000'000	236'605.12	0.02
7.375 INDONESIA GOVERNMENT S. -FR0076- 7.375%/17-15.05.2048	IDR	15'000'000'000			15'000'000'000	890'309.01	0.06
8.125 INDONESIA GOVERNMENT S. -FR0077- 8.125%/18-15.05.2024	IDR	10'000'000'000		10'000'000'000			
8.250 INDONESIA GOVERNMENT S. -FR0078- 8.25%/18-15.05.2029	IDR	10'000'000'000			10'000'000'000	604'240.93	0.04
8.375 INDONESIA GOVERNMENT S. -FR0079- 8.375%/19-15.04.2039	IDR	9'600'000'000			9'600'000'000	615'468.39	0.04
7.500 INDONESIA GOVERNMENT S. -FR0080- 7.5%/19-15.06.2035	IDR	38'000'000'000			38'000'000'000	2'265'911.57	0.14
6.500 INDONESIA GOVERNMENT S. -FR0081- 6.5%/19-15.06.2025	IDR	25'000'000'000		13'000'000'000	12'000'000'000	672'969.50	0.04
7.000 INDONESIA GOVERNMENT S. -FR0082- 7%/19-15.09.2030	IDR	19'000'000'000			19'000'000'000	1'089'152.79	0.07
7.500 INDONESIA GOVERNMENT S. -FR0083- 7.5%/19-15.04.2040	IDR	18'000'000'000			18'000'000'000	1'071'508.13	0.07
7.250 INDONESIA GOVERNMENT S. -FR0084- 7.25%/20-15.02.2026	IDR	20'000'000'000			20'000'000'000	1'140'725.43	0.07
5.500 INDONESIA GOVERNMENT S. -FR0086- 5.5%/20-15.04.2026	IDR	20'000'000'000			20'000'000'000	1'104'978.21	0.07
6.500 INDONESIA GOVERNMENT S. -FR0087- 6.5%/20-15.02.2031	IDR	20'000'000'000			20'000'000'000	1'117'014.04	0.07
6.875 INDONESIA GOVERNMENT S. -FR0089- 6.875%/21-15.08.2051	IDR	5'000'000'000			5'000'000'000	279'196.12	0.02
5.125 INDONESIA GOVERNMENT S. -FR0090- 5.125%/21-15.04.2027	IDR	10'000'000'000			10'000'000'000	541'817.63	0.03
6.375 INDONESIA GOVERNMENT S. -FR0091- 6.375%/21-15.04.2032	IDR	10'000'000'000			10'000'000'000	554'231.30	0.04
7.125 INDONESIA GOVERNMENT S. -FR0092- 7.125%/21-15.06.2042	IDR	17'500'000'000			17'500'000'000	1'007'940.38	0.06
6.375 INDONESIA GOVERNMENT S. -FR0095- 6.375%/22-15.08.2028	IDR		10'000'000'000		10'000'000'000	559'700.56	0.04
7.125 INDONESIA GOVERNMENT S. -FR0097- 7.125%/22-15.06.2043	IDR		10'000'000'000		10'000'000'000	578'427.04	0.04
7.125 INDONESIA GOVERNMENT S. -FR0098- 7.125%/22-15.06.2038	IDR		7'000'000'000		7'000'000'000	405'053.01	0.03
6.625 INDONESIA GOVERNMENT S. -FR0100- 6.625%/23-15.02.2034	IDR		10'000'000'000		10'000'000'000	561'776.63	0.04
11.750 INDONESIA S. FR0039 11.75%/06-15.08.2023	IDR	2'300'000'000		2'300'000'000			
8.375 INDONESIA S. -FR0056- 8.375%/10-15.09.2026	IDR	46'000'000'000		9'000'000'000	37'000'000'000	2'168'597.20	0.14
7.000 INDONESIA S. FR0059 7%/11-15.05.2027	IDR	8'800'000'000			8'800'000'000	501'721.31	0.03
5.625 INDONESIA S. fr0063 5.625%/12-15.05.2023	IDR	16'000'000'000		16'000'000'000			
6.625 INDONESIA S. FR0065 6.625%/12-15.05.2033	IDR	42'938'000'000			42'938'000'000	2'405'779.15	0.15
8.375 INDONESIA S. FR0068 8.375%/13-15.03.2034	IDR	20'000'000'000			20'000'000'000	1'266'350.42	0.08
8.375 INDONESIA S. FR0070 8.375%/13-15.03.2024	IDR	10'000'000'000		10'000'000'000			
9.000 INDONESIA S. FR0071 9%/13-15.03.2029	IDR	12'000'000'000			12'000'000'000	743'311.26	0.05
8.250 INDONESIA S. -FR0072- 8.25%/15-15.05.2036	IDR	17'400'000'000			17'400'000'000	1'098'107.23	0.07
8.750 INDONESIA S. -FR0073- 8.75%/15-15.05.2031	IDR	3'000'000'000			3'000'000'000	188'716.15	0.01
						<b>25'544'804.35</b>	<b>1.63</b>
<b>Ireland</b>							
2.000 IRELAND (reg. -S-) 2%/15-18.02.2045	EUR	1'610'000	380'000	150'000	1'840'000	1'476'168.65	0.09
0.200 IRELAND 0.20% 2027 0.2%/20-15.05.2027	EUR	700'000			700'000	616'675.91	0.04
0.400 IRELAND 0.4% 2035 0.4%/20-15.05.2035	EUR	800'000			800'000	587'962.17	0.04
1.000 IRELAND 1%/16-15.05.2026	EUR	900'000			900'000	824'737.81	0.05
1.100 IRELAND 1.10% 2029 1.1%/19-15.05.2029	EUR	1'690'000			1'690'000	1'492'439.13	0.10
1.300 IRELAND 1.3% 2033 1.3%/18-15.05.2033	EUR	850'000			850'000	717'329.30	0.05
1.350 IRELAND 1.35% 2031 1.35%/18-18.03.2031	EUR	1'490'000		500'000	990'000	867'137.19	0.06
1.500 IRELAND 1.5% 2050 1.5%/19-15.05.2050	EUR	1'230'000			1'230'000	849'221.14	0.05
1.700 IRELAND 1.7%/17-15.05.2037	EUR	960'000	370'000		1'330'000	1'098'101.47	0.07
2.400 IRELAND 2.4%/14-15.05.2030	EUR	1'985'000		500'000	1'485'000	1'396'080.59	0.09
0.900 IRELAND 2028 0.9%/18-15.05.2028	EUR	1'500'000			1'500'000	1'333'326.27	0.09
3.400 IRELAND 3.4%/14-18.03.2024	EUR	1'200'000		1'200'000			
5.400 IRELAND 5.4%/09-13.03.2025	EUR	850'000	700'000	200'000	1'350'000	1'311'937.47	0.08
3.000 IRELAND GOVERNMENT BOND 3%/23-18.10.2043	EUR	500'000			500'000	478'308.20	0.03
0.350 IRISH GOVERNMENT 0.35%/22-18.10.2032	EUR	800'000			800'000	626'840.49	0.04
- IRISH TSY 0% 2031 0%/21-18.10.2031	EUR	1'250'000			1'250'000	976'293.70	0.06
0.200 IRISH TSY 0.2% 2030 0.2%/20-18.10.2030	EUR	1'370'000			1'370'000	1'114'717.29	0.07
0.550 IRISH TSY 0.55% 2041 0.55%/21-22.04.2041	EUR	700'000			700'000	451'752.74	0.03
						<b>16'219'029.52</b>	<b>1.03</b>
<b>Israel</b>							
1.000 ISRAEL 1%/19-31.03.2030	ILS	5'000'000			5'000'000	1'036'848.89	0.07
1.750 ISRAEL 1.75%/15-31.08.2025	ILS	3'400'000			3'400'000	813'661.71	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.250 ISRAEL 2.25%/18-28.09.2028	ILS		2'800'000		2'800'000	642'833.98	0.04
3.750 ISRAEL 3.75%/14-31.03.2024	ILS	1'000'000			1'000'000	254'864.38	0.02
3.750 ISRAEL 3.75%/17-31.03.2047	ILS	3'210'000			3'210'000	686'542.36	0.04
4.250 ISRAEL 4.25%/12-31.03.2023	ILS	1'855'000		1'855'000			
5.500 ISRAEL 5.5%/12-31.01.2042	ILS	5'200'000			5'200'000	1'425'793.82	0.09
6.250 ISRAEL 6.25%/06-30.10.2026	ILS	1'500'000			1'500'000	392'348.25	0.03
0.150 ISRAEL FIXED BOND 0.15%/20-31.07.2023	ILS	5'000'000		5'000'000			
0.500 ISRAEL FIXED BOND 0.5%/20-30.04.2025	ILS	500'000			500'000	118'748.84	0.01
0.500 ISRAEL FIXED BOND 0.5%/21-27.02.2026	ILS		2'200'000		2'200'000	508'544.36	0.03
1.300 ISRAEL FIXED BOND 1.3%/21-30.04.2032	ILS	3'500'000			3'500'000	695'471.54	0.04
2.000 ISRAEL FIXED BOND 2%/16-31.03.2027	ILS	900'000			900'000	210'364.08	0.01
						<b>6'786'022.21</b>	<b>0.43</b>
<b>Italy</b>							
- BUONI POLIENNALI DEL TES 0%/21-01.04.2026	EUR	1'400'000			1'400'000	1'246'892.52	0.08
0.250 BUONI POLIENNALI DEL TES 0.25%/21-15.03.2028	EUR	1'000'000			1'000'000	845'936.98	0.05
0.450 BUONI POLIENNALI DEL TES 0.45%/21-15.02.2029	EUR	400'000			400'000	331'769.29	0.02
0.500 BUONI POLIENNALI DEL TES 0.5%/20-01.02.2026	EUR	1'160'000			1'160'000	1'048'294.06	0.07
0.500 BUONI POLIENNALI DEL TES 0.5%/21-15.07.2028	EUR	800'000			800'000	677'687.23	0.04
0.900 BUONI POLIENNALI DEL TES 0.9%/20-01.04.2031	EUR	1'100'000			1'100'000	878'246.96	0.06
0.950 BUONI POLIENNALI DEL TES 0.95%/21-01.03.2037	EUR	940'000	610'000	748'000	802'000	530'915.31	0.03
0.950 BUONI POLIENNALI DEL TES 0.95%/21-01.06.2032	EUR	1'100'000			1'100'000	851'581.00	0.05
1.100 BUONI POLIENNALI DEL TES 1.1%/22-01.04.2027	EUR	645'000			645'000	576'673.83	0.04
1.200 BUONI POLIENNALI DEL TES 1.2%/22-15.08.2025	EUR	392'000			392'000	361'945.95	0.02
- BUONI POLIENNALI DEL TES -144A- 0%/21-01.08.2026	EUR	672'000			672'000	592'565.97	0.04
0.600 BUONI POLIENNALI DEL TES -144A- 0.6%/21-01.08.2031	EUR	1'300'000		400'000	900'000	695'110.06	0.04
0.950 BUONI POLIENNALI DEL TES -144A- 0.95%/20-15.09.2027	EUR	1'040'000			1'040'000	916'501.51	0.06
0.950 BUONI POLIENNALI DEL TES -144A- 0.95%/21-01.12.2031	EUR	1'218'000		300'000	918'000	721'495.11	0.05
1.500 BUONI POLIENNALI DEL TES -144A- 1.5%/21-30.04.2045	EUR	385'000			385'000	230'894.77	0.01
1.650 BUONI POLIENNALI DEL TES -144A- 1.65%/20-01.12.2030	EUR	1'112'000	750'000		1'862'000	1'578'754.22	0.10
1.700 BUONI POLIENNALI DEL TES -144A- 1.7%/20-01.09.2051	EUR	910'000			910'000	527'142.47	0.03
1.800 BUONI POLIENNALI DEL TES -144A- 1.8%/20-01.03.2041	EUR	800'000	450'000		1'250'000	850'403.69	0.05
2.150 BUONI POLIENNALI DEL TES -144A- 2.15%/21-01.03.2072	EUR	241'000	320'000		561'000	321'959.63	0.02
2.150 BUONI POLIENNALI DEL TES -144A- 2.15%/22-01.09.2052	EUR	400'000	280'000		680'000	428'886.19	0.03
3.250 BUONI POLIENNALI DEL TES -144A- 3.25%/22-01.03.2038	EUR	500'000			500'000	434'279.41	0.03
3.500 BUONI POLIENNALI DEL TES -144A- 3.5%/24-15.02.2031	EUR		450'000		450'000	427'930.24	0.03
4.000 BUONI POLIENNALI DEL TES -144A- 4%/22-30.04.2035	EUR	500'000			500'000	482'076.87	0.03
4.450 BUONI POLIENNALI DEL TES -144A- 4.45%/23-01.09.2043	EUR	308'000			308'000	300'287.57	0.02
4.500 BUONI POLIENNALI DEL TES -144A- 4.5%/23-01.10.2053	EUR		339'000		339'000	331'483.65	0.02
2.100 BUONI POLIENNALI DEL TES 2.1%/19-15.07.2026	EUR	1'090'000			1'090'000	1'011'998.57	0.06
2.500 BUONI POLIENNALI DEL TES 2.5%/18-15.11.2025	EUR	400'000			400'000	376'113.44	0.02
2.500 BUONI POLIENNALI DEL TES 2.5%/22-01.12.2032	EUR	800'000			800'000	697'103.52	0.04
2.650 BUONI POLIENNALI DEL TES 2.65%/22-01.12.2027	EUR		1'650'000		1'650'000	1'540'336.17	0.10
2.800 BUONI POLIENNALI DEL TES 2.85%/22-15.06.2029	EUR	400'000	1'050'000		1'450'000	1'344'260.79	0.09
3.400 BUONI POLIENNALI DEL TES 3.4%/22-01.04.2028	EUR		800'000		800'000	766'261.19	0.05
3.400 BUONI POLIENNALI DEL TES 3.4%/23-28.03.2025	EUR		300'000		300'000	285'378.30	0.02
3.800 BUONI POLIENNALI DEL TES 3.8%/23-01.08.2028	EUR		530'000		530'000	515'445.81	0.03
3.850 BUONI POLIENNALI DEL TES 3.85%/22-15.12.2029	EUR	700'000			700'000	681'918.11	0.04
3.850 BUONI POLIENNALI DEL TES 3.85%/23-15.09.2026	EUR		826'000		826'000	798'390.22	0.05
4.100 BUONI POLIENNALI DEL TES 4.1%/23-01.02.2029	EUR	1'050'000			1'050'000	1'034'943.74	0.07
4.200 BUONI POLIENNALI DEL TES 4.2%/23-01.03.2034	EUR	1'070'000			1'070'000	1'052'791.08	0.07
4.350 BUONI POLIENNALI DEL TES 4.35%/23-01.11.2033	EUR		572'000		572'000	570'442.19	0.04
4.400 BUONI POLIENNALI DEL TES 4.4%/22-01.05.2033	EUR	597'000			597'000	599'379.03	0.04
0.350 ITALY BTP 0.35%/19-01.02.2025	EUR		840'000		840'000	777'583.55	0.05
0.850 ITALY BTP 0.85%/19-15.01.2027	EUR	200'000	500'000		700'000	624'179.99	0.04
0.950 ITALY BTP 0.95%/18-01.03.2023	EUR	2'070'000		2'070'000			
0.950 ITALY BTP 0.95%/20-01.08.2030	EUR	1'200'000		400'000	800'000	653'148.15	0.04
1.250 ITALY BTP 1.25%/16-01.12.2026	EUR	1'530'000			1'530'000	1'383'538.47	0.09
1.350 ITALY BTP 1.35%/19-01.04.2030	EUR	1'150'000	700'000		1'850'000	1'564'049.09	0.10
1.450 ITALY BTP 1.45%/17-15.11.2024	EUR	1'480'000			1'480'000	1'389'306.86	0.09
1.450 ITALY BTP 1.45%/18-15.05.2025	EUR	30'000	690'000		720'000	670'253.09	0.04
1.500 ITALY BTP 1.5%/15-01.06.2025	EUR	140'000	500'000		640'000	595'499.99	0.04
1.600 ITALY BTP 1.6%/16-01.06.2026	EUR	1'170'000			1'170'000	1'075'091.32	0.07
1.650 ITALY BTP 1.65%/15-01.03.2032	EUR	1'440'000		350'000	1'090'000	900'249.04	0.06
1.750 ITALY BTP 1.75%/19-01.07.2024	EUR	1'000'000		1'000'000			
1.850 ITALY BTP 1.85%/17-15.05.2024	EUR	690'000			690'000		
1.450 ITALY BTP -144A- 1.45%/20-01.03.2036	EUR	540'000			540'000	392'711.63	0.03
2.450 ITALY BTP -144A- 2.45%/20-01.09.2050	EUR	828'000			828'000	570'510.99	0.04
2.950 ITALY BTP -144A- 2.95%/17-01.09.2038	EUR	700'000			700'000	584'798.54	0.04
3.100 ITALY BTP -144A- 3.1%/19-01.03.2040	EUR	598'000		150'000	448'000	374'373.52	0.02
3.350 ITALY BTP -144A- 3.35%/19-01.03.2035	EUR	400'000	640'000		1'040'000	942'694.06	0.06

1616 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.450 ITALY BTP -144A- 3.45%/17-01.03.2048	EUR	740'000			740'000	624'512.55	0.04
3.850 ITALY BTP -144A- 3.85%/19-01.09.2049	EUR	500'000			500'000	447'010.15	0.03
2.000 ITALY BTP 2%/15-01.12.2025	EUR	1'600'000			1'600'000	1'491'128.41	0.10
2.000 ITALY BTP 2%/18-01.02.2028	EUR	1'640'000			1'640'000	1'492'775.79	0.10
2.050 ITALY BTP 2.05%/17-01.08.2027	EUR	1'400'000			1'400'000	1'284'219.52	0.08
2.200 ITALY BTP 2.2%/17-01.06.2027	EUR	1'400'000			1'400'000	1'292'877.57	0.08
2.250 ITALY BTP 2.25%/16-01.09.2036	EUR	850'000			850'000	673'129.51	0.04
2.450 ITALY BTP 2.45%/16-01.09.2033	EUR	910'000	750'000		1'660'000	1'423'205.51	0.09
2.450 ITALY BTP 2.45%/18-01.10.2023	EUR	200'000		200'000			
2.500 ITALY BTP 2.5%/14-01.12.2024	EUR	1'590'000		1'590'000			
2.700 ITALY BTP 2.7%/16-01.03.2047	EUR	1'000'000		240'000	760'000	566'733.08	0.04
2.800 ITALY BTP 2.8%/16-01.03.2067	EUR	486'000			486'000	336'435.09	0.02
2.800 ITALY BTP 2.8%/18-01.12.2028	EUR	970'000			970'000	905'484.74	0.06
3.000 ITALY BTP 3%/19-01.08.2029	EUR	1'280'000			1'280'000	1'198'330.45	0.08
3.250 ITALY BTP 3.25%/14-01.09.2046	EUR	860'000			860'000	705'944.91	0.05
3.500 ITALY BTP 3.5%/14-01.03.2030	EUR	1'195'000			1'195'000	1'144'944.16	0.07
3.750 ITALY BTP 3.75%/14-01.09.2024	EUR	550'000			550'000	524'011.14	0.03
4.000 ITALY BTP 4%/05-01.02.2037	EUR	1'350'000			1'350'000	1'290'390.16	0.08
4.500 ITALY BTP 4.5%/10-01.03.2026	EUR	1'700'000			1'700'000	1'656'491.82	0.11
4.500 ITALY BTP 4.5%/13-01.03.2024	EUR	800'000		800'000			
4.750 ITALY BTP 4.75%/13-01.09.2028	EUR	740'000			740'000	747'814.38	0.05
4.750 ITALY BTP 4.75%/13-01.09.2044	EUR	870'000			870'000	883'821.42	0.06
5.000 ITALY BTP 5%/03-01.08.2034	EUR	810'000			810'000	848'192.58	0.05
5.000 ITALY BTP 5%/07-01.08.2039	EUR	960'000	237'000		1'197'000	1'247'942.36	0.08
5.000 ITALY BTP 5%/09-01.09.2040	EUR	1'140'000		100'000	1'040'000	1'084'409.35	0.07
5.000 ITALY BTP 5%/98-01.03.2025	EUR	1'790'000			1'790'000	1'729'110.14	0.11
5.250 ITALY BTP 5.25%/98-01.11.2029	EUR	1'550'000		250'000	1'300'000	1'359'302.32	0.09
5.750 ITALY BTP 5.75%/02-01.02.2033	EUR	1'100'000			1'100'000	1'209'600.78	0.08
6.000 ITALY BTP 6%/99-01.05.2031	EUR	1'530'000	640'000	250'000	1'920'000	2'119'975.33	0.14
6.500 ITALY BTP 6.5%/97-01.11.2027	EUR	90'000			90'000	95'409.97	0.01
						<b>68'345'668.13</b>	<b>4.36</b>
<b>Japan</b>							
0.100 JAPAN (10 YEAR ISSUE) S. -352- 0.1%/18-20.09.2028	JPY	530'000'000			530'000'000	3'086'017.99	0.20
0.100 JAPAN (10 YEAR ISSUE) S. -353- 0.1%/19-20.12.2028	JPY	340'000'000			340'000'000	1'976'919.48	0.13
0.100 JAPAN (10 YEAR ISSUE) S. -354- 0.1%/19-20.03.2029	JPY	430'000'000			430'000'000	2'496'379.88	0.16
0.100 JAPAN (10 YEAR ISSUE) S. -355- 0.1%/19-20.06.2029	JPY	230'000'000			230'000'000	1'334'350.19	0.09
0.100 JAPAN (10 YEAR ISSUE) S. -356- 0.1%/19-20.09.2029	JPY	320'000'000			320'000'000	1'854'695.03	0.12
0.100 JAPAN (10 YEAR ISSUE) S. -357- 0.1%/20-20.12.2029	JPY	250'000'000	160'000'000		410'000'000	2'374'475.50	0.15
0.100 JAPAN (10 YEAR ISSUE) S. -358- 0.1%/20-20.03.2030	JPY	480'000'000			480'000'000	2'777'115.26	0.18
0.100 JAPAN (10 YEAR ISSUE) S. -359- 0.1%/20-20.06.2030	JPY	200'000'000	250'000'000		450'000'000	2'599'088.56	0.17
0.100 JAPAN (10 YEAR ISSUE) S. -360- 0.1%/20-20.09.2030	JPY	308'000'000			308'000'000	1'775'105.57	0.11
0.100 JAPAN (10 YEAR ISSUE) S. -361- 0.1%/21-20.12.2030	JPY	440'000'000		50'000'000	390'000'000	2'242'869.91	0.14
0.100 JAPAN (10 YEAR ISSUE) S. -362- 0.1%/21-20.03.2031	JPY	365'000'000			365'000'000	2'094'468.67	0.13
0.100 JAPAN (10 YEAR ISSUE) S. -363- 0.1%/21-20.06.2031	JPY	150'000'000	200'000'000		350'000'000	2'002'628.43	0.13
0.100 JAPAN (10 YEAR ISSUE) S. -364- 0.1%/21-20.09.2031	JPY	450'000'000			450'000'000	2'567'263.32	0.16
0.100 JAPAN (10 YEAR ISSUE) S. -365- 0.1%/22-20.12.2031	JPY	450'000'000			450'000'000	2'560'383.42	0.16
0.200 JAPAN (10 YEAR ISSUE) S. -366- 0.2%/22-20.03.2032	JPY	400'000'000			400'000'000	2'289'407.22	0.15
0.200 JAPAN (10 YEAR ISSUE) S. -367- 0.2%/22-20.06.2032	JPY	350'000'000			350'000'000	1'999'008.05	0.13
0.200 JAPAN (10 YEAR ISSUE) S. -368- 0.2%/22-20.09.2032	JPY	150'000'000	175'000'000		325'000'000	1'851'125.48	0.12
0.500 JAPAN (10 YEAR ISSUE) S. -369- 0.5%/23-20.12.2032	JPY	200'000'000	200'000'000		400'000'000	2'332'317.40	0.15
0.500 JAPAN (10 YEAR ISSUE) S. -370- 0.5%/23-20.03.2033	JPY	300'000'000			300'000'000	1'744'418.40	0.11
0.400 JAPAN (10 YEAR ISSUE) S. -371- 0.4%/23-20.06.2033	JPY	420'000'000			420'000'000	2'414'076.30	0.15
0.800 JAPAN (10 YEAR ISSUE) S. -372- 0.8%/23-20.09.2033	JPY	230'000'000	230'000'000		230'000'000	1'367'881.26	0.09
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.06.2027	JPY	562'000'000		50'000'000	512'000'000	3'002'038.29	0.19
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.09.2027	JPY	532'700'000			532'700'000	3'118'475.09	0.20
0.100 JAPAN (10 YR ISSUE) 0.1%/17-20.12.2027	JPY	445'000'000			445'000'000	2'602'856.66	0.17
0.100 JAPAN (10 YR ISSUE) S. -350- 0.1%/18-20.03.2028	JPY	450'000'000			450'000'000	2'627'529.28	0.17
0.100 JAPAN (10 YR ISSUE) S. -351- 0.1%/18-20.06.2028	JPY	440'000'000		50'000'000	390'000'000	2'274'963.70	0.15
0.005 JAPAN (2 YEAR ISSUE) S. -447- 0.005%/23-01.04.2025	JPY		250'000'000		250'000'000	1'470'156.33	0.09
0.005 JAPAN (2 YEAR ISSUE) S. -449- 0.005%/23-01.06.2025	JPY		80'000'000		80'000'000	470'260.42	0.03
0.005 JAPAN (2 YEAR ISSUE) S. -452- 0.005%/23-01.09.2025	JPY		250'000'000		250'000'000	1'468'544.20	0.09
0.500 JAPAN (20 YEAR ISSUE) 0.5%/18-20.03.2038	JPY	195'000'000			195'000'000	1'064'299.07	0.07
0.600 JAPAN (20 YEAR ISSUE) 0.6%/17-20.06.2037	JPY	155'000'000		50'000'000	105'000'000	587'729.54	0.04
0.600 JAPAN (20 YEAR ISSUE) 0.6%/17-20.09.2037	JPY	191'200'000			191'200'000	1'066'144.03	0.07
0.600 JAPAN (20 YEAR ISSUE) 0.6%/17-20.12.2037	JPY	200'000'000		65'000'000	135'000'000	749'796.75	0.05
0.700 JAPAN (20 YEAR ISSUE) 0.7%/17-20.03.2037	JPY	171'600'000			171'600'000	976'719.32	0.06
0.200 JAPAN (20 YEAR ISSUE) N. -157- 0.2%/16-20.06.2036	JPY	141'250'000	80'000'000		221'250'000	1'194'017.47	0.08
0.500 JAPAN (20 YEAR ISSUE) S. -165- 0.5%/18-20.06.2038	JPY	200'000'000			200'000'000	1'086'829.85	0.07
0.700 JAPAN (20 YEAR ISSUE) S. -166- 0.7%/18-20.09.2038	JPY	120'000'000			120'000'000	668'590.86	0.04
0.500 JAPAN (20 YEAR ISSUE) S. -167- 0.5%/19-20.12.2038	JPY	200'000'000			200'000'000	1'079'009.99	0.07

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.400 JAPAN (20 YEAR ISSUE) S. -168- 0.4%/19-20.03.2039	JPY	50'000'000	140'000'000		190'000'000	1'004'439.22	0.06
0.300 JAPAN (20 YEAR ISSUE) S. -169- 0.3%/19-20.06.2039	JPY	100'000'000	100'000'000		200'000'000	1'035'361.91	0.07
0.300 JAPAN (20 YEAR ISSUE) S. -170- 0.3%/19-20.09.2039	JPY	200'000'000			200'000'000	1'030'543.68	0.07
0.300 JAPAN (20 YEAR ISSUE) S. -171- 0.3%/20-20.12.2039	JPY	362'000'000		50'000'000	312'000'000	1'600'202.38	0.10
0.400 JAPAN (20 YEAR ISSUE) S. -172- 0.4%/20-20.03.2040	JPY	100'000'000	100'000'000		200'000'000	1'037'477.57	0.07
0.400 JAPAN (20 YEAR ISSUE) S. -173- 0.4%/20-20.06.2040	JPY	227'000'000		50'000'000	177'000'000	913'462.56	0.06
0.400 JAPAN (20 YEAR ISSUE) S. -174- 0.4%/20-20.09.2040	JPY	90'000'000	130'000'000		220'000'000	1'130'039.70	0.07
0.500 JAPAN (20 YEAR ISSUE) S. -175- 0.5%/21-20.12.2040	JPY	190'000'000	50'000'000	50'000'000	190'000'000	988'273.85	0.06
0.500 JAPAN (20 YEAR ISSUE) S. -176- 0.5%/21-20.03.2041	JPY	180'000'000			180'000'000	931'970.24	0.06
0.400 JAPAN (20 YEAR ISSUE) S. -177- 0.4%/21-20.06.2041	JPY	200'000'000		50'000'000	150'000'000	759'436.73	0.05
0.500 JAPAN (20 YEAR ISSUE) S. -178- 0.5%/21-20.09.2041	JPY	150'000'000			150'000'000	769'362.81	0.05
0.500 JAPAN (20 YEAR ISSUE) S. -179- 0.5%/22-20.12.2041	JPY	200'000'000	90'000'000		290'000'000	1'480'846.84	0.09
0.800 JAPAN (20 YEAR ISSUE) S. -180- 0.8%/22-20.03.2042	JPY	120'000'000			120'000'000	644'434.69	0.04
0.900 JAPAN (20 YEAR ISSUE) S. -181- 0.9%/22-20.06.2042	JPY	100'000'000	100'000'000		200'000'000	1'089'930.54	0.07
1.100 JAPAN (20 YEAR ISSUE) S. -182- 1.1%/22-20.09.2042	JPY	50'000'000	140'000'000		190'000'000	1'068'924.15	0.07
1.100 JAPAN (20 YEAR ISSUE) S. -184- 1.1%/23-20.03.2043	JPY		120'000'000		120'000'000	671'537.36	0.04
1.100 JAPAN (20 YEAR ISSUE) S. -185- 1.1%/23-20.06.2043	JPY		200'000'000		200'000'000	1'115'025.09	0.07
1.500 JAPAN (20 YEAR ISSUE) S. -186- 1.5%/23-20.09.2043	JPY		100'000'000		100'000'000	595'456.86	0.04
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.03.2047	JPY	66'000'000	100'000'000		166'000'000	834'262.48	0.05
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.09.2047	JPY	50'000'000	50'000'000		100'000'000	499'451.89	0.03
0.800 JAPAN (30 YEAR ISSUE) 0.8%/17-20.12.2047	JPY	150'000'000		50'000'000	100'000'000	497'992.02	0.03
0.300 JAPAN (30 YEAR ISSUE) N. -51- 0.3%/16-20.06.2046	JPY	229'400'000			229'400'000	1'036'550.87	0.07
0.800 JAPAN (30 YEAR ISSUE) S. -55- 0.8%/17-20.06.2047	JPY	100'000'000		25'000'000	75'000'000	375'723.76	0.02
0.800 JAPAN (30 YEAR ISSUE) S. -58- 0.8%/18-20.03.2048	JPY	80'000'000	50'000'000		130'000'000	645'916.17	0.04
0.700 JAPAN (30 YEAR ISSUE) S. -59- 0.7%/18-20.06.2048	JPY	100'000'000		10'000'000	90'000'000	434'865.68	0.03
0.900 JAPAN (30 YEAR ISSUE) S. -60- 0.9%/18-20.09.2048	JPY	100'000'000		50'000'000	50'000'000	252'793.87	0.02
0.700 JAPAN (30 YEAR ISSUE) S. -61- 0.7%/19-20.12.2048	JPY	50'000'000			50'000'000	240'168.97	0.02
0.500 JAPAN (30 YEAR ISSUE) S. -62- 0.5%/19-20.03.2049	JPY	86'650'000			86'650'000	393'352.52	0.03
0.400 JAPAN (30 YEAR ISSUE) S. -63- 0.4%/19-20.06.2049	JPY	60'000'000	150'000'000		210'000'000	923'886.89	0.06
0.400 JAPAN (30 YEAR ISSUE) S. -64- 0.4%/19-20.09.2049	JPY	70'000'000			70'000'000	306'666.91	0.02
0.400 JAPAN (30 YEAR ISSUE) S. -65- 0.4%/20-20.12.2049	JPY		80'000'000		80'000'000	350'278.36	0.02
0.400 JAPAN (30 YEAR ISSUE) S. -66- 0.4%/20-20.03.2050	JPY	100'000'000			100'000'000	434'221.79	0.03
0.600 JAPAN (30 YEAR ISSUE) S. -67- 0.6%/20-20.06.2050	JPY	100'000'000			100'000'000	457'508.28	0.03
0.600 JAPAN (30 YEAR ISSUE) S. -68- 0.6%/20-20.09.2050	JPY	150'000'000			150'000'000	683'189.66	0.04
0.700 JAPAN (30 YEAR ISSUE) S. -69- 0.7%/21-20.12.2050	JPY	70'000'000	190'000'000		260'000'000	1'212'671.44	0.08
0.700 JAPAN (30 YEAR ISSUE) S. -70- 0.7%/21-20.03.2051	JPY	150'000'000			150'000'000	697'231.91	0.04
0.700 JAPAN (30 YEAR ISSUE) S. -71- 0.7%/21-20.06.2051	JPY	150'000'000		40'000'000	110'000'000	509'520.26	0.03
0.700 JAPAN (30 YEAR ISSUE) S. -72- 0.7%/21-20.09.2051	JPY	147'000'000			147'000'000	678'559.08	0.04
0.700 JAPAN (30 YEAR ISSUE) S. -73- 0.7%/22-20.12.2051	JPY	120'000'000	150'000'000	10'000'000	260'000'000	1'196'980.48	0.08
1.000 JAPAN (30 YEAR ISSUE) S. -74- 1%/22-20.03.2052	JPY	150'000'000			150'000'000	749'495.23	0.05
1.300 JAPAN (30 YEAR ISSUE) S. -75- 1.3%/22-20.06.2052	JPY	50'000'000			50'000'000	267'974.08	0.02
1.400 JAPAN (30 YEAR ISSUE) S. -76- 1.4%/22-20.09.2052	JPY	100'000'000			100'000'000	548'284.60	0.03
1.600 JAPAN (30 YEAR ISSUE) S. -77- 1.6%/23-20.12.2052	JPY		25'000'000		25'000'000	143'532.23	0.01
1.400 JAPAN (30 YEAR ISSUE) S. -78- 1.4%/23-20.03.2053	JPY		230'000'000		230'000'000	1'258'318.54	0.08
0.900 JAPAN (40 YEAR ISSUE) 0.9%/17-20.03.2057	JPY	162'400'000			162'400'000	753'327.90	0.05
0.800 JAPAN (40 YEAR ISSUE) S. -11- 0.8%/18-20.03.2058	JPY	180'000'000			180'000'000	800'045.72	0.05
0.500 JAPAN (40 YEAR ISSUE) S. -12- 0.5%/19-20.03.2059	JPY	150'000'000	30'000'000		180'000'000	713'324.11	0.05
0.500 JAPAN (40 YEAR ISSUE) S. -13- 0.5%/20-20.03.2060	JPY	180'000'000	50'000'000		230'000'000	897'545.27	0.06
0.700 JAPAN (40 YEAR ISSUE) S. -14- 0.7%/21-20.03.2061	JPY	180'000'000			180'000'000	749'119.57	0.05
1.000 JAPAN (40 YEAR ISSUE) S. -15- 1%/22-20.03.2062	JPY	110'000'000			110'000'000	504'093.50	0.03
1.300 JAPAN (40 YEAR ISSUE) S. -16- 1.3%/23-20.03.2063	JPY		55'000'000		55'000'000	275'721.38	0.02
0.100 JAPAN (5 YEAR ISSUE) 0.1%/18-20.03.2023	JPY	120'000'000		120'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -136- 0.1%/18-20.06.2023	JPY	110'000'000		110'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -137- 0.1%/18-20.09.2023	JPY	20'000'000		20'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -138- 0.1%/19-20.12.2023	JPY	111'000'000		111'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -139- 0.1%/19-20.03.2024	JPY	100'000'000		72'000'000	28'000'000	164'755.36	0.01
0.100 JAPAN (5 YEAR ISSUE) S. -140- 0.1%/19-20.06.2024	JPY	300'000'000		300'000'000			
0.100 JAPAN (5 YEAR ISSUE) S. -141- 0.1%/19-20.09.2024	JPY	150'000'000		100'000'000	50'000'000	294'411.93	0.02
0.100 JAPAN (5 YEAR ISSUE) S. -142- 0.1%/20-20.12.2024	JPY	635'000'000		550'000'000	85'000'000	500'385.25	0.03
0.100 JAPAN (5 YEAR ISSUE) S. -143- 0.1%/20-20.03.2025	JPY	347'000'000			347'000'000	2'042'916.64	0.13
0.100 JAPAN (5 YEAR ISSUE) S. -144- 0.1%/20-20.06.2025	JPY	448'000'000		50'000'000	398'000'000	2'342'090.57	0.15
0.100 JAPAN (5 YEAR ISSUE) S. -145- 0.1%/20-20.09.2025	JPY	294'000'000			294'000'000	1'728'972.52	0.11
0.100 JAPAN (5 YEAR ISSUE) S. -146- 0.1%/21-20.12.2025	JPY		450'000'000		450'000'000	2'645'325.49	0.17
0.005 JAPAN (5 YEAR ISSUE) S. -147- 0.005%/21-20.03.2026	JPY	200'000'000			200'000'000	1'172'993.64	0.07
0.005 JAPAN (5 YEAR ISSUE) S. -148- 0.005%/21-20.06.2026	JPY	360'000'000		50'000'000	310'000'000	1'818'841.60	0.12
0.005 JAPAN (5 YEAR ISSUE) S. -149- 0.005%/21-20.09.2026	JPY	100'000'000	250'000'000		350'000'000	2'049'784.53	0.13
0.005 JAPAN (5 YEAR ISSUE) S. -150- 0.005%/22-20.12.2026	JPY	380'000'000			380'000'000	2'224'000.56	0.14
0.005 JAPAN (5 YEAR ISSUE) S. -151- 0.005%/22-20.03.2027	JPY	270'000'000			270'000'000	1'579'255.20	0.10
0.100 JAPAN (5 YEAR ISSUE) S. -152- 0.1%/22-20.03.2027	JPY		170'000'000		170'000'000	997'735.97	0.06
0.005 JAPAN (5 YEAR ISSUE) S. -153- 0.005%/22-20.06.2027	JPY	260'000'000	150'000'000		410'000'000	2'395'326.04	0.15
0.100 JAPAN (5 YEAR ISSUE) S. -154- 0.1%/22-20.09.2027	JPY		300'000'000		300'000'000	1'756'217.84	0.11

1618 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.300 JAPAN (5 YEAR ISSUE) S. -155- 0.3%/23-20.12.2027	JPY		180'000'000		180'000'000	1'060'451.46	0.07
0.200 JAPAN (5 YEAR ISSUE) S. -156- 0.2%/23-20.12.2027	JPY		330'000'000		330'000'000	1'937'057.76	0.12
0.100 JAPAN (5 YEAR ISSUE) S. -158- 0.1%/23-20.03.2028	JPY		280'000'000		280'000'000	1'634'751.07	0.10
0.100 JAPAN (5 YEAR ISSUE) S. -159- 0.1%/23-20.06.2028	JPY		170'000'000		170'000'000	991'280.77	0.06
0.200 JAPAN (5 YEAR ISSUE) S. -160- 0.2%/23-20.06.2028	JPY		210'000'000		210'000'000	1'229'769.36	0.08
0.300 JAPAN (5 YEAR ISSUE) S. -162- 0.3%/23-20.09.2028	JPY		210'000'000		210'000'000	1'233'377.08	0.08
1.900 JAPAN 1.9%/12-20.09.2042	JPY	110'000'000			110'000'000	703'719.88	0.04
2.000 JAPAN n 124 2%/11-20.12.2030	JPY	165'000'000		50'000'000	115'000'000	747'525.66	0.05
1.500 JAPAN n 144 1.5%/13-20.03.2033	JPY	55'000'000			55'000'000	348'286.71	0.02
1.500 JAPAN n 148 1.5%/14-20.03.2034	JPY	193'000'000			193'000'000	1'220'250.30	0.08
0.400 JAPAN N -156- 0.4%/16-20.03.2036	JPY	213'700'000			213'700'000	1'188'966.77	0.08
0.600 JAPAN n 333 0.6%/14-20.03.2024	JPY	330'000'000		277'000'000	53'000'000	311'936.32	0.02
0.400 JAPAN N -340- 0.4%/15-20.09.2025	JPY	351'000'000			351'000'000	2'074'424.29	0.13
0.100 JAPAN N -342- 0.1%/16-20.03.2026	JPY	578'900'000			578'900'000	3'401'669.03	0.22
1.400 JAPAN N -48- 1.4%/15-20.09.2045	JPY	113'000'000			113'000'000	651'889.61	0.04
1.400 JAPAN N -49- 1.4%/15-20.12.2045	JPY	201'000'000			201'000'000	1'156'945.86	0.07
0.800 JAPAN N -50- 0.8%/16-20.03.2046	JPY	208'000'000			208'000'000	1'058'210.27	0.07
0.400 JAPAN N -9- 0.84/16-20.03.2056	JPY	231'000'000			231'000'000	914'261.33	0.06
2.300 JAPAN N. 103 2.3%/08-20.06.2028	JPY	12'500'000			12'500'000	79'791.14	0.01
2.200 JAPAN N. 106 2.2%/08-20.09.2028	JPY	37'700'000			37'700'000	240'395.21	0.02
2.200 JAPAN N. 111 2.2%/09-22.06.2029	JPY	8'000'000			8'000'000	51'591.79	0.00
1.600 JAPAN N. 136 1.6%/12-20.03.2032	JPY	90'000'000			90'000'000	573'335.44	0.04
1.700 JAPAN N. 141 1.7%/12-20.12.2032	JPY	139'000'000			139'000'000	893'958.18	0.06
1.800 JAPAN N. 142 1.8%/12-20.12.2032	JPY	71'000'000			71'000'000	460'229.44	0.03
1.600 JAPAN N. 143 1.6%/13-20.03.2033	JPY	47'000'000	45'000'000		92'000'000	587'368.36	0.04
1.700 JAPAN N. 145 1.7%/13-20.06.2033	JPY	203'850'000		50'000'000	153'850'000	990'784.10	0.06
1.700 JAPAN N. 146 1.7%/13-20.09.2033	JPY	206'000'000			206'000'000	1'327'047.82	0.08
1.400 JAPAN N. 150 1.4%/14-20.09.2034	JPY	200'000'000			200'000'000	1'251'498.75	0.08
1.200 JAPAN N. 151 1.2%/14-20.12.2034	JPY	92'000'000	160'000'000		252'000'000	1'545'541.57	0.10
1.200 JAPAN N. -152- 1.2%/15-20.03.2035	JPY	168'300'000			168'300'000	1'030'896.55	0.07
1.300 JAPAN N. -153- 1.3%/15-20.06.2035	JPY	100'000'000	130'000'000		230'000'000	1'421'854.29	0.09
1.200 JAPAN N. -154- 1.2%/15-20.09.2035	JPY	200'000'000			200'000'000	1'222'293.24	0.08
1.000 JAPAN N. -155- 1%/15-20.12.2035	JPY	305'900'000		50'000'000	255'900'000	1'527'389.38	0.10
0.500 JAPAN N. -158- 0.5%/16-20.09.2036	JPY	125'000'000	130'000'000		255'000'000	1'423'396.56	0.09
0.600 JAPAN N. 328 0.6%/13-20.03.2023	JPY	116'450'000		116'450'000			
0.800 JAPAN N. 329 0.8%/13-20.06.2023	JPY	70'000'000		70'000'000			
0.600 JAPAN N. 332 0.6%/13-20.12.2023	JPY	115'000'000		115'000'000			
0.600 JAPAN N. 334 0.6%/14-20.06.2024	JPY	380'000'000			310'000'000	412'703.85	0.03
0.500 JAPAN N. 335 0.5%/14-20.09.2024	JPY	305'000'000		270'000'000	35'000'000	206'543.43	0.01
0.500 JAPAN N. 336 0.5%/14-20.12.2024	JPY	140'400'000		90'000'000	50'400'000	297'668.65	0.02
0.300 JAPAN N. 337 0.3%/14-20.12.2024	JPY	322'700'000		290'000'000	32'700'000	192'807.04	0.01
0.400 JAPAN N. -338- 0.4%/15-20.03.2025	JPY	753'200'000			300'000'000	2'676'221.63	0.17
0.400 JAPAN N. -339- 0.4%/15-20.06.2025	JPY	570'000'000		50'000'000	520'000'000	3'071'744.76	0.20
0.300 JAPAN N. -341- 0.3%/15-20.12.2025	JPY	322'000'000			322'000'000	1'899'264.29	0.12
0.100 JAPAN N. -343- 0.1%/16-20.06.2026	JPY	402'500'000		50'000'000	352'500'000	2'070'346.62	0.13
0.100 JAPAN N. -344- 0.1%/16-20.09.2026	JPY	314'000'000			314'000'000	1'843'458.94	0.12
1.800 JAPAN N. 38 1.8%/13-20.03.2043	JPY	98'000'000			98'000'000	615'559.98	0.04
1.900 JAPAN N. 39 1.9%/13-20.06.2043	JPY	40'000'000			40'000'000	254'694.14	0.02
1.800 JAPAN N. 40 1.8%/13-20.09.2043	JPY	80'000'000			80'000'000	500'471.13	0.03
1.700 JAPAN N. 43 1.7%/14-20.06.2044	JPY	138'000'000		30'000'000	108'000'000	662'066.01	0.04
1.700 JAPAN N. 44 1.7%/14-20.09.2044	JPY	40'000'000			40'000'000	244'903.86	0.02
1.500 JAPAN N. 45 1.5%/14-20.12.2044	JPY	130'000'000			130'000'000	767'792.41	0.05
1.500 JAPAN N. -46- 1.5%/15-20.03.2045	JPY	119'000'000			119'000'000	701'427.13	0.04
1.600 JAPAN N. -47- 1.6%/15-20.06.2045	JPY	128'000'000		30'000'000	98'000'000	587'052.73	0.04
0.500 JAPAN N. -52- 0.5%/16-20.09.2046	JPY	136'000'000			136'000'000	641'735.89	0.04
1.000 JAPAN N. 61 1%/03-20.03.2023	JPY	119'000'000		119'000'000			
2.100 JAPAN N. -74- 2.1%/04-20.12.2024	JPY	20'000'000			20'000'000	119'627.44	0.01
1.400 JAPAN N. -8- 1.4%/15-20.03.2055	JPY	142'700'000			142'700'000	772'451.78	0.05
2.300 JAPAN N. 86 2.3%/06-20.03.2026	JPY	26'000'000			26'000'000	159'598.32	0.01
2.300 JAPAN N. 88 2.30%/06-20.06.2026	JPY	185'000'000		50'000'000	135'000'000	832'931.59	0.05
2.200 JAPAN N. 97 2.20%/07-20.09.2027	JPY	13'000'000			13'000'000	81'782.29	0.01
2.100 JAPAN N. 98 2.1%/07-20.09.2027	JPY	16'000'000			16'000'000	100'326.26	0.01
1.900 JAPAN No.6 1.9%/13-20.03.2053	JPY	28'000'000			28'000'000	172'045.11	0.01
1.100 JAPAN S. 10 1.1%/03-20.03.2033	JPY	199'000'000			199'000'000	1'218'962.43	0.08
2.100 JAPAN S. 104 2.1%/08-20.06.2028	JPY	26'000'000			26'000'000	164'665.73	0.01
2.100 JAPAN S. 105 2.1%/08-20.09.2028	JPY	76'000'000			76'000'000	482'614.66	0.03
1.900 JAPAN S. 108 1.9%/09-20.12.2028	JPY	120'000'000		50'000'000	70'000'000	442'063.08	0.03
1.700 JAPAN S. 11 1.7%/03-20.06.2033	JPY	25'000'000			25'000'000	160'939.90	0.01
2.100 JAPAN S. 110 2.1%/09-20.03.2029	JPY	83'000'000			83'000'000	530'648.65	0.03
2.100 JAPAN S. 112 2.1%/09-20.06.2029	JPY	40'000'000			40'000'000	256'737.30	0.02
2.100 JAPAN S. 113 2.1%/09-20.09.2029	JPY	51'000'000			51'000'000	328'587.94	0.02

CSIF (CH) Bond Fiscal Strength Global ex CHF Blue 1619

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.100 JAPAN S. 114 2.1%/09-20.12.2029	JPY	63'000'000			63'000'000	407'358.69	0.03
2.200 JAPAN S. 115 2.2%/09-20.12.2029	JPY	27'000'000			27'000'000	175'518.12	0.01
2.100 JAPAN S. 117 2.1%/10-20.03.2030	JPY	44'000'000			44'000'000	285'494.77	0.02
2.000 JAPAN S. 118 2%/10-20.06.2030	JPY	22'000'000			22'000'000	142'339.55	0.01
1.800 JAPAN S. 119 1.8%/10-20.06.2030	JPY	90'000'000		50'000'000	40'000'000	255'900.69	0.02
1.600 JAPAN S. 120 1.6%/10-20.06.2030	JPY	100'000'000		50'000'000	50'000'000	316'198.98	0.02
1.900 JAPAN S. 121 1.9%/10-20.09.2030	JPY	75'000'000			75'000'000	483'594.43	0.03
1.800 JAPAN S. 122 1.8%/10-20.09.2030	JPY	180'000'000		100'000'000	80'000'000	512'753.56	0.03
2.100 JAPAN S. 123 2.1%/10-20.12.2030	JPY	69'000'000			69'000'000	451'184.88	0.03
1.900 JAPAN S. 127 1.9%/11-20.03.2031	JPY	22'000'000			22'000'000	142'395.87	0.01
1.900 JAPAN S. 128 1.9%/11-20.06.2031	JPY	29'000'000			29'000'000	188'041.07	0.01
1.800 JAPAN S. 129 1.8%/11-20.06.2031	JPY	305'000'000		100'000'000	205'000'000	1'319'884.84	0.08
1.800 JAPAN S. 130 1.8%/11-20.09.2031	JPY	93'000'000			93'000'000	599'641.31	0.04
1.700 JAPAN S. 131 1.7%/11-20.09.2031	JPY	205'000'000			205'000'000	1'312'267.38	0.08
1.700 JAPAN S. 132 1.7%/11-20.12.2031	JPY	60'000'000			60'000'000	384'568.86	0.02
1.800 JAPAN S. 133 1.8%/11-20.12.2031	JPY	60'000'000			60'000'000	387'212.51	0.02
1.800 JAPAN S. 134 1.8%/12-20.03.2032	JPY	24'000'000			24'000'000	155'112.00	0.01
1.700 JAPAN S. 135 1.7%/12-20.03.2032	JPY	120'000'000			120'000'000	770'047.13	0.05
1.700 JAPAN S. 137 1.7%/12-20.06.2032	JPY	54'000'000			54'000'000	346'821.87	0.02
1.500 JAPAN S. 138 1.5%/12-20.06.2032	JPY	230'000'000		50'000'000	180'000'000	1'139'155.07	0.07
1.600 JAPAN S. 139 1.6%/12-20.06.2032	JPY	55'000'000			55'000'000	350'915.63	0.02
2.400 JAPAN S. 14 2.4%/04-20.03.2034	JPY	85'000'000			85'000'000	580'722.06	0.04
1.700 JAPAN S. 140 1.7%/12-20.09.2032	JPY	108'000'000			108'000'000	694'083.17	0.04
1.600 JAPAN S. 147 1.6%/13-20.12.2033	JPY	211'000'000		50'000'000	161'000'000	1'027'566.27	0.07
1.500 JAPAN S. 149 1.5%/14-20.06.2034	JPY	100'000'000	130'000'000		230'000'000	1'453'062.59	0.09
0.600 JAPAN S. -159 -0.6%/16-20.12.2036	JPY	235'000'000		50'000'000	185'000'000	1'042'147.09	0.07
2.300 JAPAN S. 18 2.3%/05-20.03.2035	JPY	75'000'000			75'000'000	510'798.51	0.03
2.200 JAPAN S. 2 2.2%/09-20.03.2049	JPY	25'000'000			25'000'000	164'702.44	0.01
2.300 JAPAN S. 25 2.3%/07-20.12.2036	JPY	23'000'000			23'000'000	157'163.25	0.01
2.400 JAPAN S. 29 2.4%/08-20.09.2038	JPY	40'000'000			40'000'000	276'561.79	0.02
2.200 JAPAN S. 3 2.2%/10-20.03.2050	JPY	45'000'000			45'000'000	296'909.39	0.02
2.300 JAPAN S. 30 2.3%/09-20.03.2039	JPY	118'700'000			118'700'000	810'193.29	0.05
2.200 JAPAN S. 31 2.2%/09-20.09.2039	JPY	90'000'000			90'000'000	606'301.56	0.04
2.300 JAPAN S. 32 2.3%/10-20.03.2040	JPY	170'000'000			170'000'000	1'157'956.18	0.07
2.000 JAPAN S. 33 2%/10-20.09.2040	JPY	186'000'000			186'000'000	1'215'591.40	0.08
0.600 JAPAN S. 331 0.6%/13-20.09.2023	JPY	97'000'000		97'000'000			
2.200 JAPAN S. 34 2.2%/11-20.03.2041	JPY	136'000'000			136'000'000	911'745.81	0.06
0.100 JAPAN S. -345 -0.1%/16-20.12.2026	JPY	330'000'000			330'000'000	1'936'474.93	0.12
0.100 JAPAN S. -346 -0.1%/17-20.03.2027	JPY	560'000'000			560'000'000	3'285'800.42	0.21
2.000 JAPAN S. 35 2%/11-20.09.2041	JPY	190'000'000			190'000'000	1'236'040.72	0.08
1.700 JAPAN S. 41 1.7%/13-20.12.2043	JPY	82'000'000			82'000'000	504'312.49	0.03
1.700 JAPAN S. 42 1.7%/14-20.03.2044	JPY	85'000'000			85'000'000	521'605.56	0.03
0.600 JAPAN S. -53 -0.6%/16-20.12.2046	JPY	180'000'000			180'000'000	867'499.96	0.06
2.400 JAPAN S. 6 2.4%/01-20.11.2031	JPY	45'000'000			45'000'000	302'306.15	0.02
0.800 JAPAN S. 62 0.8%/03-20.06.2023	JPY	48'000'000		48'000'000			
1.800 JAPAN S. 66 1.8%/04-20.12.2023	JPY	25'000'000		25'000'000			
1.900 JAPAN S. 67 1.9%/04-20.03.2024	JPY	35'000'000		25'000'000	10'000'000	58'895.92	0.00
1.700 JAPAN S. 7 1.7%/14-20.03.2054	JPY	87'350'000			87'350'000	511'015.77	0.03
1.900 JAPAN S. 76 1.9%/05-20.03.2025	JPY	100'000'000			100'000'000	599'809.49	0.04
2.000 JAPAN S. 84 2%/06-20.12.2025	JPY	35'000'000			35'000'000	212'796.77	0.01
2.100 JAPAN S. 85 2.1%/06-20.03.2026	JPY	90'000'000			90'000'000	550'307.93	0.04
2.200 JAPAN S. 89 2.2%/06-20.06.2026	JPY	100'000'000		50'000'000	50'000'000	307'864.22	0.02
1.400 JAPAN S. 9 1.4%/03-20.12.2032	JPY	37'650'000			37'650'000	236'393.49	0.02
2.200 JAPAN S. 90 2.2%/06-20.09.2026	JPY	85'000'000			85'000'000	525'756.96	0.03
2.000 JAPAN S. 93 2%/07-20.03.2027	JPY	26'000'000			26'000'000	161'351.02	0.01
2.100 JAPAN S. 94 2.1%/07-20.03.2027	JPY	128'000'000			128'000'000	796'633.46	0.05
2.300 JAPAN S. 95 2.3%/07-20.06.2027	JPY	65'000'000			65'000'000	408'582.75	0.03
2.100 JAPAN S. 96 2.1%/07-20.06.2027	JPY	67'000'000		20'000'000	47'000'000	293'616.03	0.02
						<b>227'459'827.28</b>	<b>14.50</b>
<b>Latvia</b>							
0.250 REPUBLIC OF LATVIA 0.25%/21-23.01.2030	EUR	200'000			200'000	158'343.39	0.01
0.375 REPUBLIC OF LATVIA 0.375%/16-07.10.2026	EUR	200'000			200'000	177'706.32	0.01
1.375 REPUBLIC OF LATVIA 1.375%/16-16.05.2036	EUR	310'000			310'000	228'370.01	0.01
1.875 REPUBLIC OF LATVIA 1.875%/19-19.02.2049	EUR	200'000			200'000	133'303.09	0.01
3.875 REPUBLIC OF LATVIA 3.875%/23-12.07.2033	EUR		200'000		200'000	196'989.21	0.01
						<b>894'712.02</b>	<b>0.06</b>
<b>Lithuania</b>							
2.125 LITHUANIAN REPUBLIC (reg. -S-) S.-4- 2.125%/15-22.10.2035	EUR	760'000		500'000	260'000	215'159.48	0.01
2.125 REPUBLIC OF LITHUANIA (reg. -S-) 2.125%/14-29.10.2026	EUR	100'000			100'000	92'929.67	0.01
3.375 REPUBLIC OF LITHUANIA (reg. -S-) S.-1- 3.375%/14-22.01.2024	EUR	320'000		320'000			

# 1620 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.625 REPUBLIC OF LITHUANIA 1.625%/19-19.06.2049	EUR	383'000			383'000	239'224.44	0.02
2.100 REPUBLIC OF LITHUANIA 2.1%/17-26.05.2047	EUR	160'000			160'000	117'577.19	0.01
3.875 REPUBLIC OF LITHUANIA 3.875%/23-14.06.2033	EUR		200'000		200'000	195'462.66	0.01
2.125 REPUBLIC OF LITHUANIA S. -13- 2.125%/22-01.06.2032	EUR		200'000		200'000	172'368.18	0.01
						<b>1'032'721.62</b>	<b>0.07</b>
<b>Luxembourg</b>							
- GRAND DUCHY OF LUXEMBOUR 0%/20-14.09.2032	EUR	250'000			250'000	188'030.99	0.01
- GRAND DUCHY OF LUXEMBOUR 0%/21-24.03.2031	EUR	480'000			480'000	376'612.00	0.02
3.000 GRAND DUCHY OF LUXEMBOUR 3%/23-02.03.2033	EUR		150'000		150'000	144'660.23	0.01
0.625 GRAND DUCHY OF LUXEMBOUR 0.625%/17-01.02.2027	EUR	780'000			780'000	694'318.20	0.04
2.125 GRAND DUCHY OF LUXEMBOUR 2.125%/13-10.07.2023	EUR	480'000		480'000			
2.250 GRAND DUCHY OF LUXEMBOUR 2.25%/13-19.03.2028	EUR	410'000			410'000	381'695.34	0.02
- LUXEMBOURG GOVERNMENT 0%/20-28.04.2030	EUR	70'000			70'000	56'163.93	0.00
						<b>1'841'480.69</b>	<b>0.12</b>
<b>Malaysia</b>							
3.899 MALAYSIA GOVERNMENT 3.899%/17-16.11.2027	MYR	2'000'000			2'000'000	375'735.59	0.02
4.232 MALAYSIA GOVERNMENT 4.232%/11-30.06.2031	MYR	2'000'000			2'000'000	380'851.82	0.02
4.254 MALAYSIA GOVERNMENT 4.254%/15-31.05.2035	MYR	1'500'000			1'500'000	286'376.17	0.02
4.736 MALAYSIA GOVERNMENT 4.736%/16-15.03.2046	MYR	60'000			60'000	12'050.64	0.00
4.762 MALAYSIA GOVERNMENT 4.762%/17-07.04.2037	MYR	350'000			350'000	69'960.42	0.00
3.800 MALAYSIA GOVERNMENT S. -16/0001- 3.8%/16-17.08.2023	MYR	1'200'000		1'200'000			
3.882 MALAYSIA GOVERNMENT S. -18/0001- 3.882%/18-14.03.2025	MYR	1'500'000			1'500'000	279'883.94	0.02
3.757 MALAYSIA GOVERNMENT S. -18/0002- 3.757%/18-20.04.2023	MYR	1'200'000		1'200'000			
4.893 MALAYSIA GOVERNMENT S. -18/0004- 4.893%/18-08.06.2038	MYR	140'000			140'000	28'511.98	0.00
4.921 MALAYSIA GOVERNMENT S. -18/0005- 4.921%/18-06.07.2048	MYR	720'000			720'000	148'416.90	0.01
3.885 MALAYSIA GOVERNMENT S. -19/0002- 3.885%/19-15.08.2029	MYR	2'000'000			2'000'000	375'548.59	0.02
3.478 MALAYSIA GOVERNMENT S. -19/0003- 3.478%/19-14.06.2024	MYR	1'000'000			1'000'000	185'644.14	0.01
3.828 MALAYSIA GOVERNMENT S. -19/0004- 3.828%/19-05.07.2034	MYR	3'000'000			3'000'000	554'212.04	0.04
3.757 MALAYSIA GOVERNMENT S. -19/0005- 3.757%/19-22.05.2040	MYR	3'000'000			3'000'000	538'399.81	0.03
4.065 MALAYSIA GOVERNMENT S. -20/0001- 4.065%/20-15.06.2050	MYR	4'400'000			4'400'000	799'459.96	0.05
2.632 MALAYSIA GOVERNMENT S. -20/0002- 2.632%/20-15.04.2031	MYR	1'500'000			1'500'000	258'525.15	0.02
4.696 MALAYSIA GOVERNMENT S. -22/0002- 4.696%/22-15.10.2042	MYR	600'000			600'000	120'137.27	0.01
4.504 MALAYSIA GOVERNMENT S. -22/0003- 4.504%/22-30.04.2029	MYR	600'000			600'000	115'770.79	0.01
4.457 MALAYSIA GOVERNMENT S. -23/0001- 4.457%/23-31.03.2053	MYR		2'000'000		2'000'000	387'231.53	0.02
4.582 MALAYSIA INVESTMNT ISSUE S. -13/0068- 4.582%/13-30.08.2033	MYR	4'000'000			4'000'000	783'985.36	0.05
4.943 MALAYSIA INVESTMNT ISSUE S. -13/0072- 4.943%/13-06.12.2028	MYR	3'000'000			3'000'000	587'635.75	0.04
3.990 MALAYSIA INVESTMNT ISSUE S. -15/0004- 3.99%/15-15.10.2025	MYR	2'390'000			2'390'000	447'757.29	0.03
4.786 MALAYSIA INVESTMNT ISSUE S. -15/0006- 4.786%/15-31.10.2035	MYR	6'400'000			6'400'000	1'280'001.19	0.08
4.390 MALAYSIA INVESTMNT ISSUE S. -16/0001- 4.39%/16-07.07.2023	MYR	600'000		600'000			
4.070 MALAYSIA INVESTMNT ISSUE S. -16/0003- 4.07%/16-30.09.2026	MYR	800'000			800'000	150'607.40	0.01
4.258 MALAYSIA INVESTMNT ISSUE S. -17/0001- 4.258%/17-26.07.2027	MYR	600'000			600'000	113'942.08	0.01
4.895 MALAYSIA INVESTMNT ISSUE S. -17/0004- 4.895%/17-08.05.2047	MYR	2'350'000			2'350'000	478'854.36	0.03
4.369 MALAYSIA INVESTMNT ISSUE S. -18/0002- 4.369%/18-31.10.2028	MYR	600'000			600'000	114'790.41	0.01
4.094 MALAYSIA INVESTMNT ISSUE S. -18/0003- 4.094%/18-30.11.2023	MYR	1'500'000		1'500'000			
4.130 MALAYSIA INVESTMNT ISSUE S. -19/0001- 4.13%/19-09.07.2029	MYR	600'000			600'000	113'765.53	0.01
4.467 MALAYSIA INVESTMNT ISSUE S. -19/0002- 4.467%/19-15.09.2039	MYR	2'500'000			2'500'000	489'039.11	0.03
3.726 MALAYSIA INVESTMNT ISSUE S. -19/0003- 3.726%/19-31.03.2026	MYR	1'000'000	2'000'000		3'000'000	559'675.81	0.04
3.655 MALAYSIA INVESTMNT ISSUE S. -19/0004- 3.655%/19-15.10.2024	MYR	1'000'000			1'000'000	185'832.48	0.01
4.638 MALAYSIA INVESTMNT ISSUE S. -19/0005- 4.638%/19-15.11.2049	MYR	1'260'000			1'260'000	247'238.21	0.02
4.119 MALAYSIA INVESTMNT ISSUE S. -19/0006- 4.119%/19-30.11.2034	MYR	570'000			570'000	107'775.05	0.01
3.465 MALAYSIA INVESTMNT ISSUE S. -20/0002- 3.465%/20-15.10.2030	MYR	4'500'000			4'500'000	818'013.40	0.05
3.447 MALAYSIA INVESTMNT ISSUE S. -21/0001- 3.447%/21-15.07.2036	MYR	1'000'000			1'000'000	176'983.78	0.01
4.417 MALAYSIA INVESTMNT ISSUE S. -21/0002- 4.417%/21-30.09.2041	MYR	1'560'000			1'560'000	301'665.69	0.02
4.193 MALAYSIA INVESTMNT ISSUE S. -22/0001- 4.193%/22-07.10.2032	MYR	600'000			600'000	113'888.40	0.01
5.357 MALAYSIA INVESTMNT ISSUE S. -22/0002- 5.357%/22-15.05.2052	MYR	360'000			360'000	78'424.60	0.00
3.599 MALAYSIA INVESTMNT ISSUE S. -23/0001- 3.599%/23-31.07.2028	MYR		2'100'000		2'100'000	389'349.47	0.02
4.291 MALAYSIA INVESTMNT ISSUE S. -23/0002- 4.291%/23-14.08.2043	MYR		3'000'000		3'000'000	568'993.87	0.04
3.502 MALAYSIA S. 07/0003 3.502%/07-31.05.2027	MYR	4'000'000			4'000'000	742'123.00	0.05
4.392 MALAYSIA S. 11/0003 4.392%/11-15.04.2026	MYR	3'000'000			3'000'000	567'572.25	0.04
3.892 MALAYSIA S. 12/0002 3.892%/12-15.03.2027	MYR	6'730'000		3'500'000	3'230'000	605'939.82	0.04
4.127 MALAYSIA S. 12/0004 4.127%/12-15.04.2032	MYR	3'190'000			3'190'000	603'407.78	0.04
3.480 MALAYSIA S. 13/0003 3.48%/13-15.03.2023	MYR	4'100'000		4'100'000			
3.844 MALAYSIA S. 13/0004 3.844%/13-15.04.2033	MYR	3'000'000			3'000'000	555'234.46	0.04
3.733 MALAYSIA S. 13/0005 3.733%/13-15.06.2028	MYR	4'000'000			4'000'000	745'584.62	0.05
4.935 MALAYSIA S. 13/0007 4.935%/13-30.09.2043	MYR	150'000			150'000	30'785.55	0.00
3.900 MALAYSIA S. -16/0003- 3.9%/16-30.11.2026	MYR	1'500'000			1'500'000	281'697.43	0.02
						<b>17'157'280.89</b>	<b>1.09</b>
<b>Mexico</b>							
5.500 MEX BONOS DESARR FIX RT 5.5%/21-04.03.2027	MXN	50'000	120'000		170'000	787'017.33	0.05
7.500 MEX BONOS DESARR FIX RT S. -330526- 7.5%/22-26.05.2033	MXN		150'000		150'000	694'240.11	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
8.000 MEX BONOS DESARR FIX RT S. -530731- 8%/22-31.07.2053	MXN		150'000		150'000	671'712.64	0.04
10.000 MEXICO 10%/06-20.11.2036	MXN	121'600			121'600	667'127.87	0.04
5.750 MEXICO 5.75%/15-05.03.2026	MXN	460'000			460'000	2'195'007.47	0.14
7.750 MEXICO 7.75%/11-13.11.2042	MXN	337'600			337'600	1'504'345.55	0.10
7.750 MEXICO 7.75%/11-29.05.2031	MXN	480'000			480'000	2'291'859.22	0.15
7.750 MEXICO 7.75%/13-23.11.2034	MXN	120'000			120'000	559'411.16	0.04
8.000 MEXICO 8%/03-07.12.2023	MXN	106'400		106'400			
8.000 MEXICO 8%/17-07.11.2047	MXN	290'000			290'000	1'310'346.58	0.08
8.000 MEXICO 8%/19-05.09.2024	MXN	320'000		320'000			
8.500 MEXICO 8.5%/09-18.11.2038	MXN	181'500			181'500	882'411.48	0.06
8.500 MEXICO 8.5%/09-31.05.2029	MXN	210'000			210'000	1'053'784.40	0.07
10.000 MEXICO S. -M- 10%/05-05.12.2024	MXN	309'700			309'700	1'586'278.02	0.10
7.500 MEXICO S. M20 7.5%/07-03.06.2027	MXN	315'000			315'000	1'536'046.75	0.10
						<b>15'739'588.58</b>	<b>1.00</b>
<b>Netherlands</b>							
0.500 NETHERLANDS 0.5%/16-15.07.2026	EUR	2'950'000		400'000	2'550'000	2'302'204.02	0.15
- NETHERLANDS -144A- 0%/20-15.01.2027	EUR	1'910'000	150'000		2'060'000	1'817'419.48	0.12
- NETHERLANDS -144A- 0%/20-15.07.2030	EUR	2'090'000			2'090'000	1'690'277.65	0.11
0.250 NETHERLANDS -144A- 0.25%/15-15.07.2025	EUR	3'170'000		800'000	2'370'000	2'171'945.07	0.14
0.250 NETHERLANDS -144A- 0.25%/19-15.07.2029	EUR	1'770'000			1'770'000	1'490'376.38	0.10
0.500 NETHERLANDS -144A- 0.5%/19-15.01.2040	EUR	2'200'000			2'200'000	1'485'012.70	0.09
0.750 NETHERLANDS -144A- 0.75%/17-15.07.2027	EUR	1'800'000	580'000		2'380'000	2'129'265.15	0.14
0.750 NETHERLANDS -144A- 0.75%/18-15.07.2028	EUR	1'950'000	500'000		2'450'000	2'155'377.37	0.14
2.000 NETHERLANDS 2%/14-15.07.2024	EUR	2'500'000		2'500'000			
2.500 NETHERLANDS 2.5%/12-15.01.2033	EUR	2'405'000		400'000	2'005'000	1'891'057.64	0.12
2.750 NETHERLANDS 2.75%/14-15.01.2047	EUR	2'950'000		270'000	2'680'000	2'547'030.04	0.16
3.750 NETHERLANDS 3.75%/10-15.01.2042	EUR	2'840'000		570'000	2'270'000	2'446'641.55	0.16
4.000 NETHERLANDS 4%/05-15.01.2037	EUR	2'400'000			1'830'000	1'969'839.26	0.13
5.500 NETHERLANDS 5.5%/98-15.01.2028	EUR	1'940'000		650'000	1'290'000	1'354'414.61	0.09
- NETHERLANDS GOVERNMENT 0%/21-15.01.2029	EUR	1'981'000		740'000	1'241'000	1'042'405.03	0.07
- NETHERLANDS GOVERNMENT 0%/22-15.01.2026	EUR	1'320'000			1'320'000	1'190'685.14	0.08
- NETHERLANDS GOVERNMENT -144A- 0%/20-15.01.2052	EUR	1'840'000	550'000		2'390'000	1'093'417.40	0.07
- NETHERLANDS GOVERNMENT -144A- 0%/21-15.01.2038	EUR	1'160'000	250'000		1'410'000	914'272.01	0.06
- NETHERLANDS GOVERNMENT -144A- 0%/21-15.07.2031	EUR	2'148'000		600'000	1'548'000	1'219'352.99	0.08
0.500 NETHERLANDS GOVERNMENT -144A- 0.5%/22-15.07.2032	EUR	1'900'000			1'900'000	1'522'747.54	0.10
2.000 NETHERLANDS GOVERNMENT -144A- 2%/22-15.01.2054	EUR	990'000	140'000	80'000	1'050'000	851'373.75	0.05
2.500 NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.01.2030	EUR	500'000	500'000		500'000	472'914.74	0.03
2.500 NETHERLANDS GOVERNMENT -144A- 2.5%/23-15.07.2033	EUR	800'000	530'000		1'330'000	1'248'245.26	0.08
3.250 NETHERLANDS GOVERNMENT -144A- 3.25%/23-15.01.2044	EUR		300'000		300'000	305'066.17	0.02
						<b>35'311'340.95</b>	<b>2.25</b>
<b>New Zealand</b>							
1.500 NEW ZEALAND 1.5%/19-15.05.2031	NZD	1'020'000			1'020'000	443'476.37	0.03
2.750 NEW ZEALAND 2.75%/16-15.04.2025	NZD	1'400'000		70'000	1'330'000	693'979.74	0.04
2.750 NEW ZEALAND 2.75%/16-15.04.2037	NZD	850'000			850'000	362'497.35	0.02
3.000 NEW ZEALAND 3%/18-20.04.2029	NZD	1'240'000	200'000		1'440'000	717'785.41	0.05
3.500 NEW ZEALAND 3.5%/15-14.04.2033	NZD	920'000	600'000	30'000	1'490'000	728'040.14	0.05
4.500 NEW ZEALAND 4.5%/14-15.04.2027	NZD	1'480'000			1'360'000	726'647.92	0.05
5.500 NEW ZEALAND 5.5%/11-15.04.2023	NZD	350'000			350'000		
0.250 NEW ZEALAND GOVERNMENT 0.25%/20-15.05.2028	NZD	500'000	300'000		800'000	359'011.33	0.02
0.500 NEW ZEALAND GOVERNMENT 0.5%/20-15.05.2024	NZD	1'300'000		870'000	430'000	228'419.77	0.01
0.500 NEW ZEALAND GOVERNMENT 0.5%/21-15.05.2026	NZD	450'000			450'000	220'042.58	0.01
4.250 NEW ZEALAND GOVERNMENT 4.25%/22-15.05.2034	NZD	300'000	100'000		400'000	205'862.64	0.01
4.500 NEW ZEALAND GOVERNMENT 4.5%/23-15.05.2030	NZD		400'000		400'000	213'548.53	0.01
2.750 NEW ZEALAND GOVERNMENT S. -551- 2.75%/21-15.05.2051	NZD	300'000	300'000		600'000	216'668.29	0.01
2.000 NEW ZEALAND GOVERNMENT S. -GB0532- 2%/21-15.05.2032	NZD	700'000		140'000	560'000	246'295.40	0.02
1.750 NEW ZEALAND GOVERNMENT S. -GB0541- 1.75%/20-15.05.2041	NZD	600'000		200'000	400'000	135'332.10	0.01
						<b>5'497'607.57</b>	<b>0.35</b>
<b>Norway</b>							
1.500 NORWAY 1.5%/16-19.02.2026	NOK	8'700'000			8'700'000	688'211.96	0.04
1.750 NORWAY 1.75%/15-13.03.2025	NOK	10'800'000			10'800'000	873'802.16	0.06
1.750 NORWAY -144A- (reg. -S-) 1.75%/17-17.02.2027	NOK	5'700'000			5'700'000	445'129.75	0.03
1.375 NORWAY -144A- 1.375%/20-19.08.2030	NOK	9'600'000			9'600'000	688'911.31	0.04
1.750 NORWAY -144A- 1.75%/19-06.09.2029	NOK	6'411'000			6'411'000	479'557.13	0.03
2.000 NORWAY -144A- 2%/18-26.04.2028	NOK	8'000'000		1'500'000	6'500'000	502'609.06	0.03
3.000 NORWAY 3%/14-14.03.2024	NOK	12'500'000		12'500'000			
1.250 NORWEGIAN GOVERNMENT -144A- 1.25%/21-17.09.2031	NOK	7'000'000			7'000'000	485'129.12	0.03
2.125 NORWEGIAN GOVERNMENT -144A- 2.125%/22-18.05.2032	NOK	8'000'000		1'000'000	7'000'000	512'548.88	0.03
3.000 NORWEGIAN GOVERNMENT -144A- 3%/23-15.08.2033	NOK		10'000'000		10'000'000	778'927.21	0.05

1622 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.500 NORWEGIAN GOVERNMENT -144A- 3.5%/22-06.10.2042	NOK	3'500'000			3'500'000	288'116.83	0.02
						<b>5'742'943.41</b>	<b>0.37</b>
<b>Peru</b>							
5.400 BONOS DE TESORERIA -144A- 5.4%/19-12.08.2034	PEN	3'850'000			3'850'000	801'784.61	0.05
5.200 BONOS DE TESORERIA 5.2%/12-12.09.2023	PEN	2'000		2'000			
6.850 BONOS DE TESORERIA 6.85%/10-12.02.2042	PEN	1'970'000			1'970'000	452'757.61	0.03
7.300 BONOS DE TESORERIA 7.3%/23-12.08.2033	PEN		2'980'000		2'980'000	720'992.25	0.05
6.950 PERU 6.95%/08-12.08.2031	PEN	7'850'000			7'850'000	1'881'474.64	0.12
8.200 PERU 8.2%/06-12.08.2026	PEN	2'800'000		2'800'000			
						<b>3'857'009.11</b>	<b>0.25</b>
<b>Poland</b>							
1.750 POLAND GOVERNMENT BOND S. -DS0432- 1.75%/21-25.04.2032	PLN	2'820'000	1'500'000	1'000'000	3'320'000	566'374.08	0.04
6.000 POLAND GOVERNMENT BOND S. -DS1033- 6%/22-25.10.2033	PLN		2'000'000		2'000'000	463'685.05	0.03
- POLAND GOVERNMENT BOND S. -OK0423- 0%/20-25.04.2023	PLN	1'000'000		1'000'000			
- POLAND GOVERNMENT BOND S. -OK0724- 0%/21-25.07.2024	PLN		4'500'000	4'500'000			
- POLAND GOVERNMENT BOND S. -OK1025- 0%/22-25.10.2025	PLN		3'000'000		3'000'000	610'684.03	0.04
0.750 POLAND GOVERNMENT BOND S. -PS0425- 0.75%/20-25.04.2025	PLN	2'300'000			2'300'000	484'168.37	0.03
7.500 POLAND GOVERNMENT BOND S. -PS0728- 7.5%/22-25.07.2028	PLN		4'300'000		4'300'000	1'035'576.08	0.07
0.250 POLAND GOVERNMENT BOND S. -PS1026- 0.25%/21-25.10.2026	PLN	4'000'000			4'000'000	780'541.14	0.05
3.250 POLAND S. 0725 3.25%/13-25.07.2025	PLN	3'500'000		1'000'000	2'500'000	538'524.85	0.03
2.500 POLAND S. -DS0726- 2.5%/15-25.07.2026	PLN	5'000'000		500'000	4'500'000	937'359.48	0.06
2.500 POLAND S. -DS0727- 2.5%/16-25.07.2027	PLN	2'950'000			2'950'000	600'304.04	0.04
2.750 POLAND S. -DS1029- 2.75%/19-25.10.2029	PLN	4'550'000			4'550'000	889'784.48	0.06
1.250 POLAND S. -DS1030- 1.25%/20-25.10.2030	PLN	4'820'000			4'820'000	834'888.56	0.05
2.500 POLAND S. -PS0424- 2.5%/18-25.04.2024	PLN	3'300'000		2'000'000	1'300'000	285'980.63	0.02
2.250 POLAND S. -PS1024- 2.25%/19-25.10.2024	PLN	1'500'000			1'500'000	325'791.11	0.02
2.750 POLAND S. -WS0428- 2.75%/13-25.04.2028	PLN	4'100'000		500'000	3'600'000	727'033.88	0.05
4.000 POLAND S. -WS0447- 4%/17-25.04.2047	PLN	960'000			960'000	172'779.81	0.01
						<b>9'253'475.59</b>	<b>0.59</b>
<b>Portugal</b>							
0.475 OBRIGACOES DO TESOIRO 0.475%/20-18.10.2030	EUR	700'000	950'000		1'650'000	1'360'545.38	0.09
0.300 OBRIGACOES DO TESOIRO -144A- 0.3%/21-17.10.2031	EUR	800'000			800'000	632'435.92	0.04
0.700 OBRIGACOES DO TESOIRO -144A- 0.7%/20-15.10.2027	EUR	2'120'000		1'000'000	1'120'000	997'599.40	0.06
0.900 OBRIGACOES DO TESOIRO -144A- 0.9%/20-12.10.2035	EUR	720'000		350'000	370'000	276'110.49	0.02
1.000 OBRIGACOES DO TESOIRO -144A- 1%/21-12.04.2052	EUR	200'000	560'000		760'000	402'527.07	0.03
1.150 OBRIGACOES DO TESOIRO -144A- 1.15%/22-11.04.2042	EUR	400'000			400'000	264'936.69	0.02
1.650 OBRIGACOES DO TESOIRO -144A- 1.65%/22-16.07.2032	EUR	300'000	260'000		560'000	484'530.59	0.03
3.500 OBRIGACOES DO TESOIRO -144A- 3.5%/23-18.06.2038	EUR		200'000		200'000	194'063.80	0.01
4.125 PORTUGAL (OBRIGACOES DO TESOIRO) 4.125%/17-14.04.2027	EUR	930'000		930'000			
1.950 PORTUGAL -144A- 1.95%/19-15.06.2029	EUR	940'000	40'000		980'000	901'064.15	0.06
2.125 PORTUGAL -144A- 2.125%/18-17.10.2028	EUR	400'000	900'000		1'300'000	1'213'077.91	0.08
2.250 PORTUGAL -144A- 2.25%/18-18.04.2034	EUR	600'000			600'000	532'770.20	0.03
3.875 PORTUGAL -144A- 3.875%/14-15.02.2030	EUR	300'000		300'000			
2.875 PORTUGAL 2.875%/15-15.10.2025	EUR		900'000		900'000	856'726.66	0.05
2.875 PORTUGAL 2.875%/16-21.07.2026	EUR	1'500'000		300'000	1'200'000	1'148'259.75	0.07
4.100 PORTUGAL 4.1%/06-15.04.2037	EUR	760'000			760'000	788'484.35	0.05
4.100 PORTUGAL 4.1%/15-15.02.2045	EUR	220'000			220'000	228'566.22	0.01
5.650 PORTUGAL 5.65%/13-15.02.2024	EUR	400'000		400'000			
						<b>10'281'698.58</b>	<b>0.66</b>
<b>Romania</b>							
3.250 ROMANIA GOVERNMENT BOND 3.25%/16-29.04.2024	RON	2'500'000			2'500'000	477'154.64	0.03
3.650 ROMANIA GOVERNMENT BOND 3.65%/16-24.09.2031	RON	2'000'000			2'000'000	321'376.06	0.02
4.150 ROMANIA GOVERNMENT BOND 4.15%/20-26.01.2028	RON	1'000'000			1'000'000	178'665.39	0.01
4.250 ROMANIA GOVERNMENT BOND 4.25%/18-28.06.2023	RON	2'000'000		2'000'000			
4.400 ROMANIA GOVERNMENT BOND 4.4%/19-25.09.2023	RON	2'000'000		2'000'000			
4.750 ROMANIA GOVERNMENT BOND 4.75%/14-24.02.2025	RON	2'000'000			2'000'000	378'924.33	0.02
4.750 ROMANIA GOVERNMENT BOND 4.75%/19-11.10.2034	RON	1'200'000			1'200'000	199'001.14	0.01
4.850 ROMANIA GOVERNMENT BOND 4.85%/18-22.04.2026	RON	2'000'000			2'000'000	374'660.08	0.02
5.000 ROMANIA GOVERNMENT BOND 5%/18-12.02.2029	RON	2'000'000			2'000'000	362'967.89	0.02
6.700 ROMANIA GOVERNMENT BOND 6.7%/22-25.02.2032	RON		1'000'000		1'000'000	194'303.55	0.01
7.200 ROMANIA GOVERNMENT BOND 7.2%/23-30.10.2033	RON		1'000'000		1'000'000	200'780.47	0.01
7.900 ROMANIA GOVERNMENT BOND 7.9%/23-24.02.2038	RON		1'500'000		1'500'000	320'454.76	0.02
8.750 ROMANIA GOVERNMENT BOND 8.75%/22-30.10.2028	RON		1'000'000		1'000'000	210'075.93	0.01
						<b>3'218'364.24</b>	<b>0.21</b>
<b>Singapore</b>							
1.875 SINGAPORE 1.875%/20-01.03.2050	SGD	850'000			850'000	439'203.56	0.03
2.125 SINGAPORE 2.125%/16-01.01.2026	SGD	330'000	1'000'000		1'330'000	849'702.39	0.05
2.250 SINGAPORE 2.25%/16-01.08.2036	SGD	750'000			750'000	448'302.36	0.03
2.375 SINGAPORE 2.375%/15-01.06.2025	SGD	500'000			500'000	322'985.59	0.02

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.375 SINGAPORE 2.375%/19-01.07.2039	SGD	60'000	600'000		660'000	394'106.60	0.03
2.750 SINGAPORE 2.75%/12-01.04.2042	SGD	580'000			580'000	364'188.16	0.02
2.750 SINGAPORE 2.75%/13-01.07.2023	SGD	550'000		550'000			
2.750 SINGAPORE 2.75%/16-01.03.2046	SGD	580'000			580'000	361'287.05	0.02
2.875 SINGAPORE 2.875%/10-01.09.2030	SGD	1'010'000			1'010'000	652'559.42	0.04
2.875 SINGAPORE 2.875%/14-01.07.2029	SGD	800'000			800'000	518'034.11	0.03
3.000 SINGAPORE 3%/09-01.09.2024	SGD	700'000		700'000			
3.375 SINGAPORE 3.375%/12-01.09.2033	SGD	960'000			960'000	643'382.58	0.04
3.500 SINGAPORE 3.5%/07-01.03.2027	SGD	1'090'000			1'090'000	721'510.46	0.05
0.500 SINGAPORE GOVERNMENT 0.5%/20-01.11.2025	SGD	1'100'000		800'000	300'000	187'366.74	0.01
1.250 SINGAPORE GOVERNMENT 1.25%/21-01.11.2026	SGD	600'000			600'000	373'724.87	0.02
1.625 SINGAPORE GOVERNMENT 1.625%/21-01.07.2031	SGD	800'000			800'000	473'367.10	0.03
1.875 SINGAPORE GOVERNMENT 1.875%/21-01.10.2051	SGD	311'000			311'000	161'305.95	0.01
2.000 SINGAPORE GOVERNMENT 2%/19-01.02.2024	SGD	200'000		200'000			
2.625 SINGAPORE GOVERNMENT 2.625%/18-01.05.2028	SGD	450'000			450'000	289'798.33	0.02
2.625 SINGAPORE GOVERNMENT 2.625%/22-01.08.2032	SGD		500'000		500'000	316'187.07	0.02
2.875 SINGAPORE GOVERNMENT 2.875%/22-01.09.2027	SGD		240'000		240'000	156'117.43	0.01
2.875 SINGAPORE GOVERNMENT 2.875%/23-01.08.2028	SGD		200'000		200'000	130'142.87	0.01
3.000 SINGAPORE GOVERNMENT 3%/22-01.08.2072	SGD	251'000	170'000		421'000	275'817.38	0.02
						<b>8'079'090.02</b>	<b>0.52</b>
<b>Slovakia</b>							
0.625 SLOVAKIA 0.625%/16-22.05.2026	EUR	1'080'000			1'080'000	970'594.97	0.06
0.750 SLOVAKIA GOVERNMENT BOND 0.75%/19-09.04.2030	EUR	400'000			400'000	327'138.19	0.02
1.000 SLOVAKIA GOVERNMENT BOND 1%/18-12.06.2028	EUR		200'000		200'000	174'043.37	0.01
1.000 SLOVAKIA GOVERNMENT BOND 1%/20-14.05.2032	EUR	700'000		400'000	300'000	236'225.82	0.02
1.000 SLOVAKIA GOVERNMENT BOND 1%/21-13.10.2051	EUR	120'000			120'000	59'310.02	0.00
2.000 SLOVAKIA GOVERNMENT BOND 2%/17-17.10.2047	EUR	300'000			300'000	200'437.75	0.01
3.750 SLOVAKIA GOVERNMENT BOND 3.75%/23-23.02.2035	EUR		200'000		200'000	189'268.81	0.01
4.000 SLOVAKIA GOVERNMENT BOND 4%/23-23.02.2043	EUR		130'000		130'000	124'512.50	0.01
1.000 SLOVAKIA GOVERNMENT BOND S. -237- 1%/20-09.10.2030	EUR	300'000			300'000	246'214.11	0.02
0.375 SLOVAKIA GOVERNMENT BOND S. -242- 0.375%/21-21.04.2036	EUR	300'000			300'000	191'347.08	0.01
4.000 SLOVAKIA GOVERNMENT BOND S. -244- 4%/22-19.10.2032	EUR		100'000		100'000	98'162.99	0.01
1.375 SLOVAKIA REPUBLIC 1.375%/15-21.01.2027	EUR	200'000			200'000	180'286.77	0.01
1.875 SLOVAKIA REPUBLIC 1.875%/17-09.03.2037	EUR		300'000		300'000	229'739.43	0.01
3.875 SLOVAKIA REPUBLIC S. 224 3.875%/13-08.02.2033	EUR		130'000		130'000	126'681.58	0.01
4.350 SLOVAKIA S. 216 4.35%/10-14.10.2025	EUR	300'000			300'000	289'469.10	0.02
3.375 SLOVAKIA S. 223 3.375%/12-15.11.2024	EUR	140'000			140'000	132'997.78	0.01
3.625 SLOVAKIA S. 227 3.625%/14-16.01.2029	EUR	160'000			160'000	155'414.18	0.01
1.625 SLOVAKIA S. -229- 1.625%/16-21.01.2031	EUR	500'000			500'000	424'159.61	0.03
						<b>4'356'004.06</b>	<b>0.28</b>
<b>Slovenia</b>							
2.125 REPUBLIC OF SLOVENIA 2.125%/15-28.07.2025	EUR	1'450'000			1'450'000	1'357'124.47	0.09
0.125 REPUBLIKA SLOVEN 0.125%/21-01.07.2031	EUR		420'000		420'000	324'424.72	0.02
1.000 REPUBLIKA SLOVENIJA 1%/18-06.03.2028	EUR		700'000		700'000	617'536.37	0.04
1.500 SLOVENIA 1.5%/15-25.03.2035	EUR	430'000			430'000	341'446.27	0.02
1.750 SLOVENIA 1.75%/16-03.11.2040	EUR	1'004'000		500'000	504'000	380'761.00	0.02
2.250 SLOVENIA 2.25%/16-03.03.2016	EUR	880'000		500'000	380'000	340'893.69	0.02
						<b>3'362'186.52</b>	<b>0.21</b>
<b>South Korea</b>							
3.750 KOREA 3.75%/13-10.12.2033	KRW	2'000'000'000			2'000'000'000	1'349'799.94	0.09
3.000 KOREA n 0300-2303(13-2) 3%/13-10.03.2023	KRW	2'100'000'000		2'100'000'000			
1.500 KOREA N. -01500-2612- (16-8) 1.5%/16-10.12.2026	KRW	3'500'000'000			3'500'000'000	2'196'093.14	0.14
1.500 KOREA N. -01500-3609-(16-6)- 1.5%/16-10.09.2036	KRW	1'500'000'000			1'500'000'000	793'323.98	0.05
1.875 KOREA N. -01875-2606- (16-3) 1.875%/16-10.06.2026	KRW	2'500'000'000			2'500'000'000	1'597'299.93	0.10
2.000 KOREA N. -02000-4603- (16-1) 2%/16-10.03.2046	KRW	1'700'000'000			1'700'000'000	877'873.48	0.06
2.250 KOREA N. -02250-2506 (15-2)- 2.25%/15-10.06.2025	KRW	4'200'000'000		1'200'000'000	3'000'000'000	1'953'540.78	0.12
2.625 KOREA N. 02625-3509 (15-6) 2.625%/15-10.09.2035	KRW	2'000'000'000			2'000'000'000	1'218'400.02	0.08
2.750 KOREA N. 02750-4412 2.75%/14-10.12.2044	KRW	3'250'000'000			3'250'000'000	1'933'751.89	0.12
3.000 KOREA N. 03000-2409 (14-5) 3%/14-10.09.2024	KRW	1'900'000'000		1'900'000'000			
3.500 KOREA N. 03500-2403(14-2) 3.5%/14-10.03.2024	KRW	1'000'000'000		800'000'000	200'000'000	134'493.98	0.01
5.500 KOREA N. 0550-2912 5.5%/09-10.12.2029	KRW	1'000'000'000			1'000'000'000	730'380.32	0.05
2.250 KOREA N.02250-2512 (15-8) 2.25%/15-10.12.2025	KRW	2'000'000'000			2'000'000'000	1'295'153.31	0.08
5.250 KOREA N.0525-2703 5.25%/07-10.03.2027	KRW	3'000'000'000			3'000'000'000	2'085'626.96	0.13
2.125 KOREA S. -02125-4703 (17-1)- 2.125%/17-10.03.2047	KRW	1'920'000'000			1'920'000'000	1'008'449.07	0.06
3.000 KOREA S. 0300-4212 3%/12-10.12.2042	KRW	3'150'000'000			3'150'000'000	1'942'071.44	0.12
4.000 KOREA S. 0400-3112 4%/11-10.12.2031	KRW	3'000'000'000			3'000'000'000	2'048'783.03	0.13
4.750 KOREA S. 0475-3012 4.75%/10-10.12.2030	KRW	1'000'000'000			1'000'000'000	709'900.62	0.05
5.500 KOREA S. 0550-2803 5.5%/08-10.03.2028	KRW	450'000'000	1'000'000'000		1'450'000'000	1'030'871.63	0.07
5.750 KOREA S. 2603 5.75%/06-10.03.2026	KRW	500'000'000			500'000'000	345'487.96	0.02
1.125 KOREA TREASURY BOND 1.125%/19-10.09.2039	KRW	500'000'000			500'000'000	238'637.51	0.02

1624 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.125 KOREA TREASURY BOND 1.125%/20-10.09.2025	KRW	500'000'000			500'000'000	319'255.76	0.02
1.125 KOREA TREASURY BOND 1.125%/21-10.06.2024	KRW	400'000'000			400'000'000	263'655.40	0.02
1.375 KOREA TREASURY BOND 1.375%/19-10.12.2029	KRW	1'400'000'000			1'400'000'000	824'835.42	0.05
1.375 KOREA TREASURY BOND 1.375%/20-10.06.2030	KRW	3'000'000'000			3'000'000'000	1'747'554.70	0.11
1.500 KOREA TREASURY BOND 1.5%/20-10.03.2025	KRW	2'500'000'000			2'500'000'000	1'621'025.98	0.10
1.500 KOREA TREASURY BOND 1.5%/20-10.03.2050	KRW	7'300'000'000			7'300'000'000	3'396'838.14	0.22
1.500 KOREA TREASURY BOND 1.5%/20-10.09.2040	KRW	1'700'000'000			1'700'000'000	847'682.24	0.05
1.500 KOREA TREASURY BOND 1.5%/20-10.12.2030	KRW	2'000'000'000			2'000'000'000	1'163'328.21	0.07
1.875 KOREA TREASURY BOND 1.875%/19-10.06.2029	KRW	2'700'000'000			2'700'000'000	1'647'955.96	0.11
1.875 KOREA TREASURY BOND 1.875%/21-10.03.2051	KRW	6'100'000'000			6'100'000'000	2'986'039.15	0.19
1.875 KOREA TREASURY BOND 1.875%/21-10.12.2024	KRW	1'000'000'000			1'000'000'000	656'023.86	0.04
2.000 KOREA TREASURY BOND 2%/19-10.03.2049	KRW	3'500'000'000			3'500'000'000	1'775'863.34	0.11
2.000 KOREA TREASURY BOND 2%/21-10.06.2031	KRW	3'650'000'000		1'500'000'000	2'150'000'000	1'283'664.62	0.08
2.125 KOREA TREASURY BOND 2.125%/17-10.06.2027	KRW	2'000'000'000			2'000'000'000	1'268'793.68	0.08
2.250 KOREA TREASURY BOND 2.25%/17-10.09.2037	KRW	500'000'000			500'000'000	287'742.24	0.02
2.250 KOREA TREASURY BOND 2.25%/18-10.09.2023	KRW	100'000'000		100'000'000			
2.375 KOREA TREASURY BOND 2.375%/17-10.12.2027	KRW	1'300'000'000			1'300'000'000	827'433.77	0.05
2.375 KOREA TREASURY BOND 2.375%/18-10.03.2023	KRW	1'700'000'000		1'700'000'000			
2.375 KOREA TREASURY BOND 2.375%/18-10.09.2038	KRW	3'500'000'000		2'000'000'000	1'500'000'000	869'123.59	0.06
2.375 KOREA TREASURY BOND 2.375%/18-10.12.2028	KRW	1'500'000'000			1'500'000'000	944'307.13	0.06
2.375 KOREA TREASURY BOND 2.375%/21-10.12.2031	KRW	3'000'000'000			3'000'000'000	1'830'782.75	0.12
2.500 KOREA TREASURY BOND 2.5%/22-10.03.2052	KRW	1'200'000'000	600'000'000		1'800'000'000	995'241.03	0.06
2.625 KOREA TREASURY BOND 2.625%/18-10.03.2048	KRW	4'000'000'000			4'000'000'000	2'308'042.62	0.15
2.625 KOREA TREASURY BOND 2.625%/18-10.06.2028	KRW	1'500'000'000			1'500'000'000	958'888.91	0.06
3.125 KOREA TREASURY BOND 3.125%/22-10.06.2025	KRW	3'700'000'000			3'700'000'000	2'435'500.25	0.16
3.125 KOREA TREASURY BOND 3.125%/22-10.09.2052	KRW	2'100'000'000			2'100'000'000	1'317'417.70	0.08
3.250 KOREA TREASURY BOND 3.25%/23-10.03.2028	KRW		1'100'000'000		1'100'000'000	721'764.42	0.05
3.250 KOREA TREASURY BOND 3.25%/23-10.03.2053	KRW		3'000'000'000		3'000'000'000	1'933'746.71	0.12
3.250 KOREA TREASURY BOND 3.25%/23-10.06.2033	KRW		1'300'000'000		1'300'000'000	841'354.33	0.05
3.375 KOREA TREASURY BOND 3.375%/22-10.06.2032	KRW	1'000'000'000			1'000'000'000	654'079.68	0.04
3.625 KOREA TREASURY BOND 3.625%/23-10.09.2053	KRW		700'000'000		700'000'000	483'809.91	0.03
4.250 KOREA TREASURY BOND 4.25%/22-10.12.2032	KRW		1'500'000'000		1'500'000'000	1'045'206.48	0.07
						<b>61'746'896.97</b>	<b>3.94</b>
<b>Spain</b>							
0.500 BONOS Y OBLIG DE -144A- 0.5%/21-31.10.2031	EUR	1'390'000			1'390'000	1'094'354.00	0.07
- BONOS Y OBLIG DEL ESTADO 0%/20-31.01.2026	EUR	1'400'000			1'400'000	1'258'272.05	0.08
- BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2027	EUR	600'000	600'000		1'200'000	1'049'268.68	0.07
- BONOS Y OBLIG DEL ESTADO 0%/21-31.01.2028	EUR	1'200'000	1'190'000		2'390'000	2'033'540.91	0.13
- BONOS Y OBLIG DEL ESTADO 0%/22-31.05.2025	EUR	700'000			700'000	640'208.72	0.04
0.800 BONOS Y OBLIG DEL ESTADO 0.8%/22-30.07.2029	EUR	560'000	1'770'000		2'330'000	1'982'711.70	0.13
0.100 BONOS Y OBLIG DEL ESTADO -144A- 0.1%/21-30.04.2031	EUR	1'000'000	790'000		1'790'000	1'387'238.49	0.09
0.700 BONOS Y OBLIG DEL ESTADO -144A- 0.7%/22-30.04.2032	EUR	1'100'000	720'000		1'820'000	1'436'606.52	0.09
0.800 BONOS Y OBLIG DEL ESTADO -144A- 0.8%/20-30.07.2027	EUR	1'400'000			1'400'000	1'242'089.90	0.08
0.850 BONOS Y OBLIG DEL ESTADO -144A- 0.85%/21-30.07.2037	EUR	500'000	690'000		1'190'000	814'653.08	0.05
1.000 BONOS Y OBLIG DEL ESTADO -144A- 1%/21-30.07.2042	EUR	400'000			400'000	246'682.94	0.02
1.450 BONOS Y OBLIG DEL ESTADO -144A- 1.45%/21-31.10.2071	EUR	450'000			450'000	208'909.51	0.01
1.900 BONOS Y OBLIG DEL ESTADO -144A- 1.9%/22-31.10.2052	EUR	600'000	930'000	200'000	1'330'000	848'102.63	0.05
2.550 BONOS Y OBLIG DEL ESTADO -144A- 2.55%/22-31.10.2032	EUR	1'200'000	820'000		2'020'000	1'838'431.88	0.12
3.150 BONOS Y OBLIG DEL ESTADO -144A- 3.15%/23-30.04.2033	EUR	762'000	590'000		1'352'000	1'283'386.53	0.08
3.450 BONOS Y OBLIG DEL ESTADO -144A- 3.45%/22-30.07.2043	EUR	300'000	640'000		940'000	859'780.52	0.05
3.550 BONOS Y OBLIG DEL ESTADO -144A- 3.55%/23-31.10.2033	EUR		1'940'000		1'940'000	1'895'396.24	0.12
3.900 BONOS Y OBLIG DEL ESTADO -144A- 3.9%/23-30.07.2039	EUR		870'000		870'000	855'253.29	0.05
2.800 BONOS Y OBLIG DEL ESTADO 2.8%/23-31.05.2026	EUR		1'850'000		1'850'000	1'752'516.98	0.11
- SPAIN 0%/20-31.01.2025	EUR	600'000	650'000		1'250'000	1'153'735.59	0.07
0.350 SPAIN 0.35%/18-30.07.2023	EUR	5'000		5'000			
0.500 SPAIN 0.5%/20-30.04.2030	EUR	1'300'000	740'000		2'040'000	1'675'616.71	0.11
1.300 SPAIN 1.3%/16-31.10.2026	EUR	1'000'000	1'200'000		2'200'000	2'006'801.68	0.13
1.500 SPAIN 1.5%/17-30.04.2027	EUR	1'530'000			1'530'000	1'394'341.79	0.09
1.600 SPAIN 1.6%/14-30.04.2025	EUR	2'000'000		500'000	1'500'000	1'401'191.81	0.09
1.950 SPAIN 1.95%/15-30.07.2030	EUR	1'530'000			1'530'000	1'370'081.72	0.09
1.950 SPAIN 1.95%/16-30.04.2026	EUR	2'090'000		500'000	1'590'000	1'480'308.90	0.09
0.250 SPAIN -144A- 0.25%/19-30.07.2024	EUR	1'180'000		1'180'000			
0.600 SPAIN -144A- 0.6%/19-31.10.2029	EUR	1'490'000			1'490'000	1'247'071.38	0.08
1.000 SPAIN -144A- 1%/20-31.10.2050	EUR	1'350'000			1'350'000	694'972.84	0.04
1.200 SPAIN -144A- 1.2%/20-31.10.2040	EUR	1'157'000	620'000		1'777'000	1'179'775.21	0.08
1.250 SPAIN -144A- 1.25%/20-31.10.2030	EUR	1'470'000			1'470'000	1'252'604.30	0.08
1.400 SPAIN -144A- 1.4%/18-30.04.2028	EUR	1'450'000			1'450'000	1'299'728.44	0.08
1.400 SPAIN -144A- 1.4%/18-30.07.2028	EUR	1'590'000	670'000	300'000	1'960'000	1'751'308.61	0.11
1.450 SPAIN -144A- 1.45%/17-31.10.2027	EUR	1'520'000			1'520'000	1'374'481.26	0.09
1.450 SPAIN -144A- 1.45%/19-30.04.2029	EUR	1'370'000		200'000	1'170'000	1'036'850.49	0.07

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
1.850 SPAIN -144A- 1.85%/19-30.07.2035	EUR	1'300'000			1'300'000	1'063'806.13	0.07
2.700 SPAIN -144A- 2.7%/18-31.10.2048	EUR	995'000	230'000		1'225'000	969'409.71	0.06
2.150 SPAIN 2.15%/15-31.10.2025	EUR	2'300'000		900'000	1'400'000	1'313'422.09	0.08
2.350 SPAIN 2.35%/17-30.07.2033	EUR	1'300'000			1'300'000	1'154'050.52	0.07
2.750 SPAIN 2.75%/14-31.10.2024	EUR	1'758'000		1'758'000			
2.900 SPAIN 2.9%/16-31.10.2046	EUR	1'164'000	330'000		1'494'000	1'242'603.48	0.08
3.450 SPAIN 3.45%/16-30.07.2066	EUR	1'100'000		250'000	850'000	734'524.86	0.05
3.800 SPAIN 3.8%/14-30.04.2024	EUR	1'480'000		1'480'000			
4.200 SPAIN 4.2%/05-31.01.2037	EUR	1'370'000			1'370'000	1'407'652.37	0.09
4.650 SPAIN 4.65%/10-30.07.2025	EUR	1'560'000			1'560'000	1'514'396.33	0.10
4.700 SPAIN 4.7%/09-30.07.2041	EUR	1'183'000			1'183'000	1'278'595.59	0.08
4.900 SPAIN 4.9%/07-30.07.2040	EUR	1'130'000			1'130'000	1'241'803.84	0.08
5.150 SPAIN 5.15%/13-31.10.2028	EUR	1'180'000			1'180'000	1'231'736.84	0.08
5.150 SPAIN 5.15%/13-31.10.2044	EUR	1'030'000			1'030'000	1'182'083.31	0.08
5.750 SPAIN 5.75%/01-30.07.2032	EUR	1'255'000			1'255'000	1'428'310.62	0.09
5.900 SPAIN 5.9%/11-30.07.2026	EUR	1'280'000			1'280'000	1'298'712.75	0.08
6.000 SPAIN 6%/98-31.01.2029	EUR	1'550'000			1'550'000	1'682'932.41	0.11
						<b>61'790'316.15</b>	<b>3.94</b>
<b>Sweden</b>							
0.125 KINGDOM OF SWEDEN 0.125%/20-09.09.2030	SEK	4'000'000			4'000'000	292'813.26	0.02
1.000 SWEDEN 1%/15-12.11.2026	SEK	4'600'000	8'000'000		12'600'000	1'023'078.37	0.07
2.500 SWEDEN 2.5%/13-12.05.2025	SEK	17'730'000		6'250'000	11'480'000	968'236.03	0.06
3.500 SWEDEN S. 1053 3.5%/09-30.03.2039	SEK	11'475'000		5'000'000	6'475'000	609'123.19	0.04
2.250 SWEDEN S. 1056 2.25%/11-01.06.2032	SEK	10'715'000			10'715'000	897'158.95	0.06
0.750 SWEDEN S. -1060- 0.75%/16-12.05.2028	SEK	6'000'000			6'000'000	473'822.98	0.03
0.750 SWEDEN S. -1061- -144A- 0.75%/18-12.11.2029	SEK	6'000'000			6'000'000	463'810.19	0.03
0.125 SWEDISH GOVERNMENT S. -1062- -144A- 0.125%/20-12.05.2031	SEK	10'200'000			10'200'000	736'005.92	0.05
0.500 SWEDISH GOVERNMENT S. -1063- 0.5%/20-24.11.2045	SEK	2'450'000			2'450'000	134'421.96	0.01
1.375 SWEDISH GOVERNMENT S. -1064- 1.375%/21-23.06.2071	SEK	1'800'000			1'800'000	91'812.33	0.01
						<b>5'690'283.18</b>	<b>0.36</b>
<b>Thailand</b>							
1.450 MINISTRY OF FINANCE (THAILAND) 1.45%/19-17.12.2024	THB	14'000'000			14'000'000	341'879.96	0.02
1.600 MINISTRY OF FINANCE (THAILAND) 1.6%/19-17.12.2029	THB	20'000'000			20'000'000	473'465.38	0.03
2.125 MINISTRY OF FINANCE (THAILAND) 2.125%/16-17.12.2026	THB	92'000'000			92'000'000	2'259'331.60	0.14
2.400 MINISTRY OF FINANCE (THAILAND) 2.4%/18-17.12.2023	THB	15'000'000		15'000'000			
2.875 MINISTRY OF FINANCE (THAILAND) 2.875%/16-17.06.2046	THB	28'400'000			28'400'000	673'503.38	0.04
2.875 MINISTRY OF FINANCE (THAILAND) 2.875%/18-17.12.2028	THB	25'000'000			25'000'000	632'238.93	0.04
3.300 MINISTRY OF FINANCE (THAILAND) 3.3%/18-17.06.2038	THB	26'000'000			26'000'000	675'057.17	0.04
3.400 MINISTRY OF FINANCE (THAILAND) 3.4%/15-17.06.2036	THB	15'000'000			15'000'000	393'930.31	0.03
3.580 MINISTRY OF FINANCE (THAILAND) 3.58%/12-17.12.2027	THB	25'000'000			25'000'000	644'339.87	0.04
3.600 MINISTRY OF FINANCE (THAILAND) 3.6%/17-17.06.2067	THB	31'950'000			31'950'000	782'880.34	0.05
3.625 MINISTRY OF FINANCE (THAILAND) 3.625%/10-16.06.2023	THB	18'000'000		18'000'000			
3.650 MINISTRY OF FINANCE (THAILAND) 3.65%/10-20.06.2031	THB	26'400'000			26'400'000	702'922.59	0.04
3.775 MINISTRY OF FINANCE (THAILAND) 3.775%/12-25.06.2032	THB	18'500'000			18'500'000	498'971.17	0.03
3.800 MINISTRY OF FINANCE (THAILAND) 3.8%/10-14.06.2041	THB	15'000'000			15'000'000	404'242.58	0.03
3.850 MINISTRY OF FINANCE (THAILAND) 3.85%/10-12.12.2025	THB	32'000'000			32'000'000	809'916.13	0.05
4.000 MINISTRY OF FINANCE (THAILAND) 4%/15-17.06.2066	THB	17'500'000			17'500'000	468'570.08	0.03
4.260 MINISTRY OF FINANCE (THAILAND) 4.26%/12-12.12.2037	THB	36'346'000			36'346'000	1'013'935.05	0.06
4.675 MINISTRY OF FINANCE (THAILAND) 4.675%/13-29.06.2044	THB	40'000'000			40'000'000	1'231'270.21	0.08
4.850 MINISTRY OF FINANCE (THAILAND) 4.85%/11-17.06.2061	THB	30'000'000			30'000'000	940'696.58	0.06
4.875 MINISTRY OF FINANCE (THAILAND) 4.875%/09-22.06.2029	THB	10'000'000			10'000'000	277'450.31	0.02
5.670 MINISTRY OF FINANCE (THAILAND) 5.67%/07-13.03.2028	THB	15'000'000			15'000'000	417'157.20	0.03
0.750 THAILAND GOVERNMENT BOND 0.75%/20-17.06.2024	THB	50'000'000			50'000'000	1'223'629.88	0.08
1.000 THAILAND GOVERNMENT BOND 1%/21-17.06.2027	THB	15'000'000			15'000'000	354'825.91	0.02
1.585 THAILAND GOVERNMENT BOND 1.585%/20-17.12.2035	THB	15'000'000			15'000'000	330'028.30	0.02
1.875 THAILAND GOVERNMENT BOND 1.875%/19-17.06.2049	THB	2'000'000			2'000'000	37'585.34	0.00
2.000 THAILAND GOVERNMENT BOND 2%/20-17.06.2042	THB	10'000'000			10'000'000	213'159.14	0.01
						<b>15'800'987.41</b>	<b>1.01</b>
<b>United Kingdom</b>							
0.250 UK TSY 0 1/4% 2031 0.25%/20-31.07.2031	GBP	3'300'000		450'000	2'850'000	2'419'014.90	0.15
0.125 UK TSY 0 1/8% 2024 0.125%/20-31.01.2024	GBP	700'000		700'000			
0.375 UK TSY 0 3/8% 2026 0.375%/21-22.10.2026	GBP	2'700'000		400'000	2'300'000	2'318'763.80	0.15
0.625 UK TSY GILT 0 5/8% 2035 0.625%/20-31.07.2035	GBP	2'900'000		450'000	2'450'000	1'855'240.05	0.12
0.875 UK TSY GILT 0 7/8% 2046 0.875%/21-31.01.2046	GBP	1'400'000			1'400'000	774'877.56	0.05
1.750 UNITED KINGDOM (reg. -S-) 1.75%/17-22.07.2057	GBP	2'170'000			2'170'000	1'289'814.59	0.08
3.500 UNITED KINGDOM (reg. -S-) 3.5%/13-22.07.2068	GBP	1'695'000		700'000	995'000	915'385.76	0.06
0.500 UNITED KINGDOM 0 1/2% 2061 0.5%/20-22.10.2061	GBP	1'880'000			1'880'000	628'170.39	0.04
0.125 UNITED KINGDOM 0 1/8% 2026 0.125%/20-30.01.2026	GBP	2'380'000			2'380'000	2'450'341.53	0.16
0.125 UNITED KINGDOM 0 1/8% 2028 0.125%/20-31.01.2028	GBP	2'060'000			2'060'000	1'969'788.77	0.13
0.375 UNITED KINGDOM 0 3/8% 2030 0.375%/20-22.10.2030	GBP	2'900'000			2'900'000	2'558'423.44	0.16

1626 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.625 UNITED KINGDOM 0 5/8% 2025 0.625%/19-07.06.2025	GBP	3'400'000		310'000	3'090'000	3'276'250.64	0.21
0.625 UNITED KINGDOM 0 5/8% 2050 0.625%/20-22.10.2050	GBP	2'600'000		1'000'000	1'600'000	719'013.45	0.05
0.875 UNITED KINGDOM 0 7/8% 2029 0.875%/19-22.10.2029	GBP	3'030'000		1'690'000	1'340'000	1'260'661.86	0.08
1.250 UNITED KINGDOM 1 1/4% 2041 1.25%/20-22.10.2041	GBP	2'800'000		450'000	2'350'000	1'602'778.91	0.10
1.625 UNITED KINGDOM 1 5/8% 2028 1.625%/18-22.10.2028	GBP	2'800'000		870'000	1'930'000	1'935'491.05	0.12
1.625 UNITED KINGDOM 1 5/8% 2054 1.625%/19-22.10.2054	GBP	1'600'000			1'600'000	936'580.03	0.06
1.625 UNITED KINGDOM 1 5/8% 2071 1.625%/18-22.10.2071	GBP	1'694'457		930'000	764'457	395'969.15	0.03
1.000 UNITED KINGDOM 1% 2024 1%/18-22.04.2024	GBP	2'230'000		2'230'000			
1.250 UNITED KINGDOM 1.25%/17-22.07.2027	GBP	2'870'000			1'320'000	1'338'281.94	0.09
1.500 UNITED KINGDOM 1.5%/16-22.07.2026	GBP	3'050'000		1'800'000	1'250'000	1'307'898.41	0.08
1.500 UNITED KINGDOM 1.5%/16-22.07.2047	GBP	1'850'000			1'850'000	1'165'263.04	0.07
1.750 UNITED KINGDOM 1.75% 2049 1.75%/18-22.01.2049	GBP	2'500'000		1'000'000	1'500'000	982'767.93	0.06
1.750 UNITED KINGDOM 1.75%/16-07.09.2037	GBP	2'355'000		730'000	1'625'000	1'340'202.89	0.09
2.000 UNITED KINGDOM 2%/15-07.09.2025	GBP	3'000'000		1'200'000	1'800'000	1'931'191.36	0.12
2.500 UNITED KINGDOM 2.5%/15-22.07.2065	GBP	1'485'000		500'000	985'000	701'952.59	0.04
2.750 UNITED KINGDOM 2.75%/14-07.09.2024	GBP	2'956'587		2'956'587			
3.250 UNITED KINGDOM 3.25%/12-22.01.2044	GBP	1'920'000			1'920'000	1'782'497.52	0.11
3.500 UNITED KINGDOM 3.5%/14-22.01.2045	GBP	2'400'000		1'200'000	1'200'000	1'150'189.84	0.07
3.750 UNITED KINGDOM 3.75%/11-22.07.2052	GBP	2'020'000		1'000'000	1'020'000	994'566.96	0.06
4.000 UNITED KINGDOM 4%/09-22.01.2060	GBP	1'770'000		800'000	970'000	989'636.16	0.06
4.250 UNITED KINGDOM 4.25%/00-07.06.2032	GBP	2'835'000		1'000'000	1'835'000	2'081'566.55	0.13
4.250 UNITED KINGDOM 4.25%/03-07.03.2036	GBP	2'085'000			2'085'000	2'330'044.57	0.15
4.250 UNITED KINGDOM 4.25%/05-07.12.2055	GBP	1'935'000		1'000'000	935'000	993'315.32	0.06
4.250 UNITED KINGDOM 4.25%/06-07.12.2027	GBP	2'755'000		450'000	2'305'000	2'579'623.10	0.16
4.250 UNITED KINGDOM 4.25%/06-07.12.2046	GBP	2'020'000		950'000	1'070'000	1'141'633.57	0.07
4.250 UNITED KINGDOM 4.25%/08-07.12.2049	GBP	1'285'000			1'285'000	1'366'074.93	0.09
4.250 UNITED KINGDOM 4.25%/09-07.09.2039	GBP	1'530'000		500'000	1'030'000	1'128'383.08	0.07
4.250 UNITED KINGDOM 4.25%/10-07.12.2040	GBP	1'660'000		580'000	1'080'000	1'177'035.89	0.08
4.500 UNITED KINGDOM 4.5%/07-07.12.2042	GBP	2'280'000		1'280'000	1'000'000	1'116'290.88	0.07
4.500 UNITED KINGDOM 4.5%/09-07.09.2034	GBP	2'505'000		1'000'000	1'505'000	1'727'341.04	0.11
4.750 UNITED KINGDOM 4.75%/04-07.12.2038	GBP	2'180'000		810'000	1'370'000	1'589'716.67	0.10
4.750 UNITED KINGDOM 4.75%/07-07.12.2030	GBP	2'980'000		1'320'000	1'660'000	1'933'178.25	0.12
5.000 UNITED KINGDOM 5%/01-07.03.2025	GBP	3'080'000		1'900'000	1'180'000	1'317'656.98	0.08
6.000 UNITED KINGDOM 6%/98-07.12.2028	GBP	1'440'000			1'440'000	1'738'934.35	0.11
0.250 UNITED KINGDOM GILT 0.25%/21-31.01.2025	GBP	2'700'000		2'700'000			
0.500 UNITED KINGDOM GILT 0.5%/21-31.01.2029	GBP	1'690'000			1'690'000	1'588'169.75	0.10
0.875 UNITED KINGDOM GILT 0.875%/21-31.07.2033	GBP	1'300'000			1'300'000	1'087'757.35	0.07
1.000 UNITED KINGDOM GILT 1%/21-31.01.2032	GBP	2'650'000			2'650'000	2'351'949.34	0.15
1.125 UNITED KINGDOM GILT 1.125%/21-31.01.2039	GBP	1'200'000			1'200'000	862'856.24	0.06
1.125 UNITED KINGDOM GILT 1.125%/22-22.10.2073	GBP	860'000			860'000	352'990.69	0.02
1.250 UNITED KINGDOM GILT 1.25%/21-31.07.2051	GBP	2'170'000			2'170'000	1'185'059.30	0.08
3.250 UNITED KINGDOM GILT 3.25%/23-31.01.2033	GBP		1'350'000		1'350'000	1'413'522.73	0.09
3.500 UNITED KINGDOM GILT 3.5%/23-22.10.2025	GBP		1'100'000		1'100'000	1'204'505.70	0.08
3.750 UNITED KINGDOM GILT 3.75%/22-29.01.2038	GBP	500'000	350'000		850'000	888'092.78	0.06
3.750 UNITED KINGDOM GILT 3.75%/23-22.10.2053	GBP		800'000		800'000	776'229.78	0.05
4.000 UNITED KINGDOM GILT 4%/23-22.10.2063	GBP		500'000		500'000	508'762.83	0.03
4.125 UNITED KINGDOM GILT 4.125%/22-29.01.2027	GBP	700'000	1'050'000		1'750'000	1'941'443.25	0.12
4.500 UNITED KINGDOM GILT 4.5%/23-07.06.2028	GBP		320'000		320'000	361'372.65	0.02
1.500 UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 1.5%/21-31.07.2053	GBP	850'000			850'000	485'070.10	0.03
						<b>78'219'592.19</b>	<b>4.99</b>
<b>United States</b>							
0.625 UNITED STATES OF AMERICA 0.625%/20-15.05.2030	USD	3'150'000			3'150'000	2'227'033.79	0.14
1.250 UNITED STATES OF AMERICA 1.25%/19-31.08.2024	USD	2'300'000		2'300'000			
1.250 UNITED STATES OF AMERICA 1.25%/20-15.05.2050	USD	2'760'000		500'000	2'260'000	1'010'893.26	0.06
1.375 UNITED STATES OF AMERICA 1.375%/16-30.06.2023	USD	230'000		230'000			
1.500 UNITED STATES OF AMERICA 1.5%/16-15.08.2026	USD	6'600'000		500'000	6'100'000	4'997'525.58	0.32
1.500 UNITED STATES OF AMERICA 1.5%/20-15.02.2030	USD	1'800'000			1'800'000	1'356'175.31	0.09
1.625 UNITED STATES OF AMERICA 1.625%/16-15.05.2026	USD	1'990'000			1'990'000	1'644'714.79	0.10
1.750 UNITED STATES OF AMERICA 1.75%/19-15.11.2029	USD	2'080'000		500'000	1'580'000	1'220'094.12	0.08
1.750 UNITED STATES OF AMERICA 1.75%/19-31.07.2024	USD	2'500'000		2'500'000			
1.750 UNITED STATES OF AMERICA 1.75%/19-31.12.2024	USD	1'000'000			1'000'000	856'483.98	0.05
1.875 UNITED STATES OF AMERICA 1.875%/17-31.08.2024	USD	300'000		300'000			
1.875 UNITED STATES OF AMERICA 1.875%/19-31.07.2026	USD		880'000		880'000	728'400.76	0.05
2.000 UNITED STATES OF AMERICA 2%/17-30.04.2024	USD	1'200'000		1'200'000			
2.000 UNITED STATES OF AMERICA 2%/17-30.06.2024	USD	1'800'000			1'800'000		
2.000 UNITED STATES OF AMERICA 2%/17-31.05.2024	USD	1'000'000			1'000'000		
2.000 UNITED STATES OF AMERICA 2%/20-15.02.2050	USD	2'000'000			2'000'000	987'164.86	0.06
2.125 UNITED STATES OF AMERICA 2.125%/17-31.07.2024	USD	2'090'000		2'090'000			
2.250 UNITED STATES OF AMERICA 2.25%/16-15.08.2046	USD	1'160'000			1'160'000	693'789.17	0.04

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.250 UNITED STATES OF AMERICA 2.25%/17-15.08.2027	USD	3'000'000		500'000	2'500'000	2'052'293.86	0.13
2.250 UNITED STATES OF AMERICA 2.25%/17-15.11.2027	USD	3'200'000		2'000'000	1'200'000	981'138.53	0.06
2.250 UNITED STATES OF AMERICA 2.25%/17-31.01.2024	USD	800'000		800'000			
2.375 UNITED STATES OF AMERICA 2.375%/17-15.05.2027	USD	2'000'000			2'000'000	1'655'593.86	0.11
2.375 UNITED STATES OF AMERICA 2.375%/19-15.11.2049	USD	1'780'000		1'070'000	710'000	425'330.64	0.03
2.500 UNITED STATES OF AMERICA 2.5%/15-15.02.2045	USD	1'590'000		400'000	1'190'000	759'541.00	0.05
2.500 UNITED STATES OF AMERICA 2.5%/16-15.02.2046	USD	1'020'000		900'000	120'000	75'832.89	0.00
2.500 UNITED STATES OF AMERICA 2.5%/16-15.05.2046	USD	1'000'000			1'000'000	630'289.66	0.04
2.750 UNITED STATES OF AMERICA 2.75%/12-15.08.2042	USD	660'000			660'000	452'041.93	0.03
2.750 UNITED STATES OF AMERICA 2.75%/12-15.11.2042	USD	960'000			960'000	655'138.01	0.04
2.750 UNITED STATES OF AMERICA 2.75%/17-15.08.2047	USD	1'000'000			1'000'000	654'642.70	0.04
2.750 UNITED STATES OF AMERICA 2.75%/17-15.11.2047	USD	930'000			930'000	607'666.10	0.04
2.750 UNITED STATES OF AMERICA 2.75%/18-15.02.2028	USD	2'400'000			2'400'000	1'992'326.22	0.13
2.875 UNITED STATES OF AMERICA 2.875%/13-15.05.2043	USD	1'360'000			1'360'000	942'520.38	0.06
2.875 UNITED STATES OF AMERICA 2.875%/15-15.08.2045	USD	860'000			860'000	584'764.61	0.04
2.875 UNITED STATES OF AMERICA 2.875%/16-15.11.2046	USD	610'000			610'000	410'998.11	0.03
2.875 UNITED STATES OF AMERICA 2.875%/18-15.08.2028	USD	2'600'000			2'600'000	2'157'816.80	0.14
2.875 UNITED STATES OF AMERICA 2.875%/19-15.05.2049	USD	1'922'000		210'000	1'712'000	1'139'827.87	0.07
3.125 UNITED STATES OF AMERICA 2041 3.125%/11-15.11.2041	USD	550'000			550'000	403'111.58	0.03
3.000 UNITED STATES OF AMERICA 3%/12-15.05.2042	USD	520'000			520'000	371'035.74	0.02
3.000 UNITED STATES OF AMERICA 3%/14-15.11.2044	USD	730'000			730'000	509'929.23	0.03
3.000 UNITED STATES OF AMERICA 3%/15-15.05.2045	USD	760'000		690'000	70'000	48'752.86	0.00
3.000 UNITED STATES OF AMERICA 3%/15-15.11.2045	USD	590'000			590'000	409'374.58	0.03
3.000 UNITED STATES OF AMERICA 3%/17-15.02.2047	USD	1'470'000		400'000	1'070'000	736'241.89	0.05
3.000 UNITED STATES OF AMERICA 3%/17-15.05.2047	USD	430'000			430'000	295'458.77	0.02
3.000 UNITED STATES OF AMERICA 3%/18-15.02.2048	USD	1'665'000		290'000	1'375'000	940'997.28	0.06
3.000 UNITED STATES OF AMERICA 3%/18-15.08.2048	USD	1'960'000		340'000	1'620'000	1'108'882.75	0.07
3.125 UNITED STATES OF AMERICA 3.125%/12-15.02.2042	USD	900'000			900'000	657'160.56	0.04
3.125 UNITED STATES OF AMERICA 3.125%/13-15.02.2043	USD	800'000			800'000	578'198.92	0.04
3.125 UNITED STATES OF AMERICA 3.125%/14-15.08.2044	USD	1'210'000			1'210'000	864'536.99	0.06
3.125 UNITED STATES OF AMERICA 3.125%/18-15.05.2048	USD	1'200'000			1'200'000	839'725.79	0.05
3.375 UNITED STATES OF AMERICA 3.375%/14-15.05.2044	USD	870'000			870'000	647'704.14	0.04
3.375 UNITED STATES OF AMERICA 3.375%/18-15.11.2048	USD	1'990'000		960'000	1'030'000	753'359.18	0.05
3.500 UNITED STATES OF AMERICA 3.5%/09-15.02.2039	USD	340'000			340'000	272'211.94	0.02
3.625 UNITED STATES OF AMERICA 3.625%/13-15.08.2043	USD	930'000			930'000	721'931.38	0.05
3.625 UNITED STATES OF AMERICA 3.625%/14-15.02.2044	USD	920'000			920'000	712'143.38	0.05
3.750 UNITED STATES OF AMERICA 3.75%/11-15.08.2041	USD	600'000			600'000	481'859.95	0.03
3.750 UNITED STATES OF AMERICA 3.75%/13-15.11.2043	USD	430'000			430'000	339'535.01	0.02
3.875 UNITED STATES OF AMERICA 3.875%/10-15.08.2040	USD	720'000		720'000			
4.250 UNITED STATES OF AMERICA 4.25%/09-15.05.2039	USD	710'000		250'000	460'000	400'564.84	0.03
4.250 UNITED STATES OF AMERICA 4.25%/10-15.11.2040	USD	530'000			530'000	456'051.24	0.03
4.375 UNITED STATES OF AMERICA 4.375%/09-15.11.2039	USD	500'000			500'000	440'074.55	0.03
4.375 UNITED STATES OF AMERICA 4.375%/10-15.05.2040	USD	510'000			510'000	447'262.13	0.03
4.375 UNITED STATES OF AMERICA 4.375%/11-15.05.2041	USD	500'000			500'000	435'396.56	0.03
4.500 UNITED STATES OF AMERICA 4.5%/06-15.02.2036	USD	500'000			500'000	455'415.58	0.03
4.500 UNITED STATES OF AMERICA 4.5%/09-15.08.2039	USD	500'000			500'000	447'160.31	0.03
4.625 UNITED STATES OF AMERICA 4.625%/10-15.02.2040	USD	580'000			580'000	524'451.63	0.03
4.750 UNITED STATES OF AMERICA 4.75%/11-15.02.2041	USD	515'000			515'000	470'211.77	0.03
5.250 UNITED STATES OF AMERICA 5.25%/98-15.11.2028	USD	300'000			300'000	274'549.55	0.02
5.375 UNITED STATES OF AMERICA 5.375%/01-15.02.2031	USD	500'000			500'000	470'756.62	0.03
6.000 UNITED STATES OF AMERICA 6%/96-15.02.2026	USD	450'000			450'000	405'787.67	0.03
6.250 UNITED STATES OF AMERICA 6.25%/00-15.05.2030	USD	240'000			240'000	233'425.94	0.01
6.500 UNITED STATES OF AMERICA 6.5%/96-15.11.2026	USD	300'000			300'000	277'253.16	0.02
2.750 UNITED STATES OF AMERICA B-2024 2.75%/14-15.02.2024	USD	370'000		370'000			
2.000 UNITED STATES OF AMERICA -B-2025 2%/15-15.02.2025	USD	6'960'000			6'960'000	5'951'313.01	0.38
2.500 UNITED STATES OF AMERICA C-2024 2.5%/14-15.05.2024	USD	4'260'000		4'260'000			
2.125 UNITED STATES OF AMERICA C-2025- 2.125%/15-15.05.2025	USD	7'000'000		4'000'000	3'000'000	2'555'417.99	0.16
2.000 UNITED STATES OF AMERICA -E-2025- 2%/15-15.08.2025	USD	3'630'000			3'630'000	3'070'205.10	0.20
2.250 UNITED STATES OF AMERICA F 2024 2.25%/14-15.11.2024	USD	5'900'000		5'900'000			
2.250 UNITED STATES OF AMERICA -F-2025- 2.25%/15-15.11.2025	USD	2'505'000			2'505'000	2'116'541.15	0.13
2.125 UNITED STATES OF AMERICA -J-2024- 2.125%/17-31.03.2024	USD	1'700'000		1'700'000			
2.250 UNITED STATES OF AMERICA S. -2049- 2.25%/19-15.08.2049	USD	1'870'000		200'000	1'670'000	974'231.61	0.06
3.000 UNITED STATES OF AMERICA S. -2049- 3%/19-15.02.2049	USD	1'924'000		180'000	1'744'000	1'190'167.39	0.08
1.375 UNITED STATES OF AMERICA S. -2050- 1.375%/20-15.08.2050	USD	2'600'000		1'000'000	1'600'000	739'671.95	0.05
2.750 UNITED STATES OF AMERICA S. -AB-2023- 2.75%/18-31.07.2023	USD	2'000'000		2'000'000			
1.500 UNITED STATES OF AMERICA S. -AD-2024- 1.5%/19-30.09.2024	USD	2'650'000		2'650'000			
1.625 UNITED STATES OF AMERICA S. B-2026 1.625%/16-15.02.2026	USD	7'430'000			7'430'000	6'176'599.25	0.39
2.250 UNITED STATES OF AMERICA S. -B-2027- 2.25%/17-15.02.2027	USD	3'330'000		500'000	2'830'000	2'343'054.70	0.15
2.625 UNITED STATES OF AMERICA S. -B-2029- 2.625%/19-15.02.2029	USD	1'990'000			1'990'000	1'623'632.22	0.10
2.875 UNITED STATES OF AMERICA S. -C-2028- 2.875%/18-15.05.2028	USD	2'500'000			2'500'000	2'080'155.38	0.13
2.375 UNITED STATES OF AMERICA S. -C-2029- 2.375%/19-15.05.2029	USD	2'100'000		400'000	1'700'000	1'365'737.67	0.09

1628 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
2.375 UNITED STATES OF AMERICA S. E-2021 2.375%/14-15.08.2024	USD	4'260'000		4'260'000			
1.625 UNITED STATES OF AMERICA S. -E-2029- 1.625%/19-15.08.2029	USD	3'400'000		2'500'000	900'000	693'380.54	0.04
2.000 UNITED STATES OF AMERICA S. F-2026 2%/16-15.11.2026	USD	5'700'000		4'040'000	1'660'000	1'370'488.58	0.09
3.125 UNITED STATES OF AMERICA S. -F-2028- 3.125%/18-15.11.2028	USD	2'400'000			2'400'000	2'009'332.06	0.13
2.625 UNITED STATES OF AMERICA S. -G-2026- 2.625%/19-31.01.2026	USD		900'000		900'000	763'282.01	0.05
2.250 UNITED STATES OF AMERICA S. -J-2026- 2.25%/19-31.03.2026	USD	400'000			400'000	335'934.34	0.02
2.375 UNITED STATES OF AMERICA S. -K-2026- 2.375%/19-30.04.2026	USD	500'000			500'000	420'399.49	0.03
1.250 UNITED STATES OF AMERICA S. -N-2023- 1.25%/16-31.07.2023	USD	1'155'000		1'155'000			
2.875 UNITED STATES OF AMERICA S. -N-2025- 2.875%/18-31.07.2025	USD	500'000			500'000	428'465.57	0.03
0.375 UNITED STATES OF AMERICA S. -N-2027- 0.375%/20-31.07.2027	USD	3'000'000		500'000	2'500'000	1'924'165.22	0.12
1.625 UNITED STATES OF AMERICA S. -Q-2026- 1.625%/19-30.09.2026	USD		660'000		660'000	541'260.73	0.03
3.000 UNITED STATES OF AMERICA S. -R-2025- 3%/18-31.10.2025	USD		710'000		710'000	607'712.88	0.04
2.875 UNITED STATES OF AMERICA S. -S-2025- 2.875%/18-30.11.2025	USD	950'000			950'000	810'849.56	0.05
2.625 UNITED STATES OF AMERICA S. -T-2025- 2.625%/18-31.12.2025	USD	900'000			900'000	764'117.86	0.05
1.750 UNITED STATES OF AMERICA S. -T-2026- 1.75%/19-31.12.2026	USD	2'000'000		500'000	1'500'000	1'227'351.87	0.08
2.375 UNITED STATES OF AMERICA S. -V-2024- 2.375%/19-29.02.2024	USD	300'000		300'000			
2.250 UNITED STATES OF AMERICA S. -Y-2024- 2.25%/19-30.04.2024	USD	2'000'000		2'000'000			
4.375 US 4.375%/08-15.02.2038	USD	290'000			290'000	258'235.77	0.02
4.500 US 4.5%/08-15.05.2038	USD	330'000			330'000	297'032.78	0.02
5.000 US 5%/07-15.05.2037	USD	280'000			280'000	265'973.71	0.02
5.250 US 5.25%/99-15.02.2029	USD	890'000		500'000	390'000	356'968.08	0.02
5.500 US 5.5%/98-15.08.2028	USD	400'000			400'000	369'230.59	0.02
6.125 US 6.125%/97-15.11.2027	USD	470'000			470'000	438'081.59	0.03
6.125 US 6.125%/99-15.08.2029	USD	380'000			380'000	363'500.06	0.02
6.250 US 6.25%/93-15.08.2023	USD	770'000		770'000			
6.750 US 6.75%/96-15.08.2026	USD	300'000			300'000	277'108.68	0.02
6.875 US 6.875%/95-15.08.2025	USD	500'000			500'000	453'042.19	0.03
1.625 US S. K-2023 1.625%/16-30.04.2023	USD	340'000		340'000			
1.125 US TREASURY N/B 1.125%/20-15.05.2040	USD	1'130'000			1'130'000	613'967.62	0.04
1.125 US TREASURY N/B 1.125%/20-15.08.2040	USD	1'800'000			1'800'000	968'342.85	0.06
1.125 US TREASURY N/B 1.125%/20-28.02.2025	USD	1'333'000			1'333'000	1'129'313.34	0.07
1.375 US TREASURY N/B 1.375%/20-15.11.2040	USD	2'000'000			2'000'000	1'118'038.37	0.07
1.750 US TREASURY N/B 1.75%/21-15.08.2041	USD	2'400'000			2'400'000	1'407'688.18	0.09
1.875 US TREASURY N/B 1.875%/21-15.02.2041	USD	3'100'000		1'560'000	1'540'000	934'413.70	0.06
1.875 US TREASURY N/B 1.875%/22-28.02.2027	USD	2'500'000		500'000	2'000'000	1'636'331.57	0.10
2.000 US TREASURY N/B 2%/21-15.08.2051	USD	3'180'000		400'000	2'780'000	1'508'556.54	0.10
2.000 US TREASURY N/B 2%/21-15.11.2041	USD	2'000'000			2'000'000	1'219'027.80	0.08
2.250 US TREASURY N/B 2.25%/21-15.05.2041	USD	2'215'000			2'215'000	1'424'129.23	0.09
2.375 US TREASURY N/B 2.375%/21-15.05.2051	USD	3'208'400		1'400'000	1'808'400	1'075'124.24	0.07
2.375 US TREASURY N/B 2.375%/22-15.02.2042	USD	2'300'000		650'000	1'650'000	1'068'128.39	0.07
2.500 US TREASURY N/B 2.5%/18-31.01.2025	USD	1'700'000		1'700'000			
2.625 US TREASURY N/B 2.625%/22-15.04.2025	USD		1'000'000		1'000'000	857'963.05	0.05
3.000 US TREASURY N/B 3%/22-15.08.2052	USD	2'557'000		400'000	2'157'000	1'469'342.23	0.09
3.125 US TREASURY N/B 3.125%/22-31.08.2029	USD	1'500'000			1'500'000	1'246'648.56	0.08
3.250 US TREASURY N/B 3.25%/22-15.05.2042	USD	1'500'000			1'500'000	1'111'158.98	0.07
3.375 US TREASURY N/B 3.375%/22-15.08.2042	USD	1'800'000		540'000	1'260'000	948'802.64	0.06
3.375 US TREASURY N/B 3.375%/23-15.05.2033	USD		3'490'000		3'490'000	2'867'643.21	0.18
3.500 US TREASURY N/B 3.5%/23-15.02.2033	USD	1'400'000	2'200'000		3'600'000	2'990'718.23	0.19
3.500 US TREASURY N/B 3.5%/23-30.04.2028	USD		1'580'000		1'580'000	1'348'244.75	0.09
3.500 US TREASURY N/B 3.5%/23-31.01.2028	USD		800'000		800'000	683'315.99	0.04
3.625 US TREASURY N/B 3.625%/23-15.02.2053	USD	800'000	1'318'000		2'118'000	1'631'318.42	0.10
3.625 US TREASURY N/B 3.625%/23-15.05.2053	USD		1'870'000		1'870'000	1'441'591.18	0.09
3.750 US TREASURY N/B 3.75%/23-31.05.2030	USD		1'260'000		1'260'000	1'077'349.53	0.07
3.875 US TREASURY N/B 3.875%/22-30.11.2027	USD	1'000'000			1'000'000	865'977.54	0.06
3.875 US TREASURY N/B 3.875%/22-30.11.2029	USD		1'300'000		1'300'000	1'121'567.50	0.07
3.875 US TREASURY N/B 3.875%/23-15.01.2026	USD		800'000		800'000	694'433.08	0.04
3.875 US TREASURY N/B 3.875%/23-15.05.2043	USD		1'000'000		1'000'000	805'301.32	0.05
3.875 US TREASURY N/B 3.875%/23-31.12.2027	USD	1'700'000			1'700'000	1'472'044.88	0.09
3.875 US TREASURY N/B 3.875%/23-31.12.2029	USD	1'500'000			1'500'000	1'293'703.59	0.08
4.000 US TREASURY N/B 4%/22-15.11.2042	USD	1'000'000			1'000'000	822'224.62	0.05
4.000 US TREASURY N/B 4%/22-15.11.2052	USD	1'700'000	400'000		2'100'000	1'732'161.46	0.11
4.000 US TREASURY N/B 4%/22-15.12.2025	USD		1'500'000		1'500'000	1'304'745.00	0.08
4.000 US TREASURY N/B 4%/23-28.02.2030	USD	1'000'000			1'000'000	867'559.80	0.06
4.000 US TREASURY N/B 4%/23-29.02.2028	USD	1'000'000			1'000'000	869'761.21	0.06
4.000 US TREASURY N/B 4%/23-30.06.2028	USD		1'600'000		1'600'000	1'391'948.14	0.09
4.125 US TREASURY N/B 4.125%/22-15.11.2032	USD	3'600'000			3'600'000	3'136'836.47	0.20
4.125 US TREASURY N/B 4.125%/22-31.10.2027	USD		1'600'000		1'600'000	1'397'451.65	0.09
4.125 US TREASURY N/B 4.125%/23-15.08.2053	USD		2'050'000		2'050'000	1'729'561.05	0.11
4.250 US TREASURY N/B 4.25%/23-31.12.2024	USD	2'000'000		2'000'000			
4.500 US TREASURY N/B 4.5%/22-15.11.2025	USD		1'300'000		1'300'000	1'140'258.80	0.07
4.500 US TREASURY N/B 4.5%/23-15.07.2026	USD		1'400'000		1'400'000	1'231'823.47	0.08

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.750 US TREASURY N/B 4.75%/23-15.11.2043	USD		940'000		940'000	852'042.65	0.05
4.750 US TREASURY N/B 4.75%/23-15.11.2053	USD		600'000		600'000	562'513.91	0.04
3.875 US TREASURY N/B S. -2043- 3.875%/23-15.02.2043	USD		1'000'000		1'000'000	806'539.61	0.05
4.375 US TREASURY N/B S. -2043- 4.375%/23-15.08.2043	USD		300'000		300'000	258'720.08	0.02
1.875 US TREASURY N/B S. -2051- 1.875%/21-15.11.2051	USD	2'520'000			2'520'000	1'323'088.20	0.08
2.250 US TREASURY N/B S. -2052- 2.25%/22-15.02.2052	USD	2'700'000		950'000	1'750'000	1'008'621.68	0.06
2.875 US TREASURY N/B S. -2052- 2.875%/22-15.05.2052	USD	2'200'000			2'200'000	1'459'586.29	0.09
4.250 US TREASURY N/B S. -2054- 4.25%/24-15.02.2054	USD		780'000		780'000	674'174.66	0.04
0.250 US TREASURY N/B S. -AA-2025- 0.25%/20-30.06.2025	USD	2'000'000			2'000'000	1'657'244.92	0.11
3.250 US TREASURY N/B S. -AA-2027- 3.25%/22-30.06.2027	USD	500'000			500'000	424'974.28	0.03
0.250 US TREASURY N/B S. -AB-2025- 0.25%/20-31.07.2025	USD	2'000'000			2'000'000	1'651'397.42	0.11
0.625 US TREASURY N/B S. -AB-2026- 0.625%/21-31.07.2026	USD	1'700'000			1'700'000	1'364'802.07	0.09
4.125 US TREASURY N/B S. -AB-2028- 4.125%/23-31.07.2028	USD		1'560'000		1'560'000	1'364'017.81	0.09
0.250 US TREASURY N/B S. -AC-2025- 0.25%/20-31.08.2025	USD	3'000'000			3'000'000	2'469'047.26	0.16
0.250 US TREASURY N/B S. -AD-2025- 0.25%/20-30.09.2025	USD	3'000'000			3'000'000	2'460'998.36	0.16
4.625 US TREASURY N/B S. -AD-2028- 4.625%/23-30.09.2028	USD		1'800'000		1'800'000	1'606'433.74	0.10
1.500 US TREASURY N/B S. -AF-2024- 1.5%/19-31.10.2024	USD	1'000'000		1'000'000			
0.250 US TREASURY N/B S. -AF-2025- 0.25%/20-31.10.2025	USD	3'000'000			3'000'000	2'453'052.68	0.16
1.125 US TREASURY N/B S. -AF-2026- 1.125%/21-31.10.2026	USD	2'800'000		500'000	2'300'000	1'856'306.92	0.12
1.500 US TREASURY N/B S. -AG-2024- 1.5%/19-30.11.2024	USD	800'000			800'000	685'407.33	0.04
0.375 US TREASURY N/B S. -AG-2025- 0.375%/20-30.11.2025	USD	2'520'000			2'520'000	2'058'657.29	0.13
1.250 US TREASURY N/B S. -AG-2026- 1.25%/21-30.11.2026	USD	3'350'000		500'000	2'850'000	2'303'343.41	0.15
3.750 US TREASURY N/B S. -AH-2028- 3.75%/24-31.12.2028	USD		1'800'000		1'800'000	1'549'100.91	0.10
1.125 US TREASURY N/B S. -AJ-2025- 1.125%/22-15.01.2025	USD	2'000'000		1'340'000	660'000	561'624.41	0.04
1.500 US TREASURY N/B S. -AK-2025- 1.5%/22-15.02.2025	USD	2'000'000		1'500'000	500'000	425'473.04	0.03
0.250 US TREASURY N/B S. -AL-2024- 0.25%/21-15.03.2024	USD	3'000'000			3'000'000		
0.250 US TREASURY N/B S. -AN-2024- 0.25%/21-15.05.2024	USD	1'000'000			1'000'000		
0.250 US TREASURY N/B S. -AP-2024- 0.25%/21-15.06.2024	USD	3'000'000			3'000'000		
0.375 US TREASURY N/B S. -AQ-2024- 0.375%/21-15.07.2024	USD	2'000'000			2'000'000		
3.125 US TREASURY N/B S. -AR-2025- 3.125%/22-15.08.2025	USD		300'000		300'000	257'904.87	0.02
0.375 US TREASURY N/B S. -AS-2024- 0.375%/21-15.09.2024	USD	3'500'000		3'500'000			
3.500 US TREASURY N/B S. -AS-2025- 3.5%/22-15.09.2025	USD		1'300'000		1'300'000	1'122'730.11	0.07
0.625 US TREASURY N/B S. -AT-2024- 0.625%/21-15.10.2024	USD	2'260'000		2'260'000			
4.250 US TREASURY N/B S. -AT-2025- 4.25%/22-15.10.2025	USD		1'470'000		1'470'000	1'283'959.26	0.08
0.750 US TREASURY N/B S. -AU-2024- 0.75%/21-15.11.2024	USD	2'500'000		2'000'000	500'000	426'900.51	0.03
1.000 US TREASURY N/B S. -AV-2024- 1%/21-15.12.2024	USD	2'000'000		2'000'000			
1.125 US TREASURY N/B S. -B-2031- 1.125%/21-15.02.2031	USD	4'181'000		1'500'000	2'681'000	1'925'147.46	0.12
1.875 US TREASURY N/B S. -B-2032- 1.875%/22-15.02.2032	USD	4'100'000			4'100'000	3'032'090.89	0.19
2.500 US TREASURY N/B S. -BA-2024- 2.5%/22-30.04.2024	USD	2'000'000		2'000'000			
2.500 US TREASURY N/B S. -BC-2024- 2.5%/22-31.05.2024	USD	1'000'000		1'000'000			
3.000 US TREASURY N/B S. -BD-2024- 3%/22-30.06.2024	USD	2'000'000		2'000'000			
4.625 US TREASURY N/B S. -BD-2025- 4.625%/23-30.06.2025	USD		1'500'000		1'500'000	1'316'611.95	0.08
4.750 US TREASURY N/B S. -BE-2025- 4.75%/23-31.07.2025	USD		1'530'000		1'530'000	1'345'575.55	0.09
0.125 US TREASURY N/B S. -BF-2023- 0.125%/21-31.08.2023	USD	400'000		400'000			
5.000 US TREASURY N/B S. -BG-2025- 5%/23-31.08.2025	USD		1'600'000		1'600'000	1'412'641.34	0.09
5.000 US TREASURY N/B S. -BH-2025- 5%/23-30.09.2025	USD		1'700'000		1'700'000	1'501'750.08	0.10
4.375 US TREASURY N/B S. -BJ-2024- 4.375%/22-31.10.2024	USD	1'500'000			1'500'000	1'313'361.43	0.08
1.625 US TREASURY N/B S. -C-2031- 1.625%/21-15.05.2031	USD	4'130'000			4'130'000	3'048'594.54	0.19
2.875 US TREASURY N/B S. -C-2032- 2.875%/22-15.05.2032	USD	4'000'000		1'500'000	2'500'000	1'990'207.36	0.13
0.625 US TREASURY N/B S. -E-2030- 0.625%/20-15.08.2030	USD	4'000'000			4'000'000	2'804'314.32	0.18
1.250 US TREASURY N/B S. -E-2031- 1.25%/21-15.08.2031	USD	4'464'000			4'464'000	3'182'742.36	0.20
2.750 US TREASURY N/B S. -E-2032- 2.75%/22-15.08.2032	USD	3'930'000		400'000	3'530'000	2'775'203.48	0.18
1.375 US TREASURY N/B S. -F-2031- 1.375%/21-15.11.2031	USD	4'390'000		1'500'000	2'890'000	2'066'078.77	0.13
4.500 US TREASURY N/B S. -F-2033- 4.5%/23-15.11.2033	USD		2'480'000		2'480'000	2'225'421.94	0.14
1.500 US TREASURY N/B S. -G-2027- 1.5%/20-31.01.2027	USD	3'500'000		500'000	3'000'000	2'432'001.74	0.16
3.500 US TREASURY N/B S. -G-2030- 3.5%/23-31.01.2030	USD	1'400'000			1'400'000	1'182'993.57	0.08
1.875 US TREASURY N/B S. -H-2029- 1.875%/22-28.02.2029	USD	2'500'000		1'500'000	1'000'000	786'383.01	0.05
4.250 US TREASURY N/B S. -H-2031- 4.25%/24-28.02.2031	USD		1'300'000		1'300'000	1'143'478.35	0.07
1.250 US TREASURY N/B S. -J-2028- 1.25%/21-31.03.2028	USD	2'501'000		1'000'000	1'501'000	1'171'170.78	0.07
1.250 US TREASURY N/B S. -K-2028- 1.25%/21-30.04.2028	USD	2'470'000			2'470'000	1'922'825.12	0.12
2.750 US TREASURY N/B S. -L-2029- 2.75%/22-31.05.2029	USD	1'900'000		350'000	1'550'000	1'267'943.71	0.08
0.500 US TREASURY N/B S. -M-2027- 0.5%/20-30.06.2027	USD	2'000'000		500'000	1'500'000	1'163'270.36	0.07
1.250 US TREASURY N/B S. -M-2028- 1.25%/21-30.06.2028	USD	2'570'000		1'500'000	1'070'000	829'357.87	0.05
3.250 US TREASURY N/B S. -M-2029- 3.25%/22-30.06.2029	USD	1'800'000		300'000	1'500'000	1'256'554.88	0.08
4.000 US TREASURY N/B S. -N-2030- 4%/23-31.07.2030	USD		1'270'000		1'270'000	1'101'014.63	0.07
0.500 US TREASURY N/B S. -P-2027- 0.5%/20-31.08.2027	USD	2'000'000		500'000	1'500'000	1'156'562.95	0.07
3.000 US TREASURY N/B S. -Q-2025- 3%/18-30.09.2025	USD	500'000			500'000	428'379.58	0.03
0.375 US TREASURY N/B S. -Q-2027- 0.375%/20-30.09.2027	USD	3'000'000		500'000	2'500'000	1'913'158.19	0.12
3.875 US TREASURY N/B S. -Q-2029- 3.875%/22-30.09.2029	USD	1'200'000			1'200'000	1'035'705.83	0.07
4.625 US TREASURY N/B S. -Q-2030- 4.625%/23-30.09.2030	USD		1'200'000		1'200'000	1'077'477.49	0.07
4.000 US TREASURY N/B S. -R-2029- 4%/22-31.10.2029	USD		1'300'000		1'300'000	1'128'632.63	0.07

1630 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
4.875 US TREASURY N/B S. -R-2030- 4.875%/23-31.10.2030	USD		1'200'000		1'200'000	1'092'667.18	0.07
0.625 US TREASURY N/B S. -S-2027- 0.625%/20-30.11.2027	USD	2'000'000			2'000'000	1'536'442.84	0.10
1.500 US TREASURY N/B S. -S-2028- 1.5%/21-30.11.2028	USD	2'710'000		500'000	2'210'000	1'715'709.41	0.11
0.375 US TREASURY N/B S. -U-2026- 0.375%/21-31.01.2026	USD	2'200'000			2'200'000	1'786'267.85	0.11
0.500 US TREASURY N/B S. -V-2026- 0.5%/21-28.02.2026	USD	2'548'000			2'548'000	2'068'384.74	0.13
0.500 US TREASURY N/B S. -W-2025- 0.5%/20-31.03.2025	USD	1'578'000			1'578'000	1'324'175.42	0.08
0.750 US TREASURY N/B S. -W-2026- 0.75%/21-31.03.2026	USD	2'490'000			2'490'000	2'027'297.60	0.13
0.750 US TREASURY N/B S. -Y-2026- 0.75%/21-30.04.2026	USD	1'400'000			1'400'000	1'136'282.51	0.07
0.250 US TREASURY N/B S. -Z-2025- 0.25%/20-31.05.2025	USD	2'353'000			2'353'000	1'955'576.04	0.12
3.625 WI TREAS. NT/BD S. 0.5%/23-31.05.2028	USD		1'580'000		1'580'000	1'354'440.34	0.09
3.750 WI TREAS. NT/BD S. 3.75%/23-30.06.2030	USD		1'260'000		1'260'000	1'077'089.49	0.07
4.375 WI TREAS. NT/BD S. -AC-2028- 4.375%/23-31.08.2028	USD		1'400'000		1'400'000	1'236'735.36	0.08
4.000 WI TREAS. NT/BD S. -B-2034- 4%/24-15.02.2034	USD		1'300'000		1'300'000	1'122'372.39	0.07
3.875 WI TREAS. NT/BD S. -E-2033- 3.875%/23-15.08.2033	USD		2'000'000		2'000'000	1'708'565.15	0.11
3.875 WI TREAS. NT/BD S. -T-2030- 3.875%/24-31.12.2030	USD		1'290'000		1'290'000	1'100'959.60	0.07
0.250 WI TREASURY N/B S. 0.25%/21-30.09.2023	USD	800'000		800'000			
0.500 WI TREASURY N/B S. 0.5%/20-31.10.2027	USD	2'300'000			2'300'000	1'763'111.84	0.11
0.625 WI TREASURY N/B S. 0.625%/20-31.12.2027	USD	2'700'000		500'000	2'200'000	1'685'092.68	0.11
0.750 WI TREASURY N/B S. 0.75%/21-31.01.2028	USD	2'589'000			2'589'000	1'988'034.71	0.13
0.750 WI TREASURY N/B S. 0.75%/21-31.05.2026	USD	2'452'000			2'452'000	1'984'888.50	0.13
0.875 WI TREASURY N/B S. 0.875%/20-15.11.2030	USD	4'700'000		500'000	4'200'000	2'977'179.60	0.19
1.125 WI TREASURY N/B S. 1.125%/21-29.02.2028	USD	2'589'000			2'589'000	2'014'038.39	0.13
1.125 WI TREASURY N/B S. 1.125%/21-31.08.2028	USD	2'400'000			2'400'000	1'841'419.93	0.12
1.375 WI TREASURY N/B S. 1.375%/21-31.10.2028	USD	2'280'000			2'280'000	1'762'838.05	0.11
1.375 WI TREASURY N/B S. 1.375%/21-31.12.2028	USD	2'000'000			2'000'000	1'539'882.53	0.10
1.625 WI TREASURY N/B S. 1.625%/20-15.11.2050	USD	2'520'000			2'520'000	1'246'462.81	0.08
1.875 WI TREASURY N/B S. 1.875%/21-15.02.2051	USD	3'368'000		700'000	2'668'000	1'407'033.82	0.09
2.375 WI TREASURY N/B S. 2.375%/22-31.03.2029	USD	2'200'000		450'000	1'750'000	1'408'314.21	0.09
2.625 WI TREASURY N/B S. 2.625%/22-31.05.2027	USD	2'200'000			2'200'000	1'834'017.70	0.12
2.750 WI TREASURY N/B S. 2.75%/22-30.04.2027	USD	2'200'000			2'200'000	1'843'249.85	0.12
2.875 WI TREASURY N/B S. 2.875%/22-30.04.2029	USD	1'900'000		1'000'000	900'000	741'611.94	0.05
3.250 WI TREASURY N/B S. 3.25%/22-31.08.2024	USD	2'000'000		2'000'000			
3.625 WI TREASURY N/B S. 3.5%/23-31.03.2030	USD		1'300'000		1'300'000	1'104'933.13	0.07
3.625 WI TREASURY N/B S. 3.625%/23-31.03.2028	USD		1'600'000		1'600'000	1'372'135.49	0.09
4.125 WI TREASURY N/B S. 4.125%/23-31.01.2025	USD	2'000'000		2'000'000			
4.625 WI TREASURY N/B S. 4.625%/23-28.02.2025	USD		700'000		700'000	613'792.89	0.04
0.875 WI TREASURY N/B S. -AA-2026- 0.875%/21-30.06.2026	USD	2'400'000			2'400'000	1'944'610.76	0.12
2.750 WI TREASURY N/B S. -AB-2027- 2.75%/22-31.07.2027	USD		1'700'000		1'700'000	1'420'002.29	0.09
0.750 WI TREASURY N/B S. -AC-2026- 0.75%/21-31.08.2026	USD	2'377'000			2'377'000	1'909'295.56	0.12
0.875 WI TREASURY N/B S. -AD-2026- 0.875%/21-30.09.2026	USD	2'300'000			2'300'000	1'849'661.44	0.12
0.375 WI TREASURY N/B S. -AH-2025- 0.375%/20-31.12.2025	USD	2'464'000			2'464'000	2'007'230.83	0.13
1.250 WI TREASURY N/B S. -AH-2026- 1.25%/21-31.12.2026	USD	2'500'000			2'500'000	2'017'036.98	0.13
2.250 WI TREASURY N/B S. -AZ-2024- 2.25%/22-31.03.2024	USD	1'000'000		1'000'000			
1.750 WI TREASURY N/B S. -G-2029- 1.75%/22-31.01.2029	USD	2'300'000		400'000	1'900'000	1'487'330.88	0.09
1.250 WI TREASURY N/B S. -L-2028- 1.25%/21-31.05.2028	USD	2'500'000			2'500'000	1'941'879.66	0.12
1.000 WI TREASURY N/B S. -N-2028- 1%/21-31.07.2028	USD	2'000'000			2'000'000	1'529'563.45	0.10
2.625 WI TREASURY N/B S. -N-2029- 2.625%/22-31.07.2029	USD		300'000		300'000	243'365.28	0.02
1.250 WI TREASURY N/B S. -O-2028- 1.225%/21-30.09.2028	USD	2'400'000			2'400'000	1'848'024.14	0.12
2.500 WI TREASURY N/B S. -W-2027- 2.5%/22-31.03.2027	USD	2'500'000		500'000	2'000'000	1'665'362.59	0.11
						<b>305'245'395.71</b>	<b>19.46</b>
<b>Total Bonds</b>						<b>1'547'321'898.70</b>	<b>98.65</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>1'547'321'898.70</b>	<b>98.65</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Bonds</b>							
<b>Russia</b>							
6.100 RUSSIA GOVT BOND - OFZ 6.1%/20-18.07.2035	RUB	80'000'000			80'000'000	0.01	0.00
7.100 RUSSIA GOVT BOND - OFZ 7.1%/17-16.10.2024	RUB	67'400'000			67'400'000	0.01	0.00
7.750 RUSSIA GOVT BOND - OFZ 7.75%/16-16.09.2026	RUB	67'400'000			67'400'000	0.01	0.00
7.950 RUSSIA GOVT BOND - OFZ 7.95%/18-07.10.2026	RUB	67'400'000			67'400'000	0.01	0.00
8.150 RUSSIA GOVT BOND - OFZ S. -26207- 8.15%/12-03.02.2027	RUB	67'400'000			67'400'000	0.01	0.00
7.050 RUSSIA GOVT BOND - OFZ S. -26212- 7.05%/13-19.01.2028	RUB	67'400'000			67'400'000	0.01	0.00
7.000 RUSSIA GOVT BOND - OFZ S. -26215- 7%/13-16.08.2023	RUB	48'100'000		48'100'000			
8.500 RUSSIA GOVT BOND - OFZ S. -26218- 8.5%/16-17.09.2031	RUB	48'100'000			48'100'000	0.00	0.00
7.700 RUSSIA GOVT BOND - OFZ S. -26221- 7.7%/17-23.03.2033	RUB	67'400'000			67'400'000	0.01	0.00
6.500 RUSSIA GOVT BOND - OFZ S. -26223- 6.5%/18-28.02.2024	RUB	65'000'000			65'000'000	0.01	0.00
6.900 RUSSIA GOVT BOND - OFZ S. -26224- 6.9%/18-23.05.2029	RUB	67'000'000			67'000'000	0.01	0.00
7.250 RUSSIA GOVT BOND - OFZ S. -26225- 7.25%/18-10.05.2034	RUB	67'000'000			67'000'000	0.01	0.00
7.400 RUSSIA GOVT BOND - OFZ S. -26227- 7.4%/19-17.07.2024	RUB	76'600'000			76'600'000	0.01	0.00
7.650 RUSSIA GOVT BOND - OFZ S. -26228- 7.65%/19-10.04.2030	RUB	104'848'000			104'848'000	0.01	0.00
7.150 RUSSIA GOVT BOND - OFZ S. -6229-PD- 7.15%/19-12.11.2025	RUB	37'500'000			37'500'000	0.00	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
7.700	RUSSIA GOVT BOND - OFZ S. -6230-PD- 7.7%/19-16.03.2039	RUB	45'000'000		45'000'000	0.00	0.00
6.000	RUSSIA GOVT BOND - OFZ S. -6232-PD- 6%/19-06.10.2027	RUB	70'000'000		70'000'000	0.01	0.00
4.500	RUSSIA GOVT BOND - OFZ S. -6234-PD- 4.5%/20-16.07.2025	RUB	116'496'000		116'496'000	0.01	0.00
5.900	RUSSIA GOVT BOND - OFZ S. -6235-PD- 5.9%/20-12.03.2031	RUB	60'000'000		60'000'000	0.01	0.00
						<b>0.15</b>	<b>0.00</b>
<b>Total Bonds</b>						<b>0.15</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.15</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						-78'004.08	0.00
<b>Total Forward exchange transactions</b>						<b>-78'004.08</b>	<b>0.00</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>-78'004.08</b>	<b>0.00</b>
<b>Total Derivative Financial Instruments</b>						<b>-78'004.08</b>	<b>0.00</b>
<b>Total investments</b>						<b>1'547'243'894.77</b>	<b>98.64</b>
Cash at banks						8'782'639.40	0.56
Time deposit						0.00	0.00
Other assets						12'487'067.25	0.80
<b>Total fund assets</b>						<b>1'568'513'601.42</b>	<b>100.00</b>
./.. Due to bank						2'553'874.70	0.16
./.. Other liabilities						14'747.88	0.00
./.. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'565'944'978.84</b>	<b>99.84</b>

(1) Inclusive as well corporate actions

**Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)**

Investment categories	Market value CHF	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>0.00</b>	<b>0.00</b>
<b>Securities valued based on parameters observable on the market</b>	<b>1'547'243'894.62</b>	<b>98.64</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.15</b>	<b>0.00</b>

**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	AUD	3'377'000	CHF	2'052'277	0.00	0.00
05.04.2023	Bought	CAD	2'497'000	CHF	1'664'413	0.00	0.00
05.04.2023	Bought	CHF	7'184'722	AUD	11'396'000	0.00	0.00
05.04.2023	Bought	CHF	37'964	AUD	60'000	0.00	0.00
05.04.2023	Bought	CHF	18'909	AUD	31'000	0.00	0.00
05.04.2023	Bought	CHF	5'704'036	CAD	8'314'000	0.00	0.00
05.04.2023	Bought	CHF	48'111	CAD	70'000	0.00	0.00
05.04.2023	Bought	CHF	16'709	CAD	25'000	0.00	0.00
05.04.2023	Bought	CHF	557'349	CLP	497'991'000	0.00	0.00
05.04.2023	Bought	CHF	9'179	CLP	8'013'000	0.00	0.00
05.04.2023	Bought	CHF	699'008	COP	3'627'151'000	0.00	0.00
05.04.2023	Bought	CHF	1'273'034	CZK	30'239'000	0.00	0.00
05.04.2023	Bought	CHF	1'449'972	DKK	10'873'000	0.00	0.00
05.04.2023	Bought	CHF	70'960'589	EUR	71'510'000	0.00	0.00
05.04.2023	Bought	CHF	15'953	EUR	16'000	0.00	0.00
05.04.2023	Bought	CHF	195'514	EUR	201'000	0.00	0.00
05.04.2023	Bought	CHF	402'675	EUR	406'000	0.00	0.00
05.04.2023	Bought	CHF	55'754	EUR	56'000	0.00	0.00
05.04.2023	Bought	CHF	17'260'937	GBP	15'260'000	0.00	0.00
05.04.2023	Bought	CHF	72'175	GBP	64'000	0.00	0.00
05.04.2023	Bought	CHF	49'945	GBP	45'000	0.00	0.00
05.04.2023	Bought	CHF	96'209	GBP	85'000	0.00	0.00
05.04.2023	Bought	CHF	15'839	GBP	14'000	0.00	0.00
05.04.2023	Bought	CHF	421'504	HUF	162'653'000	0.00	0.00
05.04.2023	Bought	CHF	4'515'130	IDR	73'858'497'000	0.00	0.00
05.04.2023	Bought	CHF	18'806	IDR	307'287'000	0.00	0.00
05.04.2023	Bought	CHF	16'920	IDR	285'532'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	1'188'474	ILS	4'643'000	0.00	0.00
05.04.2023	Bought	CHF	37'785'868	JPY	5'486'066'000	0.00	0.00
05.04.2023	Bought	CHF	308'249	JPY	44'585'000	0.00	0.00
05.04.2023	Bought	CHF	116'056	JPY	16'666'000	0.00	0.00
05.04.2023	Bought	CHF	12'458	JPY	1'767'000	0.00	0.00
05.04.2023	Bought	CHF	33'938	JPY	4'890'000	0.00	0.00
05.04.2023	Bought	CHF	10'181'025	KRW	14'399'533'000	0.00	0.00
05.04.2023	Bought	CHF	31'302	KRW	44'846'000	0.00	0.00
05.04.2023	Bought	CHF	15'766	KRW	22'392'000	0.00	0.00
05.04.2023	Bought	CHF	2'414'276	MXN	47'687'000	0.00	0.00
05.04.2023	Bought	CHF	45'662	MXN	898'000	0.00	0.00
05.04.2023	Bought	CHF	11'449	MXN	226'000	0.00	0.00
05.04.2023	Bought	CHF	3'033'180	MYR	14'566'000	0.00	0.00
05.04.2023	Bought	CHF	1'049'041	NOK	11'604'000	0.00	0.00
05.04.2023	Bought	CHF	904'263	NZD	1'563'000	0.00	0.00
05.04.2023	Bought	CHF	7'596	NZD	13'000	0.00	0.00
05.04.2023	Bought	CHF	566'121	PEN	2'316'000	0.00	0.00
05.04.2023	Bought	CHF	1'399'904	PLN	6'667'000	0.00	0.00
05.04.2023	Bought	CHF	5'710	PLN	27'000	0.00	0.00
05.04.2023	Bought	CHF	487'985	RON	2'432'000	0.00	0.00
05.04.2023	Bought	CHF	960'236	SEK	10'705'000	0.00	0.00
05.04.2023	Bought	CHF	8'371	SGD	12'000	0.00	0.00
05.04.2023	Bought	CHF	1'269'709	SGD	1'829'000	0.00	0.00
05.04.2023	Bought	CHF	2'706'351	THB	102'158'000	0.00	0.00
05.04.2023	Bought	CHF	10'936	THB	406'000	0.00	0.00
05.04.2023	Bought	CHF	12'671	THB	467'000	0.00	0.00
05.04.2023	Bought	CHF	55'519'124	USD	59'449'000	0.00	0.00
05.04.2023	Bought	CHF	224'373	USD	240'000	0.00	0.00
05.04.2023	Bought	CHF	95'836	USD	102'000	0.00	0.00
05.04.2023	Bought	CHF	266'492	USD	289'000	0.00	0.00
05.04.2023	Bought	CHF	309'599	USD	335'000	0.00	0.00
05.04.2023	Bought	CHF	48'701	USD	53'000	0.00	0.00
05.04.2023	Bought	CLP	83'940'000	CHF	98'118	0.00	0.00
05.04.2023	Bought	CLP	106'584'000	CHF	121'706	0.00	0.00
05.04.2023	Bought	COP	904'815'000	CHF	173'852	0.00	0.00
05.04.2023	Bought	CZK	9'854'000	CHF	404'128	0.00	0.00
05.04.2023	Bought	DKK	3'299'000	CHF	433'686	0.00	0.00
05.04.2023	Bought	EUR	408'000	CHF	402'164	0.00	0.00
05.04.2023	Bought	EUR	20'266'000	CHF	19'830'970	0.00	0.00
05.04.2023	Bought	GBP	98'000	CHF	110'209	0.00	0.00
05.04.2023	Bought	GBP	4'409'000	CHF	4'882'884	0.00	0.00
05.04.2023	Bought	HUF	41'366'000	CHF	102'884	0.00	0.00
05.04.2023	Bought	IDR	148'088'000	CHF	9'063	0.00	0.00
05.04.2023	Bought	IDR	18'622'813'000	CHF	1'103'901	0.00	0.00
05.04.2023	Bought	IDR	533'566'000	CHF	32'092	0.00	0.00
05.04.2023	Bought	ILS	1'164'000	CHF	292'892	0.00	0.00
05.04.2023	Bought	JPY	1'572'908'000	CHF	10'706'026	0.00	0.00
05.04.2023	Bought	KRW	144'322'000	CHF	102'038	0.00	0.00
05.04.2023	Bought	KRW	92'007'000	CHF	65'960	0.00	0.00
05.04.2023	Bought	KRW	3'563'531'000	CHF	2'485'895	0.00	0.00
05.04.2023	Bought	MXN	12'218'000	CHF	592'576	0.00	0.00
05.04.2023	Bought	MYR	3'668'000	CHF	749'137	0.00	0.00
05.04.2023	Bought	NOK	3'249'000	CHF	280'916	0.00	0.00
05.04.2023	Bought	NZD	510'000	CHF	289'290	0.00	0.00
05.04.2023	Bought	PEN	575'000	CHF	138'822	0.00	0.00
05.04.2023	Bought	PLN	2'196'000	CHF	456'334	0.00	0.00
05.04.2023	Bought	RON	617'000	CHF	122'339	0.00	0.00
05.04.2023	Bought	SEK	3'969'000	CHF	345'691	0.00	0.00
05.04.2023	Bought	SGD	461'000	CHF	312'673	0.00	0.00
05.04.2023	Bought	THB	25'813'000	CHF	681'962	0.00	0.00
05.04.2023	Bought	USD	17'117'000	CHF	15'599'715	0.00	0.00
05.04.2023	Bought	USD	342'000	CHF	317'929	0.00	0.00
06.04.2023	Bought	CHF	30'286'085	CNH	224'986'000	0.00	0.00
06.04.2023	Bought	CHF	471'097	CNH	3'500'000	0.00	0.00
06.04.2023	Bought	CHF	231'242	CNH	1'700'000	0.00	0.00
06.04.2023	Bought	CHF	113'452	CNH	849'000	0.00	0.00
06.04.2023	Bought	CHF	67'150	CNH	500'000	0.00	0.00
06.04.2023	Bought	CNH	65'500'000	CHF	8'690'618	0.00	0.00
06.04.2023	Bought	CNH	166'035'000	CHF	22'094'106	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.05.2023	Bought	AUD	8'532'000	CHF	5'018'215	0.00	0.00
04.05.2023	Bought	CAD	6'276'000	CHF	4'118'041	0.00	0.00
04.05.2023	Bought	CHF	4'951'212	AUD	8'110'000	0.00	0.00
04.05.2023	Bought	CHF	170'942	AUD	280'000	0.00	0.00
04.05.2023	Bought	CHF	87'115	AUD	142'000	0.00	0.00
04.05.2023	Bought	CHF	3'979'243	CAD	5'912'000	0.00	0.00
04.05.2023	Bought	CHF	95'577	CAD	142'000	0.00	0.00
04.05.2023	Bought	CHF	150'644	CAD	222'000	0.00	0.00
04.05.2023	Bought	CHF	364'296	CLP	315'480'000	0.00	0.00
04.05.2023	Bought	CHF	11'488	CLP	9'949'000	0.00	0.00
04.05.2023	Bought	CHF	5'438	CLP	4'752'000	0.00	0.00
04.05.2023	Bought	CHF	535'366	COP	2'722'336'000	0.00	0.00
04.05.2023	Bought	CHF	31'320	COP	159'263'000	0.00	0.00
04.05.2023	Bought	CHF	9'064	COP	46'180'000	0.00	0.00
04.05.2023	Bought	CHF	858'012	CZK	20'385'000	0.00	0.00
04.05.2023	Bought	CHF	24'817	CZK	590'000	0.00	0.00
04.05.2023	Bought	CHF	11'437	CZK	271'000	0.00	0.00
04.05.2023	Bought	CHF	27'276	DKK	205'000	0.00	0.00
04.05.2023	Bought	CHF	1'007'749	DKK	7'574'000	0.00	0.00
04.05.2023	Bought	CHF	18'413	DKK	138'000	0.00	0.00
04.05.2023	Bought	CHF	1'319'900	EUR	1'332'000	0.00	0.00
04.05.2023	Bought	CHF	51'052'550	EUR	51'515'000	0.00	0.00
04.05.2023	Bought	CHF	1'043'527	EUR	1'050'000	0.00	0.00
04.05.2023	Bought	CHF	65'589	EUR	66'000	0.00	0.00
04.05.2023	Bought	CHF	17'641	EUR	18'000	0.00	0.00
04.05.2023	Bought	CHF	12'348'608	GBP	10'961'000	0.00	0.00
04.05.2023	Bought	CHF	603'823	GBP	536'000	0.00	0.00
04.05.2023	Bought	CHF	148'928	GBP	132'000	0.00	0.00
04.05.2023	Bought	CHF	16'993	GBP	15'000	0.00	0.00
04.05.2023	Bought	CHF	312'362	HUF	121'287'000	0.00	0.00
04.05.2023	Bought	CHF	7'895	HUF	3'067'000	0.00	0.00
04.05.2023	Bought	CHF	3'351'984	IDR	55'146'849'000	0.00	0.00
04.05.2023	Bought	CHF	49'825	IDR	817'122'000	0.00	0.00
04.05.2023	Bought	CHF	880'502	ILS	3'479'000	0.00	0.00
04.05.2023	Bought	CHF	21'508	ILS	85'000	0.00	0.00
04.05.2023	Bought	CHF	11'964	ILS	47'000	0.00	0.00
04.05.2023	Bought	CHF	7'469'041	KRW	10'666'911'000	0.00	0.00
04.05.2023	Bought	CHF	52'496	KRW	75'542'000	0.00	0.00
04.05.2023	Bought	CHF	1'836'483	MXN	36'593'000	0.00	0.00
04.05.2023	Bought	CHF	47'318	MXN	944'000	0.00	0.00
04.05.2023	Bought	CHF	32'016	MXN	633'000	0.00	0.00
04.05.2023	Bought	CHF	727'446	NOK	8'355'000	0.00	0.00
04.05.2023	Bought	CHF	20'025	NOK	230'000	0.00	0.00
04.05.2023	Bought	CHF	12'221	NOK	139'000	0.00	0.00
04.05.2023	Bought	CHF	17'661	NZD	31'000	0.00	0.00
04.05.2023	Bought	CHF	607'309	NZD	1'066'000	0.00	0.00
04.05.2023	Bought	CHF	78'160	NZD	137'000	0.00	0.00
04.05.2023	Bought	CHF	423'292	PEN	1'741'000	0.00	0.00
04.05.2023	Bought	CHF	17'505	PEN	72'000	0.00	0.00
04.05.2023	Bought	CHF	6'508	PEN	27'000	0.00	0.00
04.05.2023	Bought	CHF	950'214	PLN	4'498'000	0.00	0.00
04.05.2023	Bought	CHF	26'577	PLN	126'000	0.00	0.00
04.05.2023	Bought	CHF	13'545	PLN	64'000	0.00	0.00
04.05.2023	Bought	CHF	9'186	RON	46'000	0.00	0.00
04.05.2023	Bought	CHF	362'496	RON	1'815'000	0.00	0.00
04.05.2023	Bought	CHF	20'584	SEK	234'000	0.00	0.00
04.05.2023	Bought	CHF	592'531	SEK	6'736'000	0.00	0.00
04.05.2023	Bought	CHF	8'999	SEK	102'000	0.00	0.00
04.05.2023	Bought	CHF	33'588	SGD	49'000	0.00	0.00
04.05.2023	Bought	CHF	945'936	SGD	1'380'000	0.00	0.00
04.05.2023	Bought	CHF	13'754	SGD	20'000	0.00	0.00
04.05.2023	Bought	CHF	1'241'084	USD	1'363'000	0.00	0.00
04.05.2023	Bought	CHF	39'168'683	USD	43'009'000	0.00	0.00
04.05.2023	Bought	CHF	734'236	USD	802'000	0.00	0.00
04.05.2023	Bought	CHF	48'846	USD	54'000	0.00	0.00
04.05.2023	Bought	CHF	42'853	USD	48'000	0.00	0.00
04.05.2023	Bought	CLP	330'181'000	CHF	366'868	0.00	0.00
04.05.2023	Bought	COP	2'927'779'000	CHF	563'034	0.00	0.00
04.05.2023	Bought	CZK	21'246'000	CHF	887'996	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.05.2023	Bought	DKK	7'917'000	CHF	1'043'680	0.00	0.00
04.05.2023	Bought	EUR	53'981'000	CHF	53'043'134	0.00	0.00
04.05.2023	Bought	GBP	11'644'000	CHF	13'025'048	0.00	0.00
04.05.2023	Bought	HUF	124'354'000	CHF	327'920	0.00	0.00
04.05.2023	Bought	IDR	2'255'859'000	CHF	137'552	0.00	0.00
04.05.2023	Bought	IDR	53'708'112'000	CHF	3'278'884	0.00	0.00
04.05.2023	Bought	ILS	3'611'000	CHF	886'779	0.00	0.00
04.05.2023	Bought	KRW	218'294'000	CHF	152'974	0.00	0.00
04.05.2023	Bought	KRW	10'524'159'000	CHF	7'039'571	0.00	0.00
04.05.2023	Bought	MXN	38'170'000	CHF	1'887'849	0.00	0.00
04.05.2023	Bought	NOK	8'724'000	CHF	726'229	0.00	0.00
04.05.2023	Bought	NZD	1'234'000	CHF	678'289	0.00	0.00
04.05.2023	Bought	PEN	1'840'000	CHF	441'247	0.00	0.00
04.05.2023	Bought	PLN	4'688'000	CHF	1'005'847	0.00	0.00
04.05.2023	Bought	RON	1'861'000	CHF	370'878	0.00	0.00
04.05.2023	Bought	SEK	7'072'000	CHF	613'606	0.00	0.00
04.05.2023	Bought	SGD	1'449'000	CHF	966'550	0.00	0.00
04.05.2023	Bought	USD	45'276'000	CHF	40'295'640	0.00	0.00
05.05.2023	Bought	CHF	22'074'132	CNH	166'035'000	0.00	0.00
05.05.2023	Bought	CHF	91'695	CNH	690'000	0.00	0.00
05.05.2023	Bought	CHF	390'946	CNH	2'938'000	0.00	0.00
05.05.2023	Bought	CHF	28'844	CNH	219'000	0.00	0.00
05.05.2023	Bought	CHF	2'285'192	MYR	11'046'000	0.00	0.00
05.05.2023	Bought	CNH	169'882'000	CHF	21'923'030	0.00	0.00
05.05.2023	Bought	MYR	11'046'000	CHF	2'211'190	0.00	0.00
08.05.2023	Bought	CHF	161'108	JPY	23'442'000	0.00	0.00
08.05.2023	Bought	CHF	27'359'154	JPY	3'981'066'000	0.00	0.00
08.05.2023	Bought	CHF	323'102	JPY	46'928'000	0.00	0.00
08.05.2023	Bought	CHF	161'102	JPY	23'442'000	0.00	0.00
08.05.2023	Bought	CHF	77'824	JPY	11'293'000	0.00	0.00
08.05.2023	Bought	CHF	2'072'966	THB	77'218'000	0.00	0.00
08.05.2023	Bought	CHF	51'037	THB	1'906'000	0.00	0.00
08.05.2023	Bought	CHF	25'980	THB	975'000	0.00	0.00
08.05.2023	Bought	JPY	4'062'729'000	CHF	26'555'989	0.00	0.00
08.05.2023	Bought	THB	80'099'000	CHF	2'095'735	0.00	0.00
05.06.2023	Bought	AUD	228'000	CHF	137'052	0.00	0.00
05.06.2023	Bought	CAD	225'000	CHF	149'374	0.00	0.00
05.06.2023	Bought	CHF	5'006'467	AUD	8'532'000	0.00	0.00
05.06.2023	Bought	CHF	111'759	AUD	189'000	0.00	0.00
05.06.2023	Bought	CHF	4'105'464	CAD	6'276'000	0.00	0.00
05.06.2023	Bought	CHF	119'357	CAD	182'000	0.00	0.00
05.06.2023	Bought	CHF	363'435	CLP	330'181'000	0.00	0.00
05.06.2023	Bought	CHF	9'067	CLP	8'244'000	0.00	0.00
05.06.2023	Bought	CHF	21'900'271	CNH	169'882'000	0.00	0.00
05.06.2023	Bought	CHF	145'868	CNH	1'136'000	0.00	0.00
05.06.2023	Bought	CHF	458'583	CNH	3'573'000	0.00	0.00
05.06.2023	Bought	CHF	556'824	COP	2'927'779'000	0.00	0.00
05.06.2023	Bought	CHF	17'712	COP	93'129'000	0.00	0.00
05.06.2023	Bought	CHF	883'375	CZK	21'246'000	0.00	0.00
05.06.2023	Bought	CHF	25'298	CZK	612'000	0.00	0.00
05.06.2023	Bought	CHF	52'946'292	EUR	53'981'000	0.00	0.00
05.06.2023	Bought	CHF	1'841'102	EUR	1'877'000	0.00	0.00
05.06.2023	Bought	CHF	12'986'367	GBP	11'644'000	0.00	0.00
05.06.2023	Bought	CHF	339'039	GBP	304'000	0.00	0.00
05.06.2023	Bought	CHF	323'420	HUF	124'354'000	0.00	0.00
05.06.2023	Bought	CHF	9'573	HUF	3'689'000	0.00	0.00
05.06.2023	Bought	CHF	10'171	HUF	3'912'000	0.00	0.00
05.06.2023	Bought	CHF	884'371	ILS	3'611'000	0.00	0.00
05.06.2023	Bought	CHF	18'426	ILS	75'000	0.00	0.00
05.06.2023	Bought	CHF	26'582'452	JPY	4'062'729'000	0.00	0.00
05.06.2023	Bought	CHF	883'710	JPY	135'108'000	0.00	0.00
05.06.2023	Bought	CHF	7'024'535	KRW	10'524'159'000	0.00	0.00
05.06.2023	Bought	CHF	39'173	KRW	58'689'000	0.00	0.00
05.06.2023	Bought	CHF	130'358	KRW	196'267'000	0.00	0.00
05.06.2023	Bought	CHF	1'868'464	MXN	38'170'000	0.00	0.00
05.06.2023	Bought	CHF	8'248	MXN	169'000	0.00	0.00
05.06.2023	Bought	CHF	46'231	MXN	940'000	0.00	0.00
05.06.2023	Bought	CHF	724'717	NOK	8'724'000	0.00	0.00
05.06.2023	Bought	CHF	17'155	NOK	206'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	CHF	3'337	PEN	14'000	0.00	0.00
05.06.2023	Bought	CHF	438'513	PEN	1'840'000	0.00	0.00
05.06.2023	Bought	CHF	9'608	PEN	40'000	0.00	0.00
05.06.2023	Bought	CHF	23'721	PLN	112'000	0.00	0.00
05.06.2023	Bought	CHF	1'000'328	PLN	4'688'000	0.00	0.00
05.06.2023	Bought	CHF	8'319	PLN	39'000	0.00	0.00
05.06.2023	Bought	CHF	612'348	SEK	7'072'000	0.00	0.00
05.06.2023	Bought	CHF	16'027	SEK	185'000	0.00	0.00
05.06.2023	Bought	CHF	17'964	SGD	27'000	0.00	0.00
05.06.2023	Bought	CHF	964'051	SGD	1'449'000	0.00	0.00
05.06.2023	Bought	CHF	18'040	SGD	27'000	0.00	0.00
05.06.2023	Bought	CHF	40'147'361	USD	45'276'000	0.00	0.00
05.06.2023	Bought	CHF	1'184'318	USD	1'331'000	0.00	0.00
05.06.2023	Bought	CLP	6'302'000	CHF	6'937	0.00	0.00
05.06.2023	Bought	CNH	110'000	CHF	14'088	0.00	0.00
05.06.2023	Bought	CNH	2'333'000	CHF	300'074	0.00	0.00
05.06.2023	Bought	EUR	349'000	CHF	340'318	0.00	0.00
05.06.2023	Bought	EUR	525'000	CHF	514'902	0.00	0.00
05.06.2023	Bought	GBP	212'000	CHF	237'854	0.00	0.00
05.06.2023	Bought	GBP	273'000	CHF	304'461	0.00	0.00
05.06.2023	Bought	GBP	8'000	CHF	8'898	0.00	0.00
05.06.2023	Bought	ILS	31'000	CHF	7'569	0.00	0.00
05.06.2023	Bought	JPY	18'904'000	CHF	123'686	0.00	0.00
05.06.2023	Bought	JPY	2'058'000	CHF	13'645	0.00	0.00
05.06.2023	Bought	JPY	11'785'000	CHF	77'852	0.00	0.00
05.06.2023	Bought	NOK	64'000	CHF	5'317	0.00	0.00
05.06.2023	Bought	SEK	66'000	CHF	5'715	0.00	0.00
05.06.2023	Bought	USD	14'000	CHF	12'413	0.00	0.00
05.06.2023	Bought	USD	243'000	CHF	215'988	0.00	0.00
06.06.2023	Bought	CHF	1'041'972	DKK	7'917'000	0.00	0.00
06.06.2023	Bought	CHF	33'031	DKK	251'000	0.00	0.00
06.06.2023	Bought	CHF	2'252'863	MYR	11'274'000	0.00	0.00
06.06.2023	Bought	CHF	8'760	NZD	16'000	0.00	0.00
06.06.2023	Bought	CHF	675'632	NZD	1'234'000	0.00	0.00
06.06.2023	Bought	CHF	13'742	NZD	25'000	0.00	0.00
06.06.2023	Bought	CHF	369'083	RON	1'861'000	0.00	0.00
06.06.2023	Bought	CHF	8'726	RON	44'000	0.00	0.00
06.06.2023	Bought	CHF	9'719	RON	49'000	0.00	0.00
06.06.2023	Bought	CHF	2'094'092	THB	80'099'000	0.00	0.00
06.06.2023	Bought	CHF	39'512	THB	1'515'000	0.00	0.00
06.06.2023	Bought	DKK	94'000	CHF	12'372	0.00	0.00
06.06.2023	Bought	DKK	8'074'000	CHF	1'056'486	0.00	0.00
06.06.2023	Bought	MYR	11'274'000	CHF	2'223'756	0.00	0.00
06.06.2023	Bought	NZD	1'275'000	CHF	698'226	0.00	0.00
06.06.2023	Bought	RON	1'954'000	CHF	383'344	0.00	0.00
06.06.2023	Bought	THB	171'000	CHF	4'460	0.00	0.00
06.06.2023	Bought	THB	81'443'000	CHF	2'134'251	0.00	0.00
07.06.2023	Bought	CHF	3'263'344	IDR	53'708'112'000	0.00	0.00
07.06.2023	Bought	CHF	25'662	IDR	422'349'000	0.00	0.00
07.06.2023	Bought	CHF	70'784	IDR	1'167'938'000	0.00	0.00
07.06.2023	Bought	IDR	55'298'399'000	CHF	3'349'388	0.00	0.00
05.07.2023	Bought	AUD	21'000	CHF	12'669	0.00	0.00
05.07.2023	Bought	AUD	56'000	CHF	33'084	0.00	0.00
05.07.2023	Bought	AUD	156'000	CHF	92'046	0.00	0.00
05.07.2023	Bought	CAD	18'000	CHF	12'111	0.00	0.00
05.07.2023	Bought	CAD	59'000	CHF	39'699	0.00	0.00
05.07.2023	Bought	CAD	148'000	CHF	99'236	0.00	0.00
05.07.2023	Bought	CHF	5'011'150	AUD	8'493'000	0.00	0.00
05.07.2023	Bought	CHF	11'300	AUD	19'000	0.00	0.00
05.07.2023	Bought	CHF	4'179'183	CAD	6'233'000	0.00	0.00
05.07.2023	Bought	CHF	23'362	CAD	35'000	0.00	0.00
05.07.2023	Bought	CHF	10'832	CAD	16'000	0.00	0.00
05.07.2023	Bought	CHF	21'962'746	CNH	172'148'000	0.00	0.00
05.07.2023	Bought	CHF	554'946	CNH	4'330'000	0.00	0.00
05.07.2023	Bought	CHF	62'984	CNH	510'000	0.00	0.00
05.07.2023	Bought	CHF	1'054'947	DKK	8'074'000	0.00	0.00
05.07.2023	Bought	CHF	53'492'889	EUR	54'984'000	0.00	0.00
05.07.2023	Bought	CHF	130'882	EUR	134'000	0.00	0.00
05.07.2023	Bought	CHF	12'938'102	GBP	11'455'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.07.2023	Bought	CHF	15'798	GBP	14'000	0.00	0.00
05.07.2023	Bought	CHF	32'818	GBP	29'000	0.00	0.00
05.07.2023	Bought	CHF	341'971	HUF	131'955'000	0.00	0.00
05.07.2023	Bought	CHF	3'333'639	IDR	55'298'399'000	0.00	0.00
05.07.2023	Bought	CHF	5'128	ILS	21'000	0.00	0.00
05.07.2023	Bought	CHF	892'439	ILS	3'655'000	0.00	0.00
05.07.2023	Bought	CHF	100'330	JPY	15'315'000	0.00	0.00
05.07.2023	Bought	CHF	27'283'834	JPY	4'165'090'000	0.00	0.00
05.07.2023	Bought	CHF	56'293	JPY	9'075'000	0.00	0.00
05.07.2023	Bought	CHF	7'373'360	KRW	10'779'115'000	0.00	0.00
05.07.2023	Bought	CHF	44'368	KRW	64'542'000	0.00	0.00
05.07.2023	Bought	CHF	21'148	KRW	30'771'000	0.00	0.00
05.07.2023	Bought	CHF	16'197	KRW	23'761'000	0.00	0.00
05.07.2023	Bought	CHF	2'002'597	MXN	39'279'000	0.00	0.00
05.07.2023	Bought	CHF	12'525	MXN	246'000	0.00	0.00
05.07.2023	Bought	CHF	2'216'467	MYR	11'255'000	0.00	0.00
05.07.2023	Bought	CHF	725'688	NOK	8'866'000	0.00	0.00
05.07.2023	Bought	CHF	695'742	NZD	1'275'000	0.00	0.00
05.07.2023	Bought	CHF	1'033'571	PLN	4'839'000	0.00	0.00
05.07.2023	Bought	CHF	381'704	RON	1'954'000	0.00	0.00
05.07.2023	Bought	CHF	602'766	SEK	7'191'000	0.00	0.00
05.07.2023	Bought	CHF	1'011'614	SGD	1'503'000	0.00	0.00
05.07.2023	Bought	CHF	2'131'458	THB	81'443'000	0.00	0.00
05.07.2023	Bought	CHF	42'223'460	USD	46'350'000	0.00	0.00
05.07.2023	Bought	CHF	200'896	USD	224'000	0.00	0.00
05.07.2023	Bought	CNH	960'000	CHF	122'327	0.00	0.00
05.07.2023	Bought	CNH	304'000	CHF	38'639	0.00	0.00
05.07.2023	Bought	EUR	46'000	CHF	44'581	0.00	0.00
05.07.2023	Bought	EUR	96'000	CHF	93'178	0.00	0.00
05.07.2023	Bought	EUR	73'000	CHF	70'875	0.00	0.00
05.07.2023	Bought	EUR	518'000	CHF	503'839	0.00	0.00
05.07.2023	Bought	GBP	18'000	CHF	20'312	0.00	0.00
05.07.2023	Bought	GBP	9'000	CHF	10'142	0.00	0.00
05.07.2023	Bought	GBP	455'000	CHF	513'917	0.00	0.00
05.07.2023	Bought	IDR	1'586'705'000	CHF	96'077	0.00	0.00
05.07.2023	Bought	IDR	274'616'000	CHF	16'745	0.00	0.00
05.07.2023	Bought	ILS	286'000	CHF	69'532	0.00	0.00
05.07.2023	Bought	JPY	25'391'000	CHF	165'421	0.00	0.00
05.07.2023	Bought	JPY	6'964'000	CHF	45'286	0.00	0.00
05.07.2023	Bought	JPY	3'483'000	CHF	22'600	0.00	0.00
05.07.2023	Bought	KRW	26'984'000	CHF	18'713	0.00	0.00
05.07.2023	Bought	MXN	201'000	CHF	10'227	0.00	0.00
05.07.2023	Bought	NOK	1'227'000	CHF	100'438	0.00	0.00
05.07.2023	Bought	NZD	11'000	CHF	6'002	0.00	0.00
05.07.2023	Bought	PLN	27'000	CHF	5'752	0.00	0.00
05.07.2023	Bought	SGD	12'000	CHF	8'043	0.00	0.00
05.07.2023	Bought	THB	398'000	CHF	10'472	0.00	0.00
05.07.2023	Bought	THB	446'000	CHF	11'657	0.00	0.00
05.07.2023	Bought	USD	101'000	CHF	91'409	0.00	0.00
05.07.2023	Bought	USD	36'000	CHF	32'350	0.00	0.00
05.07.2023	Bought	USD	251'000	CHF	227'156	0.00	0.00
05.07.2023	Bought	USD	886'000	CHF	806'781	0.00	0.00
06.07.2023	Bought	CHF	370'673	CLP	332'123'000	0.00	0.00
06.07.2023	Bought	CHF	467'078	PEN	1'894'000	0.00	0.00
06.07.2023	Bought	CHF	12'577	PEN	51'000	0.00	0.00
06.07.2023	Bought	CLP	332'123'000	CHF	372'335	0.00	0.00
06.07.2023	Bought	PEN	1'945'000	CHF	479'891	0.00	0.00
07.07.2023	Bought	CHF	614'006	COP	3'020'908'000	0.00	0.00
07.07.2023	Bought	CHF	8'845	COP	43'517'000	0.00	0.00
07.07.2023	Bought	CHF	891'077	CZK	21'858'000	0.00	0.00
07.07.2023	Bought	COP	31'559'000	CHF	6'401	0.00	0.00
07.07.2023	Bought	COP	3'032'866'000	CHF	650'271	0.00	0.00
07.07.2023	Bought	CZK	21'858'000	CHF	898'397	0.00	0.00
04.08.2023	Bought	AUD	140'000	CHF	83'191	0.00	0.00
04.08.2023	Bought	AUD	8'210'000	CHF	4'795'248	0.00	0.00
04.08.2023	Bought	CAD	96'000	CHF	64'733	0.00	0.00
04.08.2023	Bought	CAD	6'093'000	CHF	4'012'234	0.00	0.00
04.08.2023	Bought	CHF	4'919'415	AUD	8'279'000	0.00	0.00
04.08.2023	Bought	CHF	42'404	AUD	71'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	CHF	4'085'566	CAD	6'059'000	0.00	0.00
04.08.2023	Bought	CHF	87'877	CAD	130'000	0.00	0.00
04.08.2023	Bought	CHF	369'149	CLP	332'123'000	0.00	0.00
04.08.2023	Bought	CHF	6'637	CLP	5'971'000	0.00	0.00
04.08.2023	Bought	CHF	8'057	CLP	7'224'000	0.00	0.00
04.08.2023	Bought	CHF	21'741'403	CNH	175'724'000	0.00	0.00
04.08.2023	Bought	CHF	18'432	CNH	150'000	0.00	0.00
04.08.2023	Bought	CHF	346'783	CNH	2'800'000	0.00	0.00
04.08.2023	Bought	CHF	10'982	CNH	91'000	0.00	0.00
04.08.2023	Bought	CHF	642'012	COP	3'032'866'000	0.00	0.00
04.08.2023	Bought	CHF	31'923	COP	150'806'000	0.00	0.00
04.08.2023	Bought	CHF	894'630	CZK	21'858'000	0.00	0.00
04.08.2023	Bought	CHF	7'977	CZK	195'000	0.00	0.00
04.08.2023	Bought	CHF	12'519	CZK	305'000	0.00	0.00
04.08.2023	Bought	CHF	1'057'039	DKK	8'074'000	0.00	0.00
04.08.2023	Bought	CHF	18'380	DKK	140'000	0.00	0.00
04.08.2023	Bought	CHF	14'618	EUR	15'000	0.00	0.00
04.08.2023	Bought	CHF	52'999'433	EUR	54'385'000	0.00	0.00
04.08.2023	Bought	CHF	998'888	EUR	1'022'000	0.00	0.00
04.08.2023	Bought	CHF	43'913	EUR	46'000	0.00	0.00
04.08.2023	Bought	CHF	12'494'259	GBP	11'016'000	0.00	0.00
04.08.2023	Bought	CHF	7'940	GBP	7'000	0.00	0.00
04.08.2023	Bought	CHF	236'373	GBP	208'000	0.00	0.00
04.08.2023	Bought	CHF	342'310	HUF	131'955'000	0.00	0.00
04.08.2023	Bought	CHF	14'983	HUF	5'791'000	0.00	0.00
04.08.2023	Bought	CHF	7'303	HUF	2'819'000	0.00	0.00
04.08.2023	Bought	CHF	3'184'570	IDR	53'437'078'000	0.00	0.00
04.08.2023	Bought	CHF	9'244	IDR	155'351'000	0.00	0.00
04.08.2023	Bought	CHF	51'071	IDR	856'978'000	0.00	0.00
04.08.2023	Bought	CHF	814'616	ILS	3'390'000	0.00	0.00
04.08.2023	Bought	CHF	17'634	ILS	73'000	0.00	0.00
04.08.2023	Bought	CHF	25'747'476	JPY	4'153'642'000	0.00	0.00
04.08.2023	Bought	CHF	459'790	JPY	73'914'000	0.00	0.00
04.08.2023	Bought	CHF	72'480	JPY	11'784'000	0.00	0.00
04.08.2023	Bought	CHF	7'395'478	KRW	10'871'205'000	0.00	0.00
04.08.2023	Bought	CHF	182'069	KRW	267'587'000	0.00	0.00
04.08.2023	Bought	CHF	112'388	KRW	163'497'000	0.00	0.00
04.08.2023	Bought	CHF	2'038'566	MXN	39'324'000	0.00	0.00
04.08.2023	Bought	CHF	25'125	MXN	486'000	0.00	0.00
04.08.2023	Bought	CHF	34'313	MXN	659'000	0.00	0.00
04.08.2023	Bought	CHF	2'163'789	MYR	11'253'000	0.00	0.00
04.08.2023	Bought	CHF	636'663	NOK	7'639'000	0.00	0.00
04.08.2023	Bought	CHF	9'706	NOK	116'000	0.00	0.00
04.08.2023	Bought	CHF	690'614	NZD	1'264'000	0.00	0.00
04.08.2023	Bought	CHF	8'814	NZD	16'000	0.00	0.00
04.08.2023	Bought	CHF	7'828	PEN	32'000	0.00	0.00
04.08.2023	Bought	CHF	475'783	PEN	1'945'000	0.00	0.00
04.08.2023	Bought	CHF	8'379	PEN	34'000	0.00	0.00
04.08.2023	Bought	CHF	1'052'552	PLN	4'812'000	0.00	0.00
04.08.2023	Bought	CHF	10'958	PLN	50'000	0.00	0.00
04.08.2023	Bought	CHF	19'353	PLN	88'000	0.00	0.00
04.08.2023	Bought	CHF	382'974	RON	1'954'000	0.00	0.00
04.08.2023	Bought	CHF	9'842	RON	50'000	0.00	0.00
04.08.2023	Bought	CHF	594'581	SEK	7'191'000	0.00	0.00
04.08.2023	Bought	CHF	9'521	SEK	115'000	0.00	0.00
04.08.2023	Bought	CHF	983'715	SGD	1'491'000	0.00	0.00
04.08.2023	Bought	CHF	12'611	SGD	19'000	0.00	0.00
04.08.2023	Bought	CHF	2'036'871	THB	80'599'000	0.00	0.00
04.08.2023	Bought	CHF	30'814	THB	1'208'000	0.00	0.00
04.08.2023	Bought	CHF	40'404'701	USD	45'300'000	0.00	0.00
04.08.2023	Bought	CHF	820'126	USD	915'000	0.00	0.00
04.08.2023	Bought	CHF	19'837	USD	23'000	0.00	0.00
04.08.2023	Bought	CLP	345'318'000	CHF	357'842	0.00	0.00
04.08.2023	Bought	CNH	178'765'000	CHF	21'760'924	0.00	0.00
04.08.2023	Bought	COP	3'183'672'000	CHF	710'324	0.00	0.00
04.08.2023	Bought	CZK	22'358'000	CHF	896'780	0.00	0.00
04.08.2023	Bought	DKK	91'000	CHF	11'914	0.00	0.00
04.08.2023	Bought	DKK	8'123'000	CHF	1'041'667	0.00	0.00
04.08.2023	Bought	EUR	55'468'000	CHF	53'012'099	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	GBP	11'231'000	CHF	12'524'699	0.00	0.00
04.08.2023	Bought	HUF	140'565'000	CHF	347'765	0.00	0.00
04.08.2023	Bought	IDR	54'449'407'000	CHF	3'136'667	0.00	0.00
04.08.2023	Bought	ILS	3'463'000	CHF	819'767	0.00	0.00
04.08.2023	Bought	JPY	64'022'000	CHF	396'856	0.00	0.00
04.08.2023	Bought	JPY	4'175'318'000	CHF	25'473'950	0.00	0.00
04.08.2023	Bought	KRW	11'302'289'000	CHF	7'716'190	0.00	0.00
04.08.2023	Bought	MXN	40'469'000	CHF	2'101'967	0.00	0.00
04.08.2023	Bought	MYR	11'253'000	CHF	2'166'851	0.00	0.00
04.08.2023	Bought	NOK	185'000	CHF	15'419	0.00	0.00
04.08.2023	Bought	NOK	7'570'000	CHF	648'621	0.00	0.00
04.08.2023	Bought	NZD	22'000	CHF	12'020	0.00	0.00
04.08.2023	Bought	NZD	1'258'000	CHF	678'623	0.00	0.00
04.08.2023	Bought	PEN	2'011'000	CHF	485'163	0.00	0.00
04.08.2023	Bought	PLN	4'950'000	CHF	1'077'335	0.00	0.00
04.08.2023	Bought	RON	2'004'000	CHF	388'028	0.00	0.00
04.08.2023	Bought	SEK	156'000	CHF	12'899	0.00	0.00
04.08.2023	Bought	SEK	7'150'000	CHF	589'846	0.00	0.00
04.08.2023	Bought	SGD	8'000	CHF	5'278	0.00	0.00
04.08.2023	Bought	SGD	1'502'000	CHF	980'477	0.00	0.00
04.08.2023	Bought	THB	3'464'000	CHF	87'677	0.00	0.00
04.08.2023	Bought	THB	78'343'000	CHF	1'991'940	0.00	0.00
04.08.2023	Bought	USD	418'000	CHF	372'815	0.00	0.00
04.08.2023	Bought	USD	45'820'000	CHF	39'719'067	0.00	0.00
05.09.2023	Bought	AUD	145'000	CHF	82'345	0.00	0.00
05.09.2023	Bought	CAD	67'000	CHF	43'986	0.00	0.00
05.09.2023	Bought	CAD	103'000	CHF	67'028	0.00	0.00
05.09.2023	Bought	CHF	4'784'024	AUD	8'210'000	0.00	0.00
05.09.2023	Bought	CHF	23'308	AUD	40'000	0.00	0.00
05.09.2023	Bought	CHF	83'280	AUD	144'000	0.00	0.00
05.09.2023	Bought	CHF	14'192	AUD	25'000	0.00	0.00
05.09.2023	Bought	CHF	75'006	CAD	114'000	0.00	0.00
05.09.2023	Bought	CHF	4'000'140	CAD	6'093'000	0.00	0.00
05.09.2023	Bought	CHF	12'310	CAD	19'000	0.00	0.00
05.09.2023	Bought	CHF	33'555	CNH	280'000	0.00	0.00
05.09.2023	Bought	CHF	21'752'187	CNH	178'765'000	0.00	0.00
05.09.2023	Bought	CHF	361'434	CNH	2'980'000	0.00	0.00
05.09.2023	Bought	CHF	464'955	CNH	3'807'000	0.00	0.00
05.09.2023	Bought	CHF	40'562	CNH	339'000	0.00	0.00
05.09.2023	Bought	CHF	73'408	CNH	607'000	0.00	0.00
05.09.2023	Bought	CHF	8'529	CNH	71'000	0.00	0.00
05.09.2023	Bought	CHF	892'527	CZK	22'358'000	0.00	0.00
05.09.2023	Bought	CHF	17'089	CZK	429'000	0.00	0.00
05.09.2023	Bought	CHF	15'145	CZK	379'000	0.00	0.00
05.09.2023	Bought	CHF	1'040'029	DKK	8'123'000	0.00	0.00
05.09.2023	Bought	CHF	14'170	DKK	110'000	0.00	0.00
05.09.2023	Bought	CHF	52'912'534	EUR	55'468'000	0.00	0.00
05.09.2023	Bought	CHF	1'088'202	EUR	1'134'000	0.00	0.00
05.09.2023	Bought	CHF	86'146	EUR	90'000	0.00	0.00
05.09.2023	Bought	CHF	94'806	EUR	99'000	0.00	0.00
05.09.2023	Bought	CHF	158'428	EUR	166'000	0.00	0.00
05.09.2023	Bought	CHF	21'075	EUR	22'000	0.00	0.00
05.09.2023	Bought	CHF	12'483'739	GBP	11'231'000	0.00	0.00
05.09.2023	Bought	CHF	77'806	GBP	70'000	0.00	0.00
05.09.2023	Bought	CHF	283'520	GBP	254'000	0.00	0.00
05.09.2023	Bought	CHF	11'144	GBP	10'000	0.00	0.00
05.09.2023	Bought	CHF	31'329	GBP	28'000	0.00	0.00
05.09.2023	Bought	CHF	37'715	GBP	34'000	0.00	0.00
05.09.2023	Bought	CHF	42'386	GBP	38'000	0.00	0.00
05.09.2023	Bought	CHF	343'900	HUF	140'565'000	0.00	0.00
05.09.2023	Bought	CHF	5'863	HUF	2'406'000	0.00	0.00
05.09.2023	Bought	CHF	817'864	ILS	3'463'000	0.00	0.00
05.09.2023	Bought	CHF	13'901	ILS	58'000	0.00	0.00
05.09.2023	Bought	CHF	25'512'599	JPY	4'175'318'000	0.00	0.00
05.09.2023	Bought	CHF	388'548	JPY	63'383'000	0.00	0.00
05.09.2023	Bought	CHF	21'987	JPY	3'640'000	0.00	0.00
05.09.2023	Bought	CHF	63'605	JPY	10'543'000	0.00	0.00
05.09.2023	Bought	CHF	75'187	JPY	12'476'000	0.00	0.00
05.09.2023	Bought	CHF	9'831	JPY	1'635'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.09.2023	Bought	CHF	2'082'758	MXN	40'469'000	0.00	0.00
05.09.2023	Bought	CHF	52'028	MXN	1'012'000	0.00	0.00
05.09.2023	Bought	CHF	43'483	MXN	843'000	0.00	0.00
05.09.2023	Bought	CHF	6'780	MXN	130'000	0.00	0.00
05.09.2023	Bought	CHF	2'206'203	MYR	11'477'000	0.00	0.00
05.09.2023	Bought	CHF	647'113	NOK	7'570'000	0.00	0.00
05.09.2023	Bought	CHF	7'614	NOK	89'000	0.00	0.00
05.09.2023	Bought	CHF	676'321	NZD	1'258'000	0.00	0.00
05.09.2023	Bought	CHF	11'274	NZD	21'000	0.00	0.00
05.09.2023	Bought	CHF	1'071'869	PLN	4'950'000	0.00	0.00
05.09.2023	Bought	CHF	15'541	PLN	72'000	0.00	0.00
05.09.2023	Bought	CHF	21'129	PLN	98'000	0.00	0.00
05.09.2023	Bought	CHF	386'278	RON	2'004'000	0.00	0.00
05.09.2023	Bought	CHF	10'860	RON	56'000	0.00	0.00
05.09.2023	Bought	CHF	588'736	SEK	7'150'000	0.00	0.00
05.09.2023	Bought	CHF	13'425	SEK	163'000	0.00	0.00
05.09.2023	Bought	CHF	978'574	SGD	1'502'000	0.00	0.00
05.09.2023	Bought	CHF	15'725	SGD	24'000	0.00	0.00
05.09.2023	Bought	CHF	7'818	SGD	12'000	0.00	0.00
05.09.2023	Bought	CHF	1'991'029	THB	78'343'000	0.00	0.00
05.09.2023	Bought	CHF	7'310	THB	288'000	0.00	0.00
05.09.2023	Bought	CHF	34'669	THB	1'359'000	0.00	0.00
05.09.2023	Bought	CHF	6'410	THB	255'000	0.00	0.00
05.09.2023	Bought	CHF	39'583'119	USD	45'820'000	0.00	0.00
05.09.2023	Bought	CHF	774'384	USD	886'000	0.00	0.00
05.09.2023	Bought	CHF	72'555	USD	83'000	0.00	0.00
05.09.2023	Bought	CHF	33'337	USD	38'000	0.00	0.00
05.09.2023	Bought	CHF	122'473	USD	139'000	0.00	0.00
05.09.2023	Bought	CHF	17'527	USD	20'000	0.00	0.00
05.09.2023	Bought	CNH	219'000	CHF	26'426	0.00	0.00
05.09.2023	Bought	CNH	3'668'000	CHF	444'326	0.00	0.00
05.09.2023	Bought	CZK	354'000	CHF	14'008	0.00	0.00
05.09.2023	Bought	DKK	141'000	CHF	18'082	0.00	0.00
05.09.2023	Bought	EUR	90'000	CHF	86'348	0.00	0.00
05.09.2023	Bought	EUR	572'000	CHF	545'611	0.00	0.00
05.09.2023	Bought	EUR	1'274'000	CHF	1'217'547	0.00	0.00
05.09.2023	Bought	GBP	19'000	CHF	21'104	0.00	0.00
05.09.2023	Bought	GBP	218'000	CHF	242'420	0.00	0.00
05.09.2023	Bought	HUF	2'025'000	CHF	5'041	0.00	0.00
05.09.2023	Bought	ILS	67'000	CHF	15'579	0.00	0.00
05.09.2023	Bought	JPY	38'964'000	CHF	238'101	0.00	0.00
05.09.2023	Bought	JPY	7'176'000	CHF	43'454	0.00	0.00
05.09.2023	Bought	JPY	79'403'000	CHF	479'148	0.00	0.00
05.09.2023	Bought	MXN	731'000	CHF	38'615	0.00	0.00
05.09.2023	Bought	MYR	11'477'000	CHF	2'173'921	0.00	0.00
05.09.2023	Bought	NOK	132'000	CHF	10'896	0.00	0.00
05.09.2023	Bought	NZD	20'000	CHF	10'444	0.00	0.00
05.09.2023	Bought	PLN	80'000	CHF	17'094	0.00	0.00
05.09.2023	Bought	RON	25'000	CHF	4'836	0.00	0.00
05.09.2023	Bought	SEK	129'000	CHF	10'371	0.00	0.00
05.09.2023	Bought	SGD	27'000	CHF	17'604	0.00	0.00
05.09.2023	Bought	THB	1'279'000	CHF	32'106	0.00	0.00
05.09.2023	Bought	USD	166'000	CHF	143'385	0.00	0.00
05.09.2023	Bought	USD	76'000	CHF	66'392	0.00	0.00
05.09.2023	Bought	USD	1'060'000	CHF	937'219	0.00	0.00
06.09.2023	Bought	CHF	355'192	CLP	345'318'000	0.00	0.00
06.09.2023	Bought	CHF	700'910	COP	3'183'672'000	0.00	0.00
06.09.2023	Bought	CHF	10'160	COP	46'866'000	0.00	0.00
06.09.2023	Bought	CHF	13'424	IDR	236'127'000	0.00	0.00
06.09.2023	Bought	CHF	3'121'741	IDR	54'449'407'000	0.00	0.00
06.09.2023	Bought	CHF	19'886	IDR	346'574'000	0.00	0.00
06.09.2023	Bought	CHF	52'499	IDR	913'752'000	0.00	0.00
06.09.2023	Bought	CHF	12'168	IDR	210'259'000	0.00	0.00
06.09.2023	Bought	CHF	7'701'888	KRW	11'302'289'000	0.00	0.00
06.09.2023	Bought	CHF	15'571	KRW	22'800'000	0.00	0.00
06.09.2023	Bought	CHF	125'744	KRW	185'473'000	0.00	0.00
06.09.2023	Bought	CHF	95'199	KRW	144'940'000	0.00	0.00
06.09.2023	Bought	CHF	24'053	KRW	35'990'000	0.00	0.00
06.09.2023	Bought	CHF	5'982	PEN	25'000	0.00	0.00

# 1640 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.09.2023	Bought	CHF	481'331	PEN	2'011'000	0.00	0.00
06.09.2023	Bought	CHF	10'590	PEN	44'000	0.00	0.00
06.09.2023	Bought	CLP	345'318'000	CHF	358'028	0.00	0.00
06.09.2023	Bought	COP	48'597'000	CHF	10'402	0.00	0.00
06.09.2023	Bought	COP	3'181'941'000	CHF	683'113	0.00	0.00
06.09.2023	Bought	IDR	411'275'000	CHF	23'609	0.00	0.00
06.09.2023	Bought	IDR	1'342'399'000	CHF	77'573	0.00	0.00
06.09.2023	Bought	IDR	54'402'445'000	CHF	3'141'019	0.00	0.00
06.09.2023	Bought	KRW	223'973'000	CHF	149'290	0.00	0.00
06.09.2023	Bought	KRW	11'467'519'000	CHF	7'629'753	0.00	0.00
06.09.2023	Bought	PEN	95'000	CHF	22'782	0.00	0.00
06.09.2023	Bought	PEN	1'985'000	CHF	474'313	0.00	0.00
04.10.2023	Bought	AUD	224'000	CHF	126'733	0.00	0.00
04.10.2023	Bought	CAD	162'000	CHF	105'375	0.00	0.00
04.10.2023	Bought	CAD	19'000	CHF	12'370	0.00	0.00
04.10.2023	Bought	CHF	4'723'205	AUD	8'274'000	0.00	0.00
04.10.2023	Bought	CHF	17'125	AUD	30'000	0.00	0.00
04.10.2023	Bought	CHF	3'942'759	CAD	6'056'000	0.00	0.00
04.10.2023	Bought	CHF	355'339	CLP	345'318'000	0.00	0.00
04.10.2023	Bought	CHF	5'136	CLP	4'967'000	0.00	0.00
04.10.2023	Bought	CHF	673'284	COP	3'181'941'000	0.00	0.00
04.10.2023	Bought	CHF	904'624	CZK	22'812'000	0.00	0.00
04.10.2023	Bought	CHF	1'039'262	DKK	8'092'000	0.00	0.00
04.10.2023	Bought	CHF	5'903	DKK	46'000	0.00	0.00
04.10.2023	Bought	CHF	52'671'362	EUR	55'043'000	0.00	0.00
04.10.2023	Bought	CHF	196'026	EUR	205'000	0.00	0.00
04.10.2023	Bought	CHF	12'751'934	GBP	11'428'000	0.00	0.00
04.10.2023	Bought	CHF	43'523	GBP	39'000	0.00	0.00
04.10.2023	Bought	CHF	350'887	HUF	140'946'000	0.00	0.00
04.10.2023	Bought	CHF	7'993	HUF	3'213'000	0.00	0.00
04.10.2023	Bought	CHF	3'129'005	IDR	54'402'445'000	0.00	0.00
04.10.2023	Bought	CHF	800'362	ILS	3'454'000	0.00	0.00
04.10.2023	Bought	CHF	6'265	ILS	27'000	0.00	0.00
04.10.2023	Bought	CHF	25'163'493	JPY	4'141'452'000	0.00	0.00
04.10.2023	Bought	CHF	2'178'873	MXN	41'723'000	0.00	0.00
04.10.2023	Bought	CHF	2'107'164	MYR	11'141'000	0.00	0.00
04.10.2023	Bought	CHF	623'590	NOK	7'527'000	0.00	0.00
04.10.2023	Bought	CHF	660'118	NZD	1'259'000	0.00	0.00
04.10.2023	Bought	CHF	470'937	PEN	1'985'000	0.00	0.00
04.10.2023	Bought	CHF	1'072'972	PLN	5'040'000	0.00	0.00
04.10.2023	Bought	CHF	393'327	RON	2'035'000	0.00	0.00
04.10.2023	Bought	CHF	578'499	SEK	7'184'000	0.00	0.00
04.10.2023	Bought	CHF	986'421	SGD	1'511'000	0.00	0.00
04.10.2023	Bought	CHF	1'987'466	THB	78'966'000	0.00	0.00
04.10.2023	Bought	CHF	40'223'985	USD	45'684'000	0.00	0.00
04.10.2023	Bought	CLP	7'739'000	CHF	7'964	0.00	0.00
04.10.2023	Bought	COP	644'578'000	CHF	139'272	0.00	0.00
04.10.2023	Bought	CZK	645'000	CHF	25'299	0.00	0.00
04.10.2023	Bought	CZK	166'000	CHF	6'575	0.00	0.00
04.10.2023	Bought	DKK	226'000	CHF	28'834	0.00	0.00
04.10.2023	Bought	EUR	257'000	CHF	245'937	0.00	0.00
04.10.2023	Bought	EUR	1'727'000	CHF	1'641'907	0.00	0.00
04.10.2023	Bought	GBP	359'000	CHF	399'650	0.00	0.00
04.10.2023	Bought	GBP	205'000	CHF	228'749	0.00	0.00
04.10.2023	Bought	IDR	173'687'000	CHF	10'031	0.00	0.00
04.10.2023	Bought	IDR	1'492'727'000	CHF	86'540	0.00	0.00
04.10.2023	Bought	ILS	106'000	CHF	24'764	0.00	0.00
04.10.2023	Bought	JPY	48'785'000	CHF	296'420	0.00	0.00
04.10.2023	Bought	JPY	9'398'000	CHF	57'122	0.00	0.00
04.10.2023	Bought	JPY	112'378'000	CHF	677'619	0.00	0.00
04.10.2023	Bought	MXN	636'000	CHF	33'107	0.00	0.00
04.10.2023	Bought	MXN	1'138'000	CHF	57'763	0.00	0.00
04.10.2023	Bought	MYR	292'000	CHF	55'556	0.00	0.00
04.10.2023	Bought	NOK	137'000	CHF	11'308	0.00	0.00
04.10.2023	Bought	NZD	41'000	CHF	21'366	0.00	0.00
04.10.2023	Bought	PLN	129'000	CHF	27'202	0.00	0.00
04.10.2023	Bought	RON	61'000	CHF	11'684	0.00	0.00
04.10.2023	Bought	SEK	77'000	CHF	6'201	0.00	0.00
04.10.2023	Bought	SEK	182'000	CHF	14'519	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.10.2023	Bought	SGD	38'000	CHF	24'776	0.00	0.00
04.10.2023	Bought	SGD	37'000	CHF	24'155	0.00	0.00
04.10.2023	Bought	THB	513'000	CHF	12'937	0.00	0.00
04.10.2023	Bought	THB	2'281'000	CHF	57'105	0.00	0.00
04.10.2023	Bought	USD	50'000	CHF	43'992	0.00	0.00
04.10.2023	Bought	USD	462'000	CHF	406'791	0.00	0.00
04.10.2023	Bought	USD	1'490'000	CHF	1'321'068	0.00	0.00
05.10.2023	Bought	CHF	7'616'982	KRW	11'467'519'000	0.00	0.00
05.10.2023	Bought	CHF	57'087	KRW	85'904'000	0.00	0.00
05.10.2023	Bought	CHF	7'286	KRW	10'906'000	0.00	0.00
05.10.2023	Bought	CHF	217'257	KRW	320'274'000	0.00	0.00
05.10.2023	Bought	CHF	7'627'368	KRW	11'244'055'000	0.00	0.00
05.10.2023	Bought	KRW	11'467'519'000	CHF	7'778'954	0.00	0.00
05.10.2023	Bought	KRW	320'274'000	CHF	212'849	0.00	0.00
05.10.2023	Bought	KRW	11'244'055'000	CHF	7'587'082	0.00	0.00
05.10.2023	Bought	KRW	85'904'000	CHF	58'273	0.00	0.00
05.10.2023	Bought	KRW	10'906'000	CHF	7'398	0.00	0.00
10.10.2023	Bought	CHF	22'010'996	CNH	182'962'000	0.00	0.00
10.10.2023	Bought	CHF	515'774	CNH	4'260'000	0.00	0.00
10.10.2023	Bought	CNH	370'000	CHF	44'863	0.00	0.00
10.10.2023	Bought	CNH	5'968'000	CHF	724'849	0.00	0.00
10.10.2023	Bought	CNH	180'884'000	CHF	22'736'689	0.00	0.00
03.11.2023	Bought	AUD	161'000	CHF	93'824	0.00	0.00
03.11.2023	Bought	AUD	225'000	CHF	132'560	0.00	0.00
03.11.2023	Bought	CAD	98'000	CHF	65'544	0.00	0.00
03.11.2023	Bought	CAD	250'000	CHF	168'675	0.00	0.00
03.11.2023	Bought	CHF	4'760'267	AUD	8'080'000	0.00	0.00
03.11.2023	Bought	CHF	11'018	AUD	19'000	0.00	0.00
03.11.2023	Bought	CHF	11'922	AUD	21'000	0.00	0.00
03.11.2023	Bought	CHF	11'300	CAD	17'000	0.00	0.00
03.11.2023	Bought	CHF	3'963'862	CAD	5'875'000	0.00	0.00
03.11.2023	Bought	CHF	22'692'192	CNH	180'884'000	0.00	0.00
03.11.2023	Bought	CHF	55'422	CNH	447'000	0.00	0.00
03.11.2023	Bought	CHF	55'891	CNH	455'900	0.00	0.00
03.11.2023	Bought	CHF	869'472	CZK	22'001'000	0.00	0.00
03.11.2023	Bought	CHF	1'025'921	DKK	7'912'000	0.00	0.00
03.11.2023	Bought	CHF	51'488'711	EUR	53'264'000	0.00	0.00
03.11.2023	Bought	CHF	125'557	EUR	131'000	0.00	0.00
03.11.2023	Bought	CHF	17'127	EUR	18'000	0.00	0.00
03.11.2023	Bought	CHF	115'538	EUR	122'000	0.00	0.00
03.11.2023	Bought	CHF	12'136'064	GBP	10'903'000	0.00	0.00
03.11.2023	Bought	CHF	27'694	GBP	25'000	0.00	0.00
03.11.2023	Bought	CHF	33'768	GBP	31'000	0.00	0.00
03.11.2023	Bought	CHF	355'070	HUF	144'159'000	0.00	0.00
03.11.2023	Bought	CHF	3'093'022	IDR	52'736'031'000	0.00	0.00
03.11.2023	Bought	CHF	808'600	ILS	3'375'000	0.00	0.00
03.11.2023	Bought	CHF	7'572'519	KRW	11'244'055'000	0.00	0.00
03.11.2023	Bought	CHF	16'869	KRW	25'169'000	0.00	0.00
03.11.2023	Bought	CHF	19'869	KRW	30'022'000	0.00	0.00
03.11.2023	Bought	CHF	2'082'266	MXN	39'949'000	0.00	0.00
03.11.2023	Bought	CHF	2'050'406	MYR	10'560'000	0.00	0.00
03.11.2023	Bought	CHF	633'750	NOK	7'390'000	0.00	0.00
03.11.2023	Bought	CHF	667'297	NZD	1'218'000	0.00	0.00
03.11.2023	Bought	CHF	1'023'540	PLN	4'911'000	0.00	0.00
03.11.2023	Bought	CHF	382'760	RON	1'974'000	0.00	0.00
03.11.2023	Bought	CHF	581'928	SEK	6'925'000	0.00	0.00
03.11.2023	Bought	CHF	960'646	SGD	1'436'000	0.00	0.00
03.11.2023	Bought	CHF	1'899'551	THB	76'172'000	0.00	0.00
03.11.2023	Bought	CHF	7'360	THB	298'000	0.00	0.00
03.11.2023	Bought	CHF	39'833'878	USD	43'682'000	0.00	0.00
03.11.2023	Bought	CHF	93'064	USD	103'000	0.00	0.00
03.11.2023	Bought	CHF	16'182	USD	18'000	0.00	0.00
03.11.2023	Bought	CHF	114'963	USD	128'000	0.00	0.00
03.11.2023	Bought	CNH	1'242'000	CHF	155'684	0.00	0.00
03.11.2023	Bought	CNH	3'541'000	CHF	441'228	0.00	0.00
03.11.2023	Bought	CZK	315'000	CHF	12'471	0.00	0.00
03.11.2023	Bought	CZK	439'000	CHF	17'231	0.00	0.00
03.11.2023	Bought	DKK	61'000	CHF	7'863	0.00	0.00
03.11.2023	Bought	DKK	301'000	CHF	39'030	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.11.2023	Bought	EUR	1'514'000	CHF	1'463'487	0.00	0.00
03.11.2023	Bought	EUR	656'000	CHF	630'394	0.00	0.00
03.11.2023	Bought	GBP	137'000	CHF	151'751	0.00	0.00
03.11.2023	Bought	GBP	337'000	CHF	375'102	0.00	0.00
03.11.2023	Bought	HUF	5'529'000	CHF	13'667	0.00	0.00
03.11.2023	Bought	IDR	1'031'431'000	CHF	60'851	0.00	0.00
03.11.2023	Bought	IDR	1'056'333'000	CHF	61'774	0.00	0.00
03.11.2023	Bought	ILS	58'000	CHF	13'792	0.00	0.00
03.11.2023	Bought	ILS	67'000	CHF	16'072	0.00	0.00
03.11.2023	Bought	KRW	146'290'000	CHF	99'230	0.00	0.00
03.11.2023	Bought	KRW	216'358'000	CHF	145'451	0.00	0.00
03.11.2023	Bought	MXN	3'587'000	CHF	187'237	0.00	0.00
03.11.2023	Bought	MXN	620'000	CHF	32'135	0.00	0.00
03.11.2023	Bought	NOK	94'000	CHF	8'061	0.00	0.00
03.11.2023	Bought	NOK	108'000	CHF	9'181	0.00	0.00
03.11.2023	Bought	NZD	16'000	CHF	8'766	0.00	0.00
03.11.2023	Bought	NZD	28'000	CHF	15'224	0.00	0.00
03.11.2023	Bought	PLN	74'000	CHF	15'404	0.00	0.00
03.11.2023	Bought	RON	42'000	CHF	8'092	0.00	0.00
03.11.2023	Bought	SEK	126'000	CHF	10'588	0.00	0.00
03.11.2023	Bought	SEK	75'000	CHF	6'228	0.00	0.00
03.11.2023	Bought	SGD	18'000	CHF	12'042	0.00	0.00
03.11.2023	Bought	SGD	162'000	CHF	107'653	0.00	0.00
03.11.2023	Bought	THB	2'080'000	CHF	52'099	0.00	0.00
03.11.2023	Bought	THB	1'462'000	CHF	36'070	0.00	0.00
03.11.2023	Bought	USD	591'000	CHF	538'893	0.00	0.00
03.11.2023	Bought	USD	982'000	CHF	892'467	0.00	0.00
06.11.2023	Bought	CHF	345'831	CLP	342'546'000	0.00	0.00
06.11.2023	Bought	CHF	24'385'216	JPY	3'970'891'000	0.00	0.00
06.11.2023	Bought	CHF	56'509	JPY	9'274'000	0.00	0.00
06.11.2023	Bought	CHF	65'908	JPY	11'024'000	0.00	0.00
06.11.2023	Bought	CHF	475'108	PEN	1'985'000	0.00	0.00
06.11.2023	Bought	CLP	28'155'000	CHF	28'425	0.00	0.00
06.11.2023	Bought	CLP	5'432'000	CHF	5'506	0.00	0.00
06.11.2023	Bought	CLP	308'959'000	CHF	310'824	0.00	0.00
06.11.2023	Bought	JPY	77'818'000	CHF	477'922	0.00	0.00
06.11.2023	Bought	JPY	92'862'000	CHF	566'490	0.00	0.00
06.11.2023	Bought	JPY	3'820'509'000	CHF	22'957'868	0.00	0.00
06.11.2023	Bought	PEN	117'000	CHF	28'004	0.00	0.00
06.11.2023	Bought	PEN	1'868'000	CHF	443'074	0.00	0.00
07.11.2023	Bought	CHF	566'502	COP	2'537'363'000	0.00	0.00
07.11.2023	Bought	COP	2'537'363'000	CHF	560'495	0.00	0.00
05.12.2023	Bought	AUD	143'000	CHF	82'198	0.00	0.00
05.12.2023	Bought	CHF	4'445'611	AUD	7'734'000	0.00	0.00
05.12.2023	Bought	CHF	32'777	AUD	57'000	0.00	0.00
05.12.2023	Bought	CHF	3'623'342	CAD	5'544'000	0.00	0.00
05.12.2023	Bought	CHF	19'607	CAD	30'000	0.00	0.00
05.12.2023	Bought	CHF	33'295	CAD	51'000	0.00	0.00
05.12.2023	Bought	CHF	308'959	CLP	308'959'000	0.00	0.00
05.12.2023	Bought	CHF	21'734'939	CNH	177'004'000	0.00	0.00
05.12.2023	Bought	CHF	63'137	CNH	510'000	0.00	0.00
05.12.2023	Bought	CHF	236'318	CNH	1'910'000	0.00	0.00
05.12.2023	Bought	CHF	553'768	COP	2'537'363'000	0.00	0.00
05.12.2023	Bought	CHF	554'251	COP	2'537'363'000	0.00	0.00
05.12.2023	Bought	CHF	829'409	CZK	21'247'000	0.00	0.00
05.12.2023	Bought	CHF	12'891	CZK	331'000	0.00	0.00
05.12.2023	Bought	CHF	54'598	CZK	1'410'000	0.00	0.00
05.12.2023	Bought	CHF	971'236	DKK	7'550'000	0.00	0.00
05.12.2023	Bought	CHF	15'513	DKK	121'000	0.00	0.00
05.12.2023	Bought	CHF	49'304'133	EUR	51'365'000	0.00	0.00
05.12.2023	Bought	CHF	565'403	EUR	591'000	0.00	0.00
05.12.2023	Bought	CHF	11'540'651	GBP	10'485'000	0.00	0.00
05.12.2023	Bought	CHF	215'582	GBP	196'000	0.00	0.00
05.12.2023	Bought	CHF	345'730	HUF	138'630'000	0.00	0.00
05.12.2023	Bought	CHF	2'864'397	IDR	50'648'267'000	0.00	0.00
05.12.2023	Bought	CHF	31'088	IDR	547'926'000	0.00	0.00
05.12.2023	Bought	CHF	728'631	ILS	3'250'000	0.00	0.00
05.12.2023	Bought	CHF	11'686	ILS	52'000	0.00	0.00
05.12.2023	Bought	CHF	22'992'713	JPY	3'820'509'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	CHF	204'388	JPY	33'959'000	0.00	0.00
05.12.2023	Bought	CHF	7'297'779	KRW	10'936'598'000	0.00	0.00
05.12.2023	Bought	CHF	68'172	KRW	101'944'000	0.00	0.00
05.12.2023	Bought	CHF	1'785'948	MXN	35'742'000	0.00	0.00
05.12.2023	Bought	CHF	21'318	MXN	426'000	0.00	0.00
05.12.2023	Bought	CHF	2'006'765	MYR	10'620'000	0.00	0.00
05.12.2023	Bought	CHF	584'081	NOK	7'188'000	0.00	0.00
05.12.2023	Bought	CHF	619'304	NZD	1'174'000	0.00	0.00
05.12.2023	Bought	CHF	440'462	PEN	1'868'000	0.00	0.00
05.12.2023	Bought	CHF	1'042'040	PLN	4'837'000	0.00	0.00
05.12.2023	Bought	CHF	20'314	PLN	95'000	0.00	0.00
05.12.2023	Bought	CHF	372'509	RON	1'932'000	0.00	0.00
05.12.2023	Bought	CHF	546'503	SEK	6'724'000	0.00	0.00
05.12.2023	Bought	CHF	832'619	SGD	1'256'000	0.00	0.00
05.12.2023	Bought	CHF	14'564	SGD	22'000	0.00	0.00
05.12.2023	Bought	CHF	38'418'897	USD	42'358'000	0.00	0.00
05.12.2023	Bought	CHF	303'421	USD	335'000	0.00	0.00
05.12.2023	Bought	EUR	188'000	CHF	180'463	0.00	0.00
05.12.2023	Bought	GBP	115'000	CHF	126'582	0.00	0.00
05.12.2023	Bought	IDR	907'849'000	CHF	51'626	0.00	0.00
05.12.2023	Bought	ILS	101'000	CHF	22'688	0.00	0.00
05.12.2023	Bought	JPY	49'307'000	CHF	296'812	0.00	0.00
05.12.2023	Bought	KRW	184'232'000	CHF	123'397	0.00	0.00
05.12.2023	Bought	PEN	44'000	CHF	10'375	0.00	0.00
05.12.2023	Bought	USD	367'000	CHF	332'839	0.00	0.00
06.12.2023	Bought	CHF	1'827'998	THB	72'928'000	0.00	0.00
06.12.2023	Bought	CHF	19'288	THB	770'000	0.00	0.00
06.12.2023	Bought	THB	482'000	CHF	12'159	0.00	0.00
06.12.2023	Bought	THB	73'216'000	CHF	1'826'291	0.00	0.00
05.01.2024	Bought	AUD	22'000	CHF	12'779	0.00	0.00
05.01.2024	Bought	AUD	116'000	CHF	67'403	0.00	0.00
05.01.2024	Bought	AUD	138'000	CHF	79'810	0.00	0.00
05.01.2024	Bought	CAD	82'000	CHF	52'750	0.00	0.00
05.01.2024	Bought	CAD	192'000	CHF	124'048	0.00	0.00
05.01.2024	Bought	CHF	271'997	AUD	473'000	0.00	0.00
05.01.2024	Bought	CHF	4'398'227	AUD	7'648'000	0.00	0.00
05.01.2024	Bought	CHF	57'235	AUD	99'000	0.00	0.00
05.01.2024	Bought	CHF	8'738	AUD	15'000	0.00	0.00
05.01.2024	Bought	CHF	40'277	CAD	63'000	0.00	0.00
05.01.2024	Bought	CHF	3'596'275	CAD	5'625'000	0.00	0.00
05.01.2024	Bought	CHF	74'169	CAD	115'000	0.00	0.00
05.01.2024	Bought	CHF	309'092	CLP	308'959'000	0.00	0.00
05.01.2024	Bought	CHF	16'654	CLP	16'647'000	0.00	0.00
05.01.2024	Bought	CHF	107'428	CLP	106'246'000	0.00	0.00
05.01.2024	Bought	CHF	21'918'443	CNH	179'424'000	0.00	0.00
05.01.2024	Bought	CHF	251'566	CNH	2'058'000	0.00	0.00
05.01.2024	Bought	CHF	24'330	CNH	200'000	0.00	0.00
05.01.2024	Bought	CHF	32'774	CNH	272'000	0.00	0.00
05.01.2024	Bought	CHF	542'635	COP	2'537'363'000	0.00	0.00
05.01.2024	Bought	CHF	32'660	COP	152'716'000	0.00	0.00
05.01.2024	Bought	CHF	897'699	CZK	22'988'000	0.00	0.00
05.01.2024	Bought	CHF	242'134	CZK	6'236'000	0.00	0.00
05.01.2024	Bought	CHF	13'887	CZK	356'000	0.00	0.00
05.01.2024	Bought	CHF	974'296	DKK	7'671'000	0.00	0.00
05.01.2024	Bought	CHF	31'499	DKK	248'000	0.00	0.00
05.01.2024	Bought	CHF	11'750	DKK	92'000	0.00	0.00
05.01.2024	Bought	CHF	5'225'574	EUR	5'520'000	0.00	0.00
05.01.2024	Bought	CHF	49'011'670	EUR	51'768'000	0.00	0.00
05.01.2024	Bought	CHF	640'588	EUR	673'000	0.00	0.00
05.01.2024	Bought	CHF	53'776	EUR	57'000	0.00	0.00
05.01.2024	Bought	CHF	104'794	EUR	111'000	0.00	0.00
05.01.2024	Bought	CHF	18'518	GBP	17'000	0.00	0.00
05.01.2024	Bought	CHF	11'592'434	GBP	10'566'000	0.00	0.00
05.01.2024	Bought	CHF	41'957	GBP	38'000	0.00	0.00
05.01.2024	Bought	CHF	345'114	HUF	138'630'000	0.00	0.00
05.01.2024	Bought	CHF	14'037	HUF	5'679'000	0.00	0.00
05.01.2024	Bought	CHF	2'804'548	IDR	50'288'344'000	0.00	0.00
05.01.2024	Bought	CHF	172'266	IDR	3'078'220'000	0.00	0.00
05.01.2024	Bought	CHF	42'839	IDR	760'272'000	0.00	0.00

# 1644 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.01.2024	Bought	CHF	748'982	ILS	3'201'000	0.00	0.00
05.01.2024	Bought	CHF	27'716	ILS	119'000	0.00	0.00
05.01.2024	Bought	CHF	4'500'440	JPY	763'906'000	0.00	0.00
05.01.2024	Bought	CHF	22'416'565	JPY	3'805'161'000	0.00	0.00
05.01.2024	Bought	CHF	366'476	JPY	61'881'000	0.00	0.00
05.01.2024	Bought	CHF	28'286	JPY	4'695'000	0.00	0.00
05.01.2024	Bought	CHF	82'906	JPY	13'821'000	0.00	0.00
05.01.2024	Bought	CHF	7'305'315	KRW	10'854'310'000	0.00	0.00
05.01.2024	Bought	CHF	81'191	KRW	121'283'000	0.00	0.00
05.01.2024	Bought	CHF	15'890	KRW	23'803'000	0.00	0.00
05.01.2024	Bought	CHF	11'940	KRW	18'067'000	0.00	0.00
05.01.2024	Bought	CHF	91'687	MXN	1'848'000	0.00	0.00
05.01.2024	Bought	CHF	1'801'743	MXN	36'168'000	0.00	0.00
05.01.2024	Bought	CHF	14'946	MXN	298'000	0.00	0.00
05.01.2024	Bought	CHF	2'001'901	MYR	10'702'000	0.00	0.00
05.01.2024	Bought	CHF	578'294	NOK	7'188'000	0.00	0.00
05.01.2024	Bought	CHF	24'216	NOK	301'000	0.00	0.00
05.01.2024	Bought	CHF	76'380	NOK	939'000	0.00	0.00
05.01.2024	Bought	CHF	628'291	NZD	1'174'000	0.00	0.00
05.01.2024	Bought	CHF	28'364	NZD	53'000	0.00	0.00
05.01.2024	Bought	CHF	11'309	NZD	21'000	0.00	0.00
05.01.2024	Bought	CHF	424'749	PEN	1'824'000	0.00	0.00
05.01.2024	Bought	CHF	20'492	PEN	88'000	0.00	0.00
05.01.2024	Bought	CHF	1'074'616	PLN	4'932'000	0.00	0.00
05.01.2024	Bought	CHF	20'120	PLN	92'000	0.00	0.00
05.01.2024	Bought	CHF	369'140	RON	1'932'000	0.00	0.00
05.01.2024	Bought	CHF	13'764	RON	72'000	0.00	0.00
05.01.2024	Bought	CHF	23'768	SEK	287'000	0.00	0.00
05.01.2024	Bought	CHF	556'862	SEK	6'724'000	0.00	0.00
05.01.2024	Bought	CHF	76'498	SEK	914'000	0.00	0.00
05.01.2024	Bought	CHF	830'835	SGD	1'278'000	0.00	0.00
05.01.2024	Bought	CHF	141'723	SGD	218'000	0.00	0.00
05.01.2024	Bought	CHF	13'722	SGD	21'000	0.00	0.00
05.01.2024	Bought	CHF	1'823'698	THB	73'216'000	0.00	0.00
05.01.2024	Bought	CHF	24'443	THB	991'000	0.00	0.00
05.01.2024	Bought	CHF	27'567	THB	1'109'000	0.00	0.00
05.01.2024	Bought	CHF	36'673'998	USD	42'326'000	0.00	0.00
05.01.2024	Bought	CHF	405'649	USD	465'000	0.00	0.00
05.01.2024	Bought	CHF	36'715	USD	42'000	0.00	0.00
05.01.2024	Bought	CHF	65'348	USD	76'000	0.00	0.00
05.01.2024	Bought	CLP	13'384'000	CHF	13'102	0.00	0.00
05.01.2024	Bought	CNH	10'200'000	CHF	1'240'577	0.00	0.00
05.01.2024	Bought	CNH	2'912'000	CHF	356'361	0.00	0.00
05.01.2024	Bought	CNH	663'000	CHF	79'991	0.00	0.00
05.01.2024	Bought	CNH	2'952'000	CHF	354'039	0.00	0.00
05.01.2024	Bought	COP	110'573'000	CHF	23'996	0.00	0.00
05.01.2024	Bought	CZK	473'000	CHF	18'320	0.00	0.00
05.01.2024	Bought	CZK	449'000	CHF	17'180	0.00	0.00
05.01.2024	Bought	DKK	108'000	CHF	13'635	0.00	0.00
05.01.2024	Bought	DKK	704'000	CHF	89'329	0.00	0.00
05.01.2024	Bought	EUR	208'000	CHF	196'292	0.00	0.00
05.01.2024	Bought	EUR	1'130'000	CHF	1'068'684	0.00	0.00
05.01.2024	Bought	EUR	816'000	CHF	768'039	0.00	0.00
05.01.2024	Bought	GBP	22'000	CHF	24'058	0.00	0.00
05.01.2024	Bought	GBP	120'000	CHF	130'001	0.00	0.00
05.01.2024	Bought	GBP	212'000	CHF	233'357	0.00	0.00
05.01.2024	Bought	GBP	2'078'000	CHF	2'279'724	0.00	0.00
05.01.2024	Bought	HUF	5'065'000	CHF	12'461	0.00	0.00
05.01.2024	Bought	IDR	853'436'000	CHF	47'973	0.00	0.00
05.01.2024	Bought	IDR	516'208'000	CHF	28'790	0.00	0.00
05.01.2024	Bought	IDR	728'057'000	CHF	40'560	0.00	0.00
05.01.2024	Bought	ILS	63'000	CHF	14'881	0.00	0.00
05.01.2024	Bought	JPY	77'044'000	CHF	469'609	0.00	0.00
05.01.2024	Bought	JPY	17'405'000	CHF	104'155	0.00	0.00
05.01.2024	Bought	JPY	79'010'000	CHF	476'557	0.00	0.00
05.01.2024	Bought	KRW	94'448'000	CHF	63'601	0.00	0.00
05.01.2024	Bought	KRW	175'914'000	CHF	117'339	0.00	0.00
05.01.2024	Bought	KRW	39'908'000	CHF	26'434	0.00	0.00
05.01.2024	Bought	KRW	156'197'000	CHF	103'121	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.01.2024	Bought	MXN	617'000	CHF	31'090	0.00	0.00
05.01.2024	Bought	MXN	1'477'000	CHF	74'073	0.00	0.00
05.01.2024	Bought	NOK	126'000	CHF	10'498	0.00	0.00
05.01.2024	Bought	NOK	140'000	CHF	11'296	0.00	0.00
05.01.2024	Bought	NZD	21'000	CHF	11'289	0.00	0.00
05.01.2024	Bought	NZD	19'000	CHF	10'218	0.00	0.00
05.01.2024	Bought	PEN	24'000	CHF	5'554	0.00	0.00
05.01.2024	Bought	PLN	59'000	CHF	12'798	0.00	0.00
05.01.2024	Bought	PLN	69'000	CHF	15'042	0.00	0.00
05.01.2024	Bought	RON	70'000	CHF	13'248	0.00	0.00
05.01.2024	Bought	SEK	114'000	CHF	9'657	0.00	0.00
05.01.2024	Bought	SEK	131'000	CHF	11'005	0.00	0.00
05.01.2024	Bought	SGD	25'000	CHF	16'386	0.00	0.00
05.01.2024	Bought	SGD	23'000	CHF	14'840	0.00	0.00
05.01.2024	Bought	THB	2'497'000	CHF	61'676	0.00	0.00
05.01.2024	Bought	THB	1'332'000	CHF	33'025	0.00	0.00
05.01.2024	Bought	THB	1'112'000	CHF	27'386	0.00	0.00
05.01.2024	Bought	USD	120'000	CHF	102'997	0.00	0.00
05.01.2024	Bought	USD	2'533'000	CHF	2'194'459	0.00	0.00
05.01.2024	Bought	USD	665'000	CHF	583'379	0.00	0.00
05.01.2024	Bought	USD	725'000	CHF	620'580	0.00	0.00
05.02.2024	Bought	AUD	378'000	CHF	215'331	0.00	0.00
05.02.2024	Bought	CAD	261'000	CHF	165'599	0.00	0.00
05.02.2024	Bought	CHF	4'555'732	AUD	7'959'000	0.00	0.00
05.02.2024	Bought	CHF	128'339	AUD	224'000	0.00	0.00
05.02.2024	Bought	CHF	84'468	AUD	147'000	0.00	0.00
05.02.2024	Bought	CHF	76'125	AUD	133'000	0.00	0.00
05.02.2024	Bought	CHF	12'003	AUD	21'000	0.00	0.00
05.02.2024	Bought	CHF	21'127	AUD	37'000	0.00	0.00
05.02.2024	Bought	CHF	3'496'357	CAD	5'529'000	0.00	0.00
05.02.2024	Bought	CHF	84'644	CAD	133'000	0.00	0.00
05.02.2024	Bought	CHF	57'275	CAD	90'000	0.00	0.00
05.02.2024	Bought	CHF	57'475	CAD	89'000	0.00	0.00
05.02.2024	Bought	CHF	9'686	CAD	15'000	0.00	0.00
05.02.2024	Bought	CHF	16'062	CAD	25'000	0.00	0.00
05.02.2024	Bought	CHF	394'856	CLP	418'468'000	0.00	0.00
05.02.2024	Bought	CHF	9'268	CLP	9'755'000	0.00	0.00
05.02.2024	Bought	CHF	8'250	CLP	8'679'000	0.00	0.00
05.02.2024	Bought	CHF	6'772	CLP	7'088'000	0.00	0.00
05.02.2024	Bought	CHF	19'481'681	CNH	165'227'000	0.00	0.00
05.02.2024	Bought	CHF	169'735	CNH	1'438'000	0.00	0.00
05.02.2024	Bought	CHF	635'119	CNH	5'350'000	0.00	0.00
05.02.2024	Bought	CHF	27'464	CNH	232'000	0.00	0.00
05.02.2024	Bought	CHF	335'662	CNH	2'783'000	0.00	0.00
05.02.2024	Bought	CHF	45'886	CNH	378'000	0.00	0.00
05.02.2024	Bought	CHF	88'561	CNH	733'000	0.00	0.00
05.02.2024	Bought	CHF	559'182	COP	2'579'506'000	0.00	0.00
05.02.2024	Bought	CHF	26'729	COP	123'970'000	0.00	0.00
05.02.2024	Bought	CHF	11'732	COP	54'411'000	0.00	0.00
05.02.2024	Bought	CHF	6'387	COP	28'904'000	0.00	0.00
05.02.2024	Bought	CHF	109'016	COP	495'694'000	0.00	0.00
05.02.2024	Bought	CHF	1'071'319	CZK	28'658'000	0.00	0.00
05.02.2024	Bought	CHF	30'329	CZK	809'000	0.00	0.00
05.02.2024	Bought	CHF	21'539	CZK	574'000	0.00	0.00
05.02.2024	Bought	CHF	18'025	CZK	473'000	0.00	0.00
05.02.2024	Bought	CHF	8'004	CZK	211'000	0.00	0.00
05.02.2024	Bought	CHF	895'393	DKK	7'199'000	0.00	0.00
05.02.2024	Bought	CHF	47'186	DKK	379'000	0.00	0.00
05.02.2024	Bought	CHF	6'724	DKK	54'000	0.00	0.00
05.02.2024	Bought	CHF	15'214	DKK	120'000	0.00	0.00
05.02.2024	Bought	CHF	6'681	DKK	53'000	0.00	0.00
05.02.2024	Bought	CHF	51'886'026	EUR	55'975'000	0.00	0.00
05.02.2024	Bought	CHF	2'347'157	EUR	2'530'000	0.00	0.00
05.02.2024	Bought	CHF	179'110	EUR	193'000	0.00	0.00
05.02.2024	Bought	CHF	52'213	EUR	56'000	0.00	0.00
05.02.2024	Bought	CHF	967'279	EUR	1'023'000	0.00	0.00
05.02.2024	Bought	CHF	139'610	EUR	148'000	0.00	0.00
05.02.2024	Bought	CHF	246'174	EUR	262'000	0.00	0.00
05.02.2024	Bought	CHF	8'717'354	GBP	8'189'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	CHF	581'818	GBP	544'000	0.00	0.00
05.02.2024	Bought	CHF	70'558	GBP	66'000	0.00	0.00
05.02.2024	Bought	CHF	154'602	GBP	140'000	0.00	0.00
05.02.2024	Bought	CHF	36'387	GBP	33'000	0.00	0.00
05.02.2024	Bought	CHF	31'946	GBP	29'000	0.00	0.00
05.02.2024	Bought	CHF	335'249	HUF	139'244'000	0.00	0.00
05.02.2024	Bought	CHF	18'572	HUF	7'695'000	0.00	0.00
05.02.2024	Bought	CHF	7'569	HUF	3'108'000	0.00	0.00
05.02.2024	Bought	CHF	2'824'447	IDR	52'029'135'000	0.00	0.00
05.02.2024	Bought	CHF	30'492	IDR	561'962'000	0.00	0.00
05.02.2024	Bought	CHF	55'581	IDR	1'019'635'000	0.00	0.00
05.02.2024	Bought	CHF	42'662	IDR	772'786'000	0.00	0.00
05.02.2024	Bought	CHF	7'912	IDR	143'088'000	0.00	0.00
05.02.2024	Bought	CHF	13'017	IDR	239'634'000	0.00	0.00
05.02.2024	Bought	CHF	5'863	ILS	25'000	0.00	0.00
05.02.2024	Bought	CHF	749'326	ILS	3'257'000	0.00	0.00
05.02.2024	Bought	CHF	14'218	ILS	61'000	0.00	0.00
05.02.2024	Bought	CHF	8'873	ILS	38'000	0.00	0.00
05.02.2024	Bought	CHF	11'535	ILS	50'000	0.00	0.00
05.02.2024	Bought	CHF	26'612'837	JPY	4'476'005'000	0.00	0.00
05.02.2024	Bought	CHF	186'799	JPY	31'240'000	0.00	0.00
05.02.2024	Bought	CHF	385'502	JPY	64'360'000	0.00	0.00
05.02.2024	Bought	CHF	25'062	JPY	4'281'000	0.00	0.00
05.02.2024	Bought	CHF	484'263	JPY	82'318'000	0.00	0.00
05.02.2024	Bought	CHF	66'471	JPY	11'320'000	0.00	0.00
05.02.2024	Bought	CHF	121'124	JPY	20'589'000	0.00	0.00
05.02.2024	Bought	CHF	6'867'797	KRW	10'550'996'000	0.00	0.00
05.02.2024	Bought	CHF	253'472	KRW	391'867'000	0.00	0.00
05.02.2024	Bought	CHF	175'111	KRW	271'379'000	0.00	0.00
05.02.2024	Bought	CHF	115'978	KRW	179'233'000	0.00	0.00
05.02.2024	Bought	CHF	17'930	KRW	27'610'000	0.00	0.00
05.02.2024	Bought	CHF	30'099	KRW	46'594'000	0.00	0.00
05.02.2024	Bought	CHF	1'924'790	MYR	10'590'000	0.00	0.00
05.02.2024	Bought	CHF	10'829	NOK	131'000	0.00	0.00
05.02.2024	Bought	CHF	671'364	NOK	8'162'000	0.00	0.00
05.02.2024	Bought	CHF	10'581	NOK	128'000	0.00	0.00
05.02.2024	Bought	CHF	12'744	NOK	155'000	0.00	0.00
05.02.2024	Bought	CHF	4'974	NOK	60'000	0.00	0.00
05.02.2024	Bought	CHF	640'169	NZD	1'208'000	0.00	0.00
05.02.2024	Bought	CHF	18'591	NZD	35'000	0.00	0.00
05.02.2024	Bought	CHF	13'804	NZD	26'000	0.00	0.00
05.02.2024	Bought	CHF	10'600	NZD	20'000	0.00	0.00
05.02.2024	Bought	CHF	4'773	NZD	9'000	0.00	0.00
05.02.2024	Bought	CHF	425'465	PEN	1'888'000	0.00	0.00
05.02.2024	Bought	CHF	13'730	PEN	61'000	0.00	0.00
05.02.2024	Bought	CHF	8'401	PEN	37'000	0.00	0.00
05.02.2024	Bought	CHF	9'973	PEN	43'000	0.00	0.00
05.02.2024	Bought	CHF	8'379	PLN	39'000	0.00	0.00
05.02.2024	Bought	CHF	1'046'067	PLN	4'896'000	0.00	0.00
05.02.2024	Bought	CHF	19'189	PLN	90'000	0.00	0.00
05.02.2024	Bought	CHF	22'072	PLN	104'000	0.00	0.00
05.02.2024	Bought	CHF	22'741	PLN	105'000	0.00	0.00
05.02.2024	Bought	CHF	359'888	RON	1'934'000	0.00	0.00
05.02.2024	Bought	CHF	10'981	RON	59'000	0.00	0.00
05.02.2024	Bought	CHF	6'334	RON	34'000	0.00	0.00
05.02.2024	Bought	CHF	6'630	RON	35'000	0.00	0.00
05.02.2024	Bought	CHF	644'166	SEK	7'680'000	0.00	0.00
05.02.2024	Bought	CHF	25'586	SEK	307'000	0.00	0.00
05.02.2024	Bought	CHF	9'316	SEK	112'000	0.00	0.00
05.02.2024	Bought	CHF	10'557	SEK	127'000	0.00	0.00
05.02.2024	Bought	CHF	4'733	SEK	57'000	0.00	0.00
05.02.2024	Bought	CHF	930'796	SGD	1'469'000	0.00	0.00
05.02.2024	Bought	CHF	16'557	SGD	26'000	0.00	0.00
05.02.2024	Bought	CHF	18'537	SGD	29'000	0.00	0.00
05.02.2024	Bought	CHF	931'498	SGD	1'469'000	0.00	0.00
05.02.2024	Bought	CHF	16'185	SGD	25'000	0.00	0.00
05.02.2024	Bought	CHF	6'468	SGD	10'000	0.00	0.00
05.02.2024	Bought	CHF	1'729'540	THB	70'375'000	0.00	0.00
05.02.2024	Bought	CHF	34'419	THB	1'407'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	CHF	27'630	THB	1'119'000	0.00	0.00
05.02.2024	Bought	CHF	29'424	THB	1'207'000	0.00	0.00
05.02.2024	Bought	CHF	11'547	THB	476'000	0.00	0.00
05.02.2024	Bought	CHF	32'401'146	USD	38'866'000	0.00	0.00
05.02.2024	Bought	CHF	1'179'380	USD	1'406'000	0.00	0.00
05.02.2024	Bought	CHF	884'086	USD	1'044'000	0.00	0.00
05.02.2024	Bought	CHF	36'521	USD	43'000	0.00	0.00
05.02.2024	Bought	CHF	678'091	USD	781'000	0.00	0.00
05.02.2024	Bought	CHF	90'525	USD	104'000	0.00	0.00
05.02.2024	Bought	CHF	160'458	USD	185'000	0.00	0.00
05.02.2024	Bought	CLP	23'305'000	CHF	22'085	0.00	0.00
05.02.2024	Bought	CNH	7'949'000	CHF	940'903	0.00	0.00
05.02.2024	Bought	COP	121'135'000	CHF	26'163	0.00	0.00
05.02.2024	Bought	CZK	1'365'000	CHF	51'561	0.00	0.00
05.02.2024	Bought	DKK	344'000	CHF	42'852	0.00	0.00
05.02.2024	Bought	EUR	3'072'000	CHF	2'853'019	0.00	0.00
05.02.2024	Bought	GBP	400'000	CHF	431'095	0.00	0.00
05.02.2024	Bought	HUF	4'314'000	CHF	10'564	0.00	0.00
05.02.2024	Bought	IDR	2'407'121'000	CHF	131'789	0.00	0.00
05.02.2024	Bought	ILS	152'000	CHF	34'976	0.00	0.00
05.02.2024	Bought	JPY	262'033'000	CHF	1'542'493	0.00	0.00
05.02.2024	Bought	KRW	614'079'000	CHF	397'102	0.00	0.00
05.02.2024	Bought	MYR	297'000	CHF	54'280	0.00	0.00
05.02.2024	Bought	NOK	386'000	CHF	31'875	0.00	0.00
05.02.2024	Bought	NZD	58'000	CHF	30'726	0.00	0.00
05.02.2024	Bought	PEN	95'000	CHF	21'596	0.00	0.00
05.02.2024	Bought	PLN	230'000	CHF	49'120	0.00	0.00
05.02.2024	Bought	RON	90'000	CHF	16'784	0.00	0.00
05.02.2024	Bought	SEK	369'000	CHF	30'606	0.00	0.00
05.02.2024	Bought	SGD	69'000	CHF	44'009	0.00	0.00
05.02.2024	Bought	THB	3'334'000	CHF	81'814	0.00	0.00
05.02.2024	Bought	USD	124'000	CHF	107'550	0.00	0.00
05.02.2024	Bought	USD	2'066'000	CHF	1'745'679	0.00	0.00
06.02.2024	Bought	CHF	1'777'258	MXN	36'220'000	0.00	0.00
06.02.2024	Bought	CHF	43'359	MXN	880'000	0.00	0.00
06.02.2024	Bought	CHF	35'675	MXN	722'000	0.00	0.00
06.02.2024	Bought	CHF	28'001	MXN	554'000	0.00	0.00
06.02.2024	Bought	CHF	12'552	MXN	250'000	0.00	0.00
06.02.2024	Bought	MXN	3'279'000	CHF	163'368	0.00	0.00
06.02.2024	Bought	MXN	35'347'000	CHF	1'764'800	0.00	0.00
05.03.2024	Bought	AUD	248'000	CHF	140'307	0.00	0.00
05.03.2024	Bought	AUD	152'000	CHF	85'287	0.00	0.00
05.03.2024	Bought	CAD	17'000	CHF	10'878	0.00	0.00
05.03.2024	Bought	CAD	238'000	CHF	152'357	0.00	0.00
05.03.2024	Bought	CHF	4'606'821	AUD	8'143'000	0.00	0.00
05.03.2024	Bought	CHF	6'836	AUD	12'000	0.00	0.00
05.03.2024	Bought	CHF	14'384	AUD	25'000	0.00	0.00
05.03.2024	Bought	CHF	3'597'744	CAD	5'620'000	0.00	0.00
05.03.2024	Bought	CHF	8'434	CAD	13'000	0.00	0.00
05.03.2024	Bought	CHF	11'700	CAD	18'000	0.00	0.00
05.03.2024	Bought	CHF	386'979	CLP	420'685'000	0.00	0.00
05.03.2024	Bought	CHF	20'195'622	CNH	168'192'000	0.00	0.00
05.03.2024	Bought	CHF	38'884	CNH	321'000	0.00	0.00
05.03.2024	Bought	CHF	8'669	CNH	71'000	0.00	0.00
05.03.2024	Bought	CHF	51'329	CNH	421'000	0.00	0.00
05.03.2024	Bought	CHF	689'198	COP	3'161'350'000	0.00	0.00
05.03.2024	Bought	CHF	1'095'740	CZK	29'360'000	0.00	0.00
05.03.2024	Bought	CHF	930'036	DKK	7'461'000	0.00	0.00
05.03.2024	Bought	CHF	53'119'577	EUR	57'115'000	0.00	0.00
05.03.2024	Bought	CHF	136'851	EUR	147'000	0.00	0.00
05.03.2024	Bought	CHF	87'656	EUR	93'000	0.00	0.00
05.03.2024	Bought	CHF	26'743	EUR	28'000	0.00	0.00
05.03.2024	Bought	CHF	140'165	EUR	147'000	0.00	0.00
05.03.2024	Bought	CHF	9'365'853	GBP	8'601'000	0.00	0.00
05.03.2024	Bought	CHF	13'064	GBP	12'000	0.00	0.00
05.03.2024	Bought	CHF	13'237	GBP	12'000	0.00	0.00
05.03.2024	Bought	CHF	28'979	GBP	26'000	0.00	0.00
05.03.2024	Bought	CHF	351'498	HUF	145'733'000	0.00	0.00
05.03.2024	Bought	CHF	2'858'655	IDR	52'359'119'000	0.00	0.00

# 1648 CSIF (CH) Bond Fiscal Strength Global ex CHF Blue

Annual Report as at February 29, 2024

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	CHF	6'443	IDR	115'503'000	0.00	0.00
05.03.2024	Bought	CHF	772'419	ILS	3'279'000	0.00	0.00
05.03.2024	Bought	CHF	26'024'181	JPY	4'428'080'000	0.00	0.00
05.03.2024	Bought	CHF	40'454	JPY	6'897'000	0.00	0.00
05.03.2024	Bought	CHF	12'457	JPY	2'132'000	0.00	0.00
05.03.2024	Bought	CHF	64'549	JPY	11'041'000	0.00	0.00
05.03.2024	Bought	CHF	1'751'359	MXN	35'347'000	0.00	0.00
05.03.2024	Bought	CHF	1'895'098	MYR	10'397'000	0.00	0.00
05.03.2024	Bought	CHF	674'967	NOK	8'250'000	0.00	0.00
05.03.2024	Bought	CHF	652'536	NZD	1'240'000	0.00	0.00
05.03.2024	Bought	CHF	434'753	PEN	1'934'000	0.00	0.00
05.03.2024	Bought	CHF	1'074'158	PLN	5'004'000	0.00	0.00
05.03.2024	Bought	CHF	368'000	RON	1'972'000	0.00	0.00
05.03.2024	Bought	CHF	654'225	SEK	7'914'000	0.00	0.00
05.03.2024	Bought	CHF	954'586	SGD	1'490'000	0.00	0.00
05.03.2024	Bought	CHF	1'732'839	THB	71'250'000	0.00	0.00
05.03.2024	Bought	CHF	34'413'721	USD	40'239'000	0.00	0.00
05.03.2024	Bought	CHF	57'621	USD	66'000	0.00	0.00
05.03.2024	Bought	CHF	57'197	USD	65'000	0.00	0.00
05.03.2024	Bought	CHF	89'632	USD	102'000	0.00	0.00
05.03.2024	Bought	CLP	8'399'000	CHF	7'706	0.00	0.00
05.03.2024	Bought	CNH	260'000	CHF	31'137	0.00	0.00
05.03.2024	Bought	CNH	2'968'000	CHF	354'461	0.00	0.00
05.03.2024	Bought	CZK	768'000	CHF	28'628	0.00	0.00
05.03.2024	Bought	DKK	311'000	CHF	38'814	0.00	0.00
05.03.2024	Bought	DKK	311'000	CHF	38'807	0.00	0.00
05.03.2024	Bought	EUR	1'992'000	CHF	1'852'327	0.00	0.00
05.03.2024	Bought	GBP	698'000	CHF	760'090	0.00	0.00
05.03.2024	Bought	HUF	4'127'000	CHF	9'952	0.00	0.00
05.03.2024	Bought	IDR	1'089'737'000	CHF	59'386	0.00	0.00
05.03.2024	Bought	IDR	320'551'000	CHF	17'487	0.00	0.00
05.03.2024	Bought	ILS	105'000	CHF	24'699	0.00	0.00
05.03.2024	Bought	JPY	180'867'000	CHF	1'063'084	0.00	0.00
05.03.2024	Bought	JPY	37'393'000	CHF	220'233	0.00	0.00
05.03.2024	Bought	MXN	1'154'000	CHF	57'143	0.00	0.00
05.03.2024	Bought	NOK	302'000	CHF	24'710	0.00	0.00
05.03.2024	Bought	NZD	43'000	CHF	22'628	0.00	0.00
05.03.2024	Bought	PLN	127'000	CHF	27'247	0.00	0.00
05.03.2024	Bought	RON	34'000	CHF	6'344	0.00	0.00
05.03.2024	Bought	SEK	291'000	CHF	24'109	0.00	0.00
05.03.2024	Bought	SGD	50'000	CHF	32'033	0.00	0.00
05.03.2024	Bought	THB	503'000	CHF	12'212	0.00	0.00
05.03.2024	Bought	THB	1'001'000	CHF	24'293	0.00	0.00
05.03.2024	Bought	USD	342'000	CHF	294'039	0.00	0.00
05.03.2024	Bought	USD	1'285'000	CHF	1'098'518	0.00	0.00
06.03.2024	Bought	CHF	7'010'011	KRW	10'853'600'000	0.00	0.00
06.03.2024	Bought	CHF	9'725	KRW	14'797'000	0.00	0.00
06.03.2024	Bought	CHF	21'865	KRW	33'114'000	0.00	0.00
06.03.2024	Bought	KRW	432'665'000	CHF	279'355	0.00	0.00
06.03.2024	Bought	KRW	59'565'000	CHF	38'479	0.00	0.00
06.03.2024	Bought	KRW	10'409'281'000	CHF	6'852'720	0.00	0.00
04.04.2024	Bought	AUD	47'000	CHF	26'884	-9.11	0.00
04.04.2024	Bought	CAD	50'000	CHF	32'367	-13.03	0.00
04.04.2024	Bought	CHF	4'450'287	AUD	7'780'000	1'584.78	0.00
04.04.2024	Bought	CHF	3'493'037	CAD	5'396'000	1'423.43	0.00
04.04.2024	Bought	CHF	372'166	CLP	412'286'000	-1'252.23	0.00
04.04.2024	Bought	CHF	701'276	COP	3'161'350'000	-1'483.15	0.00
04.04.2024	Bought	CHF	1'072'282	CZK	28'592'000	154.93	0.00
04.04.2024	Bought	CHF	7'127	CZK	190'000	2.12	0.00
04.04.2024	Bought	CHF	912'360	DKK	7'150'000	139.02	0.00
04.04.2024	Bought	CHF	52'816'471	EUR	55'538'000	15'363.63	0.00
04.04.2024	Bought	CHF	8'830'622	GBP	7'953'000	3'607.55	0.00
04.04.2024	Bought	CHF	341'036	HUF	141'606'000	186.71	0.00
04.04.2024	Bought	CHF	2'839'747	IDR	51'064'334'000	-8'752.77	0.00
04.04.2024	Bought	CHF	7'841	IDR	140'949'000	-21.09	0.00
04.04.2024	Bought	CHF	780'165	ILS	3'174'000	-269.67	0.00
04.04.2024	Bought	CHF	120'410	JPY	20'436'000	-30.05	0.00
04.04.2024	Bought	CHF	24'922'432	JPY	4'229'890'000	-6'454.25	0.00
04.04.2024	Bought	CHF	6'840'381	KRW	10'409'281'000	-29'752.43	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2024	Bought	CHF	1'747'197	MXN	34'193'000	-597.95	0.00
04.04.2024	Bought	CHF	11'306	MXN	221'000	10.02	0.00
04.04.2024	Bought	CHF	1'859'165	MYR	10'075'000	-7'624.50	0.00
04.04.2024	Bought	CHF	658'605	NOK	7'948'000	219.19	0.00
04.04.2024	Bought	CHF	640'024	NZD	1'197'000	306.43	0.00
04.04.2024	Bought	CHF	447'582	PEN	1'934'000	-1'973.37	0.00
04.04.2024	Bought	CHF	1'072'033	PLN	4'877'000	-262.76	0.00
04.04.2024	Bought	CHF	370'071	RON	1'938'000	101.47	0.00
04.04.2024	Bought	CHF	647'342	SEK	7'623'000	129.85	0.00
04.04.2024	Bought	CHF	941'196	SGD	1'440'000	299.57	0.00
04.04.2024	Bought	CHF	1'704'106	THB	69'746'000	-6'014.13	0.00
04.04.2024	Bought	CHF	27'195	THB	1'109'000	3.68	0.00
04.04.2024	Bought	CHF	34'094'917	USD	38'845'000	18'241.98	0.00
04.04.2024	Bought	COP	44'857'000	CHF	9'951	20.86	0.00
04.04.2024	Bought	EUR	857'000	CHF	814'974	-205.68	0.00
04.04.2024	Bought	GBP	152'000	CHF	168'779	-74.63	0.00
04.04.2024	Bought	KRW	40'824'000	CHF	26'847	96.34	0.00
04.04.2024	Bought	NOK	99'000	CHF	8'204	-2.73	0.00
04.04.2024	Bought	PEN	108'000	CHF	24'994	109.79	0.00
04.04.2024	Bought	SEK	121'000	CHF	10'275	-2.06	0.00
04.04.2024	Bought	SGD	20'000	CHF	13'072	-4.15	0.00
04.04.2024	Bought	USD	545'000	CHF	478'295	-194.48	0.00
08.04.2024	Bought	CHF	20'166'959	CNH	165'777'000	-55'015.49	0.00
08.04.2024	Bought	CHF	146'383	CNH	1'200'000	4.28	0.00
<b>Total Forward exchange transactions</b>						<b>-78'004.08</b>	<b>0.00</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	171'884'720.06	10.98%	260'690'713.76	15.15%
<b>Total commitment-reducing positions</b>	<b>171'884'720.06</b>	<b>10.98%</b>	<b>260'690'713.76</b>	<b>15.15%</b>

# 1650 CSIF (CH) Bond Inflation-Linked Global ex Japan ex Italy ex Spain Blue

Annual Report as at February 29, 2024

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	496.81	614.61	824.27
<b>Unit class DB</b>				
Total net assets in millions	CHF	4.47	4.65	18.68
Asset value per share	CHF	893.15	930.83	1'155.81
<b>Unit class FB</b>				
Total net assets in millions	CHF	0.30	0.39	0.83
Asset value per share	CHF	874.67	912.33	1'133.81
<b>Unit class ZBH</b>				
Total net assets in millions	CHF	451.95	538.51	740.52
Asset value per share	CHF	1'046.08	1'078.54	1'343.86
<b>Unit class DBH</b>				
Total net assets in millions	CHF	4.65	6.13	9.17
Asset value per share	CHF	994.65	1'026.05	1'279.11
<b>Unit class QBH</b>				
Total net assets in millions	CHF	35.45	64.92	55.06
Asset value per share	CHF	949.68	980.38	1'223.08

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland

For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class DB	Unit class FB	Unit class ZBH
For Accumulation available earnings	CHF	6.906	5.576	9.079
Less 35% Swiss withholding tax	CHF	2.417	1.951	3.178
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>4.489</b>	<b>3.624</b>	<b>5.901</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class DB	Unit class FB	Unit class ZBH
For Accumulation available earnings	CHF	6.906	5.576	9.079
Less 35% Swiss withholding tax 1)	CHF	2.417	1.951	3.178
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>4.489</b>	<b>3.624</b>	<b>5.901</b>
<b>Coupon no. income</b>		<b>7</b>	<b>8</b>	<b>15</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland

For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class DBH	Unit class QBH
For Accumulation available earnings	CHF	7.788	6.318
Less 35% Swiss withholding tax	CHF	2.726	2.211
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>5.062</b>	<b>4.107</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class DBH	Unit class QBH
For Accumulation available earnings	CHF	7.788	6.318
Less 35% Swiss withholding tax 1)	CHF	2.726	2.211
<b>For Accumulation retained earnings</b>	<b>CHF</b>	<b>5.062</b>	<b>4.107</b>
<b>Coupon no. income</b>		<b>13</b>	<b>13</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
AUSTRALIAN DOLLAR	0.573380
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
CANADIAN DOLLAR	0.649225
NEW ZEALAND DOLLAR	0.536482
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

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## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	283'811.50	132'774.50
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	499'436'430.19	622'256'530.50
Derivatives financial instruments	263'861.04	184'830.88
Other assets	1'175'758.43	1'248'490.50
<b>Total fund assets, less</b>	<b>501'159'861.16</b>	<b>623'822'626.38</b>
Other liabilities	20'282.53	24'844.20
Due to bank	4'333'149.76	9'186'443.97
<b>Net assets</b>	<b>496'806'428.87</b>	<b>614'611'338.21</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	614'611'338.21	824'265'877.46
Delivery withholding tax	-1'525'279.35	-1'845'269.84
Issue of units	26'777'663.57	107'879'924.32
Redemption of units	-129'489'058.82	-149'059'491.81
Other items from unit transactions	732'656.39	-17'266'301.45
Total income	-14'300'891.13	-149'363'400.47
<b>Net assets at end of reporting period</b>	<b>496'806'428.87</b>	<b>614'611'338.21</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	576'922.061	620'124.440
Number of units issued	26'176.562	91'277.743
Number of units redeemed	-123'721.847	-134'480.122
<b>Number at the end of the reporting period</b>	<b>479'376.776</b>	<b>576'922.061</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class DB		Unit class FB		Unit class ZBH		Unit class DBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
4'654'152.72	18'678'350.68	388'912.88	833'945.92	538'511'809.03	740'520'499.80	6'132'690.88	9'173'235.24
-11'530.86	-12'457.89	-627.66	-1'258.76	-1'390'434.20	-1'654'141.02	-16'395.16	-17'775.02
0.00	0.00	0.00	16'136.69	18'043'713.90	41'401'236.41	618'770.50	124'138.74
0.00	-12'596'187.21	-75'479.49	-303'607.72	-91'256'611.08	-99'043'762.32	-1'906'760.30	-1'366'811.23
1'550.44	-299'851.34	860.11	-62'426.61	925'999.81	-11'488'424.09	-44'757.37	-279'505.72
-178'423.56	-1'115'701.52	-12'458.20	-93'876.64	-12'889'315.76	-131'223'599.75	-136'539.81	-1'500'591.13
<b>4'465'748.74</b>	<b>4'654'152.72</b>	<b>301'207.64</b>	<b>388'912.88</b>	<b>451'945'161.70</b>	<b>538'511'809.03</b>	<b>4'647'008.74</b>	<b>6'132'690.88</b>
5'000.000	16'160.411	426.284	735.524	499'295.409	551'039.418	5'977.008	7'171.563
0.000	0.000	0.000	14.266	17'164.629	35'236.101	595.000	117.191
0.000	-11'160.411	-81.918	-323.506	-84'424.982	-86'980.110	-1'900.000	-1'311.746
<b>5'000.000</b>	<b>5'000.000</b>	<b>344.366</b>	<b>426.284</b>	<b>432'035.056</b>	<b>499'295.409</b>	<b>4'672.008</b>	<b>5'977.008</b>
(CHF)							
<b>893.15</b>	<b>930.83</b>	<b>874.67</b>	<b>912.33</b>	<b>1'046.08</b>	<b>1'078.54</b>	<b>994.65</b>	<b>1'026.05</b>

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	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	64'923'772.01	55'059'845.13
Delivery withholding tax	-106'291.47	-159'637.15
Issue of units	8'115'179.17	66'338'412.48
Redemption of units	-36'250'207.95	-35'749'123.33
Other items from unit transactions	-150'996.60	-5'136'093.69
Total income	-1'084'153.80	-15'429'631.43
<b>Net assets at end of reporting period</b>	<b>35'447'301.36</b>	<b>64'923'772.01</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	66'223.360	45'017.524
Number of units issued	8'416.933	55'910.185
Number of units redeemed	-37'314.947	-34'704.349
<b>Number at the end of the reporting period</b>	<b>37'325.346</b>	<b>66'223.360</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>949.68</b>	<b>980.38</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	24'147.70	11'091.20
Negative interest	0.00	-4'286.85
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	4'626'146.06	5'401'461.09
Current income paid in on issued units	107'566.84	184'024.46
<b>Total income</b>	<b>4'757'860.60</b>	<b>5'592'289.90</b>
<b>Expenses</b>		
Interest paid	782.45	502.34
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	111'915.45	195'414.92
Other expenses	15'357.32	6'673.57
Current net income paid out on redeemed units	384'653.77	647'905.62
<b>Total expenses</b>	<b>526'761.99</b>	<b>864'497.45</b>
<b>Net Income</b>	<b>4'231'098.61</b>	<b>4'727'792.45</b>
Realised capital gains and losses	-24'334'320.44	-12'992'287.35
<b>Realized income</b>	<b>-20'103'221.83</b>	<b>-8'264'494.90</b>
Unrealized capital gain/losses	5'802'330.70	-141'098'905.57
<b>Total income</b>	<b>-14'300'891.13</b>	<b>-149'363'400.47</b>
<b>Application of net income</b>		
Net income of financial year	4'231'098.61	4'727'792.45
<b>Net income available for distribution</b>	<b>4'231'098.61</b>	<b>4'727'792.45</b>
Distribution/delivery withholding taxes (35%)	1'468'799.12	1'654'727.32
For investment of retained earnings (65%)	2'727'769.95	3'073'065.13

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Unit class DB		Unit class FB		Unit class ZBH		Unit class DBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
CHF							
201.02	82.04	13.72	8.17	21'450.55	9'500.32	246.51	111.51
0.00	-31.41	0.00	-3.71	0.00	-3'669.51	0.00	-44.01
38'300.41	46'461.27	2'649.15	4'619.52	4'101'662.53	4'629'248.28	47'840.43	56'069.66
0.00	0.00	0.00	5.17	85'149.38	142'651.34	451.53	757.31
<b>38'501.43</b>	<b>46'511.90</b>	<b>2'662.87</b>	<b>4'629.15</b>	<b>4'208'262.46</b>	<b>4'777'730.43</b>	<b>48'538.47</b>	<b>56'894.47</b>
6.46	3.72	0.45	0.49	691.91	430.89	8.93	5.27
116.45	118.92	7.76	11.99	12'459.44	11'999.89	145.20	145.08
3'757.30	5'408.81	681.71	1'404.75	0.00	0.00	4'723.87	6'460.04
91.68	19.19	6.28	1.31	13'628.07	5'750.63	157.20	69.78
0.00	8'015.96	46.59	1'034.91	259'055.64	484'650.62	7'118.70	7'120.16
<b>3'971.89</b>	<b>13'566.60</b>	<b>742.79</b>	<b>2'453.45</b>	<b>285'835.06</b>	<b>502'832.03</b>	<b>12'153.90</b>	<b>13'800.33</b>
<b>34'529.54</b>	<b>32'945.30</b>	<b>1'920.08</b>	<b>2'175.70</b>	<b>3'922'427.40</b>	<b>4'274'898.40</b>	<b>36'384.57</b>	<b>43'094.14</b>
-258'287.38	-57'641.63	-17'431.19	-4'816.60	-22'097'189.97	-11'422'518.26	-227'247.65	-130'066.64
<b>-223'757.84</b>	<b>-24'696.33</b>	<b>-15'511.11</b>	<b>-2'640.90</b>	<b>-18'174'762.57</b>	<b>-7'147'619.86</b>	<b>-190'863.08</b>	<b>-86'972.50</b>
45'334.28	-1'091'005.19	3'052.91	-91'235.74	5'285'446.81	-124'075'979.89	54'323.27	-1'413'618.63
<b>-178'423.56</b>	<b>-1'115'701.52</b>	<b>-12'458.20</b>	<b>-93'876.64</b>	<b>-12'889'315.76</b>	<b>-131'223'599.75</b>	<b>-136'539.81</b>	<b>-1'500'591.13</b>
34'529.54	32'945.30	1'920.08	2'175.70	3'922'427.40	4'274'898.40	36'384.57	43'094.14
<b>34'529.54</b>	<b>32'945.30</b>	<b>1'920.08</b>	<b>2'175.70</b>	<b>3'922'427.40</b>	<b>4'274'898.40</b>	<b>36'384.57</b>	<b>43'094.14</b>
0.00	11'530.86	672.03	761.49	1'372'849.54	1'496'214.44	12'734.60	15'082.95
0.00	21'414.44	1'248.05	1'414.21	2'549'577.86	2'778'683.96	23'649.97	28'011.19

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	2'235.90	1'389.16
Negative interest	0.00	-538.21
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	435'693.54	665'062.36
Current income paid in on issued units	21'965.93	40'610.64
<b>Total income</b>	<b>459'895.37</b>	<b>706'523.95</b>
<b>Expenses</b>		
Interest paid	74.70	61.97
Audit expenses	1'324.15	1'725.12
Remunerations to the following in accordance with the fund regulations:		
- Management company	102'752.57	182'141.32
Other expenses	1'474.09	832.66
Current net income paid out on redeemed units	118'432.84	147'083.97
<b>Total expenses</b>	<b>224'058.35</b>	<b>331'845.04</b>
<b>Net Income</b>	<b>235'837.02</b>	<b>374'678.91</b>
Realised capital gains and losses	-1'734'164.25	-1'377'244.22
<b>Realized income</b>	<b>-1'498'327.23</b>	<b>-1'002'565.31</b>
Unrealized capital gain/losses	414'173.43	-14'427'066.12
<b>Total income</b>	<b>-1'084'153.80</b>	<b>-15'429'631.43</b>
<b>Application of net income</b>		
Net income of financial year	235'837.02	374'678.91
<b>Net income available for distribution</b>	<b>235'837.02</b>	<b>374'678.91</b>
Distribution/delivery withholding taxes (35%)	82'542.95	131'137.58
For investment of retained earnings (65%)	153'294.07	243'541.33

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## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>Australia</b>								
0.250	AUSTRALIAN GOVERNMENT I/L 0.25%/21-21.11.2032	AUD	1'000'000	450'000	480'000	970'000	655'232.45	0.13
0.750	AUSTRALIAN GOVERNMENT I/L 0.75%/17-21.11.2027	AUD	1'497'000	102'000	120'000	1'479'000	1'020'255.00	0.20
1.250	AUSTRALIAN GOVERNMENT S. -40CI- I/L 1.25%/15-21.08.2040	AUD	1'116'000	106'000	200'000	1'022'000	682'841.50	0.14
1.000	AUSTRALIAN GOVERNMENT S. -50CI- I/L 1%/18-21.02.2050	AUD	971'000		80'000	891'000	603'765.66	0.12
3.000	AUSTRALIAN GOVERNMENT S. -CAIN407- I/L 3%/09-20.09.2025	AUD	1'894'000		240'000	1'654'000	1'428'217.23	0.28
2.000	AUSTRALIAN GOVERNMENT S. -TI0410- I/L 2%/13-21.08.2035	AUD	1'056'000		100'000	956'000	746'400.98	0.15
2.500	AUSTRALIAN GOVERNMENT S. -TI408- I/L 2.5%/10-20.09.2030	AUD	1'569'000		120'000	1'449'000	1'261'752.69	0.25
						<b>6'398'465.51</b>	<b>1.28</b>	
<b>Canada</b>								
0.500	CANADA I/L 0.5%/17-01.12.2050	CAD	1'842'000	162'000	403'000	1'601'000	961'983.08	0.19
1.500	CANADA I/L 1.5%/10-01.12.2044	CAD	1'869'000	288'000	539'000	1'618'000	1'369'370.63	0.27
2.000	CANADA I/L 2%/07-01.12.2041	CAD	1'500'000	101'000	250'000	1'351'000	1'282'129.95	0.26
3.000	CANADA I/L 3%/03-01.12.2036	CAD	1'442'000	162'000	389'000	1'215'000	1'376'672.11	0.27
4.000	CANADA I/L 4%/99-01.12.2031	CAD	1'429'000	189'000	413'000	1'205'000	1'583'458.89	0.32
1.250	CANADA I/L s b949 1.25%/13-01.12.2047	CAD	1'879'000	167'000	442'000	1'604'000	1'211'203.11	0.24
4.250	CANADA S. VS05 I/L 4.25%/95-01.12.2026	CAD	1'223'000	160'000	310'000	1'073'000	1'343'762.05	0.27
0.250	CANADIAN GOVERNMENT RRB I/L 0.25%/21-01.12.2054	CAD	550'000		140'000	410'000	209'151.46	0.04
						<b>9'337'731.28</b>	<b>1.86</b>	
<b>Denmark</b>								
0.100	DENMARK I/L 0.1%/12-15.11.2023	DKK	973'800		973'800			
0.100	DENMARK I/L 0.1%/17-15.11.2030	DKK	5'664'000		1'350'000	4'314'000	616'605.25	0.12
0.100	DENMARK I/L GOVT BOND I/L 0.1%/22-15.11.2034	DKK		1'800'000	130'000	1'670'000	222'939.26	0.04
						<b>839'544.51</b>	<b>0.17</b>	
<b>France</b>								
0.100	FRANCE (GOVT OF) I/L 0.1%/19-01.03.2029	EUR	2'618'000	1'361'000	446'000	3'533'000	3'904'772.54	0.78
0.100	FRANCE (GOVT OF) I/L 0.1%/20-01.03.2026	EUR	2'867'000	432'000	653'000	2'646'000	2'924'193.26	0.58
0.100	FRANCE (GOVT OF) I/L 0.1%/21-01.03.2032	EUR	1'410'000	275'000	296'000	1'389'000	1'436'373.92	0.29
0.600	FRANCE (GOVT OF) I/L 0.6%/23-25.07.2034	EUR	750'000	50'000	700'000	708'575.13	0.14	
0.100	FRANCE (GOVT OF) I/L -144A- 0.1%/20-01.03.2036	EUR	1'656'000	509'000	417'000	1'748'000	1'739'338.52	0.35
0.100	FRANCE (GOVT OF) I/L -144A- 0.1%/21-25.07.2031	EUR	2'670'000	444'000	664'000	2'450'000	2'665'204.64	0.53
0.100	FRANCE (GOVT OF) I/L -144A- 0.1%/22-25.07.2038	EUR	1'100'000	480'000	80'000	1'500'000	1'503'825.00	0.30
0.100	FRANCE (GOVT OF) I/L -144A- 0.1%/22-25.07.2053	EUR	1'120'000	353'000	188'000	1'285'000	1'177'602.65	0.23
0.550	FRANCE (GOVT OF) I/L -144A- 0.55%/23-01.03.2039	EUR	672'000	30'000	642'000	614'106.59	0.12	
0.100	FRANCE OAT I/L 0.1%/14-01.03.2025	EUR	2'723'990	469'000	3'192'990			
0.100	FRANCE oat I/L 0.1%/16-01.03.2028	EUR	3'609'900	356'000	816'000	3'149'900	3'443'875.20	0.69
0.100	FRANCE oat I/L 0.1%/16-25.07.2047	EUR	3'144'000	374'000	806'000	2'712'000	2'708'970.71	0.54
0.100	FRANCE oat I/L 0.1%/17-25.07.2036	EUR	2'723'000	622'000	691'000	2'654'000	2'836'095.70	0.57
0.250	FRANCE OAT I/L 0.25%/12-25.07.2024	EUR	4'350'900	485'000	4'835'900			
0.700	FRANCE OAT I/L 0.7%/14-25.07.2030	EUR	3'989'100	611'000	1'012'000	3'588'100	4'283'433.55	0.85
1.800	FRANCE OAT I/L 1.8%/07-25.07.2040	EUR	3'120'110	354'000	777'000	2'697'110	4'181'181.38	0.83
1.850	FRANCE OAT I/L 1.85%/10-25.07.2027	EUR	5'503'510	643'000	1'228'000	4'918'510	6'459'702.15	1.29
3.150	FRANCE OAT I/L 3.15%/02-25.07.2032	EUR	2'781'500	388'000	766'000	2'403'500	4'224'412.18	0.84
3.400	FRANCE OAT I/L 3.4%/99-25.07.2029	EUR	2'228'800	386'000	558'000	2'056'800	3'316'099.49	0.66
						<b>48'127'762.61</b>	<b>9.60</b>	
<b>Germany</b>								
0.500	BRD I/L 0.5%/12-15.04.2030	EUR	5'495'600	522'000	1'403'000	4'614'600	5'515'229.61	1.10
0.100	DEUTSCHLAND I/L BOND I/L 0.1%/21-15.04.2033	EUR	1'810'000	820'000	413'000	2'217'000	2'446'100.25	0.49
0.100	GERMANY I/L 0.1%/15-15.04.2026	EUR	4'508'990	949'000	1'462'000	3'995'990	4'633'758.53	0.92
0.100	GERMANY I/L 0.1%/15-15.04.2046	EUR	3'234'500	381'000	638'000	2'977'500	3'392'321.32	0.68
						<b>15'987'409.71</b>	<b>3.19</b>	
<b>New Zealand</b>								
2.000	NEW ZEALAND GVT ILB I/L 2%/12-20.09.2025	NZD	1'029'000		410'000	619'000	435'307.15	0.09
2.500	NEW ZEALAND GVT ILB I/L 2.5%/14-20.09.2035	NZD	1'503'000			1'503'000	1'006'940.59	0.20
3.000	NEW ZEALAND GVT ILB I/L 3%/13-20.09.2030	NZD	1'100'000			1'100'000	793'702.07	0.16
2.500	NEW ZEALAND GVT ILB S. -I0940- I/L 2.5%/17-20.09.2040	NZD	1'192'000		160'000	1'032'000	664'086.33	0.13
						<b>2'900'036.14</b>	<b>0.58</b>	
<b>Sweden</b>								
0.125	SWEDEN I/L 0.125%/15-01.06.2026	SEK	8'150'000	760'000	2'500'000	6'410'000	694'653.24	0.14
0.125	SWEDEN I/L 0.125%/16-01.12.2027	SEK	6'015'000	200'000	500'000	5'715'000	604'693.25	0.12
1.000	SWEDEN I/L 1%/13-01.06.2025	SEK	8'295'000		500'000	7'795'000	859'957.58	0.17
0.125	SWEDEN I/L BOND I/L -144A- 0.125%/20-01.06.2030	SEK	4'725'000	300'000	500'000	4'525'000	446'384.06	0.09
0.125	SWEDEN I/L BOND I/L -144A- 0.125%/21-01.06.2039	SEK	1'200'000			1'200'000	107'199.90	0.02
0.125	SWEDEN I/L S. -3111- 0.125%/14-01.06.2032	SEK	5'560'000	300'000	500'000	5'360'000	564'378.88	0.11

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
3.500 SWEDEN S. 3104 I/L 3.5%/98-01.12.2028	SEK	6'745'000	525'000	1'005'000	6'265'000	949'763.48	0.19
						<b>4'227'030.39</b>	<b>0.84</b>
<b>United Kingdom</b>							
0.125 TSY 0 1/8 I/L GILT I/L 0.125%/18-10.08.2041	GBP	3'000'000	261'000	666'000	2'595'000	3'352'964.28	0.67
0.125 TSY 0 1/8% 2028 I/L GILT I/L 0.125%/18-10.08.2028	GBP	4'260'000	609'000	1'123'000	3'746'000	5'609'814.82	1.12
0.125 TSY 0 1/8% 2031 I/L GILT I/L 0.125%/21-10.08.2031	GBP	2'716'000	320'000	640'000	2'396'000	3'400'453.35	0.68
0.125 TSY 0 1/8% 2039 I/L GILT I/L 0.125%/21-22.03.2039	GBP	1'725'000	699'000	270'000	2'154'000	2'708'380.75	0.54
0.125 TSY 0 1/8% 2051 I/L GILT I/L 0.125%/21-22.03.2051	GBP	1'612'000	1'067'000	424'000	2'255'000	2'399'590.30	0.48
0.125 UNITED KINGDOM I/L 0.125%/11-22.03.2029	GBP	3'724'400	319'000	847'000	3'196'400	5'597'219.97	1.12
0.125 UNITED KINGDOM I/L 0.125%/16-22.11.2036	GBP	3'743'500	322'000	850'000	3'215'500	4'557'089.20	0.91
0.125 UNITED KINGDOM I/L 0.125%/14-22.03.2058	GBP	2'609'800	497'000	868'000	2'238'800	2'589'149.19	0.52
0.125 UNITED KINGDOM I/L 0.125%/15-22.03.2026	GBP	3'215'490	366'000	789'000	2'792'490	4'491'555.44	0.90
0.125 UNITED KINGDOM I/L 0.125%/15-22.03.2046	GBP	3'234'200	343'000	824'000	2'753'200	3'555'501.11	0.71
0.125 UNITED KINGDOM I/L 0.125%/16-22.11.2036	GBP	3'336'400	516'000	944'000	2'908'400	4'373'630.29	0.87
0.125 UNITED KINGDOM I/L 0.125%/16-22.11.2056	GBP	1'736'400	293'000	589'000	1'440'400	1'628'220.19	0.32
0.125 UNITED KINGDOM I/L 0.125%/16-22.11.2065	GBP	1'963'800	185'000	488'000	1'660'800	1'808'931.94	0.36
0.125 UNITED KINGDOM I/L 0.125%/17-10.08.2048	GBP	2'826'000	301'000	718'000	2'409'000	2'834'233.99	0.57
0.250 UNITED KINGDOM I/L 0.25%/12-22.03.2052	GBP	2'923'000	261'000	657'000	2'527'000	3'368'580.86	0.67
0.375 UNITED KINGDOM I/L 0.375%/11-22.03.2062	GBP	2'963'700	237'000	650'000	2'550'700	3'457'370.66	0.69
0.500 UNITED KINGDOM I/L 0.5%/09-22.03.2050	GBP	2'942'910	285'000	672'000	2'555'910	4'212'565.67	0.84
0.625 UNITED KINGDOM I/L 0.625%/09-22.11.2042	GBP	3'025'200	597'000	1'055'000	2'567'200	4'712'856.84	0.94
0.625 UNITED KINGDOM I/L 0.625%/10-22.03.2040	GBP	3'377'110	696'000	1'155'000	2'918'110	5'383'220.27	1.07
0.750 UNITED KINGDOM I/L 0.75%/07-22.11.2047	GBP	2'812'890	501'000	925'000	2'388'890	4'378'464.45	0.87
0.750 UNITED KINGDOM I/L 0.75%/11-22.03.2034	GBP	3'505'600	470'000	938'000	3'037'600	5'604'958.86	1.12
1.125 UNITED KINGDOM I/L 1.125%/07-22.11.2037	GBP	3'142'800	294'000	736'000	2'700'800	5'860'494.30	1.17
1.250 UNITED KINGDOM I/L 1.25%/05-22.11.2055	GBP	2'446'300	357'000	725'000	2'078'300	4'584'095.22	0.91
1.250 UNITED KINGDOM I/L 1.25%/06-22.11.2027	GBP	3'398'300	279'000	784'000	2'893'300	6'496'159.88	1.30
1.250 UNITED KINGDOM I/L 1.25%/08-22.11.2032	GBP	3'514'100	330'000	783'000	3'061'100	6'370'029.76	1.27
2.000 UNITED KINGDOM I/L 2%/02-26.01.2035	GBP	2'181'500	226'000	552'000	1'855'500	5'069'249.68	1.01
2.500 UNITED KINGDOM I/L 2.5%/86-17.07.2024	GBP	1'633'100	540'000	2'173'100			
4.125 UNITED KINGDOM I/L 4.125%/92-22.07.2030	GBP	1'160'790	170'000	317'000	1'013'790	3'867'090.43	0.77
0.125 UNITED KINGDOM I/L GILT I/L 0.125%/21-22.03.2073	GBP	1'050'000	97'000	240'000	907'000	865'784.86	0.17
0.625 UNITED KINGDOM I/L GILT I/L 0.625%/23-22.03.2045	GBP		1'887'000	219'000	1'668'000	1'732'347.98	0.35
0.750 UNITED KINGDOM I/L GILT I/L 0.75%/23-22.11.2033	GBP		1'830'000	90'000	1'740'000	2'015'131.53	0.40
0.125 UNITED KINGDOM OF GREAT BRITAIN AND NOTHERN IRELAND I/L 0.125%/12-22.03.2024	GBP	3'656'200		3'656'200			
0.125 UNITED KINGDOM I/L 0.125%/13-22.03.2068	GBP	3'041'100	397'000	863'000	2'575'100	2'894'358.40	0.58
						<b>119'779'494.47</b>	<b>23.90</b>
<b>United States</b>							
0.125 TSY INFL IX N/B I/L 0.125%/20-15.07.2030	USD	10'378'000	1'577'000	2'992'000	8'963'000	8'479'700.43	1.69
0.125 TSY INFL IX N/B I/L 0.125%/20-15.10.2025	USD	8'273'000	761'000	2'026'000	7'008'000	7'082'451.74	1.41
0.125 TSY INFL IX N/B I/L 0.125%/21-15.02.2051	USD	4'289'000	514'000	1'027'000	3'776'000	2'345'182.19	0.47
0.125 TSY INFL IX N/B I/L 0.125%/21-15.10.2026	USD	9'190'000	1'078'000	2'435'000	7'833'000	7'391'280.12	1.47
0.125 TSY INFL IX N/B I/L 0.125%/22-15.01.2032	USD	12'690'000	2'053'000	4'299'000	10'444'000	8'864'365.22	1.77
0.125 TSY INFL IX N/B I/L 0.125%/22-15.02.2052	USD	4'723'000	461'000	1'091'000	4'093'000	2'342'017.66	0.47
1.000 TSY INFL IX N/B I/L 1%/19-15.02.2049	USD	3'716'000	664'000	1'158'000	3'222'000	2'716'716.87	0.54
1.500 TSY INFL IX N/B I/L 1.5%/23-15.02.2053	USD	2'500'000	2'320'000	652'000	4'168'000	3'311'449.68	0.66
1.625 TSY INFL IX N/B I/L 1.625%/22-15.10.2027	USD	9'590'000	835'000	2'250'000	8'175'000	7'390'484.73	1.47
2.125 TSY INFL IX N/B I/L 2.125%/24-15.02.2054	USD	1'200'000		1'200'000		1'068'798.37	0.21
2.375 TSY INFL IX N/B I/L 2.375%/23-15.10.2028	USD	9'140'000		555'000	8'585'000	7'750'618.45	1.55
0.250 TSY INFL IX N/B S. -2050- I/L 0.25%/20-15.02.2050	USD	3'784'000	374'000	899'000	3'259'000	2'160'927.99	0.43
0.125 TSY INFL IX N/B S. -2X-2026- I/L 0.125%/21-15.04.2026	USD	9'670'000	1'583'000	3'104'000	8'149'000	8'046'056.46	1.61
0.875 TSY INFL IX N/B S. -A-2029- I/L 0.875%/19-15.01.2029	USD	8'576'000	1'319'000	2'355'000	7'540'000	7'685'421.33	1.53
0.125 TSY INFL IX N/B S. -A-2030- I/L 0.125%/20-15.01.2030	USD	9'764'000	1'032'000	2'214'000	8'582'000	8'128'381.68	1.62
0.125 TSY INFL IX N/B S. -A-2031- I/L 0.125%/21-15.01.2031	USD	10'395'000	1'030'000	2'568'000	8'857'000	8'148'757.83	1.63
1.125 TSY INFL IX N/B S. -A-2033- I/L 1.125%/23-15.01.2033	USD	3'000'000	8'832'000	1'651'000	10'181'000	8'641'131.26	1.72
1.750 TSY INFL IX N/B S. -A-2034- I/L 1.75%/24-15.01.2034	USD		3'770'000		3'770'000	3'265'573.24	0.65
0.125 TSY INFL IX N/B S. -AE-2024- I/L 0.125%/19-15.10.2024	USD	8'226'000	585'000	8'809'000	2'000	2'090.37	0.00
0.750 TSY INFL IX N/B S. -D-2028- I/L 0.75%/18-15.07.2028	USD	8'695'000	1'211'000	2'258'000	7'648'000	7'858'924.84	1.57
0.250 TSY INFL IX N/B S. -D-2029- I/L 0.25%/19-15.07.2029	USD	9'601'000	1'533'000	2'736'000	8'398'000	8'161'627.09	1.63
0.125 TSY INFL IX N/B S. -D-2031- I/L 0.125%/21-15.07.2031	USD	11'630'000	887'700	2'941'000	9'576'700	8'518'178.79	1.70
0.625 TSY INFL IX N/B S. -D-2032- I/L 0.625%/22-15.07.2032	USD	12'073'000	1'744'000	3'877'000	9'940'000	8'359'739.15	1.67
1.375 TSY INFL IX N/B S. -D-2033- I/L 1.375%/23-15.07.2033	USD		10'675'000	1'030'000	9'645'000	8'216'989.07	1.64
0.500 TSY INFL IX N/B S. -X-2024- I/L 0.5%/19-15.04.2024	USD	7'765'000		7'765'000			
0.125 TSY INFL IX N/B S. -X-2025- I/L 0.125%/20-15.04.2025	USD	8'574'000	626'000	1'798'000	7'402'000	7'550'328.71	1.51
0.125 TSY INFL IX N/B S. -X-2027- I/L 0.125%/22-15.04.2027	USD	9'440'000	847'000	2'240'000	8'047'000	7'258'134.50	1.45
1.250 TSY INFL IX N/B S. -X-2028- I/L 1.25%/23-15.04.2028	USD	10'097'000	1'922'000	8'175'000		7'152'272.48	1.43
0.125 US I/L 0.125%/14-15.07.2024	USD	9'579'300	4'550'000	14'129'300			
0.375 US I/L 0.375%/17-15.01.2027	USD	9'230'100	1'506'000	2'873'000	7'863'100	8'393'001.27	1.67
0.625 US I/L 0.625%/13-15.02.2043	USD	5'541'000	545'000	1'292'000	4'794'000	4'326'011.64	0.86

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
0.750 US I/L 0.75%/12-15.02.2042	USD	5'575'300	882'000	1'655'000	4'802'300	4'591'139.59	0.92
0.875 US I/L 0.875%/17-15.02.2047	USD	4'508'800	527'000	1'127'000	3'908'800	3'378'244.19	0.67
1.750 US I/L 1.75%/08-15.01.2028	USD	3'751'700	374'000	931'000	3'194'700	4'088'616.08	0.82
2.000 US I/L 2%/06-15.01.2026	USD	4'822'200	783'000	1'515'000	4'090'200	5'554'029.93	1.11
2.125 US I/L 2.125%/10-15.02.2040	USD	3'576'600	403'000	786'000	3'193'600	4'047'693.26	0.81
2.125 US I/L 2.125%/11-15.02.2041	USD	5'785'700	608'000	1'484'000	4'909'700	6'145'713.11	1.23
2.375 US I/L 2.375%/04-15.01.2025	USD	6'754'500	546'000	7'300'500			
2.375 US I/L 2.375%/07-15.01.2027	USD	3'949'200	398'000	976'000	3'371'200	4'559'894.09	0.91
2.500 US I/L 2.5%/09-15.01.2029	USD	3'353'100	439'000	843'000	2'949'100	3'815'488.16	0.76
3.375 US I/L 3.375%/01-15.04.2032	USD	1'197'100	161'000	333'000	1'025'100	1'726'508.98	0.34
3.625 US I/L 3.625%/98-15.04.2028	USD	4'040'400	366'000	919'000	3'487'400	6'202'417.67	1.24
3.875 US I/L 3.875%/99-15.04.2029	USD	4'679'600	477'000	1'172'000	3'984'600	7'169'514.61	1.43
0.125 US TREASURY I/L 0.125%/16-15.07.2026	USD	8'834'200	886'000	2'191'000	7'529'200	8'137'223.23	1.62
0.250 US TREASURY I/L 0.25%/15-15.01.2025	USD	9'951'100	1'547'000	11'498'100			
0.375 US TREASURY I/L 0.375%/15-15.07.2025	USD	9'947'300	1'260'000	2'659'000	8'548'300	9'529'279.74	1.90
0.375 US TREASURY I/L 0.375%/17-15.07.2027	USD	8'841'000	1'282'000	2'420'000	7'703'000	8'095'050.53	1.62
0.500 US TREASURY I/L 0.5%/18-15.01.2028	USD	9'418'000	1'248'000	2'732'000	7'934'000	8'221'414.62	1.64
0.625 US TREASURY I/L 0.625%/16-15.01.2026	USD	10'176'000	970'000	2'225'000	8'921'000	9'864'881.92	1.97
0.750 US TREASURY I/L 0.75%/15-15.02.2045	USD	5'561'000	471'000	1'238'000	4'794'000	4'217'521.90	0.84
1.000 US TREASURY I/L 1%/16-15.02.2046	USD	4'916'600	374'000	1'133'000	4'157'600	3'795'790.76	0.76
1.000 US TREASURY I/L 1%/18-15.02.2048	USD	4'517'000	915'000	1'610'000	3'822'000	3'299'319.16	0.66
1.375 US TREASURY I/L 1.375%/14-15.02.2044	USD	5'525'500	1'145'000	1'966'000	4'704'500	4'782'600.88	0.95
<b>Total Bonds</b>						<b>291'838'955.57</b>	<b>58.23</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>499'436'430.19</b>	<b>99.66</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>499'436'430.19</b>	<b>99.66</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						263'861.04	0.05
<b>Total Forward exchange transactions</b>						<b>263'861.04</b>	<b>0.05</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>263'861.04</b>	<b>0.05</b>
<b>Total Derivative Financial Instruments</b>						<b>263'861.04</b>	<b>0.05</b>
<b>Total investments</b>						<b>499'700'291.23</b>	<b>99.71</b>
Cash at banks						283'811.50	0.06
Time deposit						0.00	0.00
Other assets						1'175'758.43	0.23
<b>Total fund assets</b>						<b>501'159'861.16</b>	<b>100.00</b>
./. Due to bank						4'333'149.76	0.86
./. Other liabilities						20'282.53	0.00
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>496'806'428.87</b>	<b>99.13</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	499'700'291.23	99.71
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	AUD	697'000	CHF	432'928	0.00	0.00
05.04.2023	Bought	CAD	282'000	CHF	193'750	0.00	0.00
05.04.2023	Bought	CAD	28'000	CHF	18'916	0.00	0.00
05.04.2023	Bought	CAD	1'056'000	CHF	713'985	0.00	0.00
05.04.2023	Bought	CHF	7'110'328	AUD	11'278'000	0.00	0.00
05.04.2023	Bought	CHF	29'102	AUD	46'000	0.00	0.00
05.04.2023	Bought	CHF	11'756'598	CAD	17'136'000	0.00	0.00
05.04.2023	Bought	CHF	1'004'165	DKK	7'530'000	0.00	0.00
05.04.2023	Bought	CHF	77'813'530	EUR	78'416'000	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	150'438'146	GBP	132'980'000	0.00	0.00
05.04.2023	Bought	CHF	23'610	GBP	21'000	0.00	0.00
05.04.2023	Bought	CHF	3'415'718	NZD	5'904'000	0.00	0.00
05.04.2023	Bought	CHF	22'210	NZD	38'000	0.00	0.00
05.04.2023	Bought	CHF	10'230	SEK	114'000	0.00	0.00
05.04.2023	Bought	CHF	4'784'138	SEK	53'335'000	0.00	0.00
05.04.2023	Bought	CHF	358'722'144	USD	384'114'000	0.00	0.00
05.04.2023	Bought	CHF	641'263	USD	691'000	0.00	0.00
05.04.2023	Bought	EUR	81'000	CHF	80'535	0.00	0.00
05.04.2023	Bought	EUR	1'226'000	CHF	1'222'906	0.00	0.00
05.04.2023	Bought	EUR	4'696'000	CHF	4'661'588	0.00	0.00
05.04.2023	Bought	GBP	111'000	CHF	125'503	0.00	0.00
05.04.2023	Bought	GBP	288'000	CHF	325'533	0.00	0.00
05.04.2023	Bought	GBP	1'539'000	CHF	1'735'954	0.00	0.00
05.04.2023	Bought	GBP	7'751'000	CHF	8'791'076	0.00	0.00
05.04.2023	Bought	NZD	496'000	CHF	286'527	0.00	0.00
05.04.2023	Bought	SEK	813'000	CHF	73'152	0.00	0.00
05.04.2023	Bought	SEK	3'313'000	CHF	292'092	0.00	0.00
05.04.2023	Bought	USD	25'000	CHF	23'074	0.00	0.00
05.04.2023	Bought	USD	120'000	CHF	112'530	0.00	0.00
05.04.2023	Bought	USD	457'000	CHF	418'525	0.00	0.00
05.04.2023	Bought	USD	274'000	CHF	251'774	0.00	0.00
05.04.2023	Bought	USD	398'000	CHF	363'351	0.00	0.00
05.04.2023	Bought	USD	3'946'000	CHF	3'686'061	0.00	0.00
05.04.2023	Bought	USD	23'032'000	CHF	21'307'387	0.00	0.00
04.05.2023	Bought	AUD	11'092'000	CHF	6'523'915	0.00	0.00
04.05.2023	Bought	CAD	16'185'000	CHF	10'620'411	0.00	0.00
04.05.2023	Bought	CHF	250'918	AUD	411'000	0.00	0.00
04.05.2023	Bought	CHF	6'487'858	AUD	10'627'000	0.00	0.00
04.05.2023	Bought	CHF	33'103	AUD	54'000	0.00	0.00
04.05.2023	Bought	CHF	86'154	CAD	128'000	0.00	0.00
04.05.2023	Bought	CHF	10'614'456	CAD	15'770'000	0.00	0.00
04.05.2023	Bought	CHF	194'701	CAD	287'000	0.00	0.00
04.05.2023	Bought	CHF	1'001'894	DKK	7'530'000	0.00	0.00
04.05.2023	Bought	CHF	1'654'830	EUR	1'670'000	0.00	0.00
04.05.2023	Bought	CHF	71'762'948	EUR	72'413'000	0.00	0.00
04.05.2023	Bought	CHF	1'334'561	EUR	1'344'000	0.00	0.00
04.05.2023	Bought	CHF	4'372'086	GBP	3'881'000	0.00	0.00
04.05.2023	Bought	CHF	138'934'644	GBP	123'312'000	0.00	0.00
04.05.2023	Bought	CHF	1'252'987	GBP	1'111'000	0.00	0.00
04.05.2023	Bought	CHF	121'348	NZD	213'000	0.00	0.00
04.05.2023	Bought	CHF	3'102'630	NZD	5'446'000	0.00	0.00
04.05.2023	Bought	CHF	54'450	SEK	619'000	0.00	0.00
04.05.2023	Bought	CHF	4'338'685	SEK	49'323'000	0.00	0.00
04.05.2023	Bought	CHF	94'567	SEK	1'072'000	0.00	0.00
04.05.2023	Bought	CHF	12'062'096	USD	13'247'000	0.00	0.00
04.05.2023	Bought	CHF	324'716'026	USD	356'553'000	0.00	0.00
04.05.2023	Bought	CHF	6'582'221	USD	7'193'000	0.00	0.00
04.05.2023	Bought	CHF	261'094	USD	291'000	0.00	0.00
04.05.2023	Bought	DKK	7'530'000	CHF	992'662	0.00	0.00
04.05.2023	Bought	EUR	234'000	CHF	230'871	0.00	0.00
04.05.2023	Bought	EUR	75'193'000	CHF	73'886'597	0.00	0.00
04.05.2023	Bought	GBP	410'000	CHF	460'149	0.00	0.00
04.05.2023	Bought	GBP	127'894'000	CHF	143'076'425	0.00	0.00
04.05.2023	Bought	NZD	5'659'000	CHF	3'110'566	0.00	0.00
04.05.2023	Bought	SEK	51'014'000	CHF	4'426'258	0.00	0.00
04.05.2023	Bought	USD	1'090'000	CHF	983'273	0.00	0.00
04.05.2023	Bought	USD	376'194'000	CHF	334'812'660	0.00	0.00
05.06.2023	Bought	AUD	307'000	CHF	180'785	0.00	0.00
05.06.2023	Bought	CAD	35'000	CHF	22'895	0.00	0.00
05.06.2023	Bought	CAD	8'000	CHF	5'310	0.00	0.00
05.06.2023	Bought	CAD	615'000	CHF	409'559	0.00	0.00
05.06.2023	Bought	CHF	6'508'641	AUD	11'092'000	0.00	0.00
05.06.2023	Bought	CHF	19'528	AUD	33'000	0.00	0.00
05.06.2023	Bought	CHF	10'588'261	CAD	16'185'000	0.00	0.00
05.06.2023	Bought	CHF	132'758	CAD	202'000	0.00	0.00
05.06.2023	Bought	CHF	73'751'701	EUR	75'193'000	0.00	0.00
05.06.2023	Bought	CHF	1'938'339	EUR	1'976'000	0.00	0.00
05.06.2023	Bought	CHF	142'656'037	GBP	127'894'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	CHF	4'897'125	GBP	4'387'000	0.00	0.00
05.06.2023	Bought	CHF	4'417'184	SEK	51'014'000	0.00	0.00
05.06.2023	Bought	CHF	18'127	SEK	209'000	0.00	0.00
05.06.2023	Bought	CHF	333'580'625	USD	376'194'000	0.00	0.00
05.06.2023	Bought	CHF	5'696'491	USD	6'398'000	0.00	0.00
05.06.2023	Bought	EUR	91'000	CHF	88'353	0.00	0.00
05.06.2023	Bought	EUR	105'000	CHF	102'188	0.00	0.00
05.06.2023	Bought	EUR	44'000	CHF	42'905	0.00	0.00
05.06.2023	Bought	EUR	1'218'000	CHF	1'194'572	0.00	0.00
05.06.2023	Bought	EUR	1'789'000	CHF	1'739'180	0.00	0.00
05.06.2023	Bought	EUR	555'000	CHF	538'750	0.00	0.00
05.06.2023	Bought	GBP	58'000	CHF	64'851	0.00	0.00
05.06.2023	Bought	GBP	302'000	CHF	338'829	0.00	0.00
05.06.2023	Bought	GBP	8'240'000	CHF	9'189'578	0.00	0.00
05.06.2023	Bought	GBP	2'825'000	CHF	3'162'684	0.00	0.00
05.06.2023	Bought	GBP	1'071'000	CHF	1'194'896	0.00	0.00
05.06.2023	Bought	SEK	829'000	CHF	71'781	0.00	0.00
05.06.2023	Bought	SEK	2'143'000	CHF	179'198	0.00	0.00
05.06.2023	Bought	USD	122'000	CHF	109'123	0.00	0.00
05.06.2023	Bought	USD	192'000	CHF	171'832	0.00	0.00
05.06.2023	Bought	USD	173'000	CHF	156'853	0.00	0.00
05.06.2023	Bought	USD	10'341'000	CHF	9'169'003	0.00	0.00
05.06.2023	Bought	USD	912'000	CHF	810'621	0.00	0.00
05.06.2023	Bought	USD	8'213'000	CHF	7'373'566	0.00	0.00
05.06.2023	Bought	USD	3'269'000	CHF	2'956'585	0.00	0.00
06.06.2023	Bought	CHF	6'186	DKK	47'000	0.00	0.00
06.06.2023	Bought	CHF	5'396	DKK	41'000	0.00	0.00
06.06.2023	Bought	CHF	991'038	DKK	7'530'000	0.00	0.00
06.06.2023	Bought	CHF	3'098'382	NZD	5'659'000	0.00	0.00
06.06.2023	Bought	CHF	53'656	NZD	98'000	0.00	0.00
06.06.2023	Bought	DKK	991'000	CHF	129'161	0.00	0.00
06.06.2023	Bought	DKK	6'627'000	CHF	867'146	0.00	0.00
06.06.2023	Bought	NZD	13'000	CHF	7'153	0.00	0.00
06.06.2023	Bought	NZD	8'000	CHF	4'381	0.00	0.00
06.06.2023	Bought	NZD	5'736'000	CHF	3'141'194	0.00	0.00
05.07.2023	Bought	AUD	113'000	CHF	66'674	0.00	0.00
05.07.2023	Bought	CAD	444'000	CHF	297'707	0.00	0.00
05.07.2023	Bought	CAD	449'000	CHF	300'029	0.00	0.00
05.07.2023	Bought	CHF	6'383'009	AUD	10'818'000	0.00	0.00
05.07.2023	Bought	CHF	18'890	AUD	32'000	0.00	0.00
05.07.2023	Bought	CHF	10'546'468	CAD	15'729'000	0.00	0.00
05.07.2023	Bought	CHF	865'883	DKK	6'627'000	0.00	0.00
05.07.2023	Bought	CHF	290'826	EUR	299'000	0.00	0.00
05.07.2023	Bought	CHF	71'377'360	EUR	73'367'000	0.00	0.00
05.07.2023	Bought	CHF	425'499	EUR	436'000	0.00	0.00
05.07.2023	Bought	CHF	135'335'010	GBP	119'785'000	0.00	0.00
05.07.2023	Bought	CHF	441'461	GBP	386'000	0.00	0.00
05.07.2023	Bought	CHF	204'686	GBP	179'000	0.00	0.00
05.07.2023	Bought	CHF	3'130'020	NZD	5'736'000	0.00	0.00
05.07.2023	Bought	CHF	15'242	NZD	28'000	0.00	0.00
05.07.2023	Bought	CHF	48'701	SEK	581'000	0.00	0.00
05.07.2023	Bought	CHF	4'044'506	SEK	48'251'000	0.00	0.00
05.07.2023	Bought	CHF	11'769	SEK	141'000	0.00	0.00
05.07.2023	Bought	CHF	327'375'289	USD	359'370'000	0.00	0.00
05.07.2023	Bought	CHF	1'277'152	USD	1'431'000	0.00	0.00
05.07.2023	Bought	CHF	483'875	USD	539'000	0.00	0.00
05.07.2023	Bought	DKK	24'000	CHF	3'136	0.00	0.00
05.07.2023	Bought	EUR	1'443'000	CHF	1'401'100	0.00	0.00
05.07.2023	Bought	GBP	8'332'000	CHF	9'410'886	0.00	0.00
05.07.2023	Bought	GBP	2'063'000	CHF	2'325'811	0.00	0.00
05.07.2023	Bought	NZD	79'000	CHF	43'109	0.00	0.00
05.07.2023	Bought	USD	110'000	CHF	98'370	0.00	0.00
05.07.2023	Bought	USD	4'582'000	CHF	4'172'314	0.00	0.00
05.07.2023	Bought	USD	6'034'000	CHF	5'467'527	0.00	0.00
04.08.2023	Bought	AUD	72'000	CHF	43'013	0.00	0.00
04.08.2023	Bought	AUD	186'000	CHF	110'525	0.00	0.00
04.08.2023	Bought	AUD	47'000	CHF	27'377	0.00	0.00
04.08.2023	Bought	AUD	10'432'000	CHF	6'093'237	0.00	0.00
04.08.2023	Bought	CAD	116'000	CHF	78'218	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.08.2023	Bought	CAD	14'892'000	CHF	9'806'367	0.00	0.00
04.08.2023	Bought	CHF	6'380'151	AUD	10'737'000	0.00	0.00
04.08.2023	Bought	CHF	10'003'870	CAD	14'836'000	0.00	0.00
04.08.2023	Bought	CHF	116'315	CAD	172'000	0.00	0.00
04.08.2023	Bought	CHF	864'457	DKK	6'603'000	0.00	0.00
04.08.2023	Bought	CHF	70'807'867	EUR	72'659'000	0.00	0.00
04.08.2023	Bought	CHF	1'033'478	EUR	1'057'000	0.00	0.00
04.08.2023	Bought	CHF	3'453'724	GBP	3'045'000	0.00	0.00
04.08.2023	Bought	CHF	124'712'280	GBP	109'955'000	0.00	0.00
04.08.2023	Bought	CHF	761'529	GBP	670'000	0.00	0.00
04.08.2023	Bought	CHF	3'106'125	NZD	5'685'000	0.00	0.00
04.08.2023	Bought	CHF	4'049'284	SEK	48'973'000	0.00	0.00
04.08.2023	Bought	CHF	312'725'249	USD	350'614'000	0.00	0.00
04.08.2023	Bought	CHF	4'525'875	USD	5'048'000	0.00	0.00
04.08.2023	Bought	DKK	107'000	CHF	14'008	0.00	0.00
04.08.2023	Bought	DKK	6'496'000	CHF	833'026	0.00	0.00
04.08.2023	Bought	EUR	236'000	CHF	228'547	0.00	0.00
04.08.2023	Bought	EUR	478'000	CHF	465'828	0.00	0.00
04.08.2023	Bought	EUR	73'002'000	CHF	69'769'763	0.00	0.00
04.08.2023	Bought	GBP	150'000	CHF	170'392	0.00	0.00
04.08.2023	Bought	GBP	116'000	CHF	129'052	0.00	0.00
04.08.2023	Bought	GBP	122'000	CHF	138'514	0.00	0.00
04.08.2023	Bought	GBP	113'282'000	CHF	126'343'415	0.00	0.00
04.08.2023	Bought	NZD	77'000	CHF	42'434	0.00	0.00
04.08.2023	Bought	NZD	7'000	CHF	3'825	0.00	0.00
04.08.2023	Bought	NZD	83'000	CHF	44'667	0.00	0.00
04.08.2023	Bought	NZD	5'518'000	CHF	2'976'663	0.00	0.00
04.08.2023	Bought	SEK	565'000	CHF	46'716	0.00	0.00
04.08.2023	Bought	SEK	48'408'000	CHF	3'993'464	0.00	0.00
04.08.2023	Bought	USD	287'000	CHF	252'608	0.00	0.00
04.08.2023	Bought	USD	699'000	CHF	625'312	0.00	0.00
04.08.2023	Bought	USD	2'524'000	CHF	2'251'161	0.00	0.00
04.08.2023	Bought	USD	269'000	CHF	232'709	0.00	0.00
04.08.2023	Bought	USD	351'883'000	CHF	305'029'779	0.00	0.00
05.09.2023	Bought	CAD	473'000	CHF	310'531	0.00	0.00
05.09.2023	Bought	CHF	6'078'966	AUD	10'432'000	0.00	0.00
05.09.2023	Bought	CHF	40'789	AUD	70'000	0.00	0.00
05.09.2023	Bought	CHF	418'110	AUD	722'000	0.00	0.00
05.09.2023	Bought	CHF	9'776'806	CAD	14'892'000	0.00	0.00
05.09.2023	Bought	CHF	686'405	CAD	1'043'000	0.00	0.00
05.09.2023	Bought	CHF	831'716	DKK	6'496'000	0.00	0.00
05.09.2023	Bought	CHF	69'638'725	EUR	73'002'000	0.00	0.00
05.09.2023	Bought	CHF	1'898'582	EUR	1'980'000	0.00	0.00
05.09.2023	Bought	CHF	125'929'595	GBP	113'282'000	0.00	0.00
05.09.2023	Bought	CHF	3'233'291	GBP	2'892'000	0.00	0.00
05.09.2023	Bought	CHF	427'417	GBP	382'000	0.00	0.00
05.09.2023	Bought	CHF	2'966'565	NZD	5'518'000	0.00	0.00
05.09.2023	Bought	CHF	13'972	NZD	26'000	0.00	0.00
05.09.2023	Bought	CHF	49'240	SEK	598'000	0.00	0.00
05.09.2023	Bought	CHF	3'985'947	SEK	48'408'000	0.00	0.00
05.09.2023	Bought	CHF	117'353	SEK	1'423'000	0.00	0.00
05.09.2023	Bought	CHF	3'128'568	USD	3'622'000	0.00	0.00
05.09.2023	Bought	CHF	303'985'742	USD	351'883'000	0.00	0.00
05.09.2023	Bought	CHF	7'603'404	USD	8'718'000	0.00	0.00
05.09.2023	Bought	CHF	1'035'195	USD	1'180'000	0.00	0.00
05.09.2023	Bought	DKK	42'000	CHF	5'377	0.00	0.00
05.09.2023	Bought	EUR	1'983'000	CHF	1'891'514	0.00	0.00
05.09.2023	Bought	GBP	1'913'000	CHF	2'126'326	0.00	0.00
05.09.2023	Bought	NZD	43'000	CHF	23'117	0.00	0.00
04.10.2023	Bought	AUD	253'000	CHF	143'141	0.00	0.00
04.10.2023	Bought	CAD	252'000	CHF	164'065	0.00	0.00
04.10.2023	Bought	CHF	303'000	CHF	197'090	0.00	0.00
04.10.2023	Bought	CHF	10'275	AUD	18'000	0.00	0.00
04.10.2023	Bought	CHF	6'407'209	AUD	11'224'000	0.00	0.00
04.10.2023	Bought	CHF	33'072	AUD	58'000	0.00	0.00
04.10.2023	Bought	CHF	10'066'535	CAD	15'462'000	0.00	0.00
04.10.2023	Bought	CHF	32'580	CAD	50'000	0.00	0.00
04.10.2023	Bought	CHF	828'892	DKK	6'454'000	0.00	0.00
04.10.2023	Bought	CHF	9'110	DKK	71'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.10.2023	Bought	CHF	69'853'692	EUR	72'999'000	0.00	0.00
04.10.2023	Bought	CHF	198'919	EUR	206'000	0.00	0.00
04.10.2023	Bought	CHF	127'923'474	GBP	114'643'000	0.00	0.00
04.10.2023	Bought	CHF	414'143	GBP	372'000	0.00	0.00
04.10.2023	Bought	CHF	2'884'279	NZD	5'501'000	0.00	0.00
04.10.2023	Bought	CHF	3'671	NZD	7'000	0.00	0.00
04.10.2023	Bought	CHF	4'060'849	SEK	50'429'000	0.00	0.00
04.10.2023	Bought	CHF	7'155	SEK	89'000	0.00	0.00
04.10.2023	Bought	CHF	321'731'130	USD	365'403'000	0.00	0.00
04.10.2023	Bought	CHF	1'035'863	USD	1'135'000	0.00	0.00
04.10.2023	Bought	EUR	13'000	CHF	12'359	0.00	0.00
04.10.2023	Bought	EUR	394'000	CHF	377'040	0.00	0.00
04.10.2023	Bought	EUR	850'000	CHF	812'662	0.00	0.00
04.10.2023	Bought	GBP	19'000	CHF	21'151	0.00	0.00
04.10.2023	Bought	GBP	117'000	CHF	129'604	0.00	0.00
04.10.2023	Bought	GBP	2'631'000	CHF	2'935'801	0.00	0.00
04.10.2023	Bought	GBP	825'000	CHF	920'379	0.00	0.00
04.10.2023	Bought	GBP	48'000	CHF	53'279	0.00	0.00
04.10.2023	Bought	NZD	46'000	CHF	24'119	0.00	0.00
04.10.2023	Bought	SEK	415'000	CHF	33'418	0.00	0.00
04.10.2023	Bought	USD	222'000	CHF	196'830	0.00	0.00
04.10.2023	Bought	USD	263'000	CHF	234'962	0.00	0.00
04.10.2023	Bought	USD	5'098'000	CHF	4'488'789	0.00	0.00
04.10.2023	Bought	USD	4'979'000	CHF	4'381'849	0.00	0.00
04.10.2023	Bought	USD	88'000	CHF	78'900	0.00	0.00
03.11.2023	Bought	AUD	261'000	CHF	153'770	0.00	0.00
03.11.2023	Bought	CAD	333'000	CHF	223'038	0.00	0.00
03.11.2023	Bought	CAD	656'000	CHF	442'603	0.00	0.00
03.11.2023	Bought	CHF	6'508'252	AUD	11'047'000	0.00	0.00
03.11.2023	Bought	CHF	10'091'428	CAD	14'957'000	0.00	0.00
03.11.2023	Bought	CHF	846'073	DKK	6'525'000	0.00	0.00
03.11.2023	Bought	CHF	6'714	DKK	52'000	0.00	0.00
03.11.2023	Bought	CHF	69'549'973	EUR	71'948'000	0.00	0.00
03.11.2023	Bought	CHF	27'935	EUR	29'000	0.00	0.00
03.11.2023	Bought	CHF	123'983'652	GBP	111'375'000	0.00	0.00
03.11.2023	Bought	CHF	251'849	GBP	227'000	0.00	0.00
03.11.2023	Bought	CHF	2'992'428	NZD	5'462'000	0.00	0.00
03.11.2023	Bought	CHF	4'210'303	SEK	50'103'000	0.00	0.00
03.11.2023	Bought	CHF	324'536'403	USD	355'888'000	0.00	0.00
03.11.2023	Bought	CHF	943'167	USD	1'027'000	0.00	0.00
03.11.2023	Bought	DKK	102'000	CHF	13'226	0.00	0.00
03.11.2023	Bought	EUR	2'893'000	CHF	2'796'478	0.00	0.00
03.11.2023	Bought	EUR	1'251'000	CHF	1'204'306	0.00	0.00
03.11.2023	Bought	GBP	4'920'000	CHF	5'476'270	0.00	0.00
03.11.2023	Bought	GBP	2'421'000	CHF	2'685'757	0.00	0.00
03.11.2023	Bought	NZD	119'000	CHF	65'196	0.00	0.00
03.11.2023	Bought	SEK	434'000	CHF	36'470	0.00	0.00
03.11.2023	Bought	SEK	1'082'000	CHF	90'113	0.00	0.00
03.11.2023	Bought	USD	6'201'000	CHF	5'654'276	0.00	0.00
03.11.2023	Bought	USD	9'329'000	CHF	8'476'120	0.00	0.00
05.12.2023	Bought	AUD	18'000	CHF	10'366	0.00	0.00
05.12.2023	Bought	AUD	138'000	CHF	79'324	0.00	0.00
05.12.2023	Bought	CAD	58'000	CHF	37'903	0.00	0.00
05.12.2023	Bought	CHF	6'199'959	AUD	10'786'000	0.00	0.00
05.12.2023	Bought	CHF	9'128'986	CAD	13'968'000	0.00	0.00
05.12.2023	Bought	CHF	832'947	DKK	6'475'000	0.00	0.00
05.12.2023	Bought	CHF	1'164'368	EUR	1'213'000	0.00	0.00
05.12.2023	Bought	CHF	65'111'404	EUR	67'833'000	0.00	0.00
05.12.2023	Bought	CHF	417'922	EUR	436'000	0.00	0.00
05.12.2023	Bought	CHF	114'760'083	GBP	104'261'000	0.00	0.00
05.12.2023	Bought	CHF	1'349'614	GBP	1'225'000	0.00	0.00
05.12.2023	Bought	CHF	2'818'518	NZD	5'343'000	0.00	0.00
05.12.2023	Bought	CHF	3'940'542	SEK	48'587'000	0.00	0.00
05.12.2023	Bought	CHF	309'637'731	USD	341'385'000	0.00	0.00
05.12.2023	Bought	CHF	674'602	USD	744'000	0.00	0.00
05.12.2023	Bought	DKK	93'000	CHF	11'964	0.00	0.00
05.12.2023	Bought	GBP	51'000	CHF	56'687	0.00	0.00
05.12.2023	Bought	GBP	980'000	CHF	1'078'698	0.00	0.00
05.12.2023	Bought	NZD	57'000	CHF	30'068	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	USD	209'000	CHF	188'323	0.00	0.00
05.12.2023	Bought	USD	4'256'000	CHF	3'859'847	0.00	0.00
05.01.2024	Bought	AUD	40'000	CHF	23'092	0.00	0.00
05.01.2024	Bought	AUD	47'000	CHF	27'342	0.00	0.00
05.01.2024	Bought	AUD	168'000	CHF	96'753	0.00	0.00
05.01.2024	Bought	CAD	40'000	CHF	25'772	0.00	0.00
05.01.2024	Bought	CAD	624'000	CHF	401'908	0.00	0.00
05.01.2024	Bought	CHF	181'715	AUD	316'000	0.00	0.00
05.01.2024	Bought	CHF	6'113'122	AUD	10'630'000	0.00	0.00
05.01.2024	Bought	CHF	652'096	CAD	1'020'000	0.00	0.00
05.01.2024	Bought	CHF	8'893'187	CAD	13'910'000	0.00	0.00
05.01.2024	Bought	CHF	148'914	CAD	231'000	0.00	0.00
05.01.2024	Bought	CHF	810'580	DKK	6'382'000	0.00	0.00
05.01.2024	Bought	CHF	11'304	DKK	89'000	0.00	0.00
05.01.2024	Bought	CHF	214'621	DKK	1'682'000	0.00	0.00
05.01.2024	Bought	CHF	1'435'140	EUR	1'516'000	0.00	0.00
05.01.2024	Bought	CHF	65'782'507	EUR	69'482'000	0.00	0.00
05.01.2024	Bought	CHF	1'763'033	EUR	1'854'000	0.00	0.00
05.01.2024	Bought	CHF	6'429'962	GBP	5'861'000	0.00	0.00
05.01.2024	Bought	CHF	114'610'324	GBP	104'455'000	0.00	0.00
05.01.2024	Bought	CHF	343'049	GBP	311'000	0.00	0.00
05.01.2024	Bought	CHF	2'828'914	NZD	5'286'000	0.00	0.00
05.01.2024	Bought	CHF	118'808	NZD	222'000	0.00	0.00
05.01.2024	Bought	CHF	37'268	SEK	450'000	0.00	0.00
05.01.2024	Bought	CHF	4'023'833	SEK	48'587'000	0.00	0.00
05.01.2024	Bought	CHF	21'648	SEK	259'000	0.00	0.00
05.01.2024	Bought	CHF	9'193'685	USD	10'612'000	0.00	0.00
05.01.2024	Bought	CHF	292'574'038	USD	337'664'000	0.00	0.00
05.01.2024	Bought	CHF	7'896'814	USD	9'060'000	0.00	0.00
05.01.2024	Bought	CHF	520'125	USD	595'000	0.00	0.00
05.01.2024	Bought	DKK	1'630'000	CHF	206'520	0.00	0.00
05.01.2024	Bought	EUR	193'000	CHF	181'753	0.00	0.00
05.01.2024	Bought	EUR	280'000	CHF	264'973	0.00	0.00
05.01.2024	Bought	EUR	2'986'000	CHF	2'819'835	0.00	0.00
05.01.2024	Bought	GBP	99'000	CHF	109'506	0.00	0.00
05.01.2024	Bought	GBP	187'000	CHF	203'259	0.00	0.00
05.01.2024	Bought	GBP	71'000	CHF	77'642	0.00	0.00
05.01.2024	Bought	GBP	4'529'000	CHF	4'959'124	0.00	0.00
05.01.2024	Bought	GBP	300'000	CHF	328'647	0.00	0.00
05.01.2024	Bought	NZD	97'000	CHF	52'295	0.00	0.00
05.01.2024	Bought	NZD	91'000	CHF	48'717	0.00	0.00
05.01.2024	Bought	SEK	315'000	CHF	26'392	0.00	0.00
05.01.2024	Bought	USD	90'000	CHF	77'787	0.00	0.00
05.01.2024	Bought	USD	149'000	CHF	128'914	0.00	0.00
05.01.2024	Bought	USD	15'293'000	CHF	13'365'791	0.00	0.00
05.01.2024	Bought	USD	870'000	CHF	753'731	0.00	0.00
05.01.2024	Bought	USD	319'000	CHF	273'800	0.00	0.00
05.01.2024	Bought	USD	494'000	CHF	422'191	0.00	0.00
05.02.2024	Bought	AUD	290'000	CHF	165'060	0.00	0.00
05.02.2024	Bought	CAD	495'000	CHF	314'310	0.00	0.00
05.02.2024	Bought	CHF	6'119'528	AUD	10'691'000	0.00	0.00
05.02.2024	Bought	CHF	288'763	AUD	504'000	0.00	0.00
05.02.2024	Bought	CHF	9'167'424	CAD	14'497'000	0.00	0.00
05.02.2024	Bought	CHF	439'766	CAD	691'000	0.00	0.00
05.02.2024	Bought	CHF	87'202	CAD	137'000	0.00	0.00
05.02.2024	Bought	CHF	24'776	DKK	199'000	0.00	0.00
05.02.2024	Bought	CHF	811'314	DKK	6'523'000	0.00	0.00
05.02.2024	Bought	CHF	64'323'841	EUR	69'393'000	0.00	0.00
05.02.2024	Bought	CHF	2'426'014	EUR	2'615'000	0.00	0.00
05.02.2024	Bought	CHF	797'476	EUR	859'000	0.00	0.00
05.02.2024	Bought	CHF	203'389	EUR	219'000	0.00	0.00
05.02.2024	Bought	CHF	112'267'250	GBP	105'441'000	0.00	0.00
05.02.2024	Bought	CHF	9'818'175	GBP	9'180'000	0.00	0.00
05.02.2024	Bought	CHF	897'931	GBP	840'000	0.00	0.00
05.02.2024	Bought	CHF	362'120	GBP	336'000	0.00	0.00
05.02.2024	Bought	CHF	2'819'286	NZD	5'320'000	0.00	0.00
05.02.2024	Bought	CHF	103'578	NZD	195'000	0.00	0.00
05.02.2024	Bought	CHF	19'105	NZD	36'000	0.00	0.00
05.02.2024	Bought	CHF	4'108'319	SEK	48'981'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.02.2024	Bought	CHF	104'179	SEK	1'250'000	0.00	0.00
05.02.2024	Bought	CHF	284'042'323	USD	340'716'000	0.00	0.00
05.02.2024	Bought	CHF	8'784'951	USD	10'473'000	0.00	0.00
05.02.2024	Bought	CHF	8'738'612	USD	10'333'000	0.00	0.00
05.02.2024	Bought	CHF	695'590	USD	821'000	0.00	0.00
05.02.2024	Bought	CHF	300'804	USD	356'000	0.00	0.00
05.02.2024	Bought	DKK	65'000	CHF	8'098	0.00	0.00
05.02.2024	Bought	EUR	2'107'000	CHF	1'964'520	0.00	0.00
05.02.2024	Bought	GBP	3'201'000	CHF	3'463'216	0.00	0.00
05.02.2024	Bought	SEK	92'000	CHF	7'659	0.00	0.00
05.02.2024	Bought	USD	149'000	CHF	124'190	0.00	0.00
05.02.2024	Bought	USD	10'507'000	CHF	8'923'942	0.00	0.00
05.03.2024	Bought	AUD	153'000	CHF	86'560	0.00	0.00
05.03.2024	Bought	CAD	552'000	CHF	353'366	0.00	0.00
05.03.2024	Bought	CHF	6'169'395	AUD	10'905'000	0.00	0.00
05.03.2024	Bought	CHF	35'917	AUD	64'000	0.00	0.00
05.03.2024	Bought	CHF	9'493'691	CAD	14'830'000	0.00	0.00
05.03.2024	Bought	CHF	66'561	CAD	104'000	0.00	0.00
05.03.2024	Bought	CHF	830'816	DKK	6'657'000	0.00	0.00
05.03.2024	Bought	CHF	7'115	DKK	57'000	0.00	0.00
05.03.2024	Bought	CHF	830'676	DKK	6'657'000	0.00	0.00
05.03.2024	Bought	CHF	66'013'735	EUR	70'979'000	0.00	0.00
05.03.2024	Bought	CHF	1'134'975	EUR	1'220'000	0.00	0.00
05.03.2024	Bought	CHF	12'172	EUR	13'000	0.00	0.00
05.03.2024	Bought	CHF	122'648'120	GBP	112'596'000	0.00	0.00
05.03.2024	Bought	CHF	2'328'041	GBP	2'140'000	0.00	0.00
05.03.2024	Bought	CHF	466'839	GBP	425'000	0.00	0.00
05.03.2024	Bought	CHF	226'584	GBP	203'000	0.00	0.00
05.03.2024	Bought	CHF	2'921'303	NZD	5'551'000	0.00	0.00
05.03.2024	Bought	CHF	11'526	NZD	22'000	0.00	0.00
05.03.2024	Bought	CHF	4'144'829	SEK	50'139'000	0.00	0.00
05.03.2024	Bought	CHF	13'340	SEK	162'000	0.00	0.00
05.03.2024	Bought	CHF	301'078'791	USD	352'043'000	0.00	0.00
05.03.2024	Bought	CHF	1'219'026	USD	1'416'000	0.00	0.00
05.03.2024	Bought	CHF	1'117'306	USD	1'285'000	0.00	0.00
05.03.2024	Bought	CHF	530'872	USD	603'000	0.00	0.00
05.03.2024	Bought	DKK	93'000	CHF	11'607	0.00	0.00
05.03.2024	Bought	DKK	93'000	CHF	11'605	0.00	0.00
05.03.2024	Bought	EUR	1'414'000	CHF	1'314'855	0.00	0.00
05.03.2024	Bought	GBP	356'000	CHF	388'969	0.00	0.00
05.03.2024	Bought	GBP	6'977'000	CHF	7'597'632	0.00	0.00
05.03.2024	Bought	NZD	136'000	CHF	71'568	0.00	0.00
05.03.2024	Bought	SEK	515'000	CHF	42'668	0.00	0.00
05.03.2024	Bought	USD	16'849'000	CHF	14'403'839	0.00	0.00
05.03.2024	Bought	USD	1'328'000	CHF	1'146'170	0.00	0.00
04.04.2024	Bought	AUD	78'000	CHF	44'617	-15.12	0.00
04.04.2024	Bought	CAD	110'000	CHF	71'207	-28.67	0.00
04.04.2024	Bought	CHF	6'197'418	AUD	10'816'000	12'721.32	0.00
04.04.2024	Bought	CHF	9'310'019	CAD	14'382'000	3'793.86	0.00
04.04.2024	Bought	CHF	844'858	DKK	6'621'000	128.74	0.00
04.04.2024	Bought	CHF	67'328'686	EUR	70'798'000	19'585.04	0.00
04.04.2024	Bought	CHF	119'965'833	GBP	108'031'000	62'555.86	0.01
04.04.2024	Bought	CHF	16'575	NZD	31'000	7.93	0.00
04.04.2024	Bought	CHF	2'911'756	NZD	5'437'000	6'056.10	0.00
04.04.2024	Bought	CHF	4'233'834	SEK	49'786'000	6'887.43	0.00
04.04.2024	Bought	CHF	295'939'841	USD	337'170'000	158'338.24	0.03
04.04.2024	Bought	DKK	84'000	CHF	10'719	-1.63	0.00
04.04.2024	Bought	EUR	3'966'000	CHF	3'771'511	-951.84	0.00
04.04.2024	Bought	GBP	3'104'000	CHF	3'446'651	-1'524.06	0.00
04.04.2024	Bought	SEK	330'000	CHF	28'023	-5.61	0.00
04.04.2024	Bought	USD	10'331'000	CHF	9'066'548	-3'686.55	0.00
<b>Total Forward exchange transactions</b>						<b>263'861.04</b>	<b>0.05</b>

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Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	491'759'773.23	98.98%	616'997'257.52	100.39%
<b>Total commitment-reducing positions</b>	<b>491'759'773.23</b>	<b>98.98%</b>	<b>616'997'257.52</b>	<b>100.39%</b>

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**Highlights**

<b>Key figures</b>	<b>Currency</b>	<b>29.02.2024</b>	<b>28.02.2023</b>	<b>28.02.2022</b>
<b>Consolidation</b>				
Net assets in millions	USD	1'833.56	2'226.50	2'496.84
<b>Unit class DB</b>				
Total net assets in millions	USD	386.61	578.88	731.60
Asset value per share	USD	955.98	886.09	983.18
<b>Unit class QB</b>				
Total net assets in millions	USD	15.48	13.68	13.75
Asset value per share	USD	908.88	843.36	936.68
<b>Unit class FB</b>				
Total net assets in millions	USD	1.14	1.35	1.68
Asset value per share	USD	923.99	857.66	952.85
<b>Unit class DBH</b>				
Total net assets in millions	USD	1'252.20	1'327.11	1'404.84
Asset value per share	CHF	726.15	704.22	812.70
<b>Unit class QBH</b>				
Total net assets in millions	USD	168.77	296.91	343.75
Asset value per share	CHF	728.93	707.84	817.75
<b>Unit class FBH</b>				
Total net assets in millions	USD	9.35	8.58	0.61
Asset value per share	CHF	733.46	712.83	823.96

## Appropriation of net income

### Accumulation per unit

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class DB		Unit class QB		Unit class FB
For Accumulation available earnings	USD	50.987	USD	47.082	USD	47.437
Less 35% Swiss withholding tax	USD	17.845	USD	16.479	USD	16.603
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>33.142</b>	<b>USD</b>	<b>30.603</b>	<b>USD</b>	<b>30.834</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class DB		Unit class QB		Unit class FB
For Accumulation available earnings	USD	50.987	USD	47.082	USD	47.437
Less 35% Swiss withholding tax 1)	USD	17.845	USD	16.479	USD	16.603
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>33.142</b>	<b>USD</b>	<b>30.603</b>	<b>USD</b>	<b>30.834</b>
<b>Coupon no. income</b>		<b>10</b>		<b>5</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

#### 1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class DBH		Unit class QBH		Unit class FBH
For Accumulation available earnings	USD	44.606	USD	43.272	USD	42.590
Less 35% Swiss withholding tax	USD	15.612	USD	15.145	USD	14.907
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>28.994</b>	<b>USD</b>	<b>28.127</b>	<b>USD</b>	<b>27.684</b>

#### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class DBH		Unit class QBH		Unit class FBH
For Accumulation available earnings	USD	44.606	USD	43.272	USD	42.590
Less 35% Swiss withholding tax 1)	USD	15.612	USD	15.145	USD	14.907
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>28.994</b>	<b>USD</b>	<b>28.127</b>	<b>USD</b>	<b>27.684</b>
<b>Coupon no. income</b>		<b>10</b>		<b>10</b>		<b>8</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

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### Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.082150
SWISS FRANC	1.135639
UNITED STATES DOLLAR	1.000000

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	USD	USD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	4.48	1'333'910.99
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	1'817'654'922.03	2'227'833'628.93
Derivatives financial instruments	795'721.08	603'060.60
Other assets	26'736'264.24	32'630'051.52
<b>Total fund assets, less</b>	<b>1'845'186'911.83</b>	<b>2'262'400'652.04</b>
Other liabilities	177'379.46	211'967.43
Due to bank	11'445'733.80	35'684'667.87
<b>Net assets</b>	<b>1'833'563'798.57</b>	<b>2'226'504'016.74</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	2'226'504'016.74	2'496'235'809.55
Delivery withholding tax	-38'145'847.54	-47'602'256.80
Issue of units	361'738'671.20	334'925'535.25
Redemption of units	-928'725'269.81	-247'285'344.41
Other items from unit transactions	25'422'177.79	2'444'455.68
Total income	186'770'050.19	-312'214'182.53
<b>Net assets at end of reporting period</b>	<b>1'833'563'798.57</b>	<b>2'226'504'016.74</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	2'841'748.563	2'732'767.869
Number of units issued	457'915.000	415'136.389
Number of units redeemed	-1'143'392.531	-306'155.695
<b>Number at the end of the reporting period</b>	<b>2'156'271.032</b>	<b>2'841'748.563</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

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Unit class DB		Unit class QB		Unit class FB		Unit class DBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
578'876'602.12	731'604'744.05	13'679'790.39	13'751'501.43	1'352'618.22	1'682'322.93	1'327'107'073.34	1'404'838'032.14
-11'395'203.26	-13'741'721.06	-253'300.07	-241'398.80	-24'814.32	-27'238.38	-21'101'904.79	-27'435'228.70
27'677'011.70	68'372'851.08	705'370.10	1'267'746.66	34'884.76	700'150.80	142'372'788.19	204'811'218.37
-248'583'471.79	-141'731'618.98	0.00	0.00	-331'731.54	-869'791.25	-330'448'869.06	-59'570'186.35
5'245'612.19	-13'518'102.77	-22'522.28	157'404.40	8'731.68	-7'973.67	2'228'495.94	14'235'587.82
34'793'345.05	-52'109'550.20	1'369'389.59	-1'255'463.30	100'332.09	-124'852.21	132'045'678.55	-209'772'349.94
<b>386'613'896.01</b>	<b>578'876'602.12</b>	<b>15'478'727.73</b>	<b>13'679'790.39</b>	<b>1'140'020.89</b>	<b>1'352'618.22</b>	<b>1'252'203'262.17</b>	<b>1'327'107'073.34</b>
653'292.389	744'122.407	16'220.625	14'681.107	1'577.098	1'765.571	1'766'240.975	1'585'873.218
30'956.646	74'630.352	810.000	1'539.518	38.000	799.527	182'369.425	260'422.372
-279'832.047	-165'460.370	0.000	0.000	-381.290	-988.000	-430'132.932	-80'054.615
<b>404'416.988</b>	<b>653'292.389</b>	<b>17'030.625</b>	<b>16'220.625</b>	<b>1'233.808</b>	<b>1'577.098</b>	<b>1'518'477.468</b>	<b>1'766'240.975</b>
(USD)	(USD)	(USD)	(USD)	(USD)	(USD)	(CHF)	(CHF)
<b>955.98</b>	<b>886.09</b>	<b>908.88</b>	<b>843.36</b>	<b>923.99</b>	<b>857.66</b>	<b>726.15</b>	<b>704.22</b>

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	296'906'193.72	343'745'990.03
Delivery withholding tax	-5'216'878.47	-6'145'981.65
Issue of units	190'812'407.54	51'404'357.58
Redemption of units	-349'181'335.22	-44'932'162.41
Other items from unit transactions	17'951'305.90	401'433.93
Total income	17'502'108.19	-47'567'443.76
<b>Net assets at end of reporting period</b>	<b>168'773'801.66</b>	<b>296'906'193.72</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	393'133.997	385'642.787
Number of units issued	243'567.420	66'900.981
Number of units redeemed	-432'819.439	-59'409.771
<b>Number at the end of the reporting period</b>	<b>203'881.978</b>	<b>393'133.997</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>728.93</b>	<b>707.84</b>

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Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
USD	USD
8'581'739.04	613'219.06
-153'746.63	-10'688.21
136'208.91	8'369'210.76
-179'862.20	-181'585.42
10'554.35	1'176'105.97
959'196.72	-1'384'523.12
<b>9'354'090.19</b>	<b>8'581'739.04</b>
11'283.479	682.779
173.509	10'843.639
-226.823	-242.939
<b>11'230.165</b>	<b>11'283.479</b>
(CHF)	(CHF)
<b>733.46</b>	<b>712.83</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	246'097.35	118'897.78
Negative interest	0.00	-65'285.99
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	113'689'198.10	123'493'749.39
Current income paid in on issued units	6'990'592.24	7'603'178.66
<b>Total income</b>	<b>120'925'887.69</b>	<b>131'150'539.84</b>
<b>Expenses</b>		
Interest paid	21'685.57	243.64
Audit expenses	16'317.43	9'883.70
Remunerations to the following in accordance with the fund regulations:		
- Management company	2'377'432.82	2'497'528.37
Other expenses	18'696.47	15'799.89
Current net income paid out on redeemed units	19'977'403.05	7'775'841.23
<b>Total expenses</b>	<b>22'411'535.34</b>	<b>10'299'296.83</b>
<b>Net Income</b>	<b>98'514'352.35</b>	<b>120'851'243.01</b>
Realised capital gains and losses	-149'960'388.70	-250'034'150.70
<b>Realized income</b>	<b>-51'446'036.35</b>	<b>-129'182'907.69</b>
Unrealized capital gain/losses	238'216'086.54	-183'031'274.84
<b>Total income</b>	<b>186'770'050.19</b>	<b>-312'214'182.53</b>
<b>Application of net income</b>		
Net income of financial year	98'514'352.35	120'851'243.01
<b>Net income available for distribution</b>	<b>98'514'352.35</b>	<b>120'851'243.01</b>
Distribution/delivery withholding taxes (35%)	34'480'022.83	42'297'933.71
For investment of retained earnings (65%)	64'034'329.52	78'553'309.30

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Unit class DB		Unit class QB		Unit class FB		Unit class DBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023						
USD							
52'126.53	32'031.72	1'784.16	711.18	153.73	77.14	149'290.32	69'789.72
0.00	-17'144.53	0.00	-403.62	0.00	-42.86	0.00	-38'816.95
24'625'373.68	35'014'683.17	816'671.23	715'179.79	71'277.25	78'890.18	68'823'956.29	70'965'810.82
336'020.25	1'396'500.13	19'437.33	40'586.37	1'421.70	29'681.93	3'285'843.66	4'484'770.49
<b>25'013'520.46</b>	<b>36'426'070.49</b>	<b>837'892.72</b>	<b>756'073.72</b>	<b>72'852.68</b>	<b>108'606.39</b>	<b>72'259'090.27</b>	<b>75'481'554.08</b>
4'083.46	66.24	162.09	1.23	13.51	0.13	13'439.98	147.03
3'535.64	2'717.77	117.66	58.58	10.37	6.26	9'892.81	5'747.95
363'153.96	532'177.73	35'735.47	32'265.52	3'740.89	4'268.78	1'012'130.92	1'079'568.66
1'211.69	1'591.71	46.16	33.87	3.69	3.74	13'687.68	11'460.01
4'021'535.69	4'325'684.03	0.00	0.00	10'555.59	33'429.42	3'476'583.68	1'964'240.23
<b>4'393'520.44</b>	<b>4'862'237.48</b>	<b>36'061.38</b>	<b>32'359.20</b>	<b>14'324.05</b>	<b>37'708.33</b>	<b>4'525'735.07</b>	<b>3'061'163.88</b>
<b>20'620'000.02</b>	<b>31'563'833.01</b>	<b>801'831.34</b>	<b>723'714.52</b>	<b>58'528.63</b>	<b>70'898.06</b>	<b>67'733'355.20</b>	<b>72'420'390.20</b>
-35'508'518.93	-38'114'253.00	-1'422'865.79	-901'358.22	-104'822.43	-89'143.31	-98'848'871.17	-171'433'187.62
<b>-14'888'518.91</b>	<b>-6'550'419.99</b>	<b>-621'034.45</b>	<b>-177'643.70</b>	<b>-46'293.80</b>	<b>-18'245.25</b>	<b>-31'115'515.97</b>	<b>-99'012'797.42</b>
49'681'863.96	-45'559'130.21	1'990'424.04	-1'077'819.60	146'625.89	-106'606.96	163'161'194.52	-110'759'552.52
<b>34'793'345.05</b>	<b>-52'109'550.20</b>	<b>1'369'389.59</b>	<b>-1'255'463.30</b>	<b>100'332.09</b>	<b>-124'852.21</b>	<b>132'045'678.55</b>	<b>-209'772'349.94</b>
20'620'000.02	31'563'833.01	801'831.34	723'714.52	58'528.63	70'898.06	67'733'355.20	72'420'390.20
<b>20'620'000.02</b>	<b>31'563'833.01</b>	<b>801'831.34</b>	<b>723'714.52</b>	<b>58'528.63</b>	<b>70'898.06</b>	<b>67'733'355.20</b>	<b>72'420'390.20</b>
7'216'999.74	11'047'341.28	280'640.96	253'300.07	20'485.02	24'814.32	23'706'674.16	25'347'135.60
13'403'000.28	20'516'491.73	521'190.38	470'414.45	38'043.61	46'083.74	44'026'681.04	47'073'254.60

	Unit class QBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	41'623.03	16'112.03
Negative interest	0.00	-8'862.61
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	18'837'858.10	16'618'770.02
Current income paid in on issued units	3'343'651.77	1'299'573.35
<b>Total income</b>	<b>22'223'132.90</b>	<b>17'925'592.79</b>
<b>Expenses</b>		
Interest paid	3'884.61	29.22
Audit expenses	2'686.99	1'341.14
Remunerations to the following in accordance with the fund regulations:		
- Management company	926'662.69	842'143.74
Other expenses	3'644.97	2'696.53
Current net income paid out on redeemed units	12'463'910.08	1'448'629.75
<b>Total expenses</b>	<b>13'400'789.34</b>	<b>2'294'840.38</b>
<b>Net Income</b>	<b>8'822'343.56</b>	<b>15'630'752.41</b>
Realised capital gains and losses	-13'336'204.11	-38'386'339.44
<b>Realized income</b>	<b>-4'513'860.55</b>	<b>-22'755'587.03</b>
Unrealized capital gain/losses	22'015'968.74	-24'811'856.73
<b>Total income</b>	<b>17'502'108.19</b>	<b>-47'567'443.76</b>
<b>Application of net income</b>		
Net income of financial year	8'822'343.56	15'630'752.41
<b>Net income available for distribution</b>	<b>8'822'343.56</b>	<b>15'630'752.41</b>
Distribution/delivery withholding taxes (35%)	3'087'820.20	5'470'763.26
For investment of retained earnings (65%)	5'734'523.36	10'159'989.15

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Unit class FBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
USD	USD
1'119.58	175.99
0.00	-15.42
514'061.55	100'415.41
4'217.53	352'066.39
<b>519'398.66</b>	<b>452'642.37</b>
101.92	-0.21
73.96	12.00
36'008.89	7'103.94
102.28	14.03
4'818.01	3'857.80
<b>41'105.06</b>	<b>10'987.56</b>
<b>478'293.60</b>	<b>441'654.81</b>
-739'106.27	-1'109'869.11
<b>-260'812.67</b>	<b>-668'214.30</b>
1'220'009.39	-716'308.82
<b>959'196.72</b>	<b>-1'384'523.12</b>
478'293.60	441'654.81
<b>478'293.60</b>	<b>441'654.81</b>
167'402.75	154'579.18
310'890.85	287'075.63

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
<b>Securities valued based on parameters observable on the market</b>								
<b>Bonds</b>								
<b>Angola</b>								
9.500	REPUBLIC OF ANGOLA (reg. -S-) 9.5%/15-12.11.2025	USD	3'200'000	400'000	1'100'000	2'500'000	2'497'600.00	0.14
8.000	REPUBLIC OF ANGOLA 8%/19-26.11.2029	USD	6'200'000	1'000'000	2'370'000	4'830'000	4'296'429.90	0.23
8.250	REPUBLIC OF ANGOLA 8.25%/18-09.05.2028	USD	6'600'000	300'000	2'200'000	4'700'000	4'328'559.00	0.23
8.750	REPUBLIC OF ANGOLA 8.75%/22-14.04.2032	USD	6'600'000	1'300'000	2'850'000	5'050'000	4'436'930.00	0.24
9.375	REPUBLIC OF ANGOLA 9.375%/18-08.05.2048	USD	6'600'000	1'300'000	3'170'000	4'730'000	3'872'924.00	0.21
9.125	REPUBLIC OF ANGOLA S. -2- 9.125%/19-26.11.2049	USD	4'620'000	1'100'000	2'600'000	3'120'000	2'505'453.60	0.14
						<b>21'937'896.50</b>	<b>1.19</b>	
<b>Argentina</b>								
1.000	REPUBLIC OF ARGENTINA 1%/20-09.07.2029	USD	3'820'285	1'583'530	2'296'831	3'106'984	1'438'921.97	0.08
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.01.2038	USD	17'772'829	2'570'000	7'051'067	13'291'762	5'549'310.64	0.30
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2030	USD	24'810'006	4'590'000	10'745'411	18'654'595	8'603'499.21	0.47
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2035	USD	31'339'499	4'847'463	12'717'267	23'469'695	8'713'124.27	0.47
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2041	USD	15'960'000	1'710'000	5'660'000	12'010'000	4'299'580.00	0.23
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2046	USD	3'560'000	3'908'857	4'900'000	2'568'857	997'840.39	0.05
						<b>29'602'276.48</b>	<b>1.60</b>	
<b>Armenia</b>								
7.150	ARMENIA (REG.-S-) 7.15%/15-26.03.2025	USD	2'200'000	1'600'000	3'800'000			
3.600	REPUBLIC OF ARMENIA 3.6%/21-02.02.2031	USD	2'600'000		400'000	2'200'000	1'780'086.00	0.10
3.950	REPUBLIC OF ARMENIA 3.95%/19-26.09.2029	USD	2'200'000	400'000	1'000'000	1'600'000	1'374'528.00	0.07
						<b>3'154'614.00</b>	<b>0.17</b>	
<b>Australia</b>								
4.500	CNOOC CURTIS FUNDING NO 1 (reg. -S-) 4.5%/13-03.10.2023	USD	1'420'000		1'420'000			
						<b>0.00</b>	<b>0.00</b>	
<b>Azerbaijan</b>								
4.750	REPUBLIC OF AZERBAIJAN (reg. -S-) 4.75%/14-18.03.2024	USD	3'660'000	400'000	4'060'000			
3.500	REPUBLIC OF AZERBAIJAN 3.5%/17-01.09.2032	USD	4'350'000	1'500'000	2'950'000	2'900'000	2'442'699.00	0.13
6.875	SOUTHERN GAS CORRIDOR CJSC (reg. -S-) 6.875%/16-24.03.2026	USD	7'180'000	900'000	2'400'000	5'680'000	5'749'864.00	0.31
6.950	STATE OIL COMPANY OF AZERBAIJAN (reg. -S-) 6.95%/15-18.03.2030	USD	2'900'000	500'000	1'200'000	2'200'000	2'255'880.00	0.12
						<b>10'448'443.00</b>	<b>0.57</b>	
<b>Bahrain</b>								
6.000	BAHRAIN (reg. -S-) 6%/14-19.09.2044	USD	3'870'000	400'000	1'400'000	2'870'000	2'315'803.00	0.13
7.000	BAHRAIN (reg. -S-) 7%/15-26.01.2026	USD	3'380'000	200'000	800'000	2'780'000	2'802'156.60	0.15
6.875	CBB INTERNATIONAL SUK 7 6.875%/18-05.10.2025	USD	3'420'000	200'000	1'200'000	2'420'000	2'447'225.00	0.13
5.624	CBB INTL SUKUK FIVE 5.624%/16-12.02.2024	USD	2'990'000	300'000	3'290'000			
3.950	CBB INTL SUKUK PRGM SPC 3.95%/20-16.09.2027	USD	4'600'000	600'000	2'500'000	2'700'000	2'545'593.75	0.14
6.250	CBB INTL SUKUK PRGM SPC 6.25%/20-14.11.2024	USD	2'800'000	800'000	1'200'000	2'400'000	2'392'296.00	0.13
4.500	CBB INTL SUKUK PRGM SPC S. -1- 4.5%/19-30.03.2027	USD	2'750'000	800'000	1'200'000	2'350'000	2'264'624.50	0.12
3.875	CBB INTL SUKUK PROG WLL 3.875%/21-18.05.2029	USD	3'000'000	400'000	800'000	2'600'000	2'363'296.00	0.13
6.000	CBB INTL SUKUK PROG WLL 6%/24-12.02.2031	USD		1'400'000		1'400'000	1'401'750.00	0.08
6.250	CBB INTL SUKUK PROG WLL 6.25%/23-18.10.2030	USD		3'500'000	1'400'000	2'100'000	2'126'250.00	0.12
5.250	CBB INTL SUKUK SIX 5.25%/17-20.03.2025	USD	2'570'000	300'000	800'000	2'070'000	2'044'000.80	0.11
6.125	KINGDOM OF BAHRAIN (reg. -S-) 6.125%/13-01.08.2023	USD	2'092'000		2'092'000			
4.250	KINGDOM OF BAHRAIN 4.25%/21-25.01.2028	USD	1'700'000	400'000	1'200'000	900'000	833'265.00	0.05
5.250	KINGDOM OF BAHRAIN 5.25%/21-25.01.2033	USD	3'400'000	200'000	1'200'000	2'400'000	2'106'750.00	0.11
5.450	KINGDOM OF BAHRAIN 5.45%/20-16.09.2032	USD	3'100'000	1'700'000	2'200'000	2'600'000	2'348'937.50	0.13
5.625	KINGDOM OF BAHRAIN 5.625%/21-18.05.2034	USD	2'900'000	1'000'000	1'400'000	2'500'000	2'222'325.00	0.12
6.250	KINGDOM OF BAHRAIN 6.25%/21-25.01.2051	USD	1'600'000	600'000	1'000'000	1'200'000	970'500.00	0.05
6.750	KINGDOM OF BAHRAIN 6.75%/17-20.09.2029	USD	3'700'000	400'000	1'200'000	2'900'000	2'899'093.75	0.16
7.000	KINGDOM OF BAHRAIN 7%/16-12.10.2028	USD	5'000'000	600'000	2'200'000	3'400'000	3'479'687.50	0.19
7.375	KINGDOM OF BAHRAIN 7.375%/20-14.05.2030	USD	2'910'000	800'000	1'400'000	2'310'000	2'379'646.50	0.13
7.500	KINGDOM OF BAHRAIN 7.5%/17-20.09.2047	USD	2'850'000	800'000	1'400'000	2'250'000	2'116'057.50	0.11
7.500	KINGDOM OF BAHRAIN 7.5%/24-12.02.2036	USD		200'000		200'000	202'956.00	0.01
7.750	KINGDOM OF BAHRAIN 7.75%/23-18.04.2035	USD		2'800'000	200'000	2'600'000	2'684'500.00	0.15
5.625	KINGDOM OF BAHRAIN S. -1- 5.625%/19-30.09.2031	USD	3'420'000	1'200'000	2'000'000	2'620'000	2'436'600.00	0.13
7.500	OIL & GAS HOLDING 7.5%/17-25.10.2027	USD	3'030'000	600'000	1'200'000	2'430'000	2'511'253.13	0.14
7.625	OIL & GAS HOLDING 7.625%/18-07.11.2024	USD	2'020'000		2'020'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
8.375 OIL & GAS HOLDING 8.375%/18-07.11.2028	USD	1'600'000	300'000	600'000	1'300'000	1'399'788.00	0.08
						<b>51'294'355.53</b>	<b>2.78</b>
<b>Barbados (Island)</b>							
6.500 BARBADOS GOVT OF 6.5%/19-01.10.2029	USD	2'030'000	117'800	620'000	1'527'800	1'448'927.33	0.08
						<b>1'448'927.33</b>	<b>0.08</b>
<b>Benin</b>							
7.960 BENIN INTL GOV BOND 7.96%/24-13.02.2038	USD		2'000'000		2'000'000	1'936'875.00	0.10
						<b>1'936'875.00</b>	<b>0.10</b>
<b>Bolivia</b>							
4.500 BOLIVIA GOVERNMENT 4.5%/17-20.03.2028	USD	3'670'000	200'000	800'000	3'070'000	1'796'717.50	0.10
7.500 BOLIVIA GOVERNMENT 7.5%/22-02.03.2030	USD	3'100'000	900'000	1'800'000	2'200'000	1'312'437.50	0.07
						<b>3'109'155.00</b>	<b>0.17</b>
<b>Brazil</b>							
5.750 BANCO NATIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL (reg. -S-) 5.75%/13-26.09.2023	USD	2'160'000		2'160'000			
10.125 BRAZIL 10.125%/97-15.05.2027	USD	1'530'000	85'000	650'000	965'000	1'104'346.00	0.06
5.625 BRAZIL 5.625%/09-07.01.2041	USD	4'850'000	400'000	1'500'000	3'750'000	3'368'325.00	0.18
7.125 BRAZIL 7.125%/06-20.01.2037	USD	3'350'000	592'000	1'080'000	2'862'000	3'053'353.32	0.17
8.250 BRAZIL 8.25%/04-20.01.2034	USD	3'187'000	400'000	1'110'000	2'477'000	2'839'261.25	0.15
8.750 BRAZIL 8.75%/05-04.02.2025	USD	1'330'000		620'000	710'000	729'303.13	0.04
8.875 BRAZIL 8.875%/01-15.04.2024	USD	2'570'000	1'800'000	4'370'000			
2.875 FED REPUBLIC OF BRAZIL 2.875%/20-06.06.2025	USD	3'700'000		1'200'000	2'500'000	2'412'875.00	0.13
3.750 FED REPUBLIC OF BRAZIL 3.75%/21-12.09.2031	USD	3'400'000	200'000	1'200'000	2'400'000	2'085'576.00	0.11
3.875 FED REPUBLIC OF BRAZIL 3.875%/20-12.06.2030	USD	7'400'000	500'000	2'860'000	5'040'000	4'515'638.40	0.24
4.500 FED REPUBLIC OF BRAZIL 4.5%/19-30.05.2029	USD	4'300'000	600'000	1'380'000	3'520'000	3'328'160.00	0.18
4.625 FED REPUBLIC OF BRAZIL 4.625%/17-13.01.2028	USD	6'450'000	1'200'000	5'000'000	2'650'000	2'594'535.50	0.14
4.750 FED REPUBLIC OF BRAZIL 4.75%/19-14.01.2050	USD	8'840'000	1'300'000	3'400'000	6'740'000	4'983'758.20	0.27
6.000 FED REPUBLIC OF BRAZIL 6%/23-20.10.2033	USD		5'300'000	1'200'000	4'100'000	4'064'453.00	0.22
6.125 FED REPUBLIC OF BRAZIL 6.125%/24-15.03.2034	USD		1'000'000		1'000'000	988'500.00	0.05
6.250 FED REPUBLIC OF BRAZIL 6.25%/23-18.03.2031	USD		3'600'000	200'000	3'400'000	3'448'824.00	0.19
7.125 FED REPUBLIC OF BRAZIL 7.125%/24-13.05.2054	USD		2'000'000		2'000'000	1'999'500.00	0.11
4.250 FEDERATIVE REPUBLIC OF BRAZIL 4.25%/13-07.01.2025	USD	8'740'000	2'000'000	3'000'000	7'740'000	7'645'668.75	0.41
5.000 FEDERATIVE REPUBLIC OF BRAZIL 5%/14-27.01.2045	USD	7'160'000	1'300'000	3'430'000	5'030'000	4'008'507.60	0.22
5.625 FEDERATIVE REPUBLIC OF BRAZIL 5.625%/16-21.02.2047	USD	6'050'000	1'200'000	2'900'000	4'350'000	3'704'112.00	0.20
6.000 FEDERATIVE REPUBLIC OF BRAZIL 6%/16-07.04.2026	USD	4'900'000	1'400'000	2'500'000	3'800'000	3'858'482.00	0.21
						<b>60'733'179.15</b>	<b>3.29</b>
<b>Canada</b>							
2.112 PETRONAS ENERGY CANADA 2.112%/21-23.03.2028	USD	2'300'000	400'000	600'000	2'100'000	1'874'859.00	0.10
						<b>1'874'859.00</b>	<b>0.10</b>
<b>Cayman Islands</b>							
3.800 AVI FUNDING COMPANY (reg. -S-) 3.8%/15-16.09.2025	USD	820'000	500'000	800'000	520'000	507'832.00	0.03
5.333 BRAZIL MINAS (reg. -S-) 5.333%/13-15.02.2028	USD	2'450'000	1'200'000	1'400'000	2'250'000	885'852.00	0.05
3.750 DP WORLD CRESCENT LTD 3.7495%/19-30.01.2030	USD	300'000	200'000		300'000	276'966.00	0.02
3.991 DP WORLD CRESCENT LTD 3.991%/19-18.07.2029	USD	1'300'000		600'000	700'000	654'654.00	0.04
4.848 DP WORLD CRESCENT LTD 4.848%/18-26.09.2028	USD	1'300'000		200'000	1'100'000	1'081'487.00	0.06
5.500 DP WORLD CRESCENT LTD 5.5%/23-13.09.2033	USD		1'600'000		1'600'000	1'608'000.00	0.09
- DP WORLD SALAAM (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	1'700'000	300'000	400'000	1'600'000	1'593'792.00	0.09
5.875 EDO SUKUK LTD 5.875%/23-21.09.2033	USD		2'500'000	250'000	2'250'000	2'278'125.00	0.12
4.750 GACI FIRST INVESTMENT 4.75%/23-14.02.2030	USD		2'000'000	600'000	1'400'000	1'356'250.00	0.07
4.875 GACI FIRST INVESTMENT 4.875%/23-14.02.2035	USD		3'000'000	1'400'000	1'600'000	1'516'500.00	0.08
5.000 GACI FIRST INVESTMENT 5%/22-13.10.2027	USD	1'600'000	200'000	700'000	1'100'000	1'093'323.00	0.06
5.125 GACI FIRST INVESTMENT 5.125%/23-14.02.2053	USD		2'200'000	800'000	1'400'000	1'203'440.00	0.07
5.250 GACI FIRST INVESTMENT 5.25%/22-13.10.2032	USD	1'600'000	200'000	700'000	1'100'000	1'098'625.00	0.06
5.375 GACI FIRST INVESTMENT 5.375%/22-13.10.2122	USD	1'000'000	400'000	1'000'000	400'000	337'252.00	0.02
3.223 ICD FUNDING LTD 3.223%/20-28.04.2026	USD	600'000		400'000	200'000	190'437.50	0.01
7.625 IVORY COAST LTD 7.625%/24-30.01.2033	USD		3'000'000		3'000'000	2'906'250.00	0.16
2.250 KSA SUKUK LTD 2.25%/21-17.05.2031	USD	2'400'000	600'000	1'000'000	2'000'000	1'665'000.00	0.09
2.969 KSA SUKUK LTD 2.969%/19-29.10.2029	USD	3'300'000	800'000	2'100'000	2'000'000	1'802'840.00	0.10
3.628 KSA SUKUK LTD 3.628%/17-20.04.2027	USD	6'000'000	200'000	2'400'000	3'800'000	3'654'726.00	0.20
4.274 KSA SUKUK LTD 4.274%/23-22.05.2029	USD		3'600'000	900'000	2'700'000	2'613'330.00	0.14
4.303 KSA SUKUK LTD 4.303%/18-19.01.2029	USD	2'670'000		800'000	1'870'000	1'821'492.20	0.10
4.511 KSA SUKUK LTD 4.511%/23-22.05.2033	USD		3'900'000	1'400'000	2'500'000	2'408'100.00	0.13
5.268 KSA SUKUK LTD 5.268%/22-25.10.2028	USD	2'400'000	400'000	600'000	2'200'000	2'236'652.00	0.12
9.875 MALDIVES SUKUK ISSUANCE 9.875%/21-08.04.2026	USD	2'074'000	200'000	1'000'000	1'274'000	1'060'605.00	0.06
4.100 MUMTALAKAT SUKUK HOLDING 4.1%/20-21.01.2027	USD	1'500'000		200'000	1'300'000	1'229'449.00	0.07
5.625 MUMTALAKAT SUKUK HOLDING 5.625%/19-27.02.2024	USD	1'810'000	400'000	2'210'000			
5.250 NOGAHOLDING SUKUK 5.25%/21-08.04.2029	USD	1'800'000		200'000	1'600'000	1'544'500.00	0.08
6.625 NOGAHOLDING SUKUK 6.625%/23-25.05.2033	USD		2'400'000	400'000	2'000'000	2'064'900.00	0.11
3.094 RAK CAPITAL S. -S- 3.094%/15-31.03.2025	USD	1'000'000			1'000'000	973'125.00	0.05

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.764 SHARJAH SUKUK LTD 3.764%/14-17.09.2024	USD	1'050'000		1'050'000			
2.942 SHARJAH SUKUK PROGRAM 2.942%/20-10.06.2027	USD	1'300'000		800'000	500'000	462'390.00	0.03
3.200 SHARJAH SUKUK PROGRAM 3.2%/21-13.07.2031	USD	800'000			800'000	685'808.00	0.04
3.234 SHARJAH SUKUK PROGRAM 3.234%/19-23.10.2029	USD	1'300'000		400'000	900'000	804'591.00	0.04
3.854 SHARJAH SUKUK PROGRAM 3.854%/19-03.04.2026	USD	830'000			830'000	802'327.80	0.04
4.226 SHARJAH SUKUK PROGRAM 4.226%/18-14.03.2028	USD	1'600'000		400'000	1'200'000	1'145'172.00	0.06
6.092 SHARJAH SUKUK PROGRAM 6.092%/23-19.03.2034	USD		400'000		400'000	413'250.00	0.02
3.886 SHARJAH SUKUK PROGRAM S. -19- 3.886%/22-04.04.2030	USD	1'000'000		400'000	600'000	548'736.00	0.03
6.000 SUCI SECOND INVEST CO 6%/23-25.10.2028	USD		2'200'000	200'000	2'000'000	2'063'760.00	0.11
6.250 SUCI SECOND INVEST CO 6.25%/23-25.10.2033	USD		1'200'000		1'200'000	1'300'500.00	0.07
3.150 THREE GORGES FIN I (reg. -S-) 3.15%/16-02.06.2026	USD	950'000	200'000		1'150'000	1'102'528.00	0.06
1.300 THREE GORGES FIN I KY 1.3%/20-22.09.2025	USD	1'000'000		600'000	400'000	376'784.00	0.02
2.150 THREE GORGES FIN I KY 2.15%/20-22.09.2030	USD		700'000		900'000	763'312.50	0.04
2.300 THREE GORGES FIN I KY 2.3%/19-16.10.2024	USD	400'000		200'000	200'000	195'930.00	0.01
3.700 THREE GORGES FINANCE I (reg. -S-) 3.7%/15-10.06.2025	USD	850'000		400'000	450'000	441'324.00	0.02
2.394 UNITY 1 SUKUK LIMITED 2.394%/20-03.11.2025	USD	600'000			600'000	569'640.00	0.03
						<b>53'339'558.00</b>	<b>2.89</b>
<b>Chile</b>							
2.704 BANCO DEL ESTADO -CHILE 2.704%/20-09.01.2025	USD	1'000'000	1'000'000	1'000'000	1'000'000	974'610.00	0.05
3.125 CHILE 3.125%/16-21.01.2026	USD	1'885'000		1'200'000	685'000	662'086.75	0.04
4.250 CODELCO (reg. -S-) 4.25%/12-17.07.2042	USD	1'280'000		200'000	1'080'000	832'917.60	0.05
4.875 CODELCO (reg. -S-) 4.875%/14-04.11.2044	USD	1'850'000	200'000	600'000	1'450'000	1'192'494.50	0.06
5.625 CODELCO (reg. -S-) 5.625%/13-18.10.2043	USD	2'000'000	200'000	1'000'000	1'200'000	1'097'625.00	0.06
3.000 CODELCO INC 3%/19-30.09.2029	USD	2'140'000		400'000	1'740'000	1'525'371.00	0.08
3.150 CODELCO INC 3.15%/20-14.01.2030	USD	1'900'000			1'300'000	1'135'004.00	0.06
3.150 CODELCO INC 3.15%/20-15.01.2051	USD	1'400'000		800'000	600'000	365'706.00	0.02
3.625 CODELCO INC 3.625%/17-01.08.2027	USD	2'600'000		800'000	1'800'000	1'694'812.50	0.09
3.700 CODELCO INC 3.7%/19-30.01.2050	USD	4'994'000	200'000	1'800'000	3'394'000	2'285'553.54	0.12
3.750 CODELCO INC 3.75%/20-15.01.2031	USD	1'700'000	300'000	1'400'000	600'000	530'154.00	0.03
4.375 CODELCO INC 4.375%/19-05.02.2049	USD	2'670'000		800'000	1'870'000	1'419'797.50	0.08
4.500 CODELCO INC 4.5%/17-01.08.2047	USD	2'570'000		1'000'000	1'570'000	1'214'677.60	0.07
5.125 CODELCO INC 5.125%/23-02.02.2033	USD		1'800'000	400'000	1'400'000	1'314'446.00	0.07
5.950 CODELCO INC 5.95%/23-08.01.2034	USD		2'000'000		2'000'000	1'976'875.00	0.11
6.300 CODELCO INC 6.3%/23-08.09.2053	USD		1'000'000		1'000'000	970'640.00	0.05
5.625 CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S-) 5.625%/05-21.09.2035	USD	390'000	500'000		890'000	856'206.70	0.05
6.150 CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S-) 6.15%/06-24.10.2036	USD	1'070'000	300'000	600'000	770'000	765'526.30	0.04
3.068 EMPRESA DE LOS FERROCARR 3.068%/20-18.08.2050	USD	1'000'000	200'000	600'000	600'000	361'356.00	0.02
3.830 EMPRESA DE LOS FERROCARR 3.83%/21-14.09.2061	USD	1'000'000	200'000	600'000	600'000	397'278.00	0.02
3.650 EMPRESA DE TRANSPORTE ME 3.65%/20-07.05.2030	USD	900'000	400'000	600'000	700'000	638'093.75	0.03
3.693 EMPRESA DE TRANSPORTE ME 3.693%/21-13.09.2061	USD	1'200'000	500'000	1'000'000	700'000	457'625.00	0.02
4.700 EMPRESA DE TRANSPORTE ME 4.7%/20-07.05.2050	USD	1'680'000	200'000	600'000	1'280'000	1'032'800.00	0.06
3.450 EMPRESA NACIONAL DEL PET 3.45%/21-16.09.2031	USD	1'000'000	500'000	800'000	700'000	589'211.00	0.03
4.500 EMPRESA NACIONAL DEL PET 4.5%/17-14.09.2047	USD	840'000			840'000	618'975.00	0.03
5.250 EMPRESA NACIONAL DEL PET 5.25%/18-06.11.2029	USD	1'340'000		400'000	940'000	910'286.60	0.05
6.150 EMPRESA NACIONAL DEL PET 6.15%/23-10.05.2033	USD		1'000'000	200'000	800'000	798'256.00	0.04
3.750 EMPRESA NACIONAL DEL PETROLEO (reg. -S-) 3.75%/16-05.08.2026	USD	1'510'000		400'000	1'110'000	1'055'193.75	0.06
4.375 EMPRESA NACIONAL DEL PETROLEO (reg. -S-) 4.375%/14-30.10.2024	USD	670'000			670'000		
5.000 METRO (reg. -S-) 5%/17-25.01.2047	USD	880'000	200'000	400'000	680'000	581'148.40	0.03
2.450 REPUBLIC OF CHILE 2.45%/20-31.01.2031	USD	3'600'000	240'000	2'000'000	1'840'000	1'565'196.00	0.08
2.550 REPUBLIC OF CHILE 2.55%/20-27.01.2032	USD	2'780'000	200'000	600'000	2'380'000	2'003'817.20	0.11
2.550 REPUBLIC OF CHILE 2.55%/21-27.07.2033	USD	4'400'000		1'200'000	3'200'000	2'589'376.00	0.14
2.750 REPUBLIC OF CHILE 2.75%/22-31.01.2027	USD	2'100'000	200'000		2'300'000	2'155'376.00	0.12
3.100 REPUBLIC OF CHILE 3.1%/21-07.05.2041	USD	5'200'000	1'500'000	2'900'000	3'800'000	2'787'452.00	0.15
3.100 REPUBLIC OF CHILE 3.1%/21-22.01.2061	USD	3'600'000	1'200'000	2'000'000	2'800'000	1'755'824.00	0.10
3.240 REPUBLIC OF CHILE 3.24%/18-06.02.2028	USD	3'950'000	800'000	2'000'000	2'750'000	2'572'487.50	0.14
3.250 REPUBLIC OF CHILE 3.25%/21-21.09.2071	USD	2'200'000	2'200'000	3'100'000	1'300'000	815'152.00	0.04
3.500 REPUBLIC OF CHILE 3.5%/19-25.01.2050	USD	4'300'000	200'000	1'400'000	3'100'000	2'246'229.00	0.12
3.500 REPUBLIC OF CHILE 3.5%/21-15.04.2053	USD	2'800'000	200'000		900'000	1'516'935.00	0.08
3.500 REPUBLIC OF CHILE 3.5%/22-31.01.2034	USD	2'900'000		1'050'000	1'850'000	1'610'869.00	0.09
3.860 REPUBLIC OF CHILE 3.86%/21-06.2047	USD	2'860'000	1'800'000	3'300'000	1'360'000	1'065'804.80	0.06
4.000 REPUBLIC OF CHILE 4%/22-31.01.2052	USD	1'800'000	200'000	1'000'000	1'000'000	785'340.00	0.04
4.340 REPUBLIC OF CHILE 4.34%/22-07.03.2042	USD	3'600'000	700'000	1'800'000	2'500'000	2'164'150.00	0.12
4.950 REPUBLIC OF CHILE 4.95%/23-05.01.2036	USD		3'200'000	700'000	2'500'000	2'419'900.00	0.13
5.330 REPUBLIC OF CHILE 5.33%/23-05.01.2054	USD		2'200'000	400'000	1'800'000	1'720'152.00	0.09
						<b>58'028'787.99</b>	<b>3.14</b>
<b>China</b>							
1.000 CHINA DEVELOPMENT BANK 1%/20-27.10.2025	USD	1'200'000			1'200'000	1'121'844.00	0.06
1.625 CHINA DEVELOPMENT BANK 1.625%/20-27.10.2030	USD	800'000		200'000	600'000	495'654.00	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.375 CHINA DEVELOPMENT BANK 3.375%/17-24.01.2027	USD	800'000		800'000			
4.000 CHINA DEVELOPMENT BANK 4%/17-24.01.2037	USD	800'000		400'000	400'000	366'676.00	0.02
- CHINA DEVELOPMENT BANK S. -37- FRN/18-12.12.2023	USD	400'000		400'000			
0.625 CHINA DEVELOPMENT BK/HK 0.625%/21-09.09.2024	USD	600'000		600'000			
0.625 CHINA DEVELOPMENT BK/HK 0.625%/21-12.01.2024	USD	1'400'000	1'000'000	2'400'000			
2.000 CHINA DEVELOPMENT BK/HK 2%/22-16.02.2027	USD		600'000		600'000	555'888.00	0.03
0.400 CHINA GOVT INTL BOND 0.4%/20-21.10.2023	USD	2'400'000		2'400'000			
0.550 CHINA GOVT INTL BOND 0.55%/20-21.10.2025	USD	5'200'000		1'900'000	3'300'000	3'077'217.00	0.17
0.750 CHINA GOVT INTL BOND 0.75%/21-26.10.2024	USD	1'600'000		800'000	800'000	777'808.00	0.04
1.200 CHINA GOVT INTL BOND 1.2%/20-21.10.2030	USD	2'000'000	4'000'000	3'400'000	2'600'000	2'140'814.00	0.12
1.250 CHINA GOVT INTL BOND 1.25%/21-26.10.2026	USD	1'600'000			1'600'000	1'468'464.00	0.08
1.750 CHINA GOVT INTL BOND 1.75%/21-26.10.2031	USD	1'200'000	400'000	600'000	1'000'000	840'312.50	0.05
1.950 CHINA GOVT INTL BOND 1.95%/19-03.12.2024	USD	1'600'000	300'000	400'000	1'500'000	1'464'405.00	0.08
2.125 CHINA GOVT INTL BOND 2.125%/19-03.12.2029	USD	2'000'000		200'000	1'800'000	1'607'670.00	0.09
2.250 CHINA GOVT INTL BOND 2.25%/20-21.10.2050	USD	800'000	1'000'000	1'200'000	600'000	381'366.00	0.02
2.500 CHINA GOVT INTL BOND 2.5%/21-26.10.2051	USD	500'000	400'000	400'000	500'000	333'685.00	0.02
2.625 CHINA GOVT INTL BOND 2.625%/17-02.11.2027	USD	840'000	400'000	400'000	1'240'000	1'168'452.00	0.06
2.750 CHINA GOVT INTL BOND 2.75%/19-03.12.2039	USD	1'200'000	400'000	1'200'000	400'000	315'172.00	0.02
3.250 CHINA GOVT INTL BOND 3.25%/18-19.10.2023	USD	1'000'000			1'000'000		
3.500 CHINA GOVT INTL BOND 3.5%/18-19.10.2028	USD	1'100'000		400'000	700'000	677'789.00	0.04
4.000 CHINA GOVT INTL BOND 4%/18-19.10.2048	USD	630'000		200'000	430'000	389'253.20	0.02
- CHINA LIFE INSU OVERS/HK (subordinated) FIX-TO-FRN FRN/23-15.08.2033	USD		2'400'000		2'400'000	2'415'264.00	0.13
3.250 EXPORT-IMPORT BANK CHINA 3.25%/17-28.11.2027	USD	2'000'000		1'200'000	800'000	760'792.00	0.04
3.375 EXPORT-IMPORT BANK CHINA 3.375%/17-14.03.2027	USD	1'120'000			1'120'000	1'079'904.00	0.06
3.875 EXPORT-IMPORT BANK CHINA 3.875%/23-16.05.2026	USD		400'000	200'000	200'000	195'754.00	0.01
4.000 EXPORT-IMPORT BANK CHINA 4%/17-28.11.2047	USD	540'000			540'000	461'025.00	0.02
3.625 EXPORT-IMPORT BANK OF CHINA (reg. S.) 3.625%/14-31.07.2024	USD	1'320'000	1'000'000	2'320'000			
2.875 EXPORT-IMPORT BANK OF CHINA 2.875%/16-26.04.2026	USD	1'350'000			1'350'000	1'296'891.00	0.07
						<b>23'392'099.70</b>	<b>1.27</b>
<b>Colombia</b>							
3.875 COLOMBIA 3.875%/17-25.04.2027	USD	4'630'000		1'500'000	3'130'000	2'938'287.50	0.16
4.000 COLOMBIA 4%/13-26.02.2024	USD	3'803'000	1'000'000	4'803'000			
4.500 COLOMBIA 4.5%/15-28.01.2026	USD	3'800'000		1'200'000	2'600'000	2'533'414.00	0.14
5.000 COLOMBIA 5%/15-15.06.2045	USD	11'000'000	1'950'000	5'000'000	7'950'000	5'713'267.50	0.31
5.625 COLOMBIA 5.625%/14-26.02.2044	USD	5'980'000	200'000	1'800'000	4'380'000	3'431'861.40	0.19
6.125 COLOMBIA 6.125%/09-18.01.2041	USD	5'800'000	600'000	2'200'000	4'200'000	3'578'106.00	0.19
7.375 COLOMBIA 7.375%/06-18.09.2037	USD	4'310'000	500'000	1'800'000	3'010'000	2'954'194.60	0.16
8.125 COLOMBIA 8.125%/04-21.05.2024	USD	2'100'000	193'000	2'293'000			
3.000 REPUBLIC OF COLOMBIA 3%/20-30.01.2030	USD	3'560'000		1'600'000	1'960'000	1'608'023.20	0.09
3.125 REPUBLIC OF COLOMBIA 3.125%/20-15.04.2031	USD	6'300'000		2'000'000	4'300'000	3'403'235.00	0.18
3.250 REPUBLIC OF COLOMBIA 3.25%/21-22.04.2032	USD	4'800'000	200'000	1'200'000	3'800'000	2'933'448.00	0.16
3.875 REPUBLIC OF COLOMBIA 3.875%/21-15.02.2061	USD	3'100'000	1'400'000	2'300'000	2'200'000	1'258'554.00	0.07
4.125 REPUBLIC OF COLOMBIA 4.125%/20-15.05.2051	USD	3'500'000	400'000	1'300'000	2'600'000	1'594'138.00	0.09
4.125 REPUBLIC OF COLOMBIA 4.125%/21-22.02.2042	USD	2'600'000	400'000	1'500'000	1'500'000	1'000'425.00	0.05
4.500 REPUBLIC OF COLOMBIA 4.5%/18-15.03.2029	USD	4'930'000	800'000	2'200'000	3'530'000	3'221'160.30	0.17
5.200 REPUBLIC OF COLOMBIA 5.2%/19-15.05.2049	USD	6'510'000	600'000	2'400'000	4'710'000	3'420'354.90	0.19
7.500 REPUBLIC OF COLOMBIA 7.5%/23-02.02.2034	USD	4'700'000	4'700'000	1'000'000	3'700'000	3'742'957.00	0.20
8.000 REPUBLIC OF COLOMBIA 8%/22-20.04.2033	USD	3'800'000	400'000	1'200'000	3'000'000	3'140'325.00	0.17
8.000 REPUBLIC OF COLOMBIA 8%/23-14.11.2035	USD	2'400'000	2'400'000	200'000	2'200'000	2'287'340.00	0.12
8.750 REPUBLIC OF COLOMBIA 8.75%/23-14.11.2053	USD	2'400'000	200'000	200'000	2'200'000	2'355'694.00	0.13
						<b>51'114'785.40</b>	<b>2.77</b>
<b>Costa Rica</b>							
4.375 COSTA RICA (reg. -S-) 4.375%/13-30.04.2025	USD	2'080'000	2'400'000	3'200'000	1'280'000	1'261'120.00	0.07
5.625 COSTA RICA (reg. -S-) 5.625%/13-30.04.2043	USD	1'800'000	400'000	800'000	1'400'000	1'259'300.00	0.07
7.000 COSTA RICA (reg. -S-) 7%/14-04.04.2044	USD	3'680'000	600'000	1'600'000	2'680'000	2'747'670.00	0.15
7.158 COSTA RICA (reg. -S-) 7.158%/15-12.03.2045	USD	4'700'000	800'000	1'800'000	3'700'000	3'841'062.50	0.21
6.125 COSTA RICA GOVERNMENT 6.125%/19-19.02.2031	USD	4'700'000	200'000	1'600'000	3'300'000	3'347'850.00	0.18
6.550 COSTA RICA GOVERNMENT 6.55%/23-03.04.2034	USD	5'400'000	5'400'000	1'400'000	4'000'000	4'127'360.00	0.22
7.300 COSTA RICA GOVERNMENT 7.3%/23-13.11.2054	USD	4'600'000	4'600'000	600'000	4'000'000	4'218'920.00	0.23
6.375 INSTITUTO COSTARRICENSE DE ELECTRICIDAD (reg. -S-) 6.375%/13-15.05.2043	USD	1'840'000	200'000	400'000	1'640'000	1'426'390.00	0.08
						<b>22'229'672.50</b>	<b>1.20</b>
<b>Croatia</b>							
6.000 CROATIA (reg. -S-) 6%/13-26.01.2024	USD	6'770'000		6'770'000			
						<b>0.00</b>	<b>0.00</b>
<b>Dominican Republic</b>							
5.500 DOMINICAN REPUBLIC (reg. -S-) 5.5%/15-27.01.2025	USD	4'300'000	400'000	1'800'000	2'900'000	2'881'875.00	0.16
5.950 DOMINICAN REPUBLIC (reg. -S-) 5.95%/17-25.01.2027	USD	4'700'000	400'000	1'300'000	3'800'000	3'791'982.00	0.21
6.850 DOMINICAN REPUBLIC (reg. -S-) 6.85%/15-27.01.2045	USD	5'915'000	800'000	2'300'000	4'415'000	4'335'530.00	0.23

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
6.875 DOMINICAN REPUBLIC (reg. -S-) 6.875%/16-29.01.2026	USD	4'480'000	200'000	1'500'000	3'180'000	3'213'787.50	0.17
7.450 DOMINICAN REPUBLIC (reg. -S-) 7.45%/14-30.04.2044	USD	4'340'000	1'200'000	2'100'000	3'440'000	3'594'800.00	0.19
4.500 DOMINICAN REPUBLIC 4.5%/20-30.01.2030	USD	5'800'000	2'450'000	3'650'000	4'600'000	4'177'766.00	0.23
4.875 DOMINICAN REPUBLIC 4.875%/20-23.09.2032	USD	9'050'000	1'650'000	3'950'000	6'750'000	6'010'740.00	0.33
5.300 DOMINICAN REPUBLIC 5.3%/21-21.01.2041	USD	4'350'000	1'750'000	3'000'000	3'100'000	2'602'450.00	0.14
5.500 DOMINICAN REPUBLIC 5.5%/22-22.02.2029	USD	5'250'000	200'000	1'050'000	4'400'000	4'255'988.00	0.23
5.875 DOMINICAN REPUBLIC 5.875%/20-30.01.2060	USD	9'400'000	2'350'000	4'650'000	7'100'000	5'996'731.00	0.32
6.000 DOMINICAN REPUBLIC 6%/18-19.07.2028	USD	3'680'000	150'000	900'000	2'930'000	2'921'942.50	0.16
6.000 DOMINICAN REPUBLIC 6%/22-22.02.2033	USD	5'300'000	800'000	2'150'000	3'950'000	3'817'675.00	0.21
6.400 DOMINICAN REPUBLIC 6.4%/19-05.06.2049	USD	4'290'000	950'000	1'850'000	3'390'000	3'166'471.88	0.17
6.500 DOMINICAN REPUBLIC 6.5%/18-15.02.2048	USD	3'200'000	1'250'000	2'350'000	2'100'000	1'991'220.00	0.11
7.050 DOMINICAN REPUBLIC 7.05%/23-03.02.2031	USD		2'300'000	1'200'000	1'100'000	1'131'900.00	0.06
						<b>53'890'858.88</b>	<b>2.92</b>
<b>Ecuador</b>							
- REPUBLIC OF ECUADOR 0%/20-31.07.2030	USD	3'914'152	1'526'626	2'600'000	2'840'778	1'151'402.83	0.06
- REPUBLIC OF ECUADOR STEP-UP/20-31.07.2030	USD	13'663'169	4'688'615	8'783'038	9'568'746	5'846'982.24	0.32
- REPUBLIC OF ECUADOR STEP-UP/20-31.07.2035	USD	31'600'000	6'834'362	17'915'943	20'518'419	9'784'721.06	0.53
- REPUBLIC OF ECUADOR STEP-UP/20-31.07.2040	USD	12'636'070	3'917'410	8'508'659	8'044'821	3'517'095.18	0.19
						<b>20'300'201.31</b>	<b>1.10</b>
<b>Egypt</b>							
5.875 ARAB REPUBLIC OF EGYPT (reg. -S-) 5.875%/15-11.06.2025	USD	4'190'000	600'000	1'600'000	3'190'000	3'143'713.10	0.17
6.875 ARAB REPUBLIC OF EGYPT (reg. -S-) 6.875%/10-30.04.2040	USD	1'600'000	1'400'000	1'900'000	1'100'000	797'775.00	0.04
7.500 ARAB REPUBLIC OF EGYPT (reg. -S-) 7.5%/17-31.01.2027	USD	5'300'000	1'100'000	2'000'000	4'400'000	4'197'820.00	0.23
8.500 ARAB REPUBLIC OF EGYPT (reg. -S-) 8.5%/17-31.01.2047	USD	6'670'000	1'300'000	2'790'000	5'180'000	4'015'587.80	0.22
3.875 ARAB REPUBLIC OF EGYPT 3.875%/21-16.02.2026	USD	2'000'000	500'000	800'000	1'700'000	1'565'224.00	0.08
5.250 ARAB REPUBLIC OF EGYPT 5.25%/20-06.10.2025	USD	1'900'000	600'000	1'000'000	1'500'000	1'435'890.00	0.08
5.750 ARAB REPUBLIC OF EGYPT 5.75%/20-29.05.2024	USD	3'800'000	400'000	4'200'000			
5.800 ARAB REPUBLIC OF EGYPT 5.8%/21-30.09.2027	USD	3'000'000	600'000	1'400'000	2'200'000	1'959'738.00	0.11
5.875 ARAB REPUBLIC OF EGYPT 5.875%/21-16.02.2031	USD	4'000'000	2'000'000	2'700'000	3'300'000	2'656'731.00	0.14
6.200 ARAB REPUBLIC OF EGYPT 6.2004%/19-01.03.2024	USD	1'870'000		1'870'000			
6.588 ARAB REPUBLIC OF EGYPT 6.588%/18-21.02.2028	USD	3'310'000	1'200'000	1'800'000	2'710'000	2'439'054.20	0.13
7.053 ARAB REPUBLIC OF EGYPT 7.0529%/19-15.01.2032	USD	2'610'000	300'000	600'000	2'310'000	1'912'218.00	0.10
7.300 ARAB REPUBLIC OF EGYPT 7.3%/21-30.09.2033	USD	3'200'000	800'000	1'400'000	2'600'000	2'121'054.00	0.11
7.500 ARAB REPUBLIC OF EGYPT 7.5%/21-16.02.2061	USD	4'000'000	500'000	1'400'000	3'100'000	2'198'582.00	0.12
7.600 ARAB REPUBLIC OF EGYPT 7.6003%/19-01.03.2029	USD	4'710'000	800'000	2'000'000	3'510'000	3'181'393.80	0.17
7.625 ARAB REPUBLIC OF EGYPT 7.625%/20-29.05.2032	USD	4'900'000	1'300'000	2'600'000	3'600'000	3'066'336.00	0.17
7.903 ARAB REPUBLIC OF EGYPT 7.903%/18-21.02.2048	USD	4'090'000	900'000	1'760'000	3'230'000	2'423'921.20	0.13
8.150 ARAB REPUBLIC OF EGYPT 8.15%/19-20.11.2059	USD	1'400'000	600'000	800'000	1'200'000	904'536.00	0.05
8.700 ARAB REPUBLIC OF EGYPT 8.7002%/19-01.03.2049	USD	4'100'000	600'000	1'400'000	3'300'000	2'601'423.00	0.14
8.750 ARAB REPUBLIC OF EGYPT 8.75%/21-30.09.2051	USD	2'000'000	600'000	1'000'000	1'600'000	1'262'288.00	0.07
8.875 ARAB REPUBLIC OF EGYPT 8.875%/20-29.05.2050	USD	5'400'000	1'500'000	2'700'000	4'200'000	3'358'687.50	0.18
4.550 ARAB REPUBLIC OF EGYPT S. -15- 4.55%/19-20.11.2023	USD	1'600'000		1'600'000			
10.875 EGYPT TASKEEK COMPANY S. -1- 10.875%/23-28.02.2026	USD		3'800'000	400'000	3'400'000	3'575'312.50	0.19
						<b>48'817'285.10</b>	<b>2.65</b>
<b>Ethiopia</b>							
6.625 ETHIOPIA (reg. -S-) 6.625%/14-11.12.2024	USD	3'860'000		800'000	3'060'000	2'115'561.60	0.11
						<b>2'115'561.60</b>	<b>0.11</b>
<b>Gabon</b>							
6.950 GABONESE REPUBLIC (reg. -S-) 6.95%/15-16.06.2025	USD	2'720'000		1'200'000	1'520'000	1'463'866.40	0.08
6.625 REPUBLIC OF GABON 6.625%/20-06.02.2031	USD	3'660'000	1'400'000	2'400'000	2'660'000	2'162'925.80	0.12
7.000 REPUBLIC OF GABON 7%/21-24.11.2031	USD	3'000'000	2'400'000	4'218'000	1'182'000	963'330.00	0.05
						<b>4'590'122.20</b>	<b>0.25</b>
<b>Georgia</b>							
4.000 GEORGIAN RAILWAY JSC 4%/21-17.06.2028	USD	1'800'000		400'000	1'400'000	1'269'912.00	0.07
2.750 REPUBLIC OF GEORGIA 2.75%/21-22.04.2026	USD	1'800'000		200'000	1'600'000	1'486'832.00	0.08
						<b>2'756'744.00</b>	<b>0.15</b>
<b>Ghana</b>							
8.125 GHANA (reg. -S-) 8.125%/14-18.01.2026	USD	3'540'000		400'000	3'140'000	1'420'850.00	0.08
- REPUBLIC OF GHANA 0%/21-07.04.2025	USD	1'800'000		200'000	1'600'000	566'864.00	0.03
10.750 REPUBLIC OF GHANA 10.75%/15-14.10.2030	USD	3'800'000	2'200'000	3'400'000	2'600'000	1'628'328.00	0.09
6.375 REPUBLIC OF GHANA 6.375%/20-11.02.2027	USD	4'400'000	200'000	600'000	4'000'000	1'730'000.00	0.09
7.750 REPUBLIC OF GHANA 7.75%/21-07.04.2029	USD	4'200'000	600'000	2'000'000	2'800'000	1'197'000.00	0.06
8.625 REPUBLIC OF GHANA 8.625%/21-07.04.2034	USD	4'200'000	400'000	1'500'000	3'100'000	1'330'551.00	0.07
8.627 REPUBLIC OF GHANA 8.627%/18-16.06.2049	USD	3'500'000		400'000	3'100'000	1'290'375.00	0.07
8.750 REPUBLIC OF GHANA 8.75%/20-11.03.2061	USD	2'710'000		800'000	1'910'000	810'069.20	0.04
7.625 REPUBLIC OF GHANA S. -2018-1- 7.625%/18-16.05.2029	USD	4'040'000	400'000	1'600'000	2'840'000	1'203'450.00	0.07
7.875 REPUBLIC OF GHANA S. -2019-1- 7.875%/19-26.03.2027	USD	2'770'000		600'000	2'170'000	943'950.00	0.05
8.125 REPUBLIC OF GHANA S. -2019-2- 8.125%/19-26.03.2032	USD	5'260'000		1'800'000	3'460'000	1'477'939.00	0.08
8.950 REPUBLIC OF GHANA S. -2019-3- 8.95%/19-26.03.2051	USD	3'460'000		400'000	3'060'000	1'304'784.00	0.07

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
7.875 REPUBLIC OF GHANA S. -2020-2- 7.875%/20-11.02.2035	USD	3'800'000		1'000'000	2'800'000	1'199'772.00	0.07
8.875 REPUBLIC OF GHANA S. -2021-3- 8.875%/21-07.05.2042	USD	1'800'000		200'000	1'600'000	679'312.00	0.04
						<b>16'783'244.20</b>	<b>0.91</b>
<b>Guatemala</b>							
4.500 GUATEMALA (reg. -S-) 4.5%/16-03.05.2026	USD	2'600'000		600'000	2'000'000	1'945'080.00	0.11
4.875 GUATEMALA (reg. -S-) 4.875%/13-13.02.2028	USD	2'350'000		400'000	1'950'000	1'875'046.88	0.10
3.700 REPUBLIC OF GUATEMALA 3.7%/21-07.10.2033	USD	2'100'000	1'300'000	1'800'000	1'600'000	1'310'800.00	0.07
4.375 REPUBLIC OF GUATEMALA 4.375%/17-05.06.2027	USD	2'170'000	200'000	1'000'000	1'370'000	1'310'473.50	0.07
4.650 REPUBLIC OF GUATEMALA 4.65%/21-07.10.2041	USD	2'000'000	400'000	1'300'000	1'100'000	874'093.00	0.05
4.900 REPUBLIC OF GUATEMALA 4.9%/19-01.06.2030	USD	1'500'000	200'000	600'000	1'100'000	1'044'890.00	0.06
5.250 REPUBLIC OF GUATEMALA 5.25%/22-10.08.2029	USD	2'190'000	400'000	1'000'000	1'590'000	1'531'074.60	0.08
5.375 REPUBLIC OF GUATEMALA 5.375%/20-24.04.2032	USD	2'000'000	400'000	1'200'000	1'200'000	1'148'232.00	0.06
6.125 REPUBLIC OF GUATEMALA 6.125%/19-01.06.2050	USD	5'160'000	1'000'000	2'600'000	3'560'000	3'253'395.00	0.18
6.600 REPUBLIC OF GUATEMALA 6.6%/23-13.06.2036	USD	3'800'000	3'800'000	1'000'000	2'800'000	2'830'100.00	0.15
7.050 REPUBLIC OF GUATEMALA 7.05%/23-04.10.2032	USD		1'800'000		1'800'000	1'894'500.00	0.10
						<b>19'017'684.98</b>	<b>1.03</b>
<b>Honduras</b>							
5.625 HONDURAS GOVERNMENT 5.625%/20-24.06.2030	USD	2'200'000	600'000	1'050'000	1'750'000	1'530'270.00	0.08
6.250 REPUBLIC OF HONDURAS (reg. -S-) 6.25%/17-19.01.2027	USD	2'630'000		750'000	1'880'000	1'802'995.20	0.10
						<b>3'333'265.20</b>	<b>0.18</b>
<b>Hong Kong</b>							
- BLOSSOM JOY LIMITED (subordinated) FRN/20-PERPETUAL	USD	600'000			600'000	578'694.00	0.03
2.200 BLOSSOM JOY LTD 2.2%/20-21.10.2030	USD	800'000	400'000	400'000	800'000	667'280.00	0.04
2.000 CNAC (HK) FINBRIDGE COMPANY LIMITED 2%/20-22.09.2025	USD		600'000		600'000	566'514.00	0.03
3.000 CNAC (HK) FINBRIDGE COMPANY LIMITED 3%/20-22.09.2030	USD	1'000'000	500'000	600'000	900'000	780'174.00	0.04
- CNAC HK FINBRIDGE CO LTD (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	600'000	4'600'000	5'200'000			
3.375 CNAC HK FINBRIDGE CO LTD 3.375%/19-19.06.2024	USD			1'400'000			
3.875 CNAC HK FINBRIDGE CO LTD 3.875%/19-19.06.2029	USD	1'800'000		800'000	1'000'000	928'520.00	0.05
4.125 CNAC HK FINBRIDGE CO LTD 4.125%/17-19.07.2027	USD	1'520'000	200'000	1'000'000	720'000	690'861.60	0.04
4.875 CNAC HK FINBRIDGE CO LTD 4.875%/18-14.03.2025	USD	1'000'000	600'000	600'000	1'000'000	990'410.00	0.05
5.125 CNAC HK FINBRIDGE CO LTD 5.125%/18-14.03.2028	USD	2'070'000		200'000	1'870'000	1'850'327.60	0.10
						<b>7'052'781.20</b>	<b>0.38</b>
<b>Hungary</b>							
6.500 HUNGARIAN DEVELOPMENT BA 6.5%/23-29.06.2028	USD		4'000'000	800'000	3'200'000	3'245'856.00	0.18
2.125 HUNGARY 2.125%/21-22.09.2031	USD	8'200'000	400'000	1'800'000	6'800'000	5'315'220.00	0.29
5.250 HUNGARY 5.25%/22-16.06.2029	USD	6'800'000	600'000	2'200'000	5'200'000	5'104'736.00	0.28
5.375 HUNGARY 5.375%/14-25.03.2024	USD	6'190'000	650'000	6'840'000			
5.500 HUNGARY 5.5%/22-16.06.2034	USD	4'800'000	600'000	1'600'000	3'800'000	3'696'564.00	0.20
5.500 HUNGARY 5.5%/24-26.03.2036	USD		5'000'000		5'000'000	4'814'600.00	0.26
5.750 HUNGARY 5.75%/13-22.11.2023	USD	3'980'000		3'980'000			
6.125 HUNGARY 6.125%/23-22.05.2028	USD	1'400'000	6'100'000	1'600'000	5'900'000	6'021'422.00	0.33
6.250 HUNGARY 6.25%/23-22.09.2032	USD	5'600'000	1'800'000	2'600'000	4'800'000	4'951'632.00	0.27
6.750 HUNGARY 6.75%/23-25.09.2052	USD	5'000'000	1'200'000	2'600'000	3'600'000	3'820'104.00	0.21
7.625 HUNGARY 7.625%/11-29.03.2041	USD	6'390'000	1'064'000	2'760'000	4'694'000	5'367'682.88	0.29
6.125 MAGYAR EXPORT-IMPORT BAN 6.125%/23-04.12.2027	USD		4'400'000	600'000	3'800'000	3'818'620.00	0.21
7.500 MVM ENERGETIKA ZRT 7.5%/23-09.06.2028	USD		2'600'000	600'000	2'000'000	2'070'000.00	0.11
3.125 REPUBLIC OF HUNGARY 3.125%/21-21.09.2051	USD	7'400'000	2'400'000	4'300'000	5'500'000	3'424'245.00	0.19
						<b>51'650'681.88</b>	<b>2.80</b>
<b>Indonesia</b>							
3.375 INDONESIA (reg. -S-) 3.375%/13-15.04.2023	USD	600'000		600'000			
4.125 INDONESIA (reg. -S-) 4.125%/15-15.01.2025	USD	2'630'000		1'300'000	1'330'000	1'320'051.60	0.07
4.350 INDONESIA (reg. -S-) 4.35%/16-08.01.2027	USD	1'260'000		200'000	1'060'000	1'041'534.80	0.06
4.625 INDONESIA (reg. -S-) 4.625%/13-15.04.2043	USD	1'620'000	600'000	1'000'000	1'220'000	1'122'781.25	0.06
5.125 INDONESIA (reg. -S-) 5.125%/15-15.01.2045	USD	2'150'000	400'000	800'000	1'750'000	1'708'262.50	0.09
5.250 INDONESIA (REG. -S-) 5.25%/12-17.01.2042	USD	3'070'000	600'000	1'600'000	2'070'000	2'053'181.25	0.11
5.875 INDONESIA (reg. -S-) 5.875%/14-15.01.2024	USD	1'810'000	300'000	2'110'000			
5.950 INDONESIA (reg. -S-) 5.95%/15-08.01.2046	USD	1'380'000		200'000	1'180'000	1'251'095.00	0.07
6.625 INDONESIA (reg. -S-) 6.625%/07-17.02.2037	USD	1'630'000		300'000	1'330'000	1'483'734.70	0.08
6.750 INDONESIA (reg. -S-) 6.75%/14-15.01.2044	USD	2'530'000		800'000	1'730'000	2'005'178.13	0.11
7.750 INDONESIA (reg. -S-) 7.75%/08-17.01.2038	USD	2'103'000	500'000	800'000	1'803'000	2'212'407.21	0.12
8.500 INDONESIA (reg. -S-) 8.5%/05-12.10.2035	USD	1'720'000	300'000	500'000	1'520'000	1'929'776.80	0.10
4.750 INDONESIA (reg. -S-) 4.75%/15-08.01.2026	USD	1'270'000	1'200'000	400'000	2'070'000	2'060'912.70	0.11
5.375 INDONESIA (reg. -S-) S.9 T.1 5.375%/13-17.10.2023	USD	400'000	600'000	1'000'000			
5.450 INDONESIA ASAHAN ALUMINI 5.45%/20-15.05.2030	USD	1'230'000	200'000	600'000	830'000	812'370.80	0.04
5.710 INDONESIA ASAHAN ALUMINI 5.71%/18-15.11.2023	USD	700'000		700'000			
3.875 INDONESIA EXIMBANK 3.875%/17-06.04.2024	USD	600'000	400'000	1'000'000			
5.250 INDONESIA S. -22- (reg. -S-) 5.25%/16-08.01.2047	USD	1'960'000	200'000	800'000	1'360'000	1'340'402.40	0.07
4.300 PERTAMINA (reg. -S-) 4.3%/13-20.05.2023	USD	200'000		200'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
5.625	PERTAMINA (reg. -S-) 5.625%/13-20.05.2043	USD	1'740'000	400'000	800'000	1'340'000	1'280'075.20	0.07
6.000	PERTAMINA (reg. -S-) 6%/12-03.05.2042	USD	1'410'000	400'000	600'000	1'210'000	1'205'462.50	0.07
6.450	PERTAMINA (reg. -S-) 6.45%/14-30.05.2044	USD	1'680'000	300'000	600'000	1'380'000	1'438'218.75	0.08
6.500	PERTAMINA (reg. -S-) 6.5%/11-27.05.2041	USD	600'000	200'000	400'000	400'000	420'092.00	0.02
6.500	PERTAMINA PERSERO PT 6.5%/18-07.11.2048	USD	800'000		200'000	600'000	631'026.00	0.03
3.000	PERUSAHAAN LISTRIK NEGAR 3%/20-30.06.2030	USD	500'000			500'000	431'065.00	0.02
4.000	PERUSAHAAN LISTRIK NEGAR 4%/20-30.06.2050	USD	1'200'000	400'000	600'000	1'000'000	714'440.00	0.04
4.125	PERUSAHAAN LISTRIK NEGAR 4.125%/17-15.05.2027	USD	1'620'000	400'000	800'000	1'220'000	1'172'468.80	0.06
4.875	PERUSAHAAN LISTRIK NEGAR 4.875%/19-17.07.2049	USD	800'000	200'000	400'000	600'000	492'187.50	0.03
5.250	PERUSAHAAN LISTRIK NEGAR 5.25%/17-15.05.2047	USD	500'000			500'000	439'340.00	0.02
3.875	PERUSAHAAN LISTRIK NEGAR S. -6- 3.875%/19-17.07.2029	USD	800'000		400'000	400'000	369'416.00	0.02
3.375	PERUSAHAAN LISTRIK NEGAR S. -8- 3.375%/19-05.02.2030	USD	600'000		200'000	400'000	355'352.00	0.02
4.375	PERUSAHAAN LISTRIK NEGAR S. -9- 4.375%/19-05.02.2050	USD	600'000		200'000	400'000	305'148.00	0.02
1.500	PERUSAHAAN PENERBIT SBSN 1.5%/21-09.06.2026	USD	1'400'000		200'000	1'200'000	1'109'832.00	0.06
2.300	PERUSAHAAN PENERBIT SBSN 2.3%/20-23.06.2025	USD	1'800'000	400'000	1'400'000	800'000	771'560.00	0.04
2.550	PERUSAHAAN PENERBIT SBSN 2.55%/21-09.06.2031	USD	1'000'000	600'000	600'000	1'000'000	850'280.00	0.05
3.550	PERUSAHAAN PENERBIT SBSN 3.55%/21-09.06.2051	USD	1'000'000	200'000	600'000	600'000	440'100.00	0.02
3.800	PERUSAHAAN PENERBIT SBSN 3.8%/20-23.06.2050	USD	1'200'000	200'000	800'000	600'000	457'566.00	0.02
4.150	PERUSAHAAN PENERBIT SBSN 4.15%/17-29.03.2027	USD	2'260'000		600'000	1'660'000	1'620'741.00	0.09
4.325	PERUSAHAAN PENERBIT SBSN 4.325%/15-28.05.2025	USD	2'300'000	400'000	1'000'000	1'700'000	1'688'338.00	0.09
4.350	PERUSAHAAN PENERBIT SBSN 4.35%/14-10.09.2024	USD	1'680'000	1'200'000	2'880'000			
4.400	PERUSAHAAN PENERBIT SBSN 4.4%/22-06.06.2027	USD	1'800'000			1'800'000	1'766'214.00	0.10
4.550	PERUSAHAAN PENERBIT SBSN 4.55%/16-29.03.2026	USD	1'940'000		200'000	1'740'000	1'721'382.00	0.09
5.400	PERUSAHAAN PENERBIT SBSN 5.4%/23-15.11.2028	USD		1'000'000	400'000	600'000	606'060.00	0.03
5.600	PERUSAHAAN PENERBIT SBSN 5.6%/23-15.11.2033	USD		1'000'000		1'000'000	1'037'850.00	0.06
3.750	PERUSAHAAN PENERBIT SBSN INDONESIA III TR (reg. -S-) 3.75%/18-01.03.2023	USD	1'050'000		1'050'000			
4.400	PERUSAHAAN PENERBIT SBSN INDONESIA III TR (reg. -S-) 4.4%/18-01.03.2028	USD	2'060'000		600'000	1'460'000	1'431'997.20	0.08
2.800	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.8%/20-23.06.2030	USD	1'400'000		400'000	1'000'000	882'000.00	0.05
3.900	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 3.9%/19-20.08.2024	USD	820'000		820'000			
4.450	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45%/19-20.02.2029	USD	1'200'000			1'200'000	1'170'120.00	0.06
4.700	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.7%/22-06.06.2032	USD	1'600'000		200'000	1'400'000	1'371'874.00	0.07
5.250	PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK USD (reg. -S-) 5.25%/12-24.10.2042	USD	1'230'000	200'000	400'000	1'030'000	927'710.70	0.05
5.450	PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK USD (reg. -S-) 5.45%/18-21.05.2028	USD	1'160'000			1'160'000	1'155'186.00	0.06
5.375	PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK USD 5.375%/18-25.01.2029	USD	520'000			520'000	516'963.20	0.03
6.250	PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK USD 6.25%/18-25.01.2049	USD	740'000	200'000	400'000	540'000	531'959.40	0.03
6.150	PERUSAHAAN PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 6.15%/18-21.05.2048	USD	1'190'000		200'000	990'000	962'953.20	0.05
3.750	PT HUTAMA KARYA (PERSERO) 3.75%/20-11.05.2030	USD	800'000		200'000	600'000	550'608.00	0.03
4.750	PT INDONESIA ASAHAN ALUMINIUM 4.75%/20-15.05.2025	USD	1'200'000		400'000	800'000	789'096.00	0.04
5.800	PT INDONESIA ASAHAN ALUMINIUM 5.8%/20-15.05.2050	USD	600'000	200'000	400'000	400'000	369'812.00	0.02
6.530	PT INDONESIA ASAHAN ALUMINIUM 6.53%/18-15.11.2028	USD	1'200'000	200'000	600'000	800'000	826'176.00	0.04
5.375	PT PELABUHAN INDONESIA II (reg. -S-) 5.375%/15-05.05.2045	USD	400'000		400'000			
4.250	PT PELABUHAN INDONESIA III (PERSERO) (reg. -S-) 4.25%/15-05.05.2025	USD	1'040'000			1'040'000	1'022'486.40	0.06
4.875	PT PELABUHAN INDONESIA III (PERSERO) (reg. -S-) 4.875%/14-01.10.2024	USD	600'000		200'000	400'000	397'352.00	0.02
1.400	PT PERTAMINA (PERSERO) 1.4%/21-09.02.2026	USD	1'500'000		600'000	900'000	832'761.00	0.05
2.300	PT PERTAMINA (PERSERO) 2.3%/21-09.02.2031	USD	800'000	200'000		1'000'000	823'200.00	0.04
3.100	PT PERTAMINA (PERSERO) 3.1%/20-21.01.2030	USD	600'000			600'000	533'136.00	0.03
3.100	PT PERTAMINA (PERSERO) 3.1%/20-25.08.2030	USD	800'000		200'000	600'000	528'375.00	0.03
3.650	PT PERTAMINA (PERSERO) 3.65%/19-30.07.2029	USD	600'000	200'000		800'000	741'064.00	0.04
4.150	PT PERTAMINA (PERSERO) 4.15%/20-25.02.2060	USD	1'200'000	200'000	1'000'000	400'000	297'500.00	0.02
4.175	PT PERTAMINA (PERSERO) 4.175%/20-21.01.2050	USD	1'200'000	300'000	600'000	900'000	691'875.00	0.04
4.700	PT PERTAMINA (PERSERO) 4.7%/19-30.07.2049	USD	860'000	200'000	600'000	460'000	385'871.00	0.02
1.850	REPUBLIC OF INDONESIA 1.85%/21-12.03.2031	USD	1'600'000	1'000'000	1'400'000	1'200'000	974'628.00	0.05
2.150	REPUBLIC OF INDONESIA 2.15%/21-28.07.2031	USD	1'400'000	400'000	600'000	1'200'000	982'740.00	0.05
2.850	REPUBLIC OF INDONESIA 2.85%/20-14.02.2030	USD	1'400'000		200'000	1'200'000	1'064'424.00	0.06
3.050	REPUBLIC OF INDONESIA 3.05%/21-12.03.2051	USD	2'900'000	1'800'000	2'800'000	1'900'000	1'330'380.00	0.07
3.200	REPUBLIC OF INDONESIA 3.2%/21-23.09.2061	USD	800'000	700'000	800'000	700'000	456'750.00	0.02
3.350	REPUBLIC OF INDONESIA 3.35%/21-12.03.2071	USD	1'400'000	1'000'000	1'600'000	800'000	523'824.00	0.03
3.400	REPUBLIC OF INDONESIA 3.4%/19-18.09.2029	USD	1'300'000	250'000	800'000	750'000	692'407.50	0.04
3.500	REPUBLIC OF INDONESIA 3.5%/17-11.01.2028	USD	1'590'000	400'000	1'000'000	990'000	939'599.10	0.05
3.500	REPUBLIC OF INDONESIA 3.5%/20-14.02.2050	USD	800'000			800'000	590'576.00	0.03
3.550	REPUBLIC OF INDONESIA 3.55%/22-31.03.2032	USD	1'200'000	3'200'000	4'400'000			
3.700	REPUBLIC OF INDONESIA 3.7%/19-30.10.2049	USD	1'420'000	250'000	800'000	870'000	670'987.50	0.04
3.850	REPUBLIC OF INDONESIA 3.85%/17-18.07.2027	USD	1'640'000	400'000	1'000'000	1'040'000	1'004'556.80	0.05

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
3.850	REPUBLIC OF INDONESIA 3.85%/20-15.10.2030	USD	2'130'000	300'000	800'000	1'630'000	1'518'312.40	0.08
4.100	REPUBLIC OF INDONESIA 4.1%/18-24.04.2028	USD	1'440'000		400'000	1'040'000	1'003'932.80	0.05
4.150	REPUBLIC OF INDONESIA 4.15%/22-20.09.2027	USD	800'000			800'000	777'728.00	0.04
4.200	REPUBLIC OF INDONESIA 4.2%/20-15.10.2050	USD	1'900'000	200'000	400'000	1'700'000	1'413'762.50	0.08
4.300	REPUBLIC OF INDONESIA 4.3%/22-31.03.2052	USD	1'000'000	400'000	600'000	800'000	676'750.00	0.04
4.350	REPUBLIC OF INDONESIA 4.35%/17-11.01.2048	USD	2'030'000	600'000	1'000'000	1'630'000	1'408'421.88	0.08
4.450	REPUBLIC OF INDONESIA 4.45%/20-15.04.2070	USD	1'200'000	800'000	1'000'000	1'000'000	831'625.00	0.05
4.550	REPUBLIC OF INDONESIA 4.55%/23-11.01.2028	USD	1'000'000			1'000'000	982'170.00	0.05
4.650	REPUBLIC OF INDONESIA 4.65%/22-20.09.2032	USD	2'000'000	200'000	800'000	1'400'000	1'353'114.00	0.07
4.750	REPUBLIC OF INDONESIA 4.75%/17-18.07.2047	USD	1'080'000		200'000	880'000	815'443.20	0.04
4.750	REPUBLIC OF INDONESIA 4.75%/18-11.02.2029	USD	1'510'000	200'000	400'000	1'310'000	1'295'223.20	0.07
4.850	REPUBLIC OF INDONESIA 4.85%/23-11.01.2033	USD	1'200'000			1'200'000	1'177'896.00	0.06
5.350	REPUBLIC OF INDONESIA 5.35%/18-11.02.2049	USD	1'190'000	400'000	600'000	990'000	987'950.70	0.05
5.450	REPUBLIC OF INDONESIA 5.45%/22-20.09.2052	USD	600'000	200'000	200'000	600'000	598'716.00	0.03
5.650	REPUBLIC OF INDONESIA 5.65%/23-11.01.2053	USD		800'000		800'000	824'680.00	0.04
						<b>84'302'578.57</b>	<b>4.57</b>	
<b>Iraq</b>								
-	IRAQ (reg. -S-) STEP UP 06-15.01.2028	USD	10'000'000	500'000	2'250'000	8'250'000	3'848'996.25	0.21
						<b>3'848'996.25</b>	<b>0.21</b>	
<b>Ireland</b>								
5.942	VEB FINANCE (reg. -S-) 5.942%/13-21.11.2023	USD	2'050'000			2'050'000	0.02	0.00
6.800	VEB FINANCE (reg. -S-) 6.8%/10-22.11.2025	USD	2'030'000			2'030'000	0.02	0.00
6.025	VEB FINANCE (reg. -S-) S. -6- 6.025%/12-05.07.2022	USD	590'000			590'000	0.01	0.00
						<b>0.05</b>	<b>0.00</b>	
<b>Ivory Coast</b>								
6.375	IVORY COAST (reg. -S-) 6.375%/15-03.03.2028	USD	2'550'000	600'000	400'000	2'750'000	2'665'781.25	0.14
6.125	IVORY COAST 6.125%/17-15.06.2033	USD	4'700'000	600'000	2'400'000	2'900'000	2'543'880.00	0.14
8.250	IVORY COAST 8.25%/24-30.01.2037	USD		4'500'000	200'000	4'300'000	4'197'875.00	0.23
						<b>9'407'536.25</b>	<b>0.51</b>	
<b>Jamaica</b>								
6.750	JAMAICA 6.75%/15-28.04.2028	USD	5'600'000	5'100'000	7'300'000	3'400'000	3'501'490.00	0.19
7.875	JAMAICA 7.875%/15-28.07.2045	USD	6'730'000	500'000	2'200'000	5'030'000	5'824'890.90	0.32
8.000	JAMAICA 8%/07-15.03.2039	USD	4'640'000	600'000	1'800'000	3'440'000	4'039'420.00	0.22
						<b>13'365'800.90</b>	<b>0.72</b>	
<b>Jordan</b>								
7.750	HASHEMITE KINGDOM OF JORDAN 7.75%/22-15.01.2028	USD	2'600'000	200'000	1'200'000	1'600'000	1'616'784.00	0.09
5.750	KINGDOM OF JORDAN (reg. -S-) 5.75%/16-31.01.2027	USD	3'630'000	400'000	1'200'000	2'830'000	2'729'704.80	0.15
6.125	KINGDOM OF JORDAN (reg. -S-) 6.125%/15-29.01.2026	USD	3'640'000	400'000	1'300'000	2'740'000	2'694'406.40	0.15
4.950	KINGDOM OF JORDAN 4.95%/20-07.07.2025	USD	1'800'000	1'500'000	1'500'000	1'800'000	1'750'410.00	0.09
5.850	KINGDOM OF JORDAN 5.85%/20-07.07.2030	USD	4'800'000	1'500'000	3'400'000	2'900'000	2'617'250.00	0.14
7.375	KINGDOM OF JORDAN 7.375%/17-10.10.2047	USD	3'760'000	600'000	1'600'000	2'760'000	2'377'050.00	0.13
7.500	KINGDOM OF JORDAN 7.5%/23-13.01.2029	USD		4'600'000	800'000	3'800'000	3'747'750.00	0.20
						<b>17'533'355.20</b>	<b>0.95</b>	
<b>Kazakhstan</b>								
5.750	DEVELOPMENT BANK OF KAZA 5.75%/22-12.05.2025	USD	1'800'000		600'000	1'200'000	1'199'256.00	0.06
3.875	KAZAKHSTAN (reg. -S-) 3.875%/14-14.10.2024	USD	5'550'000	2'400'000	3'600'000	4'350'000	4'331'860.50	0.23
4.875	KAZAKHSTAN (reg. -S-) S. 2 4.875%/14-14.10.2044	USD	3'990'000	400'000	1'530'000	2'860'000	2'678'104.00	0.15
6.500	KAZAKHSTAN (reg. -S-) S. -4- 6.5%/15-21.07.2045	USD	5'820'000	1'000'000	2'900'000	3'920'000	4'337'480.00	0.24
5.125	KAZAKHSTAN 5.125%/15-21.07.2025	USD	9'000'000	2'700'000	4'800'000	6'900'000	6'964'687.50	0.38
4.375	KAZTRANS GAS JSC 4.375%/17-26.09.2027	USD	2'380'000	900'000	1'000'000	2'280'000	2'129'998.80	0.12
2.000	SAMRUK KAZYNA JSC 2%/21-28.10.2026	USD	2'000'000	200'000	800'000	1'400'000	1'283'282.00	0.07
						<b>22'924'668.80</b>	<b>1.24</b>	
<b>Kenya</b>								
6.875	KENYA (reg. -S-) 6.875%/14-24.06.2024	USD	7'430'000	300'000	7'730'000			
6.300	REPUBLIC OF KENYA 6.3%/21-23.01.2034	USD	3'700'000	1'400'000	2'330'000	2'770'000	2'174'450.00	0.12
7.000	REPUBLIC OF KENYA 7%/19-22.05.2027	USD	3'110'000		290'000	2'820'000	2'702'885.40	0.15
7.250	REPUBLIC OF KENYA 7.25%/18-28.02.2028	USD	3'920'000	200'000	1'400'000	2'720'000	2'519'400.00	0.14
8.000	REPUBLIC OF KENYA 8%/19-22.05.2032	USD	4'720'000	800'000	2'200'000	3'320'000	2'996'300.00	0.16
8.250	REPUBLIC OF KENYA 8.25%/18-28.02.2048	USD	3'708'000	1'600'000	2'730'000	2'578'000	2'101'070.00	0.11
9.750	REPUBLIC OF KENYA 9.75%/24-16.02.2031	USD		4'000'000		4'000'000	4'005'000.00	0.22
						<b>16'499'105.40</b>	<b>0.89</b>	
<b>Kuwait</b>								
3.500	EMIRATE OF KUWAIT (reg. -S-) 3.5%/17-20.03.2027	USD	17'800'000	2'900'000	8'000'000	12'700'000	12'298'172.00	0.67
						<b>12'298'172.00</b>	<b>0.67</b>	
<b>Lebanon</b>								
8.250	LEBANESE REPUBLIC (reg. -S-) S. 42 8.25%/06-12.04.2021	USD	8'350'000		700'000	7'650'000	439'875.00	0.02
6.100	LEBANESE REPUBLIC (reg. -S-) S. 57 6.1%/10-04.10.2022	USD	5'911'000		500'000	5'411'000	311'132.50	0.02
6.600	LEBANESE REPUBLIC (reg. -S-) S. 61 -144A- 6.6%/11-27.11.2026	USD	5'140'000		500'000	4'640'000	266'800.00	0.01

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
6.000	LEBANESE REPUBLIC (reg. -S-) S. 67 6%/12-27.01.2023	USD	3'640'000	300'000	3'340'000	192'050.00	0.01	
6.750	LEBANESE REPUBLIC (reg. -S-) S. 68 T. 2 6.75%/12-29.11.2027	USD	3'270'000	300'000	2'970'000	170'775.00	0.01	
6.200	LEBANESE REPUBLIC (reg. -S-) S. -73- 6.2%/15-26.02.2035	USD	2'620'000	200'000	2'420'000	139'150.00	0.01	
6.650	LEBANESE REPUBLIC (reg. -S-) S. -74- 6.65%/15-26.02.2030	USD	4'510'000	500'000	4'010'000	230'575.00	0.01	
6.650	LEBANESE REPUBLIC (reg. -S-) S. -76- 6.65%/15-03.11.2028	USD	3'000'000	300'000	2'700'000	155'250.00	0.01	
7.050	LEBANESE REPUBLIC (reg. -S-) S. -77- 7.05%/15-02.11.2035	USD	2'175'000	200'000	1'975'000	113'562.50	0.01	
6.650	LEBANESE REPUBLIC (reg. -S-) S. -78- 6.65%/16-22.04.2024	USD	2'420'000	200'000	2'220'000	127'650.00	0.01	
6.850	LEBANESE REPUBLIC 6.85%/17-23.03.2027	USD	3'940'000	400'000	3'540'000	203'550.00	0.01	
7.000	LEBANESE REPUBLIC 7%/17-23.03.2032	USD	3'180'000	300'000	2'880'000	165'600.00	0.01	
7.250	LEBANESE REPUBLIC 7.25%/17-23.03.2037	USD	2'770'000	300'000	2'470'000	142'025.00	0.01	
6.250	LEBANESE REPUBLIC S. 75 6.25%/15-04.11.2024	USD	1'640'000	200'000	1'440'000	82'800.00	0.00	
						<b>2'740'795.00</b>	<b>0.15</b>	
<b>Luxembourg</b>								
8.500	RSHB CAPITAL (reg -S-) S 15 8.5%/13-16.10.2023	USD	770'000	770'000				
4.650	SPIC LUX LATAM RE ENER S. -5YR- 4.65%/18-30.10.2023	USD	850'000	850'000				
						<b>0.00</b>	<b>0.00</b>	
<b>Malaysia</b>								
4.876	KHAZANAH CAPITAL LTD 4.876%/23-01.06.2033	USD	3'200'000	700'000	2'500'000	2'446'300.00	0.13	
4.687	KHAZANAH GLOBAL SUKUK 4.687%/23-01.06.2028	USD	2'400'000	200'000	2'200'000	2'168'012.00	0.12	
3.043	MALAYSIA SOVEREIGN SUKUK 3.043%/15-22.04.2025	USD	3'730'000	800'000	2'500'000	1'985'725.70	0.11	
4.236	MALAYSIA SOVEREIGN SUKUK 4.236%/15-22.04.2045	USD	1'585'000	1'000'000	1'400'000	1'087'978.13	0.06	
3.179	MALAYSIA SUKUK GLOBAL S. -1- 3.179%/16-27.04.2026	USD	4'270'000	750'000	2'000'000	2'919'962.50	0.16	
4.080	MALAYSIA SUKUK GLOBAL S. -2- 4.08%/16-27.04.2046	USD	1'950'000	1'350'000	2'250'000	939'613.50	0.05	
2.070	MALAYSIA WAKALA SUKUK 2.07%/21-28.04.2031	USD	2'850'000		750'000	2'100'000	1'785'656.25	0.10
3.075	MALAYSIA WAKALA SUKUK 3.075%/21-28.04.2051	USD	2'100'000	400'000	1'200'000	959'647.00	0.05	
7.625	PETROLIAM NASIONAL BERHAD (reg. -S-) 7.625%/96-15.10.2026	USD	1'700'000	500'000	300'000	1'900'000	2'012'613.00	0.11
3.500	PETRONAS CAPITAL (REG. -S-) 3.5%/15-18.03.2025	USD	5'310'000	1'600'000	3'600'000	3'310'000	3'244'395.80	0.18
4.500	PETRONAS CAPITAL (reg.-S-) 4.5%/15-18.03.2045	USD	5'690'000	300'000	1'900'000	4'090'000	3'590'508.75	0.19
2.480	PETRONAS CAPITAL LTD 2.48%/21-28.01.2032	USD	5'000'000		1'400'000	3'600'000	2'993'202.00	0.16
3.404	PETRONAS CAPITAL LTD 3.404%/21-28.04.2061	USD	6'470'000	1'000'000	2'700'000	4'770'000	3'250'230.30	0.18
3.500	PETRONAS CAPITAL LTD 3.5%/20-21.04.2030	USD	8'400'000	700'000	2'400'000	6'700'000	6'128'406.25	0.33
4.550	PETRONAS CAPITAL LTD 4.55%/20-21.04.2050	USD	10'400'000	1'400'000	4'400'000	7'400'000	6'524'210.00	0.35
4.800	PETRONAS CAPITAL LTD 4.8%/20-21.04.2060	USD	4'000'000	200'000	1'400'000	2'800'000	2'527'644.00	0.14
						<b>44'564'105.18</b>	<b>2.42</b>	
<b>Mexico</b>								
-	BANCO NACIONAL COM EXT (subordinated) FIX-TO-FRN FRN/21-11.08.2031	USD	600'000		200'000	400'000	346'812.00	0.02
4.375	BANCOMEXT (reg. -S-) 4.375%/15-14.10.2025	USD	980'000	200'000	200'000	980'000	961'840.60	0.05
3.348	COMISION FEDERAL DE ELEC 3.348%/21-09.02.2031	USD	1'200'000		400'000	800'000	666'500.00	0.04
3.875	COMISION FEDERAL DE ELEC 3.875%/21-26.07.2033	USD	1'000'000	200'000	400'000	800'000	653'000.00	0.04
4.677	COMISION FEDERAL DE ELEC 4.677%/21-09.02.2051	USD	800'000	600'000	1'000'000	400'000	280'100.00	0.02
4.688	COMISION FEDERAL DE ELEC 4.688%/22-15.05.2029	USD	1'309'000		200'000	1'109'000	1'043'846.25	0.06
5.000	COMISION FEDERAL DE ELEC 5%/19-30.07.2049	USD	600'000	200'000	200'000	600'000	431'600.00	0.02
6.264	COMISION FEDERAL DE ELEC 6.264%/22-15.02.2052	USD	400'000	200'000	200'000	400'000	346'470.00	0.02
5.750	COMISION FEDERAL DE ELECTRICIDAD (reg. -S-) 5.75%/12-14.02.2042	USD	600'000	400'000	600'000	400'000	343'800.00	0.02
4.750	COMISION FEDERAL DE ELECTRICIDAD (reg.-S-) 4.75%/16-23.02.2027	USD	1'100'000			1'100'000		
4.875	COMISION FEDERAL DE ELECTRICIDAD (reg.-S-) 4.875%/13-15.01.2024	USD	800'000	700'000	1'500'000			
6.125	COMISION FEDERAL DE ELECTRICIDAD (reg.-S-) 6.125%/15-16.06.2045	USD	400'000	640'000	440'000	600'000	534'000.00	0.03
4.350	MEXICO 4.35%/16-15.01.2047	USD	1'710'000		600'000	1'110'000	854'655.60	0.05
6.750	MEXICO 6.75%/04-27.09.2034	USD	1'919'000		400'000	1'519'000	1'604'443.75	0.09
7.500	MEXICO 7.5%/03-08.04.2033	USD	890'000	203'000	260'000	833'000	934'892.56	0.05
4.250	MEXICO CITY AIRPORT TRUST (reg. -S-) 4.25%/16-31.10.2026	USD	1'060'000		400'000	660'000	634'616.40	0.03
5.500	MEXICO CITY AIRPORT TRUST (reg. -S-) 5.5%/16-31.10.2046	USD	640'000			640'000	530'956.80	0.03
3.875	MEXICO CITY ARPT TRUST 3.875%/17-30.04.2028	USD	783'000		200'000	583'000	542'032.59	0.03
5.500	MEXICO CITY ARPT TRUST 5.5%/17-31.07.2047	USD	2'205'000	800'000	1'400'000	1'605'000	1'335'424.20	0.07
6.050	MEXICO T. 20 6.05%/08-11.01.2040	USD	2'960'000	262'000	680'000	2'542'000	2'493'320.70	0.14
5.550	MEXICO T. 29 5.55%/14-21.01.2045	USD	2'990'000	98'000	800'000	2'288'000	2'110'382.56	0.11
8.300	MEXICO T.7 8.3%/01-15.08.2031	USD	1'290'000		310'000	980'000	1'160'741.40	0.06
4.250	PEMEX MEXICANOS 4.25%/16-15.01.2025	USD	600'000	300'000	500'000	400'000	389'744.00	0.02
4.500	PEMEX MEXICANOS 4.5%/16-23.01.2026	USD	1'240'000	50'000	1'290'000			
5.500	PEMEX MEXICANOS 5.5%/12-27.06.2044	USD	730'000	350'000	480'000	600'000	350'724.00	0.02
6.625	PEMEX PROJECT FUNDING MASTER 6.625%/05-15.06.2035	USD	2'839'000	200'000	1'000'000	2'039'000	1'508'574.54	0.08
6.625	PETROLEOS MEXICANOS (reg -S-) S. -C- T. -6- 6.625%/10-PERPETUAL	USD	890'000	850'000	890'000	850'000	496'544.50	0.03
10.000	PETROLEOS MEXICANOS 10%/23-07.02.2033	USD		2'000'000	2'000'000			
10.000	PETROLEOS MEXICANOS 10%/23-07.02.2033	USD		1'830'000	120'000	1'710'000	1'656'819.00	0.09
5.950	PETROLEOS MEXICANOS 5.95%/20-28.01.2031	USD	3'922'000	480'000	2'230'000	2'172'000	1'686'340.80	0.09
6.490	PETROLEOS MEXICANOS 6.49%/20-23.01.2027	USD	1'650'000	200'000	1'470'000	380'000	355'182.20	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
6.500	PETROLEOS MEXICANOS 6.5%/18-13.03.2027 -C14-	USD	4'185'000	1'300'000	3'220'000	2'265'000	2'112'452.25	0.11
6.500	PETROLEOS MEXICANOS 6.5%/18-23.01.2029	USD	1'180'000	480'000	800'000	860'000	753'342.80	0.04
6.700	PETROLEOS MEXICANOS 6.7%/22-16.02.2032	USD	7'390'000	1'030'000	3'150'000	5'270'000	4'251'309.00	0.23
6.840	PETROLEOS MEXICANOS 6.84%/20-23.01.2030	USD	2'345'000	480'000	1'370'000	1'455'000	1'243'704.90	0.07
6.875	PETROLEOS MEXICANOS 6.875%/22-16.10.2025	USD	1'000'000	690'000	1'690'000			
6.950	PETROLEOS MEXICANOS 6.95%/20-28.01.2060	USD	4'007'000	620'000	1'630'000	2'997'000	1'901'296.80	0.10
7.690	PETROLEOS MEXICANOS 7.69%/20-23.01.2050	USD	8'620'000	1'150'000	3'470'000	6'300'000	4'339'755.00	0.24
8.750	PETROLEOS MEXICANOS 8.75%/22-02.06.2029	USD	2'040'000	200'000	720'000	1'520'000	1'452'360.00	0.08
4.625	PETROLEOS MEXICANOS PEMEX 4.625%/16-21.09.2023	USD	770'000		770'000			
4.875	PETROLEOS MEXICANOS PEMEX 4.875%/13-18.01.2024	USD	600'000	800'000	1'400'000			
5.625	PETROLEOS MEXICANOS PEMEX 5.625%/16-23.01.2046	USD	880'000	100'000	420'000	560'000	322'000.00	0.02
6.375	PETROLEOS MEXICANOS PEMEX 6.375%/14-23.01.2045	USD	1'510'000	1'240'000	1'740'000	1'010'000	627'462.50	0.03
6.500	PETROLEOS MEXICANOS PEMEX 6.5%/11-02.06.2041	USD	1'490'000	50'000	340'000	1'200'000	792'000.00	0.04
6.750	PETROLEOS MEXICANOS PEMEX 6.75%/16-21.09.2047	USD	5'930'000	700'000	2'420'000	4'210'000	2'673'350.00	0.14
6.875	PETROLEOS MEXICANOS PEMEX 6.875%/16-04.02.2026	USD	2'600'000	800'000	1'110'000	2'290'000	2'206'186.00	0.12
5.350	PETROLEOS MEXICANOS S. -C- 5.35%/18-12.02.2028	USD	2'200'000		690'000	1'510'000	1'311'148.10	0.07
6.350	PETROLEOS MEXICANOS S. -C- 6.35%/18-12.02.2048	USD	1'574'000		180'000	1'394'000	853'128.00	0.05
5.750	UNITED MEXICAN STATE S -24- 5.75%/10-12.10.2110	USD	2'664'000	1'050'000	1'750'000	1'964'000	1'688'549.00	0.09
2.659	UNITED MEXICAN STATES 2.659%/20-24.05.2031	USD	3'500'000	1'200'000	1'800'000	2'900'000	2'404'767.00	0.13
3.250	UNITED MEXICAN STATES 3.25%/20-16.04.2030	USD	2'400'000	200'000	400'000	2'200'000	1'950'322.00	0.11
3.500	UNITED MEXICAN STATES 3.5%/22-12.02.2034	USD	3'100'000	400'000	800'000	2'700'000	2'233'656.00	0.12
3.750	UNITED MEXICAN STATES 3.75%/18-11.01.2028	USD	1'750'000	400'000	800'000	1'350'000	1'280'137.50	0.07
3.750	UNITED MEXICAN STATES 3.75%/21-19.04.2071	USD	3'300'000	1'400'000	2'100'000	2'600'000	1'638'780.00	0.09
3.771	UNITED MEXICAN STATES 3.771%/20-24.05.2061	USD	3'400'000	600'000	1'800'000	2'200'000	1'415'810.00	0.08
3.900	UNITED MEXICAN STATES 3.9%/20-27.04.2025	USD	2'600'000	2'800'000	4'600'000	800'000	786'944.00	0.04
4.150	UNITED MEXICAN STATES 4.15%/17-28.03.2027	USD	2'380'000		200'000	2'180'000	2'130'732.00	0.12
4.280	UNITED MEXICAN STATES 4.28%/21-14.08.2041	USD	3'200'000	800'000	1'900'000	2'100'000	1'668'282.00	0.09
4.400	UNITED MEXICAN STATES 4.4%/22-12.02.2052	USD	2'800'000	200'000	1'000'000	2'000'000	1'509'840.00	0.08
4.500	UNITED MEXICAN STATES 4.5%/19-22.04.2029	USD	3'200'000		400'000	2'800'000	2'691'920.00	0.15
4.500	UNITED MEXICAN STATES 4.5%/19-31.01.2050	USD	2'130'000		600'000	1'530'000	1'191'839.40	0.06
4.600	UNITED MEXICAN STATES 4.6%/15-23.01.2046	USD	2'230'000	200'000	400'000	2'030'000	1'619'534.00	0.09
4.600	UNITED MEXICAN STATES 4.6%/17-10.02.2048	USD	2'300'000		600'000	1'700'000	1'343'531.25	0.07
4.750	UNITED MEXICAN STATES 4.75%/20-27.04.2032	USD	2'600'000		600'000	2'000'000	1'881'000.00	0.10
4.875	UNITED MEXICAN STATES 4.875%/22-19.05.2033	USD	2'200'000	200'000	400'000	2'000'000	1'882'000.00	0.10
5.000	UNITED MEXICAN STATES 5%/20-27.04.2051	USD	2'740'000	200'000	800'000	2'140'000	1'780'501.40	0.10
5.400	UNITED MEXICAN STATES 5.4%/23-09.02.2028	USD		1'100'000		1'100'000	1'104'081.00	0.06
6.338	UNITED MEXICAN STATES 6.338%/23-04.05.2053	USD		3'400'000	800'000	2'600'000	2'535'975.00	0.14
6.350	UNITED MEXICAN STATES 6.35%/23-09.02.2035	USD	1'400'000	1'200'000	2'600'000	2'600'000	2'660'918.00	0.14
4.750	UNITED MEXICAN STATES T. 26 4.75%/12-08.03.2044	USD	4'050'000	100'000	830'000	3'320'000	2'737'008.00	0.15
4.125	UNITED MEXICAN STATES T. -31- 4.125%/16-21.01.2026	USD	2'050'000	200'000	400'000	1'850'000	1'809'762.50	0.10
						<b>91'038'749.85</b>	<b>4.93</b>	
<b>Mongolia</b>								
7.250	DEVT BANK OF MONGOLIA 7.25%/18-23.10.2023	USD	1'670'000		1'670'000			
8.650	GOVERNMENT OF MONGOLIA 8.65%/23-19.01.2028	USD	2'000'000	200'000	200'000	2'000'000	2'073'500.00	0.11
3.500	MONGOLIA INTL BOND 3.5%/21-07.07.2027	USD	2'000'000		600'000	1'400'000	1'238'818.00	0.07
4.450	MONGOLIA INTL BOND 4.45%/21-07.07.2031	USD	1'800'000	1'300'000	2'400'000	700'000	585'263.00	0.03
5.125	MONGOLIA INTL BOND 5.125%/20-07.04.2026	USD	2'800'000	200'000	1'000'000	2'000'000	1'933'200.00	0.10
						<b>5'830'781.00</b>	<b>0.32</b>	
<b>Morocco</b>								
2.375	KINGDOM OF MOROCCO 2.375%/20-15.12.2027	USD	2'600'000	800'000	1'200'000	2'200'000	1'956'460.00	0.11
3.000	KINGDOM OF MOROCCO 3%/20-15.12.2032	USD	4'400'000		1'700'000	2'700'000	2'148'336.00	0.12
4.000	KINGDOM OF MOROCCO 4%/20-15.12.2050	USD	4'400'000	1'500'000	2'400'000	3'500'000	2'361'406.25	0.13
5.950	KINGDOM OF MOROCCO 5.95%/23-08.03.2028	USD		4'600'000	1'200'000	3'400'000	3'431'875.00	0.19
6.500	KINGDOM OF MOROCCO 6.5%/23-08.09.2033	USD		4'500'000	1'200'000	3'300'000	3'386'031.00	0.18
5.500	MOROCCO (reg. -S-) 5.5%/12-11.12.2042	USD	2'610'000	600'000	1'200'000	2'010'000	1'739'906.25	0.09
						<b>15'024'014.50</b>	<b>0.81</b>	
<b>Mozambique</b>								
5.000	REPUBLIC OF MOZAMBIQUE 5%/19-15.09.2031	USD	3'377'000	800'000	1'690'000	2'487'000	2'085'647.94	0.11
						<b>2'085'647.94</b>	<b>0.11</b>	
<b>Namibia</b>								
5.250	NAMIBIA (reg. -S-) 5.25%/15-29.10.2025	USD	2'740'000	600'000	1'200'000	2'140'000	2'114'705.20	0.11
						<b>2'114'705.20</b>	<b>0.11</b>	
<b>Nigeria</b>								
6.125	FEDERAL REPUBLIC OF NIGERIA 6.125%/21-28.09.2028	USD	4'800'000	200'000	1'400'000	3'600'000	3'162'492.00	0.17
7.375	FEDERAL REPUBLIC OF NIGERIA 7.375%/21-28.09.2033	USD	5'400'000	1'500'000	2'890'000	4'010'000	3'359'377.50	0.18
8.250	FEDERAL REPUBLIC OF NIGERIA 8.25%/21-28.09.2051	USD	4'600'000	1'400'000	2'800'000	3'200'000	2'600'384.00	0.14
7.875	NIGERIA (reg. -S-) 7.875%/17-16.02.2032	USD	5'690'000	900'000	2'200'000	4'390'000	3'858'327.10	0.21
6.500	REPUBLIC OF NIGERIA 6.5%/17-28.11.2027	USD	5'500'000	300'000	2'000'000	3'800'000	3'455'074.00	0.19
7.143	REPUBLIC OF NIGERIA 7.143%/18-23.02.2030	USD	4'730'000	1'500'000	3'000'000	3'230'000	2'852'493.75	0.15

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
7.625 REPUBLIC OF NIGERIA 7.625%/17-28.11.2047	USD	5'610'000	1'600'000	3'200'000	4'010'000	3'092'632.30	0.17
7.625 REPUBLIC OF NIGERIA 7.625%/18-21.11.2025	USD	4'370'000	200'000	1'500'000	3'070'000	3'021'071.88	0.16
7.696 REPUBLIC OF NIGERIA 7.696%/18-23.02.2038	USD	4'660'000	1'100'000	2'010'000	3'750'000	3'011'062.50	0.16
8.375 REPUBLIC OF NIGERIA 8.375%/22-24.03.2029	USD	4'800'000	800'000	2'000'000	3'600'000	3'411'756.00	0.18
8.747 REPUBLIC OF NIGERIA S. -7- 8.747%/18-21.01.2031	USD	3'800'000	800'000	1'930'000	2'670'000	2'514'525.90	0.14
9.248 REPUBLIC OF NIGERIA S. -8- 9.248%/18-21.01.2049	USD	3'010'000	800'000	1'850'000	1'960'000	1'768'625.60	0.10
						<b>36'107'822.53</b>	<b>1.96</b>
<b>Oman</b>							
5.200 MAZOOON ASSETS CO SAOC 5.2%/17-08.11.2027	USD	1'270'000		200'000	1'070'000	1'052'954.90	0.06
5.500 MAZOOON ASSETS CO SAOC 5.5%/24-14.02.2029	USD		1'000'000		1'000'000	990'810.00	0.05
4.750 OMAN (reg. -S-) 4.75%/16-15.06.2026	USD	6'600'000	800'000	2'200'000	5'200'000	5'092'464.00	0.28
5.375 OMAN (reg. -S-) 5.375%/17-08.03.2027	USD	5'400'000	4'100'000	5'800'000	3'700'000	3'665'627.00	0.20
6.500 OMAN (reg. -S-) 6.5%/17-08.03.2047	USD	6'100'000	2'000'000	3'200'000	4'900'000	4'830'910.00	0.26
4.875 OMAN GOV INTERNTL BOND 4.875%/19-01.02.2025	USD	3'500'000	2'800'000	4'300'000	2'000'000	1'976'700.00	0.11
5.625 OMAN GOV INTERNTL BOND 5.625%/18-17.01.2028	USD	6'910'000	1'500'000	3'000'000	5'410'000	5'410'000.00	0.29
6.000 OMAN GOV INTERNTL BOND 6%/19-01.08.2029	USD	6'590'000	1'400'000	2'900'000	5'090'000	5'163'168.75	0.28
6.250 OMAN GOV INTERNTL BOND 6.25%/21-25.01.2031	USD	4'300'000	800'000	1'800'000	3'300'000	3'381'468.75	0.18
6.750 OMAN GOV INTERNTL BOND 6.75%/20-28.10.2027	USD	3'600'000	600'000	1'100'000	3'100'000	3'210'763.00	0.17
7.000 OMAN GOV INTERNTL BOND 7%/21-25.01.2051	USD	2'800'000	800'000	1'400'000	2'200'000	2'282'016.00	0.12
7.375 OMAN GOV INTERNTL BOND 7.375%/20-28.10.2032	USD	2'800'000	400'000	1'000'000	2'200'000	2'417'937.50	0.13
4.397 OMAN SOVEREIGN SUKUK 4.397%/17-01.06.2024	USD	5'600'000	1'600'000	7'200'000			
4.875 OMAN SOVEREIGN SUKUK 4.875%/21-15.06.2030	USD	4'600'000	1'400'000	2'000'000	4'000'000	3'912'040.00	0.21
5.932 OMAN SOVEREIGN SUKUK 5.932%/18-31.10.2025	USD	4'660'000		1'400'000	3'260'000	3'271'214.40	0.18
5.125 OQ SAOC 5.125%/21-06.05.2028	USD	2'400'000	200'000	800'000	1'800'000	1'754'496.00	0.10
6.750 SULTANATE OF OMAN 6.75%-17.01.2048	USD	7'630'000	1'700'000	3'000'000	6'330'000	6'366'334.20	0.35
						<b>54'778'904.50</b>	<b>2.97</b>
<b>Pakistan</b>							
6.000 ISLAMIC REP OF PAKISTAN 6%/21-08.04.2026	USD	4'800'000	1'100'000	2'200'000	3'700'000	2'941'907.00	0.16
6.875 ISLAMIC REP OF PAKISTAN 6.875%/17-05.12.2027	USD	6'010'000	800'000	2'600'000	4'210'000	3'200'063.10	0.17
7.375 ISLAMIC REP OF PAKISTAN 7.375%/21-08.04.2031	USD	5'000'000	2'600'000	3'700'000	3'900'000	2'730'429.00	0.15
8.875 ISLAMIC REP OF PAKISTAN 8.875%/21-08.04.2051	USD	3'400'000	600'000	2'000'000	2'000'000	1'325'500.00	0.07
8.250 ISLAMIC REPUBLIC OF PAKISTAN (reg. -S-) 8.25%/15-30.09.2025	USD	1'770'000	800'000	1'000'000	1'570'000	1'385'697.70	0.08
8.250 PAKISTAN (reg. -S-) 8.25%/14-15.04.2024	USD	3'960'000	900'000	4'860'000			
7.950 PAKISTAN GLOBAL SUKUK 7.95%/22-31.01.2029	USD	3'600'000		1'000'000	2'600'000	2'200'770.00	0.12
7.500 PAKISTAN WATER & POWER 7.5%/21-04.06.2031	USD	2'000'000	400'000	1'020'000	1'380'000	828'862.50	0.04
						<b>14'613'229.30</b>	<b>0.79</b>
<b>Panama</b>							
4.000 AEROPUERTO INTL TOCUMEN 4%/21-11.08.2041	USD	1'600'000	200'000	800'000	1'000'000	712'812.50	0.04
5.125 AEROPUERTO INTL TOCUMEN 5.125%/21-11.08.2061	USD	3'600'000	700'000	1'900'000	2'400'000	1'684'824.00	0.09
2.500 BANCO NACIONAL DE PANAMA 2.5%/20-11.08.2030	USD	2'500'000	200'000	1'000'000	1'700'000	1'290'419.00	0.07
5.125 EMPRESA DE TRANSMISION ELECTRICA SA 5.125%/19-02.05.2049	USD	1'120'000	400'000	600'000	920'000	660'017.20	0.04
3.750 PANAMA 3.75%/15-16.03.2025	USD	3'100'000	600'000	1'400'000	2'300'000	2'244'656.25	0.12
3.875 PANAMA 3.875%/16-17.03.2028	USD	3'450'000	900'000	1'800'000	2'550'000	2'312'531.25	0.13
4.000 PANAMA 4%/14-22.09.2024	USD	1'200'000		1'200'000			
4.300 PANAMA 4.3%/13-29.04.2053	USD	4'410'000	800'000	1'800'000	3'410'000	2'142'971.88	0.12
6.700 PANAMA 6.7%/06-26.01.2036	USD	5'010'000	341'000	1'555'000	3'796'000	3'579'438.20	0.19
7.125 PANAMA 7.125%/05-29.01.2026	USD	2'300'000	800'000	1'700'000	1'400'000	1'423'240.00	0.08
8.875 PANAMA 8.875%/97-30.09.2027	USD	2'631'000	400'000	800'000	2'231'000	2'405'508.82	0.13
9.375 PANAMA 9.375%/99-01.04.2029	USD	2'220'000		610'000	1'610'000	1'780'160.90	0.10
2.252 REPUBLIC OF PANAMA 2.252%/20-29.09.2032	USD	6'400'000	1'200'000	2'700'000	4'900'000	3'437'656.25	0.19
3.160 REPUBLIC OF PANAMA 3.16%/19-23.01.2030	USD	3'910'000		1'200'000	2'710'000	2'227'782.60	0.12
3.298 REPUBLIC OF PANAMA 3.298%/22-19.01.2033	USD	2'400'000	1'100'000	1'800'000	1'700'000	1'285'625.00	0.07
3.870 REPUBLIC OF PANAMA 3.87%/19-23.07.2060	USD	7'700'000	1'300'000	3'400'000	5'600'000	3'132'500.00	0.17
4.500 REPUBLIC OF PANAMA 4.5%/17-15.05.2047	USD	2'850'000	600'000	1'800'000	1'650'000	1'101'375.00	0.06
4.500 REPUBLIC OF PANAMA 4.5%/18-16.04.2050	USD	6'450'000	800'000	2'800'000	4'450'000	2'895'281.25	0.16
4.500 REPUBLIC OF PANAMA 4.5%/20-01.04.2056	USD	6'400'000	400'000	1'600'000	5'200'000	3'290'300.00	0.18
4.500 REPUBLIC OF PANAMA 4.5%/22-19.01.2063	USD	4'000'000	200'000	1'400'000	2'800'000	1'739'500.00	0.09
6.400 REPUBLIC OF PANAMA 6.4%/22-14.02.2035	USD	4'000'000	2'400'000	1'800'000	4'600'000	4'249'250.00	0.23
6.853 REPUBLIC OF PANAMA 6.853%/23-28.03.2054	USD	3'300'000	3'300'000	600'000	2'700'000	2'379'375.00	0.13
6.875 REPUBLIC OF PANAMA 6.875%/23-31.01.2036	USD		2'000'000		2'000'000	1'889'000.00	0.10
7.500 REPUBLIC OF PANAMA 7.5%/24-01.03.2031	USD		400'000		400'000	410'510.00	0.02
7.875 REPUBLIC OF PANAMA 7.875%/24-01.03.2057	USD		200'000		200'000	196'812.50	0.01
8.000 REPUBLIC OF PANAMA 8%/24-01.03.2038	USD		400'000		400'000	409'875.00	0.02
						<b>48'881'422.60</b>	<b>2.65</b>
<b>Papua New Guinea</b>							
8.375 PNG GOVT INTL BOND 8.375%/18-04.10.2028	USD	2'070'000		400'000	1'670'000	1'565'625.00	0.08
						<b>1'565'625.00</b>	<b>0.08</b>
<b>Paraguay</b>							
5.000 PARAGUAY (reg. -S-) 5%/16-15.04.2026	USD	1'640'000	300'000	1'940'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
6.100 PARAGUAY (reg. -S-) 6.1%/14-11.08.2044	USD	3'790'000	900'000	1'600'000	3'090'000	2'935'500.00	0.16
2.739 REPUBLIC OF PARAGUAY 2.739%/21-29.01.2033	USD	2'600'000	800'000	1'400'000	2'000'000	1'604'740.00	0.09
3.849 REPUBLIC OF PARAGUAY 3.849%/22-28.06.2033	USD	2'400'000	800'000	1'800'000	1'400'000	1'209'698.00	0.07
4.700 REPUBLIC OF PARAGUAY 4.7%/17-27.03.2027	USD	1'640'000		200'000	1'440'000	1'394'784.00	0.08
4.950 REPUBLIC OF PARAGUAY 4.95%/20-28.04.2031	USD	3'540'000	200'000	800'000	2'940'000	2'820'871.20	0.15
5.400 REPUBLIC OF PARAGUAY 5.4%/19-30.03.2050	USD	4'690'000	1'900'000	4'200'000	2'390'000	2'055'208.80	0.11
5.600 REPUBLIC OF PARAGUAY 5.6%/18-13.03.2048	USD	1'820'000	200'000	700'000	1'320'000	1'169'823.60	0.06
5.850 REPUBLIC OF PARAGUAY 5.85%/23-21.08.2033	USD		1'600'000		1'600'000	1'584'928.00	0.09
6.000 REPUBLIC OF PARAGUAY 6%/24-09.02.2036	USD		800'000		800'000	802'768.00	0.04
						<b>15'578'321.60</b>	<b>0.84</b>
<b>Peru</b>							
2.400 CORP FINANCIERA DE DESAR 2.4%/20-28.09.2027	USD	1'200'000		400'000	800'000	714'032.00	0.04
4.750 CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S-) 4.75%/15-15.07.2025	USD	178'000			178'000	176'113.20	0.01
4.625 FONDO MIVIVIENDA SA 4.625%/22-12.04.2027	USD	1'250'000	400'000	300'000	1'350'000	1'309'500.00	0.07
5.625 PERU 5.625%/10-18.11.2050	USD	6'900'000	1'800'000	3'488'000	5'212'000	5'156'387.96	0.28
6.550 PERU 6.55%/07-14.03.2037	USD	2'930'000	647'000	950'000	2'627'000	2'833'482.20	0.15
7.350 PERU 7.35%/05-21.07.2025	USD	4'100'000	350'000	2'600'000	1'850'000	1'897'378.50	0.10
8.750 PERU 8.75%/03-21.11.2033	USD	5'380'000	794'000	1'609'000	4'565'000	5'602'852.75	0.30
4.750 PETROLEOS DEL PERU SA 4.75%/17-19.06.2032	USD	2'690'000	500'000	1'000'000	2'190'000	1'720'518.75	0.09
5.625 PETROLEOS DEL PERU SA 5.625%/17-19.06.2047	USD	5'300'000	1'500'000	2'600'000	4'200'000	2'877'000.00	0.16
1.862 REPUBLIC OF PERU 1.862%/20-01.12.2032	USD	3'510'000	465'000	1'631'000	2'344'000	1'771'243.60	0.10
2.392 REPUBLIC OF PERU 2.392%/20-23.01.2026	USD	2'770'000	866'000	2'180'000	1'456'000	1'379'792.96	0.07
2.780 REPUBLIC OF PERU 2.78%/20-01.12.2060	USD	5'660'000	2'100'000	3'522'000	4'238'000	2'430'450.62	0.13
2.783 REPUBLIC OF PERU 2.783%/20-23.01.2031	USD	10'060'000	926'000	3'458'000	7'528'000	6'405'424.64	0.35
2.844 REPUBLIC OF PERU 2.844%/19-20.06.2030	USD	2'200'000	160'000	600'000	1'760'000	1'536'568.00	0.08
3.000 REPUBLIC OF PERU 3%/21-15.01.2034	USD	6'065'000	1'944'000	2'785'000	5'224'000	4'254'268.88	0.23
3.230 REPUBLIC OF PERU 3.23%/20-28.07.2121	USD	3'115'000	1'500'000	2'427'000	2'188'000	1'249'391.76	0.07
3.300 REPUBLIC OF PERU 3.3%/21-11.03.2041	USD	3'370'000	1'200'000	2'185'000	2'385'000	1'770'671.70	0.10
3.550 REPUBLIC OF PERU 3.55%/21-10.03.2051	USD	4'460'000		430'000	4'030'000	2'893'217.60	0.16
3.600 REPUBLIC OF PERU 3.6%/21-15.01.2072	USD	2'799'000	300'000	1'180'000	1'919'000	1'258'019.64	0.07
4.125 REPUBLIC OF PERU 4.125%/15-25.08.2027	USD	2'700'000	320'000	1'420'000	1'600'000	1'549'280.00	0.08
						<b>48'785'594.76</b>	<b>2.64</b>
<b>Philippines</b>							
10.625 PHILIPPINES 10.625%/00-16.03.2025	USD	3'420'000		2'410'000	1'010'000	1'066'953.90	0.06
5.000 PHILIPPINES 5%/12-13.01.2037	USD	3'290'000	1'000'000	2'000'000	2'290'000	2'255'398.10	0.12
6.375 PHILIPPINES 6.375%/07-15.01.2032	USD	2'190'000	400'000	1'000'000	1'590'000	1'719'648.60	0.09
6.375 PHILIPPINES 6.375%/09-23.10.2034	USD	4'400'000	700'000	2'200'000	2'900'000	3'183'214.00	0.17
7.750 PHILIPPINES 7.75%/06-14.01.2031	USD	3'720'000		1'000'000	2'720'000	3'135'888.00	0.17
9.500 PHILIPPINES 9.5%/05-02.02.2030	USD	4'350'000	114'000	880'000	3'584'000	4'386'314.24	0.24
7.390 POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT (reg. -S-) 7.39%/09-02.12.2024	USD	2'450'000	300'000	1'700'000	1'050'000	1'065'456.00	0.06
1.648 REPUBLIC OF PHILIPPINES 1.648%/20-10.06.2031	USD	3'300'000		1'000'000	2'300'000	1'824'314.00	0.10
1.950 REPUBLIC OF PHILIPPINES 1.95%/21-06.01.2032	USD	1'800'000		600'000	1'200'000	960'168.00	0.05
2.650 REPUBLIC OF PHILIPPINES 2.65%/20-10.12.2045	USD	3'500'000	1'000'000	2'000'000	2'500'000	1'636'450.00	0.09
3.000 REPUBLIC OF PHILIPPINES 3%/18-01.02.2028	USD	4'430'000	400'000	1'600'000	3'230'000	2'997'536.90	0.16
3.200 REPUBLIC OF PHILIPPINES 3.2%/21-06.07.2046	USD	5'000'000	200'000	1'400'000	3'800'000	2'718'425.00	0.15
3.229 REPUBLIC OF PHILIPPINES 3.229%/22-29.03.2027	USD	1'200'000		400'000	800'000	758'712.00	0.04
3.700 REPUBLIC OF PHILIPPINES 3.7%/16-01.03.2041	USD	4'669'000	800'000	2'100'000	3'369'000	2'753'483.70	0.15
3.700 REPUBLIC OF PHILIPPINES 3.7%/17-02.02.2042	USD	4'800'000	600'000	2'200'000	3'200'000	2'596'000.00	0.14
3.750 REPUBLIC OF PHILIPPINES 3.75%/19-14.01.2029	USD	3'200'000	400'000	1'200'000	2'400'000	2'272'320.00	0.12
3.950 REPUBLIC OF PHILIPPINES 3.95%/15-20.01.2040	USD	4'500'000	1'800'000	2'800'000	3'500'000	2'998'730.00	0.16
4.200 REPUBLIC OF PHILIPPINES 4.2%/14-21.01.2024	USD	3'010'000	1'300'000	4'310'000			
4.625 REPUBLIC OF PHILIPPINES 4.625%/23-17.07.2028	USD		1'000'000		1'000'000	988'310.00	0.05
5.000 REPUBLIC OF PHILIPPINES 5%/23-17.07.2033	USD		2'600'000	400'000	2'200'000	2'193'576.00	0.12
5.500 REPUBLIC OF PHILIPPINES 5.5%/11-30.03.2026	USD	2'620'000		800'000	1'820'000	1'840'475.00	0.10
5.500 REPUBLIC OF PHILIPPINES 5.5%/23-17.01.2048	USD	1'600'000	800'000	600'000	1'800'000	1'819'800.00	0.10
7.500 REPUBLIC OF PHILIPPINES 7.5%/06-25.09.2024	USD	1'650'000			1'650'000		
2.457 REPUBLIC OF THE PHILIPPINES 2.457%/20-05.05.2030	USD	2'260'000	700'000	1'200'000	1'760'000	1'517'155.20	0.08
2.950 REPUBLIC OF THE PHILIPPINES 2.95%/20-05.05.2045	USD	3'300'000	400'000	1'400'000	2'300'000	1'595'924.00	0.09
3.556 REPUBLIC OF THE PHILIPPINES 3.556%/22-29.09.2032	USD	2'000'000	200'000	800'000	1'400'000	1'252'188.00	0.07
4.200 REPUBLIC OF THE PHILIPPINES 4.2%/22-29.03.2047	USD	2'400'000	200'000	1'000'000	1'600'000	1'337'696.00	0.07
5.170 REPUBLIC OF THE PHILIPPINES 5.17%/22-13.10.2027	USD	1'200'000	400'000	400'000	1'200'000	1'206'648.00	0.07
5.609 REPUBLIC OF THE PHILIPPINES 5.609%/22-13.04.2033	USD	1'600'000	200'000	400'000	1'400'000	1'446'242.00	0.08
5.950 REPUBLIC OF THE PHILIPPINES 5.95%/22-13.10.2047	USD	1'600'000	300'000	600'000	1'300'000	1'385'176.00	0.08
5.045 ROP SUKUK TRUST 5.045%/23-06.06.2029	USD		2'000'000	200'000	1'800'000	1'794'762.00	0.10
						<b>56'706'964.64</b>	<b>3.07</b>
<b>Poland</b>							
5.375 BANK GOSPODARSTWA KRAJOWEGO 5.375%/23-22.05.2033	USD		7'400'000	2'600'000	4'800'000	4'744'500.00	0.26
6.250 BANK GOSPODARSTWA KRAJOWEGO 6.25%/23-31.10.2028	USD		3'200'000	600'000	2'600'000	2'699'892.00	0.15

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.250	POLAND 3.25%/16-06.04.2026	USD	6'470'000	2'078'000	3'770'000	4'645'888.30	0.25
4.000	POLAND 4%/14-22.01.2024	USD	7'455'000	445'000	7'900'000		
4.875	REPUBLIC OF POLAND 4.875%/23-04.10.2033	USD		10'427'000	4'089'000	6'217'261.10	0.34
5.500	REPUBLIC OF POLAND 5.5%/22-16.11.2027	USD	5'900'000	610'000	2'418'000	4'092'000	0.23
5.500	REPUBLIC OF POLAND 5.5%/23-04.04.2053	USD		9'946'000	3'260'000	6'686'000	0.36
5.750	REPUBLIC OF POLAND 5.75%/22-16.11.2032	USD	5'630'000	1'110'000	2'272'000	4'468'000	0.25
						<b>33'841'614.54</b>	<b>1.83</b>
<b>Qatar</b>							
1.375	QATAR PETROLEUM 1.375%/21-12.09.2026	USD	3'200'000		1'400'000	1'800'000	0.09
2.250	QATAR PETROLEUM 2.25%/21-12.07.2031	USD	6'000'000	2'300'000	3'400'000	4'900'000	0.22
3.125	QATAR PETROLEUM 3.125%/21-12.07.2041	USD	6'000'000	900'000	2'100'000	4'800'000	0.19
3.300	QATAR PETROLEUM 3.3%/21-12.07.2051	USD	7'200'000	1'600'000	3'300'000	5'500'000	0.21
3.250	STATE OF QATAR (reg. -S-) 3.25%/16-02.06.2026	USD	6'330'000	1'300'000	3'200'000	4'430'000	0.23
4.625	STATE OF QATAR (reg. -S-) 4.625%/16-02.06.2046	USD	3'170'000	800'000	1'200'000	2'770'000	0.14
5.750	STATE OF QATAR (reg. -S-) 5.75%/11-20.01.2042	USD	1'590'000	700'000	1'000'000	1'290'000	0.07
6.400	STATE OF QATAR (reg. -S-) 6.4%/09-20.01.2040	USD	1'910'000	1'200'000	1'700'000	1'410'000	0.09
3.375	STATE OF QATAR 3.375%/19-14.03.2024	USD	3'200'000	2'000'000	5'200'000		
3.400	STATE OF QATAR 3.4%/20-16.04.2025	USD	3'500'000		1'100'000	2'400'000	0.13
3.750	STATE OF QATAR 3.75%/20-16.04.2030	USD	5'200'000	1'400'000	2'500'000	4'100'000	0.21
4.000	STATE OF QATAR 4%/19-14.03.2029	USD	6'920'000	1'500'000	3'200'000	5'220'000	0.28
4.400	STATE OF QATAR 4.4%/20-16.04.2050	USD	8'400'000	1'600'000	3'200'000	6'800'000	0.32
4.500	STATE OF QATAR 4.5%/18-23.04.2028	USD	5'200'000	400'000	1'600'000	4'000'000	0.22
4.817	STATE OF QATAR 4.817%/19-14.03.2049	USD	10'420'000	1'300'000	3'600'000	8'120'000	0.41
5.103	STATE OF QATAR 5.103%/18-23.04.2048	USD	10'440'000	1'600'000	4'000'000	8'040'000	0.42
9.750	STATE OF QATAR 9.75%/00-15.06.2030	USD	2'340'000	60'000	540'000	1'860'000	0.13
						<b>61'764'350.75</b>	<b>3.35</b>
<b>Romania</b>							
6.125	ROMANIA (reg. -S-) 6.125%/14-22.01.2044	USD	3'660'000	1'380'000	2'416'000	2'495'109.12	0.14
4.875	ROMANIA (reg. -S-) T. 4 4.875%/14-22.01.2024	USD	3'234'000		3'234'000		
3.000	ROMANIA 3%/20-14.02.2031	USD	4'970'000	160'000	1'060'000	4'070'000	0.18
3.000	ROMANIA 3%/22-27.02.2027	USD	5'210'000	300'000	1'430'000	4'080'000	0.21
3.625	ROMANIA 3.625%/22-27.03.2032	USD	4'120'000	206'000	1'060'000	3'266'000	0.15
4.000	ROMANIA 4%/20-14.02.2051	USD	7'290'000	2'400'000	4'200'000	5'490'000	0.21
5.125	ROMANIA 5.125%/18-15.06.2048	USD	4'718'000	1'166'000	2'634'000	3'250'000	0.15
5.250	ROMANIA 5.25%/22-25.11.2027	USD	3'760'000	300'000	1'510'000	2'550'000	0.14
5.875	ROMANIA 5.875%/24-30.01.2029	USD		5'000'000	5'000'000	4'961'500.00	0.27
6.000	ROMANIA 6%/22-25.05.2034	USD	3'800'000	772'000	2'068'000	2'504'000	0.13
6.375	ROMANIA 6.375%/24-30.01.2034	USD		5'000'000	5'000'000	4'975'850.00	0.27
6.625	ROMANIA 6.625%/23-17.02.2028	USD	3'600'000	2'000'000	1'150'000	4'450'000	0.25
7.125	ROMANIA 7.125%/23-17.01.2033	USD	5'600'000	300'000	1'122'000	4'778'000	0.27
7.625	ROMANIA 7.625%/23-17.01.2053	USD	4'800'000	1'720'000	3'112'000	3'408'000	0.20
						<b>47'142'427.70</b>	<b>2.55</b>
<b>Rwanda</b>							
5.500	REPUBLIC OF RWANDA 5.5%/21-09.08.2031	USD	2'400'000	1'000'000	1'800'000	1'600'000	0.07
						<b>1'295'312.00</b>	<b>0.07</b>
<b>Salvador</b>							
6.375	EL SALVADOR (reg. -S-) 6.375%/14-18.01.2027	USD	2'760'000	600'000	1'770'000	1'590'000	0.07
7.625	EL SALVADOR (reg. -S-) 7.625%/11-01.02.2041	USD	2'350'000	150'000	700'000	1'800'000	0.07
7.650	EL SALVADOR (reg. -S-) 7.65%/05-15.06.2035	USD	3'900'000	700'000	1'660'000	2'940'000	0.12
8.250	EL SALVADOR (reg. -S-) 8.25%/02-10.04.2032	USD	2'278'000	90'000	800'000	1'568'000	0.07
8.625	EL SALVADOR (reg. -S-) 8.625%/17-28.02.2029	USD	2'685'000	700'000	1'665'000	1'720'000	0.08
7.125	REPUBLIC OF EL SALVADOR 7.1246%/19-20.01.2050	USD	3'950'000	750'000	1'700'000	3'000'000	0.11
9.500	REPUBLIC OF EL SALVADOR 9.5%/20-15.07.2052	USD	3'350'000	1'450'000	1'950'000	2'850'000	0.13
						<b>12'113'210.20</b>	<b>0.66</b>
<b>Saudi Arabia</b>							
3.250	KINGDOM OF SAUDI ARABIA 3.25%/20-22.10.2030	USD	2'400'000		1'000'000	1'400'000	0.07
3.250	KINGDOM OF SAUDI ARABIA 3.25%/21-17.11.2051	USD	1'800'000		400'000	1'400'000	0.05
3.450	KINGDOM OF SAUDI ARABIA 3.45%/21-02.02.2061	USD	3'200'000	200'000	1'200'000	2'200'000	0.08
4.500	KINGDOM OF SAUDI ARABIA 4.5%/16-26.10.2046	USD	8'600'000	600'000	2'800'000	6'400'000	0.29
4.500	KINGDOM OF SAUDI ARABIA 4.5%/20-22.04.2060	USD	4'000'000	600'000	1'600'000	3'000'000	0.13
5.500	KINGDOM OF SAUDI ARABIA 5.5%/22-25.10.2032	USD	3'600'000	200'000	1'200'000	2'600'000	0.14
5.750	KINGDOM OF SAUDI ARABIA 5.75%/24-16.01.2054	USD		1'600'000		1'600'000	0.08
3.250	KINGDOM OF SAUDI ARABIA (reg. -S-) 3.25%/16-26.10.2026	USD	7'800'000	200'000	3'500'000	4'500'000	0.23
2.250	SAUDI INTERNATIONAL BOND 2.25%/21-02.02.2033	USD	3'800'000	1'000'000	2'400'000	2'400'000	0.10
2.500	SAUDI INTERNATIONAL BOND 2.5%/20-03.02.2027	USD	1'800'000		800'000	1'000'000	0.05
2.750	SAUDI INTERNATIONAL BOND 2.75%/20-03.02.2032	USD	1'600'000	800'000	1'400'000	1'000'000	0.05
2.875	SAUDI INTERNATIONAL BOND 2.875%/17-04.03.2023	USD	1'320'000		1'320'000		
2.900	SAUDI INTERNATIONAL BOND 2.9%/20-22.10.2025	USD	3'600'000			1'800'000	0.09
3.625	SAUDI INTERNATIONAL BOND 3.625%/17-04.03.2028	USD	6'710'000	400'000	2'600'000	4'510'000	0.23

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.750 SAUDI INTERNATIONAL BOND 3.75%/20-21.01.2055	USD	3'680'000	400'000	1'200'000	2'880'000	2'041'171.20	0.11
4.000 SAUDI INTERNATIONAL BOND 4%/18-17.04.2025	USD	6'200'000	400'000	2'800'000	3'800'000	3'737'566.00	0.20
4.375 SAUDI INTERNATIONAL BOND 4.375%/19-16.04.2029	USD	5'860'000		2'200'000	3'660'000	3'554'884.80	0.19
4.500 SAUDI INTERNATIONAL BOND 4.5%/18-17.04.2030	USD	4'160'000		1'300'000	2'860'000	2'775'916.00	0.15
4.625 SAUDI INTERNATIONAL BOND 4.625%/17-04.10.2047	USD	5'820'000	200'000	1'400'000	4'620'000	3'915'450.00	0.21
4.750 SAUDI INTERNATIONAL BOND 4.75%/23-18.01.2028	USD	1'600'000	1'600'000	400'000	2'800'000	2'777'600.00	0.15
4.750 SAUDI INTERNATIONAL BOND 4.75%/24-16.01.2030	USD		1'000'000	200'000	800'000	783'832.00	0.04
4.875 SAUDI INTERNATIONAL BOND 4.875%/23-18.07.2033	USD	2'200'000	2'700'000	1'000'000	3'900'000	3'812'250.00	0.21
5.000 SAUDI INTERNATIONAL BOND 5%/18-17.04.2049	USD	4'840'000	500'000	2'300'000	3'040'000	2'702'620.80	0.15
5.000 SAUDI INTERNATIONAL BOND 5%/23-18.01.2053	USD	3'000'000	1'500'000	1'600'000	2'900'000	2'557'771.00	0.14
5.000 SAUDI INTERNATIONAL BOND 5%/24-16.01.2034	USD		2'000'000		2'000'000	1'955'000.00	0.11
5.250 SAUDI INTERNATIONAL BOND 5.25%/19-16.01.2050	USD	4'430'000	800'000	2'200'000	3'030'000	2'787'600.00	0.15
						<b>63'043'313.30</b>	<b>3.42</b>
<b>Senegal</b>							
6.250 REPUBLIC OF SENEGAL 6.25%/17-23.05.2033	USD	4'400'000	200'000	1'560'000	3'040'000	2'530'800.00	0.14
6.750 REPUBLIC OF SENEGAL 6.75%/18-13.03.2048	USD	3'740'000	1'900'000	3'000'000	2'640'000	1'910'700.00	0.10
						<b>4'441'500.00</b>	<b>0.24</b>
<b>Serbia</b>							
2.125 REPUBLIC OF SERBIA 2.125%/20-01.12.2030	USD	5'100'000	900'000	2'800'000	3'200'000	2'523'488.00	0.14
6.250 REPUBLIC OF SERBIA 6.25%/23-26.05.2028	USD	2'800'000	200'000	600'000	2'400'000	2'437'512.00	0.13
6.500 REPUBLIC OF SERBIA 6.5%/23-26.09.2033	USD	3'800'000	300'000	1'400'000	2'700'000	2'745'900.00	0.15
						<b>7'706'900.00</b>	<b>0.42</b>
<b>South Africa</b>							
6.750 ESKOM HOLDINGS SOC (reg. -S-) S. 1 6.75%/13-06.08.2023	USD	2'400'000		2'400'000			
7.125 ESKOM HOLDINGS SOC (reg. -S-) S. -2- 7.125%/15-11.02.2025	USD	3'390'000	700'000	1'000'000	3'090'000	3'074'673.60	0.17
4.314 ESKOM HOLDINGS SOC LTD 4.314%/21-23.07.2027	USD	1'400'000	200'000	400'000	1'200'000	1'102'092.00	0.06
6.350 ESKOM HOLDINGS SOC LTD 6.35%/18-10.08.2028	USD	2'760'000		600'000	2'160'000	2'066'299.20	0.11
8.450 ESKOM HOLDINGS SOC LTD 8.45%/18-10.08.2028	USD	1'340'000	400'000	800'000	940'000	933'890.00	0.05
4.300 REPUBLIC OF SOUTH AFRICA 4.3%/16-12.10.2028	USD	5'670'000	1'400'000	2'400'000	4'670'000	4'205'918.75	0.23
4.850 REPUBLIC OF SOUTH AFRICA 4.85%/17-27.09.2027	USD	2'810'000	200'000	600'000	2'410'000	2'295'525.00	0.12
4.850 REPUBLIC OF SOUTH AFRICA 4.85%/19-30.09.2029	USD	6'000'000	1'000'000	2'400'000	4'600'000	4'132'812.50	0.22
4.875 REPUBLIC OF SOUTH AFRICA 4.875%/16-14.04.2026	USD	3'680'000	300'000	900'000	3'080'000	3'001'182.80	0.16
5.000 REPUBLIC OF SOUTH AFRICA 5%/16-12.10.2046	USD	3'000'000	1'100'000	1'800'000	2'300'000	1'562'562.50	0.08
5.375 REPUBLIC OF SOUTH AFRICA 5.375%/14-24.07.2044	USD	3'000'000	700'000	1'400'000	2'300'000	1'677'562.50	0.09
5.650 REPUBLIC OF SOUTH AFRICA 5.65%/17-27.09.2047	USD	4'440'000	1'200'000	2'200'000	3'440'000	2'501'525.00	0.14
5.750 REPUBLIC OF SOUTH AFRICA 5.75%/19-30.09.2049	USD	8'870'000	2'400'000	4'508'000	6'762'000	4'923'581.25	0.27
5.875 REPUBLIC OF SOUTH AFRICA 5.875%/18-22.06.2030	USD	4'250'000	1'400'000	2'400'000	3'250'000	3'014'375.00	0.16
5.875 REPUBLIC OF SOUTH AFRICA 5.875%/22-20.04.2032	USD	4'000'000	800'000	1'800'000	3'000'000	2'706'562.50	0.15
6.300 REPUBLIC OF SOUTH AFRICA 6.3%/18-22.06.2048	USD	1'840'000	400'000	800'000	1'440'000	1'135'800.00	0.06
7.300 REPUBLIC OF SOUTH AFRICA 7.3%/22-20.04.2052	USD	4'600'000	1'700'000	2'600'000	3'700'000	3'214'375.00	0.17
4.665 SOUTH AFRICA 4.665%/12-17.01.2024	USD	4'850'000		4'850'000			
5.875 SOUTH AFRICA 5.875%/13-16.09.2025	USD	5'590'000	400'000	1'600'000	4'390'000	4'382'624.80	0.24
6.250 SOUTH AFRICA 6.25%/11-08.03.2041	USD	2'280'000	400'000	800'000	1'880'000	1'548'650.00	0.08
8.250 TRANSNET SOC LTD 8.25%/23-06.02.2028	USD		3'000'000	800'000	2'200'000	2'187'625.00	0.12
						<b>49'667'637.40</b>	<b>2.69</b>
<b>Sri Lanka</b>							
5.750 REPUBLIC OF SRI LANKA 5.75%/18-18.04.2023	USD	2'470'000	1'900'000	400'000	3'970'000	2'174'329.30	0.12
6.200 REPUBLIC OF SRI LANKA 6.2%/17-11.05.2027	USD	5'760'000	1'000'000	2'448'000	4'312'000	2'317'182.56	0.13
6.350 REPUBLIC OF SRI LANKA 6.35%/19-28.06.2024	USD	1'860'000		400'000	1'460'000	792'239.80	0.04
6.750 REPUBLIC OF SRI LANKA 6.75%/18-18.04.2028	USD	4'740'000		1'214'000	3'526'000	1'897'834.24	0.10
6.850 REPUBLIC OF SRI LANKA 6.85%/19-14.03.2024	USD	3'675'000	400'000	1'200'000	2'875'000	1'558'623.75	0.08
7.550 REPUBLIC OF SRI LANKA 7.55%/19-28.03.2030	USD	6'260'000	400'000	2'400'000	4'260'000	2'271'176.40	0.12
7.850 REPUBLIC OF SRI LANKA 7.85%/19-14.03.2029	USD	5'300'000	900'000	2'202'000	3'998'000	2'131'773.58	0.12
5.875 SRI LANKA (reg. -S-) 5.875%/12-25.07.2022	USD	570'000		570'000			
6.125 SRI LANKA (reg. -S-) 6.125%/15-03.06.2025	USD	2'140'000			2'140'000	1'187'186.40	0.06
6.825 SRI LANKA (reg. -S-) 6.825%/16-18.07.2026	USD	3'360'000	200'000	800'000	2'760'000	1'528'074.00	0.08
6.850 SRI LANKA (reg. -S-) 6.85%/15-03.11.2025	USD	5'690'000		1'400'000	4'290'000	2'359'971.90	0.13
						<b>18'218'391.93</b>	<b>0.99</b>
<b>Suriname</b>							
9.250 REPUBLIC OF SURINAME 9.25%/16-26.10.2026	USD	2'310'000		2'310'000			
- REPUBLIC OF SURINAME INT 0%/23-31.12.2050	USD		785'000	785'000			
7.950 REPUBLIC OF SURINAME INT 7.95%/23-15.07.2033	USD		2'232'953	400'000	1'832'953	1'615'862.63	0.09
						<b>1'615'862.63</b>	<b>0.09</b>
<b>Tajikistan</b>							
7.125 TAJIKISTAN INT BOND 7.125%/17-14.09.2027	USD	2'090'000		400'000	1'690'000	1'526'408.00	0.08
						<b>1'526'408.00</b>	<b>0.08</b>
<b>Trinidad and Tobago</b>							
9.000 HERITAGE PETROL CO LTD 9%/22-12.08.2029	USD	1'800'000	400'000	1'000'000	1'200'000	1'263'900.00	0.07

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
4.500	REPUBLIC OF TRINIDAD AND TOBAGO (reg. -S-) 4.5%/16-04.08.2026	USD	3'950'000	400'000	1'700'000	2'650'000	2'564'272.50	0.14
5.950	TRINIDAD & TOBAGO -144A- 5.95%/23-14.01.2031	USD		1'600'000		1'600'000	1'602'688.00	0.09
4.500	TRINIDAD & TOBAGO 4.5%/20-26.06.2030	USD	2'000'000		200'000	1'800'000	1'688'706.00	0.09
4.375	TRINIDAD AND TOBAGO (reg. -S-) 4.375%/13-16.01.2024	USD	1'750'000	1'300'000	3'050'000			
5.250	TRINIDAD GENERATION UNLIMITED (reg. -S-) 5.25%/16-04.11.2027	USD	2'400'000	500'000	1'000'000	1'900'000	1'852'120.00	0.10
						<b>8'971'686.50</b>	<b>0.49</b>	
<b>Tunisia</b>								
5.750	CENTRAL BK TUNISIA (reg. -S-) 5.75%/15-30.01.2025	USD	3'730'000	200'000	800'000	3'130'000	2'888'144.90	0.16
						<b>2'888'144.90</b>	<b>0.16</b>	
<b>Turkey</b>								
6.125	EXPORT CREDIT BANK OF TU 6.125%/18-03.05.2024	USD	380'000		380'000			
8.250	EXPORT CREDIT BANK OF TU 8.25%/19-24.01.2024	USD	450'000		450'000			
5.375	EXPORT CREDIT BANK OF TURKEY (reg. -S-) S. -2- 5.375%/16-24.10.2023	USD	700'000		700'000			
5.125	HAZINE MUSTESARL 5.125%/21-22.06.2026	USD	3'200'000	200'000	1'000'000	2'400'000	2'318'280.00	0.13
4.489	HAZINE MUSTESARLIGI VARL 4.489%/14-25.11.2024	USD	1'250'000		200'000	1'050'000	1'040'203.50	0.06
7.250	HAZINE MUSTESARLIGI VARL 7.25%/22-24.02.2027	USD	4'000'000	200'000	1'600'000	2'600'000	2'628'808.00	0.14
8.509	HAZINE MUSTESARLIGI VARL 8.5091%/23-14.01.2029	USD		2'800'000	200'000	2'600'000	2'715'128.00	0.15
9.758	HAZINE MUSTESARLIGI VARL 9.758%/22-13.11.2025	USD	3'000'000	1'200'000	1'800'000	2'400'000	2'530'320.00	0.14
4.250	REPUBLIC OF TURKEY 4.25%/20-13.03.2025	USD	2'600'000		400'000	2'200'000	2'158'134.00	0.12
4.750	REPUBLIC OF TURKEY 4.75%/21-26.01.2026	USD	2'200'000	200'000	800'000	1'600'000	1'557'000.00	0.08
5.125	REPUBLIC OF TURKEY 5.125%/18-17.02.2028	USD	2'710'000	400'000	900'000	2'210'000	2'083'300.70	0.11
5.250	REPUBLIC OF TURKEY 5.25%/20-13.03.2030	USD	2'800'000	400'000	1'000'000	2'200'000	1'974'786.00	0.11
5.600	REPUBLIC OF TURKEY 5.6%/19-14.11.2024	USD	3'130'000		600'000	2'530'000	2'526'837.50	0.14
5.750	REPUBLIC OF TURKEY 5.75%/17-11.05.2047	USD	4'800'000	1'400'000	2'600'000	3'600'000	2'698'704.00	0.15
5.875	REPUBLIC OF TURKEY 5.875%/21-26.06.2031	USD	2'400'000	600'000	1'000'000	2'000'000	1'823'750.00	0.10
5.950	REPUBLIC OF TURKEY 5.95%/20-15.01.2031	USD	2'961'000	200'000	1'200'000	1'961'000	1'805'335.82	0.10
6.125	REPUBLIC OF TURKEY 6.125%/18-24.10.2028	USD	3'650'000	400'000	1'400'000	2'650'000	2'574'422.00	0.14
6.350	REPUBLIC OF TURKEY 6.35%/19-10.08.2024	USD	3'100'000	1'200'000	4'300'000			
6.375	REPUBLIC OF TURKEY 6.375%/20-14.10.2025	USD	3'200'000	800'000	1'600'000	2'400'000	2'404'896.00	0.13
6.500	REPUBLIC OF TURKEY 6.5%/21-20.09.2033	USD	2'000'000	200'000	600'000	1'600'000	1'488'000.00	0.08
7.250	REPUBLIC OF TURKEY 7.25%/18-23.12.2023	USD	2'770'000		2'770'000			
7.625	REPUBLIC OF TURKEY 7.625%/19-26.04.2029	USD	3'950'000	1'000'000	1'800'000	3'150'000	3'206'794.50	0.17
8.600	REPUBLIC OF TURKEY 8.6%/22-24.09.2027	USD	2'600'000		1'000'000	1'600'000	1'688'500.00	0.09
9.125	REPUBLIC OF TURKEY 9.125%/23-13.07.2030	USD	3'500'000	1'000'000	2'500'000	2'694'800.00	0.15	
9.375	REPUBLIC OF TURKEY 9.375%/23-14.03.2029	USD	2'600'000	200'000	2'400'000	2'606'250.00	0.14	
9.375	REPUBLIC OF TURKEY 9.375%/23-19.01.2033	USD	3'600'000	600'000	1'400'000	2'800'000	3'101'560.00	0.17
9.875	REPUBLIC OF TURKEY 9.875%/22-15.01.2028	USD	4'800'000	300'000	2'000'000	3'100'000	3'400'328.00	0.18
5.125	TC ZIRAAT BANKASI AS 5.125%/17-29.09.2023	USD	630'000		630'000			
9.500	TC ZIRAAT BANKASI AS 9.5%/23-01.08.2026	USD		700'000	200'000	500'000	528'210.00	0.03
5.375	TC ZIRAAT BANKASI AS S. -2021-1- 5.375%/21-02.03.2026	USD	800'000		200'000	600'000	583'644.00	0.03
5.750	TURK IHRACAT KR 5.75%/21-06.07.2026	USD	1'000'000		200'000	800'000	778'750.00	0.04
9.000	TURK IHRACAT KR BK 9%/23-28.01.2027	USD		600'000	200'000	400'000	417'250.00	0.02
9.375	TURK IHRACAT KR BK 9.375%/23-31.01.2026	USD		800'000	200'000	600'000	628'290.00	0.03
11.875	TURKEY 11.875%/00-15.01.2030	USD	1'930'000	400'000	640'000	1'690'000	2'092'959.38	0.11
4.250	TURKEY 4.25%/15-14.04.2026	USD	1'960'000	200'000	600'000	1'560'000	1'495'759.20	0.08
4.875	TURKEY 4.875%/13-16.04.2043	USD	4'200'000	2'200'000	3'400'000	3'000'000	2'081'070.00	0.11
4.875	TURKEY 4.875%/16-09.10.2026	USD	3'760'000		800'000	2'960'000	2'852'759.20	0.15
5.750	TURKEY 5.75%/14-22.03.2024	USD	3'230'000	500'000	3'730'000			
6.000	TURKEY 6%/11-14.01.2041	USD	3'860'000		600'000	3'260'000	2'652'857.60	0.14
6.000	TURKEY 6%/17-25.03.2027	USD	3'950'000	400'000	1'200'000	3'150'000	3'094'056.00	0.17
6.625	TURKEY 6.625%/14-17.02.2045	USD	3'960'000	900'000	1'800'000	3'060'000	2'598'429.60	0.14
6.750	TURKEY 6.75%/10-30.05.2040	USD	2'654'000	600'000	1'100'000	2'154'000	1'903'855.98	0.10
6.875	TURKEY 6.875%/06-17.03.2036	USD	3'870'000	708'000	1'832'000	2'746'000	2'560'535.16	0.14
7.250	TURKEY 7.25%/08-05.03.2038	USD	1'270'000	374'000	770'000	874'000	833'629.94	0.05
7.375	TURKEY 7.375%/05-05.02.2025	USD	4'190'000	2'000'000	2'760'000	3'430'000	3'481'793.00	0.19
8.000	TURKEY 8%/04-14.02.2034	USD	1'890'000	484'000	784'000	1'590'000	1'641'675.00	0.09
9.375	ZIRAAT KATILIM VARLIK KIRALAMA A.S. 9.375%/23-12.11.2026	USD		600'000		600'000	635'118.00	0.03
						<b>81'886'780.08</b>	<b>4.44</b>	
<b>Ukraine</b>								
6.875	NPC UKRENERGO 6.875%/21-09.11.2026	USD	3'000'000	1'600'000	2'000'000	2'600'000	845'000.00	0.05
6.250	STATE AGE ROADS 6.25%/21-24.06.2028	USD	3'000'000	700'000	1'800'000	1'900'000	501'429.00	0.03
7.750	UKRAINE (reg. -S-) 7.75%/15-01.09.2023	USD	5'003'000		940'000	4'063'000	1'241'246.50	0.07
7.750	UKRAINE (reg. -S-) 7.75%/15-01.09.2024	USD	4'923'000	700'000	1'940'000	3'683'000	1'104'715.85	0.06
7.750	UKRAINE (reg. -S-) 7.75%/15-01.09.2025	USD	4'463'000	400'000	1'340'000	3'523'000	1'020'225.57	0.06
7.750	UKRAINE (reg. -S-) 7.75%/15-01.09.2026	USD	5'583'000	1'300'000	3'330'000	3'553'000	1'014'132.79	0.05
6.876	UKRAINE GOVERNMENT 6.876%/21-21.05.2029	USD	6'400'000	600'000	2'270'000	4'730'000	1'185'196.10	0.06
7.253	UKRAINE GOVERNMENT 7.253%/20-15.03.2033	USD	9'700'000	2'300'000	4'850'000	7'150'000	1'873'729.00	0.10
7.375	UKRAINE GOVERNMENT 7.375%/17-25.09.2032	USD	10'570'000	1'800'000	3'680'000	8'690'000	2'269'045.90	0.12
8.994	UKRAINE GOVERNMENT 8.994%/18-01.02.2024	USD	2'761'000	2'400'000	3'250'000	1'911'000	611'156.91	0.03

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
9.750 UKRAINE GOVERNMENT 9.75%/18-01.11.2028	USD	5'340'000	800'000	1'720'000	4'420'000	1'312'563.20	0.07
7.750 UKRAINE reg s 7.75%/15-01.09.2027	USD	5'700'000	400'000	3'130'000	2'970'000	839'143.80	0.05
						<b>13'817'584.62</b>	<b>0.75</b>
<b>United Arab Emirates</b>							
3.650 ABU DHABI CRUDE OIL 3.65%/17-02.11.2029	USD	1'200'000	1'400'000	1'800'000	800'000	749'000.00	0.04
4.600 ABU DHABI CRUDE OIL 4.6%/17-02.11.2047	USD	2'570'000	300'000	700'000	2'170'000	1'933'383.20	0.10
0.750 ABU DHABI GOVT INT'L 0.75%/20-02.09.2023	USD	2'400'000		2'400'000			
1.625 ABU DHABI GOVT INT'L 1.625%/21-02.06.2028	USD	3'000'000	400'000	1'200'000	2'200'000	1'938'332.00	0.11
1.700 ABU DHABI GOVT INT'L 1.7%/20-02.03.2031	USD	1'700'000	2'200'000	2'400'000	1'500'000	1'236'960.00	0.07
1.875 ABU DHABI GOVT INT'L 1.875%/21-15.09.2031	USD	2'200'000	1'200'000	1'500'000	1'900'000	1'566'312.50	0.08
2.125 ABU DHABI GOVT INT'L 2.125%/19-30.09.2024	USD	3'860'000	400'000	4'260'000			
2.500 ABU DHABI GOVT INT'L 2.5%/19-30.09.2029	USD	3'710'000	600'000	1'500'000	2'810'000	2'507'447.30	0.14
2.700 ABU DHABI GOVT INT'L 2.7%/20-02.09.2070	USD	2'400'000	1'600'000	2'500'000	1'500'000	868'740.00	0.05
3.000 ABU DHABI GOVT INT'L 3%/21-15.09.2051	USD	1'400'000		200'000	1'200'000	803'568.00	0.04
3.125 ABU DHABI GOVT INT'L 3.125%/17-11.10.2027	USD	5'600'000	300'000	2'200'000	3'700'000	3'506'906.25	0.19
3.125 ABU DHABI GOVT INT'L 3.125%/19-30.09.2049	USD	5'370'000		1'600'000	3'770'000	2'617'284.80	0.14
4.125 ABU DHABI GOVT INT'L 4.125%/17-11.10.2047	USD	3'820'000	500'000	1'500'000	2'820'000	2'354'700.00	0.13
4.325 DIFC SUKUK 4.325%/14-12.11.2024	USD	400'000	300'000	200'000	500'000	494'085.00	0.03
3.875 DIFC SUKUK DIFC LTD 3.875%/20-15.02.2026	USD	800'000		200'000	600'000	578'910.00	0.03
6.850 DP WORLD (reg. -S-) S. 1 6.85%/07-02.07.2037	USD	2'300'000	400'000	1'000'000	1'700'000	1'838'703.00	0.10
4.700 DP WORLD CRESCENT LTD 4.7%/19-30.09.2049	USD	500'000	200'000	200'000	500'000	407'345.00	0.02
5.625 DP WORLD LTD 5.625%/18-25.09.2048	USD	1'900'000		600'000	1'300'000	1'217'531.25	0.07
5.250 DUBAI 5.25%/13-30.01.2043	USD	1'300'000	200'000	600'000	900'000	853'830.00	0.05
3.900 DUBAI GOVT INT'L BONDS 3.9%/20-09.09.2050	USD	1'600'000	400'000	1'000'000	1'000'000	738'890.00	0.04
3.125 EMIRATE OF ABU DHABI (reg. -S-) 3.125%/16-03.05.2026	USD	3'300'000		1'000'000	2'300'000	2'217'407.00	0.12
2.500 EMIRATE OF ABU DHABI 2.5%/20-16.04.2025	USD	4'000'000	500'000	1'800'000	2'700'000	2'619'918.00	0.14
3.125 EMIRATE OF ABU DHABI 3.125%/20-16.04.2030	USD	4'100'000	400'000	1'600'000	2'900'000	2'655'965.00	0.14
3.875 EMIRATE OF ABU DHABI 3.875%/20-16.04.2050	USD	5'400'000		1'600'000	3'800'000	3'010'208.00	0.16
1.639 EMIRATES DEVELOPMENT BAN 1.639%/21-15.06.2026	USD	1'000'000	1'200'000	1'600'000	600'000	551'898.00	0.03
3.516 EMIRATES DEVELOPMENT BANK 3.516%/19-06.03.2024	USD	800'000	300'000	1'100'000			
4.917 FEDERAL GOVERNMENT OF THE UNITED ARAB EMIRATES 4.917%/23-25.09.2033	USD		1'600'000		1'600'000	1'628'832.00	0.09
3.625 FIN DEPT GOVT SHARJAH 3.625%/21-10.03.2033	USD	1'000'000		200'000	800'000	662'992.00	0.04
4.000 FIN DEPT GOVT SHARJAH 4%/20-28.07.2050	USD	1'400'000	900'000	1'200'000	1'100'000	697'356.00	0.04
4.375 FIN DEPT GOVT SHARJAH 4.375%/21-10.03.2051	USD	500'000	200'000	200'000	500'000	340'065.00	0.02
6.500 FIN DEPT GOVT SHARJAH 6.5%/23-23.11.2032	USD		1'000'000		1'000'000	1'028'560.00	0.06
3.000 MDC GMTN 3%/17-19.04.2024	USD	1'000'000	600'000	1'600'000			
3.750 MDC GMTN 3.75%/17-19.04.2029	USD	1'120'000	200'000	600'000	720'000	678'528.00	0.04
4.500 MDC-GMTN B.V. S. -13- 4.5%/18-07.11.2028	USD	1'060'000			1'060'000	1'039'849.40	0.06
6.875 MDC-GMTN B.V. S. -8- 6.875%/11-01.11.2041	USD	930'000	200'000	400'000	730'000	845'431.25	0.05
2.500 MDGH - GMTN BV 2.5%/19-07.11.2024	USD	1'300'000		200'000	1'100'000	1'074'906.25	0.06
2.500 MDGH - GMTN BV 2.5%/20-21.05.2026	USD	1'300'000		400'000	900'000	847'062.00	0.05
2.875 MDGH - GMTN BV 2.875%/20-21.05.2030	USD	1'300'000		200'000	1'100'000	976'415.00	0.05
2.875 MDGH GMTN B.V. 2.875%/19-07.11.2029	USD	1'400'000		500'000	900'000	808'312.50	0.04
3.700 MDGH GMTN B.V. 3.7%/19-07.11.2049	USD	1'790'000		400'000	1'390'000	1'050'318.75	0.06
3.950 MDGH GMTN B.V. 3.95%/20-21.05.2050	USD	2'600'000	350'000	1'200'000	1'750'000	1'373'750.00	0.07
2.500 MDGH GMTN RSC LTD 2.5%/21-03.06.2031	USD	600'000			600'000	510'792.00	0.03
3.000 MDGH GMTN RSC LTD 3%/22-28.03.2027	USD	600'000			600'000	564'060.00	0.03
3.375 MDGH GMTN RSC LTD 3.375%/22-28.03.2032	USD	1'200'000		400'000	800'000	715'528.00	0.04
4.375 MDGH GMTN RSC LTD 4.375%/23-22.11.2033	USD		1'100'000		1'100'000	1'045'110.00	0.06
5.084 MDGH GMTN RSC LTD 5.084%/23-22.05.2053	USD		500'000		500'000	470'468.75	0.03
5.500 MDGH GMTN RSC LTD 5.5%/22-28.04.2033	USD	1'200'000		200'000	1'000'000	1'031'540.00	0.06
5.875 MDGH GMTN RSC LTD 5.875%/23-01.05.2034	USD		800'000		800'000	854'000.00	0.05
3.400 MDGH GMTN RSC LTD S. -24- 3.4%/21-07.06.2051	USD	1'200'000	950'000	1'100'000	1'050'000	744'544.50	0.04
2.000 UAE INT'L GOVT BOND 2%/21-19.10.2031	USD	1'400'000	1'200'000	1'500'000	1'100'000	913'572.00	0.05
2.875 UAE INT'L GOVT BOND 2.875%/21-19.10.2041	USD	1'400'000	2'000'000	2'500'000	900'000	653'958.00	0.04
3.250 UAE INT'L GOVT BOND 3.25%/21-19.10.2061	USD	2'200'000	200'000	400'000	2'000'000	1'354'360.00	0.07
4.050 UAE INT'L GOVT BOND 4.05%/22-07.07.2032	USD	2'200'000	400'000	900'000	1'700'000	1'628'770.00	0.09
4.951 UAE INT'L GOVT BOND 4.951%/22-07.07.2052	USD	1'400'000	200'000	400'000	1'200'000	1'129'260.00	0.06
						<b>61'935'665.70</b>	<b>3.36</b>
<b>United Kingdom</b>							
7.625 KONDOR FINANCE PLC (NAK) 7.625%/19-08.11.2026	USD	1'810'000	200'000	400'000	1'610'000	854'809.38	0.05
3.125 STATE GRID EUROPE DEVELO S. -B- 3.125%/22-07.04.2025	USD	800'000	500'000	400'000	900'000	879'111.00	0.05
8.250 UKRAINE RAIL (RAIL CAPL) 8.25%/19-09.07.2026	USD	1'800'000	400'000	400'000	1'800'000	1'026'072.00	0.06
						<b>2'759'992.38</b>	<b>0.15</b>
<b>United States</b>							
1.550 DAE FUNDING LLC 1.55%/21-01.08.2024	USD	1'200'000	500'000	1'700'000			

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.375 DAE FUNDING LLC 3.375%/21-20.03.2028	USD	1'000'000	200'000	600'000	600'000	551'508.00	0.03
						<b>551'508.00</b>	<b>0.03</b>
<b>Uruguay</b>							
4.375 REPUBLICA ORIENT URUGUAY 4.375%/19-23.01.2031	USD	8'720'000		2'960'000	5'760'000	5'601'600.00	0.30
4.975 REPUBLICA ORIENT URUGUAY 4.975%/18-20.04.2055	USD	9'690'000	2'443'711	5'078'675	7'055'036	6'562'030.08	0.36
5.750 REPUBLICA ORIENT URUGUAY 5.75%/22-28.10.2034	USD	5'500'000	4'014'157	3'500'000	6'014'157	6'313'060.60	0.34
4.125 URUGUAY 4.125%/12-20.11.2045	USD	3'745'808	1'258'184	3'310'000	1'693'992	1'474'010.20	0.08
4.375 URUGUAY 4.375%/15-27.10.2027	USD	5'357'951		1'450'000	3'907'951	3'850'308.72	0.21
4.500 URUGUAY 4.5%/13-14.08.2024	USD	3'560'000	3'047'938	6'607'938			
5.100 URUGUAY 5.1%/14-18.06.2050	USD	14'330'000	1'200'000	4'614'015	10'915'985	10'476'616.60	0.57
7.625 URUGUAY 7.625%/06-21.03.2036	USD	3'932'179	400'000	1'450'000	2'882'179	3'460'416.16	0.19
7.875 URUGUAY 7.875%/03-15.01.2033	USD	2'990'000	400'000	1'050'000	2'340'000	2'791'362.60	0.15
						<b>40'529'404.96</b>	<b>2.20</b>
<b>Uzbekistan</b>							
3.700 REPUBLIC OF UZBEKISTAN 3.7%/20-25.11.2030	USD	2'200'000	400'000	1'200'000	1'400'000	1'162'644.00	0.06
3.900 REPUBLIC OF UZBEKISTAN 3.9%/21-19.10.2031	USD	2'253'000	600'000	1'120'000	1'733'000	1'426'207.01	0.08
4.750 REPUBLIC OF UZBEKISTAN 4.75%/19-20.02.2024	USD	2'000'000		2'000'000			
5.375 REPUBLIC OF UZBEKISTAN 5.375%/19-20.02.2029	USD	1'820'000		600'000	1'220'000	1'147'690.60	0.06
7.850 UZBEKISTAN INTL BOND 7.85%/23-12.10.2028	USD		2'000'000		2'000'000	2'092'300.00	0.11
4.750 UZBEKNEFTEGAZ JOINT-STOCK CORNPANY 4.75%/21-16.11.2028	USD	2'600'000	400'000	1'000'000	2'000'000	1'688'800.00	0.09
						<b>7'517'641.61</b>	<b>0.41</b>
<b>Vietnam</b>							
4.800 SOCIALIST REPUBLIC OF VIETNAM (reg. -S-) 4.8%/14-19.11.2024	USD	3'860'000	1'200'000	2'000'000	3'060'000	3'030'884.10	0.16
						<b>3'030'884.10</b>	<b>0.16</b>
<b>Virgin Islands (UK)</b>							
- CHINA HUADIAN OVERSEAS FIX-TO-FRN FRN/19-PERPETUAL	USD	600'000	300'000	500'000	400'000	397'688.00	0.02
- CHINA HUADIAN OVERSEAS FIX-TO-FRN FRN/20-PERPETUAL	USD	600'000			600'000	582'870.00	0.03
3.875 CHINA SOUTHERN PW GRID 3.875%/18-18.09.2023	USD	300'000		300'000			
2.125 CHINALCO CAPITAL HOLDING 2.125%/21-03.06.2026	USD	1'600'000		400'000	1'200'000	1'115'100.00	0.06
2.950 CHINALCO CAPITAL HOLDING 2.95%/22-24.02.2027	USD		500'000		500'000	468'105.00	0.03
- CHINALCO CAPITAL HOLDING FIX-TO-FRN FRN/19-PERPETUAL	USD	1'200'000		300'000	900'000	890'667.00	0.05
1.600 CN HUANENG GP HK TREASUR 1.6%/21-20.01.2026	USD		600'000	200'000	400'000	374'500.00	0.02
2.600 CN HUANENG GP HK TREASUR 2.6%/19-10.12.2024	USD	400'000			400'000	391'104.00	0.02
2.700 CN HUANENG GP HK TREASUR 2.7%/21-20.01.2031	USD	800'000			800'000	687'536.00	0.04
3.000 CN HUANENG GP HK TREASUR 3%/19-10.12.2029	USD	800'000	400'000	400'000	800'000	716'968.00	0.04
- CN HUANENG GP HK TREASUR FIX-TO-FRN FRN/20-PERPETUAL	USD	400'000	600'000	1'000'000			
- CN HUANENG GP HK TREASUR FIX-TO-FRN FRN/20-PERPETUAL	USD	800'000			800'000	766'856.00	0.04
1.350 CNPC GLOBAL CAPITAL 1.35%/20-23.06.2025	USD	1'000'000			1'000'000	948'680.00	0.05
2.000 CNPC GLOBAL CAPITAL 2%/20-23.06.2030	USD	800'000	200'000	400'000	600'000	509'376.00	0.03
- DIANJIANG HAIYU LTD (subordinated) FIX-TO-FRN FRN/22-PERPETUAL	USD	600'000	300'000	400'000	500'000	482'810.00	0.03
- DIANJIANG HAIYU LTD FIX-TO-FRN FRN/19-PERPETUAL	USD	600'000		400'000	200'000	199'034.00	0.01
2.125 JIC ZHIXIN LTD 2.125%/20-27.08.2030	USD	1'000'000	700'000	1'200'000	500'000	419'080.00	0.02
5.625 KING POWER CAPITAL 5.625%/14-03.11.2024	USD	990'000		200'000	790'000	788'765.63	0.04
- MINMETALS BOUNTEOUS FIN FIX-TO-FRN FRN/20-PERPETUAL	USD	1'200'000			1'200'000	1'183'812.00	0.06
4.200 MINMETALS BOUNTEOUS FINANCE (reg. -S-) 4.2%/16-27.07.2026	USD	1'750'000		1'000'000	750'000	729'390.00	0.04
4.750 MINMETALS BOUNTEOUS FINANCE 4.75%/15-30.07.2025	USD	450'000			450'000	444'276.00	0.02
- POWERCHINA RB BVI FIX-TO-FRN FRN/21-PERPETUAL	USD	900'000	400'000	700'000	600'000	568'950.00	0.03
4.625 PROSPEROUS RAY 4.625%/13-12.11.2023	USD	410'000		410'000			
3.250 RONGSHI INTERNATIONAL FI 3.25%/19-21.05.2024	USD	400'000			400'000		
3.625 RONGSHI INTERNATIONAL FI 3.625%/17-04.05.2027	USD	520'000			520'000	500'260.80	0.03
3.750 RONGSHI INTERNATIONAL FI 3.75%/19-21.05.2029	USD	900'000		200'000	700'000	662'732.00	0.04
- SINOCHEM OFFSHORE CAPITA (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	600'000	400'000	1'000'000			
1.500 SINOCHEM OFFSHORE CAPITA 1.5%/21-23.09.2026	USD	800'000		200'000	600'000	542'958.00	0.03
1.625 SINOCHEM OFFSHORE CAPITA 1.625%/20-29.10.2025	USD		600'000		600'000	561'810.00	0.03
2.250 SINOCHEM OFFSHORE CAPITA 2.25%/21-24.11.2026	USD	1'100'000		600'000	500'000	458'020.00	0.02
2.375 SINOCHEM OFFSHORE CAPITA 2.375%/21-23.09.2031	USD	800'000		200'000	600'000	484'326.00	0.03
6.300 SINOCHEM OVERSEAS CAPITAL COMPANY (reg. -S-) 6.3%/10-12.11.2040	USD	590'000			590'000	632'037.50	0.03
3.250 SINOPEC GROUP (reg. -S-) 3.25%/15-28.04.2025	USD	1'500'000	500'000	800'000	1'200'000	1'170'756.00	0.06
4.100 SINOPEC GROUP (reg. -S-) 4.1%/15-28.04.2045	USD	1'310'000		400'000	910'000	785'976.10	0.04
4.875 SINOPEC GROUP (reg. -S-) 4.875%/12-17.05.2042	USD	1'070'000	400'000	400'000	1'070'000	1'033'357.85	0.06
5.375 SINOPEC GROUP (reg. -S-) 5.375%/13-17.10.2043	USD	610'000		200'000	410'000	420'479.60	0.02
4.375 SINOPEC GROUP 2013 (reg. -S-) 4.375%/13-17.10.2023	USD	1'220'000		1'220'000			
4.375 SINOPEC GROUP OVERSEAS DEVELOPEMENT -144A- 4.375%/14-10.04.2024	USD	1'820'000	800'000	2'620'000			
3.625 SINOPEC GROUP OVERSEAS DEVELOPEMENT (reg. -S-) 3.625%/17-12.04.2027	USD	1'220'000			1'220'000	1'174'250.00	0.06
2.750 SINOPEC GROUP OVERSEAS DEVELOPEMENT (reg. -S-) 2.75%/16-29.09.2026	USD	750'000	300'000	600'000	450'000	424'386.00	0.02

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.500 SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-S-) 3.5%/16-03.05.2026	USD	970'000		200'000	770'000	744'012.50	0.04
1.450 SINOPEC GRP DEV 2018 1.45%/21-08.01.2026	USD	1'400'000			1'400'000	1'310'582.00	0.07
2.150 SINOPEC GRP DEV 2018 2.15%/20-13.05.2025	USD	1'200'000	500'000	600'000	1'100'000	1'059'597.00	0.06
2.300 SINOPEC GRP DEV 2018 2.3%/21-08.01.2031	USD	1'400'000		800'000	600'000	515'472.00	0.03
2.500 SINOPEC GRP DEV 2018 2.5%/19-08.08.2024	USD	600'000	400'000	1'000'000			
2.500 SINOPEC GRP DEV 2018 2.5%/19-12.11.2024	USD	600'000	300'000	900'000			
2.700 SINOPEC GRP DEV 2018 2.7%/20-13.05.2030	USD	2'420'000		1'000'000	1'420'000	1'268'557.00	0.07
2.950 SINOPEC GRP DEV 2018 2.95%/19-08.08.2029	USD	660'000			660'000	602'114.70	0.03
2.950 SINOPEC GRP DEV 2018 2.95%/19-12.11.2029	USD	2'090'000	300'000	1'200'000	1'190'000	1'086'029.70	0.06
3.100 SINOPEC GRP DEV 2018 3.1%/21-08.01.2051	USD	600'000	600'000	600'000	600'000	421'500.00	0.02
3.350 SINOPEC GRP DEV 2018 3.35%/20-13.05.2050	USD	600'000			600'000	445'632.00	0.02
3.680 SINOPEC GRP DEV 2018 3.68%/19-08.08.2049	USD	480'000	200'000	200'000	480'000	380'006.40	0.02
3.750 SINOPEC GRP DEV 2018 3.75%/18-12.09.2023	USD	700'000		700'000			
4.125 SINOPEC GRP DEV 2018 4.125%/18-12.09.2025	USD	510'000			510'000	500'712.90	0.03
4.250 SINOPEC GRP DEV 2018 4.25%/18-12.09.2028	USD	1'300'000		500'000	800'000	783'000.00	0.04
3.250 SINOPEC GRP OVERSEAS DEV 3.25%/17-13.09.2027	USD	1'210'000		600'000	610'000	577'426.00	0.03
1.625 SPIC MTN CO LTD 1.625%/20-27.07.2025	USD	1'000'000	700'000	600'000	1'100'000	1'042'525.00	0.06
1.125 STATE GRID OVERSEAS INV 1.125%/21-08.09.2026	USD	800'000		400'000	400'000	362'468.00	0.02
1.625 STATE GRID OVERSEAS INV 1.625%/20-05.08.2030	USD	1'300'000	200'000	200'000	1'300'000	1'077'557.00	0.06
3.500 STATE GRID OVERSEAS INV 3.5%/17-04.05.2027	USD	3'160'000	200'000	800'000	2'560'000	2'457'280.00	0.13
4.000 STATE GRID OVERSEAS INV 4%/17-04.05.2047	USD	500'000		200'000	300'000	254'487.00	0.01
4.250 STATE GRID OVERSEAS INV 4.25%/18-02.05.2028	USD	1'500'000	300'000	800'000	1'000'000	981'040.00	0.05
2.875 STATE GRID OVERSEAS INVESTMENT (reg. -S-) 2.875%/16-18.05.2026	USD	760'000		200'000	560'000	534'396.80	0.03
4.125 STATE GRID OVERSEAS INVESTMENT (reg. -S-) 4.125%/14-07.05.2024	USD	1'940'000	800'000	2'740'000			
4.375 STATE GRID OVERSEAS INVESTMENT (reg. -S-) 4.375%/13-22.05.2043	USD	630'000	400'000	600'000	430'000	391'506.40	0.02
4.850 STATE GRID OVERSEAS INVESTMENT (reg. -S-) 4.85%/14-07.05.2044	USD	860'000		400'000	460'000	444'806.20	0.02
2.950 SUNNY EXPRESS 2.95%/22-01.03.2027	USD	800'000			800'000	752'250.00	0.04
3.125 SUNNY EXPRESS 3.125%/20-23.04.2030	USD	1'000'000	900'000	1'400'000	500'000	447'390.00	0.02
5.000 SYNGENTA GROUP FIN 5%/22-19.04.2026	USD		1'300'000	650'000	650'000	643'571.50	0.03
						<b>40'600'837.58</b>	<b>2.20</b>
<b>Zambia</b>							
5.375 ZAMBIA (reg. -S-) 5.375%/12-20.09.2022	USD	2'160'000			2'160'000	1'317'276.00	0.07
8.500 ZAMBIA (reg. -S-) 8.5%/14-14.04.2024	USD	3'140'000	600'000	400'000	3'340'000	2'267'025.00	0.12
8.970 ZAMBIA (reg. -S-) 8.97%/15-30.07.2027	USD	5'730'000		1'800'000	3'930'000	2'652'750.00	0.14
						<b>6'237'051.00</b>	<b>0.34</b>
<b>Total Bonds</b>						<b>1'817'654'922.03</b>	<b>98.51</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>1'817'654'922.03</b>	<b>98.51</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>							
<b>Bonds</b>							
<b>Russia</b>							
4.250 RUSSIAN FEDERATION 4.25%/17-23.06.2027	USD	200'000			200'000	0.00	0.00
5.250 RUSSIAN FEDERATION 5.25%/17-23.06.2047	USD	400'000			400'000	0.00	0.00
						<b>0.00</b>	<b>0.00</b>
<b>Total Bonds</b>						<b>0.00</b>	<b>0.00</b>
<b>Total Securities valued based on appropriate valuation models taking into account current market conditions</b>						<b>0.00</b>	<b>0.00</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						795'721.08	0.04
<b>Total Forward exchange transactions</b>						<b>795'721.08</b>	<b>0.04</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>795'721.08</b>	<b>0.04</b>
<b>Total Derivative Financial Instruments</b>						<b>795'721.08</b>	<b>0.04</b>
<b>Total investments</b>						<b>1'818'450'643.11</b>	<b>98.55</b>
Cash at banks						4.48	0.00
Time deposit						0.00	0.00
Other assets						26'736'264.24	1.45
<b>Total fund assets</b>						<b>1'845'186'911.83</b>	<b>100.00</b>
./. Due to bank						11'445'733.80	0.62
./. Other liabilities						177'379.46	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'833'563'798.57</b>	<b>99.37</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value USD	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	1'818'450'643.11	98.55
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	1'571'242'849	USD	1'682'462'000	0.00	0.00
05.04.2023	Bought	CHF	96'665	USD	104'000	0.00	0.00
05.04.2023	Bought	CHF	60'954	USD	65'000	0.00	0.00
05.04.2023	Bought	CHF	97'517	USD	104'000	0.00	0.00
05.04.2023	Bought	CHF	186'900	USD	200'000	0.00	0.00
05.04.2023	Bought	CHF	8'219'661	USD	9'036'000	0.00	0.00
05.04.2023	Bought	CHF	100'249	USD	110'000	0.00	0.00
05.04.2023	Bought	CHF	1'659'305	USD	1'790'000	0.00	0.00
05.04.2023	Bought	CHF	33'802	USD	37'000	0.00	0.00
05.04.2023	Bought	CHF	818'814	USD	893'000	0.00	0.00
05.04.2023	Bought	USD	97'000	CHF	90'018	0.00	0.00
05.04.2023	Bought	USD	312'000	CHF	287'700	0.00	0.00
05.04.2023	Bought	USD	60'000	CHF	56'163	0.00	0.00
05.04.2023	Bought	USD	42'525'000	CHF	39'651'160	0.00	0.00
05.04.2023	Bought	USD	306'000	CHF	286'431	0.00	0.00
05.04.2023	Bought	USD	3'154'000	CHF	2'959'578	0.00	0.00
05.04.2023	Bought	USD	2'720'000	CHF	2'547'419	0.00	0.00
05.04.2023	Bought	USD	539'000	CHF	494'241	0.00	0.00
05.04.2023	Bought	USD	69'341'000	CHF	64'148'815	0.00	0.00
05.04.2023	Bought	USD	66'644'000	CHF	61'459'297	0.00	0.00
05.04.2023	Bought	USD	501'000	CHF	462'013	0.00	0.00
05.04.2023	Bought	USD	70'220'000	CHF	64'308'108	0.00	0.00
05.04.2023	Bought	USD	111'000	CHF	102'146	0.00	0.00
05.04.2023	Bought	USD	764'000	CHF	702'027	0.00	0.00
05.04.2023	Bought	USD	32'058'000	CHF	29'266'774	0.00	0.00
04.05.2023	Bought	CHF	5'861'230	USD	6'437'000	0.00	0.00
04.05.2023	Bought	CHF	1'279'855'266	USD	1'405'449'000	0.00	0.00
04.05.2023	Bought	CHF	36'472'881	USD	39'884'000	0.00	0.00
04.05.2023	Bought	CHF	1'441'206	USD	1'597'000	0.00	0.00
04.05.2023	Bought	CHF	1'488'497	USD	1'660'000	0.00	0.00
04.05.2023	Bought	USD	10'000	CHF	8'928	0.00	0.00
04.05.2023	Bought	USD	30'000	CHF	26'639	0.00	0.00
04.05.2023	Bought	USD	120'000	CHF	109'185	0.00	0.00
04.05.2023	Bought	USD	208'000	CHF	189'253	0.00	0.00
04.05.2023	Bought	USD	408'000	CHF	366'029	0.00	0.00
04.05.2023	Bought	USD	281'000	CHF	254'181	0.00	0.00
04.05.2023	Bought	USD	233'000	CHF	210'186	0.00	0.00
04.05.2023	Bought	USD	658'000	CHF	593'356	0.00	0.00
04.05.2023	Bought	USD	192'000	CHF	171'892	0.00	0.00
04.05.2023	Bought	USD	934'000	CHF	828'515	0.00	0.00
04.05.2023	Bought	USD	158'000	CHF	140'988	0.00	0.00
04.05.2023	Bought	USD	154'000	CHF	138'050	0.00	0.00
04.05.2023	Bought	USD	325'000	CHF	291'600	0.00	0.00
04.05.2023	Bought	USD	220'000	CHF	196'414	0.00	0.00
04.05.2023	Bought	USD	254'000	CHF	226'470	0.00	0.00
04.05.2023	Bought	USD	837'000	CHF	744'826	0.00	0.00
04.05.2023	Bought	USD	1'450'005'000	CHF	1'290'590'000	0.00	0.00
04.05.2023	Bought	USD	33'700'000	CHF	30'024'115	0.00	0.00
05.06.2023	Bought	CHF	460'179	USD	519'000	0.00	0.00
05.06.2023	Bought	CHF	1'285'842'684	USD	1'450'005'000	0.00	0.00
05.06.2023	Bought	CHF	29'914'041	USD	33'700'000	0.00	0.00
05.06.2023	Bought	CHF	6'468'972	USD	7'271'000	0.00	0.00
05.06.2023	Bought	CHF	70'746	USD	80'000	0.00	0.00
05.06.2023	Bought	CHF	1'090'895	USD	1'234'000	0.00	0.00
05.06.2023	Bought	CHF	482'422	USD	544'000	0.00	0.00
05.06.2023	Bought	CHF	4'654'159	USD	5'216'000	0.00	0.00
05.06.2023	Bought	CHF	205'841	USD	230'000	0.00	0.00
05.06.2023	Bought	CHF	214'668	USD	240'000	0.00	0.00
05.06.2023	Bought	CHF	138'446	USD	154'000	0.00	0.00
05.06.2023	Bought	CHF	166'271	USD	184'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.06.2023	Bought	CHF	148'693	USD	164'000	0.00	0.00
05.06.2023	Bought	USD	22'000	CHF	19'877	0.00	0.00
05.06.2023	Bought	USD	100'000	CHF	89'366	0.00	0.00
05.06.2023	Bought	USD	55'000	CHF	49'015	0.00	0.00
05.06.2023	Bought	USD	77'000	CHF	69'136	0.00	0.00
05.06.2023	Bought	USD	420'000	CHF	372'710	0.00	0.00
05.06.2023	Bought	USD	212'000	CHF	191'739	0.00	0.00
05.06.2023	Bought	USD	645'000	CHF	574'041	0.00	0.00
05.06.2023	Bought	USD	25'547'000	CHF	22'707'962	0.00	0.00
05.06.2023	Bought	USD	286'000	CHF	256'769	0.00	0.00
05.06.2023	Bought	USD	3'161'000	CHF	2'847'732	0.00	0.00
05.07.2023	Bought	CHF	1'337'771'173	USD	1'469'016'000	0.00	0.00
05.07.2023	Bought	CHF	27'321'282	USD	30'004'000	0.00	0.00
05.07.2023	Bought	CHF	104'984	USD	116'000	0.00	0.00
05.07.2023	Bought	CHF	20'040'799	USD	22'090'000	0.00	0.00
05.07.2023	Bought	CHF	1'104'804	USD	1'233'000	0.00	0.00
05.07.2023	Bought	CHF	15'179	USD	17'000	0.00	0.00
05.07.2023	Bought	CHF	121'615'077	USD	135'470'000	0.00	0.00
05.07.2023	Bought	CHF	15'488'664	USD	17'326'000	0.00	0.00
05.07.2023	Bought	USD	236'000	CHF	211'658	0.00	0.00
05.07.2023	Bought	USD	410'000	CHF	367'386	0.00	0.00
05.07.2023	Bought	USD	176'000	CHF	158'905	0.00	0.00
05.07.2023	Bought	USD	68'000	CHF	61'433	0.00	0.00
05.07.2023	Bought	USD	133'000	CHF	120'152	0.00	0.00
05.07.2023	Bought	USD	260'000	CHF	232'047	0.00	0.00
05.07.2023	Bought	USD	136'000	CHF	123'177	0.00	0.00
05.07.2023	Bought	USD	548'000	CHF	491'792	0.00	0.00
05.07.2023	Bought	USD	94'000	CHF	84'588	0.00	0.00
05.07.2023	Bought	USD	45'019'000	CHF	40'771'772	0.00	0.00
05.07.2023	Bought	USD	1'695'000	CHF	1'535'404	0.00	0.00
05.07.2023	Bought	USD	106'000	CHF	95'254	0.00	0.00
05.07.2023	Bought	USD	489'000	CHF	437'300	0.00	0.00
05.07.2023	Bought	USD	448'000	CHF	401'131	0.00	0.00
05.07.2023	Bought	USD	285'000	CHF	255'623	0.00	0.00
04.08.2023	Bought	CHF	26'125'593	USD	29'292'000	0.00	0.00
04.08.2023	Bought	CHF	1'449'562'989	USD	1'625'169'000	0.00	0.00
04.08.2023	Bought	CHF	28'675'808	USD	32'050'000	0.00	0.00
04.08.2023	Bought	CHF	767'196	USD	857'000	0.00	0.00
04.08.2023	Bought	CHF	297'723	USD	344'000	0.00	0.00
04.08.2023	Bought	CHF	214'646	USD	250'000	0.00	0.00
04.08.2023	Bought	CHF	2'622'070	USD	3'062'000	0.00	0.00
04.08.2023	Bought	CHF	1'522'359	USD	1'755'000	0.00	0.00
04.08.2023	Bought	USD	38'000	CHF	32'616	0.00	0.00
04.08.2023	Bought	USD	35'000	CHF	31'257	0.00	0.00
04.08.2023	Bought	USD	249'000	CHF	215'407	0.00	0.00
04.08.2023	Bought	USD	70'000	CHF	60'130	0.00	0.00
04.08.2023	Bought	USD	2'327'000	CHF	2'081'690	0.00	0.00
04.08.2023	Bought	USD	780'000	CHF	692'535	0.00	0.00
04.08.2023	Bought	USD	272'000	CHF	241'075	0.00	0.00
04.08.2023	Bought	USD	296'000	CHF	260'530	0.00	0.00
04.08.2023	Bought	USD	184'000	CHF	157'791	0.00	0.00
04.08.2023	Bought	USD	1'020'000	CHF	881'801	0.00	0.00
04.08.2023	Bought	USD	1'258'000	CHF	1'088'447	0.00	0.00
04.08.2023	Bought	USD	340'000	CHF	294'185	0.00	0.00
04.08.2023	Bought	USD	5'460'000	CHF	4'709'239	0.00	0.00
04.08.2023	Bought	USD	525'000	CHF	456'018	0.00	0.00
04.08.2023	Bought	USD	1'679'925'000	CHF	1'456'258'106	0.00	0.00
05.09.2023	Bought	CHF	22'032'130	USD	25'507'000	0.00	0.00
05.09.2023	Bought	CHF	1'451'277'128	USD	1'679'925'000	0.00	0.00
05.09.2023	Bought	CHF	47'635'497	USD	54'528'000	0.00	0.00
05.09.2023	Bought	CHF	89'813	USD	103'000	0.00	0.00
05.09.2023	Bought	CHF	157'911	USD	180'000	0.00	0.00
05.09.2023	Bought	USD	25'000	CHF	21'839	0.00	0.00
05.09.2023	Bought	USD	352'000	CHF	307'775	0.00	0.00
05.09.2023	Bought	USD	60'000	CHF	52'886	0.00	0.00
05.09.2023	Bought	USD	503'000	CHF	443'193	0.00	0.00
05.09.2023	Bought	USD	420'000	CHF	367'327	0.00	0.00
05.09.2023	Bought	USD	210'000	CHF	184'277	0.00	0.00
05.09.2023	Bought	USD	106'000	CHF	93'223	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.09.2023	Bought	USD	6'443'000	CHF	5'624'810	0.00	0.00
05.09.2023	Bought	USD	403'000	CHF	350'392	0.00	0.00
05.09.2023	Bought	USD	750'000	CHF	655'091	0.00	0.00
05.09.2023	Bought	USD	465'000	CHF	405'341	0.00	0.00
05.09.2023	Bought	USD	144'000	CHF	125'878	0.00	0.00
05.09.2023	Bought	USD	166'000	CHF	145'572	0.00	0.00
05.09.2023	Bought	USD	8'590'000	CHF	7'559'002	0.00	0.00
05.09.2023	Bought	USD	84'600'000	CHF	74'352'487	0.00	0.00
05.09.2023	Bought	USD	440'000	CHF	386'745	0.00	0.00
05.09.2023	Bought	USD	27'280'000	CHF	23'959'151	0.00	0.00
05.09.2023	Bought	USD	707'000	CHF	626'697	0.00	0.00
05.09.2023	Bought	USD	256'000	CHF	226'347	0.00	0.00
05.09.2023	Bought	USD	4'147'000	CHF	3'634'269	0.00	0.00
04.10.2023	Bought	CHF	1'430'059'357	USD	1'624'176'000	0.00	0.00
04.10.2023	Bought	CHF	7'731'024	USD	8'680'000	0.00	0.00
04.10.2023	Bought	USD	34'000	CHF	30'359	0.00	0.00
04.10.2023	Bought	USD	19'000	CHF	16'926	0.00	0.00
04.10.2023	Bought	USD	93'000	CHF	83'086	0.00	0.00
04.10.2023	Bought	USD	117'000	CHF	105'537	0.00	0.00
04.10.2023	Bought	USD	153'000	CHF	137'162	0.00	0.00
04.10.2023	Bought	USD	24'870'000	CHF	21'898'035	0.00	0.00
04.10.2023	Bought	USD	36'925'000	CHF	32'497'249	0.00	0.00
04.10.2023	Bought	USD	462'000	CHF	407'194	0.00	0.00
04.10.2023	Bought	USD	1'260'000	CHF	1'117'145	0.00	0.00
04.10.2023	Bought	USD	507'000	CHF	451'535	0.00	0.00
04.10.2023	Bought	USD	6'945'000	CHF	6'178'432	0.00	0.00
04.10.2023	Bought	USD	222'000	CHF	197'452	0.00	0.00
04.10.2023	Bought	USD	510'000	CHF	454'372	0.00	0.00
04.10.2023	Bought	USD	8'070'000	CHF	7'226'661	0.00	0.00
04.10.2023	Bought	USD	350'000	CHF	313'805	0.00	0.00
04.10.2023	Bought	USD	1'085'000	CHF	990'231	0.00	0.00
04.10.2023	Bought	USD	217'000	CHF	198'147	0.00	0.00
04.10.2023	Bought	USD	248'000	CHF	228'002	0.00	0.00
04.10.2023	Bought	USD	7'870'000	CHF	7'211'580	0.00	0.00
03.11.2023	Bought	CHF	1'406'980'398	USD	1'542'899'000	0.00	0.00
03.11.2023	Bought	CHF	1'264'597	USD	1'377'000	0.00	0.00
03.11.2023	Bought	CHF	62'327	USD	68'000	0.00	0.00
03.11.2023	Bought	CHF	28'256	USD	31'000	0.00	0.00
03.11.2023	Bought	CHF	143'834	USD	159'000	0.00	0.00
03.11.2023	Bought	CHF	359'152	USD	401'000	0.00	0.00
03.11.2023	Bought	CHF	25'148	USD	28'000	0.00	0.00
03.11.2023	Bought	USD	52'000	CHF	47'410	0.00	0.00
03.11.2023	Bought	USD	55'000	CHF	49'674	0.00	0.00
03.11.2023	Bought	USD	24'000	CHF	21'989	0.00	0.00
03.11.2023	Bought	USD	39'000	CHF	35'096	0.00	0.00
03.11.2023	Bought	USD	133'000	CHF	119'924	0.00	0.00
03.11.2023	Bought	USD	260'000	CHF	233'118	0.00	0.00
03.11.2023	Bought	USD	559'000	CHF	504'490	0.00	0.00
03.11.2023	Bought	USD	47'306'000	CHF	43'135'172	0.00	0.00
03.11.2023	Bought	USD	53'608'000	CHF	48'705'715	0.00	0.00
03.11.2023	Bought	USD	310'000	CHF	280'108	0.00	0.00
03.11.2023	Bought	USD	1'409'000	CHF	1'268'589	0.00	0.00
03.11.2023	Bought	USD	185'000	CHF	166'318	0.00	0.00
03.11.2023	Bought	USD	1'139'000	CHF	1'014'398	0.00	0.00
03.11.2023	Bought	USD	738'000	CHF	658'307	0.00	0.00
03.11.2023	Bought	USD	526'000	CHF	469'498	0.00	0.00
03.11.2023	Bought	USD	669'000	CHF	598'363	0.00	0.00
05.12.2023	Bought	CHF	1'304'072'010	USD	1'437'951'000	0.00	0.00
05.12.2023	Bought	CHF	5'304'567	USD	5'853'000	0.00	0.00
05.12.2023	Bought	CHF	826'554	USD	911'000	0.00	0.00
05.12.2023	Bought	CHF	275'877	USD	308'000	0.00	0.00
05.12.2023	Bought	CHF	49'386	USD	55'000	0.00	0.00
05.12.2023	Bought	CHF	135'319	USD	151'000	0.00	0.00
05.12.2023	Bought	CHF	56'529	USD	63'000	0.00	0.00
05.12.2023	Bought	CHF	105'365	USD	117'000	0.00	0.00
05.12.2023	Bought	CHF	26'536	USD	30'000	0.00	0.00
05.12.2023	Bought	CHF	132'783	USD	150'000	0.00	0.00
05.12.2023	Bought	CHF	786'796	USD	891'000	0.00	0.00
05.12.2023	Bought	CHF	337'978	USD	382'000	0.00	0.00

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## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.12.2023	Bought	CHF	26'337	USD	30'000	0.00	0.00
05.12.2023	Bought	CHF	888'571	USD	1'016'000	0.00	0.00
05.12.2023	Bought	USD	50'000	CHF	44'520	0.00	0.00
05.12.2023	Bought	USD	295'000	CHF	265'819	0.00	0.00
05.12.2023	Bought	USD	111'000	CHF	97'811	0.00	0.00
05.12.2023	Bought	USD	310'000	CHF	274'674	0.00	0.00
05.12.2023	Bought	USD	21'908'000	CHF	19'868'781	0.00	0.00
05.12.2023	Bought	USD	102'000	CHF	92'155	0.00	0.00
05.12.2023	Bought	USD	418'000	CHF	373'949	0.00	0.00
05.12.2023	Bought	USD	173'000	CHF	152'509	0.00	0.00
05.01.2024	Bought	CHF	69'637'919	USD	80'381'000	0.00	0.00
05.01.2024	Bought	CHF	1'234'314'490	USD	1'424'541'000	0.00	0.00
05.01.2024	Bought	CHF	52'736'166	USD	60'432'000	0.00	0.00
05.01.2024	Bought	CHF	2'451'076	USD	2'794'000	0.00	0.00
05.01.2024	Bought	CHF	9'417'350	USD	10'775'000	0.00	0.00
05.01.2024	Bought	CHF	450'748	USD	521'000	0.00	0.00
05.01.2024	Bought	CHF	4'355'069	USD	5'065'000	0.00	0.00
05.01.2024	Bought	USD	63'000	CHF	55'257	0.00	0.00
05.01.2024	Bought	USD	780'000	CHF	674'151	0.00	0.00
05.01.2024	Bought	USD	329'000	CHF	285'714	0.00	0.00
05.01.2024	Bought	USD	652'000	CHF	567'895	0.00	0.00
05.01.2024	Bought	USD	800'000	CHF	697'065	0.00	0.00
05.01.2024	Bought	USD	18'813'000	CHF	16'383'687	0.00	0.00
05.01.2024	Bought	USD	1'217'000	CHF	1'063'773	0.00	0.00
05.01.2024	Bought	USD	970'000	CHF	847'958	0.00	0.00
05.01.2024	Bought	USD	370'000	CHF	320'547	0.00	0.00
05.01.2024	Bought	USD	3'550'000	CHF	3'047'072	0.00	0.00
05.01.2024	Bought	USD	280'000	CHF	239'672	0.00	0.00
05.01.2024	Bought	USD	425'000	CHF	363'221	0.00	0.00
05.02.2024	Bought	CHF	1'297'402'605	USD	1'556'260'000	0.00	0.00
05.02.2024	Bought	CHF	59'433'681	USD	70'854'000	0.00	0.00
05.02.2024	Bought	CHF	47'547'814	USD	56'350'000	0.00	0.00
05.02.2024	Bought	CHF	49'852	USD	59'000	0.00	0.00
05.02.2024	Bought	CHF	16'987	USD	20'000	0.00	0.00
05.02.2024	Bought	CHF	5'493'549	USD	6'400'000	0.00	0.00
05.02.2024	Bought	CHF	658'752	USD	763'000	0.00	0.00
05.02.2024	Bought	USD	13'000	CHF	11'281	0.00	0.00
05.02.2024	Bought	USD	18'000	CHF	15'619	0.00	0.00
05.02.2024	Bought	USD	126'000	CHF	106'990	0.00	0.00
05.02.2024	Bought	USD	57'000	CHF	48'636	0.00	0.00
05.02.2024	Bought	USD	35'000	CHF	30'162	0.00	0.00
05.02.2024	Bought	USD	726'000	CHF	630'338	0.00	0.00
05.02.2024	Bought	USD	2'775'000	CHF	2'351'249	0.00	0.00
05.02.2024	Bought	USD	153'000	CHF	130'051	0.00	0.00
05.02.2024	Bought	USD	185'000	CHF	159'648	0.00	0.00
05.02.2024	Bought	USD	3'360'000	CHF	2'855'261	0.00	0.00
05.02.2024	Bought	USD	2'307'000	CHF	1'999'341	0.00	0.00
05.02.2024	Bought	USD	2'764'000	CHF	2'405'907	0.00	0.00
05.02.2024	Bought	USD	226'000	CHF	194'919	0.00	0.00
05.02.2024	Bought	USD	810'000	CHF	702'547	0.00	0.00
05.02.2024	Bought	USD	774'000	CHF	667'716	0.00	0.00
05.03.2024	Bought	CHF	1'433'708'018	USD	1'676'377'000	0.00	0.00
05.03.2024	Bought	CHF	128'398	USD	146'000	0.00	0.00
05.03.2024	Bought	CHF	1'354'952	USD	1'540'000	0.00	0.00
05.03.2024	Bought	CHF	70'373	USD	80'000	0.00	0.00
05.03.2024	Bought	USD	20'000	CHF	17'261	0.00	0.00
05.03.2024	Bought	USD	140'000	CHF	123'067	0.00	0.00
05.03.2024	Bought	USD	77'000	CHF	67'757	0.00	0.00
05.03.2024	Bought	USD	745'000	CHF	651'432	0.00	0.00
05.03.2024	Bought	USD	120'000	CHF	105'646	0.00	0.00
05.03.2024	Bought	USD	70'000	CHF	61'551	0.00	0.00
05.03.2024	Bought	USD	53'870'000	CHF	46'052'278	0.00	0.00
05.03.2024	Bought	USD	10'459'000	CHF	8'984'207	0.00	0.00
05.03.2024	Bought	USD	1'724'000	CHF	1'498'333	0.00	0.00
05.03.2024	Bought	USD	1'137'000	CHF	987'037	0.00	0.00
05.03.2024	Bought	USD	47'031'000	CHF	40'893'765	0.00	0.00
05.03.2024	Bought	USD	46'100'000	CHF	40'228'566	0.00	0.00
05.03.2024	Bought	USD	42'920'000	CHF	37'473'031	0.00	0.00
05.03.2024	Bought	USD	1'092'000	CHF	966'065	0.00	0.00

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List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	USD	513'000	CHF	453'832	0.00	0.00
05.03.2024	Bought	USD	1'675'000	CHF	1'472'246	0.00	0.00
05.03.2024	Bought	USD	473'000	CHF	416'825	0.00	0.00
04.04.2024	Bought	CHF	1'290'239'972	USD	1'469'977'000	802'380.86	0.04
04.04.2024	Bought	USD	16'434'000	CHF	14'422'577	-6'659.78	0.00
<b>Total Forward exchange transactions</b>						<b>795'721.08</b>	<b>0.04</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	1'448'867'455.09	79.02%	1'676'445'540.18	75.29%
<b>Total commitment-reducing positions</b>	<b>1'448'867'455.09</b>	<b>79.02%</b>	<b>1'676'445'540.18</b>	<b>75.29%</b>

## 1702 CSIF (CH) Bond Government Emerging Markets USD ESG Blue

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### Highlights

Key figures	Currency	29.02.2024	28.02.2023	12.09.2022
Net assets in millions	USD	57.22	126.15	-
Asset value per share	USD	1'105.40	1'019.22	-

### Appropriation of net income

#### Accumulation per unit

##### 1. For unitholders domiciled in Switzerland

###### For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class DB
For Accumulation available earnings	USD	56.240
Less 35% Swiss withholding tax	USD	19.684
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>36.556</b>

##### 2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class DB
For Accumulation available earnings	USD	56.240
Less 35% Swiss withholding tax 1)	USD	19.684
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>36.556</b>
<b>Coupon no. income</b>		<b>2</b>

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.082150
SWISS FRANC	1.135639
UNITED STATES DOLLAR	1.000000

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### Assets as at February 29, 2024

	29.02.2024	28.02.2023
	USD	USD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	9'575.47	427'691.90
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	56'485'100.45	124'018'796.01
Other assets	798'316.70	1'729'281.40
<b>Total fund assets, less</b>	<b>57'292'992.62</b>	<b>126'175'769.31</b>
Other liabilities	19'760.51	23'179.36
Due to bank	48'434.53	0.00
<b>Net assets</b>	<b>57'224'797.58</b>	<b>126'152'589.95</b>
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	126'152'589.95	0.00
Delivery withholding tax	-1'069'743.72	0.00
Issue of units	776'864.41	124'563'935.29
Redemption of units	-76'830'242.47	-1.02
Other items from unit transactions	3'289'283.81	-2'145.85
Total income	4'906'045.60	1'590'801.53
<b>Net assets at end of reporting period</b>	<b>57'224'797.58</b>	<b>126'152'589.95</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	123'773.691	0.000
Number of units issued	770.016	123'773.692
Number of units redeemed	-72'775.168	-0.001
<b>Number at the end of the reporting period</b>	<b>51'768.539</b>	<b>123'773.691</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>	<b>1'105.40</b>	<b>1'019.22</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	01.03.2023 - 29.02.2024	13.09.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	19'637.79	8'164.55
Income from securities , broken down by:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	6'022'905.54	2'704'004.49
Current income paid in on issued units	27'208.31	400'694.89
<b>Total income</b>	<b>6'069'751.64</b>	<b>3'112'863.93</b>
<b>Expenses</b>		
Audit expenses	16'592.99	14'941.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	92'545.14	41'543.12
Other expenses	2'850.32	0.00
Current net income paid out on redeemed units	3'046'308.57	0.01
<b>Total expenses</b>	<b>3'158'297.02</b>	<b>56'484.13</b>
<b>Net Income</b>	<b>2'911'454.62</b>	<b>3'056'379.80</b>
Realised capital gains and losses	-552'316.49	42'987.28
<b>Realized income</b>	<b>2'359'138.13</b>	<b>3'099'367.08</b>
Unrealized capital gain/losses	2'546'907.47	-1'508'565.55
<b>Total income</b>	<b>4'906'045.60</b>	<b>1'590'801.53</b>
<b>Application of net income</b>		
Net income of financial year	2'911'454.62	3'056'379.80
<b>Net income available for distribution</b>	<b>2'911'454.62</b>	<b>3'056'379.80</b>
Distribution/delivery withholding taxes (35%)	1'019'009.10	1'069'732.88
For investment of retained earnings (65%)	1'892'445.52	1'986'646.92

**1706 CSIF (CH) Bond Government Emerging Markets USD ESG Blue**  
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**Composition of portfolio and changes in holdings**

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
<b>Securities valued based on parameters observable on the market</b>							
<b>Bonds</b>							
<b>Argentina</b>							
1.000	REPUBLIC OF ARGENTINA 1%/20-09.07.2029	USD	390'000	270'000	120'000	55'575.00	0.10
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.01.2038	USD	1'430'000	940'000	490'000	204'575.00	0.36
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2030	USD	2'090'000	1'400'000	690'000	318'228.00	0.56
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2035	USD	2'610'000	130'000	1'850'000	330'412.50	0.58
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2041	USD	1'310'000	860'000	450'000	161'100.00	0.28
-	REPUBLIC OF ARGENTINA STEP-UP/20-09.07.2046	USD	240'000	150'000	90'000	34'959.38	0.06
						<b>1'104'849.88</b>	<b>1.93</b>
<b>Armenia</b>							
3.600	REPUBLIC OF ARMENIA 3.6%/21-02.02.2031	USD	200'000	200'000			
3.950	REPUBLIC OF ARMENIA 3.95%/19-26.09.2029	USD	200'000		200'000	171'816.00	0.30
						<b>171'816.00</b>	<b>0.30</b>
<b>Azerbaijan</b>							
4.750	REPUBLIC OF AZERBAIJAN (reg. -S-) 4.75%/14-18.03.2024	USD	200'000	200'000			
3.500	REPUBLIC OF AZERBAIJAN 3.5%/17-01.09.2032	USD	150'000	150'000	150'000	126'346.50	0.22
6.875	SOUTHERN GAS CORRIDOR CJSC (reg. -S-) 6.875%/16-24.03.2026	USD	400'000	400'000	800'000		
6.950	STATE OIL COMPANY OF AZERBAIJAN (reg. -S-) 6.95%/15-18.03.2030	USD	200'000	200'000			
						<b>126'346.50</b>	<b>0.22</b>
<b>Bahrain</b>							
6.000	BAHRAIN (reg. -S-) 6%/14-19.09.2044	USD	200'000		200'000	161'380.00	0.28
7.000	BAHRAIN (reg. -S-) 7%/15-26.01.2026	USD	200'000		200'000	201'594.00	0.35
6.875	CBB INTERNATIONAL SUK 7 6.875%/18-05.10.2025	USD	200'000	200'000			
5.624	CBB INTL SUKUK FIVE 5.624%/16-12.02.2024	USD	200'000	200'000			
3.950	CBB INTL SUKUK PRGM SPC 3.95%/20-16.09.2027	USD	200'000		200'000	188'562.50	0.33
6.250	CBB INTL SUKUK PRGM SPC 6.25%/20-14.11.2024	USD	200'000	200'000			
4.500	CBB INTL SUKUK PRGM SPC S. -1- 4.5%/19-30.03.2027	USD	200'000	200'000			
3.875	CBB INTL SUKUK PROG WLL 3.875%/21-18.05.2029	USD	200'000	200'000			
6.250	CBB INTL SUKUK PROG WLL 6.25%/23-18.10.2030	USD		200'000	200'000	202'500.00	0.35
5.250	CBB INTL SUKUK SIX 5.25%/17-20.03.2025	USD	200'000	200'000	200'000	197'488.00	0.34
4.250	KINGDOM OF BAHRAIN 4.25%/21-25.01.2028	USD	200'000	200'000			
5.250	KINGDOM OF BAHRAIN 5.25%/21-25.01.2033	USD	200'000		200'000	175'562.50	0.31
5.450	KINGDOM OF BAHRAIN 5.45%/20-16.09.2032	USD	200'000		200'000	180'687.50	0.32
5.625	KINGDOM OF BAHRAIN 5.625%/21-18.05.2034	USD	200'000		200'000	177'786.00	0.31
6.250	KINGDOM OF BAHRAIN 6.25%/21-25.01.2051	USD		200'000	200'000		
6.750	KINGDOM OF BAHRAIN 6.75%/17-20.09.2029	USD	200'000		200'000	199'937.50	0.35
7.000	KINGDOM OF BAHRAIN 7%/16-12.10.2028	USD	400'000	200'000	200'000	204'687.50	0.36
7.375	KINGDOM OF BAHRAIN 7.375%/20-14.05.2030	USD	200'000	200'000			
7.500	KINGDOM OF BAHRAIN 7.5%/17-20.09.2047	USD	200'000	200'000			
7.750	KINGDOM OF BAHRAIN 7.75%/23-18.04.2035	USD		200'000	200'000		
5.625	KINGDOM OF BAHRAIN S. -1- 5.625%/19-30.09.2031	USD	200'000	200'000			
7.500	OIL & GAS HOLDING 7.5%/17-25.10.2027	USD		400'000	200'000	206'687.50	0.36
						<b>2'096'873.00</b>	<b>3.66</b>
<b>Barbados (Island)</b>							
6.500	BARBADOS GOVT OF 6.5%/19-01.10.2029	USD	195'000	123'000	72'000	68'283.00	0.12
						<b>68'283.00</b>	<b>0.12</b>
<b>Bolivia</b>							
4.500	BOLIVIA GOVERNMENT 4.5%/17-20.03.2028	USD	200'000	200'000	200'000	117'050.00	0.20
7.500	BOLIVIA GOVERNMENT 7.5%/22-02.03.2030	USD	200'000	200'000	400'000		
						<b>117'050.00</b>	<b>0.20</b>
<b>Brazil</b>							
10.125	BRAZIL 10.125%/97-15.05.2027	USD	80'000		80'000	91'552.00	0.16
5.625	BRAZIL 5.625%/09-07.01.2041	USD	300'000	200'000	100'000	89'822.00	0.16
7.125	BRAZIL 7.125%/06-20.01.2037	USD	210'000	36'000	151'000	101'351.70	0.18
8.250	BRAZIL 8.25%/04-20.01.2034	USD	195'000		115'000	91'700.00	0.16
8.750	BRAZIL 8.75%/05-04.02.2025	USD	80'000		80'000		
8.875	BRAZIL 8.875%/01-15.04.2024	USD	220'000	220'000			
2.875	FED REPUBLIC OF BRAZIL 2.875%/20-06.06.2025	USD	200'000	200'000			
3.750	FED REPUBLIC OF BRAZIL 3.75%/21-12.09.2031	USD	200'000	200'000			
3.875	FED REPUBLIC OF BRAZIL 3.875%/20-12.06.2030	USD	400'000	200'000	200'000	179'192.00	0.31
4.500	FED REPUBLIC OF BRAZIL 4.5%/19-30.05.2029	USD	400'000	200'000	200'000	189'100.00	0.33
4.625	FED REPUBLIC OF BRAZIL 4.625%/17-13.01.2028	USD	400'000	200'000	200'000	195'814.00	0.34
4.750	FED REPUBLIC OF BRAZIL 4.75%/19-14.01.2050	USD	600'000	400'000	200'000	147'886.00	0.26
6.000	FED REPUBLIC OF BRAZIL 6%/23-20.10.2033	USD		400'000	200'000	198'266.00	0.35
6.125	FED REPUBLIC OF BRAZIL 6.125%/24-15.03.2034	USD		200'000	200'000	197'700.00	0.35
4.250	FEDERATIVE REPUBLIC OF BRAZIL 4.25%/13-07.01.2025	USD	600'000	400'000	200'000	197'562.50	0.34
5.000	FEDERATIVE REPUBLIC OF BRAZIL 5%/14-27.01.2045	USD	400'000	200'000	200'000	159'384.00	0.28

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
5.625	FEDERATIVE REPUBLIC OF BRAZIL 5.625%/16-21.02.2047	USD	400'000	200'000	200'000	170'304.00	0.30
6.000	FEDERATIVE REPUBLIC OF BRAZIL 6%/16-07.04.2026	USD	200'000	400'000	200'000	203'078.00	0.35
						<b>2'212'712.20</b>	<b>3.86</b>
<b>Canada</b>							
2.112	PETRONAS ENERGY CANADA 2.112%/21-23.03.2028	USD	200'000	200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Cayman Islands</b>							
5.333	BRAZIL MINAS (reg. -S-) 5.333%/13-15.02.2028	USD	200'000		200'000	78'742.40	0.14
3.991	DP WORLD CRESCENT LTD 3.991%/19-18.07.2029	USD		200'000	200'000		
4.848	DP WORLD CRESCENT LTD 4.848%/18-26.09.2028	USD	200'000	200'000			
5.500	DP WORLD CRESCENT LTD 5.5%/23-13.09.2033	USD		200'000	200'000	201'000.00	0.35
-	DP WORLD SALAAM (subordinated) FIX-TO-FRN FRN/20-PERPETUAL	USD	200'000	200'000			
5.875	EDO SUKUK LTD 5.875%/23-21.09.2033	USD		250'000	250'000	253'125.00	0.44
4.750	GACI FIRST INVESTMENT 4.75%/23-14.02.2030	USD		200'000	200'000	193'750.00	0.34
4.875	GACI FIRST INVESTMENT 4.875%/23-14.02.2035	USD		400'000			
5.000	GACI FIRST INVESTMENT 5%/22-13.10.2027	USD	200'000	200'000			
5.125	GACI FIRST INVESTMENT 5.125%/23-14.02.2053	USD		200'000	200'000		
5.250	GACI FIRST INVESTMENT 5.25%/22-13.10.2032	USD	200'000	200'000	400'000		
2.250	KSA SUKUK LTD 2.25%/21-17.05.2031	USD	200'000	200'000			
2.969	KSA SUKUK LTD 2.969%/19-29.10.2029	USD	200'000		200'000	180'284.00	0.31
3.628	KSA SUKUK LTD 3.628%/17-20.04.2027	USD	400'000	200'000	400'000	192'354.00	0.34
4.274	KSA SUKUK LTD 4.274%/23-22.05.2029	USD		200'000	200'000		
4.303	KSA SUKUK LTD 4.303%/18-19.01.2029	USD	200'000	200'000			
4.511	KSA SUKUK LTD 4.511%/23-22.05.2033	USD		200'000	200'000	192'648.00	0.34
5.268	KSA SUKUK LTD 5.268%/22-25.10.2028	USD	200'000	200'000			
4.100	MUMTALAKAT SUKUK HOLDING 4.1%/20-21.01.2027	USD		200'000	200'000		
5.625	MUMTALAKAT SUKUK HOLDING 5.625%/19-27.02.2024	USD	200'000	200'000			
6.625	NOGAHOLDING SUKUK 6.625%/23-25.05.2033	USD		200'000	200'000		
3.094	RAK CAPITAL S. -5- 3.094%/15-31.03.2025	USD	200'000	200'000	200'000		
3.764	SHARJAH SUKUK LTD 3.764%/14-17.09.2024	USD	200'000	200'000			
2.942	SHARJAH SUKUK PROGRAM 2.942%/20-10.06.2027	USD	200'000	200'000			
3.234	SHARJAH SUKUK PROGRAM 3.234%/19-23.10.2029	USD	200'000	200'000	200'000	178'798.00	0.31
3.854	SHARJAH SUKUK PROGRAM 3.854%/19-03.04.2026	USD		200'000	200'000		
4.226	SHARJAH SUKUK PROGRAM 4.226%/18-14.03.2028	USD	200'000	200'000			
3.886	SHARJAH SUKUK PROGRAM S. -19- 3.886%/22-04.04.2030	USD	200'000	200'000			
						<b>1'470'701.40</b>	<b>2.57</b>
<b>Chile</b>							
2.704	BANCO DEL ESTADO -CHILE 2.704%/20-09.01.2025	USD	200'000	200'000			
3.125	CHILE 3.125%/16-21.01.2026	USD	200'000	200'000			
4.875	CODELCO (reg. -S-) 4.875%/14-04.11.2044	USD	200'000	200'000			
3.000	CODELCO INC 3%/19-30.09.2029	USD	200'000	200'000			
3.150	CODELCO INC 3.15%/20-14.01.2030	USD	200'000		200'000	174'616.00	0.30
3.700	CODELCO INC 3.7%/19-30.01.2050	USD	200'000		200'000	134'682.00	0.24
3.750	CODELCO INC 3.75%/20-15.01.2031	USD	200'000		200'000		
4.375	CODELCO INC 4.375%/19-05.02.2049	USD	200'000		200'000		
4.500	CODELCO INC 4.5%/17-01.08.2047	USD		200'000	200'000		
5.625	CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S-) 5.625%/05-21.09.2035	USD	200'000	200'000			
4.700	EMPRESA DE TRANSPORTE ME 4.7%/20-07.05.2050	USD	200'000	200'000			
3.750	EMPRESA NACIONAL DEL PETROLEO (reg. -S-) 3.75%/16-05.08.2026	USD		200'000	200'000		
2.450	REPUBLIC OF CHILE 2.45%/20-31.01.2031	USD	200'000	200'000	400'000		
2.550	REPUBLIC OF CHILE 2.55%/20-27.01.2032	USD	200'000	200'000			
2.550	REPUBLIC OF CHILE 2.55%/21-27.07.2033	USD	400'000	200'000	200'000	161'836.00	0.28
2.750	REPUBLIC OF CHILE 2.75%/22-31.01.2027	USD	200'000	200'000	200'000	187'424.00	0.33
3.100	REPUBLIC OF CHILE 3.1%/21-07.05.2041	USD	400'000	200'000	400'000	146'708.00	0.26
3.100	REPUBLIC OF CHILE 3.1%/21-22.01.2061	USD	400'000	200'000	200'000	125'416.00	0.22
3.240	REPUBLIC OF CHILE 3.24%/18-06.02.2028	USD	200'000	200'000			
3.250	REPUBLIC OF CHILE 3.25%/21-21.09.2071	USD	200'000	200'000	200'000		
3.500	REPUBLIC OF CHILE 3.5%/19-25.01.2050	USD	400'000	200'000	200'000	144'918.00	0.25
3.500	REPUBLIC OF CHILE 3.5%/21-15.04.2053	USD	200'000		200'000	144'470.00	0.25
3.500	REPUBLIC OF CHILE 3.5%/22-31.01.2034	USD	200'000		200'000	174'148.00	0.30
3.860	REPUBLIC OF CHILE 3.86%-21.06.2047	USD	200'000	200'000			
4.000	REPUBLIC OF CHILE 4%/22-31.01.2052	USD	200'000	200'000			
4.340	REPUBLIC OF CHILE 4.34%/22-07.03.2042	USD	400'000	200'000	200'000	173'132.00	0.30
4.850	REPUBLIC OF CHILE 4.85%/24-22.01.2029	USD		200'000	200'000	198'428.00	0.35
4.950	REPUBLIC OF CHILE 4.95%/23-05.01.2036	USD		200'000	200'000	193'592.00	0.34
5.330	REPUBLIC OF CHILE 5.33%/23-05.01.2054	USD		200'000	200'000	191'128.00	0.33
						<b>2'150'498.00</b>	<b>3.75</b>
<b>China</b>							
0.550	CHINA GOVT INTL BOND 0.55%/20-21.10.2025	USD	200'000	200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
0.750 CHINA GOVT INTL BOND 0.75%/21-26.10.2024	USD	200'000		200'000			
1.200 CHINA GOVT INTL BOND 1.2%/20-21.10.2030	USD	200'000			200'000	164'678.00	0.29
1.250 CHINA GOVT INTL BOND 1.25%/21-26.10.2026	USD	200'000		200'000			
1.950 CHINA GOVT INTL BOND 1.95%/19-03.12.2024	USD	200'000		200'000			
2.125 CHINA GOVT INTL BOND 2.125%/19-03.12.2029	USD	200'000		200'000			
2.500 CHINA GOVT INTL BOND 2.5%/21-26.10.2051	USD	200'000		200'000			
3.500 CHINA GOVT INTL BOND 3.5%/18-19.10.2028	USD		200'000	200'000			
- CHINA LIFE INSU OVERS/HK (subordinated) FIX-TO-FRN FRN/23-15.08.2033	USD		200'000		200'000	201'272.00	0.35
						<b>365'950.00</b>	<b>0.64</b>
<b>Colombia</b>							
3.875 COLOMBIA 3.875%/17-25.04.2027	USD	200'000	200'000	200'000	200'000	187'750.00	0.33
4.000 COLOMBIA 4%/13-26.02.2024	USD	200'000		200'000			
4.500 COLOMBIA 4.5%/15-28.01.2026	USD	200'000		200'000			
5.000 COLOMBIA 5%/15-15.06.2045	USD	600'000	200'000	600'000	200'000	143'730.00	0.25
5.625 COLOMBIA 5.625%/14-26.02.2044	USD	400'000		200'000	200'000	156'706.00	0.27
6.125 COLOMBIA 6.125%/09-18.01.2041	USD	400'000		200'000	200'000	170'386.00	0.30
7.375 COLOMBIA 7.375%/06-18.09.2037	USD	300'000		200'000	100'000	98'146.00	0.17
8.125 COLOMBIA 8.125%/04-21.05.2024	USD	100'000		100'000			
3.000 REPUBLIC OF COLOMBIA 3%/20-30.01.2030	USD	200'000		200'000			
3.125 REPUBLIC OF COLOMBIA 3.125%/20-15.04.2031	USD	400'000		200'000	200'000	158'290.00	0.28
3.250 REPUBLIC OF COLOMBIA 3.25%/21-22.04.2032	USD	200'000	200'000	200'000	200'000	154'392.00	0.27
3.875 REPUBLIC OF COLOMBIA 3.875%/21-15.02.2061	USD	200'000		200'000	200'000	114'414.00	0.20
4.125 REPUBLIC OF COLOMBIA 4.125%/20-15.05.2051	USD	200'000		200'000	200'000	122'626.00	0.21
4.125 REPUBLIC OF COLOMBIA 4.125%/21-22.02.2042	USD	200'000		200'000			
4.500 REPUBLIC OF COLOMBIA 4.5%/18-15.03.2029	USD	200'000		200'000	200'000	182'502.00	0.32
5.200 REPUBLIC OF COLOMBIA 5.2%/19-15.05.2049	USD	400'000		200'000	200'000	145'238.00	0.25
7.500 REPUBLIC OF COLOMBIA 7.5%/23-02.02.2034	USD	400'000		200'000	200'000	202'322.00	0.35
8.000 REPUBLIC OF COLOMBIA 8%/22-20.04.2033	USD	200'000	200'000	400'000			
						<b>1'836'502.00</b>	<b>3.21</b>
<b>Costa Rica</b>							
4.375 COSTA RICA (reg. -S-) 4.375%/13-30.04.2025	USD	200'000		200'000			
5.625 COSTA RICA (reg. -S-) 5.625%/13-30.04.2043	USD	200'000		200'000			
7.000 COSTA RICA (reg. -S-) 7%/14-04.04.2044	USD	400'000		200'000	200'000	205'050.00	0.36
7.158 COSTA RICA (reg. -S-) 7.158%/15-12.03.2045	USD	400'000		200'000	200'000	207'625.00	0.36
6.125 COSTA RICA GOVERNMENT 6.125%/19-19.02.2031	USD	400'000	200'000	400'000	200'000	202'900.00	0.35
6.550 COSTA RICA GOVERNMENT 6.55%/23-03.04.2034	USD		600'000	400'000	200'000	206'368.00	0.36
7.300 COSTA RICA GOVERNMENT 7.3%/23-13.11.2054	USD		200'000		200'000	210'946.00	0.37
						<b>1'032'889.00</b>	<b>1.80</b>
<b>Croatia</b>							
6.000 CROATIA (reg. -S-) 6%/13-26.01.2024	USD	800'000		800'000			
						<b>0.00</b>	<b>0.00</b>
<b>Dominican Republic</b>							
5.500 DOMINICAN REPUBLIC (reg. -S-) 5.5%/15-27.01.2025	USD	200'000		100'000	100'000	99'375.00	0.17
5.950 DOMINICAN REPUBLIC (reg. -S-) 5.95%/17-25.01.2027	USD	300'000		200'000	100'000	99'789.00	0.17
6.850 DOMINICAN REPUBLIC (reg. -S-) 6.85%/15-27.01.2045	USD	400'000		200'000	200'000	196'400.00	0.34
6.875 DOMINICAN REPUBLIC (reg. -S-) 6.875%/16-29.01.2026	USD	300'000		200'000	100'000	101'062.50	0.18
7.450 DOMINICAN REPUBLIC (reg. -S-) 7.45%/14-30.04.2044	USD	300'000	100'000	300'000	100'000	104'500.00	0.18
4.500 DOMINICAN REPUBLIC 4.5%/20-30.01.2030	USD	300'000		150'000	150'000	136'231.50	0.24
4.875 DOMINICAN REPUBLIC 4.875%/20-23.09.2032	USD	600'000		300'000	300'000	267'144.00	0.47
5.300 DOMINICAN REPUBLIC 5.3%/21-21.01.2041	USD	300'000		150'000	150'000	125'925.00	0.22
5.500 DOMINICAN REPUBLIC 5.5%/22-22.02.2029	USD	300'000		150'000	150'000	145'090.50	0.25
5.875 DOMINICAN REPUBLIC 5.875%/20-30.01.2060	USD	600'000		300'000	300'000	253'383.00	0.44
6.000 DOMINICAN REPUBLIC 6%/18-19.07.2028	USD	300'000	150'000	300'000	150'000	149'587.50	0.26
6.000 DOMINICAN REPUBLIC 6%/22-22.02.2033	USD	300'000	150'000	300'000	150'000	144'975.00	0.25
6.400 DOMINICAN REPUBLIC 6.4%/19-05.06.2049	USD	300'000		150'000	150'000	140'109.38	0.24
6.500 DOMINICAN REPUBLIC 6.5%/18-15.02.2048	USD	150'000		150'000			
7.050 DOMINICAN REPUBLIC 7.05%/23-03.02.2031	USD		150'000	150'000			
						<b>1'963'572.38</b>	<b>3.43</b>
<b>Ecuador</b>							
- REPUBLIC OF ECUADOR 0%/20-31.07.2030	USD	190'000	50'000	140'000	100'000	40'531.25	0.07
- REPUBLIC OF ECUADOR STEP-UP/20-31.07.2030	USD	850'000	160'000	655'000	355'000	216'922.75	0.38
- REPUBLIC OF ECUADOR STEP-UP/20-31.07.2035	USD	1'935'000	380'000	1'560'000	755'000	360'040.63	0.63
- REPUBLIC OF ECUADOR STEP-UP/20-31.07.2040	USD	850'000	180'000	728'000	302'000	132'030.63	0.23
						<b>749'525.26</b>	<b>1.31</b>
<b>Egypt</b>							
5.875 ARAB REPUBLIC OF EGYPT (reg. -S-) 5.875%/15-11.06.2025	USD	200'000		200'000			
6.875 ARAB REPUBLIC OF EGYPT (reg. -S-) 6.875%/10-30.04.2040	USD	100'000		100'000			
7.500 ARAB REPUBLIC OF EGYPT (reg. -S-) 7.5%/17-31.01.2027	USD	200'000			200'000	190'810.00	0.33

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
8.500 ARAB REPUBLIC OF EGYPT (reg. -S-) 8.5%/17-31.01.2047	USD	200'000	200'000	200'000	200'000	155'042.00	0.27
5.750 ARAB REPUBLIC OF EGYPT 5.75%/20-29.05.2024	USD	200'000		200'000			
5.800 ARAB REPUBLIC OF EGYPT 5.8%/21-30.09.2027	USD	200'000		200'000			
5.875 ARAB REPUBLIC OF EGYPT 5.875%/21-16.02.2031	USD	200'000		200'000			
6.200 ARAB REPUBLIC OF EGYPT 6.2004%/19-01.03.2024	USD	200'000		200'000			
6.588 ARAB REPUBLIC OF EGYPT 6.588%/18-21.02.2028	USD	200'000		200'000			
7.053 ARAB REPUBLIC OF EGYPT 7.0529%/19-15.01.2032	USD	200'000		200'000			
7.300 ARAB REPUBLIC OF EGYPT 7.3%/21-30.09.2033	USD	200'000		200'000			
7.500 ARAB REPUBLIC OF EGYPT 7.5%/21-16.02.2061	USD	200'000			200'000	141'844.00	0.25
7.600 ARAB REPUBLIC OF EGYPT 7.6003%/19-01.03.2029	USD	200'000			200'000	181'276.00	0.32
7.625 ARAB REPUBLIC OF EGYPT 7.625%/20-29.05.2032	USD	200'000			200'000	170'352.00	0.30
7.903 ARAB REPUBLIC OF EGYPT 7.903%/18-21.02.2048	USD	200'000		200'000			
8.700 ARAB REPUBLIC OF EGYPT 8.7002%/19-01.03.2049	USD	200'000		200'000			
8.750 ARAB REPUBLIC OF EGYPT 8.75%/21-30.09.2051	USD		200'000	200'000			
8.875 ARAB REPUBLIC OF EGYPT 8.875%/20-29.05.2050	USD	200'000			200'000	159'937.50	0.28
10.875 EGYPT TASKEEK COMPANY S. -1- 10.875%/23-28.02.2026	USD		200'000		200'000	210'312.50	0.37
						<b>1'209'574.00</b>	<b>2.11</b>
<b>Gabon</b>							
6.950 GABONESE REPUBLIC (reg. -S-) 6.95%/15-16.06.2025	USD		200'000		200'000	192'614.00	0.34
6.625 REPUBLIC OF GABON 6.625%/20-06.02.2031	USD	200'000		200'000			
7.000 REPUBLIC OF GABON 7%/21-24.11.2031	USD	200'000		200'000			
						<b>192'614.00</b>	<b>0.34</b>
<b>Georgia</b>							
4.000 GEORGIAN RAILWAY JSC 4%/21-17.06.2028	USD	200'000		200'000			
2.750 REPUBLIC OF GEORGIA 2.75%/21-22.04.2026	USD		200'000		200'000	185'854.00	0.32
						<b>185'854.00</b>	<b>0.32</b>
<b>Ghana</b>							
8.125 GHANA (reg. -S-) 8.125%/14-18.01.2026	USD	200'000		200'000			
- REPUBLIC OF GHANA 0%/21-07.04.2025	USD	200'000		200'000			
10.750 REPUBLIC OF GHANA 10.75%/15-14.10.2030	USD	200'000			200'000	125'256.00	0.22
6.375 REPUBLIC OF GHANA 6.375%/20-11.02.2027	USD	400'000		200'000	200'000	86'500.00	0.15
7.750 REPUBLIC OF GHANA 7.75%/21-07.04.2029	USD	200'000			200'000	85'500.00	0.15
8.625 REPUBLIC OF GHANA 8.625%/21-07.04.2034	USD	200'000		200'000			
8.627 REPUBLIC OF GHANA 8.627%/18-16.06.2049	USD	200'000			200'000	83'250.00	0.15
8.750 REPUBLIC OF GHANA 8.75%/20-11.03.2061	USD	200'000		200'000			
7.625 REPUBLIC OF GHANA S. -2018-1- 7.625%/18-16.05.2029	USD	200'000		200'000			
7.875 REPUBLIC OF GHANA S. -2019-1- 7.875%/19-26.03.2027	USD	200'000		200'000			
8.125 REPUBLIC OF GHANA S. -2019-2- 8.125%/19-26.03.2032	USD	200'000			200'000	85'430.00	0.15
8.950 REPUBLIC OF GHANA S. -2019-3- 8.95%/19-26.03.2051	USD	200'000			200'000	85'280.00	0.15
7.875 REPUBLIC OF GHANA S. -2020-2- 7.875%/20-11.02.2035	USD	200'000			200'000	85'698.00	0.15
8.875 REPUBLIC OF GHANA S. -2021-3- 8.875%/21-07.05.2042	USD	200'000		200'000			
						<b>636'914.00</b>	<b>1.11</b>
<b>Guatemala</b>							
4.500 GUATEMALA (reg. -S-) 4.5%/16-03.05.2026	USD	200'000	200'000	400'000			
4.875 GUATEMALA (reg. -S-) 4.875%/13-13.02.2028	USD	200'000		200'000			
3.700 REPUBLIC OF GUATEMALA 3.7%/21-07.10.2033	USD	200'000		200'000			
4.900 REPUBLIC OF GUATEMALA 4.9%/19-01.06.2030	USD	200'000			200'000	189'980.00	0.33
6.125 REPUBLIC OF GUATEMALA 6.125%/19-01.06.2050	USD	200'000			200'000	182'775.00	0.32
6.600 REPUBLIC OF GUATEMALA 6.6%/23-13.06.2036	USD		200'000	200'000			
						<b>372'755.00</b>	<b>0.65</b>
<b>Honduras</b>							
5.625 HONDURAS GOVERNMENT 5.625%/20-24.06.2030	USD	150'000		150'000			
6.250 REPUBLIC OF HONDURAS (reg. -S-) 6.25%/17-19.01.2027	USD		150'000		150'000	143'856.00	0.25
						<b>143'856.00</b>	<b>0.25</b>
<b>Hungary</b>							
6.500 HUNGARIAN DEVELOPMENT BA 6.5%/23-29.06.2028	USD		200'000		200'000	202'866.00	0.35
2.125 HUNGARY 2.125%/21-22.09.2031	USD			400'000	400'000	312'660.00	0.55
5.250 HUNGARY 5.25%/22-16.06.2029	USD	600'000		400'000	200'000	196'336.00	0.34
5.375 HUNGARY 5.375%/14-25.03.2024	USD	450'000		450'000			
5.500 HUNGARY 5.5%/22-16.06.2034	USD	400'000		200'000	200'000	194'556.00	0.34
5.500 HUNGARY 5.5%/24-26.03.2036	USD		200'000		200'000	192'584.00	0.34
5.750 HUNGARY 5.75%/13-22.11.2023	USD	320'000		320'000			
6.125 HUNGARY 6.125%/23-22.05.2028	USD	600'000		400'000	200'000	204'116.00	0.36
6.250 HUNGARY 6.25%/23-22.09.2032	USD	600'000	400'000	800'000	200'000	206'318.00	0.36
6.750 HUNGARY 6.75%/23-25.09.2052	USD	600'000		400'000	200'000	212'228.00	0.37
7.625 HUNGARY 7.625%/11-29.03.2041	USD	672'000		442'000	230'000	263'009.60	0.46
6.125 MAGYAR EXPORT-IMPORT BAN 6.125%/23-04.12.2027	USD		600'000	400'000	200'000	200'980.00	0.35
7.500 MVM ENERGETIKA ZRT 7.5%/23-09.06.2028	USD		400'000	200'000	200'000	207'000.00	0.36

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.125 REPUBLIC OF HUNGARY 3.125%/21-21.09.2051	USD	600'000	200'000	600'000	200'000	124'518.00	0.22
						<b>2'517'171.60</b>	<b>4.39</b>
<b>Indonesia</b>							
4.125 INDONESIA (reg. -S-) 4.125%/15-15.01.2025	USD	200'000		200'000			
4.350 INDONESIA (reg. -S-) 4.35%/16-08.01.2027	USD		200'000	200'000			
4.625 INDONESIA (reg. -S-) 4.625%/13-15.04.2043	USD	200'000			200'000	184'062.50	0.32
5.125 INDONESIA (reg. -S-) 5.125%/15-15.01.2045	USD	200'000			200'000	195'230.00	0.34
5.250 INDONESIA (REG. -S-) 5.25%/12-17.01.2042	USD	200'000			200'000	198'375.00	0.35
5.950 INDONESIA (reg. -S-) 5.95%/15-08.01.2046	USD	200'000		200'000			
6.625 INDONESIA (reg. -S-) 6.625%/07-17.02.2037	USD	100'000			100'000	111'559.00	0.19
6.750 INDONESIA (reg. -S-) 6.75%/14-15.01.2044	USD	200'000		200'000			
7.750 INDONESIA (reg. -S-) 7.75%/08-17.01.2038	USD	200'000		100'000	100'000	122'707.00	0.21
8.500 INDONESIA (reg. -S-) 8.5%/05-12.10.2035	USD	100'000			100'000	126'959.00	0.22
4.750 INDONESIA (reg. -S-) 4.75%/15-08.01.2026	USD	200'000		200'000			
5.250 INDONESIA S. -22- (reg. -S-) 5.25%/16-08.01.2047	USD	200'000		200'000			
5.625 PERTAMINA (reg. -S-) 5.625%/13-20.05.2043	USD	200'000		200'000			
6.000 PERTAMINA (reg. -S-) 6%/12-03.05.2042	USD		200'000	200'000			
6.450 PERTAMINA (reg. -S-) 6.45%/14-30.05.2044	USD	200'000		200'000			
2.550 PERUSAHAAN PENERBIT SBSN 2.55%/21-09.06.2031	USD	200'000		200'000			
4.150 PERUSAHAAN PENERBIT SBSN 4.15%/17-29.03.2027	USD	200'000			200'000	195'270.00	0.34
4.325 PERUSAHAAN PENERBIT SBSN 4.325%/15-28.05.2025	USD	200'000		200'000			
4.350 PERUSAHAAN PENERBIT SBSN 4.35%/14-10.09.2024	USD	200'000		200'000			
4.400 PERUSAHAAN PENERBIT SBSN 4.4%/22-06.06.2027	USD	200'000		200'000			
4.550 PERUSAHAAN PENERBIT SBSN 4.55%/16-29.03.2026	USD	200'000		200'000			
4.400 PERUSAHAAN PENERBIT SBSN INDONESIA III TR (reg. -S-) 4.4%/18-01.03.2028	USD	200'000			200'000	196'164.00	0.34
4.450 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45%/19-20.02.2029	USD	200'000			200'000	195'020.00	0.34
4.700 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.7%/22-06.06.2032	USD	200'000			200'000	195'982.00	0.34
2.300 PT PERTAMINA (PERSERO) 2.3%/21-09.02.2031	USD	200'000		200'000			
3.650 PT PERTAMINA (PERSERO) 3.65%/19-30.07.2029	USD	200'000			200'000	185'266.00	0.32
1.850 REPUBLIC OF INDONESIA 1.85%/21-12.03.2031	USD	200'000	200'000	200'000	200'000	162'438.00	0.28
2.150 REPUBLIC OF INDONESIA 2.15%/21-28.07.2031	USD	200'000			200'000	163'790.00	0.29
3.050 REPUBLIC OF INDONESIA 3.05%/21-12.03.2051	USD	200'000			200'000	140'040.00	0.24
3.700 REPUBLIC OF INDONESIA 3.7%/19-30.10.2049	USD	200'000		200'000			
3.850 REPUBLIC OF INDONESIA 3.85%/17-18.07.2027	USD		600'000	600'000			
3.850 REPUBLIC OF INDONESIA 3.85%/20-15.10.2030	USD	200'000			200'000	186'296.00	0.33
4.200 REPUBLIC OF INDONESIA 4.2%/20-15.10.2050	USD	200'000		200'000			
4.300 REPUBLIC OF INDONESIA 4.3%/22-31.03.2052	USD	200'000		200'000			
4.350 REPUBLIC OF INDONESIA 4.35%/17-11.01.2048	USD	200'000			200'000	172'812.50	0.30
4.450 REPUBLIC OF INDONESIA 4.45%/20-15.04.2070	USD		200'000	200'000			
4.650 REPUBLIC OF INDONESIA 4.65%/22-20.09.2032	USD		200'000	200'000			
4.750 REPUBLIC OF INDONESIA 4.75%/18-11.02.2029	USD	200'000		200'000			
						<b>2'731'971.00</b>	<b>4.77</b>
<b>Ivory Coast</b>							
6.375 IVORY COAST (reg. -S-) 6.375%/15-03.03.2028	USD	200'000			200'000	193'875.00	0.34
6.125 IVORY COAST 6.125%/17-15.06.2033	USD	200'000	200'000	200'000	200'000	175'440.00	0.31
						<b>369'315.00</b>	<b>0.64</b>
<b>Jamaica</b>							
6.750 JAMAICA 6.75%/15-28.04.2028	USD	400'000	400'000	600'000	200'000	205'970.00	0.36
7.875 JAMAICA 7.875%/15-28.07.2045	USD	600'000		400'000	200'000	231'606.00	0.40
8.000 JAMAICA 8%/07-15.03.2039	USD	400'000		300'000	100'000	117'425.00	0.20
						<b>555'001.00</b>	<b>0.97</b>
<b>Jordan</b>							
7.750 HASHEMITE KINGDOM OF JORDAN 7.75%/22-15.01.2028	USD		200'000		200'000	202'098.00	0.35
5.750 KINGDOM OF JORDAN (reg. -S-) 5.75%/16-31.01.2027	USD		200'000	200'000			
6.125 KINGDOM OF JORDAN (reg. -S-) 6.125%/15-29.01.2026	USD	200'000		200'000			
4.950 KINGDOM OF JORDAN 4.95%/20-07.07.2025	USD	200'000		200'000			
5.850 KINGDOM OF JORDAN 5.85%/20-07.07.2030	USD	200'000			200'000	180'500.00	0.32
7.375 KINGDOM OF JORDAN 7.375%/17-10.10.2047	USD	200'000		200'000			
7.500 KINGDOM OF JORDAN 7.5%/23-13.01.2029	USD		400'000	200'000	200'000	197'250.00	0.34
						<b>579'848.00</b>	<b>1.01</b>
<b>Kazakhstan</b>							
5.750 DEVELOPMENT BANK OF KAZA 5.75%/22-12.05.2025	USD		200'000	200'000			
3.875 KAZAKHSTAN (reg. -S-) 3.875%/14-14.10.2024	USD	400'000		200'000	200'000	199'166.00	0.35
4.875 KAZAKHSTAN (reg. -S-) S. 2 4.875%/14-14.10.2044	USD	400'000		400'000			
6.500 KAZAKHSTAN (reg. -S-) S. -4- 6.5%/15-21.07.2045	USD	400'000			200'000	221'300.00	0.39
5.125 KAZAKHSTAN 5.125%/15-21.07.2025	USD	800'000		600'000	200'000	201'875.00	0.35
4.375 KAZTRANSYGAS JSC 4.375%/17-26.09.2027	USD	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
2.000 SAMRUK KAZYNA JSC 2%/21-28.10.2026	USD	200'000		200'000		622'341.00	1.09
<b>Kenya</b>							
6.875 KENYA (reg. -S-) 6.875%/14-24.06.2024	USD	200'000	200'000	400'000			
6.300 REPUBLIC OF KENYA 6.3%/21-23.01.2034	USD	200'000			200'000	157'000.00	0.27
7.000 REPUBLIC OF KENYA 7%/19-22.05.2027	USD	200'000	200'000	200'000	200'000	191'694.00	0.33
7.250 REPUBLIC OF KENYA 7.25%/18-28.02.2028	USD		200'000		200'000	185'250.00	0.32
8.000 REPUBLIC OF KENYA 8%/19-22.05.2032	USD	200'000		200'000			
8.250 REPUBLIC OF KENYA 8.25%/18-28.02.2048	USD	200'000		200'000			
						533'944.00	0.93
<b>Kuwait</b>							
3.500 EMIRATE OF KUWAIT (reg. -S-) 3.5%/17-20.03.2027	USD	1'000'000		600'000	400'000	387'344.00	0.68
						387'344.00	0.68
<b>Lebanon</b>							
6.600 LEBANESE REPUBLIC (reg. -S-) S. 61 -144A- 6.6%/11-27.11.2026	USD		250'000	150'000	100'000	5'750.00	0.01
6.750 LEBANESE REPUBLIC (reg. -S-) S. 68 T. 2 6.75%/12-29.11.2027	USD		150'000		150'000	8'625.00	0.02
6.650 LEBANESE REPUBLIC (reg. -S-) S. -76- 6.65%/15-03.11.2028	USD		150'000		150'000	8'625.00	0.02
6.850 LEBANESE REPUBLIC 6.85%/17-23.03.2027	USD		200'000		200'000	11'500.00	0.02
						34'500.00	0.06
<b>Malaysia</b>							
4.876 KHAZANAH CAPITAL LTD 4.876%/23-01.06.2033	USD		200'000		200'000	195'704.00	0.34
4.687 KHAZANAH GLOBAL SUKUK 4.687%/23-01.06.2028	USD		200'000	200'000			
3.043 MALAYSIA SOVEREIGN SUKUK 3.043%/15-22.04.2025	USD	200'000			200'000	195'638.00	0.34
4.236 MALAYSIA SOVEREIGN SUKUK 4.236%/15-22.04.2045	USD	200'000			200'000	183'625.00	0.32
3.179 MALAYSIA SUKUK GLOBAL S. -1- 3.179%/16-27.04.2026	USD	250'000		250'000			
4.080 MALAYSIA SUKUK GLOBAL S. -2- 4.08%/16-27.04.2046	USD	250'000		250'000			
2.070 MALAYSIA WAKALA SUKUK 2.07%/21-28.04.2031	USD		250'000		250'000		
3.075 MALAYSIA WAKALA SUKUK 3.075%/21-28.04.2051	USD		250'000	250'000			
7.625 PETROLIAM NASIONAL BERHAD (reg. -S-) 7.625%/96-15.10.2026	USD	100'000		100'000			
3.500 PETRONAS CAPITAL (REG. -S-) 3.5%/15-18.03.2025	USD	200'000		200'000			
4.500 PETRONAS CAPITAL (reg.-S-) 4.5%/15-18.03.2045	USD	200'000		200'000			
2.480 PETRONAS CAPITAL LTD 2.48%/21-28.01.2032	USD	200'000		200'000			
3.404 PETRONAS CAPITAL LTD 3.404%/21-28.04.2061	USD	200'000		200'000			
3.500 PETRONAS CAPITAL LTD 3.5%/20-21.04.2030	USD	400'000		400'000			
4.550 PETRONAS CAPITAL LTD 4.55%/20-21.04.2050	USD	400'000		400'000			
4.800 PETRONAS CAPITAL LTD 4.8%/20-21.04.2060	USD	200'000		200'000			
						574'967.00	1.00
<b>Mexico</b>							
6.750 MEXICO 6.75%/04-27.09.2034	USD	100'000			100'000	105'625.00	0.18
7.500 MEXICO 7.5%/03-08.04.2033	USD	50'000			50'000	56'116.00	0.10
4.250 MEXICO CITY AIRPORT TRUST (reg. -S-) 4.25%/16-31.10.2026	USD		200'000	200'000			
6.050 MEXICO T. 20 6.05%/08-11.01.2040	USD	226'000			80'000	78'468.00	0.14
5.550 MEXICO T. 29 5.55%/14-21.01.2045	USD	170'000			170'000	156'802.90	0.27
8.300 MEXICO T.7 8.3%/01-15.08.2031	USD	60'000	100'000		160'000	189'508.80	0.33
5.750 UNITED MEXICAN STATE S. -24- 5.75%/10-12.10.2110	USD	150'000	46'000	116'000	80'000	68'780.00	0.12
2.659 UNITED MEXICAN STATES 2.659%/20-24.05.2031	USD	200'000			200'000	165'846.00	0.29
3.250 UNITED MEXICAN STATES 3.25%/20-16.04.2030	USD	200'000		200'000			
3.500 UNITED MEXICAN STATES 3.5%/22-12.02.2034	USD	200'000	200'000	200'000	200'000	165'456.00	0.29
3.750 UNITED MEXICAN STATES 3.75%/18-11.01.2028	USD	200'000			200'000		
3.750 UNITED MEXICAN STATES 3.75%/21-19.04.2071	USD	200'000			200'000		
3.771 UNITED MEXICAN STATES 3.771%/20-24.05.2061	USD	200'000			200'000	128'710.00	0.22
4.150 UNITED MEXICAN STATES 4.15%/17-28.03.2027	USD	200'000		200'000			
4.280 UNITED MEXICAN STATES 4.28%/21-14.08.2041	USD	200'000			200'000	158'884.00	0.28
4.400 UNITED MEXICAN STATES 4.4%/22-12.02.2052	USD	200'000			200'000	150'984.00	0.26
4.500 UNITED MEXICAN STATES 4.5%/19-22.04.2029	USD	200'000			200'000	192'280.00	0.34
4.500 UNITED MEXICAN STATES 4.5%/19-31.01.2050	USD	200'000		200'000			
4.600 UNITED MEXICAN STATES 4.6%/15-23.01.2046	USD	200'000		200'000			
4.600 UNITED MEXICAN STATES 4.6%/17-10.02.2048	USD	200'000		200'000			
4.750 UNITED MEXICAN STATES 4.75%/20-27.04.2032	USD	200'000		200'000			
4.875 UNITED MEXICAN STATES 4.875%/22-19.05.2033	USD	200'000		200'000			
5.000 UNITED MEXICAN STATES 5%/20-27.04.2051	USD	200'000		200'000			
5.400 UNITED MEXICAN STATES 5.4%/23-09.02.2028	USD		200'000	200'000			
6.350 UNITED MEXICAN STATES 6.35%/23-09.02.2035	USD		200'000		200'000	204'686.00	0.36
4.750 UNITED MEXICAN STATES T. 26 4.75%/12-08.03.2044	USD	300'000		192'000	108'000	89'035.20	0.16
4.125 UNITED MEXICAN STATES T. -31- 4.125%/16-21.01.2026	USD	200'000		200'000			
						1'911'181.90	3.34
<b>Mongolia</b>							
8.650 GOVERNMENT OF MONGOLIA 8.65%/23-19.01.2028	USD	200'000			200'000	207'350.00	0.36
3.500 MONGOLIA INTL BOND 3.5%/21-07.07.2027	USD	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.450 MONGOLIA INTL BOND 4.45%/21-07.07.2031	USD	200'000		200'000			
5.125 MONGOLIA INTL BOND 5.125%/20-07.04.2026	USD	200'000		200'000			
						<b>207'350.00</b>	<b>0.36</b>
<b>Morocco</b>							
2.375 KINGDOM OF MOROCCO 2.375%/20-15.12.2027	USD	200'000			200'000	177'860.00	0.31
3.000 KINGDOM OF MOROCCO 3%/20-15.12.2032	USD	200'000			200'000	159'136.00	0.28
4.000 KINGDOM OF MOROCCO 4%/20-15.12.2050	USD	200'000	200'000	200'000	200'000	134'937.50	0.24
5.950 KINGDOM OF MOROCCO 5.95%/23-08.03.2028	USD		280'000	280'000			
6.500 KINGDOM OF MOROCCO 6.5%/23-08.09.2033	USD		280'000	280'000			
5.500 MOROCCO (reg. -S-) 5.5%/12-11.12.2042	USD	200'000		200'000			
						<b>471'933.50</b>	<b>0.82</b>
<b>Namibia</b>							
5.250 NAMIBIA (reg. -S-) 5.25%/15-29.10.2025	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Oman</b>							
5.200 MAZOOON ASSETS CO SAOC 5.2%/17-08.11.2027	USD	200'000		200'000			
4.750 OMAN (reg. -S-) 4.75%/16-15.06.2026	USD	400'000	200'000	400'000	200'000	195'864.00	0.34
5.375 OMAN (reg. -S-) 5.375%/17-08.03.2027	USD	400'000		200'000	200'000	198'142.00	0.35
6.500 OMAN (reg. -S-) 6.5%/17-08.03.2047	USD	400'000		200'000	200'000	197'180.00	0.34
4.875 OMAN GOV INTERNTL BOND 4.875%/19-01.02.2025	USD	200'000	200'000	400'000			
5.625 OMAN GOV INTERNTL BOND 5.625%/18-17.01.2028	USD	400'000		200'000	200'000	200'000.00	0.35
6.000 OMAN GOV INTERNTL BOND 6%/19-01.08.2029	USD	400'000		200'000	200'000	202'875.00	0.35
6.250 OMAN GOV INTERNTL BOND 6.25%/21-25.01.2031	USD	400'000	200'000	400'000	200'000	204'937.50	0.36
6.750 OMAN GOV INTERNTL BOND 6.75%/20-28.10.2027	USD	200'000			200'000	207'146.00	0.36
7.000 OMAN GOV INTERNTL BOND 7%/21-25.01.2051	USD	200'000		200'000			
7.375 OMAN GOV INTERNTL BOND 7.375%/20-28.10.2032	USD	200'000		200'000			
4.397 OMAN SOVEREIGN SUKUK 4.397%/17-01.06.2024	USD	200'000	200'000	400'000			
4.875 OMAN SOVEREIGN SUKUK 4.875%/21-15.06.2030	USD	200'000	200'000	200'000	200'000	195'602.00	0.34
5.932 OMAN SOVEREIGN SUKUK 5.932%/18-31.10.2025	USD	200'000		200'000			
5.125 OQ SAOC 5.125%/21-06.05.2028	USD	200'000		200'000			
6.750 SULTANATE OF OMAN 6.75%-17.01.2048	USD	400'000		200'000	200'000	201'148.00	0.35
						<b>1'802'894.50</b>	<b>3.15</b>
<b>Pakistan</b>							
7.500 PAKISTAN WATER & POWER 7.5%/21-04.06.2031	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Panama</b>							
4.000 AEROPUERTO INTL TOCUMEN 4%/21-11.08.2041	USD		200'000	200'000			
5.125 AEROPUERTO INTL TOCUMEN 5.125%/21-11.08.2061	USD	200'000		200'000			
2.500 BANCO NACIONAL DE PANAMA 2.5%/20-11.08.2030	USD	200'000			200'000	151'814.00	0.26
3.750 PANAMA 3.75%/15-16.03.2025	USD	200'000		200'000			
3.875 PANAMA 3.875%/16-17.03.2028	USD	200'000		200'000			
4.300 PANAMA 4.3%/13-29.04.2053	USD	400'000		200'000	200'000	125'687.50	0.22
6.700 PANAMA 6.7%/06-26.01.2036	USD	470'000		330'000	140'000	132'013.00	0.23
7.125 PANAMA 7.125%/05-29.01.2026	USD	200'000		100'000	100'000	101'660.00	0.18
8.875 PANAMA 8.875%/97-30.09.2027	USD	280'000		200'000	80'000	86'257.60	0.15
9.375 PANAMA 9.375%/99-01.04.2029	USD	180'000		116'000	64'000	70'764.16	0.12
2.252 REPUBLIC OF PANAMA 2.252%/20-29.09.2032	USD	600'000		400'000	200'000	140'312.50	0.24
3.160 REPUBLIC OF PANAMA 3.16%/19-23.01.2030	USD	400'000		200'000	200'000	164'412.00	0.29
3.298 REPUBLIC OF PANAMA 3.298%/22-19.01.2033	USD	200'000	200'000	400'000			
3.870 REPUBLIC OF PANAMA 3.87%/19-23.07.2060	USD	600'000		400'000	200'000	111'875.00	0.20
4.500 REPUBLIC OF PANAMA 4.5%/17-15.05.2047	USD	200'000		200'000			
4.500 REPUBLIC OF PANAMA 4.5%/18-16.04.2050	USD	600'000		400'000	200'000	130'125.00	0.23
4.500 REPUBLIC OF PANAMA 4.5%/20-01.04.2056	USD	400'000		200'000	200'000	126'550.00	0.22
4.500 REPUBLIC OF PANAMA 4.5%/22-19.01.2063	USD	400'000		200'000	200'000	124'250.00	0.22
6.400 REPUBLIC OF PANAMA 6.4%/22-14.02.2035	USD	400'000		200'000	200'000	184'750.00	0.32
6.853 REPUBLIC OF PANAMA 6.853%/23-28.03.2054	USD		200'000	200'000			
7.500 REPUBLIC OF PANAMA 7.5%/24-01.03.2031	USD		200'000		200'000	205'255.00	0.36
						<b>1'855'725.76</b>	<b>3.24</b>
<b>Papua New Guinea</b>							
8.375 PNG GOVT INTL BOND 8.375%/18-04.10.2028	USD		200'000	200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Paraguay</b>							
5.000 PARAGUAY (reg. -S-) 5%/16-15.04.2026	USD	220'000	96'000	316'000			
6.100 PARAGUAY (reg. -S-) 6.1%/14-11.08.2044	USD	200'000			200'000	190'000.00	0.33
2.739 REPUBLIC OF PARAGUAY 2.739%/21-29.01.2033	USD	200'000			200'000	160'474.00	0.28
4.700 REPUBLIC OF PARAGUAY 4.7%/17-27.03.2027	USD	200'000		200'000			
4.950 REPUBLIC OF PARAGUAY 4.95%/20-28.04.2031	USD	200'000	200'000	200'000	200'000	191'896.00	0.33
5.400 REPUBLIC OF PARAGUAY 5.4%/19-30.03.2050	USD	200'000		200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets	
5.600	REPUBLIC OF PARAGUAY 5.6%/18-13.03.2048	USD	200'000		200'000			
5.850	REPUBLIC OF PARAGUAY 5.85%/23-21.08.2033	USD		200'000	200'000			
						<b>542'370.00</b>	<b>0.95</b>	
<b>Peru</b>								
2.400	CORP FINANCIERA DE DESAR 2.4%/20-28.09.2027	USD	200'000		200'000			
4.625	FONDO MIVIVIENDA SA 4.625%/22-12.04.2027	USD	150'000		150'000			
5.625	PERU 5.625%/10-18.11.2050	USD	430'000	40'000	269'000	198'855.33	0.35	
6.550	PERU 6.55%/07-14.03.2037	USD	170'000	40'000	121'000	95'995.40	0.17	
7.350	PERU 7.35%/05-21.07.2025	USD	200'000		100'000	102'561.00	0.18	
8.750	PERU 8.75%/03-21.11.2033	USD	320'000	80'000	230'000	208'649.50	0.36	
4.750	PETROLEOS DEL PERU SA 4.75%/17-19.06.2032	USD	200'000	200'000	200'000	157'125.00	0.27	
5.625	PETROLEOS DEL PERU SA 5.625%/17-19.06.2037	USD	200'000		200'000			
1.862	REPUBLIC OF PERU 1.862%/20-01.12.2032	USD	150'000		71'000	59'696.35	0.10	
2.392	REPUBLIC OF PERU 2.392%/20-23.01.2026	USD	160'000		160'000			
2.780	REPUBLIC OF PERU 2.78%/20-01.12.2060	USD	390'000		232'000	90'611.42	0.16	
2.783	REPUBLIC OF PERU 2.783%/20-23.01.2031	USD	640'000		366'000	233'141.12	0.41	
2.844	REPUBLIC OF PERU 2.844%/19-20.06.2030	USD	140'000		85'000	48'017.75	0.08	
3.000	REPUBLIC OF PERU 3%/21-15.01.2034	USD	420'000		243'000	144'143.49	0.25	
3.230	REPUBLIC OF PERU 3.23%/20-28.07.2121	USD	140'000	100'000	161'000	45'110.58	0.08	
3.300	REPUBLIC OF PERU 3.3%/21-11.03.2041	USD	200'000	30'000	131'000	73'499.58	0.13	
3.550	REPUBLIC OF PERU 3.55%/21-10.03.2051	USD	300'000		162'000	99'072.96	0.17	
3.600	REPUBLIC OF PERU 3.6%/21-15.01.2072	USD	130'000	60'000	111'000	51'789.24	0.09	
4.125	REPUBLIC OF PERU 4.125%/15-25.08.2027	USD	130'000		71'000	57'129.70	0.10	
						<b>1'665'398.42</b>	<b>2.91</b>	
<b>Philippines</b>								
10.625	PHILIPPINES 10.625%/00-16.03.2025	USD	180'000		88'000	92'000	97'187.88	0.17
5.000	PHILIPPINES 5%/12-13.01.2037	USD	200'000		200'000			
6.375	PHILIPPINES 6.375%/07-15.01.2032	USD	200'000		100'000	108'154.00	0.19	
6.375	PHILIPPINES 6.375%/09-23.10.2034	USD	300'000		200'000	109'766.00	0.19	
7.750	PHILIPPINES 7.75%/06-14.01.2031	USD	300'000		200'000	115'290.00	0.20	
9.500	PHILIPPINES 9.5%/05-02.02.2030	USD	260'000		100'000	160'000	195'817.60	0.34
7.390	POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT (reg. -S-) 7.39%/09-02.12.2024	USD	100'000	100'000	200'000			
1.648	REPUBLIC OF PHILIPPINES 1.648%/20-10.06.2031	USD	200'000		200'000	158'636.00	0.28	
1.950	REPUBLIC OF PHILIPPINES 1.95%/21-06.01.2032	USD	200'000		200'000			
2.650	REPUBLIC OF PHILIPPINES 2.65%/20-10.12.2045	USD	200'000		200'000	130'916.00	0.23	
3.000	REPUBLIC OF PHILIPPINES 3%/18-01.02.2028	USD	200'000		200'000	185'606.00	0.32	
3.200	REPUBLIC OF PHILIPPINES 3.2%/21-06.07.2046	USD	200'000		200'000	143'075.00	0.25	
3.700	REPUBLIC OF PHILIPPINES 3.7%/16-01.03.2041	USD	200'000	200'000	200'000	163'460.00	0.29	
3.700	REPUBLIC OF PHILIPPINES 3.7%/17-02.02.2042	USD	200'000		200'000	162'250.00	0.28	
3.750	REPUBLIC OF PHILIPPINES 3.75%/19-14.01.2029	USD	200'000		200'000	189'360.00	0.33	
3.950	REPUBLIC OF PHILIPPINES 3.95%/15-20.01.2040	USD	200'000		200'000	171'356.00	0.30	
4.200	REPUBLIC OF PHILIPPINES 4.2%/14-21.01.2024	USD	200'000		200'000			
4.625	REPUBLIC OF PHILIPPINES 4.625%/23-17.07.2028	USD		200'000	200'000			
5.000	REPUBLIC OF PHILIPPINES 5%/23-17.07.2033	USD	200'000		200'000			
5.500	REPUBLIC OF PHILIPPINES 5.5%/11-30.03.2026	USD		200'000	200'000			
5.500	REPUBLIC OF PHILIPPINES 5.5%/23-17.01.2048	USD		200'000	200'000			
2.457	REPUBLIC OF THE PHILIPPINES 2.457%/20-05.05.2030	USD	200'000		200'000			
2.950	REPUBLIC OF THE PHILIPPINES 2.95%/20-05.05.2045	USD	200'000		200'000			
3.556	REPUBLIC OF THE PHILIPPINES 3.556%/22-29.09.2032	USD	200'000		200'000			
4.200	REPUBLIC OF THE PHILIPPINES 4.2%/22-29.03.2047	USD	200'000		200'000			
5.170	REPUBLIC OF THE PHILIPPINES 5.17%/22-13.10.2027	USD	200'000		200'000			
5.609	REPUBLIC OF THE PHILIPPINES 5.609%/22-13.04.2033	USD	200'000		200'000			
5.950	REPUBLIC OF THE PHILIPPINES 5.95%/22-13.10.2047	USD	200'000		200'000			
5.045	ROP SUKUK TRUST 5.045%/23-06.06.2029	USD		200'000		199'418.00	0.35	
						<b>2'130'292.48</b>	<b>3.72</b>	
<b>Poland</b>								
5.375	BANK GOSPODARSTWA KRAJOWEGO 5.375%/23-22.05.2033	USD	600'000	400'000	200'000	197'687.50	0.35	
3.250	POLAND 3.25%/16-06.04.2026	USD	660'000	50'000	510'000	194'470.00	0.34	
4.000	POLAND 4%/14-22.01.2024	USD	530'000		530'000			
4.875	REPUBLIC OF POLAND 4.875%/23-04.10.2033	USD		750'000	424'000	319'789.70	0.56	
5.500	REPUBLIC OF POLAND 5.5%/22-16.11.2027	USD	390'000	100'000	277'000	218'399.55	0.38	
5.500	REPUBLIC OF POLAND 5.5%/23-04.04.2053	USD		830'000	470'000	359'694.00	0.63	
5.750	REPUBLIC OF POLAND 5.75%/22-16.11.2032	USD	490'000		277'000	222'058.89	0.39	
						<b>1'512'099.64</b>	<b>2.64</b>	
<b>Qatar</b>								
1.375	QATAR PETROLEUM 1.375%/21-12.09.2026	USD		400'000	200'000	200'000	182'812.50	0.32
2.250	QATAR PETROLEUM 2.25%/21-12.07.2031	USD	200'000		200'000	166'616.00	0.29	
3.125	QATAR PETROLEUM 3.125%/21-12.07.2041	USD	200'000		200'000	147'124.00	0.26	
3.300	QATAR PETROLEUM 3.3%/21-12.07.2051	USD	400'000	200'000	400'000	138'972.00	0.24	

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
3.250 STATE OF QATAR (reg. -S-) 3.25%/16-02.06.2026	USD	400'000		200'000	200'000	193'250.00	0.34
4.625 STATE OF QATAR (reg. -S-) 4.625%/16-02.06.2046	USD	200'000			200'000	182'452.00	0.32
5.750 STATE OF QATAR (reg. -S-) 5.75%/11-20.01.2042	USD	200'000	200'000	400'000			
6.400 STATE OF QATAR (reg. -S-) 6.4%/09-20.01.2040	USD	100'000			100'000	112'750.00	0.20
3.375 STATE OF QATAR 3.375%/19-14.03.2024	USD	200'000		200'000			
3.400 STATE OF QATAR 3.4%/20-16.04.2025	USD	200'000		200'000			
3.750 STATE OF QATAR 3.75%/20-16.04.2030	USD	400'000		400'000			
4.000 STATE OF QATAR 4%/19-14.03.2029	USD	400'000		200'000	200'000	194'750.00	0.34
4.400 STATE OF QATAR 4.4%/20-16.04.2050	USD	600'000		400'000	200'000	174'576.00	0.30
4.500 STATE OF QATAR 4.5%/18-23.04.2028	USD	200'000	200'000	200'000	200'000	199'250.00	0.35
4.817 STATE OF QATAR 4.817%/19-14.03.2049	USD	600'000	200'000	600'000	200'000	185'036.00	0.32
5.103 STATE OF QATAR 5.103%/18-23.04.2048	USD	600'000		400'000	200'000	192'612.00	0.34
9.750 STATE OF QATAR 9.75%/00-15.06.2030	USD	200'000		130'000	70'000	89'621.88	0.16
						<b>2'159'822.38</b>	<b>3.77</b>
<b>Romania</b>							
6.125 ROMANIA (reg. -S-) 6.125%/14-22.01.2044	USD	340'000		198'000	142'000	135'024.96	0.24
4.875 ROMANIA (reg. -S-) T. 4 4.875%/14-22.01.2024	USD	300'000		300'000			
3.000 ROMANIA 3%/20-14.02.2031	USD	370'000		214'000	156'000	129'912.12	0.23
3.000 ROMANIA 3%/22-27.02.2027	USD	430'000		250'000	180'000	167'061.60	0.29
3.625 ROMANIA 3.625%/22-27.03.2032	USD	410'000		238'000	172'000	145'444.92	0.25
4.000 ROMANIA 4%/20-14.02.2051	USD	600'000	50'000	378'000	272'000	188'536.80	0.33
5.125 ROMANIA 5.125%/18-15.06.2048	USD	390'000		226'000	164'000	136'003.56	0.24
5.250 ROMANIA 5.25%/22-25.11.2027	USD	290'000		168'000	122'000	119'442.88	0.21
5.875 ROMANIA 5.875%/24-30.01.2029	USD		240'000		240'000	238'152.00	0.42
6.000 ROMANIA 6%/22-25.05.2034	USD	300'000		174'000	126'000	122'926.86	0.21
6.375 ROMANIA 6.375%/24-30.01.2034	USD		240'000		240'000	238'840.80	0.42
6.625 ROMANIA 6.625%/23-17.02.2028	USD	400'000		232'000	168'000	172'974.48	0.30
7.125 ROMANIA 7.125%/23-17.01.2033	USD	400'000	200'000	348'000	252'000	265'517.28	0.46
7.625 ROMANIA 7.625%/23-17.01.2053	USD	400'000	70'000	296'000	174'000	189'724.38	0.33
						<b>2'249'562.64</b>	<b>3.93</b>
<b>Rwanda</b>							
5.500 REPUBLIC OF RWANDA 5.5%/21-09.08.2031	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Salvador</b>							
6.375 EL SALVADOR (reg. -S-) 6.375%/14-18.01.2027	USD	150'000		70'000	80'000	68'818.40	0.12
7.625 EL SALVADOR (reg. -S-) 7.625%/11-01.02.2041	USD	300'000		300'000			
7.650 EL SALVADOR (reg. -S-) 7.65%/05-15.06.2035	USD	180'000	80'000	160'000	100'000	75'062.50	0.13
8.250 EL SALVADOR (reg. -S-) 8.25%/02-10.04.2032	USD	130'000		80'000	50'000	41'328.13	0.07
8.625 EL SALVADOR (reg. -S-) 8.625%/17-28.02.2029	USD	150'000		90'000	60'000	52'275.00	0.09
7.125 REPUBLIC OF EL SALVADOR 7.1246%/19-20.01.2050	USD	300'000		150'000	150'000	102'528.00	0.18
9.500 REPUBLIC OF EL SALVADOR 9.5%/20-15.07.2052	USD	150'000			150'000	125'325.00	0.22
						<b>465'337.03</b>	<b>0.81</b>
<b>Saudi Arabia</b>							
3.250 KINGDOM OF SAUDI ARABIA 3.25%/20-22.10.2030	USD	200'000		200'000			
3.250 KINGDOM OF SAUDI ARABIA 3.25%/21-17.11.2051	USD	200'000		200'000			
3.450 KINGDOM OF SAUDI ARABIA 3.45%/21-02.02.2061	USD	200'000		200'000			
4.500 KINGDOM OF SAUDI ARABIA 4.5%/16-26.10.2046	USD	600'000		400'000	200'000	167'812.50	0.29
4.500 KINGDOM OF SAUDI ARABIA 4.5%/20-22.04.2060	USD	200'000			200'000	161'750.00	0.28
5.500 KINGDOM OF SAUDI ARABIA 5.5%/22-25.10.2032	USD	200'000		200'000			
5.750 KINGDOM OF SAUDI ARABIA 5.75%/24-16.01.2054	USD		200'000		200'000	193'230.00	0.34
3.250 KINGDOM OF SAUDI ARABIA (reg. -S-) 3.25%/16-26.10.2026	USD	400'000		200'000	200'000	191'118.00	0.33
2.250 SAUDI INTERNATIONAL BOND 2.25%/21-02.02.2033	USD	200'000			200'000	159'000.00	0.28
2.500 SAUDI INTERNATIONAL BOND 2.5%/20-03.02.2027	USD		200'000	200'000			
2.750 SAUDI INTERNATIONAL BOND 2.75%/20-03.02.2032	USD	200'000	200'000	400'000			
2.900 SAUDI INTERNATIONAL BOND 2.9%/20-22.10.2025	USD	200'000		200'000			
3.625 SAUDI INTERNATIONAL BOND 3.625%/17-04.03.2028	USD	400'000			200'000	190'100.00	0.33
3.750 SAUDI INTERNATIONAL BOND 3.75%/20-21.01.2055	USD	200'000			200'000	141'748.00	0.25
4.000 SAUDI INTERNATIONAL BOND 4%/18-17.04.2025	USD	400'000	200'000	400'000	200'000	196'714.00	0.34
4.375 SAUDI INTERNATIONAL BOND 4.375%/19-16.04.2029	USD	200'000			200'000	194'256.00	0.34
4.500 SAUDI INTERNATIONAL BOND 4.5%/18-17.04.2030	USD	200'000			200'000	194'120.00	0.34
4.625 SAUDI INTERNATIONAL BOND 4.625%/17-04.10.2047	USD	400'000		200'000	200'000	169'500.00	0.30
4.750 SAUDI INTERNATIONAL BOND 4.75%/23-18.01.2028	USD	250'000		250'000			
4.875 SAUDI INTERNATIONAL BOND 4.875%/23-18.07.2033	USD		200'000		200'000	195'500.00	0.34
5.000 SAUDI INTERNATIONAL BOND 5%/18-17.04.2049	USD	400'000		400'000			
5.000 SAUDI INTERNATIONAL BOND 5%/23-18.01.2053	USD		200'000	200'000			
5.250 SAUDI INTERNATIONAL BOND 5.25%/19-16.01.2050	USD	400'000		200'000	200'000	184'000.00	0.32
						<b>2'338'848.50</b>	<b>4.08</b>
<b>Senegal</b>							
6.250 REPUBLIC OF SENEGAL 6.25%/17-23.05.2033	USD	200'000	200'000	400'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
6.750 REPUBLIC OF SENEGAL 6.75%/18-13.03.2048	USD	200'000	200'000	200'000	200'000	144'750.00	0.25
						<b>144'750.00</b>	<b>0.25</b>
<b>Serbia</b>							
2.125 REPUBLIC OF SERBIA 2.125%/20-01.12.2030	USD	200'000	200'000	400'000			
6.250 REPUBLIC OF SERBIA 6.25%/23-26.05.2028	USD	200'000		200'000			
6.500 REPUBLIC OF SERBIA 6.5%/23-26.09.2033	USD	200'000			200'000	203'400.00	0.36
						<b>203'400.00</b>	<b>0.36</b>
<b>South Africa</b>							
4.300 REPUBLIC OF SOUTH AFRICA 4.3%/16-12.10.2028	USD	400'000		200'000	200'000	180'125.00	0.31
4.850 REPUBLIC OF SOUTH AFRICA 4.85%/17-27.09.2027	USD	200'000		200'000			
4.850 REPUBLIC OF SOUTH AFRICA 4.85%/19-30.09.2029	USD	400'000		200'000	200'000	179'687.50	0.31
4.875 REPUBLIC OF SOUTH AFRICA 4.875%/16-14.04.2026	USD	200'000	200'000	200'000	200'000	194'882.00	0.34
5.000 REPUBLIC OF SOUTH AFRICA 5%/16-12.10.2046	USD	200'000		200'000			
5.375 REPUBLIC OF SOUTH AFRICA 5.375%/14-24.07.2044	USD	200'000		200'000			
5.650 REPUBLIC OF SOUTH AFRICA 5.65%/17-27.09.2047	USD	200'000			200'000	145'437.50	0.25
5.750 REPUBLIC OF SOUTH AFRICA 5.75%/19-30.09.2049	USD	600'000		400'000	200'000	145'625.00	0.25
5.875 REPUBLIC OF SOUTH AFRICA 5.875%/18-22.06.2030	USD	200'000	200'000	200'000	200'000	185'500.00	0.32
5.875 REPUBLIC OF SOUTH AFRICA 5.875%/22-20.04.2032	USD	200'000	200'000	200'000	200'000	180'437.50	0.31
6.300 REPUBLIC OF SOUTH AFRICA 6.3%/18-22.06.2048	USD	200'000		200'000			
7.300 REPUBLIC OF SOUTH AFRICA 7.3%/22-20.04.2052	USD	200'000			200'000	173'750.00	0.30
4.665 SOUTH AFRICA 4.665%/12-17.01.2024	USD	300'000		300'000			
5.875 SOUTH AFRICA 5.875%/13-16.09.2025	USD	400'000		400'000			
6.250 SOUTH AFRICA 6.25%/11-08.03.2041	USD	100'000	100'000	100'000	100'000	82'375.00	0.14
8.250 TRANSNET SOC LTD 8.25%/23-06.02.2028	USD		200'000	200'000			
						<b>1'467'819.50</b>	<b>2.56</b>
<b>Sri Lanka</b>							
5.750 REPUBLIC OF SRI LANKA 5.75%/18-18.04.2023	USD	200'000		200'000			
6.200 REPUBLIC OF SRI LANKA 6.2%/17-11.05.2027	USD	200'000			200'000	107'476.00	0.19
6.350 REPUBLIC OF SRI LANKA 6.35%/19-28.06.2024	USD		200'000	200'000			
6.750 REPUBLIC OF SRI LANKA 6.75%/18-18.04.2028	USD	200'000		200'000			
7.550 REPUBLIC OF SRI LANKA 7.55%/19-28.03.2030	USD	200'000			200'000	106'628.00	0.19
7.850 REPUBLIC OF SRI LANKA 7.85%/19-14.03.2029	USD	200'000			200'000	106'642.00	0.19
6.125 SRI LANKA (reg. -S-) 6.125%/15-03.06.2025	USD	200'000		200'000			
6.825 SRI LANKA (reg. -S-) 6.825%/16-18.07.2026	USD	200'000		200'000			
6.850 SRI LANKA (reg. -S-) 6.85%/15-03.11.2025	USD	200'000			200'000	110'022.00	0.19
						<b>430'768.00</b>	<b>0.75</b>
<b>Suriname</b>							
9.250 REPUBLIC OF SURINAME 9.25%/16-26.10.2026	USD	200'000		200'000			
- REPUBLIC OF SURINAME INT 0%/23-31.12.2050	USD		91'000	91'000			
7.950 REPUBLIC OF SURINAME INT 7.95%/23-15.07.2033	USD		190'024		190'024	167'518.03	0.29
						<b>167'518.03</b>	<b>0.29</b>
<b>Trinidad and Tobago</b>							
9.000 HERITAGE PETROL CO LTD 9%/22-12.08.2029	USD	200'000		200'000			
4.500 REPUBLIC OF TRINIDAD AND TOBAGO (reg. -S-) 4.5%/16-04.08.2026	USD	200'000			200'000	193'530.00	0.34
5.950 TRINIDAD & TOBAGO -144A- 5.95%/23-14.01.2031	USD		200'000	200'000			
4.500 TRINIDAD & TOBAGO 4.5%/20-26.06.2030	USD	200'000		200'000			
4.375 TRINIDAD AND TOBAGO (reg. -S-) 4.375%/13-16.01.2024	USD	200'000		200'000			
5.250 TRINIDAD GENERATION UNLIMITED (reg. -S-) 5.25%/16-04.11.2027	USD	200'000	200'000	200'000	200'000	194'960.00	0.34
						<b>388'490.00</b>	<b>0.68</b>
<b>Tunisia</b>							
5.750 CENTRAL BK TUNISIA (reg. -S-) 5.75%/15-30.01.2025	USD	200'000			200'000	184'546.00	0.32
						<b>184'546.00</b>	<b>0.32</b>
<b>Turkey</b>							
5.125 HAZINE MUSTESARLI 5.125%/21-22.06.2026	USD	200'000			200'000	193'190.00	0.34
7.250 HAZINE MUSTESARLI VARL 7.25%/22-24.02.2027	USD	200'000		200'000			
9.758 HAZINE MUSTESARLI VARL 9.758%/22-13.11.2025	USD	200'000	200'000	200'000	200'000	210'860.00	0.37
4.750 REPUBLIC OF TURKEY 4.75%/21-26.01.2026	USD	200'000		200'000			
5.125 REPUBLIC OF TURKEY 5.125%/18-17.02.2028	USD	200'000		200'000			
5.250 REPUBLIC OF TURKEY 5.25%/20-13.03.2030	USD	200'000		200'000			
5.600 REPUBLIC OF TURKEY 5.6%/19-14.11.2024	USD	200'000		200'000			
5.750 REPUBLIC OF TURKEY 5.75%/17-11.05.2047	USD	200'000			200'000	149'928.00	0.26
5.950 REPUBLIC OF TURKEY 5.95%/20-15.01.2031	USD	200'000		200'000			
6.125 REPUBLIC OF TURKEY 6.125%/18-24.10.2028	USD	200'000	200'000	200'000	200'000	194'296.00	0.34
6.350 REPUBLIC OF TURKEY 6.35%/19-10.08.2024	USD	200'000		200'000			
6.375 REPUBLIC OF TURKEY 6.375%/20-14.10.2025	USD	200'000		200'000			
7.625 REPUBLIC OF TURKEY 7.625%/19-26.04.2029	USD	200'000			200'000	203'606.00	0.36
8.600 REPUBLIC OF TURKEY 8.6%/22-24.09.2027	USD	200'000		200'000			
9.125 REPUBLIC OF TURKEY 9.125%/23-13.07.2030	USD		200'000	200'000			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
9.375 REPUBLIC OF TURKEY 9.375%/23-14.03.2029	USD		200'000	200'000			
9.375 REPUBLIC OF TURKEY 9.375%/23-19.01.2033	USD		400'000	200'000	200'000	221'540.00	0.39
9.875 REPUBLIC OF TURKEY 9.875%/22-15.01.2028	USD	200'000			200'000	219'376.00	0.38
11.875 TURKEY 11.875%/00-15.01.2030	USD	50'000			50'000	61'921.88	0.11
4.875 TURKEY 4.875%/13-16.04.2043	USD	200'000		200'000			
4.875 TURKEY 4.875%/16-09.10.2026	USD	200'000		200'000			
5.750 TURKEY 5.75%/14-22.03.2024	USD	200'000		200'000			
6.000 TURKEY 6%/11-14.01.2041	USD	200'000		200'000			
6.000 TURKEY 6%/17-25.03.2027	USD	200'000			200'000	196'448.00	0.34
6.625 TURKEY 6.625%/14-17.02.2045	USD	200'000		200'000			
6.750 TURKEY 6.75%/10-30.05.2040	USD	100'000			100'000	88'387.00	0.15
6.875 TURKEY 6.875%/06-17.03.2036	USD	100'000			100'000	93'246.00	0.16
7.250 TURKEY 7.25%/08-05.03.2038	USD		90'000	66'000	24'000	22'891.44	0.04
7.375 TURKEY 7.375%/05-05.02.2025	USD	90'000			90'000	91'359.00	0.16
8.000 TURKEY 8%/04-14.02.2034	USD	60'000			60'000	61'950.00	0.11
						<b>2'008'999.32</b>	<b>3.51</b>
<b>Ukraine</b>							
6.875 NPC UKRENERGO 6.875%/21-09.11.2026	USD	400'000		200'000	200'000	65'000.00	0.11
6.250 STATE AGE ROADS 6.25%/21-24.06.2028	USD		200'000	200'000			
7.750 UKRAINE (reg. -S-) 7.75%/15-01.09.2023	USD	300'000		200'000	100'000	30'550.00	0.05
7.750 UKRAINE (reg. -S-) 7.75%/15-01.09.2024	USD	300'000		200'000	100'000	29'995.00	0.05
7.750 UKRAINE (reg. -S-) 7.75%/15-01.09.2025	USD	300'000		200'000	100'000	28'959.00	0.05
7.750 UKRAINE (reg. -S-) 7.75%/15-01.09.2026	USD	300'000		200'000	100'000	28'543.00	0.05
6.876 UKRAINE GOVERNMENT 6.876%/21-21.05.2029	USD	400'000		200'000	200'000	50'114.00	0.09
7.253 UKRAINE GOVERNMENT 7.253%/20-15.03.2033	USD	600'000		400'000	200'000	52'412.00	0.09
7.375 UKRAINE GOVERNMENT 7.375%/17-25.09.2032	USD	800'000	200'000	600'000	400'000	104'444.00	0.18
8.994 UKRAINE GOVERNMENT 8.994%/18-01.02.2024	USD	200'000			200'000	63'962.00	0.11
9.750 UKRAINE GOVERNMENT 9.75%/18-01.11.2028	USD	400'000		200'000	200'000	59'392.00	0.10
7.750 UKRAINE reg s 7.75%/15-01.09.2027	USD	300'000	100'000	300'000	100'000	28'254.00	0.05
						<b>541'625.00</b>	<b>0.95</b>
<b>United Arab Emirates</b>							
4.600 ABU DHABI CRUDE OIL 4.6%/17-02.11.2047	USD	200'000		200'000			
0.750 ABU DHABI GOVT INT'L 0.75%/20-02.09.2023	USD	200'000		200'000			
1.625 ABU DHABI GOVT INT'L 1.625%/21-02.06.2028	USD	200'000		200'000			
1.700 ABU DHABI GOVT INT'L 1.7%/20-02.03.2031	USD	200'000		200'000			
1.875 ABU DHABI GOVT INT'L 1.875%/21-15.09.2031	USD	200'000		200'000			
2.125 ABU DHABI GOVT INT'L 2.125%/19-30.09.2024	USD	200'000	200'000	400'000			
2.500 ABU DHABI GOVT INT'L 2.5%/19-30.09.2029	USD	200'000			200'000	178'466.00	0.31
2.700 ABU DHABI GOVT INT'L 2.7%/20-02.09.2070	USD	200'000		200'000			
3.000 ABU DHABI GOVT INT'L 3%/21-15.09.2051	USD	200'000		200'000			
3.125 ABU DHABI GOVT INT'L 3.125%/17-11.10.2027	USD	400'000	200'000	400'000	200'000	189'562.50	0.33
3.125 ABU DHABI GOVT INT'L 3.125%/19-30.09.2049	USD	400'000		200'000	200'000	138'848.00	0.24
4.125 ABU DHABI GOVT INT'L 4.125%/17-11.10.2047	USD	400'000		200'000	200'000	167'000.00	0.29
6.850 DP WORLD (reg. -S-) S. 1 6.85%/07-02.07.2037	USD	100'000			100'000	108'159.00	0.19
3.900 DUBAI GOVT INT'L BONDS 3.9%/20-09.09.2050	USD	200'000		200'000			
3.125 EMIRATE OF ABU DHABI (reg. -S-) 3.125%/16-03.05.2026	USD	200'000			200'000	192'818.00	0.34
2.500 EMIRATE OF ABU DHABI 2.5%/20-16.04.2025	USD	400'000		400'000			
3.125 EMIRATE OF ABU DHABI 3.125%/20-16.04.2030	USD	400'000		200'000	200'000	183'170.00	0.32
3.875 EMIRATE OF ABU DHABI 3.875%/20-16.04.2050	USD	400'000		200'000	200'000	158'432.00	0.28
3.516 EMIRATES DEVELOPMENT BANK 3.516%/19-06.03.2024	USD	200'000		200'000			
3.625 FIN DEPT GOVT SHARJAH 3.625%/21-10.03.2033	USD		200'000	200'000			
4.000 FIN DEPT GOVT SHARJAH 4%/20-28.07.2050	USD	200'000		200'000			
6.500 FIN DEPT GOVT SHARJAH 6.5%/23-23.11.2032	USD		200'000		200'000	205'712.00	0.36
3.000 MDC GMTN 3%/17-19.04.2024	USD	200'000		200'000			
2.500 MDGH - GMTN BV 2.5%/20-21.05.2026	USD		200'000		200'000	188'236.00	0.33
2.875 MDGH GMTN B.V. 2.875%/19-07.11.2029	USD		200'000	200'000			
3.700 MDGH GMTN B.V. 3.7%/19-07.11.2049	USD	200'000		200'000			
3.950 MDGH GMTN B.V. 3.95%/20-21.05.2050	USD	200'000		200'000			
3.375 MDGH GMTN RSC LTD 3.375%/22-28.03.2032	USD		200'000		200'000	178'882.00	0.31
4.375 MDGH GMTN RSC LTD 4.375%/23-22.11.2033	USD		200'000	200'000			
5.500 MDGH GMTN RSC LTD 5.5%/22-28.04.2033	USD	200'000		200'000			
2.000 UAE INT'L GOVT BOND 2%/21-19.10.2031	USD	200'000		200'000			
2.875 UAE INT'L GOVT BOND 2.875%/21-19.10.2041	USD	200'000	200'000	400'000			
3.250 UAE INT'L GOVT BOND 3.25%/21-19.10.2061	USD	200'000			200'000	135'436.00	0.24
4.050 UAE INT'L GOVT BOND 4.05%/22-07.07.2032	USD	200'000			200'000	191'620.00	0.33

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
4.951 UAE INT'L GOVT BOND 4.951%/22-07.07.2052	USD	200'000		200'000			
						<b>2'216'341.50</b>	<b>3.87</b>
<b>United Kingdom</b>							
8.250 UKRAINE RAIL (RAIL CAPL) 8.25%/19-09.07.2026	USD		200'000	200'000			
						<b>0.00</b>	<b>0.00</b>
<b>United States</b>							
1.550 DAE FUNDING LLC 1.55%/21-01.08.2024	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Uruguay</b>							
4.375 REPUBLICA ORIENT URUGUAY 4.375%/19-23.01.2031	USD	630'000		350'000	280'000	272'300.00	0.48
4.975 REPUBLICA ORIENT URUGUAY 4.975%/18-20.04.2055	USD	820'000	200'000	670'000	350'000	325'542.00	0.57
5.750 REPUBLICA ORIENT URUGUAY 5.75%/22-28.10.2034	USD	470'000		170'000	300'000	314'910.00	0.55
4.125 URUGUAY 4.125%/12-20.11.2045	USD	260'000		160'000	100'000	87'014.00	0.15
4.375 URUGUAY 4.375%/15-27.10.2027	USD	400'000	100'000	310'000	190'000	187'197.50	0.33
4.500 URUGUAY 4.5%/13-14.08.2024	USD	250'000	400'000	650'000			
5.100 URUGUAY 5.1%/14-18.06.2050	USD	1'200'000		660'000	540'000	518'265.00	0.90
7.625 URUGUAY 7.625%/06-21.03.2036	USD	340'000		195'000	145'000	174'090.63	0.30
7.875 URUGUAY 7.875%/03-15.01.2033	USD	270'000		170'000	100'000	119'289.00	0.21
						<b>1'998'608.13</b>	<b>3.49</b>
<b>Uzbekistan</b>							
3.700 REPUBLIC OF UZBEKISTAN 3.7%/20-25.11.2030	USD	200'000		200'000			
3.900 REPUBLIC OF UZBEKISTAN 3.9%/21-19.10.2031	USD		200'000	200'000			
4.750 REPUBLIC OF UZBEKISTAN 4.75%/19-20.02.2024	USD	200'000		200'000			
5.375 REPUBLIC OF UZBEKISTAN 5.375%/19-20.02.2029	USD	200'000		200'000			
4.750 UZBEKNEFTEGAZ JOINT-STOCK CORNPANY 4.75%/21-16.11.2028	USD		200'000		200'000	168'880.00	0.29
						<b>168'880.00</b>	<b>0.29</b>
<b>Vietnam</b>							
4.800 SOCIALIST REPUBLIC OF VIETNAM (reg. -S-) 4.8%/14-19.11.2024	USD	200'000		200'000			
						<b>0.00</b>	<b>0.00</b>
<b>Zambia</b>							
8.500 ZAMBIA (reg. -S-) 8.5%/14-14.04.2024	USD	200'000		200'000			
8.970 ZAMBIA (reg. -S-) 8.97%/15-30.07.2027	USD	200'000			200'000	135'000.00	0.24
						<b>135'000.00</b>	<b>0.24</b>
<b>Total Bonds</b>						<b>56'485'100.45</b>	<b>98.59</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>56'485'100.45</b>	<b>98.59</b>
<b>Total investments</b>						<b>56'485'100.45</b>	<b>98.59</b>
Cash at banks						9'575.47	0.02
Time deposit						0.00	0.00
Other assets						798'316.70	1.39
<b>Total fund assets</b>						<b>57'292'992.62</b>	<b>100.00</b>
./. Due to bank						48'434.53	0.08
./. Other liabilities						19'760.51	0.03
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>57'224'797.58</b>	<b>99.88</b>

(1) Inclusive as well corporate actions

## Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value USD	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	56'485'100.45	98.59
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

## 1718 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

### Notes to the Annual report as at February 29, 2024

#### Note 1: Information on matters of particular economic or legal importance

On March 19, 2023, Credit Suisse Group AG and UBS Group AG signed a merger agreement, which was completed as of June 12, 2023. The Fund uses several of the services of and has banking relationships with consolidated subsidiaries of Credit Suisse Group AG and UBS Group AG. Credit Suisse Funds AG was merged with UBS Fund Management (Switzerland) AG as of April 30, 2024.

At this point in time, UBS Fund Management (Switzerland) AG took over as the Fund Management Company. This may result in changes in relationships and service providers in future.

The previous auditing company for Credit Suisse Funds AG remains the statutory auditing company for this investment fund.

#### Note 2: US sales restrictions

When units of the sub-funds are issued and redeemed abroad, the provisions of investment fund and tax law applicable in that country apply.

Units of this investment fund may not be offered, sold or distributed within the United States and its territories. Units of this investment fund may not be offered, sold or distributed to citizens of the United States or to persons domiciled or resident in the United States and/or to other natural persons or legal entities whose income and/or proceeds are subject to US income tax regardless of their origin, or to persons who qualify as US persons under Regulation S of the US Securities Act of 1933 and/or the US Commodity Exchange Act, as amended.

Units of CSIF (CH) Equity Emerging Markets Blue and CSIF (CH) Equity Emerging Markets ESG Blue may not be offered, sold or distributed to investors resident or domiciled in India. Furthermore, units of CSIF (CH) Equity Emerging Markets Blue and CSIF (CH) Equity Emerging Markets ESG Blue may not be offered, sold or distributed within India. Investors in CSIF (CH) Equity Emerging Markets Blue and CSIF (CH) Equity Emerging Markets ESG Blue may be required to disclose their identity to the Designated Depository Participant ("DDP").

Units of the sub-funds CSIF (CH) Bond Aggregate Global ex G4 ex CHF, CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue, CSIF (CH) Bond Fiscal Strength Global ex CHF Blue, CSIF (CH) Bond Aggregate Global ex CHF 1-5 ESG Blue and CSIF (CH) Bond Aggregate Global ex CHF 1-5 ESG Blue may not be offered or sold to persons or companies in the People's Republic of China ("PRC"). Furthermore, units of these sub-funds may not be distributed within the PRC. Investors in the PRC will only subscribe to units of these sub-funds if they are permitted to do so under applicable PRC laws, regulations, rules, notices, guidelines, and/or orders, or other regulatory requirements issued by a government agency or supervisory authority in the PRC, regardless of whether or not they are effective by law. If an investor fails to comply with these sales restrictions, the Fund Management Company may, at its discretion, take measures with respect to the units of such investor in order to comply with the relevant regulatory requirements, including the obligation to redeem units of the relevant investor in accordance with Section 5 of the Fund Contract. The Fund Management Company and the Custodian Bank may prohibit or restrict the sale, brokerage or transfer of units with respect to natural persons or legal entities in certain countries and territories.

#### Note 3: Key figures and technical data

Fund name	Unit class	Swiss securities number	Currency	flat rate Management <sup>1</sup> commission	Total Expense <sup>2</sup> Ratio (TER)	Portfolio Turnover <sup>3</sup> Ratio (PTR) (unaudited)
CSIF (CH) Equity Switzerland Total Market Blue	ZA	46 662 491	CHF	0.0000%	0.0022%	-12.82
	ZB	3 134 187	CHF	0.0000%	0.0022%	-12.82
	DB	1 540 817	CHF	0.0842%	0.0864%	-12.82
	QA	52 139 380	CHF	0.1002%	0.1056%	-12.82
	QB	34 822 860	CHF	0.1002%	0.1024%	-12.82
	FB	19 077 186	CHF	0.1503%	0.1650%	-12.82
CSIF (CH) Equity Switzerland Total Market ESG Blue	ZB	59 739 451	CHF	0.0000%	0.0058%	-7.15
	DB	111 719 500	CHF	0.0842%	0.0900%	-7.15
	QA	117 857 037	CHF	0.1002%	0.1061%	-7.15
	QB	59 739 452	CHF	0.1002%	0.1060%	-7.15
	FB	59 739 453	CHF	0.1503%	0.1508%	-7.15
CSIF (CH) Equity Switzerland Large Cap Blue	ZB	3 378 243	CHF	0.0000%	0.0027%	6.44
	DB	960 293	CHF	0.0842%	0.0869%	6.44
	FB	21 440 471	CHF	0.1503%	0.1657%	6.44
CSIF (CH) Equity Switzerland Large Cap Classic Blue	ZB	38 499 842	CHF	0.0000%	0.0038%	8.70
	FB	38 499 845	CHF	0.1503%	0.1667%	8.70
CSIF (CH) Equity Switzerland Small & Mid Cap	ZB	11 086 914	CHF	0.0000%	0.0031%	3.67
	DB	11 086 927	CHF	0.0842%	0.0873%	3.67
	QB	34 831 986	CHF	0.1504%	0.1534%	3.67
	FB	22 262 465	CHF	0.1704%	0.1860%	3.67
CSIF (CH) Equity SPI ESG Multi Premia Blue	DB	33 403 119	CHF	0.0541%	0.1951%	61.14
	QB	33 403 121	CHF	0.2205%	0.3724%	61.14
	FB	33 403 120	CHF	0.3107%	0.4734%	61.14
CSIF (CH) Equity Switzerland Minimum Volatility Blue	DB	33 416 149	CHF	0.0541%	0.0991%	30.47
	QB	33 416 151	CHF	0.2005%	0.2456%	30.47
	FB	33 416 150	CHF	0.2205%	0.2979%	30.47

Fund name	Unit class	Swiss securities number	Currency	flat rate Management <sup>1</sup> commission	Total Expense <sup>2</sup> Ratio (TER)	Portfolio Turnover <sup>3</sup> Ratio (PTR) (unaudited)
CSIF (CH) Equity Switzerland Blue	ZB	23 338 941	CHF	0.0000%	0.0063%	2.41
	DB	23 338 821	CHF	0.0842%	0.0906%	2.41
	FB	33 620 673	CHF	0.1503%	0.2081%	2.41
CSIF (CH) Equity EMU	ZB	3 084 952	EUR	0.0000%	0.0179% <sup>4</sup>	-27.55
	DB	1 540 824	EUR	0.0842%	0.1022% <sup>4</sup>	-27.55
	QB	18 570 360	EUR	0.1504%	0.1682% <sup>4</sup>	-27.55
	FB	33 620 670	EUR	0.1504%	0.2200% <sup>4</sup>	-27.55
	ZBH	28 674 971	CHF	0.0000%	0.0187% <sup>4</sup>	-27.55
	DBH	28 674 968	CHF	0.0842%	0.1028% <sup>4</sup>	-27.55
	QBH	28 650 475	CHF	0.1804%	0.1990% <sup>4</sup>	-27.55
	FBH	33 620 278	CHF	0.2507%	0.3211% <sup>4</sup>	-27.55
CSIF (CH) Equity Europe ex EMU ex CH	ZB	3 084 956	CHF	0.0000%	0.0064%	0.29
	DB	1 540 827	CHF	0.0842%	0.0904%	0.29
	QB	18 572 391	CHF	0.1504%	0.1567%	0.29
CSIF (CH) Equity Europe ex CH Blue	ZB	10 052 326	CHF	0.0000%	0.0292% <sup>4</sup>	6.27
	DB	10 097 570	CHF	0.0842%	0.1127% <sup>4</sup>	6.27
	QB	20 260 325	CHF	0.1504%	0.1789% <sup>4</sup>	6.27
	FB	33 620 669	CHF	0.1704%	0.2507% <sup>4</sup>	6.27
CSIF (CH) Equity US Blue	ZB	3 084 968	USD	0.0000%	0.0236% <sup>4</sup>	-25.88
	DB	1 540 829	USD	0.0842%	0.1078% <sup>4</sup>	-25.88
	QB	19 022 871	USD	0.1503%	0.1740% <sup>4</sup>	-25.88
	FB	33 620 674	USD	0.1503%	0.2253% <sup>4</sup>	-25.88
	QBH	38 092 367	CHF	0.1804%	0.2049% <sup>4</sup>	-25.88
CSIF (CH) Equity Canada	ZB	3 084 961	CAD	0.0000%	0.0162%	-0.56
	DB	1 540 832	CAD	0.0842%	0.1004%	-0.56
	QB	26 216 266	CAD	0.1503%	0.1665%	-0.56
	FB	33 620 667	CAD	0.1704%	0.2380%	-0.56
CSIF (CH) Equity Canada Blue	ZB	21 335 210	CAD	0.0000%	0.0074%	-5.44
	DB	21 335 214	CAD	0.0842%	0.0916%	-5.44
	QB	21 335 216	CAD	0.1504%	0.1571%	-5.44
CSIF (CH) Equity Japan	ZB	3 084 964	JPY	0.0000%	0.0074%	-17.34
	DB	1 540 835	JPY	0.0842%	0.0911%	-17.34
	QB	19 022 768	JPY	0.1703%	0.1777%	-17.34
	FB	33 620 671	JPY	0.1703%	0.2291%	-17.34
	ZBH	23 166 513	CHF	0.0000%	0.0079%	-17.34
	QBH	26 079 412	CHF	0.2003%	0.2088%	-17.34
	FBH	33 620 280	CHF	0.2705%	0.3301%	-17.34
CSIF (CH) Equity Japan Blue	ZB	10 052 449	JPY	0.0000%	0.0079%	-2.04
	DB	10 097 583	JPY	0.0842%	0.0921%	-2.04
	QB	20 503 837	JPY	0.1703%	0.1780%	-2.04
CSIF (CH) Equity Pacific ex Japan Blue	ZB	3 084 965	CHF	0.0000%	0.0055%	-4.33
	DB	1 540 841	CHF	0.0842%	0.0896%	-4.33
	QB	19 023 379	CHF	0.1704%	0.1758%	-4.33
	FB	33 620 672	CHF	0.2004%	0.2573%	-4.33
	ZBH	117 355 224	CHF	0.0000%	0.0075%	-4.33
CSIF (CH) Equity Emerging Markets Blue	ZB	3 238 069	CHF	0.0000%	0.0058%	-1.55
	DB	1 784 468	CHF	0.0841%	0.0900%	-1.55
	QB	18 570 908	CHF	0.2504%	0.2562%	-1.55
	FB	33 620 668	CHF	0.2504%	0.3078%	-1.55
CSIF (CH) Equity World ex CH Small Cap Blue	DB	23 338 742	CHF	0.0842%	0.1066% <sup>4</sup>	7.39
	QB	23 338 751	CHF	0.2505%	0.2730% <sup>4</sup>	7.39
	FB	33 620 675	CHF	0.3006%	0.3745% <sup>4</sup>	7.39
	ZBH	23 833 923	CHF	0.0000%	0.0233% <sup>4</sup>	7.39
	DBH	23 338 749	CHF	0.0842%	0.1070% <sup>4</sup>	7.39
	QBH	23 338 753	CHF	0.2806%	0.3040% <sup>4</sup>	7.39
	FBH	33 620 283	CHF	0.4009%	0.4756% <sup>4</sup>	7.39
CSIF (CH) Equity World ex CH Small Cap ESG Blue	DB	110 160 940	CHF	0.0741%	0.1289% <sup>4</sup>	25.07
	QB	110 160 941	CHF	0.2505%	0.3053% <sup>4</sup>	25.07
CSIF (CH) Equity World ex CH	ZB	3 240 067	CHF	0.0000%	0.0530% <sup>4</sup>	-21.09
	DB	3 085 604	CHF	0.0867%	0.1396% <sup>4</sup>	-21.09
	QB	19 927 878	CHF	0.1503%	0.2033% <sup>4</sup>	-21.09
	FB	34 802 664	CHF	0.2204%	0.2735% <sup>4</sup>	-21.09
	ZBH	30 375 939	CHF	0.0000%	0.0539% <sup>4</sup>	-21.09
	QBH	33 079 303	CHF	0.1804%	0.2342% <sup>4</sup>	-21.09
	FBH	34 802 666	CHF	0.3207%	0.3746% <sup>4</sup>	-21.09

## 1720 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

Fund name	Unit class	Swiss securities number	Currency	flat rate Management 1 commission	Total Expense 2 Ratio (TER)	Portfolio Turnover 3 Ratio (PTR) (unaudited)
CSIF (CH) Equity World ex CH ESG Blue	ZB	42 413 683	CHF	0.0000%	0.0586% <sup>4</sup>	-9.82
	DB	46 749 214	CHF	0.0842%	0.1407% <sup>4</sup>	-9.82
	QB	42 413 681	CHF	0.1503%	0.2088% <sup>4</sup>	-9.82
	FB	42 413 685	CHF	0.2004%	0.3187% <sup>4</sup>	-9.82
	ZBH	50 070 663	CHF	0.0000%	0.0603% <sup>4</sup>	-9.82
	QBH	42 413 682	CHF	0.1803%	0.2406% <sup>4</sup>	-9.82
CSIF (CH) Bond Switzerland AAA-AA Blue	ZB	3 384 635	CHF	0.0000%	0.0029%	11.05
	DB	1 540 866	CHF	0.0842%	0.0871%	11.05
	FB	10 175 434	CHF	0.1503%	0.1513%	11.05
CSIF (CH) Bond Switzerland AAA-BBB Blue	ZB	3 900 305	CHF	0.0000%	0.0023%	3.87
	DB	3 894 352	CHF	0.0842%	0.0865%	3.87
	QB	48 200 619	CHF	0.1002%	0.1025%	3.87
	FB	10 175 438	CHF	0.1503%	0.1653%	3.87
CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue	ZB	14 710 214	CHF	0.0000%	0.0032%	6.92
	DB	19 002 094	CHF	0.0842%	0.0874%	6.92
	FB	23 026 041	CHF	0.1503%	0.1662%	6.92
CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue	ZB	18 998 442	CHF	0.0000%	0.0100%	16.73
	DB	18 998 679	CHF	0.0842%	0.0941%	16.73
	FB	18 998 833	CHF	0.1503%	0.1585%	16.73
CSIF (CH) Bond Switzerland Corporate Blue	ZB	28 186 011	CHF	0.0000%	0.0047%	10.66
	DB	28 186 023	CHF	0.0842%	0.0888%	10.66
	QB	34 832 049	CHF	0.1202%	0.1248%	10.66
	FB	28 186 034	CHF	0.1503%	0.1677%	10.66
CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue	ZB	21 497 436	CHF	0.0000%	0.0027%	40.68
	DB	21 497 528	CHF	0.0842%	0.0868%	40.68
	FB	21 497 533	CHF	0.1503%	0.1658%	40.68
CSIF (CH) Bond Switzerland AAA-BBB ESG Blue	ZB	59 739 454	CHF	0.0000%	0.0063%	-1.04
	DB	127 441 336	CHF	0.0842%	0.0883%	-1.04
	QB	59 739 455	CHF	0.1002%	0.1070%	-1.04
	FB	59 739 456	CHF	0.1503%	0.1805%	-1.04
CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue	ZB	118 173 836	CHF	0.0000%	0.0083%	-5.83
	QA	118 924 723	CHF	0.1002%	0.1085%	-5.83
	QB	118 173 838	CHF	0.1002%	0.1085%	-5.83
CSIF (CH) Bond Government EUR Blue	ZB	3 084 950	EUR	0.0000%	0.0073%	20.92
	DB	1 784 467	EUR	0.0842%	0.0915%	20.92
	QB	18 925 584	EUR	0.1503%	0.1574%	20.92
	ZBH	18 877 137	CHF	0.0000%	0.0081%	20.92
	QBH	25 399 340	CHF	0.1802%	0.1883%	20.92
CSIF (CH) Bond Government USD Blue	ZB	3 084 937	USD	0.0000%	0.0010%	33.50
	DB	3 104 350	USD	0.0842%	0.0851%	33.50
	QB	26 114 194	USD	0.1503%	0.1511%	33.50
	ZBH	30 417 061	CHF	0.0000%	0.0018%	33.50
	QBH	30 417 057	CHF	0.1800%	0.1817%	33.50
CSIF (CH) Bond Government GBP Blue	ZB	3 084 939	GBP	0.0000%	0.0129%	29.11
	QB	23 545 270	GBP	0.1359%	0.1432%	29.11
CSIF (CH) Bond Government JPY Blue	ZB	3 084 944	JPY	0.0000%	0.0062%	36.45
	DB	3 232 978	JPY	0.0842%	0.0902%	36.45
CSIF (CH) Bond Government Global ex G4 ex CHF Blue	ZB	3 084 947	CHF	0.0000%	0.0140%	31.22
CSIF (CH) Bond Aggregate EUR	ZB	3 084 901	EUR	0.0000%	0.0230%	9.39
	DB	10 158 392	EUR	0.0842%	0.1074%	9.39
	QB	12 477 495	EUR	0.1704%	0.1925%	9.39
CSIF (CH) Bond Aggregate USD	ZB	3 084 897	USD	0.0000%	0.0027%	11.81
	DB	3 104 333	USD	0.0842%	0.0870%	11.81
	QB	26 070 955	USD	0.1703%	0.1731%	11.81
	FB	33 620 658	USD	0.2205%	0.2233%	11.81
CSIF (CH) Bond Aggregate GBP	ZB	3 084 907	GBP	0.0000%	0.0102%	12.05
	FB	33 620 654	GBP	0.2205%	0.2308%	12.05
CSIF (CH) Bond Aggregate JPY Blue	ZB	3 401 155	JPY	0.0000%	0.0054%	14.36
	QB	21 355 637	JPY	0.1704%	0.1761%	14.36
	ZBH	42 818 676	CHF	0.0000%	0.0063%	14.36
CSIF (CH) Bond Aggregate Global ex G4 ex CHF	ZB	3 084 932	CHF	0.0000%	0.0071%	12.58
CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue	ZB	21 497 685	CHF	0.0000%	0.0096%	17.79
	QB	21 498 501	CHF	0.1704%	0.1790%	17.79
	ZBH	21 498 439	CHF	0.0000%	0.0104%	17.79
	DBH	21 498 505	CHF	0.0842%	0.0948%	17.79
	QBH	21 498 510	CHF	0.2005%	0.2087%	17.79

Fund name	Unit class	Swiss securities number	Currency	flat rate Management commission <sup>1</sup>	Total Expense <sup>2</sup> Ratio (TER)	Portfolio Turnover <sup>3</sup> Ratio (PTR) (unaudited)
CSIF (CH) Bond Aggregate Global ex CHF ESG Blue	ZB	42 413 936	CHF	0.0000%	0.0199%	-1.50
	QB	42 413 934	CHF	0.0902%	0.1101%	-1.50
	ZBH	42 413 937	CHF	0.0000%	0.0207%	-1.50
	QBH	42 413 935	CHF	0.1103%	0.1307%	-1.50
CSIF (CH) Bond Corporate EUR	ZB	10 542 879	EUR	0.0000%	0.0125%	18.18
	DB	11 660 537	EUR	0.0842%	0.0967%	18.18
	QB	14 408 517	EUR	0.1704%	0.1824%	18.18
	FB	33 620 659	EUR	0.2205%	0.2332%	18.18
	ZBH	36 364 721	CHF	0.0000%	0.0129%	18.18
	DBH	34 004 532	CHF	0.0825%	0.0874%	18.18
	QBH	31 659 902	CHF	0.2005%	0.2139%	18.18
CSIF (CH) Bond Corporate USD Blue	ZB	30 412 143	USD	0.0000%	0.0366%	12.13
	DB	30 412 136	USD	0.0842%	0.1202%	12.13
	QB	30 412 141	USD	0.1704%	0.2052%	12.13
	FB	33 620 660	USD	0.2205%	0.2622%	12.13
	ZBH	30 412 572	CHF	0.0000%	0.0263%	12.13
	DBH	30 412 252	CHF	0.0841%	0.1212%	12.13
	QBH	30 412 254	CHF	0.2005%	0.2343%	12.13
	FBH	33 620 136	CHF	0.3207%	0.3601%	12.13
CSIF (CH) Bond Corporate Global ex CHF Blue	ZB	18 995 526	CHF	0.0000%	0.0026%	9.88
	DB	18 995 957	CHF	0.0842%	0.0869%	9.88
	QB	18 997 763	CHF	0.1704%	0.1732%	9.88
	FB	33 620 663	CHF	0.2205%	0.2229%	9.88
	ZBH	18 995 681	CHF	0.0000%	0.0034%	9.88
	DBH	18 996 067	CHF	0.0842%	0.0877%	9.88
	QBH	18 997 797	CHF	0.2004%	0.2037%	9.88
	FBH	33 620 237	CHF	0.3207%	0.3241%	9.88
CSIF (CH) Bond Corporate Global ex CHF ESG Blue	ZB	42 413 751	CHF	0.0000%	0.0237%	23.13
	ZBH	42 413 752	CHF	0.0000%	0.0237%	23.13
	QBH	42 413 750	CHF	0.2004%	0.2242%	23.13
CSIF (CH) Bond Fiscal Strength Global ex CHF Blue	ZB	20 328 688	CHF	0.0000%	0.0058%	27.99
	ZBJ0	45 983 388	CHF	0.0000%	0.0058%	27.99
	ZBH	18 653 493	CHF	0.0000%	0.0066%	27.99
	QBH	21 413 151	CHF	0.1805%	0.1872%	27.99
CSIF (CH) Bond Inflation-Linked Global ex Japan ex Italy ex Spain Blue	DB	40 102 815	CHF	0.0842%	0.0888%	23.30
	FB	34 782 041	CHF	0.2205%	0.2250%	23.30
	ZBH	10 783 466	CHF	0.0000%	0.0055%	23.30
	DBH	12 938 447	CHF	0.0842%	0.0896%	23.30
	QBH	13 457 672	CHF	0.2007%	0.2062%	23.30
CSIF (CH) Bond Government Emerging Markets USD Blue	DB	25 913 210	USD	0.0842%	0.0853%	25.47
	QB	25 913 219	USD	0.2506%	0.2517%	25.47
	FB	33 620 666	USD	0.3007%	0.3018%	25.47
	DBH	25 913 226	CHF	0.0842%	0.0862%	25.47
	QBH	25 913 230	CHF	0.2807%	0.2826%	25.47
	FBH	33 620 247	CHF	0.4010%	0.4029%	25.47
CSIF (CH) Bond Government Emerging Markets USD ESG Blue	DB	118 175 331	USD	0.0842%	0.1019%	55.42

<sup>1</sup> The fund management company has not concluded any fee-sharing agreements or agreements concerning retrocessions in the form of soft commissions.

<sup>2</sup> The TER (total expense ratio) refers to the sum of all periodically levied costs and commissions charged to the fund assets retrospectively as a percentage of the average fund assets. Any rebates/portfolio maintenance commissions from target funds were credited to the fund and thus reduce the TER.

<sup>3</sup> The PTR (Portfolio Turnover Rate) is considered an indicator of the relevance of the incidental costs incurred by the fund when buying and selling investments and denotes the turnover rate of the fund portfolio. The PTR (Portfolio Turnover Rate) is considered an indicator of the relevance of the incidental costs incurred by the fund when buying and selling investments and denotes the turnover rate of the fund portfolio.

<sup>4</sup> Aggregated TER, as more than 10% of net assets were invested in other collective investment schemes (target funds) as of the reporting date. The TER of the target funds can also be obtained from KIIDs, etc. The maximum management commission of the target funds is 3%.

Fund name	Unit class	Swiss securities number	Minimum Tracking Error	Maximum Tracking Error	Average Tracking Error	Tracking Error at the end of the reporting year
CSIF (CH) Equity Switzerland Total Market Blue	ZA	46 662 491	0.01	0.01	0.01	0.01
	ZB	3 134 187	0.01	0.01	0.01	0.01
	DB	1 540 817	0.01	0.01	0.01	0.01
	QA	52 139 380	0.01	0.01	0.01	0.01
	QB	34 822 860	0.01	0.01	0.01	0.01
	FB	19 077 186	0.01	0.01	0.01	0.01

## 1722 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

Fund name	Unit class	Swiss securities number	Minimum Tracking Error	Maximum Tracking Error	Average Tracking Error	Tracking Error at the end of the reporting year
CSIF (CH) Equity Switzerland Total Market ESG Blue	ZB	59 739 451	0.01	0.02	0.01	0.01
	DB	111 719 500	0.01	0.02	0.01	0.01
	QA	117 857 037	-	-	-	0.01
	QB	59 739 452	0.01	0.02	0.01	0.01
	FB	59 739 453	0.01	0.02	0.01	0.01
CSIF (CH) Equity Switzerland Large Cap Blue	ZB	3 378 243	0.01	0.01	0.01	0.01
	DB	960 293	0.01	0.02	0.01	0.01
	FB	21 440 471	0.01	0.01	0.01	0.01
CSIF (CH) Equity Switzerland Large Cap Classic Blue	ZB	38 499 842	0.01	0.01	0.01	0.01
	FB	38 499 845	0.01	0.01	0.01	0.01
CSIF (CH) Equity Switzerland Small & Mid Cap	ZB	11 086 914	0.02	0.05	0.03	0.05
	DB	11 086 927	0.02	0.05	0.03	0.05
	QB	34 831 986	0.02	0.05	0.03	0.05
	FB	22 262 465	0.02	0.06	0.03	0.06
CSIF (CH) Equity SPI ESG Multi Premia Blue	DB	33 403 119	0.02	0.08	0.04	0.07
	QB	33 403 121	0.02	0.08	0.04	0.08
	FB	33 403 120	0.02	0.08	0.04	0.08
CSIF (CH) Equity Switzerland Minimum Volatility Blue	DB	33 416 149	0.01	0.04	0.03	0.01
	QB	33 416 151	0.01	0.04	0.03	0.01
	FB	33 416 150	0.01	0.04	0.03	0.01
CSIF (CH) Equity Switzerland Blue	ZB	23 338 941	0.01	0.01	0.01	0.01
	DB	23 338 821	0.01	0.02	0.01	0.01
	FB	33 620 673	0.01	0.02	0.01	0.01
CSIF (CH) Equity EMU	ZB	3 084 952	0.14	0.18	0.17	0.15
	DB	1 540 824	0.14	0.18	0.17	0.15
	QB	18 570 360	0.14	0.18	0.17	0.15
	FB	33 620 670	0.14	0.18	0.17	0.15
	ZBH	28 674 971	0.15	0.21	0.20	0.16
	DBH	28 674 968	0.15	0.21	0.20	0.16
	QBH	28 650 475	0.15	0.20	0.19	0.16
	FBH	33 620 278	0.15	0.20	0.19	0.16
CSIF (CH) Equity Europe ex EMU ex CH	ZB	3 084 956	0.04	0.16	0.09	0.05
	DB	1 540 827	0.04	0.16	0.09	0.04
	QB	18 572 391	0.04	0.16	0.09	0.05
CSIF (CH) Equity Europe ex CH Blue	ZB	10 052 326	0.26	0.37	0.30	0.33
	DB	10 097 570	0.25	0.37	0.30	0.33
	QB	20 260 325	0.25	0.37	0.30	0.32
	FB	33 620 669	0.25	0.37	0.30	0.32
CSIF (CH) Equity US Blue	ZB	3 084 968	0.08	0.14	0.11	0.08
	DB	1 540 829	0.08	0.14	0.11	0.08
	QB	19 022 871	0.08	0.14	0.11	0.08
	FB	33 620 674	0.08	0.14	0.11	0.08
	QBH	38 092 367	0.12	0.15	0.14	0.12
CSIF (CH) Equity Canada	ZB	3 084 961	0.04	0.06	0.05	0.04
	DB	1 540 832	0.04	0.06	0.05	0.04
	QB	26 216 266	0.04	0.06	0.05	0.04
	FB	33 620 667	0.04	0.06	0.05	0.04
CSIF (CH) Equity Canada Blue	ZB	21 335 210	0.06	0.07	0.06	0.07
	DB	21 335 214	0.06	0.07	0.06	0.07
	QB	21 335 216	0.06	0.07	0.06	0.07
CSIF (CH) Equity Japan	ZB	3 084 964	0.03	0.06	0.05	0.05
	DB	1 540 835	0.04	0.06	0.05	0.05
	QB	19 022 768	0.03	0.06	0.05	0.05
	FB	33 620 671	0.04	0.06	0.05	0.05
	ZBH	23 166 513	0.10	0.11	0.11	0.11
	QBH	26 079 412	0.10	0.11	0.11	0.11
CSIF (CH) Equity Japan Blue	ZB	10 052 449	0.04	0.05	0.04	0.04
	DB	10 097 583	0.04	0.05	0.04	0.04
	QB	20 503 837	0.04	0.05	0.04	0.04
CSIF (CH) Equity Pacific ex Japan Blue	ZB	3 084 965	0.05	0.08	0.08	0.05
	DB	1 540 841	0.05	0.09	0.08	0.05
	QB	19 023 379	0.05	0.08	0.07	0.05
	FB	33 620 672	0.05	0.08	0.08	0.05
	ZBH	117 355 224	-	-	-	0.06
CSIF (CH) Equity Emerging Markets Blue	ZB	3 238 069	0.08	0.14	0.11	0.14
	DB	1 784 468	0.08	0.14	0.11	0.14
	QB	18 570 908	0.08	0.14	0.11	0.14
	FB	33 620 668	0.08	0.14	0.11	0.14

Fund name	Unit class	Swiss securities number	Minimum Tracking Error	Maximum Tracking Error	Average Tracking Error	Tracking Error at the end of the reporting year
CSIF (CH) Equity World ex CH Small Cap Blue	DB	23 338 742	0.07	0.09	0.07	0.09
	QB	23 338 751	0.07	0.09	0.07	0.09
	FB	33 620 675	0.07	0.09	0.07	0.09
	ZBH	23 833 923	0.07	0.10	0.08	0.10
	DBH	23 338 749	0.07	0.10	0.08	0.10
	QBH	23 338 753	0.07	0.10	0.08	0.10
CSIF (CH) Equity World ex CH Small Cap ESG Blue	DB	110 160 940	0.12	0.14	0.13	0.12
	QB	110 160 941	0.12	0.14	0.13	0.12
CSIF (CH) Equity World ex CH	ZB	3 240 067	0.04	0.05	0.04	0.04
	DB	3 085 604	0.04	0.05	0.04	0.04
	QB	19 927 878	0.04	0.05	0.04	0.04
	FB	34 802 664	0.04	0.05	0.04	0.04
	ZBH	30 375 939	0.05	0.06	0.05	0.05
	QBH	33 079 303	0.05	0.06	0.05	0.05
CSIF (CH) Equity World ex CH ESG Blue	FBH	34 802 666	0.05	0.06	0.05	0.06
	ZB	42 413 683	0.02	0.05	0.04	0.05
	DB	46 749 214	0.03	0.05	0.04	0.05
	QB	42 413 681	0.03	0.05	0.04	0.05
	FB	42 413 685	0.03	0.04	0.04	0.04
	ZBH	50 070 663	0.04	0.06	0.05	0.05
CSIF (CH) Bond Switzerland AAA-AA Blue	QBH	42 413 682	0.04	0.05	0.05	0.05
	ZB	3 384 635	0.03	0.04	0.03	0.03
CSIF (CH) Bond Switzerland AAA-AA Blue	DB	1 540 866	0.03	0.04	0.03	0.03
	FB	10 175 434	0.03	0.04	0.03	0.03
	ZB	3 900 305	0.04	0.06	0.05	0.04
CSIF (CH) Bond Switzerland AAA-BBB Blue	DB	3 894 352	0.04	0.06	0.05	0.04
	QB	48 200 619	0.04	0.06	0.05	0.04
	FB	10 175 438	0.04	0.06	0.05	0.04
	ZB	14 710 214	0.02	0.04	0.03	0.02
CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue	DB	19 002 094	0.02	0.04	0.03	0.02
	FB	23 026 041	0.02	0.04	0.03	0.02
	ZB	18 998 442	0.04	0.12	0.06	0.04
CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue	DB	18 998 679	0.04	0.12	0.06	0.04
	FB	18 998 833	0.04	0.12	0.06	0.04
	ZB	28 186 011	0.05	0.19	0.12	0.05
CSIF (CH) Bond Switzerland Corporate Blue	DB	28 186 023	0.05	0.19	0.12	0.05
	QB	34 832 049	0.05	0.19	0.12	0.05
	FB	28 186 034	0.05	0.19	0.12	0.05
	ZB	21 497 436	0.04	0.10	0.07	0.04
CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue	DB	21 497 528	0.04	0.10	0.07	0.04
	FB	21 497 533	0.04	0.10	0.07	0.04
	ZB	59 739 454	0.03	0.06	0.04	0.03
CSIF (CH) Bond Switzerland AAA-BBB ESG Blue	QB	59 739 455	0.03	0.06	0.04	0.03
	FB	59 739 456	0.03	0.05	0.04	0.03
	ZB	118 173 836	-	-	-	0.04
CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue	QA	118 924 723	-	-	-	0.04
	QB	118 173 838	-	-	-	0.04
	ZB	3 084 950	0.08	0.09	0.08	0.09
CSIF (CH) Bond Government EUR Blue	DB	1 784 467	0.08	0.09	0.08	0.09
	QB	18 925 584	0.08	0.09	0.08	0.09
	ZBH	18 877 137	0.07	0.10	0.08	0.10
	QBH	25 399 340	0.08	0.10	0.09	0.10
	ZB	3 084 937	0.02	0.05	0.03	0.05
	DB	3 104 350	0.02	0.05	0.03	0.05
CSIF (CH) Bond Government USD Blue	QB	26 114 194	0.02	0.04	0.03	0.04
	ZBH	30 417 061	0.05	0.06	0.05	0.05
	QBH	30 417 057	0.05	0.06	0.05	0.05
	ZB	3 084 939	0.04	0.05	0.05	0.04
	DB	3 084 944	0.05	0.08	0.08	0.07
CSIF (CH) Bond Government JPY Blue	DB	3 232 978	0.05	0.08	0.08	0.07
CSIF (CH) Bond Government Global ex G4 ex CHF Blue	ZB	3 084 947	0.44	0.63	0.55	0.53
CSIF (CH) Bond Aggregate EUR	ZB	3 084 901	0.07	0.10	0.08	0.07
	DB	10 158 392	0.07	0.10	0.08	0.07
	QB	12 477 495	0.07	0.10	0.08	0.07
CSIF (CH) Bond Aggregate USD	ZB	3 084 897	0.07	0.15	0.11	0.07
	DB	3 104 333	0.07	0.15	0.11	0.07
	QB	26 070 955	0.07	0.15	0.10	0.07
	FB	33 620 658	0.07	0.15	0.10	0.07
CSIF (CH) Bond Aggregate GBP	ZB	3 084 907	0.04	0.06	0.05	0.05
	FB	33 620 654	0.04	0.06	0.05	0.05
CSIF (CH) Bond Aggregate JPY Blue	ZB	3 401 155	0.02	0.04	0.04	0.02
	QB	21 355 637	0.02	0.04	0.04	0.02
	ZBH	42 818 676	0.12	0.16	0.14	0.13
CSIF (CH) Bond Aggregate Global ex G4 ex CHF	ZB	3 084 932	0.50	0.98	0.77	0.57

## 1724 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

Fund name	Unit class	Swiss securities number	Minimum Tracking Error	Maximum Tracking Error	Average Tracking Error	Tracking Error at the end of the reporting year
CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue	ZB	21 497 685	0.10	0.22	0.16	0.11
	QB	21 498 501	0.10	0.22	0.17	0.11
	ZBH	21 498 439	0.06	0.10	0.09	0.07
	DBH	21 498 505	0.07	0.09	0.09	0.07
	QBH	21 498 510	0.06	0.09	0.09	0.06
CSIF (CH) Bond Aggregate Global ex CHF ESG Blue	ZB	42 413 936	0.04	0.07	0.05	0.06
	QB	42 413 934	0.04	0.07	0.05	0.06
	ZBH	42 413 937	0.08	0.13	0.12	0.08
	QBH	42 413 935	0.08	0.13	0.12	0.08
CSIF (CH) Bond Corporate EUR	ZB	10 542 879	0.07	0.09	0.08	0.08
	DB	11 660 537	0.07	0.08	0.08	0.08
	QB	14 408 517	0.07	0.08	0.08	0.08
	FB	33 620 659	0.07	0.08	0.08	0.08
	ZBH	36 364 721	0.05	0.09	0.08	0.06
	QBH	31 659 902	0.05	0.09	0.08	0.06
CSIF (CH) Bond Corporate USD Blue	ZB	30 412 143	0.19	0.28	0.23	0.19
	DB	30 412 136	0.19	0.28	0.23	0.19
	QB	30 412 141	0.19	0.28	0.23	0.19
	FB	33 620 660	0.19	0.28	0.23	0.19
	ZBH	30 412 572	0.23	0.34	0.30	0.23
	DBH	30 412 252	0.23	0.34	0.30	0.23
	QBH	30 412 254	0.23	0.34	0.30	0.23
	FBH	33 620 136	0.23	0.35	0.30	0.23
CSIF (CH) Bond Corporate Global ex CHF Blue	ZB	18 995 526	0.07	0.09	0.08	0.09
	DB	18 995 957	0.07	0.09	0.08	0.09
	QB	18 997 763	0.07	0.09	0.08	0.09
	FB	33 620 663	0.07	0.09	0.08	0.09
	ZBH	18 995 681	0.08	0.14	0.12	0.08
	DBH	18 996 067	0.08	0.14	0.12	0.08
	QBH	18 997 797	0.08	0.14	0.12	0.08
	FBH	33 620 237	0.08	0.14	0.12	0.08
	CSIF (CH) Bond Corporate Global ex CHF ESG Blue	ZB	42 413 751	0.08	0.11	0.10
ZBH		42 413 752	0.10	0.17	0.15	0.16
QBH		42 413 750	0.09	0.17	0.15	0.16
CSIF (CH) Bond Fiscal Strength Global ex CHF Blue	ZB	20 328 688	0.12	0.22	0.17	0.13
	ZBJ0	45 983 388	0.13	0.22	0.17	0.14
	ZBH	18 653 493	0.06	0.09	0.08	0.07
	QBH	21 413 151	0.06	0.09	0.08	0.07
CSIF (CH) Bond Inflation-Linked Global ex Japan ex Italy ex Spain Blue	DB	40 102 815	0.05	0.06	0.05	0.06
	FB	34 782 041	0.04	0.06	0.05	0.06
	ZBH	10 783 466	0.05	0.11	0.10	0.06
	DBH	12 938 447	0.05	0.11	0.10	0.06
	QBH	13 457 672	0.05	0.11	0.10	0.06
CSIF (CH) Bond Government Emerging Markets USD Blue	DB	25 913 210	0.11	0.40	0.15	0.11
	QB	25 913 219	0.11	0.40	0.15	0.11
	FB	33 620 666	0.11	0.40	0.15	0.11
	DBH	25 913 226	0.12	0.43	0.19	0.12
	QBH	25 913 230	0.11	0.43	0.19	0.12
	FBH	33 620 247	0.12	0.44	0.19	0.12
CSIF (CH) Bond Government Emerging Markets ESG Blue	DB	118 175 331	-	-	-	0.42

Tracking error (ex post) in %, annualised values rolling over two years

### Note 4: Fund performance

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 <sup>1</sup>	2022 <sup>1</sup>	2021 <sup>1</sup>
CSIF (CH) Equity Switzerland Total Market Blue	ZA	46 662 491	01.03.2019	CHF	-	6.1%	-16.5%	23.4%
	ZB	3 134 187	13.06.2007	CHF	-	6.1%	-16.5%	23.4%
	DB	1 540 817	14.03.2003	CHF	-	6.0%	-16.5%	23.3%
	QA	52 139 380	31.01.2020	CHF	-	6.0%	-16.6%	23.3%
	QB	34 822 860	25.01.2017	CHF	-	6.0%	-16.6%	23.3%
	FB	19 077 186	25.07.2012	CHF	-	5.9%	-16.6%	23.2%
SPI					-	6.1%	-16.5%	23.4%
CSIF (CH) Equity Switzerland Total Market ESG Blue	ZB	59 739 451	08.03.2021	CHF	12.0%	6.6%	-15.4%	-
	DB	111 719 500	04.06.2021	CHF	1.5%	6.5%	-15.5%	-
	QA	117 857 037	08.06.2022	CHF	1.9%	6.5%	-	-
	QB	59 739 452	08.03.2021	CHF	11.6%	6.5%	-15.5%	-
	FB	59 739 453	08.03.2021	CHF	11.4%	6.5%	-15.6%	-
SPI® ESG					-	6.6%	-15.4%	-

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 <sup>1</sup>	2022 <sup>1</sup>	2021 <sup>1</sup>
CSIF (CH) Equity Switzerland Large Cap Blue	ZB	3 378 243	26.09.2007	CHF	-	7.1%	-14.3%	23.7%
	DB	960 293	27.11.1998	CHF	-	7.0%	-14.3%	23.6%
	FB	21 440 471	31.05.2013	CHF	-	6.9%	-14.4%	23.5%
SMI					-	7.1%	-14.3%	23.7%
CSIF (CH) Equity Switzerland Large Cap Classic Blue	ZB	38 499 842	31.10.2017	CHF	-	5.9%	-14.5%	23.7%
	FB	38 499 845	31.10.2017	CHF	-	5.8%	-14.7%	23.5%
SPI 20					-	6.0%	-14.6%	23.7%
CSIF (CH) Equity Switzerland Small & Mid Cap	ZB	11 086 914	17.03.2010	CHF	-	6.6%	-24.0%	22.3%
	DB	11 086 927	11.06.2010	CHF	-	6.5%	-24.0%	22.2%
	QB	34 831 986	03.10.2018	CHF	-	6.4%	-24.1%	22.1%
	FB	22 262 465	17.09.2013	CHF	-	6.4%	-24.1%	22.1%
SPI EXTRA					-	6.5%	-24.0%	22.2%
CSIF (CH) Equity SPI ESG Multi Premia Blue	DB	33 403 119	31.08.2016	CHF	-	8.4%	-18.7%	20.8%
	QB	33 403 121	31.08.2016	CHF	-	8.2%	-18.9%	20.6%
	FB	33 403 120	01.09.2016	CHF	-	8.1%	-18.9%	20.5%
SPI ESG Multi Premia					-	8.7%	-18.6%	21.0%
CSIF (CH) Equity Switzerland Minimum Volatility Blue	DB	33 416 149	05.09.2016	CHF	-	5.9%	-16.0%	23.1%
	QB	33 416 151	03.11.2016	CHF	-	5.7%	-16.2%	22.9%
	FB	33 416 150	05.09.2016	CHF	-	5.7%	-16.2%	22.8%
MSCI Switzerland IMI Minimum Volatility (CHF)					-	6.0%	-16.0%	23.2%
CSIF (CH) Equity Switzerland Blue	ZB	23 338 941	10.02.2014	CHF	-	6.3%	-16.3%	24.0%
	DB	23 338 821	30.01.2018	CHF	-	6.2%	-16.4%	23.9%
	FB	33 620 673	09.09.2016	CHF	-	6.1%	-16.5%	23.7%
MSCI Switzerland					-	6.3%	-16.3%	24.0%
CSIF (CH) Equity EMU	ZB	3 084 952	17.07.2007	EUR	-	19.3%	-11.9%	22.9%
	DB	1 540 824	14.03.2003	EUR	-	19.2%	-11.9%	22.8%
	QB	18 570 360	22.05.2012	EUR	-	19.1%	-12.0%	22.7%
	FB	33 620 670	09.09.2016	EUR	-	19.1%	-12.0%	22.6%
MSCI EMU	ZBH	28 674 971	01.07.2015	CHF	-	18.8%	-12.5%	22.2%
	DBH	28 674 968	01.07.2015	CHF	-	16.7%	-12.0%	22.6%
	QBH	28 650 475	30.10.2015	CHF	-	16.6%	-12.1%	22.6%
	FBH	28 650 475	30.10.2015	CHF	-	16.5%	-12.1%	22.4%
MSCI EMU hedged to CHF					-	16.4%	-12.2%	22.3%
CSIF (CH) Equity Europe ex EMU ex CH	ZB	3 084 956	17.07.2007	CHF	-	16.1%	-12.6%	21.9%
	DB	1 540 827	14.03.2003	CHF	-	6.8%	-7.6%	23.0%
	QB	18 572 391	22.05.2012	CHF	-	6.7%	-7.7%	22.9%
MSCI Europe ex EMU, ex Switzerland					-	6.7%	-7.7%	22.8%
CSIF (CH) Equity Europe ex CH Blue	ZB	10 052 326	06.04.2009	CHF	-	6.8%	-7.8%	22.9%
	DB	10 097 570	17.04.2009	CHF	-	10.4%	-12.2%	21.1%
	QB	20 260 325	20.12.2012	CHF	-	10.3%	-12.3%	21.0%
	FB	33 620 669	09.09.2016	CHF	-	10.2%	-12.3%	20.9%
MSCI Europe ex Switzerland					-	10.1%	-12.4%	20.8%
CSIF (CH) Equity US Blue	ZB	3 084 968	17.07.2007	USD	-	9.8%	-13.1%	19.3%
	DB	1 540 829	14.03.2003	USD	-	26.7%	-19.9%	26.6%
	QB	19 022 871	09.10.2012	USD	-	26.6%	-20.0%	26.5%
	FB	33 620 674	09.09.2016	USD	-	26.5%	-20.1%	26.4%
MSCI USA					-	26.4%	-20.1%	26.3%
	QBH	38 092 367	18.09.2017	CHF	-	26.5%	-19.8%	26.5%
MSCI USA hedged to CHF					-	20.1%	-22.7%	24.9%
CSIF (CH) Equity Canada	ZB	3 084 961	17.07.2007	CAD	-	20.1%	-22.5%	24.9%
	DB	1 540 832	14.03.2003	CAD	-	12.7%	-6.1%	26.2%
	QB	26 216 266	03.12.2014	CAD	-	12.6%	-6.2%	26.1%
	FB	33 620 667	09.09.2016	CAD	-	12.6%	-6.3%	26.0%
MSCI Canada					-	12.5%	-6.3%	26.0%
CSIF (CH) Equity Canada Blue	ZB	21 335 210	07.06.2013	CAD	-	12.3%	-6.5%	24.9%
	DB	21 335 214	07.06.2013	CAD	-	12.7%	-6.2%	25.9%
	QB	21 335 216	07.06.2013	CAD	-	12.6%	-6.3%	25.8%
MSCI Canada					-	12.6%	-6.4%	25.7%
MSCI Canada					-	12.3%	-6.5%	24.9%

# 1726 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 <sup>1</sup>	2022 <sup>1</sup>	2021 <sup>1</sup>
CSIF (CH) Equity Japan	ZB	3 084 964	16.07.2007	JPY	-	28.7%	-4.4%	13.4%
	DB	1 540 835	17.03.2003	JPY	-	28.6%	-4.5%	13.4%
	QB	19 022 768	09.10.2012	JPY	-	28.5%	-4.6%	13.3%
	FB	33 620 671	09.09.2016	JPY	-	28.4%	-4.6%	13.2%
MSCI Japan	ZBH	23 166 513	27.12.2013	CHF	-	28.6%	-4.5%	13.4%
	QBH	26 079 412	23.04.2015	CHF	-	30.0%	-4.7%	12.8%
	FBH	33 620 280	09.09.2016	CHF	-	29.6%	-4.9%	12.6%
MSCI Japan hedged to CHF					-	30.0%	-4.9%	12.8%
CSIF (CH) Equity Japan Blue	ZB	10 052 449	06.04.2009	JPY	-	28.6%	-4.5%	13.4%
	DB	10 097 583	16.04.2009	JPY	-	28.5%	-4.6%	13.3%
	QB	20 503 837	25.01.2013	JPY	-	28.4%	-4.6%	13.2%
MSCI Japan					-	28.6%	-4.5%	13.4%
CSIF (CH) Equity Pacific ex Japan Blue	ZB	3 084 965	16.07.2007	CHF	-	-3.1%	-4.4%	8.0%
	DB	1 540 841	17.03.2003	CHF	-	-3.2%	-4.5%	7.9%
	QB	19 023 379	09.10.2012	CHF	-	-3.3%	-4.6%	7.8%
	FB	33 620 672	09.09.2016	CHF	-	-3.4%	-4.7%	7.7%
MSCI Pacific ex Japan					-	-3.2%	-4.5%	7.9%
	ZBH	117 355 224	05.07.2022	CHF	7.3%	2.6%	-	-
MSCI Pacific ex Japan Hedged into CHF					-	2.6%	-	-
CSIF (CH) Equity Emerging Markets Blue	ZB	3 238 069	22.08.2007	CHF	-	-0.2%	-18.9%	0.5%
	DB	1 784 468	17.09.2004	CHF	-	-0.2%	-18.9%	0.4%
	QB	18 570 908	21.05.2012	CHF	-	-0.4%	-19.1%	0.2%
	FB	33 620 668	09.09.2016	CHF	-	-0.5%	-19.1%	0.2%
MSCI Emerging Markets					-	-0.1%	-18.9%	0.5%
CSIF (CH) Equity World ex CH Small Cap Blue	DB	23 338 742	29.04.2014	CHF	-	5.3%	-17.4%	19.2%
	QB	23 338 751	03.03.2015	CHF	-	5.2%	-17.6%	19.0%
	FB	33 620 675	09.09.2016	CHF	-	5.1%	-17.6%	18.9%
MSCI World ex Switzerland Small Cap	ZBH	23 833 923	29.04.2014	CHF	-	5.3%	-17.4%	19.3%
	DBH	23 338 749	18.03.2015	CHF	-	11.7%	-17.2%	17.4%
	QBH	23 338 753	11.11.2014	CHF	-	11.6%	-17.3%	17.4%
	FBH	33 620 283	09.09.2016	CHF	-	11.4%	-17.5%	17.1%
						-	11.2%	-17.6%
MSCI World ex Switzerland Small Cap hedged to CHF					-	11.5%	-17.3%	17.4%
CSIF (CH) Equity World ex CH Small Cap ESG Blue	DB	110 160 940	19.04.2021	CHF	-5.0%	4.2%	-16.4%	-
	QB	110 160 941	30.04.2021	CHF	-7.5%	4.1%	-16.5%	-
MSCI World ex Switzerland Small Cap ESG Leaders					-	4.1%	-16.3%	-
CSIF (CH) Equity World ex CH	ZB	3 240 067	11.02.2008	CHF	-	13.1%	-16.6%	26.0%
	DB	3 085 604	16.07.2007	CHF	-	13.0%	-16.7%	25.9%
	QB	19 927 878	08.03.2013	CHF	-	13.0%	-16.7%	25.9%
	FB	34 802 664	27.12.2016	CHF	-	12.9%	-16.8%	25.8%
MSCI World ex Switzerland	ZBH	30 375 939	20.11.2015	CHF	-	12.8%	-16.9%	25.6%
	QBH	33 079 303	07.07.2016	CHF	-	19.0%	-17.9%	23.3%
	FBH	34 802 666	27.12.2016	CHF	-	18.7%	-18.0%	23.1%
						-	18.6%	-18.1%
MSCI World ex Switzerland hedged to CHF					-	18.6%	-18.1%	22.9%
CSIF (CH) Equity World ex CH ESG Blue	ZB	42 413 683	18.09.2018	CHF	-	14.1%	-18.1%	28.6%
	DB	46 749 214	28.03.2019	CHF	-	14.0%	-18.1%	28.5%
	QB	42 413 681	18.09.2018	CHF	-	14.0%	-18.2%	28.4%
	FB	42 413 685	20.09.2018	CHF	-	13.9%	-18.3%	28.3%
MSCI World ex Switzerland ESG Leaders	ZBH	50 070 663	17.10.2019	CHF	-	14.1%	-18.2%	28.4%
	QBH	42 413 682	19.12.2018	CHF	-	20.2%	-19.2%	25.9%
MSCI World ex Switzerland ESG Leaders hedged to CHF					-	19.9%	-19.4%	25.7%
					-	20.0%	-19.3%	25.8%
CSIF (CH) Bond Switzerland AAA-AA Blue	ZB	3 384 635	20.09.2007	CHF	-	7.9%	-12.8%	-2.3%
	DB	1 540 866	14.03.2003	CHF	-	7.8%	-12.9%	-2.4%
	FB	10 175 434	05.06.2009	CHF	-	7.7%	-13.0%	-2.4%
SBI® Total AAA-AA Total Return					-	7.8%	-12.9%	-2.3%
CSIF (CH) Bond Switzerland AAA-BBB Blue	ZB	3 900 305	15.04.2008	CHF	-	7.5%	-12.1%	-1.8%
	DB	3 894 352	16.05.2008	CHF	-	7.4%	-12.1%	-1.9%
	QB	48 200 619	17.06.2019	CHF	-	7.4%	-12.2%	-1.9%
	FB	10 175 438	05.06.2009	CHF	-	7.3%	-12.2%	-2.0%
SBI® Total AAA-BBB Total Return					-	7.4%	-12.1%	-1.8%
CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue	ZB	14 710 214	18.01.2012	CHF	-	8.1%	-12.9%	-2.1%
	DB	19 002 094	13.07.2012	CHF	-	8.0%	-13.0%	-2.2%
	FB	23 026 041	23.12.2013	CHF	-	7.9%	-13.0%	-2.3%
SBI® Domestic AAA-BBB Total Return					-	8.0%	-12.9%	-2.2%

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 <sup>1</sup>	2022 <sup>1</sup>	2021 <sup>1</sup>
CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue	ZB	18 998 442	05.10.2012	CHF	-	5.4%	-9.4%	-0.7%
	DB	18 998 679	17.07.2012	CHF	-	5.3%	-9.4%	-0.8%
	FB	18 998 833	23.08.2012	CHF	-	5.2%	-9.5%	-0.8%
SBI® Foreign AAA-BBB Total Return					-	5.2%	-9.4%	-0.7%
CSIF (CH) Bond Switzerland Corporate Blue	ZB	28 186 011	03.06.2015	CHF	-	5.9%	-8.7%	-0.3%
	DB	28 186 023	08.06.2015	CHF	-	5.8%	-8.8%	-0.3%
	QB	34 832 049	31.10.2019	CHF	-	5.8%	-8.8%	-0.4%
	FB	28 186 034	30.06.2015	CHF	-	5.7%	-8.8%	-0.4%
SBI® Corporate Total Return					-	5.7%	-9.0%	-0.4%
CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue	ZB	21 497 436	10.06.2013	CHF	-	3.4%	-5.3%	-0.5%
	DB	21 497 528	10.06.2013	CHF	-	3.3%	-5.4%	-0.5%
	FB	21 497 533	17.06.2013	CHF	-	3.2%	-5.5%	-0.6%
SBI® AAA-BBB 1-5 Y Total Return					-	3.4%	-5.4%	-0.4%
CSIF (CH) Bond Switzerland AAA-BBB ESG Blue	ZB	59 739 454	08.03.2021	CHF	-6.5%	7.6%	-12.4%	-
	DB	127 441 336	14.06.2023	CHF	4.6%	-	-	-
	QB	59 739 455	08.03.2021	CHF	-6.8%	7.5%	-12.5%	-
	FB	59 739 456	08.03.2021	CHF	-7.0%	7.4%	-12.5%	-
SBI® ESG AAA-BBB Total Return					-	7.5%	-12.4%	-
CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue	ZB CHF	118 173 836	30.05.2022	CHF	1.3%	3.3%	-	-
	QA CHF	118 924 723	08.06.2022	CHF	1.9%	3.2%	-	-
	QB CHF	118 173 838	13.06.2022	CHF	3.0%	3.2%	-	-
SBI® ESG AAA-BBB 1-5 Y Total Return					-	3.3%	-	-
CSIF (CH) Bond Government EUR Blue	ZB	3 084 950	25.05.2007	EUR	-	7.2%	-18.5%	-3.6%
	DB	1 784 467	17.03.2004	EUR	-	7.1%	-18.6%	-3.6%
	QB	18 925 584	20.07.2012	EUR	-	7.0%	-18.6%	-3.7%
FTSE EMU Government Bond					-	7.2%	-18.5%	-3.5%
CSIF (CH) Bond Government EUR Blue	ZBH	18 877 137	27.10.2012	CHF	-	5.0%	-19.0%	-3.8%
	QBH	25 399 340	14.02.2019	CHF	-	4.8%	-19.2%	-4.0%
FTSE Government Bond currency-hedged in CHF terms					-	4.9%	-19.0%	-3.8%
CSIF (CH) Bond Government USD Blue	ZB	3 084 937	25.05.2007	USD	-	4.3%	-12.6%	-2.3%
	DB	3 104 350	06.07.2007	USD	-	4.2%	-12.7%	-2.3%
	QB	26 114 194	12.12.2014	USD	-	4.2%	-12.7%	-2.4%
FTSE US Government Bond					-	4.3%	-12.6%	-2.3%
CSIF (CH) Bond Government USD Blue	ZBH	30 417 061	29.02.2016	CHF	-	-0.1%	-15.0%	-3.5%
	QBH	30 417 057	19.11.2015	CHF	-	-0.3%	-15.2%	-3.6%
FTSE US Government Bond currency-hedged in CHF terms					-	-0.2%	-15.1%	-3.4%
CSIF (CH) Bond Government GBP Blue	ZB	3 084 939	25.05.2007	GBP	-	3.8%	-27.1%	-5.4%
FTSE United Kingdom Government Bond					-	3.8%	-27.1%	-5.4%
CSIF (CH) Bond Government JPY Blue	ZB	3 084 944	25.05.2007	JPY	-	0.4%	-7.5%	-0.3%
	DB	3 232 978	06.07.2007	JPY	-	0.3%	-7.6%	-0.4%
FTSE Japanese Government Bond					-	0.5%	-7.4%	-0.2%
CSIF (CH) Bond Government Global ex G4 ex CHF Blue	ZB	3 084 947	25.05.2007	CHF	-	-3.9%	-11.3%	-3.6%
FTSE World ex EMU, ex UK, ex Japanese, ex US, ex Switzerland Government Bond					-	-3.6%	-12.3%	-3.7%
CSIF (CH) Bond Aggregate EUR	ZB	3 084 901	21.05.2007	EUR	-	7.2%	-17.0%	-2.8%
	DB	10 158 392	12.05.2009	EUR	-	7.1%	-17.1%	-2.9%
	QB	12 477 495	22.02.2011	EUR	-	7.0%	-17.2%	-3.0%
Bloomberg Global Aggregate EUR					-	7.2%	-17.2%	-2.9%
CSIF (CH) Bond Aggregate USD	ZB	3 084 897	21.05.2007	USD	-	5.6%	-13.1%	-1.4%
	DB	3 104 333	21.05.2007	USD	-	5.5%	-13.1%	-1.5%
	QB	26 070 955	06.02.2015	USD	-	5.4%	-13.2%	-1.6%
	FB	33 620 658	27.12.2017	USD	-	5.4%	-13.2%	-1.6%
Bloomberg Global Aggregate USD					-	5.7%	-13.1%	-1.4%
CSIF (CH) Bond Aggregate GBP	ZB	3 084 907	21.05.2007	GBP	-	5.0%	-23.1%	-4.6%
	FB	33 620 654	09.09.2016	GBP	-	4.8%	-23.3%	-4.9%
Bloomberg Global Aggregate GBP					-	5.0%	-23.2%	-4.7%
CSIF (CH) Bond Aggregate JPY Blue	ZB	3 401 155	27.09.2007	JPY	-	0.4%	-5.3%	-0.2%
	QB	21 355 637	15.05.2013	JPY	-	0.3%	-5.5%	-0.4%
Bloomberg Global Aggregate JPY					-	0.5%	-5.3%	-0.2%
Bloomberg Global Aggregate JPY value hedged CHF	ZBH	42 818 676	25.07.2018	CHF	-	1.8%	-5.6%	-0.9%
					-	2.1%	-5.6%	-0.8%
CSIF (CH) Bond Aggregate Global ex G4 ex CHF	ZB	3 084 932	21.05.2007	CHF	-	-4.1%	-9.4%	2.5%
Bloomberg Global Aggregate ex USD, ex EUR, ex JPY, ex GBP, ex CHF					-	-3.7%	-9.5%	2.7%

# 1728 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 <sup>1</sup>	2022 <sup>1</sup>	2021 <sup>1</sup>
CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue	ZB	21 497 685	31.07.2014	CHF	-	-4.8%	-8.0%	-0.3%
	QB	21 498 501	25.06.2015	CHF	-	-4.9%	-8.1%	-0.5%
Bloomberg Global Aggregate 1-5 Y ex CHF	ZBH	21 498 439	13.08.2013	CHF	-	1.7%	-6.6%	-1.4%
	DBH	21 498 505	13.08.2013	CHF	-	1.6%	-6.7%	-1.5%
	QBH	21 498 510	08.10.2013	CHF	-	1.5%	-6.8%	-1.6%
Bloomberg Global Aggregate 1-5 Y ex CHF value hedged CHF					-	1.7%	-6.5%	-1.5%
CSIF (CH) Bond Aggregate Global ex CHF ESG Blue	ZB	42 413 936	04.03.2020	CHF	-	-3.8%	-16.1%	-3.1%
	QB	42 413 934	17.09.2020	CHF	-	-3.9%	-16.2%	-3.2%
Bloomberg MSCI Global Aggregate ex-CHF Sustainability	ZBH	42 413 937	04.03.2020	CHF	-	2.4%	-14.8%	-2.9%
	QBH	42 413 935	05.03.2020	CHF	-	2.3%	-15.0%	-3.1%
Bloomberg MSCI Global Aggregate Sustainability ex-CHF hedged to CHF					-	2.3%	-14.8%	-2.9%
CSIF (CH) Bond Corporate EUR	ZB	10 542 879	25.09.2009	EUR	-	8.2%	-13.5%	-0.9%
	DB	11 660 537	01.09.2010	EUR	-	8.1%	-13.6%	-1.0%
	QB	14 408 517	17.11.2014	EUR	-	8.0%	-13.7%	-1.1%
	FB	33 620 659	09.09.2016	EUR	-	8.0%	-13.7%	-1.1%
Bloomberg Euro-Aggregate Corporate	ZBH	36 364 721	25.07.2017	CHF	-	6.0%	-14.0%	-1.1%
	QBH	31 659 902	02.03.2016	CHF	-	5.8%	-14.2%	-1.3%
Bloomberg Euro-Aggregate Corporate value hedged CHF					-	5.9%	-14.1%	-1.2%
CSIF (CH) Bond Corporate USD Blue	ZB	30 412 143	19.02.2016	USD	-	8.5%	-15.1%	-0.8%
	DB	30 412 136	26.09.2016	USD	-	8.4%	-15.1%	-0.8%
	QB	30 412 141	03.10.2016	USD	-	8.3%	-15.2%	-0.9%
	FB	33 620 660	09.09.2016	USD	-	8.3%	-15.3%	-1.0%
Bloomberg Global Aggregate Corporate – United States Dollar	ZBH	30 412 572	29.02.2016	CHF	-	8.5%	-15.3%	-0.9%
	DBH	30 412 252	26.09.2016	CHF	-	3.5%	-17.7%	-2.0%
	QBH	30 412 254	19.02.2016	CHF	-	3.4%	-17.8%	-2.1%
	FBH	33 620 136	09.09.2016	CHF	-	3.3%	-17.9%	-2.2%
Bloomberg Global Aggregate Corporate – United States Dollar value hedged CHF					-	3.2%	-18.0%	-2.4%
					-	3.5%	-17.9%	-2.1%
CSIF (CH) Bond Corporate Global ex CHF Blue	ZB	18 995 526	21.10.2013	CHF	-	-0.3%	-15.3%	0.1%
	DB	18 995 957	19.09.2013	CHF	-	-0.4%	-15.4%	0.0%
	QB	18 997 763	07.10.2013	CHF	-	-0.5%	-15.5%	-0.1%
	FB	33 620 663	09.09.2016	CHF	-	-0.6%	-15.5%	-0.1%
Bloomberg Global Aggregate Corporate ex CHF	ZBH	18 995 681	11.09.2012	CHF	-	-0.3%	-15.5%	0.1%
	DBH	18 996 067	11.09.2012	CHF	-	4.4%	-16.6%	-1.9%
	QBH	18 997 797	19.09.2012	CHF	-	4.3%	-16.7%	-2.0%
	FBH	33 620 237	09.09.2016	CHF	-	4.2%	-16.8%	-2.1%
Bloomberg Global Aggregate Corporate ex CHF value hedged CHF					-	4.0%	-16.9%	-2.3%
					-	4.2%	-16.8%	-2.0%
CSIF (CH) Bond Corporate Global ex CHF ESG Blue	ZB	42 413 751	28.01.2021	CHF	-13.3%	-0.4%	-15.3%	-
Bloomberg MSCI Global Corporate ex-CHF Sustainability	ZBH	42 413 752	04.06.2020	CHF	-	-0.4%	-15.2%	-
	QBH	42 413 750	14.10.2020	CHF	-	4.3%	-16.4%	-2.1%
Bloomberg MSCI Global Corporate ex CHF Sustainability hedged to CHF					-	4.1%	-16.6%	-2.3%
					-	4.2%	-16.4%	-2.1%
CSIF (CH) Bond Fiscal Strength Global ex CHF Blue	ZB	20 328 688	07.01.2013	CHF	-	-4.1%	-16.5%	-4.0%
Bloomberg Global Treasury ex CHF Fiscal Strength Weighted	ZBJ0	45 983 388	18.03.2019	CHF	-	-3.9%	-16.5%	-4.0%
	ZBH	18 653 493	13.06.2012	CHF	-	-4.0%	-16.5%	-4.0%
	QBH	21 413 151	24.05.2013	CHF	-	2.5%	-13.3%	-3.2%
Bloomberg Global Treasury ex CHF Fiscal Strength Weighted value hedged CHF					-	2.3%	-13.5%	-3.3%
					-	-3.9%	-16.5%	-4.0%
CSIF (CH) Bond Inflation-Linked Global ex Japan ex Italy ex Spain Blue	DB	40 102 815	31.01.2018	CHF	-	-4.4%	-21.7%	6.9%
	FB	34 782 041	27.12.2016	CHF	-	-4.6%	-21.8%	6.8%
Bloomberg World Government Inflation-Linked Ex-Japan Ex-Italy Ex-Spain	ZBH	10 783 466	21.12.2009	CHF	-	-4.3%	-21.7%	7.0%
	DBH	12 938 447	09.05.2011	CHF	-	-0.7%	-20.8%	4.1%
	QBH	13 457 672	05.08.2011	CHF	-	-0.8%	-20.9%	4.0%
Bloomberg World Government Inflation-Linked Ex-Japan Ex-Italy Ex-Spain value hedged in CHF					-	-0.9%	-21.0%	3.9%
					-	-0.9%	-20.8%	4.0%

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 <sup>1</sup>	2022 <sup>1</sup>	2021 <sup>1</sup>
CSIF (CH) Bond Government Emerging Markets USD Blue	DB	25 913 210	14.11.2014	USD	-	10.9%	-17.2%	-1.8%
	QB	25 913 219	19.11.2019	USD	-	10.7%	-17.3%	-1.9%
	FB	33 620 666	09.09.2016	USD	-	10.7%	-17.4%	-2.0%
J.P. Morgan Emerging Markets Bond Global Diversified					-	11.1%	-17.8%	-1.8%
	DBH	25 913 226	29.01.2015	CHF	-	5.9%	-19.8%	-3.2%
	QBH	25 913 230	28.11.2014	CHF	-	5.7%	-20.0%	-3.3%
	FBH	33 620 247	09.09.2016	CHF	-	5.6%	-20.1%	-3.5%
J.P. Morgan Emerging Markets Bond Global Diversified hedged CHF					-	6.1%	-20.3%	-3.0%
CSIF (CH) Bond Government Emerging Markets USD ESG Blue	DB	118 175 331	12.09.2022	USD	11.5%	10.5%	-	-

<sup>1</sup> Fund performance is based on official published net asset values, which are based on the stock market closing prices at the end of the relevant month.

Historical performance is not an indicator of current or future performance. Performance data exclude commissions and expenses charged on the issue and redemption of units.

The tracking difference between the Fund's performance and the performance of the replicated index is primarily due to the following factors: Fees charged in connection with management of the Fund, the use of optimised sampling, income arising from securities lending, currency hedging costs, non-recoverable foreign withholding tax and transaction costs.

#### Note 5: Identity of the contracting parties in OTC transactions

Fund name	Counterparty
CSIF (CH) Equity EMU	BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Equity US Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON UBS AG LONDON BRANCH
CSIF (CH) Equity Japan	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Equity Pacific ex Japan Blue	CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Equity World ex CH Small Cap Blue	BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Equity World ex CH	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Equity World ex CH ESG Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON UBS AG LONDON BRANCH ZUERCHER KANTONALBANK
CSIF (CH) Bond Government EUR Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CREDIT SUISSE (SCHWEIZ) AG MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH

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Annual Report as at February 29, 2024

Fund name	Counterparty
CSIF (CH) Bond Government USD Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Bond Aggregate JPY Blue	CREDIT SUISSE (SCHWEIZ) AG
CSIF (CH) Bond Aggregate JPY Blue	CREDIT SUISSE (SCHWEIZ) AG
CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG HSBC BANK MALAYSIA BERHAD JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH ZUERCHER KANTONALBANK
CSIF (CH) Bond Aggregate Global ex CHF ESG Blue	BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG HSBC BANK MALAYSIA BERHAD JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Bond Corporate EUR	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Bond Corporate USD Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Bond Corporate Global ex CHF Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Bond Corporate Global ex CHF ESG Blue	BNP-PARIBAS SA PARIS CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Bond Fiscal Strength Global ex CHF Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG HSBC BANK MALAYSIA BERHAD JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH ZUERCHER KANTONALBANK
CSIF (CH) Bond Inflation-Linked Global ex Japan ex Italy ex Spain Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) Bond Government Emerging Markets USD Blue	BARCLAYS BANK PLC WHOLESALE LONDON BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH

**Note 6: Collateral received**

Fund name	Collateral	Value in fund currency
CSIF (CH) Equity Switzerland Small & Mid Cap	Collaterals Sec Lending - Equities	61'652'061.83
	Collaterals Sec Lending - Money Market Securities	1'467'343.33
	Collaterals Sec Lending - Fixed Rate Bonds	100'802'552.78
CSIF (CH) Equity EMU	Collaterals Sec Lending - Equities	4'311'024.62
	Collaterals Sec Lending - Money Market Securities	102'604.08
	Collaterals Sec Lending - Fixed Rate Bonds	7'048'625.37
CSIF (CH) Equity Europe ex EMU ex CH	Collaterals Sec Lending - Equities	5'170'687.02
	Collaterals Sec Lending - Money Market Securities	123'064.39
	Collaterals Sec Lending - Fixed Rate Bonds	8'454'193.35
CSIF (CH) Equity Canada	Collaterals Sec Lending - Equities	5'165'960.04
	Collaterals Sec Lending - Money Market Securities	122'951.88
	Collaterals Sec Lending - Fixed Rate Bonds	8'446'464.64
CSIF (CH) Equity Japan	Collaterals Sec Lending - Equities	2'998'793'056.45
	Collaterals Sec Lending - Money Market Securities	71'372'454.92
	Collaterals Sec Lending - Fixed Rate Bonds	4'903'096'285.43
CSIF (CH) Bond Aggregate EUR	Collaterals Sec Lending - Equities	1'509'634.35
	Collaterals Sec Lending - Money Market Securities	63'753.01
	Collaterals Sec Lending - Fixed Rate Bonds	2'778'087.35
CSIF (CH) Bond Aggregate USD	Collaterals Sec Lending - Equities	64'440'996.58
	Collaterals Sec Lending - Money Market Securities	1'533'721.08
	Collaterals Sec Lending - Fixed Rate Bonds	105'362'525.87
CSIF (CH) Bond Aggregate GBP	Collaterals Sec Lending - Equities	2'418'172.82
	Collaterals Sec Lending - Money Market Securities	57'553.46
	Collaterals Sec Lending - Fixed Rate Bonds	3'953'768.71
CSIF (CH) Bond Aggregate Global ex G4 ex CHF	Collaterals Sec Lending - Equities	3'409'598.04
	Collaterals Sec Lending - Money Market Securities	81'149.78
	Collaterals Sec Lending - Fixed Rate Bonds	5'574'771.97
CSIF (CH) Bond Corporate EUR	Collaterals Sec Lending - Equities	2'701'160.37
	Collaterals Sec Lending - Money Market Securities	64'288.68
	Collaterals Sec Lending - Fixed Rate Bonds	4'416'459.94

**Note 7: Direct and indirect operational costs and fees from securities lending**

Principle borrower setup with Credit Suisse (Switzerland) Ltd. as borrower and Credit Suisse Funds AG – acting on behalf of the sub-funds that generate income from securities lending – as lender. 60% of the income generated from securities lending until 30 April 2023 has been credited to the fund. At least 80% of the income generated from securities lending from 1 May 2023 has been credited to the fund.

**Note 8: Portfolio composition**

The composition of the portfolio shows portfolio changes without fractions. This may lead to rounding differences in the calculation of the total.

**Note 9: Off-balance sheet transactions (commitment approach I)**

For currency derivatives, only the net sale requires covering, therefore only the sell side (net) is shown in off-balance sheet transactions as exposure reducing derivatives.

**Note 10: Sub-funds or unit classes launched during the year – presentation of comparatives**

Information on the statement of assets and income of sub-funds or unit classes launched during the current reporting period is shown with zero values in the previous period.

The following unit classes were activated, or deactivated due to redemptions of the entire current portfolio.

Fund name	Unit class	Swiss securities number	Launch date	liquidation date
CSIF (CH) Equity Switzerland Total Market ESG Blue	QA	117 857 037	08.06.2022	
CSIF (CH) Equity Pacific ex Japan Blue	ZBH	117 355 224	06.07.2022	
CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue	ZB	118 173 836	30.05.2022	
	QA	118 924 723	08.06.2022	
	QB	118 173 838	13.06.2022	
CSIF (CH) Bond Government GBP Blue	DB	3 391 089		14.10.2022
	QB	23 545 270		12.09.2023
CSIF (CH) Bond Government Global ex G4 ex CHF Blue	QB	34 049 720		13.10.2022
CSIF (CH) Bond Aggregate GBP	DB	4 954 275		25.01.2023
CSIF (CH) Bond Aggregate Global ex G4 ex CHF	DB	3 422 662		14.02.2023
CSIF (CH) Bond Corporate EUR	DBH	34 004 532		26.07.2023
CSIF (CH) Bond Government Emerging Markets USD ESG Blue	DB	118 175 331	13.09.2022	

**Note 11: Valuation of the fund assets and units**

1. The net asset value of each sub-fund and the share of each class (quotas) is calculated at fair value at the end of the accounting year and in the unit of account of the corresponding sub-fund for each day on which units are issued or redeemed. For days on which the stock exchanges or markets of the main investment countries of a sub-fund are closed (e.g. bank and stock exchange holidays), no calculation of the assets of the corresponding sub-fund takes place.
2. Investments traded on a stock exchange or other regulated market open to the public shall be valued at the current prices paid on the principal market. Other investments or investments for which current prices are not available shall be valued at the price that would probably be obtained by diligent sale at the time of the estimate. In this case, the fund management company applies appropriate valuation models and principles recognised in practice to determine the market value.
3. Open-ended collective investment schemes are valued at their redemption price or net asset value. If they are regularly traded on a stock exchange or on another regulated market open to the public, the fund management company may value them in accordance with Article 2.
4. The value of money market instruments that are not traded on a stock exchange or another regulated market open to the public is determined as follows – the valuation price of such investments, starting from the net acquisition price, is successively adjusted to the redemption price while the investment return calculated therefrom remains constant. In the event of significant changes in market conditions, the valuation basis of the individual investments is adjusted to the new market return. In the absence of a current market price, the valuation is generally based on money market instruments with the same characteristics (quality and domicile of the issuer, issue currency, maturity).
5. Bank balances are measured at their receivable amount plus accrued interest. In the event of significant changes in market conditions or creditworthiness, the valuation basis for bank balances is adjusted to the new circumstances.
6. The net asset value of a unit of a class of a sub-fund is calculated by dividing the quota attributable to the unit class in question in the market value of the assets of this sub-fund less any liabilities of this sub-fund allocated to the unit class in question by the number of units of the corresponding class in circulation. In each case it is rounded to the next smallest unit of account of the reference currency.
7. The share of the fair value of the net assets of a sub-fund (assets of a sub-fund less liabilities) attributable to the relevant unit classes shall be determined initially upon the first issue of several unit classes (if such issue takes place simultaneously) or that of a further unit class on the basis of the amounts accruing to the relevant sub-fund for each unit class. The share is then recalculated for each of the following events:
  - a) issue and redemption of units;
  - b) the record date for distributions insofar as (i) such distributions only arise on individual unit classes (distribution classes) or (ii) the distributions of the various unit classes differ as a percentage of their relevant net asset value or (iii) different commission or cost charges arise regarding the distributions of the various unit classes as a percentage of the distribution;
  - c) the net asset value calculation as part of the allocation of liabilities (including costs and commissions due or accrued) to the various unit classes if the liabilities of the different unit classes differ as a percentage of their respective net asset values, namely where (i) different commission rates are applied to the different unit classes or where (ii) class-specific cost charges are made;
  - d) the net asset value calculation as part of the allocation of income or capital gains to the various unit classes, provided that the income or capital gains arise from transactions occurring only in the interest of one unit class or in the interest of several unit classes but not in proportion to their share of net assets of a sub-fund.

**Note 12: Extraordinary events**

The war in Ukraine had and still has a material impact on financial markets, first and foremost on Russian and Ukrainian securities but also on the wider markets globally. The situation remains very volatile and the Fund Management Company is closely monitoring the situation in order to quickly take appropriate action to protect the interest of investors in our funds. It has put in place the necessary measures to at all times comply with applicable laws and regulations, in particular but not limited to the enacted sanctions regimes in the EU, Switzerland, the UK and the US. As we are experiencing serious trading limitations beyond sanctioned Russian securities, we are applying fair value pricing for all relevant securities where price quotes (if available) are not considered reflective of their current market value.

**Note 13: Changes to the Fund Contract with effect from 16 February 2024**

In its decision of 14 February 2024, the Swiss Financial Market Supervisory Authority FINMA approved the changes to the Fund Contract requested by the Fund Management Company and the Custodian Bank. The changes took effect as of 16 February 2024. The notice published on the electronic platform [www.fundinfo.com](http://www.fundinfo.com) on 9 January 2024 reads as follows:

The Fund Management Company, Credit Suisse Funds AG, Zurich, with the agreement of the Custodian Bank, Credit Suisse (Switzerland) Ltd., Zurich, intends to make the following changes to the Fund Contract in accordance with the strategic alignment of the product offering, subject to the approval of the Swiss Financial Market Supervisory Authority FINMA:

**1. Section 6 Units and unit classes**

Point 4 of Section 6:

1.1 The following changes will be made to all **D unit classes from 1 April 2024**:

- a) The Platinum Mandates do not qualify for the D unit classes from 1 April 2024.
- b) Investment groups of the Credit Suisse Investment Foundations are no longer excluded for the D unit classes from 1 April 2024.

- c) Investors who invest via a financial intermediary that has concluded a cooperation agreement with one of the parties named in the respective D unit class will do so from 1 April 2024 based on an asset management agreement with the financial intermediary.

1.2 The following changes will be made to all **Z share classes from 1 April 2024**:

- a) The following asset management agreements do not qualify for the Z unit classes from 1 April 2024: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice.
- b) Investors who invest via a financial intermediary that has concluded a cooperation agreement with one of the parties named in the respective Z unit class will do so from 1 April 2024 based on an asset management agreement with the financial intermediary.

**Pursuant to Section 6 Point 6 of the Fund Contract, the Fund Management Company and the Custodian Bank are obliged to request investors who no longer meet the requirements for holding a unit class to redeem their units within 30 calendar days in accordance with Section 17 or to exchange them for units of another class whose conditions they do meet. If the investor fails to comply with this request, the Fund Management Company, in cooperation with the Custodian Bank, shall either effect a compulsory switch into a different unit class of the corresponding sub-fund or, if this is not possible, a compulsory redemption of the units within the meaning of Section 5 Point 8(b).**

The wording is supplemented as follows (changes highlighted):

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class DA units are distribution units for which an all-in management fee is charged. They may only be held by investors who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DA units are distribution units for which an all-in management fee is charged. They may only be held by investors who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: <b>Platinum Mandates</b>, Private Mandates, Premium Mandates <b>and MyChoice as well as investment groups of the Credit Suisse Investment Foundations</b>. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class DAH units are distribution units for which an all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DAH units are distribution units for which an all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: <b>Platinum Mandates</b>, Private Mandates, Premium Mandates <b>and MyChoice as well as investment groups of the Credit Suisse Investment Foundations</b>. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class DB units are accumulating units for which an all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DB units are accumulating units for which an all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: <b>Platinum Mandates</b>, Private Mandates, Premium Mandates <b>and MyChoice as well as investment groups of the Credit Suisse Investment Foundations</b>. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>

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Annual Report as at February 29, 2024

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class DBH units are accumulating units for which an all-in management fee is charged and the exposure to investment currencies is hedged to the best possible extent against CHF in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DBH units are accumulating units for which an all-in management fee is charged and the exposure to investment currencies is hedged to the best possible extent against CHF in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice as well as investment groups of the Credit Suisse Investment Foundations.</b> For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class ZA units are distribution units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZA units must be explicitly provided for in the asset management agreement, in a similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>	<p>New and valid from 1 April 2024: Class ZA units are distribution units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice.</b> The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZA units must be explicitly provided for in the asset management agreement, in a similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>
<p>Until 31 March 2024: Class ZAJ0 units are distribution units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZAJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZAJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZAJ0 units may not be created for sub-funds that engage in securities lending.</p>	<p>New and valid from 1 April 2024: Class ZAJ0 units are distribution units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice.</b> The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZAJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZAJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZAJ0 units may not be created for sub-funds that engage in securities lending.</p>

<p><b>Until 31 March 2024:</b></p> <p>Until 31 March 2024: Class ZAH units are distribution units for which no all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZAH units must be explicitly provided for in the asset management agreement, in a similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>	<p><b>New and valid from 1 April 2024:</b></p> <p>New and valid from 1 April 2024: Class ZAH units are distribution units for which no all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. <b>Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice.</b> The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZAH units must be explicitly provided for in the asset management agreement, in a similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>
<p>Until 31 March 2024: Class ZAHJ0 units are distribution units for which no all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZAHJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZAHJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZAHJ0 units may not be created for sub-funds that engage in securities lending.</p>	<p>New and valid from 1 April 2024: Class ZAHJ0 units are distribution units for which no all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice.</b> The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZAHJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZAHJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZAHJ0 units may not be created for sub-funds that engage in securities lending.</p>

## 1736 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class ZB units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZB units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>	<p>New and valid from 1 April 2024: Class ZB units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice</b>. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZB units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>
<p>Until 31 March 2024: Class ZBJ0 units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZBJ0 units may not be created for sub-funds that engage in securities lending.</p>	<p>New and valid from 1 April 2024: Class ZBJ0 units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice</b>. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZBJ0 units may not be created for sub-funds that engage in securities lending.</p>
<p>Until 31 March 2024: Class ZBJ0M units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure. The investors will have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or will have invested through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBJ0M units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>	<p>New and valid from 1 April 2024: Class ZBJ0M units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure. The investors will have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or will have invested, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice</b>. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBJ0M units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class ZBH units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBH units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>	<p>New and valid from 1 April 2024: Class ZBH units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice</b>. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBH units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>
<p>Until 31 March 2024: Class ZBHJ0 units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBHJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBHJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZBHJ0 units may not be created for sub-funds that engage in securities lending.</p>	<p>New and valid from 1 April 2024: Class ZBHJ0 units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice</b>. <b>The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors</b>. Purchases of class ZBHJ0 units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBHJ0 units may only be held by qualified investors pursuant to Section 5 Point 1 of the Fund Contract. There are no minimum investment requirements. Class ZBHJ0 units may not be created for sub-funds that engage in securities lending.</p>

## 1738 Credit Suisse Index Fund (CH) Umbrella

Annual Report as at February 29, 2024

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class ZBHJ0M units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure.</p> <p>The investors will have signed an asset management or similar written agreement with the fund management company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or have invested through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class.</p> <p>The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBHJ0M units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>	<p>New and valid from 1 April 2024: Class ZBHJ0M units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure.</p> <p>The investors will have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or will have invested, <b>based on an asset management agreement</b>, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) <b>and the following types of asset management agreement</b> do not qualify for this class: <b>Platinum Mandates, Private Mandates, Premium Mandates and MyChoice</b>.</p> <p>The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZBHJ0M units must be explicitly provided for in the asset management agreement, in the similar written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group.</p>

# Summary report by the auditing company according to the Collective Investment Schemes Act for the Board of Directors of the Fund Management Company UBS Fund Management (Switzerland) AG, Basel

## Summary report on the audit of the financial statements

### Audit opinion

We have audited the financial statements of the umbrella fund Credit Suisse Index Fund (CH) Umbrella with the sub-funds

- CSIF (CH) Equity Switzerland Total Market Blue
- CSIF (CH) Equity Switzerland Total Market ESG Blue
- CSIF (CH) Equity Switzerland Large Cap Blue
- CSIF (CH) Equity Switzerland Large Cap Classic Blue
- CSIF (CH) Equity Switzerland Small & Mid Cap
- CSIF (CH) Equity SPI ESG Multi Premia Blue
- CSIF (CH) Equity Switzerland Minimum Volatility Blue
- CSIF (CH) Equity Switzerland Blue
- CSIF (CH) Equity EMU
- CSIF (CH) Equity Europe ex EMU ex CH
- CSIF (CH) Equity Europe ex CH Blue
- CSIF (CH) Equity US Blue
- CSIF (CH) Equity Canada
- CSIF (CH) Equity Canada Blue
- CSIF (CH) Equity Japan
- CSIF (CH) Equity Japan Blue
- CSIF (CH) Equity Pacific ex Japan Blue
- CSIF (CH) Equity Emerging Markets Blue
- CSIF (CH) Equity World ex CH Small Cap Blue
- CSIF (CH) Equity World ex CH Small Cap ESG Blue
- CSIF (CH) Equity World ex CH
- CSIF (CH) Equity World ex CH ESG Blue
- CSIF (CH) Bond Switzerland AAA-AA Blue
- CSIF (CH) Bond Switzerland AAA-BBB Blue
- CSIF (CH) Bond Switzerland Domestic AAA-BBB Blue
- CSIF (CH) Bond Switzerland Foreign AAA-BBB Blue
- CSIF (CH) Bond Switzerland Corporate Blue
- CSIF (CH) Bond Switzerland AAA-BBB 1-5 Blue
- CSIF (CH) Bond Switzerland AAA-BBB ESG Blue
- CSIF (CH) Bond Switzerland AAA-BBB 1-5 ESG Blue
- CSIF (CH) Bond Government EUR Blue
- CSIF (CH) Bond Government USD Blue

- CSIF (CH) Bond Government GBP Blue
- CSIF (CH) Bond Government JPY Blue
- CSIF (CH) Bond Government Global ex G4 ex CHF Blue
- CSIF (CH) Bond Aggregate EUR
- CSIF (CH) Bond Aggregate USD
- CSIF (CH) Bond Aggregate GBP
- CSIF (CH) Bond Aggregate JPY Blue
- CSIF (CH) Bond Aggregate Global ex G4 ex CHF
- CSIF (CH) Bond Aggregate Global ex CHF 1-5 Blue
- CSIF (CH) Bond Aggregate Global ex CHF ESG Blue
- CSIF (CH) Bond Corporate EUR
- CSIF (CH) Bond Corporate USD Blue
- CSIF (CH) Bond Corporate Global ex CHF Blue
- CSIF (CH) Bond Corporate Global ex CHF ESG Blue
- CSIF (CH) Bond Fiscal Strength Global ex CHF Blue
- CSIF (CH) Bond Inflation-Linked Global ex Japan ex Italy ex Spain Blue
- CSIF (CH) Bond Government Emerging Markets USD Blue
- CSIF (CH) Bond Government Emerging Markets USD ESG Blue

comprising the balance sheet as at 29 February 2024, the income statement for the year ended, information concerning the allocation of income and the disclosure of costs as well as other information provided for under Article 89(1)(b)–(h) of the Swiss Collective Investment Schemes Act (Kollektivanlagengesetz, KAG).

In our opinion, the enclosed financial statements (pages 3 and 12 to 1739, excluding PTR key figures on pages 1717 to 1720) comply with the Swiss Collective Investment Schemes Act, the related ordinances, the Fund Contract and the Prospectus.

#### **Basis for the audit opinion**

We have conducted our audit according to Swiss law and the Swiss Auditing Standards (SA-CH). Our responsibilities under these provisions and standards are described in detail in the section of our report entitled “Responsibilities of the auditing company according to the Swiss Collective Investment Schemes Act for auditing the financial statements”. We are independent of the investment fund and the Fund Management Company in accordance with Swiss statutory provisions and the requirements of professional ethics, and we have complied with our other professional rules of conduct in accordance with these requirements.

We take the view that the audit documentation obtained by us is sufficient and suitable to act as a basis for our audit opinion.

#### **Other information**

The Board of Directors of the Fund Management Company is responsible for other information. Other information is made up of information contained in the annual report, although not the financial statements and our related report.

Our audit opinion concerning the financial statements does not apply to other information, and we do not express any audit conclusions in any form whatsoever concerning it.

Within the ambit of our audit, we are responsible for reading the other information and assessing whether the other information features any material discrepancies with the financial statements or the information obtained by us during the course of the audit, or otherwise appears to contain significant misstatements.

If we reach the conclusion, based on the work carried out by us, that this other information contains materially incorrect indications, we are obliged to report on this fact. We have nothing to report in this regard.

### **Responsibilities of the Board of Directors of the Fund Management Company for the financial statements**

The Board of Directors of the Fund Management Company is responsible for drawing up financial statements in accordance with the Swiss Collective Investment Schemes Act, the related ordinances, the Fund Contract and the Prospectus as well as for any internal controls that the Board of Directors considers to be necessary in order to enable the preparation of financial statements that are free from material misstatement due to fraud or error.

### **Responsibilities of the auditing company according to the Swiss Collective Investment Schemes Act for the auditing of the financial statements**

We aim to establish with sufficient certainty whether the financial statements as a whole are free from material misstatement due to fraud or error and to issue a report containing our audit opinion. Sufficient certainty means a high level of certainty but not a guarantee that an audit carried out according to Swiss law and the SA-CH will always discover any material misstatement, should any be present. Misstatements may result from fraud or error and are deemed to be material if, considered individually or as a whole, they could reasonably be expected to influence any financial decisions made by users on the basis of these financial statements.

As part of an audit carried out according to Swiss law and the SA-CH, we exercise all due discretion throughout the entire audit and maintain a critical stance. In addition:

- we identify and assess the risks of material misstatement within the financial statements due to fraud or error, we plan and carry out audit activities in response to these risks and we obtain audit documentation that is sufficient and suitable to act as a basis for our audit opinion. The risk that material misstatements due to fraud may not be discovered is higher than it is for material misstatements due to error as fraudulent acts may include collusion, forgery, intentional incompleteness, misleading statements or the deactivation of internal controls.
- we gain an understanding of the internal control system relevant for the audit in order to plan audit activities that are appropriate under the specific circumstances, although not with the aim of issuing an audit opinion on the efficacy of the investment fund's internal control system.
- we assess the appropriateness of the accounting methods applied as well as the plausibility of any estimated figures reported within the accounts as well as related information.

We liaise with the Board of Directors of the Fund Management Company or its competent committee, amongst other things concerning the planned extent and the scheduling of the audit as well as concerning significant audit findings, including any significant defects within the internal control system identified by us during the course of our audit.

PricewaterhouseCoopers AG

Raffael Simone  
Licensed Audit Expert  
Lead Auditor

Yael Fries  
Licensed Audit Expert

Zurich, 20 June 2024

This Report is an English translation of the original German Version. In case of discrepancies, the original version takes precedence.





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