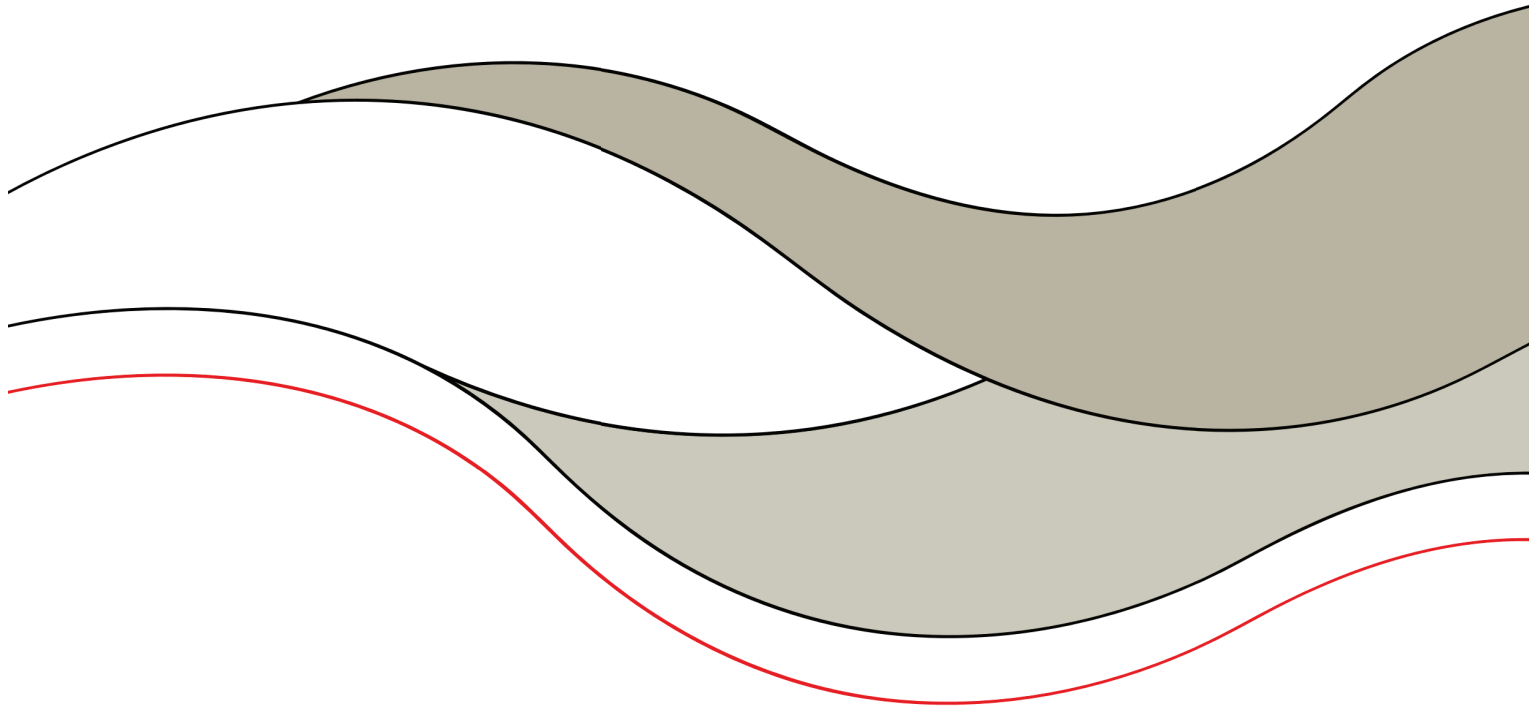


Annual Report 2023/2024

Audited annual report
as of 31 May 2024



Umbrella fund under Swiss Law

UBS (CH) Bond Fund – CHF Corporates Sustainable
UBS (CH) Bond Fund – Bonds CHF Sustainable
UBS (CH) Bond Fund – Global (CHF)
UBS (CH) Bond Fund – Enhanced Yield Short Term (CHF)

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Sales restrictions

Units of the sub-funds may not be offered, sold or delivered within the United States.

Units of the sub-funds may not be offered, sold or delivered to United States citizens or persons resident in the United States and/or other individuals or legal entities whose income and/or earnings, regardless of their origin, are subject to US income tax, or persons who are US persons within the meaning of Regulation S under the US Securities Act of 1933 and/or the US Commodity Exchange Act, as amended. A US person is someone who:

- (i) is a United States person within the meaning of Section 7701(a)(30) of the US Internal Revenue Code of 1986, as amended, and the Treasury Regulations promulgated thereunder;
- (ii) is a US person within the meaning of Regulation S under the US Securities Act of 1933 (17 CFR § 230.902(k));
- (iii) is not a Non-United States person within the meaning of Rule 4.7 of the US Commodity Futures Trading Commission Regulations (17 CFR § 4.7(a)(1)(iv));
- (iv) resides in the United States within the meaning of Rule 202(a)(30)-1 under the US Investment Advisers Act of 1940, as amended; or
- (v) any trust, entity or other structure formed for the purpose of allowing US persons to invest in this umbrella fund and in the sub-funds.

Asset class and ISIN

UBS (CH) Bond Fund –

CHF Corporates Sustainable

F CH0503145192

Bonds CHF Sustainable

I-X CH0540307235

P CH0002791843

Q CH0203279580

U-X CH0111018120

Global (CHF)

P CH0002788526

Q CH0203279556

Enhanced Yield Short Term (CHF)

I-A1 CH0589362521

I-B CH0594826163

I-X CH0560699891

P CH0567473944

Q CH0567473951

Organization

Fund Management

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1, 4002 Basel

Board of Directors

Michael Kehl

Chairman

Managing Director, UBS Asset Management
Switzerland AG, Zurich

Daniel Brüllmann

Vice-chairman

Managing Director, UBS Asset Management
Switzerland AG, Zurich

Francesca Gigli Prym

Member

Managing Director, UBS Fund Management
(Luxembourg) S.A., Luxembourg

Michèle Sennhauser

Member

Executive Director, UBS Asset Management
Switzerland AG, Zurich

Andreas Binder

Independent Member

(since 30.04.2024)

Franz Gysin

Independent Member

Werner Strebler

Independent Member

Executive Board

Eugène Del Cioppo

CEO

Thomas Schärer

Deputy CEO,

Head ManCo Substance & Oversight

Marcus Eberlein

Head Investment Risk Control

Urs Fäs

Head Real Estate CH

Georg Pfister

Head Operating Office, Finance, HR

Thomas Reisser

Head Compliance & Operational Risk Control

Yves Schepperle

Head WLS – Products

Hubert Zeller

Head WLS – Client Management

Custodian bank

UBS Switzerland AG, Zurich

Auditors

Ernst & Young Ltd, Basel

Transfer of investment decisions

UBS (CH) Bond Fund

- CHF Corporates Sustainable

- Bonds CHF Sustainable

- Enhanced Yield Short Term (CHF)

UBS Asset Management Switzerland AG, Zurich

UBS (CH) Bond Fund

- Global (CHF)

UBS Asset Management (UK) Ltd, London

Transfer of administration

The administration of the umbrella fund and sub-funds, in particular accounting, calculation of the net asset value, tax settlement, operation of IT systems and preparation of statements of accounts, has been entrusted to Northern Trust Global Services SE, Leudelange, Luxembourg, Basel branch. The precise duties involved are set out in an agreement between the parties. All other fund management duties and the monitoring of other transferred duties are carried out in Switzerland.

Paying agents

UBS Switzerland AG, Zurich

and its branches in Switzerland

Notices to investors

Extraordinary events

The war in Ukraine had and still has a material impact on financial markets, first and foremost on Russian and Ukrainian securities but also on the wider markets globally. The situation remains very volatile and the Fund Management Company is closely monitoring in order to quickly take appropriate action to protect the interest of investors in our funds. It has put in place the necessary measures to at all times comply with applicable laws and regulations, in particular but not limited to the enacted sanction regimes in the EU, Switzerland, UK and US. As we are experiencing serious trading limitations beyond sanctioned Russian securities, we are applying fair value pricing for all relevant securities where price quotes (if available) are not considered reflective of their current market value. Depending on the future evolution of financial markets there may be a further impact on investment strategies. It is unclear right now whether this will require the application of liquidity measures in certain funds. These could include all such measures as indicated in the respective fund prospectuses.

UBS (CH) Bond Fund

– CHF Corporates Sustainable

Category securities funds

Three-year comparison

	ISIN	31.5.2024	31.5.2023	31.5.2022
Net fund assets in CHF		2 193 731 050.47	1 459 959 233.84	1 193 418 340.35
Class F	CH0503145192			
Net asset value per unit in CHF		96.55	93.11	92.89
Issue and redemption price per unit in CHF ¹		96.77	93.76	93.15
Number of units outstanding		22 720 586.2410	15 680 498.5270	12 847 671.7360

¹ see Supplementary information

Performance

	Currency	2023/2024	2022/2023	2021/2022
Class F ¹	CHF	3.6%	0.9%	-6.7%

¹ The fund (in accordance with the Fund Contract) does not have a benchmark, which means that the performance of the fund cannot be compared with a benchmark.

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	39.22
France	9.82
United States of America	9.41
Germany	9.02
Spain	4.32
United Kingdom	4.13
Australia	3.36
Canada	3.07
United Arab Emirates	1.84
Italy	1.56
Others	11.20
TOTAL	96.95

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

Statement of assets

	31.5.2024	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	49 308 860.41 ¹	7 059 414.46
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 164 580 510.06	1 470 440 713.93
– Units of other collective investment schemes	4 471.45	7 498 955.00
Derivative financial instruments	537 327.90	-138 903.00
Other assets	18 341 923.87	8 839 554.37
Total fund assets	2 232 773 093.69	1 493 699 734.76
Loans	-38 701 505.45	-33 526 391.88
Other liabilities	-340 537.77	-214 109.04
Net fund assets	2 193 731 050.47	1 459 959 233.84

Statement of income

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	168 229.00	19 513.67
Negative interest	-41 383.74	-67 137.30
Income from money market instruments	64 840.00	7 440.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	23 263 920.77	11 052 380.10
– from units of other collective investment schemes	26.58	0.00
Offset payments from securities lending	1 189 332.16	808 265.16
Income from securities lending	181 423.85	150 372.48
Purchase of current net income on issue of units	2 133 525.53	495 115.92
TOTAL Income	26 959 914.15	12 465 950.03
Expenses		
Interest payable	-12.55	-2 952.07
Audit expenses	-18 131.30	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-3 108 458.18	-2 305 791.53
Other expenses	-3 158.19	-4 817.52
Payment of current net income on redemption of units	-514 993.37	-168 303.69
TOTAL Expenses	-3 644 753.59	-2 494 934.21
Net income	23 315 160.56	9 971 015.82
Realized capital gains and losses ²	-6 376 713.50	-13 512 775.95
Realized result	16 938 447.06	-3 541 760.13
Unrealized capital gains and losses	48 379 190.01	13 430 523.72
Total result	65 317 637.07	9 888 763.59

¹ As per 31 May 2024, cash amounts serves as collateral for the counterparty UBS Group AG for an amount of CH 30 000.00.

² Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

Allocation of result

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net income of the financial year	23 315 160.56	9 971 015.82
Interim accumulation to investors	-15 196 880.57 ¹	-6 434 644.94 ²
Available for distribution	8 118 279.99	3 536 370.88
Less federal withholding tax	-2 841 398.00	-1 237 729.81
Net income retained for reinvestment	-5 276 881.99	-2 298 641.07
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	1 459 959 233.84	1 193 418 340.35
Paid federal withholding tax	-6 595 358.91	-2 864 908.59
Balance of unit movements	675 049 538.47	259 517 038.49
Total result	65 317 637.07	9 888 763.59
Net fund assets at the end of the reporting period	2 193 731 050.47	1 459 959 233.84

Development of the outstanding units

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
Class F	Number	Number
Situation at the beginning of the financial year	15 680 498.5270	12 847 671.7360
Units issued	9 498 153.9970	4 327 420.0340
Units redeemed	-2 458 066.2830	-1 494 593.2430
Situation at the end of the period	22 720 586.2410	15 680 498.5270
Difference between units issued and units redeemed	7 040 087.7140	2 832 826.7910

Accumulation for 2023/2024

Reinvestment on 12.8.2024

Gross accumulation	CHF	0.35730
Less federal withholding tax	CHF	-0.12506
Net accumulation per unit	CHF	0.23224

¹ Interim accumulation:

Interim accumulation (Gross CHF 0.25040 / Ex. Date 19.09.2023 / Value 21.09.2023)

Interim accumulation (Gross CHF 0.28011 / Ex. Date 18.12.2023 / Value 20.12.2023)

Interim accumulation (Gross CHF 0.30159 / Ex. Date 18.03.2024 / Value 20.03.2024)

² Interim accumulation:

Interim accumulation (Gross CHF 0.11392 / Ex. Date 20.09.2022 / Value 22.09.2022)

Interim accumulation (Gross CHF 0.15840 / Ex. Date 19.12.2022 / Value 21.12.2022)

Interim accumulation (Gross CHF 0.18285 / Ex. Date 20.03.2023 / Value 22.03.2023)

Inventory of Fund assets

Securities traded on an exchange

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate							
CHF							
FIRST SWISS MOBILITY-REG-S 1.87500% 20-22.11.29*	CHF	800 000	800 000				
FIRST SWISS MOBILITY-REG-S 2.37500% 20-22.11.29*	CHF	300 000	300 000				
FIRST SWISS MOBILITY-REG-S 4.00000% 22-16.12.31*	CHF	2 700 000		2 700 000	2 763 828	0.12	
FIRST SWISS MOBILITY 2022-1 AG-REG-S 6.00000% 22-16.12.31*	CHF		3 500 000	3 500 000	3 491 164	0.16	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	2 000 000	2 000 000				
SWISS CAR ABS 2020-1 AG-REG-S STEP-UP 20-18.08.30*	CHF	1 500 000	1 500 000				
SWISS CAR ABS-REG-S STEP-UP/DOWN 21- 18.04.31*	CHF	2 330 000					
SWISS CREDIT CARD ISSUANCE-REG-S 1.75000% 20-15.06.25*	CHF	2 000 000	2 000 000				
SWISS CREDIT CARD ISSUANCE-REG-S 2.50000% 20-15.06.25*	CHF	1 000 000	1 000 000				
TOTAL CHF					6 254 992	0.28	
Total Asset Backed Securities, fixed rate					6 254 992	0.28	

Notes, fixed rate

CHF

ABB LTD 2.11250% 23-22.09.33*	CHF		4 500 000	4 500 000	4 603 500	0.21	
ABU DHABI COMMERCIAL BANK PJSC 2.01250% 24-22.02.30*	CHF		6 000 000	6 000 000	5 982 000	0.27	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	3 500 000			3 269 000	0.15	200 000
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	1 700 000		1 700 000	1 649 850	0.07	
ALLREAL HOLDING AG-REG-S 2.10000% 24-04.04.31*	CHF		8 000 000	8 000 000	8 012 000	0.36	
AMAG LEASING AG 2.50000% 24-12.02.27*	CHF		4 000 000	4 000 000	4 038 000	0.18	60 000
AMAG LEASING AG 2.75000% 24-12.02.29*	CHF		4 000 000	4 000 000	4 044 000	0.18	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		7 000 000	7 000 000	7 182 000	0.32	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	2 085 000		2 085 000	2 064 567	0.09	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	3 500 000		3 500 000	3 505 250	0.16	
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF		7 500 000	7 500 000	7 582 500	0.34	
BALOISE HOLDING AG 1.75000% 24-07.06.34*	CHF		5 000 000	5 000 000	4 945 650	0.22	
BARRY CALLEBAUT AG 1.95000% 24-24.01.28*	CHF		2 940 000	2 940 000	2 945 880	0.13	
BARRY CALLEBAUT AG 2.05000% 24-17.05.30*	CHF		5 000 000	5 000 000	4 982 500	0.22	
BARRY CALLEBAUT AG 2.40000% 24-17.05.34*	CHF		1 500 000	1 500 000	1 491 750	0.07	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	3 860 000	55 000	3 915 000	3 556 778	0.16	365 000
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF		4 180 000	4 180 000			
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF		6 000 000	6 000 000	6 084 000	0.27	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF		5 000 000	5 000 000	5 127 500	0.23	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF		2 300 000	8 300 000	8 412 050	0.38	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	1 650 000		1 650 000	1 509 750	0.07	155 000
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		4 335 000	4 335 000	4 456 380	0.20	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF		2 000 000	2 000 000	2 025 000	0.09	
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	2 000 000		2 000 000	1 886 000	0.08	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	3 850 000	2 010 000	5 860 000	5 797 298	0.26	
KANTONSSPITAL AARAU AG-REG-S 2.10000% 24-15.05.34*	CHF		4 000 000	4 000 000	3 978 000	0.18	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF		9 200 000	9 200 000	9 489 800	0.43	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	4 265 000		4 265 000	4 154 110	0.19	4 095 000
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF		3 600 000	3 600 000	3 695 400	0.17	
LUZERNER KANTONSSPITAL-REG-S 2.10000% 24-21.06.34*	CHF		5 105 000	5 105 000	5 069 724	0.23	
NANT DE DRANCE SA 2.00000% 24-26.05.34*	CHF		5 490 000	5 490 000	5 484 510	0.25	
NESTLE SA 1.87500% 23-20.11.31*	CHF		8 000 000	8 000 000	8 144 000	0.36	
NESTLE SA 2.00000% 23-20.11.36*	CHF		6 500 000	6 500 000	6 685 250	0.30	
NESTLE SA 2.25000% 22-08.11.29*	CHF		16 000 000	16 000 000	16 528 000	0.74	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		9 000 000	9 000 000	9 283 500	0.42	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF		6 000 000	6 000 000	6 177 000	0.28	100 000
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	1 200 000	3 000 000	4 200 000	4 017 300	0.18	1 235 000
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	3 200 000		3 200 000	2 955 200	0.13	2 210 000
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	6 000 000	2 000 000	4 000 000	3 888 000	0.17	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	5 000 000		5 000 000	5 147 500	0.23	
ROCHE KAPITALMARKT AG 1.75000% 23-15.09.33*	CHF		7 000 000	7 000 000	7 066 500	0.32	1 280 000
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		5 750 000	5 750 000	5 899 500	0.26	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF		4 000 000	4 000 000	4 022 000	0.18	100 000
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF		4 000 000	4 000 000	4 106 000	0.18	
SIKA AG 2.25000% 23-13.04.29*	CHF	4 000 000		4 000 000	4 076 000	0.18	
SIKA AG-REG-S 1.87500% 24-27.05.33*	CHF		5 000 000	5 000 000	4 995 000	0.22	
SIKA AG-REG-S 1.90000% 22-28.11.25*	CHF	3 310 000	1 310 000	2 000 000	2 004 800	0.09	100 000
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	6 855 000	2 855 000	4 000 000	4 088 000	0.18	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	2 375 000		2 375 000	2 337 950	0.10	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SULZER AG 0.87500% 20-18.11.27*	CHF	2 575 000		2 000 000	575 000	554 588	0.02	575 000
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	2 600 000			2 600 000	2 563 080	0.11	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF	3 065 000		2 065 000	1 000 000	1 019 000	0.05	
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	4 300 000			4 300 000	4 542 950	0.20	1 270 000
SWISS PRIME SITE FINANCE AG 1.80000% 24-01.03.30*	CHF		6 000 000		6 000 000	5 934 000	0.27	
SWISSCOM AG 1.80000% 24-23.08.34*	CHF		6 000 000		6 000 000	5 973 000	0.27	
SWISSCOM AG 2.00000% 24-23.11.39*	CHF		4 000 000		4 000 000	4 000 000	0.18	
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	5 835 000		1 835 000	4 000 000	4 016 000	0.18	
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF		2 230 000		2 230 000	2 241 150	0.10	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	3 000 000			3 000 000	2 932 800	0.13	
TEMENOS AG 2.85000% 23-11.10.28*	CHF		15 200 000		15 200 000	14 690 800	0.66	10 480 000
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF		4 000 000		4 000 000	3 994 000	0.18	
THERMO FISHER SCIENTIFIC INC 2.03750% 24-07.03.36*	CHF		7 000 000		7 000 000	7 080 500	0.32	
TRANSPOWER NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	1 430 000			1 430 000	1 329 900	0.06	
UBS GROUP AG 2.11250% 24-22.05.30*	CHF		8 000 000		8 000 000	7 956 000	0.36	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	6 800 000	7 200 000	2 000 000	12 000 000	11 274 000	0.50	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	6 100 000	2 800 000		8 900 000	8 379 350	0.38	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 875 000		1 875 000				
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	5 000 000			5 000 000	5 127 500	0.23	
TOTAL CHF						332 054 864	14.87	
Total Notes, fixed rate						332 054 864	14.87	

Notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	1 500 000			1 500 000	1 341 000	0.06	
TOTAL CHF						1 341 000	0.06	
Total Notes, zero coupon						1 341 000	0.06	

Notes, floating rate

CHF

HELVETIA SCHWEIZ VERSICHERUNGS-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	6 500 000			6 500 000	6 165 250	0.28	
LUZERNER KANTONALBANK-REG-S-SUB 2.000%/VAR 21-PRP*	CHF	2 400 000	100 000		2 500 000	2 183 750	0.10	200 000
SWISS LIFE AG-REG-S-SUB 1.750%/VAR 21-PRP*	CHF	5 800 000			5 800 000	5 628 900	0.25	770 000
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	6 000 000			6 000 000	5 709 000	0.26	
UBS GROUP AG-REG-S-SUB 3.000%/VAR 19-PRP*	CHF		200 000		200 000	192 800	0.01	
UBS GROUP AG-REG-S-SUB COCO 3.375%/VAR 22-PRP*	CHF	6 000 000	200 000		6 200 000	5 908 600	0.26	
ZUERCHER KANTONALBANK-REG-S-SUB COCO 1.750%/VAR 20-PRP*	CHF	1 675 000	100 000		1 775 000	1 673 825	0.07	60 000
ZUERCHER KANTONALBANK 2.125%/VAR 24-22.03.33*	CHF		5 000 000		5 000 000	5 075 000	0.23	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	6 500 000	4 000 000		10 500 000	9 633 750	0.43	750 000
TOTAL CHF						42 170 875	1.89	
Total Notes, floating rate						42 170 875	1.89	

Medium term notes, fixed rate

CHF

ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		5 000 000	400 000	4 600 000	4 694 300	0.21	800 000
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	500 000		500 000				
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	4 800 000		2 000 000	2 800 000	2 849 000	0.13	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	700 000			700 000	687 960	0.03	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		8 000 000		8 000 000	8 248 000	0.37	500 000
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 200 000		1 200 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	500 000	3 530 000		4 030 000	4 006 626	0.18	
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	4 500 000			4 500 000	4 445 550	0.20	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF	3 000 000			3 000 000	3 037 500	0.14	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 875 000		1 875 000				
ALD SA 2.22500% 24-28.03.29*	CHF		8 000 000		8 000 000	8 020 000	0.36	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	1 350 000		1 350 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	1 600 000	1 000 000		2 600 000	2 599 220	0.12	
ANZ NEW ZEALAND INT'L LTD/LONDON-REG-S 0.35000% 18-22.10.24*	CHF	3 250 000		3 250 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	4 600 000	16 745 000		21 345 000	20 854 065	0.93	
ASB BANK LTD 2.50250% 23-20.12.28*	CHF		2 000 000		2 000 000	2 051 000	0.09	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	7 000 000		7 000 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	4 790 000		2 000 000	2 790 000	2 769 075	0.12	
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	3 000 000			3 000 000	2 800 500	0.13	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	3 000 000			3 000 000	3 030 300	0.14	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	3 000 000			3 000 000	3 108 000	0.14	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S-SUB 1.60000% 17-24.05.27*	CHF		3 200 000		3 200 000	3 128 357	0.14	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	2 650 000	935 000		3 585 000	3 560 981	0.16	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	2 000 000			2 000 000	1 796 000	0.08	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	6 455 000	2 035 000		8 490 000	8 112 195	0.36	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF		585 000		585 000	558 675	0.03	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	2 645 000			2 645 000	2 527 298	0.11	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 775 000			1 775 000	1 767 013	0.08	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	800 000			800 000	765 600	0.03	235 000
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF		12 000 000		12 000 000	12 150 000	0.54	
BANCO SANTANDER SA 2.24000% 24-16.02.32*	CHF		9 000 000		9 000 000	9 162 000	0.41	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	4 510 000	3 465 000		7 975 000	7 945 493	0.36	
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	1 000 000			1 000 000	945 000	0.04	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	4 150 000			4 150 000	3 909 300	0.18	270 000
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	3 000 000			3 000 000	3 028 500	0.14	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	8 950 000		8 950 000				
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF	3 000 000		1 000 000	2 000 000	1 856 000	0.08	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	6 000 000	400 000		6 400 000	6 524 800	0.29	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	1 800 000		1 800 000				
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	1 500 000			1 500 000	1 393 500	0.06	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	8 350 000	2 000 000	4 350 000	6 000 000	5 376 000	0.24	
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	3 700 000		2 700 000	1 000 000	937 000	0.04	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	5 500 000	800 000	2 500 000	3 800 000	3 826 600	0.17	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		6 000 000		6 000 000	6 111 000	0.27	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	500 000		500 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	500 000		500 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	2 700 000	600 000		3 300 000	3 070 650	0.14	
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		14 400 000	5 000 000	9 400 000	9 841 800	0.44	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	2 400 000			2 400 000	2 314 800	0.10	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	1 500 000		500 000	1 000 000	980 000	0.04	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	2 970 000		1 600 000	1 370 000	1 261 085	0.06	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.22250% 24-30.01.32*	CHF		11 900 000		11 900 000	12 090 400	0.54	
BANQUE FEDERTVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	7 000 000		2 000 000	5 000 000	5 060 000	0.23	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 000 000			1 000 000	985 900	0.04	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	7 000 000		2 000 000	5 000 000	4 770 000	0.21	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	2 500 000	3 500 000	3 000 000	3 000 000	3 091 500	0.14	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	3 750 000			3 750 000	3 436 875	0.15	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		5 300 000		5 300 000	5 353 000	0.24	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	6 045 000	1 000 000		7 045 000	6 562 418	0.29	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	2 500 000		2 500 000				
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.25000% 21-10.03.31*	CHF	1 500 000		500 000	1 000 000	890 000	0.04	1 000 000
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	1 000 000	170 000	1 170 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	5 200 000			5 200 000	4 932 200	0.22	800 000
BNP PARIBAS SA 2.12250% 24-12.01.32*	CHF		4 800 000		4 800 000	4 843 200	0.22	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	6 000 000	1 000 000	2 000 000	5 000 000	5 090 000	0.23	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	4 200 000	6 000 000	1 200 000	9 000 000	9 324 000	0.42	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	1 000 000		1 000 000				
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	4 800 000	1 800 000		6 600 000	6 174 300	0.28	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	15 200 000	800 000	5 200 000	10 800 000	10 276 200	0.46	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF	3 000 000		2 000 000	1 000 000	1 033 120	0.05	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	2 200 000			2 200 000	2 046 000	0.09	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	2 750 000	3 125 000	750 000	5 125 000	5 086 050	0.23	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	380 000			380 000	379 240	0.02	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	6 900 000	400 000		7 300 000	6 807 250	0.30	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	3 000 000		3 000 000				
BPCE SA-REG-S 2.04500% 24-15.03.32*	CHF		7 000 000		7 000 000	6 993 000	0.31	
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF		6 800 000		6 800 000	6 834 000	0.31	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF	2 000 000		2 000 000				
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	9 400 000	3 400 000	2 400 000	10 400 000	9 926 800	0.44	
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF		8 600 000		8 600 000	8 600 000	0.39	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	1 000 000	400 000		1 400 000	1 343 300	0.06	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	2 000 000		1 000 000	1 000 000	963 500	0.04	1 000 000
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	3 000 000	5 000 000		8 000 000	7 752 000	0.35	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	550 000		550 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	3 500 000	1 000 000		4 500 000	4 473 000	0.20	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	3 700 000	1 000 000	4 700 000				
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	4 860 000			4 860 000	4 765 230	0.21	795 000
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	4 000 000			4 000 000	3 866 000	0.17	2 485 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	5 000 000	1 400 000		6 400 000	6 330 240	0.28	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF		4 500 000		4 500 000	4 131 000	0.19	
CIE DE FINANCIER FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	2 000 000			2 000 000	1 933 000	0.09	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF		145 000		145 000	144 261	0.01	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	2 930 000		2 930 000				
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	11 745 000		5 745 000	6 000 000	5 658 000	0.25	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	4 500 000			4 500 000	4 135 500	0.19	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	4 900 000		2 900 000	2 000 000	2 052 000	0.09	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	7 000 000	7 400 000	1 400 000	13 000 000	13 286 000	0.60	5 000 000
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	3 900 000	2 000 000		5 900 000	6 162 550	0.28	3 700 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	985 000	2 000 000		2 985 000	2 898 435	0.13	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	1 800 000	6 000 000		7 800 000	7 144 800	0.32	1 005 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	1 800 000			1 800 000	1 678 500	0.08	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	2 195 000			2 195 000	2 154 393	0.10	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	3 000 000		3 000 000				
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	2 400 000		1 200 000	1 200 000	1 218 600	0.05	200 000
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF		3 000 000		3 000 000	3 024 000	0.14	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF		800 000		800 000	766 800	0.03	
CORPORACION ANDINA DE FOMENTO-REG-S 2.00000% 14-05.02.24*	CHF	2 155 000		2 155 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 000 000			2 000 000	1 970 600	0.09	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	1 800 000		1 800 000				
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 800 000			2 800 000	2 578 800	0.12	140 000
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	2 300 000		1 000 000	1 300 000	1 200 550	0.05	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	3 000 000		2 600 000	400 000	407 400	0.02	400 000
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		4 000 000		4 000 000	4 078 000	0.18	
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	200 000			200 000	193 600	0.01	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	1 000 000		1 000 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 200 000			2 200 000	2 174 040	0.10	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	5 125 000	1 800 000		6 925 000	6 450 638	0.29	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	4 200 000	4 600 000	3 800 000	5 000 000	4 832 500	0.22	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	2 350 000		2 350 000				
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	800 000	3 000 000		3 800 000	3 575 800	0.16	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	3 600 000	6 000 000		9 600 000	9 916 800	0.44	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	2 450 000		1 600 000	850 000	859 350	0.04	
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF	2 000 000	1 000 000		3 000 000	3 111 000	0.14	
CREDIT AGRICOLE SA-REG-S 1.84250% 24-17.01.30*	CHF		4 000 000		4 000 000	3 998 000	0.18	
CREDIT AGRICOLE SA-REG-S 2.05000% 24-07.03.34*	CHF		8 400 000		8 400 000	8 425 200	0.38	
CREDIT AGRICOLE SA-REG-S 1.87750% 24-07.06.32*	CHF		4 500 000		4 500 000	4 462 470	0.20	
CREDIT AGRICOLE SA LONDON-REG-S 0.62500% 17-12.07.24*	CHF	5 700 000			5 700 000	5 694 300	0.26	
CREDIT AGRICOLE SA LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	100 000			100 000	92 100	0.00	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	2 000 000		2 000 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	3 000 000			3 000 000	3 009 300	0.13	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	400 000		400 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	500 000	2 000 000		2 500 000	2 236 250	0.10	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 000 000	4 000 000		7 000 000	5 838 000	0.26	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF	2 880 000			2 880 000	3 153 600	0.14	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		1 500 000		1 500 000	1 539 000	0.07	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	8 000 000	2 000 000	2 000 000	8 000 000	7 608 000	0.34	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	1 450 000		1 450 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	3 000 000	1 400 000	2 000 000	2 400 000	2 383 680	0.11	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	5 400 000		1 400 000	4 000 000	4 112 000	0.18	2 600 000
DEUTSCHE BANK AG-REG-S 2.24500% 24-25.01.30*	CHF		4 000 000		4 000 000	4 032 000	0.18	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	6 000 000	660 000	2 000 000	4 660 000	4 231 280	0.19	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		4 200 000	1 000 000	3 200 000	3 249 600	0.15	
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	4 000 000			4 000 000	3 934 000	0.18	720 000
DNB BANK ASA-REG-S 1.69500% 24-15.05.30*	CHF		4 000 000		4 000 000	3 968 000	0.18	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	1 300 000		1 300 000				
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	5 000 000	5 000 000		10 000 000	10 255 000	0.46	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		5 800 000		5 800 000	5 918 900	0.27	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	4 400 000	1 000 000		5 400 000	5 494 500	0.25	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	4 400 000			4 400 000	4 459 400	0.20	
E.ON SE 1.86000% 22-05.12.25*	CHF	5 100 000			5 100 000	5 112 750	0.23	2 530 000
E.ON SE 2.50250% 22-05.12.29*	CHF	5 800 000		2 800 000	3 000 000	3 108 000	0.14	100 000
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF	1 200 000	500 000		1 700 000	1 700 000	0.08	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	2 000 000			2 000 000	1 994 400	0.09	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	5 100 000		3 000 000	2 100 000	1 958 250	0.09	1 960 000
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	1 850 000			1 850 000	1 736 225	0.08	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	1 590 000		1 590 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	2 050 000	5 500 000		7 550 000	7 516 025	0.34	1 940 000
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	7 200 000	3 800 000		11 000 000	10 714 000	0.48	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	2 500 000	3 000 000		5 500 000	5 222 250	0.23	50 000
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	3 000 000			3 000 000	2 874 000	0.13	50 000
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 500 000	550 000		3 050 000	3 001 200	0.13	
FORD MOTOR CREDIT CO-REG-S 2.12500% 20-04.12.23*	CHF	3 000 000		3 000 000				
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		4 530 000	2 530 000	2 000 000	2 073 000	0.09	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	700 000		700 000				
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 700 000		1 700 000				
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	3 300 000			3 300 000	3 131 700	0.14	125 000
GRAND CITY PROPERTIES SA-REG-S 0.57000% 19-24.06.24*	CHF		1 000 000		1 000 000	996 900	0.04	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	2 500 000		2 500 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	10 015 000			10 015 000	9 699 528	0.43	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	8 800 000		2 000 000	6 800 000	6 466 800	0.29	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	7 600 000	2 000 000	1 600 000	8 000 000	7 236 000	0.32	3 800 000
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	5 800 000	1 200 000	2 800 000	4 200 000	4 185 300	0.19	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	700 000		700 000				
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	4 000 000			4 000 000	3 658 000	0.16	1 785 000
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	11 000 000	2 600 000		13 600 000	13 529 280	0.61	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF		2 000 000	2 000 000				
JPMORGAN CHASE & CO-REG-S 0.45000% 16-11.11.26*	CHF	500 000		500 000				
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	2 600 000			2 600 000	2 195 746	0.10	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	8 000 000	200 000		8 200 000	7 486 446	0.34	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	3 000 000		3 000 000				
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF		400 000		400 000	406 800	0.02	
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF	1 200 000			1 200 000	1 199 400	0.05	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF	3 400 000			3 400 000	3 544 500	0.16	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		2 200 000		2 200 000	2 231 900	0.10	
LGT BANK AG 2.00000% 24-15.02.34*	CHF		8 000 000		8 000 000	8 108 000	0.36	
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF		1 000 000	1 000 000				
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	2 360 000	4 950 000		7 310 000	7 271 257	0.33	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	5 000 000		3 000 000	2 000 000	1 864 000	0.08	2 000 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	8 000 000	1 800 000		9 800 000	9 878 400	0.44	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	3 500 000			3 500 000	3 867 500	0.17	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	13 000 000	1 000 000	3 000 000	11 000 000	10 373 000	0.46	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	10 750 000	3 800 000		14 550 000	14 113 500	0.63	4 845 000
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	800 000			800 000	821 600	0.04	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	3 400 000	6 600 000		10 000 000	9 929 000	0.44	
MEDIOBANCA INTERNATIONAL LUX SA 2.28000% 24-19.06.29*	CHF		7 500 000		7 500 000	7 440 675	0.33	
MERCEDES-BENZ INTERNATIONAL FIN 1.96000% 23-12.10.26*	CHF		4 000 000		4 000 000	4 020 000	0.18	
MERCEDES-BENZ INTERNATIONAL FIN 2.10750% 23-12.10.29*	CHF		4 900 000		4 900 000	4 998 000	0.22	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF		2 000 000		2 000 000	1 862 000	0.08	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	3 500 000			3 500 000	3 535 000	0.16	
METROPOLITAN LIFE GLOBL FUNDING I-REG-S 1.87500% 24-08.04.31*	CHF		3 800 000		3 800 000	3 788 600	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	200 000	250 000	450 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	4 500 000			4 500 000	4 229 046	0.19	1 130 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	1 800 000	400 000		2 200 000	2 140 600	0.10	1 800 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF		5 000 000		5 000 000	4 760 000	0.21	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	3 000 000		3 000 000				
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	5 000 000		600 000	4 400 000	4 349 400	0.19	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	7 000 000	1 200 000	600 000	7 600 000	7 826 183	0.35	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		1 000 000		1 000 000	1 004 500	0.04	
MUENCHENER HYPOTHEKENBANK EG 2.50000% 24-20.02.30*	CHF		6 600 000		6 600 000	6 669 300	0.30	
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF	800 000	200 000		1 000 000	707 870	0.03	
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	2 150 000		2 150 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	1 600 000	1 000 000		2 600 000	2 481 700	0.11	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	2 000 000	4 175 000		6 175 000	5 727 313	0.26	320 000
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF		3 000 000		3 000 000	2 857 500	0.13	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	2 000 000			2 000 000	2 010 000	0.09	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		5 000 000	3 900 000	1 100 000	1 125 300	0.05	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	3 000 000			3 000 000	3 030 000	0.14	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	6 000 000		2 000 000	4 000 000	3 998 000	0.18	3 050 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		4 800 000	2 800 000	2 000 000	2 039 000	0.09	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	4 400 000	1 800 000	6 200 000				
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	5 400 000			5 400 000	5 543 100	0.25	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	2 000 000	4 000 000	4 000 000	2 000 000	2 069 000	0.09	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	300 000		300 000				
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF		1 000 000		1 000 000	926 000	0.04	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF		800 000		800 000	760 800	0.03	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF	1 400 000		400 000	1 000 000	1 023 000	0.05	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	5 750 000			5 750 000	5 683 300	0.25	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	5 800 000	600 000		6 400 000	6 384 000	0.29	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	300 000		300 000				
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	1 800 000		1 800 000				
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	3 500 000	1 500 000	2 000 000	3 000 000	3 002 400	0.13	1 620 000
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000			5 000 000	5 000 000	0.22	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	8 200 000	2 000 000	5 200 000	5 000 000	4 727 500	0.21	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	4 800 000	1 800 000		6 600 000	6 481 200	0.29	2 600 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 500 000			2 500 000	2 402 500	0.11	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.570000% 21-15.01.31*	CHF	1 500 000			1 500 000	1 359 750	0.06	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	8 300 000			8 300 000	7 968 000	0.36	1 085 000
RAIFFEISENLANDESBANK OBEROE AG-REG-S 2.63000% 23-29.06.28*	CHF		3 400 000		3 400 000	3 457 800	0.15	300 000
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF		1 210 000		1 210 000	1 207 701	0.05	50 000
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	4 200 000		1 200 000	3 000 000	3 136 500	0.14	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	5 000 000	1 000 000	4 600 000	1 400 000	1 246 000	0.06	1 400 000
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	1 500 000		1 500 000				

Security	31.5.2023			31.5.2024			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF		400 000		400 000		389 000	0.02	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	6 000 000		6 000 000					
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	3 100 000	1 900 000		5 000 000		5 112 500	0.23	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	3 000 000		500 000	2 500 000		2 540 000	0.11	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	4 900 000	1 095 000	2 000 000	3 995 000		3 965 038	0.18	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		6 100 000	3 000 000	3 100 000		3 132 550	0.14	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		6 500 000	970 000	5 530 000		5 723 550	0.26	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		2 000 000	500 000	1 500 000		1 512 750	0.07	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		3 100 000		3 100 000		3 158 900	0.14	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF		5 000 000		5 000 000		4 982 500	0.22	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF		800 000		800 000		770 400	0.03	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	3 000 000			3 000 000		2 850 000	0.13	1 000 000
SCOTIABANK CHILE SA-REG-S 2.78250% 23-23.05.25*	CHF		1 000 000		1 000 000		1 009 200	0.05	30 000
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	2 500 000			2 500 000		2 462 000	0.11	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	2 600 000	4 800 000	2 000 000	5 400 000		5 040 900	0.23	1 000 000
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	5 000 000	1 400 000	6 400 000					
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF	2 400 000	3 000 000		5 400 000		5 589 000	0.25	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		10 800 000	3 800 000	7 000 000		7 266 000	0.33	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	5 400 000	400 000		5 800 000		5 570 900	0.25	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	6 400 000	4 000 000	2 000 000	8 400 000		7 996 800	0.36	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	3 800 000			3 800 000		3 553 000	0.16	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	3 000 000		2 600 000	400 000		407 000	0.02	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	3 200 000	3 200 000	2 800 000	3 600 000		3 576 240	0.16	
SOCIETE GENERALE-REG-S 0.33250% 21-29.11.28*	CHF		1 000 000		1 000 000		936 000	0.04	1 000 000
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		2 000 000		2 000 000		2 020 000	0.09	35 000
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	550 000			550 000		537 625	0.02	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	2 000 000			2 000 000		1 853 000	0.08	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	4 000 000	2 000 000	1 000 000	5 000 000		5 067 500	0.23	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	3 600 000	6 000 000	1 600 000	8 000 000		8 228 000	0.37	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	130 000			130 000		122 590	0.01	
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	4 000 000			4 000 000		3 922 000	0.18	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	2 980 000			2 980 000		2 973 742	0.13	
SYNGENTA FINANCE LTD REG-S 2.12500% 14-01.11.29*	CHF	300 000			300 000		301 500	0.01	25 000
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF		750 000	750 000					
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	5 000 000		5 000 000					
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	3 000 000	800 000		3 800 000		3 853 200	0.17	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		4 000 000		4 000 000		4 028 000	0.18	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		3 000 000		3 000 000		3 049 500	0.14	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	1 000 000		1 000 000					
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		1 355 000		1 355 000		1 366 518	0.06	630 000
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		3 795 000		3 795 000		3 857 618	0.17	2 065 000
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	2 850 000		1 000 000	1 850 000		1 793 575	0.08	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	3 290 000			3 290 000		3 248 875	0.15	295 000
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	9 000 000	1 000 000	3 000 000	7 000 000		6 475 000	0.29	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	7 200 000	3 000 000	2 400 000	7 800 000		7 312 500	0.33	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	3 000 000		2 000 000	1 000 000		1 009 400	0.05	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	1 500 000			1 500 000		1 510 800	0.07	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	1 500 000			1 500 000		1 548 750	0.07	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	1 200 000		1 200 000					
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	2 800 000	2 600 000	1 800 000	3 600 000		3 510 000	0.16	
VONOVIA SE 2.56500% 24-14.02.29*	CHF		10 000 000		10 000 000		10 080 000	0.45	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF		1 905 000	1 905 000					
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	900 000		900 000					
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	4 500 000			4 500 000		3 939 750	0.18	4 500 000
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	6 000 000		3 000 000	3 000 000		2 917 500	0.13	
TOTAL CHF							1 016 215 322	45.51	
Total Medium term notes, fixed rate							1 016 215 322	45.51	

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	1 000 000			1 000 000		854 500	0.04	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF		400 000		400 000		392 880	0.02	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.00000% 21-21.05.24*	CHF	4 000 000		4 000 000					
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 000 000			2 000 000		1 772 000	0.08	
TOTAL CHF							3 019 380	0.14	
Total Medium term notes, zero coupon							3 019 380	0.14	

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, fixed rate							
CHF							
ABB LTD 1.96500% 23-22.09.26*	CHF	4 000 000		4 000 000	4 026 000	0.18	
ABB LTD 1.97750% 23-22.09.28*	CHF	4 000 000		4 000 000	4 058 000	0.18	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	70 000		70 000	66 815	0.00	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	800 000	800 000				
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	150 000		150 000	149 400	0.01	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	50 000		50 000	48 825	0.00	
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	3 000 000		3 000 000	2 754 000	0.12	830 000
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 930 000	4 795 000	6 725 000	6 693 393	0.30	
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	2 250 000		2 250 000	2 198 475	0.10	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	2 500 000	2 500 000				
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	5 565 000	5 565 000				
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF	5 500 000	5 500 000	5 500 000	5 546 750	0.25	1 100 000
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF	3 000 000	3 000 000	3 000 000	3 021 000	0.14	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF	1 000 000	1 000 000	1 000 000	1 026 500	0.05	
ANZ NEW ZEALAND INT'L LTD/LONDON-REG-S 0.25000% 17-22.09.25*	CHF	2 200 000	270 000	2 470 000	2 425 046	0.11	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	800 000		800 000	776 400	0.03	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	3 200 000	3 200 000				
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	7 370 000	7 370 000				
BALOISE-HOLDING AG 2.35000% 23-02.05.33*	CHF	3 000 000		3 000 000	3 100 500	0.14	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	9 200 000	2 200 000	7 000 000	6 730 500	0.30	
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	9 580 000	8 380 000	17 960 000	17 767 828	0.80	95 000
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 610 000	1 610 000				
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	4 000 000	2 000 000	2 000 000	2 027 800	0.09	
BANK JULIUS BAER & CO AG-REG-S 0.12500% 21-27.04.28*	CHF	2 000 000	2 000 000				
BANK JULIUS BAER & CO AG 2.37500% 24-04.04.31*	CHF	13 400 000	13 400 000	13 400 000	13 433 500	0.60	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	3 400 000		3 400 000	3 454 400	0.15	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	700 000		700 000	670 600	0.03	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	240 000		240 000	233 640	0.01	240 000
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	150 000		150 000	136 650	0.01	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	1 000 000		1 000 000	978 400	0.04	
BARRY CALLEBAUT AG 2.30000% 24-23.01.32*	CHF	5 865 000	5 865 000	5 865 000	5 867 933	0.26	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	5 000 000	2 000 000	3 000 000	3 000 000	0.13	680 000
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF	5 000 000	5 000 000				
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	2 800 000		2 800 000	2 478 000	0.11	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	4 600 000		4 600 000	4 786 300	0.21	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	1 500 000	1 500 000				
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	80 000		80 000	60 600	0.00	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	1 960 000	1 960 000				
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	100 000	750 000	850 000	847 280	0.04	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	2 515 000		2 515 000	2 447 095	0.11	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	200 000		200 000	193 900	0.01	
CA AUTO FINANCE SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	2 000 000		2 000 000	1 978 200	0.09	
CA AUTO FINANCE SUISSE SA-REG-S 2.90250% 23-20.07.26*	CHF	3 000 000		3 000 000	3 049 500	0.14	45 000
CA AUTO FINANCE SUISSE SA 1.97750% 24-14.05.27*	CHF	7 000 000		7 000 000	6 944 000	0.31	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	2 000 000		2 000 000	2 022 000	0.09	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	5 000 000		5 000 000	5 015 000	0.22	
CEMBRA MONEY BANK AG-REG-S 0.18000% 16-05.10.23*	CHF	700 000	700 000				
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	200 000		200 000	197 200	0.01	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	5 200 000	5 200 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	150 000		150 000	142 800	0.01	150 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	8 000 000	8 000 000	8 000 000	8 168 000	0.37	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF	4 800 000	4 800 000	4 800 000	4 812 000	0.22	1 260 000
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	250 000		250 000	245 250	0.01	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	8 920 000	4 000 000	4 920 000	4 600 200	0.21	1 425 000
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	4 000 000		4 000 000	4 001 200	0.18	
CLARIANT AG-REG-S 2.75000% 23-22.09.28*	CHF	6 000 000		6 000 000	6 096 000	0.27	1 260 000
COCA-COLA COTHE-REG-S 1.00000% 15-02.10.28*	CHF	1 500 000	1 500 000				
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	985 000		985 000	966 778	0.04	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	2 000 000	2 000 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	800 000		800 000	781 200	0.03	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	200 000		200 000	198 100	0.01	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	495 000	495 000				
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	800 000		800 000	706 800	0.03	200 000
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	5 000 000		5 000 000	5 010 000	0.22	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	250 000	250 000				
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF	2 000 000		2 000 000	2 036 000	0.09	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 900 000		2 900 000	2 892 750	0.13	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	4 200 000	4 200 000				
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	9 865 000		9 865 000	9 421 075	0.42	

Security		31.5.2023			31.5.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF	6 250 000	3 900 000		10 150 000	9 272 025	0.42	
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	4 555 000	1 700 000		6 255 000	6 164 303	0.28	340 000
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	200 000			200 000	197 360	0.01	200 000
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF	4 000 000	9 000 000		13 000 000	13 591 500	0.61	
DUFFRY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 400 000	150 000		3 550 000	3 576 625	0.16	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		4 000 000		4 000 000	4 038 000	0.18	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		8 100 000		8 100 000	8 241 750	0.37	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	3 600 000	3 600 000					
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000	1 810 160	0.08	
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	150 000			150 000	141 600	0.01	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	4 000 000	4 000 000					
FERRING HOLDING SA 2.25000% 24-28.06.29*	CHF		5 000 000		5 000 000	4 976 800	0.22	
FERRING HOLDING SA 2.50000% 24-28.06.33*	CHF		5 000 000		5 000 000	4 961 550	0.22	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000			3 000 000	2 967 000	0.13	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		9 000 000		9 000 000	9 436 500	0.42	1 575 000
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		4 000 000	4 000 000				
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	3 500 000		3 500 000				
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	2 000 000			2 000 000	1 913 000	0.09	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	2 000 000			2 000 000	1 850 000	0.08	
GALENICA AG 1.65000% 24-30.04.31*	CHF		11 000 000		11 000 000	10 923 000	0.49	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	3 750 000			3 750 000	3 858 750	0.17	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 300 000			1 300 000	1 265 550	0.06	15 000
GEBERIT AG 1.50000% 22-14.09.26*	CHF	3 500 000	3 500 000					
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 000 000		1 000 000				
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	3 335 000		3 335 000				
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	4 165 000			4 165 000	4 352 425	0.19	100 000
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	3 200 000			3 200 000	3 022 400	0.14	1 420 000
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 935 000			1 935 000	1 848 893	0.08	1 000 000
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	3 000 000	3 000 000					
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 000 000			1 000 000	934 000	0.04	985 000
GIVAUDAN SA-REG-S 1.12500% 22-15.06.26*	CHF	1 750 000	1 750 000					
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	2 220 000			2 220 000	2 212 230	0.10	
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF	1 500 000			1 500 000	1 533 000	0.07	
GRANDE DIXENCE SA 2.10000% 24-08.03.32*	CHF		14 785 000		14 785 000	14 807 178	0.66	
GRANDE DIXENCE SA-REG-S 1.37500% 15-18.02.25*	CHF		500 000		500 000	498 750	0.02	200 000
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	1 000 000			1 000 000	999 400	0.04	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	3 500 000			3 500 000	3 265 500	0.15	450 000
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	2 500 000			2 500 000	938 750	0.04	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF		800 000		800 000	797 600	0.04	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	450 000			450 000	449 280	0.02	
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	5 000 000	5 000 000					
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	5 000 000	2 000 000		3 000 000	2 950 500	0.13	
HILTI AG-REG-S 0.40000% 17-08.11.27*	CHF	1 100 000			1 100 000	1 052 700	0.05	
HYPONOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF		2 400 000		2 400 000	2 409 600	0.11	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	2 500 000			2 500 000	2 505 750	0.11	1 500 000
IMPLENIA AG-REG-S 3.00000% 24-17.05.28*	CHF		6 000 000		6 000 000	6 024 000	0.27	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	300 000			300 000	298 050	0.01	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	820 000			820 000	781 460	0.03	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	150 000			150 000	137 400	0.01	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	1 200 000	1 200 000					
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	3 500 000			3 500 000	3 356 500	0.15	
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	5 000 000			5 000 000	4 997 000	0.22	
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF		4 900 000		4 900 000	4 904 900	0.22	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	250 000	250 000					
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	200 000			200 000	199 720	0.01	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.35000% 23-01.03.27*	CHF	3 000 000			3 000 000	3 039 000	0.14	1 470 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	6 020 000			6 020 000	6 260 800	0.28	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	400 000			400 000	392 430	0.02	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	565 000			565 000	502 003	0.02	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	3 640 000			3 640 000	3 582 488	0.16	
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	3 000 000	3 000 000					
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF		2 000 000		2 000 000	2 008 000	0.09	1 000 000
LIMECO-REG-S 0.37500% 18-25.09.26*	CHF	100 000			100 000	96 700	0.00	
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF	400 000	400 000					
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		3 000 000		3 000 000	3 018 000	0.14	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	11 400 000	3 000 000		14 400 000	14 493 600	0.65	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	3 200 000			3 200 000	2 908 800	0.13	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF		3 000 000		3 000 000	3 162 000	0.14	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	200 000			200 000	196 000	0.01	200 000
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	3 000 000	3 000 000					
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	3 000 000			3 000 000	2 812 500	0.13	1 925 000
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF		3 000 000		3 000 000	2 863 500	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 000 000	2 000 000		1 000 000	933 000	0.04	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	250 000			250 000	250 025	0.01	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	5 255 000			5 255 000	5 163 038	0.23	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	1 000 000			1 000 000	952 500	0.04	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	6 300 000			6 300 000	6 255 900	0.28	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	3 000 000			3 000 000	3 004 500	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	4 000 000			4 000 000	4 074 000	0.18	
NESTLE SA 1.62500% 22-07.11.25*	CHF	5 000 000			5 000 000	5 005 000	0.22	
NESTLE SA 1.87500% 23-28.06.29*	CHF		11 205 000		11 205 000	11 356 268	0.51	
NESTLE SA 2.12500% 23-28.06.38*	CHF		10 500 000		10 500 000	10 972 500	0.49	
NESTLE SA-REG-S 1.62500% 22-15.07.26*	CHF	1 000 000		1 000 000				
NESTLE SA-REG-S 1.62500% 24-30.05.34*	CHF		5 000 000		5 000 000	4 967 500	0.22	
NESTLE SA-REG-S 1.75000% 24-30.05.40*	CHF		5 000 000		5 000 000	4 977 500	0.22	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	10 125 000	4 000 000	4 000 000	10 125 000	10 848 938	0.49	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	310 000			310 000	290 315	0.01	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF	2 500 000			2 500 000	2 381 250	0.11	315 000
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF	1 000 000			1 000 000	940 000	0.04	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF		6 740 000		6 740 000	6 740 000	0.30	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	4 755 000	3 500 000		8 255 000	8 015 605	0.36	1 500 000
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	2 000 000	1 000 000		3 000 000	2 782 500	0.12	200 000
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	5 000 000	2 000 000		7 000 000	7 154 000	0.32	500 000
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	4 000 000			4 000 000	4 032 000	0.18	310 000
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	350 000			350 000	349 930	0.02	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	2 860 000			2 860 000	2 748 460	0.12	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF	100 000			100 000	80 720	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	1 000 000			1 000 000	850 900	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF	500 000			500 000	394 250	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF	175 000			175 000	137 813	0.01	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	200 000		200 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF	200 000			200 000	194 500	0.01	135 000
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF	2 000 000			2 000 000	1 790 000	0.08	
PSP SWISS PROPERTY AG 1.80000% 23-11.12.26*	CHF		6 000 000		6 000 000	6 009 000	0.27	
PSP SWISS PROPERTY AG 1.65000% 24-11.10.32*	CHF		5 000 000		5 000 000	4 902 500	0.22	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	150 000			150 000	139 650	0.01	150 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	1 000 000			1 000 000	940 000	0.04	300 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	2 800 000			2 800 000	2 591 400	0.12	2 800 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11750% 24-14.05.32*	CHF		4 500 000		4 500 000	4 495 500	0.20	
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	3 000 000			3 000 000	2 988 300	0.13	
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF	3 000 000			3 000 000	2 847 000	0.13	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	1 500 000			1 500 000	1 427 250	0.06	1 250 000
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	6 000 000			6 000 000	5 682 000	0.25	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	100 000			100 000	91 800	0.00	
ROCHE KAPITALMARKT AG 1.95000% 23-15.09.38*	CHF		14 000 000		14 000 000	14 392 000	0.64	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		10 100 000		10 100 000	10 170 700	0.46	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF	350 000			350 000	262 150	0.01	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF		4 755 000		4 755 000	4 685 577	0.21	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF	1 350 000			1 350 000	1 294 650	0.06	620 000
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	860 000			860 000	843 230	0.04	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF		1 000 000		1 000 000	977 000	0.04	550 000
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	4 500 000		4 500 000				
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	4 500 000			4 500 000	4 484 250	0.20	
SIKA AG 2.12500% 23-11.10.24*	CHF	10 000 000		10 000 000				
SIKA AG-REG-S 1.65000% 24-28.11.29*	CHF		5 500 000		5 500 000	5 505 500	0.25	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	4 515 000		3 515 000	1 000 000	916 500	0.04	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	4 220 000			4 220 000	4 044 870	0.18	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	1 660 000	2 000 000		3 660 000	3 544 710	0.16	2 180 000
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	3 375 000	1 000 000		4 375 000	4 254 688	0.19	
SONOVA HOLDING AG-REG-S 1.95000% 22-12.12.30*	CHF	4 800 000			4 800 000	4 850 400	0.22	15 000
SPITAL MAENNEDORF AG-REG-S 0.95000% 18-12.12.23*	CHF	500 000		500 000				
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	150 000			150 000	144 975	0.01	
ST GALLER KANTONALBANK-REG-S-SUB 2.40000% 24-30.05.34*	CHF		5 170 000		5 170 000	5 193 265	0.23	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	4 520 000			4 520 000	4 373 100	0.20	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	2 000 000			2 000 000	1 967 200	0.09	
SULZER AG 0.87500% 16-10.07.26*	CHF	200 000			200 000	196 000	0.01	110 000
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	4 200 000		4 200 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	3 200 000			3 200 000	3 192 000	0.14	
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF	2 500 000			2 500 000	2 558 750	0.11	
SWEDBANK AB 2.01050% 24-10.10.30*	CHF		10 800 000		10 800 000	10 767 600	0.48	
SWISS LIFE HOLDING AG-REG-S 1.50250% 24-26.04.30*	CHF		2 545 000		2 545 000	2 510 643	0.11	
SWISS LIFE HOLDING AG-REG-S 1.65750% 24-26.04.33*	CHF		2 375 000		2 375 000	2 338 188	0.10	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	800 000			800 000	784 800	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	3 900 000			3 900 000	3 896 880	0.17	200 000
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	1 800 000			1 800 000	1 771 200	0.08	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	2 200 000			2 200 000	1 955 800	0.09	150 000

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	7 465 000			7 465 000	6 979 775	0.31	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	2 500 000			2 500 000	2 367 500	0.11	1 985 000
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	3 000 000			3 000 000	2 683 500	0.12	
SWISSCOM AG 1.65000% 24-23.08.30*	CHF		4 000 000		4 000 000	3 988 000	0.18	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	1 200 000			1 200 000	1 143 600	0.05	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	200 000			200 000	177 600	0.01	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	4 450 000		1 450 000	3 000 000	2 890 500	0.13	
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	1 900 000	2 000 000		3 900 000	3 525 600	0.16	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	1 500 000			1 500 000	1 419 000	0.06	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	1 600 000			1 600 000	1 529 600	0.07	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	785 000			785 000	691 193	0.03	250 000
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	100 000			100 000	98 750	0.00	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	2 655 000			2 655 000	2 445 255	0.11	2 120 000
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	500 000			500 000	443 500	0.02	500 000
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	1 000 000			1 000 000	824 500	0.04	
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	2 000 000			2 000 000	1 936 000	0.09	1 150 000
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	2 350 000		2 350 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	6 000 000			6 000 000	5 979 000	0.27	
TEMENOS AG-REG-S 1.50000% 19-28.11.25*	CHF	2 300 000	2 000 000		4 300 000	4 189 490	0.19	4 300 000
TEMENOS AG-REG-S 1.87500% 18-30.11.23*	CHF	800 000		800 000				
TEVA PHARMACEUTICAL FINANCE 1.00000% 16-28.07.25*	CHF	1 000 000			1 000 000	978 500	0.04	
THERMO FISHER SCIENTIFIC INC 1.84010% 24-08.03.32*	CHF		10 650 000		10 650 000	10 665 975	0.48	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	2 000 000		2 000 000				
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	2 050 000	120 000		2 170 000	2 056 075	0.09	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	4 800 000		3 800 000	1 000 000	927 000	0.04	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	4 200 000		3 400 000	800 000	791 200	0.04	
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF		5 000 000		5 000 000	5 007 500	0.22	
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF		8 000 000		8 000 000	8 168 000	0.37	
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	4 150 000			4 150 000	3 973 625	0.18	40 000
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	3 800 000	3 000 000		6 800 000	6 222 000	0.28	
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF		5 000 000		5 000 000	5 045 000	0.23	
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	1 400 000			1 400 000	1 281 700	0.06	
WESTPAC BANKING CORP-REG-S 1.80250% 22-21.09.29*	CHF		2 100 000		2 100 000	2 117 850	0.09	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF	2 000 000	4 200 000		6 200 000	6 324 000	0.28	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	2 900 000		2 900 000				
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	4 200 000		4 200 000				
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	200 000			200 000	194 740	0.01	
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	480 000			480 000	466 560	0.02	
TOTAL CHF						709 253 881	31.77	
Total Bonds, fixed rate						709 253 881	31.77	

Bonds, zero coupon

CHF

AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	1 500 000			1 500 000	1 480 800	0.07	250 000
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 200 000			1 200 000	1 154 400	0.05	
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF		2 000 000		2 000 000	1 703 000	0.08	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.00000% 19-27.09.29*	CHF	150 000			150 000	134 925	0.01	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 850 000			1 850 000	1 663 150	0.07	500 000
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	50 000			50 000	45 800	0.00	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	1 150 000			1 150 000	776 250	0.03	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	1 000 000			1 000 000	934 500	0.04	
TOTAL CHF						7 892 825	0.35	
Total Bonds, zero coupon						7 892 825	0.35	

Bonds, floating rate

CHF

BALOISE LIFE LTD-SUB 1.750%/VAR 17-PRP*	CHF	7 145 000		7 145 000				
BANK CLER AG-SUB 3.000%/VAR 20-PRP*	CHF	2 750 000			2 750 000	2 619 375	0.12	300 000
BASLER KANTONALBANK-REG-S-SUB 1.875%/VAR 20-PRP*	CHF	2 175 000			2 175 000	2 088 000	0.09	100 000
GLARNER KANTONALBANK-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	2 000 000			2 000 000	1 670 000	0.07	
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	5 050 000	50 000		5 100 000	4 947 000	0.22	20 000
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.450%/VAR 20-12.08.40*	CHF	875 000			875 000	796 688	0.04	
LAFARGEHOLCIM HELVETIA FIN-REG-S-SUB 3.500%/VAR 18-PRP*	CHF	4 700 000		4 700 000				
LUZERNER KANTONALBANK AG-REG-S-SUB COCO 1.800%/VAR 19-PRP*	CHF	1 000 000			1 000 000	926 500	0.04	20 000
LUZERNER KANTONALBANK-REG-S-SUB COCO 1.500%/VAR 20-PRP*	CHF	2 665 000	175 000		2 840 000	2 459 440	0.11	
MUENCHENER HYPOTHEKENBNK EG-REG-S-SUB COCO 3.125%/VAR 19-PRP*	CHF	1 000 000			1 000 000	737 500	0.03	
RAIFFEISEN SCHWEIZ GENOSSEN-REG-S-SUB COCO 2.000%/VAR 20-PRP*	CHF	5 300 000	100 000		5 400 000	5 202 900	0.23	2 470 000
ST GALLER KANTONALBANK AG-REG-S-SUB COCO 1.700%/VAR 17-PRP*	CHF	1 000 000		1 000 000				
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	4 685 000	9 500 000		14 185 000	14 121 168	0.63	

Security		31.5.2023			31.5.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF	2 000 000			2 000 000	1 990 000	0.09	
SWISS LIFE AG-SUB 4.37500%/VAR 16-24.09.46*	CHF	800 000			800 000	831 200	0.04	465 000
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	2 000 000			2 000 000	1 996 000	0.09	
ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF		3 000 000		3 000 000	3 018 000	0.14	
TOTAL CHF						43 403 770	1.94	
Total Bonds, floating rate						43 403 770	1.94	
Total Securities traded on an exchange						2 161 606 910	96.81	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS (CH) MONEY MARKET FUND - CHF I-X**	CHF	8 500	42 000	50 495	5	4 471	0.00	
TOTAL Global						4 471	0.00	
Total Investment certificates, open end						4 471	0.00	

Bonds, fixed rate

CHF

UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	2 000 000	1 000 000		3 000 000	2 973 601	0.14	
TOTAL CHF						2 973 601	0.14	
Total Bonds, fixed rate						2 973 601	0.14	
Total Securities traded neither on an exchange nor on a regulated market						2 978 072	0.14	

Instruments similar to securities

Treasury bills, zero coupon

CHF

SWISS NATIONAL BANK BILL TB 0.00000% 22.01.24-19.02.24**	CHF		10 000 000	10 000 000				
SWITZERLAND-REG-S TB 0.00000% 14.09.23-14.12.23**	CHF		15 000 000	15 000 000				
TOTAL CHF							0.00	
Total Treasury bills, zero coupon							0.00	
Total Instruments similar to securities							0.00	
Total securities and similar instruments						2 164 584 982	96.95	
(thereof in lending						129 807 738	5.81)	
Bank deposits at sight						49 308 860	2.21	
Derivative financial instruments						537 328	0.02	
Other assets						18 341 924	0.82	
Total fund assets						2 232 773 094	100.00	
Short-term bank liabilities						-38 701 505		
Other liabilities						-340 539		
Net fund assets						2 193 731 050		

Valuation categories	Market value as of 31.5.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	2 161 606 910	96.81
Investments valuation based on market-observed parameters	3 515 400	0.16
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 165 122 310	96.97

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Tied underlyings in bonds/ shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP PAY 2.10000% 23-10.03.25**	35 000 000	CHF	35 000 000	-263 428	-0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	35 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 2.05750% 23-09.03.25**	34 000 000	CHF	34 000 000	-241 437	-0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	34 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30**	28 000 000	CHF	28 000 000	309 756	0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	28 000 000	CHF			
ZUERCHER/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30**	28 000 000	CHF	28 000 000	309 756	0.01
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	28 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30**	36 000 000	CHF	36 000 000	237 758	0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	36 000 000	CHF			
BKB/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30**	28 000 000	CHF	28 000 000	184 923	0.01
BKB/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	28 000 000	CHF			
			189 000 000	537 328	0.02

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 1.49250% 23-15.03.25	CHF	35 000 000	35 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-15.03.25	CHF	35 000 000	35 000 000
UBS/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30	CHF	28 000 000	28 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	CHF	28 000 000	28 000 000
ZUERCHER/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30	CHF	28 000 000	28 000 000
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	CHF	28 000 000	28 000 000
UBS/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	36 000 000	36 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	36 000 000	36 000 000
BKB/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	28 000 000	28 000 000
BKB/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	28 000 000	28 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
UBS/INTEREST RATE SWAP REC 2.03000% 23-03.03.38	CHF	8 000 000
UBS/INTEREST RATE SWAP PAY SARON O/N 23-03.03.38	CHF	8 000 000

Supplementary information

Derivative financial instruments

Risk assessment process Commitment approach II:
Art. 35ff CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	188 358 392.40	8.59%
Net overall exposure to derivatives	–	–
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

No securities were used in repurchase agreements at
balance sheet date.

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class F: 0.18% p.a.;

– Maximum flat fee as specified in the fund contract:

Class F: 0.30% p.a.;
based on the average net fund assets.

Commission sharing agreements and soft commissions

The fund management company has not concluded commis-
sion sharing agreements. The fund management company has
not concluded agreements in respect of soft commissions.

Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS
“Guidelines on the calculation and disclosure of the Total
Expense Ratio (TER) of collective investment schemes” in the
current version and expresses the sum of all costs and com-
missions charged on an ongoing basis to the net assets (oper-
ating expenses) taken retrospectively as a percentage of the
net assets.

TER for the last 12 months:

Class F: 0.18%

Issue and redemption price

If the sum of a sub-fund’s subscriptions and redemptions
result in a net asset inflow or outflow on an order date, the
valuation net asset value of the sub-fund will be increased or
reduced (swinging single pricing). The maximum adjustment
is generally 2% of the valuation net asset value. However, in
exceptional circumstances, the fund management company
may decide to temporarily apply an adjustment of more than
2% of the prevailing net asset value for each sub-fund and/
or valuation day, if it has sufficient grounds to believe that
the adjustment is justified in view of prevailing market con-
ditions and in the best interests of investors. A temporary
adjustment will be calculated in accordance with the proce-
dure set out by the fund management company. Existing and
new investors will be informed of the sufficiently substanti-
ated decision on the application of this temporary measure
and of its expiry by announcement in the umbrella fund’s
official medium of publication. The supervisory authority will
also be notified. A modified valuation net asset value covers
incidental costs (bid-ask spread, standard brokerage charges,
commissions, fees, etc.) incurred on average in the invest-
ment of the net asset inflow or the sale of the portion of
the investments corresponding to the net asset outflow. The
adjustment will lead to an increase in the valuation net asset
value if the net movements result in an increase in the num-
ber of sub-fund units. The adjustment will lead to a decrease
in the valuation net asset value if the net movements result
in a reduction in the number of units. The valuation net asset
value calculated on the basis of swinging single pricing is
thus a modified valuation net asset value.

Exchange rate

USD 1 = CHF 0.90

UBS (CH) Bond Fund – Bonds CHF Sustainable

Category securities funds

Three-year comparison

	ISIN	31.5.2024	31.5.2023	31.5.2022
Net fund assets in CHF		2 429 309 452.04	2 325 390 441.43	2 162 868 926.93
Class I-X	CH0540307235			
Net asset value per unit in CHF		93.07	90.05	90.55
Issue and redemption price per unit in CHF ¹		93.41	89.85	90.42
Number of units outstanding		3 453 375.8670	481 651.8840	455 530.3340
Class P	CH0002791843			
Net asset value per unit in CHF		114.08	110.47	111.30
Issue and redemption price per unit in CHF ¹		114.50	110.23	111.14
Number of units outstanding		503 193.6050	548 616.5970	603 899.4470
Class Q	CH0203279580			
Net asset value per unit in CHF		92.41	89.41	89.87
Issue and redemption price per unit in CHF ¹		92.75	89.21	89.74
Number of units outstanding		19 605.3780	27 078.4280	34 622.5940
Class U-X	CH0111018120			
Net asset value per unit in CHF		9 542.81	9 232.73	9 281.98
Issue and redemption price per unit in CHF ¹		9 578.12	9 212.42	9 268.99
Number of units outstanding		214 682.7520	240 339.5240	220 998.0000

¹ see Supplementary information

Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-X ¹	CHF	4.8%	0.1%	-8.5%
Class P ¹	CHF	3.9%	-0.8%	-9.4%
Class Q ¹	CHF	4.3%	-0.4%	-9.0%
Class U-X ¹	CHF	4.8%	0.1%	-8.5%

¹ The fund (in accordance with the Fund Contract) does not have a benchmark, which means that the performance of the fund cannot be compared with a benchmark.

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	55.40
Canada	7.19
Germany	6.38
France	5.81
United States of America	4.62
United Kingdom	3.85
Australia	2.42
Supranationals	2.26
Spain	1.88
Austria	1.53
Others	7.20
TOTAL	98.54

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

Statement of assets

	31.5.2024	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	17 773 190.60 ¹	2 852 070.33 ²
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 412 348 670.72	2 310 792 411.11
– Units of other collective investment schemes	4 471.45	27 349 130.00
Derivative financial instruments	710 399.50	668 659.20
Other assets	17 187 888.03	12 707 561.95
Total fund assets	2 448 024 620.30	2 354 369 832.59
Loans	-18 668 805.97	-28 933 753.55
Other liabilities	-46 362.29	-45 637.61
Net fund assets	2 429 309 452.04	2 325 390 441.43

Statement of income

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	129 469.40	21 569.74
Negative interest	-32 708.75	-86 363.38
Income from money market instruments	44 800.00	28 620.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	25 676 621.83	16 430 951.52
– from units of other collective investment schemes	26.58	0.00
Offset payments from securities lending	1 356 844.27	1 289 173.36
Income from securities lending	234 593.89	197 146.24
Purchase of current net income on issue of units	2 567 552.84	1 476 133.50
TOTAL Income	29 977 200.06	19 357 230.98
Expenses		
Interest payable	-8 130.66	-19 705.36
Audit expenses	-20 285.30	-16 300.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-534 246.02	-566 014.27
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-10 703.99	-13 975.85
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-3 961.19	-5 511.75
Payment of current net income on redemption of units	-2 074 761.01	-187 257.11
TOTAL Expenses	-2 652 088.17	-808 764.74
Net income	27 325 111.89	18 548 466.24
Realized capital gains and losses ³	-31 220 632.64	-25 892 791.21
Realized result	-3 895 520.75	-7 344 324.97
Unrealized capital gains and losses	100 616 093.55	14 786 060.28
Total result	96 720 572.80	7 441 735.31

¹ As per 31 May 2024, cash amounts serves as collateral for the counterparty UBS Group AG for an amount of CH 100 000.00.

² As per 31 May 2023, cash amounts serves as collateral for the counterparty UBS Group AG for an amount of CH 490 000.00.

³ Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

Allocation of result

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net income of the financial year	27 325 111.89	18 548 466.24
Carry-over to capital ¹	0.00	38 784.19
Balance carried forward from previous year	4 528.83	6 499.63
Available for distribution	27 329 640.72	18 593 750.06
Result earmarked for distribution to the investor	-27 320 338.47	-18 589 221.23
Balance carried forward	9 302.25	4 528.83

Changes in net fund assets

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	2 325 390 441.43	2 162 868 926.93
Ord. annual distribution	-18 497 637.11	-14 650 290.11
Balance of unit movements	25 696 074.92	169 730 069.30
Total result	96 720 572.80	7 441 735.31
Net fund assets at the end of the reporting period	2 429 309 452.04	2 325 390 441.43

Development of the outstanding units

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	Number	Number
Class I-X		
Situation at the beginning of the financial year	481 651.8840	455 530.3340
Units issued	3 018 786.6670	32 874.5890
Units redeemed	-47 062.6840	-6 753.0390
Situation at the end of the period	3 453 375.8670	481 651.8840
Difference between units issued and units redeemed	2 971 723.9830	26 121.5500
Class P		
Situation at the beginning of the financial year	548 616.5970	603 899.4470
Units issued	10 518.9500	3 031.0710
Units redeemed	-55 941.9420	-58 313.9210
Situation at the end of the period	503 193.6050	548 616.5970
Difference between units issued and units redeemed	-45 422.9920	-55 282.8500
Class Q		
Situation at the beginning of the financial year	27 078.4280	34 622.5940
Units issued	3 915.7100	64.0000
Units redeemed	-11 388.7600	-7 608.1660
Situation at the end of the period	19 605.3780	27 078.4280
Difference between units issued and units redeemed	-7 473.0500	-7 544.1660

¹ Transfer of the loss of class P in accordance with Circular No. 24 on 20 November 2017, Item 2.9.4 FTA, in conjunction with Article 29 Withholding Tax Ordinance.

Class U-X	Number	Number
Situation at the beginning of the financial year	240 339.5240	220 998.0000
Units issued	13 203.2280	28 097.5240
Units redeemed	-38 860.0000	-8 756.0000
Situation at the end of the period	214 682.7520	240 339.5240
Difference between units issued and units redeemed	-25 656.7720	19 341.5240

Distribution for 2023/2024

Class I-X

(Against coupon no. 4- ex-date 12.8.2024)

Accrued income per unit	CHF	1.052
Gross	CHF	1.050
Less federal withholding tax	CHF	-0.368
Net per unit (payable from 14.8.2024)	CHF	0.682

Class P

(Against coupon no. 49- ex-date 12.8.2024)

Accrued income per unit	CHF	0.30566
Gross	CHF	0.30000
Less federal withholding tax	CHF	-0.10500
Net per unit (payable from 14.8.2024)	CHF	0.19500

Class Q

(Against coupon no. 4- ex-date 12.8.2024)

Accrued income per unit	CHF	0.61840
Gross	CHF	0.61000
Less federal withholding tax	CHF	-0.21350
Net per unit (payable from 14.8.2024)	CHF	0.39650

Class U-X

(Against coupon no. 15- ex-date 12.8.2024)

Accrued income per unit	CHF	109.61
Gross	CHF	109.61
Less federal withholding tax	CHF	-38.37
Net per unit (payable from 14.8.2024)	CHF	71.24

Inventory of Fund assets

Securities traded on an exchange

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate							
CHF							
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF	6 000 000		6 000 000	6 101 502	0.25	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	100 000	100 000				
SWISS CAR ABS 2020-1 AG-REG-S STEP-UP 20-18.08.30*	CHF	1 500 000		1 500 000			
SWISS CAR ABS-REG-S STEP-UP/DOWN 21-18.04.31*	CHF	2 330 000	2 330 000				
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	2 530 000		2 530 000	2 528 674	0.10	
TOTAL CHF					8 630 175	0.35	
Total Asset Backed Securities, fixed rate					8 630 175	0.35	

Notes, fixed rate

CHF

AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	2 950 000		2 950 000	2 833 475	0.12	
ABB LTD 2.11250% 23-22.09.33*	CHF		2 000 000	2 000 000			
ABU DHABI COMMERCIAL BANK PJSC 2.01250% 24-22.02.30*	CHF	4 500 000		4 500 000	4 486 500	0.18	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	1 165 000		1 165 000	1 088 110	0.04	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	3 885 000		3 885 000	3 770 393	0.15	
ALLREAL HOLDING AG-REG-S 2.10000% 24-04.04.31*	CHF	4 000 000	4 000 000		4 006 000	0.16	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF	1 500 000	1 500 000		1 539 000	0.06	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	3 500 000		3 500 000	3 465 700	0.14	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	2 500 000		2 500 000	2 503 750	0.10	
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF	7 500 000	3 500 000	4 000 000	4 044 000	0.17	
BALOISE HOLDING AG 1.75000% 24-07.06.34*	CHF	2 500 000		2 500 000	2 472 825	0.10	
BARRY CALLEBAUT AG 1.95000% 24-24.01.28*	CHF	1 600 000	400 000	1 200 000	1 202 400	0.05	
BARRY CALLEBAUT AG 2.05000% 24-17.05.30*	CHF	4 000 000		4 000 000	3 986 000	0.16	
BARRY CALLEBAUT AG 2.40000% 24-17.05.34*	CHF	1 500 000		1 500 000	1 491 750	0.06	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.50000% 13-26.06.28*	CHF	3 000 000	3 000 000				
BASELSTADT KANTONALBANK 0.25000% 20-02.09.32*	CHF	900 000		900 000	801 900	0.03	685 000
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	5 300 000		5 300 000	4 815 050	0.20	550 000
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	15 650 000	11 650 000	4 000 000	3 690 000	0.15	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	3 500 000	300 000	3 200 000	3 244 800	0.13	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF	4 000 000		4 000 000	4 054 000	0.17	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	170 000	170 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	3 835 000	3 835 000		3 942 380	0.16	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF	7 200 000	7 200 000		7 268 400	0.30	
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	500 000	500 000				
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF	800 000		800 000	808 000	0.03	
GENEVA, CITY OF-REG-S 1.62500% 13-12.12.24*	CHF	650 000	650 000		650 065	0.03	500 000
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	200 000		200 000	184 500	0.01	200 000
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	2 180 000		2 180 000	2 016 500	0.08	
GRAUBUENDNER KANTONALBANK 0.10000% 21-07.12.29*	CHF	3 000 000		3 000 000	2 758 500	0.11	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	2 000 000	2 000 000				
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	3 200 000		3 200 000	3 162 560	0.13	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	3 850 000		3 850 000	3 808 805	0.16	
KANTONSSPITAL AARAU AG-REG-S 2.10000% 24-15.05.34*	CHF	2 500 000	2 500 000		2 486 250	0.10	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF	5 200 000	5 200 000		5 363 800	0.22	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	4 280 000		4 280 000	4 168 720	0.17	1 860 000
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF	5 200 000	5 200 000		5 337 800	0.22	
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF	500 000		500 000	537 750	0.02	
LUZERNER KANTONSSPITAL-REG-S 2.10000% 24-21.06.34*	CHF	3 145 000	3 145 000		3 123 268	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 500 000		1 500 000	1 441 500	0.06	
NANT DE DRANCE SA 2.00000% 24-26.05.34*	CHF	2 745 000	2 745 000		2 742 255	0.11	
NESTLE SA 1.87500% 23-20.11.31*	CHF	3 000 000	2 000 000	1 000 000	1 018 000	0.04	
NESTLE SA 2.00000% 23-20.11.36*	CHF	3 500 000	3 500 000		3 599 750	0.15	100 000
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF	5 000 000	5 000 000		5 157 500	0.21	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	4 800 000	4 800 000				
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	200 000		200 000	176 600	0.01	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 000 000		1 000 000	988 400	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	2 000 000		2 000 000	1 986 000	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	2 000 000		2 000 000	1 985 200	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	3 000 000		3 000 000	2 817 600	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-05.05.28*	CHF	4 500 000	4 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	11 465 000	5 000 000	6 465 000	6 002 106	0.25	

Security	31.5.2023			31.5.2024			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	850 000	9 000 000		9 850 000		8 668 000	0.35	2 670 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	2 500 000		2 500 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF	15 000 000			15 000 000		12 180 000	0.50	6 000 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	12 090 000		1 500 000	10 590 000		8 423 286	0.34	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 20-14.10.33*	CHF	3 000 000		320 000	2 680 000		2 347 680	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-24.01.41*	CHF	3 300 000			3 300 000		2 669 040	0.11	400 000
PFANDBRIEFBK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF	5 000 000			5 000 000		4 566 000	0.19	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	500 000			500 000		461 750	0.02	210 000
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	4 000 000		4 000 000					
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	4 000 000			4 000 000		4 118 000	0.17	
ROCHE KAPITALMARKT AG 1.75000% 23-15.09.33*	CHF		2 000 000		2 000 000		2 019 000	0.08	175 000
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		3 000 000		3 000 000		3 078 000	0.13	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF		3 000 000		3 000 000		3 016 500	0.12	70 000
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF		2 000 000	400 000	1 600 000		1 642 400	0.07	
SIKA AG 2.25000% 23-13.04.29*	CHF	2 000 000			2 000 000		2 038 000	0.08	
SIKA AG-REG-S 1.87500% 24-27.05.33*	CHF		1 665 000		1 665 000		1 663 335	0.07	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	4 280 000		2 280 000	2 000 000		2 044 000	0.08	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	7 645 000	35 000	2 680 000	5 000 000		4 922 000	0.20	
SULZER AG 0.87500% 20-18.11.27*	CHF	7 425 000		2 000 000	5 425 000		5 232 413	0.21	3 670 000
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	5 510 000			5 510 000		5 431 758	0.22	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF		2 295 000	2 295 000					
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	720 000			720 000		760 680	0.03	
SWISS PRIME SITE FINANCE AG 1.80000% 24-01.03.30*	CHF		3 000 000		3 000 000		2 967 000	0.12	
SWISSCOM AG 1.80000% 24-23.08.34*	CHF		3 000 000		3 000 000		2 986 500	0.12	
SWISSCOM AG 2.00000% 24-23.11.39*	CHF		3 000 000		3 000 000		3 000 000	0.12	
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF	2 480 000	5 000 000	2 480 000	5 000 000		5 000 500	0.20	
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	3 335 000			3 335 000		3 348 340	0.14	
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF		1 485 000		1 485 000		1 492 425	0.06	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	3 000 000			3 000 000		2 932 800	0.12	
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF		2 000 000		2 000 000		1 997 000	0.08	
THERMO FISHER SCIENTIFIC INC 2.03750% 24-07.03.36*	CHF		6 200 000		6 200 000		6 271 300	0.26	
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	3 000 000		2 000 000	1 000 000		930 000	0.04	
UBS GROUP AG 2.11250% 24-22.05.30*	CHF		10 000 000		10 000 000		9 945 000	0.41	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	8 000 000	4 000 000	4 400 000	7 600 000		7 140 200	0.29	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	1 200 000	1 800 000	3 000 000					
WALLISER KANTONALBANK-REG-S 2.05000% 23-24.07.28*	CHF	5 000 000		1 000 000	4 000 000		4 060 000	0.17	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	7 500 000			7 500 000		6 750 000	0.28	100 000
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 875 000			1 875 000		1 861 875	0.08	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	4 000 000			4 000 000		4 102 000	0.17	
ZUERICH, CANTON OF-REG-S 2.00000% 13-29.07.38*	CHF		2 065 000		2 065 000		2 224 005	0.09	
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF		1 890 000		1 890 000		1 949 535	0.08	
TOTAL CHF							271 268 183	11.08	
Total Notes, fixed rate							271 268 183	11.08	

Notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	5 000 000			5 000 000		4 470 000	0.18	
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	2 000 000			2 000 000		1 676 000	0.07	
TOTAL CHF							6 146 000	0.25	
Total Notes, zero coupon							6 146 000	0.25	

Notes, floating rate

CHF

SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	4 000 000			4 000 000		3 806 000	0.16	
ZUERCHER KANTONALBANK 2.125%/VAR 24-22.03.33*	CHF		4 000 000		4 000 000		4 060 000	0.17	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	17 000 000		2 000 000	15 000 000		13 762 500	0.56	2 435 000
TOTAL CHF							21 628 500	0.88	
Total Notes, floating rate							21 628 500	0.88	

Medium term notes, fixed rate

CHF

ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		4 000 000	2 000 000	2 000 000		2 041 000	0.08	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	5 000 000		3 000 000	2 000 000		2 035 000	0.08	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	200 000		200 000					
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		800 000		800 000		824 800	0.03	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 290 000		1 290 000					

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	1 655 000	2 775 000		4 430 000	4 404 306	0.18	
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	8 000 000		3 000 000	5 000 000	4 939 500	0.20	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	1 000 000			1 000 000	935 000	0.04	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF	180 000			180 000	149 670	0.01	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF	3 000 000			3 000 000	3 097 500	0.13	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF		6 000 000		6 000 000	6 120 000	0.25	1 040 000
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	500 000		500 000				
ALD SA 2.22500% 24-28.03.29*	CHF		6 000 000		6 000 000	6 015 000	0.25	
ANZ NEW ZEALAND INT'L LTD/LONDON-REG-S 0.35000% 18-22.10.24*	CHF	955 000		955 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	2 300 000	3 950 000		6 250 000	6 106 250	0.25	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	840 000		840 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	4 000 000		4 000 000				
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	6 000 000		1 000 000	5 000 000	4 667 500	0.19	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	3 000 000			3 000 000	3 030 300	0.12	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	3 000 000		900 000	2 100 000	2 175 600	0.09	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S-SUB 1.60000% 17-24.05.27*	CHF		2 400 000		2 400 000	2 346 268	0.10	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	1 245 000			1 245 000	1 236 659	0.05	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	1 000 000		500 000	500 000	477 750	0.02	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	1 760 000		260 000	1 500 000	1 433 250	0.06	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	1 000 000			2 785 000	2 746 010	0.11	
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF		5 800 000	2 000 000	3 800 000	3 847 500	0.16	
BANCO SANTANDER SA 2.24000% 24-16.02.32*	CHF		5 600 000		5 600 000	5 700 800	0.23	
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF	1 000 000			1 000 000	996 200	0.04	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	10 500 000			10 500 000	10 599 750	0.43	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	4 060 000		4 060 000				
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	4 000 000		3 000 000	1 000 000	1 019 500	0.04	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	1 400 000		1 400 000				
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	8 300 000		5 500 000	2 800 000	2 601 200	0.11	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	125 000			125 000	122 500	0.01	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	4 300 000		4 300 000				
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	3 500 000		1 000 000	2 500 000	2 342 500	0.10	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	5 700 000			5 700 000	5 486 250	0.22	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	16 000 000	1 000 000		17 000 000	17 119 000	0.70	
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF	5 500 000	2 000 000		7 500 000	7 706 250	0.31	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF	4 000 000			4 000 000	4 074 000	0.17	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	2 070 000		2 070 000		1 926 135	0.08	
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF	4 300 000		4 300 000		4 502 100	0.18	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.22250% 24-30.01.32*	CHF		6 200 000		6 200 000	6 299 200	0.26	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	4 000 000		4 000 000				
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	600 000			600 000	591 540	0.02	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	6 000 000		3 000 000	3 000 000	2 862 000	0.12	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	2 200 000		2 200 000				
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	380 000		380 000				
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	11 500 000			11 500 000	10 666 250	0.44	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	11 000 000			11 000 000	9 883 500	0.40	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	2 000 000			2 000 000	2 061 000	0.08	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	4 000 000			4 000 000	3 980 000	0.16	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	8 400 000		6 400 000	2 000 000	1 833 000	0.07	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		2 000 000		2 000 000			
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	4 500 000		2 000 000	2 500 000	2 328 750	0.10	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	3 800 000			3 800 000	3 743 000	0.15	
BERLIN-HANNOVERSCHE HYPOTHKBNK-REG-S 0.25000% 21-10.03.31*	CHF	8 000 000		5 500 000	2 500 000	2 225 000	0.09	440 000
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	150 000			150 000	143 175	0.01	
BNG BANK NV 1.68750% 23-19.05.30*	CHF	2 800 000		2 800 000				
BNG BANK NV 1.79250% 23-24.04.28*	CHF		2 800 000	2 800 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	4 400 000			4 400 000	4 173 400	0.17	
BNP PARIBAS SA 2.12250% 24-12.01.32*	CHF		4 200 000		4 200 000	4 237 800	0.17	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	6 000 000		5 000 000	1 000 000	1 018 000	0.04	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	2 200 000		600 000	1 600 000	1 657 600	0.07	400 000
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	2 000 000		2 000 000				
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	7 600 000	2 000 000	2 600 000	7 000 000	6 548 500	0.27	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	6 000 000		3 200 000	2 800 000	2 664 200	0.11	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF	2 000 000		2 000 000				
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	6 000 000			6 000 000	5 580 000	0.23	800 000
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 750 000		1 750 000				
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	1 105 000			1 105 000	1 102 790	0.05	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	2 500 000	90 000	500 000	2 090 000	1 948 925	0.08	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	2 000 000		2 000 000				
BPCE SA-REG-S 2.04500% 24-15.03.32*	CHF		3 600 000	500 000	3 100 000	3 096 900	0.13	
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF		3 600 000	800 000	2 800 000	2 814 000	0.11	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF	2 000 000			2 000 000	2 022 000	0.08	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	4 200 000			4 200 000	4 008 900	0.16	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF		2 800 000		2 800 000	2 800 000	0.11	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 000 000			1 000 000	976 500	0.04	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	975 000			975 000	935 513	0.04	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	3 110 000			3 110 000	3 067 704	0.13	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	1 305 000		1 305 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	1 800 000		1 000 000	800 000	770 800	0.03	465 000
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	10 700 000	1 000 000		11 700 000	11 337 300	0.46	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	870 000		870 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	5 700 000			5 700 000	5 665 800	0.23	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	6 300 000	1 300 000	7 600 000				
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	2 000 000			2 000 000	1 961 000	0.08	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	2 640 000			2 640 000	2 551 560	0.10	1 020 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	3 000 000	1 300 000		4 300 000	4 253 130	0.17	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF		1 000 000		1 000 000	918 000	0.04	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	3 450 000			3 450 000	3 001 500	0.12	200 000
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	5 000 000			5 000 000	4 832 500	0.20	
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF		1 300 000		1 300 000	1 314 300	0.05	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	1 000 000		1 000 000				
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	3 000 000		3 000 000				
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	8 000 000		8 000 000				
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	1 000 000			1 000 000	990 000	0.04	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	4 000 000		2 100 000	1 900 000	1 949 400	0.08	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	5 000 000	2 100 000	1 400 000	5 700 000	5 825 400	0.24	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	4 800 000			4 800 000	5 013 600	0.20	3 800 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	2 940 000		2 940 000				
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF		50 000		50 000	45 800	0.00	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	2 200 000		800 000	1 400 000	1 305 500	0.05	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	2 000 000			2 000 000	1 794 000	0.07	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	7 000 000			7 000 000	6 870 500	0.28	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF		4 800 000		4 800 000	4 886 400	0.20	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	11 000 000		2 000 000	9 000 000	9 099 000	0.37	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF		3 000 000		3 000 000	3 024 000	0.12	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF		1 000 000		1 000 000	958 500	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	9 440 000		200 000	9 240 000	9 009 000	0.37	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	1 000 000			1 000 000	976 000	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 250 000	2 000 000		4 250 000	4 187 525	0.17	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	2 440 000		2 440 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	1 715 000			1 715 000	1 664 408	0.07	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	1 340 000			1 340 000	1 302 480	0.05	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	340 000		340 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	1 215 000			1 215 000	1 159 110	0.05	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF		2 000 000		2 000 000	1 893 000	0.08	950 000
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	2 000 000			2 000 000	1 856 000	0.08	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	8 000 000			8 000 000	8 072 000	0.33	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	3 000 000			3 000 000	2 658 000	0.11	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF		4 375 000		4 375 000	4 418 750	0.18	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 000 000			2 000 000	1 842 000	0.08	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	1 200 000	3 000 000	2 000 000	2 200 000	2 031 700	0.08	600 000
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	2 000 000		2 000 000				
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		6 800 000		2 000 000	4 800 000	0.20	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	415 000		415 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 400 000			2 400 000	2 371 680	0.10	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	3 730 000	80 000	3 810 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	3 800 000		2 800 000	1 000 000	966 500	0.04	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	2 300 000		2 300 000				
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	500 000			500 000	470 500	0.02	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	2 000 000	1 000 000	1 600 000	1 400 000	1 446 200	0.06	
CREDIT AGRICOLE SA-REG-S 1.84250% 24-17.01.30*	CHF		5 000 000		5 000 000	4 997 500	0.20	
CREDIT AGRICOLE SA-REG-S 2.05000% 24-07.03.34*	CHF		4 800 000		4 800 000	4 814 400	0.20	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	1 000 000			1 000 000	1 003 000	0.04	
CREDIT AGRICOLE SA/LONDON-REG-S 0.62500% 17-12.07.24*	CHF	1 500 000		1 500 000				
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	3 320 000	40 000	2 000 000	1 360 000	1 252 560	0.05	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	600 000		600 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	5 000 000			5 000 000	5 015 500	0.20	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	1 350 000		1 350 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	345 000			345 000	308 603	0.01	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	2 000 000		2 000 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 500 000			3 500 000	2 919 000	0.12	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		4 300 000	800 000	3 500 000	3 591 000	0.15	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	7 800 000		4 800 000	3 000 000	2 853 000	0.12	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	1 900 000		1 900 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	200 000	400 000	200 000	400 000	397 280	0.02	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	4 000 000			4 000 000	4 112 000	0.17	1 200 000
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	3 000 000		800 000	2 200 000	1 997 600	0.08	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	65 000		65 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 000 000		1 000 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	2 000 000			2 000 000	1 967 000	0.08	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	3 000 000		3 000 000				
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	4 800 000	2 000 000		6 800 000	6 973 400	0.28	400 000
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		5 800 000		5 800 000	5 918 900	0.24	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	1 600 000			1 600 000	1 628 000	0.07	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	6 200 000	600 000		6 800 000	6 891 800	0.28	2 400 000
E.ON SE 1.86000% 22-05.12.25*	CHF	3 600 000		3 600 000				
E.ON SE 2.50250% 22-05.12.29*	CHF	4 000 000		4 000 000				
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	5 100 000		3 000 000	2 100 000	1 958 250	0.08	
EUROPEAN INVESTMENT BANK-REG-S 3.12500% 06-30.06.36*	CHF	375 000			375 000	448 313	0.02	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	3 340 000			3 340 000	3 134 590	0.13	1 500 000
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	4 820 000		4 820 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	3 840 000	2 000 000		5 840 000	5 813 720	0.24	2 595 000
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	3 200 000			3 200 000	3 116 800	0.13	200 000
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	7 000 000		500 000	6 500 000	6 171 750	0.25	50 000
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	4 000 000			4 000 000	3 832 000	0.16	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 000 000			2 000 000	1 968 000	0.08	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		5 455 000		5 455 000	5 654 108	0.23	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	730 000		730 000				
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 500 000		1 500 000				
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	2 000 000		2 000 000				
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	5 000 000		5 000 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	4 670 000			4 670 000	4 522 895	0.18	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	9 000 000		9 000 000				
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	7 200 000		3 200 000	4 000 000	3 618 000	0.15	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	4 200 000			4 200 000	4 185 300	0.17	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	350 000			350 000	313 250	0.01	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	1 000 000			1 000 000	968 000	0.04	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	15 600 000	1 200 000	5 600 000	11 200 000	11 141 760	0.46	
INTL BK FOR RECONSTR & DEVT WORLD BANK 1.15750% 24-11.06.31*	CHF		3 000 000		3 000 000	2 966 370	0.12	
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	1 800 000			1 800 000	1 520 132	0.06	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	5 800 000			5 800 000	5 295 291	0.22	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	4 200 000		4 200 000				
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	370 000			370 000	376 290	0.02	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	925 000			925 000	908 720	0.04	
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF		5 000 000		5 000 000	4 997 500	0.20	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF	3 000 000			3 000 000	3 127 500	0.13	700 000
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	1 000 000			1 000 000	1 027 500	0.04	
LANDESBANK BADEN-WUERTEMBERG 2.60250% 23-04.10.28*	CHF		2 200 000		2 200 000	2 231 900	0.09	
LGT BANK AG 2.00000% 24-15.02.34*	CHF		2 000 000		2 000 000	2 027 000	0.08	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	1 180 000			1 180 000	1 173 746	0.05	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	4 200 000		2 200 000	2 000 000	1 864 000	0.08	2 000 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	1 400 000			1 400 000	1 411 200	0.06	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	6 500 000			6 500 000	7 182 500	0.29	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	5 120 000		1 600 000	3 520 000	3 319 360	0.14	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	9 300 000	2 400 000	3 300 000	8 400 000	8 148 000	0.33	1 365 000
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	2 355 000		355 000	2 000 000	1 881 000	0.08	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	650 000			650 000	580 775	0.02	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	170 000			170 000	146 370	0.01	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	5 500 000		400 000	5 100 000	5 237 700	0.21	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	5 400 000	1 400 000		6 800 000	6 751 720	0.28	
MEDIOBANCA INTERNATIONAL LUX SA 2.28000% 24-19.06.29*	CHF		5 000 000		5 000 000	4 960 450	0.20	
MERCEDES-BENZ INTERNATIONAL FIN 1.96000% 23-12.10.26*	CHF		3 000 000	3 000 000				
MERCEDES-BENZ INTERNATIONAL FIN 2.10750% 23-12.10.29*	CHF		2 000 000	2 000 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF		3 395 000		3 395 000	3 316 915	0.14	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	4 540 000	1 600 000	4 540 000	1 600 000	1 520 800	0.06	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	1 500 000		400 000	1 100 000	1 024 100	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	1 000 000			1 000 000	914 500	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	4 500 000		1 600 000	2 900 000	2 929 000	0.12	
METROPOLITAN LIFE GLOBL FUNDING I-REG-S 1.87500% 24-08.04.31*	CHF		6 000 000		6 000 000	5 982 000	0.24	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	1 070 000			1 070 000	1 062 082	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	1 415 000			1 415 000	1 287 650	0.05	700 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	350 000			350 000	334 600	0.01	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	1 300 000			1 300 000	1 218 750	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	4 800 000			4 800 000	4 346 400	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	1 000 000			1 000 000	939 788	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	2 000 000		2 000 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	5 000 000			5 000 000	3 972 500	0.16	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	7 500 000			7 500 000	6 202 500	0.25	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF	1 000 000			1 000 000	921 500	0.04	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF		1 000 000		1 000 000	973 500	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	4 900 000		4 900 000				
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	20 050 000			20 050 000	19 819 425	0.81	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF	2 000 000		1 700 000	300 000	304 200	0.01	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	7 400 000			7 400 000	7 620 231	0.31	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		5 000 000		5 000 000	5 022 500	0.21	
MUENCHENER HYPOTHEKENBANK EG 2.50000% 24-20.02.30*	CHF		4 400 000		4 400 000	4 446 200	0.18	
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF	1 200 000			1 200 000	849 444	0.03	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	240 000		240 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	4 000 000		1 000 000	3 000 000	3 015 000	0.12	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		4 000 000	1 000 000	3 000 000	3 069 000	0.13	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	4 000 000			4 000 000	4 040 000	0.17	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	450 000			450 000	405 225	0.02	175 000
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	6 000 000	1 800 000	5 000 000	2 800 000	2 798 600	0.11	2 800 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		1 800 000		1 800 000	1 835 100	0.07	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	3 800 000		3 800 000				
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	3 400 000			3 400 000	3 490 100	0.14	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	2 600 000	3 000 000	1 600 000	4 000 000	4 138 000	0.17	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 3.25000% 06-07.08.29*	CHF	810 000		810 000				
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 0.00200% 21-04.03.41*	CHF	400 000			400 000	314 400	0.01	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	5 000 000			5 000 000	4 577 500	0.19	
NEW YORK LIFE GLOBAL FUNDING-REG-S 1.87500% 24-07.05.32*	CHF		6 400 000		6 400 000	6 393 600	0.26	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF	1 200 000			1 200 000	1 227 600	0.05	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	1 000 000			1 000 000	969 500	0.04	55 000
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	2 800 000			2 800 000	2 793 000	0.11	
NORDIC INVESTMENT BANK 1.15250% 24-02.05.31*	CHF		1 500 000		1 500 000	1 485 750	0.06	
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	600 000		600 000				
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	3 300 000		3 300 000				
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	1 300 000		1 300 000				
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	4 000 000		800 000	3 200 000	2 984 000	0.12	1 800 000
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	2 000 000			2 000 000	2 001 600	0.08	
PFANDBRIEFBANK SCHWEIZ HYPO AG-REG-S 2.00000% 22-25.08.34*	CHF		2 000 000		2 000 000	2 079 200	0.08	
PFANDBRIEFBANK SCHWEIZE HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF		6 785 000		6 785 000	6 959 375	0.28	1 900 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	120 000			120 000	121 524	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	5 540 000		5 540 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	2 050 000			2 050 000	1 833 725	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	1 550 000			1 550 000	1 465 525	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	5 250 000	4 000 000		9 250 000	8 380 500	0.34	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	10 500 000		10 500 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	500 000		500 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.75000% 17-18.10.38*	CHF		5 000 000		5 000 000	4 486 500	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	2 250 000		2 250 000				
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	6 050 000		6 050 000				
PFANDBRIEFBK SCHWZERI HYPHKA AG-REG-S 0.12500% 21-19.03.31*	CHF	5 000 000			5 000 000	4 544 000	0.19	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000			5 000 000	5 000 000	0.20	
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF	4 000 000		4 000 000				
QUEBEC, PROVINCE OF 1.36750% 24-26.04.34*	CHF		6 000 000		6 000 000	5 907 000	0.24	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	400 000	1 000 000	800 000	600 000	567 300	0.02	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	3 600 000		1 600 000	2 000 000	1 964 000	0.08	1 200 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 000 000		1 000 000	1 000 000	961 000	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 000 000			1 000 000	906 500	0.04	700 000
RAIFFEISENLANDESBAK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	1 300 000			1 300 000	1 248 000	0.05	200 000
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	3 100 000			3 100 000	3 241 050	0.13	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	8 100 000		8 100 000				
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	7 850 000		4 000 000	3 850 000	3 536 225	0.14	3 250 000
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	3 700 000			3 700 000	3 598 250	0.15	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	10 200 000			10 200 000	10 185 720	0.42	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		3 000 000		3 000 000	3 067 500	0.13	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	7 000 000		1 000 000	6 000 000	5 985 000	0.24	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	4 000 000			4 000 000	4 064 000	0.17	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		4 000 000	2 000 000	2 000 000	2 021 000	0.08	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		5 250 000		5 250 000	5 433 750	0.22	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		3 500 000		3 500 000	3 529 750	0.14	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		11 600 000	1 600 000	10 000 000	10 190 000	0.42	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF		5 000 000	2 000 000	3 000 000	2 989 500	0.12	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	4 000 000			4 000 000	3 800 000	0.16	
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	4 020 000			4 020 000	3 958 896	0.16	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	5 400 000	1 200 000	2 000 000	4 600 000	4 294 100	0.18	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	6 600 000		6 600 000				
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		5 200 000	1 000 000	4 200 000	4 359 600	0.18	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	1 200 000			1 200 000	1 152 600	0.05	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	6 200 000		3 200 000	3 000 000	2 856 000	0.12	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	7 400 000		1 600 000	5 800 000	5 423 000	0.22	600 000
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	2 000 000		2 000 000				
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	1 200 000		1 200 000				
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	400 000		400 000				
SOCIETE NATIONALE SNCF SACA 1.58250% 24-07.02.39*	CHF		1 850 000		1 850 000	1 850 925	0.08	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		6 000 000		6 000 000	6 060 000	0.25	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	1 000 000			1 000 000	977 500	0.04	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000			1 000 000	926 500	0.04	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	2 400 000		1 000 000	1 400 000	1 418 900	0.06	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	3 200 000		1 000 000	2 200 000	2 262 700	0.09	1 600 000
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 720 000			1 720 000	1 716 388	0.07	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	5 000 000		5 000 000				
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	1 000 000			1 000 000	1 014 000	0.04	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		7 000 000	1 450 000	5 550 000	5 588 850	0.23	1 205 000
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		9 000 000	2 000 000	7 000 000	7 115 500	0.29	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF		5 200 000		5 200 000	5 168 800	0.21	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		2 840 000	740 000	2 100 000	2 134 650	0.09	1 885 000
TRANSPower NEW ZEALAND LTD-REG-S 1.34750% 24-21.03.31*	CHF		800 000		800 000	788 400	0.03	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	9 200 000		5 000 000	4 200 000	4 071 900	0.17	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	6 000 000	1 450 000		7 450 000	7 356 875	0.30	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	9 000 000		5 200 000	3 800 000	3 515 000	0.14	160 000
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	7 900 000		4 600 000	3 300 000	3 093 750	0.13	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	2 000 000			2 000 000	2 018 800	0.08	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	2 000 000	4 000 000	6 000 000				
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	2 000 000			2 000 000	2 065 000	0.08	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	3 960 000	17 200 000	21 160 000				
UNIBAIL-RODAMCO SE-REG-S 2.00000% 13-20.11.23*	CHF	200 000		200 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	2 820 000		2 820 000				
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	335 000		335 000				
VONOVIA SE 2.56500% 24-14.02.29*	CHF		10 000 000		10 000 000	10 080 000	0.41	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	670 000			670 000	656 533	0.03	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF		1 905 000		1 905 000	1 837 373	0.08	
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	2 630 000		2 630 000				
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	10 000 000		9 500 000	500 000	486 250	0.02	
TOTAL CHF						851 164 181	34.77	
Total Medium term notes, fixed rate						851 164 181	34.77	

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	2 500 000			2 500 000	2 136 250	0.09	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	1 200 000		1 200 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	1 005 000			1 005 000	987 111	0.04	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 480 000		1 480 000				
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.00000% 21-21.05.24*	CHF	4 000 000		4 000 000				
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 400 000			2 400 000	2 126 400	0.09	
TOTAL CHF						5 249 761	0.21	
Total Medium term notes, zero coupon						5 249 761	0.21	

Bonds, fixed rate

CHF

AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	1 000 000			1 000 000	942 000	0.04	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	630 000	1 900 000		2 530 000	2 537 590	0.10	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF		7 925 000	7 925 000				
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	305 000		305 000				
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	500 000		500 000				
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	1 765 000		1 765 000				
ABB LTD 1.96500% 23-22.09.26*	CHF		4 000 000	2 000 000	2 000 000	2 013 000	0.08	
ABB LTD 1.97750% 23-22.09.28*	CHF		3 000 000	2 000 000	1 000 000	1 014 500	0.04	
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	300 000		300 000				
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	5 005 000		2 000 000	3 005 000	2 902 830	0.12	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	3 500 000		3 500 000				
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	3 605 000			3 605 000	3 590 580	0.15	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	1 000 000			1 000 000	976 500	0.04	330 000
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 175 000			1 175 000	1 169 478	0.05	
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	1 850 000			1 850 000	1 807 635	0.07	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	1 350 000		1 350 000				

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF		2 500 000		2 500 000	2 521 250	0.10	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		5 000 000		5 000 000	5 035 000	0.21	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF		1 000 000		1 000 000	1 026 500	0.04	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	1 150 000			1 150 000	1 236 825	0.05	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	1 500 000			1 500 000	1 455 750	0.06	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	2 800 000		2 800 000				
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	4 600 000		4 600 000				
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF		1 140 000		1 140 000	1 136 808	0.05	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	300 000		300 000				
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	13 400 000		8 400 000	5 000 000	4 807 500	0.20	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	1 330 000		1 330 000				
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	3 025 000	2 000 000		5 025 000	4 971 233	0.20	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	7 225 000		7 225 000				
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	900 000			900 000	881 550	0.04	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	500 000		500 000				
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	4 000 000			4 000 000	4 055 600	0.17	
BANK JULIUS BAER & CO AG 2.37500% 24-04.04.31*	CHF		6 000 000		6 000 000	6 015 000	0.25	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	15 000 000		2 000 000	13 000 000	13 208 000	0.54	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	5 500 000	2 270 000		7 770 000	7 443 660	0.30	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	250 000			250 000	243 375	0.01	250 000
BANQUE CANTONALE VAUDOISE-REG-S 0.20000% 21-22.12.33*	CHF	1 000 000			1 000 000	857 000	0.04	
BARRY CALLEBAUT AG 2.30000% 24-23.01.32*	CHF		1 825 000		1 825 000	1 825 913	0.07	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	4 000 000			4 000 000	4 016 000	0.16	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF		650 000	650 000				
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF		570 000		570 000	579 405	0.02	
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	700 000			700 000	609 000	0.02	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	1 500 000			1 500 000	1 373 250	0.06	
BASELLANDSCHAFTLICHE KANTONALBANK 2.00000% 23-23.02.34*	CHF	3 000 000			3 000 000	3 102 000	0.13	1 700 000
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF	5 000 000		5 000 000				
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	1 470 000		1 470 000				
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	1 150 000			1 150 000	1 106 300	0.05	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	10 200 000			10 200 000	10 613 100	0.43	
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	300 000			300 000	288 000	0.01	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	1 700 000			1 700 000	1 473 900	0.06	500 000
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF	6 600 000	1 200 000		7 800 000	7 870 200	0.32	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	250 000			250 000	239 125	0.01	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	1 325 000			1 325 000	1 003 688	0.04	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000			200 000	197 520	0.01	
BKW FMB ENERGIE AG-REG-S 2.50000% 10-15.10.30*	CHF	2 470 000			2 470 000	2 550 275	0.10	45 000
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	2 800 000		2 800 000				
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	4 690 000			4 690 000	5 285 630	0.22	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	250 000			250 000	249 200	0.01	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	275 000			275 000	267 575	0.01	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	2 745 000		400 000	2 345 000	2 273 478	0.09	600 000
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		3 100 000		3 100 000	3 134 100	0.13	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	10 000 000		2 000 000	8 000 000	8 024 000	0.33	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	5 000 000			5 000 000	4 590 000	0.19	
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	2 500 000		2 500 000				
CANTON OF TICINO-REG-S 2.00000% 22-20.11.37*	CHF	2 000 000			2 000 000	2 135 000	0.09	
CEMBRA MONEY BANK AG-REG-S 0.18000% 16-05.10.23*	CHF	1 550 000		1 550 000				
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	750 000			750 000	739 500	0.03	190 000
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	1 150 000		1 150 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	165 000			165 000	157 080	0.01	165 000
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	1 500 000		1 500 000				
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		7 000 000		7 000 000	7 147 000	0.29	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF		4 800 000		4 800 000	4 812 000	0.20	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	4 420 000		1 500 000	2 920 000	2 730 200	0.11	225 000
CIE DE FINANCEMENT FONCIER SA-REG-S 1.35000% 24-24.01.31*	CHF		4 000 000		4 000 000	3 922 000	0.16	
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	6 000 000			6 000 000	6 001 800	0.25	
CLARIANT AG-REG-S 2.75000% 23-22.09.28*	CHF		4 000 000		4 000 000	4 064 000	0.17	1 575 000
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	390 000		390 000				
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	845 000			845 000	829 368	0.03	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	905 000		905 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	1 000 000		1 000 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	350 000		350 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	455 000		455 000				
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	3 350 000			3 350 000	3 355 025	0.14	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	5 400 000			5 400 000	4 770 900	0.19	200 000
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.52000% 24-25.03.33*	CHF		5 000 000		5 000 000	4 892 500	0.20	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF		2 000 000		2 000 000	1 882 000	0.08	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	5 000 000		1 000 000	4 000 000	4 008 000	0.16	
DANSKE BANK AVS-REG-S 1.86500% 23-04.10.30*	CHF		2 500 000		2 500 000	2 545 000	0.10	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	3 000 000			3 000 000	2 992 500	0.12	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	1 085 000		1 085 000				
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	6 100 000			6 100 000	5 825 500	0.24	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF	5 700 000			5 700 000	5 206 950	0.21	2 285 000
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	5 265 000			5 265 000	5 188 658	0.21	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 800 000			1 800 000	1 776 240	0.07	1 395 000
DUFFRY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 110 000			3 110 000	3 133 325	0.13	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		3 000 000	2 300 000	700 000	706 650	0.03	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		3 500 000		3 500 000	3 561 250	0.15	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	2 240 000		2 240 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000	1 810 160	0.07	
EUROFIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF	3 375 000			3 375 000	3 634 875	0.15	
EUROFIMA EUROPEAN RAILROADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	3 000 000		3 000 000				
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF	2 635 000		2 635 000				
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	3 050 000			3 050 000	3 153 700	0.13	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	100 000		100 000				
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	8 000 000			8 000 000	8 024 000	0.33	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		6 000 000		6 000 000	5 961 000	0.24	
FEDERATION DES CAISSES DESJARDINS DU QU 1.42000% 24-18.04.30*	CHF		6 000 000		6 000 000	5 937 000	0.24	
FERRING HOLDING SA 2.25000% 24-28.06.29*	CHF		2 500 000		2 500 000	2 488 400	0.10	
FERRING HOLDING SA 2.50000% 24-28.06.33*	CHF		2 500 000		2 500 000	2 480 775	0.10	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000			3 000 000	2 967 000	0.12	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 280 000		2 715 000	3 995 000			
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	3 200 000	100 000		3 300 000	3 156 450	0.13	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	3 000 000			3 000 000	2 775 000	0.11	720 000
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	4 820 000			4 820 000	4 506 700	0.18	220 000
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	2 800 000			2 800 000	2 107 000	0.09	
GALENICA AG 1.65000% 24-30.04.31*	CHF		6 000 000		6 000 000	5 958 000	0.24	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	3 000 000		1 000 000	2 000 000	1 947 000	0.08	
GEBERIT AG 1.50000% 22-14.09.26*	CHF	3 500 000		3 500 000				
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF		2 320 000		2 320 000	2 307 008	0.09	100 000
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	2 000 000		2 000 000				
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	2 500 000		2 500 000				
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	910 000		910 000				
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	2 270 000			2 270 000	2 338 100	0.10	
GENEVA, CANTON OF-REG-S 2.00000% 11-28.11.41*	CHF	1 000 000			1 000 000	1 083 000	0.04	
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	2 060 000		2 060 000				
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	1 000 000	5 930 000		6 930 000	6 891 885	0.28	750 000
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	4 650 000			4 650 000	4 391 925	0.18	1 000 000
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	4 000 000	740 000	1 000 000	3 740 000	2 892 890	0.12	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	930 000		930 000				
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	1 550 000			1 550 000	1 451 575	0.06	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	15 000 000		4 000 000	11 000 000	10 224 500	0.42	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	2 500 000	15 290 000	2 500 000	15 290 000	12 637 185	0.52	9 200 000
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	28 000 000		5 000 000	23 000 000	18 078 000	0.74	6 240 000
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	7 000 000			7 000 000	6 611 500	0.27	1 820 000
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	3 250 000			3 250 000	3 194 750	0.13	2 905 000
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 935 000		1 935 000				
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	2 000 000		2 000 000				
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 860 000		1 860 000				
GIVAUDAN SA-REG-S 1.12500% 22-15.06.26*	CHF	1 250 000		1 250 000				
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	1 780 000			1 780 000	1 773 770	0.07	500 000
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	300 000		300 000				
GRANDE DIXENCE SA 2.10000% 24-08.03.32*	CHF		11 570 000		11 570 000	11 587 355	0.47	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	1 850 000			1 850 000	1 726 050	0.07	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	1 000 000			1 000 000	953 500	0.04	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	4 000 000		1 000 000	3 000 000	2 848 500	0.12	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	1 700 000			1 700 000	1 541 900	0.06	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	5 800 000			5 800 000	5 782 600	0.24	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	700 000		700 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	1 400 000		1 400 000				
HYPONOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF		1 000 000		1 000 000	1 004 000	0.04	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	4 000 000			4 000 000	4 009 200	0.16	500 000
IMPLENIA AG-REG-S 3.00000% 24-17.05.28*	CHF		3 000 000		3 000 000	3 012 000	0.12	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	450 000	2 165 000	450 000	2 165 000	2 150 928	0.09	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	3 250 000		500 000	2 750 000	2 209 625	0.09	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF		1 700 000		1 700 000	1 739 950	0.07	300 000
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF		2 000 000		2 000 000	2 002 000	0.08	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	200 000		200 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	200 000			200 000	210 500	0.01	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	50 000			50 000	54 400	0.00	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 13-02.04.48*	CHF	100 000			100 000	111 400	0.00	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF	300 000		300 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	2 410 000			2 410 000	2 506 400	0.10	485 000
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	4 320 000		4 320 000				
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF		3 000 000		3 000 000	3 012 000	0.12	1 300 000
LAUSANNE, CITY OF-REG-S 2.10000% 23-17.02.48*	CHF	2 400 000			2 400 000	2 701 200	0.11	2 305 000
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF		500 000		500 000	593 500	0.02	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	300 000			300 000	290 250	0.01	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		12 400 000	400 000	12 000 000	12 072 000	0.49	
LONZA SWISS FINANCE AG-REG-S 0.70000% 17-12.07.24*	CHF	2 000 000		2 000 000				
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	3 400 000			3 400 000	3 422 100	0.14	
LUGANO, CITY OF 1.41500% 24-07.03.34*	CHF		4 300 000		4 300 000	4 250 550	0.17	
LUZERNER KANTONALBANK AG-REG-S 1.87500% 10-26.11.35*	CHF	1 100 000			1 100 000	1 126 400	0.05	600 000
LUZERNER KANTONALBANK-REG-S 2.00000% 10-06.12.33*	CHF	500 000	1 000 000		1 500 000	1 550 250	0.06	
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	510 000	2 000 000		2 510 000	2 516 275	0.10	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	1 950 000			1 950 000	1 717 950	0.07	
LUZERNER KANTONALBANK-REG-S 0.15000% 19-07.10.44*	CHF	6 500 000		2 000 000	4 500 000	3 422 250	0.14	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	6 320 000			6 320 000	5 744 880	0.23	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF		9 250 000	2 270 000	6 980 000	7 356 920	0.30	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	1 150 000	3 150 000	1 150 000	3 150 000	3 150 630	0.13	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	3 155 000			3 155 000	3 091 900	0.13	1 860 000
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	8 650 000		8 650 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 000 000		1 000 000	2 000 000	1 866 000	0.08	
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	200 000		200 000				
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	200 000			200 000	200 020	0.01	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	1 000 000			1 000 000	1 002 500	0.04	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	250 000			250 000	249 400	0.01	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	435 000		435 000				
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	2 000 000			2 000 000	1 905 000	0.08	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	510 000		510 000				
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF		1 000 000		1 000 000	989 000	0.04	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	7 750 000	1 000 000		8 750 000	8 688 750	0.35	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	6 400 000			6 400 000	6 409 600	0.26	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	10 000 000			10 000 000	10 185 000	0.42	
NESTLE SA 1.62500% 22-07.11.25*	CHF	5 000 000		5 000 000				
NESTLE SA 2.12500% 23-28.06.38*	CHF		8 740 000		8 740 000	9 133 300	0.37	
NESTLE SA-REG-S 1.62500% 24-30.05.34*	CHF		4 000 000		4 000 000	3 974 000	0.16	
NESTLE SA-REG-S 1.75000% 24-30.05.40*	CHF		4 000 000		4 000 000	3 982 000	0.16	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF		2 000 000		2 000 000	2 143 000	0.09	
NEUENBURG, CANTON OF-REG-S 0.04000% 15-11.11.24*	CHF		4 225 000		4 225 000	4 197 115	0.17	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF	2 100 000		2 100 000				
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF	1 470 000		1 470 000				
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	195 000	3 890 000		4 085 000	3 825 603	0.16	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	1 000 000			1 000 000	899 500	0.04	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 300 000			1 300 000	1 300 000	0.05	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	4 800 000	2 500 000		7 300 000	7 088 300	0.29	4 000 000
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	3 500 000			3 500 000	3 577 000	0.15	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	3 500 000			3 500 000	3 528 000	0.14	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.87500% 05-25.02.30*	CHF		3 765 000	1 000 000	2 765 000	2 984 818	0.12	
ORIOR AG-REG-S 0.62500% 17-26.09.23*	CHF	7 700 000		7 700 000				
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	3 250 000		3 250 000				
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 1.87500% 10-15.09.31*	CHF	6 640 000			6 640 000	6 792 056	0.28	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	2 490 000		2 490 000				
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.62500% 11-14.02.31*	CHF	6 000 000			6 000 000	6 415 800	0.26	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.25000% 10-13.08.32*	CHF	8 905 000			8 905 000	9 373 403	0.38	
PFANDBREFZENTR SCHWEZ KANTONALBNKN-REG-S 2.00000% 10-30.10.25*	CHF	9 050 000		9 050 000				
PFANDBREFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	2 000 000			2 000 000	1 595 600	0.07	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF		5 000 000		5 000 000	5 206 500	0.21	
PFANDBREFBANK SCHWEIZERISCHER HY AG 1.62500% 24-28.01.39*	CHF		6 000 000		6 000 000	6 070 800	0.25	
PFANDBREFBANK SCHWEIZERISCHER HYPOTHEK 1.50000% 24-19.04.39*	CHF		3 000 000		3 000 000	2 983 500	0.12	600 000
PFANDBREFBANK SCHWEIZERISCHER 1.37500% 24-24.04.54*	CHF		3 000 000		3 000 000	2 979 600	0.12	
PFANDBREFBK SCHWCHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF	3 000 000			3 000 000	2 719 500	0.11	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	8 685 000		8 685 000				
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF	4 040 000		4 040 000				
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF	4 200 000			4 200 000	4 173 540	0.17	1 840 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	3 020 000		3 020 000				
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF	4 060 000			4 060 000	4 086 796	0.17	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF	300 000			300 000	333 120	0.01	

Security			31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF		8 000 000		8 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF		2 500 000		2 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF		6 600 000			6 600 000	6 548 520	0.27	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF		1 650 000			1 650 000	1 636 800	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF		8 850 000			8 850 000	8 178 285	0.33	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF		2 500 000			2 500 000	2 287 000	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF		2 250 000			2 250 000	2 068 875	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF		3 450 000		3 450 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF		1 850 000			1 850 000	1 774 150	0.07	1 400 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF		9 200 000		9 200 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF		2 000 000			2 000 000	1 882 000	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF		2 800 000		2 800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF		10 000 000			10 000 000	9 392 000	0.38	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF		8 500 000		8 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF		1 250 000			1 250 000	1 150 625	0.05	
PFANDBRIEFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF		4 160 000		4 160 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF		1 500 000		1 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-05.10.35*	CHF		3 225 000	2 580 000		5 805 000	5 157 162	0.21	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF		2 250 000		2 250 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF		3 550 000			3 550 000	2 997 975	0.12	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF		1 550 000			1 550 000	1 295 335	0.05	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF		1 000 000			1 000 000	905 500	0.04	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF		450 000			450 000	357 975	0.01	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF		2 245 000			2 245 000	1 812 164	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF		340 000	1 520 000		1 860 000	1 589 742	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF		1 000 000	7 300 000	8 300 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF		2 250 000		2 250 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF		1 500 000		1 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF		2 420 000		2 420 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF		6 000 000		6 000 000				
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF		1 700 000		1 700 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF		50 000			50 000	45 300	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF		10 000 000		5 000 000	5 000 000	4 562 000	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF		1 200 000			1 200 000	1 011 120	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF		900 000			900 000	746 550	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF		2 000 000			2 000 000	1 701 800	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF		3 000 000		3 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF		18 745 000			18 745 000	15 014 745	0.61	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF		7 500 000			7 500 000	6 888 750	0.28	30 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF		7 700 000			7 700 000	6 818 350	0.28	2 545 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF		3 000 000			3 000 000	2 582 400	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF		5 000 000			5 000 000	4 495 000	0.18	750 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF			2 700 000		2 700 000	2 471 040	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF		2 405 000			2 405 000	2 374 938	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF		2 500 000			2 500 000	2 968 000	0.12	300 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF		14 920 000			14 920 000	15 755 520	0.64	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.75000% 23-24.03.43*	CHF			2 000 000		2 000 000	2 079 000	0.08	200 000
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF		2 600 000		2 600 000				
PFANDBRIEFBK SCHWZERSHR HYPO INST-REG-S 2.50000% 11-30.03.26*	CHF		1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF		160 000		160 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 11-31.10.24*	CHF		80 000			80 000	80 024	0.00	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF		1 070 000		1 070 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF		820 000		820 000				
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF		3 840 000		3 840 000				
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF		1 980 000		1 980 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF		2 500 000		2 500 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF		2 950 000		2 950 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF		1 200 000		1 200 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF		3 890 000			3 890 000	3 699 001	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF		2 400 000		2 400 000				
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF		2 250 000		2 250 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF		5 865 000			5 865 000	5 266 770	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF		400 000			400 000	361 640	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF		550 000			550 000	508 475	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF		3 325 000		3 325 000				
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF		1 100 000		1 100 000				
PFANDBRIEFZENTR SCHWZ KANTNLBKN-REG-S 0.37500% 17-24.07.28*	CHF		1 900 000		1 900 000				
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 0.25000% 17-06.12.27*	CHF		830 000		830 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF		1 050 000		1 050 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF		8 250 000		8 250 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF		2 500 000			2 500 000	2 252 500	0.09	1 345 000

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF	5 000 000		5 000 000				
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF	3 250 000		3 250 000				
PFANDBRIEFZENTRALE DER SC KANTONA-REG-S 1.85000% 23-22.09.33*	CHF		4 000 000	4 000 000				
PFANDBRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF	10 000 000			10 000 000	9 863 000	0.40	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF	1 560 000			1 560 000	1 418 040	0.06	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF	1 500 000		1 500 000				
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	2 000 000		2 000 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF	1 000 000			1 000 000	972 500	0.04	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF	1 450 000			1 450 000	1 406 500	0.06	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 000 000		2 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF	250 000		250 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	1 000 000		1 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF		8 450 000	8 450 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	1 000 000		1 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	1 400 000			1 400 000	1 295 700	0.05	1 400 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11750% 24-14.05.32*	CHF		4 000 000		4 000 000	3 996 000	0.16	
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	4 250 000		1 250 000	3 000 000	2 988 300	0.12	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	4 000 000		2 000 000	2 000 000	1 894 000	0.08	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	1 500 000			1 500 000	1 377 000	0.06	
ROCHE KAPITALMARKT AG 1.95000% 23-15.09.38*	CHF		3 000 000		3 000 000	3 084 000	0.13	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		3 280 000		3 280 000	3 302 960	0.13	
SASKATCHEWAN, PROVINCE OF-REG-S 1.31500% 24-02.05.34*	CHF		1 000 000		1 000 000	983 000	0.04	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF	1 600 000			1 600 000	1 531 200	0.06	
SCHAFFHAUSER KANTONALBANK-REG-S 1.50000% 24-25.04.36*	CHF		5 000 000		5 000 000	4 937 500	0.20	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF		3 145 000		3 145 000	3 099 083	0.13	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	215 000	20 000	235 000				
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	3 500 000		3 500 000				
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	3 500 000			3 500 000	3 487 750	0.14	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	500 000	4 195 000	500 000	4 195 000	4 189 547	0.17	
SIKA AG-REG-S 1.65000% 24-28.11.29*	CHF		1 100 000		1 100 000	1 101 100	0.04	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	3 205 000		3 205 000				
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	2 000 000			2 000 000	1 921 140	0.08	
SLOVAKIA, REPUBLIC OF-REG-S 1.52250% 24-10.05.28*	CHF		4 300 000		4 300 000	4 269 900	0.17	
SLOVAKIA, REPUBLIC OF-REG-S 1.91500% 24-10.05.34*	CHF		500 000		500 000	493 500	0.02	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	6 000 000	60 000	3 000 000	3 060 000	2 933 010	0.12	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	3 120 000			3 120 000	3 021 720	0.12	530 000
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	6 370 000		2 000 000	4 370 000	4 249 825	0.17	
SONOVA HOLDING AG-REG-S 1.95000% 22-12.12.30*	CHF	3 200 000			3 200 000	3 233 600	0.13	100 000
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	720 000		720 000				
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	1 450 000		1 450 000				
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	2 930 000			2 930 000	2 831 845	0.12	65 000
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	7 665 000			7 665 000	5 955 705	0.24	
ST GALLER KANTONALBANK AG-REG-S 0.35000% 19-24.01.28*	CHF	500 000		500 000				
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	2 000 000			2 000 000	1 727 000	0.07	
ST GALLER KANTONALBANK-REG-S-SUB 2.40000% 24-30.05.34*	CHF		3 230 000		3 230 000	3 244 535	0.13	
STIFTUNG PWG ZUR ERHALTUNG VON-REG-S 1.55000% 24-02.04.32*	CHF		1 500 000		1 500 000	1 494 000	0.06	150 000
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	1 400 000			1 400 000	1 377 040	0.06	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	7 430 000		7 430 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	800 000			800 000	798 000	0.03	
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF	2 500 000			2 500 000	2 558 750	0.10	
SWEDBANK AB 2.01050% 24-10.10.30*	CHF		10 000 000		10 000 000	9 970 000	0.41	
SWISS LIFE HOLDING AG-REG-S 1.65750% 24-26.04.33*	CHF		2 375 000		2 375 000	2 338 188	0.10	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	1 200 000			1 200 000	1 201 800	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	250 000			250 000	245 250	0.01	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	4 000 000	10 170 000	4 000 000	10 170 000	10 161 864	0.42	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	7 000 000		650 000	6 350 000	6 248 400	0.26	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	1 000 000			1 000 000	935 000	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	1 500 000			1 500 000	1 420 500	0.06	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF		3 000 000	3 000 000				
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	3 000 000	3 000 000		6 000 000	5 367 000	0.22	2 425 000
SWISSCOM AG 1.65000% 24-23.08.30*	CHF		3 000 000		3 000 000	2 991 000	0.12	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	3 150 000			3 150 000	3 001 950	0.12	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	3 550 000		3 000 000	550 000	488 400	0.02	
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF	750 000		750 000				
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	2 000 000		2 000 000				
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	7 200 000		2 000 000	5 200 000	4 700 800	0.19	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	5 700 000			5 700 000	5 392 200	0.22	330 000
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	3 500 000		2 500 000	1 000 000	956 000	0.04	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	4 570 000			4 570 000	4 023 885	0.16	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	2 150 000		2 150 000				
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	1 800 000			1 800 000	1 777 500	0.07	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	1 900 000			1 900 000	1 749 900	0.07	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SWISSGRID AG-REG-S 0.625000% 15-25.02.30*	CHF	500 000			500 000	471 500	0.02	
SWISSGRID AG-REG-S 0.200000% 20-30.06.32*	CHF	200 000			200 000	177 400	0.01	200 000
SWISSGRID AG-REG-S 0.125000% 20-30.06.36*	CHF	2 500 000			2 500 000	2 061 250	0.08	
SWITZERLAND 3.500000%-REG-S 03-08.04.33*	CHF		5 000 000		5 000 000	6 101 000	0.25	5 000 000
SWITZERLAND-REG-S 0.500000% 16-30.05.58*	CHF	7 611 000			7 611 000	7 013 537	0.29	
SWITZERLAND-REG-S 0.500000% 17-24.05.55*	CHF	8 020 000			8 020 000	7 382 410	0.30	
SWITZERLAND-REG-S 0.500000% 17-28.06.45*	CHF	13 800 000	5 000 000		18 800 000	17 480 240	0.71	13 659 000
SWITZERLAND-REG-S 0.500000% 18-27.06.32*	CHF		5 000 000		5 000 000	4 827 500	0.20	4 766 000
SWITZERLAND-REG-S 0.250000% 21-23.06.35*	CHF	4 000 000			4 000 000	3 738 000	0.15	1 350 000
SWITZERLAND-REG-S 0.500000% 24-27.06.32*	CHF		5 000 000	5 000 000				
SWITZERLAND-REG-S 0.500000% 24-28.06.45*	CHF		5 000 000	5 000 000				
SWITZERLAND-REG-S 0.875000% 24-22.05.47*	CHF		6 000 000		6 000 000	6 028 800	0.25	
SWITZERLAND-REG-S 1.500000% 12-30.04.42*	CHF	16 550 000			16 550 000	18 269 545	0.75	14 779 000
SWITZERLAND-REG-S 1.250000% 06-08.03.36*	CHF	7 000 000		200 000	6 800 000	7 121 640	0.29	6 800 000
SWITZERLAND-REG-S 1.500000% 13-24.07.25*	CHF		15 000 000	15 000 000				
SWITZERLAND-REG-S 1.250000% 14-28.05.26*	CHF		5 608 000	5 608 000				
SWITZERLAND-REG-S 1.500000% 22-26.10.38*	CHF	10 000 000	5 160 000		15 160 000	16 413 732	0.67	8 931 000
SWITZERLAND-REG-S 2.500000% 06-08.03.36*	CHF	3 000 000			3 000 000	3 543 900	0.14	2 537 000
SWITZERLAND-REG-S 2.000000% 14-25.06.64*	CHF	12 663 000			12 663 000	18 352 486	0.75	
SWITZERLAND-REG-S 3.500000% 24-08.04.33*	CHF		5 000 000	5 000 000				
SWITZERLAND-REG-S 4.000000% 99-06.01.49*	CHF	20 710 000			20 710 000	35 238 065	1.44	
SYNGENTA FINANCE AG-REG-S 0.700000% 20-09.12.26*	CHF	500 000			500 000	484 000	0.02	
SYNGENTA FINANCE AG-REG-S 1.250000% 20-16.10.23*	CHF	1 900 000		1 900 000				
SYNGENTA FINANCE AG-REG-S 0.625000% 21-30.08.24*	CHF	5 000 000			5 000 000	4 982 500	0.20	
TEMENOS AG-REG-S 1.500000% 19-28.11.25*	CHF		600 000		600 000	584 580	0.02	585 000
TESSIN, CANTON OF 0.400000% 16-27.06.44*	CHF	3 000 000		3 000 000				
TESSIN, CANTON OF-REG-S 2.125000% 10-24.11.34*	CHF	3 040 000		3 040 000				
TESSIN, CANTON OF-REG-S 1.875000% 13-18.03.38*	CHF	1 400 000			1 400 000	1 472 800	0.06	
TESSIN, CANTON OF-REG-S 1.800000% 13-15.05.43*	CHF		2 170 000		2 170 000	2 286 095	0.09	600 000
THERMO FISHER SCIENTIFIC INC 1.840100% 24-08.03.32*	CHF		7 000 000		7 000 000	7 010 500	0.29	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.166000% 19-21.12.29*	CHF	815 000		815 000				
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.900000% 15-21.05.35*	CHF	340 000			340 000	313 140	0.01	
TRANSPOWER NEW ZEALAND LTD 0.020000% 19-16.12.27*	CHF	1 885 000		1 885 000				
UBS GROUP AG 0.375000% 21-24.08.29*	CHF	5 600 000		4 600 000	1 000 000	927 000	0.04	1 000 000
UBS GROUP AG-REG-S 1.250000% 16-23.02.26*	CHF	1 400 000		1 400 000				
UBS SWITZERLAND AG-REG-S 1.820000% 23-18.10.26*	CHF		7 750 000	5 750 000	2 000 000	2 003 000	0.08	
UBS SWITZERLAND AG-REG-S 2.035000% 23-18.10.33*	CHF	6 250 000			6 250 000	6 381 250	0.26	
UBS SWITZERLAND AG-REG-S 1.715000% 24-24.01.34*	CHF	5 000 000			5 000 000	4 962 500	0.20	
UNION BANCAIRE PRIVEE UBPA-REG-S 0.200000% 21-15.12.26*	CHF	3 000 000			3 000 000	2 872 500	0.12	
VALIANT BANK AG 1.850000% 23-31.05.28*	CHF		2 000 000		2 000 000	2 007 000	0.08	
VALIANT BANK AG-REG-S 0.125000% 19-04.12.34*	CHF	2 150 000			2 150 000	1 815 675	0.07	400 000
VALIANT BANK AG-REG-S 0.100000% 21-07.05.31*	CHF	3 000 000			3 000 000	2 673 000	0.11	
VERIZON COMMUNICATIONS INC-REG-S 0.555000% 21-24.03.31*	CHF	6 500 000		1 500 000	5 000 000	4 575 000	0.19	1 090 000
VISECA PAYMENT SERVICES AG 2.250000% 23-27.10.26*	CHF		5 000 000		5 000 000	5 045 000	0.21	
WALLISER KANTONALBANK-REG-S 0.200000% 17-02.02.26*	CHF	3 000 000		3 000 000				
WALLISER KANTONALBANK-REG-S 0.350000% 18-07.09.27*	CHF	1 750 000			1 750 000	1 676 500	0.07	
WESTPAC BANKING CORP-REG-S 1.480000% 22-21.09.26*	CHF		2 600 000		2 600 000	2 597 400	0.11	
WESTPAC BANKING CORP 2.012500% 23-13.06.30*	CHF	6 700 000			6 700 000	6 834 000	0.28	
WINTERTHUR, CITY OF 1.875000% 12-20.04.37*	CHF	140 000			140 000	145 810	0.01	
WINTERTHUR, CITY OF-REG-S 1.500000% 13-24.01.36*	CHF	620 000			620 000	619 380	0.03	
WINTERTHUR, CITY OF-REG-S 2.250000% 14-10.02.39*	CHF	200 000			200 000	219 700	0.01	
ZUERCHER KANTONALBANK-REG-S 2.000000% 10-08.09.25*	CHF	2 100 000		2 100 000				
ZUERCHER KANTONALBANK-REG-S 2.000000% 10-30.11.34*	CHF	1 500 000		1 500 000				
ZUERCHER KANTONALBANK 2.500000% 11-10.06.31*	CHF	5 000 000			5 000 000	5 305 000	0.22	300 000
ZUERCHER KANTONALBANK-REG-S 0.750000% 15-28.10.30*	CHF	13 400 000			13 400 000	12 743 400	0.52	
ZUERCHER KANTONALBANK-REG-S 0.050000% 16-23.11.26*	CHF	7 550 000		7 550 000				
ZUERCHER KANTONALBANK-REG-S 0.250000% 17-27.01.26*	CHF	1 500 000		1 500 000				
ZUERCHER KANTONALBANK-REG-S 0.250000% 18-08.05.25*	CHF	450 000		450 000				
ZUERCHER KANTONALBANK-REG-S 0.125000% 19-06.06.29*	CHF	2 750 000			2 750 000	2 558 875	0.10	
ZUERCHER KANTONALBANK-REG-S 0.050000% 20-05.02.31*	CHF	12 050 000			12 050 000	10 857 050	0.44	
ZUERCHER KANTONALBANK-REG-S 0.050000% 20-04.11.32*	CHF	3 000 000			3 000 000	2 640 000	0.11	
ZUERCHER KANTONALBANK 0.200000% 22-31.07.30*	CHF	6 000 000			6 000 000	5 523 000	0.23	
ZUERCHER KANTONALBANK 0.200000% 22-31.03.25*	CHF	6 000 000		6 000 000				
ZUERICH, CITY OF-REG-S 2.750000% 05-14.02.25*	CHF		4 005 000	4 005 000				
ZUERICH, CITY OF-REG-S 1.625000% 23-26.01.37*	CHF	1 800 000			1 800 000	1 843 200	0.08	1 000 000
ZUG ESTATES HOLDING AG-REG-S 0.100000% 19-02.10.25*	CHF	2 680 000			2 680 000	2 609 516	0.11	
ZUGER KANTONALBANK 1.650000% 13-02.04.38*	CHF	1 500 000			1 500 000	1 507 500	0.06	
ZUGER KANTONALBANK AG 0.375000% 16-15.12.27*	CHF	100 000		100 000				
ZUGER KANTONALBANK AG 0.125000% 19-27.06.30*	CHF	1 500 000			1 500 000	1 369 500	0.06	200 000
ZURICH INSURANCE CO-REG-S 1.500000% 14-22.07.26*	CHF	550 000		550 000				
TOTAL CHF						1 124 403 688	45.93	
Total Bonds, fixed rate						1 124 403 688	45.93	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, zero coupon								
CHF								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	4 500 000		1 000 000	3 500 000	3 455 200	0.14	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 000 000		1 000 000				
BASEL-STADT, CANTON OF-REG-S 0.00000% 17-22.11.24*	CHF		2 025 000	2 025 000				
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	9 225 000		2 000 000	7 225 000	6 152 088	0.25	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	2 025 000			2 025 000	1 853 888	0.08	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	1 000 000			1 000 000	912 000	0.04	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	4 000 000		4 000 000				
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	1 200 000	5 870 000		7 070 000	4 386 935	0.18	1 200 000
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	2 700 000			2 700 000	2 474 550	0.10	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	1 500 000		1 500 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	2 490 000		1 490 000	1 000 000	982 800	0.04	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	2 500 000		2 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	3 000 000			3 000 000	2 082 000	0.09	250 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	1 700 000		1 700 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	2 850 000			2 850 000	2 080 500	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF	2 800 000		2 800 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF	1 600 000		1 600 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	1 850 000			1 850 000	1 665 925	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	1 500 000			1 500 000	1 373 400	0.06	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 250 000			1 250 000	1 123 750	0.05	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	3 450 000			3 450 000	2 328 750	0.10	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	800 000			800 000	747 600	0.03	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF		45 000 000	15 000 000	30 000 000	27 420 000	1.12	28 956 000
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	13 689 000	50 000 000	15 000 000	48 689 000	42 612 613	1.74	48 689 000
SWITZERLAND-REG-S 0.00000% 23-26.06.34*	CHF		45 000 000	45 000 000				
SWITZERLAND-REG-S 0.00000% 23-24.07.39*	CHF		50 000 000	50 000 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	1 900 000			1 900 000	1 738 500	0.07	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	1 700 000		1 000 000	700 000	683 410	0.03	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	4 500 000		4 500 000				
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	1 700 000			1 700 000	1 549 550	0.06	5 000
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	10 000 000		4 000 000	6 000 000	5 226 000	0.21	
TOTAL CHF						110 849 458	4.53	
Total Bonds, zero coupon						110 849 458	4.53	
Bonds, floating rate								
CHF								
BALOISE LIFE LTD-SUB 2.200%/VAR 17-19.06.48*	CHF	3 500 000			3 500 000	3 442 250	0.14	
HELVETIA SCHWEIZ VERSICHERU-REG-S-SUB 1.450%/VAR 20-12.08.40*	CHF	1 000 000			1 000 000	910 500	0.04	265 000
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF	4 685 000			4 685 000	4 661 575	0.19	
ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF		2 000 000		2 000 000	2 012 000	0.08	
TOTAL CHF						11 026 325	0.45	
Total Bonds, floating rate						11 026 325	0.45	
Total Securities traded on an exchange						2 410 366 271	98.46	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS (CH) MONEY MARKET FUND - CHF I-X**	CHF	31 000	35 000	65 995	5	4 471	0.00	
TOTAL Global						4 471	0.00	
Total Investment certificates, open end						4 471	0.00	

Bonds, fixed rate

CHF

UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	2 000 000			2 000 000	1 982 400	0.08	
TOTAL CHF						1 982 400	0.08	
Total Bonds, fixed rate						1 982 400	0.08	
Total Securities traded neither on an exchange nor on a regulated market						1 986 871	0.08	

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Instruments similar to securities							
Treasury bills, zero coupon							
CHF							
SWISS NATIONAL BANK BILL TB 0.00000% 21.08.23-18.09.23**	CHF	25 000 000	25 000 000				
SWISS NATIONALBANK BILLS TB 0.00000% 05.02.24-04.03.24**	CHF	10 000 000	10 000 000				
TOTAL CHF						0.00	
Total Treasury bills, zero coupon						0.00	
Total Instruments similar to securities						0.00	
Total securities and similar instruments					2 412 353 142	98.54	
(thereof in lending					247 410 715	10.11)	
Bank deposits at sight					17 773 191	0.73	
Derivative financial instruments					710 400	0.03	
Other assets					17 187 887	0.70	
Total fund assets					2 448 024 620	100.00	
Short-term bank liabilities					-18 668 806		
Other liabilities					-46 362		
Net fund assets					2 429 309 452		

Valuation categories	Market value as of 31.5.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	2 410 366 271	98.46
Investments valuation based on market-observed parameters	2 697 271	0.11
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 413 063 542	98.57

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Tied underlyings in bonds/ shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP PAY 2.10000% 23-10.03.25**	55 000 000	CHF	55 000 000	-413 958	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	55 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 2.05750% 23-09.03.25**	50 000 000	CHF	50 000 000	-355 055	-0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	50 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30**	40 000 000	CHF	40 000 000	442 508	0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	40 000 000	CHF			
ZUERCHER/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30**	40 000 000	CHF	40 000 000	442 508	0.02
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	40 000 000	CHF			

Instrument	Nominal	Currency	Tied underlyings in bonds/ shares in CHF	Replacement value in CHF	in % of total assets
UBS/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30**	50 000 000	CHF	50 000 000	330 220	0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	50 000 000	CHF			
BKB/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30**	40 000 000	CHF	40 000 000	264 177	0.01
BKB/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	40 000 000	CHF			
			275 000 000	710 400	0.03

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 1.49250% 23-15.03.25	CHF	48 000 000	48 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-15.03.25	CHF	48 000 000	48 000 000
UBS/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30	CHF	40 000 000	40 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	CHF	40 000 000	40 000 000
ZUERCHER/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30	CHF	40 000 000	40 000 000
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	CHF	40 000 000	40 000 000
UBS/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	50 000 000	50 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	50 000 000	50 000 000
BKB/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	40 000 000	40 000 000
BKB/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	40 000 000	40 000 000
GS/INTEREST RATE SWAP PAY SARON O/N 23-18.04.38	CHF	40 000 000	40 000 000
GS/INTEREST RATE SWAP REC 2.00000% 23-18.04.38	CHF	40 000 000	40 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
UBS/INTEREST RATE SWAP REC 2.03000% 23-03.03.38	CHF	18 000 000
UBS/INTEREST RATE SWAP PAY SARON O/N 23-03.03.38	CHF	18 000 000

Supplementary information

Derivative financial instruments

Risk assessment process Commitment approach II:
Art. 35ff CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	274 014 752.16	11.28%
Net overall exposure to derivatives	–	–
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

No securities were used in repurchase agreements at
balance sheet date.

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class I-X:	0.00% p.a.;
Class P:	0.90% p.a.;
Class Q:	0.50% p.a.;
Class U-X:	0.00% p.a.;

– Maximum flat fee as specified in the fund contract:

Class I-X:	0.00% p.a.;
Class P:	1.08% p.a.;
Class Q:	1.05% p.a.;
Class U-X:	0.00% p.a.;

based on the average net fund assets.

Issue and redemption price

If the sum of a sub-fund's subscriptions and redemptions result in a net asset inflow or outflow on an order date, the valuation net asset value of the sub-fund will be increased or reduced (swinging single pricing). The maximum adjustment is generally 2% of the valuation net asset value. However, in exceptional circumstances, the fund management company may decide to temporarily apply an adjustment of more than 2% of the prevailing net asset value for each sub-fund and/or valuation day, if it has sufficient grounds to believe that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers incidental costs (bid-ask spread, standard brokerage charges, commissions, fees, etc.) incurred on average in the investment of the net asset inflow or the sale of the portion of the investments corresponding to the net asset outflow. The adjustment will lead to an increase in the valuation net asset value if the net movements result in an increase in the number of sub-fund units. The adjustment will lead to a decrease in the valuation net asset value if the net movements result in a reduction in the number of units. The valuation net asset value calculated on the basis of swinging single pricing is thus a modified valuation net asset value.

Exchange rate

EUR 1 = CHF 0.98

Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements. The fund management company has not concluded agreements in respect of soft commissions.

Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X:	0.00%
Class P:	0.91%
Class Q:	0.50%
Class U-X:	0.00%

UBS (CH) Bond Fund – Global (CHF)

Category securities funds

Three-year comparison

	ISIN	31.5.2024	31.5.2023	31.5.2022
Net fund assets in CHF		50 269 921.14	60 766 063.91	70 946 389.28
Class P	CH0002788526			
Net asset value per unit in CHF		59.30	62.24	67.40
Issue and redemption price per unit in CHF ¹		59.30	62.24	67.35
Number of units outstanding		826 890.3310	935 014.1590	1 011 127.4810
Class Q	CH0203279556			
Net asset value per unit in CHF		77.16	81.01	87.77
Issue and redemption price per unit in CHF ¹		77.16	81.01	87.70
Number of units outstanding		16 039.5710	31 678.4710	31 813.1230

¹ see Supplementary information

Performance

	Currency	2023/2024	2022/2023	2021/2022
Class P ¹	CHF	-3.7%	-6.6%	-10.4%
Class Q ¹	CHF	-3.2%	-6.1%	-9.9%

¹ The fund (in accordance with the Fund Contract) does not have a benchmark, which means that the performance of the fund cannot be compared with a benchmark.

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	22.46
Japan	16.77
United Kingdom	10.36
Canada	8.57
France	4.92
Spain	4.53
Italy	3.88
New Zealand	3.69
Supranationals	2.67
Netherlands	2.00
Others	17.35
TOTAL	97.20

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

Statement of assets

	31.5.2024	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	698 823.11	4 662 356.83
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	48 924 851.50	58 071 550.07
Derivative financial instruments	259 588.57	-424 550.99
Other assets	446 089.36	472 181.73
TOTAL fund assets	50 329 352.54	62 781 537.64
Loans	-12 115.01	-1 959 394.55
Other liabilities	-47 316.39	-56 079.18
Net fund assets	50 269 921.14	60 766 063.91

Statement of income

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	40 494.75	11 232.01
Negative interest	-3 026.69	-9 180.56
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 090 288.36	1 108 321.94
Offset payments from securities lending	338 621.92	296 792.88
Income from securities lending	14 660.01	18 003.47
Purchase of current net income on issue of units	1 797.78	8 876.53
TOTAL income	1 482 836.13	1 434 046.27
Expenses		
Interest payable	-1 161.64	-953.24
Audit expenses	-17 054.30	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-601 459.92	-699 687.75
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-12 152.36	-15 793.64
Other expenses	-1 966.19	-4 061.52
Payment of current net income on redemption of units	-59 906.48	-29 235.33
TOTAL expenses	-693 700.89	-764 416.38
Net income	789 135.24	669 629.89
Realized capital gains and losses ¹	-4 123 009.11	1 942 226.12
Realized result	-3 333 873.87	2 611 856.01
Unrealized capital gains and losses	1 198 636.70	-7 221 949.24
TOTAL result	-2 135 237.17	-4 610 093.23

¹ Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

Allocation of result

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net income of the financial year	789 135.24	669 629.89
Balance carried forward from previous year	9 475.57	8 120.75
Available for distribution	798 610.81	677 750.64
Result earmarked for distribution to the investor	-795 152.51	-668 275.07
Balance carried forward	3 458.30	9 475.57

Changes in net fund assets

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	60 766 063.91	70 946 389.28
Ord. annual distribution	-645 474.55	-716 871.42
Balance of unit movements	-7 715 431.05	-4 853 360.72
Total result	-2 135 237.17	-4 610 093.23
Net fund assets at the end of the reporting period	50 269 921.14	60 766 063.91

Development of the outstanding units

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
Class P	Number	Number
Situation at the beginning of the financial year	935 014.1590	1 011 127.4810
Units issued	6 524.0260	21 608.5000
Units redeemed	-114 647.8540	-97 721.8220
Situation at the end of the period	826 890.3310	935 014.1590
Difference between units issued and units redeemed	-108 123.8280	-76 113.3220
Class Q	Number	Number
Situation at the beginning of the financial year	31 678.4710	31 813.1230
Units issued	107.0000	100.3500
Units redeemed	-15 745.9000	-235.0020
Situation at the end of the period	16 039.5710	31 678.4710
Difference between units issued and units redeemed	-15 638.9000	-134.6520

Distribution for 2023/2024

Class P

(Against coupon no. 54- ex-date 12.8.2024)

Accrued income per unit	CHF	0.93401
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For unitholders domiciled in Switzerland gross	CHF	0.93000
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Less federal withholding tax	CHF	-0.32550
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Net per unit (payable from 14.8.2024)	CHF	0.60450
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For unitholders not domiciled in Switzerland with bank declaration		
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Net per unit (payable from 14.8.2024)	CHF	0.93000
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Class Q

(Against coupon no. 9- ex-date 12.8.2024)

Accrued income per unit	CHF	1.638
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For unitholders domiciled in Switzerland gross	CHF	1.630
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Less federal withholding tax	CHF	-0.571
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Net per unit (payable from 14.8.2024)	CHF	1.059
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For unitholders not domiciled in Switzerland with bank declaration		
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Net per unit (payable from 14.8.2024)	CHF	1.630
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Inventory of Fund assets

Securities traded on an exchange

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
BRL								
BRAZIL, FEDERATIVE REPUBLIC OF 10.00000% 22-01.01.33*	BRL	3 500		600	2 900	451 124	0.90	
TOTAL BRL						451 124	0.90	
EUR								
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	794 000			794 000	828 246	1.65	
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	250 000			250 000	229 884	0.46	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	100 000		100 000				
POLAND, REPUBLIC OF-REG-S 3.62500% 24-11.01.34*	EUR		155 000	155 000				
ROCHE FINANCE EUROPE BV-REG-S 3.31200% 23-04.12.27*	EUR		120 000		120 000	117 053	0.23	120 000
ROMANIA-REG-S 2.62500% 20-02.12.40*	EUR	370 000			370 000	240 359	0.48	
TAPESTRY INC 5.37500% 23-27.11.27*	EUR		120 000		120 000	120 463	0.24	
TOTAL EUR						1 536 004	3.05	
GBP								
UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP	500 000	335 000	475 000	360 000	348 789	0.69	
TOTAL GBP						348 789	0.69	
USD								
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	225 000			225 000	188 871	0.38	
AMGEN INC 5.25000% 23-02.03.25*	USD	90 000			90 000	80 996	0.16	
AMGEN INC 5.50700% 23-02.03.26*	USD	115 000			115 000	103 725	0.21	
AT&T INC 5.53900% 23-20.02.26*	USD	115 000			115 000	103 743	0.21	
BANK OF NOVA SCOTIA 5.25000% 22-06.12.24*	USD	85 000			85 000	76 517	0.15	
BRISTOL-MYERS SQUIBB CO 4.95000% 24-20.02.26*	USD		95 000	95 000				
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	200 000		200 000				
DIAGEO CAPITAL PLC 2.12500% 19-24.10.24*	USD	320 000			320 000	284 985	0.57	
ENBRIDGE INC 5.90000% 23-15.11.26*	USD		60 000		60 000	54 714	0.11	
EXPORT-IMPORT BANK OF KOREA 5.00000% 23-11.01.28*	USD	200 000			200 000	180 167	0.36	
GEORGIA POWER CO 2.10000% 20-30.07.23*	USD	85 000		85 000				
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.28*	USD	120 000			120 000	105 942	0.21	
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	300 000		300 000				
ROMANIA-REG-S 6.37500% 24-30.01.34*	USD		60 000		60 000	53 958	0.11	
TAPESTRY INC 7.00000% 23-27.11.26*	USD		100 000		100 000	92 627	0.18	
TELEFONICA EMISIONES SA 5.52000% 19-01.03.49*	USD	200 000		200 000				
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	100 000		100 000				
TURKEY, REPUBLIC OF 9.37500% 23-19.01.33*	USD	200 000		200 000				
VMWARE LLC 1.00000% 21-15.08.24*	USD	80 000			80 000	71 460	0.14	
TOTAL USD						1 397 704	2.78	
Total Notes, fixed rate						3 733 622	7.42	
Notes, floating rate								
EUR								
UBS GROUP AG-REG-S 2.875%/VAR 22-02.04.32*	EUR	100 000			100 000	91 116	0.18	100 000
TOTAL EUR						91 116	0.18	
Total Notes, floating rate						91 116	0.18	
Medium term notes, fixed rate								
AUD								
CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	200 000			200 000	118 584	0.24	
NEW ZEALAND LOC. GOV FUNDING AGENCY 4.70000% 23-01.08.28*	AUD		140 000		140 000	83 793	0.17	
TOTAL AUD						202 377	0.40	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
EUR								
ASB BANK LTD-REG-S 0.25000% 21-08.09.28*	EUR	100 000			100 000	84 703	0.17	
BPCE SA-REG-S 2.37500% 22-26.04.32*	EUR		100 000	100 000				
BPCE SA-REG-S 3.87500% 24-11.01.29*	EUR		200 000		200 000	195 195	0.39	
BPCE SA-REG-S 4.00000% 22-29.11.32*	EUR	100 000		100 000				
BPCE SA-REG-S 4.50000% 23-13.01.33*	EUR	100 000		100 000				
CANADIAN IMPERIAL BANK OF COMME-REG-S 0.37500% 22-10.03.26*	EUR	155 000			155 000	143 696	0.29	
CREDIT SUISSE SCHWEIZ AG-REG-S 3.39000% 22-05.12.25*	EUR	270 000			270 000	263 682	0.52	
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	145 000		145 000				
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR	35 000		35 000				
ENGIE SA-REG-S 0.37500% 21-26.10.29*	EUR	200 000			200 000	165 019	0.33	200 000
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	400 000			400 000	379 566	0.75	
EUROPEAN INVESTMENT BANK STEP DOWN 18-16.07.25*	EUR	200 000			200 000	189 534	0.38	
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	100 000			100 000	96 057	0.19	
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR	70 000		70 000				
HOWOGE WOHNUNGS-BAUGESELLSCHAFT-REG-S 0.62500% 21-01.11.28*	EUR	100 000			100 000	85 570	0.17	
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	100 000		100 000				
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR	100 000			100 000	98 771	0.20	
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR		100 000		100 000	99 522	0.20	
NESTE OYJ-REG-S 3.87500% 23-21.05.31*	EUR		100 000		100 000	97 488	0.19	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	190 000			190 000	170 846	0.34	
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	155 000			155 000	143 511	0.29	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	375 000			375 000	255 176	0.51	375 000
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	100 000			100 000	97 844	0.19	
ROMANIA-REG-S 5.62500% 24-22.02.36*	EUR		230 000	230 000				
ROYAL BANK OF CANADA-REG-S 0.62500% 22-23.03.26*	EUR	170 000			170 000	158 252	0.31	
RTE RSU DE TRNSPRT D'ELCTRCTE SDR-REG-S 3.75000% 23-04.07.35*	EUR		100 000	100 000				
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	175 000		175 000				
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR	100 000			100 000	97 611	0.19	
SNAM SPA-REG-S 4.00000% 23-27.11.29*	EUR		100 000	100 000				
SWISSCOM FINANCE BV-REG-S 3.50000% 24-29.08.28*	EUR		160 000		160 000	156 521	0.31	
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	150 000			150 000	117 551	0.23	150 000
TOTAL EUR						3 096 114	6.15	

USD

INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25*	USD	330 000			330 000	286 953	0.57	
SVENSK EXPORTKREDIT AB 4.37500% 23-13.02.26*	USD	200 000			200 000	178 169	0.35	
TOTAL USD						465 122	0.92	
Total Medium term notes, fixed rate						3 763 614	7.48	

Medium term notes, zero coupon

EUR

CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	500 000			500 000	435 870	0.87	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 20-15.09.28*	EUR	565 000			565 000	487 111	0.97	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 21-30.06.31*	EUR	180 000			180 000	142 736	0.28	180 000
NOVO NORDISK FINCE NETHERLANDS BV-REG-S 0.00000% 21-04.06.24*	EUR	105 000			105 000	102 834	0.20	
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	100 000			100 000	89 225	0.18	
TOTAL EUR						1 257 776	2.50	
Total Medium term notes, zero coupon						1 257 776	2.50	

Medium term notes, floating rate

EUR

TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	100 000			100 000	96 346	0.19	
TOTAL EUR						96 346	0.19	

USD

BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	150 000			150 000	132 670	0.26	
TOTAL USD						132 670	0.26	
Total Medium term notes, floating rate						229 016	0.46	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, fixed rate								
AUD								
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	900 000			900 000	499 387	0.99	
TOTAL AUD						499 387	0.99	
CAD								
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	2 910 000		150 000	2 760 000	1 736 628	3.45	1 010 000
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	1 630 000		730 000	900 000	590 707	1.17	
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	300 000			300 000	186 649	0.37	300 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	200 000			200 000	139 087	0.28	
CANADIAN GOVERNMENT BOND 2.75000% 22-01.09.27*	CAD		1 500 000		1 500 000	960 416	1.91	1 500 000
TOTAL CAD						3 613 488	7.18	
CNY								
CHINA DEVELOPMENT BANK 3.30000% 21-03.03.26*	CNY	2 000 000			2 000 000	254 953	0.51	
TOTAL CNY						254 953	0.51	
DKK								
DENMARK, KINGDOM OF 0.50000% 19-15.11.29*	DKK	2 400 000			2 400 000	282 218	0.56	
TOTAL DKK						282 218	0.56	
EUR								
ABBOTT IRELAND FINING DAC-REG-S 0.87500% 18-27.09.23*	EUR	125 000		125 000				
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	100 000			100 000	107 915	0.21	
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	235 000			235 000	138 703	0.28	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	415 000		415 000				
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	200 000		200 000				
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	100 000		100 000				
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	593 000			593 000	473 629	0.94	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	650 000			650 000	421 908	0.84	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	400 000		250 000	150 000	130 251	0.26	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	600 000			600 000	381 163	0.76	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	200 000		200 000				
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	120 000		120 000				
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR	110 000	80 000		190 000	148 185	0.29	
GERMANY, REPUBLIC OF-REG-S 4.75000% 98-04.07.28*	EUR	130 000		130 000				
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	610 000		260 000	350 000	280 566	0.56	
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	400 000		400 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.2500% 14-01.09.46*	EUR	1 035 000		235 000	800 000	666 332	1.32	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	1 268 000		1 268 000				
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	615 000		200 000	415 000	397 230	0.79	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	250 000			250 000	174 010	0.35	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR	750 000			750 000	716 535	1.42	
JAPAN BANK FOR INTL COOPERATION 3.12500% 23-15.02.28*	EUR	120 000			120 000	116 461	0.23	
MPT OPERATING PARTNERSHIP LP/FIN CORP 3.32500% 17-24.03.25*	EUR	175 000			175 000	159 445	0.32	125 000
NETHERLANDS, KINGDOM-144A-REG-S 5.50000% 98-15.01.28*	EUR	541 000			541 000	576 091	1.14	
SLOVAKIA, REPUBLIC OF-REG-S 3.75000% 23-23.02.35*	EUR	200 000			200 000	194 161	0.39	200 000
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	645 000			645 000	587 606	1.17	
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	600 000		100 000	500 000	530 870	1.05	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	200 000			200 000	232 639	0.46	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR		200 000		200 000	183 419	0.36	200 000
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	946 000			946 000	911 695	1.81	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	150 000			150 000	130 741	0.26	
SPAIN, KINGDOM OF-144A-REG-S 4.20000% 05-31.01.37*	EUR	108 000			108 000	112 891	0.22	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	212 000			212 000	177 250	0.35	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		435 000	435 000				
UBS SWITZERLAND AG-REG-S 3.30400% 24-05.03.29*	EUR		100 000		100 000	97 734	0.19	
TOTAL EUR						8 047 429	15.99	
GBP								
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	185 000			185 000	165 782	0.33	
ROTHESAY LIFE PLC-REG-S-SUB 3.37500% 19-12.07.26*	GBP		100 000		100 000	109 576	0.22	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	600 000			600 000	413 847	0.82	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP		350 000		350 000	339 752	0.68	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 350 000			1 350 000	852 383	1.69	
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	430 000		70 000	360 000	347 383	0.69	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
UNITED KINGDOM TREASURY GILT-REG-S 1.125000% 21-31.01.39*	GBP	100 000			100 000	73 121	0.15	
UNITED KINGDOM TREASURY GILT STRIP-REG-S 0.375000% 21-22.10.26*	GBP	1 500 000			1 500 000	1 567 777	3.12	1 500 000
UNITED KINGDOM GREAT BRITAIN N IRL-REG-S 4.250000% 06-07.12.27*	GBP	141 000			141 000	161 712	0.32	141 000
TOTAL GBP						4 031 333	8.01	

JPY

DEVELOPMENT BANK OF JAPAN 2.300000% 06-19.03.26*	JPY	280 000 000			280 000 000	1 659 099	3.30	
JAPAN 0.100000% 18-20.03.28*	JPY	30 000 000		30 000 000				
JAPAN 0.100000% 19-20.12.28*	JPY	58 000 000		58 000 000				
JAPAN 0.100000% 21-20.03.31*	JPY	45 000 000			45 000 000	247 164	0.49	
JAPAN 0.300000% 16-20.06.46*	JPY	20 000 000			20 000 000	81 403	0.16	
JAPAN 0.500000% 19-20.12.38*	JPY		70 000 000		70 000 000	349 406	0.69	
JAPAN 0.800000% 18-20.03.58*	JPY	85 000 000	175 000 000		260 000 000	995 687	1.98	
JAPAN 0.900000% 22-20.06.42*	JPY		56 500 000		56 500 000	281 713	0.56	
JAPAN 1.100000% 03-20.03.33*	JPY	650 000 000		200 000 000	450 000 000	2 617 133	5.20	
JAPAN 1.200000% 14-20.12.34*	JPY	218 550 000			218 550 000	1 262 912	2.51	
JAPAN 1.700000% 13-20.12.43*	JPY	148 000 000			148 000 000	830 618	1.65	
TOTAL JPY						8 325 136	16.54	

MXN

MEXICO, UNITED MEXICAN STATES 7.750000% 11-13.11.42*	MXN	190 000		45 000	145 000	628 826	1.25	
TOTAL MXN						628 826	1.25	

NZD

NEW ZEALAN, REPUBLIC OF 0.250000% 20-15.05.28*	NZD	500 000			500 000	233 144	0.46	
NEW ZEALAND 1.750000% 20-15.05.41*	NZD		1 000 000		1 000 000	347 412	0.69	
NEW ZEALAND-REG-S 2.750000% 16-15.04.37*	NZD	1 100 000			1 100 000	482 896	0.96	
NEW ZEALAND-REG-S 4.500000% 14-15.04.27*	NZD	800 000			800 000	440 432	0.88	
TOTAL NZD						1 503 884	2.99	

SEK

SWEDEN, KINGDOM OF-REG-S 3.500000% 09-30.03.39*	SEK	750 000			750 000	72 030	0.14	
TOTAL SEK						72 030	0.14	

USD

ABU DHABI, GOVERNMENT OF-REG-S 2.500000% 19-30.09.29*	USD	400 000			400 000	320 263	0.64	
COLOMBIA, REPUBLIC OF 6.125000% 09-18.01.41*	USD	410 000			410 000	307 556	0.61	410 000
COUNTRY GARDEN HOLD-REG-S *DEFAULTED* 3.125000% 20-22.10.25*	USD	200 000		200 000				
PERU, REPUBLIC OF 8.750000% 03-21.11.33*	USD	140 000			140 000	151 680	0.30	
TOTAL USD						779 499	1.55	

ZAR

SOUTH AFRICA, REPUBLIC OF 8.750000% 12-28.02.48*	ZAR	12 565 000			12 565 000	421 551	0.84	
TOTAL ZAR						421 551	0.84	

Total Bonds, fixed rate **28 459 735** **56.55**

Bonds, zero coupon

EUR

BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.000000% 22-15.02.2032*	EUR	90 000			90 000	72 387	0.14	90 000
GERMANY, REPUBLIC OF-REG-S 0.000000% 21-15.08.31*	EUR	70 000			70 000	57 076	0.11	70 000
THERMO FISHER SCIENTIFIC FINANCE 0.000000% 21-18.11.25*	EUR	100 000			100 000	92 849	0.18	
TOTAL EUR						222 312	0.44	

Total Bonds, zero coupon **222 312** **0.44**

Bonds, floating rate

GBP

M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	110 000			110 000	120 115	0.24	
SANTANDER UK GROUP HOLD PLC-REG-S-SUB COCO 6.750%/VAR 17-PRP*	GBP	200 000			200 000	229 723	0.46	
TOTAL GBP						349 839	0.70	

Total Bonds, floating rate **349 839** **0.70**

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Treasury notes, fixed rate								
USD								
AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	3 040 500			3 040 500	2 441 044	4.85	3 040 500
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 709 000			1 709 000	1 170 966	2.33	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	685 000			685 000	435 429	0.87	685 000
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD		300 000	300 000				
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	46 000			46 000	28 817	0.06	46 000
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	1 505 000		600 000	905 000	537 770	1.07	905 000
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	365 000			365 000	236 995	0.47	365 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD		150 000		150 000	101 703	0.20	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	900 000			900 000	591 602	1.18	900 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	250 000			250 000	109 809	0.22	250 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	300 000			300 000	162 324	0.32	300 000
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	170 000			170 000	99 418	0.20	170 000
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	100 000			100 000	65 099	0.13	57 000
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	400 000			400 000	338 955	0.67	400 000
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	1 250 000		1 250 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	1 000 000		1 000 000				
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	800 000		800 000				
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	1 500 000			1 500 000	1 072 219	2.13	1 500 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	400 000		400 000				
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	600 000		600 000				
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	360 000			360 000	269 740	0.54	30 000
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	700 000		700 000				
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	180 000			180 000	130 290	0.26	180 000
AMERICA, UNITED STATES OF 0.50000% 21-30.11.23*	USD	300 000		300 000				
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD		800 000	700 000	100 000	86 628	0.17	100 000
AMERICA, UNITED STATES OF 3.00000% 22-30.06.24*	USD	1 500 000		1 500 000				
AMERICA, UNITED STATES OF 3.00000% 22-31.07.24*	USD	300 000		300 000				
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD	600 000		250 000	350 000	308 241	0.61	
AMERICA, UNITED STATES OF 4.62500% 23-30.09.28*	USD	1 900 000		600 000	1 300 000	1 175 956	2.34	1 300 000
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD		300 000		300 000	263 562	0.52	
TOTAL USD						9 626 567	19.13	
Total Treasury notes, fixed rate						9 626 567	19.13	
Treasury notes, floating rate								
USD								
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 15-15.02.45*	USD	180 000		180 000				
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 18-15.02.48*	USD	100 000		100 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.04.27*	USD	800 000		800 000				
AMERICA, UNITED STATES OF 1.250%/CPI LINKED 23-15.04.28*	USD		750 000	750 000				
TOTAL USD							0.00	
Total Treasury notes, floating rate							0.00	
Total Securities traded on an exchange						47 733 597	94.84	

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

Notes, fixed rate

USD								
AEGON FUNDING CO LLC-144A 5.50000% 24-16.04.27*	USD		250 000		250 000	224 079	0.45	
BANK OF MONTREAL 5.20000% 23-12.12.24*	USD	205 000			205 000	184 569	0.37	
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD	90 000			90 000	80 893	0.16	
CARRIER GLOBAL CORP 5.80000% 24-30.11.25*	USD		200 000		200 000	181 244	0.36	
CARRIER GLOBAL CORP-144A 5.80000% 23-30.11.25*	USD		200 000	200 000				
ENGIE SA-144A 5.25000% 24-10.04.29*	USD		200 000		200 000	179 236	0.36	
HYUNDAI CAPITAL AMERICA-144A 6.25000% 23-03.11.25*	USD		175 000		175 000	158 894	0.32	
TOTAL USD						1 008 915	2.00	
Total Notes, fixed rate						1 008 915	2.00	

Bonds, floating rate

NZD								
NEW ZEALAND 2.500%/CPI LINKED 17-20.09.40*	NZD	610 000		610 000				
TOTAL NZD							0.00	
Total Bonds, floating rate							0.00	
Total Securities traded on other regulated markets which are open to the public						1 008 915	2.00	

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Securities traded neither on an exchange nor on a regulated market							
Medium term notes, fixed rate							
AUD							
NZ LOC GOVT FUND AGENCY BOND 5.00000% 24-08.03.34**	AUD	310 000		310 000	182 340	0.36	
TOTAL AUD					182 340	0.36	
Total Medium term notes, fixed rate					182 340	0.36	
Total Securities traded neither on an exchange nor on a regulated market					182 340	0.36	
Total securities and similar instruments					48 924 852	97.20	
(thereof in lending)					12 836 040	25.50	
Bank deposits at sight					698 823	1.39	
Derivative financial instruments					259 589	0.52	
Other assets					446 089	0.89	
Total fund assets					50 329 353	100.00	
Short-term bank liabilities					-12 115		
Other liabilities					-47 317		
Net fund assets					50 269 921		

Valuation categories	Market value as of 31.5.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	48 890 877	97.14
Investments valuation based on market-observed parameters	293 564	0.58
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	49 184 441	97.72

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Tied underlyings in bonds/ shares in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-SCHATZ FUTURE 06.06.24*	-16	EUR	-1 644 800	10 185	0.02
EURO-BUXL FUTURE 06.06.24*	-9	EUR	-1 114 312	49 360	0.10
EURO-OAT FUTURE 06.06.24*	-2	EUR	-244 334	4 074	0.01
AUSTRALIA 10YR BOND FUTURE 17.06.24*	-4	AUD	-270 372	9 614	0.02
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.24*	-7	JPY	-5 746 215	102 877	0.20
CAN 10YR BOND FUTURE 18.09.24*	-24	CAD	-1 888 231	3 494	0.01
US 2YR TREASURY NOTE FUTURE 30.09.24*	-45	USD	-8 269 685	-10 389	-0.02
US LONG BOND FUTURE 19.09.24*	-18	USD	-1 884 704	-22 933	-0.04
US ULTRA LONG BOND (CBT) FUTURE 19.09.24*	-3	USD	-331 371	-4 989	-0.01
			-21 394 024	141 293	0.29

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BUND FUTURE 06.06.24*	4	EUR	506 689	-5 230	-0.01
EURO-BOBL FUTURE 06.06.24*	49	EUR	5 563 883	-52 994	-0.11
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.06.24*	8	JPY	656 618	-4 024	-0.01
US 10YR TREASURY NOTE FUTURE 19.09.24*	46	USD	4 514 951	27 064	0.05
US 10YR ULTRA NOTE FUTURE 19.09.24*	4	USD	404 276	3 383	0.01
CAN 2YR BOND FUTURE 18.09.24*	13	CAD	887 114	917	0.00
US 5YR TREASURY NOTE FUTURE 30.09.24*	93	USD	8 876 353	36 051	0.07
CAN 5YR BOND FUTURE 18.09.24*	32	CAD	2 333 392	1 905	0.01
			23 743 276	7 072	0.01

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
Forward exchange transactions**						
CNY	1 940 000	USD	272 002	06.06.2024	1 650	0.00
BRL	2 490 000	USD	483 880	06.06.2024	9 273	0.02
JPY	1 496 700 000	CHF	8 722 670	06.06.2024	129 160	0.26
EUR	15 810 000	CHF	15 402 502	06.06.2024	-77 434	-0.15
GBP	4 170 000	CHF	4 743 505	06.06.2024	-44 446	-0.09
USD	15 665 000	CHF	14 234 779	06.06.2024	108 108	0.21
ZAR	8 720 000	CHF	424 254	06.06.2024	6 701	0.01
MXN	12 240 000	CHF	653 576	06.06.2024	6 675	0.01
DKK	2 190 000	CHF	286 207	06.06.2024	-1 289	0.00
NZD	2 670 000	CHF	1 438 391	06.06.2024	-40 962	-0.08
AUD	1 405 000	CHF	834 290	06.06.2024	-8 431	-0.02
CAD	5 320 000	CHF	3 526 595	06.06.2024	6 909	0.01
CHF	610 019	NOK	7 430 000	06.06.2024	28 071	0.06
SEK	4 410 000	CHF	367 933	07.06.2024	-10 235	-0.02
USD	160 000	CHF	144 614	06.06.2024	327	0.00
CHF	165 355	EUR	170 000	06.06.2024	1 096	0.00
USD	135 000	CHF	122 072	06.06.2024	329	0.00
EUR	110 000	CHF	107 261	06.06.2024	-443	0.00
EUR	100 000	CAD	147 849	06.06.2024	-96	0.00
EUR	40 000	CHF	38 992	06.06.2024	-172	0.00
GBP	55 000	CHF	62 216	06.06.2024	-935	0.00
USD	204 431	EUR	190 000	06.06.2024	1 678	0.00
USD	71 672	CHF	65 000	06.06.2024	366	0.00
CHF	96 334	GBP	85 000	06.06.2024	1 263	0.00
CHF	29 276	EUR	30 000	06.06.2024	97	0.00
NZD	65 000	USD	39 145	06.06.2024	-714	0.00
CHF	63 488	EUR	65 000	06.06.2024	155	0.00
USD	57 341	JPY	8 900 000	06.06.2024	-610	0.00
GBP	25 000	CHF	28 571	06.06.2024	-133	0.00
USD	165 000	CHF	149 103	06.06.2024	307	0.00
EUR	105 000	CHF	103 077	06.06.2024	269	0.00
AUD	170 000	CHF	102 754	06.06.2024	787	0.00
USD	73 374	CAD	100 000	06.06.2024	-9	0.00
USD	44 301	GBP	35 000	06.06.2024	236	0.00
CHF	39 501	EUR	40 000	06.06.2024	-337	0.00
CHF	63 630	USD	70 000	06.06.2024	-504	0.00
CHF	49 985	USD	55 000	06.06.2024	-386	0.00
CHF	29 614	EUR	30 000	06.06.2024	-240	0.00
ZAR	610 000	CHF	30 517	06.06.2024	1 308	0.00
GBP	85 000	CHF	98 749	06.06.2024	1 153	0.00
NOK	300 000	GBP	22 215	06.06.2024	-257	0.00
CHF	99 209	EUR	100 000	06.06.2024	-1 297	0.00
CHF	82 303	USD	90 000	06.06.2024	-1 141	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
SEK	1 152 443	EUR	100 000	07.06.2024	-921	0.00
EUR	210 000	CHF	207 690	06.06.2024	2 074	0.00
CHF	153 312	JPY	26 400 000	06.06.2024	-1 733	0.00
CHF	63 801	USD	70 000	06.06.2024	-675	0.00
USD	480 231	BRL	2 490 000	06.06.2024	-5 978	-0.01
BRL	2 490 000	USD	478 773	05.07.2024	6 038	0.01
USD	272 951	CNY	1 940 000	06.06.2024	-2 502	0.00
CNY	1 940 000	USD	272 759	05.07.2024	250	0.00
CHF	255 000	USD	281 813	06.06.2024	-861	0.00
CHF	86 330	GBP	75 000	06.06.2024	-216	0.00
CHF	107 811	EUR	110 000	06.06.2024	-108	0.00
USD	100 000	EUR	92 134	06.06.2024	30	0.00
USD	85 000	CHF	76 632	06.06.2024	-21	0.00
					111 224	0.22

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Futures on interest rate instruments/bonds			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	9	0
EURO-BOBL FUTURE 08.06.23	EUR	7	0
EURO-SCHATZ FUTURE 08.06.23	EUR	16	0
EURO-BUXL FUTURE 08.06.23	EUR	7	0
EURO-OAT FUTURE 08.06.23	EUR	3	0
EURO-SCHATZ FUTURE 06.06.24	EUR	0	16
EURO-BUXL FUTURE 06.06.24	EUR	0	9
EURO-OAT FUTURE 06.06.24	EUR	0	2
EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	9	9
EURO-BOBL FUTURE 07.09.23	EUR	19	19
EURO-SCHATZ FUTURE 07.09.23	EUR	16	16
EURO-BUXL FUTURE 07.09.23	EUR	7	7
EURO-OAT FUTURE 07.09.23	EUR	3	3
EURO-SCHATZ FUTURE 07.12.23	EUR	16	16
EURO-BUXL FUTURE 07.12.23	EUR	9	9
EURO-OAT FUTURE 07.12.23	EUR	6	6
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	8	8
EURO-BOBL FUTURE 07.12.23	EUR	7	7
SHORT EURO BTP ITALY GOVERNMENT FUTURE 07.03.24	EUR	12	12
EURO-BOBL FUTURE 07.03.24	EUR	4	4
EURO-SCHATZ FUTURE 07.03.24	EUR	16	16
EURO-BUXL FUTURE 07.03.24	EUR	9	9
EURO-OAT FUTURE 07.03.24	EUR	2	2
LONG GILT FUTURE 26.03.24	GBP	10	10
LONG GILT FUTURE 27.09.23	GBP	6	0
LONG GILT FUTURE 27.12.23	GBP	10	10
LONG GILT FUTURE 26.06.24	GBP	8	8
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.06.23	JPY	6	0
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 11.09.23	JPY	6	6
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.12.23	JPY	6	6
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.03.24	JPY	13	13
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.06.24	JPY	13	13
AUSTRALIA 3YR BOND FUTURE 15.06.23	AUD	28	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.23	JPY	10	0
CAN 10YR BOND FUTURE 20.09.23	CAD	18	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.23	JPY	10	10
US LONG BOND FUTURE 20.09.23	USD	11	0

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
US LONG BOND FUTURE 19.12.23	USD	14	14
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23	JPY	15	15
CAN 10YR BOND FUTURE 18.12.23	CAD	18	18
AUSTRALIA 10YR BOND FUTURE 15.03.24	AUD	4	4
US LONG BOND FUTURE 19.03.24	USD	15	15
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.24	JPY	10	10
CAN 10YR BOND FUTURE 19.03.24	CAD	27	27
AUSTRALIA 3YR BOND FUTURE 17.06.24	AUD	16	16
AUSTRALIA 10YR BOND FUTURE 17.06.24	AUD	0	4
US ULTRA LONG BOND (CBT) FUTURE 18.06.24	USD	3	3
US LONG BOND FUTURE 18.06.24	USD	18	18
US 2YR TREASURY NOTE FUTURE 28.06.24	USD	29	29
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.24	JPY	3	10
CAN 10YR BOND FUTURE 19.06.24	CAD	24	24
CAN 10YR BOND FUTURE 18.09.24	CAD	0	24
US 2YR TREASURY NOTE FUTURE 30.09.24	USD	0	45
US LONG BOND FUTURE 19.09.24	USD	0	18
US ULTRA LONG BOND (CBT) FUTURE 19.09.24	USD	0	3

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 06.06.24	EUR	4	0
EURO-BOBL FUTURE 06.06.24	EUR	49	0
EURO-BOBL FUTURE 07.09.23	EUR	6	6
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	1	1
EURO-BUND FUTURE 07.12.23	EUR	3	3
EURO-BUND FUTURE 07.03.24	EUR	3	3
EURO-BOBL FUTURE 07.03.24	EUR	20	20
LONG GILT FUTURE 26.06.24	GBP	2	2
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.06.24	JPY	8	0
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	13	56
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	0	18
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	7	47
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	9	38
CAN 5YR BOND FUTURE 20.09.23	CAD	9	28
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	4	4
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	14	14
CAN 5YR BOND FUTURE 18.12.23	CAD	28	28
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	4	4
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	22	22
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	34	34
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	29	29
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	71	71
CAN 5YR BOND FUTURE 19.03.24	CAD	11	11
AUSTRALIA 10YR BOND FUTURE 15.03.24	AUD	5	5
US ULTRA LONG BOND (CBT) FUTURE 19.03.24	USD	6	6
US 10YR ULTRA NOTE FUTURE 19.03.24	USD	22	22
US 10YR TREASURY NOTE FUTURE 19.03.24	USD	32	32
US 2YR TREASURY NOTE FUTURE 28.03.24	USD	13	13
US 5YR TREASURY NOTE FUTURE 28.03.24	USD	77	77
CAN 5YR BOND FUTURE 19.06.24	CAD	32	32
US 10YR TREASURY NOTE FUTURE 18.06.24	USD	42	42
CAN 2YR BOND FUTURE 19.03.24	CAD	54	54
US ULTRA LONG BOND (CBT) FUTURE 18.06.24	USD	2	2
US 10YR ULTRA NOTE FUTURE 18.06.24	USD	11	11
US 2YR TREASURY NOTE FUTURE 28.06.24	USD	24	24
US 5YR TREASURY NOTE FUTURE 28.06.24	USD	107	107

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
CAN 2YR BOND FUTURE 19.06.24	CAD	72	72
US 10YR TREASURY NOTE FUTURE 19.09.24	USD	46	0
US 10YR ULTRA NOTE FUTURE 19.09.24	USD	4	0
CAN 2YR BOND FUTURE 18.09.24	CAD	13	0
US 5YR TREASURY NOTE FUTURE 30.09.24	USD	93	0
CAN 5YR BOND FUTURE 18.09.24	CAD	32	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
MYR	339 000	USD	73 496	06.06.2023
USD	73 496	MYR	339 000	06.06.2023
EUR	85 000	CHF	82 755	06.06.2023
USD	150 000	CHF	136 365	06.06.2023
DKK	2 190 000	CHF	285 399	06.07.2023
NZD	3 810 000	CHF	2 074 933	06.07.2023
JPY	1 630 400 000	CHF	10 638 276	06.07.2023
EUR	18 460 000	CHF	17 966 350	06.07.2023
USD	21 395 000	CHF	19 309 447	06.07.2023
GBP	4 305 000	CHF	4 870 166	06.07.2023
AUD	75 000	CHF	44 912	06.07.2023
CHF	704 212	NOK	8 550 000	06.07.2023
CAD	5 225 000	CHF	3 517 697	06.07.2023
SEK	2 300 000	CHF	194 097	06.07.2023
MXN	18 220 000	CHF	933 167	06.07.2023
ZAR	8 770 000	CHF	406 719	06.07.2023
USD	80 000	CHF	72 344	06.07.2023
AUD	200 000	NZD	218 075	06.07.2023
CHF	136 137	USD	150 000	06.07.2023
EUR	205 000	CHF	198 477	06.07.2023
AUD	200 000	NZD	220 696	06.07.2023
CHF	154 056	USD	170 000	06.07.2023
CHF	97 414	EUR	100 000	06.07.2023
ZAR	1 260 000	USD	66 649	06.07.2023
GBP	105 000	USD	131 732	06.07.2023
USD	135 000	INR	11 143 035	06.07.2023
CHF	226 062	CAD	335 000	06.07.2023
CHF	45 460	MXN	880 000	06.07.2023
USD	144 627	CHF	130 000	06.07.2023
CHF	77 550	EUR	80 000	06.07.2023
USD	34 721	BRL	170 000	06.07.2023
CAD	50 000	USD	37 502	06.07.2023
EUR	64 943	USD	70 000	06.07.2023
CHF	150 959	EUR	155 000	06.07.2023
GBP	50 000	CHF	56 951	06.07.2023
CHF	125 898	USD	140 000	06.07.2023
USD	230 000	CHF	204 942	06.07.2023
AUD	70 000	USD	47 927	06.07.2023
GBP	55 000	CHF	62 670	06.07.2023
EUR	120 000	USD	131 888	06.07.2023
CHF	78 605	EUR	80 000	06.07.2023
CHF	71 513	USD	80 000	06.07.2023
USD	47 211	JPY	6 700 000	06.07.2023
CHF	151 456	AUD	250 000	06.07.2023
CHF	125 642	USD	140 000	06.07.2023
EUR	75 000	CHF	72 995	06.07.2023
USD	95 000	CHF	84 639	06.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	70 000	CHF	62 563	06.07.2023
MYR	339 000	USD	72 552	06.07.2023
INR	22 493 035	USD	274 111	06.07.2023
CHF	62 809	USD	70 000	06.07.2023
USD	316 175	CNY	2 280 000	06.07.2023
CHF	86 330	MXN	1 650 000	06.07.2023
USD	629 694	BRL	3 060 000	06.07.2023
EUR	75 000	USD	81 515	06.07.2023
CHF	211 597	USD	235 000	06.07.2023
EUR	66 329	CHF	65 000	06.07.2023
USD	674 660	BRL	3 230 000	06.07.2023
USD	72 583	MYR	339 000	04.08.2023
USD	273 936	INR	22 500 000	04.08.2023
CNY	2 280 000	USD	316 438	04.08.2023
BRL	3 060 000	USD	626 138	04.08.2023
USD	20 530 000	CHF	18 411 407	04.08.2023
JPY	1 623 700 000	CHF	10 090 984	04.08.2023
GBP	4 515 000	CHF	5 123 996	04.08.2023
EUR	18 655 000	CHF	18 197 385	04.08.2023
AUD	295 000	CHF	176 199	04.08.2023
CHF	715 508	NOK	8 550 000	04.08.2023
DKK	2 190 000	CHF	286 868	04.08.2023
MXN	15 690 000	CHF	818 531	04.08.2023
NZD	3 375 000	CHF	1 860 329	04.08.2023
ZAR	10 030 000	CHF	477 893	04.08.2023
SEK	2 300 000	CHF	189 861	04.08.2023
CAD	4 940 000	CHF	3 334 703	04.08.2023
CHF	68 213	EUR	70 000	04.08.2023
USD	385 000	CHF	344 817	04.08.2023
CHF	134 024	USD	150 000	04.08.2023
CHF	108 403	GBP	95 000	04.08.2023
CHF	200 384	USD	225 000	04.08.2023
CHF	126 595	EUR	130 000	04.08.2023
CHF	74 154	NZD	135 000	04.08.2023
NOK	1 460 000	SEK	1 500 578	04.08.2023
USD	135 000	EUR	122 724	04.08.2023
USD	75 000	CHF	66 112	04.08.2023
EUR	80 000	CHF	77 082	04.08.2023
USD	190 000	CHF	163 585	04.08.2023
EUR	95 000	CHF	91 696	04.08.2023
USD	245 000	CHF	210 684	04.08.2023
GBP	60 000	CHF	67 619	04.08.2023
GBP	105 000	CAD	181 584	04.08.2023
CHF	146 126	USD	170 000	04.08.2023
EUR	120 000	GBP	103 919	04.08.2023
EUR	125 000	CHF	120 256	04.08.2023
GBP	95 000	CHF	105 289	04.08.2023
CHF	551 418	USD	640 000	04.08.2023
CHF	77 053	EUR	80 000	04.08.2023
CHF	147 096	USD	170 000	04.08.2023
EUR	58 812	USD	65 000	04.08.2023
CHF	114 690	CAD	175 000	04.08.2023
CHF	90 526	USD	105 000	04.08.2023
USD	180 000	CHF	154 186	04.08.2023
USD	132 037	EUR	120 000	04.08.2023
NZD	216 926	AUD	200 000	04.08.2023
MYR	339 000	USD	74 316	04.08.2023
INR	22 500 000	USD	273 456	04.08.2023
USD	319 552	CNY	2 280 000	04.08.2023
CHF	233 999	USD	270 000	04.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	220 000	CHF	127 389	04.08.2023
USD	648 236	BRL	3 060 000	04.08.2023
USD	45 000	EUR	40 789	04.08.2023
USD	81 184	JPY	11 600 000	04.08.2023
USD	74 528	MYR	339 000	06.09.2023
CNY	2 280 000	USD	319 820	06.09.2023
USD	273 161	INR	22 500 000	06.09.2023
BRL	3 060 000	USD	644 400	06.09.2023
JPY	1 612 100 000	CHF	9 950 399	06.09.2023
EUR	18 575 000	CHF	17 861 384	06.09.2023
GBP	4 580 000	CHF	5 120 004	06.09.2023
USD	20 230 000	CHF	17 671 051	06.09.2023
CAD	4 585 000	CHF	3 012 597	06.09.2023
DKK	2 190 000	CHF	282 594	06.09.2023
MXN	15 690 000	CHF	805 834	06.09.2023
ZAR	10 030 000	CHF	475 583	06.09.2023
SEK	800 000	CHF	65 809	06.09.2023
AUD	315 000	CHF	181 333	06.09.2023
CHF	609 412	NOK	7 090 000	06.09.2023
NZD	3 460 000	CHF	1 849 749	06.09.2023
CHF	50 261	GBP	45 000	06.09.2023
CHF	140 305	USD	160 000	06.09.2023
CHF	82 834	USD	95 000	06.09.2023
NOK	340 000	EUR	30 404	06.09.2023
AUD	35 000	EUR	20 932	06.09.2023
CHF	66 683	GBP	60 000	06.09.2023
CHF	223 097	USD	255 000	06.09.2023
USD	265 000	CHF	231 641	06.09.2023
EUR	65 000	CHF	62 461	06.09.2023
USD	70 000	CHF	61 218	06.09.2023
GBP	30 000	USD	38 206	06.09.2023
CHF	91 699	USD	105 000	06.09.2023
CHF	140 037	USD	160 000	06.09.2023
CHF	115 014	EUR	120 000	06.09.2023
CHF	72 349	GBP	65 000	06.09.2023
CHF	62 365	EUR	65 000	06.09.2023
CHF	118 672	USD	135 000	06.09.2023
CHF	78 790	USD	90 000	06.09.2023
CHF	61 493	GBP	55 000	06.09.2023
CHF	48 382	USD	55 000	06.09.2023
USD	35 000	CHF	30 716	06.09.2023
CHF	122 844	USD	140 000	06.09.2023
GBP	102 295	EUR	120 000	06.09.2023
USD	390 000	CHF	342 903	06.09.2023
EUR	120 000	CHF	114 704	06.09.2023
GBP	70 000	CHF	78 065	06.09.2023
CHF	28 506	JPY	4 700 000	06.09.2023
MYR	339 000	USD	72 931	06.09.2023
AUD	195 000	NZD	212 302	06.09.2023
USD	317 992	CNY	2 280 000	06.09.2023
INR	22 500 000	USD	271 858	06.09.2023
USD	190 000	CHF	166 910	06.09.2023
USD	629 578	BRL	3 060 000	06.09.2023
JPY	40 100 000	CHF	243 832	06.09.2023
GBP	60 000	CHF	67 146	06.09.2023
EUR	90 000	CHF	86 150	06.09.2023
USD	620 463	BRL	3 060 000	06.09.2023
USD	73 108	MYR	339 000	05.10.2023
USD	271 516	INR	22 500 000	05.10.2023
BRL	3 060 000	USD	626 651	05.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	19 935 000	CHF	17 543 416	05.10.2023
CAD	4 585 000	CHF	2 987 466	05.10.2023
CAD	180 547	GBP	105 000	05.10.2023
JPY	1 647 500 000	CHF	9 964 668	05.10.2023
EUR	18 495 000	CHF	17 638 145	05.10.2023
GBP	4 620 000	CHF	5 148 303	05.10.2023
MXN	15 690 000	CHF	803 950	05.10.2023
CHF	558 496	NOK	6 750 000	05.10.2023
AUD	545 000	CHF	310 748	05.10.2023
NZD	3 250 000	CHF	1 701 819	05.10.2023
SEK	800 000	CHF	64 070	05.10.2023
DKK	2 190 000	CHF	280 299	05.10.2023
ZAR	10 030 000	CHF	464 425	05.10.2023
CHF	66 749	EUR	70 000	05.10.2023
CHF	189 551	USD	215 000	05.10.2023
JPY	25 400 000	USD	174 293	05.10.2023
USD	125 000	CAD	170 490	05.10.2023
CHF	55 652	GBP	50 000	05.10.2023
CHF	155 359	USD	175 000	05.10.2023
CHF	66 833	EUR	70 000	05.10.2023
INR	10 413 625	USD	125 000	05.10.2023
USD	124 573	GBP	100 000	05.10.2023
CHF	49 012	USD	55 000	05.10.2023
USD	60 000	CHF	53 345	05.10.2023
CAD	169 423	USD	125 000	05.10.2023
USD	42 821	EUR	40 000	05.10.2023
AUD	195 000	NZD	212 315	05.10.2023
GBP	65 000	USD	80 588	05.10.2023
CHF	67 165	USD	75 000	05.10.2023
CHF	85 991	EUR	90 000	05.10.2023
CHF	62 292	EUR	65 000	05.10.2023
INR	12 086 375	USD	145 245	05.10.2023
CHF	81 477	EUR	85 000	05.10.2023
CHF	44 912	JPY	7 400 000	05.10.2023
AUD	199 799	GBP	105 000	05.10.2023
CHF	275 989	USD	305 000	05.10.2023
USD	38 546	BRL	190 000	05.10.2023
CAD	165 000	CHF	111 409	05.10.2023
USD	62 637	NZD	105 000	05.10.2023
CHF	67 689	EUR	70 000	05.10.2023
CHF	159 551	USD	175 000	05.10.2023
MYR	339 000	USD	72 001	05.10.2023
CHF	150 044	EUR	155 000	05.10.2023
CHF	146 867	USD	160 000	05.10.2023
USD	567 194	BRL	2 870 000	05.10.2023
CHF	145 021	EUR	150 000	05.10.2023
USD	67 404	GBP	55 000	05.10.2023
EUR	130 000	CHF	125 347	05.10.2023
CNY	2 280 000	USD	316 096	10.10.2023
USD	319 507	CNY	2 280 000	10.10.2023
CNY	2 280 000	USD	317 558	10.10.2023
CNY	2 280 000	USD	317 505	06.11.2023
USD	72 184	MYR	339 000	06.11.2023
BRL	2 870 000	USD	565 072	06.11.2023
USD	18 860 000	CHF	17 342 204	06.11.2023
EUR	17 830 000	CHF	17 199 282	06.11.2023
JPY	1 665 500 000	CHF	10 270 255	06.11.2023
GBP	4 270 000	CHF	4 737 373	06.11.2023
AUD	940 000	CHF	545 426	06.11.2023
MXN	15 690 000	CHF	811 459	06.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	570 875	NOK	6 750 000	06.11.2023
DKK	2 190 000	CHF	283 472	06.11.2023
CAD	4 930 000	CHF	3 305 985	06.11.2023
SEK	800 000	CHF	66 479	06.11.2023
NZD	2 935 000	CHF	1 591 384	06.11.2023
ZAR	10 030 000	CHF	476 233	06.11.2023
CHF	66 594	GBP	60 000	06.11.2023
CHF	57 838	EUR	60 000	06.11.2023
CHF	174 606	USD	190 000	06.11.2023
CHF	219 256	USD	240 000	06.11.2023
CHF	1 553 733	EUR	1 615 000	06.11.2023
USD	180 000	CHF	164 196	06.11.2023
USD	50 000	NZD	84 152	06.11.2023
NZD	210 000	USD	124 956	06.11.2023
MYR	339 000	USD	72 059	06.11.2023
CHF	81 469	USD	90 000	06.11.2023
USD	305 000	CHF	275 800	06.11.2023
EUR	57 887	JPY	9 100 000	06.11.2023
EUR	75 000	CHF	71 597	06.11.2023
GBP	50 000	CHF	55 278	06.11.2023
USD	130 000	CHF	116 778	06.11.2023
CHF	271 603	USD	300 000	06.11.2023
USD	55 052	CAD	75 000	06.11.2023
USD	160 000	CHF	143 877	06.11.2023
USD	31 683	EUR	30 000	06.11.2023
CHF	52 913	NZD	100 000	06.11.2023
USD	36 485	GBP	30 000	06.11.2023
USD	58 353	ZAR	1 100 000	06.11.2023
CHF	60 204	GBP	55 000	06.11.2023
CHF	139 230	USD	155 000	06.11.2023
CHF	219 561	USD	245 000	06.11.2023
CHF	108 997	EUR	115 000	06.11.2023
CHF	66 209	EUR	70 000	06.11.2023
CHF	102 931	USD	115 000	06.11.2023
EUR	120 000	GBP	104 807	06.11.2023
USD	39 199	EUR	37 000	06.11.2023
EUR	74 528	AUD	125 000	06.11.2023
USD	143 655	JPY	21 500 000	06.11.2023
CHF	124 824	USD	140 000	06.11.2023
USD	47 513	CNY	340 000	06.11.2023
USD	75 000	CHF	66 848	06.11.2023
USD	65 000	GBP	53 410	06.11.2023
USD	47 387	CNY	340 000	06.11.2023
EUR	40 000	CHF	37 960	06.11.2023
USD	150 000	CHF	133 788	06.11.2023
AUD	190 000	NZD	206 847	06.11.2023
EUR	57 450	JPY	9 100 000	06.11.2023
CHF	228 833	USD	255 000	06.11.2023
USD	180 000	CHF	162 256	06.11.2023
EUR	110 000	CAD	161 176	06.11.2023
USD	580 032	BRL	2 870 000	06.11.2023
USD	271 671	CNY	1 940 000	06.11.2023
GBP	40 000	CHF	43 780	06.11.2023
CHF	791 341	MXN	15 690 000	06.11.2023
EUR	56 987	USD	60 000	06.11.2023
USD	571 781	BRL	2 870 000	06.11.2023
BRL	2 870 000	USD	571 781	06.11.2023
BRL	2 870 000	USD	577 546	06.12.2023
CNY	1 940 000	USD	270 817	06.12.2023
MXN	15 690 000	CHF	784 983	06.12.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	1 625 800 000	CHF	9 784 021	06.12.2023
USD	86 968	JPY	13 100 000	06.12.2023
EUR	16 495 000	CHF	15 810 952	06.12.2023
USD	18 625 000	CHF	16 776 016	06.12.2023
CAD	4 695 000	CHF	3 063 557	06.12.2023
DKK	2 190 000	CHF	281 448	06.12.2023
AUD	1 005 000	CHF	583 913	06.12.2023
CHF	545 813	NOK	6 750 000	06.12.2023
GBP	4 060 000	CHF	4 459 569	06.12.2023
ZAR	8 930 000	CHF	436 432	06.12.2023
SEK	800 000	CHF	64 885	06.12.2023
NZD	2 755 000	CHF	1 465 778	06.12.2023
USD	190 000	CHF	170 928	06.12.2023
USD	205 000	CHF	183 967	06.12.2023
EUR	105 000	CHF	101 003	06.12.2023
SEK	1 321 007	NOK	1 340 000	06.12.2023
CAD	90 000	CHF	59 000	06.12.2023
USD	215 000	CHF	192 505	06.12.2023
GBP	80 000	CHF	88 765	06.12.2023
EUR	75 000	CHF	72 227	06.12.2023
CHF	23 994	EUR	25 000	06.12.2023
CHF	139 083	USD	155 000	06.12.2023
USD	145 000	CHF	130 147	06.12.2023
USD	105 000	CHF	94 355	06.12.2023
NZD	110 000	CHF	58 601	06.12.2023
EUR	60 000	CHF	57 692	06.12.2023
CHF	234 023	USD	260 000	06.12.2023
JPY	8 200 000	CHF	48 898	06.12.2023
USD	21 361	EUR	20 000	06.12.2023
NZD	200 000	CAD	164 844	06.12.2023
EUR	110 000	GBP	95 925	06.12.2023
USD	370 000	CHF	327 756	06.12.2023
GBP	70 000	CHF	77 172	06.12.2023
EUR	65 000	CHF	62 563	06.12.2023
ZAR	450 000	USD	24 550	06.12.2023
CHF	115 260	USD	130 000	06.12.2023
CAD	164 349	EUR	110 000	06.12.2023
SEK	1 289 301	NOK	1 330 000	06.12.2023
EUR	55 000	CHF	53 011	06.12.2023
USD	135 000	CHF	119 608	06.12.2023
USD	60 000	CHF	52 910	06.12.2023
USD	60 000	BRL	294 198	06.12.2023
EUR	55 000	USD	60 110	06.12.2023
CHF	141 388	USD	160 000	06.12.2023
JPY	7 000 000	CHF	41 599	06.12.2023
GBP	135 000	CHF	149 202	06.12.2023
EUR	30 000	CHF	28 879	06.12.2023
CHF	19 275	EUR	20 000	06.12.2023
EUR	100 000	USD	109 118	06.12.2023
CHF	44 377	GBP	40 000	06.12.2023
CHF	109 950	USD	125 000	06.12.2023
JPY	5 500 000	CHF	32 616	06.12.2023
CHF	144 883	USD	165 000	06.12.2023
USD	273 625	CNY	1 940 000	06.12.2023
CHF	280 420	USD	320 000	06.12.2023
EUR	60 000	CHF	57 717	06.12.2023
USD	525 674	BRL	2 575 802	06.12.2023
USD	165 000	CHF	144 395	06.12.2023
GBP	20 000	CHF	22 147	06.12.2023
EUR	65 000	CHF	62 140	06.12.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	30 000	CHF	17 340	06.12.2023
CHF	87 606	USD	100 000	06.12.2023
CNY	1 940 000	USD	273 915	05.01.2024
BRL	2 580 000	USD	524 977	05.01.2024
JPY	1 633 400 000	CHF	9 730 253	05.01.2024
EUR	17 100 000	CHF	16 188 700	05.01.2024
USD	18 730 000	CHF	16 276 119	05.01.2024
GBP	4 230 000	CHF	4 663 262	05.01.2024
DKK	2 190 000	CHF	278 272	05.01.2024
SEK	3 420 000	CHF	286 444	05.01.2024
CAD	4 785 000	CHF	3 078 190	05.01.2024
AUD	1 035 000	CHF	599 701	05.01.2024
CHF	764 231	NOK	9 420 000	05.01.2024
MXN	15 690 000	CHF	787 596	05.01.2024
NZD	3 065 000	CHF	1 651 011	05.01.2024
ZAR	9 380 000	CHF	435 835	05.01.2024
EUR	60 000	CHF	56 778	05.01.2024
USD	210 000	CHF	182 625	05.01.2024
CAD	167 154	NZD	200 000	05.01.2024
JPY	15 300 000	CHF	91 094	05.01.2024
EUR	55 000	CHF	51 895	05.01.2024
GBP	40 000	CHF	43 998	05.01.2024
EUR	35 000	USD	37 938	05.01.2024
USD	170 000	CHF	148 124	05.01.2024
EUR	95 000	CHF	89 401	05.01.2024
GBP	45 000	ZAR	1 076 400	05.01.2024
NZD	197 369	AUD	185 000	05.01.2024
CAD	170 000	MXN	2 176 399	05.01.2024
USD	110 000	CHF	96 133	05.01.2024
GBP	55 000	CHF	60 423	05.01.2024
EUR	50 000	CHF	47 084	05.01.2024
CAD	50 000	CHF	32 168	05.01.2024
CHF	56 812	EUR	60 000	05.01.2024
CHF	167 038	USD	190 000	05.01.2024
EUR	90 000	CHF	85 082	05.01.2024
GBP	35 000	CHF	38 683	05.01.2024
USD	380 000	CHF	329 827	05.01.2024
EUR	90 000	CHF	85 552	05.01.2024
USD	285 000	CHF	246 533	05.01.2024
GBP	35 000	CHF	38 641	05.01.2024
NZD	105 000	CHF	56 512	05.01.2024
EUR	95 000	CHF	90 114	05.01.2024
EUR	80 000	CHF	75 754	05.01.2024
NZD	205 000	JPY	18 349 398	05.01.2024
CAD	50 000	CHF	32 283	05.01.2024
NOK	1 294 134	EUR	115 000	05.01.2024
GBP	45 000	CHF	49 123	05.01.2024
JPY	5 500 000	CHF	33 161	05.01.2024
JPY	4 600 000	CHF	27 713	05.01.2024
EUR	75 000	CHF	70 673	05.01.2024
USD	125 000	CHF	107 216	05.01.2024
SEK	1 280 920	GBP	100 000	05.01.2024
USD	274 496	CNY	1 940 000	05.01.2024
JPY	9 900 000	CHF	58 796	05.01.2024
USD	170 000	CHF	142 260	05.01.2024
EUR	85 000	CHF	79 056	05.01.2024
USD	533 444	BRL	2 580 000	05.01.2024
EUR	43 285	ZAR	896 309	05.01.2024
CHF	33 472	USD	40 000	05.01.2024
CHF	55 814	EUR	60 000	05.01.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CNY	1 940 000	USD	274 671	06.02.2024
BRL	2 580 000	USD	531 553	06.02.2024
JPY	1 650 400 000	CHF	9 823 979	06.02.2024
BRL	200 000	USD	40 680	06.02.2024
CHF	22 763	JPY	3 800 000	06.02.2024
EUR	17 720 000	CHF	16 478 845	06.02.2024
GBP	4 385 000	CHF	4 713 355	06.02.2024
AUD	850 000	CHF	487 670	06.02.2024
DKK	2 190 000	CHF	273 491	06.02.2024
SEK	4 710 000	CHF	392 604	06.02.2024
CAD	5 225 000	CHF	3 335 012	06.02.2024
CHF	667 175	NOK	8 130 000	06.02.2024
MXN	13 520 000	CHF	670 996	06.02.2024
ZAR	7 410 000	CHF	334 671	06.02.2024
USD	19 925 000	CHF	16 947 109	06.02.2024
CHF	74 402	EUR	80 000	06.02.2024
CHF	144 501	USD	170 000	06.02.2024
USD	450 000	CHF	381 510	06.02.2024
CHF	110 493	USD	130 000	06.02.2024
CHF	79 037	EUR	85 000	06.02.2024
CHF	59 277	GBP	55 000	06.02.2024
CHF	76 255	USD	90 000	06.02.2024
EUR	265 000	CHF	246 290	06.02.2024
USD	60 000	CHF	50 935	06.02.2024
CHF	48 727	GBP	45 000	06.02.2024
GBP	100 000	SEK	1 304 900	06.02.2024
USD	45 000	EUR	41 075	06.02.2024
USD	130 000	CHF	110 743	06.02.2024
CHF	146 533	GBP	135 000	06.02.2024
EUR	11 715	ZAR	243 037	06.02.2024
CHF	181 750	USD	210 000	06.02.2024
CHF	56 489	EUR	60 000	06.02.2024
CHF	160 154	USD	185 000	06.02.2024
CHF	60 750	USD	70 000	06.02.2024
CHF	67 037	JPY	11 400 000	06.02.2024
USD	75 000	CHF	65 085	06.02.2024
CHF	90 000	USD	104 177	06.02.2024
MXN	2 107 908	CAD	165 000	06.02.2024
CHF	121 045	GBP	110 000	06.02.2024
CHF	69 110	USD	80 000	06.02.2024
USD	110 000	CHF	94 886	06.02.2024
USD	272 932	CNY	1 940 000	06.02.2024
CAD	1 475 000	USD	1 098 872	06.02.2024
EUR	115 000	CHF	107 600	06.02.2024
USD	100 000	CHF	86 258	06.02.2024
USD	559 131	BRL	2 780 000	06.02.2024
CHF	164 024	USD	190 000	06.02.2024
CHF	782 554	MXN	15 627 908	06.02.2024
USD	220 000	CHF	189 741	06.02.2024
NZD	3 375 000	CHF	1 794 344	07.02.2024
JPY	17 914 700	NZD	200 000	07.02.2024
CNY	1 940 000	USD	272 932	06.03.2024
BRL	2 780 000	USD	557 539	06.03.2024
MXN	15 630 000	CHF	776 508	06.03.2024
JPY	1 635 200 000	CHF	9 556 316	06.03.2024
EUR	17 850 000	CHF	16 598 881	06.03.2024
CHF	161 707	MXN	3 250 000	06.03.2024
USD	18 775 000	CHF	16 017 816	06.03.2024
GBP	4 140 000	CHF	4 508 804	06.03.2024
SEK	3 410 000	CHF	280 843	06.03.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	850 000	CHF	479 508	06.03.2024
DKK	2 190 000	CHF	273 215	06.03.2024
CAD	6 535 000	CHF	4 171 119	06.03.2024
ZAR	7 170 000	CHF	327 556	06.03.2024
CHF	662 730	NOK	8 130 000	06.03.2024
NZD	3 175 000	CHF	1 668 087	06.03.2024
CHF	611 722	EUR	655 000	06.03.2024
CHF	43 249	USD	50 000	06.03.2024
JPY	18 000 000	CHF	105 517	06.03.2024
CHF	273 182	USD	315 000	06.03.2024
CHF	55 982	EUR	60 000	06.03.2024
CHF	321 913	USD	370 000	06.03.2024
CHF	93 472	EUR	100 000	06.03.2024
CHF	57 888	CAD	90 000	06.03.2024
USD	110 000	CHF	95 620	06.03.2024
USD	80 000	EUR	74 277	06.03.2024
USD	94 524	GBP	75 000	06.03.2024
CHF	113 554	USD	130 000	06.03.2024
CHF	56 581	EUR	60 000	06.03.2024
CHF	39 495	USD	45 000	06.03.2024
CHF	225 819	USD	255 000	06.03.2024
EUR	70 000	CHF	66 298	06.03.2024
CHF	28 441	EUR	30 000	06.03.2024
CHF	127 441	USD	145 000	06.03.2024
CHF	42 873	EUR	45 000	06.03.2024
NOK	628 264	USD	60 000	06.03.2024
NZD	196 033	AUD	185 000	06.03.2024
USD	931 503	JPY	140 000 000	06.03.2024
USD	167 906	EUR	155 000	06.03.2024
USD	90 000	CHF	79 127	06.03.2024
USD	272 836	CNY	1 940 000	06.03.2024
USD	560 653	BRL	2 780 000	06.03.2024
CHF	52 773	USD	60 000	06.03.2024
CHF	35 000	EUR	36 742	06.03.2024
USD	80 000	CHF	70 825	06.03.2024
SEK	1 217 309	CAD	160 000	06.03.2024
BRL	2 780 000	USD	558 895	04.04.2024
JPY	1 513 200 000	CHF	8 895 374	04.04.2024
EUR	16 705 000	CHF	15 981 542	04.04.2024
GBP	4 065 000	CHF	4 538 798	04.04.2024
USD	18 905 000	CHF	16 651 392	04.04.2024
ZAR	7 170 000	CHF	330 390	04.04.2024
SEK	4 630 000	CHF	394 585	04.04.2024
AUD	665 000	CHF	382 328	04.04.2024
MXN	12 380 000	CHF	637 986	04.04.2024
CAD	6 285 000	CHF	4 083 385	04.04.2024
CHF	628 219	NOK	7 510 000	04.04.2024
DKK	2 190 000	CHF	281 297	04.04.2024
NZD	3 375 000	CHF	1 813 886	04.04.2024
CAD	55 000	CHF	35 811	04.04.2024
USD	110 000	CHF	97 172	04.04.2024
CHF	1 378 652	USD	1 565 000	04.04.2024
CHF	103 737	CAD	160 000	04.04.2024
CHF	81 164	JPY	13 700 000	04.04.2024
AUD	300 000	CHF	173 037	04.04.2024
CHF	35 235	USD	40 000	04.04.2024
EUR	130 000	CHF	124 799	04.04.2024
USD	75 000	CHF	65 756	04.04.2024
AUD	190 000	NZD	204 267	04.04.2024
SEK	1 219 851	NOK	1 240 000	04.04.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
MXN	510 000	CHF	26 367	04.04.2024
CHF	25 685	ZAR	550 000	04.04.2024
CHF	47 701	JPY	8 000 000	04.04.2024
CHF	26 189	USD	30 000	04.04.2024
EUR	90 000	CHF	86 176	04.04.2024
ZAR	1 021 567	EUR	50 000	04.04.2024
ZAR	1 076 925	GBP	45 000	04.04.2024
CHF	71 759	EUR	75 000	04.04.2024
SEK	1 169 177	EUR	105 000	04.04.2024
CHF	91 948	USD	105 000	04.04.2024
CHF	57 609	EUR	60 000	04.04.2024
CHF	171 823	USD	195 000	04.04.2024
CHF	115 230	EUR	120 000	04.04.2024
AUD	175 000	NZD	189 205	04.04.2024
USD	95 000	EUR	87 596	04.04.2024
CHF	449 525	CAD	685 000	04.04.2024
GBP	350 000	CHF	395 928	04.04.2024
USD	85 000	CHF	75 936	04.04.2024
EUR	85 000	CHF	82 623	04.04.2024
USD	70 000	CHF	62 755	04.04.2024
CHF	34 276	EUR	35 000	04.04.2024
USD	557 282	BRL	2 780 000	04.04.2024
JPY	19 000 000	USD	125 673	04.04.2024
USD	22 172	CHF	20 000	04.04.2024
CNY	1 940 000	USD	272 675	08.04.2024
USD	273 336	CNY	1 940 000	08.04.2024
CNY	1 940 000	USD	273 405	08.04.2024
CNY	1 940 000	USD	272 663	06.05.2024
BRL	2 780 000	USD	555 811	06.05.2024
AUD	175 000	NZD	191 353	06.05.2024
EUR	16 480 000	CHF	16 039 242	06.05.2024
USD	17 300 000	CHF	15 651 798	06.05.2024
MXN	12 890 000	CHF	699 550	06.05.2024
SEK	7 020 000	CHF	591 075	06.05.2024
DKK	2 190 000	CHF	286 001	06.05.2024
AUD	1 330 000	CHF	783 253	06.05.2024
CAD	5 495 000	CHF	3 668 293	06.05.2024
ZAR	8 720 000	CHF	418 354	06.05.2024
CHF	727 728	NOK	8 750 000	06.05.2024
NZD	2 985 000	CHF	1 609 364	06.05.2024
AUD	75 000	USD	48 787	06.05.2024
CHF	120 000	USD	132 965	06.05.2024
CHF	439 893	EUR	450 000	06.05.2024
CHF	991 370	USD	1 095 000	06.05.2024
EUR	55 000	CHF	53 707	06.05.2024
USD	80 000	CHF	72 001	06.05.2024
CHF	117 258	USD	130 000	06.05.2024
SEK	1 167 000	CAD	150 000	06.05.2024
USD	150 000	CHF	135 090	06.05.2024
CHF	151 813	EUR	155 000	06.05.2024
EUR	40 000	CHF	39 166	06.05.2024
USD	114 880	AUD	175 000	06.05.2024
CHF	35 852	MXN	650 000	06.05.2024
CHF	470 000	USD	516 020	06.05.2024
USD	57 108	BRL	290 000	06.05.2024
CHF	145 383	USD	160 000	06.05.2024
CHF	77 319	EUR	80 000	06.05.2024
USD	25 475	CAD	35 000	06.05.2024
USD	17 820	NZD	30 000	06.05.2024
USD	252 587	CHF	230 000	06.05.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	120 000	CHF	116 540	06.05.2024
CHF	130 845	EUR	135 000	06.05.2024
CHF	104 684	USD	115 000	06.05.2024
CHF	118 306	USD	130 000	06.05.2024
CHF	53 272	EUR	55 000	06.05.2024
USD	75 000	CHF	68 102	06.05.2024
USD	272 683	CNY	1 940 000	06.05.2024
USD	55 000	CHF	50 210	06.05.2024
CHF	117 079	EUR	120 000	06.05.2024
EUR	100 000	CAD	146 637	06.05.2024
CHF	136 805	EUR	140 000	06.05.2024
CAD	155 000	SEK	1 237 111	06.05.2024
EUR	105 000	SEK	1 230 651	06.05.2024
NOK	1 320 000	SEK	1 311 387	06.05.2024
CHF	145 890	USD	160 000	06.05.2024
USD	485 475	BRL	2 490 000	06.05.2024
CNY	1 940 000	USD	272 986	06.05.2024
USD	50 000	NZD	83 688	06.05.2024
USD	100 000	CHF	91 367	06.05.2024
EUR	80 000	CHF	78 352	06.05.2024
CHF	50 553	USD	55 000	06.05.2024
CHF	44 186	EUR	45 000	06.05.2024
EUR	8 198	NZD	14 886	06.05.2024
JPY	1 510 500 000	CHF	9 056 461	07.05.2024
GBP	4 370 000	CHF	4 968 874	07.05.2024
CHF	34 112	GBP	30 000	07.05.2024
CHF	114 200	GBP	100 000	07.05.2024
CHF	79 195	GBP	70 000	07.05.2024
CHF	35 386	JPY	6 000 000	07.05.2024
CHF	46 027	JPY	7 800 000	07.05.2024
CHF	8 712 483	JPY	1 496 700 000	07.05.2024
CNY	1 940 000	USD	272 002	06.06.2024
BRL	2 490 000	USD	483 880	06.06.2024
JPY	1 496 700 000	CHF	8 722 670	06.06.2024
EUR	15 810 000	CHF	15 402 502	06.06.2024
GBP	4 170 000	CHF	4 743 505	06.06.2024
USD	15 665 000	CHF	14 234 779	06.06.2024
ZAR	8 720 000	CHF	424 254	06.06.2024
MXN	12 240 000	CHF	653 576	06.06.2024
DKK	2 190 000	CHF	286 207	06.06.2024
NZD	2 670 000	CHF	1 438 391	06.06.2024
AUD	1 405 000	CHF	834 290	06.06.2024
CAD	5 320 000	CHF	3 526 595	06.06.2024
CHF	610 019	NOK	7 430 000	06.06.2024
USD	160 000	CHF	144 614	06.06.2024
CHF	165 355	EUR	170 000	06.06.2024
USD	135 000	CHF	122 072	06.06.2024
EUR	110 000	CHF	107 261	06.06.2024
EUR	100 000	CAD	147 849	06.06.2024
EUR	40 000	CHF	38 992	06.06.2024
GBP	55 000	CHF	62 216	06.06.2024
USD	204 431	EUR	190 000	06.06.2024
USD	71 672	CHF	65 000	06.06.2024
CHF	96 334	GBP	85 000	06.06.2024
CHF	29 276	EUR	30 000	06.06.2024
NZD	65 000	USD	39 145	06.06.2024
CHF	63 488	EUR	65 000	06.06.2024
USD	57 341	JPY	8 900 000	06.06.2024
GBP	25 000	CHF	28 571	06.06.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	165 000	CHF	149 103	06.06.2024
EUR	105 000	CHF	103 077	06.06.2024
AUD	170 000	CHF	102 754	06.06.2024
USD	73 374	CAD	100 000	06.06.2024
USD	44 301	GBP	35 000	06.06.2024
CHF	39 501	EUR	40 000	06.06.2024
CHF	63 630	USD	70 000	06.06.2024
CHF	49 985	USD	55 000	06.06.2024
CHF	29 614	EUR	30 000	06.06.2024
ZAR	610 000	CHF	30 517	06.06.2024
GBP	85 000	CHF	98 749	06.06.2024
NOK	300 000	GBP	22 215	06.06.2024
CHF	99 209	EUR	100 000	06.06.2024
CHF	82 303	USD	90 000	06.06.2024
EUR	210 000	CHF	207 690	06.06.2024
CHF	153 312	JPY	26 400 000	06.06.2024
CHF	63 801	USD	70 000	06.06.2024
USD	480 231	BRL	2 490 000	06.06.2024
USD	272 951	CNY	1 940 000	06.06.2024
CHF	255 000	USD	281 813	06.06.2024
CHF	86 330	GBP	75 000	06.06.2024
CHF	107 811	EUR	110 000	06.06.2024
USD	100 000	EUR	92 134	06.06.2024
USD	85 000	CHF	76 632	06.06.2024
SEK	4 410 000	CHF	367 933	07.06.2024
SEK	1 152 443	EUR	100 000	07.06.2024
BRL	2 490 000	USD	478 773	05.07.2024
CNY	1 940 000	USD	272 759	05.07.2024

Supplementary information

Derivative financial instruments

Risk assessment process Commitment approach II:
Art. 35ff CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	47 059 373.59	93.60%
Net overall exposure to derivatives	30 740 056.78	61.15%
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

No securities were used in repurchase agreements at
balance sheet date.

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P: 1.14% p.a. ;
Class Q: 0.60% p.a. ;

– Maximum flat fee as specified in the fund contract:

Class P: 1.37% p.a. ;
Class Q: 1.05% p.a. ;

based on the average net fund assets.

Commission sharing agreements and soft commissions

The fund management company has not concluded commis-
sion sharing agreements. The fund management company has
not concluded agreements in respect of soft commissions.

Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS
“Guidelines on the calculation and disclosure of the Total
Expense Ratio (TER) of collective investment schemes” in the
current version and expresses the sum of all costs and com-
missions charged on an ongoing basis to the net assets (oper-
ating expenses) taken retrospectively as a percentage of the
net assets.

TER for the last 12 months:

Class P: 1.17%
Class Q: 0.62%

Issue and redemption price

If the sum of a sub-fund’s subscriptions and redemptions
result in a net asset inflow or outflow on an order date, the
valuation net asset value of the sub-fund will be increased or
reduced (swinging single pricing). The maximum adjustment
is generally 2% of the valuation net asset value. However, in
exceptional circumstances, the fund management company
may decide to temporarily apply an adjustment of more than
2% of the prevailing net asset value for each sub-fund and/
or valuation day, if it has sufficient grounds to believe that
the adjustment is justified in view of prevailing market con-
ditions and in the best interests of investors. A temporary
adjustment will be calculated in accordance with the proce-
dure set out by the fund management company. Existing and
new investors will be informed of the sufficiently substanti-
ated decision on the application of this temporary measure
and of its expiry by announcement in the umbrella fund’s
official medium of publication. The supervisory authority will
also be notified. A modified valuation net asset value covers
incidental costs (bid-ask spread, standard brokerage charges,
commissions, fees, etc.) incurred on average in the invest-
ment of the net asset inflow or the sale of the portion of
the investments corresponding to the net asset outflow. The
adjustment will lead to an increase in the valuation net asset
value if the net movements result in an increase in the num-
ber of sub-fund units. The adjustment will lead to a decrease
in the valuation net asset value if the net movements result
in a reduction in the number of units. The valuation net asset
value calculated on the basis of swinging single pricing is
thus a modified valuation net asset value.

Exchange rates

AUD 1 = CHF 0.60	JPY 1 = CHF 0.01
BRL 1 = CHF 0.17	MXN 1 = CHF 0.05
CAD 1 = CHF 0.66	NOK 1 = CHF 0.09
CNY 1 = CHF 0.12	NZD 1 = CHF 0.55
DKK 1 = CHF 0.13	SEK 1 = CHF 0.09
EUR 1 = CHF 0.98	USD 1 = CHF 0.90
GBP 1 = CHF 1.15	ZAR 1 = CHF 0.05

UBS (CH) Bond Fund – Enhanced Yield Short Term (CHF)

Category securities funds

Three-year comparison

	ISIN	31.5.2024	31.5.2023	31.5.2022
Net fund assets in CHF		330 149 109.82	373 784 034.92	399 687 587.21
Class I-A1	CH0589362521			
Net asset value per unit in CHF		98.66	95.74	95.06
Issue and redemption price per unit in CHF ¹		98.61	96.19	95.06
Number of units outstanding		403 143.8470	692 349.8600	783 110.9370
Class I-B	CH0594826163			
Net asset value per unit in CHF		99.29	96.22	95.42
Issue and redemption price per unit in CHF ¹		99.24	96.67	95.42
Number of units outstanding		1 731 129.0530	2 400 977.0100	2 447 920.4700
Class I-X	CH0560699891			
Net asset value per unit in CHF		99.73	96.63	95.80
Issue and redemption price per unit in CHF ¹		99.68	97.08	95.80
Number of units outstanding		1 034 116.3900	593 374.8810	913 899.6230
Class P	CH0567473944			
Net asset value per unit in CHF		98.74	95.86	95.36
Issue and redemption price per unit in CHF ¹		98.69	96.31	95.36
Number of units outstanding		18 402.2530	3 314.0840	9 886.6630
Class Q	CH0567473951			
Net asset value per unit in CHF		99.02	96.13	95.44
Issue and redemption price per unit in CHF ¹		98.97	96.58	95.44
Number of units outstanding		136 757.6300	195 797.0160	33 310.0460

¹ see Supplementary information

Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-A1 ¹	CHF	3.0%	1.7%	-4.2%
Class I-B ¹	CHF	3.2%	1.9%	-4.0%
Class I-X ¹	CHF	3.3%	1.9%	-4.0%
Class P ¹	CHF	2.9%	1.5%	-4.3%
Class Q ¹	CHF	3.0%	1.6%	-4.2%

¹ The fund (in accordance with the Fund Contract) does not have a benchmark, which means that the performance of the fund cannot be compared with a benchmark.

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	12.56
United States of America	6.56
Denmark	6.07
United Kingdom	5.36
France	5.26
Germany	4.84
South Korea	4.42
Canada	3.91
Spain	2.87
Australia	2.70
Others	16.17
TOTAL	70.72

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

Statement of assets

	31.5.2024	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	128 033 012.44 ¹	154 118 077.18 ²
Money market instruments	10 979 856.25	0.00
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	310 427 042.33	363 668 242.82
Derivative financial instruments	2 623 921.63	563 300.27
Other assets	2 405 586.51	2 277 996.40
TOTAL fund assets	454 469 419.16	520 627 616.67
Loans	-124 303 430.64	-146 816 540.12
Other liabilities	-16 878.70	-27 041.63
Net fund assets	330 149 109.82	373 784 034.92

Statement of income

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	147 483.63	25 687.49
Negative interest	-26 086.06	-35 847.71
Income from money market instruments	35 730.00	38 830.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	5 479 957.25	6 318 888.32
Purchase of current net income on issue of units	702 529.47	165 403.31
TOTAL income	6 339 614.29	6 512 961.41
Expenses		
Interest payable	-37 427.76	-5 699.10
Audit expenses	-16 300.40	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-103 120.84	-153 625.42
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-64 896.44	-80 949.60
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-3 794.04	-874.18
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-44 877.17	-19 813.17
Other expenses	-3 248.40	-4 185.26
Payment of current net income on redemption of units	-517 109.47	-511 611.42
TOTAL expenses	-790 774.52	-791 443.05
Net income	5 548 839.77	5 721 518.36
Realized capital gains and losses ³	-10 995 642.41	9 072 330.80
Realized result	-5 446 802.64	14 793 849.16
Unrealized capital gains and losses	16 933 115.90	-10 043 828.80
TOTAL result	11 486 313.26	4 750 020.36

¹ As per 31 May 2024 from counterparty Goldman Sachs bank deposits for an amount of CHF 430 000.00 and UBS Group AG bank deposits for an amount of CHF 960 000.00 were received as collateral.

² As per 31 May 2023 from counterparty Goldman Sachs bank deposits for an amount of CHF 830 000.00 and UBS Group AG bank deposits for an amount of CHF 1 810 000.00 were received as collateral.

³ Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

Allocation of result

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net income of the financial year	5 548 839.77	5 721 518.36
Available for distribution	5 548 839.77	5 721 518.36
Less federal withholding tax	-1 942 093.92	-2 002 531.43
Net income retained for reinvestment	-3 606 745.85	-3 718 986.93
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	373 784 034.92	399 687 587.21
Paid federal withholding tax	-1 798 177.45	-2 040 013.03
Balance of unit movements	-53 323 060.91	-28 613 559.62
Total result	11 486 313.26	4 750 020.36
Net fund assets at the end of the reporting period	330 149 109.82	373 784 034.92

Development of the outstanding units

	1.6.2023-31.5.2024	1.6.2022-31.5.2023
Class I-A1	Number	Number
Situation at the beginning of the financial year	692 349.8600	783 110.9370
Units issued	3 711.7520	7 697.1230
Units redeemed	-292 917.7650	-98 458.2000
Situation at the end of the period	403 143.8470	692 349.8600
Difference between units issued and units redeemed	-289 206.0130	-90 761.0770
Class I-B	Number	Number
Situation at the beginning of the financial year	2 400 977.0100	2 447 920.4700
Units issued	0.0000	0.0000
Units redeemed	-669 847.9570	-46 943.4600
Situation at the end of the period	1 731 129.0530	2 400 977.0100
Difference between units issued and units redeemed	-669 847.9570	-46 943.4600
Class I-X	Number	Number
Situation at the beginning of the financial year	593 374.8810	913 899.6230
Units issued	579 018.8620	6 295.2470
Units redeemed	-138 277.3530	-326 819.9890
Situation at the end of the period	1 034 116.3900	593 374.8810
Difference between units issued and units redeemed	440 741.5090	-320 524.7420

Class P	Number	Number
Situation at the beginning of the financial year	3 314.0840	9 886.6630
Units issued	17 582.4540	4 314.0820
Units redeemed	-2 494.2850	-10 886.6610
Situation at the end of the period	18 402.2530	3 314.0840
Difference between units issued and units redeemed	15 088.1690	-6 572.5790

Class Q	Number	Number
Situation at the beginning of the financial year	195 797.0160	33 310.0460
Units issued	2 080.0000	162 486.9700
Units redeemed	-61 119.3860	0.0000
Situation at the end of the period	136 757.6300	195 797.0160
Difference between units issued and units redeemed	-59 039.3860	162 486.9700

Accumulation for 2023/2024

Class I-A1

Reinvestment on 12.8.2024

Gross	CHF	1.504
Less federal withholding tax	CHF	-0.527
Net per unit (payable from 14.8.2024)	CHF	0.977

Class I-B

Reinvestment on 12.8.2024

Gross	CHF	1.703
Less federal withholding tax	CHF	-0.597
Net per unit (payable from 14.8.2024)	CHF	1.106

Class I-X

Reinvestment on 12.8.2024

Gross	CHF	1.708
Less federal withholding tax	CHF	-0.598
Net per unit (payable from 14.8.2024)	CHF	1.110

Class P

Reinvestment on 12.8.2024

Gross	CHF	1.378
Less federal withholding tax	CHF	-0.483
Net per unit (payable from 14.8.2024)	CHF	0.895

Class Q

Reinvestment on 12.8.2024

Gross	CHF	1.464
Less federal withholding tax	CHF	-0.513
Net per unit (payable from 14.8.2024)	CHF	0.951

Inventory of Fund assets

Securities traded on an exchange

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate							
CHF							
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF	1 000 000		1 000 000	1 016 917	0.22	
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	2 000 000	2 000 000				
FIRST SWISS MOBILITY-REG-S 1.875000% 20-22.11.29*	CHF	200 000	200 000				
FIRST SWISS MOBILITY-REG-S 2.375000% 20-22.11.29*	CHF	200 000	200 000				
FIRST SWISS MOBILITY 2022-1 AG-REG-S 6.000000% 22-16.12.31*	CHF	1 500 000		1 500 000	1 496 213	0.33	
SWISS CREDIT CARD ISSUANCE-REG-S 1.750000% 20-15.06.25*	CHF	300 000	300 000				
SWISSCARD AECS GMBH-REG-S 0.625000% 20-15.06.25*	CHF	300 000	300 000				
SWISSCARD AECS GMBH-REG-S 0.350000% 21-15.06.26*	CHF	505 000		505 000	504 735	0.11	
TOTAL CHF					3 017 865	0.66	
Total Asset Backed Securities, fixed rate					3 017 865	0.66	

Notes, fixed rate

CHF

ALPIQ HOLDING LTD 2.125000% 15-30.06.23*	CHF	1 000 000	1 000 000				
AXPO HOLDING AG-REG-S 0.250000% 22-04.02.25*	CHF	415 000		415 000	410 933	0.09	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.875000% 23-12.09.28*	CHF		200 000	200 000	205 600	0.05	
INVESTIS HOLDING SA-REG-S 0.050000% 19-09.10.23*	CHF	615 000		615 000			
ITAU BBA INTERNATIONAL PLC-REG-S 0.560000% 22-17.02.25*	CHF	1 100 000	1 290 000	2 390 000	2 364 427	0.52	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.010000% 21-10.11.26*	CHF	1 500 000		1 500 000	1 441 500	0.32	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.250000% 15-30.04.25*	CHF		3 600 000	3 600 000	3 558 240	0.78	
TESSINER STAATSBANK-REG-S 0.500000% 15-24.06.24*	CHF	1 000 000	1 000 000				
THERMO FISHER SCIENTIFIC INC 1.652500% 24-07.03.28*	CHF		1 500 000	1 500 000	1 497 750	0.33	
TOTAL CHF					9 478 450	2.09	

EUR

BANQUE STELLANTIS FRANCE-REG-S 0.625000% 19-21.06.24*	EUR	800 000		800 000	782 200	0.17	
HARLEY-DAVIDSON FIN.SERV INC-REG-S 0.900000% 19-19.11.24*	EUR	800 000		800 000	772 286	0.17	
INTL CONSOLIDATED AIRLINES GROUP-REG-S 0.500000% 19-04.07.23*	EUR	1 000 000	1 000 000				
L'OREAL SA-REG-S 0.375000% 22-29.03.24*	EUR	1 000 000	1 000 000				
TRANSPORTES AEREOS PORTUGUESES SA-REG-S 5.625000% 19-02.12.24*	EUR	1 000 000		1 000 000	975 476	0.21	
TOTAL EUR					2 529 962	0.56	

USD

ABN AMRO BANK NV-REG-S-SUB 4.750000% 15-28.07.25*	USD	1 000 000		1 000 000	888 349	0.20	
ABU DHABI COMMERCIAL BANK PJSC-REG-S 3.500000% 22-31.03.27*	USD	1 000 000		1 000 000	858 630	0.19	
ALIBABA GROUP HOLDING LTD 3.400000% 17-06.12.27*	USD		1 000 000	1 000 000	847 155	0.19	
ALLY FINANCIAL INC 3.875000% 19-21.05.24*	USD	1 000 000	1 000 000				
ANGLO AMERICAN CAPITAL PLC-REG-S 3.625000% 17-11.09.24*	USD	1 000 000		1 000 000	894 247	0.20	
APA INFRASTRUCTURE LTD-REG-S 4.200000% 15-23.03.25*	USD	1 750 000	750 000	1 000 000	891 223	0.20	
BAIDU INC 4.375000% 18-14.05.24*	USD	1 000 000	1 000 000				
BANCO BILBAO VIZCAYA ARGENTARIA 0.875000% 20-18.09.23*	USD	200 000	200 000				
BANCO SANTANDER SA 2.746000% 20-28.05.25*	USD	2 000 000	200 000	1 800 000	1 577 188	0.35	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 3.750000% 18-20.07.23*	USD	1 000 000	1 000 000				
BARCLAYS PLC 3.650000% 15-16.03.25*	USD	1 200 000		1 200 000	1 065 221	0.23	
BBVA BANCOMER SA/TEXAS-REG-S 4.375000% 14-10.04.24*	USD	1 000 000	1 000 000				
CANADIAN PACIFIC RAILWAY 1.350000% 21-02.12.24*	USD	1 800 000	1 800 000				
CONCENTRIX CORP 6.650000% 23-02.08.26*	USD		1 000 000	1 000 000	912 432	0.20	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.625000% 17-01.08.27*	USD		1 000 000	1 000 000	849 149	0.19	
COUNTRY GARDEN HOLD-REG-S *DEFAULTED* 6.500000% 19-08.04.24*	USD	400 000	400 000		29 771	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 4.250000% 22-15.06.25*	USD	700 000	1 300 000	2 000 000	1 781 163	0.39	
EVERSOURCE ENERGY 5.000000% 24-01.01.27*	USD		1 000 000	1 000 000	892 465	0.20	
GENERAL MOTORS FINANCIAL CO INC 1.200000% 21-15.10.24*	USD	1 500 000	600 000	900 000	798 605	0.18	
HSBC HOLDINGS PLC-SUB 4.250000% 14-14.03.24*	USD	500 000	500 000				
KT CORP-REG-S 4.000000% 22-08.08.25*	USD		1 000 000	1 000 000	886 344	0.20	
MACQUARIE BANK LTD-REG-S 3.231000% 22-21.03.25*	USD	1 000 000		1 000 000	885 976	0.19	
MORGAN STANLEY 3.875000% 14-29.04.24*	USD	200 000	200 000				
MTN MAURITIUS INVESTMENTS LTD-REG-S 4.755000% 14-11.11.24*	USD	406 000	406 000				
MUFG BANK LTD-REG-S 3.750000% 14-10.03.24*	USD	200 000	200 000				
NEPTUNE ENERGY BONDCO PLC-REG-S 6.625000% 18-15.05.25*	USD	500 000	500 000	1 000 000			
ORACLE CORP 5.800000% 22-10.11.25*	USD	690 000	300 000	390 000	353 660	0.08	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
QUANTA SERVICES INC 0.95000% 21-01.10.24*	USD	1 000 000			1 000 000	887 390	0.20	
SASOL FINANCING USA LLC 5.87500% 18-27.03.24*	USD	1 000 000		1 000 000				
SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 3.97500% 21-16.09.23*	USD	400 000			400 000	14 434	0.00	
SOCIETE GENERALE SA-144A-SUB 5.00000% 14-17.01.24*	USD	500 000		500 000				
SOCIETE GENERALE-REG-S 2.62500% 19-16.10.24*	USD	900 000			900 000	802 265	0.18	
SOVMBK VIA SO CAP DAC-REG-S *DEFAULTED* 3.40000% 21-26.01.25*	USD	410 000			410 000	9 085	0.00	
SPRINGLEAF FINANCE CORP 6.12500% 19-15.03.24*	USD	1 000 000		1 000 000				
SUNNY OPTICAL TECHNOLOGY GROUP-REG-S 5.95000% 23-17.07.26*	USD	580 000	1 120 000		1 700 000	1 531 784	0.34	
SWEDBANK AB-REG-S 3.35600% 22-04.04.25*	USD	867 000			867 000	767 569	0.17	
TAPESTRY INC 7.05000% 23-27.11.25*	USD		1 000 000		1 000 000	917 074	0.20	
TELEFONICA EMISIONES SA 4.10300% 17-08.03.27*	USD		1 000 000		1 000 000	875 250	0.19	
TOTAL USD						20 216 431	4.45	
Total Notes, fixed rate						32 224 843	7.09	

Notes, floating rate

CHF

SWISS LIFE AG-REG-S-SUB 1.750%/VAR 21-PRP*	CHF		200 000		200 000	194 100	0.04	
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	500 000			500 000	475 750	0.10	
UBS GROUP AG-REG-S-SUB 3.000%/VAR 19-PRP*	CHF	1 600 000			1 600 000	1 542 400	0.34	
UBS GROUP AG-REG-S-SUB COCO 3.375%/VAR 22-PRP*	CHF	2 000 000			2 000 000	1 906 000	0.42	
TOTAL CHF						4 118 250	0.91	

EUR

AUSTRALIA & NZ BANKING GRP-REG-S-SUB 1.125%/VAR 19-21.11.29*	EUR	2 000 000			2 000 000	1 926 429	0.42	
BAYERISCHE LANDESBANK-REG-S-SUB 1.000%/VAR 21-23.09.31*	EUR	700 000			700 000	616 720	0.14	
OP CORPORATE BANK PLC-REG-S SUB 1.625%/VAR 20-09.06.30*	EUR	1 600 000			1 600 000	1 521 794	0.33	
RAIFFEISEN BANK INTL AG-REG-S-SUB COCO 6.000%/VAR 20-PRP*	EUR		800 000		800 000	718 861	0.16	
UBS GROUP AG-REG-S 2.125%/VAR 22-13.10.26*	EUR	1 000 000			1 000 000	953 850	0.21	
UNIBAIL-RODAMCO-WESTFIELD-REG-S-SUB 7.250%/VAR 23-PRP*	EUR		1 100 000		1 100 000	1 133 517	0.25	
TOTAL EUR						6 871 170	1.51	

USD

BANCO SANTANDER SA 0.701%/VAR 21-30.06.24*	USD	800 000			800 000	721 255	0.16	
CITIGROUP INC 0.776%/VAR 20-30.10.24*	USD	1 000 000			1 000 000	902 715	0.20	
CITIGROUP INC 1.281%/VAR 21-03.11.25*	USD	1 500 000			1 500 000	1 327 519	0.29	
DANSKE BANK AS-REG-S 1.621%/VAR 20-11.09.26*	USD		1 000 000		1 000 000	855 125	0.19	
DEUTSCHE BANK AG/NEW YORK NY 2.222%/VAR 20-18.09.24*	USD	1 404 000		1 404 000				
ELECTRICITE DE FRANCE SA-REG-S-SUB 5.625%/VAR 14-PRP*	USD	700 000		700 000				
HSBC HOLDINGS PLC 0.976%/VAR 21-24.05.25*	USD		2 000 000	2 000 000				
SANTANDER UK GROUP HOLDINGS PLC 1.089%/VAR 21-15.03.25*	USD	2 000 000		2 000 000				
SANTANDER UK GROUP HOLDINGS 6.833%/VAR 22-21.11.26*	USD		1 000 000		1 000 000	915 213	0.20	
STANDARD CHARTERED PLC-144A 0.991%/VAR 21-12.01.25*	USD	1 000 000		1 000 000				
STANDARD CHARTERED PLC-REG-S 1.822%/VAR 21-23.11.25*	USD		3 500 000		3 500 000	3 095 374	0.68	
TOTAL USD						7 817 200	1.72	
Total Notes, floating rate						18 806 620	4.14	

Medium term notes, fixed rate

AUD

BARCLAYS PLC-REG-S 3.25000% 19-26.06.24*	AUD	1 250 000			1 250 000	748 979	0.16	
CORPORACION ANDINA DE FOMENTO-REG-S 6.25000% 13-08.11.23*	AUD	428 000		428 000				
CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	690 000	920 000		1 610 000	954 600	0.21	
QANTAS AIRWAYS LTD 4.40000% 16-10.10.23*	AUD	1 250 000		1 250 000				
SOCIETE GENERALE-REG-S 3.92500% 18-20.09.23*	AUD	400 000		400 000				
VICINITY CENTRES TRUST 3.50000% 17-26.04.24*	AUD	400 000		400 000				
TOTAL AUD						1 703 578	0.37	

CHF

ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	500 000		500 000				
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		1 400 000	1 000 000	400 000	402 360	0.09	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	2 685 000		2 685 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	550 000	1 600 000		2 150 000	2 137 530	0.47	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	3 130 000		3 130 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	300 000		300 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	400 000			400 000	399 880	0.09	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF		3 060 000		3 060 000	2 989 620	0.66	
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF		955 000		955 000	947 838	0.21	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF		2 250 000		2 250 000	2 234 925	0.49	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	965 000			965 000	922 058	0.20	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	880 000			880 000	840 840	0.19	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	500 000	1 000 000		1 500 000	1 479 000	0.33	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	495 000	1 250 000		1 745 000	1 737 148	0.38	
BANCO SANTANDER SA-REG-S 0.75000% 17-12.06.23*	CHF	1 775 000		1 775 000				
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	400 000		400 000				
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF		1 000 000		1 000 000	945 000	0.21	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	3 000 000		1 000 000	2 000 000	1 948 000	0.43	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF		200 000		200 000	192 500	0.04	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	1 500 000			1 500 000	1 510 500	0.33	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF		900 000		900 000	892 350	0.20	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.00000% 14-22.05.24*	CHF	500 000		500 000				
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	2 100 000		2 100 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF		1 450 000		1 450 000	1 443 765	0.32	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF		400 000		400 000	381 600	0.08	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	2 000 000			2 000 000	1 990 000	0.44	
BERLIN HYP AG 0.37500% 22-21.02.25*	CHF	1 500 000		1 000 000	500 000	495 550	0.11	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	2 000 000			2 000 000	1 970 000	0.43	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	965 000		965 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	758 800	0.17	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	2 410 000		2 410 000				
BPCE SA-REG-S 2.04500% 24-15.03.32*	CHF		1 000 000		1 000 000	999 000	0.22	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	100 000	1 000 000	1 000 000	100 000	98 700	0.02	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	2 500 000			2 500 000	2 441 250	0.54	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	600 000		600 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF		200 000		200 000	193 800	0.04	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	1 000 000		1 000 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	1 100 000	2 050 000		3 150 000	3 131 100	0.69	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	2 000 000		2 000 000				
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	1 700 000			1 700 000	1 666 850	0.37	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	600 000			600 000	593 460	0.13	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF		1 000 000		1 000 000	918 000	0.20	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	1 000 000		1 000 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	1 750 000			1 750 000	1 725 150	0.38	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	1 500 000	100 000		1 600 000	1 641 600	0.36	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	600 000			600 000	613 200	0.13	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	1 725 000			1 725 000	1 711 200	0.38	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF		200 000		200 000	202 200	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 2.00000% 14-05.02.24*	CHF		1 500 000	1 500 000				
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	1 560 000		1 560 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF		970 000		970 000	970 000	0.21	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	400 000			400 000	407 400	0.09	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF		500 000		500 000	497 950	0.11	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	500 000		500 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF		800 000		800 000	773 200	0.17	
CREDIT AGRICOLE SA LONDON-SUB 2.12500% 15-29.09.25*	CHF		100 000		100 000	100 300	0.02	
CREDIT AGRICOLE SA LONDON-REG-S 0.62500% 17-12.07.24*	CHF	500 000			500 000	499 500	0.11	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF		400 000		400 000	380 400	0.08	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	600 000		600 000				
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	1 600 000			1 600 000	1 644 800	0.36	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	2 000 000		2 000 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 440 000		1 440 000				
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	2 500 000		2 500 000				
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF		1 100 000		1 100 000	1 100 000	0.24	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	500 000	2 600 000		3 100 000	3 048 850	0.67	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF		1 000 000	1 000 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	900 000		900 000				
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	1 000 000			1 000 000	958 000	0.21	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	400 000			400 000	393 600	0.09	
FORD MOTOR CREDIT CO-REG-S 2.12500% 20-04.12.23*	CHF	2 500 000		2 500 000				
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF		1 200 000		1 200 000	1 193 640	0.26	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 600 000			1 600 000	1 582 400	0.35	
GRAND CITY PROPERTIES SA-REG-S 0.57000% 19-24.06.24*	CHF	1 000 000			1 000 000	996 900	0.22	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	3 435 000		3 435 000				
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF		400 000		400 000	380 400	0.08	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	1 600 000			1 600 000	1 594 400	0.35	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	1 000 000	800 000		1 800 000	1 787 040	0.39	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	495 000		495 000				

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	1 000 000			1 000 000	968 000	0.21	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	1 000 000	1 350 000		2 350 000	2 303 940	0.51	
INSTITUTO DE CREDITO OFICIAL-REG-S 3.25000% 07-28.06.24*	CHF		785 000		785 000	785 785	0.17	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	1 900 000			1 900 000	1 890 120	0.42	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	3 000 000			3 000 000	2 738 944	0.60	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		200 000		200 000	198 600	0.04	
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF	1 000 000		1 000 000				
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	845 000	2 845 000	845 000	2 845 000	2 813 705	0.62	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	1 700 000			1 700 000	1 657 500	0.36	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF		3 705 000		3 705 000	3 704 630	0.82	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF	2 500 000		2 500 000				
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF		1 500 000		1 500 000	1 499 250	0.33	
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	1 000 000		1 000 000				
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF	2 955 000		2 955 000				
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF		400 000		400 000	397 160	0.09	
MEDIOBANCA INTERNATIONAL LUX SA 2.28000% 24-19.06.29*	CHF		2 000 000		2 000 000	1 984 180	0.44	
MERCEDES-BENZ INTERNATIONAL FIN 1.96000% 23-12.10.26*	CHF		600 000		600 000	603 000	0.13	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	300 000			300 000	293 100	0.06	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	2 000 000			2 000 000	2 020 000	0.44	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	1 565 000		1 565 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	1 000 000			1 000 000	977 000	0.21	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF	3 000 000		3 000 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	1 500 000		1 500 000				
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		600 000		600 000	611 700	0.13	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	1 000 000			1 000 000	994 100	0.22	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		2 000 000		2 000 000	2 069 000	0.46	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF		1 000 000		1 000 000	951 000	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-25.03.24*	CHF	2 000 000		2 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF		2 250 000	1 000 000	1 250 000	1 209 250	0.27	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	600 000			600 000	600 000	0.13	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	360 000			360 000	359 316	0.08	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	1 500 000			1 500 000	1 568 250	0.35	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	1 000 000			1 000 000	972 500	0.21	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	3 000 000		2 000 000	1 000 000	998 600	0.22	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	500 000			500 000	511 250	0.11	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF		2 000 000		2 000 000	1 995 000	0.44	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	800 000			800 000	794 000	0.17	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		2 000 000		2 000 000	2 021 000	0.44	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		1 200 000		1 200 000	1 210 200	0.27	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF		1 000 000		1 000 000	996 500	0.22	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	1 800 000			1 800 000	1 733 400	0.38	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	1 000 000			1 000 000	950 000	0.21	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	800 000			800 000	806 000	0.18	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	800 000			800 000	814 000	0.18	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF		1 000 000		1 000 000	993 400	0.22	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 400 000		1 400 000				
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 800 000			1 800 000	1 796 220	0.40	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	1 000 000		1 000 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	1 000 000		1 000 000				
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		2 000 000		2 000 000	2 014 000	0.44	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF		1 000 000		1 000 000	994 000	0.22	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	400 000			400 000	403 760	0.09	
VONOVIA SE 2.56500% 24-14.02.29*	CHF		2 000 000		2 000 000	2 016 000	0.44	
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	1 660 000		1 660 000				
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	650 000		650 000				
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF		600 000		600 000	578 700	0.13	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	2 400 000		2 400 000				
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	300 000		300 000				
TOTAL CHF						116 659 612	25.67	
EUR								
ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR	1 005 000			1 005 000	1 002 895	0.22	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.37500% 19-02.10.24*	EUR	1 200 000			1 200 000	1 161 733	0.26	
BNP PARIBAS SA-REG-S 1.12500% 18-11.06.26*	EUR	1 700 000	1 000 000		2 700 000	2 505 685	0.55	
BRITISH TELECOMMUNICATIONS PLC-REG-S 0.50000% 19-12.09.25*	EUR	800 000	1 200 000		2 000 000	1 876 269	0.41	
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-12.05.26*	EUR		750 000		750 000	673 219	0.15	
CTP BV-REG-S 0.62500% 20-27.11.23*	EUR	700 000		700 000				
CTP BV-REG-S 2.12500% 20-01.10.25*	EUR		1 000 000	436 000	564 000	536 606	0.12	
DEUTSCHE LUFTHANSA AG-REG-S 1.62500% 21-16.11.23*	EUR	1 500 000		1 500 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.12500% 21-16.02.26*	EUR	1 000 000			1 000 000	916 175	0.20	
GOLDMAN SACHS GROUP INC-REG-S 1.25000% 16-01.05.25*	EUR	1 700 000			1 700 000	1 628 058	0.36	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
INDONESIA, REPUBLIC OF-REG-S 2.15000% 17-18.07.24*	EUR	1 000 000			1 000 000	975 496	0.21	
LOGICOR FINANCING SARL-REG-S 0.75000% 19-15.07.24*	EUR	1 000 000			1 000 000	974 879	0.21	
MORGAN STANLEY 1.37500% 16-27.10.26*	EUR	2 000 000		500 000	1 500 000	1 394 317	0.31	
OP CORPORATE BANK PLC-REG-S 0.50000% 20-12.08.25*	EUR	800 000			800 000	754 585	0.17	
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR		1 000 000		1 000 000	925 877	0.20	
SCHAEFFLER AG-REG-S 1.87500% 19-26.03.24*	EUR	1 000 000		1 000 000				
SUMITOMO MITSUI BANKING CORP-REG-S 0.01000% 20-10.09.25*	EUR	2 500 000			2 500 000	2 336 698	0.51	
TOTAL EUR						17 662 491	3.89	

USD

CREDIT AGRICOLE SA LONDON-REG-S 3.25000% 17-04.10.24*	USD	1 000 000			1 000 000	894 440	0.20	
GOLDMAN SACHS GROUP INC/THE 4.00000% 14-03.03.24*	USD	200 000		200 000				
LENOVO GROUP LTD-REG-S 5.87500% 20-24.04.25*	USD	1 000 000			1 000 000	901 555	0.20	
MDGH - GMTN BV-REG-S 2.50000% 19-07.11.24*	USD	1 100 000			1 100 000	976 934	0.21	
SOCIETE GENERALE SA-REG-S 4.25000% 18-14.09.23*	USD	200 000		200 000				
UNITED OVERSEAS BANK LTD-REG-S 3.05900% 22-07.04.25*	USD	800 000		800 000				
TOTAL USD						2 772 928	0.61	
Total Medium term notes, fixed rate						138 798 609	30.54	

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	800 000			800 000	793 120	0.17	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF		2 000 000		2 000 000	1 985 200	0.44	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.00000% 21-21.05.24*	CHF	800 000		800 000				
TOTAL CHF						2 778 320	0.61	

EUR

ALLIANZ FINANCE II BV-REG-S 0.00000% 20-14.01.25*	EUR	900 000		900 000				
BECTON DICKINSON AND CO 0.00000% 21-13.08.23*	EUR	1 000 000		1 000 000				
TOTAL EUR							0.00	
Total Medium term notes, zero coupon						2 778 320	0.61	

Medium term notes, floating rate

AUD

FIRST ABU DHABI BANK PJSC 3M BBSW+110BP 20-18.02.25*	AUD	400 000			400 000	239 990	0.05	
LLOYDS BANKING GROUP PLC 3M BBSW+140BP 18-07.03.25*	AUD	1 150 000			1 150 000	692 552	0.15	
TOTAL AUD						932 542	0.21	

EUR

ALLIANZ SE-REG-S-SUB 4.750%/3M EURIBOR+360BP 13-PRP*	EUR	900 000		900 000				
AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	1 000 000			1 000 000	962 411	0.21	
AXA SA-REG-S-SUB 3.375%/VAR 16-06.07.47*	EUR		1 000 000		1 000 000	958 106	0.21	
BANCO SANTANDER SA-REG-S 4.625%/VAR 23-18.10.27*	EUR		1 000 000		1 000 000	993 771	0.22	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP*	EUR	1 900 000		1 900 000				
ING GROEP NV-REG-S-SUB 2.500%/VAR 17-15.02.29*	EUR	1 700 000		1 700 000				
LLOYDS BANKING GROUP PLC-REG-S-SUB 1.750%/VAR 18-07.09.28*	EUR	1 700 000		1 700 000				
NATIONWIDE BUILDING SOCIETY-REG-S-SUB 2.000%/VAR 17-25.07.29*	EUR	1 200 000			1 200 000	1 171 549	0.26	
NATWEST GROUP PLC-REG-S 2.000%/VAR 18-04.03.25*	EUR	1 200 000		1 200 000				
ORANGE SA-REG-S-SUB 2.375%/VAR 19-PRP*	EUR	300 000		200 000	100 000	96 091	0.02	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB 1.375%/VAR 16-31.10.28*	EUR	1 500 000		1 500 000				
VIRGIN MONEY UK PLC-REG-S 4.000%/VAR 24-18.03.28*	EUR		355 000		355 000	346 899	0.08	
TOTAL EUR						4 528 827	1.00	

GBP

INTERCONTINENTAL HTLS-REG-S 3.750%/RATING LINKED 15-14.08.25*	GBP	501 000			501 000	562 337	0.12	
TOTAL GBP						562 337	0.12	

USD

MACQUARIE GROUP LTD-144A 1.201%/VAR 21-14.10.25*	USD		1 000 000		1 000 000	886 566	0.20	
TOTAL USD						886 566	0.20	
Total Medium term notes, floating rate						6 910 272	1.52	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, fixed rate								
CHF								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	1 000 000		1 000 000				
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	1 000 000	1 000 000	1 000 000	1 000 000	994 300	0.22	
AARGAUISCHE KANTONALBANK-REG-S 0.11000% 17-21.02.24*	CHF	1 175 000		1 175 000				
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	870 000			870 000	840 420	0.18	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	1 000 000			1 000 000	994 000	0.22	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 000 000			1 000 000	979 000	0.22	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	1 300 000		1 300 000				
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	865 000			865 000	864 049	0.19	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	3 000 000		3 000 000				
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	3 945 000		3 945 000				
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF		845 000		845 000	835 959	0.18	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 250 000		1 250 000				
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	1 000 000			1 000 000	1 013 900	0.22	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	1 800 000			1 800 000	1 828 800	0.40	
BANK OF MONTREAL-REG-S 0.09600% 20-22.12.23*	CHF	200 000		200 000				
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	2 000 000	1 145 000	2 000 000	1 145 000	1 132 405	0.25	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	1 050 000	650 000	1 050 000	650 000	650 390	0.14	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	1 000 000		1 000 000				
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000			200 000	197 520	0.04	
CA AUTO FINANCE SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF		675 000		675 000	667 643	0.15	
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF		2 000 000		2 000 000	2 002 000	0.44	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	3 000 000		1 000 000	2 000 000	2 006 000	0.44	
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	1 500 000			1 500 000	1 500 450	0.33	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF		2 500 000	1 000 000	1 500 000	1 481 550	0.33	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 000 000	200 000		2 200 000	2 194 500	0.48	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	1 000 000		1 000 000				
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF	2 500 000		2 500 000				
DUFURY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	425 000			425 000	428 188	0.09	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		1 000 000		1 000 000	993 500	0.22	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 855 000		1 855 000				
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	3 500 000		3 500 000				
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	1 000 000		1 000 000				
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF		300 000		300 000	291 150	0.06	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	2 000 000		2 000 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	2 100 000		2 100 000				
HYPO VORARLBERG BANK AG-REG-S 2.12500% 24-23.07.27*	CHF		1 000 000		1 000 000	999 500	0.22	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	2 000 000	100 000		2 100 000	2 104 830	0.46	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	650 000		650 000				
KOREA HOUSING FINANCE CORP 1.81500% 23-10.02.26*	CHF	2 000 000			2 000 000	2 005 000	0.44	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		1 000 000		1 000 000	1 006 000	0.22	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF		1 600 000	1 000 000	600 000	594 000	0.13	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	2 000 000		1 000 000	1 000 000	989 000	0.22	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	1 500 000			1 500 000	1 502 250	0.33	
NESTLE SA 1.62500% 22-07.11.25*	CHF	5 000 000		5 000 000				
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 000 000			1 000 000	1 000 000	0.22	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	950 000			950 000	922 450	0.20	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		1 000 000		1 000 000	1 008 000	0.22	
ORIOR AG-REG-S 0.62500% 17-26.09.23*	CHF	1 050 000		1 050 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.25000% 13-29.09.23*	CHF	1 000 000		1 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	500 000		500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF		3 450 000	3 450 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-14.02.25*	CHF		500 000		500 000	496 000	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-30.08.23*	CHF	1 200 000		1 200 000				
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	1 500 000	100 000		1 600 000	1 593 760	0.35	
STRAUMANN HOLDING AG-REG-S 1.00000% 20-03.10.23*	CHF	1 000 000		1 000 000				
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	550 000		550 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF		550 000		550 000	548 625	0.12	
SWISS LIFE HOLDING AG-REG-S 2.04000% 23-26.01.26*	CHF	385 000			385 000	387 310	0.09	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	2 425 000		2 425 000				
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	325 000		325 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	1 000 000			1 000 000	996 500	0.22	
TEMENOS AG-REG-S 1.50000% 19-28.11.25*	CHF		200 000		200 000	194 860	0.04	
TEMENOS AG-REG-S 1.87500% 18-30.11.23*	CHF	1 800 000		1 800 000				
WALLISER KANTONALBANK-REG-S 0.20000% 16-19.08.24*	CHF	1 500 000			1 500 000	1 495 500	0.33	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	1 500 000	800 000		2 300 000	2 297 700	0.51	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF		1 100 000		1 100 000	1 105 500	0.24	
ZUGER KANTONALBANK AG 1.50000% 11-28.11.23*	CHF	200 000		200 000				
ZUR ROSE GROUP AG-REG-S 2.50000% 19-21.11.24*	CHF	2 000 000		2 000 000				
TOTAL CHF						43 142 507	9.49	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
DKK								
DLR KREDIT A/S 0.50000% 19-01.10.40*	DKK	1 292 580	0	78 856	1 213 724	127 372	0.03	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	6 102 213		210 619	5 891 594	567 428	0.12	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	4 941 877		4 298	4 937 579	469 380	0.10	
JYSKE REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	6 064 005		204 740	5 859 265	580 855	0.13	
JYSKE REALKREDIT A/S 1.00000% 19-01.10.50*	DKK	4 788 687		19 608	4 769 079	453 368	0.10	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.40*	DKK	1 272 669		78 752	1 193 917	126 099	0.03	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.50*	DKK	7 365 814		282 310	7 083 504	665 248	0.15	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	14 938 923		63 331	14 875 592	1 758 390	0.39	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	14 699 038		340 977	14 358 061	1 729 773	0.38	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 19-01.10.50*	DKK	6 104 416		9 118	6 095 298	618 564	0.14	
NORDEA KREDIT REALKREDITAKTIESELS-REG-S 1.00000% 19-01.10.50*	DKK	6 061 369		212 624	5 848 745	589 604	0.13	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 19-01.10.50*	DKK	4 814 553		4 323	4 810 230	456 333	0.10	
NORDEA KREDIT REALKREDITAKTIESELSKAB 0.50000% 19-01.10.50*	DKK	875	1	875	1		0.00	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 20-01.10.53*	DKK	0			0		0.00	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 21-01.10.53*	DKK	4 999 364		1 214	4 998 150	494 176	0.11	
NORDEA KREDIT REALKREDITAKTIESELSKAB 5.00000% 22-01.10.53*	DKK	20 000 000	10 000 000	277 589	29 722 411	3 909 499	0.86	
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	11 989 029		11 989 029				
NYKREDIT REALKREDIT A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 287 995		75 912	1 212 083	127 639	0.03	
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	12 726 589		12 726 589				
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 915 793		25 204	6 890 589	641 476	0.14	
NYKREDIT REALKREDIT AS-REG-S 3.50000% 22-01.04.53*	DKK	3 941 608		83 069	3 858 539	479 536	0.11	
NYKREDIT REALKREDIT AS-REG-S 4.00000% 22-01.10.53*	DKK	3 953 848		75 662	3 878 186	494 454	0.11	
NYKREDIT REALKREDIT AS-REG-S 5.00000% 22-01.10.53*	DKK	20 000 000		498 656	19 501 344	2 565 084	0.56	
NYKREDIT REALKREDIT AS-REG-S 5.00000% 23-01.10.56*	DKK	10 000 000		66 007	9 933 993	1 308 938	0.29	
NYKREDIT REALKREDIT AS-REG-S 5.00000% 23-01.10.56*	DKK	10 000 000		45 029	9 954 971	1 305 820	0.29	
NYKREDIT REALKREDIT A/S 3.00000% 12-01.10.44*	DKK	3 339 720		93 608	3 246 112	410 883	0.09	
REALKREDIT DANMARK A/S-REG-S 1.00000% 19-01.10.50*	DKK	1 326 118		45 480	1 280 638	126 955	0.03	
REALKREDIT DANMARK A/S-REG-S 1.00000% 19-01.10.50*	DKK	4 800 999		20 873	4 780 126	454 418	0.10	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 278 821		76 781	1 202 040	126 542	0.03	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.50*	DKK	6 458 739		240 316	6 218 423	583 392	0.13	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 906 547		27 271	6 879 276	640 495	0.14	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	1 980 364		4 722	1 975 642	160 315	0.04	
REALKREDIT DANMARK A/S-REG-S 1.50000% 21-01.10.53*	DKK	4 802 726		139 285	4 663 441	481 749	0.11	
REALKREDIT DANMARK A/S-REG-S 3.00000% 22-01.10.53*	DKK	16 669 119		8 337 968	8 331 151	1 003 665	0.22	
REALKREDIT DANMARK A/S-REG-S 4.00000% 22-01.10.53*	DKK	3 985 974		19 797	3 966 177	502 053	0.11	
REALKREDIT DANMARK A/S-REG-S 2.50000% 14-01.10.47*	DKK	23 533 265		301 266	23 231 999	2 749 221	0.60	
TOTAL DKK						26 708 726	5.88	
EUR								
ACCOR SA-REG-S STEP-UP 17-25.01.24*	EUR	1 800 000		1 800 000				
DEUTSCHE PFANDBRIEFBANK AG-REG-S 3.25000% 24-15.01.27*	EUR		1 500 000		1 500 000	1 449 523	0.32	
WINTERSHALL DEA FINANCE BV-REG-S 0.45200% 19-25.09.23*	EUR	1 700 000		1 700 000				
TOTAL EUR						1 449 523	0.32	
USD								
COMMONWEALTH BK OF AUSTRALIA-REG-S-SUB 4.50000% 15-09.12.25*	USD	1 000 000			1 000 000	885 572	0.19	
DEUTSCHE BANK AG-SUB 4.50000% 15-01.04.25*	USD		1 000 000		1 000 000	890 325	0.20	
MIZUHO FINANCE GRP CAY 3 LTD-REG-S-SUB 4.60000% 14-27.03.24*	USD	1 000 000		1 000 000				
UBS AG-REG-S-SUB 5.12500% 14-15.05.24*	USD	200 000		200 000				
TOTAL USD						1 775 898	0.39	
Total Bonds, fixed rate						73 076 653	16.08	
Bonds, zero coupon								
CHF								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF		1 000 000		1 000 000	987 200	0.22	
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	500 000		500 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF		200 000		200 000	196 560	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	650 000		650 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-14.06.24*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF	1 000 000		1 000 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	2 000 000			2 000 000	1 952 600	0.43	
TOTAL CHF						3 136 360	0.69	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
EUR								
BANK JULIUS BAER & CO AG-REG-S 0.00000% 21-25.06.24*	EUR	1 500 000			1 500 000	1 465 212	0.32	
ZUERCHER KANTONALBANK-REG-S 0.00000% 21-15.05.26*	EUR	3 200 000			3 200 000	2 938 122	0.65	
TOTAL EUR						4 403 334	0.97	
Total Bonds, zero coupon						7 539 694	1.66	

Bonds, floating rate

CHF								
BANK CLER AG-SUB 3.000%/VAR 20-PRP*	CHF	750 000	500 000		1 250 000	1 190 625	0.26	
CEMBRA MONEY BANK LTD-REG-S 2.500%/VAR 19-PRP*	CHF	800 000			800 000	702 400	0.15	
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	3 000 000			3 000 000	2 910 000	0.64	
LAFARGEHOLCIM HELVETIA FIN-REG-S-SUB 3.500%/VAR 18-PRP*	CHF	600 000		600 000				
LUZERNER KANTONALBANK-REG-S-SUB COCO 1.500%/VAR 20-PRP*	CHF	1 000 000			1 000 000	866 000	0.19	
RAIFFEISEN SCHWEIZ GENOSSEN-REG-S-SUB COCO 2.000%/VAR 20-PRP*	CHF	1 000 000			1 000 000	963 500	0.21	
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	1 800 000			1 800 000	1 791 900	0.39	
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	1 000 000			1 000 000	998 000	0.22	
TOTAL CHF						9 422 425	2.07	

EUR								
AXA SA-REG-S-SUB 5.125%/3M EURIBOR+435BP 13-04.07.43*	EUR	800 000		800 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S-SUB 0.950%/VAR 19-PRP*	EUR	1 400 000			1 400 000	1 326 836	0.29	
ELECTRICITE DE FRANCE SA-REG-S-SUB 4.000%/VAR 18-PRP*	EUR	1 500 000			1 500 000	1 462 909	0.32	
ENBW ENERGIE BADEN-WUERTT-REG-S-SUB 1.125%/VAR 19-05.11.79*	EUR	2 000 000			2 000 000	1 931 776	0.43	
SES SA-REG-S-SUB 2.875%/VAR 21-PRP*	EUR	200 000			200 000	184 455	0.04	
UBS GROUP AG-REG-S 1.250%/VAR 18-17.04.25*	EUR	1 100 000		1 100 000				
UNIBAIL-RODAMCO-WESTFIELD-REG-S-SUB 2.125%/VAR 18-PRP*	EUR	1 200 000		1 200 000				
TOTAL EUR						4 905 976	1.08	

USD								
BP CAPITAL MARKETS PLC-SUB 4.375%/VAR 20-PRP*	USD	1 900 000		1 567 000	333 000	293 755	0.06	
NBK TIER 1 FINANCING 2 LTD-REG-S-SUB 4.500%/VAR 19-PRP*	USD	200 000			200 000	174 248	0.04	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB COCO 5.125%/VAR 19-PRP*	USD	600 000			600 000	529 079	0.12	
VODAFONE GROUP PLC-REG-S-SUB 6.250%/VAR 18-03.10.78*	USD	200 000		200 000				
TOTAL USD						997 082	0.22	
Total Bonds, floating rate						15 325 484	3.37	
Total Securities traded on an exchange						298 478 361	65.68	

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

Asset Backed Securities, fixed rate

USD								
MMAF EQUIPMENT FINANCE LLC-144A 3.61000% 18-10.03.42*	USD	155 000		155 000				
SOFI PROFESSIONAL LOAN PROG-144A 2.65000% 17-25.09.40*	USD	1 000 000			1 000 000	82 916	0.02	
SOFI PROFESSIONAL LOAN PROGRAM-144A 3.59000% 18-25.01.48*	USD	200 000			200 000	33 824	0.01	
SOFI PROFESSIONAL LOAN PROGRAM-144A 3.60000% 18-25.02.48*	USD	200 000			200 000	32 462	0.01	
TOTAL USD						149 202	0.03	
Total Asset Backed Securities, fixed rate						149 202	0.03	

Mortgage Backed Securities, fixed rate

USD								
BAMLL COMMERCIAL MORTGAGE-144A 3.21800% 15-01.04.33*	USD	1 000 000			1 000 000	871 567	0.19	
BAMLL COMMERCIAL MORTGAGE-144A 3.49000% 15-01.04.33*	USD	190 000		190 000				
BWAY 2013-1515 MORTGAGE TRUST-144A 3.45430% 13-10.03.33*	USD	1 200 000			1 200 000	1 021 185	0.22	
COMM 2015-CRE23 MORTGAGE TRUST 3.80100% 15-01.05.48*	USD	1 500 000			1 500 000	1 320 883	0.29	
ONE MARKET PLAZA TRUST 2017-1MKT-144A 3.61390% 17-01.02.32*	USD	500 000		500 000				
TOTAL USD						3 213 635	0.71	
Total Mortgage Backed Securities, fixed rate						3 213 635	0.71	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Mortgage Backed Securities, floating rate								
USD								
CITYLINE COMMERCIAL MORTGAGE TST-144A 2.778%/VAR 21-01.11.31*	USD	1 500 000		1 500 000				
COMMERCIAL MORTGAGE PASS-THR-144A 3.812163%/VAR 13-01.06.46*	USD	1 000 000		1 000 000				
MAD MORTGAGE TRUST-144A 2.975%/VAR 17-01.08.34*	USD	1 600 000			1 600 000	1 335 182	0.29	
MAD MORTGAGE TRUST-144A 3.141%/VAR 17-01.08.34*	USD	500 000		500 000				
TOTAL USD						1 335 182	0.29	
Total Mortgage Backed Securities, floating rate						1 335 182	0.29	
Notes, fixed rate								
USD								
AUSTRALIA & NEW ZEALAND BNK-REG-S-SUB 4.50000% 14-19.03.24*	USD	750 000		750 000				
JANE STREET GROUP / JSG FINANCE-REG-S 7.12500% 24-30.04.31*	USD		1 432 000		1 432 000	1 315 241	0.29	
NXP BV / NXP FUNDING LLC 4.87500% 22-01.03.24*	USD	985 000		985 000				
TOTAL USD						1 315 241	0.29	
Total Notes, fixed rate						1 315 241	0.29	
Notes, floating rate								
USD								
DANSKE BANK A/S-144A 3.773%/VAR 22-28.03.25*	USD	3 000 000		3 000 000				
ING GROEP NV 3.869%/VAR 22-28.03.26*	USD	750 000			750 000	666 560	0.15	
TOTAL USD						666 560	0.15	
Total Notes, floating rate						666 560	0.15	
Medium term notes, fixed rate								
AUD								
AIR NEW ZEALAND LTD 5.70000% 22-25.05.26*	AUD		1 090 000	90 000	1 000 000	599 969	0.13	
NBN CO LTD-REG-S 1.00000% 20-03.12.25*	AUD	2 000 000			2 000 000	1 129 033	0.25	
TOTAL AUD						1 729 002	0.38	
USD								
BRIGHTHOUSE FINANCIAL GLOBAL FUND-REG-S 0.60000% 21-28.06.23*	USD	800 000		800 000				
TOTAL USD							0.00	
Total Medium term notes, fixed rate						1 729 002	0.38	
Medium term notes, floating rate								
USD								
BANK OF NEW YORK MELLON/THE 5.224%/VAR 22-21.11.25*	USD	500 000		500 000				
TOTAL USD							0.00	
Total Medium term notes, floating rate							0.00	
Bonds, floating rate								
USD								
BANCO BILBAO VIZCA ARGATARIA SA 5.862%/VAR 14.09.22-14.09.26*	USD	1 000 000			1 000 000	901 450	0.20	
SCENTRE GROUP TRUST 2-REG-S-SUB 4.750%/VAR 20-24.09.80*	USD	936 000	500 000	678 000	758 000	654 710	0.14	
TOTAL USD						1 556 160	0.34	
Total Bonds, floating rate						1 556 160	0.34	
Total Securities traded on other regulated markets which are open to the public						9 964 982	2.19	
Securities traded neither on an exchange nor on a regulated market								
Medium term notes, fixed rate								
CHF								
EMIRATES NBD BANK PJSC 0.17000% 21-08.11.24**	CHF	2 000 000			2 000 000	1 983 700	0.44	
TOTAL CHF						1 983 700	0.44	
Total Medium term notes, fixed rate						1 983 700	0.44	

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.5.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, floating rate							
AUD							
COMMONWEALTH BANK OF AUSTRALIA 3M BBSW+93BP 18-16.08.23**	AUD	600 000	600 000				
TOTAL AUD						0.00	
Total Medium term notes, floating rate						0.00	
Bonds, fixed rate							
CHF							
UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	1 000 000	1 000 000				
TOTAL CHF						0.00	
Total Bonds, fixed rate						0.00	
Total Securities traded neither on an exchange nor on a regulated market					1 983 700	0.44	

Instruments similar to securities

Treasury bills, zero coupon

CHF							
SWISS NATIONALBANK BILLS TB 0.00000% 25.03.24-17.06.24**	CHF	6 000 000		6 000 000	5 996 760	1.32	
SWITZERLAND TB-REG-S 0.00000% 12.10.23-11.01.24**	CHF	5 000 000	5 000 000				
SWITZERLAND-REG-S TB 0.00000% 29.02.24-30.05.24**	CHF	5 000 000	5 000 000				
SWITZERLAND-REG-S TB 0.00000% 30.05.24-29.08.24**	CHF	5 000 000		5 000 000	4 983 096	1.09	
TOTAL CHF					10 979 856	2.41	
Total Treasury bills, zero coupon					10 979 856	2.41	
Total Instruments similar to securities					10 979 856	2.41	
Total securities and similar instruments					321 406 899	70.72	
(thereof in lending						0.00)	
Bank deposits at sight					128 033 012	28.17	
Derivative financial instruments					2 623 922	0.58	
Other assets					2 405 586	0.53	
Total fund assets					454 469 419	100.00	
Short-term bank liabilities					-124 303 431		
Other liabilities					-16 878		
Net fund assets					330 149 110		

Valuation categories	Market value as of 31.5.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	309 136 926	68.03
Investments valuation based on market-observed parameters	14 893 895	3.27
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	324 030 821	71.30

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BUND FUTURE 06.06.24*	-125	EUR	-15 834 030	388 018	0.09
EURO-BOBL FUTURE 06.06.24*	-160	EUR	-18 167 780	305 565	0.07
			-34 001 810	693 583	0.16

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP PAY -0.49600% 21-09.09.26**	15 000 000	CHF	15 000 000	832 640	0.18
UBS/INTEREST RATE SWAP REC SARON O/N 21-09.09.26	15 000 000	CHF			
UBS/INTEREST RATE SWAP PAY -0.45800% 21-25.10.24**	20 000 000	CHF	20 000 000	399 126	0.09
UBS/INTEREST RATE SWAP REC SARON O/N 21-25.10.24	20 000 000	CHF			
GS/INTEREST RATE SWAP PAY 1.11000% 22-20.06.25**	33 000 000	CHF	33 000 000	236 811	0.05
GS/INTEREST RATE SWAP REC SARON O/N 22-20.06.25	33 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.78700% 23-28.08.26**	25 000 000	CHF	25 000 000	-314 700	-0.07
UBS/INTEREST RATE SWAP REC SARON O/N 23-28.08.26	25 000 000	CHF			
ZUERCHER/INTEREST RATE SWAP PAY 1.15200% 23-12.12.27**	25 000 000	CHF	25 000 000	150 365	0.03
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-12.12.27	25 000 000	CHF			
			118 000 000	1 304 242	0.28

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
ICE/ITRX.XOVER S40 V1 CDI REC 5.00000% 23-20.12.28**	1 500 000	EUR	1 593 956	124 895	0.03
			1 593 956	124 895	0.03

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
Forward exchange transactions**						
EUR	44 310 000	CHF	43 222 234	04.06.2024	-173 830	-0.04
GBP	530 000	CHF	603 762	04.06.2024	-5 006	0.00
USD	48 990 000	CHF	44 475 278	04.06.2024	278 949	0.06
AUD	7 290 000	CHF	4 329 227	04.06.2024	-44 590	-0.01
DKK	206 710 000	CHF	27 048 773	04.06.2024	-93 065	-0.02
USD	2 160 000	CHF	1 978 906	04.06.2024	30 262	0.01
USD	51 445 000	CHF	46 475 825	02.07.2024	217 119	0.05
EUR	45 155 000	CHF	44 325 141	02.07.2024	190 679	0.04
GBP	530 000	CHF	609 226	02.07.2024	2 370	0.00
AUD	7 400 000	CHF	4 445 631	02.07.2024	16 704	0.00
DKK	207 720 000	CHF	27 310 116	02.07.2024	81 610	0.02
					501 202	0.11

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 08.06.23	EUR	105	0
EURO-BOBL FUTURE 08.06.23	EUR	185	0
EURO-SCHATZ FUTURE 08.06.23	EUR	650	0
EURO-BUND FUTURE 06.06.24	EUR	0	125
EURO-BOBL FUTURE 06.06.24	EUR	0	160
EURO-BUND FUTURE 07.09.23	EUR	105	105
EURO-BOBL FUTURE 07.09.23	EUR	170	170
EURO-SCHATZ FUTURE 07.09.23	EUR	560	560
EURO-SCHATZ FUTURE 07.12.23	EUR	300	300
EURO-BUND FUTURE 07.12.23	EUR	105	105
EURO-BOBL FUTURE 07.12.23	EUR	96	96
EURO-BUND FUTURE 07.03.24	EUR	119	119
EURO-BOBL FUTURE 07.03.24	EUR	176	176
EURO-SCHATZ FUTURE 07.03.24	EUR	150	150
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	46	0
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	51	0
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	50	50
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	50	50
US 2YR TREASURY NOTE FUTURE 28.03.24	USD	50	50
US 5YR TREASURY NOTE FUTURE 28.03.24	USD	30	30
US 5YR TREASURY NOTE FUTURE 28.06.24	USD	30	30

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Interest rate swaps/Credit Default Swaps			
GS/INTEREST RATE SWAP PAY -0.47500% 21-09.07.26	CHF	7 000 000	7 000 000
GS/INTEREST RATE SWAP REC SARON O/N 21-09.07.26	CHF	7 000 000	7 000 000
UBS/INTEREST RATE SWAP PAY 1.78700% 23-28.08.26	CHF	25 000 000	25 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-28.08.26	CHF	25 000 000	25 000 000
ZUERCHER/INTEREST RATE SWAP PAY 1.15200% 23-12.12.27	CHF	25 000 000	25 000 000
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-12.12.27	CHF	25 000 000	25 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
ICE/MARKIT ITRX EUR CDI PAY 5.00000% 23-20.06.27	EUR	1 500 000
ICE/ITRX XOVER S39 V2 CDI PAY 5.00000% 23-20.06.28	EUR	1 500 000
ICE/ITRX.XOVER.S37-V2 CDI REC 5.00000% 22-20.06.27	EUR	1 500 000
ICE/IITRX EUR XOVER S39 V2 CDI REC 5.00000% 23-20.06.28	EUR	1 500 000
ICE/ITRX.XOVER S40 V1 CDI REC 5.00000% 23-20.12.28	EUR	1 500 000

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	1 929 434	EUR	1 985 000	05.07.2023
CHF	3 879 326	USD	4 340 000	05.07.2023
CHF	748 637	EUR	765 000	05.07.2023
CHF	540 218	GBP	475 000	05.07.2023
CHF	55 078 933	EUR	56 390 000	05.07.2023
CHF	5 517 416	AUD	9 245 000	05.07.2023
CHF	25 750 684	DKK	196 110 000	05.07.2023
EUR	57 340 000	CHF	55 925 365	02.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	55 085 000	CHF	49 490 733	02.08.2023
GBP	475 000	CHF	538 802	02.08.2023
AUD	9 245 000	CHF	5 506 138	02.08.2023
DKK	196 110 000	CHF	25 720 585	02.08.2023
AUD	9 245 000	CHF	5 374 120	05.09.2023
DKK	196 640 000	CHF	25 287 231	05.09.2023
USD	55 400 000	CHF	48 060 386	05.09.2023
EUR	57 940 000	CHF	55 518 572	05.09.2023
GBP	475 000	CHF	529 434	05.09.2023
CHF	2 675 682	EUR	2 790 000	05.09.2023
CHF	506 501	AUD	885 000	05.09.2023
CHF	300 586	DKK	2 330 000	05.09.2023
CHF	1 443 127	USD	1 650 000	05.09.2023
CHF	1 324 126	EUR	1 380 000	05.09.2023
CHF	25 001 287	DKK	194 310 000	05.09.2023
CHF	4 770 550	AUD	8 360 000	05.09.2023
CHF	51 533 168	EUR	53 770 000	05.09.2023
CHF	531 145	GBP	475 000	05.09.2023
AUD	7 860 000	CHF	4 476 250	03.10.2023
DKK	193 810 000	CHF	24 902 084	03.10.2023
EUR	53 770 000	CHF	51 445 254	03.10.2023
GBP	475 000	CHF	529 601	03.10.2023
USD	53 895 000	CHF	47 369 124	03.10.2023
CHF	1 219 195	EUR	1 275 000	03.10.2023
CHF	2 207 913	DKK	17 200 000	03.10.2023
CHF	1 898 644	USD	2 160 000	03.10.2023
CHF	931 825	EUR	975 000	03.10.2023
CHF	783 290	USD	890 000	03.10.2023
CHF	1 094 212	EUR	1 145 000	03.10.2023
CHF	816 432	USD	915 000	03.10.2023
CHF	1 878 427	USD	2 075 000	03.10.2023
DKK	173 430 000	CHF	22 437 929	02.11.2023
AUD	7 860 000	CHF	4 635 561	02.11.2023
EUR	50 985 000	CHF	49 209 192	02.11.2023
GBP	475 000	CHF	528 982	02.11.2023
USD	48 145 000	CHF	43 710 557	02.11.2023
CHF	275 751	DKK	2 150 000	02.11.2023
CHF	966 878	AUD	1 670 000	02.11.2023
CHF	319 875	USD	355 000	02.11.2023
CHF	1 505 313	EUR	1 575 000	02.11.2023
CHF	584 757	EUR	620 000	02.11.2023
CHF	427 387	USD	480 000	02.11.2023
EUR	48 515 000	CHF	46 466 697	04.12.2023
GBP	475 000	CHF	520 427	04.12.2023
USD	47 475 000	CHF	42 691 656	04.12.2023
AUD	6 395 000	CHF	3 665 016	04.12.2023
DKK	172 190 000	CHF	22 125 804	04.12.2023
CHF	1 655 771	EUR	1 725 000	04.12.2023
CHF	882 016	USD	1 000 000	04.12.2023
CHF	284 182	AUD	490 000	04.12.2023
CHF	341 538	EUR	355 000	04.12.2023
USD	1 555 000	EUR	1 417 040	04.12.2023
AUD	5 905 000	CHF	3 403 234	03.01.2024
DKK	178 180 000	CHF	22 791 365	03.01.2024
GBP	530 000	CHF	584 267	03.01.2024
EUR	44 870 000	CHF	42 760 213	03.01.2024
USD	48 490 000	CHF	42 272 030	03.01.2024
EUR	570 000	CHF	537 874	03.01.2024
CHF	432 803	USD	495 000	03.01.2024
CHF	442 551	USD	510 000	03.01.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	470 000	CHF	442 952	03.01.2024
CHF	22 240 446	DKK	178 180 000	03.01.2024
CHF	3 376 892	AUD	5 905 000	03.01.2024
CHF	567 312	GBP	530 000	03.01.2024
CHF	42 699 055	EUR	45 910 000	03.01.2024
CHF	39 735 448	USD	47 485 000	03.01.2024
DKK	187 730 000	CHF	23 394 650	02.02.2024
AUD	6 005 000	CHF	3 426 612	02.02.2024
EUR	45 725 000	CHF	42 443 454	02.02.2024
GBP	530 000	CHF	565 615	02.02.2024
USD	47 825 000	CHF	39 894 611	02.02.2024
CHF	252 879	DKK	2 030 000	02.02.2024
CHF	928 086	DKK	7 420 000	02.02.2024
CHF	264 869	AUD	465 000	02.02.2024
CHF	2 337 670	USD	2 755 000	02.02.2024
CHF	1 345 000	USD	1 566 463	02.02.2024
DKK	176 760 000	CHF	22 130 665	04.03.2024
AUD	6 020 000	CHF	3 411 082	04.03.2024
EUR	45 845 000	CHF	42 790 027	04.03.2024
GBP	530 000	CHF	578 463	04.03.2024
USD	44 330 000	CHF	38 127 878	04.03.2024
CHF	1 070 755	EUR	1 150 000	04.03.2024
USD	1 750 000	CHF	1 521 551	04.03.2024
USD	2 080 000	CHF	1 817 221	04.03.2024
EUR	1 410 000	CHF	1 329 788	04.03.2024
CHF	1 440 548	EUR	1 520 000	04.03.2024
USD	2 125 000	CHF	1 881 613	04.03.2024
CHF	1 762 545	EUR	1 855 000	04.03.2024
USD	2 035 000	CHF	1 788 502	04.03.2024
USD	2 210 000	CHF	1 943 412	04.03.2024
EUR	5 165 000	CHF	4 928 544	04.03.2024
DKK	30 230 000	CHF	3 869 546	04.03.2024
AUD	1 730 000	CHF	996 027	04.03.2024
USD	13 025 000	CHF	11 454 836	04.03.2024
DKK	206 470 000	CHF	26 389 660	03.04.2024
AUD	7 290 000	CHF	4 158 417	03.04.2024
EUR	48 650 000	CHF	46 312 903	03.04.2024
GBP	530 000	CHF	588 456	03.04.2024
USD	57 175 000	CHF	50 135 385	03.04.2024
CHF	5 170 101	USD	5 760 000	03.04.2024
CHF	46 543 429	USD	51 415 000	03.04.2024
DKK	209 230 000	CHF	27 352 709	03.05.2024
AUD	7 290 000	CHF	4 273 781	03.05.2024
EUR	48 545 000	CHF	47 322 491	03.05.2024
GBP	530 000	CHF	603 336	03.05.2024
USD	51 670 000	CHF	46 618 482	03.05.2024
CHF	4 298 414	USD	4 760 000	03.05.2024
USD	1 895 000	EUR	1 743 295	03.05.2024
CHF	2 945 125	EUR	3 040 000	03.05.2024
CHF	605 843	GBP	530 000	03.05.2024
CHF	44 467 212	USD	48 805 000	03.05.2024
CHF	4 340 612	AUD	7 290 000	03.05.2024
CHF	27 433 164	DKK	209 230 000	03.05.2024
EUR	44 310 000	CHF	43 222 234	04.06.2024
GBP	530 000	CHF	603 762	04.06.2024
USD	48 990 000	CHF	44 475 278	04.06.2024
AUD	7 290 000	CHF	4 329 227	04.06.2024
DKK	206 710 000	CHF	27 048 773	04.06.2024
USD	2 160 000	CHF	1 978 906	04.06.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	51 445 000	CHF	46 475 825	02.07.2024
EUR	45 155 000	CHF	44 325 141	02.07.2024
GBP	530 000	CHF	609 226	02.07.2024
AUD	7 400 000	CHF	4 445 631	02.07.2024
DKK	207 720 000	CHF	27 310 116	02.07.2024

Supplementary information

Derivative financial instruments

Risk assessment process Commitment approach II:
Art. 35ff CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	276 400 834.74	83.72%
Net overall exposure to derivatives	–	–
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

No securities were used in repurchase agreements at
balance sheet date.

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class I-A1:	0.23% p.a.;
Class I-B:	0.035% p.a.;
Class I-X:	0.00% p.a.;
Class P:	0.29% p.a.;
Class Q:	0.27% p.a.;

– Maximum flat fee as specified in the fund contract:

Class I-A1:	0.55% p.a.;
Class I-B:	0.07% p.a.;
Class I-X:	0.00% p.a.;
Class P:	1.08% p.a.;
Class Q:	1.05% p.a.;

based on the average net fund assets.

Commission sharing agreements and soft commissions

The fund management company has not concluded commis-
sion sharing agreements. The fund management company has
not concluded agreements in respect of soft commissions.

Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1:	0.24%
Class I-B:	0.04%
Class I-X:	0.01%
Class P:	0.31%
Class Q:	0.29%

Issue and redemption price

If the sum of a sub-fund's subscriptions and redemptions
result in a net asset inflow or outflow on an order date, the
valuation net asset value of the sub-fund will be increased or
reduced (swinging single pricing). The maximum adjustment
is generally 2% of the valuation net asset value. However, in
exceptional circumstances, the fund management company
may decide to temporarily apply an adjustment of more than
2% of the prevailing net asset value for each sub-fund and/or
valuation day, if it has sufficient grounds to believe that the
adjustment is justified in view of prevailing market conditions
and in the best interests of investors. A temporary adjustment
will be calculated in accordance with the procedure set out
by the fund management company. Existing and new inves-
tors will be informed of the sufficiently substantiated decision
on the application of this temporary measure and of its expiry
by announcement in the umbrella fund's official medium of
publication. The supervisory authority will also be notified.
A modified valuation net asset value covers incidental costs
(bid-ask spread, standard brokerage charges, commissions,
fees, etc.) incurred on average in the investment of the net
asset inflow or the sale of the portion of the investments
corresponding to the net asset outflow. The adjustment will
lead to an increase in the valuation net asset value if the net
movements result in an increase in the number of sub-fund
units. The adjustment will lead to a decrease in the valuation
net asset value if the net movements result in a reduction in
the number of units. The valuation net asset value calculated
on the basis of swinging single pricing is thus a modified
valuation net asset value.

Exchange rates

AUD 1 = CHF 0.60	GBP 1 = CHF 1.15
DKK 1 = CHF 0.13	USD 1 = CHF 0.90
EUR 1 = CHF 0.98	

Basic principles of the evaluation of the net asset value calculation

Valuation rules

1. The net asset value of a sub-fund and the proportions attributable to the individual classes (percentages) are calculated in the accounting currency of the relevant sub-fund (valuation net asset value) at the market value as at the end of the financial year and for each day on which units are issued or redeemed. The assets of the relevant sub-fund will not be calculated on days on which the exchanges/markets in the sub-fund's main investment countries are closed (e.g. bank and stock exchange holidays). However, the fund management company may also calculate the net asset value of a unit ("non-tradable net asset value") on days on which no units are issued or redeemed (cf. 1.10 of the prospectus). Such non-tradable net asset values may be published but may only be used for performance calculations and statistics or for commission calculations and in no case as a basis for subscription and redemption orders.
2. Securities traded on an exchange or other regulated market open to the public are to be valued at the current prices paid on the main market. Other investments or investments for which no current price is available are to be valued at the price that would probably have been obtained in a diligent sale at the time of the estimate. In such cases, the fund management company will use appropriate and recognised valuation models and principles to determine the market value.
3. Open-ended collective investment schemes are valued at their redemption price / net asset value. If they are regularly traded on an exchange or other regulated market open to the public, the fund management company may value such funds in accordance with point 2.
4. The value of money market instruments that are not traded on an exchange or other regulated market open to the public is determined as follows: The valuation price of such investments is based on the yield curve concerned. The valuation based on the yield curve reflects two components: the interest rate and the spread. The following principles are applied in this case: The subsequent interest rates for the residual term are interpolated for each money market instrument. The interest rate calculated in this manner is then converted into a market price by adding a spread that reflects the underlying borrower's credit rating. This spread is adjusted in the event of a significant change in the borrower's credit rating.
5. Bank deposits are valued at the amount of the claim plus accrued interest. If there are significant changes in market conditions or credit rating, the valuation principles for time deposits will be adjusted in line with the new circumstances.
6. Derivative financial instruments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Derivative financial instruments not listed on a stock exchange or on another regulated market open to the public (OTC derivatives) shall be valued at the price that would probably be obtained in a diligent sale at the time of the valuation. In such cases, the fund management company shall use appropriate and recognized valuation models and principles to determine the market value.
7. The percentages of the market value of a sub-fund's net assets (sub-fund assets less liabilities) attributable to the individual unit classes is determined for the first time at the initial issue of more than one class of units (if this occurs simultaneously) or the initial issue of a further unit class. The calculation is made on the basis of the assets accruing to the relevant sub-fund for each unit class. The percentage is recalculated when one of the following events occurs:
 - a) when units are issued and redeemed;
 - b) on the cut-off date for distributions, provided that
 - (i) such distributions are made only for individual unit classes (distribution classes), or provided that (ii) the distributions of the various unit classes differ as percentages of their individual net asset values, or provided that (iii) different commission or costs, as percentages, are charged on the distributions of the various unit classes;
 - c) when the net asset value is calculated, as part of the allocation of liabilities (including due or accrued costs and commissions) to the various unit classes, provided that the liabilities of the various unit classes differ as percentages of their individual net asset values, especially if (i) different commission rates are applied to the various unit classes or if (ii) class-specific costs are charged;
 - d) when the net asset value is calculated, as part of the allocation of income or capital gains to the various unit classes, provided the income or capital gains originate from transactions made solely in the interests of one unit class or in the interests of several unit classes, but not in proportion to their share of a sub-fund's net assets.

Calculation of the net asset value

The net asset value of a unit of a given class is determined by the proportion of the market value of the sub-fund's assets attributable to that unit class, less any of the sub-fund's liabilities that are attributed to that unit class, divided by the number of units of that class in circulation. This is rounded to CHF 0.01.

OTC-Derivatives and Securities Lending

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

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

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

Closing date: 31.5.2024	UBS (CH) Bond Fund – CHF Corporates Sustainable	UBS (CH) Bond Fund – Bonds CHF Sustainable	UBS (CH) Bond Fund – Global (CHF)	UBS (CH) Bond Fund – Enhanced Yield Short Term (CHF)
Currency:	CHF	CHF	CHF	CHF
Counterparty and market value of OTC derivatives				
Bank of America	-	-	108 107.87	-
Basler Kantonalbank	184 923.20	264 176.00	-	-
Canadian Imperial Bank	-	-	-96.43	-
Citibank	-	-	1 262.61	-
Goldman Sachs	-	-	-	236 811.30
HSBC Bank PLC	-	-	231.62	-
ICE Clear US Inc	-	-	-	124 895.00
Morgan Stanley	-	-	-77 434.18	-
State Street Bank	-	-	129 160.02	-
UBS AG	42 649.10	3 715.50	-50 794.86	1 418 267.43
Westpac Banking Corp	-	-	787.44	-
Zuercher Kantonalbank	309 755.60	442 508.00	-	150 365.00
By asset type and received collateral:				
– Bonds	-	-	-	-
– Equities	-	-	-	-
– Cash	-	-	-	1 390 000.00
– Target funds	-	-	-	-
– Money market instruments	-	-	-	-
– Other collateral	-	-	-	-
Total received collateral	-	-	-	1 390 000.00

Securities lending and collateral

Reporting Period: 1 June 2023 - 31 May 2024	UBS (CH) Bond Fund – CHF Corporates Sustainable	UBS (CH) Bond Fund – Bonds CHF Sustainable	UBS (CH) Bond Fund – Global (CHF)
Counterparty Exposure from Securities Lending as of 31 May 2024			
UBS AG			
– Market value of securities lent	134 651 924.10 CHF	251 801 803.87 CHF	13 230 358.95 CHF
– Collateral	141 458 071.72 CHF	264 529 436.70 CHF	13 899 103.77 CHF
Collateral Breakdown (Weight in %) as of 31 May 2024			
by Asset Type:			
– Bonds	75.98%	75.98%	75.98%
– Equities	24.02%	24.02%	24.02%
Securities Lending			
Securities Lending revenues	294 039.67 CHF	390 988.89 CHF	24 433.01 CHF
Securities Lending operational Costs	112 615.82 CHF	156 395.00 CHF	9 773.00 CHF
Securities Lending Fund Revenues	181 423.85 CHF	234 593.89 CHF	14 660.01 CHF

Offset payments and commission income from securities lending are recognised in the income statements, and the securities lent and the collateral received for securities lent are reported in the inventory of Fund assets in accordance with the principle of settlement date accounting.

Basel, 13 September 2024

Short report by the statutory auditors

To the Board of Directors of the fund management company on the annual financial statements of

UBS (CH) Bond Fund, Basel

Report on the audit of the annual financial statements



Auditor's opinion

We have audited the annual financial statements of the investment fund

UBS (CH) Bond Fund

with the sub-funds

- ▶ CHF Corporate Sustainable
- ▶ Bonds CHF Sustainable
- ▶ Global (CHF)
- ▶ Enhanced Yield Short Term (CHF)

consisting of the statements of assets as at 31 May 2024, the income statements for the year ending on that date, information on the appropriation of net profit and the disclosure of costs, as well as further details in accordance with Art. 89, para. 1 b–h of the Swiss Federal Act on Collective Investment Schemes (CISA).

In our opinion, the annual financial statements (pages 3 to 93) have been prepared in accordance with the Swiss Federal Act on Collective Investment Schemes, its related ordinances and the fund contract and the prospectus.



Basis for the opinion

We conducted our audit in accordance with Swiss law and Swiss auditing standards (SA-CH). Our responsibilities under these provisions and standards are described in more detail in the section "Responsibilities of the statutory auditors for audit of the annual financial statements" of our report. We are independent of the investment fund and the fund management company in accordance with the Swiss legal provisions and the requirements of the profession, and have met our other professional code of conduct obligations in accordance with these requirements.

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



Other information

The fund management company's Board of Directors is responsible for other information. Other information comprises the information that is contained in an annual report but not in the annual financial statements and our associated report.

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

In connection with our audit, we are responsible for reading the other information and acknowledging whether the other information is materially inconsistent with the financial statements or the knowledge we obtained in the audit of the financial statements, or otherwise appears to be materially misstated.

If we conclude, on the basis of the work we have performed, that there has been a material misstatement of this other information, we are required to report on this fact. We have nothing to report in this context.



Responsibilities of the Board of Directors of the fund management company for the annual financial statements

The Board of Directors of the fund management company is responsible for preparing the annual financial statements in accordance with the Swiss Federal Act on Collective Investment Schemes, the related ordinances and the fund contract and the prospectus, and for the internal controls that the Board of Directors deems necessary to enable the preparation of financial statements that are free from material misstatements whether due to fraud or error.



Responsibilities of the statutory auditors for audit of the annual financial statements

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

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

- ▶ We identify and assess the risks of material misstatements in the annual financial statements whether due to fraud or error, plan and perform audit procedures responsive to these risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal controls.
- ▶ We obtain an understanding of the internal control system relevant to the audit in order to plan audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the company's internal control system.
- ▶ We evaluate the appropriateness of accounting methods used and the reasonableness of accounting estimates and related disclosures.

We communicate with the Board of Directors of the fund management company about, among other things, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in the internal control system that we identify during our audit.

Ernst & Young AG

Roland Huwiler
Licensed expert auditor
(Lead Auditor)

Thomas Vielsäcker
Diplom-Kaufmann

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

Other Information

UBS (CH) Bond Fund – CHF Corporates Sustainable

Swiss capital market interest rates decreased in the financial year from 1 June 2023 to 31 May 2024 across all maturities, with the 2s10s swap curve steepening slightly. Two-year swap rates moved down by -0.51%, and closed at +1.27%. Ten-year rates decreased by -0.46% to +1.33%. Corporate credit spreads over swap rates edged wider over the previous year from 18bps to 37bps. The Swiss National Bank conducted a final 25bps rate hike in June 2023, initiated however a first rate cut in March 2024 taking the SNB Policy Rate back to 1.50% from 1.75%. Until Q4 2023 the SNB continued to reduce liquidity in the market, issuing SNB Bills, conducting Repo transactions as well as unwinding their FX positions, but has stopped further FX interventions in 2024.

The sub-fund posted a positive performance primarily thanks to lower interest rates but also thanks to active portfolio management across all alpha sources such as duration management, securities selection and sector allocation. The duration was kept slightly short relative to the investment universe at an average of 4.0 years. Sector positioning, with exposure to high yield, ABS and agency bonds, as well as issue selection were positive contributors.

UBS (CH) Bond Fund – Bonds CHF Sustainable

Swiss capital market interest rates decreased in the financial year from 1 June 2023 to 31 May 2024 across all maturities, with the 2s10s swap curve steepening slightly. Two-year swap rates moved down by -0.51%, and closed at +1.27%. Ten-year rates decreased by -0.46% to +1.33%. Corporate credit spreads over swap rates edged wider over the previous year from 18bps to 37bps. The Swiss National Bank conducted a final 25bps rate hike in June 2023, initiated however a first rate cut in March 2024 taking the SNB Policy Rate back to 1.50% from 1.75%. Until Q4 2023 the SNB continued to reduce liquidity in the market, issuing SNB Bills, conducting Repo transactions as well as unwinding their FX positions, but has stopped further FX interventions in 2024.

The sub-fund posted a positive performance primarily due to positive price effects from higher interest rates. The duration was kept slightly short relative to the investment universe at an average of 6.5 years. The sector positioning, with an overweight to corporate bonds relative to an underweight in covered bonds and Swiss Treasuries, was positive, with issue selection adding to performance.

UBS (CH) Bond Fund – Global (CHF)


In the financial year from 1 June 2023 to 31 May 2024, markets continued to feel the effects of the most significant monetary tightening cycle in decades in response to persistent inflationary pressures across the globe, arising from the COVID-19 pandemic and war in Ukraine. The Federal Reserve last hiked their policy rate to 5.50% in July, which constituted a total of 525 basis points in hikes since March 2022. This was followed by final rate hikes by the Bank of England in August and the European Central Bank in September to 5.25% and 4.50% respectively. Inflationary pressures have since subsided – with inflation rates now significantly lower compared to prior peaks – but the path towards Central Bank inflation targets remains bumpy and more prolonged than initially hoped. This has been evidenced by lingering inflationary pressures, most notably during the first quarter of 2024. In the US for example, headline inflation re-accelerated around the start of the calendar year, mostly driven by strong wage growth and services inflation. This has created an uncertain environment for rate cut expectations and caused volatility in US Treasury yields, with investors pushing back expectations for the first Fed cut towards calendar year-end. Europe and the UK have shown more progress in this regard and markets have largely priced in policy rate cuts starting in June by the ECB and during the Autumn by the Bank of England, although cuts still remain dependent on prevailing economic data.

The sub-fund posted a negative total performance over the financial year driven by broadly rising government bond yields. Going forward we are leaning towards a bullish duration view outside Japan versus a negative duration view on Japan driven by monetary policy divergence. We see a high probability that the monetary tightening cycle in the US, eurozone, UK, New Zealand and Canada will be followed by weaker growth, lower inflation and policy easing. We believe the risk reward for fixed income has shifted in a more positive direction outside of Japan as real bond yields have risen to a sufficiently high level combined with the rising prospect of central bank rate cuts in 2024 and 2025. Economic fundamentals still remain supportive for investment grade bonds but monetary tightening and less liquidity support should lead to moderately wider credit spreads. We are therefore cautious on adding allocation to corporate credit sectors. In addition to holdings in agencies, supranationals and investment grade corporates, we see selective opportunities in highly rated emerging market sovereign and corporate bonds.

UBS (CH) Bond Fund – Enhanced Yield Short Term (CHF)

Swiss capital market interest rates decreased in the financial year from 1 June 2023 to 31 May 2024 across all maturities, with the 2s10s swap curve steepening slightly. Two-year swap rates moved down by -0.51%, and closed at +1.27%. Ten-year rates decreased by -0.46% to +1.33%. Corporate credit spreads over swap rates edged wider over the previous year from 18bps to 37bps. The Swiss National Bank conducted a final 25bps rate hike in June 2023, initiated however a first rate cut in March 2024 taking the SNB Policy Rate back to 1.50% from 1.75%. Until Q4 2023 the SNB continued to reduce liquidity in the market, issuing SNB Bills, conducting Repo transactions as well as unwinding their FX positions, but has stopped further FX interventions in 2024.

The sub-fund posted a positive performance primarily due to lower short-term interest rates. The duration was kept on average at around 0.5yrs, at the lower end of the duration range of 0 to 2yrs. The sector positioning, with exposure to investment-grade and high yield corporate bonds in both CHF and non-CHF currencies on a hedged basis was another strong contributor. Other sector exposures in Danish covered bonds, agency and supranational bonds as well as collateralized issues added to performance thanks to recurring coupon income.

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